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A finite element method for singular solutions of the Navier–Stokes equations on a non-convex polygon

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1. Introduction

ABSTRACT

It is shown in Choi and Kweon (2013) that a solution of the Navier–Stokes equations with no-slip boundary condition on a non-convex polygon can be written as $[\mathbf{u}, p] = C_1[\Phi_1, \phi_1] + C_2[\Phi_2, \phi_2] + [\mathbf{u}_R, p_R]$ near each non-convex vertex, where $[\mathbf{u}_R, p_R] \in \mathbf{H}^2 \times \mathbf{H}^1$, $[\Phi_i, \phi_i]$ are corner singularity functions for the Stokes problem with no-slip condition, and $C_i \in \mathbb{R}$ are coefficients which are called the stress intensity factors. We design a finite element method to approximate the coefficients C_i and the regular part $[\mathbf{u}_R, p_R]$, show the unique existence of the approximations, and derive their error estimates. Some numerical examples are given, confirming convergence rates for the approximations.

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Our concern is with a stable finite element scheme handling the singular behavior at the corner of solutions for the stationary Navier–Stokes equations on a (non-convex) polygon. For this we employ a known decomposition (see [1]) of the solution into a singular part plus a regular part near the non-convex vertex. The singular part consists of the multiplication of the coefficients and the leading corner singularities for the Stokes operator with no-slip boundary condition on the infinite sector. It is seen from [1] that each coefficient of the corner singularities is regarded as a continuous linear functional on the space $\mathbf{H}^{s-2} \times \mathbf{H}^{s-1}$ for $s\tilde{\gamma}\lambda_i + 1$, called the stress intensity factor, and the regular part is known to have the $\mathbf{H}^2 \times \mathbf{H}^1$ -regularity provided that the given force has the \mathbf{L}^2 -regularity, where $\lambda_i \in (1/2, 1)$ denotes the singular exponent. In this paper we propose a finite element scheme for the stress intensity factors and the regular part.

Let Ω be a non-convex polygon in the plane \mathbb{R}^2 with the boundary $\Gamma = \partial \Omega$. The stationary Navier–Stokes equations to be considered in this paper are

$$-\mu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p = \mathbf{f} \quad \text{in } \Omega,$$

div $\mathbf{u} = g \quad \text{in } \Omega,$
 $\mathbf{u} = \mathbf{0} \quad \text{on } \Gamma,$ (1.1)

where **u** is the velocity vector, *p* is the pressure; μ is a viscous number with $\mu \tilde{\gamma} 0$; **f** and *g* are given functions with $\int_{\Omega} g \, d\mathbf{x} = 0$. Usually the right hand side *g* is set to be zero for incompressibility but the non-vanishing $g \neq 0$ is for specifying the regularity of *g* in the coefficients of the corner singularities (see (2.1)). In this paper we assume that the boundary Γ

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Fig. 1. The singular exponents λ_i .

has only one non-convex vertex *P*, for simplicity. Denote by $\omega := \omega_2 - \omega_1 \tilde{\gamma} \pi$ an opening angle at *P*, where ω_i are numbers satisfying $\omega_1 < \omega_2 < \omega_1 + 2\pi$.

Throughout this paper we will use the corner singularity functions for the Stokes operator $\mathbf{L}[\mathbf{v}, q] = [-\mu \Delta \mathbf{v} + \nabla q, -\text{div}\mathbf{v}]$ with no-slip boundary condition (see [2, Section 5.1]). The leading singular eigenvalues λ_i , which are the roots of the trigonometric equation: $\sin^2(\lambda\omega) - \lambda^2 \sin^2 \omega = 0$, are real and ordered by

Case 1:
$$1/2 < \lambda_1 < \pi/\omega < \lambda_2 = 1 < \lambda_3 < 2\pi/\omega, \quad \omega \in (\pi, \omega_*],$$
 (1.2a)

Case 2:
$$1/2 < \lambda_1 < \pi/\omega < \lambda_2 < \lambda_3 = 1 < 2\pi/\omega, \quad \omega \in (\omega_*, 2\pi),$$
 (1.2b)

where $\omega_* \approx 1.4303\pi$ is the solution of the equation: $\tan \omega = \omega$ in the interval $(0, 2\pi]$. Throughout this paper we shall consider Case 2 for a generalization. Letting the non-convex vertex be placed at the origin, the corner singularities for velocity and pressure are given by

$$\Phi_i = \mu^{-1} \chi r^{\lambda_i} \mathcal{T}_i(\theta), \qquad \phi_i = \chi r^{\lambda_i - 1} \xi_i(\theta), \tag{1.3}$$

where $\mathcal{T}_i(\theta)$ and $\xi_i(\theta)$ are certain smooth trigonometric eigenfunctions for velocity and pressure, corresponding to the eigenvalue λ_i , and χ is a smooth cutoff function which has a support near the origin. Obviously the function \mathcal{T}_i satisfies $\mathcal{T}_i(\omega_1) = \mathcal{T}_i(\omega_2) = 0$. In particular, for $\lambda_i = 1$, the singularities are $\Phi_i = 0$ and $\phi_i = 4\chi$, which are smooth functions. See Fig. 1.

