UNIVERSIDAD DE CONCEPCIÓN

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PREPRINT 2020-03

SERIE DE PRE-PUBLICACIONES

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Abstract A novel residual a posteriori error estimator for the Oseen equations achieves efficiency and reliability by including multi-level contributions in its construction. Originates from the Multiscale Hybrid Mixed (MHM) method, the estimator combines residuals from the skeleton of the first-level partition of the domain, along with the contributions from element-wise approximations. The second-level estimator is local and infers the accuracy of multiscale basis computations as part of the MHM framework. Also, the face-degrees of freedom of the MHM method shape the estimator and induce a new face-adaptive procedure on the mesh's skeleton only. As a result, the approach avoids re-meshing the first-level partition, which makes the adaptive process affordable and straightforward on complex geometries. Several numerical tests assess theoretical results.

Keywords A posteriori error estimator · Oseen operator · Multiscale finite element · High-order approximation

Mathematics Subject Classification (2010) 65N12 · 65N15 · 65N30

1 Introduction

Fluid flow simulations rely on efficient numerical schemes shaped to account for large and small scale structures of the velocity and pressure fields. Typical problems are fluid flows

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in porous media and turbulent flows, for instance. For those problems, the computational cost involving in numerical schemes that cope with small scales of the approximate solution is costly, especially when one considers time-dependent problems in three-dimensional geometries. For this reason, multiscale numerical methods have been attracted attention in the last decades by their "embarrassingly" parallel nature, which turn out to be an excellent option to leverage the new generation of massive high-performance computers.

The Multiscale Hybrid-Mixed (MHM) method is a member of the family of multiscale finite element methods. Multiscale methods have its origin in [12] for the one-dimensional Poisson problem, and they were further extended to higher dimensional cases in [37,38]. Overall, the multiscale methods rely on incorporating fine scales of the solutions through basis functions, with an impact on the accuracy of coarse-scale solutions, which can be computed on a coarse partition with precision. Other members of this family are the Heterogeneous Multiscale method (HMM) [24], the Variational Multiscale method (VMS) [3], the Generalized Multiscale finite element method [25], the Localized Orthogonal Decomposition method (LOD) [35], the Petrov-Galerkin Enriched method (PGEM) [6,15,31], the Residual Local Projection method (RELP) [29,16,5], to mention a few. A posteriori error estimator for some of these schemes can be reviewed in [1,13,20,36,39,41,43,46,9], and the references therein.

Regarding the MHM method, it relies on the characterization of the exact solution as a byproduct of the hybridization of the continuous problem on a coarse mesh (first-level mesh). As a result, the exact fields decompose as the solutions of a series of local problems coupled through a global problem defined on the skeleton of the first-level partition. In such an infinite-dimensional setting, the local problems are entirely independent of one another and account for the multiscale nature of the problem. Discretization uncouples global and local problems, and the latter responds for the multiscale basis computation. Thereby, the expensive part of the algorithm can be naturally solved in parallel computers. The MHM method was initially introduced for the Darcy equation in [33] and analyzed in [7,42], and extented to models based on the Stokes operator in [8] and [6].

In this work, we extend the MHM method for the Oseen equations and proposes and analyses a new multiscale residual, a posteriori error estimator. It relies strongly on the MHM's structure, and as a result, the estimator splits into two-levels: First η_1 accounts for the jump of the discrete velocity on the skeleton of the first-level mesh, and then, a second-level estimator η_2 estimates the error associated to the approximation of the local problems (multiscale basis, mostly). We prove local efficiency and reliability for the multiscale estimator following the ideas of [7,10,32] for η_1 and [10] for η_2. Also, it leads to a new adaptive strategy on the mesh's skeleton only. As a result, the algorithm of adaption avoids re-meshing the first-level partition, which makes the adaptive process affordable and straightforward to be used on complex geometries. Other numerical schemes share similarities with the MHM method but are also essentially different in their constructions and properties. For instance, we mention the Multiscale Mortar Method [11], the DEM [28], and the HDG method [22], for the Oseen equations [19], among others. For a small list of a posteriori error estimators for two-level method, see, for example, [47,27,40,45,48,17] and the references therein.

The paper outlines as follows. In Section 2, we introduce the model problem, notations, and some preliminary results. Section 3 revisits the main aspects of the MHM methodology to propose new first- and second-level MHM methods for the Oseen equations. The main results of this work are in Section 4, wherein one proposes and analyses a new and multilevel a posteriori error estimator based on the MHM method. Numerical validations asses theoretical results in Section 5, and conclusions and perspectives lie in Section 6.

2 Model problem and preliminaries

2.1 The model

Let $\Omega \subset \mathbb{R}^d$, $d \in \{2,3\}$, be a bounded open set with polygonal boundary $\partial\Omega$. Given $f \in L^2(\Omega)^d$ and $g \in H^{1/2}(\partial\Omega)^d$ with $\int_{\partial\Omega} g \cdot n\, ds = 0$, where n represents the outer normal vector to $\partial\Omega$, the Oseen problem consists of finding a velocity field u and scalar pressure p, such that

$$\begin{aligned} -\nu\Delta u + (\nabla u)\alpha + \gamma u + \nabla p &= f \quad \text{in } \Omega, \\ \nabla \cdot u &= 0 \quad \text{in } \Omega, \\ u &= g \quad \text{on } \partial\Omega, \end{aligned} \tag{1}$$

where the diffusion coefficient ν is a positive constant, $\alpha \in W^{1,\infty}(\Omega)^d$ is a convective velocity field and γ a given scalar function. We assume in this work that γ is a positive constant and that there exists a positive constant γ_m such that, for all $x \in \Omega$, it holds

$$\gamma_0 := \gamma - \frac{1}{2}\nabla \cdot \alpha(x) \geq \gamma_m. \tag{2}$$

Remark 1 Observe that model (1) may represent a step in the time discretization of the unsteady Navier–Stokes equations, where $\gamma = 1/\Delta t$, with Δt the time interval length, and α the velocity field evaluated in the previous time step.

The standard variational mixed formulation associated to (1) reads: *Find $u \in H^1(\Omega)^d$, with $u = g$ on $\partial\Omega$, and $p \in L^2_0(\Omega)$, such that*

$$\begin{aligned} a(u,v) + b(v,p) &= (f,v)_\Omega \qquad \text{for all } v \in H^1_0(\Omega)^d, \\ b(u,q) &= 0 \qquad\qquad \text{for all } q \in L^2_0(\Omega). \end{aligned} \tag{3}$$

The bilinear forms $a(\cdot,\cdot)$ and $b(\cdot,\cdot)$ are defined by

$$a(w,v) := (\nu\nabla w, \nabla v)_\Omega + ((\nabla w)\alpha, v)_\Omega + (\gamma w, v)_\Omega,$$

for all $w \in H^1(\Omega)^d$, $v \in H^1_0(\Omega)^d$ and

$$b(v,q) := -(\nabla \cdot v, q)_\Omega,$$

for all $v \in H^1(\Omega)^d$ and $q \in L^2_0(\Omega)$, where the spaces have their usual meaning. Using that

$$((\nabla u)\alpha, v)_\Omega = -(u, (\nabla v)\alpha)_\Omega - ((\nabla \cdot \alpha)u, v)_\Omega + ((\alpha \cdot n)u, v)_{\partial\Omega}, \tag{4}$$

for all $u, v \in H^1(\Omega)^d$, follows that the bilinear form $a(\cdot,\cdot)$ can be rewritten in a skew-symmetry form as

$$a(u,v) := (\nu\nabla u, \nabla v)_\Omega + \frac{1}{2}((\nabla u)\alpha, v)_\Omega - \frac{1}{2}(u, (\nabla v)\alpha)_\Omega + (\gamma_0 u, v)_\Omega,$$

for all $u \in H^1(\Omega)^d$ and $v \in H^1_0(\Omega)^d$.

Remark 2 Assumption (2) implies the coercivity of $a(\cdot,\cdot)$ in $H^1_0(\Omega)^d$, which combined with the classical inf–sup condition in $b(\cdot,\cdot)$, leads to the existence and unique solution for (3).

2.2 Hybridization

Now we head to the definition of an equivalent hybrid form of (3). To this end, we introduce a regular family $\{\mathscr{T}_H\}_{H>0}$ of triangulations of $\overline{\Omega}$, composed of elements K, with diameter H_K, and we set $H := \max\{H_K : K \in \mathscr{T}_H\}$. Hereafter, we shall use the terminology usually employed for three-dimensional domains, with the restriction to two-dimensional problems being straightforward. We denote by $\mathscr{E}_H$ the set of all faces (edges) F of elements $K \in \mathscr{T}_H$ and by $\mathscr{E}_0$ the set of inner faces. To each face F of $\mathscr{E}_H$, we associate a normal n taking care to ensure this is directed outward on $\partial\Omega$. For each $K \in \mathscr{T}_H$ we further denote by n^K the outward normal on ∂K, and let $n_F^K := n^K|_F$ for each $F \subset \partial K$. We denote by $\mathscr{T}_{\tilde{H}}(F)$ a partition of $F \in \mathscr{E}_H$, by $H_{\tilde{F}}$ the size of $\tilde{F} \in \mathscr{T}_{\tilde{H}}(F)$ and $\tilde{H} = \max\left\{H_{\tilde{F}} : \tilde{F} \in \mathscr{T}_{\tilde{H}}(F)\right\}$.

The following spaces will be used in the sequel

$$\begin{aligned}
\mathbf{V} &:= H^1(\mathscr{T}_H)^d := \{v \in L^2(\Omega)^d \,:\, v|_K \in H^1(K)^d \quad \text{for all } K \in \mathscr{T}_H\},\\
H(\mathrm{div};\Omega) &:= \{\tau \in L^2(\Omega)^{d\times d} \,:\, \mathrm{div}\,\tau \in L^2(\Omega)^d\},\\
\Lambda &:= \left\{\sigma n^K|_{\partial K} \in H^{-1/2}(\partial K)^d \quad \text{for all } K \in \mathscr{T}_H \,:\, \sigma \in H(\mathrm{div};\Omega)\right\},\\
Q &:= L^2(\Omega).
\end{aligned}$$

We define an inner product on $\mathbf{V}$ by

$$(u,v)_{\mathbf{V}} := \frac{1}{d_\Omega^2}(u,v)_\Omega + \sum_{K\in\mathscr{T}_H}(\nabla u,\nabla v)_K \quad \text{for all } u,v \in \mathbf{V},$$

where d_Ω is the diameter of Ω, $(\cdot,\cdot)_D$ the L^2 inner product in $L^2(D)$, $D \subset \Omega$. We equip the spaces $H(\mathrm{div};\Omega)$ and $\mathbf{V}$ with the following norms,

$$\|\sigma\|_{\mathrm{div}} := \left\{\sum_{K\in\mathscr{T}_H}\left[\|\sigma\|_{0,K}^2 + d_\Omega^2\,\|\nabla\cdot\sigma\|_{0,K}^2\right]\right\}^{1/2} \quad \text{and} \quad \|v\|_{\mathbf{V}} := (v,v)_{\mathbf{V}}^{1/2},$$

respectively. For the space Λ, we use the quotient norm, i.e.,

$$\|\mu\|_\Lambda := \inf_{\substack{\sigma\in H(\mathrm{div};\Omega)\\ \sigma n^K=\mu \text{ on } \partial K, K\in\mathscr{T}_H}} \|\sigma\|_{\mathrm{div}}. \tag{5}$$

We denote by $(\cdot,\cdot)_{\mathscr{T}_H}$ and $(\cdot,\cdot)_{\partial\mathscr{T}_H}$ the following

$$(w,v)_{\mathscr{T}_H} := \sum_{K\in\mathscr{T}_H}(w,v)_K \qquad \text{and} \qquad (\mu,v)_{\partial\mathscr{T}_H} := \sum_{K\in\mathscr{T}_H}\langle\mu,v\rangle_{\partial K},$$

where $w,v \in \mathbf{V}$ and $\mu \in \Lambda$, and $\langle\cdot,\cdot\rangle_{\partial K}$ is the duality pair between $H^{-1/2}(\partial K)^d$ and $H^{1/2}(\partial K)^d$.

We recall from Lemma 8.3 in [7] that the norm (5) is equivalent to a dual norm, namely,

$$\frac{\sqrt{2}}{2}\,\|\mu\|_\Lambda \le \sup_{v\in\mathbf{V}}\frac{(\mu,v)_{\partial\mathscr{T}_H}}{\|v\|_{\mathbf{V}}} \le \|\mu\|_\Lambda \quad \text{for all } \mu \in \Lambda. \tag{6}$$

Above and hereafter, we lighten the notation and understand the supremum to be taken over sets excluding the zero function, even though this is not specifically indicated.

We introduce the norm $\|(\cdot,\cdot)\|_{\mathbf{V}\times Q}$ for the product space $\mathbf{V}\times Q$, by

$$\|(v,q)\|_{\mathbf{V}\times Q} := \left\{\|v\|_{\mathbf{V}}^2 + \|q\|_Q^2\right\}^{1/2},$$

with $\|q\|_Q := \|q\|_{0,\Omega}$. Finally, for each $K \in \mathscr{T}_H$, we define the local spaces $\mathbf{V}(K) := H^1(K)^d$ and $Q(K) := L^2(K)$, with the follows norms

$$\begin{aligned}\|v\|_{\mathbf{V}(K)} :=& \left\{ d_\Omega^{-2} \|v\|_{0,K}^2 + \|\nabla v\|_{0,K}^2 \right\}^{1/2},\\ \|q\|_{Q(K)} :=& \|q\|_{0,K},\\ \|(v,q)\|_{\mathbf{V}(K)\times Q(K)} :=& \left\{ \|v\|_{\mathbf{V}(K)}^2 + \|q\|_{Q(K)}^2 \right\}^{1/2},\end{aligned}$$

for all $v \in \mathbf{V}(K)$ and $q \in Q(K)$.

