Kangweon-Kyungki Math. Jour. **13** (2005), No. 2, pp. 139–148

SUPERCONVERGENCE OF CRANK-NICOLSON MIXED FINITE ELEMENT SOLUTION OF PARABOLIC PROBLEMS

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Abstract. In this paper we extend the mixed finite element method and its L_2-error estimate for postprocessed solutions by using Crank-Nicolson time-discretization method.

Global $O(h^2+(\Delta t)^2)$-superconvergence for the lowest order Raviart-Thomas element $(Q_0 - Q_{1,0} \times Q_{0,1})$ are obtained. Numerical examples are presented to confirm superconvergence phenomena.

1. Introduction

We show a practical discretization technique for the parabolic equations based on the mixed finite element method in a finite element space and study how we could get the global superconvergence for the mixed approximate solutions in the rectangular Raviart-Thomas elements of order 0. There are several time-discretization methods such as Backward Euler method, Crank-Nicolson method, and Runge-Kutta method [3]. We here use Crank-Nicolson method and prove optimal order of convergence. As a result, $O(h^2+(\Delta t)^2)$ - superconvergence for Raviart-Thomas element $Q_0 - Q_{1,0} \times Q_{0,1}$ in regular mesh (not necessarily uniform) is derived.

The paper is organized as follows. The Raviart-Thomas space is introduced in §2. In §3, we devote to descretize the parabolic problem by the Crank-Nicolson mixed finite element method. In §4, we derive the main theory for superconvergence. In §5, Numerical results are given to support the theoretical results.

Received June 12, 2005.

2000 Mathematics Subject Classification: 65M15, 65M60, 65N15, 65N30.

Key words and phrases: mixed finite element method, superconvergence, parabolic problem, Raviart-Thomas element, postprocessing method.

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2. The Raviart-Thomas Elements

Raviart and Thomas [7] introduced a family of mixed finite elements that satisfy the Ladyzhenskaya-Babuska-Brezzi condition. Their elements are defined as follows:
Let K be an ordinary rectangle or triangle and j a non-negative integer. Set

$$RT_j(K) = V(j,K) \times H(j,K),\ j \geq 0. \tag{1}$$

If K is rectangle, set $V(j,K) = Q_{j,j}(K) \equiv Q_j(K)$, $H(j,K) = Q_{j+1,j}(K) \times Q_{j,j+1}(K)$. Then the finite element spaces $V_h \times H_h$ of index j are defined by

$$V_h = \{v \in L_2(\Omega) : v|_K \in V(j,K), \forall K \in \mathrm{T}_h\}, \tag{2}$$

$$H_h = \{\mathbf{p} \in H(\mathrm{div};\Omega) : \mathbf{p}|_K \in H(j,K), \forall K \in \mathrm{T}_h\}, \tag{3}$$

where $H(\mathrm{div};\Omega) = \{\mathbf{p} = (p_1,p_2) : p_i \in L_2(\Omega), i = 1,2, \text{ and } \mathrm{div}\mathbf{p} \in L_2(\Omega)\}$ and $Q_{m,n} = span\{x^i y^j : 0 \leq i \leq m, 0 \leq j \leq n\}$.

If K is triangle, set $V(j,K) = P_j(K)$, $H(j,K) = P_j(K)^2 \times \mathbf{x}\hat{P}_j(K)$, where $\hat{P}_j(K)$ is the set of homogeneous polynomials of degree j in the variable $\mathbf{x} = (x,y)$.

The local Raviart-Thomas projection

$$j_h : H(\mathrm{div};K) \to H(j,K),\ \forall K \in \mathcal{T}_h \tag{4}$$

satisfies the following properties [8, 16, 17]:

$$(\mathrm{div}(\mathbf{p} - j_h\mathbf{p}), v) = 0,\ \forall v \in V_h, \tag{5}$$

$$\|j_h\mathbf{p} - \mathbf{p}\|_{0,K} \leq Ch^r\|\mathbf{p}\|_{r,K},\ 1 \leq r \leq j+1, \tag{6}$$

$$\mathrm{div}j_h = i_h\mathrm{div}, \tag{7}$$

where i_h is the local L_2-projection: $L_2(K) \to V(j,K)$. Furthermore, we have [8]

