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ON A STABILIZED COLOCATED FINITE VOLUME SCHEME FOR THE STOKES PROBLEM

R. Eymard[1], R. Herbin[2] and J.C. Latché[3]

Abstract. We present and analyse in this paper a novel colocated Finite Volume scheme for the solution of the Stokes problem. It has been developed following two main ideas. On one hand, the discretization of the pressure gradient term is built as the discrete transposed of the velocity divergence term, the latter being evaluated using a natural finite volume approximation; this leads to a non-standard interpolation formula for the expression of the pressure on the edges of the control volumes. On the other hand, the scheme is stabilized using a finite volume analogue to the Brezzi-Pitkäranta technique. We prove that, under usual regularity assumptions for the solution (each component of the velocity in $\mathrm{H}^2(\Omega)$ and pressure in $\mathrm{H}^1(\Omega)$), the scheme is first order convergent in the usual finite volume discrete H^1 norm and the L^2 norm for respectively the velocity and the pressure, provided, in particular, that the approximation of the mass balance fluxes is of second order. With the above-mentioned interpolation formulae, this latter condition is satisfied only for particular meshings: acute angles triangulations or rectangular structured discretizations in two dimensions, and rectangular parallelepipedic structured discretizations in three dimensions. Numerical experiments confirm this analysis and show, in addition, a second order convergence for the velocity in a discrete L^2 norm.

Résumé. Nous présentons et analysons dans cet article un nouveau schéma Volumes Finis collocalisé pour la résolution du problème de Stokes. Son développement a été mené en suivant deux idées essentielles. D'une part, la discrétisation du terme de gradient de pression est construite comme la transposée discrète du terme de divergence, ce dernier étant calculé par une approximation volumes finis usuelle ; cela conduit à utiliser pour l'expression de la pression aux faces des éléments une formule d'interpolation non-standard. En second lieu, nous mettons en œuvre une technique de stabilisation qui peut être interprétée comme l'analogue en volumes finis de la stabilisation proposée par Brezzi et Pitkäranta. Nous démontrons que, sous les hypothèses de régularité usuelles (appartenance à $\mathrm{H}^2(\Omega)$ de chaque composante de la vitesse et appartenance à $\mathrm{H}^1(\Omega)$ de la pression), le schéma est d'ordre un en norme H^1 discrète et en norme L^2 pour respectivement la vitesse et la pression, pourvu notamment que l'approximation des flux associés au bilan de masse soit d'ordre deux. Avec les formules d'interpolation précitées, cette dernière condition n'est vérifiée que pour des maillages particuliers: maillages réguliers en quadrangles ou triangulations ne comportant que des angles aigus en dimension deux, maillages réguliers en parallélépipèdes en dimension trois. Les tests numériques confirment cette analyse et mettent en évidence, en outre, une convergence d'ordre deux de la vitesse dans une norme L^2 discrète.

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[1] Université de Marne-la-Vallée, France (eymard@math.univ-mlv.fr)

[2] Université de Provence, France (herbin@cmi.univ-mrs.fr)

[3] Institut de Radioprotection et de Sûreté Nucléaire (IRSN) – Direction de la Prévention des Accidents Majeurs (DPAM) (jean-claude.latche@irsn.fr)

1. Introduction

Finite volumes enjoy many favourable properties for the discretization of conservation equations: to cite only a few examples, (computing time) efficiency, local conservativity and the possibility to hand-build, to some extent, the discrete operators to recover properties of the continous problem like, for instance, the positivity of the advection operator. In addition, the complexity raised by the design of actually high order schemes for multidimensional problems with finite volumes discretizations, in particular compared to finite elements methods, may often be of little concern in real-life applications, when the regularity which can be expected for the solution is rather poor. These features make finite volume attractive for industrial problems, as encountered for instance in nuclear safety, which is a part of the context of this study.

On the opposite, the difficulty to build stable pairs of dicretization for the velocity and pressure in incompressible flow problems remains, to our opinion, a severe drawback of the method. In most applications, this stability is obtained by using a staggered arrangement for the velocity and pressure unknowns: the celebrated MAC scheme (see [8] for the pioneering work and [11, 12] for an analysis). Although this discretization has proved its low cost and reliability, it turns to be difficult to handle from a programming point of view: rather intricate treatment of particular boundary conditions, as inner corners for instance, difficulty to deal with general computational domains, to implement multilevel local refinement techniques, *etc.*. . For this reason, some schemes making use of discretizations where the degrees of freedom for the velocity components and pressure are seen as an approximation of the continous solution at the same location (or as an average of the continous solution over the same control volume) have been proposed in the last two decades [6, 13–15]. These discretizations are referred to as "colocated" ones.

The purpose of this paper is to present and analyse a novel colocated scheme for the Stokes problem, which has the following essential features. On one hand, the discretization of the pressure gradient term is designed to be the discrete transposed of the velocity divergence term, the latter being evaluated using a natural finite volume approximation. On the other hand, the scheme is stabilized using a finite volume analogue of the Brezzi-Pitkäranta technique. We have chosen to restrict ourselves here to the linear case (*i.e.* the Stokes problem), for the sake of readability, and to specific meshings for which an optimal order of convergence can be proven. An extension of these results to Navier-Stokes equations and to general meshes can be found in [5].

The outline of the paper is as follows: we first present the scheme under consideration, then the next section is devoted to establish consistency error estimates which will be used to prove the convergence result (section (4)); finally, we show some numerical experiments which substantiate the theoretical analysis.

2. The continuous problem and the discrete scheme

2.1. The Stokes problem

For the sake of simplicity, we restrict the presentation to homogeneous Dirichlet boundary conditions and regular right-hand members. In the so-called strong or differential form, the problem under consideration reads:

$$\left\{ \begin{array}{ll} -\Delta u + \nabla p = f & \text{in } \Omega \\ \nabla \cdot u = 0 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega \end{array} \right. \tag{1}$$

where Ω is a polygonal open bounded connected subset of $\mathbb{R}^d$, $d = 2$ or 3, $\partial\Omega$ stands for its boundary, f is a function of $\mathrm{L}^2(\Omega)^d$, u and p are respectively a vector valued (*i.e.* taking values in $\mathbb{R}^d$) and a scalar (*i.e.* taking values in $\mathbb{R}$) function defined over Ω.

The weak solution of (1) (see e.g. [7]) (u,p) is the unique solution in $\mathrm{H}_0^1(\Omega)^d \times \mathrm{L}^2(\Omega)$ of:

$$\left\{\begin{array}{ll} \displaystyle\int_\Omega \nabla u : \nabla v - \int_\Omega p \ \nabla \cdot \ v = \int_\Omega f \cdot v, & \forall v \in \mathrm{H}_0^1(\Omega)^d \\ \displaystyle\int_\Omega q \ \nabla \cdot u = 0 & \forall q \in \mathrm{L}^2(\Omega) \\ \displaystyle\int_\Omega p = 0 & \end{array}\right. \tag{2}$$

2.2. Discretization and discrete functional spaces

2.2.1. *Admissible discretizations*

The finite volume discretizations of the polygonal domain Ω which are considered here consist in a finite family $\mathcal{M}$ of disjoint non-empty convex subdomains K of Ω (the "control volumes") such as:

- if $d = 2$, each control volume is either a rectangle either a triangle with internal angles strictly lower than $\pi/2$,
- if $d = 3$, each control volume is a rectangular parallelepiped,
- the discretization is conforming in the sense that two neighbouring control volumes share a complete $(d-1)-$dimensional side, which will be called hereafter an edge of the meshing.

To each control volume K, we associate the following point, noted x_K: if $d = 2$, the intersection of the perpendicular bisectors of each edge, if $d = 3$ the intersection of the lines issued from the barycenter of the edge and orthogonal to the edge. Note that, when K is a simplex of $\mathbb{R}^2$, the fact that the interior angles are lower than $\pi/2$ impose that x_K is always located inside the triangle K.

The set of edges is noted $\mathcal{E}$. It can be split into the set of internal edges, *i.e.* separating two control volumes, denoted $\mathcal{E}_{\mathrm{int}}$, and the set of external ones denoted $\mathcal{E}_{\mathrm{ext}}$. The set $\mathcal{E}(K)$ stands for the set of the edges of the control volume K.

An internal edge separating two control volumes K and L is noted $K|L$. The segment $[x_K, x_L]$ is orthogonal to $K|L$ and crosses $K|L$ at $x_{K|L}$. We note $d_{K|L}$ the distance between x_K and x_L and $d_{K,K|L}$ the distance between x_K and $x_{K|L}$.

Remark 2.1. The class of admissible meshings is far smaller here than usually for elliptic problems (see [4]). Additional constraints come from the need to suppose in the analysis that $x_{K|L}$ is located at the barycenter of $K|L$, to obtain a second order approximation for the mass fluxes through $K|L$.

We will adopt hereafter the following conventions. The expression:

$$\sum_{\sigma \in \mathcal{E}_{\mathrm{int}} \ (\sigma = K|L)} F(\sigma, K|L, K, L) \qquad \text{or} \qquad \max_{\sigma \in \mathcal{E}_{\mathrm{int}} \ (\sigma = K|L)} F(\sigma, K|L, K, L)$$

will stand for a summation or a maximum taken over the internal edges, the control volumes sharing the edge σ being denoted K and L. Similarly, the expression:

$$\sum_{\sigma \in \mathcal{E}_{\mathrm{ext}} \ (\sigma \in \mathcal{E}(K))} F(\sigma, K) \qquad \text{or} \qquad \max_{\sigma \in \mathcal{E}_{\mathrm{ext}} \ (\sigma \in \mathcal{E}(K))} F(\sigma, K)$$

will stand for a summation or a maximum taken over the external edges, the unique control volume to which the edge σ belongs being denoted K. Finally:

$$\sum_{\sigma = K|L} F(\sigma, K|L, K, L)$$

will stand, in a relation related to the control volume K, for a summation over the internal edges σ of K, the second control volume to which σ belongs being denoted L.

We note h_K the diameter of each control volume and h the maximum of the h_K, for $K \in \mathcal{M}$. Here and throughout the paper, $m(K)$ and $m(\sigma)$ will stand for, respectively, the d-measure of the control volume K and the $(d-1)$-measure of the edge σ. The regularity of the meshing is quantified by the following set of constants:

$$\begin{aligned} \mathrm{regul}(\mathcal{M}) = \{ \quad & \max_{\sigma \in \mathcal{E}_{\rm int}\ (\sigma = K|L)} \frac{m(\sigma)}{d_\sigma\ (h_K + h_L)^{d-2}}, \quad \max_{\sigma \in \mathcal{E}_{\rm ext}\ (\sigma \in \mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma} h_K^{d-2}}, \\ & \max_{K \in \mathcal{M},\ L \in \mathcal{N}(K)} \frac{h_K}{h_L}, \quad \max_{K \in \mathcal{M}} \frac{h_K}{\rho_K} \} \end{aligned} \tag{3}$$

where ρ_K is the diameter of the greatest ball included in K and $\mathcal{N}(K)$ stands for the set of neighbouring control volumes of K.