In what follows, for an open set $D \subset \mathbb{R}^2$, $W^{s,q}(D)$ denotes the usual fractional Sobolev space with norm $\|v\|_{s,q,D}$ and $L^{\infty}(D)$ the measurable space with norm $\|v\|_{\infty,D} := \operatorname{ess} \sup\{|v(\mathbf{x})| : \mathbf{x} \in D\}$ (see [3]). If q = 2, denote by $H^s(D) = W^{s,2}(D)$ and $\|v\|_{s,D} = \|v\|_{s,2,D}$. Also we define $H_0^1(D) = \{v \in H^1(D) : v|_{\partial D} = 0\}$, $L_0^2(D) = \{v \in L^2(D) : \int_D v \, d\mathbf{x} = 0\}$, $H_0^s(D) = H^s(D) \cap H_0^1(D)$ for $s \ge 1$, and $\overline{H^s}(D) = H^s(D) \cap L_0^2(D)$ for $s \ge 0$. Let $H^{-s}(D)$ be the dual space of $H_0^s(D)$ with $\|f\|_{-s,D} := \sup\{\langle f, v \rangle / \|v\|_{s,D} : 0 \neq v \in H_0^s(D)\}$, where \langle , \rangle means the duality pairing. Similarly $\overline{H^{-s}}(D)$ denotes the dual space of $\overline{H^s}(D)$ and H' also means the dual space of H. Furthermore denote by $\mathbf{H}^s(D) = H^s(D) \times H^s(D)$ and similar for other spaces. If $D = \Omega$, we will omit the domain Ω in spaces and norms such as $H^s = H^s(\Omega)$ and $\|v\|_s = \|v\|_{s,\Omega}$. Throughout this paper let $C\tilde{\gamma}0$ be a generic constant only depending on the domain Ω . Define the number $s_i = \lambda_i + 1$, which is used in classifying the regularity order space of the solution depending on the corner singularity.

We state a basic corner singularity result for the Navier–Stokes equations (1.1).

Theorem 1.1 (*Theorem 1.2 in* [1]). Suppose that $\mathbf{f} \in \mathbf{H}^{-1}$ and $g \in L^2_0$. Let

$$\mathcal{N} = \sup_{\mathbf{u}, \mathbf{v}, \mathbf{w} \in \widetilde{\mathbf{V}}} \frac{\int_{\Omega} [(\mathbf{w} \cdot \nabla) \mathbf{u}] \cdot \mathbf{v} d\mathbf{x}}{\|\nabla \mathbf{u}\|_0 \|\nabla \mathbf{v}\|_0 \|\nabla \mathbf{w}\|_0},$$

where $\tilde{\mathbf{V}} = \{\mathbf{v} \in \mathbf{H}_0^1 : \text{div}\,\mathbf{v} = 0\}$. If $\mu \tilde{\gamma} [C_1 \mathcal{N}(\|\mathbf{f}\|_{-1} + \mu \|g\|_0)]^{1/2} + C_1 \|g\|_0$ for some given constant $C_1 \tilde{\gamma} 0$, there is a unique solution $[\mathbf{u}, p] \in \mathbf{H}_0^1 \times \mathbf{L}_0^2$ of the problem (1.1), with $\mu \|\mathbf{u}\|_1 + \|p\|_0 \le C_a (\|\mathbf{f}\|_{-1} + \mu \|g\|_0)$ for some constant C_a .

Furthermore, for a number s satisfying $\pi/\omega + 1 < s_2 < s \le 2$ we assume that $\mathbf{f} \in \mathbf{H}^{s-2}$ and $g \in \bar{\mathbf{H}}^{s-1}$. If $\mu \tilde{\gamma} C_b(\|\mathbf{f}\|_{s-2} + \mu \|g\|_{s-1})^{1/2}$ for some given constant $C_b \tilde{\gamma} 0$, there are some coefficients C_i and a regular part $[\mathbf{u}_{\mathbb{R}}, p_{\mathbb{R}}] \in \mathbf{H}_0^s \times \mathbf{H}^{s-1}$ such that the solution $[\mathbf{u}, p]$ can be split by

$$\mathbf{u} = \sum_{i=1}^{2} C_{i} \Phi_{i} + \mathbf{u}_{R}, \qquad p = \sum_{i=1}^{2} C_{i} \phi_{i} + p_{R}, \qquad (1.4)$$

and the remainder $[\mathbf{u}_{R}, p_{R}]$ and the coefficients C_{i} satisfy the regularity estimate:

$$\mu \|\mathbf{u}_{\mathsf{R}}\|_{s} + \|p_{\mathsf{R}}\|_{s-1} + \sum_{i=1}^{2} |\mathcal{C}_{i}| \le C_{b}(\|\mathbf{f}\|_{s-2} + \mu \|g\|_{s-1}).$$
(1.5)

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