



A conforming mixed finite element method for the Navier–Stokes/Darcy–Forchheimer coupled problem

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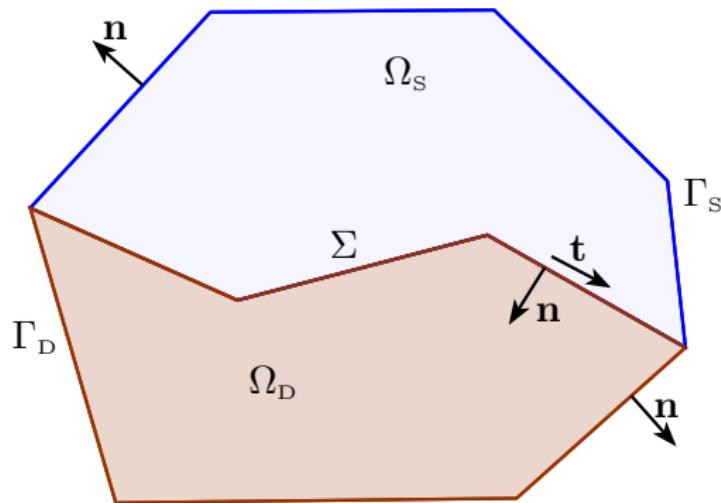
GS19 – SIAM Conference on Mathematical & Computational Issues in the Geosciences

Outline

- 1 Continuous problem
 - The model problem
 - Variational formulation
- 2 Analysis of the continuous problem
 - A fixed-point approach
 - Solvability analysis of the fixed-point equation
- 3 The mixed finite element scheme
 - Discrete setting
 - A priori error estimate
- 4 Numerical test
- 5 References

Continuous problem

Navier–Stokes/Darcy–Forchheimer coupled problem



Navier–Stokes: stress σ_S , velocity \mathbf{u}_S , pressure p_S

$$\begin{aligned}\sigma_S &= 2\mu \mathbf{e}(\mathbf{u}_S) - p_S \mathbb{I} \quad \text{in } \Omega_S, \quad -\operatorname{div} \sigma_S + \rho(\nabla \mathbf{u}_S) \mathbf{u}_S = \mathbf{f}_S \quad \text{in } \Omega_S, \\ \operatorname{div} \mathbf{u}_S &= 0 \quad \text{in } \Omega_S, \quad \mathbf{u}_S = \mathbf{0} \quad \text{on } \Gamma_S.\end{aligned}$$

Darcy–Forchheimer: velocity \mathbf{u}_D , pressure p_D

$$\begin{aligned}\frac{\mu}{\rho} \mathbf{K}^{-1} \mathbf{u}_D + \frac{F}{\rho} |\mathbf{u}_D| \mathbf{u}_D + \nabla p_D &= \mathbf{f}_D \quad \text{in } \Omega_D, \quad \operatorname{div} \mathbf{u}_D = g_D \quad \text{in } \Omega_D, \\ \mathbf{u}_D \cdot \mathbf{n} &= 0 \quad \text{on } \Gamma_D.\end{aligned}$$

$$\mathbf{u}_S \cdot \mathbf{n} = \mathbf{u}_D \cdot \mathbf{n} \quad \text{on } \Sigma,$$

$$\sigma_S \mathbf{n} + \frac{\alpha_d \mu}{\sqrt{t \cdot \kappa t}} (\mathbf{u}_S \cdot \mathbf{t}) \mathbf{t} = -p_D \mathbf{n} \quad \text{on } \Sigma.$$

- viscosity μ , density ρ
- Forchheimer number F
- $\mathbf{K} \in \mathbb{L}^\infty(\Omega_D)$, $\mathbf{w} \cdot \mathbf{K}^{-1}(\mathbf{x}) \mathbf{w} \geq C_{\mathbf{K}} |\mathbf{w}|^2 \quad \forall \mathbf{x} \in \Omega_D \quad \forall \mathbf{w} \in \mathbb{R}^n$
- $\mathbf{f}_S \in \mathbb{L}^2(\Omega_S)$, $\mathbf{f}_D \in \mathbb{L}^{3/2}(\Omega_D)$ and $g_D \in \mathbb{L}_0^2(\Omega_D)$

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Variational formulation: Navier–Stokes equations

$$\begin{aligned}
 & 2\mu(\mathbf{e}(\mathbf{u}_S), \mathbf{e}(\mathbf{v}_S))_S + \left\langle \frac{\alpha_d \mu}{\sqrt{\mathbf{t} \cdot \boldsymbol{\kappa} \mathbf{t}}} \mathbf{u}_S \cdot \mathbf{t}, \mathbf{v}_S \cdot \mathbf{t} \right\rangle_{\Sigma} + \rho((\nabla \mathbf{u}_S) \mathbf{u}_S, \mathbf{v}_S)_S \\
 & - (p_S, \operatorname{div} \mathbf{v}_S)_S + \langle \mathbf{v}_S \cdot \mathbf{n}, \lambda \rangle_{\Sigma} = (\mathbf{f}, \mathbf{v}_S)_S \quad \forall \mathbf{v}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S) \\
 & (q_S, \operatorname{div} \mathbf{u}_S)_S = 0 \quad \forall q_S \in L^2(\Omega_S)
 \end{aligned}$$

$$\mathbf{u}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S), \quad p_S \in L^2(\Omega_S), \quad \lambda := p_D|_{\Sigma}$$

Variational formulation: Darcy–Forchheimer equations

$$\frac{\mu}{\rho} (\mathbf{K}^{-1} \mathbf{u}_D, \mathbf{v}_D)_D + \frac{\mathbf{F}}{\rho} ((|\mathbf{u}_D| \mathbf{u}_D, \mathbf{v}_D)_D - (p_D, \operatorname{div} \mathbf{v}_D)_D - \langle \mathbf{v}_D \cdot \mathbf{n}, \lambda \rangle_{\Sigma}) = (\mathbf{f}_D, \mathbf{v}_D)_D \quad \forall \mathbf{v}_D \in \mathbf{H}_2$$

- $\mathbf{H}^3(\operatorname{div}; \Omega_D) := \left\{ \mathbf{v}_D \in \mathbf{L}^3(\Omega_D) : \operatorname{div} \mathbf{v}_D \in \mathbf{L}^2(\Omega_D) \right\}$
 $\|\mathbf{v}_D\|_{\mathbf{H}^3(\operatorname{div}; \Omega_D)} = (\|\mathbf{v}_D\|_{\mathbf{L}^3(\Omega_D)}^3 + \|\operatorname{div} \mathbf{v}_D\|_{0, \Omega_D}^3)^{1/3}$
- $\mathbf{v}_D \cdot \mathbf{n} : \mathbf{H}^3(\operatorname{div}; \Omega_D) \rightarrow \mathbf{W}^{-1/3, 3}(\partial\Omega_D)$
 $\langle \mathbf{v}_D \cdot \mathbf{n}, \xi \rangle_{\partial\Omega_D} := \int_{\Omega_D} \mathbf{v}_D \cdot \nabla \tilde{\gamma}_0^{-1}(\xi) + \int_{\Omega_D} \tilde{\gamma}_0^{-1}(\xi) \operatorname{div} \mathbf{v}_D \quad \forall \xi \in \mathbf{W}^{1/3, 3/2}(\partial\Omega_D)$
- $\tilde{\gamma}_0^{-1}$ right inverse of $\gamma_0 : \mathbf{W}^{1, 3/2}(\Omega_D) \rightarrow \mathbf{W}^{1/3, 3/2}(\partial\Omega_D)$
 - $\mathbf{W}^{1, 3/2}(\Omega_D)$ is continuously embedded into $\mathbf{L}^2(\Omega_D)$

$$\mathbf{u}_D \in \mathbf{H}_2, \quad p_D \in \mathbf{L}^2(\Omega_D), \quad \lambda := p_D|_{\Sigma} \in \mathbf{W}^{1/3, 3/2}(\Sigma)$$

$$\mathbf{H}_2 := \left\{ \mathbf{v}_D \in \mathbf{H}^3(\operatorname{div}; \Omega_D) : \mathbf{v}_D \cdot \mathbf{n} = 0 \text{ on } \Gamma_D \right\}$$

