

A hybrid finite volume generalization of the Crouzeix–Raviart element

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1 Introduction

2 A generalization of the Crouzeix–Raviart element

- Construction
- Continuity of face-averaged values
- Approximation

3 Applications

- Linear elasticity
- Stokes

Quasi-compressible materials and numerical locking I

- Let $\Omega \subset \mathbb{R}^d$ denote a bounded polygonal or polyhedral domain
- We consider the linear elasticity equations

$$\begin{aligned} -\nabla \cdot \underline{\underline{\sigma}}(\mathbf{u}) &= \mathbf{f} && \text{in } \Omega, \\ \mathbf{u} &= \mathbf{0} && \text{on } \partial\Omega, \end{aligned}$$

where, for $\mu, \lambda \in \mathbb{R}$, $\underline{\underline{\sigma}}(\mathbf{u})$ is the Cauchy stress tensor,

$$\underline{\underline{\sigma}}(\mathbf{u}) := 2\mu \underline{\underline{\epsilon}}(\mathbf{u}) + \lambda \nabla \cdot \mathbf{u} \underline{\underline{I}}_d, \quad \underline{\underline{\epsilon}}(\mathbf{u}) := \frac{1}{2} (\nabla \mathbf{u} + \nabla \mathbf{u}^t)$$

- When $\lambda \rightarrow +\infty$, numerical locking can be observed
- To avoid locking: uniform convergence w.r.t. λ

Quasi-compressible materials and numerical locking II

- If Ω convex, in $d = 2$ there holds [Brenner and Sung, 1992]

$$\mathcal{N}_{\text{el}} := \left(\|\mathbf{u}\|_{H^2(\Omega)}^2 + |\lambda \nabla \cdot \mathbf{u}|_{H^1(\Omega)}^2 \right)^{1/2} \leq \|\mathbf{f}\|_{L^2(\Omega)^d},$$

- Locking-free methods satisfy an error estimate of the form

$$\|\mathbf{u} - \mathbf{u}_h\|_{\text{el}} \leq C \mathcal{N}_{\text{el}} h,$$

with C independent of λ , h , and \mathbf{u}

- **Key point: approximation of non-trivial solenoidal fields**
- Classical solution: **Crouzeix–Raviart** on matching triangular meshes
- **What about general polygonal/polyhedral meshes?**

Stokes flow with large irrotational body forces I

- Let again $\Omega \subset \mathbb{R}^d$ denote a bounded polygonal or polyhedral domain
- We consider the Stokes flow

$$\begin{aligned} -\Delta \mathbf{u} + \nabla p &= \Psi - \nabla \varphi && \text{in } \Omega, \\ \nabla \cdot \mathbf{u} &= 0 && \text{in } \Omega, \\ \mathbf{u} &= \mathbf{0} && \text{on } \partial\Omega, \\ \langle p \rangle_{\Omega} &= 0 \end{aligned}$$

- Classical requirement: **inf-sup stable discretization**
- Avoid that large irrotational body forces **affect the velocity approximation** [Galvin et al., 2012]
- **Can these requirements be met on general polyhedral meshes?**

Stokes flow with large irrotational body forces II

- Let $(\mathbf{u}_\Psi, p_\Psi)$ denote the exact solution with $\varphi \equiv 0$
- We note the following continuous property:

$$\mathbf{u} = \mathbf{u}_\Psi, \quad p = p_\Psi - \varphi$$

- **Key point: mimick this property at the discrete level**
- With $\mathcal{N}_\Psi := \|\mathbf{u}_\Psi\|_{H^2(\Omega)^d} + \|p_\Psi\|_{H^1(\Omega)}$ we obtain the estimate

$$\begin{aligned} \|\nabla_h(\mathbf{u} - \mathbf{u}_h)\|_{L^2(\Omega)^{d,d}} &\leq Ch\mathcal{N}_\Psi, \\ \|p - p_h\|_{L^2(\Omega)} &\leq Ch(\mathcal{N}_\Psi + \|\varphi\|_{H^1(\Omega)}), \end{aligned}$$

where C is independent of h , \mathbf{u} , and φ

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Admissible mesh sequences I

Trace and inverse inequalities

- Every \mathcal{T}_h admits a **simplicial submesh** \mathcal{G}_h
- $(\mathcal{G}_h)_{h \in \mathcal{H}}$ is **shape-regular** in the sense of Ciarlet
- $(\mathcal{G}_h)_{h \in \mathcal{H}}$ is **contact regular**: every simplex $S \subset T$ is s.t. $h_S \approx h_T$

