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T-COERCIVITY FOR SOLVING STOKES PROBLEM WITH NONCONFORMING FINITE ELEMENTS

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ABSTRACT. We propose to analyse the discretization of the Stokes problem with nonconforming finite elements in light of the T-coercivity (cf. [1] for Helmholtz-like problems, see [2], [3] and [4] for the neutron diffusion equation). We propose explicit expressions of the stability constants. Finally, we give numerical results illustrating the importance of using divergence-free velocity reconstruction.

Keywords. Stokes problem, T-coercitivity, nonconforming finite elements, Fortin operator

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1. Introduction

The Stokes problem describes the steady state of incompressible Newtonian flows. They are derived from the Navier–Stokes equations [5]. With regard to numerical analysis, the study of Stokes problem helps to build an appropriate approximation of the Navier–Stokes equations. We consider here a discretization with nonconforming finite elements [6, 7]. We propose to state the discrete inf-sup condition in light of the T-coercivity (cf. [1] for Helmholtz-like problems, see [2], [3] and [4] for the neutron diffusion equation), which allows to estimate the discrete error constant. In Section 2, we recall the T-coercivity theory as written in [1]. In Section 3 we apply it to the continuous Stokes Problem. We give details on the triangulation in Section 4, and we apply the T-coercivity to the discretization of Stokes problem with nonconforming mixed finite elements in Section 5. In Section 6 (resp. 7), we precise the proof of the well-posedness in the case of order 1 (resp. order 2) nonconforming mixed finite elements. Finally, we give numerical results illustrating the importance of using divergence-free velocity reconstruction.

2. T-coercivity

We recall here the T-coercivity theory as written in [1]. Consider first the variational problem, where V and W are two Hilbert spaces and $f \in V'$:

(2.1) Find
$$u \in V$$
 such that $\forall v \in W$, $a(u, v) = \langle f, v \rangle_V$.

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Classically, we know that Problem (2.1) is well-posed if $a(\cdot, \cdot)$ satisfies the stability and the solvability conditions of the so-called Banach–Nečas–Babuška (BNB) Theorem (see a.e. [8, Thm. 25.9]). For some models, one can also prove the well-posedness using the T-coercivity theory (cf. [1] for Helmholtz-like problems, see [2], [3] and [4] for the neutron diffusion equation).

Definition 1. Let V and W be two Hilbert spaces and $a(\cdot, \cdot)$ be a continuous and bilinear form over $V \times W$. It is T-coercive if

$$(2.2) \exists T \in \mathcal{L}(V, W), \text{ bijective, } \exists \alpha > 0, \forall v \in V, |a(v, Tv)| \ge \alpha ||v||_V^2.$$

If in addition $a(\cdot, \cdot)$ is symmetric, it is T-coercive if

$$(2.3) \exists T \in \mathcal{L}(V, V), \ \exists \alpha > 0, \ \forall v \in V, \ |a(v, Tv)| \ge \alpha ||v||_V^2.$$

When the bilinear form $a(\cdot,\cdot)$ is symmetric, the requirement that the operator T is bijective can be dropped. It is proved in [1] that the T-coercivity condition is equivalent to the stability and solvability conditions of the BNB Theorem. Whereas the BNB theorem relies on an abstract inf—sup condition, T-coercivity uses explicit inf—sup operators, both at the continuous and discrete levels.

Theorem 1. (well-posedness) Let $a(\cdot, \cdot)$ be a continuous and bilinear form. Suppose that the form $a(\cdot, \cdot)$ is T-coercive. Then Problem (2.1) is well-posed.

3. Stokes problem

Let Ω be a connected bounded domain of \mathbb{R}^d , d=2, 3, with a polygonal (d=2) or Lipschitz polyhedral (d=3) boundary $\partial\Omega$. We consider Stokes problem:

(3.1) Find
$$(\mathbf{u}, p)$$
 such that
$$\begin{cases} -\nu \, \Delta \, \mathbf{u} + \mathbf{grad} \, p &= \mathbf{f}, \\ \operatorname{div} \mathbf{u} &= 0. \end{cases}$$

with Dirichlet boundary conditions for the velocity \mathbf{u} and a normalization condition for the pressure p:

$$\mathbf{u} = 0 \text{ on } \partial\Omega, \quad \int_{\Omega} p = 0.$$

The vector field \mathbf{u} represents the velocity of the fluid and the scalar field p represents its pressure divided by the fluid density which is supposed to be constant. Thus, the SI unit of the components of \mathbf{u} is $m \cdot s^{-1}$ and the SI unit of p is $m^2 \cdot s^{-2}$). The first equation of (3.1) corresponds to the momentum balance equation and the second one corresponds to the conservation of the mass. The constant parameter $\nu > 0$ is the kinematic viscosity of the fluid, its SI unit is $m^2 \cdot s^{-1}$. The vector field $\mathbf{f} \in \mathbf{H}^{-1}(\Omega)$ represents a body forces divided by the fluid density, its SI unit is $m \cdot s^{-2}$.

Before stating the variational formulation of Problem (3.1), we provide some definition and reminders. Let us set $\mathbf{L}^2(\Omega) = (L^2(\Omega))^d$, $\mathbf{H}^1_0(\Omega) = (H^1_0(\Omega))^d$, $\mathbf{H}^{-1}(\Omega) = (H^{-1}(\Omega))^d$ its dual space and $L^2_{zmv}(\Omega) = \{q \in L^2(\Omega) \mid \int_{\Omega} q = 0\}$. We recall that $\mathbf{H}(\text{div}; \Omega) = \{\mathbf{v} \in \mathbf{L}^2(\Omega) \mid \text{div } \mathbf{v} \in L^2(\Omega)\}$. Let us first recall Poincaré-Steklov inequality:

$$(3.2) \exists C_{PS} > 0 \, | \, \forall v \in H_0^1(\Omega), \quad \|v\|_{L^2(\Omega)} \le C_{PS} \| \operatorname{grad} v\|_{\mathbf{L}^2(\Omega)}.$$

The SI unit of C_{PS} is m.

Thanks to this result, in $H_0^1(\Omega)$, the semi-norm is equivalent to the natural norm, so that the scalar product reads $(v, w)_{H_0^1(\Omega)} = (\operatorname{\mathbf{grad}} v, \operatorname{\mathbf{grad}} w)_{\mathbf{L}^2(\Omega)}$ and the norm

is $\|v\|_{H_0^1(\Omega)} = \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^2(\Omega)}$. Let $\mathbf{v}, \mathbf{w} \in \mathbf{H}_0^1(\Omega)$. We denote by $(v_i)_{i=1}^d$ (resp. $(w_i)_{i=1}^d$) the components of \mathbf{v} (resp. \mathbf{w}), and we set $\operatorname{\mathbf{Grad}} \mathbf{v} = (\partial_j v_i)_{i,j=1}^d \in \mathbb{L}^2(\Omega)$, where $\mathbb{L}^2(\Omega) = [L^2(\Omega)]^{d \times d}$. We have:

$$(\mathbf{Grad}\,\mathbf{v},\mathbf{Grad}\,\mathbf{w})_{\mathbb{L}^2(\Omega)}=(\mathbf{v},\mathbf{w})_{\mathbf{H}_0^1(\Omega)}=\sum_{i=1}^d(v_i,w_i)_{H_0^1(\Omega)}$$

and:

$$\|\mathbf{v}\|_{\mathbf{H}_0^1(\Omega)} = \left(\sum_{j=1}^d \|v_j\|_{H_0^1(\Omega)}^2\right)^{1/2} = \|\operatorname{\mathbf{Grad}} \mathbf{v}\|_{\mathbb{L}^2(\Omega)}.$$

Let us set $\mathbf{V} = \{\mathbf{v} \in \mathbf{H}_0^1(\Omega) \mid \text{div } \mathbf{v} = 0\}$. The space \mathbf{V} is a closed subset of $\mathbf{H}_0^1(\Omega)$. We denote by \mathbf{V}^{\perp} the orthogonal of \mathbf{V} in $\mathbf{H}_0^1(\Omega)$. Let $\nu_p > 0$ be a kinematic viscosity. We recall that [5, cor. I.2.4]:

Proposition 1. The operator div : $\mathbf{H}_0^1(\Omega) \to L^2(\Omega)$ is an isomorphism of \mathbf{V}^{\perp} onto $L^2_{zmv}(\Omega)$. Let $\nu_p > 0$ be a constant kinematic viscosity. We call C_{div} the constant such that:

$$(3.3) \quad \forall p \in L^2_{zmv}(\Omega), \ \exists ! \mathbf{v}_p \in \mathbf{V}^\perp \ | \ \operatorname{div} \mathbf{v}_p = \frac{1}{\nu_p} p \ \ and \ \| \mathbf{v}_p \|_{\mathbf{H}^1_0(\Omega)} \leq \frac{C_{\operatorname{div}}}{\nu_p} \| p \|_{L^2(\Omega)}.$$

Here, the constant $C_{\rm div}$ has no unit. It depends only on the domain Ω . Notice that we have: $C_{\rm div} = 1/\beta(\Omega)$ where $\beta(\Omega)$ is the inf-sup condition (or Ladyzhenskaya-Babuška-Brezzi condition):

(3.4)
$$\beta(\Omega) = \inf_{q \in L^2_{zmv}(\Omega) \setminus \{0\}} \sup_{\mathbf{v} \in \mathbf{H}_0^1(\Omega) \setminus \{0\}} \frac{(q, \operatorname{div} \mathbf{v})_{L^2(\Omega)}}{\|q\|_{L^2(\Omega)} \|\mathbf{v}\|_{\mathbf{H}_0^1(\Omega)}}.$$

Generally, the value of $\beta(\Omega)$ is not known explicitly. In [9], Bernardi et al established results on the discrete approximation of $\beta(\Omega)$ using conforming finite elements. Recently, Gallistl proposed in [10] a numerical scheme with adaptive meshes for computing approximations to $\beta(\Omega)$. In the case of d=2, Costabel and Dauge [11] established the following bound:

Theorem 2. Let $\Omega \subset \mathbb{R}^2$ be a domain contained in a ball of radius R, star-shaped with respect to a concentric ball of radius ρ . Then

(3.5)
$$\beta(\Omega) \ge \frac{\rho}{\sqrt{2R}} \left(1 + \sqrt{1 - \frac{\rho^2}{R^2}} \right)^{-1/2} \ge \frac{\rho}{2R}.$$

Let us detail the bound for some remarkable domains. If Ω is a ball, $\beta(\Omega) \geq \frac{1}{2}$ and if Ω is a square, $\beta(\Omega) \geq \frac{1}{2\sqrt{2}}$. Suppose now that Ω is stretched in some direction by a factor k, then $\beta(\Omega) \geq \frac{1}{2k}$. Finally, if Ω is L-shaped (resp. cross-shaped) such that L = k l, where L is the largest length and l is the smallest length of an edge, then $\beta(\Omega) \geq \frac{1}{2\sqrt{2}k}$ (resp. $\beta(\Omega) \geq \frac{1}{4k}$).

The variational formulation of Problem (3.1) reads: Find $(\mathbf{u}, p) \in \mathbf{H}_0^1(\Omega) \times L^2_{zmv}(\Omega)$ such that

$$(3.6) \qquad \begin{cases} \nu(\mathbf{u}, \mathbf{v})_{\mathbf{H}_0^1(\Omega)} - (p, \operatorname{div} \mathbf{v})_{L^2(\Omega)} &= \langle \mathbf{f}, \mathbf{v} \rangle_{\mathbf{H}_0^1(\Omega)} & \forall \mathbf{v} \in \mathbf{H}_0^1(\Omega) ; \\ (q, \operatorname{div} \mathbf{u})_{L^2(\Omega)} &= 0 & \forall q \in L^2_{zmv}(\Omega). \end{cases}$$

Classically, one proves that Problem (3.6) is well-posed using Poincaré-Steklov inequality (3.2) and Prop. 1. Check for instance the proof of [5, Thm. I.5.1].

Let us set $\mathcal{X} = \mathbf{H}_0^1(\Omega) \times L_{zmv}^2(\Omega)$ which is a Hilbert space which we endow with the following norm:

(3.7)
$$\|(\mathbf{v},q)\|_{\mathcal{X}} = \|\mathbf{v}\|_{\mathbf{H}_{0}^{1}(\Omega)} + \nu^{-1} \|q\|_{L^{2}(\Omega)}.$$

We consider now the following bilinear symmetric and continuous form:

$$(3.8) \begin{cases} a_S : \mathcal{X} \times \mathcal{X} \to \mathbb{R} \\ (\mathbf{u}', p') \times (\mathbf{v}, q) \mapsto \nu(\mathbf{u}', \mathbf{v})_{\mathbf{H}_0^1(\Omega)} - (p', \operatorname{div} \mathbf{v})_{L^2(\Omega)} - (q, \operatorname{div} \mathbf{u}')_{L^2(\Omega)} \end{cases}$$

We can write Problem (3.1) in an equivalent way as follows:

(3.9) Find
$$(\mathbf{u}, p) \in \mathcal{X}$$
 such that $a_S((\mathbf{u}, p), (\mathbf{v}, q)) = \langle \mathbf{f}, \mathbf{v} \rangle_{\mathbf{H}_0^1(\Omega)} \quad \forall (\mathbf{v}, q) \in \mathcal{X}.$

Let us prove that Problem (3.9) is well-posed using the T-coercivity theory.

