Finite Volume Element Methods for Non-definite Problems

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Abstract

The error estimates for finite volume element method applied to 2 and 3-D non-definite problems are derived. A simple upwind scheme is proven to be unconditionally stable and first order accurate.

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1 Introduction

The purpose of this note is three fold. We would like to extend the results due to Bank and Rose [4], Hackbusch [9], Cai and McCormick [6, 7] and Jianguo and Shitong [11] to 3-D problems, provide a theory for non-definite equations and finally give a more flexible way to obtain a priori estimates that in some sense have the flavor of the first Fix lemma in the finite element theory and generalize the technique used by Cai [6] to analyze the effects of numerical integration. We will demonstrate this approach on a simple upwind scheme, although the technique can handle more sophisticated upwind strategies (see [2] for example).

We consider the following boundary value problem:

$$\nabla \cdot (-A(x)\nabla u + \mathbf{b}(x)u) + c(x)u = f(x) \quad \text{in } \Omega, \tag{1a}$$

$$u(\mathrm{x}) = 0 \qquad \text{on } \partial\Omega, \tag{1b}$$

where Ω is a open subset of $\mathbb{R}^d$, $d = 2$ or 3. We refer for the extensive discussion of solvability of the problem (1) to the monograph by Ladyzhenskaya and Ural'tseva [12].

Our approach is based on the generalization of Lax–Milgram lemma due to Nečas [13] and modified by Babuška and Aziz [3]. First we introduce some notations.

Let $\mathcal{U}$ and $\mathcal{V}$ be two real Hilbert spaces equipped with the norms $\|.\|_{\mathcal{U}}$ and $\|.\|_{\mathcal{V}}$ respectively, and let $\mathcal{A} : \mathcal{U} \times \mathcal{V} \to \mathbb{R}$ be a bilinear form. We define the following variational problem:

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Find an element $u \in \mathcal{U}$ such that

$$\mathcal{A}(u,v) = f(v) \qquad \forall\, v \in \mathcal{V}. \tag{2}$$

Theorem 1 (Babuška and Aziz [3]) *Assume that there exist a positive constants C and α such that the bilinear form $\mathcal{A} : \mathcal{U} \times \mathcal{V} \to R$ satisfies*

$$|\mathcal{A}(u,v)| \le C\|u\|_{\mathcal{U}}\|v\|_{\mathcal{V}} \quad \forall\, u \in \mathcal{U},\, \forall\, v \in \mathcal{V}, \tag{3a}$$

$$\sup_{\substack{v\in\mathcal{V}\\ v\neq 0}} \frac{|\mathcal{A}(u,v)|}{\|v\|_{\mathcal{V}}} \ge \alpha\|u\|_{\mathcal{U}} \quad \forall\, u \in \mathcal{U}, \tag{3b}$$

$$\sup_{u\in\mathcal{U}} |\mathcal{A}(u,v)| > 0 \quad \forall\, v \in \mathcal{V},\, v \neq 0, \tag{3c}$$

and that $f(.) : \mathcal{V} \to \mathbb{R}$ is a continuous linear form. Then the variational problem (2) *has one and only one solution and the following stability estimate holds:*

$$\|u\|_{\mathcal{U}} \le \frac{1}{\alpha}\|f\|_{\mathcal{V}'}.$$

We use the standard notation for Sobolev spaces [1]. Let $\mathcal{U} = \mathcal{V} = H_0^1(\Omega)$, $\mathcal{V}' = H^{-1}(\Omega)$, let the bilinear form $\mathcal{A}$ be defined by

$$\mathcal{A}(u,v) = \mathcal{A}^{(2)}(u,v) + \mathcal{A}^{(1)}(u,v) + \mathcal{A}^{(0)}(u,v), \tag{4a}$$

$$\mathcal{A}^{(2)}(u,v) = \int_\Omega (A\nabla u, \nabla v)\, dx, \tag{4b}$$

$$\mathcal{A}^{(1)}(u,v) = -\int_\Omega (\mathbf{b}, \nabla v) u\, dx, \tag{4c}$$

$$\mathcal{A}^{(0)}(u,v) = \int_\Omega cuv\, dx, \tag{4d}$$

and let the linear form be given by

$$f(v) = \int_\Omega fv\, dx.$$

Suppose that the boundary value problem (1) poses a unique solution. Then $\mathcal{A}(.,.)$ defined by (4) satisfies the conditions (3) (see [3] for a proof).

