

A few tools for convergence analysis of Finite Volume schemes

B. Andreianov¹ M. Bendahmane² K. H. Karlsen³

¹Université de Franche-Comté, France

²Universidad de Concepción, Chile
and Al-Imam Muhammad Ibn Saud University, Riyadh, Saudi Arabia

³Oslo University & Centre for Advanced Studies, Norway
and Center for Biomedical Computing, Simula Research Laboratory, Lysaker, Norway

Porquerolles, June 2009

Workshop on Discretization Methods

Plan of the talk

- 1 **S.N. Kruzhkov's compactness lemma for evolution problems**
 - The statement of the lemma ("continuous")
 - Three (?) applications
 - The standard method and its variant
- 2 **The Kruzhkov lemma adapted to FV schemes**
 - Notation and example
 - The statement ("discrete") and comments
 - Proof (sketched)
- 3 **A gradient reconstruction formula on the plane**
 - The formula and its connection with FV discretizations
 - Applications: consistency + discrete duality

A COMPACTNESS LEMMA

Moduli of continuity

A function $\omega : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is called **modulus of continuity** , if

- ω is **continuous** , non-decreasing, and $\omega(0) = 0$
- ω is sub-additive, i.e. $\omega(r + s) \leq \omega(r) + \omega(s)$

Moduli of continuity are used to “quantify” various continuity and uniform continuity properties.

Moduli of continuity

A function $\omega : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ is called **modulus of continuity** , if

- ω is **continuous** , non-decreasing, and $\omega(0) = 0$
- ω is sub-additive, i.e. $\omega(r + s) \leq \omega(r) + \omega(s)$

Moduli of continuity are used to “quantify” various continuity and uniform continuity properties.

Remarks:

- A **modulus of continuity** always has a concave envelope, and therefore (the way we use it) it **can always be assumed concave and strictly increasing**
- **Examples:**
 - power-like (or Hölder) moduli of continuity
 $\omega(r) = \text{const } r^\alpha, \alpha \in (0, 1]$;
 - “log-Hölder” moduli of continuity $\omega(r) = \frac{\text{const}}{|\ln |r||}$ (for r small)

Rq. It is not possible to have a modulus of continuity “better” than $\omega(r) = \text{const } r$

The statement of the lemma ("continuous")

The following lemma due to [Kruzhkov \('69\)](#) is a sharp tool for proving strong L^1 compactness of families of solutions of evolution PDEs.

It claims that **a family of solutions of evolution equations which possesses uniform space translates in $L^1(Q)$ also possesses uniform time translates**

The statement of the lemma ("continuous")

The following lemma due to [Kruzhkov \('69\)](#) is a sharp tool for proving strong L^1 compactness of families of solutions of evolution PDEs.

It claims that **a family of solutions of evolution equations which possesses uniform space translates in $L^1(Q)$ also possesses uniform time translates**, more exactly :

Lemma (the "continuous" statement)

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$.

The statement of the lemma ("continuous")

The following lemma due to [Kruzhkov \('69\)](#) is a sharp tool for proving strong L^1 compactness of families of solutions of evolution PDEs.

It claims that **a family of solutions of evolution equations which possesses uniform space translates in $L^1(Q)$ also possesses uniform time translates**, more exactly :

Lemma (the "continuous" statement)

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Assume that
– families of functions $(u^h)_h, (F_\alpha^h)_{h,\alpha}$ are bounded in $L^1(Q)$

The statement of the lemma ("continuous")

The following lemma due to [Kruzhkov \('69\)](#) is a sharp tool for proving strong L^1 compactness of families of solutions of evolution PDEs.

It claims that **a family of solutions of evolution equations which possesses uniform space translates in $L^1(Q)$ also possesses uniform time translates**, more exactly :

Lemma (the "continuous" statement)

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Assume that

– families of functions $(u^h)_h, (F_\alpha^h)_{h,\alpha}$ are bounded in $L^1(Q)$

– they satisfy $\partial_t u^h = \sum_{|\alpha| \leq m} D^\alpha F_\alpha^h$ in $\mathcal{D}'(Q)$

– u^h can be extended outside Q , and one has

$$\sup_{|\Delta x| \leq \Delta} \int_0^T \int_{\mathbb{R}^d} |u^h(t, x + \Delta x) - u^h(t, x)| \, dx dt \leq \omega(\Delta),$$

where $\omega(\cdot)$ is a modulus of continuity that does not depend on h .

The statement of the lemma ("continuous")

The following lemma due to [Kruzhkov \('69\)](#) is a sharp tool for proving strong L^1 compactness of families of solutions of evolution PDEs.

It claims that a family of solutions of evolution equations which possesses uniform space translates in $L^1(Q)$ also possesses uniform time translates, more exactly :

Lemma (the "continuous" statement)

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Assume that

– families of functions $(u^h)_h, (F_\alpha^h)_{h,\alpha}$ are bounded in $L^1(Q)$

– they satisfy $\partial_t u^h = \sum_{|\alpha| \leq m} D^\alpha F_\alpha^h$ in $\mathcal{D}'(Q)$

– u^h can be extended outside Q , and one has

$$\sup_{|\Delta x| \leq \Delta} \int_0^T \int_{\mathbb{R}^d} |u^h(t, x + \Delta x) - u^h(t, x)| \, dx dt \leq \omega(\Delta),$$

where $\omega(\cdot)$ is a modulus of continuity that does not depend on h .

Then $(u^h)_h$ is relatively compact in $L^1(Q)$.

An L^1_{loc} version follows easily.

Relation with the Aubin-Lions-Simon Lemma

Lemma (Aubin-Lions, Simon, the L^1 case)

Let $E \in L^1(\Omega) \subset F$ be a triple of Banach spaces.

Relation with the Aubin-Lions-Simon Lemma

Lemma (Aubin-Lions, Simon, the L^1 case)

Let $E \Subset L^1(\Omega) \subset F$ be a triple of Banach spaces. Assume that

- *$(u^h)_h$ are bounded in $L^1(0, T; E)$*
- *$(\partial_t u^h)_h$ are bounded in $L^1(0, T; F)$.*

Relation with the Aubin-Lions-Simon Lemma

Lemma (Aubin-Lions, Simon, the L^1 case)

Let $E \Subset L^1(\Omega) \subset F$ be a triple of Banach spaces. Assume that

- *$(u^h)_h$ are bounded in $L^1(0, T; E)$*
- *$(\partial_t u^h)_h$ are bounded in $L^1(0, T; F)$.*

Then $(u^h)_h$ is relatively compact in $L^1(Q)$, $Q = (0, T) \times \Omega$.

Relation with the Aubin-Lions-Simon Lemma

Lemma (Aubin-Lions, Simon, the L^1 case)

Let $E \Subset L^1(\Omega) \subset F$ be a triple of Banach spaces. Assume that

- *$(u^h)_h$ are bounded in $L^1(0, T; E)$*
- *$(\partial_t u^h)_h$ are bounded in $L^1(0, T; F)$.*

Then $(u^h)_h$ is relatively compact in $L^1(Q)$, $Q = (0, T) \times \Omega$.

The Kruzhkov lemma can be compared to this statement.

Typical case:

- $F = W^{-m,1}(\Omega)$ (exactly the case of the Kruzhkov lemma)

Relation with the Aubin-Lions-Simon Lemma

Lemma (Aubin-Lions, Simon, the L^1 case)

Let $E \in L^1(\Omega) \subset F$ be a triple of Banach spaces. Assume that

- *$(u^h)_h$ are bounded in $L^1(0, T; E)$*
- *$(\partial_t u^h)_h$ are bounded in $L^1(0, T; F)$.*

Then $(u^h)_h$ is relatively compact in $L^1(Q)$, $Q = (0, T) \times \Omega$.

The Kruzhkov lemma can be compared to this statement.

Typical case:

- $F = W^{-m,1}(\Omega)$ (exactly the case of the Kruzhkov lemma)
- $E = W^{1,1}(\Omega)$ or $BV(\Omega)$
(the smallest "classical" Banach spaces compactly embedded in $L^1(\Omega)$).

Yet this choice of E corresponds to the "trivial" case of $\omega(r) = \text{const } r$.

For general ω , an "exotic" space should be used for E .

Relation with the Aubin-Lions-Simon Lemma

Lemma (Aubin-Lions, Simon, the L^1 case)

Let $E \in L^1(\Omega) \subset F$ be a triple of Banach spaces. Assume that

- *$(u^h)_h$ are bounded in $L^1(0, T; E)$*
- *$(\partial_t u^h)_h$ are bounded in $L^1(0, T; F)$.*

Then $(u^h)_h$ is relatively compact in $L^1(Q)$, $Q = (0, T) \times \Omega$.

The Kruzhkov lemma can be compared to this statement.

Typical case:

- $F = W^{-m,1}(\Omega)$ (exactly the case of the Kruzhkov lemma)
- $E = W^{1,1}(\Omega)$ or $BV(\Omega)$
(the smallest “classical” Banach spaces compactly embedded in $L^1(\Omega)$).

Yet this choice of E corresponds to the “trivial” case of $\omega(r) = \text{const } r$.

For general ω , an “exotic” space should be used for E .

Guess : in its full generality, the Aubin-Lions-Simon lemma would be difficult to recast into the discrete framework .

The origin : scalar conservation law in \mathbb{R}^N

The lemma was conceived for the passage to the limit in

$$\partial_t u^\varepsilon + \operatorname{div} f(u^\varepsilon) = \varepsilon \Delta u^\varepsilon, \quad u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d)$$

(the Cauchy problem in the whole space \mathbb{R}^d).

The origin : scalar conservation law in \mathbb{R}^N

The lemma was conceived for the passage to the limit in

$$\partial_t u^\varepsilon + \operatorname{div} f(u^\varepsilon) = \varepsilon \Delta u^\varepsilon, \quad u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d)$$

(the Cauchy problem in the whole space \mathbb{R}^d).

In this case, u^ε have a uniform L^∞ bound
(\implies everything is bounded in $L^1_{loc}(\mathbb{R}^+ \times \mathbb{R}^d)$).

The space translates of u^ε are controlled (either by the BV estimate, or thanks to the space translation invariance + L^1 contraction).

Thus Lemma \implies strong compactness \implies passage to the limit
(towards the entropy solution of the conservation law $\partial_t u + \operatorname{div} f(u) = 0$)

The origin : scalar conservation law in \mathbb{R}^N

The lemma was conceived for the passage to the limit in

$$\partial_t u^\varepsilon + \operatorname{div} f(u^\varepsilon) = \varepsilon \Delta u^\varepsilon, \quad u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d)$$

(the Cauchy problem in the whole space \mathbb{R}^d).

In this case, u^ε have a uniform L^∞ bound
(\implies everything is bounded in $L^1_{loc}(\mathbb{R}^+ \times \mathbb{R}^d)$).

The space translates of u^ε are controlled (either by the BV estimate, or thanks to the space translation invariance + L^1 contraction).

Thus Lemma \implies strong compactness \implies passage to the limit
(towards the entropy solution of the conservation law $\partial_t u + \operatorname{div} f(u) = 0$)

Rq: For finite volumes, this approach is not relevant :

- BV estimates not natural, at least not for all meshes
- in bounded domains or on non-uniform meshes,
space translation arguments do not apply.

