



On the stability and convergence of higher order mixed finite element methods for second order elliptic problems

M. Suri

► To cite this version:

M. Suri. On the stability and convergence of higher order mixed finite element methods for second order elliptic problems. RR-0915, INRIA. 1988. inria-00075641

HAL Id: inria-00075641

<https://inria.hal.science/inria-00075641>

Submitted on 24 May 2006

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.



UNITÉ DE RECHERCHE
INRIA-ROCQUENCOURT

Institut National
de Recherche
en Informatique
et en Automatique

Domaine de Voluceau
Rocquencourt
BP 105
78153 Le Chesnay Cedex
France
Tél (1) 39 63 55 11

Rapports de Recherche

N° 915

**ON THE STABILITY AND
CONVERGENCE OF HIGHER
ORDER MIXED FINITE ELEMENT
METHODS FOR SECOND ORDER
ELLIPTIC PROBLEMS**

Programme 7

Manil SURI

Octobre 1988



★ RR - 8915 ★

On the Stability and Convergence of Higher Order Mixed Finite Element Methods for Second Order Elliptic Problems

Manil Suri¹

Department Of Mathematics and Statistics
University of Maryland Baltimore County
Baltimore, MD 21228

This work was completed while the author was a visitor at:

Institut National de Recherche en Informatique et en
Automatique (INRIA)
Domaine de Voluceau - Rocquencourt
France

¹Research partially supported by the Air Force Office of Scientific Research, Air Force Systems Command, USAF, under Grant NO. AFOSR-85-0322

Sur la Stabilité et la Convergence des Méthodes d'Eléments Finis Mixtes d'Ordre Elevé pour les Problèmes Elliptiques de Second Ordre

Manil SURI

**INRIA-Rocquencourt
et
University of Maryland Baltimore County
Baltimore, MD 21228**

Résumé

Nous étudions l'utilisation des méthodes mixtes d'ordre élevé pour les problèmes elliptiques de second ordre en établissant des résultats de stabilité et des estimations de convergence, qui prennent en compte à la fois la taille du maillage h et le degré des polynômes p . Nos estimations donnent des taux de convergence asymptotiques pour les versions p et h - p de la méthode des éléments finis. Elles décrivent aussi, de façon plus précise que les estimations précédemment établies, l'augmentation du taux de convergence attendu lorsque la version h est utilisée avec des polynômes d'ordre élevé. Pour notre analyse, nous choisissons les éléments Raviart-Thomas et Brezzi-Douglas-Marini, et établissons des taux de convergence optimaux à la fois pour h et p (jusqu'à un ϵ quelconque > 0).

On the Stability and Convergence of Higher Order Mixed Finite Element Methods for Second Order Elliptic Problems

Abstract

We investigate the use of higher-order mixed methods for second order elliptic problems by establishing refined stability and convergence estimates which take into account both the mesh size h and polynomial degree p . Our estimates yield asymptotic convergence rates for the p and h - p versions of the finite element method. They also describe more accurately than previously proved estimates the increased rate of convergence expected when the h -version is used with higher order polynomials. For our analysis, we choose the Raviart-Thomas and the Brezzi-Douglas-Marini elements and establish optimal rates of convergence in both h and p (up to an arbitrary $\epsilon > 0$).

1. Introduction

There have been several variational mixed formulations proposed for the solution of second order elliptic problems like the Poisson equation. One such formulation involves writing the equation as a first-order system with both the displacement and velocity as unknowns. The Raviart-Thomas (RT) elements introduced in [14] provide a finite element discretization for this mixed variational principle and have been defined for arbitrary polynomial degree p . These elements, which are particularly useful when the velocity is the main physical quantity of interest, have received much attention in the literature, (see, for e.g., [12] and the references contained therein). All analysis carried out so far in connection with these elements concentrates on the h -version of the finite element method, where a fixed low degree p of elements is used (usually $p=1$ or 2) and accuracy is achieved by decreasing the mesh size h . Another class of elements for the same problem, the Brezzi-Douglas-Marini (BDM) elements (employing fewer degrees of freedom), was introduced in [9]. Like the RT elements, these, too, have been analysed in the context of keeping p fixed and decreasing h . The error estimates that follow from such analysis usually yield a rate of convergence for the relative error bounded by a term of the form Ch^γ , where C is a constant independent of h but not p and γ depends upon p and the smoothness of the solution.

In recent times, there has been a large amount of interest shown in the use of the h -version with higher order elements ($p > 3$), due to the possible advantages of such elements over lower order elements. For example, in [4], several methods have been tested for the rhombic (Kirchhoff) plate problem and one of the conclusions reached is that higher order elements are more efficient and more robust than lower order elements. In [15], it was shown that in the elasticity problem, the locking effect (for $\nu \approx 0.5$) is completely eliminated when $p \geq 4$. Other advantages of higher order elements have been discussed in [2].

Usual estimates of the form Ch^γ do not fully reflect the increase in order of convergence that may be expected when higher order elements are used. This is because when p is increased, in addition to the exponent of h being increased, the constant C , which depends on p , also decreases. Consequently, more carefully derived estimates are needed, with the exact dependence of C on p being investigated.

The use of higher order elements and the dependence of C on p are also important in the context of the p and $h-p$ versions of the finite element method. In the p -version, a fixed mesh with constant h is used and accuracy is increased solely by increasing p . In the $h-p$ version, both h and p are changed. Basic approximation results for these methods first appeared in 1981 (in [8] and [3] respectively). Since then, they have become quite popular due to much higher rates of convergence than that possible with the h -version. These methods have been implemented for two-dimensional problems

in the industrial code PROBE (Noetic Technologies, St. Louis). A survey of their theoretical and computational properties may be found in [1].

From the above discussion, it is clear that several finite element methods that have been analysed in the context of the h -version (with estimates of the form Ch^γ) would profit from further analysis, determining exactly how this behaviour changes when p is increased. In this paper, we are interested in carrying out this analysis for some mixed methods, for which convergence depends upon two factors – the *stability* of the subspaces used and their *approximation* properties. Our goal is to investigate the rectangular RT and BDM elements and specifically answer the following two questions.

First, we determine how the stability constants for these spaces behave when p is increased. This is necessary to find out whether the p and the $h - p$ versions would be stable if these methods are used.

Second, we establish rates of convergence for these methods which are uniform in both h and p (with the constant C being independent of both h and p). This gives a more complete picture for the convergence of the h -version with high p and also establishes rates of convergence for the p and $h - p$ versions.

We know of one other reference [11] where the p -version of a mixed method (for Stokes' flow) has been analyzed (see also the related [17]). In that paper, it was found that the methods proposed had stability constants which, in general, behaved like $p^{-\alpha}$ as p increased (with $1 \leq \alpha \leq \frac{3}{2}$ for a family of elements analyzed in detail). Consequently, the error estimates that follow for the pressure are non-optimal in p . In contrast, we show that for the RT elements, the stability constant is independent of p (as well as h), while for BDM, the dependence is not worse than $p^{-\epsilon}$, ϵ arbitrarily small. In Section 4 we show how this leads to optimal error estimates in both h and p (up to arbitrary $\epsilon > 0$ for p) for both the velocity and the displacement.

2. Preliminary Results

Let Ω be a bounded convex polygonal domain, $\Omega \subseteq \mathbb{R}^2$, with boundary Γ . We consider the model elliptic second-order problem,

$$\Delta u = f \text{ in } \Omega, \quad u = 0 \text{ on } \Gamma. \quad (2.1)$$

To formulate our mixed method, we introduce the gradient of u as a new variable σ to obtain

$$-\operatorname{div} \sigma = f, \quad \sigma = \operatorname{grad} u \text{ in } \Omega, \quad u = 0 \text{ on } \Gamma. \quad (2.2)$$

An equivalent variational formulation of (2.2) is then obtained by defining the spaces

$$V = L_2(\Omega), \quad S = H(\text{div}, \Omega) = \{\tau \in (L_2(\Omega))^2; \text{div } \tau \in L_2(\Omega)\}$$

and finding $(u, \sigma) \in V \times S$ satisfying

$$(\sigma, \tau)_\Omega + (u, \text{div } \tau)_\Omega = 0 \quad \forall \tau \in S \quad (2.3)$$

$$(\text{div } \sigma, v)_\Omega + (f, v)_\Omega = 0 \quad \forall v \in V \quad (2.4)$$

where $(\cdot, \cdot)_\Omega$ denotes the usual $(L_2(\Omega))^n$ ($n = 1, 2$) inner products. The boundary condition is built into equation (2.3). We will use $\|\cdot\|_V$ and $\|\cdot\|_S$ to denote the $L_2(\Omega)$ and $H(\text{div}, \Omega)$ norms respectively. Moreover, $|\cdot|_{r, \Omega}$ and $\|\cdot\|_{r, \Omega}$ will be used to denote the seminorm and norm on $(H^r(\Omega))^n$, $n = 1, 2$ for any region Ω .