Throughout the paper, the following notation:

$$F_1 \underset{\rm reg}{\leq} F_2$$

will mean that there exists a positive number c, (possibly) depending on Ω and on the meshing only through $\mathrm{regul}(\mathcal{M})$ and being a non-decreasing function of all the variables of $\mathrm{regul}(\mathcal{M})$, such that:

$$F_1 \leq c\ F_2$$

2.2.2. *Discrete functional spaces*

Definition 2.2. Let $\mathcal{M}$ be a discretization as described in the preceding section. We denote by $\mathrm{H}_\mathcal{D}(\Omega) \subset \mathrm{L}^2(\Omega)$ the space of functions which are piecewise constant on each control volume $K \in \mathcal{M}$. For all $u \in \mathrm{H}_\mathcal{D}(\Omega)$ and for all $K \in \mathcal{M}$, we denote by u_K the constant value of u in K. The space $\mathrm{H}_\mathcal{D}(\Omega)$ is equiped with the following Euclidean structure. For $(u,v) \in (\mathrm{H}_\mathcal{D}(\Omega))^2$, we define the following inner product (corresponding to Dirichlet boundary conditions):

$$[u,v]_\mathcal{D} = \sum_{\sigma \in \mathcal{E}_{\rm int}\ (\sigma = K|L)} \frac{m(\sigma)}{d_\sigma}\ (u_L - u_K)(v_L - v_K) + \sum_{\sigma \in \mathcal{E}_{\rm ext}\ (\sigma \in \mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ u_K\ v_K \tag{4}$$

Thanks to the discrete Poincaré inequality (7) given below, this scalar product defines a norm on $\mathrm{H}_\mathcal{D}(\Omega)$:

$$\|u\|_{1,\mathcal{D}} = [u,u]_\mathcal{D}^{1/2} \tag{5}$$

Definition 2.3. We also define the following different inner product (corresponding to Neumann boundary conditions), together with its associated seminorm:

$$\langle u,v \rangle_\mathcal{D} = \sum_{\sigma \in \mathcal{E}_{\rm int}\ (\sigma = K|L)} \frac{m(\sigma)}{d_\sigma}\ (u_L - u_K)(v_L - v_K) \qquad\qquad |u|_{1,\mathcal{D}} = \langle u,u \rangle_\mathcal{D}^{1/2} \tag{6}$$

These definitions naturally extend to vector valued functions as follows. For $u = (u^{(i)})_{i=1,\dots,d} \in \mathrm{H}_\mathcal{D}(\Omega)^d$ and $v = (v^{(i)})_{i=1,\dots,d} \in \mathrm{H}_\mathcal{D}(\Omega)^d$, we define:

$$[u,v]_\mathcal{D} = \sum_{i=1}^d [u^{(i)}, v^{(i)}]_\mathcal{D} \qquad\qquad \|u\|_{1,\mathcal{D}} = \left(\sum_{i=1}^d [u^{(i)}, u^{(i)}]_\mathcal{D} \right)^{1/2}$$

Proposition 2.4. *The following discrete Poincaré and Poincaré-Friedrich inequalities hold (see [4]):*

$$\begin{aligned} &\|u\|_{L^2(\Omega)} \leq \mathrm{diam}(\Omega)\ \|u\|_{1,\mathcal{D}} && \forall u \in \mathrm{H}_{\mathcal{D}}(\Omega) \\ &\|u\|_{L^2(\Omega)} \leq \mathrm{diam}(\Omega)\ |u|_{1,\mathcal{D}} && \forall u \in \mathrm{H}_{\mathcal{D}}(\Omega) \textit{ such that } \int_\Omega u = 0 \end{aligned} \tag{7}$$

In addition, we define a mesh dependent seminorm $|\cdot|_h$ over $\mathrm{H}_{\mathcal{D}}(\Omega)$ by:

$$\forall u \in \mathrm{H}_{\mathcal{D}}(\Omega), \qquad |u|_h^2 = \sum_{\sigma\in\mathcal{E}_{\mathrm{int}}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (h_K^2+h_L^2)\ (u_L-u_K)^2$$

The following inverse inequality holds:

Proposition 2.5. *Let u be a function of* $\mathrm{H}_{\mathcal{D}}(\Omega)$. *Then:*

$$|u|_h \underset{\mathrm{reg}}{\leq} \|u\|_{L^2(\Omega)} \tag{8}$$

Proof. We have:

$$\begin{aligned} \sum_{\sigma\in\mathcal{E}_{\mathrm{int}}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (h_K^2+h_L^2)\ (u_L-u_K)^2 &\leq 2 \sum_{\sigma\in\mathcal{E}_{\mathrm{int}}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (h_K^2+h_L^2)\ (u_L^2+u_K^2) \\ &= 2\sum_{K\in\mathcal{M}} u_K^2 \sum_{\sigma=K|L} \frac{m(\sigma)}{d_\sigma}\ (h_K^2+h_L^2) \end{aligned}$$

Owing to the fact that $\mathrm{card}(\mathcal{E}(K))$ is bounded and $\dfrac{h_L}{h_K}$, $\dfrac{m(\sigma)}{d_\sigma\ (h_K+h_L)^{d-2}}$ and $\dfrac{h_K}{\rho_K}$ are controlled by parameters of $\mathrm{regul}(\mathcal{M})$, we get:

$$2\sum_{K\in\mathcal{M}} u_K^2 \sum_{\sigma=K|L} \frac{m(\sigma)}{d_\sigma}\ (h_K^2+h_L^2) \underset{\mathrm{reg}}{\leq} \sum_{K\in\mathcal{M}} \rho_K^d u_K^2$$

which concludes the proof. $\square$

2.3. The Finite Volume Scheme

The finite volume scheme under consideration reads:

Find $u \in \mathrm{H}_{\mathcal{D}}(\Omega)^d$ and $p \in \mathrm{H}_{\mathcal{D}}(\Omega)$ such that for each control volume K of the mesh:

$$\left| \begin{array}{l} \displaystyle\sum_{\sigma=K|L} -\frac{m(\sigma)}{d_\sigma}(u_L-u_K) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\mathrm{ext}}} -\frac{m(\sigma)}{d_{K,\sigma}}\ (-u_K) + \sum_{\sigma=K|L} m(\sigma)\frac{d_{L,\sigma}}{d_\sigma}\ (p_L-p_K)\ n_\sigma = \int_K f \\ \displaystyle\sum_{\sigma=K|L} m(\sigma)\ (\frac{d_{L,\sigma}}{d_\sigma}\ u_K + \frac{d_{K,\sigma}}{d_\sigma}\ u_L)\cdot n_\sigma - \lambda \sum_{\sigma=K|L} (h_K^2+h_L^2)\ \frac{m(\sigma)}{d_\sigma}(p_L-p_K) = 0 \end{array} \right. \tag{9}$$

where λ is a positive parameter and $n_{K|L}$ stands for the normal to the edge $K|L$ oriented from K to L. It is easily seen that this system of equations is singular, the vector of unknowns corresponding to a zero velocity and a constant pressure belonging to the kernel of the associated discrete operator. Consequently, we impose to the solution to fulfill the following constraint:

$$\sum_{K\in\mathcal{M}} m(K)\ p_K = 0$$

As the functions of $\mathrm{H}_{\mathcal{D}}(\Omega)$ are constant over each control volume, this relation is an exact reformulation of the third relation of (2):

$$\int_\Omega p = 0 \tag{10}$$

On the discrete gradient expression

While the expression of the velocity divergence term is built with a natural interpolation for the velocity on the side σ, the expression of the pressure gradient is not. In fact, the latter is specially constructed to ensure that the discrete gradient is the transposed operator of the discrete divergence, *i.e.*:

$$\forall u \in (\mathrm{H}_{\mathcal{D}}(\Omega))^d, \quad \forall p \in \mathrm{H}_{\mathcal{D}}(\Omega),$$

$$\sum_{K\in\mathcal{M}} p_K \sum_{\sigma=K|L} (\frac{d_{L,\sigma}}{d_\sigma}\ u_K + \frac{d_{K,\sigma}}{d_\sigma}\ u_L)\cdot n_\sigma = -\sum_{K\in\mathcal{M}} u_K \cdot \sum_{\sigma=K|L} m(\sigma)\frac{d_{L,\sigma}}{d_\sigma}\ (p_L - p_K)\ \ n_\sigma$$

This property seems in the analysis to be of cruscial importance for the stability of the scheme.

Another equivalent expression can be derived for the discrete gradient term. Indeed, using the fact that, for each element K, $\displaystyle\sum_{\sigma\in\mathcal{E}(K)} m(\sigma)\ n_\sigma = 0$, we get:

$$\begin{aligned}
\sum_{\sigma=K|L} m(\sigma)\frac{d_{L,\sigma}}{d_\sigma}\ (p_L - p_K)\ n_\sigma = & \sum_{\sigma=K|L} m(\sigma)\frac{d_{L,\sigma}}{d_\sigma}\ (p_L - p_K)\ n_\sigma \\
& + p_K \left[\sum_{\sigma=K|L} m(\sigma)\ n_\sigma + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} m(\sigma)\ n_\sigma\right] \\
= & \sum_{\sigma=K|L} m(\sigma)\ (\frac{d_{L,\sigma}}{d_\sigma}\ p_L + (1-\frac{d_{L,\sigma}}{d_\sigma})\ p_K)\ n_\sigma + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} m(\sigma)\ p_K\ n_\sigma \\
= & \sum_{\sigma=K|L} m(\sigma)\ (\frac{d_{L,\sigma}}{d_\sigma}\ p_L + \frac{d_{K,\sigma}}{d_\sigma}\ p_K)\ n_\sigma + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} m(\sigma)\ p_K\ n_\sigma
\end{aligned} \tag{11}$$

This last expression can be seen as a rather natural discretization of the integral over the edge σ of the quantity $p\ n_\sigma$, although with a less natural interpolation formula to estimate the pressure on each edge. Both formulations will be used hereafter for the expression of the discrete gradient.

On the necessity of adding a stabilization term

Let us consider the particular case of a regular meshing of a square two-dimensional domain by square control volumes. It is then easy to see that, without stabilization term, the considered scheme becomes the same as the usual colocated finite volume scheme, which is known to be hardly usable. In particular, the pressure gradient term reads, with the usual notations for the computational molecule:

$$\frac{1}{2}\ h^{d-1}\ \begin{bmatrix} p_{\rm W} - p_{\rm O} \\ p_{\rm N} - p_{\rm S} \end{bmatrix}$$

Consequently, any checkerboard pressure field belongs to the kernel of the discrete operator.

On the stabilization term

In the particular case of an uniform meshing, the stabilization term is the discrete counterpart of $-2\lambda h^2 \Delta p$, which explains that we consider that this stabilization falls into the Brezzi-Pitkäranta family [2]. However, it can be seen also as a sum of jump terms across each control volume edge, as classically used for stabilizing finite element discretizations using a discontinuous approximation space for the pressure [9, 16].

3. A quasi-interpolation operator and consistency error bounds

This section is devoted to state and prove the consistency error estimates useful for the analysis. It has been written in order to make, as much as possible, a self-consistent presentation of the matter at hand. We thus give a proof of the whole set of estimates of interest, even if some of them can be found in already published literature (in particular [4]). These proofs are new, and rely on the Clement quasi-interpolation technique [3], which presents two advantages: first, they allow some straightforward generalizations (for instance, dealing with cases where the full regularity of the solution is not achieved); second, they make the presentation closer to the literature of some related topics, as for instance *a posteriori* error estimates.

3.1. **Two technical preliminary lemma**

The two following lemmas will be useful in the rest of the paper. The first one is a trace lemma, which proof for a simplex can be found in [17, section 3]. Applying a similar technic to parallelepipeds leads to the same relation, with the space dimension d replaced by the (lower) constant $(1+\sqrt{5})/2$.

Lemma 3.1. *Let K be an admissible control volume as defined in section 2.2.1, h_K its diameter and σ one of its edges. Let u be a function of $\mathrm{H}^1(K)$. Then:*

$$\|u\|_{L^2(\sigma)} \leq \left(d\ \frac{m(\sigma)}{m(K)}\right)^{1/2} \ \big(\|u\|_{L^2(K)} + h_K |u|_{H^1(K)}\big)$$

For vectors functions of $\mathrm{H}^1(K)^d$, applying this lemma to each component yields the following estimate:

$$\|u\|_{L^2(\sigma)} \leq \left(2d\ \frac{m(\sigma)}{m(K)}\right)^{1/2} \ \big(\|u\|_{L^2(K)} + h_K |u|_{H^1(K)}\big) \tag{12}$$

Similarly, if $u \in \mathrm{H}^2(K)$, we have:

$$|u|_{H^1(\sigma)} \leq \left(2d\ \frac{m(\sigma)}{m(K)}\right)^{1/2} \ \big(|u|_{H^1(K)} + h_K |u|_{H^2(K)}\big) \tag{13}$$

The second lemma allows to bound the $\mathrm{L}^\infty(K)$ norm of a degree one polynomial by its $\mathrm{L}^2(K)$ norm:

Lemma 3.2. *Let $\mathbb{P}_1$ be the space of linear polynomials and ϕ be an element of $\mathbb{P}_1$. Then there exists a constant $c_{\infty,2}$ such that:*

$$\|\phi\|_{L^\infty(K)} \leq c_{\infty,2}\ \frac{1}{m(K)^{1/2}}\ \|\phi\|_{L^2(K)}$$

Proof. To each type of control volume under consideration, we can associate a reference control volume: for instance, for two-dimensional simplices, we can choose the triangle of vertices $(0,0)$, $(1,0)$ and $(0,1)$. The vector space of degree one polynomials on the reference control volume is a finite dimensional space, on which the $\mathrm{L}^\infty(K)$ and $\mathrm{L}^2(K)$ norm are equivalent. The result then follows by a change of coordinate in the integral. □

In addition, we will repeatedly use hereafter the following inequality, which is an easy consequence of the Cauchy-Schwarz inequality:

$$\forall u \in \mathrm{L}^2(\omega) \qquad \int_\omega u \leq m(\omega)^{1/2}\ \|u\|_{L^2(\omega)} \tag{14}$$

where ω is (for the cases under consideration here) a polygonal (necessarily bounded) domain of $\mathbb{R}^d$ or $\mathbb{R}^{d-1}$.

3.2. Definition and properties of a quasi-interpolation operator

Definition 3.3. Let u be a function in $\mathrm{L}^2(\Omega)$. For each control volume $K \in \mathcal{M}$, we define ω_K as the convex hull of $K \cup_{L\in\mathcal{N}(K)} L$. Let $\mathbb{P}_1$ be the space of linear polynomials and $\phi_K \in \mathbb{P}_1$ be defined by:

$$\int_{\omega_K} (u - \phi_K)\ \psi = 0 \qquad \forall \psi \in \mathbb{P}_1$$

Then we define $\Pi_{\mathcal{D}} u \in \mathrm{H}_{\mathcal{D}}(\Omega)$ by $(\Pi_{\mathcal{D}} u)_K = \phi_K(x_K),\ \forall K \in \mathcal{M}$.