(\implies nonlinear weak-* convergence, process solutions, weak BV estimates...)

The origin : scalar conservation law in \mathbb{R}^N

The lemma was conceived for the passage to the limit in

$$\partial_t u^\varepsilon + \operatorname{div} f(u^\varepsilon) = \varepsilon \Delta u^\varepsilon, \quad u|_{t=0} = u_0 \in L^\infty(\mathbb{R}^d)$$

(the Cauchy problem in the whole space \mathbb{R}^d).

In this case, u^ε have a uniform L^∞ bound
(\implies everything is bounded in $L^1_{loc}(\mathbb{R}^+ \times \mathbb{R}^d)$).

The space translates of u^ε are controlled (either by the BV estimate, or thanks to the space translation invariance + L^1 contraction).

Thus Lemma \implies strong compactness \implies passage to the limit
(towards the entropy solution of the conservation law $\partial_t u + \operatorname{div} f(u) = 0$)

Rq: For finite volumes, this approach is not relevant :

- BV estimates not natural, at least not for all meshes
- in bounded domains or on non-uniform meshes, space translation arguments do not apply.

(\implies nonlinear weak-* convergence, process solutions, weak BV estimates...)

Our technique in Finite Volumes will be,
discrete BV estimates in space + L^1 bounds \implies strong L^1 compactness

Parabolic-elliptic problems

General problem (Alt and Luckhaus ('83) :

$$\partial_t b(v) - \operatorname{div} a(b(v), \nabla v) = f + BC + IC : b(v)|_{t=0} = b_0.$$

Here b is a continuous non-decreasing function

(\implies the pb. looks parabolic, but it can degenerate into an elliptic one);
the diffusion a can be of Leray-Lions type (non-Newtonian fluids).

Particular case: the Richards equation (one-phase flow in porous media).

Finite volume studies:

Eymard, Gallouët, Gutnic, Herbin, Hilhorst ,... (quasilinear);

A., Gutnic, Wittbold (nonlinear: non-Newtonian flow).

Parabolic-elliptic problems

General problem (Alt and Luckhaus ('83) :

$$\partial_t b(v) - \operatorname{div} a(b(v), \nabla v) = f + BC + IC : b(v)|_{t=0} = b_0.$$

Here b is a continuous non-decreasing function

(\implies the pb. looks parabolic, but it can degenerate into an elliptic one);
the diffusion a can be of Leray-Lions type (non-Newtonian fluids).

Particular case: the Richards equation (one-phase flow in porous media).

Finite volume studies:

Eymard, Gallouët, Gutnic, Herbin, Hilhorst ,... (quasilinear);

A., Gutnic, Wittbold (nonlinear: non-Newtonian flow).

Technique (think e.g. of Galerkin approximations... but also of FV !):

- $\nabla^h v^h$ is estimated in L^p , $p > 1$
 - thus the space translates of $b(v^h)$ are controlled
(by the modulus of continuity of b and the space translates of v)
 - by the Kruzhkov Lemma , $b(v^h)$ have uniform time translates
 - passage to the (strong) limit in $b(v^h)$
 - some further work (weak compactness of the gradients, Minty argument...)
- \implies convergence of the approximations.

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u + v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u + v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u + v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u + v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

Think again of Galerkin (for FV : [A., Bendahmane, Ruiz Baier](#)).

Take u^h (resp., v^h) for the test function in equation one (resp., eq. two).

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u + v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u + v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

Think again of Galerkin (for FV : [A., Bendahmane, Ruiz Baier](#)).

Take u^h (resp., v^h) for the test function in equation one (resp., eq. two).

- a uniform bound on u^h, v^h in $L^\infty(0, T; L^2(\Omega))$; on $\nabla u^h, \nabla v^h$ in $L^2(Q)$;
- a uniform bound on $\int_Q (u^h + v^h)(|\nabla u^h|^2 + |\nabla v^h|^2)$

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u+v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u+v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

Think again of Galerkin (for FV : [A., Bendahmane, Ruiz Baier](#)).

Take u^h (resp., v^h) for the test function in equation one (resp., eq. two).

– a uniform bound on u^h, v^h in $L^\infty(0, T; L^2(\Omega))$; on $\nabla u^h, \nabla v^h$ in $L^2(Q)$;

– a uniform bound on $\int_Q (u^h + v^h)(|\nabla u^h|^2 + |\nabla v^h|^2)$

Hence **the diffusion terms are** e.g. $(u+v)\nabla u = \sqrt{u+v} \times (\sqrt{u+v}\nabla u)$, etc., which is a product of $L^4(Q)$ fct by $L^2(Q)$ fct \implies **bounded in $L^{4/3}(Q)$** .

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u+v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u+v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

Think again of Galerkin (for FV : [A., Bendahmane, Ruiz Baier](#)).

Take u^h (resp., v^h) for the test function in equation one (resp., eq. two).

– a uniform bound on u^h, v^h in $L^\infty(0, T; L^2(\Omega))$; on $\nabla u^h, \nabla v^h$ in $L^2(Q)$;

– a uniform bound on $\int_Q (u^h + v^h)(|\nabla u^h|^2 + |\nabla v^h|^2)$

Hence **the diffusion terms are** e.g. $(u+v)\nabla u = \sqrt{u+v} \times (\sqrt{u+v}\nabla u)$, etc., which is a product of $L^4(Q)$ fct by $L^2(Q)$ fct \implies **bounded in $L^{4/3}(Q)$** .

The **Aubin-Lions-Simon argument can be used** : $\partial_t u, \partial_t v$ belong to $L^{4/3}(0, T; W^{-1, 4/3}(\Omega)) + L^1(0, T; L^{2^*/2}(\Omega)) \subset L^1(0, T; W^{-1, 4/3} + L^{2^*/2})$; u, v in $L^2(0, T; H^1(\Omega))$, and $H^1 \Subset L^1 \subset W^{-1, 4/3} + L^{2^*/2}(\Omega)$.

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u+v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u+v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

Think again of Galerkin (for FV : [A., Bendahmane, Ruiz Baier](#)).

Take u^h (resp., v^h) for the test function in equation one (resp., eq. two).

– a uniform bound on u^h, v^h in $L^\infty(0, T; L^2(\Omega))$; on $\nabla u^h, \nabla v^h$ in $L^2(Q)$;

– a uniform bound on $\int_Q (u^h + v^h)(|\nabla u^h|^2 + |\nabla v^h|^2)$

Hence the diffusion terms are e.g. $(u+v)\nabla u = \sqrt{u+v} \times (\sqrt{u+v}\nabla u)$, etc., which is a product of $L^4(Q)$ fct by $L^2(Q)$ fct \Rightarrow bounded in $L^{4/3}(Q)$.

The Aubin-Lions-Simon argument can be used : $\partial_t u, \partial_t v$ belong to $L^{4/3}(0, T; W^{-1, 4/3}(\Omega)) + L^1(0, T; L^{2^*/2}(\Omega)) \subset L^1(0, T; W^{-1, 4/3} + L^{2^*/2})$; u, v in $L^2(0, T; H^1(\Omega))$, and $H^1 \Subset L^1 \subset W^{-1, 4/3} + L^{2^*/2}(\Omega)$.

Alternatively, use Kruzhkov: from the above estimates,

– $L^1(Q)$ bounds on everything are Ok

– space translates on u^h, v^h are Ok (thanks to $L^2(Q)$ bounds on $\nabla u^h, \nabla v^h$)

\Rightarrow by the Kruzhkov Lemma, compactness of u^h, v^h .

A cross-diffusion system (squirrels' war)

Consider the quasilinear, strongly coupled reaction-diffusion system

$$\partial_t u - \Delta u - \operatorname{div}((u+v)\nabla u + u\nabla v) = u(a_1 - b_1 u - c_1 v),$$

$$\partial_t v - \Delta v - \operatorname{div}(v\nabla u + (u+v)\nabla v) = v(a_2 - b_2 u - c_2 v).$$

Think again of Galerkin (for FV : [A., Bendahmane, Ruiz Baier](#)).

Take u^h (resp., v^h) for the test function in equation one (resp., eq. two).

– a uniform bound on u^h, v^h in $L^\infty(0, T; L^2(\Omega))$; on $\nabla u^h, \nabla v^h$ in $L^2(Q)$;

– a uniform bound on $\int_Q (u^h + v^h)(|\nabla u^h|^2 + |\nabla v^h|^2)$

Hence **the diffusion terms are** e.g. $(u+v)\nabla u = \sqrt{u+v} \times (\sqrt{u+v}\nabla u)$, etc., which is a product of $L^4(Q)$ fct by $L^2(Q)$ fct \implies **bounded in $L^{4/3}(Q)$** .

The **Aubin-Lions-Simon argument can be used** : $\partial_t u, \partial_t v$ belong to $L^{4/3}(0, T; W^{-1, 4/3}(\Omega)) + L^1(0, T; L^{2^*/2}(\Omega)) \subset L^1(0, T; W^{-1, 4/3} + L^{2^*/2})$;
 u, v in $L^2(0, T; H^1(\Omega))$, and $H^1 \Subset L^1 \subset W^{-1, 4/3} + L^{2^*/2}(\Omega)$.

Alternatively, use Kruzhkov: from the above estimates,

– $L^1(Q)$ bounds on everything are Ok

– **space translates on u^h, v^h** are Ok (thanks to $L^2(Q)$ bounds on $\nabla u^h, \nabla v^h$)

\implies **by the Kruzhkov Lemma**, compactness of u^h, v^h .

The system is quasilinear + gradients weakly compact \implies convergence Ok.

A system from electrocardiology

Look at the “simplified bidomain model of cardiac electric activity”:

$$\begin{aligned} \partial_t v - \operatorname{div} \mathbf{M}_i(x) \nabla u_i + h(v) &= I_{\text{app}}, & (t, x) \in Q_T, \\ -\partial_t v - \operatorname{div} \mathbf{M}_e(x) \nabla u_e - h(v) &= -I_{\text{app}}, & (t, x) \in Q_T, \end{aligned}$$

with, say, Neumann boundary conditions

$$(\mathbf{M}_{i,e}(x) \nabla u_{i,e}) \cdot n = s_{i,e} \quad \text{on } (0, T) \times \partial\Omega,$$

and with initial datum: $v(0, x) = v_0(x)$, $x \in \Omega$. Here :

A system from electrocardiology

Look at the “simplified bidomain model of cardiac electric activity”:

$$\begin{aligned}\partial_t v - \operatorname{div} \mathbf{M}_i(\mathbf{x}) \nabla u_i + h(v) &= I_{\text{app}}, & (t, \mathbf{x}) \in Q_T, \\ -\partial_t v - \operatorname{div} \mathbf{M}_e(\mathbf{x}) \nabla u_e - h(v) &= -I_{\text{app}}, & (t, \mathbf{x}) \in Q_T,\end{aligned}$$

with, say, Neumann boundary conditions

$$(\mathbf{M}_{i,e}(\mathbf{x}) \nabla u_{i,e}) \cdot \mathbf{n} = s_{i,e} \quad \text{on } (0, T) \times \partial\Omega,$$

and with initial datum: $v(0, \mathbf{x}) = v_0(\mathbf{x})$, $\mathbf{x} \in \Omega$. Here :

- Ω is a time-independent Lipschitz domain in \mathbb{R}^3 (the heart does not move...); the space-time domain is $Q_T = (0, T) \times \Omega$;
- u_i, u_e is the intra- (respectively, extra-) cellular electric potential;
- $v := u_i - u_e$ is the transmembrane potential;
- $I_{\text{app}}(t, \mathbf{x})$ is a given stimulation current;
- $\mathbf{M}_i(\mathbf{x})$ and $\mathbf{M}_e(\mathbf{x})$ are the intra- and extra-cellular conductivity tensors (assumed symmetric, positive definite, but anisotropic).
- $h(v)$ is an *ad hoc* model for the transmembrane ionic current. We focus on the case where h is close to a cubic polynomial.