Optimal polynomial approximation (for error estimates)

Every element T is **star-shaped w.r.t. a ball** of diameter $\delta_T \approx h_T$

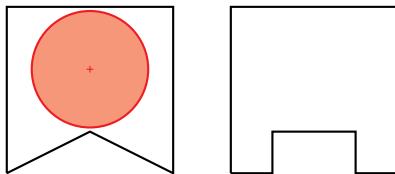


Figure: Admissible (left) and non-admissible (right) mesh elements

Admissible mesh sequences II

Cell centers

We fix a set of points $\{\mathbf{x}_T\}_{T \in \mathcal{T}_h}$ s.t.

- all $T \in \mathcal{T}_h$ is **star-shaped w.r.t. \mathbf{x}_T**
- for all $T \in \mathcal{T}_h$, and all $F \in \mathcal{F}_T$, $d_{T,F} := \text{dist}(\mathbf{x}_T, F) \approx h_T$

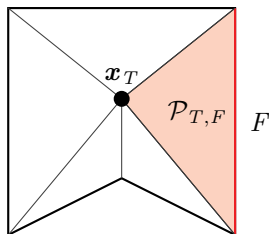


Figure: Cell center and face-based pyramid $\mathcal{P}_{T,F}$

Admissible mesh sequences III

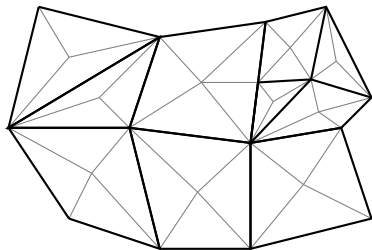


Figure: Pyramidal submesh $\mathcal{P}_h := \{\mathcal{P}_{T,F}\}_{T \in \mathcal{T}_h, F \in \mathcal{F}_T}$. $\Sigma_h := \{\text{faces of } \mathcal{P}_h\}$

Lemma (Shape- and contact-regularity of \mathcal{P}_h)

Let \mathcal{T}_h admit a set of cell centers. Then, if \mathcal{T}_h is shape- and contact-regular, the same holds for \mathcal{P}_h .

A generalization of the Crouzeix–Raviart space I

- Following [Eymard et al., 2010], we consider the space of DOFs

$$\mathbb{V}_h := \mathbb{R}^{\mathcal{T}_h} \times \mathbb{R}^{\mathcal{F}_h}$$

- Define the gradient reconstruction $\mathfrak{G}_h : \mathbb{V}_h \rightarrow \mathbb{P}_d^0(\mathcal{P}_h)^d$ s.t.

$$\forall \mathcal{P}_{T,F} \in \mathcal{P}_h, \quad \mathfrak{G}_h(\mathbb{V}_h)|_{\mathcal{P}_{T,F}} = \mathbf{G}_T(\mathbb{V}_h) + \mathbf{R}_{T,F}(\mathbb{V}_h)$$

where

$$\mathbf{G}_T(\mathbb{V}_h) := \sum_{F \in \mathcal{F}_T} \frac{|F|}{|T|} v_F \mathbf{n}_{T,F},$$

$$\mathbf{R}_{T,F}(\mathbb{V}_h) := \frac{\eta}{d_{T,F}} [v_F - (v_T + \mathbf{G}_T(\mathbb{V}_h) \cdot (\bar{\mathbf{x}}_F - \mathbf{x}_T))] \mathbf{n}_{T,F}$$