Now, we consider the definition for the jump over a face $F = \partial K^+ \cap \partial K^- \in \mathscr{E}_0$ of a function $v \in \mathbf{V}$ as follows:

$$[\![v]\!] := (v|_{K^+})|_F - (v|_{K^-})|_F,$$

and the average by

$$\{\!\{v\}\!\} := \frac{1}{2}\left(v|_{K^+} + v|_{K^-} \right).$$

We update the notation $a(\cdot,\cdot)$ and $b(\cdot,\cdot)$ by extending them to the space $\mathbf{V}$ as follows

$$a(w,v) := \sum_{K\in\mathscr{T}_H} a_K(w,v),$$

with

$$a_K(w,v) := (\nu\nabla u, \nabla v)_K + \frac{1}{2}\left((\nabla u)\alpha, v\right)_K - \frac{1}{2}\left(u, (\nabla v)\alpha\right)_K + \left(\gamma_0 u, v\right)_K, \tag{7}$$

and

$$b(v,q) := \sum_{K\in\mathscr{T}_H} b_K(v,q) \quad \text{with} \quad b_K(v,q) := -(\nabla\cdot v, q)_K,$$

for all $w, v \in \mathbf{V}$, $q \in Q$.

We consider the following hybrid formulation of problem (3): *Find* $(u,p,\lambda,\rho) \in \mathbf{V} \times Q \times \Lambda \times \mathbb{R}$ *such that*

$$\begin{cases} a(u,v) + b(v,p) + (\lambda, v)_{\partial\mathscr{T}_H} = (f, v)_{\mathscr{T}_H} & \text{for all } v \in \mathbf{V},\\ b(u,q) + (\rho, q)_\Omega = 0 & \text{for all } q \in Q,\\ (\mu, u)_{\partial\mathscr{T}_H} = \langle \mu, g\rangle_{\partial\Omega} & \text{for all } \mu \in \Lambda,\\ (\xi, p)_\Omega = 0 & \text{for all } \xi \in \mathbb{R}. \end{cases} \tag{8}$$

In formulation (8), the velocity and pressure belong a priori to a larger space than the solutions of the original problem (3). Note that the third equation in (8) imposes $H^1(\Omega)$–conformity on the velocity, and the fourth the mean value of the pressure equal zero. Concerning the solvability of problem (8) we have the following result

Theorem 1 *The function $(u,p) \in H^1(\Omega)^d \times L_0^2(\Omega)$, with $u = g$ on $\partial\Omega$, is the unique solution of* (3) *if and only if $(u,p,\lambda,\rho) \in \mathbf{V}\times Q\times\Lambda\times\mathbb{R}$ is the unique solution of* (8)*. Moreover, it holds $\rho = 0$ and*

$$\lambda = \left((-\nu\nabla u + p\mathbf{I})n^K + \frac{1}{2}(u\otimes\alpha)n^K \right)\Big|_{\partial K} \quad \textit{for all } K \in \mathscr{T}_H, \tag{9}$$

where $\mathbf{I}$ is the $d\times d$ identity tensor.

Proof Let (u,p) be the solution of (3), and define the functional $\mathscr{F}:\mathbf{V}\longrightarrow\mathbb{R}$ by

$$\mathscr{F}(v):=(f,v)_{\mathscr{T}_H}-(\nu\nabla u,\nabla v)_{\mathscr{T}_H}-\frac{1}{2}((\nabla u)\alpha,v)_{\mathscr{T}_H}+\frac{1}{2}(u,(\nabla v)\alpha)_{\mathscr{T}_H}-(\gamma_0 u,v)_{\mathscr{T}_H}+(\nabla\cdot v,p)_{\mathscr{T}_H},$$

for all $v\in\mathbf{V}$. It is clear that $\mathscr{F}$ is continuous and vanishes on $H_0^1(\Omega)^d$. From Lemma 1 in [44], there exists a unique $\lambda\in\Lambda$ such that $\mathscr{F}(v)=(\lambda,v)_{\partial\mathscr{T}_H}$ for all $v\in\mathbf{V}$, thus the first equation in (8) holds. Now integrating by parts we get

$$\begin{aligned}\sum_{K\in\mathscr{T}_H}(\lambda,v)_{\partial K}&=\sum_{K\in\mathscr{T}_H}\left[(f,v)_K-(\nu\nabla u,\nabla v)_K-\frac{1}{2}((\nabla u)\alpha,v)_K+\frac{1}{2}(u,(\nabla v)\alpha)_K-(\gamma_0 u,v)_K+(\nabla\cdot v,p)_K\right]\\&=\sum_{K\in\mathscr{T}_H}((-\nu\nabla u+p\mathbf{I})n^K+\frac{1}{2}(u\otimes\alpha)n^K,v)_{\partial K},\end{aligned}$$

for all $v\in\mathbf{V}$, and then (9) holds.

On the other hand, since that $(\nabla\cdot u,q)_{\mathscr{T}_H}=(\nabla\cdot u,q)_\Omega=0$ for all $q\in L_0^2(\Omega)$, Lemma 5 in [8] guarantees that there exists a unique $\rho\in\mathbb{R}$ such that $(\nabla\cdot u,q)_{\mathscr{T}_H}=(\rho,q)_\Omega$ for all $q\in Q$ and so the second equation of (8) holds. Now, using Gauss's Theorem, we get,

$$\|\rho\|_{0,\Omega}^2=\sum_{K\in\mathscr{T}_H}(u\cdot n^K,\rho)_{\partial K}=(u\cdot n,\rho)_{\partial\Omega}=(g\cdot n,\rho)_{\partial\Omega}.$$

By the compatibility condition, we have that $(g\cdot n,\rho)_{\partial\Omega}=0$ and then $\rho=0$. Next, take $q\in H(\mathrm{div};\Omega)$, and define $\mu=qn^K$ on ∂K for all $K\in\mathscr{T}_H$. Using integration by parts we have

$$(\mu,u)_{\partial\mathscr{T}_H}=\sum_{K\in\mathscr{T}_H}\langle qn^K,u\rangle_{\partial K}=\sum_{F\in\mathscr{E}_H}([\![q]\!],\{\!\{u\}\!\})_F+(\{\!\{q\}\!\},[\![u]\!])_F=(\mu,g)_{\partial\Omega},$$

this prove the third equation of (8). The fourth equation is true since $p\in L_0^2(\Omega)$ and $\xi\in\mathbb{R}$. This way we conclude that $(u,p,\lambda,\rho)\in\mathbf{V}\times Q\times\Lambda\times\mathbb{R}$ satisfies (8) with $\rho=0$, and

$$\lambda=\left[(-\nu\nabla u+p\mathbf{I})\,n^K+\frac{1}{2}\,(u\otimes\alpha)\,n^K\right]\Big|_{\partial K}\quad\text{for all } K\in\mathscr{T}_H.$$

Reciprocally, let $(u,p,\lambda,0)\in\mathbf{V}\times Q\times\Lambda\times\mathbb{R}$ the unique solution of (8). From the fourth equation of (8) we have that $p\in L_0^2(\Omega)$. Let $u_g\in H^1(\Omega)^d$ such that $u_g=g$ on $\partial\Omega$. Then, $u-u_g\in\mathbf{V}$ and using the third equation of (8) we have that $(\mu,u-u_g)_{\partial\mathscr{T}_H}=0$ for all $\mu\in\Lambda$. This way, from Lemma 1 in [44], $u-u_g\in H_0^1(\Omega)^d$ and then $u\in H^1(\Omega)^d$ with $u=g$ on $\partial\Omega$. From the second equation of (8) and considering $q\in L_0^2(\Omega)$ we get $b(u,q)=0$. Finally, using Lemma 1 of [44] and the first equation of (8) we have that

$$a(u,v)+b(v,q)=(f,v)_{\mathscr{T}_H},$$

for all $v\in H_0^1(\Omega)^d$, where we used $(\lambda,v)_{\partial\mathscr{T}_H}=0$. Therefore, (u,p) solves (3). Uniqueness of (8) follows from the uniqueness of (3). □

2.3 Standard results at local level

For the discrete analysis, we select two local finite dimensional spaces $\mathbf{V}_h(K) \subset \mathbf{V}(K)$ and $Q_h(K) \subset Q(K)$, whose functions are defined over a shape–regular partition of K, denoted by $\left\{\mathscr{T}_h^K\right\}_{h>0}$, where h is the characteristic length of $\mathscr{T}_h^K$. Particularly, hereafter we adopt the following polynomial spaces

$$\mathbf{V}_h(K) := \left\{ v_h \in \mathbf{V}(K) \cap C^0(K)^d \,:\, v_h|_\tau \in \mathbb{P}_k(\tau)^d \;\text{ for all } \tau \in \mathscr{T}_h^K \right\}, \tag{10}$$

and

$$Q_h(K) := \left\{ q_h \in Q(K) \cap C^0(K) \,:\, q_h|_\tau \in \mathbb{P}_n(\tau) \text{ for all } \tau \in \mathscr{T}_h^K \right\}, \tag{11}$$

where $\mathbb{P}_s(\tau)$ is the space of polynomial functions in $\tau \in \mathscr{T}_h^K$, with total degree less than or equal to s, $s \geq 1$. Thus we define the global finite dimensional spaces as

$$\mathbf{V}_h := \bigoplus_{K \in \mathscr{T}_H} \mathbf{V}_h(K) \quad \text{and} \quad Q_h := \bigoplus_{K \in \mathscr{T}_H} Q_h(K).$$

The set of faces ζ of $\mathscr{T}_h^K$ is denoted by

$$\mathscr{E}_h^K := \mathscr{E}_0^K \cup \mathscr{E}_b^K,$$

where $\mathscr{E}_0^K$ is the set of internal faces and $\mathscr{E}_b^K = \mathscr{E}_h^K \setminus \mathscr{E}_0^K$, i.e., $\mathscr{E}_b^K$ are the faces of $\tau \in \mathscr{T}_h^K$ which belong to ∂K. Also, for each $\tau \in \mathscr{T}_h^K$ and $\zeta \in \mathscr{E}_h^K$, we denote by $\mathscr{N}(\tau)$ the set of nodes of τ, $\mathscr{N}(\zeta)$ the set of nodes of ζ, $\mathscr{E}(\tau)$ the set of edges of τ and then we define

$$\omega_\zeta := \bigcup_{\zeta \in \mathscr{E}(\tau')} \tau', \qquad \tilde{\omega}_\tau := \bigcup_{\mathscr{N}(\tau) \cap \mathscr{N}(\tau') \neq \phi} \tau', \qquad \tilde{\omega}_\zeta := \bigcup_{\mathscr{N}(\zeta) \cap \mathscr{N}(\tau') \neq \phi} \tau'.$$

In the rest of this work, we will use the following notation

$$\begin{aligned} a \preceq b &\Longleftrightarrow a \leq Cb, \\ a \succeq b &\Longleftrightarrow a \geq Cb, \\ a \simeq b &\Longleftrightarrow a \preceq b \text{ and } a \succeq b, \end{aligned}$$

where the positive constant C is independent of any mesh size.

Also, we will use standard bubble functions and some of the results associated with them. For simplicity, we consider the case with $d = 2$, but the same kind of results are valid with $d = 3$.

For all $\tau \in \mathscr{T}_h^K$, we define the element bubble function b_τ^K by

$$b_\tau^K := 27 \prod_{x \in \mathscr{N}(\tau)} \lambda_x,$$

where λ_x corresponds to the barycentric coordinates associated to node x. Let $\hat{\tau}$ be the standard reference element with vertices $\tilde{n}_1 = (1,0)$, $\tilde{n}_2 = (0,1)$ and $\tilde{n}_3 = (0,0)$ and define the edge bubble function by

$$b_{\hat{\zeta}}^{\hat{K}} = 4\hat{\lambda}_3\hat{\lambda}_1,$$

where $\hat{\zeta} := \{(v,0) : v \in [0,1]\}$. For $\zeta \in \mathscr{E}_H$ assume that $\omega_\zeta = \tau_1 \cup \tau_2$ and $G_{\zeta,i}$ be the (orientation preserving) affine transformation defined in Figure 1 such that $G_{\zeta,i}(\hat{\tau}) = \tau_i$ and $G_{\zeta,i}(\hat{\zeta}) = \zeta$, with $i = 1,2$. We define the bubble function associated with ζ by

$$b_\zeta^K := \begin{cases} b_{\hat{\zeta}}^{\hat{K}} \circ G_{\zeta,i}^{-1}, & \text{on } \tau_i, \quad i = 1,2, \\ 0 & \text{on} \quad \Omega \setminus \omega_\zeta. \end{cases}$$

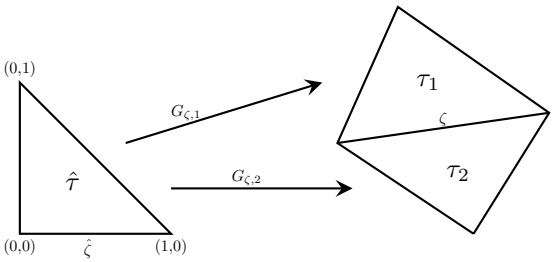

Fig. 1 Affine transformation $G_{\zeta,i}, i = 1,2$ with $d = 2$.

