YUTING WEI

Stabilized finite element methods for miscible displacement in porous media


<http://www.numdam.org/item?id=M2AN_1994__28_5_611_0>
STABILIZED FINITE ELEMENT METHODS FOR MISCIBLE DISPLACEMENT IN POROUS MEDIA (*)

by YUTING WEI (1)

Communicated by J. DOUGLAS Jr

Abstract — In this paper, we shall derive a new model for the miscible displacement of one incompressible fluid by another in porous media using simple physical conservation laws. For a dilute mixture in which the density can be approximated by a constant, this new model reduces to the standard one used for the last decade. The model is governed by a nonlinear system consisting of pressure and concentration equations. The pressure equation is elliptic, while the concentration equation is parabolic but normally convection-dominated. We then present and analyze some extensions of the stabilized finite element methods that have been developed for steady convection-diffusion problems to the systems of miscible displacement. The analysis is first given to the concentration equation for a given velocity field, and then extended to the general case where the velocity is obtained by solving pressure equations with a mixed finite element method. In both cases, the stabilities and error estimates are given.

Résumé — Dans cet article, nous présentons un nouveau modèle pour le déplacement miscible d'un fluide incompressible par un autre dans les milieux poreux utilisant des lois simples physiques de conservation. Pour un mélange dilué dans lequel la densité peut être approchée par une constante, ce nouveau modèle se réduit à celui utilisé depuis ces dix dernières années. Le modèle est décrit par un système non linéaire composé des équations de la pression et de la concentration. L'équation de la pression est elliptique tandis que l'équation de la concentration est parabolique, mais normalement dominée par la convection. Nous présentons et analysons quelques extensions au système de déplacement miscible des méthodes d'éléments finis stabilisées qui ont été développées pour les problèmes de convection-diffusion stationnaires. On considère d'abord l'équation de la concentration pour un champ de vitesse donné puis le cas général où la vitesse est obtenue par la résolution de l'équation de la pression par une méthode d'éléments finis mixtes. Dans les deux cas, on donne les estimations de la stabilité et de l'erreur.

(*) Manuscript received January 10, 1994
(1) Center for Applied Mathematics, Purdue University, West Lafayette IN 47907, USA

© AFCET Gauthier-Villars
1 INTRODUCTION

The numerical simulation of fluid displacement processes in porous media has been widely applied in analyzing petroleum recovery. Miscible displacement of one fluid by another is one such recovery process that has attracted considerable attention in the petroleum industry. It involves injection of a solvent at certain (injection) wells in a petroleum reservoir, with the intention of displacing the resident oil to other (production) wells ([15]).

The standard model for this process derived several years ago has been used in the series of papers written by Douglas, Ewing, Russell, Wheeler, and others [9], [10], [15], [16] and [32]. Recently Douglas et al. ([11]) derived a new model using the homogenization theory after finding that the old model is correct only for the special dilute mixture in which density is approximately a constant. Here we shall rederive this new model based only on simple physical conservation laws, which may give us better interpretations for the Darcy’s velocity and concentration. As we shall see later, the new model, which consists of one parabolic equation for the concentration and one elliptic equation for the pressure, coincides with the old model for a dilute mixture. The concentration equation is usually convection-dominated and difficult to solve. There have been many numerical methods developed to solve these types of equations.

It is known that for the convection-dominated problems, standard finite element and finite difference methods often exhibit nonphysical oscillation because they are designed for problems with smooth solutions, as occur when diffusion dominates convection. Upwind schemes are first used to stabilize convective flow, especially in reservoir simulation (see references in [25]). These methods suppress the oscillations by incorporating artificial diffusion and often reduce over- and undershooting effects. However, these methods may introduce numerical diffusion of the first order in the spatial grid size and can smear out sharp fronts and produce solutions that strongly depend on the orientation of the difference grid relative to the direction of the streamlines of the flow.

By noting the almost hyperbolic nature of these problems, Douglas et al. ([13]) proposed and analyzed an approximation method for convective flow based on the characteristics of the hyperbolic part of the differential equation. This method was later applied successfully to the modeling of miscible displacement in porous media when combined with a variety of approximation techniques for the pressure equation, (see [7, 8, 14, 16, 17], and [32] for the formulation and analysis for some of these procedures).

Godunov schemes are often used in the numerical approximations of conservation laws. Recently, Dawson ([6]) used an operator-splitting technique to split the convection-diffusion problem into two parts, convective...
and diffusive. He then applied a Godunov scheme to the convective part and a mixed method to the diffusive part, and obtained a maximum principle and $L^2$ estimates.

Since the convective part possesses hyperbolic features, it is natural to look at some successful schemes for hyperbolic conservation laws. Recently, several high resolution schemes have been invented for scalar conservation laws with nonlinear fluxes; examples include TVD (Total Variation Diminishing) [28], TVB (Total Variation Bounded) [33], and ENO (Essentially NonOscillatory) [21]. The schemes have been shown theoretically and numerically to converge to entropy solutions and are usually stable with respect to total variation; hence, they can capture sharp fronts without introducing oscillation.

Further, Cockburn et al. ([5]) combined Discontinuous Galerkin Methods, first introduced by LeSaint and Raviart in 1974, for solving the neutron transport equation, with Runge-Kutta methods for time stepping to approximate conservation laws. These schemes have been shown to be total variation bounded. One advantage of such schemes over TVD, TVB, or ENO schemes is that they can handle more complex boundary data in multidimensional spaces. These schemes are more local in the sense that higher orders are achieved by involving more moments in a single cell, instead of using neighboring cells.

By using splitting techniques as described in [6], Wei ([35]) recently combined a discontinuous Galerkin finite element method with a mixed finite element procedure for a convection-dominated diffusion problem. The combination of these two schemes is natural because both are based on a weak form of the differential equation and utilize discontinuous approximation spaces. The main results were the derivation of a maximum principle, $L^2$ error estimates, and the TVD property.

Stabilized methods for an advective problem were introduced by Hughes and Brooks ([22]), ([23]), ([4]), who referred to these methods as SUPG (Streamline-Upwind-Petrov-Galerkin) methods. Later, Johnson et al. (see references in [26]) gave a convergence analysis for these methods; they referred to them as SD (Streamline-Diffusion) methods. More recently, a canonical form for these methods was given by Hughes et al. ([24]), who called them GLS (Galerkin-Least-Square) methods, and further improvements were suggested by Franca et al. ([19, 18]), where a new terminology, SFM (Stabilized-Finite-Method), was introduced. The technique to be studied for the miscible displacement problem in this paper is closely related to this collection of stabilized procedures.

This paper is organized as follows. In the next section, we shall derive our model for the incompressible miscible displacement of one fluid by another. Our model, derived by homogenization theory in [11], is slightly different from the one used in [10], [9], and [15].

vol. 28, n° 5, 1994
Our primary concern is the approximation of the concentration. In § 3, as a first step, we apply stabilized methods to the concentration equation with a given velocity field, i.e., the pressure equation is assumed to have been solved independently of the concentration equation. We demonstrate stability and convergence results similar to those obtained in [18] and [19] for linear problems.

Finally, we extend the results above to the coupled miscible displacement system by approximating the concentration equation by stabilized methods and the pressure equation with mixed finite element methods.

We shall use the following notation throughout this paper:

**Notation:**

\[ \Omega \subset \mathbb{R}^2 \] The domain
\[ I = [0, T_0] \] The time interval
\[ s_m = \Omega \times I_m, \]
\[ W^k_p(\Omega) \] Standard Sobolev spaces
\[ \| u \|_{k, p, \Omega} = \| u \|_{W^k_p(\Omega)}, \]
\[ \| u \|_{k, m}^2 = \int_{I_m} \| u \|_{k, 2, \Omega}^2 \, dt, \]
\[ \| u \|_{k, \Omega}^2 = \| u \|_{k, 2, \Omega}^2, \]
\[ \| u \|_{k, m} = \left( \int_{I_m} \| u \|_{k, 2, \Omega}^2 \, dt \right)^{\frac{1}{2}}, \]
\[ | u |_{m} = \| u(\cdot, t_m) \|_{0, \Omega}, \]
\[ | u_{\pm} |_{m} = \lim_{t \rightarrow t_m^*} \| u(\cdot, t) \|_{0, \Omega}, \]
\[ (u, v) = \int_{\Omega} u \cdot v \, dx, \]
\[ \langle u, v \rangle_m = (u(\cdot, t_m), v(\cdot, t_m)), \]
\[ u_m = \lim_{t \rightarrow t_m^*} u(\cdot, t) \]

**2. DERIVATION OF THE MODEL**

We shall begin by giving a brief derivation of our miscible displacement model, derived originally in [11] by homogenization. Here, we rederive the
model using only simple physical conservation laws. We use the notation of [1]

2.1. Conservation laws in a fluid continuum

Consider a system composed of a mixture of \( N \) chemical species, with each species forming a continuum. Different continua may occupy the same portion of space at the same time, so long as they represent different species. Let \( dU \) be a REV (Representative Elementary Volume) of the multispecies system. Let \( dm_\alpha \) and \( dm \) denote the instantaneous masses of the species \( \alpha \) and the fluid system, respectively, in the REV \( dU \). We may then define a mass density \( \rho_\alpha \) of the species \( \alpha \) as the mass of the species \( \alpha \) per unit volume of fluid solution as follows

\[
\rho_\alpha = \frac{dm_\alpha}{dU} \tag{2.1}
\]

It follows that

\[
\sum_{\alpha=1}^{N} \rho_\alpha = \sum_{\alpha=1}^{N} \frac{dm_\alpha}{dU} = \left( \sum_{\alpha=1}^{N} dm_\alpha \right) \frac{1}{dU} = \frac{dm}{dU} = \rho , \tag{2.2}
\]

where \( \rho \) is the density of the system.

In general, the velocity of species \( \alpha \) will be different than that of the fluid system. The velocity \( u_\alpha \) at a point \( P \) (with respect to a fixed coordinate system) is defined as the average velocity within \( dU \) of the individual molecules of the species \( \alpha \). Several kinds of averaged velocities can be defined for the system as a whole. The most common are the mass-averaged velocity \( u^m \) and volume-averaged velocity \( u^v \), which are defined as follows

\[
u^m = \frac{\left( \sum_{\alpha=1}^{N} \rho_\alpha u_\alpha \right)}{\sum_{\alpha=1}^{N} \rho_\alpha} = \left( \sum_{\alpha=1}^{N} \rho_\alpha u_\alpha \right) \frac{1}{\sum_{\alpha=1}^{N} \rho_\alpha} = \sum_{\alpha=1}^{N} \omega_\alpha u_\alpha \tag{2.3}
\]

\[
u^v = \sum_{\alpha=1}^{N} \rho_\alpha v_\alpha u_\alpha \tag{2.4}
\]

where \( \omega_\alpha \) is called the mass fraction of species \( \alpha \), defined as

\[
\omega_\alpha = \frac{\rho_\alpha}{\rho}, \quad \sum_{\alpha=1}^{N} \omega_\alpha = 1 \tag{2.5}
\]

\( v_\alpha \) is the partial specific volume. The velocity \( u^m \) is often interpreted as momentum per unit mass, since \( \rho u^m \) represents the momentum per unit volume.
In a homogeneous incompressible single-species fluid, \( N = 1 \), and \( \rho_a = \rho \), \( u_a = u^m = u^v \). In general, these velocities differ both in direction and magnitude. The differences

\[
\overline{u}_a^m = u_a - u^m \quad \text{and} \quad \overline{u}_a^v = u_a - u^v \tag{2.6}
\]

are diffusive velocities of the species \( \alpha \) with respect to the mass-averaged and volume-averaged velocities, respectively. Similarly,

\[
\rho_a \overline{u}_a^m = \rho_a (u_a - u^m) \quad \text{and} \quad \rho_a \overline{u}_a^v = \rho_a (u_a - u^v) \tag{2.7}
\]

are diffusive mass fluxes of the species \( \alpha \) with respect to the mass averaged velocity and volume-averaged velocities, respectively.

In a binary mixture, Fick’s law ([1, 2]) relates the diffusive mass fluxes of the species to the diffusivity of the system by

\[
\rho_a \overline{u}_a^m = \rho_a (u_a - u^m) = -\rho D_{a\beta} \nabla \omega_\alpha \tag{2.8}
\]

\[
\rho_a \overline{u}_a^v = \rho_a (u_a - u^v) = -D_{a\beta} \nabla \rho_\alpha \tag{2.9}
\]

where \( D_{a\beta} \) is the binary diffusivity.

For a species \( \alpha \) of a multicomponent system, mass conservation gives

\[
\frac{\partial \rho_a}{\partial t} + \nabla \cdot (\rho_a u_a) = I_\alpha \tag{2.10}
\]

where \( I_\alpha \) is the production rate by the chemical reactions of species \( \alpha \) per unit volume of the system.

For simplicity, we restrict our analysis below to a binary mixture system of species \( \alpha \) and \( \beta \). Combining (2.8), (2.9), and (2.10), we can write the mass conservation for species \( \alpha \) in terms of mass- and volume-averaged velocities

\[
\frac{\partial \rho_a}{\partial t} + \nabla \cdot (\rho_a u^m - \rho D_{a\beta} \nabla \omega_\alpha) = I_\alpha \tag{2.11}
\]

\[
\frac{\partial \rho_a}{\partial t} + \nabla \cdot (\rho_a u^v - D_{a\beta} \nabla \rho_\alpha) = I_\alpha \tag{2.12}
\]

The similar equations hold for species \( \beta \). Adding (2.11) and (2.12) to the corresponding equations for \( \beta \) species, respectively, gives the mass conservation of the whole system in terms of the mass and volume-averaged velocities as

\[
\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u^m) = I \tag{2.13}
\]

\[
\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u^v - D_{a\beta} \nabla \rho) = I \tag{2.14}
\]
where \( I = I_\alpha + I_\beta \) is the mass production rate of the system per unit volume. By the equations above, we see that the mass- and volume-averaged velocities are related by

\[
\left( \frac{d}{dt} \right) u^m = \left( \frac{d}{dt} \right) u^v = -\frac{1}{\rho} D_{\alpha\beta} \nabla \rho .
\]

### 2.2. Transport equations in porous media

The conservation laws for a fluid system in a continuum described in the last section extend easily to the incompressible miscible displacement of one component, \( \alpha \), by another, \( \beta \), in a porous medium by using volume-averaging techniques or homogenization ([11]) :

\[
\phi \frac{\partial \rho_\alpha}{\partial t} + \nabla \cdot \left( \rho_\alpha u^m - \rho D \nabla \omega_\alpha \right) = q_\alpha ,
\]

\[
\phi \frac{\partial \rho_\alpha}{\partial t} + \nabla \cdot \left( \rho_\alpha u^v - D \nabla \rho_\alpha \right) = q_\alpha ,
\]

with similar equations holding true for \( \beta \) species, and it follows that for the whole system, we have

\[
\phi \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u^m) = q ,
\]

\[
\phi \frac{\partial \rho}{\partial t} + \nabla \cdot (\rho u^v - D \nabla \rho) = q ,
\]

where \( \phi \) is the porosity of the porous medium, \( q_\alpha = \phi I_\alpha \) is a source of species \( \alpha \) and \( q = q_\alpha + q_\beta \), and

\[
D = \phi D_{\alpha\beta} ,
\]

where, for the moment, the effect of hydrodynamic dispersion is ignored and only molecular diffusion is considered.