- Observe that $\mathbf{R}_{T,F}(\mathbb{V}_h) \in (\mathbb{P}_d^0(T))^{\perp}$

A generalization of the Crouzeix–Raviart space II

- In the spirit of ccG methods, define $\mathfrak{R}_h : \mathbb{V}_h \rightarrow \mathbb{P}_d^1(\mathcal{T}_h)$ s.t.

$$\forall \mathcal{P}_{T,F} \in \mathcal{P}_h, \quad \mathfrak{R}_h(\mathbb{V}_h)|_{\mathcal{P}_{T,F}}(\mathbf{x}) = v_F + \mathfrak{G}_h(\mathbb{V}_h)|_{\mathcal{P}_{T,F}} \cdot (\mathbf{x} - \bar{\mathbf{x}}_F)$$

- Following [DP, 2012] we introduce the discrete space

$$\mathfrak{CR}(\mathcal{T}_h) := \mathfrak{R}_h(\mathbb{V}_h) \subset \mathbb{P}_d^1(\mathcal{P}_h)$$

Continuity of face-averaged values I

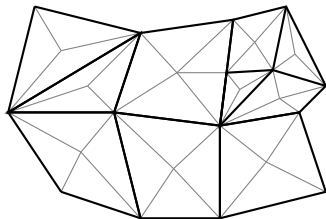


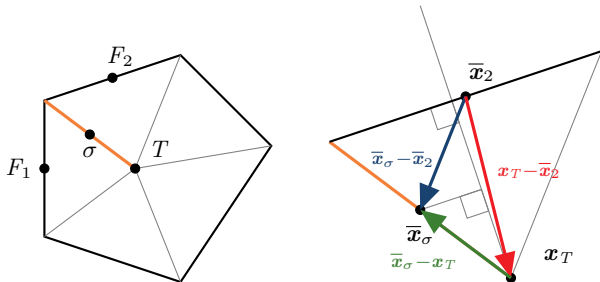
Figure: Primal mesh faces (thick lines) and lateral pyramidal faces (thin lines)

Lemma (Continuity of face-averaged values)

Assume $\eta = d$. There holds for all $v_h \in \mathcal{CR}(\mathcal{T}_h)$ and all $\sigma \in \Sigma_h$,

$$\langle \llbracket v_h \rrbracket \rangle_\sigma = 0.$$

Continuity of face-averaged values II



- Choice of the starting point: $\langle [v_h] \rangle_F = v_F = 0$ for all $F \in \mathcal{F}_h$
- For $\sigma \in \Sigma_h \setminus \mathcal{F}_h$, there holds with $\mathbb{v}_h \in \mathbb{V}_h$ s.t. $\mathfrak{R}_h(\mathbb{v}_h) = v_h$,

$$\begin{aligned} \langle [v_h] \rangle_\sigma &= v_h|_{\mathcal{P}_{T,F_1}}(\bar{\mathbf{x}}_\sigma) - v_h|_{\mathcal{P}_{T,F_2}}(\bar{\mathbf{x}}_\sigma) \\ &= v_{F_1} - v_{F_2} - \mathbf{G}_T(\mathbb{v}_h) \cdot (\bar{\mathbf{x}}_{F_1} - \bar{\mathbf{x}}_{F_2}) + \alpha_1 - \alpha_2, \end{aligned}$$

with $\alpha_i := \mathbf{R}_{T,F_i}(\mathbb{v}_h) \cdot (\bar{\mathbf{x}}_\sigma - \bar{\mathbf{x}}_i) = -\frac{\eta}{d} (v_{F_i} - v_T - \mathbf{G}_T(\mathbb{v}_h) \cdot (\bar{\mathbf{x}}_i - \mathbf{x}_T))$