Theorem 3. Problem (3.9) is well-posed. It admits one and only one solution such that:

(3.10)
$$\forall \mathbf{f} \in \mathbf{H}^{-1}(\Omega), \quad \begin{cases} \|\mathbf{u}\|_{\mathbf{H}_{0}^{1}(\Omega)} \leq \nu^{-1} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)}, \\ \|p\|_{L^{2}(\Omega)} \leq C_{\text{div}} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)}. \end{cases}$$

Proof. We follow here the proof given in [12, 13]. Let us consider $(\mathbf{u}', p') \in \mathcal{X}$ and let us build $(\mathbf{v}^*, q^*) = T(\mathbf{u}', p') \in \mathcal{X}$ satisfying (2.3) (with $V = \mathcal{X}$). We need three main steps.

1. According to Prop. 1, there exists $\mathbf{v}_{p'} \in \mathbf{H}_0^1(\Omega)$ such that: div $\mathbf{v}_{p'} = \nu^{-1} p'$ in Ω and

(3.11)
$$\|\mathbf{v}_{p'}\|_{\mathbf{H}_{0}^{1}(\Omega)}^{2} \leq \left(\frac{C_{\text{div}}}{\nu}\right)^{2} \|p'\|_{L^{2}(\Omega)}^{2}.$$

Let us set $(\mathbf{v}^{\star}, q^{\star}) := (\gamma \mathbf{u}' - \mathbf{v}_{p'}, -\gamma p')$, with $\gamma > 0$. We obtain:

$$(3.12) \quad a_S\left(\left(\mathbf{u}', p'\right), \left(\mathbf{v}^{\star}, q^{\star}\right)\right) = \nu \gamma \|\mathbf{u}'\|_{\mathbf{H}_0^1(\Omega)}^2 + \nu^{-1} \|p'\|_{L^2(\Omega)}^2 - \nu \left(\mathbf{u}', \mathbf{v}_{p'}\right)_{\mathbf{H}_0^1(\Omega)}.$$

2. In order to bound the last term of (3.12), we use Young inequality and then inequality (3.11):

$$(3.13) (\mathbf{u}', \mathbf{v}_{p'})_{\mathbf{H}_0^1(\Omega)} \leq \frac{\eta}{2} \|\mathbf{u}'\|_{\mathbf{H}_0^1(\Omega)}^2 + \frac{\eta^{-1}}{2} \left(\frac{C_{\text{div}}}{\nu}\right)^2 \|p'\|_{L^2(\Omega)}^2.$$

3. Using the bound (3.13) in (3.12) and choosing $\eta = \gamma$, we get:

$$a_S\left(\left(\mathbf{u}',p'\right),\left(\mathbf{v}^{\star},q^{\star}\right)\right) \geq \frac{\gamma}{2} \nu \|\mathbf{u}'\|_{\mathbf{H}_0^1(\Omega)}^2 + \nu^{-1} \left(1 + \frac{\gamma^{-1}}{2} (C_{\mathrm{div}})^2\right) \|p'\|_{L^2(\Omega)}^2$$

Consider now $\gamma = (C_{\text{div}})^2$.

Noticing that $\nu \|\mathbf{u}\|_{\mathbf{H}_{0}^{1}(\Omega)}^{2} + \nu^{-1} \|p'\|_{L^{2}(\Omega)}^{2} \ge \frac{\nu}{2} \|(\mathbf{u}', p')\|_{\mathcal{X}}^{2}$, we obtain:

$$a_S((\mathbf{u}', p'), (\mathbf{v}^*, q^*)) \ge \frac{\nu}{2} C_{\min} \|(\mathbf{u}', p')\|_{\mathcal{X}}^2 \text{ where } C_{\min} = \frac{1}{2} \min((C_{\text{div}})^2, 1).$$

The operator T such that $T(\mathbf{u}', p') = (\mathbf{v}^*, q^*)$ is linear and continuous:

$$||T(\mathbf{u}', p')||_{\mathcal{X}} := ||\mathbf{v}^{\star}||_{\mathbf{H}_{0}^{1}(\Omega)} + \nu^{-1} ||q^{\star}||_{L^{2}(\Omega)}$$

$$\leq \gamma ||\mathbf{u}'||_{\mathbf{H}_{0}^{1}(\Omega)} + ||\mathbf{v}_{p'}||_{\mathbf{H}_{0}^{1}(\Omega)} + \gamma \nu^{-1} ||p'||_{L^{2}(\Omega)},$$

$$\leq \gamma ||\mathbf{u}'||_{\mathbf{H}_{0}^{1}(\Omega)}^{2} + (C_{\text{div}} + \gamma) \nu^{-1} ||p'||_{L^{2}(\Omega)}^{2},$$

$$\leq C_{\text{max}} ||(\mathbf{u}', p')||_{\mathcal{X}},$$

where $C_{\text{max}} = C_{\text{div}} (1 + C_{\text{div}}).$

¹ The symmetric and continuous bilinear form $a(\cdot, \cdot)$ is then T-coercive and according to Theorem 1, Problem (3.9) is well-posed. Let us prove (3.10). Consider (\mathbf{u}, p) the unique solution of Problem (3.9). Choosing $\mathbf{v} = 0$, we obtain that $\forall q \in L^2_{zmv}(\Omega)$, $(q, \operatorname{div} \mathbf{u})_{L^2(\Omega)} = 0$, so that $\mathbf{u} \in \mathbf{V}$. Now, choosing $\mathbf{v} = \mathbf{u}$ and using Cauchy-Schwarz inequality, we have: $\nu \|\mathbf{u}\|^2_{\mathbf{H}^1_0(\Omega)} = \langle \mathbf{f}, \mathbf{u} \rangle_{\mathbf{H}^1_0(\Omega)} \leq \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \|\mathbf{u}\|_{\mathbf{H}^1_0(\Omega)}$, so that: $\|\mathbf{u}\|_{\mathbf{H}^1_0(\Omega)} \leq \nu^{-1} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)}$. Next, we choose in (3.9) $\mathbf{v} = \mathbf{v}_p \in \mathbf{V}^{\perp}$, where $\operatorname{div} \mathbf{v}_p = -\nu^{-1} p$ (see Prop. 1). Noticing that $\mathbf{u} \in \mathbf{V}$ and $\mathbf{v}_p \in \mathbf{V}^{\perp}$, it holds²: $(\mathbf{u}, \mathbf{v}_p)_{\mathbf{H}^1_0(\Omega)} = 0$. This gives:

$$\begin{array}{lcl} -(p, \operatorname{div} \mathbf{v}_p)_{L^2(\Omega)} & = & \nu^{-1} \, \|p\|_{L^2(\Omega)}^2 = \langle \mathbf{f}, \mathbf{v}_p \rangle_{\mathbf{H}_0^1(\Omega)}, \\ & \leq & \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \, \|\mathbf{v}_p\|_{\mathbf{H}_0^1(\Omega)} \leq C_{\operatorname{div}} \, \nu^{-1} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \, \|p\|_{L^2(\Omega)}, \end{array}$$

so that: $||p||_{L^2(\Omega)} \le C_{\text{div}} ||\mathbf{f}||_{\mathbf{H}^{-1}(\Omega)}$.

Remark 1. We recover the first Banach–Nečas–Babuška condition [8, Thm. 25.9, (BNB1)]:

$$a_S((\mathbf{u}', p'), (\mathbf{v}^*, q^*)) \ge \frac{\nu}{2} C_{\min}(C_{\max})^{-1} \|(\mathbf{u}', p')\|_{\mathcal{X}} \|(\mathbf{v}^*, q^*)\|_{\mathcal{X}}.$$

Let us call $C_{\text{stab}} = \frac{\nu}{2} C_{\min} (C_{\max})^{-1}$ the stability constant. With the choice of our parameters, C_{stab} is such that:

$$C_{\text{stab}} = \begin{cases} \frac{\nu}{4} \frac{C_{\text{div}}}{1 + C_{\text{div}}} & \text{if } 0 < C_{\text{div}} \le 1, \\ \\ \frac{\nu}{4} \frac{(C_{\text{div}})^{-1}}{1 + C_{\text{div}}} & \text{if } 1 \le C_{\text{div}}. \end{cases}$$

Thus, the T-coercivity approach allows to give an estimate of the stability constant. In our computations, it depends on the choice of the parameters η and γ , so that it could be optimized.

If we were using a conforming discretization to solve Problem (3.9) (a.e. Taylor-Hood finite elements [14]), we would use the bilinear form $a_S(\cdot,\cdot)$ to state the discrete variational formulation. Let us call the discrete spaces $\mathbf{X}_{c,h} \subset \mathbf{H}_0^1(\Omega)$ and $Q_{c,h} \subset L^2_{zmv}(\Omega)$. Then to prove the discrete T-coercivity, we would need to state

¹Remark that $(\mathbf{v}^{\star}, q^{\star}) = (\mathbf{0}, 0) \Leftrightarrow (\mathbf{u}', p') = (\mathbf{0}, 0)$: the operator $T \in \mathcal{L}(\mathcal{X}, \mathcal{X})$ is bijective.

²According to [5, Cor. I.2.3], since $\mathbf{v}_p \in \mathbf{V}^{\perp}$, $\exists p \in L^2_{zmv}(\Omega) \, | \, \Delta \mathbf{v}_p = \mathbf{grad} \, q$ in $\mathbf{H}^{-1}(\Omega)$. Integrating by parts twice, we have: $(\mathbf{u}, \mathbf{v}_p)_{\mathbf{H}^1_0(\Omega)} = -\langle \mathbf{grad} \, q, \mathbf{u} \rangle_{\mathbf{H}^1_0(\Omega)} = (q, \operatorname{div} \mathbf{u})_{L^2(\Omega)} = 0$.

the discrete counterpart to Proposition 1. To do so, we can build a linear operator $\Pi_c: \mathbf{X} \to \mathbf{X}_h$, known as Fortin operator, such that (see a.e. [15, §8.4.1]):

$$(3.14) \quad \exists C_c \,|\, \forall \mathbf{v} \in \mathbf{H}^1(\Omega) \quad \|\, \mathbf{Grad} \,\Pi_c \mathbf{v}\|_{\mathbb{L}^2(\Omega)} \le C_c \|\, \mathbf{Grad} \, \mathbf{v}\|_{\mathbb{L}^2(\Omega)},$$

(3.15)
$$\forall \mathbf{v} \in \mathbf{H}^1(\Omega) \quad (\operatorname{div} \Pi_c \mathbf{v}, q_h)_{L^2(\Omega)} = (\operatorname{div} \mathbf{v}, q_h)_{L^2(\Omega)}, \quad \forall q_h \in Q_{c,h}.$$

Using a nonconforming discretization, we will not use the bilinear form $a_S(\cdot,\cdot)$ to exhibit the discrete variational formulation, but we will need a similar operator to (3.14)-(3.15) to prove the discrete T-coercivity, which is stated in Theorem 4.

4. Discretization

We call $(O,(x_{d'})_{d'=1}^d)$ the Cartesian coordinates system, of orthonormal basis $(\mathbf{e}_{d'})_{d'=1}^d$. Consider $(\mathcal{T}_h)_h$ a simplicial triangulation sequence of Ω . For a triangulation \mathcal{T}_h , we use the following index sets:

- \mathcal{I}_K denotes the index set of the elements, such that $\mathcal{T}_h := \bigcup_{\ell \in \mathcal{T}_V} K_\ell$ is the
- \mathcal{I}_F denotes the index set of the facets³, such that $\mathcal{F}_h := \bigcup_{f \in \mathcal{I}_F} F_f$ is the set of facets.

Let $\mathcal{I}_F = \mathcal{I}_F^i \cup \mathcal{I}_F^b$, where $\forall f \in \mathcal{I}_F^i$, $F_f \in \Omega$ and $\forall f \in \mathcal{I}_F^b$, $F_f \in \partial \Omega$.

• \mathcal{I}_S denotes the index set of the vertices, such that $(S_i)_{i\in\mathcal{I}_S}$ is the set of

Let $\mathcal{I}_S = \mathcal{I}_S^i \cup \mathcal{I}_S^b$, where $\forall j \in \mathcal{I}_S^i$, $S_j \in \Omega$ and $\forall j \in \mathcal{I}_S^b$, $S_j \in \partial \Omega$.