Variational formulation: Darcy–Forchheimer equations

$$\frac{\mu}{\rho} (\mathbf{K}^{-1} \mathbf{u}_D, \mathbf{v}_D)_D + \frac{\mathbf{F}}{\rho} (|\mathbf{u}_D| \mathbf{u}_D, \mathbf{v}_D)_D - (p_D, \operatorname{div} \mathbf{v}_D)_D - \langle \mathbf{v}_D \cdot \mathbf{n}, \lambda \rangle_{\Sigma} = (\mathbf{f}_D, \mathbf{v}_D)_D \quad \forall \mathbf{v}_D \in \mathbf{H}_2$$

- $\mathbf{H}^3(\operatorname{div}; \Omega_D) := \left\{ \mathbf{v}_D \in \mathbf{L}^3(\Omega_D) : \operatorname{div} \mathbf{v}_D \in L^2(\Omega_D) \right\}$

$$\|\mathbf{v}_D\|_{\mathbf{H}^3(\operatorname{div}; \Omega_D)} = (\|\mathbf{v}_D\|_{\mathbf{L}^3(\Omega_D)}^3 + \|\operatorname{div} \mathbf{v}_D\|_{0, \Omega_D}^3)^{1/3}$$

- $\mathbf{v}_D \cdot \mathbf{n} : H^3(\operatorname{div}; \Omega_D) \rightarrow W^{-1/3, 3}(\partial\Omega_D)$

$$\langle \mathbf{v}_D \cdot \mathbf{n}, \xi \rangle_{\partial\Omega_D} := \int_{\Omega_D} \mathbf{v}_D \cdot \nabla \tilde{\gamma}_0^{-1}(\xi) + \int_{\Omega_D} \tilde{\gamma}_0^{-1}(\xi) \operatorname{div} \mathbf{v}_D \quad \forall \xi \in W^{1/3, 3/2}(\partial\Omega_D)$$

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$$\frac{\mu}{\rho} (\mathbf{K}^{-1} \mathbf{u}_D, \mathbf{v}_D)_D + \frac{\mathbf{F}}{\rho} (|\mathbf{u}_D| \mathbf{u}_D, \mathbf{v}_D)_D - (p_D, \operatorname{div} \mathbf{v}_D)_D - \langle \mathbf{v}_D \cdot \mathbf{n}, \lambda \rangle_{\Sigma} = (\mathbf{f}_D, \mathbf{v}_D)_D \quad \forall \mathbf{v}_D \in \mathbf{H}_2$$

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$$p := p_S \chi_S + p_D \chi_D \quad \text{with} \quad \chi_{\star} := \begin{cases} 1 & \text{in } \Omega_{\star}, \\ 0 & \text{in } \Omega \setminus \overline{\Omega}_{\star} \end{cases}$$

- $\mathbf{u} := (\mathbf{u}_S, \mathbf{u}_D) \in \mathbf{H} := \mathbf{H}_{\Gamma_S}^1(\Omega_S) \times \mathbf{H}_2$

- $(p, \lambda) \in \mathbf{Q} := L^2(\Omega) \times W^{1/3, 3/2}(\Sigma)$

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- $(p, \lambda) \in \mathbf{Q} := L_0^2(\Omega) \times W^{1/3, 3/2}(\Sigma)$

Find $(\mathbf{u}, (p, \lambda)) \in \mathbf{H} \times \mathbf{Q}$, such that

$$\begin{aligned} [\mathbf{a}(\mathbf{u}_S)(\mathbf{u}), \mathbf{v}] + [\mathbf{b}(\mathbf{v}), (p, \lambda)] &= [\mathbf{f}, \mathbf{v}] \quad \forall \mathbf{v} := (\mathbf{v}_S, \mathbf{v}_D) \in \mathbf{H}, \\ [\mathbf{b}(\mathbf{u}), (q, \xi)] &= [\mathbf{g}, (q, \xi)] \quad \forall (q, \xi) \in \mathbf{Q}. \end{aligned}$$

$$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}), \mathbf{v}] := [\mathcal{A}_S(\mathbf{u}_S), \mathbf{v}_S] + [\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S), \mathbf{v}_S] + [\mathcal{A}_D(\mathbf{u}_D), \mathbf{v}_D]$$

$$\begin{aligned} [\mathcal{A}_S(\mathbf{u}_S), \mathbf{v}_S] &:= 2\mu(\mathbf{e}(\mathbf{u}_S), \mathbf{e}(\mathbf{v}_S)) + \left\langle \frac{\alpha_d \mu}{\sqrt{\mathbf{t} \cdot \boldsymbol{\kappa} \mathbf{t}}} \mathbf{u}_S \cdot \mathbf{t}, \mathbf{v}_S \cdot \mathbf{t} \right\rangle_{\Sigma}, \\ [\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S), \mathbf{v}_S] &:= \rho((\nabla \mathbf{u}_S) \mathbf{w}_S, \mathbf{v}_S), \\ [\mathcal{A}_D(\mathbf{u}_D), \mathbf{v}_D] &:= \frac{\mu}{\rho} (\mathbf{K}^{-1} \mathbf{u}_D, \mathbf{v}_D) + \frac{F}{\rho} (|\mathbf{u}_D| \mathbf{u}_D, \mathbf{v}_D), \end{aligned}$$

$$[\mathbf{b}(\mathbf{v}), (q, \xi)] := -(\operatorname{div} \mathbf{v}_S, q) - (\operatorname{div} \mathbf{v}_D, q) + \langle \mathbf{v}_S \cdot \mathbf{n} - \mathbf{v}_D \cdot \mathbf{n}, \xi \rangle_{\Sigma}.$$

$$[\mathbf{f}, \mathbf{v}] := (\mathbf{f}_S, \mathbf{v}_S) + (\mathbf{f}_D, \mathbf{v}_D) \quad \text{and} \quad [\mathbf{g}, (q, \xi)] := -(g_D, q).$$

Stability properties

$$|[\mathcal{A}_S(\mathbf{u}_S), \mathbf{v}_S]| \leq C_{\mathcal{A}_S} \|\mathbf{u}_S\|_{1,\Omega_S} \|\mathbf{v}_S\|_{1,\Omega_S}$$

$$|[\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S), \mathbf{v}_S]| \leq \rho C_S^2 \|\mathbf{w}_S\|_{1,\Omega_S} \|\mathbf{u}_S\|_{1,\Omega_S} \|\mathbf{v}_S\|_{1,\Omega_S}$$

$$|[\mathbf{b}(\mathbf{v}), (q, \xi)]| \leq C_{\mathbf{b}} \|\mathbf{v}\|_{\mathbf{H}} \|(q, \xi)\|_{\mathbf{Q}}$$

$$\|\mathcal{A}_D(\mathbf{u}_D) - \mathcal{A}_D(\mathbf{v}_D)\|_{\mathbf{H}'_2} \leq L_{\mathcal{A}_D} \left\{ \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2} + \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2} \left(\|\mathbf{u}_D\|_{\mathbf{H}_2} + \|\mathbf{v}_D\|_{\mathbf{H}_2} \right) \right\}$$

$$[\mathcal{A}_S(\mathbf{v}_S), \mathbf{v}_S] \geq 2\mu\alpha_S \|\mathbf{v}_S\|_{1,\Omega_S}^2 \quad \forall \mathbf{v}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S)$$

$$[\mathcal{A}_D(\mathbf{u}_D + \mathbf{t}_D) - \mathcal{A}_D(\mathbf{v}_D + \mathbf{t}_D), \mathbf{u}_D - \mathbf{v}_D]$$

$$\geq \frac{\mu}{\rho} C_K \|\mathbf{u}_D - \mathbf{v}_D\|_{0,\Omega_D}^2 + \frac{F}{\rho} (|\mathbf{u}_D + \mathbf{t}_D|(\mathbf{u}_D + \mathbf{t}_D) - |\mathbf{v}_D + \mathbf{t}_D|(\mathbf{v}_D + \mathbf{t}_D), \mathbf{u}_D - \mathbf{v}_D)_D$$

$$\geq \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{L^3(\Omega_D)}^3 \quad \forall \mathbf{u}_D, \mathbf{v}_D, \mathbf{t}_D \in L^3(\Omega_D)$$



R. GLOWINSKI AND A. MARROCO, *Sur l'approximation, par éléments finis d'ordre un, et la résolution, par pénalisation-dualité, d'une classe de problèmes de Dirichlet non linéaires.* Rev. Française Automat. Informat. Recherche Opérationnelle Sér. Rouge Anal. Numér. 9 (1975), no. R-2, 41–76.