$$(\mathrm{div}\mathbf{q}, u - i_h u) = 0,\ \forall \mathbf{q} \in H_h, \tag{8}$$

$$\|i_h u - u\|_{0,K} \leq Ch^r\|u\|_{r,K},\ 0 \leq r \leq j+1. \tag{9}$$

We choose the lowest order rectangular Raviart-Thomas Element, $Q_0 - Q_{1,0} \times Q_{0,1}$, which is described by

$$\begin{cases} V_h = \{v \in L_2(\Omega) : v|_K \in Q_0(K), \forall K \in \mathrm{T}_h\}, \\ H_h^0 = \{\mathbf{q} \in H_0(\mathrm{div};\Omega) : \mathbf{q}|_K \in Q_{1,0} \times Q_{0,1}, \forall K \in \mathrm{T}_h\}, \end{cases} \tag{10}$$

where $H_0(\mathrm{div};\Omega) = \{\mathbf{q} \in L_2(\Omega)^2 : \mathrm{div}\mathbf{q} \in L_2(\Omega),\ \mathbf{q}\cdot\mathbf{n} = 0 \text{ on } \partial\Omega\} \subset H(\mathrm{div};\Omega)$.
The local L_2-projection operator and the local Raviart-Thomas operator are defined on $Q_0 - Q_{1,0} \times Q_{0,1}$ element by

$$\begin{cases} i_h u \in Q_0, \\ \int_K (u - i_h u) = 0\ , \end{cases} \quad \begin{cases} j_h \in Q_{1,0} \times Q_{0,1}, \\ \int_{s_i} (\mathbf{p} - j_h \mathbf{p})\cdot\mathbf{n} ds = 0,\ i = 1,2,3,4\ , \end{cases}$$

where $\mathbf{n}$ is the outward unit normal vector to ∂K and s_i is the side of each rectangle elements.

3. Crank-Nicolson Mixed Finite Element Approximation

Consider the mixed approximation for the parabolic equation with Neumann boundary condition.

$$(11)\quad \begin{array}{l} u_t - \mathrm{div}(a(\mathbf{x})\nabla u(\mathbf{x},t)) + b(\mathbf{x})u(\mathbf{x},t) = f(\mathbf{x},t) \text{ in } \Omega\times[0,T), \\ a(\mathbf{x})\nabla u\cdot\mathbf{n} = 0 \text{ on } \partial\Omega\times[0,T),\ u(\cdot,0) = g(\mathbf{x}) \text{ in } \Omega\times\{0\}, \end{array}$$

where Ω is a bounded convex domain in the plane and $\partial\Omega$ is the boundary of Ω. For simplicity of presentation, we assume that $a(\mathbf{x}) = 1,\ b(\mathbf{x}) = 0$.

A mixed formulation for (11) is obtained by introducing a flux variable:

$$(12)\qquad \mathbf{p} = \nabla u,$$

which is of more interest in many applications in science and engineering. The problem (11) is equivalent to seeking $(u, \mathbf{p})$ such that

$$(13)\quad \begin{array}{l} \nabla u - \mathbf{p} = 0 \ \text{ in } \ \Omega\times[0,T),\ u_t - \mathrm{div}\mathbf{p} = f \ \text{ in } \ \Omega\times[0,T), \\ \mathbf{p}\cdot\mathbf{n} = 0 \ \text{ on } \ \partial\Omega\times[0,T),\ u(\cdot,0) = g(\cdot) \ \text{ in } \ \Omega\times\{0\}. \end{array}$$

Let $V = L_2(\Omega)$ and $\mathcal{H} = H_0(\mathrm{div};\Omega) = \{\mathbf{q} \in L_2(\Omega)^2 : \mathrm{div}\mathbf{q} \in L_2(\Omega),\ \mathbf{q}\cdot\mathbf{n} = 0 \text{ on } \partial\Omega\} \subset H(\mathrm{div};\Omega)$. Using integration by parts, we arrive at the following mixed variational form for (13):

