

可压缩流动的Fourier谱-有限元解法

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摘 要

本文考虑 n 维($n=2, 3$)可压缩流动的带有单向周期边值条件问题的数值解. 我们在周期方向采用Fourier谱方法, 在非周期方向采用有限元方法, 从而构造了一类谱-有限元格式. 文中严格分析了计算误差, 得到了收敛阶的估计.

关键词 可压缩流动 谱方法 有限元方法 误差估计

一、引 言

$n(n=2, 3)$ 维可压缩流动满足下列方程组^[1,2]:

$$\left. \begin{aligned}
 &\partial_t U^{(l)} + (U \cdot \nabla) U^{(l)} - \frac{1}{\rho} \partial_i (K \nabla \cdot U) - \frac{1}{\rho} \sum_{j=1}^n \partial_j [\nu (\partial_j U^{(l)} + \partial_i U^{(j)})] \\
 &\quad + \frac{1}{\rho} \partial_i P = f^{(l)} \quad (l=1, \dots, n) \\
 &\partial_t T + (U \cdot \nabla) T - \frac{1}{\rho T S_T} (\nabla \cdot \mu \nabla) T - \frac{\nu}{2\rho T S_T} \sum_{i,j=1}^n (\partial_i U^{(j)} + \partial_j U^{(i)})^2 \\
 &\quad - \frac{K}{\rho T S_T} (\nabla \cdot U)^2 - \frac{\rho S_p}{S_T} (\nabla \cdot U) = 0 \\
 &\partial_t \rho + (U \cdot \nabla) \rho + \rho (\nabla \cdot U) = 0
 \end{aligned} \right\} \quad (1.1)$$

其中 $\partial_t = \partial/\partial t$, $\partial_i = \partial/\partial x_i$, $\nabla = (\partial_1, \dots, \partial_n)$, $U = (U^{(1)}, \dots, U^{(n)})$ 是速度向量, T 是绝对温度, $\nu(T, \rho)$ 是粘性系数, $\nu'(T, \rho)$ 是第二粘性系数, $K(T, \rho) = \nu'(T, \rho) - (2/3)\nu(T, \rho)$, $\mu(T, \rho)$ 是热传导系数, $S(T, \rho)$ 是熵, $S_T = \partial S/\partial T$, $S_p = \partial S/\partial \rho$.

在一定条件下, Tani^[2]证明了(1.1)的局部古典解的存在性. 迄今已有许多文献致力于(1.1)的数值解, 其中最经典的方法是差分法^[1,3]. 郭本瑜^[4,5]曾应用这一方法求解(1.1)的周期边值问题和第一类边值条件问题, 并且严格估计了误差. 有限元方法也是一个被经常采用的解法^[6], 它特别适合于求解区域不规则的情形. 近年来, 人们还应用Fourier谱方法求解(1.1)的周期问题^[7]. 但是, 对于许多实际问题, 其边界条件并非是完全周期或者完全非周期的. 处理这类问题的一个适当的方法是把周期方向的Fourier谱方法与非周期方向

的差分方法或有限元方法结合起来。目前,已有一些文献分析了这种混合方法^[8~10]。本文作者曾采用Fourier谱-有限元方法求解不可压缩流动的半周期问题,取得了较为满意的结果^[11~13]。

本文推广^[11~13]的工作,应用Fourier谱-有限元方法求解(1.1)的带有单向周期边值条件的问题。设 $Q \subset \mathbb{R}^{n-1}$ 是一凸多角形区域($n=2$ 时,即为一开区间), $I=(0, 2\pi)$, $\Omega=Q \times I = \{x=(x_1, \dots, x_{n-1}, x_n)/(x_1, \dots, x_{n-1}) \in Q, x_n \in I\}$, $t_0 > 0$ 。我们考虑在区域 $(x, t) \in \Omega \times (0, t_0]$ 上求解(1.1),并假定(1.1)中所有函数在 x_n 方向以 2π 为周期, U, T 在其他空间方向上带有齐次的第二类边值条件,即:

$$\left. \begin{aligned} \eta|_{x_n=0} &= \eta|_{x_n=2\pi}, & \forall (x_1, \dots, x_{n-1}, t) \in Q \times [0, t_0], & \eta = U, T, \rho \\ \eta|_{(x_1, \dots, x_{n-1}) \in \partial Q} &= 0, & \forall (x_n, t) \in I \times [0, t_0], & \eta = U, T \end{aligned} \right\} \quad (1.2)$$

另外,我们假定(1.1)的初始条件是

$$\eta|_{t=0} = \eta_0, \quad \eta = U, T, \rho \quad (1.3)$$

为了避免在数值计算(1.1)~(1.3)的过程中因舍入误差出现“负密度”(即 $\rho < 0$),从而导致非物理解及计算不稳定性,我们采用郭本瑜^[4,5]的思想,即不直接计算密度 ρ ,而是引入 $\varphi = \ln \rho$ 。此外,我们还假定流体满足下述状态方程

$$P = R\rho T$$

其中 R 是一个正常数。这样,(1.1)可以改写为下列形式

$$\left. \begin{aligned} \partial_t U^{(l)} + (U \cdot \nabla) U^{(l)} - e^{-\varphi} \partial_t (K \nabla \cdot U) - e^{-\varphi} \sum_{j=1}^n \partial_j [v(\partial_j U^{(l)} + \partial_t U^{(j)})] + R \partial_t T \\ + RT \partial_t \varphi = f^{(l)} \quad (l=1, \dots, n) \\ \partial_t T + (U \cdot \nabla) T - e^{-\varphi} T^{-1} S_T^{-1} (\nabla \cdot \mu \nabla) T - \frac{1}{2} \nu e^{-\varphi} T^{-1} S_T^{-1} \sum_{l,j=1}^n (\partial_t U^{(l)} + \partial_j U^{(l)})^2 \\ - K e^{-\varphi} T^{-1} S_T^{-1} (\nabla \cdot U)^2 - S_\varphi S_T^{-1} (\nabla \cdot U) = 0 \\ \partial_t \varphi + (U \cdot \nabla) \varphi + \nabla \cdot U = 0 \end{aligned} \right\} \quad (1.4)$$

我们假定 ν, μ, K 和 S 对各变量充分光滑,并且存在正常数 $B_0, B_1, B_2, \nu_0, \nu_1, \mu_0, \mu_1, K_1, A_0, A_1, S_0, S_1, S_2, \Phi_0$ 和 Φ_1 ,使得当 $B_0 < T < B_1, |\varphi| \leq B_2$ 时

$$\left. \begin{aligned} \nu_0 < \nu < \nu_1, \quad \mu_0 < \mu < \mu_1, \quad |K| < K_1, \quad \min(nK + (n+1)\nu, \nu) > A_0 \\ S_0 < S_T < S_1, \quad |S_\varphi| < S_2, \quad \Phi_0 < e^{-\varphi} < \Phi_1 \\ |\partial \eta / \partial z| \leq A_1, \quad \text{其中 } \eta = \nu, K, \mu, S_T, S_\varphi; \quad z = T, \varphi \end{aligned} \right\} \quad (1.5)$$

二、一些记号

设 $\mathcal{D} \subset \mathbb{R}^m$ ($m=1, 2$ 或 3)是一个边界局部Lipschitz连续的有界开区域, $p \geq 1, s \geq 0$ 是实数。我们用 $W^{s,p}(\mathcal{D})$ 表示通常的Sobolev空间,其范数和半范数分别记为 $\|\cdot\|_{s,p,\mathcal{D}}$ 和 $|\cdot|_{s,p}$ (参见^[14])。特别,记 $H^s(\mathcal{D}) = W^{s,2}(\mathcal{D}), \|\cdot\|_{s,2,\mathcal{D}} = \|\cdot\|_{s,2}, |\cdot|_s = |\cdot|_{s,2,\mathcal{D}}$,以及 $L^p(\mathcal{D}) = W^{0,p}(\mathcal{D})$,并且用 $\|\cdot\|$ 和 (\cdot, \cdot) 分别表示 $L^2(\mathcal{D})$ 上的范数与内积。此外,为简

单计, 当 $\mathcal{D}=\Omega$ 时, 我们在上述范数、内积等记号中略去足标 \mathcal{D} 。

设 \mathcal{B} 是一个 Banach 空间, $\mathcal{D}\subset\mathbf{R}^1$ 是一个开区间。我们定义 \mathcal{D} 上的抽象可测函数空间如下:

$$L^2(\mathcal{D}; \mathcal{B}) = \{\eta/\eta:\mathcal{D}\rightarrow\mathcal{B}, \|\eta\|_{L^2(\mathcal{D}; \mathcal{B})} = \left(\int_{\mathcal{D}} \|\eta(t')\|_{\mathcal{B}}^2 dt'\right)^{1/2} < \infty\}$$

$$H^1(\mathcal{D}; \mathcal{B}) = \{\eta/\eta:\mathcal{D}\rightarrow\mathcal{B}, \|\eta\|_{H^1(\mathcal{D}; \mathcal{B})} = \left(\|\eta\|_{L^2(\mathcal{D}; \mathcal{B})}^2 + \left\|\frac{\partial\eta}{\partial t'}\right\|_{L^2(\mathcal{D}; \mathcal{B})}^2\right)^{1/2} < \infty\}$$

$$C(\mathcal{D}; \mathcal{B}) = \{\eta/\eta:\mathcal{D}\rightarrow\mathcal{B}\text{强连续}, \|\eta\|_{C(\mathcal{D}; \mathcal{B})} = \max_{t'\in\mathcal{D}} \|\eta(t')\|_{\mathcal{B}} < \infty\} \text{等等.}$$

