

SUPERCONVERGENCE ERROR ESTIMATES OF THE LOWEST-ORDER RAVIART-THOMAS GALERKIN MIXED FINITE ELEMENT METHOD FOR NONLINEAR THERMISTOR EQUATIONS*

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Abstract

This paper is concerned with the superconvergence error estimates of a classical mixed finite element method for a nonlinear parabolic/elliptic coupled thermistor equations. The method is based on a popular combination of the lowest-order rectangular Raviart-Thomas mixed approximation for the electric potential/field $(\phi, \boldsymbol{\theta})$ and the bilinear Lagrange approximation for temperature u . In terms of the special properties of these elements above, the superclose error estimates with order $\mathcal{O}(h^2)$ are obtained firstly for all three components in such a strongly coupled system. Subsequently, the global superconvergence error estimates with order $\mathcal{O}(h^2)$ are derived through a simple and effective interpolation post-processing technique. As by a product, optimal error estimates are acquired for potential/field and temperature in the order of $\mathcal{O}(h)$ and $\mathcal{O}(h^2)$, respectively. Finally, some numerical results are provided to confirm the theoretical analysis.

Mathematics subject classification: 65M15, 65M30, 65N15, 65N30.

Key words: Nonlinear thermistor equations, Galerkin mixed finite element method, Interpolation post-processing technique, Superclose and superconvergence error estimates.

1. Introduction

In this paper, we focus on superconvergence error analysis of the lowest-order Raviart-Thomas mixed finite element method for nonlinear and coupled thermistor equations, which are modeled as a coupled system of nonlinear partial differential equations with a quadratic growth on the gradient of one of the unknowns, defined by

$$u_t - \Delta u = \sigma(u)|\nabla\phi|^2, \quad (\mathbf{x}, t) \in \Omega \times J, \quad (1.1)$$

$$-\nabla \cdot (\sigma(u)\nabla\phi) = 0, \quad (\mathbf{x}, t) \in \Omega \times J, \quad (1.2)$$

$$u(\mathbf{x}, t) = 0, \quad \phi(\mathbf{x}, t) = g(\mathbf{x}, t), \quad (\mathbf{x}, t) \in \partial\Omega \times J, \quad (1.3)$$

$$u(\mathbf{x}, 0) = u_0(\mathbf{x}), \quad \mathbf{x} \in \Omega, \quad (1.4)$$

where $\Omega \subset \mathbb{R}^2$ is a rectangular domain with boundary $\partial\Omega$, $\mathbf{x} = (x, y)$, $J = (0, T]$. The system (1.1)-(1.4) models the electric heating of a conducting body, which plays an important role in many micro-electromechanical systems. The unknowns $\phi = \phi(\mathbf{x}, t)$ and $u = u(\mathbf{x}, t)$ are the

* Received August 15, 2023 / Revised version received March 10, 2024 / Accepted June 14, 2024 /
Published online September 9, 2024 /

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distributions of the electrical potential and the temperature in Ω , respectively. $\sigma(u)$ is the temperature dependent electrical conductivity, $\sigma(u)|\nabla\phi|^2$ is the Joule heating. Moreover, u_0 and g are given smooth functions.

A lot of theoretical and numerical analysis have been devoted to system (1.1)-(1.4) by many authors due to its wide applications (see [2–5, 12, 16, 19–22, 32, 49–52, 56, 59–62, 64] and the references therein). More precisely, for theoretical analysis, the existence of time-dependent thermistor equations was shown by means of supersolutions and subsolutions, the maximum principle and fixed point argument in [4]. The existence of weak solutions was studied with Faedo-Galerkin method for an arbitrarily large interval of time in [12]. The existence and uniqueness of C^α solution for thermistor problem with mixed boundary conditions was established in [60]. For numerical analysis, a linearized Euler Galerkin scheme with linear finite element approximation applied in spatial direction was presented and analyzed in [61]. Due to some pollution arising from the approximation used the nonlinear term $\sigma(u)|\nabla\phi|^2$, only a sub-optimal error estimate was obtained. In [16], optimal error estimate was established based on the duality argument under the time-step condition $\tau = \mathcal{O}(h^{d/6})$, where d is the dimension, for completely discrete scheme with minimal regularity assumptions. Based on a standard finite element method used in spatial direction and the combinations of rational implicit and explicit multistep schemes used in temporal direction, some higher-order linearly implicit finite element schemes were developed in [2] and optimal error estimates were proved under the time-step condition $\tau = \mathcal{O}(h^{3/(2p)})$ and $r \geq 2$, where p is the order of discretization in time and r is the degree of piecewise polynomial approximations used in space, respectively. In terms of an error splitting technique proposed in [33,34], the unconditionally optimal error estimates for Lagrange finite element methods with different time approximation schemes were established in [2, 19, 20, 32]. Subsequently, the superconvergence error estimates were derived in [49–52] with the help of the high precision integral identity technique under the appropriate restriction between time step size and space step size.

Since mixed finite element methods allow simultaneous computation of the original variable and its gradient, both of them being equally accurate [18], and these methods have been applied to many problems [6, 7, 10, 13, 23, 25–27] and the references therein. As pointed out in [22], $\boldsymbol{\theta} = \sigma(u)\nabla\phi$ denotes the electric field, which is more important in physics, it is natural to solve the system with a mixed finite element method to approximate potential/field and temperature $(\phi, \boldsymbol{\theta}, u)$. Mixed finite element methods may produce a better approximation to the electric field $\boldsymbol{\theta}$ and the nonlinear source term $\sigma(u)|\nabla\phi|^2$. In [62], based on the Raviart-Thomas mixed finite element approximation used for the electric potential/field $(\phi, \boldsymbol{\theta})$ and classical Lagrange finite element approximation applied for the temperature u , a mixed finite element scheme was proposed and investigated. It should be pointed out that a higher-order mixed finite element space was required in [62] to obtain optimal error estimate for temperature, in which the lowest-order Raviart-Thomas mixed finite element space is excluded. As we known, the lowest-order Raviart-Thomas mixed finite element space is the most popular and widely used in practical applications [8, 43, 53] due to the ease of implementation and less computational costs. In terms of an H^{-1} -norm estimate of a classical mixed finite element method, which the lowest Raviart-Thomas mixed used to approximate the electric potential/field $(\phi, \boldsymbol{\theta})$ and the linear Lagrange element used to approximate the temperature u , and a nonclassical elliptic map, optimal error estimates were derived in [22]. Meanwhile, a simple one-step recovery technique with one-order Raviart-Thomas mixed finite element space was developed to obtain a new numerical electric potential/field of second-order accuracy.

On the other hand, the superconvergence technique is a simple and effective way to improve the accuracy of numerical solutions for linear or nonlinear boundary value problems [37, 40] and has become a hot topic for the numerical methods of partial differential equations, such as the second-order elliptic equation [39, 45], linear elasticity problem [44], the Schrödinger equation [47, 48], Maxwell's equation [30, 38, 58], Stokes/Navier-Stokes equations [42, 57] and so on.

As point out in [22], the approximation in the lowest-order Raviart-Thomas mixed element is in the order $\mathcal{O}(h)$, while the linear Lagrange element approximation is in the order $\mathcal{O}(h^2)$. Due to the strong coupling and nonlinearity of the thermistor system (we refer to [11, 24, 35, 36, 55] for other problems with strong nonlinearity), the inconsistency makes the theoretical analysis on optimal and superconvergence error estimates of the temperature more difficult and more challenging in the traditional sense. In this work, as an attempt, different from optimal estimates obtained in [2, 16, 19, 20, 32, 61], the main aim herein is to investigate the superclose and superconvergent error estimates of the lowest-order Raviart-Thomas mixed finite element space and bilinear Lagrange finite element space approximating potential/field and temperature $(\phi, \boldsymbol{\theta}, u)$ with a linearized backward Euler scheme for system (1.1)-(1.4). The analysis relies on the refined estimates with the aid of high accuracy analysis of the lowest-order Raviart-Thomas mixed element and bilinear element on the rectangular mesh, as well as the mean value technique and interpolated postprocessing approach.

The rest of this paper is organized as follows. In Section 2, some notations, preliminaries and a widely used the lowest-order Raviart-Thomas mixed finite element space are introduced. In Section 3, the detailed superclose error estimates (see Theorem 3.1) are derived firstly. Then, based on the interpolation postprocessing technique, the global superconvergence results (see Theorem 3.2) are obtained efficiently. Finally, in Section 4, some numerical results are provided to confirm the theoretical analysis and show the effectiveness of the interpolation postprocessing technique.

Throughout this paper, we assume that the temperature-dependent electric conductivity $\sigma(\cdot) \in W^{1,\infty}(\mathbb{R}) \cap C^2(\mathbb{R})$ satisfies

$$0 < a_* < \sigma(s) < a^*, \quad \forall s \in \mathbb{R} \quad (1.5)$$

for some positive constants a_* and a^* . It should be pointed out that the above assumption on σ is satisfied in many engineering applications [29]. Moreover, we denote C a generic positive constant, which may be different in different places, and independent of n (time level), h (spatial parameter) and τ (time step).

2. Some Preliminaries

Let $W^{m,p}(\Omega)$ be the Sobolev space with the norm $\|\cdot\|_{m,p}$ and seminorm $|\cdot|_{m,p}$ as the definition in [1], and (\cdot, \cdot) denote the inner product. When $p = 2$, we also denote $H^m(\Omega) = W^{m,2}(\Omega)$. Moreover, in the investigation of nonstationary problem we shall work with functions which depend on time and have values in a Banach space. Such functions are elements of the so-called Bochner spaces (see [14] for more details). More precisely, for any Banach space Y and function $f : [0, T] \rightarrow Y$, define the norm

$$\|f\|_{L^p(Y)} = \begin{cases} \left(\int_0^T \|f(t)\|_Y^p dt \right)^{\frac{1}{p}}, & 1 \leq p < \infty, \\ \text{ess sup}_{t \in (0, T)} \|f(t)\|_Y, & p = \infty. \end{cases}$$

Let \mathcal{T}_h be a finite element partition of Ω into uniform rectangles and $h = \max_{K \in \mathcal{T}_h} \{h_K\}$, and h_K is the diameter of element K . The bilinear finite element space is defined by

$$V_h = \{v_h \in C(\overline{\Omega}); v_h|_K \in \text{span}\{1, x, y, xy\}, v_h|_{\partial\Omega} = 0, \forall K \in \mathcal{T}_h\}$$

with $I_h : u \in H^2(\Omega) \rightarrow I_h u \in V_h$ be the nodal Lagrangian interpolation operator. Moreover, define $R_h : H_0^1(\Omega) \rightarrow V_h$ to be a Ritz projection operator by

$$(\nabla(u - R_h u), \nabla v_h) = 0, \quad \forall v_h \in V_h. \quad (2.1)$$

Then, by the classical finite element theory [9, 54], there holds for $u \in H^2(\Omega) \cap H_0^1(\Omega)$,

$$\|u - R_h u\|_0 + h \|\nabla(u - R_h u)\|_0 \leq Ch^2 |u|_2, \quad (2.2)$$

$$\|u - I_h u\|_0 + h \|\nabla(u - I_h u)\|_0 \leq Ch^2 |u|_2. \quad (2.3)$$

In addition, from [46, 48], we have the following superclose error estimate between $I_h u$ and $R_h u$ in H^1 -seminorm for $u \in H^3(\Omega)$,

$$\|\nabla(I_h u - R_h u)\|_0 \leq Ch^2 \|u\|_3. \quad (2.4)$$

To present the mixed formulation, the lowest-order Raviart-Thomas space, which satisfies the Babuska-Brezzi condition, is defined as follows:

$$\mathbf{H}_h = \{\mathbf{v} \in \mathbf{H}(\text{div}; \Omega) : \mathbf{v}|_K = (v_1, v_2)|_K \in Q_{10}(K) \times Q_{01}(K), \forall K \in \mathcal{T}_h\}, \quad (2.5)$$

$$M_h = \{w \in L^2(\Omega) : w|_K \in Q_{00}(K), \forall K \in \mathcal{T}_h\}, \quad (2.6)$$

where $Q_{mn}(K)$ is the space of polynomials of degree no more than m and n in x and y on K , respectively and

$$\mathbf{H}(\text{div}; \Omega) = \{\boldsymbol{\sigma} \mid \boldsymbol{\sigma} \in (L^2(\Omega))^2, \nabla \cdot \boldsymbol{\sigma} \in L^2(\Omega)\}$$

with

$$\|\boldsymbol{\sigma}\|_{\text{div}}^2 = \|\boldsymbol{\sigma}\|_0^2 + \|\nabla \cdot \boldsymbol{\sigma}\|_0^2.$$

From [17, 31], we recall the lowest-order Raviart-Thomas projection as follows:

$$\boldsymbol{\Pi}_h \times P_h : \mathbf{H}(\text{div}; \Omega) \times L^2(\Omega) \rightarrow \mathbf{H}_h \times M_h$$

is defined by the following conditions:

$$\int_{l_i} (\boldsymbol{\sigma} - \boldsymbol{\Pi}_h \boldsymbol{\sigma}) \cdot \mathbf{n}_i ds = 0, \quad i = 1, 2, 3, 4, \quad (2.7)$$

$$\int_K (w - P_h w) d\mathbf{x} = 0, \quad (2.8)$$

where $l_i, i = 1, 2, 3, 4$, are the four edges of the rectangle $K \in \mathcal{T}_h$ and \mathbf{n}_i is the outward normal vector along to the edge l_i . Moreover, we have the following results from [15, 17, 31]:

(1) P_h is the local $L^2(\Omega)$ projection.