Note that the solution u of (1a) satisfies the "weak" form:

$$\int_{\partial V_i} (-A\nabla u + \mathbf{b}u, \mathbf{n})\, ds + \int_{V_i} cu\, dx = \int_{V_i} f\, dx, \tag{5}$$

where V_i is a given control volume. We state (5) as a Petrov–Galerkin method: Find $u \in \mathcal{U}$ such that

$$\mathcal{B}(u,v) = f(v) \qquad \forall\, v \in \mathcal{V}^h, \tag{6}$$

where

$$f(v) = \sum_{x_i \in \omega} \int_{V_i} f \, dx \, v(x_i),$$

and $\mathcal{B}(.,.)$ is a bilinear forms defined in $\mathcal{U} \times \mathcal{V}^h$

$$\begin{aligned}
\mathcal{B}(u,v) &= \mathcal{B}^{(2)}(u,v) + \mathcal{B}^{(1)}(u,v) + \mathcal{B}^{(0)}(u,v), && \text{(7a)}\\
\mathcal{B}^{(2)}(u,v) &= -\sum_{x_i \in \omega} \int_{\partial V_i} (A\nabla u, \mathbf{n}) \, ds \, v(x_i), && \text{(7b)}\\
\mathcal{B}^{(1)}(u,v) &= \sum_{x_i \in \omega} \int_{\partial V_i} (\mathbf{b}, \mathbf{n}) u \, ds \, v(x_i), && \text{(7c)}\\
\mathcal{B}^{(0)}(u,v) &= \sum_{x_i \in \omega} \int_{V_i} cu \, dx \, v_i. && \text{(7d)}
\end{aligned}$$

We approximate the solution $u \in \mathcal{U}$ of (6) with a piecewise polynomial $u_h \in \mathcal{U}^h$ and eventually replace the bilinear form $\mathcal{B}(.,.)$ with a certain approximation $\mathcal{B}_h(.,.)$, i.e., we solve the discrete problem:

Find $u_h \in \mathcal{U}^h$ such that

$$\mathcal{B}_h(u_h, v) = f(v) \qquad \forall\, v \in \mathcal{V}^h. \tag{8}$$

We describe the control volumes V_i, piecewise polynomial spaces $\mathcal{U}^h$ and $\mathcal{V}^h$, and the corresponding norms $\|.\|_{1,\omega}$ and $\|.\|_{1,B}$ in the next section.

We use Theorem 1 to prove uniqueness and existence of the solution of (8). The second step is to show that the following a priori estimate holds

$$|I_h^l u - u_h|_{1,\omega} \leq C(\|\eta\|_{*,\omega} + \|\mu\|_{*,\omega} + \|\zeta\|_{**,\omega}),$$

where I_h^l is a linear interpolant and $\|\eta\|_{*,\omega}$ is the error due to the approximation of the diffusion term (second derivatives), $\|\mu\|_{*,\omega}$ - convection term (first derivatives) and $\|\zeta\|_{**,\omega}$ - reaction term (zero derivatives). Finally we estimate these terms and obtain the bound for the error of approximation.

2 Grids, control volumes and discrete norms

We consider a family of triangulations $\mathcal{F}_h$ of Ω into finite elements K regular in sense of Ciarlet [8, p. 132]. We use the standard symbols

$$h_i = diam(K_i)\,, \qquad h = \max_i h_i.$$

Here we describe a general way to construct grids starting from a finite element triangulation. The vertices of the finite element triangulation uniquely determine the grid, which we call the primary grid $\overline{\omega}$,

$$\overline{\omega} = \left\{ x_i \in \overline{\Omega} : x_i \text{ is a vertex in a finite element } K \right\}\,,$$

split into the set of interior grid points ω and the boundary grid points γ;

$$\omega = \overline{\omega} \cap \Omega, \quad \gamma_P = \overline{\omega} \backslash \omega.$$

We define the secondary grid ω_S in the following way. Choose one interior point $S_K \in \overset{\circ}{K}$ in every finite element $K \in \mathcal{F}_h$. Then

$$\omega_S = \{S_K, \, K \in \mathcal{F}_h\}.$$

Given a primary grid vertex x_i we define by $\Pi(i)$ the index set of all neighbors of x_i in ω, i.e.,

$$\Pi(i) = \{j : \text{ there is an edge between } x_i \text{ and } x_j \text{ in } \mathcal{F}_h\}.$$

