

A Local Projection Stabilization FEM for the linearized stationary MHD problem

Benjamin Wacker and Gert Lube

University of Göttingen, Institute for Numerical and Applied Mathematics,
Lotzestr. 16-18, 37073 Göttingen, b.wacker/lube@math.uni-goettingen.de

Abstract. We present a local projection stabilization (LPS) type finite element (FE) method for the linearized stationary magnetohydrodynamics (MHD) problem. In contrast to the residual-based stabilization in [1]-[2], we investigate a symmetric LPS method comparable to the term-by-term stabilization in [3].

1 Introduction

Following the time discretization and linearization approach in [1]-[2], we consider the stationary MHD model

$$-\nu\Delta\mathbf{u} + (\mathbf{a} \cdot \nabla)\mathbf{u} + \nabla p - (\nabla \times \mathbf{b}) \times \mathbf{d} = \mathbf{f}_\mathbf{u}, \quad \nabla \cdot \mathbf{u} = 0, \quad (1)$$

$$\lambda \nabla \times (\nabla \times \mathbf{b}) + \nabla r - \nabla \times (\mathbf{u} \times \mathbf{d}) = \mathbf{f}_\mathbf{b}, \quad \nabla \cdot \mathbf{b} = 0, \quad (2)$$

in a bounded Lipschitz domain $\Omega \subset \mathbb{R}^d$, $d \in \{2, 3\}$ with $\nabla \cdot \mathbf{a} = 0$. \mathbf{a} and \mathbf{d} are the vector-fields for the velocity and magnetic field at linearization. For the unknown velocity field \mathbf{u} , magnetic field \mathbf{b} , pressure p and magnetic pseudo-pressure r (vanishing in the continuous case), we introduce the function spaces

$$V = \left\{ \mathbf{v} \in [H^1(\Omega)]^d : \mathbf{v} = 0 \text{ on } \partial\Omega \right\}, \quad Q = L_0^2(\Omega),$$

$$C = \{ \mathbf{c} \in H(\text{curl}; \Omega) : \mathbf{n} \times \mathbf{c} = 0 \text{ on } \partial\Omega \}, \quad S = H_0^1(\Omega)$$

where (\cdot, \cdot) and $\langle \cdot, \cdot \rangle$ are appropriate inner and dual products. The variational problem reads: Find $\mathbf{U} := (\mathbf{u}, \mathbf{b}, p, r) \in V \times C \times Q \times S$ such that

$$\mathcal{A}_G(\mathbf{U}, \mathbf{V}) = \mathcal{F}_G(\mathbf{V}), \quad \forall \mathbf{V} := (\mathbf{v}, \mathbf{c}, q, s) \in V \times C \times Q \times S \quad (3)$$

with

$$\begin{aligned} \mathcal{A}_G(\mathbf{U}, \mathbf{V}) = & \nu(\nabla\mathbf{u}, \nabla\mathbf{v}) + \langle \mathbf{a} \cdot \nabla\mathbf{u}, \mathbf{v} \rangle - (p, \nabla \cdot \mathbf{v}) - \langle (\nabla \times \mathbf{b}) \times \mathbf{d}, \mathbf{v} \rangle \\ & + (\nabla \cdot \mathbf{u}, q) - (\mathbf{b}, \nabla s) \end{aligned} \quad (4)$$

$$\begin{aligned} & + \lambda(\nabla \times \mathbf{b}, \nabla \times \mathbf{c}) + (\nabla r, \mathbf{c}) - \langle \nabla \times (\mathbf{u} \times \mathbf{d}), \mathbf{c} \rangle, \\ \mathcal{F}_G(\mathbf{V}) = & \langle \mathbf{f}_\mathbf{u}, \mathbf{v} \rangle + \langle \mathbf{f}_\mathbf{b}, \mathbf{c} \rangle. \end{aligned} \quad (5)$$

Let \mathcal{T}_h be the primal grid with FE spaces of Taylor-Hood type

$$V_h \times Q_h / C_h \times S_h = \mathbb{P}_{\mathcal{T}_h}^k \times \mathbb{P}_{\mathcal{T}_h}^{k-1} \text{ or } \mathbb{Q}_{\mathcal{T}_h}^k \times \mathbb{Q}_{\mathcal{T}_h}^{k-1}, \quad k \in \mathbb{N} \setminus \{1\}. \quad (6)$$

The pair $V_h \times Q_h$ is discretely-divergence-free, thus

$$V_h^{div} := \{\mathbf{v}_h \in V_h : (\nabla \cdot \mathbf{v}_h, q_h) = 0 \forall q_h \in Q_h\} \neq \{0\}.$$

