SHARP MAXIMUM ERROR ESTIMATES FOR FINITE ELEMENT
APPROXIMATIONS OF THE STOKES PROBLEM
IN 2-D

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- Recent IMA Preprints (continued)
#	Author(s)	Title	#	Author(s)	Title
203	G. Buttazzo, G. Dal Maso and U. Mosco,	A Derivation Theorem for Capacities with Respect to a Radon Measure	241	Harry Kesten,	Scaling Relations for 2D-Percolation
204	S. Cowin, M. Mehraieadi,	On the Identification of Material Symmetry for Anisotropic Elastic Materials	242	A. Leizerowitz,	Infinite Horizon Optimization for Markov Process with Finite States Spaces
205	R.W.R. Darling,	Constructing Nonhomomorphic Stochastic Flows.	243	Louis H.Y. Chen,	The Rate of Convergence in A Central Limit Theorem for Dependent Random Variables with Arbitrary Index Set
206	M. Chipot,	On the Reynolds Lubrication Equation	244	G. Kallianpur,	Stochastic Differential Equations in Duals of Nuclear Space with some Applications
207	R.V. Kohn and G.M. Milton,	On Bounding the Effective Conductivity of Anisotropic Composites	245	Tzuu-Shuh Chiang, Yunshong Chow and Yuh-Jia Lee,	Evaluation of Certain Functional Integrals
208	I.J. Bakelman,	Notes Concerning the Torsion of Hardening Rods and Its N-Dimensional Generalizations	246	L. Karp and M. Pinsky,	The First Eigenvalue of a Small Geodesic Ball in a Riemannian Manifold
209	I.J. Bakelman,	The Boundary Value Problems for Non-Linear Elliptic Equations	247	Chi-Sing Lam,	Towards An Acoustoelastic Theory for Measurement of Residual Stress
210	Guanglin Gong & Mingping Qian,	On the Large Deviation Functions of Markov Chains	248	Andreas Stoll,	Invariance Principles for Brownian Intersection
211	Arle Leizerowitz,	Control Problems with Random and Progressively Known Targets	249	R.W.R. Darling,	Rate of Growth of the Coalescent Set in a Coalescing Stochastic Flow
212	R.W.R. Darling,	Ergodicity of a Measure-Valued Markov Chain Induced by Random Transformations	250	R. Cohen, R. Herdt, D. Kinderlehrer, S.Y. Lin, M. Luskin,	Minimum Energy for Liquid Crystals: Computational Results
213	G. Gong, M. Qian & Zhongxin Zhao,	Killed Diffusions and Its Conditioning	251	Suzanne M. Lenhart,	Viscosity Solutions for Weakly Coupled Systems of First Order PDEs
214	Arle Leizerowitz,	Controlling Diffusion Processes on Infinite Horizon with the Overaking Or-Iteration	252	M. Cranston, E. Fabes, Z. Zhao,	Conditioning Gauge and Potential Theory for the Schrodinger Operator
215	Millard Beatty,	The Poisson Function of Finite Elasticity	253	H. Brezis, J.M. Coron, E.H. Lieb,	Harmonic Maps with Defects
216	David Termam,	Traveling Wave Solutions Arising From a Combustion Model	254	A. Carverhill,	Flows of Stochastic Dynamical Systems: Nontriviality of the Lyapunov Spectrum
217	Yuh-Jia Lee,	Sharp Inequalities and Regularity of Heat Semi-Group on Infinite Dimensional Spaces	255	A. Carverhill,	Conditioning A 'Lifted' Stochastic System in a Product Case
218	D. Stroock,	Lecture Notes	256	R.J. Williams,	Local Time and Excursions of Reflected Brownian Motion
219	Claudio Canuto,	Spectral Methods and Maximum Principle	257	H. Follmer, S. Orey,	Large Deviations for the Empirical Field of a Gibbs Measure
220	Thomas O'Brien,	A Two Parameter Family of Pension Contribution Functions and Stochastic Optimization	258	A. Leizerowitz,	Characterization of Optimal Trajectories On an Infinite Horizon
221	Takeyuki Hida,	Analysis of Brownian Functionals	259	Y. Giga, T. Miyakawa, H. Osada,	Two Dimensional Navier Stokes Flow with Measures As Initial Vorticity
222	Leonid Muravicz,	On Informational Decentralization and Efficiency of Resource Allocation Mechanisms	260	M. Chipot, V. Oikar,	Sur Une Propriete Des Fonctions Propres De L'Operateur De Laplace Beltrami
223	E.B. Fabes and D.W. Stroock,	A New Proof of Moser's Parabolic Harnack Inequality via the Old Ideas of Nash	261	V. Perez-Abreu,	Decompositions of Semimartingales On Duals of Countably Nuclear Spaces
224	Minoru Murata,	Structure of Positive Solution to $(- \Delta + V)u = 0$ in R^n	262	J.M. Ball,	Does Rank-One Convexity Imply Quasiconvexity
225	Paul Dupuis,	Large Deviations Analysis of Reflected Diffusions and Constrained Stochastic Approximation Algorithms In Convex Sets	263	B. Cockburn,	The Quasi-Monotone Schemes for Scalar Conservation Laws. Part I
226	F. Bernis,	Existence Results for Doubly Nonlinear Higher Order Parabolic Equations on Unbounded Domains.	264	K.A. Perlick-Spector,	On Radially Symmetric Simple Waves In Elasticity
227	S. Orey and S. Peilkan,	Large Deviations Principles for Stationary Processes of Minimal Surfaces.	265	P.N. Shivakumar, Chi-Sing Lam, Simon W. Radkin,	Modelling of the Heart and Pericardium at End-Diastole
228	R. Galliver and S. Hildebrandt,	Boundary Configurations Spanning Continua of Minimal Surfaces.	266	Jose-Luis Menaldi,	Probabilistic View of Estimates for Finite Difference Methods
229	J. Baxter, G. Dal Maso U. Mosco,	Stopping Times and T-Convergence.	267	Robert Herdt, Harold Rosenberg,	Open Book Structures and Unicity of Minimal Submanifolds
230	Juillo Boelliet,	Self-Similar Solutions, Having Jumps and Intervals of Constancy of a Diffusion-heat Conduction Equation	268	Bernardo Cockburn,	The Quasi-Monotone Schemes for Scalar Conservation Laws
231	R. Herdt, D. Kinderlehrer & F.-H. Lin,	A Remark About the Stability of Smooth Equilibrium Configurations of Static Liquid Crystal	269	H.R. Jauslin, W. Zimmermann,	Jag Dynamics of a Model for an Ac Josephson
232	M. Chipot and M. Luskin,	The Compressible Reynolds Lubrication Equation	270	A.K. Kapila,	Introductory Lecture on Reacting Flows
233	J.H. Maddocks,	A Model for Disclinations In Nematic Liquid Crystal	271	J.C. Taylor,	Do Minimal Solutions of Heat Equations Characterize Diffusions?
234	C. Foles, G.R. Sell and R. Temam,	Inertial Manifolds for Nonlinear Evolutionary Equations	272	J.C. Taylor,	The Minimal Eigenfunctions Characterize the Ornstein-Uhlenbeck Process
235	P.L. Chow,	Expectation Functionals Associated with Some Stochastic Evolution	273	Chi-Sing Lam, Quan-Xin Sun,	On the Significance of Normal Stress Effects in the Flow of Glaciers
236	Giuseppe Buttazzo,	Reinforcement by a Thin Layer with Oscillating Thickness	274	Omar Hjjab,	On Partially Observed Control of Markov Processes
237	W.H. Fleming, S.J. Shue and H.M. Soner,	On Existence of the Dominant Eigenfunction and Its Application to the Large Deviation Properties of an Ergodic Markov Process	275	Lawrence Gray,	The Behavior of Processes with Statistical Mechanical Properties
238	R. Jensen and P.E. Sogge,	A Regularity Result for Viscosity Solutions of Hamilton-Jacobi Equations in one Space Dimension	276	R. Herdt, D. Kinderlehrer, M. Luskin,	Remarks About the Mathematical Theory of Liquid Crystals
239	B. Boczor-Keraki, J.L. Bona and D.L. Cohen,	Interaction of Shallow-Water Waves and Bottom Topography			
240	F. Colonius and W. Klemann,	Infinite Time Optimal Control and Periodicity Dirichlet Problems			

