Rapport de recherche RR-LIRIS-2007-028

Rodolfo Araya · Gabriel R. Barrenechea Fabrice Jaillet · Rodolfo Rodríguez

Finite element analysis of a static fluid-structure interaction problem

October 23, 2007

Abstract This paper deals with the problem of determining the response to prescribed static forces of an elastic structure containing a barotropic and inviscid fluid at rest. The solid is described by means of displacement variables, whereas displacement potential and pressure are used for the fluid. This approach leads to a well posed symmetric mixed problem, which is discretized by standard Lagrangian finite elements of almost arbitrary order for all the variables. Optimal order error estimates in H^1 and L^2 norms are proved for this method. A residual a posteriori error estimator is also proposed, for which efficiency and reliability estimates are proved. Finally, some numerical tests are reported to assess the performance of the method and that of an adaptive scheme based on the error estimator.

1 Introduction

The need for computing fluid-solid interactions arises in many important engineering and biomedical problems. A large amount of work has been devoted

Rodolfo Araya · Gabriel R. Barrenechea · Rodolfo Rodríguez · Fabrice Jaillet Departamento de Ingeniería Matemática, Universidad de Concepción, Casilla 160-C, Concepción, Chile e-mail: raraya@ing-mat.udec.cl

Gabriel R. Barrenechea e-mail: gbarrene@ing-mat.udec.cl

Fabrice Jaillet Permanent address: LIRIS-SAARA, UMR CNRS 5205, Université Claude Bernard Lyon 1, Villeurbanne, F-69622, France e-mail: fjaillet@ing-mat.udec.cl

Rodolfo Rodríguez e-mail: rodolfo@ing-mat.udec.cl to this subject during the last years. A general overview can be found in the monographs [12,20,23] where numerical methods and further references are also given.

This paper deals with a specific interaction: an elastic material coupled with a compressible fluid. In our case the displacements are small, and hence we can suppose a linear response of the structure (although some hints about the extension of the analysis to a nonlinear case are also given). On the other hand, we consider a homogeneous fluid at rest, for which its reference density is constant. We also assume other usual simplifications in the fluid description for this kind of problems: viscous effects are supposed negligible and the velocities small enough for the convective terms to be neglected, too. Although most authors focus on the computation of the vibration modes of such coupled system, in this work we are interested in the steady state problem.

The standard displacement formulation discretized by Lagrangian finite elements is typically used for the solid. Instead, for the fluid, there are several possibilities (cf. [1,14,15,18,20,24,30,31]). One of them [19] is to use the displacements as variable in the fluid too, which leads to a symmetric coupled problem. The Raviart-Thomas discretization of this formulation proved to be particularly successful for the vibration problem (cf. [2–5,7–9]). However, this approach applied to source problems leads to singular matrices, unless an irrotational constraint is somehow imposed on the fluid displacements.

In this paper, we adopt an alternative approach consisting in a potential description of the fluid coupled with an equation for the pressure, which also leads to a symmetric weak formulation for the coupled problem. The advantage of this formulation is the possibility of using equal order interpolation spaces for all the variables (potential, pressure and solid displacements), without the need to introduce any further unknown (in the form of a Lagrange multiplier) to treat the transmission conditions.

This approach has been originally proposed by Morand and Ohayon [20] for the vibration problem, who named it the *stiffness coupling formulation*. This formulation was analyzed in [6], where it was proved that the corresponding continuous and discrete vibration problems are equivalent to those of the classical unsymmetric pressure/displacement formulation (cf. [31]); the latter was also studied in [6].

The plan of the paper is as follows. In Sect. 2, we give the problem statement and prove a well-posedness result for the weak problem. A conforming finite element scheme is introduced in Sect. 3, where stability and convergence results are also settled. In order to design an adaptive procedure, we propose in Sect. 4 a residual a posteriori error estimator and prove its reliability and efficiency. Finally, the method and the estimator are tested in Sect. 5.

2 The model problem

We consider the problem of determining the response to prescribed static forces of an elastic structure containing a barotropic and inviscid fluid at rest. We denote by Ω_F and Ω_S the reference domains for the fluid and the structure, respectively. More precisely, let $\Omega_F \subset \mathbb{R}^N$, N = 2 or 3, be a bounded open set (for simplicity we will suppose Ω_F connected) with Lipschitz polyhedral boundary Γ_I . Let $\Gamma_I^1, \ldots, \Gamma_I^M$ be the planar parts of Γ_I , so that $\Gamma_I = \bigcup_{j=1}^M \Gamma_I^j$. Let Ω_S be an 'annular' region surrounding Ω_F with Lipschitz polyhedral outer boundary $\Gamma = \Gamma_D \cup \Gamma_N$, where $|\Gamma_D| \neq 0$. Let \boldsymbol{n} be the normal vector to Γ_I pointing towards the exterior of Ω_F and $\boldsymbol{\nu}$ the unit outward vector to Γ (see Fig. 2.1 for a sketch of the domains).



Fig. 2.1 Sketch of the domains.

Given volumetric force densities $\mathbf{f}_S \in L^2(\Omega_S)^N$ and $\mathbf{f}_F \in L^2(\Omega_F)^N$ (\mathbf{f}_F being a gradient) and a surface force density $\mathbf{g} \in L^2(\Gamma_N)^N$, the classical elastoacoustics model for small-amplitude motions yields the following problem (see [20]): find the solid displacement \mathbf{u} , the variation p of the fluid pressure and a scalar potential φ for the fluid displacement (i.e., the fluid displacement is given by $\nabla \varphi$), satisfying:

$$\nabla p = \boldsymbol{f}_F \qquad \qquad \text{in } \Omega_F, \qquad (2.1)$$

$$\frac{1}{\rho_F c^2} p + \Delta \varphi = 0 \qquad \qquad \text{in } \Omega_F, \qquad (2.2)$$

$$-\operatorname{div}\boldsymbol{\sigma}(\boldsymbol{u}) = \boldsymbol{f}_{S} \qquad \text{in } \Omega_{S}, \qquad (2.3)$$

$$\frac{\partial \varphi}{\partial \boldsymbol{n}} = \boldsymbol{u} \cdot \boldsymbol{n} \qquad \text{on } \Gamma_{I}, \qquad (2.4)$$

$$\boldsymbol{\sigma}(\boldsymbol{u})\boldsymbol{n} = -p\boldsymbol{n} \qquad \text{on } \boldsymbol{\Gamma}_{I}, \qquad (2.5)$$

- $\boldsymbol{\sigma}(\boldsymbol{u})\boldsymbol{\nu} = \boldsymbol{g} \qquad \qquad \text{on } \boldsymbol{\Gamma}_N, \qquad (2.6)$
 - $\boldsymbol{u} = \boldsymbol{0} \qquad \qquad \text{on } \boldsymbol{\Gamma}_{\boldsymbol{D}}. \qquad (2.7)$

In the equations above, ρ_F and c denote the viscosity and the sound speed of the fluid, respectively. We assume that the stress and the strain tensors are related by the usual linear constitutive Hooke's law:

$$\boldsymbol{\sigma}(\boldsymbol{u}) := 2\mu\boldsymbol{\varepsilon}(\boldsymbol{u}) + \lambda \operatorname{tr} \boldsymbol{\varepsilon}(\boldsymbol{u})\boldsymbol{I}, \qquad (2.8)$$

where $\lambda, \mu > 0$ are the Lamé coefficients, $\boldsymbol{\varepsilon}(\boldsymbol{u}) := \frac{1}{2} (\nabla \boldsymbol{u} + \nabla \boldsymbol{u}^t)$ is the linearized strain tensor, and \boldsymbol{I} is the $\mathbb{R}^{N \times N}$ identity matrix. An extension to more general materials is sketched in Appendix A.

The forthcoming analysis will be valid even for an incompressible fluid, in which case $c = \infty$. Because of this, all the physical parameters will be treated as fixed constants, except for the sound speed c, and in what follows we will obtain estimates with positive constants C, C', etc., not necessarily the same at each occurrence, but always independent of $c \ge c_0$ (c_0 being a fixed positive number).

Remark 2.1 If the fluid is supposed to be incompressible, then equation (2.2) is replaced by $\Delta \varphi = 0$ in Ω_F .