Let $\hat{\Pi} := \{(x,0) : x \in \mathbb{R}\}$ and let $\hat{Q} : \mathbb{R}^2 \to \hat{\Pi}$ be the orthogonal projection from $\mathbb{R}^2$ to $\hat{\Pi}$. We introduce the lifting operator $\hat{P}_{\hat{\zeta}} : \mathbb{P}_k(\hat{\zeta}) \to \mathbb{P}_k(\hat{\tau})$ given by

$$\hat{s} \longmapsto \hat{P}_{\hat{\zeta}}(\hat{s}) = \hat{s} \circ \hat{Q}.$$

Let $\tau_i \subseteq \omega_\zeta$. We define the lifting operator $P_{\zeta,\tau_i} : \mathbb{P}_k(\zeta) \to \mathbb{P}_k(\tau_i)$ by

$$P_{\zeta,\tau_i}(s) = \hat{P}_{\hat{\zeta}}(s \circ G_{\zeta,i}) \circ G_{\zeta,i}^{-1}.$$

Using these notations, we can define a lifting operator $P_\zeta : \mathbb{P}_k(\zeta) \to \mathbb{P}_k(\omega_\zeta)$ by

$$s \in \mathbb{P}_k(\zeta) \longmapsto P_\zeta(s) := \begin{cases} P_{\zeta,\tau_1}(s) \text{ in } \tau_1, \\ P_{\zeta,\tau_2}(s) \text{ in } \tau_2, \end{cases}$$

for $s = (s_1, s_2) \in \mathbb{P}_k(\zeta)^2$, we define $P_\zeta^K(s)$ by

$$P_\zeta^K(s) = (P_\zeta(s_1), P_\zeta(s_2)).$$

The next result can be prove using scaling argument.

Theorem 2 *Let $K \in \mathscr{T}_H$ and b_τ^K and b_ζ^K be the bubbles functions corresponding to $\tau \in \mathscr{T}_h^K$ and $\zeta \in \mathscr{E}_h^K$, respectively . Then*

$$\begin{aligned} &\|v_h\|_{0,\tau}^2 \preceq (b_\tau^K v_h, v_h)_\tau \preceq \|v_h\|_{0,\tau}^2, \\ &\|v_h\|_{0,\tau}^2 \preceq \|b_\tau^K v_h\|_{0,\tau} + h_\tau |b_\tau^K v_h|_{1,\tau} \preceq \|v_h\|_{0,\tau}, \\ &\|v_h\|_{0,\zeta}^2 \preceq (b_\zeta^K v_h, v_h)_\zeta \preceq \|v_h\|_{0,\zeta}^2, \\ &h_\tau^{-1/2} \|b_\zeta^K v_h\|_{0,\tau} + h_\tau^{1/2} |b_\zeta^K v_h|_{1,\tau} \preceq \|v_h\|_{0,\zeta}, \end{aligned}$$

for all $v_h \in \mathbb{P}_n(\mathscr{T}_h^K)$, $n \geq 0$.

Proof See Theorem 2.2 and Theorem 2.4 in [4]. □

Lemma 1 *We have that*

$$\|v\|_{0,F}^2 \preceq H_F \left\{ H_K^{-2} \|v\|_{0,K}^2 + |v|_{1,K}^2 \right\},$$

for all $K \in \mathscr{T}_H$, $F \subset \partial K$ and $v \in \mathbf{V}(K)$.

Proof See Theorem 3.10 in [2] or (10.3.8) in [18]. □

Theorem 3 *For all $q \in Q(K)$, we have that*

$$\sup_{v \in \mathbf{V}(K)} \frac{b_K(v,q)}{\|v\|_{\mathbf{V}(K)}} \succeq \|q\|_{Q(K)}.$$

Proof See Theorem 2.1 in [10]. □

For each $K \in \mathscr{T}_H$, we denote by $\mathscr{C}_h^K : \mathbf{V}(K) \to \mathbf{V}_1^K$, the Clément interpolation operator, where

$$\mathbf{V}_1^K := \left\{ v_h \in C(K)^d : v_h \in \mathbb{P}_1(\tau)^d, \, \forall \, \tau \in \mathscr{T}_h^K \right\}.$$

For all $\tau \in \mathscr{T}_h^K$ and all $\zeta \in \mathscr{E}_h^K$, this operator satisfies the following estimates (see [21], [26])

$$\begin{aligned} \|\mathscr{C}_h^K(v)\|_{0,\tau} &\preceq \|v\|_{0,\tilde{\omega}_\tau}, \\ \|v - \mathscr{C}_h^K(v)\|_{0,\tau} &\preceq h_\tau |v|_{1,\tilde{\omega}_\tau}, \\ \|v - \mathscr{C}_h^K(v)\|_{0,\zeta} &\preceq h_\zeta^{1/2} |v|_{1,\tilde{\omega}_\zeta}, \end{aligned} \tag{12}$$

for all $v \in \mathbf{V}(K)$.

3 The MHM method

In this section, we present the MHM method as a consequence of a characterization of the exact solution in terms of a local–global system equivalent to (8).

3.1 Characterizing the exact solution

The goal of the Multiscale Hybrid-Mixed approach is to take advantage of the local nature of problem (8), by decomposing it into independent local problems coupled with a face-based global problem. Using these ideas, the hybrid formulation (8) is equivalently to: *Find* $(u,p,\lambda,\rho) \in \mathbf{V} \times Q \times \Lambda \times \mathbb{R}$ *such that*

$$\begin{cases} (\mu,u)_{\partial \mathscr{T}_H} = \langle \mu, g \rangle_{\partial\Omega} & \text{for all } \mu \in \Lambda, \\ (\xi,p)_\Omega = 0 & \text{for all } \xi \in \mathbb{R}, \end{cases} \tag{13}$$

$$\begin{cases} a(u,v) + b(v,p) + (\lambda,v)_{\partial \mathscr{T}_H} = (f,v)_{\mathscr{T}_H} & \text{for all } v \in \mathbf{V}, \\ b(u,q) + (\rho,q)_\Omega = 0 & \text{for all } q \in Q. \end{cases} \tag{14}$$

Note that system (14) can be localized in each $K \in \mathscr{T}_H$ by testing (13)-(14) with $(v,q,\mu,\xi) = (v|_K, q|_K, 0, 0)$. This gives us

$$\begin{cases} a_K(u,v) + b_K(v,p) = -\langle \lambda, v\rangle_{\partial K} + (f,v)_K \quad \text{for all } v \in \mathbf{V}(K), \\ b_K(u,q) = -(\rho,q)_K \quad \text{for all } q \in Q(K). \end{cases} \tag{15}$$

Also from (15), (u,p) can be computed in terms of λ and ρ . Specifically, owing to the linearity of problem (15), the exact solution decompose as follows

$$u = u^{\lambda} + u^{f} + u^{\rho} \quad \text{and} \quad p = p^{\lambda} + p^{f} + p^{\rho}, \tag{16}$$

where the functions used in (16) are given by:

– $(u^{\lambda}, p^{\lambda}) \in \mathbf{V} \times Q$ such that $u^{\lambda}|_K$ and $p^{\lambda}|_K$ satisfy

$$\begin{cases} a_K(u^{\lambda}, w) + b_K(w, p^{\lambda}) = -\langle \lambda, w\rangle_{\partial K} \quad \text{for all } w \in \mathbf{V}(K), \\ b_K(u^{\lambda}, q) = 0 \quad \text{for all } q \in Q(K); \end{cases} \tag{17}$$

– $(u^{f}, p^{f}) \in \mathbf{V} \times Q$ such that $u^{f}|_K$ and $p^{f}|_K$ satisfy

$$\begin{cases} a_K(u^{f}, w) + b_K(w, p^{f}) = (f,w)_K \quad \text{for all } w \in \mathbf{V}(K), \\ b_K(u^{f}, q) = 0 \quad \text{for all } q \in Q(K); \end{cases} \tag{18}$$

– $(u^{\rho}, p^{\rho}) \in \mathbf{V} \times Q$ such that $u^{\rho}|_K$ and $p^{\rho}|_K$ satisfy

$$\begin{cases} a_K(u^{\rho}, w) + b_K(w, p^{\rho}) = 0 \quad \text{for all } w \in \mathbf{V}(K), \\ b_K(u^{\rho}, q) = -(\rho,q)_K \quad \text{for all } q \in Q(K). \end{cases} \tag{19}$$

Next, testing (13) with $(v,q,\mu,\xi) = (0,0,\mu,\xi)$ and using (16), we obtain the following global problem: *Find* $(\lambda,\rho) \in \Lambda \times \mathbb{R}$ *such that*

$$\begin{cases} (\mu, u^{\lambda} + u^{\rho})_{\partial \mathscr{T}_H} = (\mu, g)_{\partial\Omega} - (\mu, u^{f})_{\partial \mathscr{T}_H}, \quad \forall \mu \in \Lambda \\ (\xi, p^{\lambda} + p^{\rho})_{\Omega} = -(\xi, p^{f})_{\Omega}, \quad \forall \xi \in \mathbb{R}, \end{cases} \tag{20}$$

for all $\mu \in \Lambda$ and $\xi \in \mathbb{R}$.

Remark 3 Following [8], it is possible to prove that $\rho = 0$, and therefore (16) reduces to

$$u = u^{\lambda} + u^{f} \quad \text{and} \quad p = p^{\lambda} + p^{f}. \tag{21}$$

We define a local bilinear form B_K given by

$$B_K((w,r),(v,q)) := a_K(w,v) + b_K(v,r) - b_K(w,q), \tag{22}$$

with $(w,r),(v,q) \in \mathbf{V}(K) \times Q(K)$, and naturally we denote

$$B((w,r),(v,q)) := \sum_{K \in \mathscr{T}_H} B_K((w,r),(v,q)).$$

Theorem 4 *We have that local problems* (17)–(19) *are well–posed, and it holds*

$$\|(w,r)\|_{\mathbf{V}(K)\times Q(K)} \preceq \sup_{(v,q)\in \mathbf{V}(K)\times Q(K)} \frac{B_K((w,r),(v,q))}{\|(v,q)\|_{\mathbf{V}(K)\times Q(K)}}.$$

Proof Thanks to Theorem 3 we have an inf–sup condition for $b_K(\cdot,\cdot)$, and using the ellipticity of $a_K(\cdot,\cdot)$, give in (7), the result follows. □

Remark 4 From (7) the coercivity of $a_K(\cdot,\cdot)$ over $\mathbf{V}(K)$ holds. Then, using Theorem 3, and the inf–sup condition the well-posedness of (17)–(20) follows. Next, using Theorem 4 and the Riesz Representation Theorem, the bilinear form B satisfies a global inf–sup condition with a constant independent of H and h, and only depending on d_Ω, and d, respectively.

3.2 The method

The characterization of the exact solution (u,p) in terms of the global–local system (17)–(20) yield the MHM method. Consider a finite dimensional space Λ_H of Λ such that

$$\Lambda_0 \subseteq \Lambda_H \subset \Lambda \cap L^2(\mathscr{E}_H)^d,$$

with

$$\Lambda_0 := \left\{ \sigma n^K|_F \in \mathbb{P}_0(F)^d \text{ for all } F \subset \partial K,\, K \in \mathscr{T}_H : \sigma \in H(\mathrm{div};\Omega) \right\},$$

where $\mathbb{P}_0(F)$ is the space of constant polynomial defined on F. In this work, we search for approximating Lagrange multipliers in the space spanned by piecewise polynomial functions, i.e.,

$$\Lambda_H = \Lambda_l := \left\{ \mu \in \Lambda \,:\, \mu|_{\tilde{F}} \in \mathbb{P}_l(\tilde{F})^d,\, \tilde{F} \in \mathscr{T}_{\tilde{H}}(F),\ \text{for all } F \subset \partial K,\, K \in \mathscr{T}_H \right\},$$

where $\mathbb{P}_l(F)$ is the space of piecewise polynomial functions on F of degree less than or equal $l \geq 0$. Unlike the usual interpolation choice [44], the functions in Λ_H may be discontinuous on faces $F \in \mathscr{E}_H$. Such a choice preserves the conformity of the MHM method and turns out to be central to maintaining the quality of the approximation when coefficients jump across faces. This will be explored in the numerical section.

Specifically, the solution of (20) is approximated by $(\lambda_H, \rho_H) \in \Lambda_H \times \mathbb{R}$, which is the solution to the *one-level MHM method*

$$\begin{cases} (\mu_H, u^{\lambda_H} + u^{\rho_H})_{\partial\mathscr{T}_H} = (\mu_H, g)_{\partial\Omega} - (\mu_H, u^f)_{\partial\mathscr{T}_H}, \\ (\xi_H, p^{\lambda_H} + p^{\rho_H})_\Omega = -(\xi_H, p^f)_\Omega, \end{cases} \tag{23}$$

for all $\mu_H \in \Lambda_H$ and $\xi_H \in \mathbb{R}$, where u^{λ_H}, u^f, u^{ρ_H} and pressures p^{λ_H}, p^f, p^{ρ_H} solve (17)–(19). Thus, the *one level* solution (u_H, p_H) is given through the expressions

$$u_H := u^{\lambda_H} + u^f + u^{\rho_H} \quad \text{and} \quad p_H := p^{\lambda_H} + p^f + p^{\rho_H}.$$

Note that to make the one level MHM method effective, we need to solve local problems (17)–(19), exactly, which is, en general, not possible. To overcome this, we introduce the *two-level MHM method* which consists of: *Find* $(\lambda_H, \rho_H) \in \Lambda_H \times \mathbb{R}$ *such that*

$$\begin{cases} (\mu_H, u_h^{\lambda_H} + u_h^{\rho_H})_{\partial\mathscr{T}_H} = (\mu_H, g)_{\partial\Omega} - (\mu_H, u_h^f)_{\partial\mathscr{T}_H}, \\ (\xi_H, p_h^{\lambda_H} + p_h^{\rho_H})_\Omega = -(\xi_H, p_h^f)_\Omega, \end{cases} \tag{24}$$

for all $(\mu_H, \xi_H) \in \Lambda_H \times \mathbb{R}$. In this work, we adopt a stabilized finite element method [14] to approximate the solution of the local problems (17)–(19) computing the approximated velocities $u_h^{\lambda_H}$, u_h^f, $u_h^{\rho_H}$ and pressures $p_h^{\lambda_H}$, p_h^f, $p_h^{\rho_H}$.