又设 $\alpha, \beta\geq 0$, 我们定义 Ω 上的非各向同性 Sobolev 空间如下(参见[15]),

$$H^{\alpha, \beta}(\Omega) = L^2(I; H^{\alpha}(Q)) \cap H^{\beta}(I; L^2(Q))$$

$$X^{\alpha, \beta}(\Omega) = H^{\beta+1}(I; H^{\alpha}(Q)) \cap H^{\beta}(I, H^{\alpha+1}(Q))$$

其范数分别是,

$$\|\eta\|_{H^{\alpha, \beta}(\Omega)} = \left(\|\eta\|_{L^2(I, H^{\alpha}(Q))}^2 + \|\eta\|_{H^{\beta}(I, L^2(Q))}^2\right)^{1/2}$$

$$\|\eta\|_{X^{\alpha, \beta}(\Omega)} = \left(\|\eta\|_{H^{\beta+1}(I, H^{\alpha}(Q))}^2 + \|\eta\|_{H^{\beta}(I, H^{\alpha+1}(Q))}^2\right)^{1/2}$$

如果 $\alpha, \beta\geq 1$, 则还定义

$$Y^{\alpha, \beta}(\Omega) = H^{\alpha, \beta}(\Omega) \cap H^1(I; H^{\alpha-1}(Q)) \cap H^{\beta-1}(I; H^1(Q))$$

其范数为

$$\|\eta\|_{Y^{\alpha, \beta}(\Omega)} = \left(\|\eta\|_{H^{\alpha, \beta}(\Omega)}^2 + \|\eta\|_{H^1(I; H^{\alpha-1}(Q))}^2 + \|\eta\|_{H^{\beta-1}(I; H^1(Q))}^2\right)^{1/2}$$

用 $C_{\neq}^{\infty}(\Omega)$ 表示 $\bar{\Omega}$ 上无限次可微, 且在 x_n 方向上以 2π 为周期的函数集合, $H_{\neq}^{\alpha}(\Omega), H_{\neq}^{\alpha, \beta}(\Omega), X_{\neq}^{\alpha, \beta}(\Omega)$ 和 $Y_{\neq}^{\alpha, \beta}(\Omega)$ 分别表示 $C_{\neq}^{\infty}(\Omega)$ 在 $H^{\alpha}(\Omega), H^{\alpha, \beta}(\Omega), X^{\alpha, \beta}(\Omega)$ 和 $Y^{\alpha, \beta}(\Omega)$ 中的完备化, 此外, 我们还记

$$H_{0, \neq}^{\alpha, \beta}(\Omega) = H_{\neq}^{\alpha, \beta}(\Omega) \cap L^2(I; H_0^1(\Omega)), Y_{0, \neq}^{\alpha, \beta}(\Omega) = Y_{\neq}^{\alpha, \beta}(\Omega) \cap L^2(I, H_0^1(\Omega))$$

三、计算格式

利用分部积分可知, (1.2)~(1.4) 的广义解 $(U, T, \varphi) \in [C(0, t_0; H_{0, \neq}^1(\Omega) \cap C(\bar{\Omega}))]^n \times [C(0, t_0; H_{0, \neq}^1(\Omega) \cap C(\bar{\Omega}))] \times [C(0, t_0; H_0^1(\Omega) \cap C(\bar{\Omega}))]$ 满足下述方程

$$\left. \begin{aligned} &(\partial_t U, v) + ([U \cdot \nabla]U, v) + R(\nabla T, v) + R(T \nabla \varphi, v) + \sum_{m=1}^3 J_m(T, \varphi, U, v) \\ &= (f, v), \quad \forall v \in (H_{0, \neq}^1(\Omega))^n \\ &(\partial_t T, \omega) + ([U \cdot \nabla]T, \omega) + J_4(T, \varphi, \omega) + J_5(T, \varphi, U, \omega) = 0, \quad \forall \omega \in H_{0, \neq}^1(\Omega) \\ &(\partial_t \varphi, \chi) + ([U \cdot \nabla]\varphi, \chi) + (\nabla \cdot U, \chi) = 0, \quad \forall \chi \in H_0^1(\Omega) \end{aligned} \right\} \quad (3.1)$$

其中

$$J_1(T, \varphi, U, v) = (K(T, \varphi) \nabla \cdot U, \nabla(e^{-\varphi} v))$$

$$J_2(T, \varphi, U, v) = \sum_{i, j=1}^n (v(T, \varphi) \partial_j U^{(i)}, \partial_j(e^{-\varphi} v^{(i)}))$$

$$J_3(T, \varphi, U, v) = \sum_{i,j=1}^n (v(T, \varphi) \partial_i U^{(j)}, \partial_j (e^{-\varphi} v^{(i)}))$$

$$J_4(T, \varphi, \omega) = (\mu(T, \varphi) \nabla T, \nabla (e^{-\varphi} T^{-1} S_T^{-1} \omega))$$

$$J_5(T, \varphi, U, \omega) = - \left(\frac{1}{2} v e^{-\varphi} T^{-1} S_T^{-1} \sum_{i,j=1}^n (\partial_i U^{(j)} + \partial_j U^{(i)})^2 \right. \\ \left. + K e^{-\varphi} T^{-1} S_T^{-1} (\nabla \cdot U)^2 + S_\varphi S_T^{-1} (\nabla \cdot U), \omega \right)$$

显然, (1.1)~(1.3)的任何古典解都满足(3.1).下面我们构造逼近(3.1)的Fourier谱-有限

元格式. 设 $\{C_h\}_h$ 是 \bar{Q} 的一个正规(三角)剖分族, $\bar{Q} = \bigcup_{m=1}^{M_h} K_m$ (当 $n=2$ 时, K_m 为 \mathbf{R}^1 上的小

区间, 当 $n=3$ 时, K_m 为 \mathbf{R}^2 上的小三角形). 记

$$h_m = \text{diam}(K_m), \quad h'_m = \begin{cases} h_m, & \text{当 } n=2 \text{ 时} \\ K_m \text{ 中内切圆之直径,} & \text{当 } n=3 \text{ 时} \end{cases} \\ h = \max_{1 \leq m \leq M_h} h_m, \quad h' = \min_{1 \leq m \leq M_h} h'_m$$

我们还假定剖分族 $\{C_h\}_h$ 满足“逆假设”, 即存在一个正常数 d , 使得对任一剖分 $C_h \in \{C_h\}_h$ 均有 $h/h' \leq d$ (参见[16]).

设 $k \geq 1$ 是一整数, 我们用 \mathbf{P}_k 表示 \mathbf{R}^{n-1} 上所有次数 $\leq k$ 的代数多项式之集合. 定义非周期空间方向的有限元逼近子空间如下:

$$X_h^k(Q) = \{\eta/\eta|_{K_m} \in \mathbf{P}_k, 1 \leq m \leq M_h\} \cap H^1(Q) \\ X_{0,h}^k(Q) = X_h^k(Q) \cap H_0^1(Q)$$

又设 $N \geq 1$ 为一正整数, 我们定义周期空间方向的Fourier谱逼近子空间为

$$S_N(I) = \left\{ \eta(x_n) = \sum_{|j| \leq N} \eta_j \exp[ijx_n] / \eta_j = \bar{\eta}_{-j}, |j| \leq N \right\}$$

记 $\delta = (h, N, k)$, 综合上述两种空间方向的逼近方法, 我们可以定义 $H_\delta^k(\Omega)$ 和 $H_{0,\delta}^k(\Omega)$ 的有限维逼近子空间如下:

$$V_\delta(\Omega) = X_h^k(Q) \otimes S_N(I), \quad V_{0,\delta}(\Omega) = X_{0,h}^k(Q) \otimes S_N(I)$$

用 τ 表示时间方向的步长, $\Theta_\tau = \{t = l\tau / 0 \leq l \leq [t_0/\tau]\}$. 我们用下列一阶向前差商来逼近 $\partial_t \eta(t)$:

$$\eta_t(t) = (\eta(t+\tau) - \eta(t)) / \tau$$

(3.1)的全离散Fourier谱-有限元混合逼近格式是: 对 $t \in \Theta_\tau$, 求 $(u_\delta(t), T_\delta(t), \varphi_\delta(t)) \in [V_{0,\delta}(\Omega)]^n \times V_{0,\delta}(\Omega) \times V_\delta(\Omega)$, 使得满足

$$\left. \begin{aligned} & (u_{\delta t}, v) + ([u_\delta \cdot \nabla] u_\delta, v) + R(\nabla T_\delta, v) + R(T_\delta \nabla \varphi_\delta, v) + \sum_{m=1}^3 J_m(T_\delta, \varphi_\delta, u_\delta, v) \\ & = (f, v), \quad \forall v \in [V_{0,\delta}(\Omega)]^n \\ & (T_{\delta t}, \omega) + ([u_\delta \cdot \nabla] T_\delta, \omega) + J_4(T_\delta, \varphi_\delta, \omega) + J_5(T_\delta, \varphi_\delta, u_\delta, \omega) = 0, \quad \forall \omega \in V_{0,\delta}(\Omega) \\ & (\varphi_{\delta t}, \chi) + ([u_\delta \cdot \nabla] \varphi_\delta, \chi) + (\nabla \cdot u_\delta, \chi) = 0, \quad \forall \chi \in V_\delta(\Omega) \end{aligned} \right\}$$