(2.3)-(2.4) may be discretized by choosing a pair of finite dimensional subspaces $V_N \subset V$, $S_N \subset S$ and finding $(u_N, \sigma_N) \in V_N \times S_N$ such that

$$(\sigma_N, \tau_N)_\Omega + (u_N, \text{div } \tau_N)_\Omega = 0 \quad \forall \tau_N \in S_N \quad (2.5)$$

$$(\text{div } \sigma_N, v_N)_\Omega + (f, v_N)_\Omega = 0 \quad \forall v_N \in V_N. \quad (2.6)$$

(2.5)-(2.6) will only have a solution when certain compatibility conditions described later between V_N and S_N are satisfied.

We assume that there is a family $\{V_N \times S_N\}$ of such spaces, with N being a parameter related to the dimensions of V_N, S_N . The finite element spaces to be considered consist of piecewise polynomial spaces defined on grids on Ω with mesh size h . N will depend on both h and the polynomial degree p used, so that $N = N(h_N, p_N)$. In order to increase accuracy, one employs an *extension procedure*, by which pairs of spaces (V_N, S_N) with increasing dimension N are selected. In the usual extension procedure, the degree of polynomials is kept fixed while h_N is decreased. We will be interested in analyzing the combined effect of changing both h_N and p_N - either together or separately. We will require the following theorem (see [14]).

Theorem 2.1 *Let $\{V_N, S_N\}$ be a family of spaces such that:*

(1) *For any $\tau_N \in S_N$,*

$$(v_N, \text{div } \tau_N)_\Omega = 0 \quad \forall v_N \in V_N \Rightarrow \text{div } \tau_N = 0. \quad (2.7)$$

(2) *There exists $\alpha = \alpha(N) > 0$ such that for any $v_N \in V_N$,*

$$\sup_{\tau_N \in S_N} \frac{(v_N, \text{div } \tau_N)_\Omega}{\|\tau_N\|_S} \geq \alpha(N) \|v_N\|_V. \quad (2.8)$$

Then the problem (2.5)-(2.6) has a unique solution and there exists a constant $C > 0$ independent of N such that

$$\|\sigma_N\|_S + \|u_N\|_V \leq \frac{C}{\alpha(N)} \{\|\sigma\|_S + \|u\|_V\} \quad (2.9)$$

$$\|\sigma - \sigma_N\|_S + \|u - u_N\|_V \leq \frac{C}{\alpha(N)} \left\{ \inf_{\tau \in S_N} \|\sigma - \tau\|_S + \inf_{v \in V_N} \|u - v\|_V \right\}. \quad (2.10)$$

Let us now define the RT spaces (denoted by $\{V_N^1, S_N^1\}$) and the BDM spaces ($\{V_N^2, S_N^2\}$). Like in [11], our analysis will be restricted to the case of *parallelogram* elements. Let Q denote the standard square, $[-1, 1] \times [-1, 1]$. For $\Omega \subset \mathbb{R}^1$ or \mathbb{R}^2 , $P_k(\Omega)$ will denote the set of all polynomials on Ω of total degree $\leq k$. When $\Omega \equiv Q$, we will use P_k to denote $P_k(Q)$. By $P_{l,m}$, we will denote the set of polynomials on Q with degree in $\xi \leq l$ and degree in $\eta \leq m$. Then we define

$$V_k^1(Q) = P_{k,k} \quad (2.11)$$

$$S_k^1(Q) = P_{k+1,k} \times P_{k,k+1} \quad (2.12)$$

$$V_k^2(Q) = P_{k+1,k} \quad (2.13)$$

$$S_k^2(Q) = (P_k \times P_k) \oplus \text{span} \{(\xi^{k+1}, -\xi^k \eta)^T, (\xi \eta^k, -\eta^{k+1})^T\} \quad (2.14)$$

Note that $P_k \times P_k \subset S_k^i(Q)$, $i = 1, 2$.

Now let $\{T_N\}$ be a quasiuniform family of meshes on Ω , consisting of parallelograms K . h_K, ρ_K will denote the diameters of K and of the largest circle that can be inscribed in K , respectively. Let $h_N = \max_{K \in T_N} h_K$. We assume there exist constants C_1, C_2 independent of h_N such that for all $K \in T_N$, for all N ,

$$\frac{h_N}{h_K} \leq C_1, \quad \frac{h_K}{\rho_K} \leq C_2 \quad (2.15)$$

Further, we assume that each pair $K_1, K_2 \in T_N$ has either an entire side or a vertex in common, or has empty intersection.

For $K \in T_N$, let F_K be the affine invertible mapping such that $K = F_K(Q)$,

$$(x, y) = F_K((\xi, \eta)) = B_K(\xi, \eta)^T + b_K \quad (2.16)$$

where B_K is a 2×2 matrix. With any scalar function \tilde{v} defined on Q (or ∂Q) we associate the function v defined on K (or ∂K) by

$$v = \tilde{v} \circ F_K^{-1} \quad (\tilde{v} = v \circ F_K) \quad (2.17)$$

For vector-valued functions, the correspondence between $\tilde{\tau}$ defined on Q and τ defined on K is given by

$$\tau = \frac{1}{J_K} B_K \tilde{\tau} \circ \mathbf{F}_K^{-1} \quad (\tilde{\tau} = J_K B_K^{-1} \tau \circ \mathbf{F}_K) \quad (2.18)$$

where $J_K = \det(B_K)$. The one-to-one correspondences $\tilde{v} \leftrightarrow v$ and $\tilde{\tau} \leftrightarrow \tau$ will be understood in the sequel.

The following lemmas follow from lemmas 2 and 3 respectively, of [14].

Lemma 2.1 For any function $\tilde{\tau} \in (H^1(Q))^2$,

$$(\operatorname{div} \tilde{\tau}, \tilde{\phi})_Q = (\operatorname{div} \tau, \phi)_K \quad \forall \tilde{\phi} \in L_2(Q) \quad (2.19)$$

$$\int_{\partial Q} \tilde{\tau} \cdot \tilde{\nu} \tilde{\phi} d\tilde{s} = \int_{\partial K} \tau \cdot \nu \phi ds \quad \forall \tilde{\phi} \in L_2(\partial Q) \quad (2.20)$$

Lemma 2.2 For any integer $l \geq 0$,

$$|\tilde{\tau}|_{l,Q} \leq C h_K^l |\tau|_{l,K} \quad (2.21)$$

$$|\tau|_{l,K} \leq C h_K^l |\tilde{\tau}|_{l,Q} \quad (2.22)$$

where the constant C depends on l but is independent of τ, h_K .

(We have used condition (2.15) in (2.21–2.22))

With K , we now associate the spaces ($i = 1, 2$)

$$S_k^i(K) = \{\tau : K \rightarrow \mathbb{R}^2, \tilde{\tau} \in S_k^i(Q)\} \quad (2.23)$$

$$V_k^i(K) = \{v : K \rightarrow \mathbb{R}^1, \tilde{v} \in V_k^i(Q)\} \quad (2.24)$$

Then, we set, for $i = 1, 2$,

$$S_N^i = \{\tau \in S, \tau|_K \in S_{T_N}^i(K) \quad \forall K \in T_N\} \subset S \quad (2.25)$$

$$V_N^i = \{v \in V, v|_K \in V_{T_N}^i(K) \quad \forall K \in T_N\} \subset V \quad (2.26)$$

Note that the inclusion $S_N^i \subset S$ is equivalent to the condition that the normal component of τ along any ∂K must be continuous.