We also define the following index subsets:

- $$\begin{split} \bullet & \forall \ell \in \mathcal{I}_K, \, \mathcal{I}_{F,\ell} = \{ f \in \mathcal{I}_F \, | \, F_f \in K_\ell \}, \quad \mathcal{I}_{S,\ell} = \{ j \in \mathcal{I}_S \, | \, S_j \in K_\ell \}. \\ \bullet & \forall j \in \mathcal{I}_S, \, \mathcal{I}_{K,j} = \{ \ell \in \mathcal{I}_K \, | \, S_j \in K_\ell \}, \quad N_j := \operatorname{card}(\mathcal{I}_{K,j}). \end{split}$$

For all $\ell \in \mathcal{I}_K$, we call h_ℓ and ρ_ℓ the diameters of K_ℓ and its inscribed sphere respectively, and we let: $\sigma_\ell = \frac{h_\ell}{\rho_\ell}$. When the $(\mathcal{T}_h)_h$ is a shape-regular triangulation sequence (see a.e. [16, def. 11.2]), there exists a constant $\sigma > 1$ such that for all h, for all $\ell \in \mathcal{I}_K$, $\sigma_{\ell} \leq \sigma$. For all $f \in \mathcal{I}_F$, M_f denotes the barycentre of F_f , and by \mathbf{n}_f its unit normal (outward oriented if $F_f \in \partial \Omega$). For all $j \in \mathcal{I}_S$, for all $\ell \in \mathcal{I}_{K,j}$, $\lambda_{j,\ell}$ denotes the barycentric coordinate of S_j in K_ℓ ; $F_{j,\ell}$ denotes the face opposite to vertex S_j in element K_ℓ , and $\mathbf{x}_{j,\ell}$ denotes its barycentre. We call $S_{j,\ell}$ the outward normal vector of $F_{j,\ell}$ and of norm $|S_{j,\ell}| = |F_{j,\ell}|$. We remind the expression of $\lambda_{j,\ell}$ and the integration formula (25.14) p. 187 of [17]:

$$\forall \mathbf{x} \in K_{\ell}, \, \lambda_{j,\ell}(\mathbf{x}) = (d | K_{\ell}|)^{-1} (\mathbf{x}_{j,\ell} - \mathbf{x}) \cdot \mathcal{S}_{j,\ell} ;$$

(4.1)
$$\int_{K_{\ell}} \prod_{i \in \mathcal{I}_{S,\ell}} \lambda_{i,\ell}^{\alpha_{i\ell}} = |K_{\ell}| \frac{d! \prod_{i \in \mathcal{I}_{S,\ell}} \alpha_{i,\ell}!}{\left(d + \sum_{i \in \mathcal{I}_{S,\ell}} \alpha_{i,\ell}\right)!}.$$

Let introduce spaces of piecewise regular elements: We set $\mathcal{P}_h H^1 = \{ v \in L^2(\Omega) ; \forall \ell \in \mathcal{I}_K, v_{|K_{\ell}} \in H^1(K_{\ell}) \}$, endowed with the scalar

³The term facet stands for face (resp. edge) when d = 3 (resp. d = 2).

product:

$$(v,w)_h := \sum_{\ell \in \mathcal{I}_K} (\operatorname{\mathbf{grad}} v, \operatorname{\mathbf{grad}} w)_{\mathbf{L}^2(K_\ell)} \quad \|v\|_h^2 = \sum_{\ell \in \mathcal{I}_K} \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^2(K_\ell)}^2.$$

We set $\mathcal{P}_h \mathbf{H}^1 = [\mathcal{P}_h H^1]^d$, endowed with the scalar product :

$$(\mathbf{v},\mathbf{w})_h := \sum_{\ell \in \mathcal{I}_K} (\mathbf{Grad}\,\mathbf{v},\mathbf{Grad}\,\mathbf{w})_{\mathbb{L}^2(K_\ell)} \quad \|\mathbf{v}\|_h^2 = \sum_{\ell \in \mathcal{I}_K} \|\,\mathbf{Grad}\,\mathbf{v}\|_{\mathbb{L}^2(K_\ell)}^2.$$

Let $f \in \mathcal{I}_F^i$ such that $F_f = \partial K_L \cap \partial K_R$ and \mathbf{n}_f is outward K_L oriented.

The jump (resp. average) of a function $v \in \mathcal{P}_h H^1$ across the facet F_f is defined as follows: $[v]_{F_f} := v_{|K_L} - v_{|K_R}$ (resp. $\{v\}_{F_f} := \frac{1}{2}(v_{|K_L} + v_{|K_R})$). For $f \in \mathcal{I}_F^b$, we set: $[v]_{F_f} := v_{|F_f}$ and $\{v\}_{F_f} := v_{|F_f}$.

We set $\mathcal{P}_h \mathbf{H}(\text{div}) = \{ \mathbf{v} \in \mathbf{L}^2(\Omega) ; \forall \ell \in \mathcal{I}_K, \mathbf{v}_{|K_{\ell}} \in \mathbf{H}(\text{div}; K_{\ell}) \}$, and we define the operator div_h such that:

$$\forall \mathbf{v} \in \mathcal{P}_h \mathbf{H}(\mathrm{div}), \ \forall q \in L^2(\Omega), \quad (\mathrm{div}_h \, \mathbf{v}, q) = \sum_{\ell \in \mathcal{T}_K} (\mathrm{div} \, \mathbf{v}, q)_{L^2(K_\ell)}.$$

We recall classical finite elements estimates [16]. Let \hat{K} be the reference simplex and \hat{F} be the reference facet. For $\ell \in \mathcal{I}_K$ (resp. $f \in \mathcal{I}_F$), we denote by $T_\ell : \hat{K} \to K_\ell$ (resp. $T_f : \hat{F} \to F_f$) the geometric mapping such that $\forall \hat{\mathbf{x}} \in \hat{K}$, $\mathbf{x}_{|K_\ell} = T_\ell(\hat{\mathbf{x}}) = \mathbb{B}_\ell \hat{\mathbf{x}} + \mathbf{b}_\ell$ (resp. $\mathbf{x}_{|F_f} = T_f(\hat{\mathbf{x}}) = \mathbb{B}_f \hat{\mathbf{x}} + \mathbf{b}_f$), and we set $J_\ell = \det(\mathbb{B}_\ell)$ (resp. $J_f = \det(\mathbb{B}_f)$). There holds:

$$|J_{\ell}| = d! |K_{\ell}|, \quad \|\mathbb{B}_{\ell}\| = \frac{h_{\ell}}{\rho_{\hat{K}}}, \quad \|\mathbb{B}_{\ell}^{-1}\| = \frac{h_{\hat{K}}}{\rho_{\ell}}, \quad |J_{f}| = (d-1)! |F_{f}|.$$

For $v \in L^2(K_\ell)$, we set $\hat{v}_\ell = v \circ T_\ell$. For $v \in v^2(F_f)$, we set: $\hat{v}_f = v \circ T_f$. Changing the variable, we get:

$$(4.2) ||v||_{L^{2}(K_{\ell})}^{2} = |J_{\ell}| ||\hat{v}_{\ell}||_{L^{2}(\hat{K})}^{2}, and ||v||_{L^{2}(F_{f})}^{2} = |J_{f}| ||\hat{v}_{f}||_{L^{2}(\hat{F})}^{2}.$$

Let $v \in \mathcal{P}_h H^1$. By changing the variable, $\operatorname{\mathbf{grad}} v_{|K_\ell} = (\mathbb{B}_\ell^{-1})^T \operatorname{\mathbf{grad}}_{\hat{\mathbf{x}}} \hat{v}_\ell$, and it holds:

$$(4.3) \qquad \|\operatorname{\mathbf{grad}}_{\hat{\mathbf{x}}} \hat{v}_{\ell}\|_{\mathbf{L}^{2}(\hat{K})}^{2} \leq \|\mathbb{B}_{\ell}\|^{2} |J_{\ell}|^{-1} \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^{2}(K_{\ell})}^{2}, \\ \lesssim \sigma^{2} (\rho_{\ell})^{-(d-2)} \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^{2}(K_{\ell})}.$$

Let us recall some useful inequalities that we will need:

• The Poincaré-Steklov inequality in cells [16, Lemma 12.11]: for all $\ell \in \mathcal{I}_K$ (K_ℓ is a convex set), $\forall v \in H^1(K_\ell)$:

$$(4.4) \|\underline{v}_{\ell}\|_{L^{2}(K_{\ell})} \leq \pi^{-1} h_{\ell} \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^{2}(K_{\ell})}, \text{where } \underline{v}_{\ell} = v_{|K_{\ell}} - \frac{\int_{K_{\ell}} v}{|K_{\ell}|}.$$

• The multiplicative trace inequality as written in the proof of [16, lemma 12.15] for p = 2: for all $\ell \in \mathcal{I}_K$, for all $f \in \mathcal{I}_{F,\ell}$, $\forall v \in H^1(K_{\ell})$:

where $l_{(\ell,f)}^{\perp}$ is the largest length of an edge in K_{ℓ} and not belonging to F_f .

• Combining (4.4) and (4.5), we get that $\forall v \in H^1(K_\ell)$:

Notice that in the reference element, inequality (4.6) reads:

$$(4.7) \forall \ell \in \mathcal{I}_K, \forall f \in \mathcal{I}_{F,\ell}, \quad \|\widehat{(\underline{v}_\ell)}_f\|_{L^2(\hat{F})}^2 \lesssim \|\operatorname{\mathbf{grad}}_{\hat{\mathbf{x}}} \hat{v}_\ell\|_{\mathbf{L}^2(\hat{K})}^2.$$

For all $D \subset \mathbb{R}^d$, we call $P^k(D)$ the set of order k polynomials on D, $\mathbf{P}^k(D) = (P^k(D))^d$, and we consider the broken polynomial space:

$$P_{disc}^{k}(\mathcal{T}_{h}) = \left\{ q \in L^{2}(\Omega); \quad \forall \ell \in \mathcal{I}_{K}, \, q_{|K_{\ell}} \in P^{k}(K_{\ell}) \right\}.$$

5. The nonconforming mixed finite element method for Stokes

The nonconforming finite element method was introduced by Crouzeix and Raviart in [6] to solve Stokes Problem (3.1). We approximate the vector space $\mathbf{H}^1(\Omega)$ component by component by piecewise polynomials of order $k \in \mathbb{N}^*$. Let us consider X_h (resp. $X_{0,h}$), the space of nonconforming approximation of $H^1(\Omega)$ (resp. $H_0^1(\Omega)$) of order k:

$$(5.1)$$

$$X_{h} = \left\{ v_{h} \in P_{disc}^{k}(\mathcal{T}_{h}); \quad \forall f \in \mathcal{I}_{F}^{i}, \forall q_{h} \in P^{k-1}(F_{f}), \int_{F_{f}} [v_{h}] q_{h} = 0 \right\};$$

$$X_{0,h} = \left\{ v_{h} \in X_{h}; \quad \forall f \in \mathcal{I}_{F}^{b}, \forall q_{h} \in P^{k-1}(F_{f}), \int_{F_{f}} v_{h} q_{h} = 0 \right\}.$$

The condition on the jumps of v_h on the inner facets is often called the patch-test condition.

Proposition 2. The broken norm $v_h \to ||v_h||_h$ is a norm over $X_{0,h}$.

Proof. Let $v_h \in X_{0,h}$ such that $||v_h||_h = 0$. Then for all $\ell \in \mathcal{I}_K$, $v_{h|K_\ell}$ is a constant. For all $f \in \mathcal{I}_F^i$ the jump $[v_h]_{F_f}$ vanishes, so that v_h is a constant over Ω . We deduce from the discrete boundary condition that $v_h = 0$.

The space of nonconforming approximation of $\mathbf{H}^1(\Omega)$ (resp. $\mathbf{H}^1_0(\Omega)$) of order k is $\mathbf{X}_h = (X_h)^d$ (resp. $\mathbf{X}_{0,h} = (X_{0,h})^d$). We set $\mathcal{X}_h := \mathbf{X}_{0,h} \times Q_h$ where $Q_h = P_{disc}^{k-1}(\mathcal{T}_h) \cap L_{zmv}^2(\Omega)$. We deduce from Proposition 2 the

Proposition 3. The broken norm defined below is a norm on \mathcal{X}_h :

(5.2)
$$\|(\cdot,\cdot)\|_{\mathcal{X}_h} : \left\{ \begin{array}{ccc} \mathcal{X}_h & \mapsto & \mathbb{R} \\ (\mathbf{v}_h,q_h) & \to & \|\mathbf{v}_h\|_h + \nu^{-1} \|q_h\|_{L^2(\Omega)} \end{array} \right.$$

Thus, the product space \mathcal{X}_h endowed with the broken norm $\|\cdot\|_{\mathcal{X}_h}$ is a Hilbert space.

Proposition 4. The following discrete Poincaré–Steklov inequality holds: there exists a constant C_{PS}^{nc} independent of \mathcal{T}_h such that

$$(5.3) \qquad \forall \mathbf{v}_h \in \mathbf{X}_{0,h}, \quad \|\mathbf{v}_h\|_{\mathbf{L}^2(\Omega)} \le C_{PS}^{nc} \|\mathbf{v}_h\|_h,$$

where C_{PS}^{nc} is independent of \mathcal{T}_h and is proportional to the diameter of Ω .

Proof. Inequality (5.3) is stated in [8, Lemma 36.6] for k = 1, but one can check that the proof holds true for higher orders, thanks to the patch-test condition. An alternative proof is given in [18, Theorem C.1].