As such, the two-level discrete solution $(u_{H,h}, p_{H,h})$ is given through the expressions

$$u_{H,h} := u_h^{\lambda_H} + u_h^f + u_h^{\rho_H} \quad \text{and} \quad p_{H,h} := p_h^{\lambda_H} + p_h^f + p_h^{\rho_H}.$$

Such a choice makes the appealing option of using equal-order nodal pairs of interpolation spaces for the velocity and the pressure variables (i.e. $k = n$ in (10) and (11)) as the second–level solver. For completeness, we recall (see [14] for details) that this scheme consists of: *Find* $(u,p) \in \mathbf{V}_h(K) \times Q_h(K)$ *such that*

$$B_K^s((u,p),(v,q)) = F_K^s(v,q) \quad \text{for all } (v,q) \in \mathbf{V}_h(K) \times Q_h(K), \tag{25}$$

where

$$B_K^s((u,p),(v,q)) := B_K((u,p),(v,q)) + \sum_{\tau\in\mathscr{T}_h^K} \kappa_\tau(\nabla\cdot u,\nabla\cdot v)_\tau \\ - \sum_{\tau\in\mathscr{T}_h^K} \delta_\tau(-\nu\Delta u+(\nabla u)\alpha+\gamma u+\nabla p,-\nu\Delta v-(\nabla v)\alpha+\gamma v-\nabla q)_\tau,$$

and

$$F_K^s(v,q) := F_K(v,q) - \sum_{\tau\in\mathscr{T}_h^K} \delta_\tau(f,-\nu\Delta v-(\nabla v)\alpha+\gamma v-\nabla q)_\tau.$$

The stabilization parameters are given by

$$\kappa_\tau := \|\alpha\|_{\infty,\tau} h_\tau \min\{1,Pe_\tau^2\}, \quad \text{and} \quad \delta_\tau := \frac{h_\tau^2}{\gamma h_\tau^2 \max\{1,Pe_\tau^1\} + \frac{4\nu}{m_\tau}\max\{1,Pe_\tau^2\}}, \tag{26}$$

where the local *Péclet* numbers are defined by

$$Pe_\tau^1 := \frac{4\nu}{\gamma h_\tau^2 m_\tau} \qquad \text{and} \qquad Pe_\tau^2 := \frac{m_\tau\|\alpha\|_{\infty,\tau}h_\tau}{4\nu}.$$

and $m_\tau := \min\left\{\frac{1}{3}, C_k\right\}$ with

$$C_k h_\tau^2 \|\Delta v\|_{0,\tau}^2 \le \|\nabla v\|_{0,\tau}^2 \quad \text{for all } v\in\mathbf{V}_h(K). \tag{27}$$

Here C_k is a constant that depends only on d and the polynomial degree chosen for the velocity (see [30]).

Owing to definitions (25)–(27), the local solutions in (17)–(19) are approximated, in each $K\in\mathscr{T}_H$, by the solutions of the following discrete problems:

- *Find* $(u_h^{\lambda_H}, p_h^{\lambda_H}) \in \mathbf{V}_h(K)\times Q_h(K)$ *such that*

$$B_K^s((u_h^{\lambda_H}, p_h^{\lambda_H}),(v,q)) = -\langle\lambda_H, v\rangle_{\partial K} \quad \text{for all } (v,q)\in\mathbf{V}_h(K)\times Q_h(K); \tag{28}$$

- *Find* $(u_h^f, p_h^f) \in \mathbf{V}_h(K)\times Q_h(K)$ *such that*

$$B_K^s((u_h^f, p_h^f),(v,q)) = F_K^s(v,q) \quad \text{for all } (v,q)\in\mathbf{V}_h(K)\times Q_h(K); \tag{29}$$

- *Find* $(u_h^{\rho_H}, p_h^{\rho_H}) \in \mathbf{V}_h(K)\times Q_h(K)$ *such that*

$$B_K^s((u_h^{\rho_H}, p_h^{\rho_H}),(v,q)) = (\rho_H, q)_K \quad \text{for all } (v,q)\in\mathbf{V}_h(K)\times Q_h(K). \tag{30}$$

Remark 5 As in the continuous case, in the discrete case we can prove that $\rho_H = 0$, following the same ideas from [8] and hence the solutions of the one-level and two-level MHM methods, can be characterized as follows

$$u_H := u^{\lambda_H} + u^f \quad \text{and} \quad p_H := p^{\lambda_H} + p^f, \tag{31}$$

$$u_{H,h} := u_h^{\lambda_H} + u_h^f \quad \text{and} \quad p_{H,h} := p_h^{\lambda_H} + p_h^f. \tag{32}$$

4 A multiscale a posteriori error estimator

In this section, we define a two–level residual error estimator. Let η_1 be the *first–level a posteriori error estimator*, given by

$$\eta_1 := \left\{ \sum_{K\in\mathscr{T}_H} \sum_{F\subset\partial K} \eta_{1,F}^2 \right\}^{1/2},$$

where

$$\eta_{1,F} := \frac{\|R_F\|_{0,F}}{H_F^{1/2}},$$

with

$$R_F := \begin{cases} -\frac{1}{2}\left[\!\left[u_{H,h}\right]\!\right], F \in \mathscr{E}_0, \\ \\ g - u_{H,h}, \quad F \in \mathscr{E}_H \setminus \mathscr{E}_0. \end{cases}$$

Recalling that, $\left\{\mathscr{T}_h^K\right\}_{h>0}$ is a regular family of triangulations of $K \in \mathscr{T}_H$, we define residuals over each $\tau \in \mathscr{T}_h^K$ and $\zeta \in \mathscr{E}_h^K$, respectively, as follows:

$$R_\tau^K := \left(\nu\Delta u_{H,h} - (\nabla u_{H,h})\alpha - \gamma u_{H,h} - \nabla p_{H,h} + f\right)|_\tau,$$

and

$$R_\zeta^K := \begin{cases} \left[\!\left[-\nu\dfrac{\partial u_{H,h}}{\partial n_\zeta^\tau} + p_{H,h}n_\zeta^\tau + \dfrac{1}{2}(u_{H,h}\otimes\alpha)n_\zeta^\tau \right]\!\right] & \text{on } \zeta \in \mathscr{E}_0^K, \\ -\lambda_H - \nu\dfrac{\partial u_{H,h}}{\partial n_\zeta^\tau} + p_{H,h}n_\zeta^\tau + \dfrac{1}{2}(u_{H,h}\otimes\alpha)n_\zeta^\tau & \text{on } \zeta \in \mathscr{E}_b^K. \end{cases}$$

Its global version reads

$$\eta_{2,K} := \left\{ \sum_{\tau\in\mathscr{T}_h^K} \left(h_\tau^2 \|R_\tau^K\|_{0,\tau}^2 + \|\nabla\cdot u_{H,h}\|_{0,\tau}^2\right) + \sum_{\zeta\in\mathscr{E}_h^K} h_\zeta \|R_\zeta^K\|_{0,\zeta}^2 \right\}^{1/2}, \tag{33}$$

and, thus, the *global second–level estimator* is defined by

$$\eta_2 := \frac{1}{2^{2l}} \left[\sum_{K\in\mathscr{T}_H} \eta_{2,K}^2 \right]^{1/2},$$

where l is the polynomial degree on faces. Summing up first and second level contributions, the global a posteriori error estimator η reads

$$\eta := \eta_1 + \eta_2. \tag{34}$$

4.1 Technical results

In this subsection, we introduce some technical results that will be useful to establish our main results. First, we present a residual functional which can be characterized in terms of local residuals on each $\tau \in \mathscr{T}_h^K$ and $\zeta \in \mathscr{E}_h^K$.

Lemma 2 *Let $(u_{H,h}, p_{H,h})$ be the solution from two-level MHM method given by* (32)*. Define the local residual functional $R_h : \mathbf{V}(K) \to \mathbb{R}$, by*

$$R_h(v) := (f,v)_K - \langle \lambda_H, v\rangle_{\partial K} - a_K(u_{H,h}, v) - b_K(p_{H,h}, v),$$

for all $v \in \mathbf{V}(K)$. Then,

$$R_h(v) = \sum_{\tau \in \mathscr{T}_h^K} (R_\tau^K, v)_\tau + \sum_{\zeta \in \mathscr{E}_h^K} (R_\zeta^K, v)_\zeta,$$

for all $v \in \mathbf{V}(K)$.

Proof Using the identity (4) on each $\tau \in \mathscr{T}_h^K$, equations (17) and (18), and integrating by parts, we have that

$$\begin{aligned}
R_h(v) &= -\langle \lambda_H, v\rangle_{\partial K} + (f,v)_K - (\nu \nabla u_{H,h}, v)_K - \frac{1}{2}((\nabla u_{H,h})\alpha, v)_K \\
&\quad + \frac{1}{2}(u_{H,h}, (\nabla v)\alpha)_K - (\gamma_0 u_{H,h}, v)_K + (\nabla \cdot v, p_{H,h})_K \\
&= -\langle \lambda_H, v\rangle_{\partial K} + \sum_{\tau \in \mathscr{T}_h^K} \Bigg[(f,v)_\tau - (\nu \nabla u_{H,h}, v)_\tau - \frac{1}{2}((\nabla u_{H,h})\alpha, v)_\tau \\
&\quad + \frac{1}{2}(u_{H,h}, (\nabla v)\alpha)_\tau - (\gamma_0 u_{H,h}, v) + (\nabla \cdot v, p_{H,h})_\tau \Bigg] \\
&= -\langle \lambda_H, v\rangle_{\partial K} + \sum_{\tau \in \mathscr{T}_h^K} \Bigg[(f,v)_\tau + (\nu \Delta u_{H,h}, v)_\tau \\
&\quad - \left(\frac{\partial u_{H,h}}{\partial n^\tau}, v \right)_{\partial \tau} - ((\nabla u_{H,h})\alpha, v)_\tau - \frac{1}{2}((\nabla \cdot \alpha) u_{H,h}, v)_\tau + \frac{1}{2}((\alpha \cdot n^\tau) u_{H,h}, v)_{\partial \tau} \\
&\quad - \left(\left(\gamma - \frac{1}{2}(\nabla \cdot \alpha) \right) u_{H,h}, v \right)_\tau - (\nabla p_{H,h}, v)_\tau + (p_{H,h} n^\tau, v)_{\partial \tau} \Bigg] \\
&= \sum_{\zeta \in \mathscr{E}_0^K} \left(\left[\left[-\nu \frac{\partial u_{H,h}}{\partial n_\zeta^\tau} + p_{H,h} n_\zeta^\tau + \frac{1}{2}(\alpha \cdot n_\zeta^\tau) u_{H,h} \right] \right], v \right) \\
&\quad + \sum_{\zeta \in \mathscr{E}_b^K} \left(-\lambda_H - \nu \frac{\partial u_{H,h}}{\partial n_\zeta^\tau} + p_{H,h} n_\zeta^\tau + \frac{1}{2}(\alpha \cdot n_\zeta^\tau) u_{H,h}, v \right) + \sum_{\tau \in \mathscr{T}_h^K} (R_\tau^K, v)_\tau \\
&= \sum_{\tau \in \mathscr{T}_h^K} (R_\tau^K, v)_\tau + \sum_{\zeta \in \mathscr{E}_h^K} (R_\zeta^K, v)_\zeta,
\end{aligned}$$

which conclude the proof. □

The following result gives us a bound for the norm of the difference between the one- and two-level MHM solutions (u_H, p_H) and $(u_{H,h}, p_{H,h})$, respectively. As expected, such estimates depend on the approximation property of the second level solver.

Lemma 3 *Let* (u_H, p_H) *and* $(u_{H,h}, p_{H,h})$*, be given in* (31) *and* (32)*, respectively. Then*

$$\|(u_H - u_{H,h}, p_H - p_{H,h})\|_{\mathbf{V}(K)\times Q(K)} \preceq \eta_{2,K},$$

for all $K \in \mathscr{T}_H$.

Proof Let $(e^u, e^p) := (u_H - u_{H,h}, p_H - p_{H,h})$. From (17), (18), (22), and Lemma 2, we have

$$\begin{aligned} B_K((e^u,e^p),(v,q)) &= B_K((u_H,p_H),(v,q)) - B_K((u_{H,h},p_{H,h}),(v,q)) \\ &= -\langle \lambda_H, v\rangle_{\partial K} + (f,v)_K - B_K((u_{H,h},p_{H,h}),(v,q)) \\ &= R_h(v) + b_K(u_{H,h},q) \\ &= \sum_{\tau\in\mathscr{T}_h^K}\Big[(R_\tau^K, v)_\tau - (\nabla\cdot u_{H,h}, q)_\tau\Big] + \sum_{\zeta\in\mathscr{E}_h^K}(R_\zeta^K, v)_\zeta, \end{aligned} \tag{35}$$

for all $v \in \mathbf{V}(K)$ and $q \in Q(K)$. For $K \in \mathscr{T}_H$, let $v_h := \mathscr{C}_h^K(v)$ with $v \in \mathbf{V}(K)$. Then, replacing v by $v - v_h$ in (35) and using Cauchy–Schwarz inequality, we get

$$\begin{aligned} &B_K((e^u,e^p),(v-v_h,q)) \\ &\le \sum_{\tau\in\mathscr{T}_h^K}\Big[\|R_\tau^K\|_{0,\tau}\|v-v_h\|_{0,\tau} + \|\nabla\cdot u_{H,h}\|_{0,\tau}\|q\|_{0,\tau}\Big] + \sum_{\zeta\in\mathscr{E}_h^K}\|R_\zeta^K\|_{0,\zeta}\|v-v_h\|_{0,\zeta}. \end{aligned} \tag{36}$$