Find $(u, \mathbf{p}) \in V \times \mathcal{H}$ such that

$$(14)\qquad (\frac{\partial u}{\partial t}, v) - (\mathrm{div}\mathbf{p}, v) = (f, v),\quad \forall v \in V,\ \forall t \in [0,T),$$

$$(15)\qquad (\mathbf{p}, \mathbf{q}) + (u, \mathrm{div}\mathbf{q}) = 0,\quad \forall \mathbf{q} \in \mathcal{H},\ \forall t \in [0,T),$$

$$(16)\qquad u(\cdot, 0) = g.$$

Note that the Raviart-Thomas finite element space $V_h \times H_h^0 \subset V \times \mathcal{H}$ satisfies $\mathrm{div}H_h^0 \subset V_h$ and the Ladyzhenskaya-Babuska-Brezzi condition.

Let $\Delta t = \frac{T}{N}$ be the time step and u_h^n be the approximation of $u(t)$ at $t = t_n = n\Delta t$ in V_h. Applying the Crank-Nicolson scheme to time derivative $\frac{\partial u}{\partial t}$ around the point $t_{n-\frac{1}{2}} = (n-\frac{1}{2})\Delta t$, we obtain the following fully discrete formulation:

For each $1 \le n \le N$,

$$(17)\quad (\tfrac{u_h^n - u_h^{n-1}}{\Delta t},\ v) - (\mathrm{div}(\tfrac{\mathbf{p_h}^n + \mathbf{p_h}^{n-1}}{2}),\ v) = (\tfrac{f(t_n)+f(t_{n-1})}{2},\ v),\ \forall v \in V_h,$$

$$(18)\quad (\tfrac{\mathbf{p_h}^n + \mathbf{p_h}^{n-1}}{2},\ \mathbf{q}) + (\tfrac{u_h^n + u_h^{n-1}}{2},\ \mathrm{div}\mathbf{q}) = 0,\ \forall \mathbf{q} \in H_h^0,$$

$$(19)\quad (u_h^0,\ v) = (i_h g,\ v),\ \forall v \in V_h,\ (\mathbf{p_h}^0,\ \mathbf{q}) + (i_h g,\ \mathrm{div}\mathbf{q}) = 0,\ \forall \mathbf{q} \in H_h^0.$$

Let $\varepsilon^n = u_h^n - u^n$ and $\eta^n = \mathbf{p_h}^n - \mathbf{p}^n$. Using (17)-(19), we obtain the error equations as follows.

$$(20)\quad (\frac{\varepsilon^n - \varepsilon^{n-1}}{\Delta t}, v) - (\mathrm{div}(\frac{\eta^n + \eta^{n-1}}{2}), v)$$
$$= (\frac{u^n - u^{n-1}}{\Delta t} - \frac{\partial u^{n-\frac{1}{2}}}{\partial t}, v) - (\frac{u_t^n + u_t^{n-1}}{2} - \frac{\partial u^{n-\frac{1}{2}}}{\partial t}, v),\ \forall v \in V_h,$$

$$(21)\quad (\frac{\eta^n + \eta^{n-1}}{2}, \mathbf{q}) + (\frac{\varepsilon^n + \varepsilon^{n-1}}{2}, \mathrm{div}\mathbf{q}) = 0,\ \forall \mathbf{q} \in H_h^0 \text{ for } n = 1, 2, ..., N.$$

Here, $\frac{u^n - u^{n-1}}{\Delta t} - \frac{\partial u^{n-\frac{1}{2}}}{\partial t}$ is the truncation error associated with the Crank-Nicolson method to the time derivative.

4. Global Superconvergence

In the following discussion, we assume that (x_K, y_K) is the center of K and s_i $(i = 1, 2, 3, 4)$ is its side. s_1 and s_3 are parallel to y-direction and s_2 and s_4 are parallel to x-direction. C denotes a positive constant independent to h, not necessarily the same at each occurrence. $\|\cdot\|_m$ denote the norm $\|\cdot\|_{m,2,\Omega}$, in particular, $\|\cdot\| = \|\cdot\|_0$.