A system from electrocardiology (cont^d)

Assume that $h : \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function, and there exist $r \in (2, +\infty)$ and constants $C, L, l > 0$ such that

$$\frac{1}{C} |v|^r \leq |h(v)v| \leq C (|v|^r + 1),$$

$\tilde{h} : z \mapsto h(z) + Lz + l$ is strictly increasing on \mathbb{R} , with $\tilde{h}(0) = 0$.

In the known models, the appropriate value is $r = 4$; this means, the nonlinearity h is of cubic growth at infinity. The assumptions are automatically satisfied by any cubic polynomial h with positive leading coefficient.

A system from electrocardiology (cont^d)

Assume that $h : \mathbb{R} \rightarrow \mathbb{R}$ is a continuous function, and there exist $r \in (2, +\infty)$ and constants $C, L, I > 0$ such that

$$\frac{1}{C} |v|^r \leq |h(v)v| \leq C (|v|^r + 1),$$

$\tilde{h} : z \mapsto h(z) + Lz + I$ is strictly increasing on \mathbb{R} , with $\tilde{h}(0) = 0$.

In the known models, the appropriate value is $r = 4$; this means, the nonlinearity h is of cubic growth at infinity. The assumptions are automatically satisfied by any cubic polynomial h with positive leading coefficient.

In [A., Bendahmane, Karlsen](#) we “make converge” 3D DDFV schemes

- for general r , for the fully implicit scheme ;
- for $r < 4$ (strictly !), for the linearized implicit scheme .

Well, there is some hope for attaining the critical case $r = 4$ (V.V. Zhikov's compensated compactness lemmas...)

A system from electrocardiology (cont^d)

For the fully implicit scheme: standard DDFV convergence proof.

To see the difficulty with the linearized scheme, discretize the “continuous” equations:

$$\frac{v^n - v^{n-1}}{\Delta t} - \operatorname{div} \mathbf{M}_i(x) \nabla u_i^n + \frac{h(v^{n-1})}{v^{n-1}} v^n = I_{\text{app}}^n, \quad \dots$$

(we've assumed that $h(0) = 0$, $\frac{h(z)}{z} \geq 0$; the general case is similar).

A system from electrocardiology (cont^d)

For the fully implicit scheme: standard DDFV convergence proof.

To see the difficulty with the linearized scheme, discretize the “continuous” equations:

$$\frac{v^n - v^{n-1}}{\Delta t} - \operatorname{div} \mathbf{M}_i(x) \nabla u_i^n + \frac{h(v^{n-1})}{v^{n-1}} v^n = I_{\text{app}}^n, \quad \dots$$

(we've assumed that $h(0) = 0$, $\frac{h(z)}{z} \geq 0$; the general case is similar).

We need at least an L^1 estimate on the ionic current term $\frac{h(v^{n-1})}{v^{n-1}} v^n$, in order to apply the (discrete) Kruzhkov Lemma.

A system from electrocardiology (cont^d)

For the fully implicit scheme: standard DDFV convergence proof.

To see the difficulty with the linearized scheme, discretize the “continuous” equations:

$$\frac{v^n - v^{n-1}}{\Delta t} - \operatorname{div} \mathbf{M}_i(x) \nabla u_i^n + \frac{h(v^{n-1})}{v^{n-1}} v^n = I_{\text{app}}^n, \quad \dots$$

(we've assumed that $h(0) = 0$, $\frac{h(z)}{z} \geq 0$; the general case is similar).

We need at least an L^1 estimate on the ionic current term $\frac{h(v^{n-1})}{v^{n-1}} v^n$, in order to apply the (discrete) Kruzhkov Lemma. Fortunately,

- The discretization is designed in such a way that it gives a uniform estimate on

$$\iint_Q b(v^h(\cdot - \Delta t)) |v^h(\cdot)|^2.$$

where $b(z) := h(z)/z$ is ≥ 0 , by the assumptions on h .

- We also have a uniform $L^2(Q_T)$ bound on v^h .

A system from electrocardiology (cont^d)

For the fully implicit scheme: standard DDFV convergence proof.

To see the difficulty with the linearized scheme, discretize the “continuous” equations:

$$\frac{v^n - v^{n-1}}{\Delta t} - \operatorname{div} \mathbf{M}_i(x) \nabla u_i^n + \frac{h(v^{n-1})}{v^{n-1}} v^n = I_{\text{app}}^n, \quad \dots$$

(we've assumed that $h(0) = 0$, $\frac{h(z)}{z} \geq 0$; the general case is similar).

We need at least an L^1 estimate on the ionic current term $\frac{h(v^{n-1})}{v^{n-1}} v^n$, in order to apply the (discrete) Kruzhkov Lemma. Fortunately,

- The discretization is designed in such a way that it gives a uniform estimate on

$$\iint_Q b(v^h(\cdot - \Delta t)) |v^h(\cdot)|^2.$$

where $b(z) := h(z)/z$ is ≥ 0 , by the assumptions on h .

- We also have a uniform $L^2(Q_T)$ bound on v^h .
- Notice that the assumption $r \leq 4$ yields $0 \leq b(z) \leq \text{const } z^2$.

This allows to deduce an $L^1(Q)$ integrability estimate on the ionic current term from the decomposition

$$|b(v^h(\cdot - \Delta t)) v^h(\cdot)| \leq \alpha b(v^h(\cdot - \Delta t)) + \frac{1}{\alpha} b(v^h(\cdot - \Delta t)) |v^h(\cdot)|^2.$$

This trick allows to bypass the difficulty and get strong compactness of $(v^h)_h$.

A parabolic-hyperbolic problem

Now, consider degenerate hyperbolic-parabolic problems of the form

$$\begin{cases} \partial_t u + \operatorname{div} f(u) - \operatorname{div} a(\nabla A(u)) = s & \text{in } Q := (0, T) \times \Omega, \\ u = 0 & \text{on } \Sigma = (0, T) \times \partial\Omega, \quad u|_{t=0} = u_0 & \text{in } \Omega. \end{cases}$$

Here A is continuous, non-decreasing ; a is Leray-Lions, the data are L^∞ .

A parabolic-hyperbolic problem

Now, consider degenerate hyperbolic-parabolic problems of the form

$$\begin{cases} \partial_t u + \operatorname{div} f(u) - \operatorname{div} a(\nabla A(u)) = s & \text{in } Q := (0, T) \times \Omega, \\ u = 0 & \text{on } \Sigma = (0, T) \times \partial\Omega, \quad u|_{t=0} = u_0 & \text{in } \Omega. \end{cases}$$

Here A is continuous, non-decreasing ; a is Leray-Lions, the data are L^∞ .

The quantity to look at is $A(u)$ and not u : we have the estimates

- on $\nabla A(u)$ in $L^p(Q) \implies$ space translates of $A(u)$
- on time translates of $A(u)$.

Notice that the time translates estimate cannot be obtained by the Kruzhkov Lemma (lack of the control of space translates of u !).

A parabolic-hyperbolic problem

Now, consider degenerate hyperbolic-parabolic problems of the form

$$\begin{cases} \partial_t u + \operatorname{div} f(u) - \operatorname{div} a(\nabla A(u)) = s & \text{in } Q := (0, T) \times \Omega, \\ u = 0 & \text{on } \Sigma = (0, T) \times \partial\Omega, \quad u|_{t=0} = u_0 & \text{in } \Omega. \end{cases}$$

Here A is continuous, non-decreasing ; a is Leray-Lions, the data are L^∞ .

The quantity to look at is $A(u)$ and not u : we have the estimates

- on $\nabla A(u)$ in $L^p(Q) \implies$ space translates of $A(u)$
- on time translates of $A(u)$.

Notice that the time translates estimate cannot be obtained by the Kruzhkov Lemma (lack of the control of space translates of u !).

Here the technique (standard in the FV community, for problems “in L^2 ”) is :

- integrate the equation between t et $t + \Delta$;
- take $A(u)(\cdot + \Delta) - A(u)(\cdot)$ for the test function, use Fubini and get

$$\iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \operatorname{Const} |\Delta|.$$

- if A is Lipschitz, we deduce L^2 translates on $A(u)$.

A parabolic-hyperbolic problem

Now, consider degenerate hyperbolic-parabolic problems of the form

$$\begin{cases} \partial_t u + \operatorname{div} f(u) - \operatorname{div} a(\nabla A(u)) = s & \text{in } Q := (0, T) \times \Omega, \\ u = 0 & \text{on } \Sigma = (0, T) \times \partial\Omega, \quad u|_{t=0} = u_0 & \text{in } \Omega. \end{cases}$$

Here A is continuous, non-decreasing ; a is Leray-Lions, the data are L^∞ .

The quantity to look at is $A(u)$ and not u : we have the estimates

- on $\nabla A(u)$ in $L^p(Q) \implies$ space translates of $A(u)$
- on time translates of $A(u)$.

Notice that the time translates estimate cannot be obtained by the Kruzhkov Lemma (lack of the control of space translates of u !).

Here the technique (standard in the FV community, for problems “in L^2 ”) is :

- integrate the equation between t et $t + \Delta$;
- take $A(u)(\cdot + \Delta) - A(u)(\cdot)$ for the test function, use Fubini and get

$$\iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \operatorname{Const} |\Delta|.$$

- if A is Lipschitz, we deduce L^2 translates on $A(u)$.

And if A is not Lipschitz ?

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A ,

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse,

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$.

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$. Let $\tilde{\pi}$ be the inverse of $\tilde{\Pi}$.

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$. Let $\tilde{\pi}$ be the inverse of $\tilde{\Pi}$. Note that $\tilde{\pi}$ is concave, continuous, and $\tilde{\pi}(0) = 0$.

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$. Let $\tilde{\pi}$ be the inverse of $\tilde{\Pi}$. Note that $\tilde{\pi}$ is concave, continuous, and $\tilde{\pi}(0) = 0$.

Set $v(t, x) = u(t + \Delta, x)$ and $y(t, x) = u(t, x)$. We have (Jenssen ineq.!)

$$\int_Q |A(v) - A(y)| = \int_Q \tilde{\pi} \left(\tilde{\Pi}(|A(v) - A(y)|) \right) \leq |Q| \tilde{\pi} \left(\frac{1}{|Q|} \int_Q \tilde{\Pi}(|A(v) - A(y)|) \right).$$

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$. Let $\tilde{\pi}$ be the inverse of $\tilde{\Pi}$. Note that $\tilde{\pi}$ is concave, continuous, and $\tilde{\pi}(0) = 0$.