Let $\mathcal{M}_h = \mathcal{T}_h$ or $\mathcal{M}_h = \mathcal{T}_{2h}$ be the macro grid with discontinuous FE spaces $D_h^{u/b} \subset [L^2(\Omega)]^d$. The local orthogonal L^2 -projectors are denoted as $\pi_M^{u/b} : [L^2(M)]^d \rightarrow D_h^{u/b}|_M$. The global projections $\pi_h^{u/b} : [L^2(\Omega)]^d \rightarrow D_h^{u/b}$ are given as $(\pi_h^{u/b} \mathbf{w})|_M := \pi_M^{u/b}(\mathbf{w}|_M)$. The fluctuation operator $\kappa_h^{u/b} : [L^2(\Omega)]^d \rightarrow [L^2(\Omega)]^d$ with $\kappa_h^{u/b} \mathbf{w} := ((id - \pi_h^{u/b})w_i)_{i=1}^d$ is assumed to have the approximation property

$$\|\kappa_h^{u/b} \mathbf{v}\|_{0,M} \leq Ch_M^l \|\mathbf{v}\|_{l,M} \quad \forall \mathbf{v} \in [W^{l,2}(M)]^d, l = 0, \dots, s, s \in \{0, \dots, k\}. \quad (7)$$

Let $\mathbf{U}_h = (\mathbf{u}_h, \mathbf{b}_h, p_h, r_h)$, $\mathbf{V}_h = (\mathbf{v}_h, \mathbf{c}_h, q_h, s_h) \in V_h \times C_h \times Q_h \times S_h \subset V \times C \times Q \times S$. Then the LPS terms read

$$\begin{aligned} \mathcal{S}_{lps}(\mathbf{U}_h, \mathbf{V}_h) = & \sum_M \{ \tau_1 (\kappa_h^u((\mathbf{a}_M \cdot \nabla) \mathbf{u}_h), \kappa_h^u((\mathbf{a}_M \cdot \nabla) \mathbf{v}_h))_M + \tau_2 (\nabla \cdot \mathbf{u}_h, \nabla \cdot \mathbf{v}_h)_M \\ & + \tau_3 (\kappa_h^b((\nabla \times \mathbf{b}_h) \times \mathbf{d}_M), \kappa_h^b((\nabla \times \mathbf{c}_h) \times \mathbf{d}_M))_M \\ & + \tau_4 (\kappa_h^b((\nabla \times (\mathbf{u}_h \times \mathbf{d}_M)), \kappa_h^b(\nabla \times (\mathbf{v}_h \times \mathbf{d}_M)))_M \\ & + \tau_5 (\nabla r_h, \nabla s_h)_M + \tau_6 (\nabla \cdot \mathbf{b}_h, \nabla \cdot \mathbf{c}_h)_M \} \end{aligned}$$

where $(\cdot, \cdot)_M$ is the L^2 scalar product on cell M . Here, \mathbf{a}_M and \mathbf{d}_M are elementwise constant approximations of $\mathbf{a}|_M$ and $\mathbf{d}|_M$. The LPS problem consists of finding $\mathbf{U}_h \in V_h \times C_h \times Q_h \times S_h$ such that for all $\mathbf{V}_h \in V_h \times C_h \times Q_h \times S_h$:

$$\mathcal{A}_{stab}(\mathbf{U}_h, \mathbf{V}_h) = \mathcal{A}_G(\mathbf{U}_h, \mathbf{V}_h) + \mathcal{S}_{lps}(\mathbf{U}_h, \mathbf{V}_h) = \mathcal{F}_G(\mathbf{V}_h). \quad (8)$$

2 Stability of the proposed method

For $k \in \mathbb{N}_0$ and $D \subseteq \Omega$, we use the notation $|\cdot|_{k,D} := |\cdot|_{H^k(D)}$ and $\|\cdot\|_{p,D} := \|\cdot\|_{L^p(D)}$ with $1 \leq p \leq \infty$. In case of $D = \Omega$, we omit index D .

Lemma 1. For $\mathbf{U}, \mathbf{V} \in V \times C \times Q \times S$, it holds for the symmetric LPS terms

$$(i) \quad \mathcal{S}_{lps}(\mathbf{U}, \mathbf{U}) \geq 0, \quad (ii) \quad |\mathcal{S}_{lps}(\mathbf{U}, \mathbf{V})| \leq (\mathcal{S}_{lps}(\mathbf{U}, \mathbf{U}))^{\frac{1}{2}} (\mathcal{S}_{lps}(\mathbf{V}, \mathbf{V}))^{\frac{1}{2}}.$$

Let $\mathbf{V} = (\mathbf{v}, \mathbf{c}, q, s) \in V \times C \times Q \times S$. Integration by parts yields $\langle \mathbf{a} \cdot \nabla \mathbf{v}, \mathbf{v} \rangle = 0$ and $\langle (\nabla \times \mathbf{c}) \times \mathbf{d}, \mathbf{v} \rangle = -\langle \nabla \times (\mathbf{v} \times \mathbf{d}), \mathbf{c} \rangle$, hence

$$\mathcal{A}_G(\mathbf{V}, \mathbf{V}) = \nu \|\nabla \mathbf{v}\|_0^2 + \lambda \|\nabla \times \mathbf{c}\|_0^2.$$