THEOREM 4.1. *If* $\mathbf{p} \in [H^2(\Omega)]^2$, *then*

$$(\mathbf{p} - j_h\mathbf{p}, \mathbf{q}) \ \le\ Ch^2\|\mathbf{p}\|_2\|\mathbf{q}\|.$$

Proof. See J.Pan [11]. □

LEMMA 4.1. *For each n, we have*

$$\begin{aligned}\|\frac{u^n+u^{n-1}}{2}-u^{n-\frac{1}{2}}\|^2 &\le C(\Delta t)^3\int_{t_{n-1}}^{t_n}\|\frac{\partial^2 u}{\partial t^2}\|^2dt,\\ \|\frac{u^n-u^{n-1}}{\Delta t}-u_t^{n-\frac{1}{2}}\|^2 &\le C(\Delta t)^3\int_{t_{n-1}}^{t_n}\|\frac{\partial^3 u}{\partial t^3}\|^2dt,\end{aligned}$$

where C is a positive constant.

Proof. Use the Taylor theorem with the integral remainder and Hölder inequality. □

THEOREM 4.2. *For Q_0-$Q_{1,0}\times Q_{0,1}$ Element, there exists a positive constant C such that*

$$\begin{aligned}&\|u_h^n-i_hu^n\|+\|\mathbf{p_h}^n-j_h\mathbf{p}^n\|\\ \le\ & C(\ (\Delta t)^2(\int_0^{t_n}\|\frac{\partial^3 u}{\partial t^3}\|^2dt)^{\frac{1}{2}}+h^2(\|\mathbf{p}(\cdot,0)\|_2+(\sum_{j=1}^{n}\|\mathbf{p}^{j-\frac{1}{2}}\|_2^2)^{\frac{1}{2}})\ ).\end{aligned}$$

Proof. Let $\theta^n=u_h^n-i_hu^n,\ \xi^n=\mathbf{p_h}^n-j_h\mathbf{p}^n$. (5) and (8) yield

$$\begin{aligned}&(\frac{\theta^n-\theta^{n-1}}{\Delta t},v)-(\mathrm{div}\frac{\xi^n+\xi^{n-1}}{2},v)\\ &=(\frac{u^n-u^{n-1}}{\Delta t}-u_t^{n-\frac{1}{2}},v)-(\frac{u_t^n+u_t^{n-1}}{2}-u_t^{n-\frac{1}{2}},v),\ \forall v\in V_h,\end{aligned}\tag{22}$$

$$(\frac{\xi^n+\xi^{n-1}}{2},\mathbf{q})+(\frac{\theta^n+\theta^{n-1}}{2},\mathrm{div}\mathbf{q})=(\mathbf{p}^{n-\frac{1}{2}}-j_h\mathbf{p}^{n-\frac{1}{2}},\mathbf{q}),\ \forall\mathbf{q}\in H_h^0.\tag{23}$$

Putting $\bar\theta^n=\frac{\theta^n+\theta^{n-1}}{2}$, $\bar\xi^n=\frac{\xi^n+\xi^{n-1}}{2}$ and taking $v=\bar\theta^n$, $\mathbf{q}=\bar\xi^n$, we obtain from the sum of (22) and (23) that

$$\begin{aligned}\frac{1}{2\Delta t}(\|\theta^n\|^2-\|\theta^{n-1}\|^2)+\|\bar\xi^n\|^2 &\le \frac{1}{2\delta_1}\|\frac{u_t^n+u_t^{n-1}}{2}-u_t^{n-\frac{1}{2}}\|^2+\frac{\delta_1}{2}\|\bar\theta^n\|^2\\ +\frac{1}{2\delta_2}\|\frac{u^n-u^{n-1}}{\Delta t}-u_t^{n-\frac{1}{2}}\|^2+\frac{\delta_2}{2}\|\bar\theta^n\|^2+\frac{Ch^4}{2}\|\mathbf{p}^{n-\frac{1}{2}}\|_2^2+\frac{1}{2}\|\bar\xi^n\|^2&\end{aligned}$$

for each $1\le n\le N$.
Applying Lemma 4.2 and letting $\delta>0$ such that $1-\frac{\Delta t}{2}\delta>\frac{1}{2}$ with $\delta=\delta_1+\delta_2$, we have

$$\|\theta^n\|^2\ \le\ C\ (\ \|\theta^{n-1}\|^2+(\Delta t)^4\int_{t_{n-1}}^{t_n}\|\frac{\partial^3 u}{\partial t^3}\|^2dt+h^4\|\mathbf{p}^{n-\frac{1}{2}}\|_2^2\ ),$$