Since the spaces V_N^i consist of piecewise polynomials on regular quasiuniform meshes, the following inverse inequality will be true:

Lemma 2.3 *There exists an $\epsilon_0 > 0$ such that for $v_N \in V_N^i$ and $0 \leq \epsilon < \epsilon_0$,*

$$\|v_N\|_{\epsilon, \Omega} \leq C h_N^{-\epsilon} p_N^{2\epsilon} \|v_N\|_{0, \Omega}$$

where C is a constant independent of h_N, p_N and v_N .

Proof: The proof follows easily from the separate inverse inequalities in terms of h_N (see [10]) and in terms of p_N (see [8]).

□

It is easy to see that the above spaces satisfy

$$\operatorname{div}(S_N^i) \subset V_N^i \quad (2.27)$$

so that condition (2.7) of Theorem 2.1 is automatically satisfied. Moreover, it has been shown in [14], [9] that (2.8) is satisfied with $\alpha(N) > 0$ independent of h_N (but depending possibly on p_N). In order to get our desired convergence rate, we must now estimate $\alpha(N)$ in terms of both h_N and p_N and also estimate the approximation properties of our spaces, to be used in (2.9)–(2.10). Our analysis will be facilitated by families of projections

$$\Pi_N^i : S \rightarrow S_N^i \quad \text{and} \quad P_N^i : V \rightarrow V_N^i$$

defined for $i = 1$ in [14] and $i = 2$ in [9] such that the following commutative property holds:

$$\operatorname{div} \circ \Pi_N^i = P_N^i \circ \operatorname{div} \quad (2.28)$$

We now describe the above projections, which are constructed locally on each $K \in T_N$. P_N^i will simply be the L_2 projection satisfying

$$(v - P_N^i v, w_N)_K = 0 \quad \forall w_N \in V_{p_N}^i(K), K \in T_N \quad (2.29)$$

The following theorem follows from the approximation theory of the $h - p$ version.

Theorem 2.2 *Let $P_N^i : V \rightarrow V_N^i$ be defined piecewise over each $K \in T_N$ by (2.29). Then for any $v \in H^r(\Omega)$, $r \geq 0$,*

$$\|v - P_N^i v\|_V \leq C h_N^{\mu_1} p_N^{\mu_2} \|v\|_{r, \Omega} \quad (2.30)$$

where $\mu_1 = \min(p_N + 1, r)$ and $\mu_2 = \min(p_N, r)$ and where C is a constant independent of h_N, p_N and v .

Proof: Since P_N^i is the L_2 projection, we know that over each K ,

$$\begin{aligned} \|v - P_N^i v\|_{0,K} &\leq C \inf_{w \in V_{p_N}^i(K)} \|v - w\|_{0,K} \\ &\leq Ch_N^{\mu_i} p_N^{-r} \|v\|_{r,K} \end{aligned} \quad (2.31)$$

by lemma 4.5 of [5]. (2.30) follows by squaring and summing (2.31) over all $K \in T_N$ \square

Remark 2.1 The powers μ_1, μ_2 are different due to the fact that the polynomials used to define $V_{p_N}^2(Q)$ are of one degree less than those for $V_{p_N}^1(Q)$.

Now let τ be a function in S . The projections $\Pi_N^i \tau$ are defined locally over each K , in terms of a projection $\Pi_{p_N}^i \tilde{\tau}$ on the standard square Q (where $\tilde{\tau}$ satisfies (2.18)). Let for $k \geq 1$,

$$M_k^1 = P_{k-1,k} \times P_{k,k-1}, \quad M_k^2 = P_{k-2,k} \times P_{k,k-2} \quad (2.32)$$

where M_1^2 is understood to be empty. Then $\Pi_{p_N}^i \tau$ is defined by the conditions

$$((\Pi_{p_N}^i \tilde{\tau} - \tilde{\tau}), \tilde{w})_Q = 0 \quad \text{for all } \tilde{w} \in M_{p_N}^i \quad (2.33)$$

$$\int_l (\Pi_{p_N}^i \tilde{\tau} - \tilde{\tau}) \cdot \tilde{\nu} \tilde{w} ds = 0 \quad \text{for all } \tilde{w} \in P_{p_N}(l) \quad (2.34)$$

where (2.34) holds for any side l of Q and $\tilde{\nu}$ is the outer normal to ∂Q . The unisolvence of (2.33), (2.34) has been established in [14], [9]. Note that (2.11), (2.13), (2.32) imply that $\text{grad}(V_k^i(Q)) \subset M_k^i$ and also that $\tilde{v} \in V_k^i(Q) \Rightarrow \tilde{v}|_l \in P_k(l)$. Hence, for any $\tilde{v} \in V_{p_N}^i(Q)$, we obtain by (2.33), (2.34)

$$(\text{div}(\Pi_{p_N}^i \tilde{\tau} - \tilde{\tau}), \tilde{v})_Q = \int_{\partial Q} (\Pi_{p_N}^i \tilde{\tau} - \tilde{\tau}) \cdot \tilde{\nu} \tilde{w} ds = (\Pi_{p_N}^i \tilde{\tau} - \tilde{\tau}, \text{grad } \tilde{v})_Q = 0 \quad (2.35)$$

We now define $\Pi_N^i \tau$ on Ω such that

$$(\widetilde{\Pi_N^i \tau})|_K = \Pi_{p_N}^i \tilde{\tau} \quad (2.36)$$

Then the following holds.

Theorem 2.3 For $\tau \in S$, let $\Pi_N^i \tau$ be defined by (2.33), (2.34), (2.36). Then $\Pi_N^i \tau \in S_N^i$ and is uniquely defined. Moreover,

$$\Pi_N^i \tau = \tau \quad \text{for all } \tau \in S_N^i \quad (2.37)$$

$$(\text{div}(\Pi_N^i \tau - \tau), v)_\Omega = 0 \quad \text{for all } v \in V_N^i \quad (2.38)$$

Proof: Using (2.35) together with (2.19) and summing over $K \in T_N$ gives (2.38). Moreover, by (2.20) and (2.34), $\Pi_N^i \tau \cdot \nu$ is continuous for any l in the triangulation, so that $\Pi_N^i \tau \in S_N^i$. Finally, (2.37) follows from the unisolvence of (2.33)–(2.34). \square

Note that (2.38) implies (2.28). In the next section, we derive error estimates for $\|\Pi_N^i \tau - \tau\|_S$ that are uniform in both h_N and p_N .

3. Error estimates for the projections Π_N^i

Let $I = [-1, +1]$. Then $\{L_j(\xi)\}, j = 0, 1, \dots$ will denote the Legendre polynomials on I which are orthogonal in the following sense

$$\int_{-1}^{+1} L_k(\xi) L_j(\xi) d\xi = \frac{2}{2j+1} \text{ if } j = k, = 0 \text{ otherwise} \quad (3.1)$$

For any $\tau \in L_2(Q)$, where Q is the standard square $I \times I$, we may expand τ as

$$\tau = \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} a_{ij} L_i(\xi) L_j(\eta) \quad (3.2)$$

Then we have, using the orthogonality properties of $\{L_j(\xi)\}$ and their derivatives, (see [7])

$$\|\tau\|_{0,Q}^2 = \int \int_Q \tau^2 d\xi d\eta = \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} \frac{4a_{ij}^2}{(2i+1)(2j+1)} \quad (3.3)$$

$$\begin{aligned} \|\tau\|_{r,Q}^2 &\geq \sum_{0 \leq s+t \leq r} \int \int_Q (1-\xi^2)^s (1-\eta^2)^t \left(\frac{\partial^{s+t} \tau}{\partial \xi^s \partial \eta^t} \right) d\xi d\eta \\ &\geq C \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} \frac{a_{ij}^2 (1+i^2+j^2)^r}{(2i+1)(2j+1)} \end{aligned} \quad (3.4)$$