As in (2.15), (2.18) and (2.19) imply that the volume-averaged velocity \( u^v \) and mass-averaged velocity \( u^m \) are related by

\[
u^v = u^m + \frac{1}{\rho} D \nabla \rho .
\]
In addition to limiting ourselves to a binary mixture, we assume that the mixture is incompressible and that there are two « end point » (reference) mixtures 1 and 2, which have known composition $\rho_1 \alpha$ and $\rho_2 \beta$, and constant densities $\rho_i$.

$$\rho_1 = \rho_1 \alpha + \rho_2 \beta, \quad \rho_2 = \rho_2 \alpha + \rho_2 \beta, \quad (2.22)$$

$$\rho_1 \alpha \rho_2 \beta - \rho_1 \rho_2 \alpha \neq 0$$

We further assume that our mixture is combined from these two « end point » mixtures by taking volumes $v_1$ of mixture 1 and $v_2$ of mixture 2. Suppose that mixing takes place at constant temperature and pressure and without changing volume. Then, the mixture has a volume $v = v_1 + v_2$. Now, define the concentration $c$ as the volumetric fraction of mixture 1 (31)]

$$c = \frac{v_1}{v} = \frac{v_1}{v_1 + v_2} \quad (2.23)$$

Then the mass $m_\alpha$ and density $\rho_\alpha$ of the species $\alpha$ in the mixture can be written in term of reference densities as follows

$$m_\alpha = \rho_1 \alpha v_1 + \rho_2 \alpha v_2, \quad (2.24)$$

$$\rho_\alpha = \frac{m_\alpha}{v} = \frac{\rho_1 \alpha v_1 + \rho_2 \alpha v_2}{v} = \rho_1 \alpha c + \rho_2 \alpha (1 - c) \quad (2.25)$$

Similarly, we can write the equation for species $\beta$. It follows that the density $\rho$ of the mixture can be written as

$$\rho = \rho_\alpha + \rho_\beta = \rho_1 c + \rho_2 (1 - c) = \rho_2 (1 + \sigma c), \quad (2.26)$$

which is the equation of state for the mixture under our assumptions that it is incompressible and mixed without changing volumes. Now, substituting (2.25) and the similar equation for the species $\beta$ into (2.16)-(2.17), and noting that $\rho_1 \alpha$, $\rho_1 \beta$, $\rho_2 \alpha$, and $\rho_2 \beta$ are all constants, we have

$$\phi \frac{\partial c}{\partial t} + \nabla \cdot \left( cu^m - \rho D \nabla \frac{c}{\rho} \right) = \bar{q}_1, \quad (2.27)$$

$$\phi \frac{\partial (1 - c)}{\partial t} + \nabla \cdot \left( (1 - c) u^m - \rho D \nabla \frac{1 - c}{\rho} \right) = \bar{q}_2, \quad (2.28)$$

$$\phi \frac{\partial c}{\partial t} + \nabla \cdot \left( cu^v - D \nabla c \right) = \bar{q}_1, \quad (2.29)$$

$$\phi \frac{\partial (1 - c)}{\partial t} + \nabla \cdot \left( (1 - c) u^v - D \nabla \frac{1 - c}{\rho} \right) = \bar{q}_2, \quad (2.30)$$
where $\bar{q}_1$, $\bar{q}_2$ are the volumetric production rates of mixture 1 and mixture 2, respectively, given by

$$
\bar{q}_1 = \frac{\rho_{2,\beta} q_{\alpha} - \rho_{2,\alpha} q_{\beta}}{\rho_{1,\alpha} \rho_{2,\beta} - \rho_{2,\alpha} \rho_{1,\beta}},
$$

(2.31)

$$
\bar{q}_2 = \frac{-\rho_{1,\beta} q_{\alpha} + \rho_{1,\alpha} q_{\beta}}{\rho_{1,\alpha} \rho_{2,\beta} - \rho_{2,\alpha} \rho_{1,\beta}}.
$$

(2.32)

Using (2.26), and adding (2.27) to (2.28) and (2.29) to (2.30), we can rewrite the system above as

$$
\phi \frac{\partial c}{\partial t} + \nabla \cdot \left( cu^m - \frac{1}{1 + \sigma c} D \nabla c \right) = \bar{q}_1,
$$

(2.33)

$$
\nabla \cdot \left( u^m + \frac{\sigma}{1 + \sigma c} D \nabla c \right) = \bar{q},
$$

(2.34)

$$
\phi \frac{\partial c}{\partial t} + \nabla \cdot ( cu^v - D \nabla c ) = \bar{q}_1,
$$

(2.35)

$$
\nabla \cdot u^v = \bar{q},
$$

(2.36)

where $\bar{q} = \bar{q}_1 + \bar{q}_2$. It is interesting to see that we have obtained two sets of concentration equations, one in terms of mass-averaged velocity (2.33)-(2.34) and the other in terms of volume-averaged velocity (2.35)-(2.36). These two forms are equivalent through (2.21), which can now be written as

$$
u^v = u^m + \frac{1}{\rho} D \nabla \rho = \frac{1}{\rho} D \nabla \rho = u^m + \frac{\sigma}{1 + \sigma c} D \nabla c.
$$

(2.37)

The main point in the derivation above is to clarify $u^m$ and $u^v$. The relation between the velocity of a fluid flow in a porous medium and some potential gradient, is usually called Darcy’s law, can be derived from the Navier-Stokes equations by volume averaging or homogenization ([11]). Since the Navier-Stokes equations are momentum equations, the Darcy velocity can be expected to be a mass-averaged velocity. Thus,

$$
u^m = -\frac{k}{\mu} (\nabla p - \rho g),
$$

(2.38)

where $\mu = \mu (c)$ and $p$ are the viscosity and the pressure in the fluid mixture, respectively; $k$ is the permeability of the porous medium, and $g$ is the downward-pointing gravity acceleration vector. By (2.37), the volume-averaged velocity is given by

$$
u^v = -\frac{k}{\mu} (\nabla p - \rho g) + \frac{\sigma}{1 + \sigma c} D \nabla c.
$$

(2.39)
We see that \( u^m \) and \( u^v \) are different if \( \sigma \neq 0 \). When \( \sigma \approx 0 \), a special case corresponding to a dilute mixture whose density is approximately a constant, then \( u^m = u^v = u \). The two sets of concentration equations coincide, and the governing equations (2.33)-(2.39) can be summarized as

\[
\frac{\phi}{\partial t} + \nabla \cdot (c u - D \nabla c) = \bar{q}_1, \tag{2.40}
\]

\[
\nabla \cdot u = \bar{q}, \tag{2.41}
\]

\[
u = -\frac{k}{\mu} (\nabla p - \rho g) \tag{2.42}
\]

The system (2.40)-(2.42) is the miscible displacement model used in reservoir simulations by many authors ([12, 10, 9]).

As mentioned earlier, besides the volume fraction defined by (2.23), the concentration can also be defined as the mass fraction of a species

\[
c^* = \frac{m_a}{m_a + m_\beta}, \tag{2.43}
\]

It follows that

\[
\rho_a = \rho c^*,
\]

\[
\rho_\beta = \rho (1 - c^*)
\]

Using the two equations above in conservation laws (2.16)-(2.17) for species \( \alpha \) and \( \beta \) yields

\[
\frac{\phi}{\partial t} + \nabla \cdot (\rho c^* u^m - \rho D \nabla c^*) = q_\alpha, \tag{2.44}
\]

\[
\frac{\phi}{\partial t} + \nabla \cdot (\rho (1 - c^*) u^m - \rho D \nabla (1 - c^*)) = q_\beta, \tag{2.45}
\]

\[
\frac{\phi}{\partial t} + \nabla \cdot (\rho c^* u^v - D \nabla \rho c^*) = q_\alpha, \tag{2.46}
\]

\[
\frac{\phi}{\partial t} + \nabla \cdot (\rho (1 - c^*) u^v - D \nabla \rho (1 - c^*)) = q_\beta \tag{2.47}
\]

These equations, together with Darcy’s law, form the model for miscible displacement in porous media. But this system is not closed without the equation of state, which is a relation between \( \rho \) and \( c \) for an incompressible mixture like (2.26), or a relation among \( \rho \), \( c \), and \( p \) for a compressible mixture. For the special dilute mixture where \( \rho \) can be approximated by a constant, Darcy’s law, and the fact that \( u^m = u^v = u \), allows us to write the system (2.44)-(2.47) above as

\[
\frac{\phi}{\partial t} + \nabla \cdot (c^* u - D \nabla c^*) = q_\alpha^*, \tag{2.48}
\]
\[ \nabla \cdot u = q^*, \quad (2.49) \]
\[ u = -\frac{k}{\mu} (\nabla p - \rho g), \quad (2.50) \]

where \( q^*_a = \frac{q_a}{\rho} \), and \( q^* = q^*_a + q^*_\beta \). This system, first derived in [29], is widely used in reservoir simulation ([15, 30]). We note that for a dilute miscible displacement, the two models (2.27)-(2.30) and (2.44)-(2.47) reduce to (2.40)-(2.42) and (2.48)-(2.50), respectively. It is easy to see that the simplified forms (2.40)-(2.42) and (2.48)-(2.50) have the same form except for the source terms on the right hand sides which have different interpretations: the former, \( \bar{q}_1 \), is a volumetric production rate of mixture 1, one of the two « end-point » reference mixtures, while the latter, \( q^*_a \), is a volumetric production rate of species \( \alpha \), one of two components in the mixture.

As previously mentioned, the analysis above is given under the condition that hydrodynamic dispersion is ignored and only molecular diffusion is considered (this is a reasonable assumption only if the fluid velocity is very small). Otherwise, a dispersion term that takes into account the mechanical mixing caused by heterogeneities in the porous medium has to be included in the model. Peaceman [30] suggested a dispersion tensor \( D \) in the form

\[ D = D(u) = d_m I + |u| \left\{ d_t E(u) + d_t E^\perp (u) \right\}, \quad (2.51) \]

where \( d_m, d_t, \) and \( d_t \) are, respectively, the molecular, longitudinal, and transverse diffusion constants, \( I \) the identity transformation, \( E(u) \) the projection in the direction of the flow, and \( E^\perp (u) \) the projection on the orthogonal complement of the flow vector; i.e.,

\[ E_{ij} = \frac{1}{|u|^2} u_i u_j, \]
\[ E^\perp (u) = I - E(u). \quad (2.52) \]

We remark here that in reality the longitudinal diffusion constant \( d_t \) is larger than the transverse diffusion constant \( d_t \), and we shall make this assumption in the following analysis.

The new term \( \frac{\sigma}{1 + \sigma c} D \nabla c \) appearing in (2.34) would cause many difficulties in the analysis that follows. In this paper, we shall restrict our study to the special case of a dilute mixture, so that \( \sigma \approx 0 \) and all models considered above coincide and can be written as

\[ \phi \frac{\partial c}{\partial t} + \nabla \cdot (uc - D(u) \nabla c) = \bar{c}q, \quad (2.53) \]
\[ \nabla \cdot u = q, \quad (2.54) \]
\[ u = -\frac{k}{\mu (c)} (\nabla p - \rho (c) g), \quad (2.55) \]
The right-hand side term \( q \) on (2.53) is the external source which can be written as

\[
q = q_i - q_o ,
\]

(2.56)

where \( q_i = \max (0, q) \geq 0 \) and \( q_o = \max (0, -q) \geq 0 \) are the flow rates at injection and production wells, respectively, and \( \tilde{c} \) is given by

\[
\tilde{c} = \begin{cases} 
  c_i \text{ at injection well,} & \text{ where } q = q_i \geq 0 , \\
  c \text{ at production wells,} & \text{ where } q = -q_o \leq 0 ,
\end{cases}
\]

(2.57)

and where \( c_i \) is the given concentration of the injected fluid and \( D(u) \) is given by (2.51).

For simpler analysis, we assume the following homogeneous boundary conditions:

\[
c = 0 \text{ on } \partial \Omega \times I ,
\]

(2.58)

\[
u \cdot n = 0 , \text{ on } \partial \Omega \times I .
\]

(2.59)

Finally, it is necessary to specify the initial concentration,

\[
c(x, 0) = c_0(x) .
\]

(2.60)

The purpose of this work is to define and analyze an appropriate discrete approximation method for the problem (2.53)-(2.60). We assume that all data functions, including \( q \), which in reality is nonzero (and nonsmooth) only at wells, are smooth.

3. STABILIZED METHODS FOR CONCENTRATION EQUATIONS

In this section, we combine the time-discontinuous Galerkin methods developed by Johnson et al. ([26]) with the stabilized techniques advocated by Hughes and Franca to study a stabilized method for the concentration equation (2.53), which we simplify here as

\[
\frac{\partial c}{\partial t} + u \cdot \nabla c - \nabla \cdot (D(u) \nabla c) = f(x) ,
\]

(3.1)

with a given smooth velocity field \( u \) that satisfies

\[
\nabla \cdot u = 0 \text{ in } \Omega ,
\]

(3.2)

\[
u \cdot n = 0 \text{ on } \partial \Omega ,
\]

(3.3)

where, in this section, we take \( \phi = 1 \) in the concentration equation without loss of generality.
3.1. Finite element spaces and technical lemmas

We shall introduce some finite element spaces to be used in the following sections and then prove some technical lemmas. We shall use the notation of Johnson et al. [26].

Let \( T_h(\Omega) \) be a quasiregular subdivision of \( \Omega \), \( 0 = t_0 < t_1 < \cdots < T_M = T_0 \) be a subdivision of the time interval \( I = [0, T_0] \), \( I_m = (t_{m-1}, t_m) \), \( m = 1, 2, \ldots, M \),

\[
T_h^m(s_m) = \{ T_m : T_m = T \times I_m, T \in T_h(\Omega) \} \tag{3.4}
\]

be the corresponding subdivision of \( s_m = \Omega \times I_m \), with \( h \) representing the maximum of the diameters of \( T_m \in T_h^m \), and let

\[
M_h^m = \{ \phi \in H^1(s_m) : \phi\big|_{T_m} \in P_k(T_m), T_m = T \times I_m \in T_h^m, \phi |_{\Gamma \times I_m} = 0 \}, \tag{3.5}
\]

\[
M_h = \prod_{m \geq 1} M_h^m, \tag{3.6}
\]

where \( P_k(T_m) \) denotes the set of polynomials of total degree at most \( k \) on \( T_m \). In other words, \( M_h^m \) is the set of piecewise polynomial functions on \( T_h^m \) of degree at most \( k \) that are continuous in \( x \), possibly discontinuous in \( t \) across the time levels \( t_m, m = 1, 2, 3, \ldots, M \), and vanish on \( \Gamma = \partial \Omega \). We shall assume that \( M_h^m \) is a regular subdivision of \( s_m \); i.e., for each \( T_m \in T_h^m \) there is an inscribed sphere in \( T_m \) such that the ratio of the diameter of this sphere and the diameter of \( T_m \) is bounded below, independently of \( T_m \) and \( h \).

The following standard interpolation error estimate and inverse inequality have been shown in [34] and [3].

**Lemma 3.1:** There are constants \( c_1 \) and \( c_{\text{inv}} \) such that, for any \( w \in W^{r, p}(s_m) \cap C(s_m) \) for which \( w|_{\Gamma \times T_m} = 0 \),

\[
\inf_{w_h \in M_h^m} \| w - w_h \|_{H^r(s_m)} \leq Qh^{\ell + 1 - r} \| w \|_{H^{\ell + 1}(s_m)}, \tag{3.7}
\]

\[
r = 0, 1, \quad 1 \leq \ell \leq k, \quad p = 2, \tag{3.8}
\]

and, for each \( v_h \in M_h \), the following inverse inequality holds:

\[
c_{\text{inv}} \| v_h \|_{W^r(\Gamma)} \leq Qh^{-r} \| v_h \|_{L_p(\Gamma)}, \tag{3.9}
\]

\[
r = 0, \ldots, k, \quad 1 \leq p \leq \infty, \tag{3.10}
\]

on each \( T_m = T \times I_m, m = 1, 2, \ldots \)

By following an idea used in [26], we can show the following result.
LEMMA 3.2: For \( \theta \in \hat{H} = \prod_{m=1}^{M} H^1(s_m), \theta|_{\partial\Omega} = 0, \) and \( u \in H^1, \infty(s_m) \) and \( \phi(\lambda) \equiv \phi_0 > 0, \)

\[
\int_{I_m} \left\| \phi^{\frac{1}{2}} \theta \right\|_{0, \Omega}^2 dt = \left( h_m \left\| \phi^{\frac{1}{2}} \theta_0 \right\|_{m}^2 + \frac{1}{\phi_0 c_1} h_m \left\| \phi \theta' + u \cdot \nabla \theta \right\|_{0, m}^2 \right) \times \\
\times \exp \left( (c_1 + \left\| \nabla \cdot u \right\|_{0, \infty(s_m)} h/\phi_0) \right) \tag{3.11}
\]

for any \( c_1 > 0, \) where \( h_m = |I_m| = t_m - t_{m-1} \equiv h. \)

Proof: We note that

\[
\left\| \phi^{\frac{1}{2}} \theta \right\|^2 = \left\| \phi^{\frac{1}{2}} \theta_0 \right\|^2 - \int_{J_t} \frac{d}{dt} (\phi \theta(t), \theta(t)) dt \\
= \left\| \phi^{\frac{1}{2}} \theta_0 \right\|^2 - 2 \int_{J_t} (\phi \theta'(t), \theta(t)) dt \\
= \left\| \phi^{\frac{1}{2}} \theta_0 \right\|^2 - 2 \int_{J_t} (\phi \theta'(t) + u \cdot \nabla \theta, \theta) dt + \\
+ 2 \int_{J_t} (u \cdot \nabla \theta, \theta) dt \tag{3.12}
\]

Since \( \theta = 0 \) on \( \partial \Omega, \)

\[
2 \int_{J_t} (u \cdot \nabla \theta, \theta) dt = \int_{J_t} (\langle u \cdot n, \theta^2 \rangle_{\partial \Omega} - (\nabla \cdot u, \theta^2)) dt \\
= - \int_{J_t} (\nabla \cdot u, \theta^2) dt \\
\leq 1/\phi_0 \| \nabla \cdot u \|_{0, \infty(s_m)} \int_{J_t} \left\| \phi^{\frac{1}{2}} \theta \right\|^2 dt \tag{3.13}
\]

Thus,

\[
\left\| \phi^{\frac{1}{2}} \theta(t) \right\|^2 \leq \left\| \phi^{\frac{1}{2}} \theta_0 \right\|^2 + 2 \left( \int_{I_m} \left\| \phi \theta' + u \cdot \nabla \theta \right\|^2 dt \right)^{\frac{1}{2}} \times \\
\times \left( \int_{J_t} \| \theta \|^2 dt \right)^{\frac{1}{2}} + 1/\phi_0 \| \nabla \cdot u \|_{0, \infty(s_m)} \int_{J_t} \left\| \phi^{\frac{1}{2}} \theta \right\|^2 dt \leq \\
\leq \left( \left\| \phi^{\frac{1}{2}} \theta_0 \right\|^2 + \frac{1}{\phi_0 c_1} \left\| \phi \theta' + u \cdot \nabla \theta \right\|^2_{0, m} \right) + \\
+ 1/\phi_0 (c_1 + \left\| \nabla \cdot u \right\|_{0, \infty(s_m)}) \int_{J_t} \left\| \phi^{\frac{1}{2}} \theta(t) \right\|^2 dt \\
\leq \left( \left\| \phi^{\frac{1}{2}} \theta_0 \right\|^2 + \frac{1}{\phi_0 c_1} \left\| \phi \theta' + u \cdot \nabla \theta \right\|^2_{m} \right) \exp \left( (c_1 + \left\| \nabla \cdot u \right\|_{0, \infty(s_m)} h/\phi_0) \right),
\]

M² AN Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis
where we have used the Gronwall inequality. Integrating over $I_m$ proves the lemma.

Next, we shall give some results concerning the dispersion tensor defined by (2.51)-(2.52). It is easy to check the following lemma.