Set $v(t, x) = u(t + \Delta, x)$ and $y(t, x) = u(t, x)$. We have (Jenssen ineq.!).

$$\int_Q |A(v) - A(y)| = \int_Q \tilde{\pi} \left(\tilde{\Pi}(|A(v) - A(y)|) \right) \leq |Q| \tilde{\pi} \left(\frac{1}{|Q|} \int_Q \tilde{\Pi}(|A(v) - A(y)|) \right).$$

Since $|A(v) - A(y)| \leq \pi(|v - y|)$, we have $\Pi(|A(v) - A(y)|) \leq |v - y|$ and

$$\tilde{\Pi}(|A(v) - A(y)|) = \Pi(|A(v) - A(y)|) |A(v) - A(y)| \leq |v - y| |A(v) - A(y)|.$$

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t+\Delta) - u(t)| |A(u(t+\Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$. Let $\tilde{\pi}$ be the inverse of $\tilde{\Pi}$. Note that $\tilde{\pi}$ is concave, continuous, and $\tilde{\pi}(0) = 0$.

Set $v(t, x) = u(t + \Delta, x)$ and $y(t, x) = u(t, x)$. We have (Jenssen ineq.!).

$$\int_Q |A(v) - A(y)| = \int_Q \tilde{\pi} \left(\tilde{\Pi}(|A(v) - A(y)|) \right) \leq |Q| \tilde{\pi} \left(\frac{1}{|Q|} \int_Q \tilde{\Pi}(|A(v) - A(y)|) \right).$$

Since $|A(v) - A(y)| \leq \pi(|v - y|)$, we have $\Pi(|A(v) - A(y)|) \leq |v - y|$ and

$$\tilde{\Pi}(|A(v) - A(y)|) = \Pi(|A(v) - A(y)|) |A(v) - A(y)| \leq |v - y| |A(v) - A(y)|.$$

Therefore, estimate (*) implies

$$\begin{aligned} \int_Q |A(u(t+\Delta, x)) - A(u(t, x))| &\leq |Q| \tilde{\pi} \left(\frac{1}{|Q|} \int_Q |v - y| |A(v) - A(y)| \right) \\ &= |Q| \tilde{\pi} \left(\frac{1}{|Q|} J(\Delta) \right) \leq C \tilde{\pi}(C\Delta) \longrightarrow 0 \text{ as } \Delta \rightarrow 0. \end{aligned}$$

The standard method and its variant

As in the standard “ L^2 ” method, we start with the bound

$$(*) \quad \iint_Q |u(t + \Delta) - u(t)| |A(u(t + \Delta)) - A(u(t))| \leq \text{Const } |\Delta|.$$

Now, let π be a concave modulus of continuity for A , Π be its inverse, and set $\tilde{\Pi}(r) = r \Pi(r)$. Let $\tilde{\pi}$ be the inverse of $\tilde{\Pi}$. Note that $\tilde{\pi}$ is concave, continuous, and $\tilde{\pi}(0) = 0$.

Set $v(t, x) = u(t + \Delta, x)$ and $y(t, x) = u(t, x)$. We have (Jenssen ineq.!).

$$\int_Q |A(v) - A(y)| = \int_Q \tilde{\pi} \left(\tilde{\Pi}(|A(v) - A(y)|) \right) \leq |Q| \tilde{\pi} \left(\frac{1}{|Q|} \int_Q \tilde{\Pi}(|A(v) - A(y)|) \right).$$

Since $|A(v) - A(y)| \leq \pi(|v - y|)$, we have $\Pi(|A(v) - A(y)|) \leq |v - y|$ and

$$\tilde{\Pi}(|A(v) - A(y)|) = \Pi(|A(v) - A(y)|) |A(v) - A(y)| \leq |v - y| |A(v) - A(y)|.$$

Therefore, estimate $(*)$ implies

$$\begin{aligned} \int_Q |A(u(t + \Delta, x)) - A(u(t, x))| &\leq |Q| \tilde{\pi} \left(\frac{1}{|Q|} \int_Q |v - y| |A(v) - A(y)| \right) \\ &= |Q| \tilde{\pi} \left(\frac{1}{|Q|} J(\Delta) \right) \leq C \tilde{\pi}(C\Delta) \longrightarrow 0 \text{ as } \Delta \rightarrow 0. \end{aligned}$$

Much more work (hyperbolic degeneracy) \implies convergence of DDFV on orthogonal 2D and 3D meshes (A., Bendahmane, Karlsen).

One application: a two-phase flow model

Model (Eymard, Ghilani, Marhraoui and Eymard, Henry, Hilhorst):

$$\begin{aligned} u_t - \operatorname{div}(k_w(u)\nabla p) &= f_\mu(c)s_+ - f_\mu(u)s_- \\ (1-u)_t - \operatorname{div}(\mu k_a(u)\nabla(p+p_c(u))) &= (1-f_\mu(c))s_+ - (1-f_\mu(u))s_- \end{aligned}$$

two-phase flow, no gravity, particular structure of the source term.

Coefficient k_a is degenerate at $u = 1$, k_w is degenerate at $u = 0$.

One application: a two-phase flow model

Model (Eymard, Ghilani, Marhraoui and Eymard, Henry, Hilhorst):

$$\begin{aligned} u_t - \operatorname{div}(k_w(u)\nabla p) &= f_\mu(c)s_+ - f_\mu(u)s_- \\ (1-u)_t - \operatorname{div}(\mu k_a(u)\nabla(p+p_c(u))) &= (1-f_\mu(c))s_+ - (1-f_\mu(u))s_- \end{aligned}$$

two-phase flow, no gravity, particular structure of the source term.

Coefficient k_a is degenerate at $u = 1$, k_w is degenerate at $u = 0$.

The following estimates can be obtained:

- $\int_Q k_a(u_\mu) |\nabla p_\mu + \nabla p_c(u_\mu)|^2 \leq \frac{\text{const}}{\mu},$
- $\int_Q |\nabla p_\mu|^2 \leq \text{const},$
- $\int_Q |\nabla \zeta(u_\mu)|^2 \leq \text{const},$

where $\zeta(s) = \int_0^s \sqrt{k_a(r)} p'_c(r) dr$ is the “quantity to look at”.

One application: a two-phase flow model

Model (Eymard, Ghilani, Marhraoui and Eymard, Henry, Hilhorst):

$$\begin{aligned} u_t - \operatorname{div}(k_w(u)\nabla p) &= f_\mu(c)s_+ - f_\mu(u)s_- \\ (1-u)_t - \operatorname{div}(\mu k_a(u)\nabla(p+p_c(u))) &= (1-f_\mu(c))s_+ - (1-f_\mu(u))s_- \end{aligned}$$

two-phase flow, no gravity, particular structure of the source term.
Coefficient k_a is degenerate at $u = 1$, k_w is degenerate at $u = 0$.

The following estimates can be obtained:

- $\iint_Q k_a(u_\mu) |\nabla p_\mu + \nabla p_c(u_\mu)|^2 \leq \frac{\text{const}}{\mu},$
- $\iint_Q |\nabla p_\mu|^2 \leq \text{const},$
- $\iint_Q |\nabla \zeta(u_\mu)|^2 \leq \text{const},$

where $\zeta(s) = \int_0^s \sqrt{k_a(r)} p'_c(r) dr$ is the “quantity to look at”.

There is no particular reason to assume that ζ is Lipschitz;
fortunately, **one gets the time translates of $\zeta(u_\mu)$**
with the help of the above “moduli of continuity” technique .

A DISCRETE VERSION

Notation and example

We consider a family of finite volume schemes written under the general abstract form

$$(\#) \quad \text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}.$$

The statement of the Lemma does not depend on the exact nature of the finite volume mesh and the associated discrete divergence operator, but only on a few structural properties shared by many known schemes.

Notation and example

We consider a family of finite volume schemes written under the general abstract form

$$(\#) \quad \text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}.$$

The statement of the Lemma does not depend on the exact nature of the finite volume mesh and the associated discrete divergence operator, but only on a few structural properties shared by many known schemes.

Let us explain the meaning of notation and assumptions for the standard “admissible schemes” of [Eymard, Gallouët, Herbin](#).

\mathfrak{T} is a mesh on a bounded domain $\Omega \subset \mathbb{R}^d$, Δt is a positive time discretization step. We mean that \mathfrak{T} and Δt are parametrized by a parameter $h > 0$.

Notation and example

We consider a family of finite volume schemes written under the general abstract form

$$(\#) \quad \text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}.$$

The statement of the Lemma does not depend on the exact nature of the finite volume mesh and the associated discrete divergence operator, but only on a few structural properties shared by many known schemes.

Let us explain the meaning of notation and assumptions for the standard “admissible schemes” of [Eymard, Gallouët, Herbin](#).

\mathfrak{T} is a mesh on a bounded domain $\Omega \subset \mathbb{R}^d$, Δt is a positive time discretization step. We mean that \mathfrak{T} and Δt are parametrized by a parameter $h > 0$.

Thus in $(\#)$,

$u^h := (u^{\mathfrak{T},n})_{n=0..N}$ and $f^h := (f^{\mathfrak{T},n})_{n=1..N}$ are “discrete functions” (defined per volume) associated with \mathfrak{T} and Δt ;

Notation and example

We consider a family of finite volume schemes written under the general abstract form

$$(\#) \quad \text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}.$$

The statement of the Lemma does not depend on the exact nature of the finite volume mesh and the associated discrete divergence operator, but only on a few structural properties shared by many known schemes.

Let us explain the meaning of notation and assumptions for the standard “admissible schemes” of [Eymard, Gallouët, Herbin](#).

\mathfrak{T} is a mesh on a bounded domain $\Omega \subset \mathbb{R}^d$, Δt is a positive time discretization step. We mean that \mathfrak{T} and Δt are parametrized by a parameter $h > 0$.

Thus in $(\#)$,

$u^h := (u^{\mathfrak{T},n})_{n=0..N}$ and $f^h := (f^{\mathfrak{T},n})_{n=1..N}$ are “discrete functions” (defined per volume) associated with \mathfrak{T} and Δt ;

$\vec{\mathcal{F}}^h := (\vec{\mathcal{F}}^{\mathfrak{T},n})_{n=1,\dots,N}$ is a “discrete field” (defined per interface between volumes);

Notation and example

We consider a family of finite volume schemes written under the general abstract form

$$(\#) \quad \text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}.$$

The statement of the Lemma does not depend on the exact nature of the finite volume mesh and the associated discrete divergence operator, but only on a few structural properties shared by many known schemes.

Let us explain the meaning of notation and assumptions for the standard “admissible schemes” of [Eymard, Gallouët, Herbin](#).

\mathfrak{T} is a mesh on a bounded domain $\Omega \subset \mathbb{R}^d$, Δt is a positive time discretization step. We mean that \mathfrak{T} and Δt are parametrized by a parameter $h > 0$.