We define the following expressions

$$\|\mathbf{V}\|_G^2 = \nu \|\nabla \mathbf{v}\|_0^2 + \lambda \|\nabla \times \mathbf{c}\|_0^2, \quad \|\mathbf{V}\|_{lps}^2 = \mathcal{S}_{lps}(\mathbf{V}, \mathbf{V}). \quad (9)$$

Symmetric testing $\mathbf{V}_h = \mathbf{U}_h$ yields

$$(\mathcal{A}_G + \mathcal{S}_{lps})(\mathbf{V}_h, \mathbf{V}_h) = \|\mathbf{V}_h\|_G^2 + \|\mathbf{V}_h\|_{lps}^2. \quad (10)$$

Using Young's inequality and the definition

$$\|(\mathbf{f}_u, \mathbf{f}_b)\|_{G,\star} = \sup_{(v_h, c_h) \in V_h \times C_h} \mathcal{F}_G(\mathbf{V}_h) / \|\mathbf{V}_h\|_G,$$

we get the unique existence of the velocity field via

$$\|\mathbf{U}_h\|_G^2 + 2\|\mathbf{U}_h\|_{lps}^2 \leq \|(\mathbf{f}_u, \mathbf{f}_b)\|_{G,\star}^2. \quad (11)$$

By the discrete Babuška-Brezzi-condition, we have for all $p_h \in Q_h$ the unique existence of $\mathbf{v}_h \in V_h$ with

$$\nabla \cdot \mathbf{v}_h = -p_h, \quad |\mathbf{v}_h|_1 \leq \beta_u^{-1} \|p_h\|_0. \quad (12)$$

Examining the term $(\mathcal{A}_G + \mathcal{S}_{lps})(\mathbf{U}_h, (\mathbf{v}_h, \mathbf{0}, 0, 0))$, we end up with

$$\begin{aligned} \|p_h\|_0^2 &\leq \|\mathbf{f}_u\|_{-1} |\mathbf{v}_h|_1 + \nu \|\nabla \mathbf{u}_h\|_0 |\mathbf{v}_h|_1 + |\mathcal{S}_{lps}((\mathbf{u}_h, \mathbf{0}, 0, 0), (\mathbf{v}_h, \mathbf{0}, 0, 0))| \\ &\quad - (\mathbf{a} \cdot \nabla \mathbf{u}_h, \mathbf{v}_h) + ((\nabla \times \mathbf{b}_h) \times \mathbf{d}, \mathbf{v}_h) \end{aligned}$$

by using that $\mathbf{u}_h \in V_h^{div}$. Based on the inequalities

$$-(\mathbf{a} \cdot \nabla \mathbf{u}_h, \mathbf{v}_h) = (\mathbf{a} \cdot \nabla \mathbf{v}_h, \mathbf{u}_h) \leq C_p \|\mathbf{a}\|_\infty |\mathbf{u}_h|_1 |\mathbf{v}_h|_1, \quad (13)$$

$$((\nabla \times \mathbf{b}_h) \times \mathbf{d}, \mathbf{v}_h) \leq C_p \|\mathbf{d}\|_\infty \|\nabla \times \mathbf{b}_h\|_0 |\mathbf{v}_h|_1, \quad (14)$$

$$\|(\mathbf{v}_h, \mathbf{0}, 0, 0)\|_{lps}^2 \leq \max_M (\tau_1 |\mathbf{a}_M|^2 + \tau_2 d + \tau_4 |\mathbf{d}_M|^2) |\mathbf{v}_h|_1^2 \quad (15)$$

together with (12), we obtain after some calculation the unique existence of the fluid pressure thanks to

$$\begin{aligned} \beta_u \|p_h\|_0 &\leq \|\mathbf{f}_u\|_{-1} + \left(\sqrt{\nu} + \frac{C_p \|\mathbf{a}\|_\infty}{\sqrt{\nu}} + \frac{C_p \|\mathbf{d}\|_\infty}{\sqrt{\lambda}} \right) \|\mathbf{U}_h\|_G \\ &\quad + \left(\max_M (\sqrt{\tau_1} |\mathbf{a}_M|) + \max_M \sqrt{\tau_2 d} + \sqrt{\tau_4} |\mathbf{d}_M| \right) \|\mathbf{U}_h\|_{lps}. \end{aligned}$$

We define the norms

$$\|\mathbf{c}\|_C = \sqrt{\lambda} (L_0^{-1} \|\mathbf{c}\|_0 + \|\nabla \times \mathbf{c}\|_0), \quad \|s\|_S = (\|s\|_0 + L_0 \|\nabla s\|_0) / \sqrt{\lambda} \quad (16)$$

on the spaces C and S with a length-scale $L_0 \sim \text{diam}(\Omega)$. Using integration by parts, we define the bilinear form of the Maxwell problem

$$\mathcal{C}_{Max}((\mathbf{b}, r), (\mathbf{c}, s)) = \mathcal{A}_G((\mathbf{0}, \mathbf{b}, 0, r), (\mathbf{0}, \mathbf{c}, 0, s)).$$