Throughout this paper we will use standard notation for Sobolev spaces. Moreover, we denote $H^1_{\Gamma_D}(\Omega_S)$ the subspace of functions in $H^1(\Omega_S)$ with a vanishing trace on Γ_D . We will also use, as above, boldface symbols to denote vector and tensor fields.

In order to obtain a weak formulation of this problem, let us multiply (2.1) by $\nabla \psi$, with $\psi \in H^1(\Omega_F)/\mathbb{R}$, and integrate over Ω_F , which leads to

$$\int_{\Omega_F} \nabla p \cdot \nabla \psi = \int_{\Omega_F} \boldsymbol{f}_F \cdot \nabla \psi \qquad \forall \psi \in H^1(\Omega_F) / \mathbb{R}.$$
(2.9)

Next, (2.2) is tested against $q \in H^1(\Omega_F)$ to obtain

$$\int_{\Omega_F} \frac{1}{\rho_F c^2} pq - \int_{\Omega_F} \nabla \varphi \cdot \nabla q + \int_{\Gamma_I} \frac{\partial \varphi}{\partial \boldsymbol{n}} q = 0,$$

which, after application of the transmission condition (2.4) leads to

$$\int_{\Omega_F} \nabla \varphi \cdot \nabla q - \int_{\Gamma_I} q \boldsymbol{u} \cdot \boldsymbol{n} - \int_{\Omega_F} \frac{1}{\rho_F c^2} p q = 0 \qquad \forall q \in H^1(\Omega_F).$$
(2.10)

Finally, testing (2.3) against $\boldsymbol{v} \in H^1_{\Gamma_D}(\Omega_S)^N$ and applying the transmission conditions (2.4)–(2.5) we obtain (recall that \boldsymbol{n} points towards Ω_S)

$$\int_{\Omega_S} \boldsymbol{\sigma}(\boldsymbol{u}) : \boldsymbol{\varepsilon}(\boldsymbol{v}) - \int_{\Gamma_I} p \boldsymbol{v} \cdot \boldsymbol{n} = \int_{\Omega_S} \boldsymbol{f}_S \cdot \boldsymbol{v} + \int_{\Gamma_N} \boldsymbol{g} \cdot \boldsymbol{v} \qquad \forall \boldsymbol{v} \in H^1_{\Gamma_D}(\Omega_S)^N.$$
(2.11)

Collecting (2.9), (2.10) and (2.11) we arrive at the following weak form of (2.1)–(2.7):

Find $(u, \varphi, p) \in H^1_{\Gamma_D}(\Omega_S)^N \times H^1(\Omega_F) / \mathbb{R} \times H^1(\Omega_F)$ such that:

$$\int_{\Omega_S} \boldsymbol{\sigma}(\boldsymbol{u}) : \boldsymbol{\varepsilon}(\boldsymbol{v}) + \int_{\Omega_F} \nabla \psi \cdot \nabla p - \int_{\Gamma_I} p \boldsymbol{v} \cdot \boldsymbol{n}$$
$$= \int_{\Omega_S} \boldsymbol{f}_S \cdot \boldsymbol{v} + \int_{\Gamma_N} \boldsymbol{g} \cdot \boldsymbol{v} + \int_{\Omega_F} \boldsymbol{f}_F \cdot \nabla \psi, \qquad (2.12)$$

$$\int_{\Omega_F} \nabla \varphi \cdot \nabla q - \int_{\Gamma_I} q \boldsymbol{u} \cdot \boldsymbol{n} - \int_{\Omega_F} \frac{1}{\rho_F c^2} p q = 0, \qquad (2.13)$$

for all $(\boldsymbol{v}, \psi, q) \in H^1_{\Gamma_D}(\Omega_S)^N \times H^1(\Omega_F)/\mathbb{R} \times H^1(\Omega_F).$

Remark 2.2 If the fluid is supposed to be incompressible, we obtain a problem similar to (2.12)–(2.13), but without the term $\int_{\Omega_F} \frac{1}{\rho_F c^2} pq$, since the latter is already not present in (2.10).

Remark 2.3 The variational problem (2.12)–(2.13) is well posed even for f_F not being a gradient. In such a case, a solution of this problem would only satisfy ∇p equal to the gradient part of a Helmholtz decomposition of f_F .

Consider the Hilbert spaces $\mathcal{X} := H^1_{\Gamma_D}(\Omega_S)^N \times H^1(\Omega_F)/\mathbb{R}$ and $\mathcal{M} := H^1(\Omega_F)$, equipped with their natural norms, the continuous bilinear forms $a: \mathcal{X} \times \mathcal{X} \to \mathbb{R}, b: \mathcal{X} \times \mathcal{M} \to \mathbb{R}$ and $d: \mathcal{M} \times \mathcal{M} \to \mathbb{R}$, respectively defined by

$$\begin{split} a((\boldsymbol{u},\varphi),(\boldsymbol{v},\psi)) &:= \int_{\Omega_S} \boldsymbol{\sigma}(\boldsymbol{u}) : \boldsymbol{\varepsilon}(\boldsymbol{v}), \qquad (\boldsymbol{u},\varphi),(\boldsymbol{v},\psi) \in \boldsymbol{\mathcal{X}}, \\ b((\boldsymbol{v},\psi),q) &:= \int_{\Omega_F} \nabla \psi \cdot \nabla q - \int_{\Gamma_I} q \boldsymbol{v} \cdot \boldsymbol{n}, \qquad (\boldsymbol{v},\psi) \in \boldsymbol{\mathcal{X}}, \ q \in \mathcal{M} \\ d(p,q) &:= \int_{\Omega_F} \frac{1}{\rho_F c^2} p q, \qquad p,q \in \mathcal{M}, \end{split}$$

and the linear functional $F \in \mathcal{X}'$ given by

$$oldsymbol{F}(oldsymbol{v},\psi) := \int_{arOmega_S} oldsymbol{f}_S \cdot oldsymbol{v} + \int_{arGamma_N} oldsymbol{g} \cdot oldsymbol{v} + \int_{arOmega_F} oldsymbol{f}_F \cdot
abla \psi, \qquad (oldsymbol{v},\psi) \in oldsymbol{\mathcal{X}}.$$

Then, the weak problem (2.12)-(2.13) reads as follows:

Find $((\boldsymbol{u}, \varphi), p) \in \boldsymbol{\mathcal{X}} \times \boldsymbol{\mathcal{M}}$ such that:

$$a((\boldsymbol{u},\varphi),(\boldsymbol{v},\psi)) + b((\boldsymbol{v},\psi),p) = \boldsymbol{F}(\boldsymbol{v},\psi) \qquad \forall (\boldsymbol{v},\psi) \in \boldsymbol{\mathcal{X}},$$
(2.14)

$$b((\boldsymbol{u},\varphi),q) - d(\boldsymbol{p},q) = 0 \qquad \forall q \in \mathcal{M}.$$
(2.15)

To analyze this problem we define the kernel

$$\begin{aligned} \boldsymbol{\mathcal{Z}} &:= \{ (\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{X}} : \ b((\boldsymbol{v}, \psi), q) = 0 \quad \forall q \in \boldsymbol{\mathcal{M}} \} \\ &= \left\{ (\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{X}} : \ \int_{\Omega_F} \nabla \psi \cdot \nabla q - \int_{\Gamma_I} q \boldsymbol{v} \cdot \boldsymbol{n} = 0 \quad \forall q \in \boldsymbol{\mathcal{M}} \right\}. \end{aligned}$$
(2.16)

Lemma 2.1 The bilinear form a is \mathcal{X} -elliptic in \mathcal{Z} , namely, there exists a constant $\alpha > 0$ such that

$$a((\boldsymbol{v},\psi),(\boldsymbol{v},\psi)) \ge \alpha \|(\boldsymbol{v},\psi)\|_{\boldsymbol{\mathcal{X}}}^2 \qquad \forall (\boldsymbol{v},\psi) \in \boldsymbol{\mathcal{Z}}.$$

Proof Let $(\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{Z}}$. From the definition of a and Korn's inequality it follows that, for all $(\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{Z}}$,

$$a((\boldsymbol{v},\psi),(\boldsymbol{v},\psi)) = \int_{\Omega_S} \boldsymbol{\sigma}(\boldsymbol{v}) : \boldsymbol{\varepsilon}(\boldsymbol{v}) \ge C \|\boldsymbol{v}\|_{1,\Omega_S}^2.$$
(2.17)

Next, from the definition of $\boldsymbol{\mathcal{Z}}$ we observe that, choosing $q = \psi_0$ in (2.16), ψ_0 being the element of the equivalence class of ψ satisfying $\int_{\Omega_F} \psi_0 = 0$, applying

the trace theorem in \varOmega_S and $\varOmega_F,$ and the Poincaré-Friedrichs inequality, we obtain

$$\psi|_{1,\Omega_F}^2 = \int_{\Gamma_I} \psi_0 \boldsymbol{v} \cdot \boldsymbol{n} \le \|\psi_0\|_{0,\Gamma_I} \, \|\boldsymbol{v} \cdot \boldsymbol{n}\|_{0,\Gamma_I} \le C \, |\psi_0|_{1,\Omega_F} \, \|\boldsymbol{v}\|_{1,\Omega_S} \,,$$

which together with (2.17) yield the result.