3.1. The Raviart Thomas elements

Let $\tilde{\tau} = (\tau_1, \tau_2) \in H(\text{div}, Q)$. Then, for the RT elements, the projection Π_k^1 defined in (2.33)–(2.34) may be written as $\Pi_k^1 \tilde{\tau} = (\tau_1^k, \tau_2^k) \in S_k^1(Q)$ where

$$\int \int_Q (\tau_1^k - \tau_1) \phi(\xi) \zeta(\eta) d\xi d\eta = 0 \quad \phi \in P_{k-1}(I), \zeta \in P_k(I) \quad (3.5)$$

$$\int \int_Q (\tau_2^k - \tau_2) \phi(\xi) \varsigma(\eta) d\xi d\eta = 0 \quad \phi \in P_k(I), \varsigma \in P_{k-1}(I) \quad (3.6)$$

$$\int_{-1}^{+1} (\tau_1^k - \tau_1)(\pm 1, \eta) \varsigma(\eta) d\eta = 0 \quad \varsigma \in P_k(I) \quad (3.7)$$

$$\int_{-1}^{+1} (\tau_2^k - \tau_2)(\xi, \pm 1) \phi(\xi) d\xi = 0 \quad \phi \in P_k(I) \quad (3.8)$$

We are interested in estimating $\|\tilde{\tau} - \Pi_k^1 \tilde{\tau}\|_{0,Q}$. Since $\tau_1 \in L_2(Q)$, we may assume it has the asymptotic expansion (3.2). Moreover, the polynomial $\tau_1^k \in P_{k+1,k}$ may be expanded as

$$\tau_1^k = \sum_{j=0}^k \sum_{i=0}^{k+1} b_{ij} L_i(\xi) L_j(\eta) \quad (3.9)$$

Let us calculate the coefficients b_{ij} . We first use the fact that the Legendre polynomials form an orthogonal basis for $P_{l,m}$ with respect to the $L_2(Q)$ inner product. Taking $\phi(\xi) = L_i(\xi)$, $\varsigma(\eta) = L_j(\eta)$ in (3.5) yields

$$b_{ij} = a_{ij} \quad 0 \leq i \leq k-1, 0 \leq j \leq k \quad (3.10)$$

To calculate b_{kj} and $b_{k+1,j}$, we use the boundary conditions (3.7). First, on the side $\xi = -1$, taking $\varsigma(\eta) = L_l(\eta)$, $0 \leq l \leq k$ gives

$$\int_{-1}^{+1} \left(\sum_{j=0}^k \sum_{i=0}^{k+1} b_{ij} P_i(-1) P_j(\eta) \right) P_l(\eta) d\eta = \int_{-1}^{+1} \left(\sum_{j=0}^{\infty} \sum_{i=0}^{\infty} a_{ij} P_i(-1) P_j(\eta) \right) P_l(\eta) d\eta$$

Since $P_i(-1) = (-1)^i$, this yields (using (3.1) and (3.10)),

$$b_{kl} - b_{k+1,l} = \sum_{i=k}^{\infty} a_{il} (-1)^{l-k} \quad 0 \leq l \leq k$$

Similarly, the condition at $\xi = +1$ gives

$$b_{kl} + b_{k+1,l} = \sum_{i=k}^{\infty} a_{il} \quad 0 \leq l \leq k$$

so that

$$b_{kl} = \sum_{i=0}^{\infty} {}'' a_{k+i,l}, \quad b_{k+1,l} = \sum_{i=0}^{\infty} {}' a_{k+i,l} \quad (3.11)$$

where \sum'' stands for summation over even integers and \sum' over odd.

We will now use (3.9)–(3.11) to estimate $\|\tau_1 - \tau_1^k\|_{0,Q}$. By (3.3) we have

$$\begin{aligned}
 \|\tau_1 - \tau_1^k\|_{0,Q}^2 &= \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} \frac{4(a_{ij} - b_{ij})^2}{(2i+1)(2j+1)} \quad (\text{where } b_{ij} = 0 \text{ for } j > k \text{ or } i > k+1) \\
 &= 4 \left(\sum_{j=0}^k + \sum_{j=k+1}^{\infty} \right) \left(\sum_{i=0}^{k-1} + \sum_{i=k}^{k+1} + \sum_{i=k+2}^{\infty} \right) \frac{(a_{ij} - b_{ij})^2}{(2i+1)(2j+1)} \\
 &= 4 \left\{ \sum_{j=0}^{\infty} \sum_{i=k}^{k+1} \frac{(a_{ij} - b_{ij})^2}{(2i+1)(2j+1)} + \left(\sum_{j=k+1}^{\infty} \sum_{i=0}^{k-1} + \sum_{j=0}^k \sum_{i=k+2}^{\infty} + \sum_{j=k+1}^{\infty} \sum_{i=k+2}^{\infty} \right) \frac{a_{ij}^2}{(2i+1)(2j+1)} \right\}
 \end{aligned} \tag{3.12}$$

Now for $r \geq 0$,

$$\begin{aligned}
 4 \sum_{j=k+1}^{\infty} \sum_{i=k+2}^{\infty} \frac{a_{ij}^2}{(2i+1)(2j+1)} &\leq 4 \sum_{j=k+1}^{\infty} \sum_{i=k+2}^{\infty} \frac{a_{ij}^2}{(2i+1)(2j+1)} \frac{(1+i^2+j^2)^r}{(1+k^2+k^2)^r} \\
 &\leq \frac{C}{k^{2r}} \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} \frac{a_{ij}^2 (1+i^2+j^2)^r}{(2i+1)(2j+1)} \\
 &\leq \frac{C}{k^{2r}} \|\tau_1\|_{r,Q}^2
 \end{aligned} \tag{3.13}$$

using (3.4). Similarly,

$$\begin{aligned}
 4 \sum_{j=0}^k \sum_{i=k+2}^{\infty} \frac{a_{ij}^2}{(2i+1)(2j+1)} &\leq 4 \sum_{j=0}^k \sum_{i=k+2}^{\infty} \frac{a_{ij}^2}{(2i+1)(2j+1)} \frac{(1+i^2+j^2)^r}{(1+i^2)^r} \\
 &\leq \frac{C}{k^{2r}} \|\tau_1\|_{r,Q}^2
 \end{aligned} \tag{3.14}$$

The term $4 \sum_{j=k+1}^{\infty} \sum_{i=0}^{k-1} \frac{a_{ij}^2}{(2i+1)(2j+1)}$ is similarly bounded. We now bound the first term. Let $i = k$. Then using (3.11), we have

$$A = 4 \sum_{j=0}^{\infty} \frac{(a_{kj} - b_{kj})^2}{(2k+1)(2j+1)} \leq 4 \sum_{j=0}^{\infty} \frac{(\sum_{i=2}^{\infty} a_{k+i,j})^2}{(2k+1)(2j+1)}$$

Now for $r_1 > 1/2$,

$$\begin{aligned}
 \left(\sum_{i=2}^{\infty} a_{k+i,j} \right)^2 &\leq \sum_{i=k+2}^{\infty} a_{ij}^2 (1+i^2+j^2)^{r_1} \sum_{i=k+2}^{\infty} (1+i^2+j^2)^{-r_1} \\
 &\leq C k^{-(2r_1-1)} \sum_{i=k+2}^{\infty} a_{ij}^2 (1+i^2+j^2)^{r_1} \\
 &\leq C k^{-(2r_1-1)} \sum_{i=k+2}^{\infty} \frac{a_{ij}^2 (1+i^2+j^2)^{r_1+1/2}}{(2i+1)}
 \end{aligned}$$

so that

$$\begin{aligned}
 A &\leq \frac{4}{(2k+1)} \sum_{j=0}^{\infty} \frac{(\sum_{i=2}^{\infty} a_{k+i,j}'')^2}{(2j+1)} \\
 &\leq Ck^{-2r_1} \sum_{i=0}^{\infty} \sum_{j=0}^{\infty} \frac{a_{ij}^2 (1+i^2+j^2)^{r_1+\frac{1}{2}}}{(2i+1)(2j+1)} \\
 &\leq Ck^{-2r_1} \|\tau_1\|_{r_1+\frac{1}{2},Q}^2 \\
 &= Ck^{-2(r-\frac{1}{2})} \|\tau_1\|_{r,Q}^2
 \end{aligned} \tag{3.15}$$

provided $r = r_1 + \frac{1}{2} > 1$. (3.13-3.15) show that for $r > 1$,

$$\|\tau_1 - \tau_1^k\|_{0,Q} \leq Ck^{-(r-\frac{1}{2})} \|\tau_1\|_{r,Q}$$

A similar argument may be used to bound $\|\tau_2 - \tau_2^k\|_{0,Q}$. We have therefore proven

Lemma 3.1 *Let $\tilde{\tau} \in (H^r(Q))^2$, $r > 1$. Let $\Pi_k^1 \tilde{\tau} = (\tau_1^k, \tau_2^k) \in S_k^1(Q)$ be defined by (3.5)-(3.8). Then*

$$\|\tilde{\tau} - \Pi_k^1 \tilde{\tau}\|_{0,Q} \leq Ck^{-(r-\frac{1}{2})} \|\tilde{\tau}\|_{r,Q} \tag{3.16}$$

where C is a constant independent of $k, \tilde{\tau}$ but depending on r .