**Lemma 3.3:** Assume that $d_m > 0$. Then, the dispersion tensor $D(u)$ given by (2.51)-(2.52) is symmetric positive definite, and, moreover, for each $\xi$, $\eta \in R^2$,

$$(d_m + d_t |u|) |\xi|^2 \leq (D(u) \xi, \xi) \leq (d_m + d_t |u|) |\xi|^2 \quad (3.14)$$

and

$$(D(u) \xi, \eta) = (d_m + d_t |u|) |\xi| |\eta| \quad (3.15)$$

By using the above result, one can show the following lemma.

**Lemma 3.4:** For $\theta \in H^2(T)$, we have

$$\| \nabla \cdot (D(u) \nabla \theta) \|_{0,T}^2 \leq 2 (d_m + d_t \|u\|_{0,\infty,T})^2 \| \nabla \theta \|_{0,T}^2 + 2 (3d_t - 2d_t)^2 \|u\|_{0,\infty,T}^2 \| \nabla \theta \|_{0,T}^2 \quad (3.16)$$

If, in addition, $\theta \in H^2(T) \cap P_k(T)$, then

$$\| \nabla \cdot (D(u) \nabla \theta) \|_{0,T}^2 \leq (c_{inv} h_T^2)^{-1} D_T^2 \| \nabla \theta \|_{0,T}^2 \quad (3.17)$$

where

$$D_T^2 = (2(d_m + d_t \|u\|_{0,\infty,T})^2 + 2 (3d_t - 2d_t)^2 \|u\|_{0,\infty,T}^2 h_T^2 c_{inv})^{1/2} \quad (3.18)$$

and $c_{inv}$ is the constant present in the inverse estimate (3.9).

**Proof:** Rewrite $\nabla \cdot (D(u) \nabla \theta)$ as

$$\nabla \cdot (D(u) \nabla \theta) = d_m \nabla^2 \theta + (d_t - d_t) \nabla \cdot (|u| E(u) \nabla \theta) + d_t \nabla \cdot (|u| \nabla \theta) \quad (3.19)$$

Noting that

$$\nabla \cdot (|u| E(u) \nabla \theta) = (\nabla \cdot u) \frac{u \cdot \nabla \theta}{|u|} - \frac{1}{|u|^3} (u \cdot \nabla u \cdot u)(u \cdot \nabla \theta)$$

$$+ \frac{u \cdot \nabla u \cdot \nabla \theta}{|u|} + \frac{u \cdot (\nabla \theta) \cdot u}{|u|} \quad (3.20)$$

by using the assumption $d_t \geq d_m$, we can estimate (3.19) as follows:

$$| \nabla \cdot (D(u) \nabla \theta) | \leq$$

$$\leq d_m |\nabla^2 \theta| + (d_t - d_t) |\nabla \cdot (|u| E(u) \nabla \theta) | + d_t |\nabla \cdot (|u| \nabla \theta) |$$

$$\leq (d_m + d_t |u|) |\nabla \theta| + (3d_t - 2d_t) |\nabla u| |\nabla \theta|.$$
It follows that
\[
\left\| \nabla \cdot (D(u) \nabla \theta) \right\|_{0,T}^2 = \int_T \left| \nabla \cdot (D(u) \nabla \theta) \right|^2 dx
\]
\[
\leq 2 \int_T \left( d_m + d_t |u| \right)^2 |\nabla \theta|^2 + (3 d_t - 2 d_t)^2 |\nabla u|^2 |\nabla \theta|^2 dx
\]
\[
\leq 2 (d_m + d_t \|u\|_{0,\infty,T})^2 \|\nabla \theta \|_{0,T}^2 + 2 (3 d_t - 2 d_t)^2 \|\nabla u\|_{0,\infty,T}^2 \|\nabla \theta\|_{0,T}^2. \tag{3.21}
\]
Thus, (3.16) holds. If, in addition, \( \theta \in P_k(T) \), then the inverse inequality (3.9) gives
\[
c_{\text{inv}}(h_T^2 \|\nabla \theta \|_{0,T}^2) \leq \|\nabla \theta\|_{0,T}^2, \tag{3.22}
\]
for some constant \( c_{\text{inv}} \). It follows that
\[
\left\| \nabla \cdot (D(u) \nabla \theta) \right\|_{0,T}^2 \leq [2 (d_m + d_t \|u\|_{0,\infty,T})^2 (c_{\text{inv}} h_T^2)^{-1} + 2 (3 d_t - 2 d_t)^2 \|\nabla u\|_{0,\infty,T}^2 \|\nabla \theta\|_{0,T}^2. \tag{3.23}
\]
Thus, (3.17) is proved. \( \blacksquare \)

3.2. Formulation of the stabilized methods

In this section, we shall construct our stabilized finite element methods by following the ideas used in [26] and the stabilized method described in the last section for the concentration equation (3.1). Let \( \alpha \in \{1, 0, -1\} \). To define our method on the slab \( s_m = \Omega \times I_m \), impose the initial values \( C^{m-1} \) weakly and the boundary values \( C = 0 \) strongly. Then, the method is given by the following relations:

For \( m = 1, 2, ..., M \), find \( C \in M_h^m \) such that
\[
B^m_{\alpha}(u, C, \theta) = F^m_{\alpha}(u, \theta), \quad \forall \theta \in M_h^m, \tag{3.24}
\]
where
\[
B^m_{\alpha}(u, C, \theta) = \int_{I_m} \left( C_t + u \cdot \nabla C, \theta \right) dt + \int_{I_m} \left( D(u) \nabla C, \nabla \theta \right) dt + \langle [C], \theta_t \rangle_{m-1}
\]
\[
+ \sum_{T \in T_h} \int_T \tau_T \left( C_t + u \cdot \nabla C - \nabla \cdot (D(u) \nabla C) \right) \theta_t + u \cdot \nabla \theta + \alpha \nabla \cdot (D(u) \nabla \theta) \right) dt, \tag{3.25}
\]

\( M^2 \) AN Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis
\[ F_m^a(u, \theta) = \int_{I_m} (f, \theta) \, dt + \]
\[ + \sum_{T \in T_h} \int_{I_m} \tau_T (f, \theta_t + u \cdot \nabla \theta + \alpha \nabla \cdot (D(u) \nabla \theta)) \, dt, \quad (3.26) \]
where the initial condition \( c^0 = C_0 \) is given by
\[ C_0 = \text{the projection of } c_0 \text{ into } M_h, \quad (3.27) \]
and \( \tau_T \) is a stabilizing parameter defined by
\[ \tau = \tau_T = \frac{h_T}{2 \| u \|_{0, \infty, T}} \xi (P_{eT}) \quad \text{on } T \quad \text{for } T \in T_h, \quad (3.28) \]
\[ \xi (P_{eT}) = \min (P_{eT}, 1). \quad (3.29) \]
P_{eT} is the mesh-dependent Péclet number given by
\[ P_{eT}(x) = \frac{m_k \| u \|_{0, \infty, T} h_T}{D_T^2/d_T} \quad \text{on } T \quad \text{for } T \in T_h, \quad (3.30) \]
where \( D_T \) is defined by (4.19), and \( d_T \) and \( m_k \) are given by
\[ d_T = d_m + d_t \inf_{x \in T} |u| \quad (3.31) \]
and
\[ m_k = \frac{2}{3} \min \left( \frac{1}{2}, c_{inv} \right). \quad (3.32) \]
By (3.18) and (3.31), we can easily show that
\[ \frac{D_T^2}{d_T} \geq \frac{2(d_m + d_t \inf_{x \in T} (u))^2}{(d_m + d_t \inf_{x \in T} (u))^2} \geq 2. \quad (3.33) \]
As before, (3.24) is referred to as the DW (Douglas-Wang) method for \( \alpha = 1 \), the SUPG method for \( \alpha = 0 \), and the GLS method for \( \alpha = -1 \), respectively, by Franca et al. [19, 18].
The existence and uniqueness of a solution of (3.24) for each \( \alpha \) is a consequence of the following stability result.

**Theorem 3.1:** Assume that \( u \in W^{1, \infty} (\Omega \times (0, T_0)) \) satisfies (3.2)-(3.3). Then, for \( C \in M_h^\alpha \),
\[ B_m^\alpha (u, C, C) \geq \frac{1}{2} (|C_-|^2 - |C_-|^2_{m-1}) + \frac{1}{2} |C|^2_{m-1} + \]
\[ + \frac{1}{2} \left( \int_{I_m} \left| \frac{d_T}{d_T} \nabla C \right|^2 \, dt + \sum_{T \in T_h} \int_{I_m} \left| \tau_T (C_t + u \cdot \nabla C) \right|^2 \, dt \right). \quad (3.34) \]
and it follows that for $C \in M_h$,

$$B_a(u, C, C) = \sum_{m=1}^{M} B_a^m(u, C, C) \geq \frac{1}{2} \| C \|_0^2 - |C_m|_0^2,$$  

(3.35)

where

$$\| C \|_0^2 = |C_m|_0^2 + \sum_{m=1}^{M} \| C_m \|_m^2 +$$

$$\sum_{m=1}^{M} \int_{I_m} \left\| \frac{d^2}{dt^2} \nabla C \right\|^2 dt + \sum_{m=1}^{M} \sum_{T \in T_h} \int_{I_m} \left\| \frac{1}{2} (C_T + u \cdot \nabla C) \right\|^2 dt,$$  

(3.36)

and $d_T$ and $D_T$ are defined by (3.31) and (3.18), respectively.

Proof: Note that

$$B_a^m(u, C, C) = \left[ \int_{I_m} (C_t + u \cdot \nabla C, C) dt + \langle [C], C_+ \rangle_{m-1} \right] +$$

$$+ \left[ \int_{I_m} (D(u) \nabla C, \nabla C) dt \right] + \left[ \sum_{T \in T_h} \int_{I_m} \tau_T (C_T + u \cdot \nabla C - \nabla \cdot (D(u) \nabla C),$$

$$C_t + u \cdot \nabla C + \alpha \nabla \cdot (D(u) \nabla C) \right)_T dt \right] = T_1 + T_2 + T_3.$$  

(3.37)

Since $u$ satisfies (3.2)-(3.3), we have

$$T_1 = \int_{I_m} (C_t + u \cdot \nabla C, C) dt + \langle [C], C_+ \rangle_{m-1}$$

$$= \frac{1}{2} \int_{I_m} \frac{d}{dt} (C, C) dt + \int_{I_m} (u \cdot \nabla C, \nabla C) dt + \langle [C], C_+ \rangle_{m-1}$$

$$= \frac{1}{2} \langle C_-, C_+ \rangle_{m-1} - \frac{1}{2} \langle C_+, C_+ \rangle_{m-1} + \frac{1}{2} \int_{I_m} (u \cdot n, C^2)_{h\partial} dt -$$

$$- \frac{1}{2} \int_{I_m} (\nabla \cdot u, C^2) dt + \langle [C], C_+ \rangle_{m-1}$$

$$= \frac{1}{2} \left[ \langle C_-, C_+ \rangle_{m-1} - \langle C_-, C_- \rangle_{m-1} \right] + \frac{1}{2} \langle [C], [C] \rangle_{m-1}.$$  

(3.38)

By Lemma 3.3, we have

$$T_2 = \int_{I_m} (D(u) \nabla C, \nabla C) dt \geq \sum_{T \in T_h} \int_{I_m} d_T \| \nabla C \|^2_{0, T} dt,$$  

(3.39)
\[ T_3 = \sum_{T \in T_h} \int_{I_{m}} \tau T(C_t + u \cdot \nabla C - \nabla \cdot (D(u) \nabla C), \]

\[ C_t + u \cdot \nabla C + \alpha \nabla \cdot (D(u) \nabla C) \] \[ \geq \sum_{T \in T_h} \int_{I_{m}} \left( \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|^2_{0,T} - (1 - \alpha) \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|^2_{0,T} \right) \right), \]

\[ \cdot \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|^2_{0,T} - \alpha \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|^2_{0,T} \right) dt, \quad (3.40) \]

By Lemma 3.4 and (3.28)-(3.32), we have

\[ \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|^2_{0,T} = \tau T \left\| \nabla (D(u) \nabla C) \right\|^2_{0,T} \leq \tau T (c_{inv} h_T^2)^{-1} D_T^2 \left\| \nabla C \right\|^2_{0,T} \]

\[ = \frac{h_T}{2} \left\| u \right\|_{0, \infty, T} = \frac{m_k u}{D_T^2/d_T} \frac{1}{c_{inv} h_T^2} D_T^2 \left\| \nabla C \right\|^2_{0,T} \]

\[ = \frac{m_k}{2 c_{inv}} d_T \left\| \nabla C \right\|^2_{0,T} \leq \frac{1}{3} d_T \left\| \nabla C \right\|^2_{0,T}. \]

That is,

\[ \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|^2_{0,T} \leq \frac{1}{3} d_T \left\| \nabla C \right\|^2_{0,T}. \quad (3.41) \]

To simplify the analysis of (3.40), we treat the three cases for \( \alpha \) separately.

For \( \alpha = 1 \) by (3.41), equation (3.40) can be simplified into

\[ T_3 = \sum_{T \in T_h} \int_{I_{m}} \left( \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|^2_{0,T} - \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|^2_{0,T} \right) dt \]

\[ \geq \sum_{T \in T_h} \int_{I_{m}} \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|^2_{0,T} dt - \frac{1}{3} \sum_{T \in T_h} \int_{I_{m}} d_T \left\| \nabla C \right\|^2_{0,T} dt. \quad (3.42) \]

Similarly, for \( \alpha = 0 \),

\[ T_3 \geq \sum_{T \in T_h} \int_{I_{m}} \left( \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|^2_{0,T} - \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|^2_{0,T} \right) dt \]

vol 28, n° 5, 1994
Finally, for \( \alpha = -1 \), taking \( \beta \) such that \( 0 < \beta < 1 \), we have

\[
\begin{align*}
T_3 & \equiv \sum_{T \in T_h} \int_{I_m} \left( \frac{1}{4} \left( \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|_{L^2}^2 - \left\| \frac{1}{2} \nabla \cdot (D(u) \nabla C) \right\|_{L^2}^2 \right) dt \\
& = \sum_{T \in T_h} \int_{I_m} \left( \int_0^T \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|_{L^2}^2 dt - \frac{1}{3} \int_0^T \int_{I_m} dT \left\| \nabla C \right\|_{L^2}^2 dt \right).
\end{align*}
\]

Substituting (3.38), (3.39), and (3.45) into (3.37) yields

\[
B^m_{\alpha}(u, C, C) \geq \frac{1}{2} \left( \langle C_-, C_- \rangle_m - \langle C_-, C_- \rangle_{m-1} \right) + \frac{1}{2} \langle [C], [C] \rangle_{m-1} + \frac{2}{3} \sum_{T \in T_h} \int_{I_m} dT \left\| \nabla C \right\|_{L^2}^2 dt + \frac{1}{2} \sum_{T \in T_h} \int_{I_m} \left\| \frac{1}{2} (C_t + u \cdot \nabla C) \right\|_{L^2}^2 dt.
\]

Thus, (3.34) is proved. Taking the sum over \( m \) in the above inequality yields (3.35). The lemma is proved.
3.3. Error estimates

In this section, we study the convergence features of the methods given by (3.24)-(3.26).

**Lemma 3.5**: Let \( u \in W^{1, \infty}(\Omega \times I) \) satisfy (3.2) and (3.3). Then, for each \( \alpha = 1, 0, -1 \),

\[
B_{\alpha}(u, c, \theta) \leq Q |c_{-}|^2 + \frac{1}{2} \int_{I_m} \left| \tau^{-\frac{1}{2}} c \right|^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left| d^{\frac{1}{2}} \nabla c \right|^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left| \tau^{-\frac{1}{2}} (c_t + u \cdot \nabla c) \right|^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left| \tau^{-\frac{1}{2}} \nabla \cdot (D(u) \nabla c) \right|^2 \, dt \cdot
\]

where \( Q \) is a constant depending only on \( \Omega \) and norms of \( u \); \( \hat{H} \) is defined by

\[
\hat{H} = \prod_{m=1}^{M} H^1(s_m)
\]

and

\[
|c_{-}|^2 = \sum_{m=1}^{M} |c_{-}|^2 + \sum_{m=1}^{M} \int_{I_m} \left| \tau^{-\frac{1}{2}} c \right|^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left| d^{\frac{1}{2}} \nabla c \right|^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left| \tau^{-\frac{1}{2}} (c_t + u \cdot \nabla c) \right|^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left| \tau^{-\frac{1}{2}} \nabla \cdot (D(u) \nabla c) \right|^2 \, dt \cdot
\]

**Proof**: Note that

\[
B^m_{\alpha}(u, c, \theta) = \left[ \int_{I_m} (c_t + u \cdot \nabla c, \theta) \, dt + \left\langle [c], \theta \right\rangle_{m-1} \right] + \left[ \int_{I_m} (D(u) \nabla c, \nabla \theta) \, dt \right] + \left[ \sum_{T \in T_h} \int_{I_m} \tau_T (c_t + u \cdot \nabla c - \nabla \cdot (D(u) \nabla c), \theta_t + u \cdot \nabla \theta + \alpha \nabla \cdot (D(u) \nabla \theta))_T \, dt \right] \equiv T_1 + T_2 + T_3.
\]

By using (3.2) and (3.3) and integration by parts, it is easy to check that

\[
T_1 = \int_{I_m} (c_t + u \cdot \nabla c, \theta) \, dt + \left\langle [c], \theta \right\rangle_{m-1} = \left\langle c_{-}, \theta_{-} \right\rangle_m - \left\langle c_{+}, \theta_{+} \right\rangle_{m-1} - \int_{I_m} (c, \theta_t + u \cdot \nabla \theta) \, dt + \left\langle [c], \theta_{+} \right\rangle_{m-1}
\]

vol. 28, n° 5, 1994
\[ \begin{align*}
&= \langle c_-, \theta_- \rangle_m - \langle c_-, \theta_- \rangle_{m-1} - \langle c_-, [\theta] \rangle_{m-1} - \int I_m (c_-, \theta_t + u_\cdot \nabla \theta) dt \\
&\leq \langle c_-, \theta_- \rangle_m - \langle c_-, \theta_- \rangle_{m-1} + |c_-|^1_{m-1} |[\theta]|_{m-1} \\
&+ \int I_m \left\| \tau^{-\frac{1}{2}} c \right\| \left\| \tau^{-\frac{1}{2}} \left( \theta_t + u_\cdot \nabla \theta \right) \right\| dt. \quad (3.50)
\end{align*} \]