We consider the discrete continuous bilinear form $a_{S,h}(\cdot,\cdot)$ such that :

$$\begin{cases} a_{S,h}: \mathcal{X}_h \times \mathcal{X}_h & \to & \mathbb{R} \\ (\mathbf{u}'_h, p'_h) \times (\mathbf{v}_h, q_h) & \mapsto & \nu(\mathbf{u}'_h, \mathbf{v}_h)_h - (p'_h, \operatorname{div}_h \mathbf{v}_h) - (q_h, \operatorname{div}_h \mathbf{u}'_h) \end{cases}$$

Let $\ell_{\mathbf{f}} \in \mathcal{L}(\mathcal{X}_h, \mathbb{R})$ be such that

$$\forall (\mathbf{v}_h, q_h) \in \mathcal{X}_h, \quad \ell_{\mathbf{f}} ((\mathbf{v}_h, q_h)) = \begin{cases} (\mathbf{f}, \mathbf{v}_h)_{\mathbf{L}^2(\Omega)} & \text{if } \mathbf{f} \in \mathbf{L}^2(\Omega) \\ \langle \mathbf{f}, \mathcal{I}_h(\mathbf{v}_h) \rangle_{\mathbf{H}_0^1(\Omega)} & \text{if } \mathbf{f} \notin \mathbf{L}^2(\Omega) \end{cases},$$

where $\mathcal{I}_h: \mathbf{X}_{0,h} \to \mathbf{Y}_{0,h}$, with $\mathbf{Y}_{0,h} = \{\mathbf{v}_h \in \mathbf{H}_0^1(\Omega); \forall \ell \in \mathcal{I}_K, \mathbf{v}_{h|K_\ell} \in \mathbf{P}^k(K_\ell)\}$, is the averaging operator described in [16, §22.4.1]. There exists a constant $C_{\mathcal{I}_h}^{nc} > 0$ independent of \mathcal{T}_h such that:

(5.4)
$$\|\mathcal{I}_h \mathbf{v}_h\|_{\mathbf{H}_0^1(\Omega)} \le C_{\mathcal{I}_h}^{nc} \|\mathbf{v}_h\|_h, \quad \forall \mathbf{v}_h \in \mathbf{X}_{0,h}.$$

The nonconforming discretization of Problem (3.9) reads: Find $(\mathbf{u}_h, p_h) \in \mathcal{X}_h$ such that

$$(5.5) a_{S,h} ((\mathbf{u}_h, p_h), (\mathbf{v}_h, q_h)) = \ell_{\mathbf{f}} ((\mathbf{v}_h, q_h)) \quad \forall (\mathbf{v}_h, q_h) \in \mathcal{X}_h.$$

Let us prove that Problem (5.5) is well-posed using the T-coercivity theory.

Theorem 4. Suppose that there exists a Fortin operator $\Pi_{nc}: \mathbf{H}^1(\Omega) \to \mathbf{X}_h$ such that

$$(5.6) \exists C_{nc} \mid \forall \mathbf{v} \in \mathbf{H}^1(\Omega) \|\Pi_{nc}\mathbf{v}\|_h \le C_{nc} \|\mathbf{Grad}\,\mathbf{v}\|_{\mathbb{L}^2(\Omega)},$$

(5.7)
$$\forall \mathbf{v} \in \mathbf{H}^{1}(\Omega) \quad (\operatorname{div}_{h} \Pi_{nc} \mathbf{v}, q_{h}) = (\operatorname{div} \mathbf{v}, q_{h})_{L^{2}(\Omega)}, \quad \forall q \in Q_{h},$$

where the constant C_{nc} does not depend on h. Then Problem (5.5) is well-posed. Moreover, it admits one and only one solution (\mathbf{u}_h, p_h) such that:

(5.8)
$$\begin{aligned}
& \text{if } \mathbf{f} \in \mathbf{L}^{2}(\Omega) : \begin{cases} & \|\mathbf{u}_{h}\|_{h} \leq C_{PS}^{nc} \nu^{-1} \|\mathbf{f}\|_{\mathbf{L}^{2}(\Omega)} \\ & \|p_{h}\|_{L^{2}(\Omega)} \leq 2 C_{PS}^{nc} C_{\text{div}}^{nc} \|\mathbf{f}\|_{\mathbf{L}^{2}(\Omega)} \end{cases}, \\
& \text{if } \mathbf{f} \notin \mathbf{L}^{2}(\Omega) : \begin{cases} & \|\mathbf{u}_{h}\|_{h} \leq C_{\mathcal{I}_{h}}^{nc} \nu^{-1} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \\ & \|p_{h}\|_{L^{2}(\Omega)} \leq 2 C_{\mathcal{I}_{h}}^{nc} C_{\text{div}}^{nc} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} \end{cases}, \end{aligned}$$

where $C_{\text{div}}^{nc} = C_{\text{div}} C_{nc}$. Additionally, we can compute classical a priori error estimates (see [6, Theorems 3, 4 and 6]). Suppose that $(\mathbf{u}, p) \in \mathbf{H}^{1+k}(\Omega) \times H^k(\Omega)$, we then have the estimate:

(5.9)
$$\|\mathbf{u} - \mathbf{u}_h\|_{\mathbf{L}^2(\Omega)} \le C\sigma^{\ell} h^{k+1} \left(|\mathbf{u}|_{\mathbf{H}^{k+1}(\Omega)} + \nu^{-1} |p|_{H^k(\Omega)} \right),$$

where the constant C > 0 is independent of h, σ is the shape regularity constant and the exponent $\ell \in \mathbb{N}^*$ depends on k.

Proof. Let us consider $(\mathbf{u}_h', p_h') \in \mathcal{X}_h$ and let us build $(\mathbf{v}_h^{\star}, q_h^{\star}) \in \mathcal{X}_h$ satisfying (2.3) (with $V = \mathcal{X}_h$). We follow the three main steps of the proof of Theorem 1.

1. According to Proposition 1, there exists $\mathbf{v}_{p'_h} \in \mathbf{V}^{\perp}$ such that $\operatorname{div} \mathbf{v}_{p'_h} = \nu^{-1} p'_h$ in Ω and:

$$\|\mathbf{v}_{p_h'}\|_{\mathbf{H}_0^1(\Omega)}^2 \le \left(\frac{C_{\text{div}}}{\nu}\right)^2 \|p_h'\|_{L^2(\Omega)}^2.$$

Consider $\mathbf{v}_{h,p'_h} = \Pi_{nc}\mathbf{v}_{p'_h}$, for all $q_h \in Q_h$, we have: $(\operatorname{div}_h \mathbf{v}_{h,p'_h}, q_h) =$ $\nu^{-1}(p'_h, q_h)_{L^2(\Omega)}$ and

(5.10)
$$\|\mathbf{v}_{h,p'_h}\|_h^2 \le \left(\frac{C_{\text{div}}^{nc}}{\nu}\right)^2 \|p'_h\|_{L^2(\Omega)}^2 \text{ where } C_{\text{div}}^{nc} = C_{nc} C_{\text{div}}.$$

Let us set $(\mathbf{v}_h^{\star}, q_h^{\star}) := (\gamma_{nc}\mathbf{u}_h' - \mathbf{v}_{h,p_h'}, -\gamma_{nc}p_h')$, with $\gamma_{nc} > 0$. We obtain:

$$(5.11) \quad a_{S,h} \left((\mathbf{u}_h', p_h'), (\mathbf{v}_h^{\star}, q_h^{\star}) \right) = \nu \, \gamma_{nc} \|\mathbf{u}_h'\|_h^2 + \nu^{-1} \|p_h'\|_{L^2(\Omega)}^2 - \nu (\mathbf{u}_h', \mathbf{v}_{h, p_h'})_h.$$

2. In order to bound the last term of (5.11), we use Young inequality and then inequality (5.10):

(5.12)
$$(\mathbf{u}_h', \mathbf{v}_{h, p_h'})_h \le \frac{\eta_{nc}}{2} \|\mathbf{u}_h'\|_h^2 + \frac{\eta_{nc}^{-1}}{2} \left(\frac{C_{\text{div}}^{nc}}{\nu}\right)^2 \|p_h'\|_{L^2(\Omega)}^2.$$

3. Using the bound (5.12) in (5.11) and choosing $\eta_{nc} = \gamma_{nc}$, we get:

$$a_{S,h}\left(\left(\mathbf{u}_{h}',p_{h}'\right),\left(\mathbf{v}_{h}^{\star},q_{h}^{\star}\right)\right) \geq \frac{\gamma_{nc}}{2}\nu \|\mathbf{u}_{h}'\|_{h}^{2} + \nu^{-1}\left(1 + \frac{(\gamma_{nc})^{-1}}{2}\left(C_{\text{div}}^{nc}\right)^{2}\right)\|p_{h}'\|_{L^{2}(\Omega)}^{2}$$

Consider now $\gamma_{nc} = (C_{\text{div}}^{nc})^2$.

Noticing that $\nu \|\mathbf{u}_h\|_h^2 + \nu^{-1} \|p_h'\|_{L^2(\Omega)}^2 \ge \frac{\nu}{2} \|(\mathbf{u}_h', p_h')\|_{\mathcal{X}_h}^2$, we obtain:

$$a_{S,h} ((\mathbf{u}'_h, p'_h), (\mathbf{v}^{\star}_h, q^{\star}_h)) \ge \frac{\nu}{2} C_{\min}^{nc} \|(\mathbf{u}'_h, p'_h)\|_{\mathcal{X}_h}^2,$$

where $C_{\min}^{nc} = \frac{1}{2} \min((C_{\text{div}})^2, 1)$. The operator T_h such that $T_h(\mathbf{u}_h', p_h') = (\mathbf{v}_h^{\star}, p_h^{\star})$ is linear and continuous:

$$||T_h(\mathbf{u}'_h, p'_h)||_{\mathcal{X}_h} = ||\mathbf{v}_h^{\star}||_h + \nu^{-1} ||q_h^{\star}||_{L^2(\Omega)} \le C_{\max}^{nc} ||(\mathbf{u}'_h, p'_h)||_{\mathcal{X}_h}^2$$

where $C_{\max}^{nc} = C_{\text{div}}^{nc} \left(C_{\text{div}}^{nc} + 1 \right)$. The discrete continuous bilinear form $a_{S,h}(\cdot,\cdot)$ is then T_h -coercive and according to Theorem 1, Problem (5.5) is well posed. Consider (\mathbf{u}_h, p_h) the unique solution of Problem (5.5). Choosing $\mathbf{v}_h = 0$, we obtain that $\operatorname{div}_h \mathbf{u}_h = 0$. Now, choosing $\mathbf{v}_h = \mathbf{u}_h$ in (5.5) and using Cauchy-Schwarz inequality, we get that:

(5.13)
$$\begin{cases} \|\mathbf{u}_h\|_h & \leq \nu^{-1} C_{PS}^{nc} \|\mathbf{f}\|_{\mathbf{L}^2(\Omega)} & \text{if } \mathbf{f} \in \mathbf{L}^2(\Omega), \text{ using } (5.3); \\ \|\mathbf{u}_h\|_h & \leq \nu^{-1} C_{\mathcal{I}_h}^{nc} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} & \text{if } \mathbf{f} \notin \mathbf{L}^2(\Omega), \text{ using } (5.4). \end{cases}$$

Consider $(\mathbf{v}_h, q_h) = (\mathbf{v}_{h,p_h}, 0)$ in (5.5), where $\mathbf{v}_{h,p_h} = \Pi_{nc} \mathbf{v}_{p_h}$ is built as \mathbf{v}_{h,p'_h} in point 1, setting $p'_h = p_h$. Suppose that $\mathbf{f} \in \mathbf{L}^2(\Omega)$. Using the triangular inequality, Cauchy-Schwarz inequality, Poincaré-Steklov inequality (5.3), Theorem 4, and estimate (5.13), we have:

$$\begin{aligned} \|p_h\|_{L^2(\Omega)}^2 &= \nu \left(\mathbf{u}_h, \mathbf{v}_{h, p_h}\right)_h - (\mathbf{f}, \mathbf{v}_{h, p_h})_{\mathbf{L}^2(\Omega)} \,, \\ &\leq \nu \|\mathbf{u}_h\|_h \|\mathbf{v}_{h, p_h}\|_h + \|\mathbf{f}\|_{\mathbf{L}^2(\Omega)} \|\mathbf{v}_{h, p_h}\|_{\mathbf{L}^2(\Omega)} \\ &\leq 2 \, C_{PS}^{nc} \, \|\mathbf{f}\|_{\mathbf{L}^2(\Omega)} \|\mathbf{v}_{h, p_h}\|_h \leq 2 \, C_{PS}^{nc} \, C_{nc} \, \|\mathbf{f}\|_{\mathbf{L}^2(\Omega)} \|\mathbf{Grad} \, \mathbf{v}_{p_h}\|_{\mathbb{L}^2(\Omega)} \,, \\ &\leq 2 \, C_{PS}^{nc} \, C_{\text{div}}^{nc} \, \|\mathbf{f}\|_{\mathbf{L}^2(\Omega)} \, \|p_h\|_{L^2(\Omega)} \,. \end{aligned}$$

⁴Note that $(\mathbf{v}_h^{\star}, q_h^{\star}) = (\mathbf{0}, 0) \Leftrightarrow (\mathbf{u}_h', p_h') = (\mathbf{0}, 0)$, so that the operator $T_h \in \mathcal{L}(\mathcal{X}_h, \mathcal{X}_h)$ is bijective.