Continuity of face-averaged values III

- Hence, taking $\eta = d$,

$$\langle \llbracket v_h \rrbracket \rangle_\sigma = \left(1 - \frac{\eta}{d}\right) (v_{F_1} - v_{F_2} - \mathbf{G}_T(\mathbb{V}_h) \cdot (\bar{\mathbf{x}}_{F_1} - \bar{\mathbf{x}}_{F_2})) = 0$$

since

$$\alpha_1 - \alpha_2 = -\frac{\eta}{d} (v_{F_1} - v_{F_2} - \mathbf{G}_T(\mathbb{V}_h) \cdot (\bar{\mathbf{x}}_1 - \bar{\mathbf{x}}_2))$$

Lemma (Approximation in $\mathcal{CR}(\mathcal{T}_h)$)

For $v \in H^1(\Omega)$ let $\mathcal{I}_h v \in \mathcal{CR}(\mathcal{T}_h)$ be s.t.

$$\mathcal{I}_h v = \mathfrak{R}_h(\mathbb{V}_h) \text{ with } \mathbb{V}_h = \left((\pi_h^1 v(\mathbf{x}_T))_{T \in \mathcal{T}_h}, (\langle v \rangle_F)_{F \in \mathcal{F}_h} \right)$$

Then there holds

$$\Pi_h^0(\nabla_h \mathcal{I}_h v) = \Pi_h^0(\nabla v).$$

Moreover, if $v \in H^1(\Omega) \cap H^2(\mathcal{T}_h)$, there holds for all $T \in \mathcal{T}_h$,

$$\|v - \mathcal{I}_h v\|_{L^2(T)} + h_T \|\nabla(v - \mathcal{I}_h v)\|_{L^2(T)^d} \leq Ch_T^2 \|v\|_{H^2(T)}.$$

Proof.

Let $T \in \mathcal{T}_h$. Using Green's Theorem and since $\mathbf{R}_{T,F}(\mathbb{V}_h) \in (\mathbb{P}_d^0(T)^d)^\perp$,

$$\begin{aligned}\Pi_h^0(\nabla_h \mathcal{I}_h v)|_T &= \mathbf{G}_T(\mathbb{V}_h) = \sum_{F \in \mathcal{F}_T} \frac{|F|}{|T|} \langle v \rangle_F \mathbf{n}_{T,F} \\ &= \frac{1}{|T|} \sum_{F \in \mathcal{F}_T} \int_F v \mathbf{n}_{T,F} = \frac{1}{|T|} \int_T \nabla v = \langle \nabla v \rangle_T.\end{aligned}$$

The second point can be proved as in [DP, 2012]. □

Corollary (Divergence approximation)

For $\mathbf{v} \in H^1(\Omega)^d \cap \mathbf{H}^1(\text{div}; \Omega)$ let $\mathbf{v}_h := \mathcal{I}_h \mathbf{v}$ and $D_h(\mathbf{v}_h) := \Pi_h^0(\nabla_h \cdot \mathbf{v}_h)$, i.e.,

$$\forall T \in \mathcal{T}_h, \quad D_h(\mathbf{v}_h)|_T = \frac{1}{|T|} \sum_{F \in \mathcal{F}_T} |F| \mathbf{v}_F \cdot \mathbf{n}_{T,F}.$$

As a consequence, for all $T \in \mathcal{T}_h$, there holds

$$\|\nabla \cdot \mathbf{v} - D_h(\mathbf{v}_h)\|_{L^2(T)} + h_T |\nabla \cdot \mathbf{v} - D_h(\mathbf{v}_h)|_{H^1(T)} \leq Ch_T |\nabla \cdot \mathbf{v}|_{H^1(T)}.$$

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A locking-free method on general meshes I

$$\begin{array}{ll} -\nabla \cdot \underline{\underline{\sigma}}(\mathbf{u}) = \mathbf{f} & \text{in } \Omega, \\ \mathbf{u} = \mathbf{0} & \text{on } \partial\Omega \end{array}$$