For this problem, the continuous Babuška-Brezzi-condition

$$\inf_{(\mathbf{b}, r) \in C \times S} \sup_{(\mathbf{c}, s) \in C \times S} \frac{\mathcal{C}_{Max}((\mathbf{b}, r), (\mathbf{c}, s))}{(\|\mathbf{b}\|_C + \|r\|_S) (\|\mathbf{c}\|_C + \|s\|_S)} \geq \beta_m \quad (17)$$

holds. Let $(\mathbf{b}_h, 0) \in C_h \times S_h \subset C \times S$. By (17) there exists a unique $(\bar{\mathbf{c}}, \bar{s}) \in C \times S$ with $\|\bar{\mathbf{c}}\|_C + \|\bar{s}\|_S = 1$ such that

$$\begin{aligned} \beta_m \|\mathbf{b}_h\|_C &\leq \mathcal{C}_{Max}((\mathbf{b}_h, 0), (\bar{\mathbf{c}}, \bar{s})) \\ &= \mathcal{C}_{Max}((\mathbf{b}_h, 0), (\bar{\mathbf{c}}, 0)) + \mathcal{C}_{Max}((\mathbf{b}_h, 0), (0, \bar{s})) =: I + II \end{aligned} \quad (18)$$

holds. We get with $\|\bar{s}\|_S \leq 1$ and $\|\bar{\mathbf{c}}\|_C \leq 1$ the estimates

$$I = \lambda \|\nabla \times \mathbf{b}_h, \nabla \times \bar{\mathbf{c}}\| \leq \sqrt{\lambda} \|\nabla \times \mathbf{b}_h\|_0 \sqrt{\lambda} \|\nabla \times \bar{\mathbf{c}}\|_0 \leq \|\mathbf{U}_h\|_G, \quad (19)$$

$$\begin{aligned} II &= |(\nabla \cdot \mathbf{b}_h, \bar{s})| \leq \left(\sum_M \tau_6 \|\nabla \cdot \mathbf{b}_h\|_{0,M}^2 \right)^{\frac{1}{2}} \left(\sum_M \frac{1}{\tau_6} \|\bar{s}\|_{0,M}^2 \right)^{\frac{1}{2}} \\ &\leq \|\mathbf{U}_h\|_{lps} \cdot \left(\max_M \frac{1}{\sqrt{\tau_6}} \right) \cdot \sqrt{\lambda} \frac{\|\bar{s}\|_0}{\sqrt{\lambda}} = \max_M \sqrt{\frac{\lambda}{\tau_6}} \cdot \|\mathbf{U}_h\|_{lps} \end{aligned} \quad (20)$$

by the Cauchy-Schwarz inequality. Putting (19) and (20) into (18) leads to

$$\|\mathbf{b}_h\|_C \leq \frac{1}{\beta_m} \left(\|\mathbf{U}_h\|_G + \max_M \sqrt{\frac{\lambda}{\tau_6}} \|\mathbf{U}_h\|_{lps} \right) \quad (21)$$

and this gives the unique existence of the discrete magnetic field.

Finally, from the equation $(\mathcal{A}_G + \mathcal{S}_{lps})(\mathbf{U}_h, (\mathbf{0}, \mathbf{0}, 0, r_h)) = -(\mathbf{b}_h, \nabla r_h) + \sum_M \tau_5 \|\nabla r_h\|_{0,M}^2 = 0$, we conclude by using (16) that

$$\|\nabla r_h\|_0 \leq \left(\min_M \sqrt{\tau_5} \right)^{-1} \|\mathbf{b}_h\|_0 \leq L_0 \left(\sqrt{\lambda} \min_M \sqrt{\tau_5} \right)^{-1} \|\mathbf{b}_h\|_C. \quad (22)$$

This implies existence of the unique discrete magnetic pseudo-pressure. As full control of ∇r_h is essential to enforce condition $\nabla \cdot \mathbf{b}_h = 0$, (22) and (21) suggest the choices

$$\tau_5 \sim L_0^2/\lambda, \quad \tau_6 \geq C\lambda. \quad (23)$$

3 Error analysis for smooth solutions

Subtracting (3) and (8) gives the approximate Galerkin orthogonality.

Lemma 2. *Let \mathbf{U} and \mathbf{U}_h be the solutions of (3) and (8). Then*

$$(\mathcal{A}_G + \mathcal{S}_{lps})(\mathbf{U} - \mathbf{U}_h, \mathbf{V}_h) = \mathcal{S}_{lps}(\mathbf{U}, \mathbf{V}_h), \quad \forall \mathbf{V}_h \in V_h \times C_h \times Q_h \times S_h. \quad (24)$$

Let $\mathbf{J} = (\mathbf{j}^u, \mathbf{j}^b, j^p, j^r)$ be appropriate interpolation operators. In particular, we assume that $\mathbf{j}^u \mathbf{u} \in V_h^{div}$. We therefore decompose the error as

$$\mathbf{U} - \mathbf{U}_h = (\mathbf{U} - \mathbf{JU}) + (\mathbf{JU} - \mathbf{U}_h) = \varepsilon + \mathbf{E}_h \equiv (\varepsilon_u, \varepsilon_b, \varepsilon_p, \varepsilon_r) + (\mathbf{e}_u, \mathbf{e}_b, e_p, e_r).$$