#	Author(s)	Title	#	Author(s)	Title
277	Cockburn, B.	The Quasi-Monotone Schemes for Scalar Conservation Laws Part III	312	Bernhard Müller, Arthur Rizzi,	Navier-Stokes Computation of Transonic Vortices Over a Round Leading Edge Delta Wing
278	M. Chipot, T. Sideris,	On the Abelian Higgs Model	313	J. Thomas Beale,	On the Accuracy of Vortex Methods at Large Times
279	C. Fofas, B. Nicolaenko, G.R.Sell, R. Temam,	Inertial Manifolds for the Kuramoto-Sivashinsky Equation and an Estimate of their Lowest Dimension	314	P. Le Tallec, A. Lotfi,	Decomposition Methods for Adherence Problems in Finite Elasticity
280	R. Duran,	On the Approximation of Miscible Displacement in Porous Media by a Method of Characteristics Combined with a Mixed Method	315	Jim Douglas, Juan E. Santos,	Approximation of Waves in Composite Media
281	H. Axlund, Zheng Bo,	The Convergence for Nodal Expansion Method	316	Tod Arbogast,	The Double Porosity Model for Single Phase Flow in Naturally Fractured Reservoirs
282	V. Twersky,	Dispersive Bulk Parameters for Coherent Propagation in Correlated Random Distributions	317	Tod Arbogast, Jim Douglas, Jr., Juan E. Santos,	Two-Phase Immiscible Flow in Naturally Fractured Reservoirs
283	W.Th.F. den Hollander,	Mixing Properties for Random Walk in Random Scenery	318	Jim Douglas, Jr., Yuan Yirang,	Numerical Simulation of Immiscible Flow in Porous Media Based on Combining the Method of Characteristics with Finite Element Procedures
284	H.R. Jauslin,	Nondifferentiable Potentials for Nonequilibrium Steady States	319	R. Duran, R.H. Nochetto, J. Wang,	Sharp Maximum Norm Error Estimates for Finite Element Approximations of the Stokes Problem in 2-D
285	K. Meyer, G.R.Sell,	Homoclinic Orbits and Bernoulli Bundles in Almost Periodic Systems	320	Andreas Greven,	A Phase Transition for a System of Branching Random Walks in a Random Environment
286	J. Douglas, Jr., Y. Yuen,	Finite Difference Methods for the Transient Behavior of a Semiconductor Device	321	J.M. Harrison, R.J. Williams,	Brownian Models of Open Queueing Networks with Homogeneous Customer Populations
287	L.I. Kaitel, Yan Ningning,	The Extrapolation for Boundary Finite Elements	322	Ana Bela Cruzeiro,	Solutions Et Mesures Invariantes Pour Des Equations D'Evolution Stochastiques Du Type Navier-Stokes
288	R. Durst, R.H. Schonmann,	Stochastic Growth Models	323	Salah-Eldin A. Mohammed,	The Lyapunov Spectrum and Stable Manifolds for Stochastic Linear Delay Equations
289	David Kinderlehrer,	Remarks about Equilibrium Configurations of Crystals	324	Bao Gia Nguyen,	Typical Cluster Size for 2-DIM Percolation Processes (Revised)
290	D.G. Aronson, J.L. Vazquez,	Eventual C^∞ -Regularity and Concavity for Flows in One-Dimensional Porous Media	325	Robert Hardt, David Kinderlehrer, Fang-Hua Lin,	Stable Defects of Minimizers of Constrained Variational Principles
291	L.R. Scott, J.M. Boyle, B. Begherl,	Distributed Data Structures for Scientific Computation	326	Michel Chipot, David Kinderlehrer,	Equilibrium Configurations of Crystals
292	J. Douglas, Jr., P.J.Paes Leme, T. Arbogast, T. Schmitt,	Simulation of Flow in Naturally Fractured Petroleum Reservoirs			
293	D.G. Aronson, L.A. Caffarelli,	Optimal Regularity for One-Dimensional Porous Medium Flow			
294	Helm Brezis,	Liquid Crystals and Energy Estimates for S^2 -Valued Maps			
295	Todd Arbogast,	Analysis of the Simulation of Single Phase Flow Through a Naturally Fractured Reservoir			
296	He Yinnian, Li Kaitel,	The Coupling Method of Finite Elements and Boundary Elements for Radiation Problems			
297	T. Cazenave, A. Haraux, L. Vazquez, F.B. Weissler,	Nonlinear Effects in the Wave Equation with a Cubic Restoring Force			
298	M. Chipot, F.B. Weissler,	Some Blow Up Results for a Nonlinear Parabolic Parabolic Equation with a Gradient Term			
299	Li Kaitel,	Perturbation Solutions of Simple and Double Bifurcation Problems for Navier-Stokes Equations			
300	Chen Zhongxin, Li Kaitel,	The Convergence on the Multigrid Algorithm for Navier-Stokes Equations			
301	A. Gerardi, G. Nappo,	Martingale Approach for Modeling DNA Synthesis			
302	D.N. Arnold, L. Ridgway Scott Michael Vogelius,	Regular Inversion of the Divergence Operator with Dirichlet Boundary Conditions on a Polygon			
303	Duran, Ricardo G.	Error Analysis in L^p , $1 \leq p \leq \infty$, for Mixed Finite Element Methods for Linear and Quasi-Linear Elliptic Problems			
304	Nochetto, Ricardo H., Verdi, Claudio,	An Efficient Linear Scheme to Approximate Parabolic Free Boundary Problems: Error Estimates and Implementation			
305	K.A. Perleak-Spector, Scott J. Spector,	Nonuniqueness for a Hyperbolic System: Cavitation in Nonlinear Elastodynamics			
306	E.G. Kalnins, Willard Miller, Jr.,	q-Series and Orthogonal Polynomials Associated with Barnes' First Lemma			
307	D.N. Arnold, Richard S. Falk,	A Uniformly Accurate Finite Element Method for the Mindlin-Reissner Plate			
308	Chi-Wang Shu,	TVD Properties of a Class of ModifiedENO Schemes for Scalar Conservation Laws			
309	Edmund Dikow, Ulrich Horning,	A Random Boundary Value Problem Modeling Spatial Variability in Porous Media Flow			
310	Jack K. Hale,	Compact Attractors and Singular Perturbations			
311	Bourgauf, A. Cockburn, B.,	The TVD-Projection Method for Solving Implicit Numerical Schemes for Scalar Conservation Laws: A Numerical Study of a Simple Case			

SHARP MAXIMUM NORM ERROR ESTIMATES FOR FINITE ELEMENT APPROXIMATIONS OF THE
STOKES PROBLEM IN 2-D

R. Durán (*) - R.H. Nochetto (#) - J. Wang (†)

Abstract:

This paper deals with finite element approximations of the Stokes equations in a plane domain Ω , using the so called velocity-pressure formulation. Quasi-optimal error estimates in the uniform norm are derived for the velocity, its gradient and the pressure. The analysis relies on abstract properties which are in turn a consequence of the existence of a local projection operator π_h satisfying

$$\int_{\Omega} \operatorname{div} (\underline{v} - \pi_h \underline{v}) q \, dx = 0 \quad \forall \underline{v} \in [H_0^1(\Omega)]^2, \quad \forall q \in M_h$$

where M_h is the finite element space associated with the pressure. Several examples for which this operator can be constructed locally illustrate the theory.

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1. Introduction

We consider the Stokes problem arising in fluid dynamics, which describes the flow of a viscous incompressible fluid. In its simplest form, we have to solve

$$(1.1) \quad \begin{cases} -\Delta \underline{u} + \nabla p = \underline{f} & \text{in } \Omega \\ \operatorname{div} \underline{u} = 0 & \text{in } \Omega \\ \underline{u} = 0 & \text{on } \partial\Omega \end{cases}$$

where Ω is a bounded domain in $\mathbb{R}^2$, $\underline{u}$ represents the velocity of the fluid, p its pressure and $\underline{f}$ a given external force.

Several finite element spaces have been considered to approximate the solution of problem (1.1) using the following velocity-pressure formulation: find $\underline{u} \in [H_0^1(\Omega)]^2$, $p \in L_0^2(\Omega)$ such that

$$(1.2) \quad \begin{cases} \langle \underline{u}, \underline{v} \rangle - \langle p, \operatorname{div} \underline{v} \rangle = \langle \underline{f}, \underline{v} \rangle, \quad \forall \underline{v} \in [H_0^1(\Omega)]^2 \\ \langle q, \operatorname{div} \underline{u} \rangle = 0, \quad \forall q \in L_0^2(\Omega) \end{cases}$$

where $\langle \cdot, \cdot \rangle$ denotes the inner product in $L^2(\Omega)$ and $L_0^2(\Omega)$ is the space of L^2 -functions having mean value zero. It is known that this weak formulation is equivalent to a saddle point problem.

The approximation by finite elements of this kind of problems have been studied in an abstract form by F. Brezzi [4], M. Fortin [12] and R. Falk and J. Osborn [11].