The following estimates hold:

Lemma 3.4. *Let $\bar{h}_K$ be the diameter of ω_K. If u is a function of $\mathrm{H}^1(\omega_K)$:*

$$\begin{aligned} \|u - \phi_K\|_{L^2(\omega_K)} &\leq c^{\mathrm{app}}_{0,1}\ \bar{h}_K\ |u|_{H^1(\omega_K)} \\ |u - \phi_K|_{H^1(\omega_K)} &\leq c^{\mathrm{app}}_{1,1}\ |u|_{H^1(\omega_K)} \end{aligned}$$

If u is a function of $\mathrm{H}^2(\omega_K)$:

$$\begin{aligned} \|u - \phi_K\|_{L^2(\omega_K)} &\leq c^{\mathrm{app}}_{0,2}\ \bar{h}_K^2\ |u|_{H^2(\omega_K)} \\ |u - \phi_K|_{H^1(\omega_K)} &\leq c^{\mathrm{app}}_{1,2}\ \bar{h}_K\ |u|_{H^2(\omega_K)} \end{aligned}$$

where the constants $c^{\mathrm{app}}_{0,1}$, $c^{\mathrm{app}}_{1,1}$, $c^{\mathrm{app}}_{0,2}$ and $c^{\mathrm{app}}_{1,2}$ in the above equations are independant from the function u and the domain ω_K.

The existence of these constants is due, in particular, to the independance from the shape of a convex domain of the constants in Jackson's type inequalities, as stated in [18].

Remark 3.5. Let $\mathcal{M}$ be a meshing as described in section (2.2.1). Each control volume K is intersected by a finite number of domains ω_L, $L \in \mathcal{M}$. This number is known to be bounded by a constant N_ω which can be expressed as a non-decreasing function of the parameters in regul($\mathcal{M}$) (for simplicial discretizations, the influent parameter to limit the number of simplices sharing a vertex is $\max_{K\in\mathcal{M}}(h_K/\rho_K)$, see [1, section 2]).

In addition, it is easy to see that:

$$\forall K \in \mathcal{M}, \qquad \bar{h}_K \underset{\mathrm{reg}}{\leq} h_K$$

The continuity of the projection operator $\Pi_{\mathcal{D}}$ from $\mathrm{H}^1(\Omega)$ to $\mathrm{H}_{\mathcal{D}}(\Omega)$ is adressed in the following proposition:

Proposition 3.6. *Let u be a function of $\mathrm{H}^1(\Omega)$. Then the following estimate holds:*

$$|\Pi_{\mathcal{D}} u|_{1,\mathcal{D}} \underset{\mathrm{reg}}{\leq} |u|_{H^1(\Omega)}$$

If in addition u belongs to $\mathrm{H}^1_0(\Omega)$, then:

$$\|\Pi_{\mathcal{D}} u\|_{1,\mathcal{D}} \underset{\mathrm{reg}}{\leq} |u|_{H^1(\Omega)}$$

The following result gives some insight in the way the projection of u approximates the function u itself.

Proposition 3.7. *Let u be a function of $\mathrm{H}^1(\Omega)$. Then the following estimate holds:*

$$\|u - \Pi_{\mathcal{D}} u\|_{L^2(\Omega)} \underset{\mathrm{reg}}{\leq}\ h\ |u|_{H^1(\Omega)} \tag{15}$$

Let us now suppose that u belongs to $\mathrm{H}^2(\Omega) \cap \mathrm{H}^1_0(\Omega)$. As a consequence, u is continuous and we can define $\bar{u} \in \mathrm{H}_{\mathcal{D}}(\Omega)$ by $\bar{u}_K = u(x_K)$, $\forall K \in \mathcal{M}$. Then we have:

$$\|\Pi_{\mathcal{D}} u - \bar{u}\|_{1,\mathcal{D}} \underset{\mathrm{reg}}{\leq}\ h\ |u|_{H^2(\Omega)} \tag{16}$$

The proofs of both preceding propositions are given in appendix.

3.3. Consistency error bounds

In this section, we successively provide estimates for the consistency residuals associated to the diffusive term (lemma 3.8), the pressure gradient term (lemma 3.9) and, finally, the velocity divergence term (lemma 3.10).

Lemma 3.8. *Let u be a function of $\mathrm{H}^2(\Omega) \cap \mathrm{H}^1_0(\Omega)$. For any side σ of $\mathcal{E}$, we note:*

$$\begin{aligned} &\text{if } \sigma \in \mathcal{E}_{\text{int}},\ \sigma = K|L: && R_{\Delta,K|L}(u) = \frac{m(K|L)}{d_{K|L}}\ (u_L - u_K) - \int_{K|L} \nabla u \cdot n \\ &\text{if } \sigma \in \mathcal{E}_{\text{ext}},\ \sigma \in \mathcal{E}(K): && R_{\Delta,\sigma}(u) = \frac{m(\sigma)}{d_{K,\sigma}}\ (-u_K) - \int_{\sigma} \nabla u \cdot n \end{aligned}$$

where u_L and u_K are the values taken respectively in the control volumes K and L by the projection of u onto $\mathrm{H}_{\mathcal{D}}(\Omega)$ by the quasi-interpolation operator $\Pi_{\mathcal{D}}$ defined here above and n is the normal of the edge $K|L$ oriented from K to L. Then:

if $\sigma \in \mathcal{E}_{\text{int}},\ \sigma = K|L$:

$$|R_{\Delta,K|L}(u)| \leq f(c_{\infty,2}, c^{\text{app}}_{0,2}, c^{\text{app}}_{1,2})\ \frac{m(K|L)}{d_{K|L}\ \min\left[m(K), m(L)\right]^{1/2}}\ (\bar{h}_K^2\ |u|_{H^2(\omega_K)} + \bar{h}_L^2\ |u|_{H^2(\omega_L)})$$

if $\sigma \in \mathcal{E}_{\text{ext}},\ \sigma \in \mathcal{E}(K)$:

$$|R_{\Delta,\sigma}(u)| \leq f(c^{\text{app}}_{0,2}, c^{\text{app}}_{1,2})\ \frac{m(\sigma)}{d_{K,\sigma}\ m(K)^{1/2}}\ \bar{h}_K^2\ |u|_{H^2(\omega_K)}$$

Proof. We begin with the case of an internal side. By definition of u_L and u_K, the quantity $R_{\Delta,K|L}$ reads:

$$\begin{aligned} R_{\Delta,K|L}(u) &= \frac{m(K|L)}{d_{K|L}}\ (\phi_L(x_L) - \phi_K(x_K)) - \int_{K|L} \nabla u \cdot n \\ &= \underbrace{\frac{m(K|L)}{d_{K|L}}\ (\phi_K(x_L) - \phi_K(x_K)) - \int_{K|L} \nabla u \cdot n}_{T_{1,K|L}} + \underbrace{\frac{m(K|L)}{d_{K|L}}\ (\phi_L(x_L) - \phi_K(x_L))}_{T_{2,K|L}} \end{aligned} \tag{17}$$

Using the fact that ϕ_K is a linear polynomial, the first term at the right hand side of the preceding relation can be expressed as:

$$T_{1,K|L} = m(K|L)\ \nabla \phi_K \cdot \frac{\overrightarrow{x_K x_L}}{d_{K|L}}\ - \int_{K|L} \nabla u \cdot n = \int_{K|L} \nabla(u - \phi_K) \cdot n$$

Making use of inequality (14), with $\omega = K|L$, applying inequality (13) to $u - \phi_K$ and finally using lemma (3.4), we obtain the following estimate:

$$\begin{aligned} |T_{1,K|L}| &\leq m(K|L)^{1/2}\ |u - \phi_K|_{H^1(K|L)} \\ &\leq m(K|L)^{1/2}\ \left(2d\ \frac{m(K|L)}{m(K)}\right)^{1/2}\ \left(|u - \phi_K|_{H^1(K)} + h_K |u - \phi_K|_{H^2(K)}\right) \\ &\leq (2d)^{1/2}\ \frac{m(K|L)}{m(K)^{1/2}}\ \left(|u - \phi_K|_{H^1(\omega_K)} + h_K |u - \phi_K|_{H^2(\omega_K)}\right) \\ &\leq (1 + c^{\text{app}}_{1,2})\ (2d)^{1/2}\ \frac{m(K|L)}{m(K)^{1/2}}\ \bar{h}_K\ |u|_{H^2(\omega_K)} \end{aligned}$$

On the other hand, using lemma (3.2), the triangular inequality, the fact that L is included in both ω_L and ω_K, then finally lemma (3.4), the second term at the right hand member of equation (17) can be estimated as follows:

$$\begin{aligned}
|T_{2,K|L}| &\leq \frac{m(K|L)}{d_{K|L}}\ \|\phi_K - \phi_L\|_{L^\infty(L)} \\
&\leq c_{\infty,2}\ \frac{m(K|L)}{d_{K|L}\ m(L)^{1/2}}\ \|\phi_K - \phi_L\|_{L^2(L)} \\
&\leq c_{\infty,2}\ \frac{m(K|L)}{d_{K|L}\ m(L)^{1/2}}\ (\|\phi_K - u\|_{L^2(L)} + \|\phi_L - u\|_{L^2(L)}) \\
&\leq c_{\infty,2}\ \frac{m(K|L)}{d_{K|L}\ m(L)^{1/2}}\ (\|\phi_K - u\|_{L^2(\omega_K)} + \|\phi_L - u\|_{L^2(\omega_L)}) \\
&\leq c_{\infty,2}\ c_{0,2}^{\mathrm{app}}\ \frac{m(K|L)}{d_{K|L}\ m(L)^{1/2}}\ (\bar{h}_K^2\ |u|_{H^2(\omega_K)} + \bar{h}_L^2\ |u|_{H^2(\omega_L)})
\end{aligned}$$

The proof is then easily completed by collecting the bounds of $T_{1,K|L}$ and $T_{2,K|L}$ and using the fact that $d_{K|L}$ is smaller than $\bar{h}_K$.

On an external side σ associated to the control volume K, we have:

$$\begin{aligned}
R_{\Delta,\sigma}(u) &= \frac{m(\sigma)}{d_{K,\sigma}}\ (-\phi_K(x_K)) - \int_\sigma \nabla u \cdot n \\
&= \underbrace{\frac{m(\sigma)}{d_{K,\sigma}}\ (\phi_K(x_\sigma) - \phi_K(x_K)) - \int_\sigma \nabla u \cdot n}_{T_{1,\sigma}} + \underbrace{\frac{m(\sigma)}{d_{K,\sigma}}\ (-\phi_K(x_\sigma))}_{T_{2,\sigma}}
\end{aligned}$$

The first term $T_{1,\sigma}$ can be estimated strictly as the term T_1 of the relation (17). As the function u vanishes on the boundary of the domain, the second one reads:

$$T_{2,\sigma} = -\frac{1}{d_{K,\sigma}} \int_\sigma \phi_K = -\frac{1}{d_{K,\sigma}} \int_\sigma (\phi_K - u)$$

Making use of inequality (14), lemma (3.1) and lemma (3.4), we get:

$$\begin{aligned}
|T_{2,\sigma}| &\leq \frac{m(\sigma)^{1/2}}{d_{K,\sigma}}\ \|\phi_K - u\|_{L^2(\sigma)} \\
&\leq d^{1/2}\ \frac{m(\sigma)}{d_{K,\sigma}\ m(K)^{1/2}}\ \left(\|\phi_K - u\|_{L^2(K)} + h_K\ |\phi_K - u|_{H^1(K)}\right) \\
&\leq (c_{0,2}^{\mathrm{app}} + c_{1,2}^{\mathrm{app}})\ d^{1/2}\ \frac{m(\sigma)}{d_{K,\sigma}\ m(K)^{1/2}}\ \bar{h}_K^2 |u|_{H^2(\omega_K)}
\end{aligned}$$

Once again, collecting the bounds for $T_{1,\sigma}$ and $T_{2,\sigma}$ yields the result. □

Lemma 3.9. *Let u be a function of $\mathrm{H}^1(\Omega)$. For any side σ of $\mathcal{E}$, we define the following vector valued quantity:*

$$\begin{aligned}
&\textit{if } \sigma \in \mathcal{E}_{\mathrm{int}},\ \sigma = K|L: && R_{\mathrm{grad},K|L}(u) = m(K|L)\ \left[\frac{d_{L,K|L}}{d_{K|L}}\ u_L + \frac{d_{K,K|L}}{d_{K|L}}\ u_K\right]\ n_{K|L} - \int_{K|L} u\ n \\
&\textit{if } \sigma \in \mathcal{E}_{\mathrm{ext}},\ \sigma \in \mathcal{E}(K): && R_{\mathrm{grad},\sigma}(u) = m(\sigma)\ u_K\ n_\sigma - \int_\sigma un
\end{aligned}$$

where u_L and u_K are the values taken respectively in the control volumes K and L by the projection of u onto $\mathrm{H}_{\mathcal{D}}(\Omega)$ by the quasi-interpolation operator $\Pi_{\mathcal{D}}$ defined here above and n is the normal of the edge $K|L$ oriented from K to L. Then:

$$\begin{aligned}
&\text{if } \sigma \in \mathcal{E}_{\rm int},\ \sigma = K|L : \\
&\qquad |R_{{\rm grad},K|L}(u)| \leq f(c_{\infty,2}, c^{\rm app}_{0,1}, c^{\rm app}_{1,1})\ \frac{m(K|L)}{\min(m(K),m(L))^{1/2}}\ \left[\bar h_K\ |u|_{H^1(\omega_K)} + \bar h_L\ |u|_{H^1(\omega_L)}\right] \\
&\text{if } \sigma \in \mathcal{E}_{\rm ext},\ \sigma \in \mathcal{E}(K) : \\
&\qquad |R_{{\rm grad},\sigma}(u)| \leq f(c_{\infty,2}, c^{\rm app}_{0,1}, c^{\rm app}_{1,1})\ \frac{m(\sigma)}{m(K)^{1/2}}\ \bar h_K\ |u|_{H^1(\omega_K)}
\end{aligned}$$

where $|\cdot|$ stands in the preceding relation for the euclidian norm in $\mathbb{R}^d$.