(2) $\boldsymbol{\Pi}_h$ and P_h satisfy

$$(\nabla \cdot (\boldsymbol{\sigma} - \boldsymbol{\Pi}_h \boldsymbol{\sigma}), \omega_h) = 0, \quad \forall \omega_h \in M_h, \quad (2.9)$$

$$(w - P_h w, \nabla \cdot \boldsymbol{\chi}_h) = 0, \quad \forall \boldsymbol{\chi}_h \in \mathbf{H}_h. \quad (2.10)$$

(3) There hold the approximation properties

$$\|\boldsymbol{\sigma} - \mathbf{\Pi}_h \boldsymbol{\sigma}\|_{0,p} \leq Ch \|\boldsymbol{\sigma}\|_{1,p}, \quad 1 \leq p \leq \infty, \quad (2.11)$$

$$\|w - P_h w\|_{0,p} \leq Ch \|w\|_{1,p}, \quad 1 \leq p \leq \infty. \quad (2.12)$$

Here, we present some lemmas, which play a key role, in the error analysis.

Lemma 2.1. *Suppose that $\boldsymbol{\sigma} \in (H^2(\Omega))^2$, we have*

$$(\boldsymbol{\sigma} - \mathbf{\Pi}_h \boldsymbol{\sigma}, \boldsymbol{\chi})_K = \int_K (\boldsymbol{\sigma} - \mathbf{\Pi}_h \boldsymbol{\sigma}) \cdot \boldsymbol{\chi} \, d\mathbf{x} \leq Ch_K^2 \|\boldsymbol{\sigma}\|_{2,K} \|\boldsymbol{\chi}\|_{0,K}, \quad \forall \boldsymbol{\chi} \in \mathbf{H}_h. \quad (2.13)$$

Proof. For any element $K \in \mathcal{T}_h$ (see Fig. 2.1), let (x_K, y_K) stand for the center of K and let $2h_x$ and $2h_y$ stand for the side lengths of K in the x - and y -direction, respectively. Define two error functions for x and y as follows [37, 40, 41]:

$$E(x) := \frac{1}{2} [(x - x_K)^2 - h_x^2], \quad F(y) := \frac{1}{2} [(y - y_K)^2 - h_y^2].$$

Then, one can check that

$$\begin{aligned} E(x)|_{l_i} &= 0, \quad i = 1, 3, & F(y)|_{l_i} &= 0, \quad i = 2, 4, \\ E''(x) &= (E(x))_{xx} = 1, & F''(y) &= (F(y))_{yy} = 1, \\ (x - x_K) &= \frac{1}{6} (E^2(x))''' = \frac{1}{6} (E^2(x))_{xxx}, & (y - y_K) &= \frac{1}{6} (F^2(y))''' = \frac{1}{6} (F^2(y))_{yyy}. \end{aligned}$$

Note that

$$\begin{aligned} (\boldsymbol{\sigma} - \mathbf{\Pi}_h \boldsymbol{\sigma}, \boldsymbol{\chi})_K &= \int_K (\boldsymbol{\sigma} - \mathbf{\Pi}_h \boldsymbol{\sigma}) \cdot \boldsymbol{\chi} \, d\mathbf{x} \\ &= \int_K (\sigma_1 - \mathbf{\Pi}_h \sigma_1) \chi_1 \, d\mathbf{x} + \int_K (\sigma_2 - \mathbf{\Pi}_h \sigma_2) \chi_2 \, d\mathbf{x} =: I + II. \end{aligned}$$

Since the treatment for II is the same as that for I , we deal only with I in the following.

Noting that $\chi_1|_K \in Q_{10}(K) = \text{span}\{1, x\}$, we have

$$\chi_1(x, y)|_K = \chi_1(x_K, y) + (x - x_K) \chi_{1x}(x, y), \quad (2.14)$$

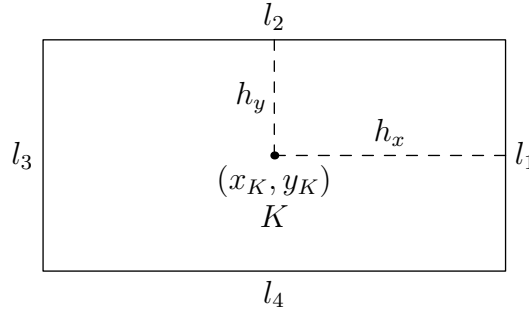


Fig. 2.1. The illustration of element K .

where $\chi_1(x_K, y)$ and $\chi_{1x}(x, y)$ are constants on element K . Hence, I can be rewritten as

$$\begin{aligned}
I &= \int_K (\sigma_1 - \Pi_h \sigma_1) \chi_1 d\mathbf{x} = \int_K (\sigma_1 - \Pi_h \sigma_1) (\chi_1(x_K, y) + (x - x_K) \chi_{1x}(x, y)) d\mathbf{x} \\
&= \chi_1(x_K, y) \int_K (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} + \chi_{1x}(x, y) \int_K (x - x_K) (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} \\
&=: I_1 + I_2.
\end{aligned} \tag{2.15}$$

In terms of $E''(x) = 1$, one can obtain by integration by parts

$$\begin{aligned}
\int_K (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} &= \int_K E''(x) (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} \\
&= \left(\int_{l_1} - \int_{l_3} \right) E'(x) (\sigma_1 - \Pi_h \sigma_1) dy - \int_K E'(x) (\sigma_1 - \Pi_h \sigma_1)_x d\mathbf{x} \\
&= - \left(\int_{l_1} - \int_{l_3} \right) E(x) (\sigma_1 - \Pi_h \sigma_1)_x dy + \int_K E(x) (\sigma_1 - \Pi_h \sigma_1)_{xx} d\mathbf{x} \\
&= \int_K E(x) \sigma_{1xx} d\mathbf{x},
\end{aligned} \tag{2.16}$$

where we have used $E'(x)|_{l_1}$ and $E'(x)|_{l_3}$ are constants and interpolation condition (2.7), which shows

$$\left(\int_{l_1} - \int_{l_3} \right) E'(x) (\sigma_1 - \Pi_h \sigma_1) dy = 0,$$

and $E(x)|_{l_1} = 0$ and $E(x)|_{l_3} = 0$ in the above estimate. Combining (2.14) and (2.16), I_1 becomes that

$$\begin{aligned}
I_1 &= \int_K E(x) \sigma_{1xx} (\chi_1(x, y) - (x - x_K) \chi_{1x}(x, y)) d\mathbf{x} \\
&= \int_K E(x) \sigma_{1xx} \chi_1 d\mathbf{x} - \int_K E(x) (x - x_K) \sigma_{1xx} \chi_{1x} d\mathbf{x} \\
&\leq Ch_x^2 |\sigma_1|_{2,K} |\chi_1|_{0,K} \leq Ch_K^2 |\sigma_1|_{2,K} |\chi_1|_{0,K},
\end{aligned} \tag{2.17}$$

where we have used

$$\|\chi_{1x}\|_{0,K} \leq Ch_x^{-1} |\chi_1|_{0,K}.$$

Moreover, according to $(x - x_K) = (E^2(x))''' / 6$, one can obtain by integration by parts

$$\begin{aligned}
&\int_K (x - x_K) (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} \\
&= \frac{1}{6} \int_K (E^2(x))''' (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} \\
&= \frac{1}{6} \left[\left(\int_{l_1} - \int_{l_3} \right) (E^2(x))'' (x) (\sigma_1 - \Pi_h \sigma_1) dy - \int_K (E^2(x))'' (\sigma_1 - \Pi_h \sigma_1)_x d\mathbf{x} \right] \\
&= -\frac{1}{6} \left[\left(\int_{l_1} - \int_{l_3} \right) (E^2(x))' (x) (\sigma_1 - \Pi_h \sigma_1)_x dy - \int_K (E^2(x))' (\sigma_1 - \Pi_h \sigma_1)_{xx} d\mathbf{x} \right] \\
&= \frac{1}{3} \int_K (x - x_K) E(x) \sigma_{1xx} d\mathbf{x},
\end{aligned} \tag{2.18}$$

where we have used $E''(x)|_{l_1}$ and $E''(x)|_{l_3}$ are constants and interpolation condition (2.7), which shows

$$\left(\int_{l_1} - \int_{l_3} \right) E''(x)(\sigma_1 - \Pi_h \sigma_1) dy = 0,$$

and $E(x)|_{l_1} = 0$ and $E(x)|_{l_3} = 0$ in the above estimate. Combining (2.14) and (2.18), I_2 becomes

$$I_2 = \frac{1}{3} \int_K (x - x_K) E(x) \sigma_{1xx} \chi_{1x} d\mathbf{x} \leq Ch_K^2 |\sigma_1|_{2,K} |\chi_1|_{0,K}, \quad (2.19)$$

where we have used

$$\|\chi_{1x}\|_{0,K} \leq Ch_x^{-1} |\chi_1|_{0,K}.$$

Substituting (2.17) and (2.19) into (2.15) yields that

$$I = \int_K (\sigma_1 - \Pi_h \sigma_1) \chi_1 d\mathbf{x} \leq Ch_K^2 |\sigma_1|_{2,K} |\chi_1|_{0,K}. \quad (2.20)$$

In a similar way, we also have

$$II = \int_K (\sigma_2 - \Pi_h \sigma_2) \chi_2 d\mathbf{x} \leq Ch_K^2 |\sigma_2|_{2,K} |\chi_2|_{0,K}. \quad (2.21)$$

Combining (2.20) and (2.21), we derive

$$(\boldsymbol{\sigma} - \Pi_h \boldsymbol{\sigma}, \boldsymbol{\chi})_K = \int_K (\boldsymbol{\sigma} - \Pi_h \boldsymbol{\sigma}) \cdot \boldsymbol{\chi} d\mathbf{x} \leq Ch_K^2 \|\boldsymbol{\sigma}\|_{2,K} \|\boldsymbol{\chi}\|_{0,K}, \quad (2.22)$$

which is the desired result and the proof is complete. \square

Lemma 2.2. *Let $\mathbf{m} = (m_1, m_2)$ be a constant vector and suppose that $\boldsymbol{\sigma} \in (H^2(\Omega))^2$, we have*

$$(\mathbf{m} \cdot (\boldsymbol{\sigma} - \Pi_h \boldsymbol{\sigma}), w)_K = \int_K \mathbf{m} \cdot (\boldsymbol{\sigma} - \Pi_h \boldsymbol{\sigma}) w d\mathbf{x} \leq Ch_K^2 \|\boldsymbol{\sigma}\|_{2,K} \|w\|_{0,K}, \quad \forall w \in M_h. \quad (2.23)$$