(3.2)

对初始条件(1.3), 我们采用周期方向 x_n 的 L^2 -投影与非周期方向的分片Lagrange插值来逼近. 具体地说, 记 P_N 是从 $L^2(I)$ 到 $S_N(I)$ 上的正交投影算子, Π_h^k 是从 $C(\bar{Q})$ 到 $X_h^k(Q)$ 上的分片 k 次Lagrange插值算子, 即对任一 $\xi \in C(\bar{Q})$, $\Pi_h^k \xi|_{K_m}$ ($1 \leq m \leq M_h$) 是 $\xi|_{K_m}$ 的 k 次Lagrange插值, 并且 $\Pi_h^k \xi$ 在 \bar{Q} 上连续. 复合算子 $\mathcal{F}_\delta: L^2(I, C(\bar{Q})) \rightarrow V_\delta(\Omega)$ 定义为 $\mathcal{F}_\delta = P_N \circ \Pi_h^k = \Pi_h^k \circ P_N$, 即如果

$$\eta(x) = \sum_{|j|=0}^{\infty} \eta_j(x_1, \dots, x_{n-1}) \exp[ijx_n] \in L^2(I, C(\bar{Q}))$$

$$\text{则 } (\mathcal{F}_\delta \eta)(x) = \sum_{|j| \leq N} (\Pi_h^k \eta_j)(x_1, \dots, x_{n-1}) \exp[ijx_n]$$

根据上述逼近方法, 我们选取下列近似初始条件

$$u_\delta(0) = \mathcal{F}_\delta U_0, T_\delta(0) = \mathcal{F}_\delta T_0, \varphi_\delta(0) = \mathcal{F}_\delta \varphi(0) = \mathcal{F}_\delta \ln \rho_0 \quad (3.3)$$

注记3.1 我们也可以采用其他方法逼近初始条件, 例如在 x_1, \dots, x_{n-1} 和 x_n 方向上均采用插值逼近, $L^2(\Omega)$ 投影逼近, $H^1(\Omega)$ 投影逼近, 等等. 只要这些逼近方法具有与 \mathcal{F}_δ 相同的逼近阶, 那末本文中的所有结论仍然都成立.

四、一些引理

引理1^[8,12] 若 $\alpha > (n-1)/2$, $\beta \geq 0$, $\bar{\alpha} = \min(\alpha, k+1)$, 则存在与 h, N 无关的正常数 C ,

使得对所有 $\eta \in H^{\bar{\alpha}, \beta}(\Omega)$, 都有

$$\|\eta - \mathcal{F}_\delta \eta\| \leq C(h^{\bar{\alpha}} + N^{-\beta}) \|\eta\|_{H^{\bar{\alpha}, \beta}(\Omega)}$$

引理2^[8,12] 若 $Nh \leq \text{const}$, $\alpha > (n-1)/2$, $\alpha \geq 1$, $\beta \geq 1$, $\bar{\alpha} = \min(\alpha, k+1)$, 则存在与 $h,$

N 无关的正常数 C , 使得对所有 $\eta \in Y^{\bar{\alpha}, \beta}(\Omega)$, 都有

$$\|\eta - \mathcal{F}_\delta \eta\|_1 \leq C(h^{\bar{\alpha}-1} + N^{1-\beta}) \|\eta\|_{Y^{\bar{\alpha}, \beta}(\Omega)}$$

引理3 若 $\alpha > (n-1)/2$, $\beta > 1/2$, 则存在与 h, N 无关的正常数 C , 使得对所有 $\eta \in X^{\alpha, \beta}(\Omega)$, 都有

$$\|\mathcal{F}_\delta \eta\|_{1, \infty} \leq C \|\eta\|_{X^{\alpha, \beta}(\Omega)}$$

证明 假设

$$\eta(x) = \sum_{|j|=0}^{\infty} \eta_j(x_1, \dots, x_{n-1}) \exp[ijx_n] \in X^{\alpha, \beta}(\Omega)$$

由于 $\alpha > (n-1)/2$, 故根据Sobolev嵌入定理可知 $X^{\alpha, \beta}(\Omega) \hookrightarrow L^2(I, C(\bar{Q}))$, 从而

$$(\mathcal{F}_\delta \eta)(x) = \sum_{|j| \leq N} (\Pi_h^k \eta_j)(x_1, \dots, x_{n-1}) \exp[ijx_n]$$

又由于 $\{C_h\}_h$ 是 \bar{Q} 的正规剖分族, 并满足逆假设, 根据有限元中的插值误差分析可知(参见[16]),

$$\|\Pi_h^k \eta_j\|_{0, \infty, Q} \leq C \|\eta_j\|_{\alpha, Q}$$

$$|\Pi_k^h \eta_j|_{1, \infty, Q} \leq C \|\eta_j\|_{1+a, Q}$$

因此,

$$\begin{aligned} \|\mathcal{F}_\delta \eta\|_{1, \infty} &\leq \sum_{|j| \leq N} \{(1+|j|) \|\Pi_k^h \eta_j\|_{0, \infty, Q} + |\Pi_k^h \eta_j|_{1, \infty, Q}\} \\ &\leq C \sum_{|j| \leq N} \{(1+|j|) \|\eta_j\|_{a, Q} + \|\eta_j\|_{1+a, Q}\} \\ &\leq C \left\{ \sum_{|j| \leq N} [(1+|j|^{2+2\beta}) \|\eta_j\|_{a, Q}^2 + (1+|j|^{2\beta}) \|\eta_j\|_{1+a, Q}^2] \right\}^{1/2} \\ &\quad \cdot \left\{ \sum_{|j| \leq N} (1+|j|)^{-2\beta} \right\}^{1/2} \\ &\leq C \|\eta\|_{X^{a, \beta}(\Omega)} \end{aligned}$$

引理4 存在不依赖于 h , N 的正常数 C_0 , 使得对所有 $\eta \in V_\delta(\Omega)$, 都有

(i) $\|\eta\|_1^2 \leq (C_0 h^{-2} + N^2) \|\eta\|^2$,

(ii) $\|\eta\|_{0, \infty}^2 \leq C_0 h^{1-n} N \|\eta\|^2$,

(iii) $\|\eta\|_{0, \infty}^2 \leq C_0 \bar{D}(h, N) \|\eta\|_1^2$,

其中

$$\bar{D}(h, N) = \begin{cases} \ln N, & \text{当 } n=2 \text{ 时} \\ N |\ln h|, & \text{当 } n=3 \text{ 时} \end{cases}$$

证明 结论(i)的证明可见[11, 12], 下面证明结论(ii). 设

$$\eta(x) = \sum_{|j| \leq N} \eta_j(x_1, \dots, x_{n-1}) \exp[ij x_n]$$

则 $\eta_j \in X_k^1(Q) \subset H^1(Q)$, $|j| \leq N$. 由于 C_h 是 \bar{Q} 的正规剖分, 并且满足“逆假设”, 因此, 我们根据有限元中的逆不等式可知^[16]

$$\|\eta_j\|_{0, \infty, Q} \leq C_0 h^{(1-n)/2} \|\eta_j\|_{0, 2, Q}$$

从而

$$\begin{aligned} \|\eta\|_{0, \infty} &\leq \sum_{|j| \leq N} \|\eta_j\|_{0, \infty, Q} \leq C_0 h^{(1-n)/2} \sum_{|j| \leq N} \|\eta_j\|_{0, 2, Q} \\ &\leq C_0 h^{(1-n)/2} \sum_{|j| \leq N} \|\eta_j\|_{0, 2, Q}^{1/2} \left(\sum_{|j| \leq N} 1 \right)^{1/2} \leq C_0 h^{(1-n)/2} N^{1/2} \|\eta\| \end{aligned}$$

因此结论(ii)得证.