Given a family $\{\tau_h\}$ ($0 < h < h_0$) of partitions of Ω , let

$X_h \subset [H_0^1(\Omega)]^2$ and $M_h \subset L_0^2(\Omega)$ denote the finite element spaces. Then, the corresponding discrete problem reads as follows: seek $u_h \in X_h$ and $p_h \in M_h$ such that,

$$(1.3) \quad \begin{aligned} \langle \nabla u_h, \nabla v \rangle - \langle p_h, \operatorname{div} v \rangle &= \langle f, v \rangle, \quad \forall v \in X_h \\ \langle q, \operatorname{div} u_h \rangle &= 0, \quad \forall q \in M_h \end{aligned}$$

It is well known that X_h and M_h cannot be chosen independently. It was proven in [4] that existence of the discrete solution and stability of the scheme follow from the condition

$$(1.4) \quad \sup_{v \in X_h} \frac{\langle q, \operatorname{div} v \rangle}{\|v\|_{H_0^1}} \geq \beta \|q\|_{L^2}, \quad \forall q \in M_h$$

where β is a positive number independent of h . Moreover, if (1.4) is satisfied, optimal error estimates in L^2 for the gradient of the velocity and for the pressure hold; namely

$$(1.5) \quad \|u - u_h\|_{H_0^1} + \|p - p_h\|_{L^2} \leq C \left\{ \inf_{v \in X_h} \|u - v\|_{H_0^1} + \inf_{q \in M_h} \|p - q\|_{L^2} \right\}.$$

Optimal error estimates in L^2 for the velocity can be derived by duality arguments under some regularity assumption on the domain (see [14]), namely

$$(1.6) \quad \|u - u_h\|_{L^2} \leq Ch \left\{ \|u - u_h\|_{H_0^1} + \|p - p_h\|_{L^2} \right\}.$$

In [11] R. Falk and J. Osborn proved that the condition (1.4) is equivalent to the existence of a projection operator $\pi_h: [H_0^1(\Omega)]^2 \rightarrow X_h$ such that

$$(1.7) \quad \|\pi_h \underline{v}\|_{H_0^1}^1 \leq C \|\underline{v}\|_{H_0^1}^1, \quad \forall \underline{v} \in [H_0^1(\Omega)]^2$$

and

$$(1.8) \quad \langle \operatorname{div} (\underline{v} - \pi_h \underline{v}), q \rangle = 0 \quad \forall \underline{v} \in [H_0^1(\Omega)]^2, \quad \forall q \in M_h.$$

Here and throughout the paper, C denotes a positive constant independent of h and the functions involved in the estimates but not necessarily the same at each occurrence.

The aim of this paper is to study the convergence in L^∞ for the velocity and its first derivatives and for the pressure. Our analysis is based on the technique of weighted Sobolev norms introduced by Natterer [16] and Nitsche [17,18] combined with the use of regularized Green's functions as proposed by Frehse and R. Rannacher [13] and more recently by R. Rannacher and R. Scott [19] for second order scalar elliptic operators. Elliptic systems were considered by M. Dobrowolsky and R. Rannacher [9], but their analysis did not include the Stokes equation, which has a saddle point structure and so requires compatibility constraints between the discrete spaces.

In many cases the operator π_h can be constructed locally and consequently it satisfies optimal approximation properties in weighted norms. Under this crucial assumption we prove the following quasi-optimal uniform estimates,

$$(1.9) \quad \|\underline{u} - \underline{u}_h\|_{L^\infty} \leq Ch |\log h| \left\{ \inf_{\underline{v} \in X_h} \|\underline{u} - \underline{v}\|_{W^{1,\infty}} + \inf_{q \in M_h} \|p - q\|_{L^\infty} \right\}$$

$$(1.10) \quad \|p - p_h\|_{L^\infty} \leq C |\log h|^{\frac{1}{2}} \left\{ \inf_{\underline{v} \in X_h} \|\underline{u} - \underline{v}\|_{W^{1,\infty}} + \inf_{q \in M_h} \|p - q\|_{L^\infty} \right\}$$

$$(1.11) \quad \|\operatorname{curl} (\underline{u} - \underline{u}_h)\|_{L^\infty} \leq C |\log h|^{\frac{1}{2}} \left\{ \inf_{\underline{v} \in X_h} \|\underline{u} - \underline{v}\|_{W^{1,\infty}} + \inf_{q \in M_h} \|p - q\|_{L^\infty} \right\},$$

Where we have denoted by $W^{m,p}$ the usual Sobolev spaces. These estimates may be viewed as the L^∞ analogues of (1.5) and (1.6).

The paper is organized as follows. In section 2 we state the notation and assumptions and recall some properties about weights and related norms. In section 3 we introduce the regularized Green's functions and prove some weighted a priori estimates. Section 4 deals with the L^∞ - error estimates for the solution. A weighted-norm error estimate for Green's functions is proved there, as well; this is the key result and involves some technical calculations. Finally, in section 6 we show several examples of known finite element spaces satisfying our assumptions and state the corresponding rates of convergence in $L^\infty(\Omega)$.

2. Notation and Assumptions

Let Ω be a convex polygon in $\mathbb{R}^2$ and let $\{\tau_h\}$ be a regular and quasi-uniform family of decompositions of Ω , where $h > 0$ denotes the mesh size [7, p. 132, 140].

We will work with finite element spaces $M_h^k \subset L_0^2(\Omega)$ and $X_h^k \subset [H_0^1(\Omega)]^2$ for k being a positive integer such that, for every $T \in \tau_h$

$$(2.1) \quad P_{k-1}(T) \subset M_h^k|_T \subset P_{k+m}(T)$$

$$(2.2) \quad [P_k(T)]^2 \subset X_h^k|_T \subset [P_{k+m}(T)]^2$$

where $P_k(T)$ denotes the space of polynomials of degree less than or equal to k restricted to T , and m is some natural number independent of T and h .

We define the weight function σ by

$$(2.3) \quad \sigma(x) := (|x-x_0|^2 + \theta^2)^{\frac{1}{2}}, \quad x, x_0 \in \Omega$$

where $\theta = Kh$, with $K > 1$ being a constant to be specified later on. Let us recall the following elementary properties of the weights (see [7]):

$$(2.4) \quad \max_{x \in T} \sigma(x) \leq C \min_{x \in T} \sigma(x), \quad \forall T \in \tau_h$$

$$(2.5) \quad |D^j \sigma^\alpha(x)| \leq C(j, \alpha) \sigma^{\alpha-j}(x), \quad \forall x \in \Omega$$

where $\alpha \in \mathbb{R}$ and $D^j f$ denotes the tensor of derivatives of order j of f , and

$$(2.6) \quad \int_{\Omega} \sigma^{-2}(x) dx \leq C |\log \theta|$$

for θ small enough.

For $\alpha \in \mathbb{R}$ and j being a nonnegative integer we define the weighted seminorms by

$$\|D^j q\|_{\sigma^\alpha}^2 := \sum_{|\beta|=j} \int_{\Omega} |\partial^\beta q|^2 \sigma^\alpha dx, \quad q \in H^j(\Omega)$$

and the same notation will be used for vector valued functions. The following assumptions will be made,

$$(2.7) \quad \|D^j(\tilde{v} - \pi_h^k \tilde{v})\|_{\sigma^\alpha} \leq Ch^{k+1-j} \|D^{k+1} \tilde{v}\|_{\sigma^\alpha}, \quad \forall \tilde{v} \in [H^{k+1}(\Omega)]^2, j=0,1$$

$$(2.8) \quad \|q - P_h^k q\|_{\sigma^\alpha} \leq Ch^k \|D^k q\|_{\sigma^\alpha}, \quad \forall q \in H^k(\Omega)$$

$$(2.9) \quad \|\underline{v} - \pi_h^k \underline{v}\|_{L^\infty} \leq Ch \|\nabla \underline{v}\|_{L^p}, \quad \forall \underline{v} \in [W^{1,\infty}(\Omega)]^2$$

$$(2.10) \quad \|\nabla \pi_h^k \underline{v}\|_{\sigma^{-2}} \leq C \|\nabla \underline{v}\|_{\sigma^{-2}}, \quad \forall \underline{v} \in [H_0^1(\Omega)]^2,$$

where P_h^k is an auxiliary operator having values in M_h . In many cases the operator π_h^k can be constructed locally and, therefore, properties (2.7), (2.9) and (2.10) are an easy consequence of standard interpolation error estimates. The operator P_h^k is usually either a local L^2 -projection or an interpolation operator; thus, the assumption (2.8) holds. Further approximation properties on π_h^k and P_h^k will be required, namely

$$(2.11) \quad \|\sigma^2 q - P_h^k(\sigma^2 q)\|_{\sigma^{-2}} \leq Ch \|q\|_{L^2}, \quad \forall q \in M_h^k$$

$$(2.12) \quad \|\nabla(\sigma^2 \underline{v} - \pi_h^k(\sigma^2 \underline{v}))\|_{\sigma^{-2}} \leq Ch \|\underline{v}\|_{\sigma^{-2}} + Ch \|\nabla \underline{v}\|_{L^2}, \quad \forall \underline{v} \in X_h^k$$

If the operators P_h^k and π_h^k are local, then the estimates (2.11) and (2.12) can be proved using a generalized Bramble-Hilbert lemma of T. Dupont and R. Scott [10]. Moreover, a similar estimate to these two was proved by R. Scholz in [20].

Since no confusion is possible we shall remove the subscript k in the notation of both discrete spaces and interpolant operators.

3. Regularized Green's Functions

This section is devoted to introduce and analyze the so-called regularized Green's functions which are solutions of the Stokes equations with a right hand side being a suitable regularization of the Dirac measure. This technique was first used by J. Frehse and R. Rannacher [13] and further developed by R. Rannacher and R. Scott [19], in both cases for a scalar second order elliptic equation.