Set now $\mathbf{V}_h = \mathbf{E}_h$ in (24), thus

$$\|\mathbf{E}_h\|_G^2 + \|\mathbf{E}_h\|_{lps}^2 = \underbrace{\mathcal{S}_{lps}(\mathbf{U}, \mathbf{E}_h)}_{=I} - \underbrace{\mathcal{A}_G(\varepsilon, \mathbf{E}_h)}_{=II} - \underbrace{\mathcal{S}_{lps}(\varepsilon, \mathbf{E}_h)}_{=-III}. \quad (25)$$

We obtain

$$I \leq (\mathcal{S}_{lps}(\mathbf{U}, \mathbf{U}))^{\frac{1}{2}} (\mathcal{S}_{lps}(\mathbf{E}_h, \mathbf{E}_h))^{\frac{1}{2}} = \|\mathbf{U}\|_{lps} \|\mathbf{E}_h\|_{lps}, \quad (26)$$

$$|III| = \mathcal{S}_{lps}(\varepsilon, \mathbf{E}_h) \leq \|\varepsilon\|_{lps} \|\mathbf{E}_h\|_{lps}, \quad (27)$$

$$-II \leq \|\varepsilon\|_G \|\mathbf{E}_h\|_G + IV \quad (28)$$

$$IV = (\mathbf{a} \cdot \nabla \varepsilon_{\mathbf{u}}, \mathbf{e}_{\mathbf{u}}) - ((\nabla \times \varepsilon_{\mathbf{b}}) \times \mathbf{d}, \mathbf{e}_{\mathbf{u}}) - (\nabla \times (\varepsilon_{\mathbf{u}} \times \mathbf{d}), \mathbf{e}_{\mathbf{b}}) \\ - (\varepsilon_p, \nabla \cdot \mathbf{e}_{\mathbf{u}}) + (\nabla \cdot \varepsilon_{\mathbf{u}}, \mathbf{e}_p) + (\nabla \varepsilon_r, \mathbf{e}_p) - (\varepsilon_{\mathbf{b}}, \nabla \mathbf{e}_r). \quad (29)$$

Then we can summarize estimates (25)-(29) as

$$\|\mathbf{E}_h\|_G^2 + \|\mathbf{E}_h\|_{lps}^2 \leq (\|\varepsilon\|_{lps} + \|\mathbf{U}\|_{lps}) \|\mathbf{E}_h\|_{lps} + \|\varepsilon\|_G \|\mathbf{E}_h\|_G + |IV|. \quad (30)$$

Integration by parts and Cauchy-Schwarz inequality give for the terms in IV :

$$(\mathbf{a} \cdot \nabla \varepsilon_{\mathbf{u}}, \mathbf{e}_{\mathbf{u}}) = -(\mathbf{a} \cdot \nabla \mathbf{e}_{\mathbf{u}}, \varepsilon_{\mathbf{u}}) \leq \left(\sum_M \frac{\|\mathbf{a}\|_{\infty, M}^2}{\nu} \|\varepsilon_{\mathbf{u}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_h\|_G, \\ -(\varepsilon_p, \nabla \cdot \mathbf{e}_{\mathbf{u}}) \leq \left(\sum_M \min\left(\frac{d}{\nu}; \frac{1}{\tau_2}\right) \|\varepsilon_p\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_h\|_{lps}, \\ -(\varepsilon_{\mathbf{b}}, \nabla \mathbf{e}_r) \leq \left(\sum_M \frac{1}{\tau_5} \|\varepsilon_{\mathbf{b}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_h\|_{lps}, \quad (31)$$

$$-(\nabla \times (\varepsilon_{\mathbf{u}} \times \mathbf{d}), \mathbf{e}_{\mathbf{b}}) = (\varepsilon_{\mathbf{u}}, (\nabla \times \mathbf{e}_{\mathbf{b}}) \times \mathbf{d}) \leq \left(\sum_M \frac{\|\mathbf{d}\|_{\infty, M}^2}{\lambda} \|\varepsilon_{\mathbf{u}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_h\|_G.$$

The term $(\nabla \varepsilon_r, \mathbf{e}_{\mathbf{b}})$ vanishes since $r = j^r r \equiv 0$. Moreover, term $-(\varepsilon_p, \nabla \cdot \varepsilon_{\mathbf{u}})$ vanishes via $\nabla \cdot \mathbf{u} = 0$ and since $\mathbf{j}^{\mathbf{u}} \in V_h^{div}$. Let $\mathbf{d} \in [\mathbf{W}^{1, \infty}(\Omega)]^d$. By formula $\nabla \times (\mathbf{e} \times \mathbf{f}) = \mathbf{f} \cdot \nabla \mathbf{e} - \mathbf{e} \cdot \nabla \mathbf{f} + \mathbf{e} (\nabla \cdot \mathbf{f}) - \mathbf{f} (\nabla \cdot \mathbf{e})$, the inequalities of Cauchy, Schwarz and Poincare, it follows

$$-((\nabla \times \varepsilon_{\mathbf{b}}) \times \mathbf{d}, \mathbf{e}_{\mathbf{u}}) = \sum_M (\varepsilon_{\mathbf{b}}, \nabla \times (\mathbf{e}_{\mathbf{u}} \times \mathbf{d}))_M \\ \leq \left(\sum_M \nu^{-1} (1 + \sqrt{d})^2 (\|\mathbf{d}\|_{\infty, M} + \|\nabla \mathbf{d}\|_{\infty, M})^2 \|\varepsilon_{\mathbf{b}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_h\|_G. \quad (32)$$