Considering $u_h(\cdot,0) = i_h g = i_h u(\cdot,0)$ and adding all equations for $n = 1,2,...,m \ \leq N$,

$$\|\theta^m\|^2 \ \leq \ C \ (\ (\Delta t)^2 (\int_0^{t_m} \|\frac{\partial^3 u}{\partial t^3}\|^2 dt)^{\frac{1}{2}} + h^2 (\sum_{j=1}^{m} \|\mathbf{p}^{j-\frac{1}{2}}\|_2^2)^{\frac{1}{2}} \ )^2,$$

where $t_m = m\Delta t \leq N\Delta t = T$.

Next, we consider

$$(\frac{\xi^n - \xi^{n-1}}{\Delta t}, \mathbf{q}) + (\frac{\theta^n - \theta^{n-1}}{\Delta t}, \mathrm{div}\mathbf{q}) = (\frac{\mathbf{p}^{n-\frac{1}{2}} - j_h \mathbf{p}^{n-\frac{1}{2}}}{\Delta t}, \mathbf{q}), \ \forall \mathbf{q} \in H_h^0 \tag{24}$$

instead of the second equation (23). And since

$$(\mathbf{p_h}^0 - j_h \mathbf{p}^0, \mathbf{q}) + (u_h^0 - i_h u^0, \mathrm{div}\mathbf{q}) = (\mathbf{p}^0 - j_h \mathbf{p}^0, \mathbf{q}), \tag{25}$$

let $\mathbf{q} = \mathbf{p_h}^0 - j_h \mathbf{p}^0$, then $\|\mathbf{p_h}(\cdot,0) - j_h \mathbf{p}(\cdot,0)\| \leq Ch^2 \|\mathbf{p}(\cdot,0)\|_2$.
From the sum of (22) with $v = \frac{\theta^n - \theta^{n-1}}{\Delta t}$ and (24) with $\mathbf{q} = \bar{\xi}^n$, we yield

$$\begin{aligned}
\|\frac{\theta^n - \theta^{n-1}}{\Delta t}\|^2 + \frac{1}{2\Delta t}(\|\xi^n\|^2 - \|\xi^{n-1}\|^2) &\leq \frac{1}{2}\|\frac{u_t^n + u_t^{n-1}}{2} - u_t^{n-\frac{1}{2}}\|^2 \\
&+ \frac{1}{2}\|\frac{\theta^n - \theta^{n-1}}{\Delta t}\|^2 + \frac{1}{2}\|\frac{u^n - u^{n-1}}{\Delta t} - u_t^{n-\frac{1}{2}}\|^2 \\
&+ \frac{1}{2}\|\frac{\theta^n - \theta^{n-1}}{\Delta t}\|^2 + \frac{1}{\Delta t}(\frac{\epsilon^{-1} h^4}{2}\|\mathbf{p}^{n-\frac{1}{2}}\|_2^2 + \frac{\epsilon}{2}\|\bar{\xi}^n\|^2).
\end{aligned}$$

Choosing $\epsilon > 0$ such that $1 - \frac{\epsilon}{2} > 0$, we have

$$\|\xi^n\|^2 \ \leq \ C \ (\ \|\xi^{n-1}\|^2 + (\Delta t)^4 \int_{t_{n-1}}^{t_n} \|\frac{\partial^3 u}{\partial t^3}\|^2 dt + h^4 \|\mathbf{p}^{n-\frac{1}{2}}\|_2^2 \ ),$$

Adding all equations for each m with $1 \leq m \leq N$,

$$\|\xi^m\|^2 \leq \ C \ (\ (\Delta t)^2 (\int_0^{t_m} \|\frac{\partial^3 u}{\partial t^3}\|^2 dt)^{\frac{1}{2}} + h^2 (\|\mathbf{p}(\cdot,0)\|_2 + (\sum_{j=1}^{m} \|\mathbf{p}^{j-\frac{1}{2}}\|_2^2)^{\frac{1}{2}}) \ )^2.$$

This completes the proof.