Proof. First of all, we remark that we can recast the case of an external edge into the formulation associated to an internal one by defining a fictitious external control volume L, setting $d_{L,K|L} = 0$ and giving to u_L any finite value. So the major part of the proof addresses both cases.

Using the linearity of ϕ_K, the quantity $R_{{\rm grad},K|L}$ can be decomposed as follows:

$$\begin{aligned}
R_{{\rm grad},K|L}(u) &= m(K|L)\ (\frac{d_{K,K|L}}{d_{K|L}}\ \phi_K(x_K) + \frac{d_{L,K|L}}{d_{K|L}}\ \phi_L(x_L))\ n_{K|L} - \int_{K|L} u\ n \\
&= m(K|L)\ \phi_K(\frac{d_{K,K|L}}{d_{K|L}}\ x_K + \frac{d_{L,K|L}}{d_{K|L}}\ x_L)\ n_{K|L} - \int_{K|L} u\ n \\
&\qquad + m(K|L)\frac{d_{L,K|L}}{d_{K|L}}\ (\phi_L(x_L) - \phi_K(x_L))\ n_{K|L}
\end{aligned}$$

Let x_G be the point defined by $x_G = \dfrac{d_{K,K|L}}{d_{K|L}}\ x_K + \dfrac{d_{L,K|L}}{d_{K|L}}\ x_L$. We recall that $x_{K|L}$ is defined as the midpoint of the edge $K|L$. We then have, as the midpoint integration rule is exact for the linear polynomial ϕ_K:

$$\begin{aligned}
R_{{\rm grad},K|L}(u) = &\underbrace{m(K|L)(\phi_K(x_G) - \phi_K(x_{K|L}))\ n_{K|L}}_{T_{1,K|L}} + \underbrace{\int_{K|L} (\phi_K - u)\ n}_{T_{2,K|L}} \\
&+ \underbrace{m(K|L)\frac{d_{L,K|L}}{d_{K|L}}\ (\phi_L(x_L) - \phi_K(x_L))\ n_{K|L}}_{T_{3,K|L}}
\end{aligned}$$

Next step is to bound successively the three terms $T_{1,K|L}$, $T_{2,K|L}$ and $T_{3,K|L}$.

First, we have:

$$T_{1,K|L} = m(K|L)\ (\phi_K(x_G) - \phi_K(x_{K|L}))\ n_{K|L} = m(K|L)\ (\nabla\phi_K \cdot \overrightarrow{x_{K|L}\ x_G})\ n_{K|L}$$

As the distance between $x_{K|L}$ and x_G is smaller than $\bar h_K$, by lemma (3.2), the following estimate holds:

$$|T_{1,K|L}| \leq m(K|L)\ \bar h_K |\nabla\phi_K| \leq c_{\infty,2}\ \frac{m(K|L)}{m(K)^{1/2}}\ \bar h_K\ |\phi_K|_{H^1(\omega_K)} \leq c_{\infty,2}(1 + c^{\rm app}_{1,1})\ \frac{m(K|L)}{m(K)^{1/2}}\ \bar h_K\ |u|_{H^1(\omega_K)}$$

The term $T_{2,K|L}$ is estimated as follows, using sucessively inequality (14), lemma (3.1) and lemma (3.4):

$$\begin{aligned}
|T_{2,K|L}| &\leq m(K|L)^{1/2} \|\phi_K - u\|_{L^2(K|L)} \\
&\leq m(K|L)^{1/2} \left(d \, \frac{m(K|L)}{m(K)}\right)^{1/2} \left(\|\phi_K - u\|_{L^2(K)} + h_K \, |\phi_K - u|_{H^1(K)}\right) \\
&\leq (c_{0,1}^{\mathrm{app}} + c_{1,1}^{\mathrm{app}}) \, d^{1/2} \, \frac{m(K|L)}{m(K)^{1/2}} \, \bar{h}_K |u|_{H^1(\omega_K)}
\end{aligned}$$

If the side under consideration is an external one, the term $T_{3,K|L}$ is zero ($d_{L,K|L}$ is zero). Otherwise, by lemma (3.2) then (3.4), $T_{3,K|L}$ is bounded by:

$$\begin{aligned}
|T_{3,K|L}| &\leq m(K|L) \, \|\phi_L - \phi_K\|_{L^\infty(L)} \\
&\leq c_{\infty,2} \, \frac{m(K|L)}{m(L)^{1/2}} \, \|\phi_L - \phi_K\|_{L^2(L)} \\
&\leq c_{\infty,2} \, \frac{m(K|L)}{m(L)^{1/2}} \, \left(\|\phi_L - u\|_{L^2(L)} + \|\phi_K - u\|_{L^2(L)}\right) \\
&\leq c_{\infty,2} \, \frac{m(K|L)}{m(L)^{1/2}} \, \left(\|\phi_L - u\|_{L^2(\omega_L)} + \|\phi_K - u\|_{L^2(\omega_K)}\right) \\
&\leq c_{\infty,2} \, c_{0,1}^{\mathrm{app}} \, \frac{m(K|L)}{m(L)^{1/2}} \, \left(\bar{h}_L \, |u|_{H^1(\omega_L)} + \bar{h}_K \, |u|_{H^1(\omega_K)}\right)
\end{aligned}$$

Collecting the bounds of $T_{1,K|L}$, $T_{2,K|L}$ and $T_{3,K|L}$, the proof is over. □

Lemma 3.10. *Let u be a function of $(\mathrm{H}_0^1(\Omega))^d$ and K be a control volume of $\mathcal{M}$. For each neighbour control volume L of K, we note $R_{\mathrm{div},K|L}(u)$ the following quantity:*

$$R_{\mathrm{div},K|L}(u) = m(K|L) \, (\frac{d_{L,K|L}}{d_{K|L}} \, u_K + \frac{d_{K,K|L}}{d_{K|L}} \, u_L) \cdot n_{K|L} - \int_{K|L} u \cdot n$$

where u_L and u_K are the (vector) values taken respectively in the control volumes K and L by the projection of each component of u onto $\mathrm{H}_{\mathcal{D}}(\Omega)$ by the quasi-interpolation operator $\Pi_{\mathcal{D}}$ defined here above and the normal to σ, n, is oriented from K to L. Then:

$$|R_{\mathrm{div},K|L}(u)| \leq f(c_{\infty,2}, c_{0,1}^{\mathrm{app}}, c_{1,1}^{\mathrm{app}}) \, \frac{m(K|L)}{m(K)^{1/2}} \, (\bar{h}_K \, |u|_{H^1(\omega_K)} + \bar{h}_L \, |u|_{H^1(\omega_L)}) \tag{18}$$

and, if u belongs to $(\mathrm{H}^2(\Omega))^d$:

$$|R_{\mathrm{div},K|L}(u)| \leq f(c_{\infty,2}, c_{0,2}^{\mathrm{app}}, c_{1,2}^{\mathrm{app}}) \, \frac{m(\sigma)}{m(K)^{1/2}} \, (\bar{h}_K^2 \, |u|_{H^2(\omega_K)} + \bar{h}_L^2 \, |u|_{H^2(\omega_L)}) \tag{19}$$

Proof. By definition of u_K and u_L, we can note $u_K = \phi_K(x_L)$ and $u_L = \phi_L(x_L)$, where ϕ_K and ϕ_L are two vector valued linear polynomials. With this notation, we have:

$$\begin{aligned}
R_{\mathrm{div},K|L}(u) \;&=\; m(K|L) \, (\frac{d_{L,K|L}}{d_{K|L}} \, \phi_K(x_K) + \frac{d_{K,K|L}}{d_{K|L}} \, \phi_K(x_L)) \cdot n_{K|L} - \int_{K|L} u \cdot n \\
&+\; m(K|L) \, \frac{d_{K,K|L}}{d_{K|L}} \, (\phi_L(x_L) - \phi_K(x_L)) \cdot n_{K|L}
\end{aligned} \tag{20}$$

By linearity of ϕ_K and recognizing, because $\dfrac{d_{L,\sigma}}{d_\sigma} x_K + \dfrac{d_{K,\sigma}}{d_\sigma}\ x_L$ is the barycenter of the edge $\sigma = K|L$, an one point integration rule valid up to degree one, we get for the first two terms of the preceding relation:

$$T_1 = m(K|L)\ \phi_K\Big(\frac{d_{L,K|L}}{d_{K|L}}\ x_K + \frac{d_{K,K|L}}{d_{K|L}}\ x_L\Big) \cdot n_{K|L} - \int_{K|L} u \cdot n = \int_{K|L} (u - \phi_K) \cdot n$$

Inequality (14) then (12) yields:

$$\begin{aligned}
|T_1| = \quad & \leq m(K|L)^{1/2} \|u - \phi_K\|_{L^2(K|L)} \\
& \leq m(K|L)^{1/2} \ \left(2d\ \frac{m(K|L)}{m(K)}\right)^{1/2} \ (\|u - \phi_K\|_{L^2(K)} + h_K |u - \phi_K|_{H^1(K)}) \\
& \leq (2d)^{1/2}\ \frac{m(K|L)}{m(K)^{1/2}}\ (\|u - \phi_K\|_{L^2(\omega_K)} + h_K |u - \phi_K|_{H^1(\omega_K)})
\end{aligned}$$

By the approximation lemma (3.4) and because $h_K \leq \bar{h}_K$:

$$\begin{aligned}
|T_1| \quad & \leq (c^{\text{app}}_{0,1} + c^{\text{app}}_{1,1})\ (2d)^{1/2}\ \frac{m(\sigma)}{m(K)^{1/2}}\ \bar{h}_K\ |u|_{H^1(\omega_K)} \qquad \text{if } u \in \mathrm{H}^1(\Omega)^d \\
|T_1| \quad & \leq (c^{\text{app}}_{0,2} + c^{\text{app}}_{1,2})\ (2d)^{1/2}\ \frac{m(\sigma)}{m(K)^{1/2}}\ \bar{h}_K^2\ |u|_{H^2(\omega_K)} \qquad \text{if } u \in \mathrm{H}^2(\Omega)^d
\end{aligned} \tag{21}$$

The last part of the right hand member of equation (20) reads:

$$T_2 = m(K|L)\ \frac{d_{K,K|L}}{d_{K|L}}\ (\phi_L - \phi_K)(x_L) \cdot n_{K|L}$$

By lemma (3.2), we have:

$$|T_2| = |m(K|L)\ \frac{d_{K,K|L}}{d_{K|L}}\ (\phi_L - \phi_K)(x_L) \cdot n_{K|L}| \leq m(K|L) \|\phi_L - \phi_K\|_{L^\infty(L)} \leq c_{\infty,2}\ \frac{m(K|L)}{m(K)^{1/2}}\ \|\phi_L - \phi_K\|_{L^2(L)}$$

Because L is included in both ω_K and ω_L, we get:

$$\begin{aligned}
|T_2| \quad & \leq c_{\infty,2}\ \frac{m(K|L)}{m(K)^{1/2}}\ (\|\phi_L - u\|_{L^2(L)} + \|\phi_K - u\|_{L^2(L)}) \\
& \leq c_{\infty,2}\ \frac{m(K|L)}{m(K)^{1/2}}\ (\|\phi_L - u\|_{L^2(\omega_L)} + \|\phi_K - u\|_{L^2(\omega_K)})
\end{aligned}$$

and, by lemma (3.4):

$$\begin{aligned}
|T_2| \quad & \leq c_{\infty,2}\ c^{\text{app}}_{0,1}\ \frac{m(K|L)}{m(K)^{1/2}}\ (\bar{h}_L\ |u|_{H^1(\omega_L)} + \bar{h}_K\ |u|_{H^1(\omega_K)}) \qquad \text{if } u \in \mathrm{H}^1(\Omega)^d \\
|T_2| \quad & \leq c_{\infty,2}\ c^{\text{app}}_{0,2}\ \frac{m(K|L)}{m(K)^{1/2}}\ (\bar{h}_L^2\ |u|_{H^2(\omega_L)} + \bar{h}_K^2\ |u|_{H^2(\omega_K)}) \qquad \text{if } u \in \mathrm{H}^2(\Omega)^d
\end{aligned} \tag{22}$$

Finally, both desired results follow by collecting the bounds (21) and (22).