Consider a particular finite element K with vertexes $x_{i_1}, \ldots, x_{i_k}$ and let I_K be the index set $\{i_1, \ldots, i_k\}$. Denote by $\{Z_{K,ij}\}_{i,j \in I_K}$ the edges and by $\{Z_{K,j_1 \ldots j_l}\}_{j_1, \ldots, j_l \in I_K}$ the faces of a given finite element (the polygons with vertexes $x_{j_1}, \ldots, x_{j_l} \in K$). To describe vertex–centered control volumes we select one interior point on each face of every finite element K_i, $M_{K_i, j_1 \ldots j_l} \in Z_{K_i, j_1 \ldots j_l}$ such that if $Z_{K_i, j_1 \ldots j_l} \equiv Z_{K_p, j_1 \ldots j_l}$, $i \neq p$ then $M_{K_i, j_1 \ldots j_l} \equiv M_{K_p, i_1 \ldots j_l}$, i.e., on each face only one point is chosen. The points on the edges are selected in the same manner. Connect a given point from the secondary grid x_i, $K_i \in \mathcal{F}_h$ with $M_{K, j_1 j_2}$, $j_1, j_2 \in I_{K_i}$ and $M_{K, i_1 \ldots i_l}$, $i_1, \ldots, i_l \in I_{K_i}$. These lines and the planes that they span form a polygonal (polyhedral) domain around each vertex of the primary grid and are called vertex–centered control volumes. There is one–to–one correspondence of nodes in primary grid with vertex–centered control volumes. If $x_i \in \omega$ we denote the corresponding vertex–centered control volume with V_i and with

$$\gamma_{ij} = V_i \cap V_j \,, \quad j \in \Pi(i)$$

the face between them.

To specify a particular primary and secondary grid we have to choose the finite elements, secondary grid points and points $M_{K_i, j_1 j_2}$ on the edges, $M_{K_i, j_1 \ldots j_l}$ on the faces.

We choose finite elements to be triangles in 2–D and tetrahedra in 3–D. The secondary mesh consists of the barycenters (centers of mass) of the finite elements and points M are barycenters of the edges and faces, correspondingly. A specific 2–D example is shown on Fig. 1, where the primary node is displayed with a filled circle and the secondary nodes are shown with empty circles. The control volume corresponding to the primary node is depicted by a dotted line. Note that in general γ_{ij} is not a straight line. We show how a 3-D finite element (tetrahedron) is split by the control volumes on Fig. 2. The theory presented in Sections 3 and 4 works also for more general positions of the points of the secondary grid and the points M, but in practice the barycenters are the most frequently used.

We introduce a piecewise linear finite element space for the simplex triangulation

$$\mathcal{U}^h = \{v \in C^0(\Omega) : \, v_{|K} \text{ is linear for all } K \in \mathcal{F}_h, \, v_{|\partial\Omega} = 0\},$$

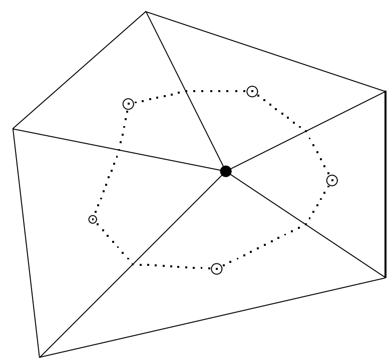

Figure 1: Vertex–centered control volume

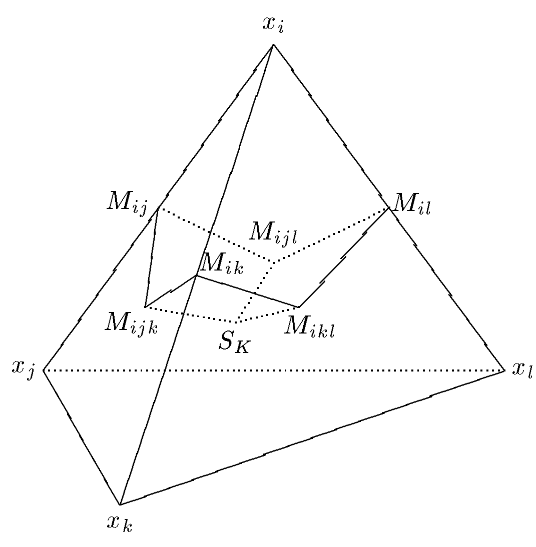

Figure 2: Finite element K

where $v_{|K}$ is the restriction of v to K. Functions defined for $x \in \omega$ are called grid functions and the space of such functions is $G(\omega)$. To emphasize their dependence of the triangulation we use the subscript h. Denote by χ_i the characteristic functions that corresponds to the vertex–centered control volume V_i and with $\mathcal{V}^h$ the space spanned on $\{\chi_i\}_{x_i\in\omega}$. Let $\{\varphi_i\}_{x_i\in\omega}$ be the basis of $\mathcal{U}_0^h$. We define the linear interpolant $I_h^l : G(\omega) \to \mathcal{U}_0^h$ and the "box" interpolant (constant interpolant) by

$$I_h^l u_h(x) = \sum_{x_i\in\omega} u_h(x_i)\varphi_i(x), \quad I_h^c u_h(x) = \sum_{x_i\in\omega} u_h(x_i)\chi_i(x). \tag{9}$$

It is clear how to modify (9) to get the mappings $\bar{I}_h^l : \mathcal{V}^h \to \mathcal{U}^h$, $\bar{I}_h^c : \mathcal{U}^h \to \mathcal{V}^h$ and $\tilde{I}_h^l : H^s(\Omega) \to \mathcal{U}_0^h$, $\tilde{I}_h^c : H^s(\Omega) \to \mathcal{V}^h$ for $s > 3/2$. When there is no danger of ambiguity we will skip the bars and tildes.