Let us start by recalling some regularity results for the following generalized Stokes problem:

$$(3.1) \quad \begin{cases} -\Delta \underline{v} + \nabla q = \underline{f} & \text{in } \Omega \\ \operatorname{div} \underline{v} = g & \text{in } \Omega \\ \underline{v} = \underline{0} & \text{on } \partial\Omega \end{cases}.$$

Let Ω be a convex polygon in $\mathbb{R}^2$ and let $d(\underline{x})$ denote the distance from $\underline{x} \in \Omega$ to the closest vertex of Ω . In addition, let $\underline{f} \in [L^2(\Omega)]^2$, $g \in H^1(\Omega)$ and $d^{-1}g \in L^2(\Omega)$ hold as well as the following compatibility condition

$$(3.2) \quad \int_{\Omega} g dx = 0.$$

Then, the solution $(\underline{v}, q)$ of (3.1) satisfies (see R. Kellogg and J. Osborn [15])

$$(3.3) \quad \|\underline{v}\|_{H^2} + \|q\|_{H^1} \leq C\{\|\underline{f}\|_{L^2} + \|\nabla g\|_{L^2} + \|d^{-1}g\|_{L^2}\}.$$

Moreover, the requirement $d^{-1}g \in L^2(\Omega)$ cannot be eliminated for the solution to satisfy an estimate like (3.3). As an easy calculation can reveal, if $g \in H_0^1(\Omega)$ then $d^{-1}g \in L^2(\Omega)$ and we get the estimate

$$(3.4) \quad \|\underline{v}\|_{H^2} + \|q\|_{H^1} \leq C\{\|\underline{f}\|_{L^2} + \|\nabla g\|_{L^2}\}.$$

This is the basic regularity result required in our error analysis. However, stronger regularity will be needed in deriving sharp rates of convergence according to the approximation theory. For these estimates to hold we have to modify the assumptions upon the data. Namely, suppose now

$$(3.5) \quad \partial\Omega \in C^{k+1} \quad (\Omega \text{ is not necessarily convex})$$

$$(3.6) \quad \tilde{f} \in [W^{k-1,\infty}(\Omega)]^2, \quad g \in W^{k,\infty}(\Omega),$$

where $k \in \mathbb{N}$ stands for the order of the approximation as stated in (1.1) - (1.2). A consequence of the results in [1] for general elliptic systems is the a priori estimate.

$$(3.7) \quad \|\tilde{v}\|_{W^{k+1,s}} + \|q\|_{W^{k,s}} \leq C_s (\|\tilde{f}\|_{W^{k-1,s}} + \|g\|_{W^{k,s}}),$$

where $2 \leq s < \infty$ and $C > 0$ is a constant independent of s (see also Temam [21, p. 33]). The dependence on s follows from [1] by tracing constants in the singular integrals involved.

Let us now introduce the regularizations of the Dirac mass we shall deal with. For $1 \leq i \leq 3$ let $\tilde{x}_i$ denote a fixed point in Ω which will be specified later on, and let $T_i \in \tau_h$ be such that $\tilde{x}_i \in T_i$. Then, let $\delta_i \in C_0^\infty(\Omega)$ satisfy

$$(3.8) \quad \text{supp } \delta_i \subset B_i$$

$$(3.9) \quad \int_{\Omega} \delta_i \, dx = 1, \quad \delta_i > 0$$

$$(3.10) \quad \|D^j \delta_i\|_{L^\infty} \leq Ch^{-2-j}, \quad j=0,1, \quad ,$$

where B_i is a ball of radius αh contained in T_i and $\alpha > 0$ is a suitable constant, both to be determined as follows. Let χ be any discrete function; so χ is a piecewise polynomial and possibly discontinuous across interelement boundaries. Assume that the maximum norm of χ is attained at $\tilde{x}_i$; χ is here extended to the closure of T_i by continuity. Then due to the fact that T_i satisfy a minimum angle property because the partition τ_h is regular, we can

always find a ball B_i with center y_i so that $|x_i - y_i| = C\alpha h$. Then, a straightforward application of the weighted mean value theorem combined with (3.9) yields

$$\int_{\Omega} \chi \delta \, dx = \chi(\tilde{z}) \quad , \quad \text{for some } \tilde{z} \in B_i \quad .$$

Using now the mean value theorem together with an inverse inequality leads to

$$\|\chi\|_{L^{\infty}(\Omega)} = |\chi(x_i)| \leq |\chi(\tilde{z})| + C\alpha h \|\nabla \chi\|_{L^{\infty}(T_i)} \leq C\alpha \|\chi\|_{L^{\infty}(\Omega)} + \left| \int_{\Omega} \chi \delta \, dx \right| \quad .$$

Thus, choosing α so that $C\alpha = \frac{1}{2}$, the previous inequality can be rewritten as

$$(3.11) \quad \|\chi\|_{L^{\infty}(\Omega)} \leq 2 \left| \int_{\Omega} \chi \delta \, dx \right| \quad .$$

This inequality will be often used in the next section. In addition, according to (2.3), we define the weight function g_i by $\sigma_i(x) = (|x - x_i|^2 + \theta^2)^{1/2}$ for each $1 \leq i \leq 3$.

Let us now introduce the regularized Green's functions. The first one will be useful in analyzing the velocity field and is defined by

$$(3.12) \quad \left\{ \begin{array}{ll} -\Delta \tilde{G}_1 + \nabla \lambda_1 = \delta_1 & , \quad \text{in } \Omega \\ \operatorname{div} \tilde{G}_1 = 0 & , \quad \text{in } \Omega \\ \tilde{G}_1 = 0 & , \quad \text{on } \partial\Omega \end{array} \right. ,$$

where δ_1 stands for either $(\delta_1, 0)$ or $(0, \delta_1)$. We then have the following a priori estimate in weighted norms.

$$\text{Lemma 3.1:} \quad \|D^2 \tilde{G}_1\|_{\sigma_1^2} + \|\nabla \lambda_1\|_{\sigma_1^2} \leq C |\log h|^{\frac{1}{2}} \quad .$$

Proof: Following P. Ciarlet [7, p. 148], it suffices to deal with the components $\mu_j = \tilde{x}^j - \tilde{x}_j^j$ ($j = 1, 2$) of $\tilde{x} - \tilde{x}_j$ instead of with σ_1 . Moreover it is easy to see that ,

$$\|\mu_j D^2 \tilde{G}_1\|_{L^2} + \|\mu_j \nabla \lambda_1\|_{L^2} \leq C \{ \|D^2(\mu_j \tilde{G}_1)\|_{L^2} + \|\nabla(\mu_j \lambda_1)\|_{L^2} + \|\nabla \tilde{G}_1\|_{L^2} + \|\lambda_1\|_{L^2} \} .$$

In order to estimate the first two terms on the right hand side we shall make use of the Stokes equations in conjunction with (3.4). Namely, since

$$-\Delta(\mu_j \tilde{G}_1) + \nabla(\mu_j \lambda_1) = \mu_j \delta_1 - 2 \nabla \mu_j \cdot \nabla \tilde{G}_1 + \lambda_1 \nabla \mu_j$$

$$\operatorname{div}(\mu_j \tilde{G}_1) = \nabla \mu_j \cdot \tilde{G}_1 ,$$

and $\nabla \mu_j \cdot \tilde{G}_1 \in H_0^1(\Omega)$, (3.4) together with the fact that μ_j is linear yield

$$(3.13) \quad \|D^2(\mu_j \tilde{G}_1)\|_{L^2} + \|\nabla(\mu_j \lambda_1)\|_{L^2} \leq C \{ \|\mu_j \delta_1\|_{L^2} + \|\nabla \tilde{G}_1\|_{L^2} + \|\lambda_1\|_{L^2} \} .$$

Since $\|\mu_j \delta_1\|_{L^2} = O(1)$ holds, it only remains to estimate the last two terms on the right hand side of (3.13). To do so, observe first that the inf-sup condition implies

$$\|\nabla \tilde{G}_1\|_{L^2} + \|\lambda_1\|_{L^2} \leq C \|\delta_1\|_{H^{-1}}$$

and, furthermore,

$$\|\delta_1\|_{H^{-1}} = \sup_{\chi \in S} \langle \delta_1, \chi \rangle \leq \sup_{\chi \in S} \langle \delta_1, \chi - I_h \chi \rangle + \sup_{\chi \in S} \langle \delta_1, I_h \chi \rangle \leq C (1 + |\log h|^{1/2}) ,$$

where S stands for the unit ball of $[H_0^1(\Omega)]^2$ and I_h denotes the local average interpolant [14; p. 109]. Here we have used the inverse inequality between H^1 and L^∞ in the finite element subspace. Now the assertion of the lemma is a consequence of the above inequalities and the following expressions

$$\|D^2 \tilde{G}_1\|_{\sigma_1^2}^2 = \theta^2 \|D^2 \tilde{G}_1\|_{L^2}^2 + \sum_{j=1}^2 \|\mu_j D^2 \tilde{G}_1\|_{L^2}^2$$

$$\|\nabla \lambda_1\|_{\sigma_1^2}^2 = \theta^2 \|\nabla \lambda_1\|_{L^2}^2 + \sum_{j=1}^2 \|\mu_j \nabla \lambda_1\|_{L^2}^2 ,$$

combined with (3.4) and the fact that $\theta = Kh$. $\square$

Remark 3.1: The same ideas leading to (3.13) can be applied for the Laplacian. This provides a simpler way to derive a priori bounds for regularized Green's functions in that case, but only holds in 2-D.

