

A SHARP ESTIMATE OF A SIMPLIFIED VISCOSITY SPLITTING SCHEME*

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Abstract

A viscosity splitting method for solving the initial boundary value problems of the Navier-Stokes equation, introduced by Zheng and Huang, is considered. We give an improved and sharp estimate in the space $L^\infty(0, T; (L^2(\Omega))^2)$.

§1. Introduction

Let Ω be a bounded domain in R^2 . For simplicity we assume that it is a simply connected bounded domain, and its boundary $\partial\Omega$ is sufficiently smooth. Denote by $x = (x_1, x_2)$ a point in R^2 . The usual notations $H^s(\Omega)$, $W^{m,p}(\Omega)$ for Sobolev spaces, and $\|\cdot\|_s$, $\|\cdot\|_{m,p}$ for their norms are applied through out this paper. It is known that $L^2(\Omega) = H^0(\Omega)$.

In [1] the viscosity splitting method for solving the two-dimensional initial boundary value problem of the Navier-Stokes equation

$$\frac{\partial u}{\partial t} + (u \cdot \nabla)u + \frac{1}{\rho} \nabla P = \nu \Delta u + f, \quad x \in \Omega, t > 0, \quad (1.1)$$

$$\nabla \cdot u = 0, \quad x \in \Omega, t > 0, \quad (1.2)$$

$$u|_{x \in \partial\Omega} = 0, \quad (1.3)$$

$$u|_{t=0} = u_0(x) \quad (1.4)$$

was considered, where $u = (u_1, u_2)$ is the velocity, P is the pressure, the positive constants ν, ρ are the density and viscosity respectively, and ∇ is the gradient, $\Delta = \nabla^2$, $\nabla \cdot u_0 = 0$, $u_0|_{x \in \partial\Omega} = 0$. The following scheme was considered: divide the interval $[0, T]$ into equal subintervals with length k ; then we solve $\tilde{u}_k(t)$, $\tilde{P}_k(t)$, $u_k(t)$, $P_k(t)$ on each interval $[ik, (i+1)k]$, $i = 0, 1, \dots$, according to the following procedure:

First step. Solve a problem on interval $[ik, (i+1)k]$

$$\frac{\partial \tilde{u}_k}{\partial t} + (\tilde{u}_k \cdot \nabla)\tilde{u}_k + \frac{1}{\rho} \nabla \tilde{P}_k = f, \quad (1.5)$$

$$\nabla \cdot \tilde{u}_k = 0, \quad (1.6)$$

$$\tilde{u}_k \cdot n|_{x \in \partial\Omega} = 0, \quad (1.7)$$

$$\tilde{u}_k(ik) = u_k(ik - 0) \quad (1.8)$$

* Received April 24, 1990.

where n is the unit outward normal vector and $u_k(-0) = u_0$.

Second step. Solve a problem on interval $[ik, (i + 1)k)$

$$\frac{\partial u_k}{\partial t} + \frac{1}{\rho} \nabla P_k = \nu \Delta u_k, \tag{1.9}$$

$$\nabla \cdot u_k = 0, \tag{1.10}$$

$$u_k|_{x \in \partial\Omega} = 0, \tag{1.11}$$

$$u_k(ik) = \tilde{u}_k(i + 1)k - 0). \tag{1.12}$$

Zheng and Huang proved that this scheme converges, and for any $0 < \varepsilon < \frac{1}{4}$, the rate of convergence is $O(k^{\frac{3}{4}-\varepsilon})$ in the space $L^\infty(0, T; (L^2(\Omega))^2)$, where k is the length of the time step.

We now consider the same scheme and give an improved and sharp estimate. Our main result is the following

Theorem. If $u_0 \in (H^3(\Omega))^2 \cap (H_0^1(\Omega))^2, \nabla \cdot u_0 = 0, f \in L^\infty(0, T; (H^3(\Omega))^2) \cap W^{2,\infty}(0, T; (H^{\frac{1}{2}}(\Omega))^2)$, u is the solution of problem (1.1) – (1.4), \tilde{u}_k, u_k is the solution of problem (1.5) – (1.12), $0 \leq s < 3/2$, then

$$\sup_{0 \leq t \leq T} \|\tilde{u}_k(t)\|_{s+1} \leq M, \tag{1.13}$$

$$\sup_{0 \leq t \leq T} (\|u(t) - u_k(t)\|_0, \|u(t) - \tilde{u}_k(t)\|_0) \leq M'k, \tag{1.14}$$

where the constants M, M' depend only on the domain Ω , constants ν, s, T , and functions f, u_0 and u .

§2. Preliminaries

We will use the Helmholtz operator P and the Stokes operator A frequently. It is known that

$$(L^2(\Omega))^2 = X \oplus G$$

where

$$\begin{aligned} X &= \text{Closure in } (L^2(\Omega))^2 \text{ of } \{u \in (C_0^\infty(\Omega))^2; \nabla \cdot u = 0\}, \\ G &= \{\nabla P; P \in H^1(\Omega)\} \end{aligned}$$

P is the orthogonal projection $P : (L^2(\Omega))^2 \rightarrow X$, which is a bounded operator from $(H^s(\Omega))^2$ to $(H^s(\Omega))^2$ for any nonnegative s . A is defined as $A = -P\Delta$ with domain $D(A) = X \cap \{u \in (H^2(\Omega))^2; u|_{\partial\Omega} = 0\}$ which admits the following properties:

$$\|A^\alpha e^{-tA}\| \leq Ct^{-\alpha}, \quad \alpha \geq 0, t > 0, \tag{2.1}$$

$$\frac{1}{C}\|u\|_{2\alpha} \leq \|A^\alpha u\|_0 \leq C\|u\|_{2\alpha}, \quad \forall u \in D(A^\alpha), \alpha \geq 0 \tag{2.2}$$

and if $0 \leq s < \frac{1}{2}$ and $u \in X \cap (H^s(\Omega))^2$, then $u \in D(A^{\frac{s}{2}})$; if $1 \leq s < 3/2$ and $u \in D(A) \cap (H^{s+1}(\Omega))^2$, then $u \in D(A^{\frac{s+1}{2}})$.