Stability properties

$$|[\mathcal{A}_S(\mathbf{u}_S), \mathbf{v}_S]| \leq C_{\mathcal{A}_S} \|\mathbf{u}_S\|_{1,\Omega_S} \|\mathbf{v}_S\|_{1,\Omega_S}$$

$$|[\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S), \mathbf{v}_S]| \leq \rho C_S^2 \|\mathbf{w}_S\|_{1,\Omega_S} \|\mathbf{u}_S\|_{1,\Omega_S} \|\mathbf{v}_S\|_{1,\Omega_S}$$

$$|[\mathbf{b}(\mathbf{v}), (q, \xi)]| \leq C_{\mathbf{b}} \|\mathbf{v}\|_{\mathbf{H}} \|(q, \xi)\|_{\mathbf{Q}}$$

$$\|\mathcal{A}_D(\mathbf{u}_D) - \mathcal{A}_D(\mathbf{v}_D)\|_{\mathbf{H}'_2} \leq L_{\mathcal{A}_D} \left\{ \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2} + \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2} \left(\|\mathbf{u}_D\|_{\mathbf{H}_2} + \|\mathbf{v}_D\|_{\mathbf{H}_2} \right) \right\}$$

$$[\mathcal{A}_S(\mathbf{v}_S), \mathbf{v}_S] \geq 2\mu\alpha_S \|\mathbf{v}_S\|_{1,\Omega_S}^2 \quad \forall \mathbf{v}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S)$$

$$[\mathcal{A}_D(\mathbf{u}_D + \mathbf{t}_D) - \mathcal{A}_D(\mathbf{v}_D + \mathbf{t}_D), \mathbf{u}_D - \mathbf{v}_D]$$

$$\begin{aligned} &\geq \frac{\mu}{\rho} C_{\mathbf{K}} \|\mathbf{u}_D - \mathbf{v}_D\|_{0,\Omega_D}^2 + \frac{\mathbf{F}}{\rho} (|\mathbf{u}_D + \mathbf{t}_D|(\mathbf{u}_D + \mathbf{t}_D) - |\mathbf{v}_D + \mathbf{t}_D|(\mathbf{v}_D + \mathbf{t}_D), \mathbf{u}_D - \mathbf{v}_D)_D \\ &\geq \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{L}^3(\Omega_D)}^3 \quad \forall \mathbf{u}_D, \mathbf{v}_D, \mathbf{t}_D \in \mathbf{L}^3(\Omega_D) \end{aligned}$$



R. GLOWINSKI AND A. MARROCO, *Sur l'approximation, par éléments finis d'ordre un, et la résolution, par pénalisation-dualité, d'une classe de problèmes de Dirichlet non linéaires.* Rev. Française Automat. Informat. Recherche Opérationnelle Sér. Rouge Anal. Numér. 9 (1975), no. R-2, 41–76.

Analysis of the continuous problem

A fixed-point approach

-  M. DISCACCIATI AND R. OYARZÚA, *A conforming mixed finite element method for the Navier–Stokes/Darcy coupled problem*. Numer. Math. 135 (2017), no. 2, 571–606.
-  S. CAUCAO, G.N. GATICA, R. OYARZÚA, AND I. ŠEBESTOVÁ, *A fully-mixed finite element method for the Navier–Stokes/Darcy coupled problem with nonlinear viscosity*. J. Numer. Math. 25 (2017), no. 2, 55–88.
-  B. SCHEURER, *Existence et approximation de points selle pour certains problèmes non linéaires*. RAIRO Anal. Numér. 11 (1977), no. 4, 369–400.

Define $\mathbf{T} : \mathbf{H}_{\Gamma_S}^1(\Omega_S) \rightarrow \mathbf{H}_{\Gamma_S}^1(\Omega)$,

$$\mathbf{T}(\mathbf{w}_S) := \mathbf{u}_S \quad \forall \mathbf{w}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S).$$

$$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}), \mathbf{v}] + [\mathbf{b}(\mathbf{v}), (p, \lambda)] = [\mathbf{f}, \mathbf{v}] \quad \forall \mathbf{v} \in \mathbf{H},$$

$$[\mathbf{b}(\mathbf{u}), (q, \xi)] = [\mathbf{g}, (q, \xi)] \quad \forall (q, \xi) \in \mathbf{Q}.$$

Well-definiteness of \mathbf{T}

Theorem

Let X_1, X_2 and Y be separable and reflexive Banach spaces, being X_1 and X_2 uniformly convex, set $X = X_1 \times X_2$. Assume that

- (i) $\|a(u) - a(v)\|_{X'} \leq \gamma \sum_{j=1}^2 \left\{ \|u_j - v_j\|_{X_j} + \|u_j - v_j\|_{X_j} \left(\|u_j\|_{X_j} + \|v_j\|_{X_j} \right)^{p_j-2} \right\} \quad \forall u, v \in X$
- (ii) $[a(u+t) - a(v+t), u-v] \geq \alpha \left\{ \|u_1 - v_1\|_{X_1}^{p_1} + \|u_2 - v_2\|_{X_2}^{p_2} \right\} \quad \forall u, v \in \text{Ker}(b), t \in X$
- (iii) $\sup_{\substack{v \in X \\ v \neq 0}} \frac{[b(v), q]}{\|v\|_X} \geq \beta \|q\|_Y \quad \forall q \in Y$

Then, for each $(f, g) \in X' \times Y'$ there exists a unique $(u, p) \in X \times Y$ such that

$$\begin{aligned} [a(u), v] + [b(v), p] &= [f, v] \quad \forall v \in X, \\ [b(u), q] &= [g, q] \quad \forall q \in Y. \end{aligned}$$

Moreover,

$$\|(u, p)\|_{X \times Y} \leq C \mathcal{M}(f, g)$$

$$\mathcal{M}(f, g) := \max \left\{ \mathcal{N}(f, g)^{\frac{1}{p_1-1}}, \mathcal{N}(f, g)^{\frac{1}{p_2-1}}, \mathcal{N}(f, g), \mathcal{N}(f, g)^{\frac{p_1-1}{p_2-1}}, \mathcal{N}(f, g)^{\frac{p_2-1}{p_1-1}} \right\}$$

$$\mathcal{N}(f, g) := \|f\|_{X'} + \|g\|_{Y'} + \|g\|_{Y'}^{p_1-1} + \|g\|_{Y'}^{p_2-1} + \|a(0)\|_{X'}$$

$\mathbf{v} = (\mathbf{v}_S, \mathbf{v}_D) \in Ker(\mathbf{b})$ implies

$$\operatorname{div} \mathbf{v}_S = 0 \quad \text{in } \Omega_S \quad \text{and} \quad \operatorname{div} \mathbf{v}_D = 0 \quad \text{in } \Omega_D$$

Lemma

Let $\mathbf{w}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S)$ such that $\operatorname{div} \mathbf{w}_S = 0$ in Ω_S and

$$\|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \leq \frac{2\mu\alpha_S}{\rho C_{\text{tr}}^2 C_s^2}.$$

Then, for each $t \in \mathbf{H}$, the nonlinear operator $\mathbf{a}(\mathbf{w}_S)(\cdot + t)$ is strictly monotone on $Ker(\mathbf{b})$.