In dealing with the vorticity, and so with derivatives of the velocity, we need the following regularized Green's function.

$$(3.14) \quad \left\{ \begin{array}{ll} -\Delta \tilde{G}_2 + \nabla \lambda_2 = D \delta_2 & , \quad \text{in } \Omega \\ \operatorname{div} \tilde{G}_2 = 0 & , \quad \text{in } \Omega \\ \tilde{G}_2 = 0 & , \quad \text{on } \partial\Omega \end{array} \right.$$

where $D \delta_2$ stands for any directional derivative of either $\delta_2 = (\delta_2, 0)$ or $\delta_2 = (0, \delta_2)$.

Lemma 3.2:
$$\|D^2 \tilde{G}_2\|_{\sigma_2^2}^2 + \|\nabla \lambda_2\|_{\sigma_2^2}^2 \leq Ch^{-1} .$$

Proof: The proof proceeds along the same lines as the previous one. Consequently, one is led to estimate $\|\nabla \tilde{G}_2\|_{L^2}$ and $\|\lambda_2\|_{L^2}$. To do so, we use the following a priori estimate which is a trivial by-product of the inf-sup condition (1.4); namely

$$\|\nabla \tilde{G}_2\|_{L^2} + \|\lambda_2\|_{L^2} \leq C \|D \delta_2\|_{H^{-1}} \leq C \|\delta_2\|_{L^2} \leq C h^{-1} ,$$

where we have used (3.8) and (3.10). This completes the argument. $\square$

The analysis of the pressure field requires a different regularized Green's function from those above. Indeed, for $\phi \in C_0^\infty(\Omega)$ satisfying $\int_{\Omega} \phi \, dx = 1$, let us consider the problem:

$$(1.15) \quad \begin{cases} -\Delta \tilde{G}_3 + \nabla \lambda_3 = 0 & , \quad \text{in } \Omega \\ \operatorname{div} \tilde{G}_3 = \delta_3 - \phi & , \quad \text{in } \Omega \\ \tilde{G}_3 = 0 & , \quad \text{on } \partial\Omega \end{cases} .$$

Since the compatibility condition (3.2) holds, problem (3.15) actually has a unique solution. Moreover, the a priori estimate (3.4) also holds because $\delta_3 - \phi \in H_0^1(\Omega)$. This is why we take $\phi \in C_0^\infty(\Omega)$ rather than a constant. However, if Ω were smooth enough, say $\partial\Omega \in C^2$, ϕ might be constant as asserted by (3.7).

Lemma 3.3: $\|D^2 \tilde{G}_3\|_{\sigma_3^2} + \|\nabla \lambda_3\|_{\sigma_3^2} \leq Ch^{-1} .$

Proof: As in lemma 3.1, we are now led to estimate $\|\nabla(\delta_3 - \phi)\|_{\sigma_3^2}$, $\|\nabla \tilde{G}_3\|_{L^2}$, and $\|\lambda_3\|_{L^2}$. The first term satisfies $\|\nabla(\delta_3 - \phi)\|_{\sigma_3^2} = O(h^{-1})$ on account of (3.8) and (3.10). The remaining terms can be bounded by making use of a stability estimate which is a trivial consequence of the inf-sup condition (1.4), namely

$$\|\nabla \tilde{G}_3\|_{L^2} + \|\lambda_3\|_{L^2} \leq C \|\delta_3 - \phi\|_{L^2} \leq Ch^{-1} .$$

□

4. The Error Analysis

4.1 L^∞ - Error Estimates

This section is devoted to the error analysis in L^∞ for the velocity, its first derivatives and the pressure.

From (1.2) and (1.3) the following error equations follow

$$(4.1) \quad \begin{cases} \langle \nabla(\underline{u} - \underline{u}_h), \nabla \underline{v} \rangle - \langle p - p_h, \operatorname{div} \underline{v} \rangle = 0, & \forall \underline{v} \in X_h \\ \langle q, \operatorname{div}(\underline{u} - \underline{u}_h) \rangle = 0, & \forall q \in M_h. \end{cases}$$

Analogous error equations hold for the regularized Green's functions and their approximations defined in section 3.

Let us start by analyzing the error in the velocity field. Clearly, it is enough to bound $\pi_h \underline{u} - \underline{u}_h$. To this aim, let $\underline{x}_1 \in \Omega$ be a point where

$$\|\underline{u}_h - \pi_h \underline{u}\|_{L^\infty} = \max_{1 \leq i \leq 2} \|\underline{u}_h^i - (\pi_h \underline{u})^i\|_{L^\infty}$$

is attained. In view of (3.11) we have,

$$(4.2) \quad \begin{aligned} \|\pi_h \underline{u} - \underline{u}_h\|_{L^\infty} &\leq 2 \left| \langle \pi_h \underline{u} - \underline{u}_h, \underline{\delta}_1 \rangle \right| \\ &= 2 \left| \langle \nabla \underline{G}_1^h, \nabla(\pi_h \underline{u} - \underline{u}_h) \rangle - \langle \operatorname{div}(\pi_h \underline{u} - \underline{u}_h), \lambda_1^h \rangle \right|. \end{aligned}$$

Using the error equations (4.1) and the assumption (1.8) on the operator π_h we see that the expression in (4.2) is equal to

$$(4.3) \quad \begin{aligned} &2 \left| \langle \nabla \underline{G}_1^h, \nabla(\pi_h \underline{u} - \underline{u}) \rangle + \langle p - p_h, \operatorname{div} \underline{G}_1^h \rangle \right| \\ &= 2 \left| \langle \nabla(\underline{G}_1^h - \underline{G}_1), \nabla(\pi_h \underline{u} - \underline{u}) \rangle + \langle p - p_h p, \operatorname{div}(\underline{G}_1^h - \underline{G}_1) \rangle \right. \\ &\quad \left. - \langle \Delta \underline{G}_1, \pi_h \underline{u} - \underline{u} \rangle \right|. \end{aligned}$$

Thus, by the Hölder inequality we have that

$$(4.4) \quad \begin{aligned} \|\pi_h \tilde{u} - u_h\|_{\mathbb{P}} &\leq C \{ \|\nabla(\tilde{u} - \pi_h \tilde{u})\|_{\mathbb{P}} + \|p - p_h\|_{\mathbb{P}} \} \|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{L^1} \\ &\quad + \|\tilde{u} - \pi_h \tilde{u}\|_{\mathbb{P}} \|\Delta \tilde{G}_1\|_{L^1} . \end{aligned}$$

Therefore, we have reduced the problem to estimate $\|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{L^1}$ and $\|\Delta \tilde{G}_1\|_{L^1}$. Using again the Hölder inequality we see that

$$(4.5) \quad \|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{L^1} \leq C |\log h|^{\frac{1}{2}} \|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{\sigma_1^2}$$

and, then, we have to estimate $\|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{\sigma_1^2}$. Similarly, when dealing with the pressure and with the first derivatives of the velocity we will have to estimate $\|\nabla(\tilde{G}_i - \tilde{G}_i^h)\|_{\sigma_i^2}$ for $i = 2, 3$.

The following theorem states a bound for errors like those above disregarding the type of Green's functions involved. Moreover, since no confusion is possible we remove the subscript i .

Theorem 4.1: Let Ω be a convex polygon in $\mathbb{R}^2$. Let $(\tilde{G}, \lambda)$ be the solution of one of the problems introduced in section 3 and let $(\tilde{G}^h, \lambda^h) \in X_h \times M_h$ be the approximate solution. Then for K large enough, there exists a constant $C = C(K)$ such that

$$(4.6) \quad \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2} \leq Ch \{ \|D^2 \tilde{G}\|_{\sigma^2} + \|\nabla \lambda\|_{\sigma^2} \} + Ch^2 \{ \|D^2 \tilde{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \} ,$$

where K is the parameter introduced in (2.3).

The proof of this crucial result is rather technical and will be thus postpone until §4.2. Instead, let us now apply Theorem 4.1 to derive quasi-optimal error estimates in the maximum norm. To begin with, we first consider the velocity field.

Theorem 4.2 Set Ω be a convex polygon in $\mathbb{R}^2$ and let (u, p) be the solution of the Stokes problem (1.1). Let $(u_h, p_h) \in X_h \times M_h$ be the finite element approximations defined by (1.3). Assume that $u \in [W^{1,\infty}(\Omega)]^2$ and $p \in L^2(\Omega)$. Then there exists a constant $C > 0$ such that

$$(4.7) \quad \|u - u_h\|_{L^\infty} \leq Ch |\log h| \{ \|\nabla(u - \pi_h u)\|_{L^\infty} + \|p - P_h p\|_{L^2} \}.$$

Proof: As we pointed out before, it is enough to bound $\pi_h u - u_h$. In view of (4.4) we have to estimate $\|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{L^1}$. To this end, note first that Theorem 4.1 together with (4.5) yields

$$\begin{aligned} \|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{L^1} &\leq C |\log h|^{\frac{1}{2}} h \{ \|D^2 \tilde{G}_1\|_{\sigma^2} + \|\nabla \lambda_1\|_{\sigma^2} \} \\ &\quad + C |\log h|^{\frac{1}{2}} h^2 \{ \|D^2 \tilde{G}_1\|_{L^2} + \|\nabla \lambda_1\|_{L^2} \}. \end{aligned}$$

Then, using the a priori estimate (3.3) and lemma 3.1, we obtain

$$\|\nabla(\tilde{G}_1 - \tilde{G}_1^h)\|_{L^1} \leq C |\log h| h.$$

Analogously, using again lemma 3.1, we get

$$\|\Delta \tilde{G}_1\|_{L^1} \leq C |\log h|.$$

Thus, the theorem follows from the two previous inequalities combined with (4.4) and the assumption (2.9). $\square$

As an easy corollary of theorem 4.2 we have the following estimate for the vorticity,

$$\|\text{curl}(u - u_h)\|_{L^2} \leq C |\log h| \{ \|\nabla(u - \pi_h u)\|_{L^2} + \|p - P_h p\|_{L^2} \}.$$

However, this estimate can be improved as the following theorem shows.