We define discrete inner products and norms in the following way:

$$(u_h, v_h)_\omega = (I_h^l u_h, I_h^l v_h)_{L^2}, \qquad \|u_h\|_{0,\omega}^2 = (u_h, u_h)_\omega\,,$$

$$|u_h|_{1,\omega} = |I_h^l u_h|_{1,\Omega}, \qquad \|u_h\|_{1,\omega}^2 = \|u_h\|_{0,\omega}^2 + |u_h|_{1,\omega}^2.$$

We also use the "box" norms and seminorms

$$\|u_h\|_{0,B}^2 = \sum_{x_i\in\omega} \mathrm{m}(V_i) u_h(x_i) v_h(x_i),$$

$$|u_h|_{1,B}^2 = \frac{1}{2}\sum_{x_i\in\omega} \mathrm{m}(V_i) \sum_{j\in\Pi(i)} \left(\frac{u_h(x_i) - u_h(x_j)}{d(x_i, x_j)}\right)$$

where $d(x, y)$ is the Euclidean distance between x and y.

The following result is well known (see for example [14] for the 2–D case and regular geometry, [4] for the 2–D case and general geometry, and [10] for the finite difference case discussion)

Lemma 1 *The norms $\|.\|_{0,\omega}$, $\|.\|_{0,B}$ and $|.|_{1,\omega}$, $|.|_{1,B}$ are equivalent, i.e., there exist positive constants C_1, C_2, C_3 and C_4 independent of h such that*

$$C_1\|u_h\|_{0,\omega} \le \|u_h\|_{0,B} \le C_2\|u_h\|_{0,\omega}, \tag{10}$$

$$C_3|u_h|_{1,\omega} \le |u_h|_{1,B} \le C_4|u_h|_{1,\omega}. \tag{11}$$

Remark 1 If the secondary grid is arbitrary the norms $\|.\|_{0,\omega}$ and $\|.\|_{0,B}$ are not equivalent. This is seen by the following simple example. Consider one control volume V_i, such that $\mathrm{m}(V_i) \to 0$, i.e., the secondary points around x_i go to x_i. Pick a function $u_h = (0, \dots, 1, \dots, 0)$, where the only nonzero element is on the i^{th} position. Then $\|u_h\|_{0,B} \to 0$, but $\|u_h\|_{0,\omega}$ is bounded from below.

The seminorms $|.|_{1,B}$ and $|.|_{1,\omega}$ are equivalent without any restriction on the secondary grid.

3 Diffusion dominated problem

First we elaborate the finite volume element theory for the compact perturbation of symmetric problem. In this case the bilinear forms $\mathcal{B}(.,.)$ and $\mathcal{B}_h(.,.)$ coincides, i.e.,

$$\mathcal{B}_h^{(2)}(u,v) = \mathcal{B}^{(2)}(u,v), \quad \mathcal{B}_h^{(1)}(u,v) = \mathcal{B}^{(1)}(u,v), \quad \mathcal{B}_h^{(0)}(u,v) = \mathcal{B}^{(0)}(u,v).$$

We prove (3) via comparing with the bilinear forms for the finite element method (4b), (4c) and (4d). The first result is due to H. Jianguo and X. Shitong [11].

Lemma 2 *For every $u,\, v \in \mathcal{U}_0^h$ the following estimate holds:*

$$|\mathcal{B}^{(2)}(u, I_h^c v) - \mathcal{A}^{(2)}(u,v)| \le Ch\|A\|_{1,\infty.\Omega}|u|_{1,\Omega}|v|_{1,\Omega}.$$

We compare $\mathcal{B}^{(1)}(u, I_h^c v)$ and $\mathcal{A}^{(1)}(u,v)$ in the following lemma.