We then summarize equations (30)-(32). Using Young's inequality, we obtain

$$\|\mathbf{E}_h\|_G^2 + \|\mathbf{E}_h\|_{lps}^2 \leq S_1^2 + S_2^2,$$

with

$$S_1 := \|\varepsilon\|_G + \left(\sum_M \frac{1}{\nu} \|\mathbf{a}\|_{\infty, M}^2 \|\varepsilon_{\mathbf{u}}\|_{0, M}^2 \right)^{\frac{1}{2}} + \left(\sum_M \frac{1}{\lambda} \|\mathbf{d}\|_{\infty, M}^2 \|\varepsilon_{\mathbf{u}}\|_{0, M}^2 \right)^{\frac{1}{2}} \\ + \left(\sum_M \nu^{-1} (1 + \sqrt{d})^2 (\|\mathbf{d}\|_{\infty, M} + \|\nabla \mathbf{d}\|_{\infty, M})^2 \|\varepsilon_{\mathbf{b}}\|_{0, M}^2 \right)^{\frac{1}{2}},$$

$$S_2 := \|\varepsilon\|_{lps} + \|\mathbf{U}\|_{lps} + \left(\sum_M \min\left(\frac{d}{\nu}; \frac{1}{\tau_2}\right) \|\varepsilon_{\mathbf{p}}\|_{0,M}^2 \right)^{\frac{1}{2}} + \left(\sum_M \frac{1}{\tau_5} \|\varepsilon_{\mathbf{b}}\|_{0,M}^2 \right)^{\frac{1}{2}}.$$

The approximation properties of the FE spaces, see [5], and the local L^2 -projector yield for $\mathbf{U} \in [H^{k+1}(\Omega)]^d \times [H^{k+1}(\Omega)]^d \times H^k(\Omega) \times H^k(\Omega)$ that

$$\begin{aligned} S_1^2 \leq C \sum_M h_M^{2k} & \left[\left(\nu \left(1 + \frac{\|\mathbf{a}\|_{\infty,M}^2 h_M^2}{\nu^2} \right) + \lambda \frac{\|\mathbf{d}\|_{\infty,M}^2 h_M^2}{\lambda^2} \right) |\mathbf{u}|_{k+1,\omega_M}^2 \right. \\ & \left. + \left(\lambda + \frac{h_M^2}{\nu} (\|\mathbf{d}\|_{\infty,M} + \|\nabla \mathbf{d}\|_{\infty,M})^2 \right) |\mathbf{b}|_{k+1,\omega_M}^2 \right], \end{aligned} \quad (33)$$

$$\begin{aligned} S_2^2 \leq C \sum_M h_M^{2s} & \left[(\tau_2 d^2 + \tau_1 |\mathbf{a}_{\mathbf{M}}|^2 + \tau_4 |\mathbf{d}_{\mathbf{M}}|^2) |\mathbf{u}|_{s+1,\omega_M}^2 \right. \\ & \left. + \min\left(\frac{d}{\nu}; \frac{1}{\tau_2}\right) |p|_{s,\omega_M}^2 + (\tau_3 |\mathbf{d}_{\mathbf{M}}|^2 + \tau_6 d^2 + \frac{h_M^2}{\tau_5}) |\mathbf{b}|_{s+1,\omega_M}^2 \right] \end{aligned} \quad (34)$$

where ω_M denotes an appropriate patch around cell M .

Denote the local fluid and magnetic Reynolds numbers by

$$Re_{f,M} := \|\mathbf{a}\|_{\infty,M} h_M / \nu, \quad Re_{m,M} := \|\mathbf{d}\|_{\infty,M} h_M / \lambda.$$

respectively. We will call an error estimate to be of order k if the coefficients multiplying corresponding Sobolev norms of the solutions are of order h^k uniformly w.r.t. the problem data. In this case, sufficient conditions can be found by the following (mild) restrictions on the local mesh width h_M

$$\sqrt{\nu} Re_{f,M} \leq C, \quad \sqrt{\lambda} Re_{m,M} \leq C, \quad h_M (\|\mathbf{d}\|_{\infty,M} + \|\nabla \mathbf{d}\|_{\infty,M}) \leq C \sqrt{\nu} \quad (35)$$

and on the stabilization parameters (by using (7))

$$0 \leq \tau_1 \leq C h_M^{2(k-s)} / |\mathbf{a}_{\mathbf{M}}|^2, \quad 0 \leq \tau_3, \tau_4 \leq C h_M^{2(k-s)} / |\mathbf{d}_{\mathbf{M}}|^2, \quad C h_M^2 \leq \tau_5. \quad (36)$$