Thus in $(\#)$,

$u^h := (u^{\mathfrak{T},n})_{n=0..N}$ and $f^h := (f^{\mathfrak{T},n})_{n=1..N}$ are “discrete functions” (defined per volume) associated with \mathfrak{T} and Δt ;

$\vec{\mathcal{F}}^h := (\vec{\mathcal{F}}^{\mathfrak{T},n})_{n=1,\dots,N}$ is a “discrete field” (defined per interface between volumes);

and $\operatorname{div}^{\mathfrak{T}}$ is a discrete divergence operator defined on the mesh \mathfrak{T} .

Notation and example (cont^d)

A mesh \mathfrak{T} consists of volumes supplied with so-called centers; and also of the interfaces between adjacent volumes.

A generic volume is denoted by κ , and its center is denoted by x_κ .

The interface between two neighbours κ, L is denoted by $\kappa|_L$.

Notation and example (cont^d)

A mesh \mathfrak{T} consists of volumes supplied with so-called centers; and also of the interfaces between adjacent volumes.

A generic volume is denoted by κ , and its center is denoted by x_κ .

The interface between two neighbours κ, ℓ is denoted by $\kappa\ell$.

With each volume κ , a value of a discrete function is associated; any set of values $(v_\kappa)_\kappa$, denoted $v^\mathfrak{T}$, is called a discrete function.

Notation and example (cont^d)

A mesh \mathfrak{T} consists of volumes supplied with so-called centers; and also of the interfaces between adjacent volumes.

A generic volume is denoted by κ , and its center is denoted by x_κ .

The interface between two neighbours κ, ℓ is denoted by $\kappa\ell$.

With each volume κ , a value of a discrete function is associated; any set of values $(v_\kappa)_\kappa$, denoted $v^\mathfrak{T}$, is called a discrete function.

The volumes adjacent to the boundary $\partial\Omega$ are marked “boundary volumes”; a discrete function $v^\mathfrak{T}$ is said to be null on $\partial\Omega$, if the entry v_κ is zero for all boundary volume κ .

Notation and example (cont^d)

A mesh \mathfrak{T} consists of volumes supplied with so-called centers; and also of the interfaces between adjacent volumes.

A generic volume is denoted by κ , and its center is denoted by x_κ .

The interface between two neighbours κ, ℓ is denoted by $\kappa\ell$.

With each volume κ , a value of a discrete function is associated; any set of values $(v_\kappa)_\kappa$, denoted $v^\mathfrak{T}$, is called a discrete function.

The volumes adjacent to the boundary $\partial\Omega$ are marked “boundary volumes”; a discrete function $v^\mathfrak{T}$ is said to be null on $\partial\Omega$, if the entry v_κ is zero for all boundary volume κ .

The d -dimensional Lebesgue measure of κ is denoted by m_κ ; the $(d - 1)$ -dimensional Lebesgue measure of $\kappa\ell$ is denoted by $m_{\kappa\ell}$.

Notation and example (cont^d)

A mesh \mathfrak{T} consists of volumes supplied with so-called centers; and also of the interfaces between adjacent volumes.

A generic volume is denoted by κ , and its center is denoted by x_κ .

The interface between two neighbours κ, ℓ is denoted by $\kappa\ell$.

With each volume κ , a value of a discrete function is associated; any set of values $(v_\kappa)_\kappa$, denoted $v^\mathfrak{T}$, is called a discrete function.

The volumes adjacent to the boundary $\partial\Omega$ are marked “boundary volumes”; a discrete function $v^\mathfrak{T}$ is said to be null on $\partial\Omega$, if the entry v_κ is zero for all boundary volume κ .

The d -dimensional Lebesgue measure of κ is denoted by m_κ ; the $(d - 1)$ -dimensional Lebesgue measure of $\kappa\ell$ is denoted by $m_{\kappa\ell}$.

A discrete function $v^\mathfrak{T}$ is identified with $\sum_\kappa v_\kappa \mathbb{1}_\kappa(x) \in L^1(\Omega)$, where $\mathbb{1}_\kappa(\cdot)$ stands for the characteristic function of κ .

Notation and example (cont^d)

A mesh \mathfrak{T} consists of volumes supplied with so-called centers; and also of the interfaces between adjacent volumes.

A generic volume is denoted by κ , and its center is denoted by x_κ .

The interface between two neighbours κ, ℓ is denoted by $\kappa\ell$.

With each volume κ , a value of a discrete function is associated; any set of values $(v_\kappa)_\kappa$, denoted $v^\mathfrak{T}$, is called a discrete function.

The volumes adjacent to the boundary $\partial\Omega$ are marked “boundary volumes”; a discrete function $v^\mathfrak{T}$ is said to be null on $\partial\Omega$, if the entry v_κ is zero for all boundary volume κ .

The d -dimensional Lebesgue measure of κ is denoted by m_κ ; the $(d - 1)$ -dimensional Lebesgue measure of $\kappa\ell$ is denoted by $m_{\kappa\ell}$.

A discrete function $v^\mathfrak{T}$ is identified with $\sum_\kappa v_\kappa \mathbb{1}_\kappa(x) \in L^1(\Omega)$, where $\mathbb{1}_\kappa(\cdot)$ stands for the characteristic function of κ .

Therefore, the norm $\|v^\mathfrak{T}\|_{L^1(\Omega)}$ of a discrete function $v^\mathfrak{T}$ is calculated as $\sum_\kappa m_\kappa |v_\kappa|$.

Notation and example (cont^d)

Further, with each interface K_L , one can associate a value $\vec{\mathcal{F}}_{K_L}$

Any set of such values $(\vec{\mathcal{F}}_{K_L})_{K_L}$, denoted $\vec{\mathcal{F}}^\mathfrak{T}$, is called a discrete field.

The L^1 norm $\|\vec{\mathcal{F}}^\mathfrak{T}\|_{L^1(\Omega)}$ of a discrete field $\vec{\mathcal{F}}^\mathfrak{T}$

is the sum $\frac{1}{d} \sum_{K_L} m_{K_L} d_{K_L} |\vec{\mathcal{F}}_{K_L}|$, where $d_{K_L} := |x_K - x_L|$.

Notation and example (cont^d)

Further, with each interface K_L , one can associate a value $\vec{\mathcal{F}}_{K_L}$.
Any set of such values $(\vec{\mathcal{F}}_{K_L})_{K_L}$, denoted $\vec{\mathcal{F}}^\mathfrak{T}$, is called a discrete field.

The L^1 norm $\|\vec{\mathcal{F}}^\mathfrak{T}\|_{L^1(\Omega)}$ of a discrete field $\vec{\mathcal{F}}^\mathfrak{T}$
is the sum $\frac{1}{d} \sum_{K_L} m_{K_L} d_{K_L} |\vec{\mathcal{F}}_{K_L}|$, where $d_{K_L} := |x_K - x_L|$.

In particular, this norm is used for discrete gradients;

for a given discrete function $v^\mathfrak{T}$,
its discrete gradient is a certain discrete field, denoted $\nabla^\mathfrak{T} v^\mathfrak{T} = (\nabla_{K_L} v^\mathfrak{T})_{K_L}$.

Notation and example (cont^d)

Further, with each interface κ_L , one can associate a value $\vec{\mathcal{F}}_{\kappa_L}$

Any set of such values $(\vec{\mathcal{F}}_{\kappa_L})_{\kappa_L}$, denoted $\vec{\mathcal{F}}^\mathfrak{T}$, is called a discrete field.

The L^1 norm $\|\vec{\mathcal{F}}^\mathfrak{T}\|_{L^1(\Omega)}$ of a discrete field $\vec{\mathcal{F}}^\mathfrak{T}$

is the sum $\frac{1}{d} \sum_{\kappa_L} m_{\kappa_L} d_{\kappa_L} |\vec{\mathcal{F}}_{\kappa_L}|$, where $d_{\kappa_L} := |x_K - x_L|$.

In particular, this norm is used for discrete gradients;

for a given discrete function $v^\mathfrak{T}$,

its discrete gradient is a certain discrete field, denoted $\nabla^\mathfrak{T} v^\mathfrak{T} = (\nabla_{\kappa_L} v^\mathfrak{T})_{\kappa_L}$.

For the case of standard “admissible meshes”, $\nabla_{\kappa_L} v^\mathfrak{T} = d \frac{v_L - v_K}{d_{\kappa_L}} \nu_{K,L}$,

where $\nu_{K,L}$ is the unit normal vector to κ_L pointing from K to L : $\nu_{K,L} = \frac{x_L - x_K}{d_{\kappa_L}}$.

Notation and example (cont^d)

Further, with each interface κ_L , one can associate a value \vec{f}_{κ_L} .
Any set of such values $(\vec{f}_{\kappa_L})_{\kappa_L}$, denoted $\vec{f}^\mathfrak{T}$, is called a discrete field.

The L^1 norm $\|\vec{f}^\mathfrak{T}\|_{L^1(\Omega)}$ of a discrete field $\vec{f}^\mathfrak{T}$
is the sum $\frac{1}{d} \sum_{\kappa_L} m_{\kappa_L} d_{\kappa_L} |\vec{f}_{\kappa_L}|$, where $d_{\kappa_L} := |x_K - x_L|$.

In particular, this norm is used for discrete gradients;

for a given discrete function $v^\mathfrak{T}$,
its discrete gradient is a certain discrete field, denoted $\nabla^\mathfrak{T} v^\mathfrak{T} = (\nabla_{\kappa_L} v^\mathfrak{T})_{\kappa_L}$.

For the case of standard “admissible meshes”, $\nabla_{\kappa_L} v^\mathfrak{T} = d \frac{v_L - v_K}{d_{\kappa_L}} \nu_{\kappa_L}$,

where ν_{κ_L} is the unit normal vector to κ_L pointing from K to L : $\nu_{\kappa_L} = \frac{x_L - x_K}{d_{\kappa_L}}$.

Further, for a given discrete field $\vec{f}^\mathfrak{T}$, its discrete divergence is usually
defined as the discrete function $\operatorname{div}^\mathfrak{T} \vec{f}^\mathfrak{T} = (\operatorname{div}_K \vec{f}^\mathfrak{T})_K$ with entries

$$\operatorname{div}_K \vec{f}^\mathfrak{T} := \frac{1}{m_K} \sum_{L \in \mathcal{N}(K)} m_{\kappa_L} \vec{f}_{\kappa_L} \cdot \nu_{\kappa_L},$$

where the summation runs over volumes L belonging to the set $\mathcal{N}(K)$ of all the neighbours of K , and K is not a boundary volume.

Notation and example (cont^d)

For our purposes, **the exact nature of $\operatorname{div}^\mathfrak{T}$ and $\nabla^\mathfrak{T}$ is immaterial**; we only require that the following estimate hold:

$$\left| \sum_K m_K v_K \operatorname{div}_K \vec{\mathcal{F}}^\mathfrak{T} \right| \leq C \max_{K|L} |(\nabla^\mathfrak{T} v^\mathfrak{T})_{K|L}| \times \|\vec{\mathcal{F}}^\mathfrak{T}\|_{L^1(\Omega)}$$

for all discrete function $v^\mathfrak{T}$ null on $\partial\Omega$.