Sketch of the proof

- $$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u} + t) - \mathbf{a}(\mathbf{w}_S)(\mathbf{v} + t), \mathbf{u} - \mathbf{v}] \geq 2\mu\alpha_S \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$

$$+ \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2}^3 + [\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S - \mathbf{v}_S), \mathbf{u}_S - \mathbf{v}_S]$$
- $$|[\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S - \mathbf{v}_S), \mathbf{u}_S - \mathbf{v}_S]| \leq \frac{\rho C_{\text{tr}}^2 C_s^2}{2} \|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$
- $$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u} + t) - \mathbf{a}(\mathbf{w}_S)(\mathbf{v} + t), \mathbf{u} - \mathbf{v}] \geq \left\{ 2\mu\alpha_S - \frac{\rho C_{\text{tr}}^2 C_s^2}{2} \|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \right\} \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$

$$+ \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2}^3$$

$\mathbf{v} = (\mathbf{v}_S, \mathbf{v}_D) \in Ker(\mathbf{b})$ implies

$$\operatorname{div} \mathbf{v}_S = 0 \quad \text{in } \Omega_S \quad \text{and} \quad \operatorname{div} \mathbf{v}_D = 0 \quad \text{in } \Omega_D$$

Lemma

Let $\mathbf{w}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S)$ such that $\operatorname{div} \mathbf{w}_S = 0$ in Ω_S and

$$\|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \leq \frac{2\mu\alpha_S}{\rho C_{\text{tr}}^2 C_s^2}.$$

Then, for each $t \in \mathbf{H}$, the nonlinear operator $\mathbf{a}(\mathbf{w}_S)(\cdot + t)$ is strictly monotone on $Ker(\mathbf{b})$.

Sketch of the proof

- $$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u} + t) - \mathbf{a}(\mathbf{w}_S)(\mathbf{v} + t), \mathbf{u} - \mathbf{v}] \geq 2\mu\alpha_S \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$

$$+ \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2}^3 + [\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S - \mathbf{v}_S), \mathbf{u}_S - \mathbf{v}_S]$$
- $$|[\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S - \mathbf{v}_S), \mathbf{u}_S - \mathbf{v}_S]| \leq \frac{\rho C_{\text{tr}}^2 C_s^2}{2} \|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$
- $$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u} + t) - \mathbf{a}(\mathbf{w}_S)(\mathbf{v} + t), \mathbf{u} - \mathbf{v}] \geq \left\{ 2\mu\alpha_S - \frac{\rho C_{\text{tr}}^2 C_s^2}{2} \|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \right\} \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$

$$+ \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2}^3$$

$\mathbf{v} = (\mathbf{v}_S, \mathbf{v}_D) \in Ker(\mathbf{b})$ implies

$$\operatorname{div} \mathbf{v}_S = 0 \quad \text{in } \Omega_S \quad \text{and} \quad \operatorname{div} \mathbf{v}_D = 0 \quad \text{in } \Omega_D$$

Lemma

Let $\mathbf{w}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S)$ such that $\operatorname{div} \mathbf{w}_S = 0$ in Ω_S and

$$\|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \leq \frac{2\mu\alpha_S}{\rho C_{\text{tr}}^2 C_s^2}.$$

Then, for each $t \in \mathbf{H}$, the nonlinear operator $\mathbf{a}(\mathbf{w}_S)(\cdot + t)$ is strictly monotone on $Ker(\mathbf{b})$.

Sketch of the proof

- $$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u} + \mathbf{t}) - \mathbf{a}(\mathbf{w}_S)(\mathbf{v} + \mathbf{t}), \mathbf{u} - \mathbf{v}] \geq 2\mu\alpha_S \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$

$$+ \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2}^3 + [\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S - \mathbf{v}_S), \mathbf{u}_S - \mathbf{v}_S]$$
- $$|[\mathcal{B}_S(\mathbf{w}_S)(\mathbf{u}_S - \mathbf{v}_S), \mathbf{u}_S - \mathbf{v}_S]| \leq \frac{\rho C_{\text{tr}}^2 C_s^2}{2} \|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$
- $$[\mathbf{a}(\mathbf{w}_S)(\mathbf{u} + \mathbf{t}) - \mathbf{a}(\mathbf{w}_S)(\mathbf{v} + \mathbf{t}), \mathbf{u} - \mathbf{v}] \geq \left\{ 2\mu\alpha_S - \frac{\rho C_{\text{tr}}^2 C_s^2}{2} \|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \right\} \|\mathbf{u}_S - \mathbf{v}_S\|_{1,\Omega_S}^2$$

$$+ \alpha_D \|\mathbf{u}_D - \mathbf{v}_D\|_{\mathbf{H}_2}^3$$

Lemma

$$S(q, \xi) := \sup_{\substack{\mathbf{v} \in \mathbf{H} \\ \mathbf{v} \neq \mathbf{0}}} \frac{[\mathbf{b}(\mathbf{v}), (q, \xi)]}{\|\mathbf{v}\|_{\mathbf{H}}} \geq \beta \|(q, \xi)\|_{\mathbf{Q}} \quad \forall (q, \xi) \in \mathbf{Q}.$$

Sketch of the proof

- $q \in L_0^2(\Omega), \exists \mathbf{z} \in \mathbf{H}_0^1(\Omega) : \operatorname{div} \mathbf{z} = -q \text{ in } \Omega \text{ and } \|\mathbf{z}\|_{1,\Omega} \leq c \|q\|_{0,\Omega}$
- $\hat{\mathbf{v}} := (\hat{\mathbf{v}}_S, \hat{\mathbf{v}}_D), \hat{\mathbf{v}}_* = \mathbf{z}|_{\Omega_*}, * \in \{S, D\} \Rightarrow \hat{\mathbf{v}}_S \cdot \mathbf{n} = \hat{\mathbf{v}}_D \cdot \mathbf{n} \text{ on } \Sigma \text{ and } \|\hat{\mathbf{v}}\|_{\mathbf{H}} \leq c \|\mathbf{z}\|_{1,\Omega}$
- $S(q, \xi) \geq \frac{|[\mathbf{b}(\hat{\mathbf{v}}), (q, \xi)]|}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} = \frac{\|q\|_{0,\Omega}^2}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} \geq c_1 \|q\|_{0,\Omega}$
- $S(q, \xi) \geq c_2 \|\xi\|_{1/3, 3/2; \Sigma} - c_3 \|q\|_{0,\Omega}$
- $S(q, \xi) \geq \frac{c_1 c_2}{c_1 + c_3} \|\xi\|_{1/3, 3/2; \Sigma}$

Lemma

$$S(q, \xi) := \sup_{\substack{\mathbf{v} \in \mathbf{H} \\ \mathbf{v} \neq \mathbf{0}}} \frac{[\mathbf{b}(\mathbf{v}), (q, \xi)]}{\|\mathbf{v}\|_{\mathbf{H}}} \geq \beta \|(q, \xi)\|_{\mathbf{Q}} \quad \forall (q, \xi) \in \mathbf{Q}.$$

Sketch of the proof

- $q \in L_0^2(\Omega), \exists \mathbf{z} \in \mathbf{H}_0^1(\Omega) : \operatorname{div} \mathbf{z} = -q \text{ in } \Omega \text{ and } \|\mathbf{z}\|_{1,\Omega} \leq c \|q\|_{0,\Omega}$
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- $S(q, \xi) \geq \frac{|[\mathbf{b}(\hat{\mathbf{v}}), (q, \xi)]|}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} = \frac{\|q\|_{0,\Omega}^2}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} \geq c_1 \|q\|_{0,\Omega}$
- $S(q, \xi) \geq c_2 \|\xi\|_{1/3, 3/2; \Sigma} - c_3 \|q\|_{0,\Omega}$
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Lemma

$$S(q, \xi) := \sup_{\substack{\mathbf{v} \in \mathbf{H} \\ \mathbf{v} \neq \mathbf{0}}} \frac{[\mathbf{b}(\mathbf{v}), (q, \xi)]}{\|\mathbf{v}\|_{\mathbf{H}}} \geq \beta \|(q, \xi)\|_{\mathbf{Q}} \quad \forall (q, \xi) \in \mathbf{Q}.$$