Condition (23) implies the latter condition on τ_5 . Moreover, (34) suggests the balance $\tau_5 \tau_6 \sim h_M^2$, thus (see also [1],[2])

$$\tau_5 \sim L_0^2 / \lambda, \quad \tau_6 \sim h_M^2 \lambda / L_0^2. \quad (37)$$

A balance of the terms with the div-div parameter τ_2 leads to the practically unfeasible formula $\tau_2 \sim \max(0; |p|_{k,M} / |\mathbf{u}|_{k+1,M} - \nu)$. A reasonable compromise is to set

$$\tau_2 \sim 1. \quad (38)$$

Theorem 3. *Assume that the solution $(\mathbf{u}, \mathbf{b}, p)$ of (3) belongs to $[H^{k+1}(\Omega)]^d \times [H^{k+1}(\Omega)]^d \times H^k(\Omega)$ and that $\mathbf{j}^{\mathbf{u}} \in V_h^{div}$. Further, let the LPS parameters be chosen according to condition (36)-(37) and that the local mesh width h_M is chosen such that (35) is valid. Then we obtain (using $r \equiv 0$)*

$$\|\mathbf{U}_{\mathbf{h}} - \mathbf{J}\mathbf{U}\|_{\mathbf{G}}^2 + \|\mathbf{U}_{\mathbf{h}} - \mathbf{J}\mathbf{U}\|_{\text{Ips}}^2 \leq C \sum_M h_M^{2k} \left(|\mathbf{u}|_{k+1,\omega_M}^2 + |\mathbf{b}|_{k+1,\omega_M}^2 + |p|_{k,\omega_M}^2 \right).$$

Numerical results for the magnetic part, i.e. $\mathbf{u} \equiv 0, p \equiv 0$, show the relevance of the parameter design (37) for Taylor-Hood type pairs $C_h \times S_h$. In particular, this is valid if the magnetic field \mathbf{b} does not belong to $[H^1(\Omega)]^d$. Such singular solutions can be well approximated on meshes with suitable macro-element structure, like cross-box elements, see [1]. Our results confirm this for Taylor-Hood type pairs $C_h \times S_h$ as well.

Numerical experiments for the fluid part, i.e. $\mathbf{b} = \mathbf{0}, r = 0$, see [4], show: The mesh conditions (35) are much less restrictive than the typical ones on the local Peclet number $Pe_M := h_M \|\mathbf{a}\|_{\infty, M} / \nu \leq 1$ in the Galerkin method for advection-diffusion problems. The div-div stabilization term is very important for robust estimates in case of Taylor-Hood elements. Compared to the Galerkin method, much better local mass conservation clearly improves the H^1 - and L^2 -error rates for velocity \mathbf{u}_h . Increasing values of $Re_f := \|\mathbf{a}\|_{\infty} C_P / \nu$ can lead to order reduction. Nevertheless, the choice of the div-div parameters τ_2 is still a question of ongoing discussion. It turns out that the SUPG-stabilization is much less important than div-div stabilization, thus showing the surprising robustness of the Galerkin-FEM with div-div stabilization in case of inf-sup stable pairs $V_h \times Q_h$.

4 Improved error estimates

The restrictions (35) on the mesh width are not convincing. Let us assume the following orthogonality conditions

$$(\mathbf{v} - \mathbf{j}^{\mathbf{u}} \mathbf{v}, \zeta_{\mathbf{h}}) = 0 \quad \forall \mathbf{v} \in V \quad \text{and} \quad \forall \zeta_{\mathbf{h}} \in [D_h^{\mathbf{u}}(M)], \quad (39)$$

$$(\mathbf{c} - \mathbf{j}^{\mathbf{b}} \mathbf{c}, \eta_{\mathbf{h}}) = 0 \quad \forall \mathbf{c} \in C \quad \text{and} \quad \forall \eta_{\mathbf{h}} \in [D_h^{\mathbf{b}}(M)]. \quad (40)$$

Sufficient conditions on $\mathcal{T}_h, \mathcal{M}_h$, the FE and projection spaces for (39)-(40) can be found in [6] or [4]. In particular, for the one-level approach with $\mathcal{T}_h = \mathcal{M}_h$, one has to enrich the velocity space by local bubble functions [6]. Another implication is that $\mathbf{j}^{\mathbf{u}} \mathbf{u} \notin V_h^{div}$, hence the mixed term $(e_p, \nabla \cdot \varepsilon_{\mathbf{u}})$ has to be considered. Moreover, a careful selection of the pressure spaces Q_h is required. The critical mixed term vanishes for continuous pressure space $Q_h = \mathbb{P}_{k-1}$. In case of discontinuous space $Q_h = \mathbb{P}_{-(k-1)}$, one can introduce additional pressure jump terms across interior edges to handle it, see [4].