In order to prove a corresponding estimate for Π_N^1 (in both h_N and p_N), we need the following lemma

Lemma 3.2 *Let $\tilde{\tau} \in (H^r(Q))^2$ and $\tau \in (H^r(K))^2$, $r \geq 0$ be related by (2.18). Then*

$$\inf_{\tilde{\omega} \in P_k \times P_k} \|\tilde{\tau} - \tilde{\omega}\|_{r,Q} \leq Ch_K^{\min(k+1,r)} \|\tau\|_{r,K} \tag{3.17}$$

where C depends on r but is independent of h_K, k and u .

Proof: The above lemma is simply a vector form of Lemma 4.4, proved in [5]. The proof follows identically, using the scaling result (2.21) and Theorem 3.1.2 of [10].

□

We now prove our main estimates for Π_N^1 .

Theorem 3.1 Let $\tau \in (H^r(\Omega))^2$, $r > 1$. Let $\Pi_N^1 : S \rightarrow S_N^1$ be as defined in Section 2. Then

$$\|\tau - \Pi_N^1 \tau\|_{0,\Omega} \leq C h_N^{\min(p_N+1,r)} p_N^{-(r-\frac{1}{2})} \|\tau\|_{r,\Omega} \quad (3.18)$$

where C is a constant independent of h_N, p_N and τ but depends upon r .

Moreover, if $\operatorname{div} \tau \in H^r(\Omega)$, then

$$\|\tau - \Pi_N^1 \tau\|_S \leq C h_N^{\mu_1} p_N^{-\beta_1} (\|\tau\|_{r,\Omega} + \|\operatorname{div} \tau\|_{r,\Omega}) \quad (3.19)$$

where $\mu_1 = \min(p_N + 1, r)$ and $\beta_1 = r - \frac{1}{2}$

Proof: Let $K \subset T_N$. Then we have by (2.37) for any $\tilde{\omega} \in P_k \times P_k$

$$\begin{aligned} \|\tilde{\tau} - \Pi_{p_N}^1 \tilde{\tau}\|_{0,Q} &= \|(\tilde{\tau} - \tilde{\omega}) - \Pi_{p_N}^1 (\tilde{\tau} - \tilde{\omega})\|_{0,Q} \\ &\leq C p_N^{-(r-\frac{1}{2})} h_K^{\min(p_N+1,r)} \|\tau\|_{r,K} \end{aligned} \quad (3.20)$$

where we have used Lemmas 3.1 and 3.2. Using (3.20) with (2.22) then gives

$$\|\tau - \Pi_N^1 \tau\|_{0,K} \leq C p_N^{-(r-\frac{1}{2})} h_K^{\min(p_N+1,r)} \|\tau\|_{r,K} \quad (3.21)$$

Squaring (3.21), summing over all $K \in T_N$ and noting that $h_K \leq h_N$ yields (3.18).

To obtain (3.19), we note that by (2.28),

$$\|\operatorname{div} \tau - \operatorname{div}(\Pi_N^1 \tau)\|_{0,\Omega} = \|\operatorname{div} \tau - P_N^1(\operatorname{div} \tau)\|_{0,\Omega} \quad (3.22)$$

Using Theorem 2.2 gives

$$\|\operatorname{div} \tau - \operatorname{div}(\Pi_N^1 \tau)\|_{0,\Omega} \leq C h_N^{\mu_1} p_N^{-\beta_1} \|\operatorname{div} \tau\|_{r,\Omega} \quad (3.23)$$

Combining (3.23) with (3.18) gives (3.19)

□

3.2. The Brezzi Douglas Marini Elements

Let $\tilde{\tau} = (\tau_1, \tau_2) \in H(\operatorname{div}, Q)$ be given by

$$\tau_n = \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} a_{ij}^n L_i(\xi) L_j(\eta), \quad n = 1, 2. \quad (3.24)$$

Then $\Pi_k^2 \tilde{\tau} = (\tau_1^k, \tau_2^k) \in S_k^2(Q)$ (defined by (2.14)) may be written in the form

$$\tau_1^k = \sum \sum_{0 \leq i+j \leq k} b_{ij}^1 L_i(\xi) L_j(\eta) + b_{k+1,0}^1 L_{k+1}(\xi) L_0(\eta) - c_k b_{0,k+1}^2 L_1(\xi) L_k(\eta) \quad (3.25)$$

$$\tau_2^k = \sum \sum_{0 \leq i+j \leq k} b_{ij}^2 L_i(\xi) L_j(\eta) - c_k b_{k+1,0}^1 L_k(\xi) L_1(\eta) + b_{0,k+1}^2 L_0(\xi) L_{k+1}(\eta) \quad (3.26)$$

where $c_k = \frac{\text{leading coefficient of } L_{k+1}}{\text{leading coefficient of } L_k} = \frac{2k+1}{k+1}$ satisfies $1 \leq c_k < 2$.

Using (2.33)–(2.34), we see that (τ_1^k, τ_2^k) satisfies

$$\int \int_Q (\tau_i^k - \tau_i) \phi(\xi, \eta) d\xi d\eta = 0 \quad \phi \in P_{k-2}(Q) \quad (3.27)$$

together with conditions (3.7)–(3.8). By the orthogonality of Legendre polynomials, we obtain from (3.27)

$$b_{ij}^n = a_{ij}^n, \quad 0 \leq i+j \leq k-2, \quad n = 1, 2 \quad (3.28)$$

Next, taking $\varsigma(\eta) = L_l(\eta)$, the conditions (3.7) on the sides $\xi = \pm 1$ give

$$\sum_{i=0}^{k-l} b_{il}^1 L_i(\pm 1) = \sum_{i=0}^{\infty} a_{il}^1 L_i(\pm 1) \quad \text{for } l = 1, 2, \dots, k-1 \quad (3.29)$$

$$\sum_{i=0}^k b_{i0}^1 L_i(\pm 1) + b_{k+1,0}^1 L_{k+1}(\pm 1) = \sum_{i=0}^{\infty} a_{i0}^1 L_i(\pm 1) \quad \text{for } l = 0 \quad (3.30)$$

$$b_{0k}^1 L_0(\pm 1) - c_k b_{0,k+1}^2 L_1(\pm 1) = \sum_{i=0}^{\infty} a_{ik}^1 L_i(\pm 1) \quad \text{for } l = k \quad (3.31)$$

Using (3.28) with $n = 1$, and the fact that $L_i(1) = 1, L_i(-1) = (-1)^i$, (3.29)–(3.31) give respectively

$$b_{k-l-1,l}^1 = \sum_{i=0}^{\infty} a_{k-l-1+l,i}^1, \quad b_{k-l,l}^1 = \sum_{i=0}^{\infty} a_{k-l+l,i}^1, \quad l = 1, 2, \dots, k-1 \quad (3.32)$$

$$b_{k-1,0}^1 + b_{k+1,0}^1 = \sum_{i=0}^{\infty} a_{k-1+i,0}^1, \quad b_{k,0}^1 = \sum_{i=0}^{\infty} a_{k+i,0}^1 \quad (3.33)$$

$$b_{0k}^1 = \sum_{i=0}^{\infty} a_{ik}^1, \quad b_{0,k+1}^2 = \frac{1}{c_k} \sum_{i=1}^{\infty} a_{ik}^1 \quad (3.34)$$