With (3.14) in Lemma 3.3, we can get

\[ T_2 = \int I_m (D(u) \nabla c, \nabla \theta) dt \leq \int I_m \int \Omega (d_m + d_t |u|) |\nabla c| |\nabla \theta| dx dt \]

\[ = \int I_m \sum_{T \in \tau_h} \frac{d_m + d_t \sup_T |u|}{d_T} \int T |\nabla c| |\nabla \theta| dx dt \]

\[ = Q \int I_m \left\| d^2 \nabla c \right\| \left\| d^2 \nabla \theta \right\| dt, \quad (3.51) \]

where \( Q \) is a constant depending on \( \|u\|_{0, \infty, \Omega} \). Using (3.41), we have

\[ T_3 = \sum_{T \in \tau_h} \int I_m \tau_T (c_+ + u_\cdot \nabla c - \nabla \cdot (D(u) \nabla c), \theta_t + u_\cdot \nabla \theta + \alpha \nabla \cdot (D(u) \nabla \theta))_T dt \]

\[ \leq \sum_{T \in \tau_h} \int I_m \left( \left\| \tau^{-\frac{1}{2}} (c_+ + u_\cdot \nabla c) \right\|_{0, T} + \left\| \tau^{-\frac{1}{2}} \nabla \cdot (D(u) \nabla c) \right\|_{0, T} \right) \cdot \left( \left\| \tau^{-\frac{1}{2}} (\theta_t + u_\cdot \nabla \theta) \right\|_{0, T} + \left\| \tau^{-\frac{1}{2}} \nabla \cdot (D(u) \nabla \theta) \right\|_{0, T} \right) dt \]

\[ \leq \sum_{T \in \tau_h} \int I_m \left( \left\| \tau^{-\frac{1}{2}} (c_+ + u_\cdot \nabla c) \right\|_{0, T} + \left\| \tau^{-\frac{1}{2}} \nabla \cdot (D(u) \nabla c) \right\|_{0, T} \right) \cdot \left( \left\| \tau^{-\frac{1}{2}} (\theta_t + u_\cdot \nabla \theta) \right\|_{0, T} + \left\| d^2 \nabla \theta \right\|_{0, T} \right) dt. \quad (3.52) \]

Substituting (3.50)-(3.52) into (3.49) and taking the sum over \( m \) gives (3.46). Thus, the lemma is proved. \[ \square \]

To obtain an error estimate, we first study approximability by \( M_h \).
LEMMA 3.6: Let \( u \in W^{1, \infty}(\Omega \times I) \) and \( c \in H^1(I, H^k(\Omega)) \cap L^2(I, H^{k+1}(\Omega)) \). Then,

\[
\inf_{c \in M_h} ||| c - C ||| \leq \sum_{m=1}^M \sum_{T \in T_h} h_T^{2k} \left( \int_{I_m} \left\| c \right\|_{k+1, T}^2 + \left\| c_i \right\|_{k+1, T}^2 \, dt \right). 
\]

\[
. (h_T H(P_{eT}(x) - 1)) + H(1 - P_{eT}) \), \quad (3.53)
\]

where \( ||| \cdot ||| \) is defined by (3.48), and \( H \) is the Heaviside function such that \( H(x) = 1 \) if \( x > 0 \) and \( H(x) = 0 \), otherwise.

**Proof:** Let \( \eta = c - C \). By (3.48),

\[
||| \eta |||_2^2 = 
\]

\[
= \sum_{m=1}^M \sum_{T \in T_h} \left[ \left\| \eta - \eta \right\|_{m, T}^2 + \int_{I_m} \left\| \tau^{-\frac{1}{2}} \eta \right\|_{0, T}^2 \, dt + \int_{I_m} \left\| d^2 \nabla \eta \right\|_{0, T}^2 \, dt + 
\]

\[
+ \int_{I_m} \left\| \tau \left( \eta + u \cdot \nabla \eta \right) \right\|_{0, T}^2 \, dt + \int_{I_m} \left\| \tau \left( D(u) \nabla \eta \right) \right\|_{0, T}^2 \, dt \right]
\]

\[
= \sum_{m=1}^M \sum_{T \in T_h} \left\| \eta \right\|_{m, T}^2. \quad (3.54)
\]

To estimate each term in the equation above, consider the two cases for \( P_{eT} \) separately.

First, let \( T \) be such an element that \( P_{eT}(x) \geq 1 \). By (3.28)-(3.30),

\[
\left\| \tau^{-\frac{1}{2}} \eta \right\|_{0, T}^2 = \int_T \tau \eta^2 \, dx = \left( \frac{h_T}{2 \| u \|_{0, \infty, T}} \right)^{-1} \left\| \eta \right\|_{0, T}^2
\]

\[
= \frac{2 \| u \|_{0, \infty, T}}{h_T} \left\| \eta \right\|_{0, T}^2. \quad (3.55)
\]

To estimate the next term, \( \left\| d^2 \nabla \eta \right\|_{m, T}^2 \), noting that \( P_{eT}(x) = \frac{m_k \| u \|_{0, \infty, T} h_T}{D_T^2/d_T} \geq 1 \), we have

\[
d_T \leq \frac{m_k \| u \|_{0, \infty, T} h_T}{D_T^2/d_T}, \quad \| u \|_{0, \infty, T} \geq \frac{(D_T^2/d_T)}{m_k h_T}. \quad (3.56)
\]
Thus, by (3.56) and (3.33), we see that
\[
\left\| \frac{1}{d_T^2} \nabla \eta \right\|^2 \leq \frac{m_k \| u \|_{0, \infty, T}}{D^2 h_T} \| \nabla \eta \|_{0, T}^2
\]
\[
\leq \int_T Q \| u \|_{0, \infty, T} h_T |\nabla \eta| \, dx \leq Q h_T \| \nabla \eta \|_{0, T}^2 , \tag{3.57}
\]
and similarly, we can estimate the third term as
\[
\left\| \tau \frac{1}{2} (\nabla \eta_i + u \cdot \nabla \eta) \right\|^2_{0, T} = \tau_T \| \nabla \eta_i + u \cdot \nabla \eta \|_{0, T}^2
\]
\[
= \frac{h_T}{2 \| u \|_{0, \infty, T}} (\| \nabla \eta_i \|_{0, T}^2 + \| u \|_{0, \infty, T} \| \nabla \eta \|_{0, T}^2)
\]
\[
\leq Q h_T (\| \nabla \eta_i \|_{0, T}^2 + \| \nabla \eta \|_{0, T}^2) . \tag{3.58}
\]

It is easy to check that, by (3.16) in Lemma 3.4 we have
\[
\left\| \tau \frac{1}{2} \nabla \cdot (D(u) \nabla \eta) \right\|^2_{0, T} \leq 2 \tau_T (d_m + d_l \| u \|_{0, T})^2 \| \nabla \eta \|_{0, T}^2 +
\]
\[
+ 2 \tau_T (3 d_l - 2 d_l)^2 \| \nabla u \|_{0, \infty, T} \| \nabla \eta \|_{0, T}^2 . \tag{3.59}
\]

To simplify (3.59), use (3.18) and (3.33) to show that
\[
\tau_T 2 (d_m + d_l \| u \|_{0, \infty, T})^2 \leq \tau_T D^2 \leq \frac{h_T}{2 \| u \|_{0, \infty, T}} D^2 \leq \frac{h_T}{2 \| u \|_{0, \infty, T}} D^2 P^2 \mathcal{E}(x) =
\]
\[
= \frac{h_T}{2 \| u \|_{0, \infty, T}} D^2 \frac{m_k^2 \| u \|_{0, \infty, T} h_T^2}{D^4 h_T^2} \leq \frac{m_k^2}{4} \| u \|_{0, \infty, T} h_T^3 \tag{3.60}
\]
and
\[
2 \tau_T (3 d_l - 2 d_l)^2 \| \nabla u \|_{0, \infty, T} \leq \frac{D^2}{c_{inv} h_T^2} \tau_T \leq \frac{1}{c_{inv} h_T^2} D^2 \tau_T \leq
\]
\[
\leq \frac{1}{c_{inv} h_T^2} \frac{m_k^2}{4} \| u \|_{0, \infty, T} h_T^3 \leq \frac{m_k^2}{4 c_{inv} h_T} \| u \|_{0, \infty, T} h_T . \tag{3.61}
\]

Then,
\[
\left\| \tau \frac{1}{2} \nabla \cdot (D(u) \nabla \eta) \right\|^2_{0, T} \leq Q [h_T^2 \| \nabla \nabla \eta \| + h_T \| \nabla \eta \| ^2 ] . \tag{3.62}
\]
Substituting (3.55), (3.57), (3.58), and (3.62) into (3.54) yields

\[ \| \eta \|_{m,T}^2 \leq Q \left[ \frac{1}{h_T^2} \left( \| \eta \|_{m-1}^2 + \int_{I_m} \| \eta \|_{0,T}^2 \, dt + \int_{I_m} (h_T^2 \| \nabla \eta \|_{0,T}^2 + h_T^3 \| \eta_t \|_{0,T}^2 + h_T^4 \| \nabla \nabla \eta \|_{0,T}^2) \, dt \right) \right]. \] (3.63)

Next, let \( T \) be such that \( 0 \leq P_{\epsilon T}(x) \leq 1 \). We can similarly show that

\[ \| \eta \|_{m,T}^2 \leq Q \left[ \frac{1}{h_T^2} \left( \| \eta \|_{m-1}^2 + \int_{I_m} \| \nabla \eta \|_{0,T}^2 \, dt + \int_{I_m} \| \nabla \nabla \eta \|_{0,T}^2 \, dt \right) \right]. \] (3.64)

Combining (3.63) and (3.64), we have shown for any element \( T \):

\[ \| \eta \|_{m,T}^2 \leq \]

\[ \leq Q \left[ h_T^2 \| \eta \|_{m-1}^2 + \int_{I_m} \| \nabla \eta \|_{0,T}^2 + h_T^3 \| \nabla \nabla \eta \|_{0,T}^2 + h_T^4 \| \nabla \nabla \eta \|_{0,T}^2 \, dt + \right] \left[ \frac{1}{h_T^2} H(1 - P_{\epsilon T}) + \frac{1}{h_T} H(P_{\epsilon T} - 1) \right], \] (3.65)

where \( H \) is the Heaviside function. By Lemma 3.1 and the standard interpolation theory, we have

\[ \inf_{c \in \mathcal{M}_h} \left[ h_T \| \eta \|_{m-1}^2 + \int_{I_m} \| \nabla \eta \|_{0,T}^2 \, dt + \int_{I_m} h_T^2 (\| \nabla \nabla \eta \|_{0,T}^2 + h_T \| \eta_t \|_{0,T}^2 \, dt + \right] + \int_{I_m} h_T^4 \| \nabla \nabla \eta \|_{0,T}^2 \, dt \] \leq Q h_T^{2k+2} \left[ \int_{I_m} (\| c \|_{k+1,T}^2 + \| c_t \|_{k,T}^2 \, dt \right]. \] (3.66)

Combining (3.65), (3.66), and (3.54) proves the lemma.

We can now demonstrate our main convergence result.
THEOREM 3.2: Let $c \in H^1(I, H^k(\Omega)) \cap L^2(I, H^{k+1}(\Omega))$ be the exact solution to (3.1). Let $C$ be the numerical solution to (3.24) for $\alpha \in \{1, 0, -1\}$. Then,
\[
\|c - C\|_2^2 \leq Q \sum_{m=1}^{M} \sum_{T \in T_h} h_T^{2k} \left[ \int_{I_m} \|c\|_{k+1, T}^2 + \|c_t\|_{k, T}^2 \, dt \right].
\]
\[
\cdot [H(P_\alpha - 1) h_T + H(1 - P_\alpha T)] ,
\]
where $\|\cdot\|$ is defined by (3.36).

Proof: Since the stabilized method (3.24) is consistent, then the exact solution $c$ satisfies
\[
B^m_\alpha(u, c, \theta) = F^m_\alpha(u, \theta), \quad \theta \in M^m_h.
\]
Let
\[
e = c - C = (c - \phi) + (\phi - C) = \eta + \xi,
\]
where $\phi \in M^m_h$. By (3.68) and (3.24),
\[
B^m_\alpha(u, \xi, \xi) = B^m_\alpha(u, e - \eta, \xi) = B^m_\alpha(u, e, \xi) + B^m_\alpha(u, - \eta, \xi) = B^m_\alpha(u, - \eta, \xi)
\]
for each $m$. By Theorem 3.1, Lemma 3.5, and the equation above
\[
\|\xi\|_2^2 \leq 2 \|\xi\|_0^2 + 2 B_\alpha(u, \xi, \xi) = 2 \|\xi\|_0^2 + 2 B_\alpha(u, - \eta, \xi)
\]
\[
\leq Q(\|\xi\|_0^2 + \|\eta\|_2^2 + \|\xi\|_2^2) + \frac{1}{2} \|\xi\|_2^2.
\]
Thus,
\[
\|\xi\|_2^2 \leq Q[\|\xi\|_0^2 + \|\eta\|_2^2].
\]
It is easy to verify that
\[
\|\eta\|_2^2 \leq Q \|\eta\|_2^2.
\]
Thus, by (3.69)-(3.72)
\[
\|e\|_2^2 \leq 2[\|\eta\|_2^2 + \|\xi\|_2^2] \leq Q[\|\xi\|_0^2 + \|\eta\|_2^2].
\] (3.73)
Recall that the numerical method (3.24) began with the initial values $C_\alpha(0) = C_0^0$, the projection of $c_0$; i.e.,
\[
(C_0, \theta) = (c_0, \theta), \quad \forall \theta \in M^0_h.
\]

M2 AN Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis
It follows that
\[ (\xi_-, \xi_-) = (\eta_-, \xi_-) \leq |\eta| |\xi_-| , \]
so,
\[ |\xi_-|^2 \leq |\eta_-|^2 . \] (3.75)

Therefore, by (3.73),
\[ |||e|||^2 \leq Q [|||\eta_-|||^2 + |||\eta|||^2] \leq Q |||\eta|||^2 . \] (3.76)

The theorem follows from Lemma 3.6.

4. STABILIZED METHODS FOR MISCIBLE DISPLACEMENT

We study a stabilized method for the miscible displacement model (2.53)-(2.55), which, when combined with (2.56)-(2.57), can be rewritten as
\[ \phi \frac{\partial c}{\partial t} + u \cdot \nabla c - \nabla \cdot (D(u) \nabla c) + q, c = c, q , \] (4.1)

where \( q_i \neq 0 \) and \( q_0 \neq 0 \) are the rates at injection and production wells, respectively. The pressure equation and boundary and initial conditions do not change:
\[ \nabla \cdot u = q , \] (4.2)
\[ u = -\frac{k}{\mu (c)} (\nabla p - \rho g) = - a(c)(\nabla p - g(c)) , \] (4.3)

where
\[ a(c) = \frac{k}{\mu (c)} , \] (4.4)
\[ g(c) = \rho (c) g ; \] (4.5)

and
\[ c = 0 \text{ on } \partial \Omega \times I , \]
\[ u \cdot n = 0 \text{ on } \partial \Omega \times I ; \]
\[ c(x) = c_0(x) \text{ on } \Omega . \] (4.8)

We first review some results regarding the pressure equations (4.2)-(4.3) and then study stabilized methods for (4.1)-(4.8). The stability and error estimates are given next and the existence and uniqueness results are given last.
4.1. Approximation of the pressure equation

We shall follow the ideas Douglas et al., used in [10] and [9] to approximate the pressure equation using mixed finite element methods. We shall not give proofs in this section (for details, see [10] and [9]).

Let $H(\text{div}, \Omega)$ be the set of vector functions $v \in L^2(\Omega)^2$ such that $\nabla \cdot v \in L^2(\Omega)$, and let

$$V = H(\text{div}, \Omega) \cap \{ v | v \cdot n = 0 \text{ on } \partial \Omega \} \quad (4.9)$$

Clearly, the solution $p$ of equation (4.2) (4.3) is determined only up to an additive constant, and we shall avoid this trivial difficulty by considering

$$W = L^2(\Omega) \backslash \{ \varphi \equiv \text{constant on } \partial \Omega \} \quad (4.10)$$

For $\alpha$ and $\beta$ in $V$, $\varphi \in W$, and $\theta \in L^\infty(\Omega)$, define bilinear forms in the variables $(\alpha, \beta)$ and $(\alpha, \varphi)$, respectively, by

$$A(\theta, \alpha, \beta) = \left( \frac{1}{a(\theta)} \alpha, \beta \right) = \sum_{i} \left( \frac{1}{a(\theta)} \alpha_i, \beta_i \right) \quad (4.11)$$

$$B(\alpha, \varphi) = - (\nabla \cdot \alpha, \varphi) \quad (4.12)$$

Then, the pressure equation is equivalent to solving the family of saddle-point problems given by

$$A(\theta, u, v) + B(v, p) = (g(c, y), v), \quad \forall v \in V, \quad (4.13)$$

$$B(u, w) = - (q, w), \quad \forall w \in W, \quad (4.14)$$

for a map $\{ u, p \} : I \mapsto V \times W$.