On other hand, using (22), (28) and (29), and taking $(v,q) = (v_h, 0)$, we get

$$\begin{aligned} &B_K((e^u,e^p),(v_h,0)) \\ &= a_K(u_H - u_{H,h}, v_h) + b_K(v_h, p_H - p_{H,h}) \\ &= a_K(u_H, v_h) + b_K(v_h, p_H) - \big[a_K(u_{H,h}, v_h) + b_K(v_h, p_{H,h})\big] \\ &= -\langle \lambda_H, v_h\rangle_{\partial K} + (f, v_h)_K - \big[a_K(u_h^{\lambda_H}, v_h) + b_K(v_h, p_h^{\lambda_H}) \\ &\quad + a_K(u_h^f, v_h) + b_K(v_h, p_h^f)\big] \\ &= \sum_{\tau\in\mathscr{T}_h^K}\delta_\tau(\nu\Delta u_{H,h} - (\nabla u_{H,h})\alpha - \gamma u_{H,h} - \nabla p_{H,h} + f, -\nu\Delta v_h - (\nabla v_h)\alpha + \gamma v_h)_\tau \\ &\quad + \sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau(\nabla\cdot u_{H,h}, \nabla\cdot v_h)_\tau \\ &= \sum_{\tau\in\mathscr{T}_h^K}\Big[\delta_\tau(R_\tau^K, -\nu\Delta v_h - (\nabla v_h)\alpha + \gamma v_h)_\tau + \kappa_\tau(\nabla\cdot u_{H,h}, \nabla\cdot v_h)_\tau\Big]. \end{aligned} \tag{37}$$

From the definition of δ_τ in (26), it is possible to show that $\delta_\tau \le \min\left\{\dfrac{h_\tau^2}{12\nu}, \dfrac{h_\tau}{\|\alpha\|_\infty}\right\}$, thus using (27) we get

$$\begin{aligned} &\delta_\tau\| - \nu\Delta v_h - (\nabla v_h)\alpha + \gamma v_h\|_{0,\tau} \\ &\le \nu C_k^{-1}\delta_\tau h_\tau^{-1}\|\nabla v_h\|_{0,\tau} + \delta_\tau\|\alpha\|_\infty\|\nabla v_h\|_{0,\tau} + \delta_\tau\gamma\|v_h\|_{0,\tau} \\ &\le C_k^{-1}h_\tau\|\nabla v_h\|_{0,\tau} + h_\tau\|\nabla v_h\|_{0,\tau} + \frac{\gamma}{\|\alpha\|_\infty}h_\tau\|v_h\|_{0,\tau} \\ &\preceq h_\tau\|v_h\|_{1,\tau}. \end{aligned} \tag{38}$$

Now, using the fact that $\kappa_\tau \leq \|\alpha\|_\infty h_\tau$, and an inverse inequality, we get

$$\kappa_\tau(\nabla\cdot u_{H,h},\nabla\cdot v_h)_{0,\tau} \leq \kappa_\tau\|\nabla\cdot u_{H,h}\|_{0,\tau}\|\nabla\cdot v_h\|_{0,\tau} \leq \sqrt{d}\,\|\alpha\|_\infty h_\tau\|\nabla\cdot u_{H,h}\|_{0,\tau}\|\nabla v_h\|_{0,\tau} \preceq \|\nabla\cdot u_{H,h}\|_{0,\tau}\|v_h\|_{0,\tau}. \tag{39}$$

Finally, using (36)–(39), the properties (12), Cauchy-Schwarz inequality and mesh regularity, we arrive at

$$\begin{aligned}
&B_K((e^u,e^p),(v,q))\\
&= B_K((e^u,e^p),(v-v_h,q)) + B_K((e^u,e^p),(v_h,0))\\
&\preceq \sum_{\tau\in\mathscr{T}_h^K}\left[\|R_\tau^K\|_{0,\tau}\|v-v_h\|_{0,\tau} + \|\nabla\cdot u_{H,h}\|_{0,\tau}\|q\|_{0,\tau}\right] + \sum_{\zeta\in\mathscr{E}_h^K}\|R_\zeta^K\|_{0,\zeta}\|v-v_h\|_{0,\zeta}\\
&\quad + \sum_{\tau\in\mathscr{T}_h^K}\|\nabla\cdot u_{H,h}\|_{0,\tau}\|v_h\|_{0,\tau} + \sum_{\tau\in\mathscr{T}_h^K} h_\tau\|R_\tau^K\|_{0,\tau}\|v_h\|_{1,\tau}\\
&\preceq \sum_{\tau\in\mathscr{T}_h^K}\left[h_\tau\|R_\tau^K\|_{0,\tau}|v|_{1,\tilde{\omega}_\tau} + \|\nabla\cdot u_{H,h}\|_{0,\tau}\|q\|_{0,\tau}\right] + \sum_{\zeta\in\mathscr{E}_h^K} h_\zeta^{1/2}\|R_\zeta^K\|_{0,\zeta}|v|_{1,\tilde{\omega}_\zeta}\\
&\quad + \sum_{\tau\in\mathscr{T}_h^K}\|\nabla\cdot u_{H,h}\|_{0,\tau}\|v_h\|_{0,\tau} + \sum_{\tau\in\mathscr{T}_h^K} h_\tau\|R_\tau^K\|_{0,\tau}\|v_h\|_{1,\tau}\\
&\preceq \left\{\sum_{\tau\in\mathscr{T}_h^K}\left[h_\tau^2\|R_\tau^K\|_{0,\tau}^2 + \|\nabla\cdot u_{H,h}\|_{0,\tau}^2 + \sum_{\zeta\in\mathscr{E}_h^K} h_\zeta\|R_\zeta^K\|_{0,\zeta}^2\right]\right\}^{1/2} \times\\
&\quad \left\{\sum_{\tau\in\mathscr{T}_h^K}\left[|v|_{1,\tilde{\omega}_\tau}^2 + \|q\|_{0,\tau}^2 + \|v\|_{1,\tau}^2\right] + \sum_{\zeta\in\mathscr{E}_h^K}|v|_{1,\tilde{\omega}_\tau}^2\right\}^{1/2}\\
&\preceq \eta_{2,K}\,\|(v,q)\|_{\mathbf{V}(K)\times Q(K)}.
\end{aligned}$$

Finally, applying Theorem 4 we get the desired result. □

Remark 6 Note that testing (28) with $(v,q) = (0,1|_K)$, we get

$$\int_K \nabla\cdot u_h^{\lambda_H} = 0,$$

and using the analogous equation for the one-level MHM method we can prove that

$$\int_K \nabla\cdot u^{\lambda_H} = 0.$$

The next result establishes an estimate for the error on first–level pressure in terms of the first–level velocity error and the second–level estimator.

Lemma 4 *Let $\lambda\in\Lambda$ and $\lambda_H\in\Lambda_H$ be the solutions of problems* (20) *and* (23) *respectively. Then, we have*

$$\|p^\lambda - p^{\lambda_H}\|_Q \preceq \|u^\lambda - u^{\lambda_H}\|_{\mathbf{V}} + \eta_2.$$

Proof Let $w := \frac{1}{d}x \in H^1(\Omega)^d$, then $\nabla \cdot w = 1$ and $\nabla w = \frac{1}{d}\mathbf{I}$. Then, using the first equation from (17), (28), and the Remark 6, we have

$$
\begin{aligned}
&\int_K p^{\lambda_H} dx = a_K(u^{\lambda_H}, w) + \langle \lambda_H, w\rangle_{\partial K} \\
&= (\nu \nabla u^{\lambda_H}, \nabla w)_K + \frac{1}{2}((\nabla u^{\lambda_H})\alpha, w)_K - \frac{1}{2}(u^{\lambda_H}, (\nabla w)\alpha)_K + (\gamma_0 u^{\lambda_H}, w)_K + \langle \lambda_H, w\rangle_{\partial K} \\
&= \frac{\nu}{d}\int_K \nabla \cdot u^{\lambda_H} dx + \frac{1}{2}((\nabla u^{\lambda_H})\alpha, w)_K - \frac{1}{2}(u^{\lambda_H}, (\nabla w)\alpha)_K + (\gamma_0 u^{\lambda_H}, w)_K + \langle \lambda_H, w\rangle_{\partial K} \\
&= \frac{\nu}{d}\int_K \nabla \cdot u_h^{\lambda_H} dx + \frac{1}{2}((\nabla u^{\lambda_H})\alpha, w)_K - \frac{1}{2}(u^{\lambda_H}, (\nabla w)\alpha)_K + (\gamma_0 u^{\lambda_H}, w)_K + \langle \lambda_H, w\rangle_{\partial K} \\
&= (\nu \nabla u_h^{\lambda_H}, \nabla w)_K + \frac{1}{2}((\nabla u^{\lambda_H})\alpha, w)_K - \frac{1}{2}(u^{\lambda_H}, (\nabla w)\alpha)_K + (\gamma_0 u^{\lambda_H}, w)_K + \langle \lambda_H, w\rangle_{\partial K} \\
&= -\frac{1}{2}((\nabla u_h^{\lambda_H})\alpha, w)_K + \frac{1}{2}(u_h^{\lambda_H}, (\nabla w)\alpha)_K - (\gamma_0 u_h^{\lambda_H}, w)_K + (\nabla \cdot w, p_h^{\lambda_H})_K \\
&\quad + \sum_{\tau \in \mathscr{T}_h^K} \delta_\tau(-\nu \Delta u_h^{\lambda_H} + (\nabla u_h^{\lambda_H})\alpha + \gamma u_h^{\lambda_H} + \nabla p_h^{\lambda_H}, -(\nabla w)\alpha + \gamma w)_\tau \\
&\quad - \sum_{\tau \in \mathscr{T}_h^K} \kappa_\tau(\nabla \cdot u_h^{\lambda_H}, \nabla \cdot w)_\tau + \frac{1}{2}((\nabla u^{\lambda_H})\alpha, w)_K - \frac{1}{2}(u^{\lambda_H}, (\nabla w)\alpha)_K + (\gamma_0 u^{\lambda_H}, w)_K \\
&= \int_K p_h^{\lambda_H} dx + \frac{1}{2}\big(\nabla(u^{\lambda_H} - u_h^{\lambda_H})\alpha, w\big)_K - \frac{1}{2}(u^{\lambda_H} - u_h^{\lambda_H}, (\nabla w)\alpha)_K + (\gamma_0 (u^{\lambda_H} - u_h^{\lambda_H}), w)_K \\
&\quad + \sum_{\tau \in \mathscr{T}_h^K} \delta_\tau(-\nu \Delta u_h^{\lambda_H} + (\nabla u_h^{\lambda_H})\alpha + \gamma u_h^{\lambda_H} + \nabla p_h^{\lambda_H}, -(\nabla w)\alpha + \gamma w)_\tau - \sum_{\tau \in \mathscr{T}_h^K} \kappa_\tau(\nabla \cdot u_h^{\lambda_H}, \nabla \cdot w)_\tau.
\end{aligned}
\tag{40}
$$

Moreover, using similar arguments as above, we can prove that

$$
\begin{aligned}
&\int_K p^f dx = \int_K p_h^f dx + \frac{1}{2}\big(\nabla(u^f - u_h^f)\alpha, w\big)_K - \frac{1}{2}(u^f - u_h^f, (\nabla w)\alpha)_K + (\gamma_0 (u^f - u_h^f), w)_K \\
&\quad + \sum_{\tau \in \mathscr{T}_h^K} \delta_\tau(-\nu \Delta u_h^f + (\nabla u_h^f)\alpha + \gamma u_h^f + \nabla p_h^f - f, -(\nabla w)\alpha + \gamma w)_\tau - \sum_{\tau \in \mathscr{T}_h^K} \kappa_\tau(\nabla \cdot u_h^f, \nabla \cdot w)_\tau.
\end{aligned}
\tag{41}
$$

Note that from the definition of w we have that $\|w\|_{1,\Omega}$ is a constant depending only on the domain Ω and the dimension d. Now, from the second equation of (20), (40), (41) and

Lemma 3, we get

$$\int_\Omega (p^\lambda - p^{\lambda_H})dx = \sum_{K\in\mathscr{T}_H}\left(\int_K p^\lambda dx - \int_K p^{\lambda_H}dx\right) = \sum_{K\in\mathscr{T}_H}\left(-\int_K p^f dx - \int_K p^{\lambda_H}dx\right)$$

$$= \sum_{K\in\mathscr{T}_H}\Bigg(-\int_K p_h^f dx - \frac{1}{2}\big(\nabla(u^f-u_h^f)\alpha, w\big)_K + \frac{1}{2}(u^f-u_h^f,(\nabla w)\alpha)_K - (\gamma_0(u^f-u_h^f),w)_K$$
$$- \sum_{\tau\in\mathscr{T}_h^K}\delta_\tau(-\nu\Delta u_h^f + (\nabla u_h^f)\alpha + \gamma u_h^f + \nabla p_h^f - f, -(\nabla w)\alpha + \gamma w)_\tau + \sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau(\nabla\cdot u_h^f, \nabla\cdot w)_\tau$$
$$- \int_K p_h^{\lambda_H}dx - \frac{1}{2}\big(\nabla(u^{\lambda_H}-u_h^{\lambda_H})\alpha, w\big)_K + \frac{1}{2}(u^{\lambda_H}-u_h^{\lambda_H},(\nabla w)\alpha)_K - (\gamma_0(u^{\lambda_H}-u_h^{\lambda_H}),w)_K$$
$$- \sum_{\tau\in\mathscr{T}_h^K}\delta_\tau(-\nu\Delta u_h^{\lambda_H} + (\nabla u_h^{\lambda_H})\alpha + \gamma u_h^{\lambda_H} + \nabla p_h^{\lambda_H}, -(\nabla w)\alpha + \gamma w)_\tau + \sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau(\nabla\cdot u_h^{\lambda_H}, \nabla\cdot w)_\tau\Bigg)$$

$$= \sum_{K\in\mathscr{T}_H}\Bigg(-\frac{1}{2}\nabla(u_H-u_{H,h})\alpha, w)_K + \frac{1}{2}(u_H-u_{H,h},(\nabla w)\alpha)_K - (\gamma_0(u_H-u_{H,h}),w)_K$$
$$+ \sum_{\tau\in\mathscr{T}_h^K}\delta_\tau(\nu\Delta u_{H,h} - (\nabla u_{H,h})\alpha - \gamma u_{H,h} - \nabla p_{H,h} - f, -(\nabla w)\alpha + \gamma w)_\tau + \sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau(\nabla\cdot u_{H,h}, \nabla\cdot w)_\tau\Bigg)$$