Notation and example (cont^d)

For our purposes, **the exact nature of $\operatorname{div}^\mathfrak{T}$ and $\nabla^\mathfrak{T}$ is immaterial**; we only require that the following estimate hold:

$$\left| \sum_K m_K v_K \operatorname{div}_K \vec{\mathcal{F}}^\mathfrak{T} \right| \leq C \max_{K|L} |(\nabla^\mathfrak{T} v^\mathfrak{T})_{K|L}| \times \|\vec{\mathcal{F}}^\mathfrak{T}\|_{L^1(\Omega)}$$

for all discrete function $v^\mathfrak{T}$ null on $\partial\Omega$. **This property usually comes from the summation-by-parts procedure and the consistency of fluxes.** In the case of “admissible meshes”, $\sum_K m_K \operatorname{div}_K \vec{\mathcal{F}}^\mathfrak{T} v_K = \sum_{K|L} m_{K|L} d_{K|L} \vec{\mathcal{F}}_{K|L} \cdot \left(\frac{v_L - v_K}{d_{K|L}} \nu_{K|L} \right)$.

Notation and example (cont^d)

For our purposes, **the exact nature of $\operatorname{div}^\mathfrak{T}$ and $\nabla^\mathfrak{T}$ is immaterial**; we only require that the following estimate hold:

$$\left| \sum_K m_K v_K \operatorname{div}_K \vec{\mathcal{F}}^\mathfrak{T} \right| \leq C \max_{K|L} |(\nabla^\mathfrak{T} v^\mathfrak{T})_{K|L}| \times \|\vec{\mathcal{F}}^\mathfrak{T}\|_{L^1(\Omega)}$$

for all discrete function $v^\mathfrak{T}$ null on $\partial\Omega$. **This property usually comes from the summation-by-parts procedure and the consistency of fluxes.** In the case of “admissible meshes”, $\sum_K m_K \operatorname{div}_K \vec{\mathcal{F}}^\mathfrak{T} v_K = \sum_{K|L} m_{K|L} d_{K|L} \vec{\mathcal{F}}_{K|L} \cdot \left(\frac{v_L - v_K}{d_{K|L}} \vec{\nu}_{K|L} \right)$.

We also need one property which ensures the $W^{1,1}$ discrete Poincaré inequality:

$$\frac{|v_K - v_L|}{d_{K|L}} \leq C |\nabla_{K|L} v^\mathfrak{T}|,$$

(**this is trivial** for our case of “admissible meshes”)

Notation and example (cont^d)

For our purposes, **the exact nature of div^τ and ∇^τ is immaterial**; we only require that the following estimate hold:

$$\left| \sum_K m_K v_K \operatorname{div}_K \vec{\mathcal{F}}^\tau \right| \leq C \max_{K|L} |(\nabla^\tau v^\tau)_{K|L}| \times \|\vec{\mathcal{F}}^\tau\|_{L^1(\Omega)}$$

for all discrete function v^τ null on $\partial\Omega$. **This property usually comes from the summation-by-parts procedure and the consistency of fluxes.** In the case of “admissible meshes”, $\sum_K m_K \operatorname{div}_K \vec{\mathcal{F}}^\tau v_K = \sum_{K|L} m_{K|L} d_{K|L} \vec{\mathcal{F}}_{K|L} \cdot \left(\frac{v_L - v_K}{d_{K|L}} \nu_{K|L} \right)$.

We also need one property which ensures the $W^{1,1}$ discrete Poincaré inequality:

$$\frac{|v_K - v_L|}{d_{K|L}} \leq C |\nabla_{K|L} v^\tau|,$$

(**this is trivial** for our case of “admissible meshes”)

and **a stability bound** for discretization of functions in $W_0^{1,\infty}(\Omega)$:

for all $v \in W_0^{1,\infty}(\Omega)$, setting $v_K = \frac{1}{m_K} \int_K v$

one has $\max_{K|L} |(\nabla^\tau v^\tau)_{K|L}| \leq C \|\nabla v\|_\infty$

(**this imposes a mild regularity assumption on the meshes**).

Notation and example

Discrete functions and fields on $Q = (0, T) \times \Omega$ depend in addition on the time discretization parameter $\Delta t > 0$;

Notation and example

Discrete functions and fields on $Q = (0, T) \times \Omega$ depend in addition on the time discretization parameter $\Delta t > 0$;

e.g. $v^n = (v^{\mathfrak{T},n})_{n=0..N}$ is a discrete function on Q which consists in $N + 1$ discrete functions $v^{\mathfrak{T},n}$ on Ω with their entries denoted by v_K^n .

Such a discrete function is identified with the function $\sum_{n=1}^N \sum_K v_K^n \mathbb{1}_{Q_K^n}$ on Q , where $Q_K^n := ((n-1)\Delta t, n\Delta t] \times \kappa$ is the cylinder associated with the space volume κ and the time step n ;

Notation and example

Discrete functions and fields on $Q = (0, T) \times \Omega$ depend in addition on the time discretization parameter $\Delta t > 0$;

e.g. $v^h = (v^{\mathfrak{T},n})_{n=0..N}$ is a discrete function on Q which consists in $N + 1$ discrete functions $v^{\mathfrak{T},n}$ on Ω with their entries denoted by v_K^n .

Such a discrete function is identified with the function $\sum_{n=1}^N \sum_K v_K^n \mathbb{1}_{Q_K^n}$ on Q , where $Q_K^n := ((n-1)\Delta t, n\Delta t] \times \kappa$ is the cylinder associated with the space volume κ and the time step n ;

the norm of v^h in $L^1(Q)$ is therefore defined as $\sum_{n=1}^N \Delta t \sum_K m_K |v_K^n|$.

Notation and example

Discrete functions and fields on $Q = (0, T) \times \Omega$ depend in addition on the time discretization parameter $\Delta t > 0$;

e.g. $v^h = (v^{\mathfrak{T},n})_{n=0..N}$ is a discrete function on Q which consists in $N + 1$ discrete functions $v^{\mathfrak{T},n}$ on Ω with their entries denoted by v_K^n .

Such a discrete function is identified with the function $\sum_{n=1}^N \sum_K v_K^n \mathbb{1}_{Q_K^n}$ on Q , where $Q_K^n := ((n-1)\Delta t, n\Delta t] \times \kappa$ is the cylinder associated with the space volume κ and the time step n ;

the norm of v^h in $L^1(Q)$ is therefore defined as $\sum_{n=1}^N \Delta t \sum_K m_K |v_K^n|$.

For a discrete field $\vec{\mathcal{F}}^h = (\vec{\mathcal{F}}^{\mathfrak{T},n})_{n=1..N}$ on Q ,

its norm in $L^1(Q)$ is defined as $\sum_{n=1}^N \Delta t \sum_{K\mathbb{L}} m_{K\mathbb{L}} d_{K\mathbb{L}} |\vec{\mathcal{F}}_{K\mathbb{L}}^n|$.

Notation and example

Discrete functions and fields on $Q = (0, T) \times \Omega$ depend in addition on the time discretization parameter $\Delta t > 0$;

e.g. $v^h = (v^{\mathfrak{T},n})_{n=0..N}$ is a discrete function on Q which consists in $N + 1$ discrete functions $v^{\mathfrak{T},n}$ on Ω with their entries denoted by v_K^n .

Such a discrete function is identified with the function $\sum_{n=1}^N \sum_K v_K^n \mathbb{1}_{Q_K^n}$ on Q , where $Q_K^n := ((n-1)\Delta t, n\Delta t] \times \kappa$ is the cylinder associated with the space volume κ and the time step n ;

the norm of v^h in $L^1(Q)$ is therefore defined as $\sum_{n=1}^N \Delta t \sum_K m_K |v_K^n|$.

For a discrete field $\vec{f}^h = (\vec{f}^{\mathfrak{T},n})_{n=1..N}$ on Q ,

its norm in $L^1(Q)$ is defined as $\sum_{n=1}^N \Delta t \sum_{K\mathbb{L}} m_{K\mathbb{L}} d_{K\mathbb{L}} |\vec{f}_{K\mathbb{L}}^n|$.

The discrete gradient and divergence operators act separately on each time step n , i.e., $\nabla^{\mathfrak{T}} v^h = (\nabla^{\mathfrak{T}} v^{\mathfrak{T},n})_{n=1..N}$ and $\operatorname{div}^{\mathfrak{T}} \vec{f}^h = (\operatorname{div}^{\mathfrak{T}} \vec{f}^{\mathfrak{T},n})_{n=1..N}$.

The statement ("discrete")

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Let $(\mathfrak{T}^h)_h$ be a family of meshes of Ω and $(\Delta t^h)_h$ be the associated time steps.

The statement ("discrete")

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Let $(\mathfrak{T}^h)_h$ be a family of meshes of Ω and $(\Delta t^h)_h$ be the associated time steps.

Lemma (the discrete statement)

Assume that for some constant C independent of h , the discrete gradient and divergence operators associated with \mathfrak{T}^h verify

- the "summation-by-parts inequality":

$$\left| \sum_K m_K (\operatorname{div}^{\mathfrak{T}} \vec{\mathcal{F}}^{\mathfrak{T}})_K v_K \right| \leq C \max_{K|L} |(\nabla^{\mathfrak{T}} v^{\mathfrak{T}})_{KL}| \times \|\vec{\mathcal{F}}^{\mathfrak{T}}\|_{L^1(\Omega')}$$

The statement ("discrete")

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Let $(\mathfrak{T}^h)_h$ be a family of meshes of Ω and $(\Delta t^h)_h$ be the associated time steps.

Lemma (the discrete statement)

Assume that for some constant C independent of h , the discrete gradient and divergence operators associated with \mathfrak{T}^h verify

- the "summation-by-parts inequality":

$$\left| \sum_K m_K (\operatorname{div}^{\mathfrak{T}} \vec{\mathcal{F}}^{\mathfrak{T}})_K v_K \right| \leq C \max_{K|L} |(\nabla^{\mathfrak{T}} v^{\mathfrak{T}})_{KL}| \times \|\vec{\mathcal{F}}^{\mathfrak{T}}\|_{L^1(\Omega')}$$

- the "key to the Discrete Poincaré property" $\frac{|v_K - v_L|}{d_{KL}} \leq C |\nabla_{KL} v^{\mathfrak{T}}|,$

The statement ("discrete")

Let Ω be an open domain in \mathbb{R}^d , $T > 0$, $Q = (0, T) \times \Omega$. Let $(\mathfrak{T}^h)_h$ be a family of meshes of Ω and $(\Delta t^h)_h$ be the associated time steps.

Lemma (the discrete statement)

Assume that for some constant C independent of h , the discrete gradient and divergence operators associated with \mathfrak{T}^h verify

- the "summation-by-parts inequality":

$$\left| \sum_K m_K (\operatorname{div}^{\mathfrak{T}} \vec{\mathcal{F}}^{\mathfrak{T}})_K v_K \right| \leq C \max_{K|L} |(\nabla^{\mathfrak{T}} v^{\mathfrak{T}})_{KL}| \times \|\vec{\mathcal{F}}^{\mathfrak{T}}\|_{L^1(\Omega')}$$

- the "key to the Discrete Poincaré property" $\frac{|v_K - v_L|}{d_{KL}} \leq C |\nabla_{KL} v^{\mathfrak{T}}|$,
- the property of stability for functions in $W_0^{1,\infty}(\Omega)$:

for all $v \in W_0^{1,\infty}(\Omega)$, setting $v_K = \frac{1}{m_K} \int_K v$

one has $\max_{K|L} |(\nabla^{\mathfrak{T}} v^{\mathfrak{T}})_{KL}| \leq C \|\nabla v\|_{\infty}$.