Theorem 4.3: Under the assumptions of theorem 4.2, there exists a constant $C > 0$ such that

$$(4.8) \quad \|\operatorname{curl}(\underline{u} - \underline{u}_h)\|_{L^\infty} \leq C |\log h|^{\frac{1}{2}} \{ \|\nabla(\underline{u} - \pi_h \underline{u})\|_{L^\infty} + \|p - P_h p\|_{L^\infty} \}.$$

Proof: Our present goal is to demonstrate the following estimate

$$\|\nabla(\underline{u} - \underline{u}_h)\|_{L^\infty} \leq C |\log h|^{\frac{1}{2}} \{ \|\nabla(\underline{u} - \pi_h \underline{u})\|_{L^\infty} + \|p - P_h p\|_{L^\infty} \}$$

which, in particular, implies the assertion. Using the notation of section 3 with $\underline{x}_2$ chosen to maximize $|D(\pi_h \underline{u} - \underline{u}_h)(\underline{x})|$ and the inequality (3.11), we have

$$\begin{aligned} \|D(\pi_h \underline{u} - \underline{u}_h)\|_{L^\infty} &\leq 2 \left| \langle D(\pi_h \underline{u} - \underline{u}_h), \underline{\delta}_2 \rangle \right| = 2 \left| \langle \pi_h \underline{u} - \underline{u}_h, D \underline{\delta}_2 \rangle \right| \\ &= 2 \left| \langle \nabla \underline{G}_2^h, \nabla(\pi_h \underline{u} - \underline{u}_h) \rangle - \langle \operatorname{div}(\pi_h \underline{u} - \underline{u}_h), \lambda_2^h \rangle \right| \\ &= 2 \left| \langle \nabla(\underline{G}_2^h - \underline{G}_2), \nabla(\pi_h \underline{u} - \underline{u}) \rangle + \langle \operatorname{div}(\underline{G}_2^h - \underline{G}_2), p - P_h p \rangle \right. \\ &\quad \left. - \langle \Delta \underline{G}_2, \pi_h \underline{u} - \underline{u} \rangle \right|. \end{aligned}$$

This last expression is similar to that in (4.3), where $\underline{G}_2$ and $\underline{G}_2^h$ are replaced by $\underline{G}_1$ and $\underline{G}_1^h$; therefore, we can proceed as in theorem 4.2. Indeed, using lemma 3.2 we obtain

$$\|D(\pi_h \underline{u} - \underline{u}_h)\|_{L^\infty} \leq C |\log h|^{\frac{1}{2}} \{ \|\nabla(\underline{u} - \pi_h \underline{u})\|_{L^\infty} + \|p - P_h p\|_{L^\infty} \}.$$

Thus, the theorem follows by applying the triangular inequality. $\square$

We conclude this subsection with a theorem concerning the uniform approximation of the pressure.

Theorem 4.4: Under the assumptions of theorem 4.2, there exists a constant $C > 0$ such that

$$(4.9) \quad \|p - p_h\|_{L^\infty} \leq C |\log h|^{\frac{1}{2}} \{ \|\nabla(u - \pi_h u)\|_{L^\infty} + \|p - P_h p\|_{L^\infty} \} .$$

Proof: It is sufficient to estimate $P_h p - p_h$. Let x_3 be a point where the maximum of $|P_h p - p_h|$ is attained. With the notation of section 3, we have from (3.11)

$$(4.10) \quad \|P_h p - p_h\|_{L^\infty} \leq 2 | \langle P_h p - p_h, \delta_3 \rangle | \\ \leq 2 | \langle P_h p - p_h, \delta_3 - \phi \rangle | + 2 | \langle P_h p - p_h, \phi \rangle | .$$

The second term in (4.10) can be bounded by using the L^2 - estimate (1.5) in the following way,

$$| \langle P_h p - p_h, \phi \rangle | \leq \|P_h p - p_h\|_{L^2} \|\phi\|_{L^2} \leq C \|P_h p - p_h\|_{L^2} \\ \leq C \{ \|\nabla(u - \pi_h u)\|_{L^2} + \|p - P_h p\|_{L^2} \} .$$

To bound the first term in (4.10) we use the regularized Green's functions $(\tilde{G}_3, \lambda_3)$ defined in (3.15). Then

$$\langle P_h p - p_h, \delta_3 - \phi \rangle = \langle P_h p - p_h, \operatorname{div} \tilde{G}_3 \rangle \\ = \langle P_h p - p_h, \operatorname{div} \tilde{G}_3^h \rangle \\ = \langle P_h p - p, \operatorname{div} \tilde{G}_3^h \rangle + \langle p - p_h, \operatorname{div} \tilde{G}_3^h \rangle .$$

Now, the error equations for (u, p) and $(\tilde{G}_3, \lambda_3)$ as well as the property (1.8) of π_h yield

$$\begin{aligned}
 \langle P_h p - p_h, \delta_3 - \phi \rangle &= \langle P_h p - p, \operatorname{div}(\underline{G}_3^h - \underline{G}_3) \rangle \\
 &+ \langle P_h p - p, \delta_3 - \phi \rangle + \langle \nabla(\underline{u} - \underline{u}_h), \nabla(\underline{G}_3^h - \underline{G}_3) \rangle \\
 &+ \langle \operatorname{div}(\underline{u} - \underline{u}_h), \lambda_3 - \lambda_3^h \rangle \\
 &= \langle P_h p - p, \operatorname{div}(\underline{G}_3^h - \underline{G}_3) \rangle + \langle P_h p - p, \delta_3 - \phi \rangle \\
 &+ \langle \nabla(\underline{u} - \pi_h \underline{u}), \nabla(\underline{G}_3^h - \underline{G}_3) \rangle + \langle \operatorname{div}(\underline{u} - \pi_h \underline{u}), \lambda_3 - P_h \lambda_3 \rangle .
 \end{aligned}$$

Then, applying the Hölder inequality, we get

$$\begin{aligned}
 | \langle P_h p - p_h, \delta_3 - \phi \rangle | &\leq C \{ \|\nabla(\underline{G}_3 - \underline{G}_3^h)\|_{L^1} + \|\delta_3 - \phi\|_{L^1} + h \|\nabla \lambda_3\|_{L^1} \} \\
 &\cdot \{ \|\nabla(\underline{u} - \pi_h \underline{u})\|_{L^\infty} + \|p - P_h p\|_{L^2} \} .
 \end{aligned}$$

Again, by the Hölder inequality, we have

$$\|\nabla(\underline{G}_3 - \underline{G}_3^h)\|_{L^1} \leq C |\log|^\frac{1}{2} \|\nabla(\underline{G}_3 - \underline{G}_3^h)\|_{\sigma^2}$$

and

$$h \|\nabla \lambda_3\|_{L^1} \leq Ch |\log h|^\frac{1}{2} \|\nabla \lambda_3\|_{\sigma^2} .$$

Finally, the estimate (4.9) follows from the last three inequalities in conjunction with Theorem 4.1 and Lemma 3.3. $\square$

4.2 - Proof of Theorem 4.1

To complete the error analysis, it remains to prove the crucial and rather technical Theorem 4.1. Let us start by defining

$$(4.11) \quad \psi := \sigma^2(\tilde{G} - \tilde{G}^h) .$$

Thus

$$(4.12) \quad \begin{aligned} \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 &= \langle \nabla(\tilde{G} - \tilde{G}^h), \sigma^2 \nabla(\tilde{G} - \tilde{G}^h) \rangle \\ &= \langle \nabla(\tilde{G} - \tilde{G}^h), \nabla \psi \rangle + \frac{1}{2} \langle \tilde{G} - \tilde{G}^h, \Delta \sigma^2 \cdot (\tilde{G} - \tilde{G}^h) \rangle \\ &\leq \langle \nabla(\tilde{G} - \tilde{G}^h), \nabla \psi \rangle + Ch^4 \{ \|D^2 \tilde{G}\|_{L^2}^2 + \|\nabla \lambda\|_{L^2}^2 \}^2 , \end{aligned}$$

where we have used the property (2.5) and the L^2 -estimate (1.6). To bound the first term in (4.12) we make use of the error equation for $(\tilde{G}, \lambda)$ and the basic assumption (1.8) on the operator π_h . We thus have

$$\begin{aligned} \langle \nabla(\tilde{G} - \tilde{G}^h), \nabla \psi \rangle &= \langle \nabla(\tilde{G} - \tilde{G}^h), \nabla(\psi - \pi_h \psi) \rangle \\ &\quad + \langle \operatorname{div}(\pi_h \psi - \psi), \lambda - P_h \lambda \rangle + \langle \operatorname{div} \psi, \lambda - \lambda^h \rangle . \end{aligned}$$