$\square$

4. Error Analysis

This section is aimed at the error analysis of the scheme under consideration. As usual in the analysis of stabilized methods for saddle point problems, the first step is to prove the stability of the scheme; this is the purpose of proposition 4.1. Then the error bound (theorem 4.3) follows by making use of consistency error estimates.

Proposition 4.1 (Stability of the scheme). *Let u, v and p, q be two elements of respectively $\mathrm{H}_{\mathcal{D}}(\Omega)^d$ and $\mathrm{H}_{\mathcal{D}}(\Omega)$. We note:*

$$\begin{aligned}
&B(u,p;v,q) = \\
&\sum_{K\in\mathcal{M}} v_K\cdot \left[\sum_{\sigma=K|L} -\frac{m(\sigma)}{d_\sigma}\,(u_L-u_K) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} -\frac{m(\sigma)}{d_{K,\sigma}}\,(-u_K) + \sum_{\sigma=K|L} m(\sigma)\,\frac{d_{L,\sigma}}{d_\sigma}\,(p_L-p_K)\,n_\sigma\right] \\
&+\sum_{K\in\mathcal{M}} q_K \sum_{\sigma=K|L} m(\sigma)\,\Big(\frac{d_{L,\sigma}}{d_\sigma}\,u_K + \frac{d_{K,\sigma}}{d_\sigma}\,u_L\Big)\cdot n_\sigma - \lambda \sum_{\sigma=K|L} (h_K^2+h_L^2)\,\frac{m(\sigma)}{d_\sigma}(p_L-p_K)
\end{aligned}$$

Then for each pair $u\in\mathrm{H}_{\mathcal{D}}(\Omega)^d$ and $p\in\mathrm{H}_{\mathcal{D}}(\Omega)$, there exists $\tilde u\in\mathrm{H}_{\mathcal{D}}(\Omega)^d$ and $\tilde p\in\mathrm{H}_{\mathcal{D}}(\Omega)$ such as:

$$\|\tilde u\|_{1,\mathcal{D}} + \|\tilde p\|_{L^2(\Omega)} \underset{\rm reg}{\leq} \|u\|_{1,\mathcal{D}} + \ \|p\|_{L^2(\Omega)} \tag{23}$$

and:

$$\|u\|_{1,\mathcal{D}}^2 + \|p\|_{L^2(\Omega)}^2 \underset{\rm reg}{\leq} B(u,p\,;\tilde u,\tilde p) \tag{24}$$

Proof. Let u and p be given as in the proposition statement. The proof of this proposition is obtained by building explicitely $\tilde u$ and $\tilde p$ such as the relations (23) and (24) hold.

In a first step, we recall that the discrete gradient is chosen as the transposed of the divergence, *i.e.* such as:

$$\sum_{K\in\mathcal{M}} u_K\cdot \sum_{\sigma=K|L} m(\sigma)\,\frac{d_{L,\sigma}}{d_\sigma}\,(p_L-p_K)\,n_\sigma + \sum_{K\in\mathcal{M}} p_K \sum_{\sigma=K|L} m(\sigma)\,\Big(\frac{d_{L,\sigma}}{d_\sigma}\,u_K + \frac{d_{K,\sigma}}{d_\sigma}\,u_L\Big)\cdot n_\sigma = 0$$

Consequently, by a standard reordering of the summations, we have:

$$B(u,p\,;u,p) = \|u\|_{1,\mathcal{D}}^2 + \lambda\ |p|_h^2$$

In a second step, we make use of the following result (see e.g. [10]): as $p\in\mathrm{L}^2(\Omega)$ and integral of p over Ω is zero, there exists $c_{\rm dr}>0$, which only depends on d and Ω, and $\bar v\in\mathrm{H}_0^1(\Omega)^d$ such that $\nabla\cdot(\bar v(x)) = -p(x)$ for a.e. $x\in\Omega$ and

$$|\bar v|_{H^1(\Omega)} \leq c_{\rm dr}\ \|p\|_{L^2(\Omega)} \tag{25}$$

Let $\bar v_K$ be the value taken on the control volume K by the projection onto $\mathrm{H}_{\mathcal{D}}(\Omega)^d$ of $\bar v$ by the operator $\Pi_{\mathcal{D}}$ defined in the preceding section. We have:

$$\begin{aligned}
B(u,p\,;\Pi_{\mathcal{D}}\bar v,0) \ &= \sum_{K\in\mathcal{M}} \bar v_K\cdot \left[\sum_{\sigma=K|L} -\frac{m(\sigma)}{d_\sigma}\,(u_L-u_K) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} -\frac{m(\sigma)}{d_{K,\sigma}}\,(-u_K)\right] \\
&+\sum_{K\in\mathcal{M}} \bar v_K\cdot \sum_{\sigma=K|L} m(\sigma)\,\frac{d_{L,\sigma}}{d_\sigma}\,(p_L-p_K)\,n_\sigma
\end{aligned}$$

The Cauchy-Schwarz inequality yields the following estimate for the first summation:

$$\sum_{K\in\mathcal{M}} \bar{v}_K \cdot \left[\sum_{\sigma=K|L} -\frac{m(\sigma)}{d_\sigma}\ (u_L - u_K) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} -\frac{m(\sigma)}{d_{K,\sigma}}\ (-u_K) \right] \geq -\ \|\Pi_{\mathcal{D}}\bar{v}\|_{1,\mathcal{D}}\ \|u\|_{1,\mathcal{D}} \tag{26}$$

Using the fact that the discrete gradient is by construction the transposed of the discrete divergence, we obtain for the second term:

$$T_2 = \sum_{K\in\mathcal{M}} \bar{v}_K \sum_{\sigma=K|L} m(\sigma)\ \frac{d_{L,\sigma}}{d_\sigma}\ (p_L - p_K)\ n_\sigma = -\sum_{K\in\mathcal{M}} p_K \sum_{\sigma=K|L} m(\sigma)\ (\frac{d_{L,\sigma}}{d_\sigma}\ \bar{v}_K + \frac{d_{K,\sigma}}{d_\sigma}\ \bar{v}_L)\cdot n_\sigma$$

Adding and substracting the integral over each element of the divergence of $\bar{v}$ yields:

$$T_2 = \underbrace{-\sum_{K\in\mathcal{M}} p_K \int_K \nabla\cdot(\bar{v})}_{T_3} \underbrace{-\sum_{K\in\mathcal{M}} p_K \left[\sum_{\sigma=K|L} m(\sigma)\ (\frac{d_{L,\sigma}}{d_\sigma}\ \bar{v}_K + \frac{d_{K,\sigma}}{d_\sigma}\ \bar{v}_L)\cdot n_{K|L} - \int_\sigma \bar{v}\cdot n_{K|L} \right]}_{T_4}$$

The first term reads:

$$T_3 = -\sum_{K\in\mathcal{M}} \int_K p_K\ \nabla\cdot(\bar{v}) = \sum_{K\in\mathcal{M}} \int_K p_K^2 = \|p\|^2_{L^2(\Omega)} \tag{27}$$

Reordering the sums in the second one, we obtain:

$$T_4 = \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \left[(\frac{m(\sigma)}{d_\sigma})^{1/2}\ (h_K^2 + h_L^2)^{1/2}\ (p_K - p_L) \right] \left[(\frac{d_\sigma}{m(\sigma)})^{1/2} \frac{1}{(h_K^2 + h_L^2)^{1/2}}\ R_{{\rm div},K|L}(\bar{v}) \right]$$

and using the Cauchy-Schwarz inequality:

$$|T_4| \leq |p|_h \left[\sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{d_\sigma}{m(\sigma)}\ \frac{1}{(h_K^2 + h_L^2)^{1/2}}\ (R_{{\rm div},K|L}(\bar{v}))^2 \right]^{1/2}$$

By lemma (3.10), we then get:

$$|T_4| \leq g(c_{\infty,2}, c^{\rm app}_{0,1}, c^{\rm app}_{1,1})\ |p|_h \left[\sum_{\sigma\in\mathcal{E}_{\rm int}(\sigma=K|L)} \frac{d_\sigma\ m(\sigma)}{m(K)} \frac{\bar{h}_L^2}{h_K^2 + h_L^2}\ |\bar{v}|^2_{H^1(\omega_K)} + \frac{\bar{h}_K^2}{h_K^2 + h_L^2}\ |\bar{v}|^2_{H^1(\omega_L)}) \right]^{1/2}$$

The quantity $d_\sigma\ m(\sigma)$ can be seen as the area of a volume ($d = 3$) or surface ($d = 2$) included in $K \cup L$. Consequently, as $\max\limits_{K\in\mathcal{M}} h_K/h_L$ is one of the parameters of regul($\mathcal{M}$), we get:

$$\frac{d_\sigma\ m(\sigma)}{m(K)} \underset{\rm reg}{\leq} 1$$

By the same way:

$$\frac{\bar{h}_L^2}{h_K^2 + h_L^2} \underset{\rm reg}{\leq} 1 \quad , \qquad \frac{\bar{h}_K^2}{h_K^2 + h_L^2} \underset{\rm reg}{\leq} 1$$

Finally, as a control volume is intersected by at most N_ω domains ω_L, each control volume is counted only a bounded number of times in the above summation, and we have:

$$|T_4| \underset{\text{reg}}{\leq} |p|_h \; |\bar{v}|_{H^1(\Omega)} \tag{28}$$

Finally, gathering the estimates (26),(27) and (28) yields:

$$B(u,p\,;\Pi_{\mathcal{D}}\bar{v},0) \geq \|p\|^2_{L^2(\Omega)} - \; \|\bar{v}\|_{1,\mathcal{D}} \; \|u\|_{1,\mathcal{D}} - c_1 \; |p|_h \; |\bar{v}|_{H^1(\Omega)}$$

where c_1 is a non-decreasing function of the parameters of regul($\mathcal{M}$). As, by construction, $|\bar{v}|_{H^1(\Omega)} \leq c_{\rm dr} \|p\|_{L^2(\Omega)}$ and, by continuity of the projection operator $\Pi_{\mathcal{D}}$ from $\mathrm{H}^1(\Omega)^d$ onto $\mathrm{H}_{\mathcal{D}}(\Omega)^d$) (proposition 3.6), $\|\bar{v}\|_{1,\mathcal{D}} \underset{\text{reg}}{\leq} |\bar{v}|_{H^1(\Omega)}$, this inequality equivalently reads:

$$B(u,p\,;\Pi_{\mathcal{D}}\bar{v},0) \geq \|p\|^2_{L^2(\Omega)} - c_2 \|p\|_{L^2(\Omega)} \; \|u\|_{1,\mathcal{D}} - c_1 \; c_{\rm dr} |p|_h \; \|p\|_{L^2(\Omega)}$$

Using Youngs inequality, we obtain the existence of three constants c_3, c_4 and c_5 depending on $c_{\rm dr}$ and (once again in a non-decreasing way) on the parameters in regul($\mathcal{M}$) such that:

$$B(u,p\,;\Pi_{\mathcal{D}}\bar{v},0) \geq c_3 \; \|p\|^2_{L^2(\Omega)} - c_4 \; \|u\|^2_{1,\mathcal{D}} - c_5 \; |p|^2_h$$

By linearity of $B(\cdot,\cdot;\cdot,\cdot)$, we then have, for each positive constant ξ:

$$B(u,p\,;u + \xi \; \Pi_{\mathcal{D}}\bar{v},p) \geq (1 - \xi \; c_4) \; \|u\|^2_{1,\mathcal{D}} + \xi \; c_3 \; \|p\|^2_{L^2(\Omega)} + (\lambda - \xi \; c_5) \; |p|^2_h$$

Choosing a value of ξ small enough, this inequation yields an estimate of the form (24). As the relation (23) is clearly verified by the pair $(u + \xi \; \Pi_{\mathcal{D}}\bar{v}, p)$, this concludes the proof. □

An immediate consequence of this stability inequality is that the discrete problem is well posed:

Proposition 4.2. *The discrete system (9), completed by the constraint (10), admits an unique solution (u,p).*

Proof. Proposition (4.1) implies that the kernel of the operator associated to the system of linear equations (9) is reduced to $(0,0)$. □

We are now in position to state the convergence result of the scheme:

Theorem 4.3. *We assume that the weak solution $(\bar{u},\bar{p})$ of the Stokes problem in the sense of (2) is such that $(\bar{u},\bar{p}) \in \mathrm{H}^1_0(\Omega)^d \cap \mathrm{H}^2(\Omega)^d \times \mathrm{H}^1(\Omega)$.*

Let $(u,p) \in \mathrm{H}_{\mathcal{D}}(\Omega)^d \times \mathrm{H}_{\mathcal{D}}(\Omega)$ be the solution to (9). We note $\bar{u}_{\mathcal{D}}$ and $\bar{p}_{\mathcal{D}}$ the projection by the operator $\Pi_{\mathcal{D}}$ on the discrete spaces of respectively $\bar{u}$ and $\bar{p}$ and define $e \in \mathrm{H}_{\mathcal{D}}(\Omega)^d$ and $\epsilon \in \mathrm{H}_{\mathcal{D}}(\Omega)$ by $e = u - \bar{u}_{\mathcal{D}}$ and $\epsilon = p - \bar{p}_{\mathcal{D}}$.