Lemma 3 *For every $u,\, v \in \mathcal{U}_0^h$ the following estimate holds:*

$$|\mathcal{B}^{(1)}(u, I_h^c v) - \mathcal{A}^{(1)}(u,v)| \le Ch\|\mathbf{b}\|_{1,\infty,\Omega}|u|_{1,\Omega}|v|_{1,\Omega}.$$

Proof: Consider the contribution of one particular element K in the computation of $B_h^{(1)}(u, I_h^c v)$ corresponding to the i^{th} node

$$\begin{aligned}
\int_{\partial V_i \cap K} (\mathbf{b}.\mathbf{n}) u \, ds \, v_i &= \left[\int_{(\partial V_i \cap K) \cup M_i} (\mathbf{b}.\mathbf{n}) u \, ds - \int_{M_i} (\mathbf{b}.\mathbf{n}) u \, ds \right] v_i \\
&= \int_{V_i \cap K} \operatorname{div}(\mathbf{b}u) \, d\mathrm{x} \, v_i - \int_{M_i} (\mathbf{b}.\mathbf{n}) u \, ds \, v_i \\
&= \int_K \operatorname{div}(\mathbf{b}u) v_i \chi_i \, d\mathrm{x} - \int_{\partial K} (\mathbf{b}.\mathbf{n}) u v_i \chi_i \, ds,
\end{aligned}$$

where $M_i = \partial K \cap V_i$. Then, the contribution of the element K is equal to

$$\mathcal{B}^{(1)}(u, I_h^c v)_{|K} = \int_K \operatorname{div}(\mathbf{b}u) I_h^c v \, d\mathrm{x} - \int_{\partial K} (\mathbf{b}.\mathbf{n}) u I_h^c v \, ds$$

and

$$\mathcal{B}^{(1)}(u, I_h^c v) = \sum_{K \in T_h} \int_K \operatorname{div}(\mathbf{b}u) I_h^c v \, dx.$$

because the surface integrals vanish. Therefore,

$$\begin{aligned}
|\mathcal{B}^{(1)}(u, I_h^c v) - \mathcal{A}^{(1)}(u,v)| &\le \sum_{K \in T_h} \left| \int_K \operatorname{div}(\mathbf{b}u)(I_h^c v - v) \, dx \right| \\
&\le \|\mathbf{b}\|_{1,\infty,\Omega} \sum_{K \in T_h} |u|_{1,K} \|v - I_h^c v\|_{0,K} \\
&\le Ch\|\mathbf{b}\|_{1,\infty,\Omega}|u|_{1,\Omega}|v|_{1,\Omega}.
\end{aligned}$$

□

Finally, the difference between $\mathcal{B}^{(0)}(u, I_h^c v)$ and $\mathcal{A}^{(0)}(u, v)$ is estimated in the lemma below.

Lemma 4 *For every $u,\, v \in \mathcal{U}_0^h$ the following estimate holds:*

$$|\mathcal{B}^{(0)}(u, I_h^c v) - \mathcal{A}^{(0)}(u, v)| \leq Ch\|c\|_{0,\Omega}\|u\|_{0,\Omega}|v|_{1,\Omega}.$$

Proof: The estimate follows from the chain of inequalities:

$$\begin{aligned} \left| \int_\Omega cuv\, dx - \sum_{x_i \in \omega} \int_{V_i} cu\, dx\, v_i \right| &= \left| \sum_{x_i \in \omega} \left[\int_{V_i} cu(v - I_h^c v)\, dx \right] \right| \\ &\leq Ch\|c\|_{0,\Omega}\|u\|_{0,\Omega}|v|_{1,\Omega}. \end{aligned}$$

□

Using the equivalence of the norms (Lemma 1), Lemmas 2, 3 and 4, and the conditions (3) for the bilinear form $\mathcal{A}(.,.)$ we easily prove that $\mathcal{B}_h(.,.)$ satisfies (7). We state the assertion of Theorem 1 applied for $\mathcal{B}_h(.,.)$ as a separate result.

Theorem 2 *There exists h_0 such that for any $h < h_0$ the problem (6) has one and only one solution and the following stability estimates holds:*

$$|u_h|_{1,\omega} \leq C\|f\|_{-1,B}.$$

Define the local truncation error ψ via:

$$(\psi, v) = \mathcal{B}(u, v) - \mathcal{B}_h(I_h^l u, v)$$

and the components of ψ due to different terms by:

$$\eta_{i,j}(u) = \int_{\gamma_{ij}} (-A(\nabla(u - I_h^l u), \mathbf{n})\, ds, \tag{12a}$$

$$\mu_{i,j}(u) = \int_{\gamma_{ij}} (\mathbf{b}, \mathbf{n})(u - I_h^l u)\, ds, \tag{12b}$$

$$\zeta_i(u) = \int_{V_i} c(u - I_h^l u)\, dx. \tag{12c}$$

Note that

$$\mathcal{B}_h(u_h, v) = (f, v) \quad \text{and} \quad \mathcal{B}(u, v) = (f, v),$$

and therefore

$$\mathcal{B}_h(u_h - I_h^l u, v) = (\psi, v).$$

We prove the a priori estimate in the following lemma.