Applying the same reasoning when $\mathbf{f} \in \mathbf{H}^{-1}(\Omega)$, we get that:

(5.14)
$$\begin{cases} \|p_h\|_{L^2(\Omega)} & \leq 2 C_{PS}^{nc} C_{\text{div}}^{nc} \|\mathbf{f}\|_{\mathbf{L}^2(\Omega)} & \text{if } \mathbf{f} \in \mathbf{L}^2(\Omega), \text{ using } (5.3); \\ \|p_h\|_{L^2(\Omega)} & \leq 2 C_{\mathcal{I}_h}^{nc} C_{\text{div}}^{nc} \|\mathbf{f}\|_{\mathbf{H}^{-1}(\Omega)} & \text{if } \mathbf{f} \notin \mathbf{L}^2(\Omega), \text{ using } (5.4). \end{cases}$$

The a priori error estimate corresponds to [6, Theorem 4].

Remark 2. Again, we recover the first Banach-Nečas-Babuška condition [8, Thm. 25.9, (BNB1)]:

$$a_{S,h} ((\mathbf{u}'_h, p'_h), (\mathbf{v}^{\star}_h, q^{\star}_h)) \ge \frac{\nu}{2} (C^{nc}_{\max})^{-1} \|(\mathbf{u}'_h, p'_h)\|_{\mathcal{X}_h} \|(\mathbf{v}^{\star}_h, q^{\star}_h)\|_{\mathcal{X}_h}.$$

Let us call $C_{\rm stab}^{nc} = \frac{\nu}{2} \, C_{\rm min}^{nc} \, (C_{\rm max}^{nc})^{-1}$ the stability constant. With the choice of our parameters, $C_{\rm stab}^{nc}$ is such that:

$$C_{\mathrm{stab}}^{nc} = \begin{cases} \frac{\nu}{4} \frac{C_{\mathrm{div}}^{nc}}{1 + C_{\mathrm{div}}^{nc}} & \text{if } 0 < C_{\mathrm{div}}^{nc} \leq 1, \\ \\ \frac{\nu}{4} \frac{(C_{\mathrm{div}}^{nc})^{-1}}{1 + C_{\mathrm{div}}^{nc}} & \text{if } 1 \leq C_{\mathrm{div}}^{nc}. \end{cases}$$

The main issue with nonconforming mixed finite elements is the construction the basis functions. In a recent paper, Sauter explains such a construction in two dimensions [18, Corollary 2.4], and gives a bound to the discrete counterpart $\beta_{\mathcal{T}}(\Omega)$ of $\beta(\Omega)$ defined in (3.4):

(5.15)
$$\beta_{\mathcal{T}}(\Omega) = \inf_{q_h \in Q_h \setminus \{0\}} \sup_{\mathbf{v}_h \in \mathbf{X}_{0,h} \setminus \{0\}} \frac{(\operatorname{div}_h \mathbf{v}_h)}{\|q_h\|_{L^2(\Omega)} \|\mathbf{v}_h\|_h} \ge c_{\mathcal{T}} k^{-\alpha}.$$

This bound is in $c_T k^{-\alpha}$, where the parameter α is explicit and depends on k and on the mesh topology; and the constant $c_{\mathcal{T}}$ depends only on the shape-regularity of the mesh.

6. Nonconforming Crouzeix-Raviart mixed finite elements

We study the lowest order nonconforming Crouzeix-Raviart mixed finite elements [6]. Let us consider X_{CR} (resp. $X_{0,CR}$), the space of nonconforming approximation of $H^1(\Omega)$ (resp. $H^1_0(\Omega)$) of order 1:

$$(6.1)$$

$$X_{CR} = \left\{ v_h \in P^1_{disc}(\mathcal{T}_h); \quad \forall f \in \mathcal{I}_F^i, \int_{F_f} [v_h] = 0 \right\};$$

$$X_{0,CR} = \left\{ v_h \in X_{CR}; \quad \forall f \in \mathcal{I}_F^b, \int_{F_f} v_h = 0 \right\}.$$

The space of nonconforming approximation of of $\mathbf{H}^1(\Omega)$ (resp. $\mathbf{H}^1_0(\Omega)$) of order 1 is $\mathbf{X}_{CR} = (X_{CR})^d$ (resp. $\mathbf{X}_{0,CR} = (X_{0,CR})^d$). We set $\mathcal{X}_{CR} := \mathbf{X}_{0,CR} \times Q_{CR}$ where $Q_{CR} = P_{disc}^0(\mathcal{T}_h) \cap L_{zmv}^2(\Omega).$ We can endow X_{CR} with the basis $(\psi_f)_{f \in \mathcal{I}_F}$ such that: $\forall \ell \in \mathcal{I}_K$,

$$\psi_{f|K_{\ell}} = \begin{cases} 1 - d\lambda_{i,\ell} & \text{if } f \in \mathcal{I}_{F,\ell}, \\ 0 & \text{otherwise,} \end{cases}$$

where S_i is the vertex opposite to F_f in K_{ℓ} . We then have $\psi_{f|F_f}=1$, so that $[\psi_f]_{F_f} = 0$ if $f \in \mathcal{I}_F^i$ (i.e. $F_f \in \overset{\circ}{\Omega}$), and $\forall f' \neq f$, $\int_{F_{f'}} \psi_f = 0$.

We have: $X_{CR} = \text{vect}((\psi_f)_{f \in \mathcal{I}_F})$ and $X_{0,CR} = \text{vect}((\psi_f)_{f \in \mathcal{I}_F^i})$.

The Crouzeix-Raviart interpolation operator π_{CR} for scalar functions is defined by:

$$\pi_{CR} : \left\{ \begin{array}{ccc} H^1(\Omega) & \to & X_{CR} \\ v & \mapsto & \displaystyle\sum_{f \in \mathcal{I}_F} \pi_f v \, \psi_f \end{array} \right., \text{ where } \pi_f v = \frac{1}{|F_f|} \int_{F_f} v.$$

Notice that $\forall f \in \mathcal{I}_F$, $\int_{F_f} \pi_{CR} v = \int_{F_f} v$. Moreover, the Crouzeix-Raviart interpolation operator preserves the constants, so that $\pi_{CR}\underline{v}_{\Omega} = \underline{v}_{\Omega}$ where $\underline{v}_{\Omega} = \int_{\Omega} v/|\Omega|$. We recall the following result [19, Lemma 2]):

Lemma 1. The Crouzeix-Raviart interpolation operator π_{CR} is such that:

$$(6.2) \forall v \in H^1(\Omega), \|\pi_{CR}v\|_h \le \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^2(\Omega)}.$$

Proof. We have, integrating by parts twice and using Cauchy-Schwarz inequality:

$$\begin{split} \operatorname{\mathbf{grad}} \pi_{CR} v_{|K_{\ell}} &= |K_{\ell}|^{-1} \int_{K_{\ell}} \operatorname{\mathbf{grad}} \pi_{CR} v = |K_{\ell}|^{-1} \sum_{f \in \mathcal{I}_{F,\ell}} \int_{F_{f}} \pi_{CR} v \, \mathbf{n}_{f}, \\ &= |K_{\ell}|^{-1} \sum_{f \in \mathcal{I}_{F,\ell}} \int_{F_{f}} v \, \mathbf{n}_{f} = |K_{\ell}|^{-1} \int_{K_{\ell}} \operatorname{\mathbf{grad}} v, \\ |\operatorname{\mathbf{grad}} \pi_{CR} v_{|K_{\ell}|} &\leq |K_{\ell}|^{-1/2} \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^{2}(K_{\ell})} \\ \|\operatorname{\mathbf{grad}} \pi_{CR} v\|_{\mathbf{L}^{2}(K_{\ell})}^{2} &\leq \|\operatorname{\mathbf{grad}} v\|_{\mathbf{L}^{2}(K_{\ell})}^{2}. \end{split}$$

Summing these local estimates over $\ell \in \mathcal{I}_K$, we obtain (6.2).

For a vector $\mathbf{v} \in \mathbf{H}^1(\Omega)$ of components $(v_{d'})_{d'=1}^d$, the Crouzeix-Raviart interpolation operator is such that: $\Pi_{CR}\mathbf{v} = (\pi_{CR}v_{d'})_{d'=1}^d$. Let us set $\Pi_f\mathbf{v} = (\pi_fv_{d'})_{d'=1}^d$.

Lemma 2. The Crouzeix-Raviart interpolation operator Π_{CR} can play the role of the Fortin operator:

$$(6.3) \forall \mathbf{v} \in \mathbf{H}^1(\Omega) \| \Pi_{CR} \mathbf{v} \|_h \le \| \mathbf{Grad} \mathbf{v} \|_{\mathbb{L}^2(\Omega)},$$

(6.4)
$$\forall \mathbf{v} \in \mathbf{H}^1(\Omega) \quad (\operatorname{div}_h \Pi_{CR} \mathbf{v}, q_h) = (\operatorname{div} \mathbf{v}, q_h)_{L^2(\Omega)}, \quad \forall q \in Q_h,$$

Moreover, for all $\mathbf{v} \in \mathbf{P}^1(\Omega)$, $\Pi_{CR}\mathbf{v} = \mathbf{v}$.

Proof. We obtain (6.3) applying Lemma (1) component by component. By integrating by parts, we have $\forall \mathbf{v} \in \mathbf{H}^1(\Omega), \forall \ell \in \mathcal{I}_K$:

$$\int_{K_{\ell}} \operatorname{div} \Pi_{CR} \mathbf{v} = \sum_{f \in \mathcal{I}_{F,\ell}} \int_{F_f} \Pi_{CR} \mathbf{v} \cdot \mathbf{n}_f = \sum_{f \in \mathcal{I}_{F,\ell}} \int_{F_f} \Pi_f \mathbf{v} \cdot \mathbf{n}_f,
= \sum_{f \in \mathcal{I}_{F,\ell}} \int_{F_f} \mathbf{v} \cdot \mathbf{n}_f = \int_{K_{\ell}} \operatorname{div} \mathbf{v},$$

so that (6.4) is satisfied.

We can apply the T-coercivity theory to show the next following result:

Theorem 5. Let $\mathcal{X}_h = \mathcal{X}_{CR}$. Then the continuous bilinear form $a_{S,h}(\cdot,\cdot)$ is T_h coercive and Problem (5.5) is well-posed.

Proof. Using estimates (6.3) and (5.3), we apply the proof of Theorem 4. Since the constant of the interpolation operator Π_{CR} is equal to 1, we have $C_{min}^{CR} = C_{min}$ and $C_{max}^{CR} = C_{max}$: the stability constant of the nonconforming Crouzeix-Raviart mixed finite elements is independent of the mesh. This is not the case for higher order (see [20, Theorem 2.2]).

7. FORTIN-SOULIE MIXED FINITE ELEMENTS

We consider here the case d=2 and we study Fortin-Soulie mixed finite elements [7]. We consider a shape-regular triangulation sequence $(\mathcal{T}_h)_h$.

Let us consider X_{FS} (resp. $X_{0,FS}$), the space of nonconforming approximation of $H^1(\Omega)$ (resp. $H^1(\Omega)$) of order 2:

$$(7.1)$$

$$X_{FS} = \left\{ v_h \in P_{disc}^2(\mathcal{T}_h); \quad \forall f \in \mathcal{I}_F^i, \forall q_h \in P^1(F_f), \int_{F_f} [v_h] \, q_h = 0 \right\};$$

$$X_{0,FS} = \left\{ v_h \in X_{FS}; \quad \forall f \in \mathcal{I}_F^b, \forall q_h \in P^1(F_f), \int_{F_f} v_h \, q_h = 0 \right\}.$$

The space of nonconforming approximation of $\mathbf{H}^1(\Omega)$ (resp. $\mathbf{H}^1_0(\Omega)$) of order 2 is $\mathbf{X}_{FS} = (X_{FS})^2$ (resp. $\mathbf{X}_{0,FS} = (X_{0,FS})^2$). We set $\mathcal{X}_{FS} = \mathbf{X}_{0,FS} \times Q_{FS}$ where $Q_{FS} := P^1_{disc}(\mathcal{T}_h) \cap L^2_{zmv}(\Omega)$.

The building of a basis for $X_{0,FS}$ is more involved than for $X_{0,CR}$ since we cannot use two points per facet as degrees of freedom. Indeed, for all $\ell \in K_{\ell}$, there exists a polynomial of order 2 vanishing on the Gauss-Legendre points of the facets of the boundary ∂K_{ℓ} . Let $f \in \mathcal{I}_F$. The barycentric coordinates of the two Gauss-Legendre points $(p_{+,f}, p_{-,f})$ on F_f are such that:

$$p_{+,f} = (c_+, c_-), p_{-,f} = (c_-, c_+), \text{ where } c_{\pm} = (1 \pm 1/\sqrt{3})/2.$$

These points can be used to integrate exactly order three polynomials:

$$\forall g \in P^3(F_f), \int_{F_f} g = \frac{|F_f|}{2} (g(p_{+,f}) + g(p_{-,f})).$$

For all $\ell \in \mathcal{I}_K$, we define the quadratic function ϕ_{K_ℓ} that vanishes on the six Gauss-Legendre points of the facets of K_ℓ (see Fig. 1):

$$(7.2) \quad \phi_{K_\ell} := 2 - 3 \sum_{i \in \mathcal{I}_{S,\ell}} \lambda_{i,\ell}^2 \text{ such that} \quad \forall f \in \mathcal{I}_{F,\ell}, \, \forall q \in P^1(F), \quad \int_{F_f} \phi_{K_\ell} \, q = 0.$$

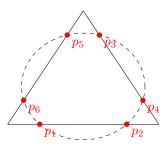


FIGURE 1. The six Gauss-Legendre points of an element K_{ℓ} and the elliptic function $\phi_{K_{\ell}}$.