Inserting this expression into (4.12) results in

$$\begin{aligned} \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 &\leq Ch^4 \{ \|D^2 \tilde{G}\|_{L^2}^2 + \|\nabla \lambda\|_{L^2}^2 \}^2 + \varepsilon \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 \\ &\quad + Ch^2 \|\nabla \lambda\|_{\sigma^2}^2 + C \|\nabla(\psi - \pi_h \psi)\|_{\sigma^{-2}}^2 + |\langle \operatorname{div} \psi, \lambda - \lambda^h \rangle| , \end{aligned}$$

where we have used the interpolation error bound (2.8); here, ε denotes a small positive number independent of h to be determined later on. To proceed further we have to evaluate the last two terms in the previous expression. This is a consequence of Lemmas 4.1 and 4.2 below, which imply

$$\begin{aligned} \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 &\leq C_K h^4 \{ \|D^2 \tilde{G}\|_{L^2}^2 + \|\nabla \lambda\|_{L^2}^2 \}^2 \\ &\quad + C_K h^2 \{ \|D^2 \tilde{G}\|_{\sigma^2}^2 + \|\nabla \lambda\|_{\sigma^2}^2 \} + \left(\varepsilon + \frac{C}{K} \right) \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 . \end{aligned}$$

Consequently, a proper choice of the constants $\epsilon > 0$ and $K > 1$ allows the last term to be hidden into the left hand side. The assertion is then obtained. $\square$

Let us now prove the auxiliary results mentioned above.

Lemma 4.1. Let K be as in (2.3) and ψ as in (5.1). Then there exists a constant $C_K > 0$ and a constant $C > 0$ independent of K such that

$$(4.13) \quad \begin{aligned} \|\nabla(\psi - \Pi_h \psi)\|_{\sigma^{-2}} &\leq C_K h^2 \{ \|D^2 \tilde{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \} \\ &+ C_K h \{ \|D^2 \tilde{G}\|_{\sigma^2} + \|\nabla \lambda\|_{\sigma^2} \} + \frac{C}{K} \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2} . \end{aligned}$$

Proof: Let us rewrite ψ as

$$\psi = \sigma^2(\tilde{G} - \tilde{G}^h) = \sigma^2(\tilde{G} - \Pi_h \tilde{G}) + \sigma^2(\Pi_h \tilde{G} - \tilde{G}^h) =: \psi_1 + \psi_2 .$$

Then

$$(4.14) \quad \|\nabla(\psi - \Pi_h \psi)\|_{\sigma^{-2}} \leq \|\nabla(\psi_1 - \Pi_h \psi_1)\|_{\sigma^{-2}} + \|\nabla(\psi_2 - \Pi_h \psi_2)\|_{\sigma^{-2}} .$$

In view of (2.10) the first term on the right hand side of (4.14) is bounded by $\|\nabla \psi_1\|_{\sigma^{-2}}$. Using now the properties (2.5) and (2.7) yields

$$\|\nabla \psi_1\|_{\sigma^{-2}} \leq C \{ \|\tilde{G} - \Pi_h \tilde{G}\|_{L^2} + \|\nabla(\tilde{G} - \Pi_h \tilde{G})\|_{\sigma^2} \} \leq Ch^2 \|D^2 \tilde{G}\|_{L^2} + Ch \|D^2 \tilde{G}\|_{\sigma^2} .$$

For the second term in (4.14) we use (2.12) to get

$$\begin{aligned} \|\nabla(\psi_2 - \Pi_h \psi_2)\|_{\sigma^{-2}} &\leq Ch \|\Pi_h \tilde{G} - \tilde{G}^h\|_{\sigma^{-2}} + Ch \|\nabla(\Pi_h \tilde{G} - \tilde{G}^h)\|_{L^2} \\ &\leq \frac{C}{K} \|\Pi_h \tilde{G} - \tilde{G}^h\|_{L^2} + \frac{C}{K} \|\nabla(\Pi_h \tilde{G} - \tilde{G}^h)\|_{\sigma^2} \\ &\leq \frac{C}{K} h^2 \{ \|D^2 \tilde{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \} + \frac{C}{K} h \|D^2 \tilde{G}\|_{\sigma^2} + \frac{C}{K} \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2} . \end{aligned}$$

Here we have employed standard L^2 -error estimates together with the estimate (2.7). Finally, substituting the bounds corresponding to $\tilde{\psi}_1$ and $\tilde{\psi}_2$ into (4.14) implies the desired result. $\square$

Lemma 4.2 Let $\tilde{\psi}$ be as in (5.1). Then there exists a constant $C > 0$ such that

$$(4.15) \quad \begin{aligned} | \langle \operatorname{div} \tilde{\psi}, \lambda - \lambda^h \rangle | &\leq Ch^2 \{ \|D^2 \tilde{G}\|_{\sigma^2} + \|\nabla \lambda\|_{\sigma^2} \}^2 \\ &\quad + Ch^4 \{ \|D^2 \tilde{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \}^2 + \varepsilon \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2. \end{aligned}$$

Proof: Since

$$\operatorname{div} \tilde{\psi} = \nabla \sigma^2 \cdot (\tilde{G} - \tilde{G}^h) + \sigma^2 \operatorname{div} (\tilde{G} - \tilde{G}^h)$$

we thus have

$$(4.16) \quad \begin{aligned} \langle \operatorname{div} \tilde{\psi}, \lambda - \lambda^h \rangle &= \langle \nabla \sigma^2 \cdot (\tilde{G} - \tilde{G}^h), \lambda - \lambda^h \rangle + \langle \operatorname{div} (\tilde{G} - \tilde{G}^h), \sigma^2 (\lambda - \lambda^h) \rangle \\ &= \gamma \langle \phi, \lambda - \lambda^h \rangle + \langle g, \lambda - \lambda^h \rangle + \langle \operatorname{div} (\tilde{G} - \tilde{G}^h), \sigma^2 (\lambda - \lambda^h) \rangle. \end{aligned}$$

Here we have set

$$(4.17) \quad \gamma := \int_{\Omega} \nabla \sigma^2 \cdot (\tilde{G} - \tilde{G}^h) \, dx$$

and

$$(4.18) \quad g := \nabla \sigma^2 \cdot (\tilde{G} - \tilde{G}^h) - \gamma \phi,$$

where $\phi \in C_0^\infty(\Omega)$ stands for the function defined in section 3. As ϕ is chosen independent of h , so are $\|\phi\|_{L^2}$ and $\|\nabla \phi\|_{L^2}$. The contribution due to the first term in (4.16) is now easily evaluated on account of the bound for $|\gamma|$ proved in Lemma 4.3 below. Indeed, we can write

$$\gamma < \phi, \lambda - \lambda^h > \leq Ch \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2} \|\lambda - \lambda^h\|_{L^2} \leq Ch^4 \|\nabla \lambda\|_{L^2}^2 + \epsilon \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 .$$

The contribution due to the remaining terms in (4.16) is analyzed below in Lemmas 4.4 and 4.5. This completes the proof. $\square$

In order to complete the whole argument it only remains to derive some auxiliary estimates related to expression (4.16). To begin with, let us first obtain a bound for $|\gamma|$.

Lemma 5.3. Let γ be defined by (4.17). Then there exists a constant $C > 0$ such that

$$|\gamma| \leq Ch \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2} .$$

Proof: Integrating by parts yields

$$|\gamma| = | \langle \operatorname{div}(\tilde{G} - \tilde{G}^h), \sigma^2 \rangle | = | \langle \operatorname{div}(\tilde{G} - \tilde{G}^h), \sigma^2 - P_h \sigma^2 \rangle |$$

$$\leq Ch \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2} ,$$

where we have used the second error equation in (4.1) for the function G .

This is the desired bound. $\square$

The second step consists of analyzing the middle term in (4.16). Namely,

Lemma 4.4. Let g be defined by (4.18). Then there exists a constant $C > 0$ such that

$$(4.20) \quad | \langle g, \lambda - \lambda^h \rangle | \leq Ch^4 \{ \|D^2 \tilde{G}\|_{L^2}^2 + \|\nabla \lambda\|_{L^2}^2 \} + \epsilon \|\nabla(\tilde{G} - \tilde{G}^h)\|_{\sigma^2}^2 .$$

Proof: We use a duality argument. Consider the following auxiliary Stokes problem,

$$(4.21) \quad \begin{cases} -\Delta \underline{w} + \nabla \eta = 0 & \text{in } \Omega \\ \operatorname{div} \underline{w} = g & \text{in } \Omega \\ \underline{w} = 0 & \text{on } \partial\Omega \end{cases} .$$

Since $g \in H_0^1(\Omega)$ and $\int_{\Omega} g dx = 0$, we can apply the regularity result (3.4) for the problem (4.21) in a plane polygon to get

$$\underline{w} \in [H^2(\Omega) \cap H_0^1(\Omega)]^2, \quad \eta \in H^1(\Omega) \cap L_0^2(\Omega)$$

and

$$(4.22) \quad \|D^2 \underline{w}\|_{L^2} + \|\nabla \eta\|_{L^2} \leq C \|\nabla g\|_{L^2} .$$