The statement ("discrete")

Lemma (continued) (the discrete statement)

For all h , assume that $u^h = (u^{\mathfrak{T},n})_{n=1..N}$, $f^h = (f^{\mathfrak{T},n})_{n=1..N}$ and $\vec{\mathcal{F}}^h = (\vec{\mathcal{F}}^{\mathfrak{T},n})_{n=1,\dots,N}$ satisfy *the discrete evolution equations*

$$\text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}$$

with a family $(u_0^h)_h$ of initial data, $u_0^h := u^{0,\mathfrak{T}}$.

The statement ("discrete")

Lemma (continued) (the discrete statement)

For all h , assume that $u^h = (u^{\mathfrak{T},n})_{n=1..N}$, $f^h = (f^{\mathfrak{T},n})_{n=1..N}$ and $\vec{\mathcal{F}}^h = (\vec{\mathcal{F}}^{\mathfrak{T},n})_{n=1,\dots,N}$ satisfy *the discrete evolution equations*

$$\text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{\mathcal{F}}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}$$

with a family $(u_0^h)_h$ of initial data, $u_0^h := u^{0,\mathfrak{T}}$.

(i) Assume that for all h , u^h is null on $\partial\Omega$, that the families $(u^h)_h$, $(f^h)_h$, $(\vec{\mathcal{F}}^h)_h$ and $(\nabla^{\mathfrak{T}} u^h)_h$ are bounded in $L^1(Q)$, and that $(u_0^h)_h$ is bounded in $L^1(\Omega)$.

Then there exists a sequence $(h_i)_{i \in \mathbb{N}}$ such that $(u^{h_i})_i$ is convergent in $L^1(Q)$.

The statement ("discrete")

Lemma (continued) (the discrete statement)

For all h , assume that $u^h = (u^{\mathfrak{T},n})_{n=1..N}$, $f^h = (f^{\mathfrak{T},n})_{n=1..N}$ and $\vec{f}^h = (\vec{f}^{\mathfrak{T},n})_{n=1,\dots,N}$ satisfy *the discrete evolution equations*

$$\text{for } n = 1..N, \quad \frac{u^{\mathfrak{T},n} - u^{\mathfrak{T},(n-1)}}{\Delta t} = \operatorname{div}^{\mathfrak{T}}[\vec{f}^{\mathfrak{T},n}] + f^{\mathfrak{T},n}$$

with a family $(u_0^h)_h$ of initial data, $u_0^h := u^{0,\mathfrak{T}}$.

(i) Assume that for all h , u^h is null on $\partial\Omega$, that the families $(u^h)_h$, $(f^h)_h$, $(\vec{f}^h)_h$ and $(\nabla^{\mathfrak{T}} u^h)_h$ are bounded in $L^1(Q)$, and that $(u_0^h)_h$ is bounded in $L^1(\Omega)$.

Then there exists a sequence $(h_i)_{i \in \mathbb{N}}$ such that $(u^{h_i})_i$ is convergent in $L^1(Q)$.

(ii) Assume that the family of discrete gradients $(\nabla^{\mathfrak{T}} u^h)_h$ is bounded in $L^1_{loc}([0, T] \times \Omega)$, i.e., for all h , for all $\Omega' \Subset \Omega$,

$$\sum_{n=1}^N \|\nabla^{\mathfrak{T}} u^{\mathfrak{T},n}\|_{L^1(\Omega')} \leq M(\Omega').$$

Assume that the families $(u^h)_h$, $(\vec{f}^h)_h$ and $(f^h)_h$ are bounded in $L^1_{loc}([0, T] \times \Omega)$, and the family $(u_0^h)_h$ is bounded in $L^1_{loc}(\Omega)$.

Then the claim of (i) holds with $L^1(Q)$ replaced by $L^1_{loc}([0, T] \times \Omega)$.

Comments

In some applications, the general local result of the Lemma is not sufficient, because one is interested in compactness of $(u^h)_h$ up to the boundary $(0, T) \times \partial\Omega$. Yet:

Comments

In some applications, the general local result of the Lemma is not sufficient, because one is interested in compactness of $(u^h)_h$ up to the boundary $(0, T) \times \partial\Omega$. Yet:

- Whenever a uniform estimate of $(u^h)_h$ in some $L^p(Q)$, $p > 1$, is available, the L^1_{loc} compactness in Q implies readily the $L^1(Q)$ compactness (extract an a.e. convergent on Q diagonal subsequence and use the Vitali theorem).

Comments

In some applications, the general local result of the Lemma is not sufficient, because one is interested in compactness of $(u^h)_h$ up to the boundary $(0, T) \times \partial\Omega$. Yet:

- Whenever a uniform estimate of $(u^h)_h$ in some $L^p(Q)$, $p > 1$, is available, the L^1_{loc} compactness in Q implies readily the $L^1(Q)$ compactness (extract an a.e. convergent on Q diagonal subsequence and use the Vitali theorem).
- If only $L^1(Q)$ estimates on $(u^h)_h$ are available, Lemma (i) is one particular case where the $L^1(Q)$ compactness of $(u^h)_h$ holds true. The assumption that u^h is null on $\partial\Omega$ corresponds to the case of the homogeneous Dirichlet boundary condition on the discrete function u^h .

Comments

In some applications, the general local result of the Lemma is not sufficient, because one is interested in compactness of $(u^h)_h$ up to the boundary $(0, T) \times \partial\Omega$. Yet:

- Whenever a uniform estimate of $(u^h)_h$ in some $L^p(Q)$, $p > 1$, is available, the L^1_{loc} compactness in Q implies readily the $L^1(Q)$ compactness (extract an a.e. convergent on Q diagonal subsequence and use the Vitali theorem).
- If only $L^1(Q)$ estimates on $(u^h)_h$ are available, Lemma (i) is one particular case where the $L^1(Q)$ compactness of $(u^h)_h$ holds true. The assumption that u^h is null on $\partial\Omega$ corresponds to the case of the homogeneous Dirichlet boundary condition on the discrete function u^h .
- For the case of other boundary conditions, different techniques of extension of u^h in a neighbourhood of Q yield compactness results analogous to Lemma (i); one only needs to ensure a uniform $L^1(Neighb(Q))$ bound on $(\nabla^\mathbb{T} u^h)_h$ (\implies a uniform space translation estimate on $(u^h)_h$).

Proof (sketched)

- from the L^1 bound on $\nabla^{\mathfrak{T}} u^h$, get L^1 translates in space on u^h (trivial),

Proof (sketched)

- from the L^1 bound on $\nabla^{\mathfrak{T}} u^h$, get L^1 translates in space on u^h (trivial), then on the piecewise affine in t interpolation \tilde{u}^h of u^h
- write the discrete equations as evolution equation $\partial_t \tilde{u}^h = \operatorname{div}^{\mathfrak{T}} [\tilde{\mathcal{F}}^h] + f^h$

Proof (sketched)

- from the L^1 bound on $\nabla^\tau u^h$, get L^1 translates in space on u^h (trivial), then on the piecewise affine in t interpolation \tilde{u}^h of u^h
- write the discrete equations as evolution equation $\partial_t \tilde{u}^h = \operatorname{div}^\tau [\tilde{\mathcal{F}}^h] + f^h$
- set $w(t, x) := \tilde{u}^h(t + \tau, x) - \tilde{u}^h(t, x)$
- integrate the equation to make appear $w(t, x)$ in the left-h.side
- try to take sign w for the test function in the equation obtained.

Proof (sketched)

- from the L^1 bound on $\nabla^{\mathfrak{T}} u^h$, get L^1 translates in space on u^h (trivial), then on the piecewise affine in t interpolation \tilde{u}^h of u^h
- write the discrete equations as evolution equation $\partial_t \tilde{u}^h = \operatorname{div}^{\mathfrak{T}} [\tilde{\mathcal{F}}^h] + f^h$
- set $w(t, x) := \tilde{u}^h(t + \tau, x) - \tilde{u}^h(t, x)$
- integrate the equation to make appear $w(t, x)$ in the left-h.side
- try to take sign w for the test function in the equation obtained. Namely,
 - introduce ϕ the regularization of sign w by convolution with parameter δ ; notice that $\|\nabla \phi\|_{\infty} \leq \operatorname{const} \delta^{-d}$.

Proof (sketched)

- from the L^1 bound on $\nabla^\tau u^h$, get L^1 translates in space on u^h (trivial), then on the piecewise affine in t interpolation \tilde{u}^h of u^h
- write the discrete equations as evolution equation $\partial_t \tilde{u}^h = \operatorname{div}^\tau [\vec{\mathcal{F}}^h] + f^h$
- set $w(t, x) := \tilde{u}^h(t + \tau, x) - \tilde{u}^h(t, x)$
- integrate the equation to make appear $w(t, x)$ in the left-h.side
- try to take sign w for the test function in the equation obtained. Namely,
 - introduce ϕ the regularization of sign w by convolution with parameter δ ; notice that $\|\nabla \phi\|_\infty \leq \text{const } \delta^{-d}$.
 - consider its space discretization ϕ^h and multiply (pointwise in t) the equation in volume κ by ϕ_κ
 - “integrate” on Q , use summation-by-parts, the L^1 bounds on $\vec{\mathcal{F}}^h, f^h$ and Fubini to get

$$\iint_Q w(t, x) \phi(t, x) \leq C \tau (1 + \|\nabla \phi\|_\infty) = C \tau (1 + \delta^{-d}).$$

Proof (sketched)

- from the L^1 bound on $\nabla^\tau u^h$, get L^1 translates in space on u^h (trivial), then on the piecewise affine in t interpolation \tilde{u}^h of u^h
- write the discrete equations as evolution equation $\partial_t \tilde{u}^h = \operatorname{div}^\tau [\vec{\mathcal{F}}^h] + f^h$
- set $w(t, x) := \tilde{u}^h(t + \tau, x) - \tilde{u}^h(t, x)$
- integrate the equation to make appear $w(t, x)$ in the left-h.side
- try to take sign w for the test function in the equation obtained. Namely,
 - introduce ϕ the regularization of sign w by convolution with parameter δ ; notice that $\|\nabla \phi\|_\infty \leq \text{const } \delta^{-d}$.
 - consider its space discretization ϕ^h and multiply (pointwise in t) the equation in volume κ by ϕ_κ
 - “integrate” on Q , use summation-by-parts, the L^1 bounds on $\vec{\mathcal{F}}^h, f^h$ and Fubini to get

$$\iint_Q w(t, x) \phi(t, x) \leq C \tau (1 + \|\nabla \phi\|_\infty) = C \tau (1 + \delta^{-d}).$$

- it remains to compare $\iint_Q w(t, x) \phi(t, x)$ with $\iint_Q w(t, x) \operatorname{sign} w(t, x)$. Here, the space translates of w enter the stage: the above difference is controlled by the L^1 modulus of continuity $\omega(\delta)$ of $(\tilde{u}^h)_h$.