Lemma 5 *The following a priori estimate holds:*

$$|I_h^l u - u_h|_{1,w} \leq C\left(\|\eta\|_{*,\omega} + \|\mu\|_{*,\omega} + \|\zeta\|_{**,\omega}\right). \tag{13}$$

(The definition of $\|.\|_{*,\omega}$ *and* $\|.\|_{**,\omega}$ *will become clear from the proof.)*

Proof:

$$\begin{aligned}
(\psi, v) &= \mathcal{B}(u,v) - \mathcal{B}_h(I_h^l u - u, v) \\
&= \sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\int_{\partial V_i}(-A\nabla(I_h^l u - u) + \mathbf{b}(I_h^l u - u)).\mathbf{n}\,ds\,v_i \\
&\quad + \sum_{x_i\in\omega}\int_{V_i} c(I_h^l u - u)\,dx\,v_i \\
&= \left[\sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\eta_{ij}(u)v_i\right] + \left[\sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\mu_{ij}(u)v_i\right] + \left[\sum_{x_i\in\omega}\zeta_i v_i\right] \\
&= I_d + I_c + I_r
\end{aligned}$$

Denote $k_{i,j}^2 = d(x_i,x_j)^2/\,\mathrm{m}(V_i)$. The term due to the diffusion discretization I_d is estimated as follows:

$$\begin{aligned}
I_d &= \sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\eta_{ij}(u)v_i \\
&= \frac{1}{2}\sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\left[\eta_{ij}(u)v_i + \eta_{ji}(u)v_j\right] = \frac{1}{2}\sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\eta_{ij}(u)(v_i - v_j) \\
&\leq C\left(\sum_{x_i\in\omega}\sum_{j\in\Pi(i)}k_{i,j}^2\,|\eta_{i,j}(u)|^2\right)^{1/2}\left(\sum_{x_i\in\omega}\mathrm{m}(V_i)\sum_{j\in\Pi(i)}\left(\frac{v_j - v_i}{d(x_i,x_j)}\right)^2\right)^{1/2} \\
&\leq C\|\eta\|_{*,\omega}|v|_{1,B}.
\end{aligned}$$

Similarly, we prove the estimate

$$I_c \leq C\|\mu\|_{*,\omega}|v|_{1,B}.$$

Finally, we estimate I_r:

$$\begin{aligned}
I_r &= \sum_{x_i\in\omega}\int_{V_i} c(x)(u - I_h^l)\,dx\cdot v_i = \sum_{x_i\in\omega}\zeta_i(u)v_i \\
&\leq \left(\sum_{x_i\in\omega}\frac{1}{\mathrm{m}(V_i)}|\zeta_i(u)|^2\right)^2\left(\sum_{x_i\in\omega}\mathrm{m}(V_i)v_i\right)^2 \\
&\leq \|\zeta\|_{**,\omega}|v|_{1,B}.
\end{aligned}$$

In the last inequality we used (10). We can prove the estimate without the equivalence of zero norms with more elaborate argument.

Now the a priori estimate (13) follows from

$$\beta |I_h^l u - u_h|_{1,\omega} \le \sup_{\substack{v \in \mathcal{V}^h \\ v \neq 0}} \frac{|\mathcal{B}_h(I_h^l u - u_h, v)|}{|v|_{1,B}} \le C(\|\eta\|_{*,\omega} + \|\mu\|_{*,\omega} + \|\zeta\|_{**,\omega}).$$

□

Now, we are ready to prove our main result.

Theorem 3 *Let u denote the solution of (1) and u_h be the solution of FVE (5). Then we have the following estimate*

$$|u - u_h|_{1,\Omega} \le Ch[\|A\|_{0,\infty,\Omega} + h(\|\mathbf{b}\|_{0,\infty,\Omega} + \|c\|_{0,\infty,\Omega})]|u|_{2,\Omega}.$$

Proof: We have to estimate the functionals $|\eta_{ij}(u)|$, $|\mu_{ij}(u)|$ and $|\zeta_i(u)|$ on a given face γ_{ij} and control volume V_i, respectively. Let $\gamma_{ij} \in K$, K be a finite element. Using the affine transformation $F : \hat{K} \to K$, $x = F(\hat{x}) = B_K \hat{x} + \mathbf{d}$ such that $K = F(\hat{K})$ and Bramble-Hilbert lemma argument we obtain for $|\eta_{ij}(u)|$:

$$\begin{aligned}
|\eta_{ij}(u)| = |\eta_{ij}(\tilde{u})| &= \left| \int_{\tilde{\gamma}_{ij}} |\det B_K| \left(\tilde{A} B_K^{-T} \nabla (I_h^l \tilde{u} - \tilde{u}) . B_K^{-T} \tilde{n} \right) d\tilde{s} \right| \\
&\le \|A\|_{0,\infty,\gamma_{ij}} . \|B_K^{-1}\|^2 . |\det B_K| . |\tilde{\gamma}_{ij}| . \|\tilde{u}\|_{2,\tilde{K}} \\
&\le C \|A\|_{0,\infty,\Omega} \|B_K\|^2 \|B_K^{-1}\|^2 . |\det B_K|^{1/2} . |u|_{2,K} \\
&\le C h^{d/2} \|A\|_{0,\infty,\Omega} |u|_{2,K}.
\end{aligned}$$

