Accepted Manuscript

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Rui Hu, Zhilin Li



PII:S0893-9659(18)30113-7DOI:https://doi.org/10.1016/j.aml.2018.03.034Reference:AML 5486To appear in:Applied Mathematics LettersReceived date :28 December 2017Revised date :3 March 2018Accepted date :4 March 2018

Please cite this article as: R. Hu, Z. Li, Error analysis of the immersed interface method for Stokes equations with an interface, Appl. Math. Lett. (2018), https://doi.org/10.1016/j.aml.2018.03.034

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Error Analysis of the Immersed Interface Method for Stokes Equations with an Interface

Rui Hu and Zhilin Li^a

^aDepartment of Mathematics, North Carolina State University, Raleigh, NC 27695

Abstract

The immersed interface method using the three Poisson equation approach has been successfully developed to solve incompressible Stokes equations with interfaces [6, 8]. While the numerical results show second order convergence for both velocity and pressure, rigorous error analysis is still missing. Based on recent theoretical development, particularly the error analysis by Beale & Layton [1], second order convergence has been shown in this paper for both pressure and velocity under some assumptions.

Keywords:

Stokes equations, error analysis, finite difference method, immersed interface method, divergence-free 2010 MSC: 65N06, 65N15, 76D07

1. Introduction

Consider the incompressible Stokes equations in two dimensional spaces,

$$\nabla p = \mu \Delta \boldsymbol{u} + F + \boldsymbol{g}, \quad \nabla \cdot \boldsymbol{u} = 0, \quad \boldsymbol{x} \in \Omega, \quad \boldsymbol{u}|_{\partial \Omega} = \boldsymbol{0}, \quad (1)$$

where \boldsymbol{u} is velocity, p is pressure, μ is coefficient of viscosity, \boldsymbol{g} is a body force, F is a source distribution along a closed smooth interface $\Gamma \in \Omega$ as in Peskin's immersed boundary (IB) model [9], $F(\boldsymbol{x}) = \int_{\Gamma} f(s)\delta_2(\boldsymbol{x} - \boldsymbol{X}(s))ds$, where δ_2 is the 2D Dirac delta function and $\boldsymbol{x} = (x, y) \in \Omega^+ \cup \Omega^-$. The interface Γ is assumed to be closed in C^2 and has the parametric form $\boldsymbol{X}(s) = (x(s), y(s))$, where s is a parameter such as the arc-length and divides the domain into two disjoint sub-regions Ω^+ and Ω^- . The pressure, its normal derivative, and the normal derivative of the velocity are discontinuous across the interface. We will assume μ is constant, which can be written as $\mu = 1$ after scaling.

Preprint submitted to Applied Mathematics Letters

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