Proof. Noting that

$$\begin{aligned} \int_K \mathbf{m} \cdot (\boldsymbol{\sigma} - \Pi_h \boldsymbol{\sigma}) w d\mathbf{x} &= \int_K m_1 (\sigma_1 - \Pi_h \sigma_1) w d\mathbf{x} + \int_K m_2 (\sigma_2 - \Pi_h \sigma_2) w d\mathbf{x} \\ &= m_1 w|_K \int_K (\sigma_1 - \Pi_h \sigma_1) d\mathbf{x} + m_2 w|_K \int_K (\sigma_2 - \Pi_h \sigma_2) d\mathbf{x}, \end{aligned}$$

and using the same process as estimate (2.16), we have

$$\begin{aligned} \int_K \mathbf{m} \cdot (\boldsymbol{\sigma} - \Pi_h \boldsymbol{\sigma}) w d\mathbf{x} &= m_1 \int_K E(x) \sigma_{1xx} w d\mathbf{x} + m_2 \int_K F(y) \sigma_{2yy} w d\mathbf{x} \\ &\leq Ch_K^2 \|\boldsymbol{\sigma}\|_{2,K} \|w\|_{0,K}, \end{aligned}$$

which is the desired result and the proof is complete. \square

Lemma 2.3 ([28], **Discrete Gronwall's Inequality**). *Let τ, H and a_n, b_n, c_n, d_n be non-negative numbers for integers $n \geq 0$ such that*

$$a_n + \tau \sum_{k=0}^n b_k \leq \tau \sum_{k=0}^n d_k a_k + \tau \sum_{k=0}^n c_k + H.$$

Suppose that $\tau d_k < 1$ for all k and set $\sigma_k = (1 - \tau d_k)^{-1}$, then we have

$$a_n + \tau \sum_{k=0}^n b_k \leq \exp \left(\tau \sum_{k=1}^n \sigma_k d_k \right) \left(\tau \sum_{k=0}^n c_k + H \right).$$

For the fully discrete analysis, we introduce the following notations. Let

$$0 = t_0 < t_1 < \dots < t_N = T$$

be a uniform partition of the time interval $[0, T]$ with time step size $\tau = T/N$. For a smooth function ω on $[0, T]$, we denote $\omega^n = \omega(\cdot, t_n)$ for $1 \leq n \leq N$ and the backward Euler discretization operator by

$$D_\tau \omega^n = \frac{\omega^n - \omega^{n-1}}{\tau}.$$

3. Superclose and Superconvergence Error Analysis

To introduce the mixed form, we shall define an extra variable $\boldsymbol{\theta} = \sigma(u)\nabla\phi$ and denote $\beta(u) = 1/\sigma(u)$. Then, the original thermistor equation (1.1)-(1.2) can be rewritten as

$$u_t - \Delta u = \beta(u)|\boldsymbol{\theta}|^2, \quad (3.1)$$

$$\beta(u)\boldsymbol{\theta} = \nabla\phi, \quad (3.2)$$

$$-\nabla \cdot \boldsymbol{\theta} = 0. \quad (3.3)$$

Here, we present the weak formulation of (3.1)-(3.3) is to seek $u \in H_0^1(\Omega)$, $(\boldsymbol{\theta}, \phi) \in \mathbf{H}(\text{div}; \Omega) \times L^2(\Omega)$ such that

$$(u_t, v) + (\nabla u, \nabla v) = (\beta(u)|\boldsymbol{\theta}|^2, v), \quad \forall v \in H_0^1(\Omega) \cap L^\infty(\Omega), \quad (3.4)$$

$$(\beta(u)\boldsymbol{\theta}, \boldsymbol{\chi}) + (\phi, \nabla \cdot \boldsymbol{\chi}) = \langle g, \boldsymbol{\chi} \cdot \mathbf{n} \rangle, \quad \forall \boldsymbol{\chi} \in \mathbf{H}(\text{div}; \Omega), \quad (3.5)$$

$$-(\nabla \cdot \boldsymbol{\theta}, \omega) = 0, \quad \forall \omega \in L^2(\Omega), \quad (3.6)$$

where g is the boundary data and \mathbf{n} denotes the normal vector along to $\partial\Omega$.

Based on the above weak formulation and notations, a semi-implicit backward Euler mixed finite element scheme with the lowest-order Raviart-Thomas pair is to find $(u_h^{n+1}, \boldsymbol{\theta}^{n+1}, \phi_h^{n+1}) \in (V_h, \mathbf{H}_h, M_h)$, such that

$$(D_\tau u_h^{n+1}, v_h) + (\nabla u_h^{n+1}, \nabla v_h) = (\beta(u_h^n)|\boldsymbol{\theta}_h^{n+1}|, v_h), \quad \forall v_h \in V_h, \quad (3.7)$$

$$(\beta(u_h^n)\boldsymbol{\theta}_h^{n+1}, \boldsymbol{\chi}_h) + (\phi_h^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) = \langle g^{n+1}, \boldsymbol{\chi}_h \cdot \mathbf{n} \rangle, \quad \forall \boldsymbol{\chi}_h \in \mathbf{H}_h, \quad (3.8)$$

$$-(\nabla \cdot \boldsymbol{\theta}_h^{n+1}, \omega_h) = 0, \quad \forall \omega_h \in M_h, \quad (3.9)$$

where g^{n+1} is the boundary data of ϕ at $t = t_{n+1}$. For the initial step approximations, we choose $u_h^0 = R_h u^0$ and $(\boldsymbol{\theta}_h^0, \phi_h^0)$ is the finite element solution of

$$(\beta(u^0)\boldsymbol{\theta}_h^0, \boldsymbol{\chi}_h) + (\phi_h^0, \nabla \cdot \boldsymbol{\chi}_h) = \langle g^0, \boldsymbol{\chi}_h \cdot \mathbf{n} \rangle, \quad \forall \boldsymbol{\chi}_h \in \mathbf{H}_h, \quad (3.10)$$

$$-(\nabla \cdot \boldsymbol{\theta}_h^0, \omega_h) = 0, \quad \forall \omega_h \in M_h. \quad (3.11)$$

The mixed finite element numerical scheme (3.7)-(3.9) is semi-implicit and decoupled, one needs to solve tow linear systems at each time step. One can check that the coefficient matrix in (3.7) is symmetric positive definite and $(\boldsymbol{\theta}_h^n, \phi_h^n)$ is the mixed finite element solution to a linear elliptic equation, the numerical scheme (3.7)-(3.9) is uniquely solvable at each time step [22]. Now, we present the optimal and superclose error estimates in the following theorem.

Theorem 3.1. *Let $(\boldsymbol{\theta}^n, \phi^n, u^n)$ and $(\boldsymbol{\theta}_h^n, \phi_h^n, u_h^n)$ be the solutions of (3.4)-(3.6) and (3.7)-(3.9), respectively. Suppose that $\boldsymbol{\theta} \in L^\infty((H^2(\Omega))^2 \cap (W^{1,\infty}(\Omega))^2)$, $\boldsymbol{\theta}_t \in L^\infty((H^2(\Omega))^2 \cap (W^{1,\infty}(\Omega))^2)$, $\phi \in L^\infty(H^1(\Omega))$, $u \in L^\infty(H^3(\Omega))$, $u_t \in L^\infty(H^2(\Omega))$ and $u_{tt} \in L^\infty(L^2(\Omega))$. Under a temporal stepsize restriction $\tau = \mathcal{O}(h^{1+\alpha})$, $\alpha > 0$, we have*

$$\|\nabla(I_h u^n - u_h^n)\|_0 + \|\mathbf{\Pi}_h \boldsymbol{\theta}^n - \boldsymbol{\theta}_h^n\|_0 + \|P_h \phi^n - \phi_h^n\|_0 \leq C(h^2 + \tau), \quad n = 0, 1, 2, \dots, N, \quad (3.12)$$

$$\|\nabla(u^n - u_h^n)\|_0 + \|\boldsymbol{\theta}^n - \boldsymbol{\theta}_h^n\|_0 + \|\phi^n - \phi_h^n\|_0 \leq C(h + \tau), \quad n = 0, 1, 2, \dots, N. \quad (3.13)$$

Proof. For simplicity, we split the errors as follows:

$$\begin{aligned} u^n - u_h^n &= u^n - R_h u^n + R_h u^n - u_h^n := \xi_u^n + e_u^n, \\ \boldsymbol{\theta}^n - \boldsymbol{\theta}_h^n &= \boldsymbol{\theta}^n - \mathbf{\Pi}_h \boldsymbol{\theta}^n + \mathbf{\Pi}_h \boldsymbol{\theta}^n - \boldsymbol{\theta}_h^n := \xi_\boldsymbol{\theta}^n + e_\boldsymbol{\theta}^n, \\ \phi^n - \phi_h^n &= \phi^n - P_h \phi^n + P_h \phi^n - \phi_h^n := \xi_\phi^n + e_\phi^n. \end{aligned}$$

From (3.4)-(3.6), we have at $t = t_{n+1}$

$$\begin{aligned} (D_\tau u^{n+1}, v_h) + (\nabla u^{n+1}, \nabla v_h) &= (\beta(u^n) |\boldsymbol{\theta}^{n+1}|^2, v_h) + (D_\tau u^{n+1} - u_t^{n+1}, v_h) \\ &\quad + ((\beta(u^{n+1}) - \beta(u^n)) |\boldsymbol{\theta}^{n+1}|^2, v_h), \end{aligned} \quad (3.14)$$

$$(\beta(u^n) \boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) + (\phi^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) = \langle g^{n+1}, \boldsymbol{\chi}_h \cdot \mathbf{n} \rangle + ((\beta(u^n) - \beta(u^{n+1})) \boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h), \quad (3.15)$$

$$-(\nabla \cdot \boldsymbol{\theta}^{n+1}, \omega_h) = 0. \quad (3.16)$$

Thus, from (3.14)-(3.16) and (3.7)-(3.9), we obtain the following error equations:

$$\begin{aligned} (D_\tau e_u^{n+1}, v_h) + (\nabla e_u^{n+1}, \nabla v_h) &= -(D_\tau \xi_u^{n+1}, v_h) - (\nabla \xi_u^{n+1}, \nabla v_h) \\ &\quad + (\beta(u^n) |\boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n) |\boldsymbol{\theta}_h^{n+1}|^2, v_h) \\ &\quad + (D_\tau u^{n+1} - u_t^{n+1}, v_h) \\ &\quad + ((\beta(u^{n+1}) - \beta(u^n)) |\boldsymbol{\theta}^{n+1}|^2, v_h), \quad \forall v_h \in V_h, \end{aligned} \quad (3.17)$$

$$\begin{aligned} (\beta(u_h^n) e_\boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) &= -((\beta(u^n) - \beta(u_h^n)) \boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) \\ &\quad + (\beta(u_h^n) (\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), \boldsymbol{\chi}_h) \\ &\quad - (\xi_\phi^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) - (e_\phi^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) \\ &\quad + ((\beta(u^n) - \beta(u^{n+1})) \boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h), \quad \forall \boldsymbol{\chi}_h \in \mathbf{H}_h, \end{aligned} \quad (3.18)$$

$$(\nabla \cdot \xi_\boldsymbol{\theta}^{n+1}, \omega_h) + (\nabla \cdot e_\boldsymbol{\theta}^{n+1}, \omega_h) = 0, \quad \forall \omega_h \in M_h. \quad (3.19)$$