下面我们分别 $n=2$ 和 $n=3$ 两种情形来证明结论(iii). 若 $n=2$, 则由 Sobolev 嵌入定理可知 $H^1(Q) \hookrightarrow C(Q)$, 并且

$$\|\eta_j\|_{0, \infty, Q} \leq C \|\eta_j\|_{0, 2, Q}^{1/2} \|\eta_j\|_{1, 2, Q}^{1/2}$$

因此

$$\|\eta\|_{0, \infty} \leq \sum_{|j| \leq N} \|\eta_j\|_{0, \infty, Q} \leq C \sum_{|j| \leq N} \|\eta_j\|_{0, 2, Q}^{1/2} \|\eta_j\|_{1, 2, Q}^{1/2}$$

$$\begin{aligned} &\leq C \left\{ \sum_{|j| \leq N} (1+j^2) \|\eta_j\|_{0,2,q}^2 \right\}^{1/4} \left\{ \sum_{|j| \leq N} \|\eta_j\|_{1,2,q}^2 \right\}^{1/4} \\ &\quad \cdot \left\{ \sum_{|j| \leq N} (1+j^2)^{-1/2} \right\}^{1/2} \\ &\leq C_0 (\ln N)^{1/2} \|\eta\|_1 \end{aligned}$$

若 $n=3$, 则由二维有限元子空间 $X_h^1(Q)$ 上的“逆不等式”可知^[17]

$$\|\eta_j\|_{0,\infty,q} \leq C |\ln h|^{1/2} \|\eta_j\|_{1,q}$$

从而

$$\begin{aligned} \|\eta\|_{0,\infty} &\leq \sum_{|j| \leq N} \|\eta_j\|_{0,\infty} \leq C |\ln h|^{1/2} \sum_{|j| \leq N} \|\eta_j\|_{1,q} \\ &\leq C |\ln h|^{1/2} \left(\sum_{|j| \leq N} \|\eta_j\|_{1,q}^2 \right)^{1/2} \left(\sum_{|j| \leq N} 1 \right)^{1/2} \\ &\leq C_0 N^{1/2} |\ln h|^{1/2} \|\eta\|_1 \end{aligned}$$

引理5 若 $\psi \in H^1(\Omega) \cap C_r(\Omega)$, $\xi, \eta \in V_{0,\delta}(\Omega)$, 则

$$(\psi \partial_i \xi, \partial_j \eta) = (\psi \partial_j \xi, \partial_i \eta) - (\partial_j \psi \partial_i \xi - \partial_i \psi \partial_j \xi, \eta), \quad \forall 1 \leq i, j \leq n$$

证明 用 $\mathbf{n}=(n_1, \dots, n_n)$ 表示 $\partial(K_m \times I) = (\partial K_m \times I) \cup (K_m \times \partial I)$ 的单位外法向矢量(见图1), 于是由分部积分得到

$$\begin{aligned} (\psi \partial_i \xi, \partial_j \eta) &= \sum_{m=1}^{M_h} \int_{K_m \times I} \psi(x) \partial_i \xi(x) \partial_j \eta(x) dx \\ &= \sum_{m=1}^{M_h} \left\{ \psi \eta \partial_i \xi \cdot \mathbf{n}_j \Big|_{\partial(K_m \times I)} - \int_{K_m \times I} \eta(x) (\psi(x) \partial_{ji} \xi(x) \right. \\ &\quad \left. + \partial_j \psi(x) \partial_i \xi(x)) dx \right\} \\ &= \sum_{m=1}^{M_h} \left\{ \psi \eta (\partial_i \xi \cdot \mathbf{n}_j - \partial_j \xi \cdot \mathbf{n}_i) \Big|_{\partial(K_m \times I)} + \int_{K_m \times I} \psi(x) \partial_j \xi(x) \partial_i \eta(x) dx \right. \\ &\quad \left. - \int_{K_m \times I} \eta(x) (\partial_j \psi(x) \partial_i \xi(x) - \partial_i \psi(x) \partial_j \xi(x)) dx \right\} \end{aligned}$$

显然, 若能证明

$$A_1 = \sum_{m=1}^{M_h} \left\{ \psi \eta (\partial_i \xi \cdot \mathbf{n}_j - \partial_j \xi \cdot \mathbf{n}_i) \Big|_{K_m \times \partial I} \right\} = 0$$

$$A_2 = \sum_{m=1}^{M_h} \left\{ \psi \eta (\partial_i \xi \cdot \mathbf{n}_j - \partial_j \xi \cdot \mathbf{n}_i) \Big|_{\partial K_m \times I} \right\} = 0$$

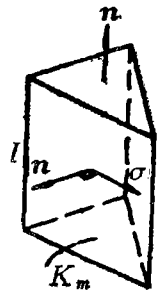


图 1

则就完成了引理的证明. 根据 ψ , ξ 和 η 的周期性不难得到 $A_1=0$. 下面来证明 $A_2=0$. 首先若 $l=j$, 则显然有 $A_2=0$; 若 $l \neq j$, 并且 l 与 j 中之一等于 n , 不妨设 $j=n$. 那么在 $\partial K_m \times I$ 上 $n_j=0$, 从而

$$\psi \eta \partial_i \xi \cdot n_j \Big|_{\partial K_m \times I} = 0, \quad 1 \leq m \leq M_h$$

又由于 $\xi \in V_{0,\delta}(\Omega)$, $j=n$, 所以 $\partial_j \xi \in V_{0,\delta}(\Omega)$, 从而 $\partial_j \xi \in C(\bar{Q})$, 且 $\partial_j \xi|_{\partial Q \times I} = 0$. 因此

$$\sum_{m=1}^{M_h} \psi \eta \partial_j \xi \cdot n_i \Big|_{\partial K_m \times I} = \psi \eta \partial_j \xi \cdot n_i \Big|_{\partial Q \times I} = 0$$

从而亦有 $A_2 = 0$. 若 $l \neq j$, 且 l 或 j 均不等于 n , 则必有 $n=3$, 此时 $l=1, j=2$ 或者 $j=1, l=2$. 我们假定 $l=1, j=2$, 于是有

$$(\partial_1 \xi \cdot n_2 - \partial_2 \xi \cdot n_1) \Big|_{\partial K_m \times I} = \partial \xi / \partial \sigma \Big|_{\partial K_m \times I}$$

其中 $\sigma = (n_2, -n_1, 0)$ 是 $\partial K_m \times I$ 上的单位切向矢量. 由于 ψ, ξ 和 η 在 $\bar{\Omega}$ 上连续, ξ 在 $\partial \Omega \times I$ 上为 0, 所以

$$\sum_{m=1}^{M_h} \psi \eta (\partial_1 \xi \cdot n_2 - \partial_2 \xi \cdot n_1) \Big|_{\partial K_m \times I} = \psi \eta \frac{\partial \xi}{\partial \sigma} \Big|_{\partial Q \times I} = 0$$

综合以上几种情况, 即得到引理 5.

引理 6^[3] 假设下列条件成立

(i) η 是定义于 Θ_τ 上的非负函数, $\rho_0, B_0, a_i(h, N)$ 和 $M_i, 0 \leq l \leq m$, 是非负常数;

(ii) $\rho(t) = \rho(\eta(0), \eta(\tau), \dots, \eta(t-\tau))$ 并且当

$$\eta(t') \leq M_0/a_0(h, N), \quad \forall t' \leq t-\tau, t' \in \Theta_\tau$$

时, 有 $\rho(t) \leq \rho_0$;

$$(iii) H_\eta(t) = \eta(t) [M(\eta(t)) + a_0(h, N)B(\eta(t))\eta(t)] + \sum_{l=1}^m \xi_l(\eta(t))$$

其中当 $\eta(t) \leq M_0/a_0(h, N)$ 时, $M(\eta(t)) \leq M_0, B(\eta(t)) \leq B_0$, 而且当 $\eta(t) \leq M_l/a_l(h, N)$ 时, $\xi_l(\eta(t)) \leq 0, 1 \leq l \leq m$;

$$(iv) G_\eta(t) = G(\eta(t), \eta(t-\tau)) \geq \eta(t);$$

(v) $\eta(0) \leq \rho(0) \leq \rho_0$, 并且

$$G_\eta(t) \leq \rho(t) + \tau \sum_{t'=0}^{t-\tau} H_\eta(t'), \quad \forall t \in \Theta_\tau;$$

$$(vi) \rho_0 \exp[(1+B_0)M_0 t_1] \leq \min_{0 < t < m} (M_l/a_l(h, N));$$

那么, 对所有 $t \in \Theta_\tau, t \leq t_1$, 都有

$$\eta(t) \leq \rho_0 \exp[(1+B_0)M_0 t]$$

五、误差估计

假设 (U, T, φ) 是 (3.1) 的解, 记 $u_* = \mathcal{F}_\delta U, T_* = \mathcal{F}_\delta T, \varphi_* = \mathcal{F}_\delta \varphi$. 于是由 (3.1) 得到

$$\left. \begin{aligned}
 & (u_{*t}, v) + ([u_* \cdot \nabla] u_*, v) + R(\nabla T_*, v) + R(T_* \cdot \nabla \varphi_*, v) + \sum_{m=1}^3 J_m(T_*, \varphi_*, u_*, v) \\
 & = (f_1, v) + (\tilde{f}_1, v) + \sum_{m=1}^3 \tilde{H}_m(v), \quad \forall v \in [V_{0,\delta}(\Omega)]^n \\
 & (T_{*t}, \omega) + ([u_* \cdot \nabla] T_*, \omega) + J_4(T_*, \varphi_*, \omega) + J_5(T_*, \varphi_*, u_*, \omega) \\
 & = (\tilde{f}_2, \omega) + \sum_{m=4}^5 \tilde{H}_m(\omega), \quad \forall \omega \in V_{0,\delta}(\Omega) \\
 & (\varphi_{*t}, \chi) + ([u_* \cdot \nabla] \varphi_*, \chi) + (\nabla \cdot u_*, \chi) = (\tilde{f}_3, \chi), \quad \forall \chi \in V_\delta(\Omega)
 \end{aligned} \right\} (5.1)$$