We also define the spaces of P^2 -Lagrange functions:

$$\begin{array}{rcl} X_{LG} &:=& \left\{ v_h \in H^1(\Omega); & \forall \ell \in \mathcal{I}_K, \, v_{h|K_\ell} \in P^2(K_\ell) \right\}, \\ X_{0,LG} &:=& \left\{ v_h \in X_{LG}; & v_{h|\partial\Omega} = 0 \right\}. \end{array}$$

The Proposition below proved in [7, Prop. 1] allows to build a basis for $X_{0,FS}$:

Proposition 5. We have the following decomposition: $X_{FS} = X_{LG} + \Phi_h$ with $\dim(X_{LG} \cap \Phi_h) = 1$. Any function of X_{FS} can be written as the sum of a function of X_{LG} and a function of Φ_h . This representation can be made unique by specifying one degree of freedom.

Notice that $\Phi_h \cap X_{LG} = \text{vect}(v_{\Phi})$, where for all $\ell \in \mathcal{I}_K$, $v_{\Phi|K_{\ell}} = \phi_{K_{\ell}}$. Then, counting the degrees of freedom, one can show that $\dim(X_{FS}) = \dim(X_{LG}) + \dim(\Phi_h) + 1$. For problems involving Dirichlet boundary conditions we can prove thus that for $X_{0,FS}$ the representation is unique and $X_{0,FS} = X_{0,LG} \oplus \Phi_h$. We have $X_{LG} = \text{vect}\left((\phi_{S_i})_{i \in \mathcal{I}_S}, (\phi_{F_f})_{f \in \mathcal{I}_F}\right)$ where the basis functions are such that: $\forall \ell \in \mathcal{I}_K$,

(7.3)
$$\forall i \in \mathcal{I}_{S}, \quad \phi_{S_{i}|K_{\ell}} = \begin{cases} \lambda_{i,\ell} (2\lambda_{j,\ell} - 1) & \text{if } i \in \mathcal{I}_{S,\ell} \\ 0 & \text{if } j \notin \mathcal{I}_{S,\ell} \end{cases}$$

$$\forall f \in \mathcal{I}_{F}, \quad \phi_{F_{f}|K_{\ell}} = \begin{cases} 4\lambda_{i,\ell} \lambda_{j,\ell} & \text{if } f \in \mathcal{I}_{F,\ell}, \text{ and } F_{f} = S_{i}S_{j} \\ 0 & \text{if } f \notin \mathcal{I}_{F,\ell} \end{cases}$$

For all $\ell \in \mathcal{I}_K$, we will denote by $(\phi_{\ell,j})_{j=1}^6$ the local nodal basis such that:

$$(\phi_{\ell,j})_{j=1}^3 = (\phi_{S_i|K_\ell})_{i \in \mathcal{I}_{S,\ell}}$$
 and $(\phi_{\ell,j})_{j=4}^6 = (\phi_{F_f|K_\ell})_{f \in \mathcal{I}_{F,\ell}}$.

The spaces X_{FS} and $X_{0,FS}$ are such that:

$$(7.4) X_{FS} = \operatorname{vect}\left((\phi_{S_i})_{i \in \mathcal{I}_S}, (\phi_{F_f})_{f \in \mathcal{I}_F}, (\phi_{K_\ell})_{\ell \in \mathcal{I}_K}\right),$$

$$X_{0,FS} = \operatorname{vect}\left((\phi_{S_i})_{i \in \mathcal{I}_S^i}, (\phi_{F_f})_{f \in \mathcal{I}_F^i}, (\phi_{K_\ell})_{\ell \in \mathcal{I}_K}\right).$$

We propose here an alternative definition of the Fortin interpolation operator proposed in [7]. Let us first recall the Scott-Zhang interpolation operator [21, 22]. For all $i \in \mathcal{I}_S$, we choose some $\ell_i \in \mathcal{I}_{K,i}$, and we build the $L^2(K_{\ell_i})$ -dual basis $(\tilde{\phi}_{\ell_i,j})_{j=1}^6$ of the local nodal basis such that:

$$\forall j, j' \in \{1, \cdots, 6\}, \quad \int_{K_{\ell_i}} \tilde{\phi}_{\ell_i, j} \, \phi_{\ell_i, j'} = \delta_{j, j'}.$$

Let us define the Fortin-Soulie interpolation operator for scalar functions by:

(7.5)
$$\pi_{FS} : \begin{cases} \mathcal{P}_h H^1 & \to X_{FS} \\ v & \mapsto \tilde{\pi}v + \sum_{\ell \in \mathcal{I}_K} v_{K_\ell} \phi_{K_\ell} \end{cases},$$
 with
$$\tilde{\pi}v = \sum_{i \in \mathcal{I}_S} v_{S_i} \phi_{S_i} + \sum_{f \in \mathcal{I}_F} \tilde{v}_{F_f} \phi_{F_f}.$$

• The coefficients $(v_{S_i})_{i \in \mathcal{I}_S}$ are fixed so that: $\forall i \in \mathcal{I}_S, \ v_{S_i} = \int_{K_{s,i}} v \, \tilde{\phi}_{\ell_i,j_i},$ where j_i is the index such that $\int_{K_*} \tilde{\phi}_{\ell_i,j_i} \phi_{S_i|K_{\ell_i}} = 1$. Using Cauchy-Schwarz inequality and inequality (4.2), we have:

$$(7.6) |v_{S_i}| \le \left(\int_{K_{\ell_i}} \tilde{\phi}_{\ell_i, j_i}^2\right)^{1/2} ||v||_{L^2(K_{\ell_i})} \lesssim |K_{\ell_i}|^{-1/2} ||v||_{L^2(K_{\ell_i})} \lesssim ||\hat{v}_{\ell_i}||_{L^2(\hat{K})}.$$

• The coefficients $(\tilde{v}_{F_f})_{f \in \mathcal{I}_F}$ are fixed so that: $\forall f \in \mathcal{I}_F, \int_{F_v} \tilde{\pi} \tilde{v} = \int_{F_v} \{v\}.$

We then have:

(7.7)
$$\tilde{v}_{F_f} = \frac{3}{2} v_{F_f} - \frac{1}{4} \sum_{i \in \mathcal{I}_{S,f}} v_{S_i}, \text{ where } v_{F_f} := \frac{1}{|F_f|} \int_{F_f} \{v\}$$

For all $\ell \in \mathcal{I}_K$, the coefficient v_{K_ℓ} is fixed so that: $\int_{K_\ell} \pi_{FS} v = \int_{K_\ell} v$.

The definition (7.5) is more general than the one given in [7], which holds for $v \in H^2(\Omega)$.

We set $\mathbf{v}_{S_i} := (\tilde{\pi}v_1(S_i), \tilde{\pi}v_2(S_i))^T$ and $\tilde{\mathbf{v}}_{F_f} := (\tilde{\pi}v_1(F_f), \tilde{\pi}v_2(F_f))^T$. We now define the Fortin-Soulie interpolation operator for vector functions by:

$$\Pi_{FS}: \left\{ \begin{array}{ccc} \mathbf{H}^1(\Omega) & \to & \mathbf{X}_{FS} \\ \mathbf{v} & \mapsto & \sum_{i \in \mathcal{I}_S} \mathbf{v}_{S_i} \phi_{S_i} + \sum_{f \in \mathcal{I}_F} \tilde{\mathbf{v}}_{F_f} \phi_{F_f} + \sum_{\ell \in \mathcal{I}_K} \mathbf{v}_{K_\ell} \phi_{K_\ell}. \end{array} \right.$$

For all $\ell \in \mathcal{I}_K$, the vector coefficient $\mathbf{v}_{K_\ell} \in \mathbb{R}^2$ is now fixed so that condition (5.7) is satisfied. We can impose for example that the projection $\Pi_{FS}\mathbf{v}$ satisfies:

(7.8)
$$\int_{K_{\ell}} T_{\ell}^{-1}(\mathbf{x}) \operatorname{div} \Pi_{FS} \mathbf{v} = \int_{K_{\ell}} T_{\ell}^{-1}(\mathbf{x}) \operatorname{div} \mathbf{v}.$$

Notice that due to (7.2), the patch-test condition is still satisfied. Moreover, one can check that for all $\mathbf{v} \in \mathbf{P}^2(\Omega)$, $\Pi_{FS}\mathbf{v} = \mathbf{v}$. In particular, if $\mathbf{v} \in \mathbf{P}^1(\Omega)$, we obtain that for all $\ell \in \mathcal{I}_K$, $\mathbf{v}_{K_{\ell}} = 0$. Using definitions (7.3) and (7.7), we obtain for all $\ell \in \mathcal{I}_K$:

(7.9)
$$(\Pi_{FS}\mathbf{v})_{|K_{\ell}} = \sum_{i \in \mathcal{T}_{S,\ell}} \mathbf{v}_{S_i} \psi_{S_i} + \frac{3}{2} \sum_{f \in \mathcal{T}_{E,\ell}} \mathbf{v}_{F_f} \phi_{F_f} + \mathbf{v}_{K_{\ell}} \phi_{K_{\ell}},$$

where $\psi_{S_i|K_\ell} = 3\lambda_{i,\ell}^2 - 2\lambda_{i,\ell}$.

Let us estimate $\mathbf{v}_{K_{\ell}}$. By changing the variable, setting $\hat{\mathbf{v}}_{\ell}(\hat{\mathbf{x}}) = \mathbf{v} \circ T_{\ell}(\hat{\mathbf{x}})$, the linear system (7.8) is written as follows, for $d' \in \{1, 2\}$:

$$\begin{split} (\mathbb{B}_{\ell}^{-1} \mathbf{v}_{K_{\ell}}) \cdot \int_{\hat{K}} \hat{x}_{d'} \ \mathbf{grad}_{\hat{\mathbf{x}}} \, \hat{\phi}_{K_{\ell}} &= \int_{\hat{K}} \hat{x}_{d'} \ \mathrm{div}_{\hat{\mathbf{x}}} (\mathbb{B}_{\ell}^{-1} \hat{\mathbf{v}}_{\ell}) \\ &- \sum_{i \in \mathcal{I}_{S,\ell}} (\mathbb{B}_{\ell}^{-1} \mathbf{v}_{S_{i}}) \cdot \int_{\hat{K}} \hat{x}_{d'} \ \mathbf{grad}_{\hat{\mathbf{x}}} \, \hat{\psi}_{S_{i}} \\ &- \frac{3}{2} \sum_{f \in \mathcal{I}_{F,\ell}} (\mathbb{B}_{\ell}^{-1} \mathbf{v}_{F_{f}}) \cdot \int_{\hat{K}} \hat{x}_{d'} \ \mathbf{grad}_{\hat{\mathbf{x}}} \, \hat{\phi}_{F_{f}}. \end{split}$$

Noticing that $\int_{\hat{K}} \hat{x}_{d'} \mathbf{grad}_{\hat{\mathbf{x}}} \hat{\phi}_{K_{\ell}} = -\frac{1}{4} \mathbf{e}_{d'}$, we have:

$$\frac{1}{4}\mathbb{B}_{\ell}^{-1}\mathbf{v}_{K_{\ell}} = \sum_{i\in\mathcal{I}_{S,\ell}} \int_{\hat{K}} \hat{\mathbf{x}} \left(\mathbb{B}_{\ell}^{-1}\mathbf{v}_{S_{i}}\right) \cdot \mathbf{grad}_{\hat{\mathbf{x}}} \hat{\psi}_{S_{i}}
+ \frac{3}{2} \sum_{f\in\mathcal{I}_{F,\ell}} \int_{\hat{K}} \hat{\mathbf{x}} \left(\mathbb{B}_{\ell}^{-1}\mathbf{v}_{F_{f}}\right) \cdot \mathbf{grad}_{\hat{\mathbf{x}}} \hat{\phi}_{F_{f}}
- \int_{\hat{K}} \hat{\mathbf{x}} \operatorname{div}_{\hat{\mathbf{x}}} (\mathbb{B}_{\ell}^{-1} \hat{\mathbf{v}}_{\ell}).$$

Using integration formula (4.1), and Cauchy-Schwarz inequality to bound the last term of (7.10), we have:

$$(7.11) |\mathbf{v}_{K_{\ell}}|^2 \lesssim \sigma^2 \left(\sum_{i \in \mathcal{I}_{S,\ell}} |\mathbf{v}_{S_i}|^2 + \sum_{f \in \mathcal{I}_{F,\ell}} |\mathbf{v}_{F_f}|^2 + \|\mathbf{Grad}_{\hat{\mathbf{x}}} \, \hat{\mathbf{v}}_{\ell}\|_{\mathbb{L}^2(\hat{K})}^2 \right).$$

Proposition 6. The Fortin-Soulie interpolation operator Π_{FS} is such that:

(7.12)
$$\exists C_{FS} > 0, \, \forall \mathbf{v} \in \mathbf{H}^1(\Omega), \quad \|\Pi_{FS}\mathbf{v}\|_h \le C_{FS} \|\mathbf{Grad}\,\mathbf{v}\|_{\mathbb{L}^2(\Omega)}.$$

Proof. Let $\mathbf{v} \in \mathbf{H}^1(\Omega)$. Let us set $\underline{\mathbf{v}} \in \mathcal{P}_h \mathbf{H}^1$ such that $\forall \ell \in \mathcal{I}_K$, $\underline{\mathbf{v}}_{|K_\ell} := \mathbf{v} - \int_{K_\ell} \mathbf{v}/|K_\ell|$. We have:

$$\left\|\Pi_{FS}\mathbf{v}\right\|_h^2 = \sum_{\ell \in \mathcal{I}_K} \left\|\mathbf{Grad}\,\Pi_{FS}\mathbf{v}\right\|_{\mathbb{L}^2(K_\ell)}^2 = \sum_{\ell \in \mathcal{I}_K} \left\|\mathbf{Grad}\,\Pi_{FS}\underline{\mathbf{v}}\right\|_{\mathbb{L}^2(K_\ell)}^2.$$

For $\mathbf{a}, \mathbf{b} \in \mathbb{R}^2$, we set: $\mathbf{a} \otimes \mathbf{b} := (a_i \, b_j)_{i,j=1}^2 \in \mathbb{R}^{2 \times 2}$. According to equation (7.9), we have:

$$\mathbf{Grad}\,\Pi_{FS}\underline{\mathbf{v}} = \sum_{i\in\mathcal{I}_{S,\ell}}\underline{\mathbf{v}}_{S_i}\otimes\mathbf{grad}\,\psi_{S_i} + \frac{3}{2}\sum_{f\in\mathcal{I}_{F,\ell}}\underline{\mathbf{v}}_{F_f}\otimes\mathbf{grad}\,\phi_{F_f} + \underline{\mathbf{v}}_{K_\ell}\otimes\mathbf{grad}\,\phi_{K_\ell}.$$

We can then make the estimate:

$$\begin{split} \|\operatorname{\mathbf{Grad}} \Pi_{FS}\underline{\mathbf{v}}\|_{\mathbb{L}^{2}(K_{\ell})}^{2} & \lesssim & \sum_{i \in \mathcal{I}_{S,\ell}} |\underline{\mathbf{v}}_{S_{i}}|^{2} \|\operatorname{\mathbf{grad}} \psi_{S_{i}}\|_{\mathbb{L}^{2}(K_{\ell})}^{2} \\ & + \sum_{f \in \mathcal{I}_{F,\ell}} |\underline{\tilde{\mathbf{v}}}_{F_{f}}|^{2} \|\operatorname{\mathbf{grad}} \phi_{F_{f}}\|_{\mathbb{L}^{2}(K_{\ell})}^{2} \\ & + |\underline{\mathbf{v}}_{K_{\ell}}|^{2} \|\operatorname{\mathbf{grad}} \phi_{K_{\ell}}\|_{\mathbb{L}^{2}(K_{\ell})}^{2}, \\ & \lesssim & \left\|\mathbb{B}_{\ell}^{-1}\right\|^{2} |J_{\ell}| \left(\sum_{i \in \mathcal{I}_{S,\ell}} |\underline{\mathbf{v}}_{S_{i}}|^{2} + \sum_{f \in \mathcal{I}_{F,\ell}} |\underline{\mathbf{v}}_{F_{f}}|^{2} + |\underline{\mathbf{v}}_{K_{\ell}}|^{2}\right). \end{split}$$

Thus, using estimate (7.11), and noticing that $\|\mathbb{B}_{\ell}^{-1}\|^2 |J_{\ell}| \lesssim \sigma^2$, we have:

(7.13)
$$\| \operatorname{\mathbf{Grad}} \Pi_{FS} \underline{\mathbf{v}} \|_{\mathbb{L}^{2}(K_{\ell})}^{2}$$

$$\lesssim \sigma^{4} \left(\sum_{i \in \mathcal{I}_{S,\ell}} |\underline{\mathbf{v}}_{S_{i}}|^{2} + \sum_{f \in \mathcal{I}_{F,\ell}} |\underline{\mathbf{v}}_{F_{f}}|^{2} + \| \operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \hat{\mathbf{v}}_{\ell} \|_{\mathbb{L}^{2}(\hat{K})}^{2} \right).$$

Using inequality (7.6) and Poincaré-Steklov inequality (4.4) in cell, component by component, we have:

(7.14)
$$|\underline{\mathbf{v}}_{S_i}|^2 \lesssim \|\mathbf{Grad}_{\hat{\mathbf{x}}}\,\hat{\mathbf{v}}_{\ell_i}\|_{\mathbb{L}^2(\hat{K})}^2.$$

Since the triangulation \mathcal{T}_h is suppose to be shape-regular, there exists a constant $N_{\theta} \lesssim \sigma^2$ such that for all $i \in \mathcal{I}_{K,i}$, $N_i \leq N_{\theta}$ [16, Rmk. 11.5]. We then obtain that:

$$\sum_{\ell \in \mathcal{I}_K} \sum_{i \in \mathcal{I}_{S,\ell}} \|\operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \, \hat{\mathbf{v}}_{\ell_i} \|_{\mathbb{L}^2(\hat{K})}^2 \lesssim N_{\theta} \, \sum_{\ell \in \mathcal{I}_K} \|\operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \, \hat{\mathbf{v}}_{\ell} \|_{\mathbb{L}^2(\hat{K})}^2.$$

Thus, summing (7.14), we get:

(7.15)
$$\sum_{\ell \in \mathcal{I}_K} \sum_{i \in \mathcal{I}_{S,\ell}} |\underline{\mathbf{v}}_{S_i}|^2 \lesssim N_{\theta} \sum_{\ell \in \mathcal{I}_K} \| \operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \hat{\mathbf{v}}_{\ell} \|_{\mathbb{L}^2(\hat{K})}^2.$$

Using the triangular inequality, equality (4.2), and inequality (4.7), we obtain:

$$|\underline{\mathbf{v}}_{F_f}|^2 \lesssim |F_f|^{-1} \sum_{\ell' \in \mathcal{I}_{K,f}} \|\underline{\mathbf{v}}_{\ell'|F_f}\|_{\mathbf{L}^2(F_f)}^2 \lesssim \sum_{\ell' \in \mathcal{I}_{K,f}} \|\operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \hat{\mathbf{v}}_{\ell'}\|_{\mathbb{L}^2(\hat{K})}^2.$$

Notice that:
$$\sum_{\ell \in \mathcal{I}_K} \sum_{f \in \mathcal{I}_{F,\ell}} \sum_{\ell' \in \mathcal{I}_{K,f}} \| \operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \, \hat{\mathbf{v}}_{\ell'} \|_{\mathbb{L}^2(\hat{K})}^2 \ \leq \ 6 \sum_{\ell \in \mathcal{I}_K} \| \operatorname{\mathbf{Grad}}_{\hat{\mathbf{x}}} \, \hat{\mathbf{v}}_{\ell} \|_{\mathbb{L}^2(\hat{K})}^2, \text{ so}$$

that:

$$(7.16) \qquad \sum_{\ell \in \mathcal{I}_K} \sum_{f \in \mathcal{I}_{F,\ell}} |F_f|^{-1} \|\underline{\mathbf{v}}_{\ell'|F_f}\|_{\mathbf{L}^2(F_f)}^2 \lesssim \sum_{\ell \in \mathcal{I}_K} \|\mathbf{Grad}_{\hat{\mathbf{x}}} \, \hat{\mathbf{v}}_\ell\|_{\mathbb{L}^2(\hat{K})}^2.$$

Summing (7.13) over $\ell \in \mathcal{I}_K$, using (7.15) and (7.16), we get that:

(7.17)
$$\|\Pi_{FS}\mathbf{v}\|_{h}^{2} \lesssim \sigma^{2} N_{\theta} \sum_{\ell \in \mathcal{I}_{K}} \|\mathbf{Grad}_{\hat{\mathbf{x}}} \hat{\mathbf{v}}_{\ell}\|_{\mathbb{L}^{2}(\hat{K})}^{2},$$

Considering (4.3) for each component, and noticing that $\|\mathbb{B}_{\ell}\|^2 |J_{\ell}|^{-1} \lesssim \sigma^2$, we obtain that:

(7.18)
$$\|\Pi_{FS}\mathbf{v}\|_h^2 \lesssim \sigma^4 N_\theta \sum_{\ell \in \mathcal{I}_K} \|\mathbf{Grad}\,\mathbf{v}_\ell\|_{\mathbb{L}^2(K_\ell)}^2.$$

We obtain then (7.12) with
$$C_{FS} \approx \sigma^2 (N_\theta)^{1/2}$$
.

We recall that the discrete Poincaré–Steklov inequality (5.3) holds.

Theorem 6. Let $\mathcal{X}_h = \mathcal{X}_{FS}$. Then the continuous bilinear form $a_{S,h}(\cdot,\cdot)$ is T_h -coercive and Problem (5.5) is well-posed.

Notice that in the recent paper [23], the inf-sup condition of the mixed Fortin-Soulie finite element is proven directly on a triangle and then using the macro-element technique [24], but it seems difficult to use this technique to build a Fortin operator, which is needed to compute error estimates.

The study can be extended to higher orders for d=2 using the following papers: [25] for $k \geq 4$, k even, [26] for k=3 and [20] for $k \geq 5$, k odd. In [27], the authors propose a local Fortin operator for the lowest order Taylor-Hood finite element [14] for d=3 which could be used to prove the T-coercivity.

8. Numerical results

Consider Problem (3.1) with data $\mathbf{f} = -\mathbf{grad}\,\phi$, where $\phi \in H^1(\Omega) \cap L^2_{zmv}(\Omega)$. The unique solution is then $(\mathbf{u}, p) := (0, \phi)$. By integrating by parts, the source term in (3.6) reads:

(8.1)
$$\forall \mathbf{v} \in \mathbf{H}_0^1(\Omega), \quad \int_{\Omega} \mathbf{f} \cdot \mathbf{v} = \int_{\Omega} \phi \operatorname{div} \mathbf{v}.$$

Recall that the nonconforming space \mathbf{X}_h defined in (5.1) is a subset of $\mathcal{P}_h\mathbf{H}^1$: using a nonconforming finite element method, the integration by parts must be done on each element of the triangulation, and we have:

(8.2)
$$\forall \mathbf{v} \in \mathcal{P}_h \mathbf{H}^1, \quad \int_{\Omega} \mathbf{f} \cdot \mathbf{v} = (\operatorname{div}_h \mathbf{v}, \phi) + \sum_{f \in \mathcal{I}_F} \int_{F_f} [\mathbf{v} \cdot \mathbf{n}_f] \phi.$$

When we apply this result to the right-hand-side of (5.5), we notice that the term with the jumps acts as a numerical source, which numerical influence is proportional to $1/\nu$. Thus, we cannot obtain exactly $\mathbf{u}_h = 0$ (see also (5.9)). Linke proposed in [28] to project the test function $\mathbf{v}_h \in \mathbf{X}_h$ on a discrete subspace of $\mathbf{H}(\operatorname{div}; \Omega)$, like Raviart-Thomas or Brezzi-Douglas-Marini finite elements (see [29, 30], or the monograph [15]). Let $\Pi_{\operatorname{div}}: \mathbf{X}_{0,h} \to P_{\operatorname{disc}}^k(\mathcal{T}_h) \cap \mathbf{H}_0(\operatorname{div}; \Omega)$ be some interpolation operator built so that for all $\mathbf{v}_h \in \mathbf{X}_{0,h}$, for all $\ell \in \mathcal{I}_K$, $(\operatorname{div} \Pi_{\operatorname{div}} \mathbf{v}_h)_{|K_\ell} = \operatorname{div} \mathbf{v}_{h|K_\ell}$. Integrating by parts, we have for all $\mathbf{v}_h \in \mathbf{X}_{0,h}$:

$$\int_{\Omega} \mathbf{f} \cdot \Pi_{\text{div}} \mathbf{v}_h = \int_{\Omega} \phi \operatorname{div} \Pi_{\text{div}} \mathbf{v}_h = \sum_{\ell \in K_{\ell}} \int_{K_{\ell}} \phi \operatorname{div} \Pi_{\text{div}} \mathbf{v}_h,
= \sum_{\ell \in K_{\ell}} \int_{K_{\ell}} \phi \operatorname{div} \mathbf{v}_h = (\operatorname{div}_h \mathbf{v}_h, \phi).$$

The projection Π_{div} allows to eliminate the terms of the integrals of the jumps in (8.2).