Taking $\boldsymbol{\chi}_h = e_\boldsymbol{\theta}^{n+1}$ in (3.18), we obtain by (1.5) and the definition of $\beta(\cdot)$ that

$$\begin{aligned} \frac{1}{a^*} \|e_\boldsymbol{\theta}^{n+1}\|_0^2 &\leq -((\beta(u^n) - \beta(u_h^n)) \boldsymbol{\theta}^{n+1}, e_\boldsymbol{\theta}^{n+1}) + (\beta(u_h^n) (\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_\boldsymbol{\theta}^{n+1}) \\ &\quad - (\xi_\phi^{n+1}, \nabla \cdot e_\boldsymbol{\theta}^{n+1}) - (e_\phi^{n+1}, \nabla \cdot e_\boldsymbol{\theta}^{n+1}) + ((\beta(u^n) - \beta(u^{n+1})) \boldsymbol{\theta}^{n+1}, e_\boldsymbol{\theta}^{n+1}) \\ &=: A_1 + A_2 + A_3 + A_4 + A_5. \end{aligned} \quad (3.20)$$

Now, we estimate A_i , $i = 1, 2, 3, 4, 5$, term by term. By Cauchy-Schwarz inequality and (2.2), there holds

$$\begin{aligned} |A_1| &\leq \|\beta(u^n) - \beta(u_h^n)\|_0 \|\boldsymbol{\theta}^{n+1}\|_{0,\infty} \|e_\boldsymbol{\theta}^{n+1}\|_0 \leq C \|u^n - u_h^n\|_0 \|e_\boldsymbol{\theta}^{n+1}\|_0 \\ &\leq C(h^2 + \|e_u^n\|_0) \|e_\boldsymbol{\theta}^{n+1}\|_0. \end{aligned}$$

Note that

$$\begin{aligned} A_2 &= (\beta(u_h^n)(\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_{\boldsymbol{\theta}}^{n+1}) \\ &= ((\beta(u_h^n) - \beta(u^n))(\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_{\boldsymbol{\theta}}^{n+1}) \\ &\quad + (\beta(u^n)(\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_{\boldsymbol{\theta}}^{n+1}) = A_{21} + A_{22}. \end{aligned}$$

By Cauchy-Schwarz inequality again, we have

$$\begin{aligned} |A_{21}| &\leq \|\beta(u^n) - \beta(u_h^n)\|_0 \|\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}\|_0 \|e_{\boldsymbol{\theta}}^{n+1}\|_{0,\infty} \\ &\leq C \|u^n - u_h^n\|_0 (Ch) (Ch^{-1} \|e_{\boldsymbol{\theta}}^{n+1}\|_0) \\ &\leq C(h^2 + \|e_u^n\|_0) \|e_{\boldsymbol{\theta}}^{n+1}\|_0. \end{aligned}$$

In order to estimate the term A_{22} , we define

$$\bar{\omega} = \frac{1}{|K|} \int_K \omega \, d\mathbf{x}, \quad \omega \in W^{1,\infty}(K), \quad (3.21)$$

there holds

$$\|\omega - \bar{\omega}\|_{0,\infty,K} \leq Ch_K |\omega|_{1,\infty,K}, \quad (3.22)$$

thus, we have

$$\begin{aligned} A_{22} &= (\beta(u^n)(\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_{\boldsymbol{\theta}}^{n+1}) \\ &= \sum_{K \in \mathcal{T}_h} (\beta(u^n)(\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_{\boldsymbol{\theta}}^{n+1})_K \\ &= \sum_{K \in \mathcal{T}_h} ((\beta(u^n) - \overline{\beta(u^n)})(\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), e_{\boldsymbol{\theta}}^{n+1})_K \\ &\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)} (\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}, e_{\boldsymbol{\theta}}^{n+1})_K \\ &\leq \sum_{K \in \mathcal{T}_h} \|\beta(u^n) - \overline{\beta(u^n)}\|_{0,\infty,K} \|\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}\|_{0,K} \|e_{\boldsymbol{\theta}}^{n+1}\|_{0,K} \\ &\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)} (\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}, e_{\boldsymbol{\theta}}^{n+1})_K \\ &\leq \sum_{K \in \mathcal{T}_h} C_K h_K^2 \|\boldsymbol{\theta}^{n+1}\|_{1,K} \|e_{\boldsymbol{\theta}}^{n+1}\|_{0,K} + \sum_{K \in \mathcal{T}_h} C_K h_K^2 |\boldsymbol{\theta}^{n+1}|_{2,K} \|e_{\boldsymbol{\theta}}^{n+1}\|_{0,K} \\ &\leq Ch^2 \sum_{K \in \mathcal{T}_h} \|\boldsymbol{\theta}^{n+1}\|_{2,K} \|e_{\boldsymbol{\theta}}^{n+1}\|_{0,K} \leq Ch^2 \|\boldsymbol{\theta}^{n+1}\|_2 \|e_{\boldsymbol{\theta}}^{n+1}\|_0 \leq Ch^2 \|e_{\boldsymbol{\theta}}^{n+1}\|_0, \end{aligned}$$

where Lemma 2.1 have been used in the above estimate. Therefore, one can check that

$$|A_2| \leq C(h^2 + \|e_u^n\|_0) \|e_{\boldsymbol{\theta}}^{n+1}\|_0.$$

According to (2.10), it follows that

$$A_3 = 0.$$

Moreover, taking $\omega_h = e_{\phi}^{n+1}$ in (3.19) yields

$$(e_{\phi}^{n+1}, \nabla \cdot e_{\boldsymbol{\theta}}^{n+1}) = -(\nabla \cdot \boldsymbol{\xi}_{\boldsymbol{\theta}}^{n+1}, e_{\phi}^{n+1}),$$

together with (2.9) shows that

$$A_4 = 0.$$

With the help of Taylor's expansion, one can check that

$$\begin{aligned} |A_5| &= ((\beta(u^n) - \beta(u^{n+1}))\boldsymbol{\theta}^{n+1}, e_{\boldsymbol{\theta}}^{n+1}) \\ &\leq \|\beta(u^n) - \beta(u^{n+1})\|_0 \|\boldsymbol{\theta}^{n+1}\|_{0,\infty} \|e_{\boldsymbol{\theta}}^{n+1}\|_0 \\ &\leq C \|u^n - u^{n+1}\|_0 \|e_{\boldsymbol{\theta}}^{n+1}\|_0 \\ &\leq C\tau \|e_{\boldsymbol{\theta}}^{n+1}\|_0. \end{aligned}$$

Substituting the estimates $A_1 \sim A_5$ into (3.20) gives that

$$\|e_{\boldsymbol{\theta}}^{n+1}\|_0^2 \leq C(h^2 + \|e_u^n\|_0) \|e_{\boldsymbol{\theta}}^{n+1}\|_0 + C\tau \|e_{\boldsymbol{\theta}}^{n+1}\|_0,$$

which implies

$$\|e_{\boldsymbol{\theta}}^{n+1}\|_0 \leq C(h^2 + \tau + \|e_u^n\|_0). \quad (3.23)$$

From (3.18), we have

$$\begin{aligned} (e_{\phi}^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) &= -((\beta(u^n) - \beta(u_h^n))\boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) + (\beta(u_h^n)(\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), \boldsymbol{\chi}_h) - (\xi_{\phi}^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) \\ &\quad + ((\beta(u^n) - \beta(u^{n+1}))\boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) - (\beta(u_h^n)e_{\boldsymbol{\theta}}^{n+1}, \boldsymbol{\chi}_h), \quad \forall \boldsymbol{\chi}_h \in \mathbf{H}_h. \end{aligned}$$

Then, by Cauchy-Schwarz inequality, it follows that

$$\begin{aligned} -((\beta(u^n) - \beta(u_h^n))\boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) &\leq \|\beta(u^n) - \beta(u_h^n)\|_0 \|\boldsymbol{\theta}^{n+1}\|_{0,\infty} \|\boldsymbol{\chi}_h\|_0 \\ &\leq C(h^2 + \|e_u^n\|_0) \|\boldsymbol{\chi}_h\|_0. \end{aligned} \quad (3.24)$$

In a similar way as A_2 , one can check that

$$\begin{aligned} (\beta(u_h^n)(\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), \boldsymbol{\chi}_h) &= ((\beta(u_h^n) - \beta(u^n))(\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), \boldsymbol{\chi}_h) \\ &\quad + (\beta(u^n)(\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^{n+1}), \boldsymbol{\chi}_h) \\ &\leq C(h^2 + \|e_u^n\|_0) \|\boldsymbol{\chi}_h\|_0. \end{aligned} \quad (3.25)$$

According to (2.10), there holds

$$(\xi_{\phi}^{n+1}, \nabla \cdot \boldsymbol{\chi}_h) = 0. \quad (3.26)$$

An application of Taylor's expansion, we have

$$\begin{aligned} ((\beta(u^n) - \beta(u^{n+1}))\boldsymbol{\theta}^{n+1}, \boldsymbol{\chi}_h) &\leq \|\beta(u^n) - \beta(u^{n+1})\|_0 \|\boldsymbol{\theta}^{n+1}\|_{0,\infty} \|\boldsymbol{\chi}_h\|_0 \\ &\leq C\tau \|\boldsymbol{\chi}_h\|_0. \end{aligned} \quad (3.27)$$

Using (1.5), (3.23) and Cauchy-Schwarz inequality, we have

$$\begin{aligned} -(\beta(u_h^n)e_{\boldsymbol{\theta}}^{n+1}, \boldsymbol{\chi}_h) &\leq |\beta(u_h^n)| \|e_{\boldsymbol{\theta}}^{n+1}\|_0 \|\boldsymbol{\chi}_h\|_0 \\ &\leq C(h^2 + \tau + \|e_u^n\|_0) \|\boldsymbol{\chi}_h\|_0. \end{aligned} \quad (3.28)$$

Based on the above estimates (3.24)-(3.28) and in terms of the inf-sup condition of Raviart-Thomas mixed finite element method, e_{ϕ}^{n+1} can be bounded by

$$\|e_{\phi}^{n+1}\|_0 \leq C \sup_{\boldsymbol{\chi}_h \in \mathbf{H}_h} \frac{(e_{\phi}^{n+1}, \nabla \cdot \boldsymbol{\chi}_h)}{\|\boldsymbol{\chi}_h\|_{\text{div}}} \leq C(h^2 + \tau + \|e_u^n\|_0). \quad (3.29)$$

Next, we pay our attention to estimate e_u^n . To do this, letting $v_h = e_u^{n+1}$ in (3.17) results in

$$\begin{aligned}
& \frac{1}{2\tau} (\|e_u^{n+1}\|_0^2 - \|e_u^n\|_0^2 + \|e_u^{n+1} - e_u^n\|_0^2) + \|\nabla e_u^{n+1}\|_0^2 \\
&= -(D_\tau \xi_u^{n+1}, e_u^{n+1}) - (\nabla \xi_u^{n+1}, \nabla e_u^{n+1}) \\
&\quad + (\beta(u^n) |\boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n) |\boldsymbol{\theta}_h^{n+1}|^2, e_u^{n+1}) + (D_\tau u^{n+1} - u_t^{n+1}, e_u^{n+1}) \\
&\quad + ((\beta(u^{n+1}) - \beta(u^n)) |\boldsymbol{\theta}^{n+1}|^2, e_u^{n+1}) \\
&=: B_1 + B_2 + B_3 + B_4 + B_5.
\end{aligned} \tag{3.30}$$

In what follows, we prove

$$\|e_u^n\|_0 \leq C^*(h^2 + \tau), \quad n = 0, 1, 2, \dots, N, \tag{3.31}$$

by mathematical induction, where C^* is a positive constant independent of h, τ and n . In fact, since $u_h^0 = R_h u_0$, we have $\|e_u^0\|_0 = 0$, which shows that (3.31) holds for $n = 0$. Now, we assume that (3.31) holds for $n \leq k - 1$ for some positive integer k . We should find C^* independent of h, τ and n such that (3.31) also holds for $n \leq k$.