Let $h$ be the maximum diameters of elements in quasiregular partitions of $\Omega$ for the concentration equation and the pressure equation, respectively. Let $\tilde{V}_h \times \tilde{W}_h$ be the $RT$ space of index $k$ associated with the triangulation or quadrilateralization of $\Omega$ for the pressure. Let

$$V_h = \{ v \in \tilde{V}_h | v \cdot n = 0 \text{ on } \partial \Omega \}, \quad (4.15)$$

$$W_h = \tilde{W}_h \backslash \{ \varphi \equiv \text{constant on } \partial \Omega \} \quad (4.16)$$

It is not hard to see that $\{ V_h, W_h \}$ preserves the relation

$$\text{div } V_h = W_h \quad (4.17)$$

that holds for $\{ \tilde{V}_h, \tilde{W}_h \}$. The approximation of $V \times W$ by $V_h \times W_h$ satisfies
the relations for \( v \in V \) and \( w \in W \) such that

\[
\inf_{v_h \in V_h} \| v - v_h \|_{L^2(\Omega)} \leq Q \| v \|_{H^{k+1}(\Omega)} h^{k+1},
\]

\[
\inf_{v_h \in V_h} \| v - v_h \|_{H^{\text{div}}(\Omega)} \leq Q \left\{ \| v \|_{H^{k+1}(\Omega)} + \| \nabla \cdot v \|_{H^{k+1}(\Omega)} \right\} h^{k+1}, \tag{4.18}
\]

\[
\inf_{w_h \in W_h} \| w - w_h \|_W \leq Q \| w \|_{H^{k+1}(\Omega)} h^{k+1},
\]

whenever the norms on the right-hand side are finite ([10, 9]). Let \( P_h \) be the orthogonal \( L_2 \) projection from \( W \) into \( W_h \). By standard interpolation theory, for \( w \in W \cap W^{s,p} (\Omega) \),

\[
\| P_h w - w \|_{L^p(\Omega)} \leq Q h^s \| w \|_{W^s p(\Omega)}, \quad 0 \leq s \leq k, \quad 1 \leq p < \infty. \tag{4.19}
\]

Furthermore, Johnson et al., ([27]) proved that the projector \( P_h \) satisfies the following property :

\[
\| P_h w - w \|_{L^\infty(\Omega)} \leq Q h^s \left( \log \frac{1}{h} \right)^{1/2} \| w \|_{s+1}, \quad 0 \leq s \leq k, \tag{4.20}
\]

for \( w \in W \cap W^{s, \infty} (\Omega) \). Thus, it follows from (4.20) and (4.17) that

\[
\| P_h (\text{div } v) - \text{div } v \|_{L^\infty(\Omega)} \leq Q h^s \left( \log \frac{1}{h} \right)^{1/2} \| \text{div } v \|_{s+1}, \quad 0 \leq s \leq k, \tag{4.21}
\]

for any \( v \in V \) and \( \text{div } v \in H^{k+1}(\Omega) \).

Assume the concentration \( C \in M_h \) to be given. Our continuous-time approximation procedure for the pressure is defined by the following mixed method :

Find \( U = U (C) \in V_h \), \( P = P (C) \in W_h \) such that

\[
A(C, U, v) + B(v, P) = (g(C), v), \quad V \in V_h, \quad t \in I, \tag{4.22}
\]

\[
B(U, \varphi) = - (q, \varphi), \quad \varphi \in W_h. \tag{4.23}
\]

It is frequently valuable to decompose the analysis of convergence of finite element methods by passing through an elliptic projection of the solution of the differential problem into the finite element space. Consider first the map \( \{ \tilde{U}, \tilde{P} \} : I \to V_h \times W_h \) given by

\[
A(c, \tilde{U}, v) + B(v, \tilde{P}) = (g(c), v), \quad v \in V_h, \tag{4.24}
\]

\[
B(\tilde{U}, \varphi) = - (q, \varphi), \quad \varphi \in W_h. \tag{4.25}
\]

vol 28, n° 5, 1994
It is well known that
\[
\| u - \tilde{U} \|_V + \| p - \tilde{P} \|_W \leq Q \left( \| p \|_{L^\infty(I, H^{k+1}(\Omega))} \right), \tag{4.26}
\]

if the solution $p$ is smooth enough ([10, 9]).

The difference between the numerical solution $(U, P)$ and the elliptic projection $(\tilde{U}, \tilde{P})$ of the exact solution $(u, p)$ is given by the following lemma proven by Douglas et al., ([10, 9]).

**Lemma 4.1** Let $(U, P)$ and $(\tilde{U}, \tilde{P})$ be the solutions to (4.22)-(4.23) and (4.24)-(4.25), respectively. Then,
\[
\| U - \tilde{U} \|_V + \| P - \tilde{P} \|_W \leq Q \left( \| \tilde{U} \|_{L^\infty(\Omega)} \right) \left( \| c - C \|_{L^2(\Omega)} \right) \tag{4.27}
\]

If, in addition, $p \in L^\infty(I, H^{k+3}(\Omega))$ and $k > 0$, then the quasi-regularity of the grid implies that $\tilde{U}$ is bounded in $L^\infty(I, L^\infty(\Omega))$. Thus,
\[
\| U - \tilde{U} \|_V + \| P - \tilde{P} \|_W \leq Q \| p \|_{L^\infty(I, H^{k+3}(\Omega))} \left( \| c - C \|_{L^2(\Omega)} \right) \tag{4.28}
\]

**4.2. Stabilized methods and their stabilities**

We retain the notation of §3.2 in the formulation of the stabilized finite element methods for (4.1)-(4.8) which are given as follows:

For $\alpha \in \{1, 0, -1\}$ and $m = 1, 2, \ldots, M$, find $C \in M_h^m$ such that
\[
B^m_\alpha(U, C, \theta) = F^m_\alpha(U, \theta), \quad \forall \theta \in M_h^m, \tag{4.29}
\]

where
\[
B^m_\alpha(U, C, V, \theta) = \int_{I_m} (\phi C + U \cdot \nabla C, \theta) dt + \int_{I_m} (D(U) \nabla C, \nabla \theta) dt + \left( \phi [C], \theta_+ \right)_{m-1} + \int_{I_m} (q, C, \theta) dt
\]
\[
+ \sum_{T \in T_h} \int_{I_m} \tau_T (\phi C + U \cdot \nabla C - \nabla \cdot (D(U) \nabla C) + q, C), \tag{4.30}
\]
\[
F^m_\alpha(V, \theta) = \int_{I_m} (c, q, \theta) dt + \sum_{T \in T_h} \int_{I_m} (c, q, \theta), \tag{4.31}
\]

**M2 AN Modelisation mathematique et Analyse numerique**

*Mathematical Modelling and Numerical Analysis*
where \( U = U(C) \) is the solution of (4.22)-(4.23) and the stabilizing parameter \( \tau_T \) is defined similarly to (3.28)-(3.32) by

\[
\tau = \tau_T(t) = \frac{h_T}{2 \| U \|_{0, \infty, T}} \xi (P_{et}) \quad \text{on } T \text{ for } T \in T_h, \tag{4.32}
\]

\[
\xi (P_{et}) = \min (P_{et}, 1), \tag{4.33}
\]

where \( P_{et} \) is the mesh-dependent Pécelt number

\[
P_{et}(x) = \frac{m_k \| U \|_{0, \infty, T} h_T}{D_T^2/dT} \quad \text{on } T \text{ for } T \in T_h, \tag{4.34}
\]

with \( D_T, d_T, \) and \( m_k \) given by

\[
D_T^2 = 2 (d_m + d_t \| U \|_{0, \infty, T})^2 + 2 (3d_t - 2d_t)^2 \| \nabla U \|_{0, \infty, T}^2 h_T^2 c_{uv}, \tag{4.35}
\]

\[
d_T = d_m + d_t \inf_{x \in T} | U |, \tag{4.36}
\]

\[
m_k = \frac{3}{2} \min \left( \frac{1}{2}, c_{uv} \right), \tag{4.37}
\]

where \( c_{uv} \) is defined by (3.9).

We remark here that Lemma 4.1, Theorem 3.2, and the quasiregularity of the mesh imply that \( \| U \|_{0, \infty, T} \) is bounded independently of \( h \); therefore, \( \| \nabla U \|_{0, \infty, T}^2 h_T^2 \) is also bounded above, by the inverse inequality. Thus, the parameter \( \tau_T \) is well defined. Noting the similarity between the definitions of the stability parameter \( \tau_T \) defined here and the one found in (3.28)-(3.32) in the last section, it is easy to verify, by following the proofs in (3.41) and (3.33), that

\[
\left\| \tau_T^{\frac{1}{2}} \nabla \cdot (D(U) \nabla C) \right\|_{0, T}^2 \leq \frac{1}{3} d_T \| \nabla C \|_{0, T}^2, \tag{4.38}
\]

\[
D_T^2/d_T^2 \geq 2 \left( d_m + d_t \inf_{x \in T} (U) \right)^2 \geq 2. \tag{4.39}
\]

Before we establish the existence and uniqueness of (4.29), we want to demonstrate the following stability result.

**Theorem 4.1**: Let \( U \in V_h \) be a solution to (4.22), and let \( u \) be the exact solution and \( u \in H^1(I, H^k(\Omega)) \cap L^2(I, H^{k+1}(\Omega)) \). Then, for sufficiently...
small \( h \),
\[
B_\alpha(U, \theta, U, \theta) = \sum_{m=1}^{M} B_m^m(U, \theta, U, \theta) = \frac{1}{4} \left\{ \frac{1}{2} \theta \right\}^2 - \langle \phi \theta, \theta \rangle_0
\]
for \( \alpha \in \{1, 0, -1\} \) and any \( \theta \in M_h \), where
\[
\left\| \theta \right\|_\phi^2 = \langle \phi \theta, \theta \rangle_M + \langle \phi \theta, \theta \rangle_0 + \sum_{m=1}^{M} \left\| \phi^m [\theta] \right\|_{m-1}^2 +
\]
\[
+ \sum_{m=1}^{M} \int_{I_M} \left| \frac{1}{2} \theta \right|^2 \, dt + \sum_{m=1}^{M} \sum_{T \in T_h} \int_{I_m} d_T \| \nabla \theta \|_0^2 \, dt +
\]
\[
+ \sum_{m=1}^{M} \sum_{T \in T_h} \int_{I_m} \left| \tau^\frac{1}{2} (\phi \theta_T + U \cdot \nabla \theta) \right|_{0,T}^2 \, dt . \tag{4.41}
\]
Moreover, if \( C \) is a solution to our scheme (4.29), then
\[
\left\| C \right\|_\phi^2 = \mathcal{Q} \int_{I_n} \left( \left\| c_i q_i \right\|^2 + \sum_{T \in T_h} \left\| \tau^\frac{1}{2} c_i q_i \right\|^2 \right) \, dt , \tag{4.42}
\]
where
\[
\left\| C \right\|_\phi^2 = \langle \phi C, C \rangle_m - \langle \phi C, C \rangle_{m-1} + \langle \phi [C], [C] \rangle_{m-1} - \int_{I_m} (|q|, C^2) \, dt + \sum_{T \in T_h} \int_{I_m} d_T \| \nabla C \|^2 \, dt
\]
\[
+ \sum_{T \in T_h} \int_{I_m} \left| \tau^\frac{1}{2} (\phi C_T + U \cdot \nabla C) \right|_{0,T}^2 \, dt . \tag{4.43}
\]
Proof For fixed \( U \in V_h \) and \( \theta \in M_h \), it is easy to show that
\[
B_\alpha(U, \theta, U, \theta) =
\]
\[
= \left[ \int_{I_m} (\phi(x), \theta, \theta) \, dt + \langle \phi [\theta], \theta \rangle_{m-1} \right] + \left[ \int_{I_m} (U \cdot \nabla \theta, \theta) \, dt \right]
\]
\[
+ \left[ \int_{I_m} (q, \theta, \theta) \, dt + \int_{I_m} (D(U) \nabla \theta, \nabla \theta) \, dt \right]
\]
\[
+ \left[ \sum_{T \in T_h} \int_{I_M} \tau_T (\phi \theta_T + U \cdot \nabla \theta - \nabla \cdot (D(U) \nabla \theta) + q_i, \theta ,
\phi \theta_T + U \cdot \nabla \theta + \alpha \nabla \cdot (D(U) \nabla \theta) ) \, dt \right]
\]
\[
= T_1 + T_2 + T_3 + T_4 . \tag{4.44}
\]

M² AN Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis
We shall estimate each term $T_i$ in the modestly long argument that follows. First, $T_1$ and $T_2$ can be rewritten in the forms by integrating by parts

$$
T_1 = \int_{I_m} (\phi(x) \theta, \theta) \, dt + \langle \phi(x) \left[ \theta \right], \theta_+ \rangle_{m-1}
$$

$$
= \frac{1}{2} \langle \phi \theta_-, \theta_- \rangle_m - \frac{1}{2} \langle \phi \theta_-, \theta_- \rangle_{m-1} + \frac{1}{2} \langle \phi [\theta], [\theta] \rangle_{m-1},
$$

$$
(4.45)
$$

$$
T_2 = \int_{I_m} (U, \nabla \theta, \theta) \, dt = \int_{I_m} \left( \frac{1}{2} \langle U, n, \theta^2 \rangle \, dt - \frac{1}{2} \langle \nabla U, \theta^2 \rangle \right) \, dt
$$

$$
= - \frac{1}{2} \int_{I_m} (\nabla U, \theta^2) \, dt
$$

$$
= \frac{1}{2} \int_{I_m} (\nabla (u - U), \theta^2) \, dt - \frac{1}{2} \int_{I_m} (q, \theta^2) \, dt,
$$

$$
(4.46)
$$

where $u$ is the exact solution to (4.2); we have used the definition (3.5).

Let $U$ be the solution of the pressure equation (4.22)-(4.23). Then,

$$
(\text{div } U, \varphi) = (q, \varphi) = (\text{div } u, \varphi), \quad \forall \varphi \in W_h,
$$

so that

$$
(\nabla U - \nabla u, \varphi) = 0, \quad \forall \varphi \in W_h.
$$

$$
(4.47)
$$

By (4.17), we know that $\nabla U \in W_h$. Thus,

$$
\nabla U = P_h(\nabla u),
$$

$$
(4.48)
$$

where $P_h$ is the $L_2$ projection into $W_h$. By (4.21), we have for $s \geq 0$

$$
\left\| \nabla U - \nabla u \right\|_{L^\infty(\Omega)} \leq Q h^s \left( \log \frac{1}{h} \right)^{\frac{1}{2}} \left\| \text{div } u \right\|_{s+1}.
$$

$$
(4.49)
$$

Note that there exists a function $\varphi \in W_h$,

$$
(\nabla (u - U), \theta^2) = (\nabla (u - U), \theta^2 - \varphi)
$$

$$
\leq \left\| \nabla u - \nabla U \right\|_{L^\infty(\Omega)} \left\| \theta^2 - \varphi \right\|_{L^1(\Omega)}
$$

$$
\leq Q h \left\| \nabla u - \nabla U \right\|_{L^\infty(\Omega)} \left\| \nabla \theta^2 \right\|_{L^1(\Omega)},
$$

$$
(4.50)
$$

where we have used the property that the space $W_h$ possesses optimal approximation properties in $L^1(\Omega)$, as well as in $L^2(\Omega)$, for functions that are orthogonal to constants, as is $\nabla (u - U)$ ([10, 9]). Substituting (4.49)
with \( s = 0 \) into the inequality (4.50) yields
\[
| (\nabla \cdot (u - U), \theta^2) | \leq Q h \left( \log \frac{1}{h} \right)^{1/2} \| \nabla \cdot u \|_1 \| \nabla \theta \| \| \theta \| . \tag{4.51}
\]
Substituting (4.51) into (4.46), we have
\[
T_2 \equiv -\frac{1}{2} \int_{I_m} (q, \theta^2) dt - Q h \left( \log \frac{1}{h} \right)^{1/2} \int_{I_m} \| \nabla \cdot u \|_1 \| \nabla \theta \| \| \theta \| dt .
\tag{4.52}
\]
Similarly, by Lemma 3.4, we have
\[
T_3 = \int_{I_m} (q, \theta, \theta) dt + \int_{I_m} (D(U) \nabla \theta, \nabla \theta) dt
\]
\[
\equiv \int_{I_m} (q, \theta^2, \theta) dt + \sum_{T \in T_h} \int_{I_m} \left\| d_T^2 \nabla \theta \right\|_{0,T}^2 dt . \tag{4.53}
\]
\[
T_4 = \sum_{T \in T_h} \int_{I_m} \tau_T (\phi \theta_t + U \cdot \nabla \theta - \nabla \cdot (D(U) \nabla \theta) + q, \theta, \theta)
\]
\[
\equiv \sum_{T \in T_h} \left[ \int_{I_m} \left( \left\| \nabla^2 (\phi \theta_t + U \cdot \nabla \theta) \right\|_{0,T}^2 dt \right.ight.
\]
\[
- (1 - \alpha) \int_{I_m} \left( \left\| \nabla^2 (\phi \theta_t + U \cdot \nabla \theta) \right\|_{0,T}^2 dt \right)
\]
\[
\cdot \left\| \nabla \cdot (D(U) \nabla \theta) \right\|_{0,T}^2 dt + \alpha \int_{I_m} \left\| \nabla^2 (D(U) \nabla \theta) \right\|_{0,T}^2 dt \right] \]
\[
- \sum_{T \in T_h} \left[ \int_{I_m} \left( \left\| \nabla^2 q, \theta \right\|_{0,T} \left( \left\| \nabla^2 (\phi \theta_t + U \cdot \nabla \theta) \right\|_{0,T}^2 dt \right) + \right. \right.
\]
\[
+ |\alpha| \left( \left\| \nabla^2 (D(U) \nabla \theta) \right\|_{0,T} \right) dt \right]
\]
\[
= T_{41} + T_{42} , \tag{4.54}
\]
where \( T_{4i} \) denotes the two sums in the equation above. To further simplify (4.54), we shall estimate \( T_{41} \) and \( T_{42} \) as follows. By using (4.38) and
following the proof of (3.45), we have

\[ T_{41} = \sum_{T \in \mathcal{T}_h} \int_{I_m} \left( \frac{1}{2} \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} - \frac{1}{3} d_T \left\| \nabla \theta \right\|^2_{0,T} \right) dt , \quad (4.55) \]

\[ T_{42} = -\sum_{T \in \mathcal{T}_h} \int_{I_m} \left( \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} + \frac{1}{4} \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} \right) dt 