Sketch of the proof

- $q \in L_0^2(\Omega), \exists \mathbf{z} \in \mathbf{H}_0^1(\Omega) : \operatorname{div} \mathbf{z} = -q \text{ in } \Omega \text{ and } \|\mathbf{z}\|_{1,\Omega} \leq c \|q\|_{0,\Omega}$
- $\hat{\mathbf{v}} := (\hat{\mathbf{v}}_S, \hat{\mathbf{v}}_D), \hat{\mathbf{v}}_\star = \mathbf{z}|_{\Omega_\star}, \star \in \{S, D\} \Rightarrow \hat{\mathbf{v}}_S \cdot \mathbf{n} = \hat{\mathbf{v}}_D \cdot \mathbf{n} \text{ on } \Sigma \text{ and } \|\hat{\mathbf{v}}\|_{\mathbf{H}} \leq c \|\mathbf{z}\|_{1,\Omega}$
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- $S(q, \xi) \geq c_2 \|\xi\|_{1/3, 3/2; \Sigma} - c_3 \|q\|_{0,\Omega}$
- $S(q, \xi) \geq \frac{c_1 c_2}{c_1 + c_3} \|\xi\|_{1/3, 3/2; \Sigma}$

Lemma

$$S(q, \xi) := \sup_{\substack{\mathbf{v} \in \mathbf{H} \\ \mathbf{v} \neq \mathbf{0}}} \frac{[\mathbf{b}(\mathbf{v}), (q, \xi)]}{\|\mathbf{v}\|_{\mathbf{H}}} \geq \beta \|(q, \xi)\|_{\mathbf{Q}} \quad \forall (q, \xi) \in \mathbf{Q}.$$

Sketch of the proof

- $q \in L_0^2(\Omega), \exists \mathbf{z} \in \mathbf{H}_0^1(\Omega) : \operatorname{div} \mathbf{z} = -q \text{ in } \Omega \text{ and } \|\mathbf{z}\|_{1,\Omega} \leq c \|q\|_{0,\Omega}$
- $\hat{\mathbf{v}} := (\hat{\mathbf{v}}_S, \hat{\mathbf{v}}_D), \hat{\mathbf{v}}_\star = \mathbf{z}|_{\Omega_\star}, \star \in \{S, D\} \Rightarrow \hat{\mathbf{v}}_S \cdot \mathbf{n} = \hat{\mathbf{v}}_D \cdot \mathbf{n} \text{ on } \Sigma \text{ and } \|\hat{\mathbf{v}}\|_{\mathbf{H}} \leq c \|\mathbf{z}\|_{1,\Omega}$
- $S(q, \xi) \geq \frac{|[\mathbf{b}(\hat{\mathbf{v}}), (q, \xi)]|}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} = \frac{\|q\|_{0,\Omega}^2}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} \geq c_1 \|q\|_{0,\Omega}$
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$$S(q, \xi) := \sup_{\substack{\mathbf{v} \in \mathbf{H} \\ \mathbf{v} \neq \mathbf{0}}} \frac{[\mathbf{b}(\mathbf{v}), (q, \xi)]}{\|\mathbf{v}\|_{\mathbf{H}}} \geq \beta \|(q, \xi)\|_{\mathbf{Q}} \quad \forall (q, \xi) \in \mathbf{Q}.$$

Sketch of the proof

- $q \in L_0^2(\Omega), \exists \mathbf{z} \in \mathbf{H}_0^1(\Omega) : \operatorname{div} \mathbf{z} = -q \text{ in } \Omega \text{ and } \|\mathbf{z}\|_{1,\Omega} \leq c\|q\|_{0,\Omega}$
- $\hat{\mathbf{v}} := (\hat{\mathbf{v}}_S, \hat{\mathbf{v}}_D), \hat{\mathbf{v}}_\star = \mathbf{z}|_{\Omega_\star}, \star \in \{S, D\} \Rightarrow \hat{\mathbf{v}}_S \cdot \mathbf{n} = \hat{\mathbf{v}}_D \cdot \mathbf{n} \text{ on } \Sigma \text{ and } \|\hat{\mathbf{v}}\|_{\mathbf{H}} \leq c\|\mathbf{z}\|_{1,\Omega}$
- $S(q, \xi) \geq \frac{|[\mathbf{b}(\hat{\mathbf{v}}), (q, \xi)]|}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} = \frac{\|q\|_{0,\Omega}^2}{\|\hat{\mathbf{v}}\|_{\mathbf{H}}} \geq c_1 \|q\|_{0,\Omega}$
- $S(q, \xi) \geq c_2 \|\xi\|_{1/3, 3/2; \Sigma} - c_3 \|q\|_{0,\Omega}$
- $S(q, \xi) \geq \frac{c_1 c_2}{c_1 + c_3} \|\xi\|_{1/3, 3/2; \Sigma}$

Theorem

Let $\mathbf{w}_S \in \mathbf{H}_{\Gamma_S}^1(\Omega_S)$ such that $\operatorname{div} \mathbf{w}_S = 0$ in Ω_S and

$$\|\mathbf{w}_S \cdot \mathbf{n}\|_{0,\Sigma} \leq \frac{2\mu\alpha_S}{\rho C_{\text{tr}}^2 C_s^2},$$

and let $\mathbf{f}_S \in \mathbf{L}^2(\Omega_S)$, $\mathbf{f}_D \in \mathbf{L}^{3/2}(\Omega_D)$ and $g_D \in L^2(\Omega_D)$. Then, \mathbf{T} is well-defined. Moreover,

$$\|\mathbf{T}(\mathbf{w}_S)\|_{1,\Omega_S} = \|\mathbf{u}_S\|_{1,\Omega_S} \leq \|(\mathbf{u}, (p, \lambda))\|_{\mathbf{H} \times \mathbf{Q}} \leq c_{\mathbf{T}} \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D)$$

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) := \max \left\{ \mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D)^{1/2}, \mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D), \mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D)^2 \right\}$$

$$\mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D) := \|\mathbf{f}_S\|_{0,\Omega_S} + \|\mathbf{f}_D\|_{\mathbf{L}^{3/2}(\Omega_D)} + \|g_D\|_{0,\Omega_D} + \|g_D\|_{0,\Omega_D}^2$$

Solvability analysis of the fixed-point equation

Lemma

Let \mathbf{W} be the closed ball defined by

$$\mathbf{W} := \left\{ \mathbf{v}_S \in \mathbf{H}_{F_S}^1(\Omega_S) : \operatorname{div} \mathbf{v}_S = 0 \text{ in } \Omega_S \text{ and } \|\mathbf{v}_S\|_{1,\Omega_S} \leq c_T \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \right\}$$

and assume that the data satisfy

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \leq \frac{2\mu\alpha_S}{c_T \rho C_{\text{tr}}^3 C_s^2}.$$

Then,

$$\|\mathbf{T}(\mathbf{w}_S) - \mathbf{T}(\tilde{\mathbf{w}}_S)\|_{1,\Omega_S} \leq \frac{\rho C_S}{\mu\alpha_S} \|\mathbf{T}(\tilde{\mathbf{w}}_S)\|_{1,\Omega_S} \|\mathbf{w}_S - \tilde{\mathbf{w}}_S\|_{\mathbf{L}^4(\Omega_S)} \quad \forall \mathbf{w}_S, \tilde{\mathbf{w}}_S \in \mathbf{W}.$$

Sketch of the proof

- $[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\tilde{\mathbf{w}}_S)(\tilde{\mathbf{u}}), \mathbf{v}] + [\mathbf{b}(\mathbf{v}), (p - \tilde{p}, \lambda - \tilde{\lambda})] = 0$
 $[\mathbf{b}(\mathbf{u} - \tilde{\mathbf{u}}), (q, \xi)] = 0$
- $[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\tilde{\mathbf{w}}_S)(\tilde{\mathbf{u}}), \mathbf{u} - \tilde{\mathbf{u}}] = 0$
- $\mu\alpha_S \|\mathbf{u}_S - \tilde{\mathbf{u}}_S\|_{1,\Omega_S}^2 \leq [\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\mathbf{w}_S)(\tilde{\mathbf{u}}), \mathbf{u} - \tilde{\mathbf{u}}] = [\mathcal{B}_S(\tilde{\mathbf{w}}_S - \mathbf{w}_S)(\tilde{\mathbf{u}}_S), \mathbf{u}_S - \tilde{\mathbf{u}}_S]$
 $\leq \rho C_S \|\mathbf{w}_S - \tilde{\mathbf{w}}_S\|_{\mathbf{L}^4(\Omega_S)} \|\tilde{\mathbf{u}}_S\|_{1,\Omega_S} \|\mathbf{u}_S - \tilde{\mathbf{u}}_S\|_{1,\Omega_S}$