By Cauchy-Schwarz inequality and (2.2), it follows that

$$|B_1| \leq \|D_\tau \xi_u^{n+1}\|_0 \|e_u^{n+1}\|_0 \leq Ch^2 \|e_u^{n+1}\|_0. \tag{3.32}$$

According to Ritz projection, there holds

$$B_2 = 0. \tag{3.33}$$

Note that

$$\begin{aligned}
& \beta(u^n) |\boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n) |\boldsymbol{\theta}_h^{n+1}|^2 \\
&= \beta(u^n) (|\boldsymbol{\theta}^{n+1}|^2 - |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2) + \beta(u^n) |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n) |\boldsymbol{\theta}_h^{n+1}|^2, \\
& \beta(u^n) (|\boldsymbol{\theta}^{n+1}|^2 - |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2) \\
&= 2\beta(u^n) \boldsymbol{\theta}^{n+1} (\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}) - \beta(u^n) |\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2, \\
& \beta(u^n) |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n) |\boldsymbol{\theta}_h^{n+1}|^2 \\
&= (\beta(u^n) - \beta(u_h^n)) |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2 + 2\beta(u_h^n) \boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} (\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}) - \beta(u_h^n) |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}|^2.
\end{aligned}$$

Thus, we have

$$\begin{aligned}
B_3 &= (\beta(u^n) |\boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n) |\boldsymbol{\theta}_h^{n+1}|^2, e_u^{n+1}) \\
&= 2(\beta(u^n) \boldsymbol{\theta}^{n+1} (\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^{n+1}) \\
&\quad - (\beta(u^n) |\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2, e_u^{n+1}) \\
&\quad + ((\beta(u^n) - \beta(u_h^n)) |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1}|^2, e_u^{n+1}) \\
&\quad + 2(\beta(u_h^n) \boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} (\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}), e_u^{n+1}) \\
&\quad - (\beta(u_h^n) |\boldsymbol{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}|^2, e_u^{n+1}) =: \sum_{k=1}^5 B_{3k}.
\end{aligned}$$

One can check that

$$\begin{aligned}
B_{31} &= 2(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) \\
&= 2 \sum_{K \in \mathcal{T}_h} (\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1})_K \\
&= 2 \sum_{K \in \mathcal{T}_h} ((\beta(u^n) - \overline{\beta(u^n)})\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1})_K \\
&\quad + 2 \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)}((\boldsymbol{\theta}^{n+1} - \overline{\boldsymbol{\theta}^{n+1}})(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1})_K \\
&\quad + 2 \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)}(\overline{\boldsymbol{\theta}^{n+1}}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), \overline{e_u^{n+1}})_K \\
&\quad + 2 \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)}(\overline{\boldsymbol{\theta}^{n+1}}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1} - \overline{e_u^{n+1}})_K \\
&\leq 2 \sum_{K \in \mathcal{T}_h} \|\beta(u^n) - \overline{\beta(u^n)}\|_{0,\infty,K} \|\boldsymbol{\theta}^{n+1}\|_{0,\infty,K} \|\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}\|_{0,K} \|e_u^{n+1}\|_{0,K} \\
&\quad + 2 \sum_{K \in \mathcal{T}_h} C_K \|\boldsymbol{\theta}^{n+1} - \overline{\boldsymbol{\theta}^{n+1}}\|_{0,\infty,K} \|\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}\|_{0,K} \|e_u^{n+1}\|_{0,K} \\
&\quad + 2 \sum_{K \in \mathcal{T}_h} C_K h_K^2 \|\boldsymbol{\theta}^{n+1}\|_{2,K} \|\overline{e_u^{n+1}}\|_{0,K} + 2 \sum_{K \in \mathcal{T}_h} C_K \|\boldsymbol{\theta}^{n+1} - \overline{\boldsymbol{\theta}^{n+1}}\|_{0,K} \|e_u^{n+1} - \overline{e_u^{n+1}}\|_{0,K} \\
&\leq Ch^2 \sum_{K \in \mathcal{T}_h} \|\boldsymbol{\theta}^{n+1}\|_{2,K} \|e_u^{n+1}\|_{0,K} + Ch^2 \sum_{K \in \mathcal{T}_h} \|\boldsymbol{\theta}^{n+1}\|_{1,K} \|e_u^{n+1}\|_{1,K} \\
&\leq Ch^2 \|e_u^{n+1}\|_0 + Ch^2 \|\nabla e_u^{n+1}\|_0,
\end{aligned}$$

where we have used Lemma 2.2, and

$$\|\overline{w}\|_{0,K} \leq \|w\|_{0,K}, \quad \|w - \overline{w}\|_{0,K} \leq C_K h_K \|w\|_{1,K}.$$

By Cauchy-Schwarz inequality, there holds

$$|B_{32}| \leq \|\beta(u^n)\|_{0,\infty} \|\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}\|_{0,4}^2 \|e_u^{n+1}\|_0 \leq Ch^2 \|e_u^{n+1}\|_0.$$

Using Cauchy-Schwarz inequality again, we have

$$\begin{aligned}
|B_{33}| &\leq \|\beta(u^n) - \beta(u_h^n)\|_0 \|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}\|_{0,\infty}^2 \|e_u^{n+1}\|_0 \\
&\leq C(h^2 + \|e_u^n\|_0) \|e_u^{n+1}\|_0.
\end{aligned}$$

Moreover, it follows that

$$\begin{aligned}
B_{34} &\leq 2\|\beta(u_h^n)\|_{0,\infty} \|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}\|_{0,\infty} \|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}\|_0 \|e_u^{n+1}\|_0 \\
&\leq C\|e_\boldsymbol{\theta}^{n+1}\|_0 \|e_u^{n+1}\|_0 \leq C(h^2 + \tau + \|e_u^n\|_0) \|e_u^{n+1}\|_0,
\end{aligned}$$

where we have used (3.23).

By Cauchy-Schwarz inequality, it follows that

$$\begin{aligned}
B_{35} &\leq \|\beta(u_h^n)\|_{0,\infty} \|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}\|_0 \|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}\|_{0,\infty} \|e_u^{n+1}\|_0 \\
&\leq C\|e_\boldsymbol{\theta}^{n+1}\|_0 (Ch^{-1} \|e_\boldsymbol{\theta}^{n+1}\|_0) \|e_u^{n+1}\|_0 \\
&\leq C(h^2 + \tau + \|e_u^n\|_0) \|e_u^{n+1}\|_0,
\end{aligned}$$

where we have used (3.23) and (3.31), which shows that for $n \leq k - 1$,

$$\begin{aligned} \|e_{\boldsymbol{\theta}}^{n+1}\|_{0,\infty} &\leq Ch^{-1}\|e_{\boldsymbol{\theta}}^{n+1}\|_0 \leq Ch^{-1}(h^2 + \tau + \|e_u^n\|_0) \\ &\leq C(1 + C^*)(h + h^{-1}\tau) \leq 1, \end{aligned} \quad (3.34)$$

provided that $\tau = \mathcal{O}(h^{1+\alpha})$, $\alpha > 0$ and $2C(1 + C^*) \max\{h, h^\alpha\} \leq 1$ for sufficiently small h . With the above estimates B_{3i} , $i = 1, 2, 3, 4, 5$, we have

$$\begin{aligned} B_3 &= 2(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) \\ &\leq C(h^2 + \tau + \|e_u^n\|_0)\|e_u^{n+1}\|_0 + Ch^2\|\nabla e_u^{n+1}\|_0. \end{aligned} \quad (3.35)$$

An application of Taylor's expansion, one can check that

$$|B_4| \leq \|D_\tau u^{n+1} - u_t^{n+1}\|_0 \|e_u^{n+1}\|_0 \leq C\tau \|e_u^{n+1}\|_0, \quad (3.36)$$

$$|B_5| \leq \|\beta(u^{n+1}) - \beta(u^n)\|_0 \|\boldsymbol{\theta}^{n+1}\|_{0,\infty}^2 \|e_u^{n+1}\|_0 \leq C\tau \|e_u^{n+1}\|_0. \quad (3.37)$$

Substituting the estimates $B_1 \sim B_5$ into (3.30) yields that

$$\frac{1}{2\tau}(\|e_u^{n+1}\|_0^2 - \|e_u^n\|_0^2) + \|\nabla e_u^{n+1}\|_0^2 \leq C(h^2 + \tau + \|e_u^n\|_0)\|e_u^{n+1}\|_0 + Ch^2\|\nabla e_u^{n+1}\|_0,$$

which shows that

$$\frac{1}{2\tau}(\|e_u^{n+1}\|_0^2 - \|e_u^n\|_0^2) \leq C(h^4 + \tau^2) + C(\|e_u^{n+1}\|_0^2 + \|e_u^n\|_0^2). \quad (3.38)$$

Summing up the above inequality and using $e_u^0 = 0$, we have

$$\|e_u^{n+1}\|_0^2 \leq C(h^4 + \tau^2) + C\tau \sum_{k=1}^{n+1} \|e_u^k\|_0^2. \quad (3.39)$$

Thanks to Gronwall's inequality (see Lemma 2.3), there holds for $C\tau \leq 1/2$,

$$\begin{aligned} \|e_u^{n+1}\|_0^2 &\leq \exp\left(\frac{CT}{1-C\tau}\right) C(h^4 + \tau^2) \\ &\leq C \exp(2CT)(h^4 + \tau^2) \\ &\leq C^*(h^2 + \tau)^2, \end{aligned} \quad (3.40)$$

where we take $C^* \geq \sqrt{C \exp(2CT)}$. Thus, the estimate (3.31) is also valid for $n \leq k$ and we complete the induction.

Finally, substituting (3.40) into (3.23) and (3.29), we have

$$\|e_{\boldsymbol{\theta}}^{n+1}\|_0 + \|e_\phi^{n+1}\|_0 \leq C(h^2 + \tau). \quad (3.41)$$

On the other hand, we pay attention to estimate the H^1 -norm of e_u^n . To do this, letting $v_h = D_\tau e_u^{n+1}$ in (3.17) results in

$$\begin{aligned} &\|D_\tau e_u^{n+1}\|_0^2 + \frac{1}{2\tau}(\|\nabla e_u^{n+1}\|_0^2 - \|\nabla e_u^n\|_0^2 + \|\nabla(e_u^{n+1} - e_u^n)\|_0^2) \\ &= -(D_\tau \xi_u^{n+1}, D_\tau e_u^{n+1}) - (\nabla \xi_u^{n+1}, \nabla D_\tau e_u^{n+1}) \\ &\quad + (\beta(u^n)|\boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n)|\boldsymbol{\theta}_h^{n+1}|^2, D_\tau e_u^{n+1}) + (D_\tau u^{n+1} - u_t^{n+1}, D_\tau e_u^{n+1}) \\ &\quad + ((\beta(u^{n+1}) - \beta(u^n))|\boldsymbol{\theta}^{n+1}|^2, D_\tau e_u^{n+1}) =: \sum_{k=1}^5 E_k. \end{aligned} \quad (3.42)$$

By Cauchy-Schwarz inequality, there holds

$$E_1 \leq \|D_\tau \xi_u^{n+1}\|_0 \|D_\tau e_u^{n+1}\|_0 \leq Ch^2 \|D_\tau e_u^{n+1}\|_0. \quad (3.43)$$

An application of Ritz projection, it follows that

$$E_2 = 0. \quad (3.44)$$

Note that

$$\begin{aligned} E_3 &= (\beta(u^n)|\boldsymbol{\theta}^{n+1}|^2 - \beta(u_h^n)|\boldsymbol{\theta}_h^{n+1}|^2, D_\tau e_u^{n+1}) \\ &= 2(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), D_\tau e_u^{n+1}) \\ &\quad - (\beta(u^n)|\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}|^2, D_\tau e_u^{n+1}) \\ &\quad + ((\beta(u^n) - \beta(u_h^n))|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}|^2, D_\tau e_u^{n+1}) \\ &\quad + 2(\beta(u_h^n)\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}(\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}), D_\tau e_u^{n+1}) \\ &\quad - (\beta(u_h^n)|\boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}|^2, D_\tau e_u^{n+1}) =: \sum_{k=1}^5 E_{3k}. \end{aligned}$$