Similarly, the conditions on the sides $\eta = \pm 1$ give

$$b_{l\ k-l-1}^2 = \sum_{j=0}^{\infty} "a_{l\ k-l-1+j}^2, \quad b_{l\ k-l}^2 = \sum_{j=0}^{\infty} "a_{l\ k-l+j}^2, \quad l = 1, 2, \dots, k-1 \quad (3.35)$$

$$b_{0\ k-1}^2 + b_{0\ k+1}^2 = \sum_{j=0}^{\infty} "a_{0\ k-1+j}^2, \quad b_{0\ k}^2 = \sum_{j=0}^{\infty} "a_{0\ k+j}^2 \quad (3.36)$$

$$b_{k0}^2 = \sum_{j=0}^{\infty} "a_{kj}^2, \quad b_{k+1\ 0}^2 = -\frac{1}{c_k} \sum_{j=1}^{\infty} 'a_{kj}^2 \quad (3.37)$$

The only unknowns not explicitly solved in the above equations are $b_{k-1\ 0}^1$ and $b_{0\ k-1}^2$. These are given by

$$b_{k-1\ 0}^1 = \sum_{i=0}^{\infty} "a_{k-1+i\ 0}^1 + \frac{1}{c_k} \sum_{j=1}^{\infty} 'a_{kj}^2, \quad b_{0\ k-1}^2 = \sum_{j=0}^{\infty} "a_{0\ k-1+j}^2 + \frac{1}{c_k} \sum_{i=1}^{\infty} 'a_{ik}^1 \quad (3.38)$$

We now use (3.28), (3.32)-(3.38) to estimate the error $\|\tau_1 - \tau_1^k\|_{0,Q}$. Let $b_{ij}^1 = 0$ for those not explicitly specified above. Then we have

$$\begin{aligned} A &= \|\tau_1 - \tau_1^k\|_{0,Q}^2 = \sum_{j=0}^{\infty} \sum_{i=0}^{\infty} \frac{4(a_{ij}^1 - b_{ij}^1)^2}{(2i+1)(2j+1)} \quad (\text{where } b_{ik}^1 = -c_k b_{0\ k+1}^2) \\ &= \sum \sum_{i+j \geq k+1} \frac{4(a_{ij}^1)^2}{(2i+1)(2j+1)} + \sum \sum_{k-1 \leq i+j \leq k+1} \frac{4(a_{ij}^1 - b_{ij}^1)^2}{(2i+1)(2j+1)} \\ &\leq C \left\{ \sum \sum_{i+j \geq k+1} \frac{(a_{ij}^1)^2}{(2i+1)(2j+1)} + \sum \sum_{k-1 \leq i+j \leq k+1} \frac{(b_{ij}^1)^2}{(2i+1)(2j+1)} \right\} \quad (3.39) \end{aligned}$$

Now for $r \geq 0$,

$$\begin{aligned} \sum \sum_{i+j \geq k-1} \frac{(a_{ij}^1)^2}{(2i+1)(2j+1)} &\leq C \sum \sum_{i+j \geq k-1} \frac{(a_{ij}^1)^2}{(2i+1)(2j+1)} \frac{(1+i^2+j^2)^r}{k^{2r}} \\ &\leq \frac{C}{k^{2r}} \|\tau_1\|_{r,Q}^2 \leq \frac{C}{k^{2r}} \|\tilde{\tau}\|_{r,Q}^2 \quad (3.40) \end{aligned}$$

Also, we know from (3.32)-(3.38) that for $i+j \geq k-1$,

$$|b_{ij}^1| \leq \sum_{l=1}^{\infty} |a_{lj}^1| + C_{ij} \sum_{l=1}^{\infty} |a_{kl}^2| \quad (3.41)$$

where

$$\begin{aligned} C_{ij} &= 1 \text{ for } (i, j) = (k-1, 0) \text{ or } (k+1, 0) \\ &= 0 \text{ otherwise} \end{aligned}$$

Now for $r_1 > 1/2$, (since $i + j \geq k-1$)

$$\begin{aligned} \left(\sum_{l=i}^{\infty} |a_{lj}^1| \right)^2 &\leq \sum_{l=i}^{\infty} (a_{lj}^1)^2 (1 + l^2 + j^2)^{r_1} \sum_{l=i}^{\infty} (1 + l^2 + j^2)^{-r_1} \\ &\leq \frac{C}{k^{2r_1-1}} \sum_{l=i}^{\infty} \frac{(a_{lj}^1)^2 (1 + l^2 + j^2)^{r_1 + \frac{1}{2}}}{(2l+1)} \end{aligned} \quad (3.42)$$

Similarly,

$$\left(\sum_{l=1}^{\infty} |a_{kl}^2| \right)^2 \leq \frac{C}{k^{2r_1-1}} \sum_{l=0}^{\infty} \frac{(a_{kl}^2)^2 (1 + k^2 + l^2)^{r_1 + \frac{1}{2}}}{(2l+1)} \quad (3.43)$$

Hence, we see that by (3.41)-(3.43),

$$\begin{aligned} &\sum \sum_{i+j=k-1} \frac{(b_{ij}^1)^2}{(2i+1)(2j+1)} \\ &= \sum_{j=0}^{k-1} \frac{(b_{k-1-j,j}^1)^2}{(2k-2j-1)(2j+1)} \leq \sum_{j=0}^{k-1} \frac{(b_{k-1-j,j}^1)^2}{(2j+1)} \\ &\leq \frac{C}{k^{2r_1-1}} \left\{ \sum_{j=0}^{\infty} \sum_{l=0}^{\infty} \frac{(a_{lj}^1)^2 (1 + l^2 + j^2)^{r_1 + \frac{1}{2}}}{(2l+1)(2j+1)} + \sum_{l=0}^{\infty} \frac{(a_{kl}^2)^2 (1 + k^2 + l^2)^{r_1 + \frac{1}{2}}}{(2l+1)(2k+1)} \right\} \\ &\leq \frac{C}{k^{2r-2}} \|\tilde{\tau}\|_{r,Q} \end{aligned} \quad (3.44)$$

where $r = r_1 + \frac{1}{2} > 1$.

The term $\sum \sum_{k \leq i+j \leq k+1} \frac{(b_{ij}^1)^2}{(2i+1)(2j+1)}$ may be bounded similarly to (3.44). Hence, by (3.39), (3.40), (3.44) we obtain for $r > 1$,

$$\|\tau_1 - \tau_1^k\|_{0,Q}^2 \leq \frac{C}{k^{2r-2}} \|\tilde{\tau}\|_{r,Q} \quad (3.45)$$

The term $\|\tau_2 - \tau_2^k\|_{0,Q}^2$ can be treated the same way, leading to the following lemma.

Lemma 3.3 Let $\tilde{\tau} \in (H^r(Q))^2$, $r > 1$. Let $\Pi_k^2 \tilde{\tau} = (\tau_1^k, \tau_2^k) \in S_k^2(Q)$ be defined by (3.27), (3.7)-(3.8). Then

$$\|\tilde{\tau} - \Pi_k^2 \tilde{\tau}\|_{0,Q} \leq C k^{-(r-1)} \|\tilde{\tau}\|_{r,Q} \quad (3.46)$$

where C is a constant independent of $k, \tilde{\tau}$

Lemma 3.3 then yields the following theorem, which can be proved the same way as Theorem 3.1.

Theorem 3.2 *Let $\tau \in (H^r(\Omega))^2$, $r > 1$. Let $\Pi_N^2 : S \rightarrow S_N^2$ be as defined in Section 2. Then*

$$\|\tau - \Pi_N^2 \tau\|_{0,\Omega} \leq C h_N^{\min(p_N+1,r)} p_N^{-(r-1)} \|\tau\|_{r,\Omega} \quad (3.47)$$

where C is a constant independent of h_N, p_N and τ but depends upon r .

Moreover, if $\operatorname{div} \tau \in H^r(\Omega)$, then

$$\|\tau - \Pi_N^2 \tau\|_S \leq C h_N^{\mu_2} p_N^{-\beta_2} (\|\tau\|_{r,\Omega} + \|\operatorname{div} \tau\|_{r,\Omega}) \quad (3.48)$$

where $\mu_2 = \min(p_N, r)$ and $\beta_2 = r - 1$.