The inf-sup condition for b is stated in the next result.

Lemma 2.2 There exists a constant $\beta > 0$ such that

$$\sup_{(\boldsymbol{v},\psi)\in\boldsymbol{\mathcal{X}}\setminus\{\boldsymbol{0}\}}\frac{b((\boldsymbol{v},\psi),q)}{\|(\boldsymbol{v},\psi)\|_{\boldsymbol{\mathcal{X}}}} \geq \beta \|q\|_{\mathcal{M}} \qquad \forall q \in \mathcal{M}.$$

Proof Let $q \in \mathcal{M}$. First, we easily see that

$$\sup_{(\boldsymbol{v},\psi)\in\boldsymbol{\mathcal{X}}\setminus\{\boldsymbol{0}\}}\frac{b((\boldsymbol{v},\psi),q)}{\|(\boldsymbol{v},\psi)\|_{\boldsymbol{\mathcal{X}}}} \ge \sup_{\psi\in H^1(\Omega_F)/\mathbb{R}\setminus\{\boldsymbol{0}\}}\frac{\int_{\Omega_F}\nabla\psi\cdot\nabla q}{|\psi|_{1,\Omega_F}} = |q|_{1,\Omega_F}.$$
 (2.18)

On the other hand, let $\hat{\boldsymbol{z}}$ be the vector field defined by $\hat{\boldsymbol{z}}(\boldsymbol{x}) := x_1 \boldsymbol{e}_1$, where $\boldsymbol{e}_1 := (1,0)$ in \mathbb{R}^2 and $\boldsymbol{e}_1 := (1,0,0)$ in \mathbb{R}^3 . Also, let χ be a cutoff function belonging to $\mathcal{C}_0^{\infty}(\overline{\Omega}_F \cup \Omega_S)$ such that $\chi = 1$ in an open set containing $\overline{\Omega}_F$. Then, $\boldsymbol{z} := \chi \hat{\boldsymbol{z}}|_{\Omega_S} \in H^1_{\Gamma_D}(\Omega_S)^N$ and

$$\int_{\Gamma_I} \boldsymbol{z} \cdot \boldsymbol{n} = \int_{\Gamma_I} \hat{\boldsymbol{z}} \cdot \boldsymbol{n} = \int_{\Omega_F} \operatorname{div} \hat{\boldsymbol{z}} = |\Omega_F| > 0.$$

Hence, the linear form defined by $f(q) := \int_{\Gamma_I} q \boldsymbol{z} \cdot \boldsymbol{n}$ belongs to $H^1(\Omega_F)'$ (thanks to the trace theorem) and is such that $f(1) \neq 0$. Hence, applying the generalized Poincare's inequality (cf. [13, Lemma B63]), there exists a constant C > 0, depending only on Ω_F and \boldsymbol{z} such that, for all $q \in H^1(\Omega_F)$

$$C \|q\|_{1,\Omega_F} \leq |q|_{1,\Omega_F} + |f(q)|$$

$$\leq |q|_{1,\Omega_F} + \|\boldsymbol{z}\|_{1,\Omega_S} \sup_{\boldsymbol{v} \in H^1_{\Gamma_D}(\Omega_S)^N \setminus \{\boldsymbol{0}\}} \frac{\int_{\Gamma_I} q \boldsymbol{v} \cdot \boldsymbol{n}}{\|\boldsymbol{v}\|_{1,\Omega_S}}$$

$$\leq |q|_{1,\Omega_F} + \|\boldsymbol{z}\|_{1,\Omega_S} \sup_{(\boldsymbol{v},\psi) \in \boldsymbol{\mathcal{X}} \setminus \{\boldsymbol{0}\}} \frac{b((\boldsymbol{v},\psi),q)}{\|(\boldsymbol{v},\psi)\|_{\boldsymbol{\mathcal{X}}}},$$

which together with (2.18) yield the inf-sup condition with a constant $\beta := C/(1 + \|\boldsymbol{z}\|_{1,\Omega_S})$.

Theorem 2.1 There exists a unique $((u, \varphi), p) \in \mathcal{X} \times \mathcal{M}$ solution of problem (2.14)–(2.15) and there exists a constant C > 0, independent of c, such that

$$\|\boldsymbol{u}\|_{1,\Omega_{S}} + |\varphi|_{1,\Omega_{F}} + \|p\|_{1,\Omega_{F}} \le C\left(\|\boldsymbol{f}_{S}\|_{0,\Omega_{S}} + \|\boldsymbol{f}_{F}\|_{0,\Omega_{F}} + \|\boldsymbol{g}\|_{0,\Gamma_{N}}\right).$$

Remark 2.4 The existence and uniqueness result given above is also valid if the fluid is incompressible, i.e., if $d(p,q) \equiv 0$, in which case it is a direct consequence of the classical theory for mixed problems (cf. [11]).

Remark 2.5 Let us define the bilinear form $\mathscr{B} : (\mathcal{X} \times \mathcal{M}) \times (\mathcal{X} \times \mathcal{M}) \longrightarrow \mathbb{R}$ given by

$$\begin{aligned} \mathscr{B}\left(((\boldsymbol{u},\varphi),p),((\boldsymbol{v},\psi),q)\right)\\ &:=a((\boldsymbol{u},\varphi),(\boldsymbol{v},\psi))+b((\boldsymbol{v},\psi),p)+b((\boldsymbol{u},\varphi),p)-d(p,q).\end{aligned}$$

Then (cf. [13, Corollaries A.45 and A.46]), there exists a constant $C_{\mathscr{B}}$, independent of c, such that, for all $((\boldsymbol{v}, \psi), q) \in \mathcal{X} \times \mathcal{M}$,

$$\|((\boldsymbol{v},\psi),q)\|_{\boldsymbol{\mathcal{X}\times\mathcal{M}}} \leq C_{\mathscr{B}} \sup_{((\boldsymbol{w},\xi),r)\in\boldsymbol{\mathcal{X}\times\mathcal{M}\setminus\{0\}}} \frac{\mathscr{B}(((\boldsymbol{v},\psi),q),((\boldsymbol{w},\xi),r))}{\|((\boldsymbol{w},\xi),r)\|_{\boldsymbol{\mathcal{X}\times\mathcal{M}}}}.$$
(2.19)

3 The finite element scheme

Let $\{\mathcal{T}_{h}^{F}\}_{h>0}$ and $\{\mathcal{T}_{h}^{S}\}_{h>0}$ be regular families of triangulations (tetrahedral meshes, if N = 3) of $\overline{\Omega}_{F}$ and $\overline{\Omega}_{S}$, respectively, which may be chosen independently. In particular, they do not need to match on the common boundary Γ_{I} . Given a couple of meshes, \mathcal{T}_{h}^{F} and \mathcal{T}_{h}^{S} , the mesh-size is defined by $h := \max_{K \in \mathcal{T}_{h}^{F} \cup \mathcal{T}_{h}^{S}} h_{K}$, with h_{K} being the diameter of K. From now on, the generic constants C, C', etc, will not only be independent of $c \geq c_{0}$, but also independent of the mesh-size h.