Then:

$$\|e\|_{1,\mathcal{D}} + \|\epsilon\|_{L^2(\Omega)} \underset{\text{reg}}{\leq} h \; (|\bar{u}|_{H^2(\Omega)} + |\bar{p}|_{H^1(\Omega)}) \tag{29}$$

In addition, let $\hat{u}_{\mathcal{D}}$ be the function of $\mathrm{H}_{\mathcal{D}}(\Omega)^d$ defined by $\hat{u}^{(i)}_{\mathcal{D}}|_K = \bar{u}^{(i)}(x_K)$, $\forall K \in \mathcal{M}$. Then:

$$\|u - \hat{u}_{\mathcal{D}}\|_{1,\mathcal{D}} + \|\epsilon\|_{L^2(\Omega)} \underset{\text{reg}}{\leq} h \; (|\bar{u}|_{H^2(\Omega)} + |\bar{p}|_{H^1(\Omega)}) \tag{30}$$

Finally, we also have:

$$\|u - \bar{u}\|_{L^2(\Omega)} + \|p - \bar{p}\|_{L^2(\Omega)} \underset{\text{reg}}{\leq} h \; (|\bar{u}|_{H^1(\Omega)} + |\bar{u}|_{H^2(\Omega)} + |\bar{p}|_{H^1(\Omega)}) \tag{31}$$

Proof. Substracting the same terms at the left and right hand member of the discrete momentum balance equation, we get, for each control volume K of $\mathcal{M}$:

$$\sum_{\sigma=K|L} -\frac{m(\sigma)}{d_\sigma}\,(e_L - e_K) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} -\frac{m(\sigma)}{d_{K,\sigma}}\,(-e_K) + \sum_{\sigma=K|L} m(\sigma)\,\frac{d_{L,\sigma}}{d_\sigma}\,(\epsilon_L - \epsilon_K)\,n_\sigma = \int_K f$$
$$+ \sum_{\sigma=K|L} \frac{m(\sigma)}{d_\sigma}\,(\bar u_{\mathcal{D}L} - \bar u_{\mathcal{D}K}) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} \frac{m(\sigma)}{d_{K,\sigma}}\,(-\bar u_{\mathcal{D}K}) + \sum_{\sigma=K|L} -m(\sigma)\,\frac{d_{L,\sigma}}{d_\sigma}\,(\bar p_{\mathcal{D}L} - \bar p_{\mathcal{D}K})\,n_\sigma$$

The regularity of $\bar u$ and $\bar p$ assumed in the statement of the theorem allows to integrate the continuous partial derivative equation (1) over each element K:

$$\int_{\partial K} -\nabla\bar u\cdot n + \int_{\partial K} \bar p\; n = \int_K f$$

Substracting this relation to the previous one and switching, for the pressure term in the right hand member of the relation, to the equivalent formulation given by (11), we get, for each control volume K of $\mathcal{M}$:

$$\sum_{\sigma=K|L} -\frac{m(\sigma)}{d_\sigma}\,(e_L - e_K) + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} -\frac{m(\sigma)}{d_{K,\sigma}}\,(-e_K) + \sum_{\sigma=K|L} m(\sigma)\,(\frac{d_{L,\sigma}}{d_\sigma}\,\epsilon_L + \frac{d_{K,\sigma}}{d_\sigma}\,\epsilon_K)\,n_\sigma =$$
$$\sum_{\sigma=K|L}\left[\frac{m(\sigma)}{d_\sigma}\,(\bar u_{\mathcal{D}L} - \bar u_{\mathcal{D}K}) - \int_\sigma \nabla\bar u\cdot n\right] + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}}\left[\frac{m(\sigma)}{d_{K,\sigma}}\,(-\bar u_{\mathcal{D}K}) - \int_\sigma \nabla\bar u\cdot n\right] \qquad (T_{1,K})$$
$$+ \sum_{\sigma=K|L}\left[-m(\sigma)\,(\frac{d_{L,\sigma}}{d_\sigma}\,\bar p_{\mathcal{D}L} + \frac{d_{K,\sigma}}{d_\sigma}\,\bar p_{\mathcal{D}K})\,n_\sigma + \int_\sigma \bar p\; n\right] + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}}\left[-m(\sigma)\,\bar p_{\mathcal{D}K}\;n_\sigma + \int_\sigma \bar p\; n\right] \qquad (T_{2,K})$$

Repeating the same process for the mass balance equation yields, once again for each control volume K of $\mathcal{M}$:

$$\sum_{\sigma=K|L} m(\sigma)\,(\frac{d_{L,\sigma}}{d_\sigma}\,e_K + \frac{d_{K,\sigma}}{d_\sigma}\,e_L)\cdot n_\sigma - \lambda\sum_{\sigma=K|L}(h_K^2 + h_L^2)\,\frac{m(\sigma)}{d_\sigma}(\epsilon_L - \epsilon_K) =$$
$$\sum_{\sigma=K|L} m(\sigma)\,(\frac{d_{L,\sigma}}{d_\sigma}\,\bar u_{\mathcal{D}K} + \frac{d_{K,\sigma}}{d_\sigma}\,\bar u_{\mathcal{D}L})\cdot n_\sigma \qquad (T_{3,K})$$
$$+ \lambda\sum_{\sigma=K|L}\frac{m(\sigma)}{d_\sigma}\,(h_K^2 + h_L^2)\,(\bar p_{\mathcal{D}L} - \bar p_{\mathcal{D}K}) \qquad (T_{4,K})$$

We choose $\tilde e \in \mathrm{H}_{\mathcal{D}}(\Omega)^d$ and $\tilde\epsilon \in \mathrm{H}_{\mathcal{D}}(\Omega)^d$ in such a way that the stability relations (23) and (24) are satisfied with $u = e$ and $p = \epsilon$. We then obtain:

$$\|e\|_{1,\mathcal{D}}^2 + \|\epsilon\|_{L^2(\Omega)}^2 \underset{\rm reg}{\leq} \underbrace{\sum_{K\in\mathcal{M}} \tilde e_K T_{1,K}}_{(T_\Delta)} + \underbrace{\sum_{K\in\mathcal{M}} \tilde e_K T_{2,K}}_{(T_{\rm grad})} + \underbrace{\sum_{K\in\mathcal{M}} \tilde\epsilon_K T_{3,K}}_{(T_{\rm div})} + \underbrace{\sum_{K\in\mathcal{M}} \tilde\epsilon_K T_{4,K}}_{(T_{\rm c})}$$

Next step consists in bounding each of these terms. Reordering the summations, we get for T_Δ:

$$\begin{aligned}
T_\Delta &= \sum_{K\in\mathcal{M}} \tilde{e}_K \left\{ \sum_{\sigma=K|L} \left[\frac{m(\sigma)}{d_\sigma}\ (\bar{u}_{\mathcal{D}L} - \bar{u}_{\mathcal{D}K}) - \int_\sigma \nabla\bar{u}\cdot n \right] + \sum_{\sigma\in\mathcal{E}(K)\cap\mathcal{E}_{\rm ext}} \left[\frac{m(\sigma)}{d_{K},\sigma}\ (-\bar{u}_{\mathcal{D}K}) - \int_\sigma \nabla\bar{u}\cdot n \right] \right\} \\
&= \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} (\tilde{e}_K - \tilde{e}_L)\ \left(\frac{m(\sigma)}{d_\sigma}\ (\bar{u}_{\mathcal{D}L} - \bar{u}_{\mathcal{D}K}) - \int_\sigma \nabla\bar{u}\cdot n \right) \\
&+ \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \tilde{e}_K\ \left(\frac{m(\sigma)}{d_{K,\sigma}}\ (-\bar{u}_{\mathcal{D}K}) - \int_\sigma \nabla\bar{u}\cdot n \right)
\end{aligned}$$

The Cauchy-Schwarz inequality yields:

$$\begin{aligned}
|T_\Delta| \quad &\leq \quad \left[\sum_{\sigma\in\mathcal{E}_{\rm int}(\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\tilde{e}_K - \tilde{e}_L)^2 + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ \tilde{e}_K^2 \right]^{1/2} \\
&\quad \left[\sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{d_\sigma}{m(\sigma)}\ \left(\frac{m(\sigma)}{d_\sigma}\ (\bar{u}_{\mathcal{D}L} - \bar{u}_{\mathcal{D}K}) - \int_\sigma \nabla\bar{u}\cdot n \right)^2 \right. \\
&\qquad \left. + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{d_{K,\sigma}}{m(\sigma)}\ \left(\frac{m(\sigma)}{d_{K,\sigma}}\ (-\bar{u}_{\mathcal{D}K}) - \int_\sigma \nabla\bar{u}\cdot n \right)^2 \right]^{1/2} \\
&= \quad \|\tilde{e}\|_{1,\mathcal{D}} \left[\sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{d_\sigma}{m(\sigma)}\ (R_{\Delta,K|L}(\bar{u}))^2 + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{d_{K,\sigma}}{m(\sigma)} R_{\Delta,\sigma}(\bar{u}))^2 \right]^{1/2}
\end{aligned}$$

Using lemma (3.8) and examining the functions of the geometrical features of the mesh appearing as coefficients in the summations, we see that:

$$|T_\Delta| \underset{\rm reg}{\leq}\ h\ \|\tilde{e}\|_{1,\mathcal{D}} \left[\sum_{\sigma\in\mathcal{E}_{\rm int}(\sigma=K|L)} |\bar{u}|^2_{H^2(\omega_K)} + |\bar{u}|^2_{H^2(\omega_L)} + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} |\bar{u}|^2_{H^2(\omega_K)} \right]^{1/2}$$

And, finally, as by assumption the integral over each control volume is counted no more than a bounded number of times (depending on N_ω and the number of sides of the considered control volumes):

$$|T_\Delta| \underset{\rm reg}{\leq} h\ \|\tilde{e}\|_{1,\mathcal{D}}\ |\bar{u}|_{H^2(\Omega)} \tag{32}$$

Following the same line, reordering the summations and using the Cauchy-Schwarz inequality yields for $T_{\rm grad}$:

$$|T_{\rm grad}| \leq \|\tilde{e}\|_{1,\mathcal{D}} \left[\sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{d_\sigma}{m(\sigma)}\ (R_{{\rm grad},K|L}(\bar{p}))^2 + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{d_{K,\sigma}}{m(\sigma)}\ (R_{{\rm grad},\sigma}(\bar{p}))^2 \right]^{1/2}$$

which leads, by lemma (3.9), to the following estimate for $T_{\rm grad}$:

$$|T_{\rm grad}| \underset{\rm reg}{\leq} h\ \|\tilde{e}\|_{1,\mathcal{D}}\ |\bar{p}|_{H^1(\Omega)} \tag{33}$$

By the same way, we obtain for $T_{\rm div}$:

$$|T_{\rm div}| \le \|\tilde{\epsilon}\|_{L^2(\Omega)} \left[\sum_{K\in\mathcal{M}} \frac{1}{m(K)} \left(\sum_{\sigma=K|L} R_{{\rm div},K|L}(\bar{u}) \right)^2 \right]^{1/2}$$

and, by lemma (3.10):

$$|T_{\rm div}| \underset{\rm reg}{\le} h \ \|\tilde{\epsilon}\|_{L^2(\Omega)} \ |u|_{H^2(\Omega)} \tag{34}$$

Finally, reordering summations and using the Cauchy-Schwarz inequality, the following bound holds for $T_{\rm c}$:

$$|T_{\rm c}| \le 2\lambda \ h \ |\tilde{\epsilon}|_h \ |\bar{p}_{\mathcal{D}}|_{1,\mathcal{D}}$$

Using proposition (3.6) and the inverse inequality (8), we finally obtain:

$$|T_{\rm c}| \underset{\rm reg}{\le} \lambda \ h \ \|\tilde{\epsilon}\|_{L^2(\Omega)} \ |\bar{p}|_{H^1(\Omega)} \tag{35}$$

The four terms T_Δ, $T_{\rm grad}$, $T_{\rm div}$ and $T_{\rm c}$ are now bounded respectively by the estimates (32), (33), (34) and (35), and we get:

$$\|u\|^2_{1,\mathcal{D}} + \|p\|^2_{L^2(\Omega)} \underset{\rm reg}{\le} h \ \left[\|\tilde{\epsilon}\|_{1,\mathcal{D}} + \|\tilde{\epsilon}\|_{L^2(\Omega)} \right] \ \left[|u|_{H^2(\Omega)} + |\bar{p}|_{H^1(\Omega)} \right]$$

The first estimate of the theorem (29) then follows by Young's inequality and using relation (23). The second one is easily deduced from (29), using the triangular inequality and the second estimate of proposition (3.7). The third one follows similarly from the triangular inequality, the first estimate of proposition (3.7) and the discrete Poincaré inequality (7).