4. Stability and Convergence Results

In this section, we examine the dependence of the stability constant $\alpha(N) = \alpha(h_N, p_N)$ in (2.8) on h_N and p_N , when the RT and the BDM spaces are used. We also use Theorems 2.1, 3.1 and 3.2 to derive error estimates for the mixed method defined by (2.5)–(2.6).

We first examine the question of stability.

Theorem 4.1 *The spaces $\{V_N^i, S_N^i\}$, $i = 1, 2$ satisfy condition (2.8) of Theorem 2.1 with the stability constant $\alpha_i(N) = \alpha_i(h_N, p_N)$ being given by*

$$\alpha_1(N) \leq C_1 \quad \text{for RT spaces} \quad (4.1)$$

$$\alpha_2(N) \leq \frac{C_3}{1 + C_2 h_N p_N^c} \quad \text{for BDM spaces.} \quad (4.2)$$

where C_i , $i = 1, 2, 3$ are constants independent of h_N, p_N and $c > 0$ may be chosen to be arbitrarily small.

Proof: Let $v_N \in V_N^i$. In order to establish (2.8), it is sufficient to find $\tau_N \in S_N^i$ such that

$$\operatorname{div} \tau_N = v_N \quad (4.3)$$

$$\|\tau_N\|_S \leq \frac{1}{\alpha_i(N)} \|v_N\|_V \quad (4.4)$$

We first solve the following elliptic problem on Ω :

$$\Delta u = v_N \text{ in } \Omega, \quad u = 0 \text{ on } \partial\Omega$$

Let $\tau = \text{grad } u$. Then we have

$$\text{div } \tau = v_N \quad (4.5)$$

Moreover, since Ω is convex, there exists an $0 < \epsilon_0 < \frac{1}{2}$ such that the following shift theorem holds:

$$\|\tau\|_{1+\epsilon, \Omega} \leq \hat{C} \|v_N\|_{\epsilon, \Omega} \text{ for all } 0 \leq \epsilon < \epsilon_0 \quad (4.6)$$

(Note that $v_N \in V_N^i \subset H^s(\Omega)$ for any $0 \leq s < 1/2$). We now take

$$\tau_N = \Pi_N^i \tau \quad (4.7)$$

Then since $\text{div } \tau \in V_N^i$, (4.3) follows by (2.38). Moreover,

$$\begin{aligned} \|\tau_N\|_{0, \Omega} &\leq \|\tau\|_{0, \Omega} + \|\tau - \Pi_N^i \tau\|_{0, \Omega} \\ &\leq \|\tau\|_{1, \Omega} + Ch_N^{1+\epsilon} p_N^{-(1+\epsilon-\gamma_1)} \|\tau\|_{1+\epsilon, \Omega} \end{aligned}$$

where $\gamma_1 = \frac{1}{2}$, $\gamma_2 = 1$ and $0 < \epsilon < \epsilon_0$, by (3.18), (3.47). This gives by (4.6)

$$\begin{aligned} \|\tau_N\|_{0, \Omega} &\leq \|\tau\|_{1, \Omega} + Ch_N^{1+\epsilon} p_N^{-(1+\epsilon-\gamma_1)} \|v_N\|_{\epsilon, \Omega} \\ &\leq C(1 + C_2 h_N^{1+\epsilon} p_N^{-(1+\epsilon-\gamma_1)} h_N^{-\epsilon} p_N^{2\epsilon}) \|v_N\|_{0, \Omega} \end{aligned} \quad (4.8)$$

where we have used Lemma 2.3 (with ϵ small enough). Since $\|\text{div } \tau_N\|_{0, \Omega} = \|v_N\|_{0, \Omega}$, (4.8) shows that (4.4) holds with

$$\begin{aligned} \frac{1}{\alpha_1(N)} &\leq C(1 + C_2 h_N p_N^{-(\frac{1}{2}-\epsilon)}) \leq C_1^{-1} \text{ for RT} \\ \frac{1}{\alpha_2(N)} &\leq C(1 + C_2 h_N p_N^{\epsilon}) \text{ for BDM} \end{aligned}$$

(4.1)-(4.2) follow immediately. □

We see therefore that the RT spaces are stable. For the BDM spaces, (4.2) guarantees stability up to an arbitrarily small power p_N^{ϵ} . (Obviously, if $h_N p_N^{\epsilon}$ remains bounded, then in (4.2) we obtain $\alpha_2(N) \geq C$). We may now apply Theorem 2.1 and obtain the following rates of convergence, using the approximation estimates in Theorems 2.2, 3.1 and 3.2.

Corollary 4.1 *Let u be the solution of (2.1), with $\sigma = \text{grad } u$, so that $(u, \sigma) \in V \times S$ satisfy (2.3)–(2.4). Let $(u_N^1, \sigma_N^1) \in V_N^1 \times S_N^1$ be the finite element solutions corresponding to the RT spaces. Then there exists a constant C independent of h_N, p_N, u such that for $r \geq 1$,*

$$\|\sigma_N^1\|_S + \|u_N^1\|_V \leq C\{\|u\|_0 + \|\sigma\|_0 + \|\text{div } \sigma\|_0\} \quad (4.9)$$

$$\|\sigma - \sigma_N^1\|_S + \|u - u_N^1\|_V \leq Ch_N^{\min(p_N+1, r)} p_N^{-(r-\frac{1}{2})} \{\|u\|_r + \|\sigma\|_r + \|\text{div } \sigma\|_r\} \quad (4.10)$$

Corollary 4.2 *Let (u, σ) be as in Corollary 4.1 and $(u_N^2, \sigma_N^2) \in V_N^2 \times S_N^2$ be the finite element solutions corresponding to the BDM spaces. Then there exists a constant C independent of h_N, p_N and u such that for any $\epsilon > 0$, for $r \geq 1$,*

$$\|\sigma_N^2\|_S + \|u_N^2\|_V \leq Cp_N^\epsilon \{\|u\|_0 + \|\sigma\|_0 + \|\text{div } \sigma\|_0\} \quad (4.11)$$

$$\|\sigma - \sigma_N^2\|_S + \|u - u_N^2\|_V \leq Ch_N^{\min(p_N, r)} p_N^{(r-1-\epsilon)} \{\|u\|_r + \|\sigma\|_r + \|\text{div } \sigma\|_r\} \quad (4.12)$$

The above estimates are optimal in h_N but not in p_N . We now show how they can be improved in terms of p_N to give optimal estimates (up to an arbitrary $\epsilon > 0$). The argument used was first introduced in [8].

We first require the following interpolation result.

Lemma 4.1 *For any $r \geq 0$, let $X^r = H^r(\Omega) \times Y^r$ where Y^r denotes the completion of $(C_0^\infty(\Omega))^2$ functions under the following norm:*

$$\|\sigma\|_{Y^r}^2 = \|\sigma\|_r^2 + \|\text{div } \sigma\|_r^2$$

Let for $q = r_1 + \theta(r_2 - r_1)$, $r_2 \geq r_1 \geq 0$, $0 \leq \theta \leq 1$, \tilde{X}^q denote the interpolation space $[X^{r_1}, X^{r_2}]_\theta$ using the K -method of interpolation (see [13]). Then

$$\tilde{X}^q = X^q \quad (4.13)$$

Proof: We first show that

$$\tilde{Y}^q = Y^q \quad (4.14)$$

where $\tilde{Y}^q = [Y^{r_1}, Y^{r_2}]_\theta$. We note that for $i = 1, 2$, Y^{r_i} may be defined as

$$\{\sigma | \sigma \in (H^{r_i}(\Omega))^2, \text{div } \sigma \in H^{r_i}(\Omega)\}$$

where $\partial \equiv \text{div} \in \mathcal{L}((H^r(\Omega))^2, H^{r-1}(\Omega))$ for any $r \geq 0$. Moreover, as shown below, there exists an operator \mathcal{G} which belongs to $\mathcal{L}(H^{r-1}(\Omega), (H^r(\Omega))^2)$ for all $r \geq 0$ such that

$$\partial \mathcal{G}\chi = \chi \quad \forall \chi \in H^{r-1}(\Omega). \quad (4.15)$$

Hence theorem 14.3 of [13] allows us to interpolate between spaces Y^r and obtain (4.14). Then (4.13) follows easily by a standard result on the interpolation of products of spaces (Eqn (6.42), Chapter 2 of [13])