Let $k, l, m \ge 1$ and let us define the following finite element spaces:

$$\begin{aligned} \boldsymbol{\mathcal{H}}_h &:= \left\{ \boldsymbol{v}_h \in \mathcal{C}^0(\overline{\Omega}_S)^N : \, \boldsymbol{v}_h |_K \in \mathbb{P}_k(K)^N \quad \forall K \in \mathcal{T}_h^S \right\} \cap H^1_{\Gamma_D}(\Omega_S)^N, \\ \mathcal{V}_h &:= \left\{ \psi_h \in \mathcal{C}^0(\overline{\Omega}_F) : \, \psi_h |_K \in \mathbb{P}_l(K) \quad \forall K \in \mathcal{T}_h^F \right\}, \\ \mathcal{M}_h &:= \left\{ q_h \in \mathcal{C}^0(\overline{\Omega}_F) : \, q_h |_K \in \mathbb{P}_m(K) \quad \forall K \in \mathcal{T}_h^F \right\}. \end{aligned}$$

For reasons that will become clear in what follows, we take $l \ge m$. Defining $\mathcal{X}_h := \mathcal{H}_h \times \mathcal{V}_h/\mathbb{R}$, the finite element scheme associated to (2.14)–(2.15) reads as follows:

Find $((\boldsymbol{u}_h, \varphi_h), p_h) \in \boldsymbol{\mathcal{X}}_h \times \mathcal{M}_h$ such that:

$$a((\boldsymbol{u}_h,\varphi_h),(\boldsymbol{v}_h,\psi_h)) + b((\boldsymbol{v}_h,\psi_h),p_h) = \boldsymbol{F}(\boldsymbol{v}_h,\psi_h) \quad \forall (\boldsymbol{v}_h,\psi_h) \in \boldsymbol{\mathcal{X}}_h, \quad (3.1)$$

$$b((\boldsymbol{u}_h,\varphi_h),q_h) - d(p_h,q_h) = 0 \qquad \qquad \forall q_h \in \mathcal{M}_h. \quad (3.2)$$

We obtain the following result by repeating the arguments used to prove Lemma 2.1. Lemma 3.1 Let

$$oldsymbol{\mathcal{Z}}_h := \{(oldsymbol{v}_h, \psi_h) \in oldsymbol{\mathcal{X}}_h: \ b((oldsymbol{v}_h, \psi_h), q_h) = 0 \quad orall q_h \in \mathcal{M}_h\}$$
 .

Then, for the same constant $\alpha > 0$ from Lemma 2.1 (independent of h), there holds

$$a((\boldsymbol{v}_h,\psi_h),(\boldsymbol{v}_h,\psi_h)) \geq \alpha \|(\boldsymbol{v}_h,\psi_h)\|_{\boldsymbol{\mathcal{X}}}^2 \qquad \forall (\boldsymbol{v}_h,\psi_h) \in \boldsymbol{\mathcal{Z}}_h.$$

The discrete inf-sup condition for the bilinear form b is proved next.

Lemma 3.2 There exists $\beta_* > 0$, independent of h, such that

$$\sup_{(\boldsymbol{v}_h,\psi_h)\in\boldsymbol{\mathcal{X}}_h\setminus\{\boldsymbol{0}\}}\frac{b((\boldsymbol{v}_h,\psi_h),q_h)}{\|(\boldsymbol{v}_h,\psi_h)\|_{\boldsymbol{\mathcal{X}}}}\geq\beta_*\|q_h\|_{\mathcal{M}}\qquad\forall q_h\in\mathcal{M}_h.$$

Proof Let $q_h \in \mathcal{M}_h$. Since $l \ge m$, we proceed as in the proof of Lemma 2.2 to obtain

$$\sup_{(\boldsymbol{v}_h,\psi_h)\in\boldsymbol{\mathcal{X}}_h\setminus\{\boldsymbol{0}\}}\frac{b((\boldsymbol{v}_h,\psi_h),q_h)}{\|(\boldsymbol{v}_h,\psi_h)\|_{\boldsymbol{\mathcal{X}}}}\geq |q_h|_{1,\Omega_F}.$$

On the other hand, considering \hat{z} and z as in the proof of Lemma 2.2, we have

$$C \|q_h\|_{1,\Omega_F} \leq |q_h|_{1,\Omega_F} + \left|\int_{\Gamma_I} q_h \boldsymbol{z} \cdot \boldsymbol{n}\right|.$$

Next, let $\boldsymbol{z}_h \in \boldsymbol{\mathcal{H}}_h$ be the Scott-Zhang interpolant of \boldsymbol{z} (see [26,10]), where the interpolation is taken component-wise. Then, since $\boldsymbol{z}|_{\Gamma_I} = \hat{\boldsymbol{z}}|_{\Gamma_I}$ is an affine function, we have that $\boldsymbol{z}_h|_{\Gamma_I} = \boldsymbol{z}|_{\Gamma_I}$ and, moreover, from the approximation properties of this interpolant (cf. [10,13]) we obtain

$$\left\|\boldsymbol{z}_{h}\right\|_{1,\Omega_{S}} \leq C' \left\|\boldsymbol{z}\right\|_{1,\Omega_{S}},$$

where C' > 0 does not depend on h. We then arrive at

$$\begin{split} \int_{\Gamma_I} q_h \boldsymbol{z} \cdot \boldsymbol{n} &= \int_{\Gamma_I} q_h \boldsymbol{z}_h \cdot \boldsymbol{n} = \|\boldsymbol{z}_h\|_{1,\Omega_S} \frac{\int_{\Gamma_I} q_h \boldsymbol{z}_h \cdot \boldsymbol{n}}{\|\boldsymbol{z}_h\|_{1,\Omega_S}} \\ &\leq C' \|\boldsymbol{z}\|_{1,\Omega_S} \sup_{(\boldsymbol{v}_h,\psi_h)\in\boldsymbol{\mathcal{X}}_h\setminus\{\boldsymbol{0}\}} \frac{b((\boldsymbol{v}_h,\psi_h),q_h)}{\|(\boldsymbol{v}_h,\psi_h)\|_{\boldsymbol{\mathcal{X}}}}, \end{split}$$

and the result follows with $\beta_* := C/(1 + C' \|\boldsymbol{z}\|_{1,\Omega_s}).$

Remark 3.1 We stress the fact that the constant β_* depends only on Ω_F , Ω_S and \boldsymbol{z} , but, thanks to the choice made for the latter, it does not depend on the mesh-size h.

As a consequence of the above lemmas, we obtain the main result of this section.

Theorem 3.1 There exists a unique solution $((\boldsymbol{u}_h, \varphi_h), p_h) \in \boldsymbol{\mathcal{X}}_h \times \mathcal{M}_h$ of problem (3.1)–(3.2) and there exists a positive constant C > 0, independent of h and c, such that

$$\begin{aligned} \|\boldsymbol{u} - \boldsymbol{u}_h\|_{1,\Omega_S} + |\varphi - \varphi_h|_{1,\Omega_F} + \|p - p_h\|_{1,\Omega_F} \\ &\leq C \left(\inf_{\boldsymbol{v}_h \in \boldsymbol{\mathcal{H}}_h} \|\boldsymbol{u} - \boldsymbol{v}_h\|_{1,\Omega_S} + \inf_{\psi_h \in \boldsymbol{\mathcal{V}}_h} |\varphi - \psi_h|_{1,\Omega_F} + \inf_{q_h \in \boldsymbol{\mathcal{M}}_h} \|p - q_h\|_{1,\Omega_F} \right), \end{aligned}$$

where $((\boldsymbol{u}, \varphi), p) \in \boldsymbol{\mathcal{X}} \times \boldsymbol{\mathcal{M}}$ is the unique solution of problem (2.14)–(2.15).

Proof It is enough to apply Proposition 2.11, Chap. II from [11].

Remark 3.2 The previous result provides an error estimate which is robust with respect to large values of the bulk modulus $\rho_F c^2$, and covers the incompressible case in which d(p,q) = 0.

Remark 3.3 The choice of interpolation spaces is almost arbitrary. In fact, the only constraint on this choice is the one used in Lemma 3.2: $l \ge m$. In particular, equal order elements may be used for all variables. Moreover, since the meshes for the fluid and the structure do not need to satisfy any compatibility condition on the interface, completely independent refinement procedures may be considered in each domain.