+ \frac{1}{2} \left( 1 + \frac{1}{2} |\alpha| \right) \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} \right) dt \]

\[ = \sum_{T \in \mathcal{T}_h} \int_{I_m} \left( -\frac{1}{4} \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} - \frac{1}{6} d_T \left\| \nabla \theta \right\|^2_{0,T} \right) \]

\[ - \left( 1 + \frac{1}{2} |\alpha| \right) \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} \right) dt . \quad (4.56) \]

Substituting (4.55) and (4.56) into (4.54) gives

\[ T_4 = \sum_{T \in \mathcal{T}_h} \int_{I_m} \left( \frac{1}{4} \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} - \frac{1}{2} d_T \left\| \nabla \theta \right\|^2_{0,T} \right) \]

\[ - \left( 1 + \frac{1}{2} |\alpha| \right) \left\| \tau \left( \phi \theta_t + U \cdot \nabla \theta \right) \right\|^2_{0,T} \right) dt . \quad (4.57) \]

Substituting (4.45), (4.52), (4.53), and (4.57) into (4.44) gives

\[ B^m \equiv \frac{1}{2} \left\langle \phi \theta_t, \theta \right\rangle - \frac{1}{2} \left\langle \phi \theta_t, \theta \right\rangle_{m-1} + \]

\[ + \frac{1}{2} \left\langle \phi, \theta \right\rangle_{m-1} \]

\[ - \frac{1}{2} \int_{I_m} (q, \theta^2) dt - Qh \left( \log \frac{1}{h} \right)^{\frac{1}{2}} \int_{I_m} \left\| \nabla \cdot u \right\|_1 \left\| \nabla \theta \right\| \left\| \theta \right\| dt \]

\[ + \int_{I_m} (q_t, \theta^2) dt + \sum_{T \in \mathcal{T}_h} d_T \left\| \nabla \theta \right\|_{0,T} dt \]

vol. 28, n° 5, 1994
\[ + \sum_{\tau \in T_h} \int_{l_m} \left( \frac{1}{4} \left\| \tau^2 (\phi \theta_t + U \cdot \nabla \theta) \right\|_{0,T}^2 - \frac{1}{2} d_T \| \nabla \theta \|_{0,T}^2 \right) dt \]

\[ - \frac{3}{2} \sum_{\tau \in T_h} \int_{l_m} \left\| \tau^2 q_i \theta \right\|_{0,T}^2 dt \]

\[ = \frac{1}{2} \langle \phi \theta_\tau, \theta_\tau \rangle_{m} - \frac{1}{2} \langle \phi \theta_\tau, \theta_\tau \rangle_{m-1} + \frac{1}{2} \langle \phi [\theta], [\theta] \rangle_{m-1} \]

\[ + \frac{1}{2} \int_{l_m} (q_i + q_0, \theta^2) dt + \frac{1}{2} \sum_{\tau \in T_h} \int_{l_m} d_T \| \nabla \theta \|^2 dt \]

\[ + \frac{1}{4} \sum_{\tau \in T_h} \int_{l_m} \left\| \tau^2 (\phi \theta_t + U \cdot \nabla \theta) \right\|_{0,T}^2 \]

\[ - Qh \left( \log \frac{1}{h} \right)^{\frac{1}{2}} \left\| \nabla \cdot u \right\|_{0, \infty, s_m} \int_{l_m} \| \nabla \theta \| \| \theta \| dt \]

\[ - \frac{3}{2} \sum_{\tau \in T_h} \int_{l_m} \left\| \tau^2 q_i \theta \right\|_{0,T}^2 dt , \quad (4.58) \]

where we have used (2.56).

Since \( \theta \in M_h^m \in H^1_0(\Omega) \) for each \( t \in I \), the Poincaré inequality implies that

\[ Qh \left( \log \frac{1}{h} \right)^{\frac{1}{2}} \left\| \nabla \cdot u \right\|_{L^\infty(I, H^1)} \int_{l_m} \| \nabla \theta \| \| \theta \| dt \]

\[ \leq Qh \left( \log \frac{1}{h} \right)^{\frac{1}{2}} \left\| \nabla \cdot u \right\|_{0, \infty, s_m} \int_{l_m} \sum_{\tau \in T_h} \| \nabla \theta \|^2 dt \]

\[ \leq \frac{1}{4} \int_{l_m} \sum_{\tau \in T_h} d_T \| \nabla \theta \|^2 dt \quad (4.59) \]

for small \( h \), since \( h \left( \log \frac{1}{h} \right)^{\frac{1}{2}} \to 0 \) as \( h \to 0 \) and \( u \in W^{1, \infty} \). Thus, substituting (4.59) into (4.58) yields

\[ B^m_\alpha(U, \theta, U, \theta) \geq \frac{1}{2} \langle \phi \theta_\tau, \theta_\tau \rangle_{m} - \frac{1}{2} \langle \phi \theta_\tau, \theta_\tau \rangle_{m-1} + \]

\[ + \frac{1}{2} \langle \phi [\theta], [\theta] \rangle_{m-1} \]

\( M^2 AN \) Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis
\[
+ \frac{1}{2} \int_{I_m} (|q|, \theta^2) + \frac{1}{4} \sum_{T \in T_h} \int_{I_m} d_T \| \nabla \theta \|^2 \, dt
\]
\[
+ \frac{1}{4} \sum_{T \in T_h} \int_{I_m} \left\| \frac{1}{2} (\phi \theta_T + U \cdot \nabla \theta) \right\|^2_{0,T} \, dt
\]
\[
- \frac{3}{2} \sum_{T \in T_h} \int_{I_m} \left\| \frac{1}{2} \frac{1}{T} q_T \theta \right\|^2_{0,T} \, dt
\]
(4.60)

for small \( h \).

Now, by (4.32) and (4.39), we see that
\[
\frac{h_T}{2 \| U \|_{0, \infty, T}} \xi (P_{eT}) \leq \frac{h_T}{2 \| U \|_{0, \infty, T}} P_{eT}
\]
\[
= \frac{h_T}{2 \| U \|_{0, \infty, T}} \frac{m_k \| U \|_{0, \infty, T}}{D^2/d_T} \leq \frac{m_k h_T^2}{4 d_T}.
\]
(4.61)

Thus,
\[
\| (\tau q_i) \|_{0, \infty, T} \leq \tau_T \| q_i \|_{0, \infty, T} \leq \frac{m_k h_T^2}{4 d_T} \| q_i \|_{0, \infty, T} \leq \frac{1}{8},
\]
if \( h \) is sufficiently small. Therefore,
\[
\sum_{T \in T_h} \int_{I_m} \left\| \frac{1}{T} q_T \theta \right\|^2_{0,T} \, dt \leq
\]
\[
\leq \sum_{T \in T_h} \| (\tau q_i) \|_{0, \infty, T} \int_{I_m} (q_T, \theta_T^2) \, dt
\]
\[
\leq \frac{1}{8} \sum_{T \in T_h} \int_{I_m} (q_T, \theta_T^2) \, dt \leq \frac{1}{8} \sum_{T \in T_h} \int_{I_m} (|q|, \theta^2) \, dt,
\]
(4.62)

where we have used the fact that \( |q| \geq q_i \geq 0 \). Substituting (4.62) into (4.60) yields
\[
B_m^o(U, \theta, U, \theta) \geq \frac{1}{2} \left\langle \phi \theta_T, \theta_T \right\rangle_m - \frac{1}{2} \left\langle \phi \theta_T, \theta_T \right\rangle_{m-1} +
\]
\[
+ \frac{1}{4} \int_{I_m} (|q|, \theta^2) \, dt + \frac{1}{4} \sum_{T \in T_h} \int_{I_m} d_T \| \nabla \theta \|^2 \, dt
\]
\[
+ \frac{1}{4} \sum_{T \in T_h} \int_{I_m} \left\| \frac{1}{T} (\phi \theta_T + U \cdot \nabla \theta) \right\|^2_{0,T} \, dt
\]
(4.63)

for small \( h \).
Next, by (4.38) we can similarly show that
\[
F^m(\nu, \theta) = \int_{t_m} \left( c_i q_i, \theta \right) dt +
\]
+ \sum_{T \in T_h} \int_{t_m} \left( c_i q_i, \tau_T(\phi T + U \cdot \nabla \theta + \alpha \nabla \cdot (D(U) \nabla \theta)) \right) T dt
\]
\[
\leq Q \int_{t_m} \left( \left\| c_i q_i \right\|^2 + \sum_{T \in T_h} \left\| \tau_T^2 c_i q_i \right\|^2 \right) dt
\]
+ \frac{1}{8} \int_{t_m} \left( \left\| \tau_T^2 (\phi T + U \cdot \nabla \theta) \right\|^2 + \frac{1}{3} \left\| d_T^2 \nabla \theta \right\|^2 + \left\| \left\| q \right\|^2 \theta \right\|^2 \right) dt . \quad (4.64)

Thus, combining with (4.63), (4.64), and (4.29) we have, for any solution \( \theta \) to (4.29),
\[
\frac{1}{2} \left\langle \phi T, \theta \right\rangle_{m} - \frac{1}{2} \left\langle \phi T, \theta \right\rangle_{m-1} +
\]
+ \frac{1}{2} \left\langle \phi \left\{ \theta \right\} \right\rangle_{m-1} + \frac{1}{4} \int_{t_m} \left\| q \right\| T \theta^2 dt +
\]
+ \frac{1}{8} \sum_{T \in T_h} \int_{t_m} \left\| \nabla \theta \right\|^2 dt + \frac{1}{8} \sum_{T \in T_h} \int_{t_m} \left\| \tau_T^2 (\phi T + U \cdot \nabla \theta) \right\|^2_{0,T} dt
\]
\[
\leq Q \int_{t_m} \left( \left\| c_i q_i \right\|^2 + \sum_{T \in T_h} \left\| \tau_T^2 c_i q_i \right\|^2 \right) dt . \quad (4.65)
\]

Taking the sum over \( m \) proves the theorem.

4.3. Error estimates

In this section, we shall prove the following convergence result:

**Theorem 4.2**: Let the exact solution \( c \) be in \( H^1(I, H^k(\Omega)) \), and let \( (u, p) \), the exact solutions to (4.2), be smooth enough such that \( u \in L^\infty(I, H^{k+1}(\Omega)) \). Further, we assume that either \( u \) satisfies the condition
\[
\left\| \frac{\nabla u}{|u|} \right\|^2_{0, \infty} \leq Q , \quad (4.66)
\]
or the dispersion tensor \( D \) is independent of \( u \) as:
\[
d_T = 0 \quad \text{and} \quad d_T = 0 . \quad (4.67)
\]
Let $C$ be the numerical solution of (4.29). Then,

$$
\| | c - C | \|_{\phi}^2 \leq Q \sum_{m=1}^{M} \sum_{T \in \mathcal{T}_h} h_T^{2k} \left[ \int_{I_m} \| c \|_{k+1,T}^2 + \| c_r \|_{k,T}^2 \, dt \right].
$$

$$
\cdot \left[ H(P_{eT} - 1) h_T + H(1 - P_{eT}) \right],
$$

(4.68)

where $\| | \|_{\phi}$ is defined by (4.41).

**Proof:** Noting that $c$, $q$ is independent of $c$ and (4.29) is a residual method, we have

$$
B_m^m(u, c, U, \theta) = F_m^m(U, \theta), \quad \theta \in M_h^m.
$$

(4.69)

Thus, for any $\tilde{C} \in M_h^m$, by subtracting (4.69) from (4.29), we have for any $\theta \in M_h^m$

$$
0 = F_m^m(U, \theta) - F_m^m(U, \theta) = B_m^m(U, C, U, \theta) - B_m^m(u, c, U, \theta)
$$

\[ = B_m^m(U, \xi, U, \theta) + B_m^m(U, -\eta, U, \theta) + B_m^m(U, c, U, \theta) - B_m^m(u, c, U, \theta), \quad (4.70)
\]

where

$$
\xi = C - \tilde{C} \quad \text{and} \quad \eta = c - \tilde{C}.
$$

(4.71)

Taking $\theta = \xi \in M_h^m$ in (4.70) gives

$$
B_m^m(U, \xi, U, \xi) =
$$

$$
= B_m^m(U, \eta, U, \xi) + [B_m^m(u, c, U, \xi) - B_m^m(u, c, U, \xi)].
$$

(4.72)

Assume that $c$ is sufficiently smooth. By checking the proof of Lemma 3.5, we can prove likewise that

$$
| B_m^m(U, \eta, U, \xi) | = \left| \sum_{m=1}^{M} B_m^m(U, \eta, U, \xi) \right| \leq Q \| | \|_{\eta} \| | \|_{\phi} \| | \|_{\phi}.
$$

(4.73)

where $\| | \|_{\phi}$ is defined by (4.41), and $\| | \|_{\eta} \| | \|_{\phi}$ is defined similarly to (3.48) by

$$
\| | \|_{\phi}^2 = \sum_{m=1}^{M} \left\| \phi \frac{1}{2} \eta \right\|_m^2 + \sum_{m=1}^{M} \int_{I_m} \left\| \tau \frac{1}{2} \eta \right\|_m^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left\| d_{T}^{1/2} \nabla \eta \right\|_m^2 \, dt
$$

\[ + \sum_{m=1}^{M} \int_{I_m} \left\| \tau \frac{1}{2} (\phi \eta + U \cdot \nabla \eta) \right\|_m^2 \, dt + \sum_{m=1}^{M} \int_{I_m} \left\| \tau \frac{1}{2} (D(U) \nabla \eta) \right\|_{0,T}^2 \, dt.
$$

(4.74)
It remains to show that \( B^m_\alpha(u, c, U, \xi) - B^m_\alpha(U, c, U, \xi) \) can be bounded by (4.94). First, we note that
\[
B^m_\alpha(u, c, U, \xi) - B^m_\alpha(U, c, U, \xi) = \left[ \int_{I_m} ((u - U) \nabla c, \xi) \, dt \right] + \\
+ \left[ \int_{I_m} ((D(u) - D(U)) \nabla c, \nabla \xi) \, dt \right] \\
+ \left[ \sum_{T \in T_h} \int_{I_m} ((u - U) \nabla c - \nabla \cdot ((D(u) - D(U)) \nabla c), \\
\tau_T (\phi \xi_t + U \cdot \nabla \xi - \alpha \nabla \cdot (D(U) \nabla \xi)))_T \, dt \right]
\]
\[ \equiv T_1 + T_2 + T_3. \] (4.75)

We estimate each term \( T_i \) as follows:
\[
T_1 \leq Q \int_{I_m} \| u - U \| \| \xi \| \, dt, \] (4.76)
\[
T_2 \leq Q \int_{I_m} \left\| d^{-\frac{1}{2}} (D(u) - D(U)) \right\| \left\| d^{\frac{1}{2}} \nabla \xi \right\| \, dt, \] (4.77)
\[
T_3 \leq Q \sum_{T \in T_h} \int_{I_m} \left( \left\| \tau^\frac{1}{2} (u - U) \right\|_{0, T} + \left\| \tau^\frac{1}{2} \nabla \cdot ((D(u) - D(U)) \nabla c) \right\|_{0, T} \right).
\]
\[
\cdot \left( \left\| \tau^\frac{1}{2} (\phi \xi_t + U \cdot \nabla \xi) \right\|_{0, T} + \left\| \tau^\frac{1}{2} \nabla \cdot (D(U) \nabla \xi) \right\|_{0, T} \right).
\] (4.78)

By substituting each \( T_i \) into (4.75) and using (4.61), we have
\[
\| B^m_\alpha(u, c, U, \xi) - B^m_\alpha(U, c, U, \xi) \| \leq \\
\leq Q \int_{I_m} \left( \| \xi \|^2 + \| u - U \|^2 + \| D(u) - D(U) \|^2 + \\
+ \sum_{T \in T_h} \left\| \tau^\frac{1}{2} \nabla \cdot ((D(u) - D(U)) \nabla c) \right\|_{0, T}^2 \right) \, dt \\
+ \varepsilon \left( \int_{I_m} \left\| d^\frac{1}{2} \nabla \xi \right\|^2 \, dt + \int_{I_m} \sum_{T \in T_h} \left\| \tau^\frac{1}{2} (\phi \xi_t + U \cdot \nabla \xi) \right\|_{0, T}^2 \right). \] (4.79)
To further simplify the equation above, we need to estimate $\|M - U\|$, $\|D(u) - D(U)\|$, and $\left\| \frac{1}{2} \nabla \cdot ((D(u) - D(U)) \nabla c) \right\|_{0, T}$. All that remains is to check each of these terms to be bounded by (4.80), (4.82), and (4.93) below, respectively. First, by Lemma 4.1 and (4.20), we can easily show that

$$\|u - U\|^2 \leq Q \left[ \|c - C\|^2 + h^{2(k+1)} \right] \leq Q \left[ \|\xi\|^2 + \|\eta\|^2 + h^{2(k+1)} \right] (4.80)$$

Next, to estimate $D(u) - D(U)$, by following Douglas et al [10, 9], we can easily check the relation

$$|D(u) - D(U)| \leq Q |u - U| \quad (4.81)$$

It follows from (4.80) that

$$\|D(u) - D(U)\|^2 \leq Q \|u - U\|^2 \leq Q \left[ \|\xi\|^2 + \|\eta\|^2 + h^{2(k+1)} \right] (4.82)$$

