

Table of Contents

Chapter I. Mathematical Foundation of the Stokes Problem	1
§1. Generalities on Some Elliptic Boundary Value Problems	1
1.1. Basic Concepts on Sobolev Spaces	1
1.2. Abstract Elliptic Theory	10
1.3. Example 1: Dirichlet's Problem for the Laplace Operator	11
1.4. Example 2: Neumann's Problem for the Laplace Operator	13
1.5. Example 3: Dirichlet's Problem for the Biharmonic Operator	15
§2. Function Spaces for the Stokes Problem	18
2.1. Preliminary Results	18
2.2. Some Properties of Spaces Related to the Divergence Operator	22
2.3. Some Properties of Spaces Related to the Curl Operator	30
§3. A Decomposition of Vector Fields	36
3.1. Decomposition of Two-Dimensional Vector Fields	37
3.2. Application to the Regularity of Functions of $H(\operatorname{div}; \Omega) \cap H(\mathbf{curl}; \Omega)$	43
3.3. Decomposition of Three-Dimensional Vector Fields	45
3.4. The Imbedding of $H(\operatorname{div}; \Omega) \cap H_0(\mathbf{curl}; \Omega)$ into $H^1(\Omega)^3$	51
3.5. The Imbedding of $H_0(\operatorname{div}; \Omega) \cap H(\mathbf{curl}; \Omega)$ into $H^1(\Omega)^3$	53
§4. Analysis of an Abstract Variational Problem	56
4.1. A General Result	57
4.2. A Saddle-Point Approach	61
4.3. Approximation by Regularization or Penalty	65
4.4. Iterative Methods of Gradient Type	68
§5. The Stokes Equations	78
5.1. The Dirichlet Problem in the Velocity-Pressure Formulation	80
5.2. The Stream Function Formulation of the Dirichlet Problem in Two Dimensions	88
5.3. The Three-Dimensional Case	90

Appendix A. Results of Standard Finite Element Approximation	95
A.1. Triangular Finite Elements	95
A.2. Quadrilateral Finite Elements	104
A.3. Interpolation of Discontinuous Functions	109
Chapter II. Numerical Solution of the Stokes Problem in the Primitive Variables	112
§ 1. General Approximation	112
1.1. An Abstract Approximation Result	112
1.2. Decoupling the Computation of u_h and λ_h	120
1.3. Application to the Homogeneous Stokes Problem	123
1.4. Checking the inf-sup Condition	129
§ 2. Simplicial Finite Element Methods Using Discontinuous Pressures	132
2.1. A First Order Approximation on Triangular Elements	133
2.2. Higher-Order Approximation on Triangular Elements	139
2.3. The Three-Dimensional case: First and Higher-Order Schemes	144
§ 3. Quadrilateral Finite Element Methods Using Discontinuous Pressures	152
3.1. A quadrilateral Finite Element of Order One	152
3.2. Higher-Order Quadrilateral Elements	156
3.3. An Example of Checkerboard Instability: the $Q_1 - P_0$ Element	160
3.4. Error Estimates for the $Q_1 - P_0$ Element	170
§ 4. Continuous Approximation of the Pressure	173
4.1. A First Order Method: the "Mini" Finite Element	174
4.2. The "Hood-Taylor" Finite Element Method	176
4.3. The "Glowinski-Pironneau" Finite Element Method	183
4.4. Implementation of the Glowinski-Pironneau Scheme	190
Chapter III. Incompressible Mixed Finite Element Methods for Solving the Stokes Problem	193
§ 1. Mixed Approximation of an Abstract Problem	193
1.1. A Mixed Variational Problem	193
1.2. Abstract Mixed Approximation	196
§ 2. The "Stream Function-Vorticity-Pressure" Method for the Stokes Problem in Two Dimensions	198
2.1. A Mixed Formulation	199

2.2. Mixed Approximation and Application to Finite Elements of Degree l	204
2.3. The Technique of Mesh-Dependent Norms	213
§ 3. Further Topics on the “Stream Function-Vorticity-Pressure” Scheme	222
3.1. Refinement of the Error Analysis	222
3.2. Super Convergence Using Quadrilateral Finite Elements of Degree l	231
§ 4. A “Stream Function-Gradient of Velocity Tensor” Method in Two Dimensions	237
4.1. The Hellan-Herrmann-Johnson Formulation	237
4.2. Approximation with Triangular Finite Elements of Degree l	242
4.3. Additional Results for the Hellan-Herrmann-Johnson Scheme	251
4.4. Discontinuous Approximation of the Pressure	252
§ 5. A “Vector Potential-Vorticity” Scheme in Three Dimensions	257
5.1. A Mixed Formulation of the Three-Dimensional Stokes Problem	257
5.2. Mixed Approximation in $H(\mathbf{curl}; \Omega)$	260
5.3. A Family of Conforming Finite Elements in $H(\mathbf{curl}; \Omega)$	262
5.4. Error Analysis for Finite Elements of Degree l	270
5.5. Discontinuous Approximation of the Pressure	273
Chapter IV. Theory and Approximation of the Navier-Stokes Problem	278
§ 1. A Class of Nonlinear Problems	278
§ 2. Theory of the Steady-State Navier-Stokes Equations	284
2.1. The Dirichlet Problem in the Velocity-Pressure Formulation	284
2.2. The Stream Function Formulation of the Homogeneous Problem	293
§ 3. Approximation of Branches of Nonsingular Solutions	297
3.1. An Abstract Framework	297
3.2. Approximation of Branches of Nonsingular Solutions	301
3.3. Application to a Class of Nonlinear Problems	306
3.4. Non-Differentiable Approximation of Branches of Nonsingular Solutions	311
§ 4. Numerical Analysis of Centered Finite Element Schemes	316
4.1. Formulation in Primitive Variables: Methods Using Discontinuous Pressures	316
4.2. Formulation in Primitive Variables: the Case of Continuous Pressures	322
4.3. Mixed Incompressible Methods: the “Stream Function-Vorticity” Formulation	327
4.4. Remarks on the “Stream Function-Gradient of Velocity Tensor” Scheme	334

§ 5. Numerical Analysis of Upwind Schemes	336
5.1. Upwinding in the Stream Function-Vorticity Scheme.....	336
5.2. Error Analysis of the Upwind Scheme.....	340
5.3. Approximating the Pressure with the Upwind Scheme	350
§ 6. Numerical Algorithms	352
6.1. General Methods of Descent and Application to Gradient Methods	352
6.2. Least-Squares and Gradient Methods to Solve the Navier-Stokes	
Equations	357
6.3. Newton's Method and the Continuation Method	362
References	368
Index of Mathematical Symbols	372
Subject Index	373