Lemma

Let \mathbf{W} be the closed ball defined by

$$\mathbf{W} := \left\{ \mathbf{v}_S \in \mathbf{H}_{F_S}^1(\Omega_S) : \operatorname{div} \mathbf{v}_S = 0 \text{ in } \Omega_S \text{ and } \|\mathbf{v}_S\|_{1,\Omega_S} \leq c_T \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \right\}$$

and assume that the data satisfy

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \leq \frac{2\mu\alpha_S}{c_T \rho C_{\text{tr}}^3 C_s^2}.$$

Then,

$$\|\mathbf{T}(\mathbf{w}_S) - \mathbf{T}(\tilde{\mathbf{w}}_S)\|_{1,\Omega_S} \leq \frac{\rho C_S}{\mu\alpha_S} \|\mathbf{T}(\tilde{\mathbf{w}}_S)\|_{1,\Omega_S} \|\mathbf{w}_S - \tilde{\mathbf{w}}_S\|_{\mathbf{L}^4(\Omega_S)} \quad \forall \mathbf{w}_S, \tilde{\mathbf{w}}_S \in \mathbf{W}.$$

Sketch of the proof

- $[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\tilde{\mathbf{w}}_S)(\tilde{\mathbf{u}}), \mathbf{v}] + [\mathbf{b}(\mathbf{v}), (p - \tilde{p}, \lambda - \tilde{\lambda})] = 0$
 $[\mathbf{b}(\mathbf{u} - \tilde{\mathbf{u}}), (q, \xi)] = 0$
- $[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\tilde{\mathbf{w}}_S)(\tilde{\mathbf{u}}), \mathbf{u} - \tilde{\mathbf{u}}] = 0$
- $\mu\alpha_S \|\mathbf{u}_S - \tilde{\mathbf{u}}_S\|_{1,\Omega_S}^2 \leq [\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\mathbf{w}_S)(\tilde{\mathbf{u}}), \mathbf{u} - \tilde{\mathbf{u}}] = [\mathcal{B}_S(\tilde{\mathbf{w}}_S - \mathbf{w}_S)(\tilde{\mathbf{u}}_S), \mathbf{u}_S - \tilde{\mathbf{u}}_S]$
 $\leq \rho C_S \|\mathbf{w}_S - \tilde{\mathbf{w}}_S\|_{\mathbf{L}^4(\Omega_S)} \|\tilde{\mathbf{u}}_S\|_{1,\Omega_S} \|\mathbf{u}_S - \tilde{\mathbf{u}}_S\|_{1,\Omega_S}$

Lemma

Let \mathbf{W} be the closed ball defined by

$$\mathbf{W} := \left\{ \mathbf{v}_S \in \mathbf{H}_{F_S}^1(\Omega_S) : \operatorname{div} \mathbf{v}_S = 0 \text{ in } \Omega_S \text{ and } \|\mathbf{v}_S\|_{1,\Omega_S} \leq c_T \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \right\}$$

and assume that the data satisfy

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \leq \frac{2\mu\alpha_S}{c_T \rho C_{\text{tr}}^3 C_s^2}.$$

Then,

$$\|\mathbf{T}(\mathbf{w}_S) - \mathbf{T}(\tilde{\mathbf{w}}_S)\|_{1,\Omega_S} \leq \frac{\rho C_S}{\mu\alpha_S} \|\mathbf{T}(\tilde{\mathbf{w}}_S)\|_{1,\Omega_S} \|\mathbf{w}_S - \tilde{\mathbf{w}}_S\|_{\mathbf{L}^4(\Omega_S)} \quad \forall \mathbf{w}_S, \tilde{\mathbf{w}}_S \in \mathbf{W}.$$

Sketch of the proof

- $[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\tilde{\mathbf{w}}_S)(\tilde{\mathbf{u}}), \mathbf{v}] + [\mathbf{b}(\mathbf{v}), (p - \tilde{p}, \lambda - \tilde{\lambda})] = 0$
 $[\mathbf{b}(\mathbf{u} - \tilde{\mathbf{u}}), (q, \xi)] = 0$
- $[\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\tilde{\mathbf{w}}_S)(\tilde{\mathbf{u}}), \mathbf{u} - \tilde{\mathbf{u}}] = 0$
- $\mu\alpha_S \|\mathbf{u}_S - \tilde{\mathbf{u}}_S\|_{1,\Omega_S}^2 \leq [\mathbf{a}(\mathbf{w}_S)(\mathbf{u}) - \mathbf{a}(\mathbf{w}_S)(\tilde{\mathbf{u}}), \mathbf{u} - \tilde{\mathbf{u}}] = [\mathcal{B}_S(\tilde{\mathbf{w}}_S - \mathbf{w}_S)(\tilde{\mathbf{u}}_S), \mathbf{u}_S - \tilde{\mathbf{u}}_S]$
 $\leq \rho C_S \|\mathbf{w}_S - \tilde{\mathbf{w}}_S\|_{\mathbf{L}^4(\Omega_S)} \|\tilde{\mathbf{u}}_S\|_{1,\Omega_S} \|\mathbf{u}_S - \tilde{\mathbf{u}}_S\|_{1,\Omega_S}$

The main result

Theorem

Let $\mathbf{f}_S \in \mathbf{L}^2(\Omega_S)$, $\mathbf{f}_D \in \mathbf{L}^{3/2}(\Omega_D)$ and $g_D \in L^2(\Omega_D)$. Assume,

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \leq \frac{2\mu\alpha_S}{c_T \rho C_{\text{tr}}^3 C_s^2}$$

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) := \max \left\{ \mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D)^{1/2}, \mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D), \mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D)^2 \right\}$$

$$\mathcal{N}(\mathbf{f}_S, \mathbf{f}_D, g_D) := \|\mathbf{f}_S\|_{0, \Omega_S} + \|\mathbf{f}_D\|_{\mathbf{L}^{3/2}(\Omega_D)} + \|g_D\|_{0, \Omega_D} + \|g_D\|_{0, \Omega_D}^2.$$

Then the continuous problem admits a solution $(\mathbf{u}, (p, \lambda)) \in \mathbf{H} \times \mathbf{Q}$. In addition, assuming

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) < r,$$

where

$$r := \frac{\mu\alpha_S}{c_T \rho} \min \left\{ \frac{1}{C_s^2}, \frac{2}{C_s^2 C_{\text{tr}}^3} \right\}.$$

Then the solution is unique. In any case,

$$\|(\mathbf{u}, (p, \lambda))\|_{\mathbf{H} \times \mathbf{Q}} \leq c_T \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D).$$

The mixed finite element scheme

Discrete spaces

$$\text{BR}(T) := [\text{P}_1(T)]^2 \oplus \text{span} \left\{ \eta_2 \eta_3 \mathbf{n}_1, \eta_1 \eta_3 \mathbf{n}_2, \eta_1 \eta_2 \mathbf{n}_3 \right\}.$$

$$\text{RT}_0(T) := \text{span} \left\{ (1, 0), (0, 1), (x_1, x_2) \right\}.$$

$$\mathbf{H}_{h,\Gamma_S}(\Omega_S) := \left\{ \mathbf{v} \in \mathbf{H}_{\Gamma_S}^1(\Omega_S) : \quad \mathbf{v}|_T \in \text{BR}(T), \quad \forall T \in \mathcal{T}_h^S \right\}$$

$$\mathbf{H}_{h,\Gamma_D}(\Omega_D) := \left\{ \mathbf{v} \in \mathbf{H}_2 : \quad \mathbf{v}|_T \in \text{RT}_0(T), \quad \forall T \in \mathcal{T}_h^D \right\}$$

$$\text{L}_{h,0}(\Omega) := \left\{ q \in \text{L}_0^2(\Omega) : \quad q|_T \in \text{P}_0(T), \quad \forall T \in \mathcal{T}_h \right\}$$

$$\Lambda_h(\Sigma) := \left\{ \xi_h : \Sigma \rightarrow \mathbb{R} : \quad \xi_h|_e \in \text{P}_0(e) \quad \forall \text{ edge } e \in \Sigma_h \right\}.$$

$\prod_{e \in \Sigma_h} \text{W}^{1-1/p,p}(e)$ coincides with $\text{W}^{1-1/p,p}(\Sigma)$, without extra conditions when $1 < p < 2$.