Finally, it remains to estimate $\left\| \frac{1}{2} \nabla \cdot ((D(u) - D(U)) \nabla c) \right\|_{0, T}$. By (3.19), we have on each element $T$

$$\tau_T^2 (\nabla \cdot (D(u) \nabla c) - \nabla \cdot (D(U) \nabla c)) =$$

$$= dT \tau_T^2 (\nabla \cdot (|u| E(u) \nabla c) - \nabla \cdot (|U| E(U) \nabla c)) +$$

$$+ dT \tau_T^2 (\nabla \cdot (|u| E(u) \nabla c) - \nabla \cdot (|U| E(U) \nabla c))$$

$$= dT \tau_T^2 T_1 + dT \tau_T^2 T_2 \quad (4.83)$$

We shall estimate $T_1$ here, $T_2$ can be bounded similarly. First, (3.20) implies that

$$T_1 = \nabla \cdot (|u| E(u) \nabla c) - \nabla \cdot (|U| E(U) \nabla c)$$

$$\quad = \left( (\nabla \cdot u) \frac{u \cdot \nabla c}{|u|} - (\nabla \cdot U) \frac{U \cdot \nabla c}{|U|} \right)$$

$$\quad + \left( -\frac{1}{|u|^3} (u \cdot \nabla u \cdot u) (u \cdot \nabla c) + \frac{1}{|U|^3} (U \cdot \nabla U \cdot U) (U \cdot \nabla c) \right)$$

$$\quad + \left( \frac{u \cdot \nabla u \cdot \nabla c}{|u|} - \frac{U \cdot \nabla U \cdot \nabla c}{|U|} \right)$$

$$\quad + \left( \frac{u \cdot (\nabla c) \cdot u}{|u|} - \frac{U \cdot (\nabla c) \cdot U}{|U|} \right)$$

$$\quad = T_{11} + T_{12} + T_{13} + T_{14} \quad (4.84)$$
If $|u| > 0$, then
\[
\left| \frac{u}{|u|} - \frac{U}{|U|} \right| = \left| \frac{(u - U)|U| + U(|U| - |u|)}{|u||U|} \right| \leq \frac{2}{|u|} |u - U| \quad (485)
\]

The above equality is derived under the assumption that $|U| > 0$, but the final result clearly holds for any $U$. By (485),
\[
T_{11} = \left( \nabla \cdot (u - U) \right) \frac{U}{|U|} \cdot \nabla c + \left( \nabla \cdot u \right) \left( \frac{u}{|u|} - \frac{U}{|U|} \right) \cdot \nabla c \\
\leq |\nabla \cdot (u - U)| |\nabla c| + 2 \left| \frac{\nabla \cdot u}{|u|} \right| |\nabla c| |u - U| , \quad (486)
\]
\[
T_{12} = - \left( \frac{u}{|u|} \cdot \nabla u \cdot \frac{u}{|u|} \left( \frac{u}{|u|} - \frac{U}{|U|} \right) \right) \cdot \nabla c \\
- \left( \frac{u}{|u|} \cdot \nabla u \cdot \frac{u}{|u|} - \frac{U}{|U|} \cdot \nabla U \cdot \frac{U}{|U|} \right) \left( \frac{U}{|U|} \right) \cdot (\nabla c) \\
\leq 6 \left| \frac{\nabla u}{|u|} \right| |\nabla c| |u - U| + |\nabla u - \nabla U| |\nabla c| , \quad (487)
\]
\[
T_{13} \leq 2 \left| \frac{\nabla u}{|u|} \right| |\nabla c| |u - U| + |\nabla u - \nabla U| |\nabla c| , \quad (488)
\]
\[
T_{14} = \left( \frac{u}{|u|} - \frac{U}{|U|} \right) (\nabla \nabla c) u + \frac{U}{|U|} (\nabla \nabla c) (u - U) \\
\leq 3 |\nabla \nabla c| |u - U| \quad (489)
\]

Substituting (486)-(489) into (484) yields
\[
T_1 \leq |\nabla \cdot (u - U)| + 2 \left| \frac{\nabla \cdot u}{|u|} \right| + 8 \left| \frac{\nabla u}{|u|} \right| |\nabla c| |u - U| + \\
+ 2 |\nabla u - \nabla U| |\nabla c| + 3 |\nabla \nabla c| |u - U| \quad (490)
\]

By (461),
\[
\left\| {\tau}^2 T_1 \right\|_{0,T} \leq Q \tau_T^2 \| T_1 \| \leq Q h \| T_1 \|_{0,T} \leq Q \left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0,\infty} \right) . \quad (491)
\]
\[
. (h \| \nabla \cdot (u - U) \|_{0,T} + h \| (u - U) \|_{0,T} + h \| \nabla (u - U) \|_{0,T} )
\]

Similarly,
\[
\left\| {\tau}^2 T_2 \right\|_{0,T} \leq Q \tau_T^2 \| T_2 \| \leq Q h \| T_2 \|_{0,T} \leq Q \left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0,\infty} \right) . \quad (492)
\]
\[
. (h \| \nabla \cdot (u - U) \|_{0,T} + h \| (u - U) \|_{0,T} + h \| \nabla (u - U) \|_{0,T} )
\]
Substituting (4.91) and (4.92) into (4.83) yields

$$
\sum_{T \in \mathcal{T}_h} \left\| \frac{1}{2} \nabla \cdot ((D(u) - D(U)) \nabla c) \right\|_{0, T} \leq \\
\leq \sum_{T \in \mathcal{T}_h} \left( d_T \left\| \frac{1}{2} T_1 \right\|_{0, T} + d_i \left\| \frac{1}{2} T_2 \right\|_{0, T} \right) . \\
\leq Q \sum_{T \in \mathcal{T}_h} \left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0, \infty} \right) \left( d_T + d_i \right) . \\
\cdot \left( h \left\| \nabla \cdot (u - U) \right\|_{0, T} + h \left\| (u - U) \right\|_{0, T} + h \left\| \nabla (u - U) \right\|_{0, T} \right)
$$

Substituting (4.80), (4.82), and (4.93) into equation (4.79) gives

$$
\left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0, \infty} \right) \left( d_T + d_i \right) \left( h^{k+1} + \| c - C \| \right)
$$

where we have used the inequalities (4.18), (4.26), (4.28), and the inverse inequality (3.9). Substituting (4.80), (4.82), and (4.93) into equation (4.79) gives

$$
\left| B^m_{a}(u, c, U, \xi) - B^m_{a}(U, c, U, \xi) \right| \leq \\
\leq Q \left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0, \infty} \right) \left( d_T^2 + d_i^2 \right) \int_{I_m} \left( \| \xi \|^2 + \| \eta \|^2 + h^{2k+2} \right) dt \\
+ \varepsilon \left( \int_{I_m} \left\| \frac{1}{2} \nabla \xi \right\|^2 dt + \int_{I_m} \sum_{T \in \mathcal{T}_h} \left\| \frac{1}{2} (\phi \xi_t + U \cdot \nabla \xi) \right\|^2_{0, T} dt \right) \\
\leq Q \left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0, \infty} \right) \left( d_T^2 + d_i^2 \right) \int_{I_m} \left( \| \xi \|^2 + \| \eta \|^2 + h^{2k+2} \right) dt \\
+ \varepsilon \left\| \xi \right\|_{\phi}^2 . \quad (4.94)
$$

Substituting the inequalities (4.94) and (4.73) into (4.72) gives

$$
B_{a}(U, \xi, U, \xi) = \left| \sum_{m=1}^{M} B^m_{a}(U, \xi, U, \xi) \right| \\
\leq \sum_{m=1}^{M} \left| B^m_{a}(U, \eta, U, \xi) \right| + \sum_{m=1}^{M} \left| B^m_{a}(u, c, U, \xi) - B^m_{a}(U, c, U, \xi) \right| \\
\leq Q \left( 1 + \left\| \frac{\nabla u}{|u|} \right\|_{0, \infty} \right) \left( d_T^2 + d_i^2 \right) . \\
\int_{I_m} \left( \| \xi \|^2 + \| \eta \|^2 + h^{2k+2} \right) dt + \varepsilon \left\| \xi \right\|_{\phi}^2 + Q \left\| \eta \right\|_{\phi}^2 . \quad (4.95)
$$
On the other hand, by Theorem 4.1,
\[ \| \xi \|^2_\phi \leq 4 B_a(U, \xi, U, \xi) + 4 \langle \phi \xi, \xi \rangle_0. \]  
(4.96)

Combining the two inequalities above gives
\[ \| \xi \|^2_\phi \leq Q \left( \| \eta \|^2_\phi + \| \phi \frac{1}{2} \xi \|^2_0 \right) + 
Q \left( 1 + \left( 1 + \| \frac{\nabla u}{u} \|^2_{0, \infty} \right) (d^2_t + d^2_t) \right) \cdot \int_{I_m} (\| \xi \|^2 + \| \eta \|^2 + h^{2k+2}) \, dt. \]  
(4.97)

By Lemma 3.2, we see that, for sufficiently small \( h \),
\[ \int_{I_m} \| \xi \|^2 \, dt \leq \frac{1}{\phi_0} \int_{I_m} \left\| \phi \frac{1}{2} \xi \right\|^2 \, dt \]
\[ \leq \frac{1}{\phi_0} \left( h \left\| \phi \frac{1}{2} \xi \right\|^2_m + \frac{h}{\phi_0 c_1} \int_{I_m} \left\| \phi (\theta' + U \cdot \nabla \theta) \right\|^2_0 \, dt \right). \]
\[ \cdot \exp \left( (c_1 + \| \nabla U \|_{0, \infty, s_m}) h/\phi_0 \right) \]
\[ \leq \varepsilon \left[ \left\| \phi \frac{1}{2} \xi \right\|^2_m + \int_{I_m} \left\| \frac{1}{2} (\phi \xi' + U \cdot \nabla \xi) \right\|^2_0 \, dt \right] \]
\[ \leq \varepsilon \| \xi \|^2_\phi, \]  
(4.98)

where \( \phi \equiv \phi_0 > 0 \); we also used (4.18) and (4.26) to show the boundedness of \( \nabla U \).

Under the assumption that (4.66) or (4.97) holds, combining (4.97) and (4.98) yields
\[ \| \xi \|^2_\phi \leq Q \left( \| \eta \|^2_\phi + \| \phi \frac{1}{2} \xi \|^2_0 + h^{2k+2} \right) \]
\[ \leq Q \left( \| \xi \|^2_\phi + h^{2k+2} \right), \]  
(4.99)

where (3.75) has been used in the last inequality.

The theorem now follows from the above inequality, Lemma 3.6, and standard interpolation theory.

It is not easy to see from the convergence result (4.68) what the order of approximation is in general. But, if \( d^2_t = d_t = 0 \) by the theorem, we can say

\[ \text{M2 AN Modélisation mathématique et Analyse numérique} \]
Mathematical Modelling and Numerical Analysis
that \( \| c - C \|_{H^1} = O \left( h^k \sqrt{\frac{h}{d_m}} \right) \) roughly in the convection-dominated region \( PeT > 1 \), and \( \| c - C \|_{H^1} = O \left( h^k \frac{1}{d_m} \right) \) in the diffusion-dominated region \( PeT \leq 1 \)

### 4.4. Existence and uniqueness

Under the assumption that (4.29) is uniquely solvable, we have derived stability and error estimates. In this section, we shall follow the idea given in [26] and apply a variant of Brouwer’s fixed point theorem to prove that, given \( C \left( \cdot, t_{m-1} \right) \), (4.29) has a solution on slab \( s_m \). First, define a scalar product in \( M_h^m \) by

\[
[c, \theta]_m = \langle c_-, \theta_- \rangle_m + \langle c_+, \theta_+ \rangle_m + \int_{t_m} (c, \theta) \, dt \tag{4.100}
\]

Clearly, \( (M_h^m, \ldots) \) is a Hilbert space. Let \( \| \cdot \|_m \) be the norm induced by \( \ldots \), i.e.,

\[
\| c \|_m = \left[ c, c \right]_m^{1/2} \tag{4.101}
\]

Define a mapping \( P^m \) from \( (M_h^m, \| \cdot \|_m) \) into \( (M_h^m, \| \cdot \|_m) \) by

\[
[P^m C, \theta]_m = B^m_a(U, C, U, \theta) - F^m_a(U, \theta) \tag{4.102}
\]

where \( U = U(C) \) is the solution to (4.22)-(4.23). Clearly, the equation (4.29) has a solution if and only if \( P^m \) has a zero point. It is easy to see that \( P^m \) is well-defined. To show that \( P^m \) is a continuous mapping from \( (M_h^m, \| \cdot \|_m) \) into itself, assume that \( C_n \) and \( C \) belong to \( M_h^m \) and are such that \( \| C_n - C \|_m \to 0 \) as \( n \to \infty \). We want to show that \( \| P^m C_n - P^m C \|_m \to 0 \) as \( n \to \infty \). Since \( M_h^m \) is a finite-dimensional Hilbert space, it suffices to show that, for any \( \theta \in M_h^m \),

\[
[P^m C_n - P^m C, \theta] \to 0 \quad \text{as} \quad n \to \infty ,
\]

i.e.,

\[
B^m_a(U_n, C_n, \theta) - F^m_a(U_n, \theta) \to B^m_a(U, C, U, \theta) - F^m_a(U, \theta) \tag{4.103}
\]

By Lemma 4.1 and quasiregularity of the meshes, \( \| C_n - C \|_m \to 0 \) implies that,
for any fixed $h$,

$$\int_{I_m} \| U_n - U \|_{1, \infty, \Omega}^2 \, dt \to 0 \quad \text{as} \quad n \to \infty, \quad (4.104)$$

$$\int_{I_m} \| U_n - U \|_{1, \Omega}^2 \, dt \to 0 \quad \text{as} \quad n \to \infty. \quad (4.105)$$

Then, (4.103) follows the observations above.

By (4.63) and (4.64) we see that, for small $h$,

$$[P^m \theta, \theta]_m = B^m_a(U, \theta, U, \theta) - F^m_a(U, \theta)$$

$$= \frac{1}{2} \left( \phi \theta_-, \theta_- \right)_m - \frac{1}{2} \left( \phi \theta_-, \theta_- \right)_{m-1} + \frac{1}{2} \left( \phi \theta, [\theta] \right)_{m-1}$$

$$+ \frac{1}{4} \int_{I_m} (|q|, \theta^2) \, dt + \frac{1}{4} \sum_{T \in \mathcal{T}_h} \int_{I_m} d_T \| \nabla \theta \|^2 \, dt$$

$$+ \frac{1}{4} \sum_{T \in \mathcal{T}_h} \int_{I_m} \left( \| \tau_T^2 (\phi \theta_i + U \cdot \nabla \theta) \|_{0,T}^2 \right) \, dt$$

$$- Q \int_{I_m} \left( \left\| c_i q_i \right\|^2 + \sum_{T \in \mathcal{T}_h} \left\| \tau_T^2 c_i q_i \right\|^2 \right) \, dt$$

$$- \frac{1}{8} \int_{I_m} \left( \left\| \tau_T^2 (\phi \theta_i + U \cdot \nabla \theta) \right\|^2 + \frac{1}{3} \left\| d_T^3 \nabla \theta \right\|^2 \right) \, dt$$

$$= \frac{1}{2} \left( \phi \theta_-, \theta_- \right)_m + \frac{1}{4} \left( \phi \theta_+, \theta_+ \right)_{m-1} + \frac{1}{4} \sum_{T \in \mathcal{T}_h} \left( |q|, \theta, \theta \right) \, dt$$

$$+ \frac{1}{8} \sum_{T \in \mathcal{T}_h} \int_{I_m} d_T \| \nabla \theta \|^2 \, dt + \frac{1}{8} \sum_{T \in \mathcal{T}_h} \int_{I_m} \left\| \tau_T^2 (\phi \theta_i + U \cdot \nabla \theta) \right\|^2_{0,T} \, dt$$

$$- Q \int_{I_m} \left( \left\| c_i q_i \right\|^2 + \sum_{T \in \mathcal{T}_h} \left\| \tau_T^2 c_i q_i \right\|^2 + \left\langle \phi \theta_-, \theta_- \right\rangle_{m-1} \right) \, dt. \quad (4.106)$$

By Lemma 3.2, there exist $\gamma > 0$ such that, for small $h$,

$$\frac{1}{2} \left( \phi \theta_-, \theta_- \right)_m + \frac{1}{4} \left( \phi \theta_+, \theta_+ \right)_{m-1} +$$

$$+ \frac{1}{8} \sum_{T \in \mathcal{T}_h} \int_{I_m} \left\| \tau_T^2 (\phi \theta_i + U \cdot \nabla \theta) \right\|^2_{0,T} \, dt$$

$$\geq \gamma \left[ \int_{I_m} \left( \theta, \theta \right) \, dt + \left\langle \theta_-, \theta_- \right\rangle_m + \left\langle \theta_+, \theta_+ \right\rangle_{m-1} \right] = \gamma \| \theta \|^2_m, \quad (4.107)$$
where \( \| . \|_m \) is defined by (4.101). Therefore, (4.106) can be further simplified to
\[
[P^m \theta, \theta] \geq \gamma \| \theta \|_m^2 - Q \int_{I_m} \left( \left\| c_i q_i^2 \right\|^2 + \sum_{\tau \in T_h} \left\| \tau_T^2 c_i q_i \right\|^2 + \langle \phi \theta, \theta \rangle_{m-1} \right) \, dt \geq 0 \tag{4.108}
\]
if
\[
\| \theta \|_m^2 \geq Q \gamma \left[ \int_{I_m} \left( \left\| c_i q_i^2 \right\|^2 + \sum_{\tau \in T_h} \left\| \tau_T^2 c_i q_i \right\|^2 + \langle \phi \theta, \theta \rangle_{m-1} \right) \, dt \right]. \tag{4.109}
\]

By the fixed-point theorem given in Corollary 1.1 of ([20], p. 279), (4.109) implies that there exists \( \theta \in M^m_h \) such that
\[
P^m \theta = 0 \quad \text{and} \quad \| \theta \|_m^2 \leq \frac{Q}{\gamma} \left[ \int_{I_m} \left( \left\| c_i q_i^2 \right\|^2 + \sum_{\tau \in T_h} \left\| \tau_T^2 c_i q_i \right\|^2 + \langle \phi \theta, \theta \rangle_{m-1} \right) \, dt \right], \tag{4.110}
\]
which implies the following existence theorem.