3.1 An error estimate in the L^2 norms

The purpose of this section is to obtain higher order error estimates in the L^2 norm for all the variables. To do this, let $((\boldsymbol{u}, \varphi), p)$ and $((\boldsymbol{u}_h, \varphi_h), p_h)$ be the solutions of (2.14)-(2.15) and (3.1)-(3.2), respectively, where we have fixed representatives of $\varphi \in H^1(\Omega_F)/\mathbb{R}$ and $\varphi_h \in \mathcal{V}_h/\mathbb{R}$, still denoted φ and φ_h , satisfying $\int_{\Omega_F} \varphi = \int_{\Omega_F} \varphi_h = 0$. Next, let $((\boldsymbol{w}, \xi), r) \in \mathcal{X} \times \mathcal{M}$ be the solution of the dual problem:

$$a((\boldsymbol{w},\xi),(\boldsymbol{v},\psi)) + b((\boldsymbol{v},\psi),r)$$

= $\int_{\Omega_S} (\boldsymbol{u} - \boldsymbol{u}_h) \cdot \boldsymbol{v} + \int_{\Omega_F} (\varphi - \varphi_h) \psi \qquad \forall (\boldsymbol{v},\psi) \in \boldsymbol{\mathcal{X}}, \qquad (3.3)$

$$b((\boldsymbol{w},\xi),q) - d(r,q) = \int_{\Omega_F} (p - p_h) q \qquad \forall q \in \mathcal{M}.$$
(3.4)

The same arguments used in the proof of Theorem 2.1 allow us to show that (3.3)–(3.4) admits a unique solution $((w, \xi), r)$ satisfying

$$\begin{aligned} \|\boldsymbol{w}\|_{1,\Omega_{S}} + \|\boldsymbol{\xi}\|_{1,\Omega_{F}} + \|\boldsymbol{r}\|_{1,\Omega_{F}} \\ &\leq C\left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\Omega_{F}} + \|\boldsymbol{\varphi} - \boldsymbol{\varphi}_{h}\|_{0,\Omega_{F}} + \|\boldsymbol{p} - \boldsymbol{p}_{h}\|_{0,\Omega_{F}}\right), \quad (3.5) \end{aligned}$$

where C > 0 is again independent of c.

Now, considering $\boldsymbol{v} = \boldsymbol{0}$ in (3.3), we obtain that $r \in H^1(\Omega_F)$ is a solution of the compatible Neumann problem

$$-\Delta r = \varphi - \varphi_h \qquad \text{in } \Omega_F,$$
$$\frac{\partial r}{\partial n} = 0 \qquad \text{on } \Gamma_I.$$

Hence (cf. [17]), there exists $s > \frac{1}{2}$ such that $r \in H^{1+s}(\Omega_F)$ and

$$\left\|\nabla r\right\|_{s,\Omega_F} \le C \left\|\varphi - \varphi_h\right\|_{0,\Omega_F},$$

which together with (3.5) show that

$$\|r\|_{1+s,\Omega_F} \le C \left(\|\boldsymbol{u} - \boldsymbol{u}_h\|_{0,\Omega_F} + \|\varphi - \varphi_h\|_{0,\Omega_F} + \|p - p_h\|_{0,\Omega_F} \right).$$
(3.6)

On the other hand, taking $\psi = 0$ in (3.3), we have that \boldsymbol{w} is the weak solution of

$$\begin{aligned} -\operatorname{div} \boldsymbol{\sigma}(\boldsymbol{w}) &= \boldsymbol{u} - \boldsymbol{u}_h & \text{ in } \Omega_S, \\ \boldsymbol{\sigma}(\boldsymbol{w}) \boldsymbol{n} &= r \boldsymbol{n} & \text{ on } \Gamma_I, \\ \boldsymbol{\sigma}(\boldsymbol{w}) \boldsymbol{\nu} &= \boldsymbol{0} & \text{ on } \Gamma_N, \\ \boldsymbol{w} &= \boldsymbol{0} & \text{ on } \Gamma_D. \end{aligned}$$

Hence (cf. [17]), since $rn \in H^{\frac{1}{2}}(\Gamma_I^j)^N$, $j = 1, \ldots, M$, there exists t > 0 such that $w \in H^{1+t}(\Omega_S)^N$ and

$$\|\boldsymbol{w}\|_{1+t,\Omega_{S}} \leq C \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\Omega_{S}} + \sum_{j=1}^{M} \|r\boldsymbol{n}\|_{1/2,\Gamma_{I}^{j}} \right)$$

$$\leq C \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\Omega_{S}} + \|r\|_{1,\Omega_{F}} \right)$$

$$\leq C \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\Omega_{S}} + \|\varphi - \varphi_{h}\|_{0,\Omega_{F}} + \|p - p_{h}\|_{0,\Omega_{F}} \right), \quad (3.7)$$

the last inequality because of (3.5).

Finally, (3.4) implies that ξ satisfies

$$-\Delta \xi = \frac{1}{\rho_F c^2} r + (p - p_h) \qquad \text{in } \Omega_F,$$
$$\frac{\partial \xi}{\partial \boldsymbol{n}} = \boldsymbol{w} \cdot \boldsymbol{n} \qquad \text{on } \Gamma_I,$$

and, since $\boldsymbol{w} \cdot \boldsymbol{n} \in H^{\frac{1}{2}}(\Gamma_I^j), j = 1, \dots, M, \xi \in H^{1+s}(\Omega_F)/\mathbb{R}$ (cf. [17]) and

$$\begin{aligned} \|\nabla \xi\|_{s,\Omega_F} &\leq C\left(\left\|\frac{1}{\rho_F c^2}r + (p - p_h)\right\|_{0,\Omega_F} + \sum_{j=1}^N \|\boldsymbol{w} \cdot \boldsymbol{n}\|_{1/2,\Gamma_I^j}\right) \\ &\leq C\left(\|\boldsymbol{u} - \boldsymbol{u}_h\|_{0,\Omega_S} + \|\varphi - \varphi_h\|_{0,\Omega_F} + \|p - p_h\|_{0,\Omega_F}\right), \quad (3.8)\end{aligned}$$

the latter again from (3.5). Notice that C is independent of c (of course, for $c \ge c_0$). From these considerations we may state the following result.

Theorem 3.2 There exist constants C > 0, $s > \frac{1}{2}$ and t > 0, all independent of h and c, such that

$$\begin{aligned} \|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\Omega_{S}} + \|\varphi - \varphi_{h}\|_{0,\Omega_{F}} + \|p - p_{h}\|_{0,\Omega_{F}} \\ &\leq Ch^{\min\{s,t\}} \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{1,\Omega_{S}} + |\varphi - \varphi_{h}|_{1,\Omega_{F}} + \|p - p_{h}\|_{1,\Omega_{F}} \right). \end{aligned}$$

Proof Let $((\boldsymbol{w}, \xi), r) \in \boldsymbol{\mathcal{X}} \times \mathcal{M}$ be the solution of the dual problem (3.3)–(3.4) and \boldsymbol{w}_h , ξ_h and r_h the respective Scott-Zhang interpolants (cf. [26]). Then, considering $((\boldsymbol{v}, \psi), q) = ((\boldsymbol{u} - \boldsymbol{u}_h, \varphi - \varphi_h), p - p_h)$ in (3.3)–(3.4), using the Galerkin orthogonality, the continuity of a, b and d, and the approximation properties of the Scott-Zhang interpolation (cf. [26,13]), we arrive at

$$\begin{split} \|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\Omega_{S}}^{2} + \|\varphi - \varphi_{h}\|_{0,\Omega_{F}}^{2} + \|p - p_{h}\|_{0,\Omega_{F}}^{2} \\ &= \mathscr{B}(((\boldsymbol{w},\xi),r),((\boldsymbol{u} - \boldsymbol{u}_{h},\varphi - \varphi_{h}),p - p_{h}))) \\ &= \mathscr{B}(((\boldsymbol{u} - \boldsymbol{u}_{h},\varphi - \varphi_{h}),p - p_{h}),((\boldsymbol{w} - \boldsymbol{w}_{h},\xi - \xi_{h}),r - r_{h}))) \\ &\leq C \left[\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{1,\Omega_{S}} \|\boldsymbol{w} - \boldsymbol{w}_{h}\|_{1,\Omega_{S}} \\ &+ \left(\|\boldsymbol{w} - \boldsymbol{w}_{h}\|_{1,\Omega_{S}} + |\xi - \xi_{h}|_{1,\Omega_{F}} \right) \|p - p_{h}\|_{1,\Omega_{F}} \\ &+ \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{1,\Omega_{S}} + |\varphi - \varphi_{h}|_{1,\Omega_{F}} \right) \|r - r_{h}\|_{1,\Omega_{F}} \\ &+ \frac{1}{\rho_{F}c^{2}} \|r - r_{h}\|_{0,\Omega_{F}} \|p - p_{h}\|_{0,\Omega_{F}} \right] \\ &\leq Ch^{\min\{s,t\}} \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{1,\Omega_{S}}^{2} + |\varphi - \varphi_{h}|_{1,\Omega_{F}}^{2} + \|p - p_{h}\|_{1,\Omega_{F}}^{2} \right)^{\frac{1}{2}} \\ &\times \left(|\boldsymbol{w}|_{1+t,\Omega_{S}}^{2} + |\xi|_{1+s,\Omega_{F}}^{2} + |r|_{1+s,\Omega_{F}}^{2} \right)^{\frac{1}{2}}, \end{split}$$

and the result follows by using (3.6), (3.7) and (3.8).