□

We use proper postprocessing method to get global superconvergence. For this purpose, we assume that $\mathcal{T}_h$ has been obtained from $\mathcal{T}_{2h}$ by dividing each element of $\mathcal{T}_{2h}$ into four congruent rectangles $\tau = \sum_{i=1}^{4} K_i \in \mathcal{T}_{2h}$

with $K_i \in \mathcal{T}_h$. Then we can define two postprocessing operators as follows.

$$(26)\quad \begin{cases} J_{2h}\mathbf{p} \in Q_{1,1}(\tau) \times Q_{1,1}(\tau), \\ \int_{l_i}(J_{2h}\mathbf{p} - \mathbf{p}) \cdot \mathbf{n} ds = 0, \\ i = 1, 2, ..., 8\ , \end{cases} \quad \begin{cases} I_{2h}u \in Q_1(\tau), \\ \int_{K_i}(I_{2h}u - u) = 0, \\ i = 1, ..., 4\ , \end{cases}$$

where $l_i (i = 1, 2, ..., 8)$ is sides of K_1, K_2, K_3, K_4 which are composed of boundary of $\partial\tau$ and $\mathbf{n}$ is outward unit normal to l_i. It is easy to check that

$$(27)\quad \begin{cases} J_{2h}j_h = J_{2h}, \\ \|J_{2h}\mathbf{q}\| \le c\|\mathbf{q}\|,\ \forall \mathbf{q} \in H_h^0(\Omega), \\ \|J_{2h}\mathbf{p} - \mathbf{p}\| \le ch^2\|\mathbf{p}\|_2\ , \end{cases} \quad \begin{cases} I_{2h}i_h = I_{2h}, \\ \|I_{2h}v\| \le c\|v\|,\ \forall v \in V_h, \\ \|I_{2h}u - u\| \le ch^2\|u\|_2\ . \end{cases}$$

Corollary 4.1. *We have the global L_2-superconvergence for $Q_0 - Q_{1,0} \times Q_{0,1}$ element.*

$$\|I_{2h}u_h - u\| + \|J_{2h}\mathbf{p_h} - \mathbf{p}\| \le\ C\ [\ (\Delta t)^2(\int_0^T \|\frac{\partial^3 u}{\partial t^3}\|^2 dt)^{\frac{1}{2}} + h^2(\|\mathbf{p}(\cdot, 0)\|_2 + \max_{1\le j\le N} \|\mathbf{p}^{j-\frac{1}{2}}\|_2 + \|\mathbf{p}\|_2 + \|u\|_2)\ ],$$

where $N\Delta t = T$.

5. Numerical results

In this section we examine the superconvergence phenomena. Consider the parabolic problem

$$\begin{aligned} \frac{\partial u}{\partial t} - \operatorname{div}(\nabla u(\mathbf{x}, t)) &= f(\mathbf{x}, t) \text{ in } \Omega \times [0, T), \\ \nabla u \cdot \mathbf{n} &= 0 \text{ on } \partial\Omega \times [0, T), \\ u(\cdot, 0) &= 0 \text{ in } \Omega \times \{0\} \end{aligned}$$

with the exact solution $u(x, y, t) = t(\cos(\pi x)cos(\pi y) + 1)$, where $\Omega = [0, 1] \times [0, 1]$ and $f(x, y, t) = 1 + \cos(\pi x)\cos(\pi y) + 2\pi^2 t\cos(\pi x)\cos(\pi y)$.

Let $\mathcal{T}_h = \{K\}$ be a rectangular partition of Ω. To solve this problem by the Crank-Nicolson mixed finite element method, we divide Ω into M^2 squares uniformly using $(M-1)$ vertical lines and $(M-1)$ horizontal

lines and take basis functions on $Q_0 - Q_{1,0} \times Q_{0,1}$ element. We can choose the basis functions on reference rectangle $\hat{K}_{ref} = [-1, 1]^2$ such that

$$\begin{cases} \hat{\phi} = 1, \\ \hat{\psi}_1^x = (\frac{1-x}{2},\ 0),\ \hat{\psi}_2^x = (\frac{1+x}{2},\ 0),\ \hat{\psi}_1^y = (0,\ \frac{1-y}{2}),\ \hat{\psi}_2^y = (0,\ \frac{1+y}{2}). \end{cases}$$