We thus have

$$\begin{aligned} | \langle g, \lambda - \lambda^h \rangle | &\leq | \langle \operatorname{div} \underline{w}, \lambda - \lambda^h \rangle | \\ &= | \langle \operatorname{div} (\underline{w} - \underline{w}_h), \lambda - \lambda^h \rangle + \langle \nabla(\underline{G} - \underline{G}^h), \nabla(\underline{w} - \underline{w}_h) \rangle \\ &\quad + \langle \operatorname{div} (\underline{G} - \underline{G}^h), \eta_h - \eta \rangle | \end{aligned}$$

as a consequence of the error equations for $(\underline{G}, \lambda)$. Therefore, by (4.22) and the error estimate (1.5) we can write

$$(4.23) \quad | \langle g, \lambda - \lambda^h \rangle | \leq Ch^2 \|\nabla g\|_{L^2} \{ \|D^2 \underline{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \} .$$

Now, using the definition (4.18) of g and the L^2 -estimate (1.6), we get

$$(4.24) \quad \|\nabla g\|_{L^2} \leq Ch^2 \{ \|D^2 \underline{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \} + C \|\nabla(\underline{G} - \underline{G}^h)\|_{\sigma^2} + C|\gamma| .$$

Finally, combining (4.23) and (4.24) with (4.19) yields the assertion. $\square$

The third and last step deals with the remaining term in (4.16).

Lemma 4.5 There exists a constant $C > 0$ such that

$$(4.25) \quad | \langle \operatorname{div} (\underline{G} - \underline{G}^h), \sigma^2(\lambda - \lambda^h) \rangle |$$

$$\leq Ch^2 \|\nabla \lambda\|_{\sigma^2}^2 + Ch^4 \{ \|D^2 \underline{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \}^2 + \epsilon \|\nabla(\underline{G} - \underline{G}^h)\|_{\sigma^2}^2.$$

Proof: Let $\zeta := \sigma^2(P_h \lambda - \lambda^h)$. Using the error equations for $(\underline{G}, \lambda)$ we have

$$| \langle \operatorname{div} (\underline{G} - \underline{G}^h), \sigma^2(\lambda - \lambda^h) \rangle |$$

$$= | \langle \operatorname{div} (\underline{G} - \underline{G}^h), \sigma^2(\lambda - P_h \lambda) + \zeta - P_h \zeta \rangle |$$

$$\leq Ch \|\nabla(\underline{G} - \underline{G}^h)\|_{\sigma^2} \|\nabla \lambda\|_{\sigma^2} + \|\nabla(\underline{G} - \underline{G}^h)\|_{\sigma^2} \|\zeta - P_h \zeta\|_{\sigma^{-2}}.$$

Applying (1.5) and (2.11) we can further write

$$\|\zeta - P_h \zeta\|_{\sigma^{-2}} \leq Ch \|P_h \lambda - \lambda^h\|_{L^2} \leq Ch^2 \{ \|D^2 \underline{G}\|_{L^2} + \|\nabla \lambda\|_{L^2} \}.$$

Therefore, (4.25) follows from the two previous inequalities. The lemma is thus proved. $\square$

5 - Applications

The aim of this section is to apply our general results to some low order finite element approximations to the Stokes equations. To begin with, let us first consider continuous pressure finite elements which are those preferred by engineers.

Example 5.1 : MINI ELEMENT

It was introduced by Arnold-Brezzi-Fortin [2] as a remedy for the unstable $P_1 - P_1$ element. The key idea was to enrich the velocity space P_1 by adding bubble functions; this new space is denoted by P_1^+ . Then the discrete spaces are:

$$(5.1) \quad x_h|_T := P_1^+(T), \quad M_h|_T := P_1(T), \quad \forall T \in \tau_h.$$

Therefore, the order of this approximation is $k=1$ whereas $m=2$ according to (2.1) and (2.2). The local operator π_h was explicitly built in [2] as a way to show the inf - sup condition (1.4).

The mini element is the simplest one of this class. The next one is the popular Taylor-Hood element for which the existence of a local π_h is not known. However, the above trick led Arnold-Brezzi-Fortin to a slightly bigger element, namely

Example 5.2: ENRICHED TAYLOR-HOOD ELEMENT

Now the discrete spaces are

$$(5.2) \quad x_h|_T := P_2^+(T), \quad M_h|_T := P_1(T), \quad \forall T \in \tau_h.$$

We thus have $k=2$ and $m=1$. The computational labor involved is comparable with that for the classical Taylor-Hood because the internal nodes in each element can be easily eliminated by the process of static condensation. On the other hand, the computational results seem to be better [5].

Let us now turn our attention to discontinuous pressure approximations.

Example 5.3: BERNARDI-RAUGEL ELEMENT

Let the discrete spaces be defined by

$$(5.3) \quad X_h|_T := P_1(T) \oplus \text{span} \{p_1, p_2, p_3\}, \quad M_h|_T := P_0(T) \quad \forall T \in \tau_h.$$

Here p_i stands for the polynomials $p_1 = \lambda_2 \lambda_3 \nu_1$, $p_2 = \lambda_1 \lambda_3 \nu_2$, $p_3 = \lambda_1 \lambda_2 \nu_3$, where λ_i are the barycentric coordinates and ν_i are normal versors to the opposite edges to vertices i . We then have $k=1$ and $m=1$. This element was presented in [3] and may be regarded as a simplification of the classical P_2 - P_0 element [5,14], which also fits in our theory.

In the latter case the velocity space is much bigger than necessary for a first order approximation to be stable. However, taking discontinuous P_1 - polynomials for pressure results in an unstable scheme. The difficulty is circumvented by simply augmenting the velocity space with bubble functions; we refer to [8,5,14] for more details.

Example 5.4: CROUZEIX - RAVIART ELEMENT

Let now X_h and M_h be defined by

$$(5.4) \quad X_h|_T := P_2^+(T), \quad M_h|_T := P_1(T) \quad \forall T \in \tau_h;$$

thus $k=2$ and $m=1$. The idea behind this choice was further exploited by Brezzi-Pitkäranta [6] who suggested a general stabilization technique; in particular (5.4) is a consequence of their results.

The families already mentioned are all defined over triangular decompositions of Ω . Let us now consider some stable quadrilateral elements. The simplest case is the couple $Q_2 - Q_0$ for which $k = 1$ and $m = 3$; here and below Q_i denotes the set of polynomials of degree at most i in each

variable separately. The existence of a local operator π_h can be proved along the same lines as for $P_2 - P_0$ elements. Since Q_2 is actually too big we might expect the pressure space to be enriched without losing stability. This is what indeed happens.

Example 5.5: $Q_2 - P_1$ ELEMENT

Let us set

$$(5.5) \quad \chi_h|_T := Q_2(T) \quad , \quad M_h|_T := P_1(T) \quad , \quad \forall T \in \tau_h \quad ,$$

which yields $k=2$ and $m=2$. The analysis of this element is much the same as that of Crouzeix-Raviart element [5].

We now conclude the paper by establishing the rates of convergence in L^2 of the finite element approximations described above.

Corollary 5.1. Let $\underline{u} \in [W^{k+1,\infty}(\Omega)]^2$ and $p \in W^{k,\infty}(\Omega)$ be the solutions of the Stokes problem (1.1). Let $\underline{u}_h$ and p_h be the discrete solutions corresponding to any of the above families. Then

$$(5.6) \quad h^{-1} |\log h|^{-1/2} \|\underline{u} - \underline{u}_h\|_{L^2} + \|p - p_h\|_{L^2} + \|\operatorname{curl} (\underline{u} - \underline{u}_h)\|_{L^2} \\ \leq Ch^k |\log h|^{1/2} (\|\underline{u}\|_{W^{k+1,\infty}(\Omega)} + \|p\|_{W^{k,\infty}(\Omega)}) \quad . \quad \square$$

For this error estimate to hold the continuous solutions must satisfy an a priori regularity which is difficult to check. An attempt to weaken this constraint is the following result which holds only under a proper regularity of $\partial\Omega$.

Corollary 5.2. Let (u, p) and (u_h, p_h) be the continuous and discrete solutions of the Stokes problem. For $\partial\Omega \in C^{k+1}$ we have

$$(5.7) \quad h^{-1} |\log h|^{-1/2} \|u - u_h\|_{L^\infty} + \|p - p_h\|_{L^\infty} + \|\operatorname{curl} (u - u_h)\|_{L^\infty} \\ \leq Ch^k |\log h|^{3/2} \|f\|_{W^{k-1, \infty}(\Omega)}.$$

Proof: In view of Theorems 4.2, 4.3 and 4.4, the left hand side of (5.7) is bounded by

$$I = C |\log h|^{1/2} \{ \|\nabla(u - \pi_h u)\|_{L^\infty} + \|p - p_h\|_{L^\infty} \}.$$

As $f \in [W^{k-1, \infty}(\Omega)]^2$, the a priori estimate (3.7) combined with standard interpolation error estimates yield

$$I \leq Ch^k |\log h|^{1/2} s h^{-2/s} \|f\|_{W^{k-1, \infty}}, \quad 2 \leq s < \infty.$$

Taking now $s = |\log h|$ implies the desired result. $\square$

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