Proof (sketched)

- from the L^1 bound on $\nabla^\sharp u^h$, get L^1 translates in space on u^h (trivial), then on the piecewise affine in t interpolation \tilde{u}^h of u^h
- write the discrete equations as evolution equation $\partial_t \tilde{u}^h = \operatorname{div}^\sharp [\vec{\mathcal{F}}^h] + f^h$
- set $w(t, x) := \tilde{u}^h(t + \tau, x) - \tilde{u}^h(t, x)$
- integrate the equation to make appear $w(t, x)$ in the left-h.side
- try to take sign w for the test function in the equation obtained. Namely,
 - introduce ϕ the regularization of sign w by convolution with parameter δ ; notice that $\|\nabla \phi\|_\infty \leq \text{const } \delta^{-d}$.
 - consider its space discretization ϕ^h and multiply (pointwise in t) the equation in volume κ by ϕ_κ
 - “integrate” on Q , use summation-by-parts, the L^1 bounds on $\vec{\mathcal{F}}^h, f^h$ and Fubini to get

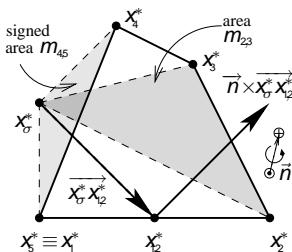
$$\iint_Q w(t, x) \phi(t, x) \leq C \tau (1 + \|\nabla \phi\|_\infty) = C \tau (1 + \delta^{-d}).$$

- it remains to compare $\iint_Q w(t, x) \phi(t, x)$ with $\iint_Q w(t, x) \operatorname{sign} w(t, x)$. Here, the space translates of w enter the stage: the above difference is controlled by the L^1 modulus of continuity $\omega(\delta)$ of $(\tilde{u}^h)_h$.
- optimizing in $\delta > 0$ the bound $C \tau (1 + \delta^{-d}) + \omega(\delta)$, we get a modulus of continuity for the L^1 time translates of \tilde{u}^h and u^h .

A RECONSTRUCTION PROPERTY ON THE PLANE

The formula

Polygon $\sigma \subset \Pi$, oriented by $\vec{n} \perp \Pi$



Let Π be a plane in \mathbb{R}^3 with a unit normal vector \vec{n} , and $\sigma \subset \Pi$ be a polygon.

Let $x_\sigma^* \in \Pi$ be a **distinguished point**.

Introduce the vertices x_i^* , $i = 1, \dots, l$ (clockwise); and take $x_{i,i+1}^*$ the **midpoints of the edges**.

Then $m_{i,i+1} = \frac{1}{2} \langle \vec{n}, \overrightarrow{x_\sigma^* x_{i,i+1}^*}, \overrightarrow{x_i^* x_{i+1}^*} \rangle$ is the **(signed) area of the triangle $x_i^* x_\sigma^* x_{i+1}^*$** .

Denote the area of σ by m ; we have $m = \sum_{i=1}^l m_{i,i+1}$.

Lemma

For all $\vec{r} \parallel \Pi$,
$$\vec{r} = \frac{1}{m} \sum_{i=1}^l (\vec{r} \cdot \overrightarrow{x_i^* x_{i+1}^*}) [\vec{n} \times \overrightarrow{x_\sigma^* x_{i,i+1}^*}].$$

The proof combines two well-known simple formulae (cf. in particular [Eymard, Droniou](#)).

The formula (cont^d)

Corollary (Consistency of the gradient reconstruction)

Take $(w_i^*)'_{i=1} \subset \mathbb{R}$, $w_{i+1}^* := w_1^*$. Consider the expression

$$\frac{1}{m} \sum'_{i=1} (w_{i+1}^* - w_i^*) [\vec{n} \times \overrightarrow{x_\sigma^* x_{i+1}^*}].$$

If w_i^* are the values of an affine function w at the vertices x_i^* of the polygon σ , the above expression gives ∇w .

The “complementary volumes” schemes in 2D

The 2D “complementary volumes schemes” were proposed independently in several works in the late 90th and early 00th (Afif and Amaziane ; Handlovičová, Mikula, and Sgallari ; A., Gutnic and Wittbold , ..?).

The idea was to reconstruct the discrete gradient on a given triangulation (affine per triangle) and then write the FV scheme on the dual mesh .

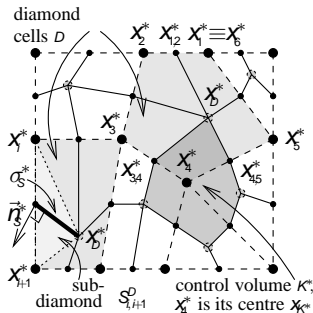
Thus the triangles play the role of “diamonds” of the DDFV schemes. The structural properties of this construction are extremely similar (but simpler !) to those of DDFV schemes.

The “complementary volumes” schemes in 2D

The 2D “complementary volumes schemes” were proposed independently in several works in the late 90th and early 00th (Afif and Amaziane ; Handlovičová, Mikula, and Sgallari ; A., Gutnic and Wittbold , ..?).

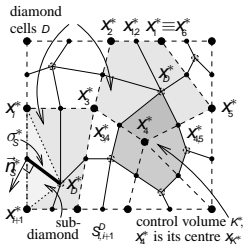
The idea was to reconstruct the discrete gradient on a given triangulation (affine per triangle) and then write the FV scheme on the dual mesh .

Thus the triangles play the role of “diamonds” of the DDFV schemes. The structural properties of this construction are extremely similar (but simpler !) to those of DDFV schemes.



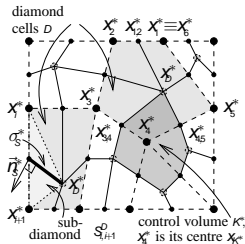
We use the “median dual mesh” (\equiv “Donald dual mesh”).

The “complementary volumes” schemes in 2D (cont^d)



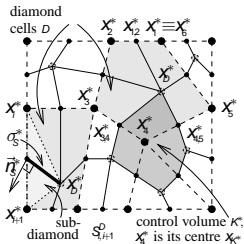
Here, we do not necessarily need σ 's (the “diamonds”) to be triangles; any polygon would do (in particular, quadrilaterals are welcome).

The “complementary volumes” schemes in 2D (cont^d)



Here, we do not necessarily need σ 's (the “diamonds”) to be triangles; any polygon would do (in particular, quadrilaterals are welcome).

We associate to each “diamond” a value of the discrete gradient (reconstructed from the formula of the Corollary) .

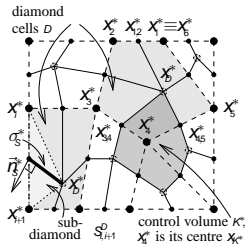
The “complementary volumes” schemes in 2D (cont^d)

Here, we do not necessarily need σ 's (the “diamonds”) to be triangles; any polygon would do (in particular, quadrilaterals are welcome).

We associate to each “diamond” a value of the discrete gradient (reconstructed from the formula of the Corollary) .

We associate to the mesh the standard FV discrete divergence operator .

The “complementary volumes” schemes in 2D (cont^d)



Here, we do not necessarily need σ 's (the “diamonds”) to be triangles; any polygon would do (in particular, quadrilaterals are welcome).

We associate to each “diamond” a value of the discrete gradient (reconstructed from the formula of the Corollary) .

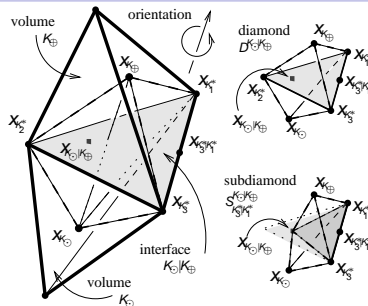
We associate to the mesh the standard FV discrete divergence operator .

Theorem (for 2D complementary volumes schemes)

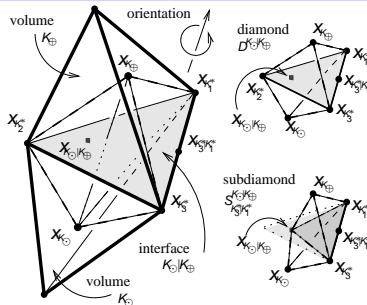
These discrete gradient and divergence operators are linked by the discrete duality (integration-by-parts) formula.

Rq.: a slight “ideological” difference wrt the Mimetic FD approach.

A “DDFV” scheme in 3D (cf. Hermeline; Pierre; Coudière and Hubert)



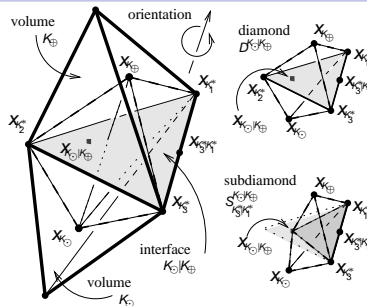
A “DDFV” scheme in 3D (cf. Hermeline; Pierre; Coudière and Hubert)



We associate to each “diamond” a value of the **discrete gradient**:

- its 1D projection on $\overrightarrow{x_{K_⊖} x_{K_⊕}}$ is reconstructed from the difference $\frac{u_{K_⊕} - u_{K_⊖}}{d_{KL}}$
- its 2D projection on the interface $K_⊖|K_⊕$ is reconstructed using the Corollary.

A “DDFV” scheme in 3D (cf. Hermeline; Pierre; Coudière and Hubert)



We associate to each “diamond” a value of the **discrete gradient**:

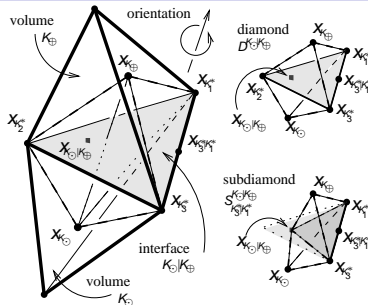
- its 1D projection on $\overrightarrow{x_{K_{\ominus}} x_{K_{\oplus}}}$ is reconstructed from the difference $\frac{u_{K_{\oplus}} - u_{K_{\ominus}}}{d_{KL}}$
- its 2D projection on the interface $K_{\ominus}|K_{\oplus}$ is reconstructed using the Corollary.

We associate to the mesh the standard (DD)FV discrete divergence operator.

Theorem (for the 3D DDFV schemes of the above kind)

These discrete gradient and divergence operators are linked by the discrete duality (integration-by-parts) formula.

A “DDFV” scheme in 3D (cf. Hermeline; Pierre; Coudière and Hubert)



We associate to each “diamond” a value of the **discrete gradient**:

- its 1D projection on $\overrightarrow{x_{K_{\ominus}}x_{K_{\oplus}}}$ is reconstructed from the difference $\frac{u_{K_{\oplus}} - u_{K_{\ominus}}}{d_{KL}}$
- its 2D projection on the interface $K_{\oplus}|K_{\ominus}$ is reconstructed using the Corollary.

We associate to the mesh the standard (DD)FV discrete divergence operator.

Theorem (for the 3D DDFV schemes of the above kind)

These discrete gradient and divergence operators are linked by the discrete duality (integration-by-parts) formula.

Rq.: consistency + discrete duality \implies convergence proofs !

Thank you !