Then we let

$$u_h = \sum_{i=1}^{M^2} \alpha_i \psi_i(x),\ \mathbf{p_h} = \sum_{j=1}^{2M(M-1)} \beta_j \phi_j(x).$$

Applying it into (17)$\sim$(19), we get $(M^2+2M(M-1))\times(M^2+2M(M-1))$ matrix and $M^2 + 2M(M-1)$ load vector.

$$\begin{pmatrix} A & B \\ B^T & D \end{pmatrix} \begin{pmatrix} \tilde{u} \\ \tilde{p} \end{pmatrix} = \begin{pmatrix} F \\ G \end{pmatrix}$$

Since $\tilde{p} = -D^{-1}B^T\tilde{u} + D^{-1}G$, we first solve u_h from $(A - BD^{-1}B^T)\tilde{u} = F - BD^{-1}G$ by lumping technique. And then, we gain $\mathbf{p_h}$.

All programs were written in Matlab, and ran on PC. We use two point Gauss quadrature to evaluate the integrals. If K is rectangle with four vertices (x_1, y_1), (x_2, y_1), (x_1, y_2) and (x_2, y_2),

$$\int\int_K f(x, y)dxdy \approx \frac{h^2}{4} \sum_{i,j=1}^{2} \omega_{i,j} f(x_i, y_j),$$

where $\omega_{i,j} = 1$, x_i and y_j $(i, j = 1, 2)$ are two Gauss points.

Table 5.1 L_2 Error Estimate for Mixed Approximate Solution

$\Delta t = 0.1$	$t = 0.1$		$t = 1.0$	
$M,\ (h = 1/M)$	$\|u - u_h\|$	$\|\mathbf{p} - \mathbf{p_h}\|$	$\|u - u_h\|$	$\|\mathbf{p} - \mathbf{p_h}\|$
4	0.0157389202	0.0502744069	0.1585319879	0.5102217316
8	0.0079793558	0.0251694639	0.0799553806	0.2527217829
16	0.0040033968	0.0125896729	0.0400548251	0.1260281101
32	0.0020034127	0.0062954834	0.0200367543	0.0629713514

Table 5.2 Convergence Order

$\Delta t = 0.1$	$t = 0.1$		$t = 1.0$	
$M_1 - M_2$	u	$\mathbf{p}$	u	$\mathbf{p}$
$4 - 8$	0.9800	0.9981	0.9875	1.0136
$8 - 16$	0.9950	0.9994	0.9972	1.0038
$16 - 32$	0.9988	0.9999	0.9993	1.0010

Applying the postprocessing technique (26) to u_h and $\mathbf{p_h}$, we can get the postprocessed solution $I_{2h}u_h$ and $J_{2h}\mathbf{p_h}$ on each $\mathcal{T}_{2h}$ element.

Table 5.3 L_2 Error Estimate for Postprocessed Solution

$\Delta t = 0.1$	$t = 0.1$		$t = 1.0$	
$M,\ (h = 1/M)$	$\|u - I_{2h}u_h\|$	$\|\mathbf{p} - J_{2h}\mathbf{p_h}\|$	$\|u - I_{2h}u_h\|$	$\|\mathbf{p} - J_{2h}\mathbf{p_h}\|$
4	0.0015575989	0.0073846048	0.0261724987	0.1209839702
8	0.0003390042	0.0015352651	0.0062273735	0.0279609947
16	0.0000810741	0.0003620325	0.0015332437	0.0068303653
32	0.0000200288	0.0000891003	0.0003817688	0.0016973053

Table 5.4 Convergence Order showing Superconvergence Phenomena

$\Delta t = 0.1$	$t = 0.1$		$t = 1.0$	
$M_1 - M_2$	u	$\mathbf{p}$	u	$\mathbf{p}$
$4 - 8$	2.1999	2.2660	2.0714	2.1133
$8 - 16$	2.0640	2.0843	2.0220	2.0334
$16 - 32$	2.0172	2.0226	2.0058	2.0087

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