In order to estimate E_{31} , using summation by parts yields

$$\begin{aligned} E_{31} &= 2(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), D_\tau e_u^{n+1}) \\ &= \frac{2}{\tau} [(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) - (\beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^n - \boldsymbol{\Pi}_h\boldsymbol{\theta}^n), e_u^n)] \\ &\quad - \frac{2}{\tau} (\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}) - \beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^n - \boldsymbol{\Pi}_h\boldsymbol{\theta}^n), e_u^n), \end{aligned}$$

and noting that

$$\begin{aligned} &\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}) - \beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^n - \boldsymbol{\Pi}_h\boldsymbol{\theta}^n) \\ &= (\beta(u^n) - \beta(u^{n-1}))\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}) \\ &\quad + \beta(u^{n-1})(\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^n)(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}) \\ &\quad + \beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^n - \boldsymbol{\Pi}_h(\boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}^n)). \end{aligned}$$

Thus, it follows that

$$\begin{aligned} E_{31} &= 2(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), D_\tau e_u^{n+1}) \\ &= \frac{2}{\tau} [(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) - (\beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^n - \boldsymbol{\Pi}_h\boldsymbol{\theta}^n), e_u^n)] \\ &\quad - 2((D_\tau\beta(u^n))\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^n) \\ &\quad - 2(\beta(u^{n-1})(D_\tau\boldsymbol{\theta}^{n+1})(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^n) \\ &\quad - 2(\beta(u^{n-1})\boldsymbol{\theta}^n(D_\tau\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h D_\tau\boldsymbol{\theta}^{n+1}), e_u^n). \end{aligned}$$

Moreover, using mean value technique (3.22), we have

$$\begin{aligned} &((D_\tau\beta(u^n))\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^n) \\ &= \sum_{K \in \mathcal{T}_h} ((D_\tau\beta(u^n))\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \boldsymbol{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^n)_K \end{aligned}$$

$$\begin{aligned}
&= \sum_{K \in \mathcal{T}_h} ((D_\tau \beta(u^n) - \overline{D_\tau \beta(u^n)}) \boldsymbol{\theta}^{n+1} (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
&\quad + \sum_{K \in \mathcal{T}_h} \overline{D_\tau \beta(u^n)} ((\boldsymbol{\theta}^{n+1} - \overline{\boldsymbol{\theta}^{n+1}}) (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
&\quad + \sum_{K \in \mathcal{T}_h} \overline{D_\tau \beta(u^n) \boldsymbol{\theta}^{n+1}} ((\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n - \overline{e_u^n})_K \\
&\quad + \sum_{K \in \mathcal{T}_h} \overline{D_\tau \beta(u^n) \boldsymbol{\theta}^{n+1}} ((\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), \overline{e_u^n})_K \\
&\leq \sum_{K \in \mathcal{T}_h} \|D_\tau \beta(u^n) - \overline{D_\tau \beta(u^n)}\|_{0,\infty,K} \|\boldsymbol{\theta}^{n+1}\|_{0,\infty,K} \|\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}\|_{0,K} \|e_u^n\|_{0,K} \\
&\quad + \sum_{K \in \mathcal{T}_h} C_K \|\boldsymbol{\theta}^{n+1} - \overline{\boldsymbol{\theta}^{n+1}}\|_{0,\infty,K} \|\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}\|_{0,K} \|e_u^n\|_{0,K} \\
&\quad + \sum_{K \in \mathcal{T}_h} C_K \|\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}\|_{0,K} \|e_u^n - \overline{e_u^n}\|_{0,K} \\
&\quad + \sum_{K \in \mathcal{T}_h} C_K h_K^2 \|\boldsymbol{\theta}^{n+1}\|_{2,K} \|\overline{e_u^n}\|_{0,K} \\
&\leq \sum_{K \in \mathcal{T}_h} C_K h_K^2 |\boldsymbol{\theta}^{n+1}|_{1,K} \|e_u^n\|_{0,K} + \sum_{K \in \mathcal{T}_h} C_K h_K^2 |\boldsymbol{\theta}^{n+1}|_{1,K} \|e_u^n\|_{1,K} \\
&\quad + \sum_{K \in \mathcal{T}_h} C_K h_K^2 \|\boldsymbol{\theta}^{n+1}\|_{2,K} \|e_u^n\|_{0,K} \\
&\leq Ch^2 \sum_{K \in \mathcal{T}_h} \|\boldsymbol{\theta}^{n+1}\|_{2,K} \|e_u^n\|_{0,K} + Ch^2 \sum_{K \in \mathcal{T}_h} |\boldsymbol{\theta}^{n+1}|_{1,K} \|e_u^n\|_{1,K} \\
&\leq Ch^2 \|e_u^n\|_0 + Ch^2 \|\nabla e_u^n\|_0 \leq Ch^2 \|\nabla e_u^n\|_0.
\end{aligned}$$

In the same way, we have

$$\begin{aligned}
&(\beta(u^{n-1})(D_\tau \boldsymbol{\theta}^{n+1}) (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n) \\
&= \sum_{K \in \mathcal{T}_h} (\beta(u^{n-1})(D_\tau \boldsymbol{\theta}^{n+1}) (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
&= \sum_{K \in \mathcal{T}_h} ((\beta(u^{n-1}) - \overline{\beta(u^{n-1})}) (D_\tau \boldsymbol{\theta}^{n+1}) (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
&\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^{n-1})} ((D_\tau \boldsymbol{\theta}^{n+1} - \overline{D_\tau \boldsymbol{\theta}^{n+1}}) (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
&\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^{n-1})} (\overline{D_\tau \boldsymbol{\theta}^{n+1}} (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^n - \overline{e_u^n})_K \\
&\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^{n-1})} (\overline{D_\tau \boldsymbol{\theta}^{n+1}} (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), \overline{e_u^n})_K \\
&\leq Ch^2 \|e_u^n\|_0 + Ch^2 \|\nabla e_u^n\|_0 \leq Ch^2 \|\nabla e_u^n\|_0,
\end{aligned}$$

and

$$\begin{aligned}
&(\beta(u^{n-1}) \boldsymbol{\theta}^n (D_\tau \boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h D_\tau \boldsymbol{\theta}^{n+1}), e_u^n) \\
&= \sum_{K \in \mathcal{T}_h} (\beta(u^{n-1}) \boldsymbol{\theta}^n (D_\tau \boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h D_\tau \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
&= \sum_{K \in \mathcal{T}_h} ((\beta(u^{n-1}) - \overline{\beta(u^{n-1})}) \boldsymbol{\theta}^n (D_\tau \boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h D_\tau \boldsymbol{\theta}^{n+1}), e_u^n)_K
\end{aligned}$$

$$\begin{aligned}
& + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^{n-1})} ((\boldsymbol{\theta}^n - \overline{\boldsymbol{\theta}^n})(D_\tau \boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h D_\tau \boldsymbol{\theta}^{n+1}), e_u^n)_K \\
& + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^{n-1})} (\overline{\boldsymbol{\theta}^n} (D_\tau \boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h D_\tau \boldsymbol{\theta}^{n+1}), e_u^n - \overline{e_u^n})_K \\
& + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^{n-1})} (\overline{\boldsymbol{\theta}^n} (D_\tau \boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h D_\tau \boldsymbol{\theta}^{n+1}), \overline{e_u^n})_K \\
& \leq Ch^2 \|e_u^n\|_0 + Ch^2 \|\nabla e_u^n\|_0 \leq Ch^2 \|\nabla e_u^n\|_0.
\end{aligned}$$

Therefore, we have

$$\begin{aligned}
E_{31} & \leq \frac{2}{\tau} [(\beta(u^n) \boldsymbol{\theta}^{n+1} (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^{n+1}) - (\beta(u^{n-1}) \boldsymbol{\theta}^n (\boldsymbol{\theta}^n - \mathbf{\Pi}_h \boldsymbol{\theta}^n), e_u^n)] \\
& \quad + Ch^2 \|\nabla e_u^n\|_0.
\end{aligned} \tag{3.45}$$

In terms of Cauchy-Schwarz inequality, it follows that

$$E_{32} \leq 2 \|\beta(u^n)\|_{0,\infty} \|\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}\|_{0,4}^2 \|D_\tau e_u^{n+1}\|_0 \leq Ch^2 \|D_\tau e_u^{n+1}\|_0. \tag{3.46}$$

Thanks to (3.40), there holds

$$\begin{aligned}
E_{33} & \leq \|\beta(u^n) - \beta(u_h^n)\|_0 \|\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}\|_{0,\infty}^2 \|D_\tau e_u^{n+1}\|_0 \\
& \leq C(h^2 + \|e_u^n\|_0) \|D_\tau e_u^{n+1}\|_0 \\
& \leq C(h^2 + \tau) \|D_\tau e_u^{n+1}\|_0.
\end{aligned} \tag{3.47}$$

According to (3.40) and (3.41), we have

$$\begin{aligned}
E_{34} & \leq \|\beta(u_h^n)\|_{0,\infty} \|\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}\|_{0,\infty} \|e_\boldsymbol{\theta}^{n+1}\|_0 \|D_\tau e_u^{n+1}\|_0 \\
& \leq C(h^2 + \tau + \|e_u^n\|_0) \|D_\tau e_u^{n+1}\|_0 \\
& \leq C(h^2 + \tau) \|D_\tau e_u^{n+1}\|_0.
\end{aligned} \tag{3.48}$$

With the help of (3.34), one can check that

$$\begin{aligned}
E_{35} & \leq \|\beta(u_h^n)\|_{0,\infty} \|\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}\|_0 \|\mathbf{\Pi}_h \boldsymbol{\theta}^{n+1} - \boldsymbol{\theta}_h^{n+1}\|_{0,\infty} \|D_\tau e_u^{n+1}\|_0 \\
& \leq C(h^2 + \tau + \|e_u^n\|_0) \|D_\tau e_u^{n+1}\|_0 \\
& \leq C(h^2 + \tau) \|D_\tau e_u^{n+1}\|_0.
\end{aligned} \tag{3.49}$$

Based on the above estimates $E_{31} \sim E_{35}$, there holds

$$\begin{aligned}
E_3 & \leq \frac{2}{\tau} [(\beta(u^n) \boldsymbol{\theta}^{n+1} (\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h \boldsymbol{\theta}^{n+1}), e_u^{n+1}) - (\beta(u^{n-1}) \boldsymbol{\theta}^n (\boldsymbol{\theta}^n - \mathbf{\Pi}_h \boldsymbol{\theta}^n), e_u^n)] \\
& \quad + Ch^2 \|\nabla e_u^n\|_0 + C(h^2 + \tau) \|D_\tau e_u^{n+1}\|_0.
\end{aligned} \tag{3.50}$$

With the aid of Taylor's expansion, it follows that

$$E_4 \leq \|D_\tau u^{n+1} - u_t^{n+1}\|_0 \|D_\tau e_u^{n+1}\|_0 \leq C\tau \|D_\tau e_u^{n+1}\|_0, \tag{3.51}$$

$$E_5 \leq \|\beta(u^{n+1}) - \beta(u^n)\|_0 \|\boldsymbol{\theta}^{n+1}\|_{0,\infty}^2 \|D_\tau e_u^{n+1}\|_0 \leq C\tau \|D_\tau e_u^{n+1}\|_0. \tag{3.52}$$

Substituting the estimates $E_1 \sim E_5$ into (3.42) results in

$$\|D_\tau e_u^{n+1}\|_0^2 + \frac{1}{2\tau} (\|\nabla e_u^{n+1}\|_0^2 - \|\nabla e_u^n\|_0^2)$$

$$\begin{aligned} &\leq \frac{2}{\tau} [(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) - (\beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^n - \mathbf{\Pi}_h\boldsymbol{\theta}^n), e_u^n)] \\ &\quad + Ch^2\|\nabla e_u^n\|_0 + C(h^2 + \tau)\|D_\tau e_u^{n+1}\|_0, \end{aligned}$$

which implies that

$$\begin{aligned} &\frac{1}{2\tau}(\|\nabla e_u^{n+1}\|_0^2 - \|\nabla e_u^n\|_0^2) \\ &\leq \frac{2}{\tau} [(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) - (\beta(u^{n-1})\boldsymbol{\theta}^n(\boldsymbol{\theta}^n - \mathbf{\Pi}_h\boldsymbol{\theta}^n), e_u^n)] \\ &\quad + C(h^4 + \tau^2) + C\|\nabla e_u^n\|_0^2. \end{aligned}$$