- We seek an approximation of the displacement \mathbf{u} in the space

$$U_h := \mathcal{CA}_0(\mathcal{T}_h)^d$$

- The discrete problem reads

$$\text{Find } \mathbf{u}_h \in U_h \text{ s.t. } a_h(\mathbf{u}_h, \mathbf{v}_h) = \int_{\Omega} \mathbf{f} \cdot \mathbf{v}_h \text{ for all } \mathbf{v}_h \in U_h$$

with

$$a_h(\mathbf{w}, \mathbf{v}) := \int_{\Omega} 2\mu \underline{\underline{\epsilon}}_h(\mathbf{w}) : \underline{\underline{\epsilon}}_h(\mathbf{v}) + \int_{\Omega} \lambda D_h(\mathbf{w}) D_h(\mathbf{v}) + \sum_{\sigma \in \Sigma_h} \int_{\sigma} \frac{\mu}{h_{\sigma}} [[\mathbf{w}]] \cdot [[\mathbf{v}]]$$

A locking-free method on general meshes II

Lemma (Coercivity of a_h)

There holds for all $\mathbf{v}_h \in \mathbf{U}_h$ with C_{sta} independent of h and of λ ,

$$a_h(\mathbf{v}_h, \mathbf{v}_h) =: \|\mathbf{v}_h\|_{\text{el}}^2 \geq C_{\text{sta}} \|\nabla_h \mathbf{v}_h\|_{L^2(\Omega)^{d,d}}^2.$$

Proof.

- **Continuity of face-averaged values:** $\|\nabla_h \mathbf{v}\|_{L^2(\Omega)^{d,d}}$ is a norm on \mathbf{U}_h
- Discrete Korn's inequality [Brenner, 2004],

$$\forall \mathbf{v}_h \in \mathbf{U}_h, \quad \|\nabla_h \mathbf{v}_h\|_{L^2(\Omega)^{d,d}} \leq C_K \left(\|\underline{\underline{\epsilon}}_h(\mathbf{v}_h)\|_{L^2(\Omega)^{d,d}}^2 + |\mathbf{v}_h|_J^2 \right)^{1/2}$$



A locking-free method on general meshes III

Lemma (Weak consistency)

Assume $\mathbf{u} \in \mathbf{U}_* := (H_0^1(\Omega) \cap H^2(\Omega))^d$. Then

$$\forall \mathbf{v}_h \in \mathbf{U}_h, \quad a_h(\mathbf{u}, \mathbf{v}_h) = \int_{\Omega} \mathbf{f} \cdot \mathbf{v}_h + \mathcal{E}_h(\mathbf{v}_h),$$

with consistency error

$$\mathcal{E}_h(\mathbf{v}_h) := \sum_{\sigma \in \Sigma_h} \int_{\sigma} \underline{\underline{\sigma}}(\mathbf{u}) : \llbracket \mathbf{v}_h \rrbracket \otimes \mathbf{n}_F + \int_{\Omega} \lambda (D_h(\mathbf{u}) - \nabla \cdot \mathbf{u}) \nabla_h \cdot \mathbf{v}_h.$$

Proof.

Integrate by parts the volumic terms and use $-\nabla \cdot \underline{\underline{\sigma}}(\mathbf{u}) = \mathbf{f}$ a.e. in Ω . \square

A locking-free method on general meshes IV

Theorem (Convergence)

Assume $\mathbf{u} \in \mathbf{U}_*$. Then the method satisfies the locking-free estimate

$$\|\mathbf{u} - \mathbf{u}_h\|_{\text{el}} \leq C\mathcal{N}_{\text{el}}h.$$

Proof.

Strang's Second Lemma yields

$$\|\mathbf{u} - \mathbf{u}_h\|_{\text{el}} \lesssim \inf_{\mathbf{v}_h \in \mathbf{U}_h} \|\mathbf{u} - \mathbf{v}_h\|_{\text{el}} + \sup_{\mathbf{v}_h \in \mathbf{U}_h \setminus \{\mathbf{0}\}} \frac{|\mathcal{E}_h(\mathbf{v}_h)|}{\|\mathbf{v}_h\|_{\text{el}}} := \mathfrak{I}_1 + \mathfrak{I}_2.$$

- \mathfrak{I}_1 : approximation properties of \mathcal{I}_h ;
- \mathfrak{I}_2 : continuity of face-averaged values.