P. GRISVARD, *Elliptic Problems in Nonsmooth Domains*. Monographs and Studies in Mathematics, 24. Pitman (Advanced Publishing Program), Boston, MA, 1985.

Discrete spaces

$$\text{BR}(T) := [\text{P}_1(T)]^2 \oplus \text{span} \left\{ \eta_2 \eta_3 \mathbf{n}_1, \eta_1 \eta_3 \mathbf{n}_2, \eta_1 \eta_2 \mathbf{n}_3 \right\}.$$

$$\text{RT}_0(T) := \text{span} \left\{ (1, 0), (0, 1), (x_1, x_2) \right\}.$$

$$\mathbf{H}_{h,\Gamma_S}(\Omega_S) := \left\{ \mathbf{v} \in \mathbf{H}_{\Gamma_S}^1(\Omega_S) : \quad \mathbf{v}|_T \in \text{BR}(T), \quad \forall T \in \mathcal{T}_h^S \right\}$$

$$\mathbf{H}_{h,\Gamma_D}(\Omega_D) := \left\{ \mathbf{v} \in \mathbf{H}_2 : \quad \mathbf{v}|_T \in \text{RT}_0(T), \quad \forall T \in \mathcal{T}_h^D \right\}$$

$$\text{L}_{h,0}(\Omega) := \left\{ q \in \text{L}_0^2(\Omega) : \quad q|_T \in \text{P}_0(T), \quad \forall T \in \mathcal{T}_h \right\}$$

$$\Lambda_h(\Sigma) := \left\{ \xi_h : \Sigma \rightarrow \mathbb{R} : \quad \xi_h|_e \in \text{P}_0(e) \quad \forall \text{ edge } e \in \Sigma_h \right\}.$$

$\prod_{e \in \Sigma_h} \text{W}^{1-1/p,p}(e)$ coincides with $\text{W}^{1-1/p,p}(\Sigma)$, without extra conditions when $1 < p < 2$.



P. GRISVARD, *Elliptic Problems in Nonsmooth Domains*. Monographs and Studies in Mathematics, 24. Pitman (Advanced Publishing Program), Boston, MA, 1985.

Discrete Navier–Stokes/Darcy–Forchheimer coupled problem

Find $(\mathbf{u}_h, (p_h, \lambda_h)) \in \mathbf{H}_h \times \mathbf{Q}_h$, such that

$$\begin{aligned} [\mathbf{a}_h(\mathbf{u}_{S,h})(\mathbf{u}_h), \mathbf{v}_h] + [\mathbf{b}(\mathbf{v}_h), (p_h, \lambda_h)] &= [\mathbf{f}, \mathbf{v}_h] \quad \forall \mathbf{v}_h := (\mathbf{v}_{S,h}, \mathbf{v}_{D,h}) \in \mathbf{H}_h, \\ [\mathbf{b}(\mathbf{u}_h), (q_h, \xi_h)] &= [\mathbf{g}, (q_h, \xi_h)] \quad \forall (q_h, \xi_h) \in \mathbf{Q}_h. \end{aligned}$$

$$[\mathbf{a}_h(\mathbf{w}_{S,h})(\mathbf{u}_h), \mathbf{v}_h] := [\mathcal{A}_S(\mathbf{u}_{S,h}), \mathbf{v}_{S,h}] + [\mathcal{B}_S^h(\mathbf{w}_{S,h})(\mathbf{u}_{S,h}), \mathbf{v}_{S,h}] + [\mathcal{A}_D(\mathbf{u}_{D,h}), \mathbf{v}_{D,h}]$$

$$[\mathcal{B}_S^h(\mathbf{w}_{S,h})(\mathbf{u}_{S,h}), \mathbf{v}_{S,h}] := \rho((\nabla \mathbf{u}_{S,h}) \mathbf{w}_{S,h}, \mathbf{v}_{S,h})_S + \frac{\rho}{2} (\operatorname{div} \mathbf{w}_{S,h} \mathbf{u}_{S,h}, \mathbf{v}_{S,h})_S$$

$$[\mathcal{B}_S^h(\mathbf{w}_{S,h})(\mathbf{v}_{S,h}), \mathbf{v}_{S,h}] = \frac{\rho}{2} \int_{\Sigma} (\mathbf{w}_{S,h} \cdot \mathbf{n}) |\mathbf{v}_{S,h}|^2 \geq 0 \quad \forall \mathbf{w}_{S,h}, \mathbf{v}_{S,h} \in \mathbf{H}_{h,\Gamma_S}(\Omega_S)$$

$$|[\mathcal{B}_S^h(\mathbf{w}_{S,h})(\mathbf{u}_{S,h}), \mathbf{v}_{S,h}]| \leq C_{sk} \|\mathbf{w}_{S,h}\|_{1,\Omega_S} \|\mathbf{u}_{S,h}\|_{1,\Omega_S} \|\mathbf{v}_{S,h}\|_{1,\Omega_S}$$

The main result

Theorem

Let \mathbf{W}_h be the compact convex subset of $\mathbf{H}_{h,\Gamma_S}^1(\Omega_S)$ defined by

$$\mathbf{W}_h := \left\{ \mathbf{v}_{S,h} \in \mathbf{H}_{h,\Gamma_S}^1(\Omega_S) : \| \mathbf{v}_{S,h} \|_{1,\Omega_S} \leq \tilde{c}_T \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \right\}.$$

Assume that the data \mathbf{f}_S , \mathbf{f}_D , and g_D satisfy

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) < \tilde{r},$$

where

$$\tilde{r} := \frac{2\mu\alpha_S}{\tilde{c}_T\rho} \min \left\{ \frac{1}{C_S^2(2 + \sqrt{2})}, \frac{1}{C_s^2 C_{tr}^3} \right\}.$$

Then, there exists a unique $(\mathbf{u}_h, (p_h, \lambda_h)) \in \mathbf{H}_h \times \mathbf{Q}_h$, which satisfies $\mathbf{u}_{S,h} \in \mathbf{W}_h$ and

$$\|(\mathbf{u}_h, (p_h, \lambda_h))\|_{\mathbf{H} \times \mathbf{Q}} \leq \tilde{c}_T \mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D).$$

Cea estimate

Theorem

Let $\mathbf{f}_S \in \mathbf{L}^2(\Omega_S)$, $\mathbf{f}_D \in \mathbf{L}^{3/2}(\Omega_D)$ and $g_D \in L^2(\Omega_D)$, such that

$$\mathcal{M}(\mathbf{f}_S, \mathbf{f}_D, g_D) \leq \frac{1}{2} \min \{r, \tilde{r}\}.$$

Then,

$$\|(\mathbf{u}, (p, \lambda)) - (\mathbf{u}_h, (p_h, \lambda_h))\|_{\mathbf{H} \times \mathbf{Q}}$$

$$\leq C \max_{i \in \{2, 3\}} \left\{ \left(\inf_{\mathbf{v}_h \in \mathbf{H}_h} \left(\|\mathbf{u} - \mathbf{v}_h\|_{\mathbf{H}} + \|\mathbf{u} - \mathbf{v}_h\|_{\mathbf{H}}^2 \right) + \inf_{(q_h, \xi_h) \in \mathbf{Q}_h} \|(p, \lambda) - (q_h, \xi_h)\|_{\mathbf{Q}} \right)^{\frac{1}{i-1}} \right\}.$$