4 A residual a posteriori error estimation

4.1 Preliminaries

In this section, for simplicity, we will suppose that the prescribed force densities, \boldsymbol{f}_S , \boldsymbol{f}_F and \boldsymbol{g} , are all piecewise polynomial functions. Also for simplicity, we will mainly use two-dimensional notation. However, the definition of the estimator and the properties proved in Theorem 4.1 below hold in the threedimensional case, as well.

We restrict the analysis of this section to meshes in Ω_F and Ω_S matching on the common boundary Γ_I . The definition of the estimator introduced in the following subsection holds for non-matching grids too. However, some of the preliminary results which will be used in the sequel are not valid for general non-matching grids, for instance, the first inequality in (4.2) below.

We use the following notation:

- \mathcal{E}_h^S and \mathcal{E}_h^F : sets of edges (faces, if N = 3) of \mathcal{T}_h^S and \mathcal{T}_h^F , respectively,
- $-\widetilde{\mathcal{E}}_{h}^{S} \text{ and } \widetilde{\mathcal{E}}_{h}^{F} \text{: sets of inner edges (faces) of } \mathcal{T}_{h}^{S} \text{ and } \mathcal{T}_{h}^{F} \text{, respectively,} \\ -\mathcal{E}_{h}^{N} \text{ and } \mathcal{E}_{h}^{D} \text{: sets of edges (faces) of } \mathcal{T}_{h}^{S} \text{ lying on } \Gamma_{D} \text{ and } \Gamma_{N} \text{, respectively,} \\ -\mathcal{E}_{h}^{I} \text{: set of common edges (faces) of } \mathcal{T}_{h}^{S} \text{ and } \mathcal{T}_{h}^{F} \text{ lying on } \Gamma_{I} \text{,} \\ \end{array}$

- $\mathcal{E}_{K}: \text{ set of edges (faces) of } K \in \mathcal{T}_{h}^{S} \cup \mathcal{T}_{h}^{F}, \\ \omega_{K}^{S}:= \bigcup \left\{ K' \in \mathcal{T}_{h}^{S}: \mathcal{E}_{K'} \cap \mathcal{E}_{K} \neq \emptyset \right\}, \text{ for } K \in \mathcal{T}_{h}^{S},$

$$-\omega_{\ell}^{S} := \bigcup \left\{ K \in \mathcal{T}_{h}^{S} : \ell \in \mathcal{E}_{K} \right\}, \text{ for } \ell \in \mathcal{E}_{h}^{S}.$$

We define in an analogous way the neighborhoods ω_K^F and ω_ℓ^F for $K \in \mathcal{T}_h^F$ and $\ell \in \mathcal{E}_h^F$. Moreover, we will write ω_K and ω_ℓ when it is not necessary to distinguish the medium. Furthermore, for $\ell \in \mathcal{E}_h^I$, we denote $K_\ell^F \in \mathcal{T}_h^F$ and $K_\ell^S \in \mathcal{T}_h^S$ the elements in each medium such that $\ell = K_\ell^F \cap K_\ell^S$. For $K \in \mathcal{T}_h^S \cup \mathcal{T}_h^F$, let b_K be the classical bubble function in K:

$$b_K := (N+1)^{N+1} \prod_{j=0}^N \lambda_j^K$$

where $\lambda_0^K, \ldots, \lambda_N^K$ stand for the barycentric coordinates of K. For $\ell \in \mathcal{E}_h^S \cup \mathcal{E}_h^F$, let b_ℓ be the piecewise quadratic (cubic, if N = 3) continuous function defined in ω_{ℓ} as follows:

$$b_{\ell}|_{K} := N^{N} \Pi_{j=1}^{N} \lambda_{j}^{K}, \qquad K \subset \omega_{\ell},$$

with $\lambda_1^K, \ldots, \lambda_N^K$ being the barycentric coordinates of K associated to the vertices of ℓ .

By using standard scaling arguments (cf. [28]) it can be proved that there exists a constant C > 0 such that

$$C \|s\|_{0,K}^2 \le \int_K b_K s^2 \le \|s\|_{0,K}^2 \qquad \forall s \in \mathbb{P}_n(K),$$
 (4.1)

$$C \|s\|_{0,\ell}^{2} \leq \int_{\ell} b_{\ell} s^{2} \leq \|s\|_{0,\ell}^{2} \qquad \forall s \in \mathbb{P}_{n}(\ell).$$
(4.2)

The constant C depends on the degree n of the polynomial function and on the shape ratio of the element, but not on the mesh-size h.

We will also use a lifting operator $P_{\ell} : \mathbb{P}_n(\ell) \to \mathbb{P}_n(\omega_{\ell})$ such that, for all $s \in \mathbb{P}_n(\ell), P_\ell(s)|_\ell = s$ and

$$\|b_{\ell}P_{\ell}(s)\|_{0,\omega_{\ell}} \le Ch_{K} |b_{\ell}P_{\ell}(s)|_{1,\omega_{\ell}} \le C'h_{\ell}^{\frac{1}{2}} \|s\|_{0,\ell}, \qquad (4.3)$$

 h_{ℓ} being the diameter of ℓ (see [29] for a construction). Finally, for s = $(s_1,\ldots,s_N) \in \mathbb{P}_n(\ell)^N$, we denote

$$\boldsymbol{P}_{\ell}(\boldsymbol{s}) := \left(P_{\ell}(s_1), \ldots, P_{\ell}(s_N) \right).$$

4.2 The estimator

By integrating by parts, we arrive at the following residual equation:

$$\mathscr{B}(((\boldsymbol{u}-\boldsymbol{u}_{h},\varphi-\varphi_{h}),p-p_{h}),((\boldsymbol{v},\psi),q))$$

$$=\int_{\Omega_{S}}\boldsymbol{f}_{S}\cdot\boldsymbol{v}+\int_{\Gamma_{N}}\boldsymbol{g}\cdot\boldsymbol{v}+\int_{\Omega_{F}}\boldsymbol{f}_{F}\cdot\nabla\psi$$

$$-\int_{\Omega_{S}}\boldsymbol{\sigma}(\boldsymbol{u}_{h}):\boldsymbol{\varepsilon}(\boldsymbol{v})-\int_{\Omega_{F}}\nabla\psi\cdot\nabla p_{h}+\int_{\Gamma_{I}}p_{h}\boldsymbol{v}\cdot\boldsymbol{n}$$

$$-\int_{\Omega_{F}}\nabla\varphi_{h}\cdot\nabla q+\int_{\Gamma_{I}}q\boldsymbol{u}_{h}\cdot\boldsymbol{n}+\int_{\Omega_{F}}\frac{1}{\rho_{F}c^{2}}p_{h}q$$

$$=\sum_{K\in\mathcal{T}_{h}^{S}}\int_{K}R_{K}^{\boldsymbol{u}}\cdot\boldsymbol{v}+\sum_{\ell\in\mathcal{E}_{h}^{S}}\int_{\ell}J_{\ell}^{\boldsymbol{u}}\cdot\boldsymbol{v}$$