**Theorem 4.3**: For sufficiently small \( h \), (4.29) has at least one solution \( C \) in \( M^m_h \) for each \( m \). Moreover,
\[
\| C \|_m^2 \leq \frac{Q}{\gamma} \left[ \int_{I_m} \left( \left\| c_i q_i^2 \right\|^2 + \sum_{\tau \in T_h} \left\| \tau_T^2 c_i q_i \right\|^2 + \langle \phi C, C \rangle_{m-1} \right) \, dt \right], \tag{4.111}
\]
where \( \| . \|_m \) is defined by (4.101).

To establish uniqueness, let \( C_i (., t_{m-1}) \) be given and assume that \( (C_i, U_i) \, i = 1, 2 \) are two solutions to (4.29); i.e.,
\[
B_a^m(U_i, C_i, U_i, \theta) = F_a^m(U_i, \theta) \quad \text{for} \quad \theta \in M^m_h. \tag{4.112}
\]

We want to show that \( C_1 = C_2 \), with the consequence that \( U_1 = U_2 \), gives uniqueness. Let \( \xi = C_1 - C_2 \). By (4.112),
\[
B_a^m(U_1, \xi, U_1, \xi) = [B_a^m(U_2, C_2, U_1, \xi) - B_a^m(U_1, C_2, U_1, \xi)] + [B_a^m(U_2, C_2, U_2, \xi) - B_a^m(U_2, C_2, U_1, \xi)] + [F_a^m(U_1, \xi) - F_a^m(U_2, \xi)] \equiv T_1 + T_2 + T_3. \tag{4.113}
\]
Before we estimate each term $T_i$, we would like to remark that allowing the dispersion tensor $D(u)$ to depend on $u$ causes many difficulties in the analysis, just as it did in the proof of Theorem 4.3, which required one of the two conditions (4.66) or (4.67) to be held. With $u$ replaced by $U$ in (4.66), similar conditions will have to hold here in order to prove uniqueness. Unfortunately, we do not have any estimates to guarantee that $\|\nabla U/U\|_0^\infty$ will be bounded. Therefore, we shall assume in this section that (4.67) holds, i.e., we ignore the dependence of $D$ on $u$.

$$D(u) = d_m I$$

(4.114)

As a consequence of quasi-regularity of the meshes, and the error estimate (4.68), and the discussion at end of the proof of Theorem 4.2, we can show the following a priori estimates

$$\beta_k \| C_i \|_1 \infty T + \| U_i \|_0 \infty T \leq Q$$

(4.115)

where

$$\beta_k = \max_{P_{el}(T) \geq 1} \left( h^{k-1} \left( h/d_m \right)^{-\frac{1}{2}} + 1 \right) + \max_{P_{el}(T) \leq 1} \left( h^{k-1} d_m^{-\frac{1}{2}} + 1 \right)$$

(4.116)

Now, by Theorem 4.1, (4.61), and (4.28), we can show that

$$T_1 = B_d^m(U_2, C_2, U_1, \xi) - B_d^m(U_1, C_2, U_1, \xi)$$

$$= \int_{I_n} ((U_2 - U_1) \cdot \nabla C_2, \xi) dt + \sum_{T \in \mathcal{T}_h} \int_{I_n} ((U_2 - U_1) \cdot \nabla C_2, \tau_T(U_1)(\phi \xi + U_1 \cdot \nabla \xi - \alpha \nabla \cdot (D(U_1) \cdot \nabla \xi))_T) dt$$

$$\leq Q \sum_{T \in \mathcal{T}_h} \int_{I_n} \| \nabla C_2 \|_0 \infty T \| U_2 - U_1 \|_0 \infty T \| \xi \|_0 \infty T dt$$

$$+ Q \sum_{T \in \mathcal{T}_h} \int_{I_n} \tau_T^{\frac{1}{2}} \| \nabla C_2 \|_0 \infty T \| (U_2 - U_1) \|_0 \infty T$$

$$\times \left( \| \tau_T^2 (\phi \xi + U_1 \cdot \nabla \xi) \|_0 \infty T + \left\| d_m^2 \nabla \xi \right\|_0 \infty T \right) dt$$

$$\leq Q \beta_k \int_{I_n} \| U_2 - U_1 \|_0 \infty T \| \xi \|_0 \infty T dt$$

$$+ Q h \beta_k \int_{I_n} \| (U_2 - U_1) \|_0 \infty T \left( \left\| \tau_T^2 (\phi \xi + U_1 \cdot \nabla \xi) \right\|_0 \infty T + \left\| d_m^2 \nabla \xi \right\|_0 \infty T \right) dt$$
FINITE ELEMENT FOR DISPLACEMENT IN POROUS MEDIA

\[ T_2 = B_{\alpha}^m(U_2, C_2, U_2, \xi) - B_{\alpha}^m(U_2, C_2, U_1, \xi) \]

\[ = \sum_{T \in T_h} \int_{I_m} \left( \phi C_{2t} + U_2 \cdot \nabla C_2 - \alpha \nabla \cdot D \nabla C_2 + q_i C_2, \tau_1(\phi \xi_t + U_1 \cdot \nabla \xi) - \alpha \nabla \cdot D \nabla \xi \right) \right) \right) T dt, \]

where

\[ \tau_1 = \frac{h_T}{2 \| U_1 \|_{0, \infty, T}} \xi (P_{\varepsilon T}) , \]

\[ \tau_2 = \frac{h_T}{2 \| U_2 \|_{0, \infty, T}} \xi (P_{\varepsilon T}) , \]

and \( \xi (P_{\varepsilon T}) \) is defined by (4.33)-(4.34). Since

\[ \tau_1(\phi \xi_t + U_1 \cdot \nabla \xi - \alpha \nabla \cdot (D \nabla \xi)) - \tau_2(\phi \xi_t + U_2 \cdot \nabla \xi - \alpha \nabla \cdot (D \nabla \xi)) = \]

\[ = (\tau_1 - \tau_2)(\phi \xi_t + U_1 \cdot \nabla \xi + \alpha \nabla \cdot (D \nabla \xi)) + \tau_2(U_1 - U_2) \cdot \nabla \xi , \]

(4.121)

(4.118) can be written as

\[ T_2 = \sum_{T \in T_h} \int_{I_m} \left( \frac{\tau_1 - \tau_2}{\tau_2} \right)^{\frac{1}{2}} \left( \frac{1}{\tau_2^{\frac{1}{2}}} (\phi C_{2t} + U_2 \cdot \nabla C_2 - \alpha \nabla \cdot (D \nabla \xi)) \right)_T \]

vol. 28, n° 5, 1994
\[ + \frac{1}{\tau_2} \left( \frac{1}{\tau_2} (\phi C_{2_t} + U_2 \cdot \nabla C_2 - \nabla \cdot D \nabla C_2 + c_i q_i), (U_1 - U_2) \cdot \nabla \xi \right) dt \]

\[ \leq \sum_{T \in T_h} \int_{I_m} \left( \left\| \frac{(\tau_1 - \tau_2)}{(\frac{1}{\tau_2} \tau_1)^2} \left( \frac{1}{\tau_2} (\phi C_{2_t} + U_2 \cdot \nabla C_2 - \nabla \cdot D \nabla C_2) \right) \right\|_{0, T}^2 \right) dt \]

\[ + \| c_i q_i \|_{0, T} \times \left\| \frac{1}{\tau_2} (\phi \xi_t + U_1 \cdot \nabla \xi + \alpha \nabla \cdot (D \nabla \xi)) \right\|_{0, T} \]

\[ + \tau_2 \left( \left\| \frac{1}{\tau_2} (\phi C_{2_t} + U_2 \cdot \nabla C_2 - \nabla \cdot D \nabla C_2) \right\|_{0, T} \right) \]

\[ + \| c_i q_i \|_{0, T} \left\| (U_1 - U_2) \cdot \nabla \xi \right\|_{0, T} \]

\[ \leq Q \sum_{T \in T_h} \int_{I_m} \left( \left\| \frac{(\tau_1 - \tau_2)}{(\frac{1}{\tau_2} \tau_1)^2} \right\|^2 + \tau_2 \left\| (U_1 - U_2) \cdot \nabla \xi \right\|_{0, T} \right) dt \]

\[ \varepsilon \left\| \frac{1}{\tau_2} (\phi \xi_t + U_1 \cdot \nabla \xi + \alpha \nabla \cdot (D \nabla \xi)) \right\|_{0, T}^2 , \tag{4.122} \]

where we have used the estimate

\[ \left\| \frac{1}{\tau_2} (\phi C_{2_t} + U_2 \cdot \nabla C_2 - \nabla \cdot D \nabla C_2) \right\|_{0, T} \leq Q , \tag{4.123} \]

which can be proven from the stability. We now estimate the first two terms in (4.122). By (4.61), the second term can be bounded as follows:

\[ \frac{1}{\tau_2} \left\| (U_1 - U_2) \cdot \nabla \xi \right\|_{0, T} \leq Q h_T \| U_1 - U_2 \|_{0 \rightarrow T} \| \nabla \xi \|_{0, T} \]

\[ \leq Q \| U_1 - U_2 \|_{0 \rightarrow T} \| \nabla \xi \|_{0, T} \]

\[ \leq Q \| \xi \|_{0, T} \| \nabla \xi \|_{0, T} \]

\[ \leq Q \| \xi \|_{0, T}^2 d_m^{-1} + \varepsilon \left\| d_m^{\frac{1}{2}} \nabla \xi \right\|_{0, T}^2 . \tag{4.124} \]

To estimate the first term in (4.122), we consider cases for \( P_{\varepsilon T}(U_1) \) and \( P_{\varepsilon T}(U_2) \).

**Case 1 :** \( P_{\varepsilon T}(U_i) \equiv 1 \) for \( i = 1, 2 \).
From (4.119), we can see that
\[
\left| \frac{\tau_1 - \tau_2}{\sqrt{\tau_1 \tau_2}} \right| = \frac{\| U_2 \|_{0, \infty, T} - \| U_1 \|_{0, \infty, T}}{\sqrt{\| U_2 \|_{0, \infty, T} \| U_1 \|_{0, \infty, T}}} \\
\leq \frac{m_k h_T}{d_m} \left( \| U_1 - U_2 \|_{0, \infty, T} \right) \\
\leq Q \| \xi \|_{0, T} d_m^{-1}, \tag{4.125}
\]

where we have used the inverse inequality \( h \| U_1 - U_2 \|_{0, \infty, T} \leq Q \| U_1 - U_2 \|_{0, T} \) and the fact that \( P_{et}(U_i) \geq 1 \) implies that \( \| U_i \|_{0, T}^{-1} \leq (m_k h_T)/d_m \).

**Case 2**: \( P_{et}(U_i) \leq 1 \) for \( i = 1, 2 \):
\[
\left| \frac{\tau_1 - \tau_2}{\sqrt{\tau_1 \tau_2}} \right| = 0, \tag{4.126}
\]

since \( \tau_1 = \tau_2 = m_k h_T^2/d_m \).

**Case 3**: \( P_{et}(U_1) \leq 1 \) and \( P_{et}(U_2) \geq 1 \).

It is easy to show that
\[
\tau_1 = m_k h_T^2 \geq \frac{h_T}{2 \| U_2 \|_{0, \infty, T}} = \tau_2 > 0, \tag{4.127}
\]

\[
\left| \frac{\tau_1 - \tau_2}{\sqrt{\tau_1 \tau_2}} \right| \leq \frac{\tau_1}{\sqrt{\tau_1 \tau_2}} \\
= (\tau_1/\tau_2)^{1/2} = \left( \frac{m_k h_T^2 / d_m}{2 \| U_2 \|_{0, \infty, T} / h_T} \right)^{1/2} \\
\leq \left( \frac{m_k}{d_m} \| U_2 \|_{0, \infty, T} \right)^{1/2} \frac{1}{2} \sqrt{\frac{1}{h_T} d_m^{-1}} \cdot \tag{4.128}
\]

It follows from (4.124)-(4.128) and (4.122) that
\[
T_2 \leq Q \sum_{T \in T_m} \int_{I_m} \left( \| \xi \|_{0, T}^2 (d_m^{-2} + d_m^{-1}) + h_T d_m^{-1} \right) dt + \\
+ \varepsilon \int_{I_m} \left( \left\| \frac{1}{2} \phi \xi_t + U_1 \cdot \nabla \xi \right\|^2 + \left\| \frac{1}{2} d_m \nabla \xi \right\|^2 \right) dt. \tag{4.129}
\]
Similarly,

\[ T_3 = F^m_a(U_1, \xi) - F^m_a(U_2, \xi) \]

\[ = \sum_{T \in T_m} \int_{I_m} (c, q, \tau_1(\phi \xi_t + U_1 \cdot \nabla \xi - \alpha \nabla \cdot (D \nabla \xi)))_{0,T} \]

\[ - (c, q, \tau_1(\phi \xi_t + U_2 \cdot \nabla \xi - \alpha \nabla \cdot (D \nabla \xi)))_{0,T} \]

\[ \leq \sum_{T \in T_m} \int_{I_m} (c, q, (\tau_1 - \tau_2)(\phi \xi_t + U_1 \cdot \nabla \xi - \alpha \nabla \cdot (D \nabla \xi)))_{0,T} \]

\[ - (c, q, \tau_2(U_1 - U_2) \nabla \xi) \, dt \]

\[ \leq Q \sum_{T \in T_m} \int_{I_m} \left( \| \xi \|_{0,T}^2 (d_m^{-2} + d_m^{-1}) + h_T d_m^{-1} \right) \, dt \]

\[ + \varepsilon \int_{I_m} \left( \left\| \tau_1^2 (\phi \xi_t + U_1 \cdot \nabla \theta) \right\|_{0,T}^2 + \left\| \frac{1}{d_m^2} \nabla \xi \right\|^2 \right) \, dt . \quad (4.130) \]

Substituting (4.117), (4.129), and (4.130) into (4.113) gives

\[ \| \| \xi \| \|_{\phi, m}^2 = \langle \phi \xi_-, \xi_- \rangle_m - \langle \phi \xi_-, \xi_- \rangle_{m-1} + \langle \phi [\xi], [\xi] \rangle_{m-1} \]

\[ + \int_{I_m} (|q|, \xi^2) \, dt + \sum_{T \in T_h} \int_{I_m} d_T \| \nabla \xi \|^2 \, dt \]

\[ + \sum_{T \in T_h} \int_{I_m} \left\| \tau_2 (\phi \xi_t + U \cdot \nabla \xi) \right\|_{0,T}^2 \, dt \]

\[ \leq Q \left[ (\beta_k + (h \beta_k)^2 + d_m^{-2} + d_m^{-1}) \int_{I_m} \| \xi \|_{0,m}^2 \, dt + h d_m^{-1} \right] \]

\[ \leq Q \left[ h d_m^{-1} + (\beta_k + (h \beta_k)^2 + d_m^{-2} + d_m^{-1}) \right] \times \left( \int_{I_m} \| \phi \xi_t |_{m}^2 + \frac{1}{c_1 \phi_0} h \| \phi \xi' + u \cdot \nabla \xi \|_{0,m}^2 \right) \exp \left( c_1 \phi_0 + \| \nabla u \|_0 \infty \right) \frac{h}{\phi_0} \]

\[ \leq Q (h d_m^{-1} + (\beta_k + (h \beta_k)^2 + d_m^{-2} + d_m^{-1})) \]

\[ \times \left( \int_{I_m} \| \phi \xi_t |_{m}^2 + h^2 \int_{I_m} \| (\phi \xi_t + U \cdot \nabla \xi) \|_{0,m}^2 \, dt \right) \]

\[ \leq Q (\beta_k + (h \beta_k)^2 + (d_m^{-2} + d_m^{-1})) h \| \| \xi \| \|_{\phi, m}^2 , \quad (4.131) \]

\[ \text{M}^2 \text{ AN Modélisation mathématique et Analyse numérique} \]

\[ \text{Mathematical Modelling and Numerical Analysis} \]
where we have used Lemma 3.2. Thus,
\[ \| \xi \|_{\phi,m} \leq Q (\beta_k + (h\beta_k)^2 + (d_k^{-2} + d_k^{-1})) h. \] (4.132)
For fixed \( d_m \), as \( h \to 0 \), (4.132) and (4.116) imply that
\[ \| \xi \|_{\phi,m} = 0, \] (4.133)
so that we have the following uniqueness result.

**Theorem 4.4:** Assume that the dispersion tensor \( D(u) \) is independent of \( u \). Then, the stabilized method (4.29) is uniquely solvable for sufficiently small \( h \).

**Acknowledgments**

The author would like to thank Professor Jim Douglas, Jr, for his guidance and valuable suggestions in this research, and to Professor Leopoldo P. Franca for introducing these stabilized methods to the author. Special appreciation also goes to David J. Wilkinson and T. S. Ramakrishnam for help in the derivation of the model in the second section.

**REFERENCES**


M² AN Modélisation mathématique et Analyse numérique
Mathematical Modelling and Numerical Analysis