$$\preceq \sum_{K\in\mathscr{T}_H}\Bigg(|u_H-u_{H,h}|_{1,K}\|\alpha\|_{\infty,K}\|w\|_{0,K} + \|u_H-u_{H,h}\|_{0,K}|w|_{1,K}\|\alpha\|_{\infty,K} + \|\gamma_0\|_{\infty,K}\|u_H-u_{H,h}\|_{0,K}\|w\|_{0,K}$$
$$+\|\alpha\|_{\infty,K}\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|R_\tau^K\|_{0,\tau}|w|_{1,\tau} + \gamma\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|R_\tau^K\|_{0,\tau}\|w\|_{1,\tau} + \sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau\|\nabla\cdot u_{H,h}\|_{0,\tau}|w|_{1,\tau}\Bigg)$$

$$\preceq \sum_{K\in\mathscr{T}_H}\Bigg(|u_H-u_{H,h}|_{1,K}\|\alpha\|_{\infty,K}\|w\|_{1,K} + \|u_H-u_{H,h}\|_{0,K}|w|_{1,K}\|\alpha\|_{\infty,K}$$
$$+\|\gamma_0\|_{\infty,K}\|u_H-u_{H,h}\|_{0,K}\|w\|_{1,K} + \|\alpha\|_{\infty,K}\Big(\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|R_\tau^K\|_{0,\tau}^2\Big)^{1/2}\Big(\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau|w|_{1,\tau}^2\Big)^{1/2}$$
$$+\gamma\Big(\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|R_\tau^K\|_{0,\tau}^2\Big)^{1/2}\Big(\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|w\|_{0,\tau}^2\Big)^{1/2} + \Big(\sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau\|\nabla\cdot u_{H,h}\|_{0,\tau}^2\Big)^{1/2}\Big(\sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau\|w\|_{1,\tau}^2\Big)^{1/2}\Bigg)$$

$$\preceq \sum_{K\in\mathscr{T}_H}\Bigg(|u_H-u_{H,h}|_{1,K}\|\alpha\|_{\infty,K}\|w\|_{1,K} + \|u_H-u_{H,h}\|_{0,K}|w|_{1,K}\|\alpha\|_{\infty,K} + \|\gamma_0\|_{\infty,K}\|u_H-u_{H,h}\|_{0,K}\|w\|_{1,K}$$
$$+\Big(\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|R_\tau^K\|_{0,\tau}^2\Big)^{1/2}|w|_{1,K} + \Big(\sum_{\tau\in\mathscr{T}_h^K}\delta_\tau\|R_\tau^K\|_{0,\tau}^2\Big)^{1/2}\|w\|_{1,K} + \Big(\sum_{\tau\in\mathscr{T}_h^K}\kappa_\tau\|\nabla\cdot u_{H,h}\|_{0,\tau}^2\Big)^{1/2}\|w\|_{1,K}\Bigg)$$
$$\preceq \eta_2. \tag{42}$$

Now, define $\mu := \lambda - \lambda_H$ and $p^\mu := p^\lambda - p^{\lambda_H}$. Using the orthogonal decomposition $p^\mu = \tilde{p} + p_0$, where $\tilde{p}\in L_0^2(\Omega)$ and $p_0 := \dfrac{1}{|\Omega|}\displaystyle\int_\Omega p^\mu$, there exists $\tilde{w}\in H_0^1(\Omega)^d$ (see [23]) with $\nabla\cdot\tilde{w} = \tilde{p}$ in Ω and $|\tilde{w}|_{1,\Omega}\le C\|\tilde{p}\|_{0,\Omega}$, where $C>0$ is independent of H and h. From (17),

it holds

$$a(u^{\mu},\tilde{w})+b(\tilde{w},p^{\mu})=-(\mu,\tilde{w})_{\mathscr{T}_H}=0. \tag{43}$$

Hence, using (42) and (43), we have that

$$\begin{aligned}
\|p^{\mu}\|_Q^2 &= (p^{\mu},p^{\mu})_{\Omega}=(p^{\mu},\tilde{p})_{\Omega}+(p^{\mu},p_0)_{\Omega}=(p^{\mu},\nabla\cdot\tilde{w})_{\Omega}+(p^{\mu},p_0)_{\Omega}\\
&=-b(\tilde{w},p^{\mu})+(p^{\mu},p_0)_{\Omega}=a(u^{\mu},\tilde{w})+(p^{\mu},p_0)_{\Omega}\\
&=\nu(\nabla u^{\mu},\nabla\tilde{w})_{\Omega}+\frac{1}{2}((\nabla u^{\mu})\alpha,\tilde{w})_{\Omega}-\frac{1}{2}(u^{\mu},(\nabla\tilde{w})\alpha)_{\Omega}+(\gamma u^{\mu},\tilde{w})_{\Omega}+(p^{\mu},p_0)_{\Omega}\\
&\preceq |u^{\mu}|_{1,\Omega}|\tilde{w}|_{1,\Omega}+|u^{\mu}|_{1,\Omega}\|\alpha\|_{\infty,\Omega}\|\tilde{w}\|_{0,\Omega}+\|u^{\mu}\|_{0,\Omega}\|\alpha\|_{\infty,\Omega}|\tilde{w}|_{1,\Omega}+\gamma\|u^{\mu}\|_{1,\Omega}\|\tilde{w}\|_{1,\Omega}\\
&\quad+\|p^{\mu}\|_{0,\Omega}\|p_0\|_{0,\Omega}\\
&\preceq (\|u^{\mu}\|_{\mathbf{V}}+\|p_0\|_{0,\Omega})\|p^{\mu}\|_Q\\
&\preceq (\|u^{\mu}\|_{\mathbf{V}}+\eta_2)\|p^{\mu}\|_Q,
\end{aligned}$$

we conclude that

$$\|p^{\mu}\|_Q\preceq\|u^{\mu}\|_{\mathbf{V}}+\eta_2,$$

and the result follows. □

Lemma 5 *Let u^{λ} and u^{λ_H} be the solutions of* (20) *and* (23)*, respectively. Then we have*

$$\|u^{\lambda}-u^{\lambda_H}\|_{\mathbf{V}}\preceq\eta.$$

Proof Let $\mu:=\lambda-\lambda_H$. We notice from (17) and (22), that

$$-(\mu,u^{\mu})_{\partial\mathscr{T}_H}=\sum_{K\in\mathscr{T}_H}B_K((u^{\mu},p^{\mu}),(u^{\mu},p^{\mu}))=\sum_{K\in\mathscr{T}_H}\nu(\nabla u^{\mu},\nabla u^{\mu})_K+\gamma_0(u^{\mu},u^{\mu})_K\geq C_1\|u^{\mu}\|_{\mathbf{V}}^2. \tag{44}$$

Now, combining (6) and (17), we find that

$$\begin{aligned}
\frac{\sqrt{2}}{2}\|\mu\|_{\Lambda} &\leq \sup_{v\in\mathbf{V}}\frac{-\sum_{K\in\mathscr{T}_H}B_K((u^{\mu},p^{\mu}),(v,0))}{\|v\|_{\mathbf{V}}}\\
&=\sup_{v\in\mathbf{V}}\frac{-\sum_{K\in\mathscr{T}_H}\left[a_K(u^{\mu},v)+b_K(v,p^{\mu})\right]}{\|v\|_{\mathbf{V}}}\\
&\preceq (\|u^{\mu}\|_{\mathbf{V}}+\|p^{\mu}\|_Q),
\end{aligned}$$

and using Lemma 4, we get

$$\|\mu\|_{\Lambda}\preceq\|u^{\mu}\|_{\mathbf{V}}+\eta_2. \tag{45}$$

According to Lemma 4.2 in [10], there exists $\chi\in\mathbf{V}$ satisfying

$$(\mu,\chi)_{\partial\mathscr{T}_H}=\langle\mu,g\rangle_{\partial\Omega}-(\mu,u_{H,h})_{\partial\mathscr{T}_H}\quad\text{for all }\mu\in\Lambda,$$

and

$$\|\chi\|_{\mathbf{V}}\preceq\eta_1.$$

Then, using this result, (8), (32), (44), (45) and Lemma 3, we obtain

$$\begin{aligned}
C_1\|u^\mu\|_{\mathbf{V}}^2 \le -(\mu,u^\mu)_{\partial\mathscr{T}_H} &= -(\mu,u^\lambda-u^{\lambda_H})_{\partial\mathscr{T}_H}\\
&= -(\mu,u^\lambda+u^f-(u^{\lambda_H}+u^f))_{\partial\mathscr{T}_H}\\
&= -\langle\mu,g\rangle_{\partial\Omega}+(\mu,u^{\lambda_H}+u^f)_{\partial\mathscr{T}_H}\\
&= -\langle\mu,g\rangle_{\partial\Omega}+(\mu,u_{H,h})_{\partial\mathscr{T}_H}+(\mu,u_H-u_{H,h})_{\partial\mathscr{T}_H}\\
&= -(\mu,\chi)_{\partial\mathscr{T}_H}+(\mu,u_H-u_{H,h})_{\partial\mathscr{T}_H}\\
&\le \|\mu\|_\Lambda(\|\chi\|_{\mathbf{V}}+\|u_H-u_{H,h}\|_{\mathbf{V}})\\
&\le C_2\,\|\mu\|_\Lambda(\eta_1+\eta_2)\\
&\le C_2\,(\|u^\mu\|_{\mathbf{V}}+\eta_2)(\eta_1+\eta_2)\\
&\le C_2\,\eta\|u^\mu\|_{\mathbf{V}}+C_2\,\eta^2
\end{aligned}$$

Now, using the inequality (44) and the inequality $ab\le\dfrac{\delta}{2}a^2+\dfrac{1}{2\delta}b^2$ with $\delta>\dfrac{C_2}{2C_1}$, we arrive at

$$\|u^\mu\|_{\mathbf{V}}\preceq\eta.$$

□

Theorem 5

$$\|(u-u_H,p-p_H)\|_{\mathbf{V}\times Q}\preceq\eta. \tag{46}$$

Proof Using Lemmas 4 and 5, the result follows.

4.2 Local efficiency and reliability analysis

Before to state the main result of this work, we need first an auxiliary result

Theorem 6 *Let $K\in\mathscr{T}_H$. For each $\tau\in\mathscr{T}_h^K$ there holds*

$$h_\tau\|R_\tau^K\|_{0,\tau}\preceq\left[h_\tau\|u-u_{H,h}\|_{0,\tau}+(1+h_\tau)|u-u_{H,h}|_{1,\tau}+\|p-p_{H,h}\|_{0,\tau}\right], \tag{47}$$

and

$$\|\nabla\cdot u_{H,h}\|_{0,\tau}\preceq|u-u_{H,h}|_{1,\tau}.$$

Furthermore, for each $\zeta\in\mathscr{E}_0^K$ we have

$$h_\zeta^{1/2}\|R_\zeta^K\|_{0,\zeta}\preceq\sum_{\tau\in\omega_\zeta}\left[|u-u_{H,h}|_{1,\tau}+\|u-u_{H,h}\|_{0,\tau}+\|p-p_{H,h}\|_{0,\tau}\right],$$

and for all $\zeta\in\mathscr{E}_b^K$ there holds

$$h_\zeta^{1/2}\|R_\zeta^K\|_{0,\zeta}\preceq\sum_{\tau\in\omega_\zeta}\left[|u-u_{H,h}|_{1,\tau}+\|u-u_{H,h}\|_{0,\tau}+\|p-p_{H,h}\|_{0,\tau}\right]+\|\lambda-\lambda_H\|_{-\frac{1}{2},\partial K}. \tag{48}$$

Proof We define $b_\tau^K := b_\tau^K R_\tau^K$ and $b_\zeta^K := b_\zeta^K P_\zeta^K(R_\zeta^K)$. Using integration by parts and Theorem 2, we arrive at

$$\begin{aligned}
(R_\tau^K, b_\tau^K)_\tau &= \left(\nu\Delta u_{H,h} - (\nabla u_{H,h})\alpha - \gamma u_{H,h} - \nabla p_{H,h} + f, b_\tau^K\right)_\tau \\
&= \left(\nu\Delta(u_{H,h}-u) - (\nabla(u_{H,h}-u))\alpha - \gamma(u_{H,h}-u) - \nabla(p_{H,h}-p), b_\tau^K\right)_\tau \\
&\leq \nu|u-u_{H,h}|_{1,\tau}|b_\tau^K|_{1,\tau} + |u-u_{H,h}|_{1,\tau}\|\alpha\|_\infty\|b_\tau^K\|_{0,\tau} + \gamma\|u-u_{H,h}\|_{0,\tau}\|b_\tau^K\|_{0,\tau} \\
&\quad + \sqrt{d}\|p-p_{H,h}\|_{0,\tau}|b_\tau^K|_{1,\tau} \\
&\preceq \left((1+h_\tau^{-1})|u-u_{H,h}|_{1,\tau} + \|u-u_{H,h}\|_{0,\tau} + h_\tau^{-1}\|p-p_{H,h}\|_{0,\tau}\right)\|R_\tau^K\|_{0,\tau},
\end{aligned}$$

and then

$$h_\tau\|R_\tau^K\|_{0,\tau} \preceq \left[h_\tau\|u-u_{H,h}\|_{0,\tau} + (1+h_\tau)|u-u_{H,h}|_{1,\tau} + \|p-p_{H,h}\|_{0,\tau}\right].$$