Numerical example I

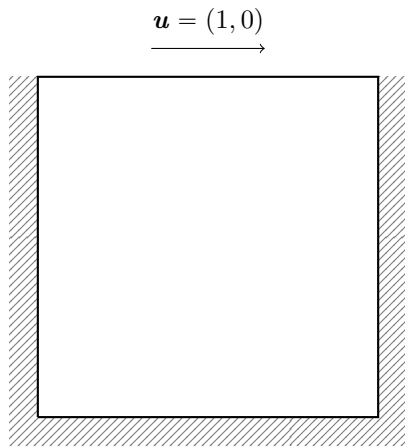


Figure: Closed cavity [Hansbo and Larson, 2003] ($\lambda \approx 1.666 \cdot 10^6$, $\mu \approx 333$)

Numerical example II

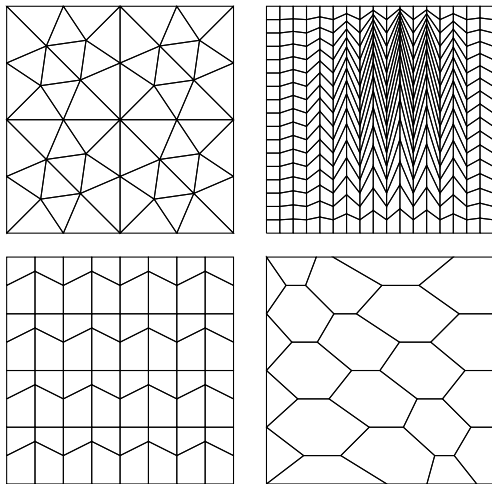


Figure: Meshes for the closed cavity

Numerical example III

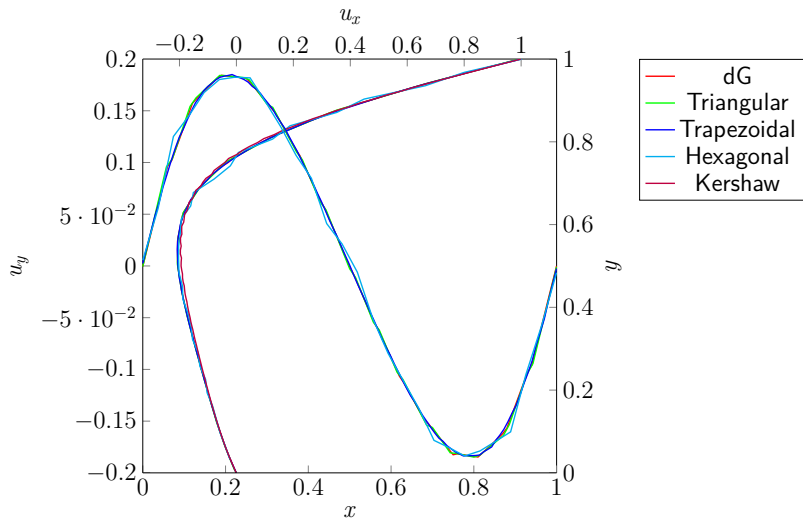


Figure: Closed cavity problem, coarse meshes

Numerical example IV

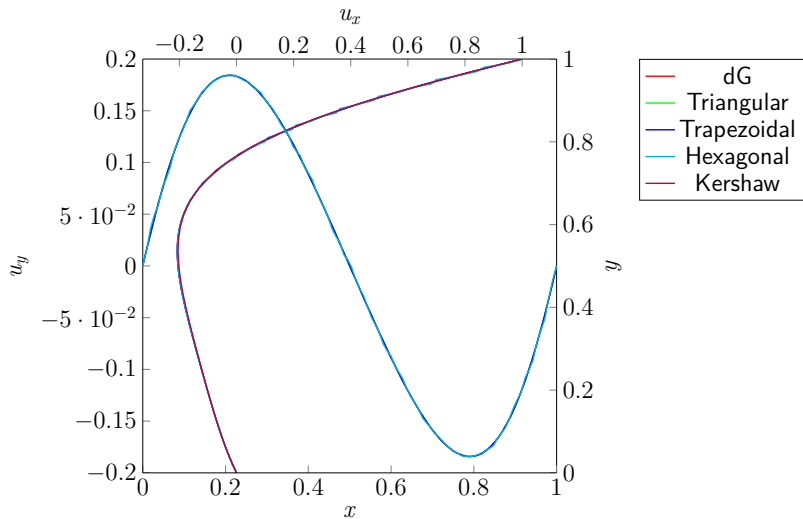


Figure: Closed cavity problem, fine meshes

Inf-sup stable discretization I

$$\begin{aligned} -\Delta \mathbf{u} + \nabla p &= \Psi - \nabla \varphi && \text{in } \Omega, \\ \nabla \cdot \mathbf{u} &= 0 && \text{in } \Omega, \\ \mathbf{u} &= \mathbf{0} && \text{on } \partial\Omega, \\ \langle p \rangle_{\Omega} &= 0 \end{aligned}$$

- We consider the following discrete spaces:

$$U_h := \mathcal{CA}_0(\mathcal{T}_h)^d, \quad P_h := \mathbb{P}_d^0(\mathcal{T}_h) \cap L_0^2(\Omega), \quad \mathbf{X}_h := U_h \times P_h$$

- The discretization of the diffusion term is based on the bilinear form

$$a_h(\mathbf{w}, \mathbf{v}) := \int_{\Omega} \nabla_h \mathbf{w} : \nabla_h \mathbf{v}$$

- The velocity-pressure coupling is based on the bilinear form