Rate of convergence

Theorem

Assume that:

$$\mathbf{u}_S \in \mathbf{H}^2(\Omega_S), \quad \mathbf{u}_D \in \mathbf{W}^{1,3}(\Omega_D), \quad \operatorname{div} \mathbf{u}_D \in H^1(\Omega_D), \quad p \in H^1(\Omega), \quad \text{and} \quad \lambda \in W^{1,3/2}(\Sigma).$$

Then,

$$\begin{aligned} & \|(\mathbf{u}, (p, \lambda)) - (\mathbf{u}_h, (p_h, \lambda_h))\|_{\mathbf{H} \times \mathbf{Q}} \\ & \leq C h^{1/3} \max_{i \in \{2,3\}} \left\{ \left(\|\mathbf{u}_S\|_{2,\Omega_S} + \|\mathbf{u}_D\|_{1,3;\Omega_D} + \|\operatorname{div} \mathbf{u}_D\|_{1,\Omega_D} \right. \right. \\ & \quad \left. \left. + \|\mathbf{u}_S\|_{2,\Omega_S}^2 + \|\mathbf{u}_D\|_{1,3;\Omega_D}^2 + \|\operatorname{div} \mathbf{u}_D\|_{1,\Omega_D}^2 + \|p\|_{1,\Omega} + \|\lambda\|_{1,\frac{3}{2};\Sigma} \right)^{\frac{1}{i-1}} \right\}. \end{aligned}$$

$$\|\xi - \xi_h\|_{1/3,3/2;\Sigma} \leq c \|\xi - \xi_h\|_{L^{3/2}(\Sigma)}^{1-1/3} \|\xi\|_{1,3/2;\Sigma}^{1/3} \leq C h^{2/3} \|\xi\|_{1,3/2;\Sigma}$$

Rate of convergence

Theorem

Assume that:

$$\mathbf{u}_S \in \mathbf{H}^2(\Omega_S), \quad \mathbf{u}_D \in \mathbf{W}^{1,3}(\Omega_D), \quad \operatorname{div} \mathbf{u}_D \in H^1(\Omega_D), \quad p \in H^1(\Omega), \quad \text{and} \quad \lambda \in W^{1,3/2}(\Sigma).$$

Then,

$$\begin{aligned} & \|(\mathbf{u}, (p, \lambda)) - (\mathbf{u}_h, (p_h, \lambda_h))\|_{\mathbf{H} \times \mathbf{Q}} \\ & \leq C h^{1/3} \max_{i \in \{2,3\}} \left\{ \left(\|\mathbf{u}_S\|_{2,\Omega_S} + \|\mathbf{u}_D\|_{1,3;\Omega_D} + \|\operatorname{div} \mathbf{u}_D\|_{1,\Omega_D} \right. \right. \\ & \quad \left. \left. + \|\mathbf{u}_S\|_{2,\Omega_S}^2 + \|\mathbf{u}_D\|_{1,3;\Omega_D}^2 + \|\operatorname{div} \mathbf{u}_D\|_{1,\Omega_D}^2 + \|p\|_{1,\Omega} + \|\lambda\|_{1,\frac{3}{2};\Sigma} \right)^{\frac{1}{i-1}} \right\}. \end{aligned}$$

$$\|\xi - \xi_h\|_{1/3,3/2;\Sigma} \leq c \|\xi - \xi_h\|_{L^{3/2}(\Sigma)}^{1-1/3} \|\xi\|_{1,3/2;\Sigma}^{1/3} \leq C h^{2/3} \|\xi\|_{1,3/2;\Sigma}$$

Numerical test

2D helmet-shaped domain

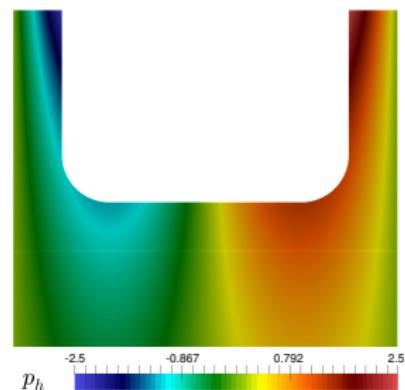
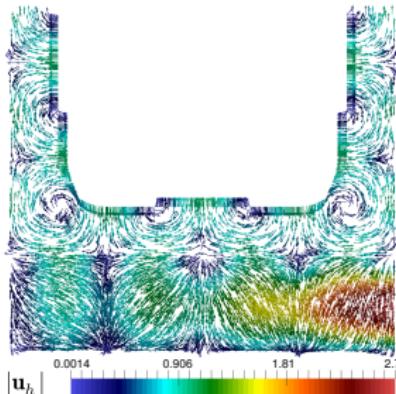
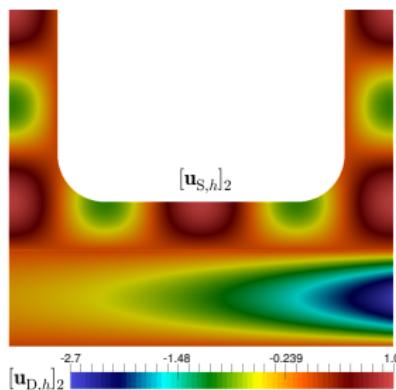
$$\Omega := \Omega_S \cup \Sigma \cup \Omega_D, \quad \text{where} \quad \Omega_D := (-1, 1) \times (-0.5, 0), \quad \Sigma := (-1, 1) \times \{0\}$$

$$\mu = 1, \quad \rho = 1, \quad \alpha = 1, \quad \mathbf{K} = \mathbb{I}, \quad \text{and} \quad F = 10$$

$$\mathbf{u}_S(x_1, x_2) = \begin{pmatrix} -\sin(2\pi x_1) \cos(2\pi x_2) \\ \cos(2\pi x_1) \sin(2\pi x_2) \end{pmatrix} \quad \text{in } \Omega_S,$$

$$\mathbf{u}_D(x_1, x_2) = \begin{pmatrix} \sin(2\pi x_1) \exp(x_2) \\ \sin(2\pi x_2) \exp(x_1) \end{pmatrix} \quad \text{in } \Omega_D,$$

$$p_{\star}(x_1, x_2) = \sin(\pi x_1) \exp(x_2) + p_0 \quad \text{in } \Omega_{\star}, \quad \text{with } \star \in \{S, D\}.$$



N	h_S	$e(\mathbf{u}_S)$	$r(\mathbf{u}_S)$	$e(p_S)$	$r(p_S)$
1007	0.188	1.0274	—	0.5355	—
3790	0.109	0.5114	1.275	0.2156	1.664
14014	0.048	0.2472	0.890	0.0978	0.967
55428	0.025	0.1243	1.074	0.0483	1.103
214828	0.014	0.0620	1.129	0.0237	1.156
883963	0.008	0.0307	1.217	0.0123	1.139

N	h_D	$e(\mathbf{u}_D)$	$r(\mathbf{u}_D)$	$e(p_D)$	$r(p_D)$	h_Σ	$e(\lambda)$	$r(\lambda)$	iter
1007	0.200	1.2760	—	0.1105	—	0.125	0.1930	—	7
3790	0.095	0.6135	0.984	0.0385	1.417	0.063	0.0704	1.455	8
14014	0.049	0.3115	1.037	0.0150	1.438	0.031	0.0296	1.253	9
55428	0.026	0.1566	1.081	0.0067	1.282	0.016	0.0141	1.064	9
214828	0.015	0.0784	1.184	0.0033	1.222	0.008	0.0070	1.022	9
883963	0.007	0.0393	0.982	0.0016	0.995	0.004	0.0035	1.009	9

Table: Errors and rates of convergence for the conforming BR – RT₀ – P₀ – P₀ scheme ($F = 10$)

F	$h = 0.2001$	$h = 0.1088$	$h = 0.0494$	$h = 0.0262$	$h = 0.0146$	$h = 0.0077$
0	4	4	4	4	4	4
1	5	5	5	6	6	6
10	7	8	9	9	9	9
100	8	9	10	10	11	11

Table: Convergence behavior of our iterative method with respect to the Forchheimer number F

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Thanks for your attention!!!