其中

$$\begin{aligned}
 \tilde{f}_1 &= u_{*t} - \partial_t U + [u_* \cdot \nabla] u_* - [U \cdot \nabla] U + R[\nabla(T_* - T) + T_* \nabla \varphi_* - T \nabla \varphi] \\
 \tilde{f}_2 &= T_{*t} - \partial_t T + [u_* \cdot \nabla] T_* - [U \cdot \nabla] T \\
 \tilde{f}_3 &= \varphi_{*t} - \partial_t \varphi + [u_* \cdot \nabla] \varphi_* - [U \cdot \nabla] \varphi + \nabla \cdot (u_* - U) \\
 \tilde{H}_m(v) &= J_m(T_*, \varphi_*, u_*, v) - J_m(T, \varphi, U, v) \quad (m=1, 2, 3) \\
 \tilde{H}_4(\omega) &= J_4(T_*, \varphi_*, \omega) - J_4(T, \varphi, \omega) \\
 \tilde{H}_5(\omega) &= J_5(T_*, \varphi_*, u_*, \omega) - J_5(T, \varphi, U, \omega)
 \end{aligned}$$

设 $(u_\delta, T_\delta, \varphi_\delta)$ 是格式 (3.2)~(3.3) 的解, 并记 $\tilde{u} = u_\delta - u_*$, $\tilde{T} = T_\delta - T_*$, $\tilde{\varphi} = \varphi_\delta - \varphi_*$, 则由 (3.3) 易知 $\tilde{u}(0) = 0$, $\tilde{T}(0) = \tilde{\varphi}(0) = 0$. 又把 (5.1) 与 (3.2) 各式对应相减, 我们得到

$$\left. \begin{aligned}
 & (\tilde{u}_t, v) + \sum_{m=1}^3 F_m(v) + \sum_{m=1}^3 \tilde{J}_m(v) = -(\tilde{f}_1, v) - \sum_{m=1}^3 \tilde{H}_m(v) \\
 & \quad \quad \quad \forall v \in [V_{0,\delta}(\Omega)]^n \\
 & (\tilde{T}_t, \omega) + F_4(\omega) + \sum_{m=4}^5 \tilde{J}_m(\omega) = -(\tilde{f}_2, \omega) - \sum_{m=4}^5 \tilde{H}_m(\omega) \\
 & \quad \quad \quad \forall \omega \in V_{0,\delta}(\Omega) \\
 & (\tilde{\varphi}_t, \chi) + \sum_{m=5}^6 F_m(\chi) = -(\tilde{f}_3, \chi), \quad \forall \chi \in V_\delta(\Omega)
 \end{aligned} \right\} (5.2)$$

其中

$$\begin{aligned}
 F_1(v) &= ([\tilde{u} \cdot \nabla] u_*, v) + ([u_* + \tilde{u}] \cdot \nabla] \tilde{u}, v) \\
 F_2(v) &= R(\nabla \tilde{T}, v) \\
 F_3(v) &= R([\tilde{T} \nabla] \varphi_*, v) + R([(T_* + \tilde{T}) \nabla] \tilde{\varphi}, v) \\
 F_4(\omega) &= ([\tilde{u} \cdot \nabla] T_*, \omega) + ([u_* + \tilde{u}] \cdot \nabla] \tilde{T}, \omega) \\
 F_5(\chi) &= ([\tilde{u} \cdot \nabla] \varphi_*, \chi) + ([u_* + \tilde{u}] \cdot \nabla] \tilde{\varphi}, \chi) \\
 F_6(\chi) &= (\nabla \cdot \tilde{u}, \chi) \\
 \tilde{J}_m(v) &= J_m(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}, u_* + \tilde{u}, v) - J_m(T_*, \varphi_*, u_*, v) \quad (m=1, 2, 3) \\
 \tilde{J}_4(\omega) &= J_4(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}, \omega) - J_4(T_*, \varphi_*, \omega) \\
 \tilde{J}_5(\omega) &= J_5(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}, u_* + \tilde{u}, \omega) - J_5(T_*, \varphi_*, u_*, \omega)
 \end{aligned}$$

在 (5.2) 中取 $v = \tilde{u} + \tau \tilde{u}_t$, $\omega = \tilde{T} + \tau \tilde{T}_t$, $\chi = \tilde{\varphi} + \tau \tilde{\varphi}_t$. 把所得三个等式相加, 并注意到恒等式^[8]:

$$2(\tilde{\eta}_t, \tilde{\eta}) = (\|\tilde{\eta}\|^2)_t - \tau \|\tilde{\eta}_t\|^2$$

我们得到

$$\begin{aligned} & (\|\tilde{u}\|^2 + \|\tilde{T}\|^2 + \|\tilde{\varphi}\|^2)_t + \tau(1-\varepsilon)(\|\tilde{u}_t\|^2 + \|\tilde{T}_t\|^2 + \|\tilde{\varphi}_t\|^2) + 2 \sum_{m=1}^3 F_m(\tilde{u} + \tau\tilde{u}_t) \\ & + 2F_t(\tilde{T} + \tau\tilde{T}_t) + 2 \sum_{m=5}^6 F_m(\tilde{\varphi} + \tau\tilde{\varphi}_t) + 2 \sum_{m=1}^3 \tilde{J}_m(\tilde{u} + \tau\tilde{u}_t) + 2 \sum_{m=4}^5 \tilde{J}_m(\tilde{T} + \tau\tilde{T}_t) \\ & \leq \|\tilde{u}\|^2 + \|\tilde{T}\|^2 + \|\tilde{\varphi}\|^2 + \left(1 + \frac{\tau}{\varepsilon}\right) \sum_{m=1}^3 \|\tilde{f}_m\|^2 + 2 \sum_{m=1}^3 \tilde{H}_m(\tilde{u} + \tau\tilde{u}_t) \\ & + 2 \sum_{m=4}^5 \tilde{H}_m(\tilde{T} + \tau\tilde{T}_t) \end{aligned} \quad (5.3)$$

其中 $\varepsilon > 0$ 是一个适当小的常数. 下面我们逐项估计(5.3)式中的 F_m , \tilde{J}_m 和 \tilde{H}_m 等. 假定 U , T 和 φ 适当光滑, $B_0 < T < B_1$, $|\varphi| < B_2$, 于是若 h^{-1} 和 N 充分大, 则有 $B_0 < T_* < B_1$, $|\varphi_*| < B_2$. 又根据引理4中的结论(ii), 存在适当小的正常数 $\tilde{B} > 0$, 使得当以下两式成立时

$$\|\tilde{T}\| \leq \tilde{B}h^{(n-1)/2}N^{-1/2}, \quad \|\tilde{\varphi}\| \leq \tilde{B}h^{(n-1)/2}N^{-1/2} \quad (5.4)$$

有 $B_0 < T_* + \tilde{T} < B_1$ 和 $|\varphi_* + \tilde{\varphi}| < B_2$ 成立. 此时(1.5)中各项的有界性对 $T_* + \tilde{T}$ 和 $\varphi_* + \tilde{\varphi}$ 均成立. 为方便计, 记 $D(h, N) = C_0\bar{D}(h, N) \cdot (C_0h^{-2} + N^2)$ (参见引理4), 并用 M 表示与 h , N , τ 无关的正常数, 它可以依赖于 ε , R , $\|\eta\|_{X^{\alpha', \beta'}(\Omega)}$ ($\alpha' > (n-1)/2$, $\beta' > 1/2$, $\eta = U, T, \varphi$), $\|U\|_2$, $\|T\|_2$, 以及 K_1 , ν_1 , Φ_1 , S_1 等等, 且在不同之处可以互不相等. 首先, 易由引理3和引理4得到

$$\begin{aligned} |F_1(\tilde{u})| & \leq \|u_*\|_{1, \infty} \|\tilde{u}\|^2 + \|u_* + \tilde{u}\|_{0, \infty} |\tilde{u}|_1 \|\tilde{u}\| \\ & \leq \varepsilon |\tilde{u}|_1^2 + M(1 + \|\tilde{u}\|_{0, \infty}^2) \|\tilde{u}\|^2 \\ & \leq \varepsilon |\tilde{u}|_1^2 + M(1 + D(h, N) \|\tilde{u}\|^2) \|\tilde{u}\|^2 \\ |F_2(\tilde{u})| & \leq \varepsilon |\tilde{T}|_1^2 + M \|\tilde{u}\|^2 \\ |F_3(\tilde{u})| & \leq M \{ (\|\tilde{T}\| + \|\tilde{\varphi}\|) \|\tilde{u}\| + \|\tilde{\varphi}\| |\tilde{u}|_1 + \|\tilde{\varphi}\|_{0, \infty} (\|\tilde{u}\| |\tilde{T}|_1 + \|\tilde{T}\| |\tilde{u}|_1) \} \\ & \leq \varepsilon |\tilde{u}|_1^2 + \varepsilon |\tilde{T}|_1^2 + M(1 + D(h, N) \|\tilde{\varphi}\|^2) (\|\tilde{u}\|^2 + \|\tilde{T}\|^2) + M \|\tilde{\varphi}\|^2 \end{aligned}$$