Again, by Theorem 2, we obtain that

$$\begin{aligned}
\|\nabla\cdot u_{H,h}\|_{0,\tau}^2 &\preceq (\nabla\cdot u_{H,h}, b_\tau^K\nabla\cdot u_{H,h})_\tau \\
&\preceq (\nabla\cdot u_{H,h}, b_\tau^K\nabla\cdot u_{H,h})_\Omega \\
&\preceq (\nabla\cdot(u_{H,h}-u), b_\tau^K\nabla\cdot u_{H,h})_\Omega \\
&\preceq |u_{H,h}-u|_{1,\tau}\|\nabla\cdot u_{H,h}\|_{0,\tau},
\end{aligned}$$

and therefore

$$\|\nabla\cdot u_{H,h}\|_{0,\tau} \preceq |u_{H,h}-u|_{1,\tau}.$$

Let $\zeta \in \mathscr{E}_0^K$. From Lemma 2 and Theorem 2, we find that

$$\begin{aligned}
(R_\zeta^K, b_\zeta^K)_\zeta &= R_h(b_\zeta^K) - \sum_{\tau\in\omega_\zeta}(R_\tau^K, b_\zeta^K)_\tau \\
&\preceq \sum_{\tau\in\omega_\zeta}\Big[|u-u_{H,h}|_{1,\tau}|b_\zeta^K|_{1,\tau} + \|u-u_{H,h}\|_{0,\tau}\|b_\zeta^K\|_{0,\tau} + |u-u_{H,h}|_{1,\tau}\|b_\zeta^K\|_{0,\tau} + \\
&\quad \|p-p_{H,h}\|_{0,\tau}|b_\zeta^K|_{1,\tau} + \|R_\tau^K\|_{0,\tau}\|b_\zeta^K\|_{0,\tau}\Big] \\
&\preceq \sum_{\tau\in\omega_\zeta}\Big[h_\tau^{-1/2}|u-u_{H,h}|_{1,\tau} + h_\tau^{1/2}\|u-u_{H,h}\|_{0,\tau} + h_\tau^{1/2}|u-u_{H,h}|_{1,\tau} + \\
&\quad h_\tau^{-1/2}\|p-p_{H,h}\|_{0,\tau} + h_\tau^{1/2}\|R_\tau^K\|_{0,\tau}\Big]\|R_\zeta^K\|_{0,\zeta},
\end{aligned}$$

thus using Theorem 2, (47) and the regularity of the second level meshes, we get

$$\begin{aligned}
h_\zeta^{1/2}\|R_\zeta^K\|_{0,\zeta} &\preceq \sum_{\tau\in\omega_\zeta}\left[(1+h_\tau)|u-u_{H,h}|_{1,\tau} + (1+h_\tau)\|u-u_{H,h}\|_{0,\tau} + \|p-p_{H,h}\|_{0,\tau}\right] \\
&\preceq \sum_{\tau\in\omega_\zeta}\left[|u-u_{H,h}|_{1,\tau} + \|u-u_{H,h}\|_{0,\tau} + \|p-p_{H,h}\|_{0,\tau}\right].
\end{aligned}$$

Netx, let $\zeta \in \mathscr{E}_b^K$. Using Theorem 2 and the regularity of the partition $\mathscr{T}_h^K$, we arrive at

$$\|b_\zeta^K\|_{1,\tau} \preceq \sqrt{h_\tau + h_\tau^{-1}}\|R_\zeta^K\|_{0,\zeta} \preceq h_\zeta^{-1/2}\|R_\zeta^K\|_{0,\zeta}.$$

Now consider

$$a_K(u,v)+b_K(v,p)=\sum_{\tau\in\mathscr{T}_h^K}\Big(a_\tau(u,v)+b_\tau(v,p)\Big),$$

where $a_\tau(\cdot,\cdot)=a_K(\cdot,\cdot)\Big|_\tau$ and $b_\tau(\cdot,\cdot)=b_K(\cdot,\cdot)\Big|_\tau$. Using again Lemma 2, Theorem 2, (47), (15) and the regularity of the meshes of the second level, it holds

$$\begin{aligned}
&(R_\zeta^K,b_\zeta^K)_\zeta = R_h(b_\zeta^K)-\sum_{\tau\in\omega_\zeta}(R_\tau^K,b_\zeta^K)_\tau\\
&= a_K(u-u_{H,h},b_\zeta^K)+b_K(b_\zeta^K,p-p_{H,h})+\langle\lambda-\lambda_H,b_\zeta^K\rangle_{\partial K}-\sum_{\tau\in\omega_\zeta}(R_\tau^K,b_\zeta^K)_\tau\\
&= \sum_{\tau\in\omega_\zeta}\Big(a_\tau(u-u_{H,h},b_\zeta^K)+b_\tau(b_\zeta^K,p-p_{H,h})-(R_\tau^K,b_\zeta^K)_\tau\Big)+\langle\lambda-\lambda_H,b_\zeta^K\rangle_{\partial K}\\
&\preceq \sum_{\tau\in\omega_\zeta}\Big(|u-u_{H,h}|_{1,\tau}+\|u-u_{H,h}\|_{0,\tau}+\|p-p_{H,h}\|_{0,\tau}\Big)h_\zeta^{-1/2}\|R_\zeta^K\|_{0,\zeta}+\|\lambda-\lambda_H\|_{-\frac{1}{2},\partial K}\|b_\zeta^K\|_{\frac{1}{2},\partial K}\\
&\preceq \sum_{\tau\in\omega_\zeta}\Big(|u-u_{H,h}|_{1,\tau}+\|u-u_{H,h}\|_{0,\tau}+\|p-p_{H,h}\|_{0,\tau}\Big)h_\zeta^{-1/2}\|R_\zeta^K\|_{0,\zeta}+\|\lambda-\lambda_H\|_{-\frac{1}{2},\partial K}h_\zeta^{-1/2}\|R_\zeta^K\|_{0,\zeta},
\end{aligned}$$

thus we get (48). □

To present the main result we need to define the following discrete norm for the velocity

$$\|v\|_{\mathbf{V},\omega_F}:=\left\{\sum_{K\in\omega_F}\left[H_K^{-2}\|v\|_{0,K}^2+|v|_{1,K}^2\right]\right\}^{1/2},$$

for all $F\in\mathscr{E}_H$.

We are now in position to establish the results that show the efficiency and reliatibity of the error estimator η.

Theorem 7 (Main Result) *Let $(u,p)\in\mathbf{V}\times Q$ the continuous solution of MHM method and $(u_{H,h},p_{h,h})\in\mathbf{V}_h\times Q_h$ the discrete solution of two-level MHM method, given in* (21) *and* (32)*, and with λ and λ_H solutions of* (20) *and* (24) *respectively. Then*

$$\|(u-u_{H,h},p-p_{H,h})\|_{\mathbf{V}\times Q}\preceq\eta.$$

Moreover, given $F\in\mathscr{E}_H$, we have

$$\eta_{1,F}\preceq\|u-u_{H,h}\|_{\mathbf{V},\omega_F},$$

and

$$\eta_{2,K}\preceq\|(u-u_{H,h},p-p_{H,h})\|_{\mathbf{V}(K)\times Q(K)}+\|\lambda-\lambda_H\|_{-\frac{1}{2},\partial K},\tag{49}$$

for all $K\in\mathscr{T}_H$.

Proof Let us (u_H,p_h) be the solution of the one-level MHM method given in (31). Applying Lemma 3, (46) and the triangular inequality, we get

$$\|(u-u_{H,h},p-p_{H,h})\|_{\mathbf{V}\times Q}\le\|(u-u_H,p-p_H)\|_{\mathbf{V}\times Q}+\|(u_H-u_{H,h},p_H-p_{H,h})\|_{\mathbf{V}\times Q}\preceq\eta.$$

On the other hand, since $R_F \in L^2(F)^d$, then

$$\|R_F\|_{0,F}^2 = \frac{1}{2}(R_F, [\![u-u_{H,h}]\!])_F \leq \frac{1}{2}\|R_F\|_{0,F}\| [\![u-u_{H,h}]\!] \|_{0,F},$$

and by Lemma 1, we arrive to

$$\|R_F\|_{0,F} \preceq H_F^{1/2} \sum_{K\in\omega_F} \left(H_K^{-2}\|u-u_{H,h}\|_{0,K}^2 + |u-u_{H,h}|_{1,K}^2 \right)^{1/2} \preceq H_F^{1/2}\|u-u_{H,h}\|_{\mathbf{v},\omega_F}.$$

Finally, using the definition (33) of $\eta_{2,K}$ and Theorem 6, we arrive at

$$\begin{aligned}
\eta_{2,K} &\preceq \sum_{\tau\in\mathscr{T}_h^K} \left[h_\tau\|R_\tau^K\|_{0,\tau} + \|\nabla\cdot u_{H,h}\|_{0,\tau}\right] + \sum_{\zeta\in\mathscr{E}_h^K} h_\zeta^{1/2}\|R_\zeta^K\|_{0,\zeta} \\
&\preceq \left[\|u-u_{H,h}\|_{0,K} + |u-u_{H,h}|_{1,K} + \|p-p_{H,h}\|_{0,K}\right] + \|\lambda-\lambda_H\|_{-\frac{1}{2},\partial K} \\
&\preceq \|(u-u_{H,h},p-p_{H,h})\|_{\mathbf{V}(K)\times Q(K)} + \|\lambda-\lambda_H\|_{-\frac{1}{2},\partial K},
\end{aligned}$$

which finishes the proof. □

Remark 7 If we assume that $\lambda \in L^2(\partial\mathscr{T}_H)$, then it is easy to prove that we can modify (49) as follows

$$\eta_{2,K} \preceq \|(u-u_{H,h},p-p_{H,h})\|_{\mathbf{V}(K)\times Q(K)} + h_K^{1/2}\|\lambda-\lambda_H\|_{0,\partial K},$$

and then the right-hand side is fully computable if the exact solution is available.

5 Numerical validation

This section presents numerical validations, using three different examples, to demonstrate the reliability and efficiency of our a posteriori error estimator. We validate an adaptive refinement algorithm procedure based on refining faces, which keeps the topology of the first–level mesh untouched.

For all $F \in \mathscr{E}_H$, we define

$$\eta_F := \left\{ \sum_{\tilde{F}\in\mathscr{T}_{\tilde{H}}(F)} \eta_{1,\tilde{F}}^2 \right\}^{1/2} + \sum_{K\in\omega_F} \eta_{2,K}, \quad \text{with} \quad \eta_{1,\tilde{F}} := \frac{\|R_F\|_{0,\tilde{F}}}{H_F^{1/2}}. \tag{50}$$

Thus the adaptive algorithm that uses (50) is the following

Algorithm 1 Adaptivity by faces procedure

Require: $\theta \in (0,1)$ and a coarse first–level mesh $\mathscr{T}_H$.

1: Solve the discrete problems (24) and (28)–(29) on the current mesh.

2: For each $F \in \mathscr{E}_H$, compute the local error indicator η_F in (50).

3: Given $F \in \mathscr{E}_H$ such that $\eta_F \geq \theta \max_{F\in\mathscr{E}_H} \eta_F$, refine $\tilde{F} \in \mathscr{T}_{\tilde{H}}(F)$ such that $\eta_{1,\tilde{F}} = \max_{\mathscr{T}_{\tilde{H}}(F)} \eta_{1,\tilde{F}}$, and if $\eta_{1,F} < \sum_{K\in\omega_F} \eta_{2,K}$ also refine the second–level meshes $\mathscr{T}_h^K$ for $K \in \omega_F$.

4: If the stop criterion is not satisfied, repeat the algorithm.

Using the procedure given in the Algorithm 1, the first-level mesh does not change, and only the local problem associated with elements "touched" by the estimator needs to be revisited. Thereby, only a few extra entries must be computed and assembled into the global system in each adaption step. This algorithm is particularly attractive for use in real three–dimensional problems since it dramatically decreases the computational cost involved in the adaptive procedure and avoids three-dimensional global re–meshing.

5.1 A smooth solution

The domain is $\Omega := (0,1)\times(0,1)$, $\nu := 1$, $\gamma := 1$, $\alpha := \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$, f and the boundary conditions are chosen such that the exact solution is given by

$$u_1(x,y) := -256x^2(x-1)^2y(y-1)(2y-1), \quad u_2(x,y) := -u_1(y,x), \quad p(x,y) := (x-y)^6 - \frac{1}{28}.$$

Using a uniform refinement in the first level mesh, with one element at the second level mesh, and polynomial degrees, on the faces, Λ_l, $l = 0, 1, 2$, Table 1 shows the convergence of the a posteriori error estimators η_1, η_2 and the effectivity index, E defined by

$$E := \frac{\eta}{\|(u-u_{H,h}, p-p_{H,h})\|_{\mathbf{V}\times Q}},$$

where η is given in (34). Observe that the effectivity index stays close to 1 in all scenarios.

l	H	$\|(u-u_{H,h}, p-p_{H,h})\|_{\mathbf{V}\times Q}$	η_1	η_2	E
2	0.25	0.8472405×10^{-1}	0.6778663×10^{-2}	0.9707391×10^{-1}	1.225775
	0.125	0.9915863×10^{-2}	0.9197585×10^{-3}	0.1084051×10^{-1}	1.186005
	0.0625	0.1208512×10^{-2}	0.1213830×10^{-3}	0.1300599×10^{-2}	1.176639
	0.03125	0.1497330×10^{-3}	0.1572163×10^{-4}	0.1604838×10^{-3}	1.176798
	0.015625	0.1865182×10^{-4}	0.2006059×10^{-5}	0.1997001×10^{-4}	1.178227
1	0.25	0.3228006	0.8209395×10^{-1}	0.3214077	1.250003
	0.125	0.7916980×10^{-1}	0.2200528×10^{-1}	0.8110115×10^{-1}	1.302346
	0.0625	0.1960050×10^{-1}	0.5795234×10^{-2}	0.1957939×10^{-2}	1.294591
	0.03125	0.4904711×10^{-2}	0.1499087×10^{-2}	0.4759787×10^{-2}	1.276094
	0.015625	0.1228986×10^{-2}	0.3820426×10^{-3}	0.1169730×10^{-2}	1.262644
0	0.25	0.2585779×10	0.1103852×10	0.1311145×10	0.9339536
	0.125	0.1314891×10	0.6038400	0.6121682×10	0.9247977
	0.0625	0.6590541	0.3207728	0.3056109	0.9504282
	0.03125	0.3296247	0.1652682	0.1529013	0.9652478
	0.015625	0.1648197	0.8381923×10^{-1}	0.7646742×10^{-1}	0.9724971

Table 1 Exact error, a posteriori error estimators and effectivity index for $u_{H,h}\in\mathbb{P}_3^2$, $p_{H,h}\in\mathbb{P}_3$ and $\lambda_{H,h}\in\Lambda_l$, $l = 0,1,2$.