$$+\sum_{K\in\mathcal{T}_{h}^{F}}\int_{K}(R_{K}^{p}\psi+R_{K}^{\varphi}q)+\sum_{\ell\in\mathcal{E}_{h}^{F}}\int_{\ell}(J_{\ell}^{p}\psi+J_{\ell}^{\varphi}q),\qquad(4.4)$$

for all $((v, \psi), q) \in \mathcal{X} \times \mathcal{M}$, where the element and edge (face) residuals are defined as follows:

$$R_{K}^{\boldsymbol{u}} := \boldsymbol{f}_{S}|_{K} + \operatorname{div} \boldsymbol{\sigma}(\boldsymbol{u}_{h}|_{K}), \qquad J_{\ell}^{\boldsymbol{u}} := \begin{cases} \llbracket \boldsymbol{\sigma}(\boldsymbol{u}_{h})\boldsymbol{n}_{\ell} \rrbracket_{\ell}, & \text{if } \ell \in \widetilde{\mathcal{E}}_{h}^{S}, \\ [-\boldsymbol{\sigma}(\boldsymbol{u}_{h})\boldsymbol{\nu} + \boldsymbol{g}]|_{\ell}, & \text{if } \ell \in \mathcal{E}_{h}^{N}, \\ [\boldsymbol{\sigma}(\boldsymbol{u}_{h})\boldsymbol{n} + p_{h}\boldsymbol{n}]|_{\ell}, & \text{if } \ell \in \mathcal{E}_{h}^{I}, \\ \mathbf{0}, & \text{if } \ell \in \mathcal{E}_{h}^{D}, \end{cases}$$

$$R_K^p := -\operatorname{div}(\boldsymbol{f}_F|_K) + \Delta(p_h|_K), \quad J_\ell^p := \begin{cases} \left[\left[-\frac{\partial p_h}{\partial \boldsymbol{n}_\ell} + \boldsymbol{f}_F \cdot \boldsymbol{n}_\ell \right] \right]_\ell, & \text{if } \ell \in \widetilde{\mathcal{E}}_h^F, \\ \left(-\frac{\partial p_h}{\partial \boldsymbol{n}} + \boldsymbol{f}_F \cdot \boldsymbol{n} \right) \right]_\ell, & \text{if } \ell \in \mathcal{E}_h^I, \end{cases}$$

$$R_{K}^{\varphi} := \Delta(\varphi_{h}|_{K}) + \frac{1}{\rho_{F}c^{2}} p_{h}|_{K}, \qquad J_{\ell}^{\varphi} := \begin{cases} \left[\left[\frac{\partial \varphi_{h}}{\partial \boldsymbol{n}_{\ell}} \right]_{\ell}, & \text{if } \ell \in \widetilde{\mathcal{E}}_{h}^{F}, \\ \left(\frac{\partial \varphi_{h}}{\partial \boldsymbol{n}} + \boldsymbol{u}_{h} \cdot \boldsymbol{n} \right) \right|_{\ell}, & \text{if } \ell \in \mathcal{E}_{h}^{I}, \end{cases}$$

where n_{ℓ} denotes a unit vector normal to $\ell \in \widetilde{\mathcal{E}}_h^S \cup \widetilde{\mathcal{E}}_h^F$ and $\llbracket \cdot \rrbracket_{\ell}$ the jump across the edge (face).

The residual equation above leads us to define the following residual a posteriori error estimator:

$$\eta^{2} := \sum_{K \in \mathcal{T}_{h}^{S}} (\eta_{K}^{u})^{2} + \sum_{K \in \mathcal{T}_{h}^{F}} \left[(\eta_{K}^{p})^{2} + (\eta_{K}^{\varphi})^{2} \right],$$
(4.5)

where

$$\begin{split} (\eta_{K}^{\boldsymbol{u}})^{2} &:= h_{K}^{2} \left\| R_{K}^{\boldsymbol{u}} \right\|_{0,K}^{2} + \sum_{\ell \in \mathcal{E}_{K}} \delta_{\ell} h_{\ell} \left\| J_{\ell}^{\boldsymbol{u}} \right\|_{0,\ell}^{2}, \qquad K \in \mathcal{T}_{h}^{S}, \\ (\eta_{K}^{p})^{2} &:= h_{K}^{2} \left\| R_{K}^{p} \right\|_{0,K}^{2} + \sum_{\ell \in \mathcal{E}_{K}} \delta_{\ell} h_{\ell} \left\| J_{\ell}^{p} \right\|_{0,\ell}^{2}, \qquad K \in \mathcal{T}_{h}^{F}, \\ (\eta_{K}^{\varphi})^{2} &:= h_{K}^{2} \left\| R_{K}^{\varphi} \right\|_{0,K}^{2} + \sum_{\ell \in \mathcal{E}_{K}} \delta_{\ell} h_{\ell} \left\| J_{\ell}^{\varphi} \right\|_{0,\ell}^{2}, \qquad K \in \mathcal{T}_{h}^{F}, \end{split}$$

with $\delta_{\ell} = \frac{1}{2}$, if $\ell \in \widetilde{\mathcal{E}}_h^S \cup \widetilde{\mathcal{E}}_h^F$, and $\delta_{\ell} = 1$, if $\ell \in \mathcal{E}_h^N \cup \mathcal{E}_h^D \cup \mathcal{E}_h^I$.

We prove in the following theorem the efficiency and reliability of this estimator.

Theorem 4.1 There exist positive constants C_1 and C_2 , not depending on h or c, such that

$$\|\boldsymbol{u} - \boldsymbol{u}_h\|_{1,\Omega_S} + |\varphi - \varphi_h|_{1,\Omega_F} + \|p - p_h\|_{1,\Omega_F} \le C_1 \eta \tag{4.6}$$

and

$$\eta_K^{\boldsymbol{u}} \le C_2 \left(\left| \boldsymbol{u} - \boldsymbol{u}_h \right|_{1,\omega_K^S} + \delta_K p \right) \qquad \forall K \in \mathcal{T}_h^S, \quad (4.7)$$

$$\eta_K^p \le C_2 \left| p - p_h \right|_{1,\omega_K^F} \qquad \forall K \in \mathcal{T}_h^F, \quad (4.8)$$

$$\eta_K^{\varphi} \le C_2 \left(\left| \varphi - \varphi_h \right|_{1,\omega_K^F} + \frac{h_K}{\rho_F c^2} \left\| p - p_h \right\|_{0,\omega_K^F} + \delta_K \boldsymbol{u} \right) \qquad \forall K \in \mathcal{T}_h^F, \quad (4.9)$$

where

$$\begin{split} \delta_{\kappa} p &:= \begin{cases} 0, & \text{if } \mathcal{E}_{K} \cap \mathcal{E}_{h}^{I} = \emptyset, \\ \sum_{\ell \in \mathcal{E}_{K} \cap \mathcal{E}_{h}^{I}} \left(\|p - p_{h}\|_{0, K_{\ell}^{F}} + h_{K} |p - p_{h}|_{1, K_{\ell}^{F}} \right), & \text{if } \mathcal{E}_{K} \cap \mathcal{E}_{h}^{I} \neq \emptyset, \\ \delta_{\kappa} \boldsymbol{u} &:= \begin{cases} 0, & \text{if } \mathcal{E}_{K} \cap \mathcal{E}_{h}^{I} \neq \emptyset, \\ \sum_{\ell \in \mathcal{E}_{K} \cap \mathcal{E}_{h}^{I}} \left(\|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0, K_{\ell}^{S}} + h_{K} |\boldsymbol{u} - \boldsymbol{u}_{h}|_{1, K_{\ell}^{S}} \right), & \text{if } \mathcal{E}_{K} \cap \mathcal{E}_{h}^{I} \neq \emptyset. \end{cases} \end{split}$$