Similarly, for $|\mu_{ij}(u)|$ we have

$$\begin{aligned}
|\mu_{ij}(u)| = |\mu_{ij}(\tilde{u})| &= \left| \int_{\tilde{\gamma}_{ij}} |\det B_K| \left(\tilde{\mathbf{b}} (I_h^l \tilde{u} - \tilde{u}) . B_K^{-T} \tilde{n} \right) d\tilde{s} \right| \\
&\le \|B_K^{-1}\| . |\det B_K| . \|\mathbf{b}\|_{0,\infty,\tilde{K}} . |\tilde{\gamma}_{ij}| . \|\tilde{u}\|_{2,\tilde{K}} \\
&\le C \|B_K\|^2 \|B_K^{-1}\| |\det B_K|^{1/2} \|\mathbf{b}\|_{0,\infty,\Omega} |u|_{2,K} \\
&\le C h^{d/2+1} \|\mathbf{b}\|_{0,\infty,\Omega} |u|_{2,K}.
\end{aligned}$$

We use the bound for the interpolation error in a uniform norm [5] to estimate the term $\zeta_i(u)$ (see also [11] for another application):

$$\begin{aligned}
|\zeta_i(u)| = |\zeta_i(\tilde{u})| &= \left| \int_{\tilde{V} \cap \tilde{K}} |\det B_K| \tilde{c}(\tilde{x}) (I_h^l \tilde{u} - \tilde{u}) \, d\tilde{x} \right| \\
&\le \|c\|_{0,\infty,\tilde{K}} \cdot |\det B_K| \cdot \|I_h^l \tilde{u} - \tilde{u})\|_{0,\infty,\tilde{K}} \\
&\le \|c\|_{0,\infty,\Omega} \cdot h^d h^{2-d/2} |u|_{2,K}.
\end{aligned}$$

Taking into account that $k_{i,j}^2 = O(h^{2-d})$ we find that

$$\|\eta\|_{*,\omega} \le C_1 h^{1-d/2} h^{d/2} \left(\sum_{x_i \in \omega} \sum_{j \in \Pi(i)} \|A\|_{0,\infty,\Omega}^2 |u|_{2,K}^2 \right)^{1/2} \le Ch \|A\|_{0,\infty,\Omega} |u|_{2,\Omega}$$

$$\|\mu\|_{*,\omega} \le C_1 h^{2-d/2} h^{d/2} \left(\sum_{x_i \in \omega} \sum_{j \in \Pi(i)} \|\mathbf{b}\|_{0,\infty,\Omega}^2 |u|_{2,K}^2 \right)^{1/2} \le Ch^2 \|\mathbf{b}\|_{0,\infty,\Omega} |u|_{2,\Omega}$$

$$\|\zeta\|_{**,\omega} \le Ch^{-d/2} h^{2+d/2} \left(\sum_{x_i \in \omega} \|c\|_{0,\infty,\Omega}^2 |u|_{2,K}^2 \right)^{1/2} \le Ch^2 \|c\|_{0,\infty,\Omega} |u|_{2,\Omega}.$$

Finally the result follows from the triangle inequality and the standard estimate for the linear interpolant. □

4 Upwind finite volume element method

In this section we modify the definition of $\mathcal{B}_h(.,.)$ (7c) in order to obtain a stable approximation for convection dominated problems.

We define the bilinear form $\mathcal{B}_h^{(1)}(.,.)$ in an upwind manner:

$$\mathcal{B}_h^{(1)}(u,v) = \sum_{x_i \in \omega} \sum_{j \in \Pi(i)} (\beta_{ij}^+ u_i + \beta_{ij}^- u_j). \tag{14}$$

Here

$$\beta_{ij}^+ = \frac{\beta_{ij} + |\beta_{ij}|}{2}, \qquad \beta_{ij}^- = \frac{\beta_{ij} - |\beta_{ij}|}{2}.$$

Let β_{ij} be an approximation of $\int_{\gamma_{ij}} (\mathbf{b}, \mathbf{n})\, ds$ with the properties

$$(i) \quad \beta_{i,j} + \beta_{j,i} = 0. \tag{15a}$$

$$(ii) \quad |\beta_{i,j}| \le C\,\mathrm{m}(\gamma_{ij}) \|\mathbf{b}\|_{d/2+\alpha,\infty,\Omega}, \tag{15b}$$

$$(iii) \quad \left| \int_{\gamma_{ij}} (\mathbf{b}, \mathbf{n})\ ds - \beta_{i,j} \right| \le Ch^{d+\alpha} |\mathbf{b}|_{1+\alpha,\infty,\Omega}, \tag{15c}$$

where C is a positive constant and $\alpha > 0$.