$$b_h(\mathbf{v}, q) := - \int_{\Omega} (\nabla_h \cdot \mathbf{v}) q$$

Inf-sup stable discretization II

Lemma (Stability)

There exist a reals $\beta > 0$ independent of h s.t., for all $q_h \in P_h$,

$$\beta \|q_h\|_{L^2(\Omega)} \leq \$:= \sup_{\mathbf{w}_h \in U_h \setminus \{0\}} \frac{b_h(\mathbf{w}_h, q_h)}{\|\nabla_h \mathbf{w}_h\|_{L^2(\Omega)^{d,d}}}.$$

Proof.

With \mathbf{v}_{q_h} velocity lifting of q_h , $\boldsymbol{\xi}_h := \mathcal{I}_h \mathbf{v}_{q_h}$, there holds

$$\begin{aligned} \|q_h\|_P^2 &= \int_{\Omega} \nabla \cdot \mathbf{v}_{q_h} q_h = \int_{\Omega} \Pi_h^0(\nabla \cdot \mathbf{v}_{q_h}) q_h = -b_h(\boldsymbol{\xi}_h, q_h) \\ &\leq \$ \|\nabla_h \boldsymbol{\xi}_h\|_{L^2(\Omega)^{d,d}} \lesssim \$ \|\mathbf{v}_{q_h}\|_{H^1(\Omega)^d} \lesssim \$ \|q_h\|_{L^2(\Omega)}. \end{aligned}$$

□

- At the continuous level there holds for all $\mathbf{v} \in H_0^1(\Omega)^d$,

$$\int_{\Omega} (\Psi - \nabla \varphi) \cdot \mathbf{v} = \int_{\Omega} \Psi \cdot \mathbf{v} + \int_{\Omega} (\nabla \cdot \mathbf{v}) \varphi$$

- We discretize the source term accordingly,

$$l_h(\mathbf{v}) := \int_{\Omega} \Psi \cdot \mathbf{v} - b_h(\mathbf{v}, \Pi_h^0 \varphi)_{L^2(\Omega)}$$