Let us write Problem (5.5) as:

Find $(\mathbf{u}_h, p_h) \in \mathcal{X}_h$ such that

(8.3)
$$a_{S,h}((\mathbf{u}_h, p_h), (\mathbf{v}_h, q_h)) = \ell_{\mathbf{f}}((\Pi_{\text{div}}\mathbf{v}_h, q_h)) \quad \forall (\mathbf{v}_h, q_h) \in \mathcal{X}_h.$$

In the case of $\mathcal{X}_h = \mathcal{X}_{CR}$ and a projection on Brezzi-Douglas-Marini finite elements, the following error estimate holds if $(\mathbf{u}, p) \in \mathbf{H}^2(\Omega) \times H^1(\Omega)$:

(8.4)
$$\|\mathbf{u} - \mathbf{u}_h\|_{\mathbf{L}^2(\Omega)} \le \widetilde{C} h^2 |\mathbf{u}|_{\mathbf{H}^2(\Omega)},$$

where the constant \widetilde{C} if independent of h. The proof is detailed in [31] for shape-regular meshes and [32] for anisotropic meshes. We remark that the error doesn't depend on the norm of the pressure nor on the ν parameter. We will provide some numerical results to illustrate the effectiveness of this formulation, even with a projection on the Raviart-Thomas finite elements, which, for a fixed polynomial order, are less precise than the Brezzi-Douglas-Marini finite elements.

For all $\ell \in \mathcal{I}_K$, we let $P_H^k(K_\ell)$ be the set of homogeneous polynomials of order k on K_ℓ .

For $k \in \mathbb{N}^*$, the space of Raviart-Thomas finite elements can be defined as:

$$\mathbf{X}_{RT_k} := \left\{ \mathbf{v} \in \mathbf{H}(\mathrm{div}; \Omega); \forall \ell \in \mathcal{I}_k, \, \mathbf{v}_{|K_\ell|} = \mathbf{a}_\ell + b_\ell \mathbf{x} \, | \, (\mathbf{a}_\ell, b_\ell) \in P^k(K_\ell)^d \times P^k_H(K_\ell) \right\}.$$

Let k < 1.

The Raviart–Thomas interpolation operator $\Pi_{RT_k} : \mathbf{H}^1(\Omega) \cup \mathbf{X}_h \to \mathbf{X}_{RT_k}$ is defined by: $\forall \mathbf{v} \in \mathbf{H}^1(\Omega) \cup \mathbf{X}_h$,

(8.5)
$$\begin{cases} \forall f \in \mathcal{I}_{F}, & \int_{F_{f}} \Pi_{RT_{k}} \mathbf{v} \cdot \mathbf{n}_{f} \ q = \int_{F_{f}} \mathbf{v} \cdot \mathbf{n}_{f} \ q, & \forall q \in P^{k}(F_{f}) \end{cases}$$

$$\text{for } k = 1, \ \forall \ell \in \mathcal{I}_{K}, \quad \int_{K_{\ell}} \Pi_{RT_{1}} \mathbf{v} = \int_{K_{\ell}} \mathbf{v}$$

Note that the Raviart–Thomas interpolation operator preserves the constants. Let $\mathbf{v}_h \in \mathbf{X}_h$. In order to compute the left-hand-side of (8.2), we must evaluate $(\Pi_{RT_k}\mathbf{v}_h)_{|K_\ell}$ for all $\ell \in \mathcal{I}_K$. Calculations are performed using the proposition below, which corresponds to [33, Lemma 3.11]:

Proposition 7. Let $k \leq 1$. Let $\hat{\Pi}_{RT_k} : \mathbf{H}^1(\hat{K}) \to \mathbf{P}^k(\hat{K})$ be the Raviart-Thomas interpolation operator restricted to the reference element, so that: $\forall \hat{\mathbf{v}} \in \mathbf{H}^1(\hat{K})$,

(8.6)
$$\begin{cases} \forall \hat{F} \in \partial \hat{K}, & \int_{\hat{F}} \hat{\Pi}_{RT_k} \hat{\mathbf{v}} \cdot \mathbf{n}_{\hat{F}} \, \hat{q} = \int_{\hat{F}} \hat{\mathbf{v}} \cdot \mathbf{n}_{\hat{F}} \, \hat{q}, & \forall \hat{q} \in P^k(\hat{F}) \\ \text{for } k = 1, & \int_{\hat{K}} \hat{\Pi}_{RT_k} \hat{\mathbf{v}} = \int_{\hat{K}} \hat{\mathbf{v}} \end{cases}.$$

We then have: $\forall \ell \in \mathcal{I}_K$,

$$(8.7) \qquad (\Pi_{RT_k}\mathbf{v})_{|K_\ell}(\mathbf{x}) = \mathbb{B}_\ell \left(\hat{\Pi}_{RT_k} \mathbb{B}_\ell^{-1} \hat{\mathbf{v}}_\ell \right) \circ T_\ell^{-1}(\mathbf{x}) \ \ where \ \ \hat{\mathbf{v}}_\ell = \mathbf{v} \circ T_\ell(\hat{\mathbf{x}}).$$

The proof is based on the equality of the \hat{F} and \hat{K} -moments of $(\Pi_{RT_k}\mathbf{v})_{|K_\ell} \circ T_\ell(\hat{\mathbf{x}})$ and $\mathbb{B}_\ell \left(\hat{\Pi}_{RT_k}\mathbb{B}_\ell^{-1}\hat{\mathbf{v}}_\ell\right)(\hat{\mathbf{x}})$. For k=0, setting for $d' \in \{1, \dots, d\}$: $\psi_{f,d'} := \psi_f \mathbf{e}_{d'}$, we obtain that:

$$(8.8) \quad \forall \ell \in \mathcal{I}_K, \ \forall f \in \mathcal{I}_{F,\ell}, \quad (\Pi_{RT_0} \psi_{f,d'})_{|K_\ell} = (d |K_\ell|)^{-1} \left(\mathbf{x} - \vec{OS}_{f,\ell} \right) \mathcal{S}_{f,\ell} \cdot \mathbf{e}_{d'},$$

where $S_{f,\ell}$ is the vertex opposite to F_f in K_{ℓ} .

For k=1, the vector $(\Pi_{RT_1}\mathbf{v}_h)_{|K_\ell}$ is described by eight unknowns:

$$(\Pi_{RT_1}\mathbf{v}_h)_{|K_\ell} = \mathbb{A}_\ell \mathbf{x} + (\mathbf{b}_\ell \cdot \mathbf{x}) \mathbf{x} + \mathbf{d}_\ell$$
, where $\mathbb{A}_\ell \in \mathbb{R}^{2 \times 2}$, $\mathbf{b}_\ell \in \mathbb{R}^2$, $\mathbf{d}_\ell \in \mathbb{R}^2$.

We compute only once the inverse of the matrix of the linear system (8.6), in $\mathbb{R}^{8\times8}$. In the Table 1 (resp. Tables 2 and 3), we call $\varepsilon_0(\mathbf{u}) = \|\mathbf{u}_h\|_{\mathbf{L}^2(\Omega)}$ (resp. $\|\mathbf{u} - \mathbf{u}_h\|_{\mathbf{L}^2(\Omega)}/\|\mathbf{u}\|_{\mathbf{L}^2(\Omega)}$) the velocity error in $\mathbf{L}^2(\Omega)$ -norm, where \mathbf{u}_h is the solution to Problem (5.5) (columns \mathbf{X}_{CR} and \mathbf{X}_{FS}) or (8.3) (columns $\mathbf{X}_{CR} + \Pi_{RT_0}$ and $\mathbf{X}_{FS} + \Pi_{RT_1}$) and h is the mesh step.

We first consider Stokes Problem (3.1) in $\Omega = (0,1)^2$ with $\mathbf{u} = 0$, $p = (x_1)^3 + (x_2)^3 - 0.5$, $\mathbf{f} = \mathbf{grad} \, p = 3 \, \left((x_1)^2, (x_2)^2 \right)^T$. We report in Table 1 $\varepsilon_0(\mathbf{u})$ for $h = 5.00 \, e - 2$ and for different values of ν .

ν	\mathbf{X}_{CR}	$\mathbf{X}_{CR} + \Pi_{RT_0}$	\mathbf{X}_{FS}	$\mathbf{X}_{FS} + \Pi_{RT_1}$
1.00e + 0	3.19e - 4	1.34e - 18	3.53e - 7	9.09e - 19
1.00e - 3	3.19e - 1	1.34e - 15	3.53e - 4	9.09e - 16
1.00e - 4	3.19e + 0	1.34e - 14	3.53e - 3	9.09e - 15
	D 1 17	1 C / \ C	1 500	0

Table 1. Values of $\varepsilon_0(\mathbf{u})$ for h = 5.00 e - 2

When there is no projection, the error is inversely proportional to the ν parameter,

whereas using the projection, we obtain $\mathbf{u}_h = 0$ up to machine precision. We now consider Stokes Problem (3.1) in $\Omega = (0, 1)^2$ with:

$$\mathbf{u} = \begin{pmatrix} (1-\cos(2\,\pi\,x_1))\,\sin(2\,\pi\,x_2) \\ (\cos(2\,\pi\,x_2)-1)\,\sin(2\,\pi\,x_1) \end{pmatrix}, \quad \left\{ \begin{array}{lll} p & = & \sin(2\,\pi\,x_1)\,\sin(2\,\pi\,x_2), \\ \mathbf{f} & = & -\nu\,\Delta\mathbf{u} + \mathbf{grad}\,p. \end{array} \right.$$

We report in Table 2 (resp. 3) the values of $\varepsilon_0(\mathbf{u})$ in the case $\nu = 1.00 \, e - 3$ (resp. $\nu = 1.00 \, e - 4$) for different level of mesh refinement. When there is no projection, $\varepsilon_0(\mathbf{u})$ is inversely proportional to ν , whereas using the projection, $\varepsilon_0(\mathbf{u})$ is independent of ν .

h	\mathbf{X}_{CR}	$\mathbf{X}_{CR} + \Pi_{RT_0}$	\mathbf{X}_{FS}	$\mathbf{X}_{FS} + \Pi_{RT_1}$
5.00e - 2	5.66e - 1	1.13e - 2	2.35e - 3	2.06e - 4
2.50e - 2	1.33e - 1	2.89e - 3	3.21e - 4	2.59e - 5
1.25 e - 2	3.88e - 2	5.40e - 4	4.20e - 5	3.40e - 6
6.25e - 3	8.40e - 3	1.79e - 4	5.04e - 6	4.15e - 7
Rate	$h^{2.05}$	$h^{2.07}$	$h^{2.96}$	$h^{2.98}$

Table 2. Values of $\varepsilon_0(\mathbf{u})$ for $\nu = 1.00 e - 3$

h	\mathbf{X}_{CR}	$\mathbf{X}_{CR} + \Pi_{RT_0}$	\mathbf{X}_{FS}	$\mathbf{X}_{FS} + \Pi_{RT_1}$
5.00e - 2	5.66e - 0	1.13e - 2	2.35e - 2	2.06e - 4
2.50e - 2	1.33e - 0	2.89e - 3	3.20e - 3	2.59e - 5
1.25 e - 2	3.38e - 1	5.40e - 4	4.20e - 4	3.40e - 6
6.25e - 3	8.40e - 2	1.79e - 4	5.04e - 5	4.15e - 7
Rate	$h^{2.05}$	$h^{2.07}$	$h^{2.96}$	$h^{2.98}$

Table 3. Values of $\varepsilon_0(\mathbf{u})$ for $\nu = 1.00 e - 4$

Let \mathbf{u}_{FS} (resp. \mathbf{u}_{FS+RT_1}) the solution to Problem (5.5) (resp. (8.3)) computed with Fortin-Soulie finite elements. We represent on Figure 2 the values of the Lagrange projection of $(\mathbf{u}_{FS} - \mathbf{u}_{FS+RT_1})$ in the case where $h = 2.50 \, e - 2$ and $\nu = 1.00 \, e - 4$. We observe local oscillations, of order the mesh step, which are caused by the numerical source exhibited in (8.2).

In order to enhance the numerical results, one can also use a posteriori error estimators to adapt the mesh (see [34, 35] for order 1 and [36] for order 2).

Alternatively, using the nonconforming Crouzeix-Raviart mixed finite element method, one can build a divergence-free basis, as described in [37]. Notice that using conforming finite elements, the Scott-Vogelius finite elements [38, 39] produce velocity approximations that are exactly divergence free.

The code used to get the numerical results can be downloaded on GitHub [40].

9. Conclusion

We analysed the discretization of Stokes problem with nonconforming finite elements in light of the T-coercivity theory, we computed stability coefficients for k=1, d=2 or 3 without regularity assumption; and for k=2, d=2 in the case of a shape-regular simplicial triangulation sequence. For k=2, we used an alternative definition of the Fortin-Soulie interpolation operator. We then provided numerical results to illustrate the importance of using $\mathbf{H}(\text{div})$ -conforming projection. Further, we intend to extend the study to other mixed finite element methods.

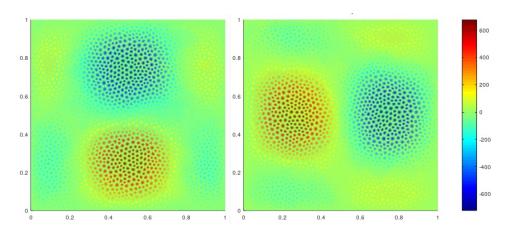


FIGURE 2. Values of $(\mathbf{u}_{FS} - \mathbf{u}_{FS+RT_1})$. Left: x_1 -component, right: x_2 -component.

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