Summing up the above inequality and using $e_u^0 = 0$, we have

$$\begin{aligned} \frac{1}{2\tau}\|\nabla e_u^{n+1}\|_0^2 &\leq \frac{2}{\tau}(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) \\ &\quad + C\sum_{k=1}^n(h^4 + \tau^2) + C\sum_{k=1}^n\|\nabla e_u^k\|_0^2, \end{aligned} \quad (3.53)$$

which shows that

$$\begin{aligned} \|\nabla e_u^{n+1}\|_0^2 &\leq 4(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) \\ &\quad + C\tau\sum_{k=1}^n(h^4 + \tau^2) + C\tau\sum_{k=1}^n\|\nabla e_u^k\|_0^2. \end{aligned} \quad (3.54)$$

An application of a similar way as E_{31} , one can check that

$$\begin{aligned} &(\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1}) \\ &= \sum_{K \in \mathcal{T}_h} (\beta(u^n)\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1})_K \\ &= \sum_{K \in \mathcal{T}_h} ((\beta(u^n) - \overline{\beta(u^n)})\boldsymbol{\theta}^{n+1}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1})_K \\ &\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)}((\boldsymbol{\theta}^{n+1} - \overline{\boldsymbol{\theta}^{n+1}})(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1})_K \\ &\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)}(\overline{\boldsymbol{\theta}^{n+1}}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), e_u^{n+1} - \overline{e_u^{n+1}})_K \\ &\quad + \sum_{K \in \mathcal{T}_h} \overline{\beta(u^n)}(\overline{\boldsymbol{\theta}^{n+1}}(\boldsymbol{\theta}^{n+1} - \mathbf{\Pi}_h\boldsymbol{\theta}^{n+1}), \overline{e_u^{n+1}})_K \\ &\leq Ch^2\|\nabla e_u^{n+1}\|_0. \end{aligned}$$

Substituting the above inequality into (3.54) gives that

$$\begin{aligned} \|\nabla e_u^{n+1}\|_0^2 &\leq Ch^2\|\nabla e_u^{n+1}\|_0 + C\tau\sum_{k=1}^n(h^4 + \tau^2) + C\tau\sum_{k=1}^n\|\nabla e_u^k\|_0^2 \\ &\leq \frac{1}{2}\|\nabla e_u^{n+1}\|_0^2 + C(h^4 + \tau^2) + C\tau\sum_{k=1}^n\|\nabla e_u^k\|_0^2, \end{aligned} \quad (3.55)$$

which implies that

$$\|\nabla e_u^{n+1}\|_0^2 \leq C(h^4 + \tau^2) + C\tau\sum_{k=1}^n\|\nabla e_u^k\|_0^2. \quad (3.56)$$

Thanks to Gronwall's inequality (see Lemma 2.3), we have

$$\|\nabla e_u^{n+1}\|_0 \leq C(h^2 + \tau), \quad (3.57)$$

which together with (2.4) and triangle inequality yields that

$$\begin{aligned} \|\nabla(I_h u^{n+1} - u_h^{n+1})\|_0 &\leq \|\nabla(I_h u^{n+1} - R_h u^{n+1})\|_0 + \|\nabla(R_h u^{n+1} - u_h^{n+1})\|_0 \\ &\leq Ch^2 + C(h^2 + \tau) \leq C(h^2 + \tau). \end{aligned} \quad (3.58)$$

Thus, the desired result (3.12) is obtained with (3.41). Moreover, the desired result (3.13) is derived by triangle inequality, (2.11), (2.12), (3.41) and (3.58). The proof is complete. \square

In order to obtain the global superconvergence results, we adopt the interpolation post-processing approach. To do this, we build a macroelement \tilde{K} consisting 4 elements K_j , $j = 1, 2, 3, 4$ (see Fig. 3.1). For numerical solution u_h^n , we adopt the local interpolation operator $I_{2h} : C(\tilde{K}) \rightarrow Q_{22}(\tilde{K})$ as interpolation post-processing operator with the following interpolation conditions (see Fig. 3.1(a)):

$$I_{2h}u(z_i) = u(z_i), \quad i = 1, 2, \dots, 9, \quad (3.59)$$

where $z_i, i = 1, 2, \dots, 9$ are the nine vertices of \tilde{K} .

Moreover, we adopt the following two local interpolation operators $\mathbf{\Pi}_{2h} : \mathbf{H}(\text{div}; \tilde{K}) \rightarrow Q_{11}(\tilde{K}) \times Q_{11}(\tilde{K})$ and $P_{2h} : L^2(\tilde{K}) \rightarrow Q_{11}(\tilde{K})$ as interpolation post-processing operator with the following interpolation conditions (see Fig. 3.1(b)):

$$\begin{aligned} \mathbf{\Pi}_{2h}\mathbf{u} &\in Q_{11}(\tilde{K}) \times Q_{11}(\tilde{K}), \\ \int_{l_i} (u_1 - \Pi_{2h}u_1) dy &= 0, \quad i = 1, 2, 5, 6, \\ \int_{l_i} (u_2 - \Pi_{2h}u_2) dx &= 0, \quad i = 3, 4, 7, 8, \\ P_{2h}w &\in Q_{11}(\tilde{K}), \\ \int_{K_i} (w - P_{2h}w) d\mathbf{x} &= 0, \quad i = 1, 2, 3, 4. \end{aligned} \quad (3.60)$$

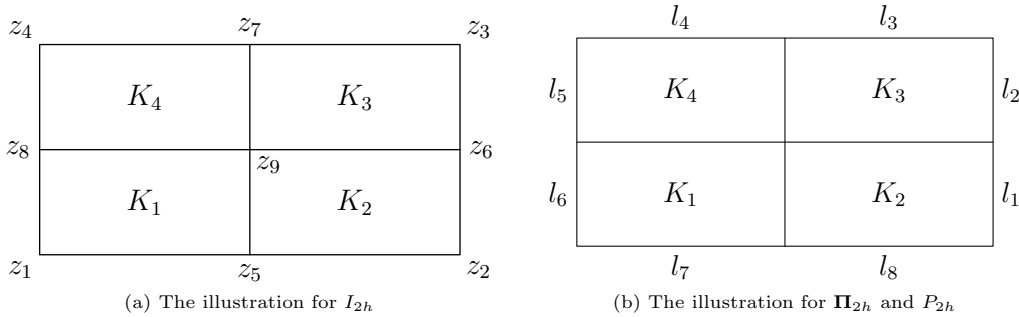


Fig. 3.1. The macroelement \tilde{K} .

Moreover, from [37] and [63], the following properties for I_{2h} , $\mathbf{\Pi}_{2h}$ and P_{2h} hold, i.e.

$$\begin{aligned} I_{2h}I_h &= I_{2h}, \\ \|u - I_{2h}u\|_1 &\leq Ch^2\|u\|_3, \quad \forall u \in H^3(\Omega), \\ \|I_{2h}v_h\|_1 &\leq C\|v_h\|_1, \quad \forall v_h \in V_h, \end{aligned} \quad (3.61)$$

and

$$\begin{aligned} \mathbf{\Pi}_{2h}\mathbf{\Pi}_h &= \mathbf{\Pi}_{2h}, \\ \|\mathbf{p} - \mathbf{\Pi}_{2h}\mathbf{p}\|_0 &\leq Ch^2\|\mathbf{p}\|_2, \quad \forall \mathbf{p} \in (H^2(\Omega))^2, \\ \|\mathbf{\Pi}_{2h}\mathbf{q}_h\|_0 &\leq C\|\mathbf{q}_h\|_0, \quad \forall \mathbf{q}_h \in \mathbf{H}_h, \\ P_{2h}P_h &= P_{2h}, \\ \|w - P_{2h}w\|_0 &\leq Ch^2\|w\|_2, \quad \forall w \in H^2(\Omega), \\ \|P_{2h}\chi_h\|_0 &\leq C\|\chi_h\|_0, \quad \forall \chi_h \in M_h. \end{aligned} \quad (3.62)$$

With the above properties, we have the following global superconvergence result.

Theorem 3.2. *Suppose that the conditions of Theorem 3.1 hold. Moreover, suppose that $\phi \in L^\infty(H^2(\Omega))$, for $1 \leq n \leq N$, there holds*

$$\|u^n - I_{2h}u_h^n\|_1 + \|\boldsymbol{\theta}^n - \mathbf{\Pi}_{2h}\boldsymbol{\theta}_h^n\|_0 + \|\phi^n - P_{2h}\phi_h^n\|_0 \leq C(h^2 + \tau). \quad (3.63)$$

Proof. In fact, it is easy to see that by (3.61)

$$\begin{aligned} \|u^n - I_{2h}u_h^n\|_1 &\leq \|u^n - I_{2h}I_hu^n\|_1 + \|I_{2h}I_hu^n - I_{2h}u_h^n\|_1 \\ &\leq \|u^n - I_{2h}u^n\|_1 + \|I_{2h}(I_hu^n - u_h^n)\|_1 \\ &\leq Ch^2 + C\|I_hu^n - u_h^n\|_1 \\ &\leq Ch^2 + C(h^2 + \tau) \leq C(h^2 + \tau). \end{aligned}$$

The error estimate of $\boldsymbol{\theta}$ and ϕ follows an analogous approach for u . The proof is complete. \square

4. Numerical Results

In this section, we present some numerical results to verify the theoretical analysis. Here, we consider a general system as in [22]

$$\begin{aligned} u_t - \Delta u &= \sigma(u)|\nabla\phi|^2 + f_1, \\ -\nabla \cdot (\sigma(u)\nabla\phi) &= f_2, \end{aligned}$$

where $\sigma(u)$ takes the form

$$\sigma(u) = \frac{1}{1+u^2} + 1.$$

We set the domain $\Omega = (0, 1) \times (0, 1)$ and the final time $T = 1.0$ in the computation. Moreover, we set the Dirichlet boundary conditions for u and ϕ . The initial conditions $u_0(\mathbf{x})$ and the right-hand side terms f_1, f_2 are chosen such that the exact solution is given by

$$\begin{aligned} u(t, x, y) &= \exp(-t) \sin(\pi x) \sin(\pi y), \\ \phi(t, x, y) &= \exp(-t) \sin(x + y). \end{aligned}$$

To confirm the conclusion presented in Theorems 3.1-3.2, we present the numerical errors with $\tau = h^2$ at $t = 0.1, 0.6, 1.0$ in Tables 4.1-4.9, respectively. Clearly, from Tables 4.1-4.9, we can see that the numerical results agree well with the theoretical analysis. In addition, we also present the graphics of the exact solution and numerical solution at $t = 1.0$ on mesh 32×32 in Figs. 4.1-4.4, which also illustrate that the numerical solution approximates the exact solution very well.