□

Remark 4.4. In view of this proof (see in particular equation (34)), the second order estimate for the residual associated to the divergence term seems to be necessary to obtain a first order convergence rate for the scheme. This considerably reduces the generality of the possible meshings, as it imposes for the segment $[x_K, x_L]$ to cross the edge $K|L$ at its barycenter. For more general discretization where this condition is not satisfied, we prove in [5] only an $h^{1/2}$ error estimate.

5. Numerical tests

The aim of this section is to check the validity of the theoretical analysis against a practical test case for which an analytic solution can be exhibited. This solution is built as follows. We choose a streamfunction and a geometrical domain such that homogeneous Dirichlet conditions holds:

$$\varphi = 1000 \ \left[\, x\,(1-x)\,y\,(1-y) \, \right]^2 \quad , \qquad \Omega =]0,1[\times]0,1[\quad , \qquad \bar{u} = \begin{bmatrix} \dfrac{\partial \varphi}{\partial y} \\ -\dfrac{\partial \varphi}{\partial x} \end{bmatrix}$$

we pick an arbitrary pressure in $\mathrm{L}^2_0(\Omega)$:

$$p = 100 \ (x^2 + y^2 - \frac{2}{3})$$

and the right hand member f is computed in order that the equations of the Stokes problem (1) are satisfied.

For all numerical tests presented here, we chose for the parameter λ the value 10^{-2}, which is within the range of recommended values for the stabilization parameter of the Brezzi-Pitkäranta scheme.

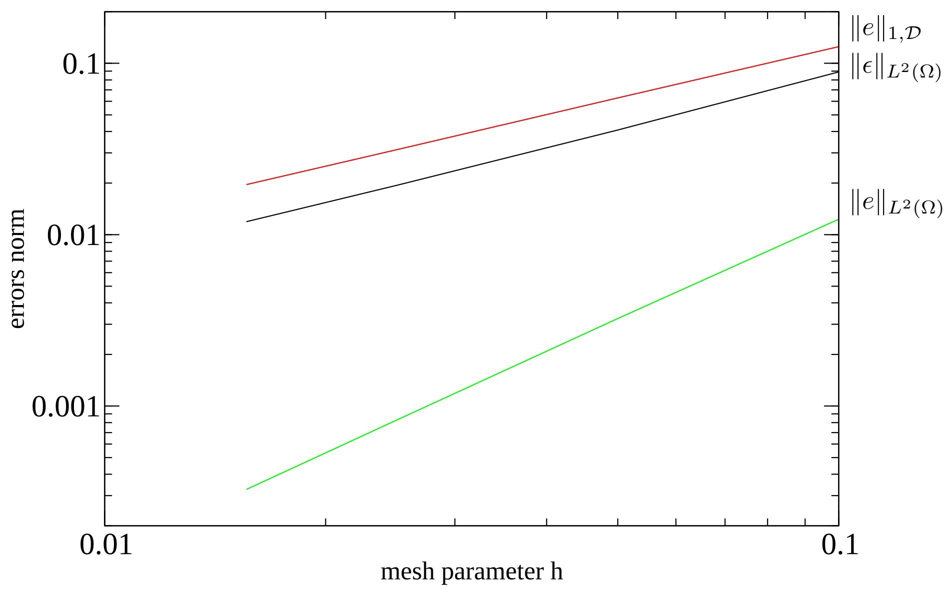

Figure 1. Errors for the velocity and the pressure obtained with simplicial control volumes.

The velocity and pressure errors are defined respectively as:

$$e_K^{(i)} = u_K^{(i)} - \bar{u}^{(i)}(x_K) \quad , \qquad \epsilon = p_K - \bar{p}(x_K)$$

This pressure error definition is not the same as in the analysis. However, for a sufficiently regular pressure field, both definitions are equivalent. Indeed, let $\hat{p}$ be the function of $\mathrm{H}_{\mathcal{D}}$ defined by $\hat{p}_K = p(x_K)$. Due to the regularity of $\bar{p}$, the discrete Poincaré-Friedrich inequality and proposition (3.7) yields:

$$\|\Pi_{\mathcal{D}} p - \hat{p}\|_{L^2(\Omega)} \underset{\text{reg}}{\leq} |\Pi_{\mathcal{D}} p - \hat{p}|_{1,\mathcal{D}} \underset{\text{reg}}{\leq} h|p|_{H^2(\Omega)}$$

and, by the triangular inequality, estimate (30) yields:

$$\|\epsilon\|_{L^2(\Omega)} \leq \|p - \Pi_{\mathcal{D}} p\|_{L^2(\Omega)} + \|\Pi_{\mathcal{D}} p - \hat{p}\|_{L^2(\Omega)} \underset{\text{reg}}{\leq} h \ (|p|_{H^1(\Omega)} + |p|_{H^2(\Omega)})$$

We first solve this problem using a family of acute angles triangulations. The obtained errors are reported on picture 1. As foreseen by the theory, we observe a first order convergence for both the velocity in the $\|\cdot\|_{1,\mathcal{D}}$ norm and pressure in L^2 norm. In addition, a second order convergence is observed for the velocity in the (discrete) L^2 norm.

In a second step, we check the reliability of the scheme for structured irregular grids. To this purpose, we build two meshings of the domain Ω generated by the same sequence of subdivision along each direction, defined as follows: in the first one, all the control volumes are identical squares; in the second one, the size of the first, third, ... $(2i-1)^{th}$ intervals is h while the size of the second, fourth, ... $(2i)^{th}$ intervals is $h/10$.

Picture 2 and picture 3 show the evolution of the errors as a function of the grid parameter h for respectively the first meshing and the second one. In both cases, results are better as can be expected from the theory: the

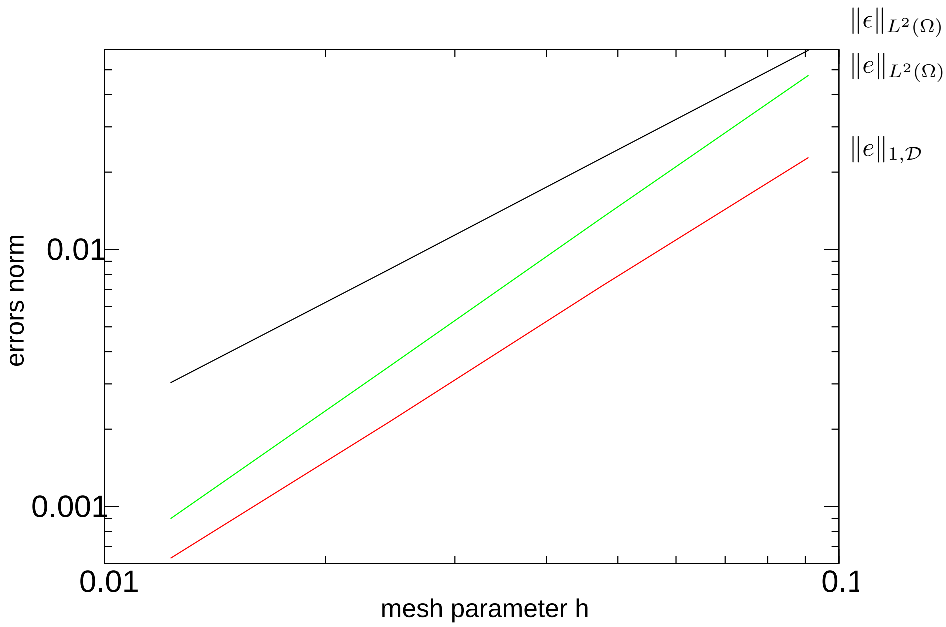

FIGURE 2. Errors for the velocity and the pressure obtained with squared control volumes.

convergence rate is close to 7/4 for the velocity in $\|\cdot\|_{1,\mathcal{D}}$ norm, and close to 3/2 for the pressure in L^2 norm. In addition, as for simplicial triangulations, the velocity shows a second order convergence in L^2 norm. The quality of the results seems to be only slighted affected by the irregularity of the second family of meshings: compared to results obtained with squared control volumes, pressure and velocity errors are almost the same in the L^2 norm (the pressure approximation is even more accurate), and only twice less accurate for the velocity in $\|\cdot\|_{1,\mathcal{D}}$ norm.

6. Conclusion

We have presented in this paper a colocated finite volume scheme for the Stokes problem. Its stability is obtained by the addition to the continuity equation of a perturbation term which is a finite volume analogue of the well-known Brezzi-Pitkäranta stabilization term. For acute angles triangulations in 2D and for structured meshings of quadrangular (in 2D) or parallelepipedic (in 3D) control volumes, we prove a first order convergence in the natural finite volume discrete norms for both the velocity and the pressure. To the best of our knowledge, this theoretical result is, for incompressible flow problems, the first of this type for colocated finite volume schemes, or even (in 2D) for finite volume schemes based on general simplicial discretizations of the equations in primitive variables. This analysis is confirmed by numerical experiments, which show, in addition, a second order convergence for the velocity in the discrete L^2 norm. A discretization for Navier-Stokes equations following the same ideas and dealing with general meshings can be found in [5].

In view of the popularity of cheap (low degree) approximations in fluid flow applications, the considered scheme should deserve further work. In particular, a stable discretization should be derived for the more realistic Stokes problem where the divergence of the stress tensor is used instead of the velocity Laplacian, to allow to handle many practical applications involving a non-constant fluid viscosity.

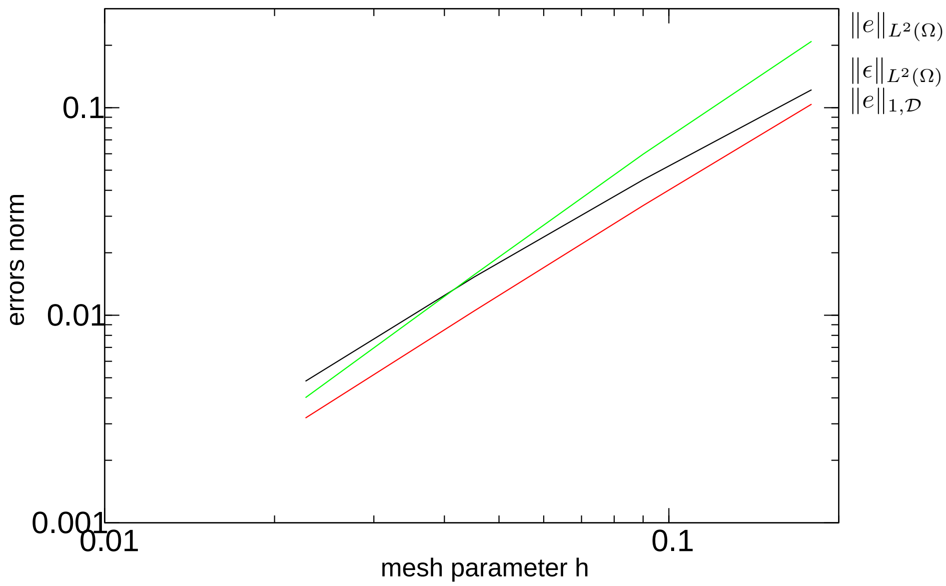

FIGURE 3. Errors for the velocity and the pressure obtained with rectangular control volumes.

APPENDIX A. PROOF OF PROPOSITION (3.6)

Proof. The proof of the first inequality of the proposition can be easily derived from the proof of the second one. Consequently, we will only address the latter here.