- The discrete problem reads: Find $(\mathbf{u}_h, p_h) \in \mathbf{X}_h$ s.t.

$$a_h(\mathbf{u}_h, \mathbf{v}_h) + b_h(\mathbf{v}_h, p_h) - b_h(\mathbf{u}_h, q_h) = l_h(\mathbf{v}_h), \quad \forall (\mathbf{v}_h, q_h) \in \mathbf{X}_h$$

Proposition

Denote by $(\mathbf{u}_{\Psi,h}, p_{\Psi,h})$ the solution with $\varphi \equiv 0$. There holds

$$\mathbf{u}_h = \mathbf{u}_{\Psi,h}, \quad p_h = p_{\Psi,h} - \Pi_h^0 \varphi.$$

Proof.

Owing to the choice of the right-hand side there holds

$$a_h(\mathbf{u}_h, \mathbf{v}_h) + b_h(\mathbf{v}_h, p_h + \Pi_h^0 \varphi) - b_h(\mathbf{u}_h, q_h) = \int_{\Omega} \Psi \cdot \mathbf{v}_h.$$

The conclusion follows since the discrete problem is well-posed. □

Theorem (Error estimate for the problem with $\varphi \equiv 0$)

Assume $(\mathbf{u}_{\Psi,h}, p_{\Psi,h}) \in \mathbf{X}_*$ with $\mathbf{X}_* := \mathbf{X} \cap H^2(\Omega)^d \times H^1(\Omega)$. There holds with $\mathcal{N}_{\Psi} := \|\mathbf{u}_{\Psi}\|_{H^2(\Omega)^d} + \|p_{\Psi}\|_{H^1(\Omega)}$

$$\|\nabla_h(\mathbf{u}_{\Psi} - \mathbf{u}_{\Psi,h})\|_{L^2(\Omega)^{d,d}} + \|p - p_{\Psi,h}\|_{L^2(\Omega)} \leq C\mathcal{N}_{\Psi}h.$$

Corollary (Error estimate)

There holds

$$\begin{aligned}\|\nabla_h(\mathbf{u} - \mathbf{u}_h)\|_{L^2(\Omega)^{d,d}} &\leq C\mathcal{N}_{\Psi}h, \\ \|p - p_h\|_{L^2(\Omega)} &\leq C(\mathcal{N}_{\Psi} + \|\varphi\|_{H^1(\Omega)})h.\end{aligned}$$

Numerical example I

- We consider the following exact solution:

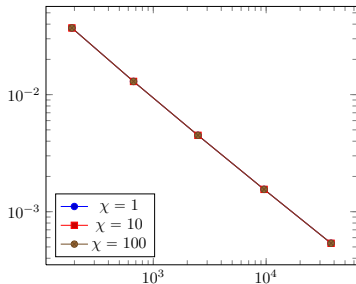
$$u_1 = -e^x(y \cos(y) + \sin(y)), \quad u_2 = e^x y \sin(y), \quad p_{\Psi} = 2e^x \sin(y) - C,$$

with $\Psi \equiv 0$ and potential

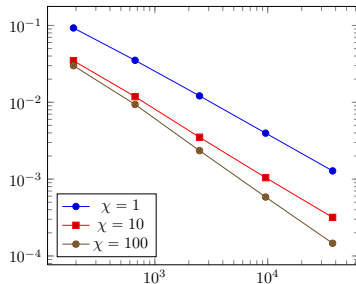
$$\varphi = \chi \sin(2\pi x) \sin(2\pi y), \quad \chi > 0$$

- The parameter χ allows to vary the magnitude of the irrotational body force

Numerical example II



(a) $\|\nabla_h(\mathbf{u}-\mathbf{u}_h)\|_{L^2(\Omega)^{d,d}}$ vs. $\text{card}(\mathbb{V}_h)$



(b) $\|p - p_h\|_{L^2(\Omega)}$ vs. $\text{card}(\mathbb{V}_h)$

Figure: Dependence of the velocity and pressure approximations on the magnitude of the irrotational body force

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