类似地有

$$\begin{aligned} |F_4(\tilde{T})| & \leq \varepsilon |\tilde{T}|_1^2 + M(\|\tilde{u}\|^2 + \|\tilde{T}\|^2 + D(h, N) \|\tilde{u}\|^2 \|\tilde{T}\|^2) \\ |F_5(\tilde{\varphi})| & \leq |([\tilde{u} \cdot \nabla] \varphi_*, \tilde{\varphi})| + |(\nabla(\tilde{\varphi}^2/2), u_* + \tilde{u})| \\ & = |([\tilde{u} \cdot \nabla] \varphi_*, \tilde{\varphi})| + |(\tilde{\varphi}^2/2, \nabla \cdot (u_* + \tilde{u}))| \\ & \leq M(\|\tilde{u}\|^2 + \|\tilde{\varphi}\|^2) + MD(h, N) \|\tilde{\varphi}\|^2 |\tilde{u}|_1^2 \\ |F_6(\tilde{\varphi})| & \leq \varepsilon |\tilde{u}|_1^2 + M \|\tilde{\varphi}\|^2 \end{aligned}$$

其次, 我们来估计 $\tilde{J}_m(\tilde{u})$, $1 \leq m \leq 3$ 和 $\tilde{J}_4(\tilde{T})$. 不难验证

$$\tilde{J}_1(\tilde{u}) = (\exp[-\varphi_* - \tilde{\varphi}] K(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}), (\nabla \cdot \tilde{u})^2) + \sum_{q=1}^5 \tilde{J}_{1,q}(\tilde{u}) \quad (5.5)$$

其中

$$\bar{J}_{1,1}(\bar{u}) = ([\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi}) - \exp[-\varphi_*]K(T_*, \varphi_*)] \\ \cdot \nabla u_*, \nabla \cdot \bar{u})$$

$$\bar{J}_{1,2}(\bar{u}) = -([\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi}) - \exp[-\varphi_*]K(T_*, \varphi_*)] \\ \cdot (\nabla \cdot u_*)(\nabla \varphi_*, \bar{u}))$$

$$\bar{J}_{1,3}(\bar{u}) = -(\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi})(\nabla \cdot \bar{u})(\nabla \varphi_*, \bar{u}))$$

$$\bar{J}_{1,4}(\bar{u}) = -(\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi})(\nabla \cdot \bar{u})(\nabla \bar{\varphi}, \bar{u}))$$

$$\bar{J}_{1,5}(\bar{u}) = -(\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi})(\nabla \cdot u_*)(\nabla \bar{\varphi}, \bar{u}))$$

由引理3, 引理4以及(1.5)不难得到

$$|\bar{J}_{1,1}(\bar{u})| \leq \varepsilon |\bar{u}|_1^2 + M(\|\bar{T}\|^2 + \|\bar{\varphi}\|^2)$$

$$|\bar{J}_{1,2}(\bar{u})| \leq M(\|\bar{u}\|^2 + \|\bar{T}\|^2 + \|\bar{\varphi}\|^2)$$

$$|\bar{J}_{1,3}(\bar{u})| \leq \varepsilon |\bar{u}|_1^2 + M\|\bar{u}\|^2$$

$$|\bar{J}_{1,4}(\bar{u})| \leq M\|\bar{u}\|_0, \infty \|\bar{u}\|_1 \|\bar{\varphi}\|_1 \leq \varepsilon |\bar{u}|_1^2 + MD(h, N)\|\bar{\varphi}\|^2 |\bar{u}|_1^2$$

又若 $U \in [C(0, t_0; H^2(\Omega))]^n$, 则由分部积分可以得到

$$\bar{J}_{1,5}(\bar{u}) = \sum_{q=1}^n Z_q(\bar{u})$$

其中

$$Z_1(\bar{u}) = -([\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi}) \\ - \exp[-\varphi_*]K(T_*, \varphi_*)](\nabla \cdot u_*)(\nabla \bar{\varphi}, \bar{u}))$$

$$Z_2(\bar{u}) = -(\exp[-\varphi_*]K(T_*, \varphi_*)[\nabla \cdot (u_* - U)]\nabla \bar{\varphi}, \bar{u})$$

$$Z_3(\bar{u}) = -(\exp[-\varphi_*]K(T_*, \varphi_*)(\nabla \cdot U)(\nabla \bar{\varphi}, \bar{u})) \\ = (\bar{\varphi}, \nabla[\exp[-\varphi_*]K(T_*, \varphi_*)(\nabla \cdot U)\bar{u}])$$

不难证明

$$|Z_1(\bar{u})| \leq \varepsilon |\bar{u}|_1^2 + MD(h, N)(\|\bar{T}\|^2 + \|\bar{\varphi}\|^2)\|\bar{\varphi}\|^2$$

$$|Z_2(\bar{u})| \leq M|u_* - U|_1^2 + MD(h, N)\|\bar{\varphi}\|^2 |\bar{u}|_1^2$$

$$|Z_3(\bar{u})| \leq \varepsilon |\bar{u}|_1^2 + M(\|\bar{u}\|^2 + \|\bar{\varphi}\|^2)$$

把上述各估计式代入(5.5)后得到

$$|\bar{J}_1(\bar{u}) - (\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi}), (\nabla \cdot \bar{u})^2)| \leq \alpha(\bar{u}, \bar{T}, \bar{\varphi}, h, N) \quad (5.6)$$

其中

$$\alpha(\bar{u}, \bar{T}, \bar{\varphi}, h, N) = \varepsilon |\bar{u}|_1^2 + M(1 + D(h, N)\|\bar{\varphi}\|^2)(\|\bar{u}\|^2 + \|\bar{T}\|^2 + \|\bar{\varphi}\|^2) \\ + MD(h, N)(\|\bar{T}\|^2 + \|\bar{\varphi}\|^2)|\bar{u}|_1^2 + M|u_* - U|_1^2$$

类似地有

$$|\bar{J}_2(\bar{u}) - (\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi}), \sum_{l,j=1}^n (\partial_j \bar{u}^{(l)})^2)| \leq \alpha(\bar{u}, \bar{T}, \bar{\varphi}, h, N)$$

利用引理5, 同样地可以得到

$$|\bar{J}_3(\bar{u}) - (\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi}), (\nabla \cdot \bar{u})^2)| \leq \alpha(\bar{u}, \bar{T}, \bar{\varphi}, h, N)$$

另外, 仿照(5.6)的证明, 可以得到

$$|\bar{J}_4(\bar{T}) - (\exp[-\varphi_* - \bar{\varphi}]K(T_* + \bar{T}, \varphi_* + \bar{\varphi})(T_* + \bar{T})^{-1}S_T^{-1}(T_* + \bar{T}, \varphi_* + \bar{\varphi}), \\ \sum_{j=1}^n (\partial_j \bar{T})^2)|$$

$$\leq \varepsilon |\tilde{T}|_1^2 + M(1 + D(h, N) \|\tilde{\varphi}\|^2) (\|\tilde{T}\|^2 + \|\tilde{\varphi}\|^2) + MD(h, N) \|\tilde{\varphi}\|^2 |\tilde{T}|_1^2 \\ + M |T_* - T|_1^2$$

下面我们来估计 $\tilde{J}_m(2\tau\tilde{u}_i)$, $1 \leq m \leq 3$, 和 $\tilde{J}_4(2\tau\tilde{T}_i)$. 记 $\lambda = \tau(C_0 h^{-2} + N^2)$, 并假设 $\lambda \leq \lambda^* = \text{const}$, 于是

$$\tau |\tilde{\eta}_i|_1^2 \leq \lambda \|\tilde{\eta}_i\|^2, \quad \eta = \tilde{u}, \tilde{T}, \tilde{\varphi}$$

由于

$$\|\nabla \cdot \eta\|^2 \leq n |\eta|_1^2, \quad \forall \eta \in [V_0(\Omega)]^n$$

所以利用 (1.5) 得到

$$|(\exp[-\varphi_* - \tilde{\varphi}] K(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) \nabla \cdot \tilde{u}, 2\tau \nabla \cdot \tilde{u}_i)| \leq 2\tau \Phi_1 K_1 \|\nabla \cdot \tilde{u}\| \|\nabla \cdot \tilde{u}_i\| \\ \leq \tau \|\tilde{u}_i\|^2 / 8 + 8\lambda n^2 \Phi_1^2 K_1^2 |\tilde{u}|_1^2$$

并不难由此得到

$$|\tilde{J}_1(2\tau\tilde{u}_i)| \leq \tau \|\tilde{u}_i\|^2 / 8 + 8\lambda n^2 \Phi_1^2 K_1^2 |\tilde{u}|_1^2 + \beta(\tilde{u}, \tilde{T}, \tilde{\varphi}, h, N)$$

其中

$$\beta(\tilde{u}, \tilde{T}, \tilde{\varphi}, h, N) = \varepsilon \tau \|\tilde{u}_i\|^2 + M(\|\tilde{u}\|^2 + \|\tilde{T}\|^2 + \|\tilde{\varphi}\|^2) + MD(h, N) \|\tilde{\varphi}\|^2 |\tilde{u}|_1^2$$