By definition of the projection operator $\Pi_{\mathcal{D}}$, the discrete norm of $\hat{u} = \Pi_{\mathcal{D}} u$ reads:

$$
\begin{aligned}
\|\hat{u}\|_{1,\mathcal{D}}^2 &= \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\hat{u}_L - \hat{u}_K)^2 + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ \hat{u}_K^2 \\
&= \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\phi_L(x_L) - \phi_K(x_K))^2 + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ \phi_K(x_K)^2 \\
&\le 2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\phi_K(x_L) - \phi_K(x_K))^2 + 2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\phi_L(x_L) - \phi_K(x_L))^2 \\
&+2 \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ (\phi_K(x_K) - \phi_K(x_\sigma))^2 + 2 \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ \phi_K(x_\sigma)^2
\end{aligned}
\tag{36}
$$

To proceed, we must now bound each term at the right hand side of this relation. As ϕ_K is a linear polynomial, the first summation in the above relation reads:

$$
\begin{aligned}
T_1 = \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\phi_K(x_L) - \phi_K(x_K))^2 \quad &= \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\nabla\phi_K \cdot \overrightarrow{x_K x_L})^2 \\
&= \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} m(\sigma)\ d_\sigma\ (\nabla\phi_K \cdot n_{K|L})^2
\end{aligned}
$$

The quantity $m(\sigma)\ d_\sigma$ can be seen as the measure of a domain included in $K \cup L$, and so is lower than the measure of ω_K; we then get, by lemma (3.4):

$$T_1 \leq \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} |\phi_K|^2_{H^1(\omega_K)} \leq (c^{\rm app}_{1,1})^2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} |u|^2_{H^1(\omega_K)} \tag{37}$$

Using lemma (3.2), the second summation in (36) can be estimated as follows:

$$T_2 = \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ (\phi_L(x_L)-\phi_K(x_L))^2 \leq (c_{\infty,2})^2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma\ m(L)}\ \|\phi_L-\phi_K\|^2_{L^2(L)}$$

Then, because L is included in both ω_K and ω_L, we get by lemma (3.4):

$$\begin{aligned} T_2 \quad & \leq 2\,(c_{\infty,2})^2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma\ m(L)}\ \left[\|\phi_L-u\|^2_{L^2(L)}+\|\phi_K-u\|^2_{L^2(L)}\right] \\ & \leq 2\,(c_{\infty,2})^2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma\ m(L)}\ \left[\|\phi_L-u\|^2_{L^2(\omega_L)}+\|\phi_K-u\|^2_{L^2(\omega_K)}\right] \\ & \leq 2\,(c_{\infty,2}\ c^{\rm app}_{1,2})^2 \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma\ m(L)}\ \left[\bar h_L^2\ |u|^2_{H^1(\omega_L)}+\bar h_K^2\ |u|^2_{H^1(\omega_K)}\right] \end{aligned} \tag{38}$$

Using strictly the same arguments as for the bound of the term T_1 (the only difference is to replace d_σ by $d_{K,\sigma}$, we obtain similarly for the third term in (36):

$$T_3 \leq (c^{\rm app}_{1,1})^2 \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} |u|^2_{H^1(\omega_K)} \tag{39}$$

Finally, using the linearity of ϕ_K and the fact that u vanishes on $\partial\Omega$, the fourth term in (36) reads:

$$T_4 = \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ \phi_K(x_\sigma)^2 = \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{1}{m(\sigma)\ d_{K,\sigma}}\ \left[\int_\sigma \phi_K - u\right]^2$$

By inequality (14), lemma (3.1) and lemma (3.4), we find that:

$$\begin{aligned} T_4 \quad & \leq \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{1}{d_{K,\sigma}} \|\phi_K-u\|^2_{L^2(\sigma)} \\ & \leq d \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}\ m(K)}\ \left[\|\phi_K-u\|_{L^2(K)}+h_K\ |\phi_K-u|_{H^1(K)}\right]^2 \\ & \leq d\ (c^{\rm app}_{1,2}+c^{\rm app}_{1,1})^2 \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)\ \bar h_K^2}{d_{K,\sigma}\ m(K)} |u|^2_{H^1(\omega_K)} \end{aligned} \tag{40}$$

Elementary considerations show that the constants depending on the geometry in (38) and (40) are controlled by quantitities which are non-decreasing functions of the parameters of the meshing gathered in regul($\mathcal{M}$). Consequently, relations (37), (38), (39) and (40) yields:

$$\|\hat u\|^2_{1,\mathcal{D}} \underset{\rm reg}{\leq} \sum_{\sigma\in\mathcal{E}_{\rm int}\ (\sigma=K|L)} |u|^2_{H^1(\omega_K)} + |u|^2_{H^1(\omega_L)} + \sum_{\sigma\in\mathcal{E}_{\rm ext}\ (\sigma\in\mathcal{E}(K))} |u|^2_{H^1(\omega_K)}$$

As the integral over each element is accounted for in this summation a bounded number of times (depending on N_ω and the number of sides of the considered control volumes), this completes the proof.

□

Appendix B. Proof of proposition (3.7)

Proof. Proof of relation (15)

Decomposing the $L^2(\Omega)$ norm on each element and applying the triangular inequality, we get:

$$\begin{aligned}\|u-\Pi_{\mathcal{D}}u\|^2_{L^2(\Omega)} &= \sum_{K\in\mathcal{M}} \|u-\Pi_{\mathcal{D}}u\|^2_{L^2(K)} = \sum_{K\in\mathcal{M}} \|u-\phi_K(x_K)\|^2_{L^2(K)} \\ &\leq 2\sum_{K\in\mathcal{M}} \underbrace{\|u-\phi_K\|^2_{L^2(K)}}_{T_1} + \underbrace{\|\phi_K-\phi_K(x_K)\|_{L^2(K)}}_{T_2}\end{aligned}$$

By lemma (3.4), the first term is bounded by:

$$T_1 \leq \|u-\phi_K\|^2_{L^2(\omega_K)} \leq c^{\text{app}}_{0,1}\ \bar{h}_K^2\ |u|^2_{H^1(\omega_K)}$$

As ϕ_K is a linear polynomial, we have $\phi_K(x)-\phi_K(x_K) = \nabla\phi_K\cdot\overrightarrow{x_K\ x}$, $\forall x\in K$. Then, by lemma (3.4), T_2 is bounded by:

$$T_2 = \int_K (\nabla\phi_K\cdot\overrightarrow{x_K\ x})^2 \leq h_K^2 \int_K |\nabla\phi_K|^2 \leq c^{\text{app}}_{1,1}\ h_K^2\ |u|_{H^1(\omega_K)}$$

These two bounds yield:

$$\|u-\Pi_{\mathcal{D}}u\|^2_{L^2(\Omega)} \underset{\text{reg}}{\leq} h^2 \sum_{K\in\mathcal{M}} |u|_{H^1(\omega_K)}$$

And consequently, by remark (3.5):

$$\|u-\Pi_{\mathcal{D}}u\|^2_{L^2(\Omega)} \underset{\text{reg}}{\leq} h^2\ |u|_{H^1(\Omega)}$$

Proof of relation (16)

By definition of the discrete $H^1(\Omega)$ norm and using the fact that u vanishes on $\partial\Omega$, we have:

$$\begin{aligned}\|\Pi_{\mathcal{D}}u-\bar{u}\|^2_{1,\mathcal{D}} = &\sum_{\sigma\in\mathcal{E}_{\text{int}}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ \left[(\phi_L(x_L)-u(x_L))-(\phi_K(x_K)-u(x_K))\right]^2 \\ &+ \sum_{\sigma\in\mathcal{E}_{\text{ext}}\ (\sigma\in\mathcal{E}(K))} \frac{m(\sigma)}{d_{K,\sigma}}\ (\phi_K(x_K)-u(x_K))^2 \\ \leq\ & 2\sum_{\sigma\in\mathcal{E}_{\text{int}}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ \underbrace{\left[(\phi_K(x_L)-\phi_K(x_K))-(u(x_L)-u(x_K))\right]^2}_{T_1} \\ &+2\sum_{\sigma\in\mathcal{E}_{\text{int}}\ (\sigma=K|L)} \frac{m(\sigma)}{d_\sigma}\ \underbrace{\left[(\phi_L(x_L)-\phi_K(x_L)\right]^2}_{T_2} \\ &+2\sum_{\sigma\in\mathcal{E}_{\text{ext}}\ (\sigma\in\mathcal{E}(K))} \underbrace{\frac{m(\sigma)}{d_{K,\sigma}}\ \left[(\phi_K(x_K)-\phi_K(x_\sigma))-(u(x_K)-u(x_\sigma))\right]^2}_{T_3} +2\sum_{\sigma\in\mathcal{E}_{\text{ext}}\ (\sigma\in\mathcal{E}(K))} \underbrace{\frac{m(\sigma)}{d_{K,\sigma}}\ (\phi_K(x_\sigma))^2}_{T_4}\end{aligned}$$

To estimate the term T_1, a possible technique is to decompose T_1 as follows:

$$T_1 = \left[\underbrace{(\phi_K(x_L) - \phi_K(x_K)) - \frac{d_\sigma}{m(\sigma)} \int_\sigma \nabla u \cdot n}_{T_{1,1}} + \underbrace{\frac{d_\sigma}{m(\sigma)} \int_\sigma \nabla u \cdot n - (u(x_L) - u(x_K))}_{T_{1,2}} \right]^2$$

where n is the normal of the edge $K|L$ oriented from K to L, and recognize the consistency residual associated to the diffusion term for respectively $\Pi_{\mathcal{D}} u$ and $\bar{u}$. The first one is bounded by the lemma 3.8 in the present paper and a bound for the second one can be found in [4, pp. 786-790]. However, for two dimensional problems, T_1 can be estimated quite simply, making use of the tools repeatedly employed in this paper. We restrict here the exposition to this case and, to this purpose, we write T_1 as:

$$T_1 = \left[\nabla \phi_K \cdot \overrightarrow{x_K\ x_L} - \int_{x_K}^{x_L} \nabla u \cdot n_{K|L} \right]^2 = \left[\int_{x_K}^{x_L} \nabla(\phi_K - u) \cdot n_{K|L} \right]^2$$

We note $D_{K|L}$ the simplex of edges $[x_K x_L]$ and a segment of first point x_K and last point located on a vertex of $K|L$. Note that $D_{K|L}$ is included in ω_K and, for the particular polygonal domains under consideration, $m(D_{K|L}) = 1/4\ m(K|L)\ d_{K|L}$. Inequalities (14) and (13) yields:

$$\begin{aligned} |T_1| &\leq d_{K|L}\ |\phi_K - u|^2_{H^1([x_K x_L])} \\ &\leq 2d\ d_{K|L}\ \frac{m(K|L)}{m(D_{K|L})}\ \Big(|\phi_K - u|_{H^1(D_{K|L})} + \mathrm{diam}(D_{K|L}) |\phi_K - u|_{H^2(D_{K|L})} \Big)^2 \\ &\leq 8\ (c^{\mathrm{app}}_{1,2} + 1)^2\ \bar{h}_K^2\ |u|_{H^2(\omega_K)} \end{aligned}$$

The term T_2 can be estimated using successively lemma (3.2) and lemma (3.4) as follows:

$$\begin{aligned} |T_2| &\leq \|\phi_L - \phi_K\|^2_{L^\infty(L)} \\ &\leq (c_{\infty,2})^2\ \frac{1}{m(L)} \|\phi_L - \phi_K\|^2_{L^2(L)} \\ &\leq (c_{\infty,2})^2\ \frac{1}{m(L)} (\|\phi_L - u\|^2_{L^2(L)} + \|\phi_K - u\|^2_{L^2(L)}) \\ &\leq 2\ (c_{\infty,2}\ c^{\mathrm{app}}_{0,2})^2\ \frac{1}{m(L)} (\bar{h}_L^4\ |u|^2_{H^2(\omega_L)} + \bar{h}_K^4\ |u|^2_{H^2(\omega_L)}) \end{aligned}$$

The term T_3 is estimated using the same arguments as for T_1, and we get in particular for two-dimensional problems:

$$|T_3| \leq 8\ (c^{\mathrm{app}}_{1,2} + 1)^2\ \bar{h}_K^2\ |u|_{H^2(\omega_K)}$$

Finally, using the linearity of ϕ_K, the fact that x_σ is the barycenter of σ and the fact that u vanishes on $\partial\Omega$, the term T_4 reads:

$$T_4 = \frac{m(\sigma)}{d_{K,\sigma}}\ \phi_K(x_\sigma)^2 = \frac{1}{m(\sigma)\ d_{K,\sigma}}\ \left[\int_\sigma (\phi_K - u) \right]^2$$

By the inequality (14), lemma (3.1) and lemma (3.4), we find that:

$$\begin{aligned}
|T_4| &\leq \frac{1}{d_{K,\sigma}} \|\phi_K - u\|^2_{L^2(\sigma)} \\
&\leq d \ \frac{m(\sigma)}{d_{K,\sigma} \ m(K)} \ \left[\|\phi_K - u\|_{L^2(K)} + h_K \ |\phi_K - u|_{H^1(K)}\right]^2 \\
&\leq (c^{\mathrm{app}}_{0,2} + c^{\mathrm{app}}_{1,2})^2 d \ \frac{m(\sigma) \ \bar{h}^4_K}{d_{K,\sigma} \ m(K)} |u|^2_{H^2(K)}
\end{aligned}$$

The proof is then completed by collecting the bounds, checking that the geometrical coefficients can be bounded by non-decreasing functions of of the parameters gathered in regul($\mathcal{M}$) and using the remark (3.5). □

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