(39)-(40) allow modified estimates of the skew-symmetric terms

$$\begin{aligned} (\mathbf{a} \cdot \nabla \varepsilon_{\mathbf{u}}, \mathbf{e}_{\mathbf{u}}) &= -(\kappa_h^u (\mathbf{a} \cdot \nabla \mathbf{e}_{\mathbf{u}}), \varepsilon_{\mathbf{u}}) \leq \left(\sum_M \frac{1}{\tau_1} \|\varepsilon_{\mathbf{u}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_{\mathbf{h}}\|_{lps}, \\ -((\nabla \times \varepsilon_{\mathbf{b}}) \times \mathbf{d}, \mathbf{e}_{\mathbf{u}}) &= (\varepsilon_{\mathbf{b}}, \kappa_h^b (\nabla \times (\mathbf{e}_{\mathbf{u}} \times \mathbf{d}))) \leq \left(\sum_M \frac{1}{\tau_4} \|\varepsilon_{\mathbf{b}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_{\mathbf{h}}\|_{lps}, \\ -(\nabla \times (\varepsilon_{\mathbf{u}} \times \mathbf{d}), \mathbf{e}_{\mathbf{b}}) &= (\varepsilon_{\mathbf{u}}, \kappa_h^b ((\nabla \times \mathbf{e}_{\mathbf{b}}) \times \mathbf{d})) \leq \left(\sum_M \frac{1}{\tau_3} \|\varepsilon_{\mathbf{u}}\|_{0, M}^2 \right)^{\frac{1}{2}} \|\mathbf{E}_{\mathbf{h}}\|_{lps}. \end{aligned}$$

Then, a modification of (33) leads to

$$S_1^2 \leq C \sum_M h_M^{2k} \left[\left(\nu + \frac{h_M^2}{\tau_1} + \frac{h_M^2}{\tau_3} \right) |\mathbf{u}|_{k+1,M}^2 + \left(\lambda + \frac{h_M^2}{\tau_4} \right) |\mathbf{b}|_{k+1,M}^2 \right]. \quad (41)$$

Preserving the choice of div-div parameters according to (38) and of (37), a calibration of the parameters in (41) and (34) gives

$$Ch_M^2 \leq \tau_1 \leq C/|\mathbf{a}_M|^2, \quad Ch_M^2 \leq \tau_3, \tau_4 \leq C/|\mathbf{d}_M|^2, \quad (42)$$

and allows to omit the restrictions (35). A careful estimation has to consider the approximation of $\mathbf{a}_M \sim \mathbf{a}$ and $\mathbf{d}_M \sim \mathbf{d}$. For simplicity, we assume here elementwise constant fields $\mathbf{a}|_M = \mathbf{a}_M$ and $\mathbf{d}|_M = \mathbf{d}_M$.

Theorem 4. *Let the orthogonality conditions (39)-(40) be valid. Assume that the solution $(\mathbf{u}, \mathbf{b}, p)$ of (3) belongs to $[H^{k+1}(\Omega)]^d \times [H^{k+1}(\Omega)]^d \times H^k(\Omega)$. Further, let the LPS parameters be chosen according to conditions (38), (37) and (42). Then we obtain the quasi-optimal error estimate in Theorem 3 without the mesh-width restrictions (35).*

Numerical experiments for the fluid part, i.e. $\mathbf{b} = \mathbf{0}$, $r = 0$, show: One can omit restriction (35) if conditions (39)-(40) are valid, see [4]. The experiments indicate that optimal error estimates for the H^1 - and L^2 -error rates for the velocity \mathbf{u}_h are obtained which are robust with respect to Re_f .

Corresponding numerical experiments for the magnetic part and the full MHD problem are in preparation and will be reported elsewhere.

References

1. S. BADIA, R. CODINA AND R. PLANAS, *On an unconditionally convergent stabilized finite element approximation of resistive magnetohydrodynamics*, J. Comp. Phys., Vol. **234**, pp. 399–416, **2013**.
2. S. BADIA, R. CODINA AND R. PLANAS, *Analysis of an unconditionally convergent stabilized finite element formulation for incompressible magnetohydrodynamics*, submitted.
3. S. BADIA, R. PLANAS AND J. V. GUTIERREZ-SANTACREU, *Unconditionally stable operator splitting algorithms for the incompressible magnetohydrodynamics (MHD) system discretized by a stabilized finite element formulation based on projections*, Intern. J. Numer. Meth. Engrg., Vol. **93**, pp. 302-328, **2013**.
4. H. DALLMANN, D. ARNDT AND G. LUBE, *Some remarks on local projection stabilization for the Oseen problem*, NAM-Preprint, Univ. of Göttingen. **2014**.
5. V. GIRAULT, R. SCOTT, *A quasi-local interpolation operator preserving the discrete divergence*, Calcolo, Vol. 40, 1-19, **2003**.
6. G. MATTHIES, P. SKRZYPACZ AND L. TOBISKA, *A unified convergence analysis for local projection stabilization applied to the Oseen problem*, Math. Model Numer. Anal. **41** (4), pp. 713-742, **2007**.