To define the operator \mathcal{G} , we first let $\tilde{\chi}$ denote an extension of $\chi \in H^{r-1}(\Omega)$ ($r \geq 0$) to \mathbb{R}^2 such that

$$\|\tilde{\chi}\|_{H^{r-1}(\mathbb{R}^2)} \leq C\|\chi\|_{H^{r-1}(\Omega)} \quad (4.16)$$

(The details of this extension may be found, for example, in [16]). Next, let \tilde{w} satisfy $\Delta \tilde{w} = \tilde{\chi}$ on \mathbb{R}^2 such that the shift theorem holds. Taking

$$\mathcal{G}\chi = \text{grad } \tilde{w}|_{\Omega}$$

we see that (4.15) holds and

$$\|\text{grad } \tilde{w}\|_{(H^r(\mathbb{R}^2))^2} \leq C\|\tilde{\chi}\|_{H^{r-1}(\mathbb{R}^2)} \leq C\|\chi\|_{H^{r-1}(\Omega)}$$

by (4.16) and

$$\|\mathcal{G}\chi\|_{(H^r(\Omega))^2} = \|\text{grad } \tilde{w}|_{\Omega}\|_{(H^r(\Omega))^2} \leq \|\text{grad } \tilde{w}\|_{(H^r(\mathbb{R}^2))^2}$$

for any $r \geq 0$, so that $\mathcal{G} \in \mathcal{L}((H^r(\Omega))^2, H^{r-1}(\Omega))$ as required. \square

We now prove the following theorem.

Theorem 4.2 *Let u be the solution of (2.1) with $\sigma = \text{grad } u$, so that $(u, \sigma) \in V \times S$ satisfy (2.3)–(2.4). Let $(u_N^1, \sigma_N^1) \in V_N^1 \times S_N^1$ be the finite element solutions corresponding to the RT spaces. Then given any $\epsilon > 0$, $k \geq 0$ there exists a constant C independent of h_N, p_N, u but depending upon ϵ and k such that*

$$\|\sigma - \sigma_N^1\|_S + \|u - u_N^1\|_V \leq Ch_N^{\min(p_N+1, k)} p_N^{-(k-1)} \{\|u\|_k + \|\sigma\|_k + \|\text{div } \sigma\|_k\} \quad (4.17)$$

Proof: We first use (4.9) to obtain the estimate

$$\|\sigma - \sigma_N^1\|_s + \|u - u_N^1\|_v \leq Ch_N^{\min(p_N+1,0)} p_N^0 \|(u, \sigma)\|_{X^0} \quad (4.18)$$

where X^r is as defined in Lemma 4.1. Next, given $\epsilon > 0$, $k \geq 0$, choose r in Corollary 4.1 such that $r > \frac{k}{2\epsilon}$. Then (4.10) states that

$$\|\sigma - \sigma_N^1\|_s + \|u - u_N^1\|_v \leq Ch_N^{\min(p_N+1,r)} p_N^{-(r-\frac{1}{2})} \|(u, \sigma)\|_{X^r}. \quad (4.19)$$

We now interpolate between (4.18) and (4.19) with $\theta = \frac{k}{r}$ so that $0 < \frac{\theta}{2} < \epsilon$. This gives

$$\begin{aligned} \|\sigma - \sigma_N^1\|_s + \|u - u_N^1\|_v &\leq Ch_N^{\min(p_N+1,\theta r)} p_N^{-(\theta r - \frac{\theta}{2})} \|(u, \sigma)\|_{\tilde{X}^{\theta r}} \\ &\leq Ch_N^{\min(p_N+1,k)} p_N^{-(k-\epsilon)} \|(u, \sigma)\|_{X^k} \end{aligned}$$

where we have used Lemma 4.1. This proves the theorem. \square

Remark 4.1 Although the constant C in (4.17) depends on ϵ , Theorem 4.2 asserts that if one chooses any positive ϵ , no matter how small and fixes it, then one can find a constant C such that (4.17) holds. Hence the rate of convergence in p_N is optimal up to any arbitrarily small $\epsilon > 0$.

We can obtain a theorem similar to this for the BDM spaces. The proof is essentially the same, except that r must now satisfy $r > \frac{k}{\epsilon}$.

Theorem 4.3 Let (u, σ) be as in Theorem 4.2. Let $(u_N^2, \sigma_N^2) \in V_N^2 \times S_N^2$ be the finite element solutions corresponding to the BDM spaces. Then given any $\epsilon > 0$, $k > 0$ there exists a constant C independent h_N, p_N, u but depending upon ϵ and k such that

$$\|\sigma - \sigma_N^2\|_s + \|u - u_N^2\|_v \leq Ch_N^{\min(p_N,k)} p_N^{-(k-\epsilon)} \{\|u\|_k + \|\sigma\|_k + \|\operatorname{div} \sigma\|_k\}. \quad (4.20)$$

Remark 4.2 Theorems 4.2 and 4.3 can now be used to give an estimate for the asymptotic rate of convergence when h and p are changed either separately or together. It may be observed for example that using the h -version with $p_N > 1$ changes not only the exponent of h_N but can also lead to a substantial decrease in the "constant" which decays asymptotically like $Cp_N^{-(k-\epsilon)}$.

References

- [1] I. Babuška, *The p - and h - p versions of the finite element method. The state of the art*, Technical Note BN-1156, Institute for Phy. Sci. and Tech., 1986.
- [2] I. Babuška, *Are high degree elements preferable? Some aspects of the h and $h-p$ versions of the finite element method*, Tech. Rep., Institute for Physical Science and Technology, University of Maryland, 1987.
- [3] I. Babuška and M. R. Dorr, *Error estimates for the combined h and p version of the finite element method*, Numer. Math., **37** (1981), pp. 252-277.
- [4] I. Babuška and T. Scapolla, *The computational aspects of the h , p and $h-p$ versions of the finite element method*, in Advances in Computer Methods for PDEs-VI, R. Vichnevetsky and R. S. Stepleman, editors, IMACS, 1987.
- [5] I. Babuška and M. Suri, *The h - p version of the finite element method with quasiuniform meshes*, RAIRO Math. Mod. and Numer. Anal., **21**; (1987).
- [6] I. Babuška and M. Suri, *The treatment of nonhomogeneous Dirichlet boundary conditions by the p -version of the finite element method*, Tech. Rep. BN-1063, Institute for Physical Science and Technology, University of Maryland, 1987.
- [7] I. Babuška and B. A. Szabo, *Lecture notes on finite element analysis*, In preparation.
- [8] I. Babuška, B. A. Szabo, and I. N. Katz, *The p -version of the finite element method*, SIAM J. Numer. Anal., **18** (1981), pp. 515-545.
- [9] F. Brezzi, J. Douglas, and L. D. Marini, *Two families of mixed finite elements for second order elliptic problems*, Numer. Math., **88** (1985), pp. 217-235.
- [10] P. G. Ciarlet, *The finite element method for elliptic problems*, North Holland Publishing Co., Amsterdam, New York, Oxford, 1978.
- [11] S. Jensen and M. Vogelius, *Divergence Stability in connection with the p -version of the finite element method*, Tech. Rep., University of Maryland, 1987.
- [12] C. Johnson and V. Thomée, *Error estimates for some mixed finite element methods for the parabolic type problems*, RAIRO Analyse Numérique, **15** (1981), pp. 41-78.

- [13] J. L. Lions and E. Magenes, *Non-homogeneous boundary value problems and Applications I*, Springer-Verlag, Berlin, Heidelberg, New York, 1972.
- [14] P. A. Raviart and J. M. Thomas, *A mixed finite element method for second order elliptic problems*, Proc. of the Symposium of the Mathematical Aspects of the Finite Element Method, Rome, (December, 1975).
- [15] L. R. Scott and M. Vogelius, *Norm estimates for a maximal right inverse of the divergence operator in spaces of piecewise polynomials*, Math. Modeling Num. Anal., **19** (1985), pp. 111-143.
- [16] E. M. Stein, *Singular integrals and differentiability properties of functions*, Princeton University Press, Princeton, N.J., 1970.
- [17] M. Vogelius, *A right-inverse for the divergence operator in spaces of piecewise polynomials*, Numer. Math., **41** (1983), pp. 19-37.