Table 4.1: The numerical errors and convergence rates of u at $t = 0.1$.

h	1/4	1/8	1/16	1/32	1/64
$\ u^n - u_h^n\ _1$	4.5489e-01	2.2774e-01	1.1392e-01	5.6964e-02	2.8483e-02
Order	/	0.99816	0.99940	0.99984	0.99996
$\ I_h u^n - u_h^n\ _1$	8.4898e-02	2.2328e-02	5.6511e-03	1.4171e-03	3.5454e-04
Order	/	1.9269	1.9823	1.9956	1.9989
$\ u^n - I_{2h} u_h^n\ _1$	2.0166e-01	5.1228e-02	1.2855e-02	3.2166e-03	8.0433e-04
Order	/	1.9769	1.9946	1.9987	1.9997

Table 4.2: The numerical errors and convergence rates of θ at $t = 0.1$.

h	1/4	1/8	1/16	1/32	1/64
$\ \theta^n - \theta_h^n\ _0$	1.4946e-01	7.4273e-02	3.7072e-02	1.8528e-02	9.2627e-03
Order	/	1.0089	1.0025	1.0007	1.0002
$\ \Pi_h \theta^n - \theta_h^n\ _0$	1.4332e-02	3.6642e-03	9.2201e-04	2.3093e-04	5.7748e-05
Order	/	1.9677	1.9907	1.9973	1.9996
$\ \theta^n - \Pi_{2h} \theta_h^n\ _0$	3.6943e-02	1.8422e-02	5.8765e-03	1.5072e-03	3.7895e-04
Order	/	1.0039	1.6484	1.9631	1.9918

Table 4.3: The numerical errors and convergence rates of ϕ at $t = 0.1$.

h	1/4	1/8	1/16	1/32	1/64
$\ \phi^n - \phi_h^n\ _0$	5.4561e-02	2.7387e-02	1.3706e-02	6.8548e-03	3.4276e-03
Order	/	0.99440	0.99863	0.99966	0.99992
$\ P_h \phi^n - \phi_h^n\ _0$	6.2129e-04	2.2419e-04	6.0247e-05	1.5337e-05	3.8553e-06
Order	/	1.4705	1.8958	1.9739	1.9920
$\ \phi^n - P_{2h} \phi_h^n\ _0$	9.6224e-03	2.4096e-03	6.0263e-04	1.5067e-04	3.7668e-05
Order	/	1.9976	1.9994	1.9999	2.0000

Table 4.4: The numerical errors and convergence rates of u at $t = 0.6$.

h	1/4	1/8	1/16	1/32	1/64
$\ u^n - u_h^n\ _1$	2.7568e-01	1.3810e-01	6.9089e-02	3.4550e-02	1.7276e-02
Order	/	0.99727	0.99917	0.99978	0.99995
$\ I_h u^n - u_h^n\ _1$	5.9412e-02	1.5540e-02	3.9278e-03	9.8463e-04	2.4632e-04
Order	/	1.9348	1.9842	1.9961	1.9990
$\ u^n - I_{2h} u_h^n\ _1$	1.2608e-01	3.2007e-02	8.0302e-03	2.0093e-03	5.0243e-04
Order	/	1.9779	1.9949	1.9987	1.9997

Table 4.5: The numerical errors and convergence rates of θ at $t = 0.6$.

h	1/4	1/8	1/16	1/32	1/64
$\ \theta^n - \theta_h^n\ _0$	8.9561e-02	4.4710e-02	2.2345e-02	1.1171e-02	5.5855e-03
Order	/	1.0023	1.0006	1.0002	1.0000
$\ \mathbf{\Pi}_h \theta^n - \theta_h^n\ _0$	5.0923e-03	1.2978e-03	3.2650e-04	8.1756e-05	2.0439e-05
Order	/	1.9722	1.9909	1.9977	2.0000
$\ \theta^n - \mathbf{\Pi}_{2h} \theta_h^n\ _0$	1.7793e-02	7.1161e-03	1.9246e-03	4.8721e-04	1.2217e-04
Order	/	1.3222	1.8865	1.9819	1.9956

Table 4.6: The numerical errors and convergence rates of ϕ at $t = 0.6$.

h	1/4	1/8	1/16	1/32	1/64
$\ \phi^n - \phi_h^n\ _0$	3.3092e-02	1.6611e-02	8.3133e-03	4.1576e-03	2.0789e-03
Order	/	0.99439	0.99861	0.99965	0.99991
$\ P_h \phi^n - \phi_h^n\ _0$	2.6009e-04	8.0563e-05	2.1171e-05	5.3616e-06	1.3477e-06
Order	/	1.6908	1.9280	1.9814	1.9921
$\ \phi^n - P_{2h} \phi_h^n\ _0$	5.8294e-03	1.4572e-03	3.6427e-04	9.1066e-05	2.2767e-05
Order	/	2.0002	2.0001	2.0000	2.0000

Table 4.7: The numerical errors and convergence rates of u at $t = 1.0$.

h	1/4	1/8	1/16	1/32	1/64
$\ u^n - u_h^n\ _1$	1.8479e-01	9.2570e-02	4.6312e-02	2.3159e-02	1.1580e-02
Order	/	0.99727	0.99917	0.99978	0.99994
$\ I_h u^n - u_h^n\ _1$	3.9913e-02	1.0434e-02	2.6371e-03	6.6106e-04	1.6538e-04
Order	/	1.9355	1.9843	1.9961	1.9990
$\ u^n - I_{2h} u_h^n\ _1$	8.4579e-02	2.1464e-02	5.3849e-03	1.3474e-03	3.3692e-04
Order	/	1.9784	1.9949	1.9988	1.9997

Table 4.8: The numerical errors and convergence rates of θ at $t = 1.0$.

h	1/4	1/8	1/16	1/32	1/64
$\ \theta^n - \theta_h^n\ _0$	6.0120e-02	3.0039e-02	1.5017e-02	7.5079e-03	3.7539e-03
Order	/	1.0010	1.0003	1.0001	1.0000
$\ \mathbf{\Pi}_h \theta^n - \theta_h^n\ _0$	2.8156e-03	7.1442e-04	1.7938e-04	4.4890e-05	1.1219e-05
Order	/	1.9786	1.9937	1.9986	2.0004
$\ \theta^n - \mathbf{\Pi}_{2h} \theta_h^n\ _0$	1.2300e-02	3.7065e-03	9.5376e-04	2.3985e-04	6.0052e-05
Order	/	1.7305	1.9584	1.9915	1.9979

Table 4.9: The numerical errors and convergence rates of ϕ at $t = 1.0$.

h	1/4	1/8	1/16	1/32	1/64
$\ \phi^n - \phi_h^n\ _0$	2.2182e-02	1.1134e-02	5.5725e-03	2.7869e-03	1.3936e-03
Order	/	0.99438	0.99860	0.99965	0.99991
$\ P_h \phi^n - \phi_h^n\ _0$	1.3306e-04	3.8058e-05	9.8436e-06	2.4847e-06	6.2550e-07
Order	/	1.8058	1.9509	1.9861	1.9900
$\ \phi^n - P_{2h} \phi_h^n\ _0$	3.9058e-03	9.7595e-04	2.4396e-04	6.0988e-05	1.5247e-05
Order	/	2.0007	2.0002	2.0000	2.0000

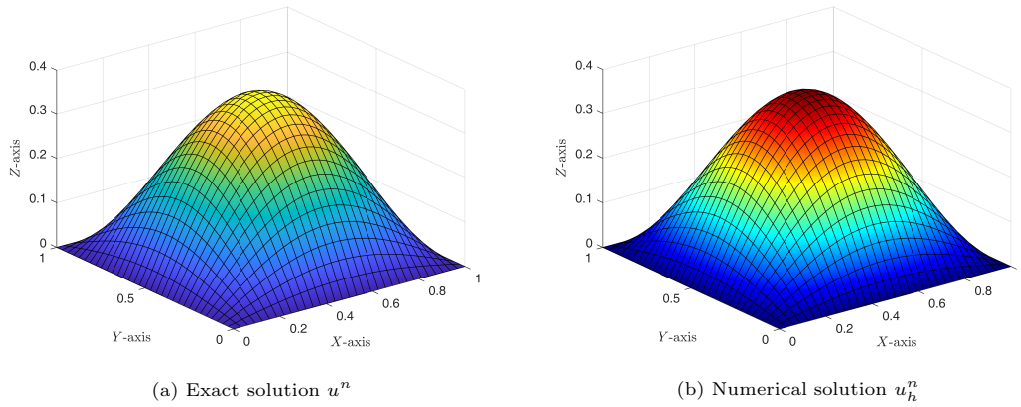


Fig. 4.1. The graphics of u^n and u_h^n at $t = 1.0$ on mesh 32×32 .

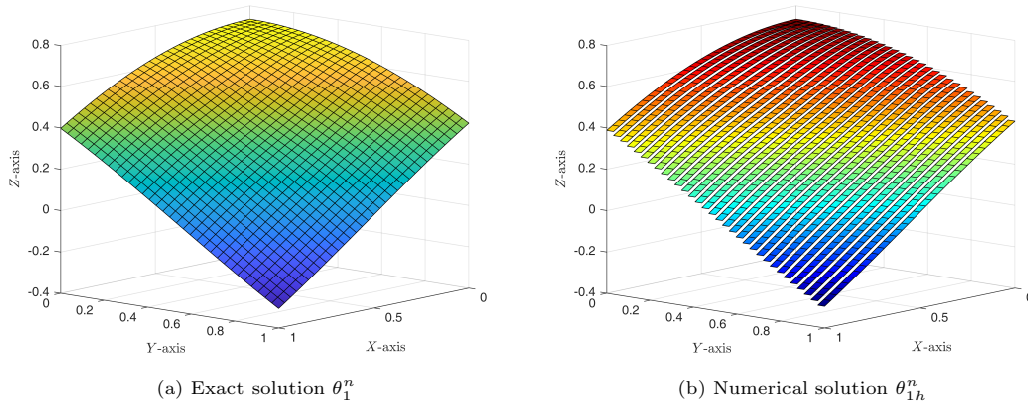


Fig. 4.2. The graphics of θ_1^n and θ_{1h}^n at $t = 1.0$ on mesh 32×32 .

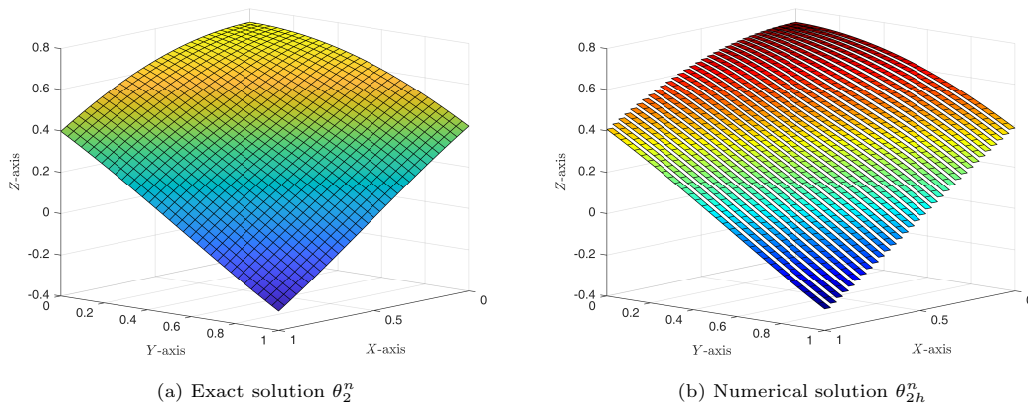


Fig. 4.3. The graphics of θ_2^n and θ_{2h}^n at $t = 1.0$ on mesh 32×32 .

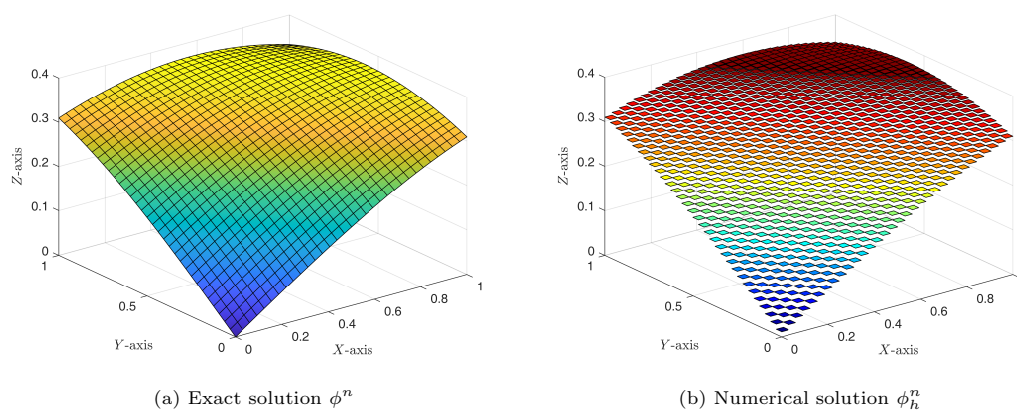


Fig. 4.4. The graphics of ϕ^n and ϕ_h^n at $t = 1.0$ on mesh 32×32 .

Acknowledgements. This work is supported by the National Natural Science Foundation of China (Grant Nos. 12101568, 12071443).

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