完全类似地可以得到

$$|\tilde{J}_2(2\tau\tilde{u}_i)| \leq \tau \|\tilde{u}_i\|^2 / 8 + 8\lambda \Phi_1^2 \nu_1^2 |\tilde{u}|_1^2 + \beta(\tilde{u}, \tilde{T}, \tilde{\varphi}, h, N)$$

$$|\tilde{J}_3(2\tau\tilde{u}_i)| \leq \tau \|\tilde{u}_i\|^2 / 8 + 8\lambda n^2 \Phi_1^2 \nu_1^2 |\tilde{u}|_1^2 + \beta(\tilde{u}, \tilde{T}, \tilde{\varphi}, h, N)$$

$$|\tilde{J}_4(2\tau\tilde{T}_i)| \leq \tau \|\tilde{T}_i\|^2 / 2 + 2\lambda \Phi_1^2 \mu_1^2 B_0^{-2} S_0^{-2} |\tilde{T}|_1^2 + \varepsilon \tau \|\tilde{T}_i\|^2 + M(\|\tilde{T}\|^2 \\ + \|\tilde{\varphi}\|^2) + MD(h, N) \|\tilde{\varphi}\|^2 |\tilde{T}|_1^2$$

此外, 不难验证

$$|2\tilde{J}_5(\tilde{T} + \tau\tilde{T}_i)| \leq \varepsilon \tau \|\tilde{T}_i\|^2 + \varepsilon |\tilde{u}|_1^2 + M(\|\tilde{u}\|^2 + \|\tilde{T}\|^2 + \|\tilde{\varphi}\|^2)$$

最后, 应用前面估计 \tilde{J}_m 的同样方法, 我们可以估计 $\tilde{H}_m(\tilde{u} + \tau\tilde{u}_i)$, $1 \leq m \leq 3$, 和 $\tilde{H}_m(\tilde{T} + \tau\tilde{T}_i)$, $4 \leq m \leq 5$, 如下:

$$2 \sum_{m=1}^3 |\tilde{H}_m(\tilde{u} + \tau\tilde{u}_i)| + 2 \sum_{m=4}^5 |\tilde{H}_m(\tilde{T} + \tau\tilde{T}_i)| \leq \varepsilon \tau (\|\tilde{u}_i\|^2 + \|\tilde{T}_i\|^2) + \varepsilon |\tilde{u}|_1^2 + \varepsilon |\tilde{T}|_1^2 \\ + M(\|\tilde{u}\|^2 + \|\tilde{T}\|^2 + \|\tilde{\varphi}\|^2) + M(\|u_* - U\|_1^2 + \|T_* - T\|_1^2 + \|\varphi_* - \varphi\|_1^2)$$

记

$$\tilde{A}(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) = \min(nK(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) + (n+1)\nu(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}), \\ \nu(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}))$$

$$\tilde{F}(\mathcal{O}) = (\exp[-\varphi_* - \tilde{\varphi}][K(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) + \nu(T_* + \tilde{T}, \varphi_* + \tilde{\varphi})], (\nabla \tilde{u})^2)_{\mathcal{O}}$$

$$+ (\exp[-\varphi_* - \tilde{\varphi}]\nu(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}), \sum_{i,j=1}^n (\partial_j \tilde{u}^{(i)})^2)$$

$$\Omega^+ = \{x \in \Omega / K(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) + \nu(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) > 0\}, \quad \Omega^- = \Omega \setminus \Omega^+$$

则根据(5.4)和(1.5)可知 $\tilde{A}(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}) > 0$. 又显然可见

$$\tilde{F}(\Omega^+) \geq (\exp[-\varphi_* - \tilde{\varphi}]\tilde{A}(T_* + \tilde{T}, \varphi_* + \tilde{\varphi}), \sum_{i,j=1}^n (\partial_j \tilde{u}^{(i)})^2)_{\Omega^+} \quad (5.7)$$

根据不等式

$$(\nabla \cdot \bar{u})^2 \leq n \sum_{j=1}^n (\partial_j \bar{u}^{(j)})^2$$

我们不难验证(5.7)式对 Ω^- 亦成立.因此

$$\begin{aligned} & (\exp[-\varphi_* - \bar{\Phi}][K(T_* + \bar{T}, \varphi_* + \bar{\Phi}) + \nu(T_* + \bar{T}, \varphi_* + \bar{\Phi})], (\nabla \cdot \bar{u})^2) \\ & + (\exp[-\varphi_* - \bar{\Phi}]\nu(T_* + \bar{T}, \varphi_* + \bar{\Phi}), \sum_{l,j=1}^n (\partial_j \bar{u}^{(l)})^2) \\ & = \bar{F}(\Omega^+) + \bar{F}(\Omega^-) \\ & \geq (\exp[-\varphi_* - \bar{\Phi}]\bar{A}(T_* + \bar{T}, \varphi_* + \bar{\Phi}), \sum_{l,j=1}^n (\partial_j \bar{u}^{(l)})^2) \end{aligned}$$

综合上式以及前面关于 F_m , \bar{J}_m 和 \bar{H}_m 的估计式,我们从(5.3)得到

$$\begin{aligned} & (\|\bar{u}\|^2 + \|\bar{T}\|^2 + \|\bar{\Phi}\|^2)_t + \tau(5/8 - 3\varepsilon)(\|\bar{u}_t\|^2 + \|\bar{T}_t\|^2 + \|\bar{\Phi}_t\|^2) \\ & + (2\exp[-\varphi_* - \bar{\Phi}]\bar{A}(T_* + \bar{T}, \varphi_* + \bar{\Phi}) - 12\varepsilon - MD(h, N)(\|\bar{T}\|^2 + \|\bar{\Phi}\|^2), \\ & \sum_{l,j=1}^n (\partial_j \bar{u}^{(l)})^2) + (2\exp[-\varphi_* - \bar{\Phi}](T_* + \bar{T})^{-1}S_T^{-1}(T_* + \bar{T}, \\ & \varphi_* + \bar{\Phi})\mu(T_* + \bar{T}, \varphi_* + \bar{\Phi}) - 6\varepsilon - MD(h, N)\|\bar{\Phi}\|^2, \sum_{j=1}^n (\partial_j \bar{T})^2) \\ & - 8\lambda\Phi_1^2(n^2K_1^2 + (n^2+1)\nu_1^2)\|\bar{u}\|_1^2 - 2\lambda\Phi_1^2\mu_1^2B_0^{-2}S_0^{-2}\|\bar{T}\|_1^2 \leq \bar{R}(\bar{u}, \bar{T}, \bar{\Phi}) + \bar{Z} \end{aligned} \quad (5.8)$$

其中

$$\begin{aligned} \bar{R}(\bar{u}, \bar{T}, \bar{\Phi}) & = M(1 + D(h, N) \cdot (\|\bar{u}\|^2 + \|\bar{T}\|^2 + \|\bar{\Phi}\|^2)) \cdot (\|\bar{u}\|^2 + \|\bar{T}\|^2 + \|\bar{\Phi}\|^2) \\ \bar{Z} & = M \cdot (\|u_* - U\|_1^2 + \|T_* - T\|_1^2 + \|\varphi_* - \varphi\|_1^2) + \left(1 + \frac{\tau}{\varepsilon}\right) \sum_{m=1}^3 \|\bar{f}_m\|^2 \end{aligned}$$

设 a 是一个正数,

$$(\lambda < \min\left(\frac{A_0\Phi_0}{8\Phi_1^2[n^2K_1^2 + (n^2+1)\nu_1^2]}, \frac{\mu_0\Phi_0B_0^2S_0^2}{2\mu_1^2\Phi_1^2B_1S_1}\right)) \quad (5.9)$$

定义

$$\bar{E}_a(\bar{\eta}, t) = \|\bar{\eta}(t)\|^2 + \tau \sum_{t'=0}^{t-\tau} \left(a, \sum_{j=1}^n (\partial_j \bar{\eta}(t'))^2\right) + \frac{\tau^2}{2} \sum_{t'=0}^{t-\tau} \|\bar{\eta}_t(t')\|^2$$

$$\bar{G}(t) = \bar{E}_{\Phi_0 A_0/2}(\bar{u}, t) + \bar{E}_{\Phi_0 A_0 B_1^{-1} S_1^{-1/2}}(\bar{T}, t) + \bar{E}_0(\bar{\Phi}, t)$$

把(5.8)式对所有 $t' \in \Theta_\tau$, $t' \leq t - \tau$ 求和后得到

$$\bar{G}(t) \leq \rho(t) + \tau \sum_{t'=0}^{t-\tau} \left\{ \bar{R}(\bar{u}(t'), \bar{T}(t'), \bar{\Phi}(t')) + \sum_{m=1}^3 \bar{f}_m(\bar{u}(t'), \bar{T}(t'), \bar{\Phi}(t')) \right\}$$