Lemma 6 *Let the bilinear form $\mathcal{B}_h^{(1)}(.,.)$ be defined by (14) and let the approximations $\beta_{i,j}$ fulfill the conditions (15). Then for every $u,\ v \in \mathcal{U}_0^h$ the following estimate holds:*

$$\left| \mathcal{B}^{(1)}(u, I_h^c v) - \mathcal{B}_h^{(1)}(u, I_h^c v) \right| \le Ch^\delta \|\mathbf{b}\|_{1+\alpha,\infty,\Omega} |u|_{1,\omega} |I_h^c v|_{1,B},$$

where $\delta = \min(\alpha, 1)$.

Proof: Note that by the definition of $\beta_{ij}^{\pm}$

$$\beta_{ij}^{+}u_i + \beta_{ij}^{-}u_j) = \beta_{ij}u_S,$$

where $S \equiv S(i,j) = i$ if $\beta_{ij} > 0$ and $S(i,j) = j$ otherwise. We have for the difference of interest

$$\left|\mathcal{B}_h^{(1)}(u, I_h^c v) - (B_h^{(1)}u, I_h^c v)\right| \leq \sum_{x_i\in\omega}\sum_{j\in\Pi(i)}\left|\int_{\gamma_{ij}}(\mathbf{b},\mathbf{n})u\,ds - \beta_{ij}u_S v_i\right|.$$

We estimate the term $\left|\int_{\gamma_{ij}}(\mathbf{b},\mathbf{n})u\,ds - \beta_{ij}u_S v_i\right|$ below.

$$\begin{aligned}
\left|\int_{\gamma_{ij}}(\mathbf{b},\mathbf{n})u\,ds - \beta_{ij}u_S v_i\right| &= \left|\int_{\gamma_{ij}}(\mathbf{b},\mathbf{n})(u-u_S)\,ds\,v_i + \int_{\gamma_{ij}}(\mathbf{b},\mathbf{n}) - \beta_{ij}u_S v_i\right| \\
&\leq \left|\int_{\gamma_{ij}}(\mathbf{b},\mathbf{n})\,ds\right| C_1 h|u|_{1,K}|v_i| \\
&\qquad + C_2 h^{d+\alpha}|\mathbf{b}|_{1+\alpha,\infty,\Omega}|u_{S(i,j)}v_i| \\
&\leq C_1 h^{d/2+1}|\mathbf{b}|_{1,\infty,\Omega}|u|_{1,K}\cdot|h^{d/2}v_i| \\
&\qquad + C_2 h^{\alpha}|\mathbf{b}|_{1+\alpha,\infty,\Omega}|h^{d/2}u_{S(i,j)}|\cdot|h^{d/2}v_i|
\end{aligned}$$

□

The existence and uniqueness of the solution of the upwind finite volume element method follows from Lemmas 2 and 4. It is identical with Theorem 2 and we skip it.

We redefine $\mu_{ij}(u)$:

$$\mu_{i,j} = \int_{\gamma_{ij}}(\mathbf{b},\mathbf{n})u\,ds - \left[\beta_{i,j}^{+}u_{h,i} + \beta^{-}u_{h,j}\right]. \tag{16}$$

Note that in the proof of the a priori estimate (13) we did not use the particular form of $\mu_{ij}(u)$. Therefore (13) holds for the upwind finite volume method as well. The final step is to find an error bound for $\mu_{ij}(u)$:

$$|\mu_{i,j}| \leq Ch^{d/2}\left[|\mathbf{b}|_{0,\infty,\Omega}|u|_{1,e_{ij}} + h\|\mathbf{b}\|_{d/2+\alpha,\infty,\Omega}\|u\|_{2,e_{ij}}\right]. \tag{17}$$

in a similar way as in Theorem 3 and Lemma 6. The final result for the upwind method is:

Theorem 4 *If the solution $u(x)$ of the problem (1) is H^2-regular, then the upwind finite volume element method has first order of convergence*

$$|u-u_h|_{1,\Omega} \leq Ch\|u\|_{2,\Omega}.$$

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