Figures 4, 3 and 2 validate the convergence orders for the MHM method. The expected orders $\mathscr{O}(H^{l+1})$, $l = 0,1,2$, in the $\|\cdot\|_{\mathbf{V}\times Q}$ norm, for the error estimator η are also observed.

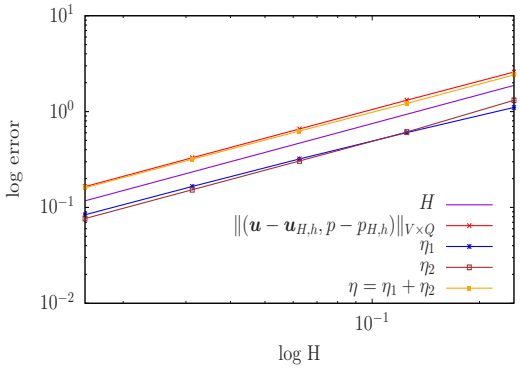

Fig. 2 Estimated and exact error curves for $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\boldsymbol{\lambda}_{H,h} \in \boldsymbol{\Lambda}_0$.

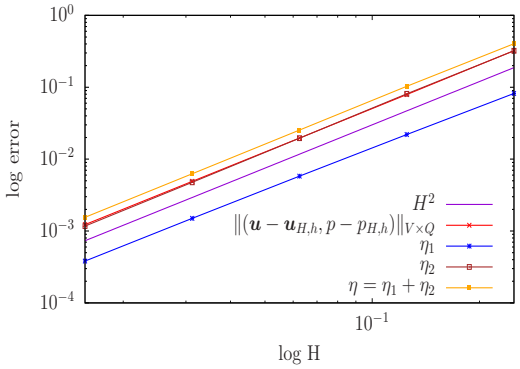

Fig. 3 Estimated and exact error curves for $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\boldsymbol{\lambda}_{H,h} \in \boldsymbol{\Lambda}_1$.

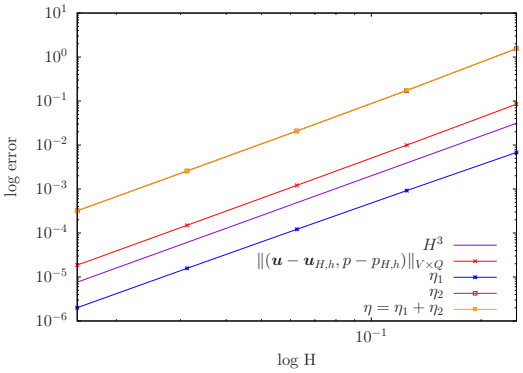

Fig. 4 Estimated and exact error curves for $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\boldsymbol{\lambda}_{H,h} \in \boldsymbol{\Lambda}_2$.

5.2 Boundary layer solution

We consider the domain $\Omega := (0,1)\times(0,1)$, $\nu := 10^{-2}$, $\gamma = 1$, $\alpha := \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$, f and the boundary conditions are chosen such that the exact solution is given by:

$$u_1(x,y) := y - \frac{1-e^{y/\nu}}{1-e^{1/\nu}}, \quad u_2(x,y) := x - \frac{1-e^{x/\nu}}{1-e^{1/\nu}}, \quad p(x,y) := (x-y)^8 - \frac{1}{45}.$$

The solutions u_1 and u_2 exhibit boundary layers at $y = 1$ and $x = 1$, respectively. A structured mesh of 64 elements in the first level is used. In all the calculations $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\lambda_{H,h} \in \Lambda_1$. Figure 5 shows the adaptivity procedure by faces (Algorithm 1) and isovalues of vertical component of velocity. The red dots in the mesh of the first level represent faces where more basis functions have been added to improve the approximation of Λ_1. In the second level a structured mesh, that coincides with $\mathscr{T}_{\tilde{H}}(F)$, $F \in \partial K$, $K \in \mathscr{T}_H$, is used.

The adaptive algorithm associated to the multiscale estimator induces an anisotropic adaptation on faces due to the sharp boundary layers. Also observe that the solution is improved without changing the topology of the coarse first level mesh.

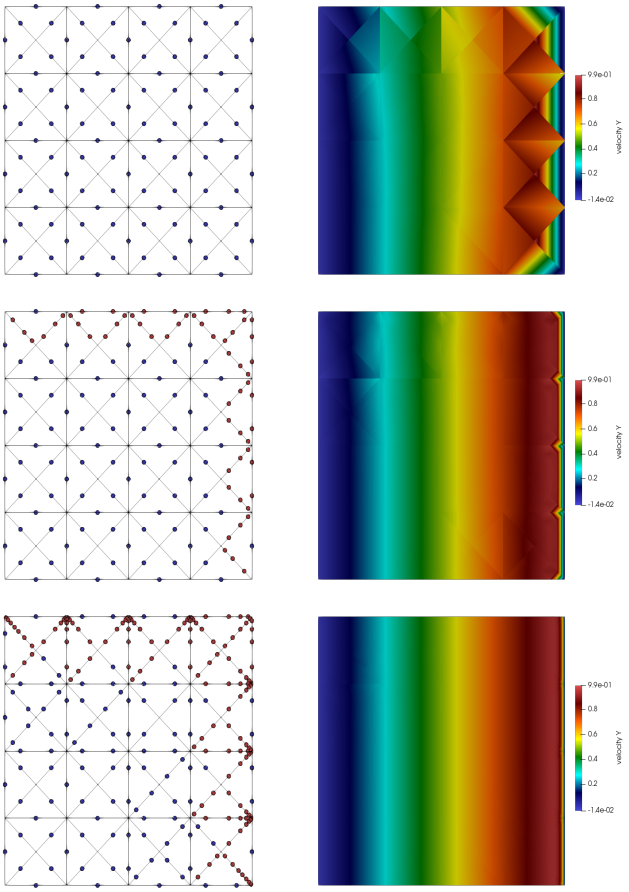

Fig. 5 Adaptivity procedure by faces (left) and isovalues of vertical component (right). Here $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\lambda_{H,h} \in \Lambda_1$.

5.3 Solution with an inner layer

Let $\Omega := (0,1)^2$, $\nu := 10^{-3}$, $\gamma := 0$ and $\alpha := (1,0)$. We consider $\phi(x,y) := x^2(1-x)^2y^2(1-y)^2\,(1-\tanh(75-150x))$, f and the boundary conditions are chosen such that the exact solution is

$$u := curl\,\phi = \left(\frac{\partial \phi}{\partial y}, -\frac{\partial \phi}{\partial x}\right), \qquad p := (x-y)^6 - \frac{1}{28}.$$

This solution presents an inner layer around $x = 1/2$. For this case, we choose a first level mesh which is not aligned to advection. In Figure 6 we present the adaptive procedure by faces for this test case. The red dots near the inner layer indicate the faces where basis functions were added to the subspace Λ_1. In the second level a structured mesh, that coincides with $\mathscr{T}_{\tilde{H}}(F)$, $F \in \partial K$, $K \in \mathscr{T}_H$, is used.

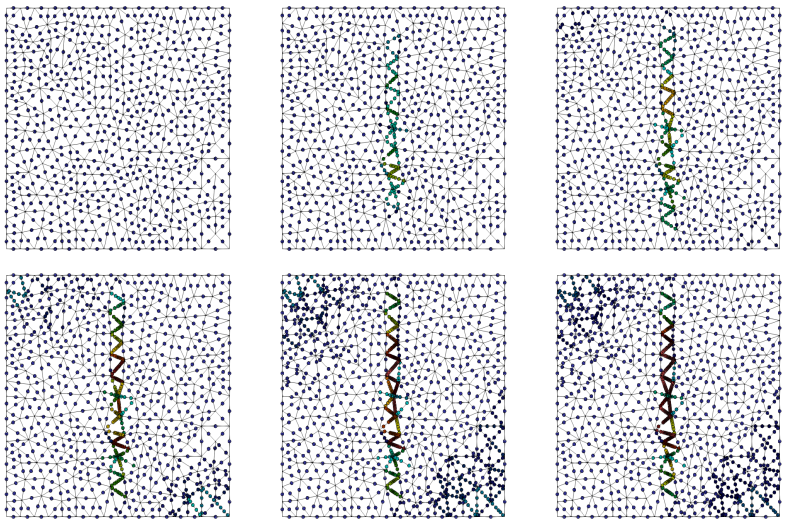

Fig. 6 Adaptivity procedure by faces at iterations 0, 5, 10, 20, 30 and 50 (from top–right to bottom–left).

Figure 7 shows the isolines of the absolute value of the velocity at iterations 0, 5, 10, 20, 30 and 50 of the adaptive procedure. Here we set $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\lambda_{H,h} \in \Lambda_1$. Observe the great improvements in the solution by just adding a few extra dof at the right location induced by the multiscale estimator

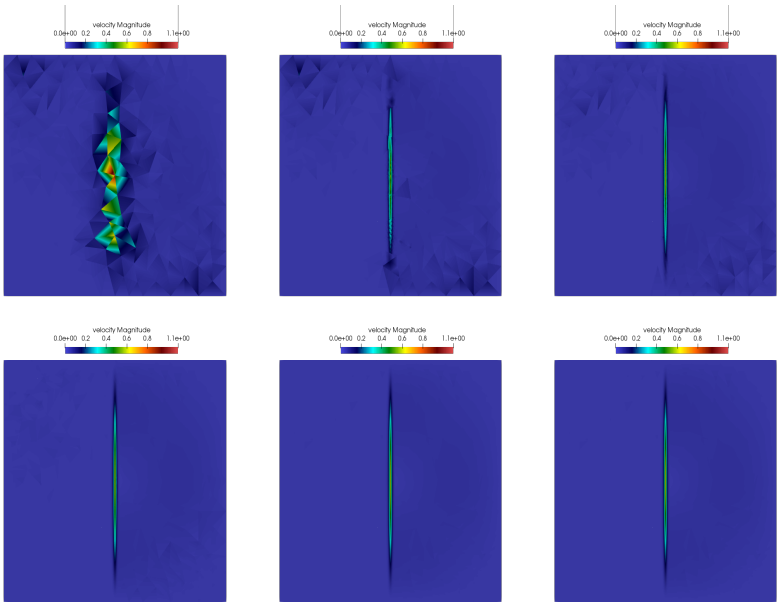

Fig. 7 Isolines of the absolute value of the velocity field at iterations 0, 5, 10, 20, 30 and 50. Here $u_{H,h} \in \mathbb{P}_3^2$, $p_{H,h} \in \mathbb{P}_3$ and $\lambda_{H,h} \in \Lambda_1$.

The improvements to the computed solution in the final adapted mesh can be seen in Figure 8, where we show the profile of the components of the velocity near the inner layer in horizontal cuts. We notice that the adapted scheme captures the inner layer correctly by comparing it with the exact solution.

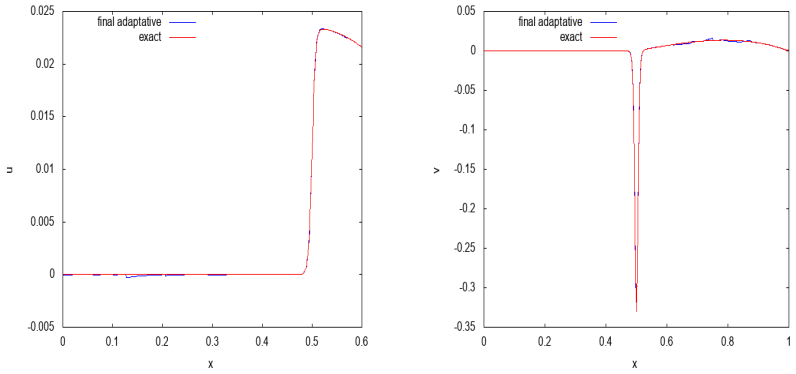

Fig. 8 Tangential velocity profiles at $y = 0.25$ (left) and normal velocity profiles at $y = 0.5$ in iteration final of the adaptive process. Here $u_{H,h} \in \mathbb{P}_3^2$ and $\lambda_{H,h} \in \Lambda_1$.

6 Conclusions

This work proposed an extension of the MHM method to the Oseen equations based on previous works for the Stokes model [8] and for the advection-diffusion equation [34]. Owing to the MHM's structure, we also introduced and analyzed a new residual a posteriori error estimator for which we showed that local efficiency and reliability hold with respect to natural norms. The estimator is multi-level and then it is able to account for different scales, and then handle the solutions of singularly perturbed problems as the ones in the Oseen equations under advective or reactive regimes. From theoretical view-point, the dependence of constants (in the equivalence estimates) with respect to the physical parameters as well as to the degree of polynomial interpolation on faces deserves further investigation. Numerical verifications performed in this work pointed towards the robustness of the estimator in terms of those dependencies, but the precise proof stays an open problem. The natural extension of the proposed methodology to the non-linear Navier-Stokes equations is currently under investigation.

Acknowledgements The first author was partially supported by CONICYT-Chile through project AFB170001 of the PIA Program: Concurso Apoyo a Centros Científicos y Tecnológicos de Excelencia con Financiamiento Basal, and Universidad de Concepción through project VRID 219.013.046-INV. The second author was partially supported by CONICYT-Chile through scholarship PCHA/Doctorado Nacional. The third author was partially supported by Dirección de Investigación e Innovación of the Universidad Católica de la Santísima Concepción through project DINREG 04/2017. The fourth author was partially supported by CNPq/Brazil No. 301576/2013-0 and by CAPES/Brazil No. 88881.143295/2017-01 under the PHOTOM Project.

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