其中

$$\rho(t) = \tau \sum_{t'=0}^{t-\tau} \dot{Z}(t')$$

$$\xi_1(\bar{u}, \bar{T}, \bar{\Phi}) = -(2 \exp[-\varphi_* - \bar{\Phi}]) \bar{A}(T_* + \bar{T}, \varphi_* + \bar{\Phi}) - \bar{\Phi}_0 A_0 / 2 \\ - 8\lambda \bar{\Phi}_1^2 (n^2 K_1^2 + (n^2 + 1)v_1^2) - 12\varepsilon - MD(h, N)(\|\bar{T}\|^2 + \|\bar{\Phi}\|^2),$$

$$\sum_{i,j=1}^n (\partial_j \bar{u}^{(i)})^2$$

$$\xi_2(\bar{u}, \bar{T}, \bar{\Phi}) = -(2 \exp[-\varphi_* - \bar{\Phi}]) (T_* + \bar{T})^{-1} S_T^{-1} (T_* + \bar{T}, \varphi_* + \bar{\Phi}) \\ \cdot \mu(T_* + \bar{T}, \varphi_* + \bar{\Phi}) - \bar{\Phi}_0 \mu_0 B_1^{-1} S_1^{-1} / 2 - 2\lambda \bar{\Phi}_1^2 \mu_1^2 B_0^{-2} S_0^{-2} - 6\varepsilon$$

$$- MD(h, N) \|\bar{\Phi}\|^2, \sum_{j=1}^n (\partial_j \bar{T})^2$$

现在我们应用引理6, 其中 $a_0(h, N) = C_0 h^{-2} + N^2$, $a_1(h, N) = a_2(h, N) = D(h, N)$, 于是, 如
果(5.4)成立, 并存在 $t_1 \in \Theta_\tau$, 使得

$$\rho(t_1) \leq M_1 \min(1/D(h, N), 1/(C_0 h^{-2} + N^2)) \quad (5.10)$$

其中 $M_1 > 0$ 是一个不依赖于 h, N, τ 的适当小的正常数, 那么, 对所有 $t \leq t_1, t \in \Theta_\tau$, 都有

$$\tilde{G}(t) \leq M_2 \rho(t) \exp[M_3 t] \quad (5.11)$$

其中 M_2, M_3 是不依赖于 h, N, τ 的正常数. 又因为(5.10)蕴含了(5.4), 所以, 我们要获得
收敛阶的估计, 只须要估计出 $\rho(t)$ 的阶, 并验证(5.10)成立.

首先, 类似于 $|F_m|, 1 \leq m \leq 6$, 的估计, 可以得到

$$\sum_{m=1}^3 \|\tilde{f}_m(t)\|^2 \leq \|u_{*t}(t) - \partial_t U(t)\|^2 + \|T_{*t}(t) - \partial_t T(t)\|^2 + \|\varphi_{*t}(t) - \partial_t \varphi(t)\|^2 \\ + M(\|u_{*t}(t) - U(t)\|_1^2 + \|T_{*t}(t) - T(t)\|_1^2 + \|\varphi_{*t}(t) - \varphi(t)\|_1^2)$$

利用Taylor公式和引理1, 得到

$$\|\eta_{*t}(t) - \partial_t \eta(t)\| \leq \|\eta_{*t}(t) - \eta_t(t)\| + \|\eta_t(t) - \partial_t \eta(t)\| \\ = \frac{1}{\tau} \left\| \int_t^{t+\tau} \left[\mathcal{F}_\delta \left(\frac{\partial \eta}{\partial t}(t') \right) - \frac{\partial \eta}{\partial t}(t') \right] dt' \right\| + \frac{1}{\tau} \left\| \int_t^{t+\tau} (t+\tau-t') \frac{\partial^2 \eta}{\partial t^2}(t') dt' \right\| \\ \leq \frac{1}{\tau} \int_t^{t+\tau} \left\| \mathcal{F}_\delta \left(\frac{\partial \eta}{\partial t}(t') \right) - \frac{\partial \eta}{\partial t}(t') \right\| dt' + \int_t^{t+\tau} \left\| \frac{\partial^2 \eta}{\partial t^2}(t') \right\| dt' \\ \leq M\tau^{-1/2} (h^{\bar{\alpha}-1} + N^{1-\beta}) \left[\int_t^{t+\tau} \left\| \frac{\partial \eta}{\partial t}(t') \right\|_{H^{\alpha-1, \beta-1}(\Omega)}^2 dt' \right]^{1/2} \\ + M\tau^{1/2} \left[\int_t^{t+\tau} \left\| \frac{\partial \eta}{\partial t^2}(t') \right\|^2 dt' \right]^{1/2}$$

其中 $\alpha > (n+1)/2, \beta \geq 1, \bar{\alpha} = \min(\alpha, k+1), \eta = U, T, \varphi$. 又由引理2得到

$$\|\eta_{*t}(t) - \eta(t)\|_1 \leq M(h^{\bar{\alpha}-1} + N^{1-\beta}) \|\eta(t)\|_{Y^{\alpha, \beta}(\Omega)}, \quad \eta = U, T, \varphi$$

因此,

$$\rho(t) \leq M(t)(\tau^2 + h^{2(\bar{\alpha}-1)} + N^{2(1-\beta)})$$

其中 $M(t) > 0$ 是依赖于

$$\|\eta\|_{C(0,t; Y^{\bar{\alpha}-1}(\Omega) \cap X^{\alpha',\beta'}(\Omega))}, \quad \left\| \frac{\partial \eta}{\partial t} \right\|_{L^2(0,t; H^{\alpha-1,\beta-1}(\Omega))}, \quad \left\| \frac{\partial^2 \eta}{\partial t^2} \right\|_{L^2(0,t; L^2(\Omega))}$$

$\eta = U, T, \varphi$, 以及 $\|U\|_{C(0,t; H^2(\Omega))}, \|T\|_{C(0,t; H^1(\Omega))}, R, \varepsilon$ 等等的正数. 假设 $h = N^{-a}$, $a \geq 1$. 并且满足下列条件:

$$\left. \begin{aligned} \bar{\alpha} &> 2 - 1/a + n/2a \\ \beta &> a + n/2 \end{aligned} \right\} \quad (5.12)$$

那么 $\rho(t) = o(1/D(h, N))$, 因此, 当 h^{-1} 和 N 充分大时, (5.10) 对 $t_1 = t_0$ 成立.

综上所述, 我们根据 (5.11), 并利用三角不等式,

$$\|\eta_\delta - \eta\| \leq \|\eta_* - \eta\| + \|\tilde{\eta}\|, \quad \eta = U, T, \varphi$$

便可以得到如下结论:

定理1 假设 (3.1) 的解 (U, T, φ) 满足下列光滑性条件:

$$U \in C(0, t_0; [Y_{0,p}^{\alpha,\beta}(\Omega) \cap X_p^{\alpha',\beta'}(\Omega) \cap H^2(\Omega)]^n) \cap H^1(0, t_0;$$

$$[H_p^{\alpha-1,\beta-1}(\Omega)]^n) \cap H^2(0, t_0; [L^2(\Omega)]^n)$$

$$T \in C(0, t_0; Y_{0,p}^{\alpha,\beta}(\Omega) \cap X_p^{\alpha',\beta'}(\Omega) \cap H^2(\Omega)) \cap H^1(0, t_0;$$

$$H_p^{\alpha-1,\beta-1}(\Omega)) \cap H^2(0, t_0; L^2(\Omega))$$

$$\varphi \in C(0, t_0; Y_{0,p}^{\alpha,\beta}(\Omega) \cap X_p^{\alpha',\beta'}(\Omega)) \cap H^1(0, t_0; H_p^{\alpha-1,\beta-1}(\Omega)) \cap H^2(0, t_0; L^2(\Omega))$$

其中 $\alpha > (n+1)/2, \beta \geq 1, \alpha' > (n-1)/2, \beta' > 1/2$. 又设 $(u_\delta, T_\delta, \varphi_\delta)$ 是格式 (3.2), (3.3) 的解, 并记 $\bar{\alpha} = \min(\alpha, k+1)$, 那么, 如果以下两条件成立

(i) $B_0 < T < B_1, |\varphi| < B_2$, 并且条件 (1.5) 成立;

(ii) $h = N^{-a}, a \geq 1, \lambda = \tau(C_0 h^{-2} + N^2)$, 并满足 (5.9) 和 (5.12);

则存在不依赖于 h, N, τ 的正常数 M_4 和 M_5 , 使得当 h, N^{-1} 和 τ 充分小时, 对所有 $t \in \Theta_\varepsilon$, 都有

$$\begin{aligned} &\|u_\delta(t) - U(t)\|^2 + \|T_\delta(t) - T(t)\|^2 + \|\varphi_\delta(t) - \varphi(t)\|^2 \\ &\leq M_4 \exp[M_5 \tau] (\tau^2 + h^{2(\bar{\alpha}-1)} + N^{2(1-\beta)}) \end{aligned}$$

注记5.1 一般说来, (3.1) 的解在周期方向具有较高的光滑性, 因而此方向的谱方法具有较高的分辨率, 所以, x_n 方向上的步长 N^{-1} 一般可大于其他非周期方向上的步长, 以节省计算工作量, 也就是说条件 $a \geq 1$ 是合理的. 一些具体计算实例也证实了这一点 (参见 [8, 11]).

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Spectral-Finite Element Method for Compressible Fluid Flow

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Abstract

In this paper, a combined Fourier spectral-finite element method is proposed for solving n -dimensional ($n=2, 3$), semi-periodic compressible fluid flow problems. The strict error estimation, as well as the convergence rate, is presented.

Key words compressible fluid flow, spectral method, finite element method, error estimation