Proof For $((\boldsymbol{v}, \psi), q) \in \boldsymbol{\mathcal{X}} \times \mathcal{M}$, let \boldsymbol{v}_h, ψ_h and q_h be the Scott-Zhang interpolants of \boldsymbol{v}, ψ and q, respectively. Then, using the residual equation (4.4), the Galerkin orthogonality, Cauchy-Schwarz's inequality and the properties

of the interpolant we obtain:

$$\begin{split} \mathscr{B} \left(((\boldsymbol{u} - \boldsymbol{u}_{h}, \varphi - \varphi_{h}), p - p_{h}), ((\boldsymbol{v}, \psi), q) \right) \\ &= \mathscr{B} \left(((\boldsymbol{u} - \boldsymbol{u}_{h}, \varphi - \varphi_{h}), p - p_{h}), ((\boldsymbol{v} - \boldsymbol{v}_{h}, \psi - \psi_{h}), q - q_{h}) \right) \\ &= \sum_{K \in \mathcal{T}_{h}^{S}} \int_{K} R_{K}^{\boldsymbol{u}} \cdot (\boldsymbol{v} - \boldsymbol{v}_{h}) + \sum_{\ell \in \mathcal{E}_{h}^{S}} \int_{\ell} J_{\ell}^{\boldsymbol{u}} \cdot (\boldsymbol{v} - \boldsymbol{v}_{h}) \\ &+ \sum_{K \in \mathcal{T}_{h}^{F}} \int_{K} \left[R_{K}^{p} (\psi - \psi_{h}) + R_{K}^{\varphi} (q - q_{h}) \right] \\ &+ \sum_{\ell \in \mathcal{E}_{h}^{F}} \int_{\ell} \left[J_{\ell}^{p} (\psi - \psi_{h}) + J_{\ell}^{\varphi} (q - q_{h}) \right] \\ &\leq C \left[\sum_{K \in \mathcal{T}_{h}^{S}} h_{K}^{2} \left\| R_{K}^{\boldsymbol{u}} \right\|_{0,K}^{2} + \sum_{\ell \in \mathcal{E}_{h}^{S}} h_{\ell} \left\| J_{\ell}^{\boldsymbol{u}} \right\|_{0,\ell}^{2} \\ &+ \sum_{K \in \mathcal{T}_{h}^{F}} h_{K}^{2} \left(\left\| R_{K}^{p} \right\|_{0,K}^{2} + \left\| R_{K}^{\varphi} \right\|_{0,K}^{2} \right) \\ &+ \sum_{\ell \in \mathcal{E}_{h}^{F}} h_{\ell} \left(\left\| J_{\ell}^{p} \right\|_{0,\ell}^{2} + \left\| J_{\ell}^{\varphi} \right\|_{0,\ell}^{2} \right) \right]^{\frac{1}{2}} \left\| ((\boldsymbol{v}, \psi), q) \right\|_{\boldsymbol{\mathcal{X}} \times \mathcal{M}}. \end{split}$$

Hence, using (2.19) we arrive at

$$\begin{split} \|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{1,\Omega_{S}} + |\varphi - \varphi_{h}|_{1,\Omega_{F}} + \|p - p_{h}\|_{1,\Omega_{F}} \\ &\leq C_{\mathscr{B}} \sup_{((\boldsymbol{v},\psi),q)\in\boldsymbol{\mathcal{X}}\times\mathcal{M}\setminus\{\boldsymbol{0}\}} \frac{\mathscr{B}(((\boldsymbol{u} - \boldsymbol{u}_{h},\varphi - \varphi_{h}),p - p_{h}),((\boldsymbol{v},\psi),q))}{\|((\boldsymbol{v},\psi),q)\|_{\boldsymbol{\mathcal{X}}\times\mathcal{M}}} \\ &\leq C_{1}\eta. \end{split}$$

Thus we conclude the reliability estimate (4.6).

To prove the efficiency, we will treat each term of the estimator separately.

1. For all $K \in \mathcal{T}_h^S$

$$h_{K}^{2} \left\| R_{K}^{\boldsymbol{u}} \right\|_{0,K}^{2} \leq C \left| \boldsymbol{u} - \boldsymbol{u}_{h} \right|_{1,K}^{2}.$$
(4.10)

Let $\boldsymbol{v}_K := b_K R_K^{\boldsymbol{u}}$. Taking $((\boldsymbol{v}, \psi), q) = ((\boldsymbol{v}_K, 0), 0)$ in (4.4) and using (4.1) and an inverse inequality, we arrive at

$$\begin{aligned} \|R_K^{\boldsymbol{u}}\|_{0,K}^2 &\leq C \int_K R_K^{\boldsymbol{u}} \cdot \boldsymbol{v}_K = C \int_K \boldsymbol{\sigma}(\boldsymbol{u} - \boldsymbol{u}_h) : \boldsymbol{\varepsilon}(\boldsymbol{v}_K) \\ &\leq C |\boldsymbol{u} - \boldsymbol{u}_h|_{1,K} |\boldsymbol{v}_K|_{1,K} \leq C h_K^{-1} |\boldsymbol{u} - \boldsymbol{u}_h|_{1,K} \|R_K^{\boldsymbol{u}}\|_{0,K}, \end{aligned}$$

which yields (4.10).

2. For all $\ell \in \mathcal{E}_h^S$

$$h_{\ell} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell}^{2} \leq C \begin{cases} |\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,\omega_{\ell}^{S}}^{2}, & \text{if } \ell \in \widetilde{\mathcal{E}}_{h}^{S} \cup \mathcal{E}_{h}^{N}, \\ |\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,\omega_{\ell}^{S}}^{2} & \\ + \|p - p_{h}\|_{0,K_{\ell}^{F}}^{2} + h_{K}^{2} |p - p_{h}|_{1,K_{\ell}^{F}}^{2}, & \text{if } \ell \in \mathcal{E}_{h}^{I}. \end{cases}$$

$$(4.11)$$

First, consider $\ell \in \widetilde{\mathcal{E}}_h^S \cup \mathcal{E}_h^N$. Defining $\boldsymbol{v}_{\ell} := b_{\ell} \boldsymbol{P}_{\ell}(J_{\ell}^{\boldsymbol{u}})$, using (4.2), $((\boldsymbol{v}_{\ell}, 0), 0)$ in the residual equation (4.4), and (4.3), we obtain

$$\begin{split} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell}^{2} &\leq C \int_{\ell} J_{\ell}^{\boldsymbol{u}} \cdot \boldsymbol{v}_{\ell} \\ &= C \left[\int_{\omega_{\ell}^{S}} \boldsymbol{\sigma}(\boldsymbol{u} - \boldsymbol{u}_{h}) : \boldsymbol{\varepsilon}(\boldsymbol{v}_{\ell}) - \sum_{K \subset \omega_{\ell}^{S}} \int_{K} R_{K}^{\boldsymbol{u}} \cdot \boldsymbol{v}_{\ell} \right] \\ &\leq C \left(|\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,\omega_{\ell}^{S}} |\boldsymbol{v}_{\ell}|_{1,\omega_{\ell}^{S}} + \sum_{K \subset \omega_{\ell}^{S}} \|R_{K}^{\boldsymbol{u}}\|_{0,K} \|\boldsymbol{v}_{\ell}\|_{0,K} \right) \\ &\leq C \left(|\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,\omega_{\ell}^{S}} h_{\ell}^{-\frac{1}{2}} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell} + \sum_{K \subset \omega_{\ell}^{S}} h_{\ell}^{\frac{1}{2}} \|R_{K}^{\boldsymbol{u}}\|_{0,K} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell} \right) \\ &\leq C \left(|\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,\omega_{\ell}^{S}} + \sum_{K \subset \omega_{\ell}^{S}} h_{K}^{2} \|R_{K}^{\boldsymbol{u}}\|_{0,K}^{2} \right)^{\frac{1}{2}} h_{\ell}^{-\frac{1}{2}} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell}. \end{split}$$

Therefore, the first part of (4.11) follows from (4.10). Next, consider $\ell \in \mathcal{E}_h^I$. Let $K := K_\ell^S$ and $\boldsymbol{v}_\ell := b_\ell \boldsymbol{P}_\ell(J_\ell^{\boldsymbol{u}})$, where the extension is taken in $\omega_\ell^S = K$. Proceeding as above we arrive at

$$\begin{split} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell}^{2} &\leq C \int_{\ell} J_{\ell}^{\boldsymbol{u}} \cdot \boldsymbol{v}_{\ell} \\ &= C \left[\int_{K} \boldsymbol{\sigma}(\boldsymbol{u} - \boldsymbol{u}_{h}) : \boldsymbol{\varepsilon}(\boldsymbol{v}_{\ell}) - \int_{\ell} (p - p_{h}) \boldsymbol{v}_{\ell} \cdot \boldsymbol{n} - \int_{K} R_{K}^{\boldsymbol{u}} \cdot \boldsymbol{v}_{\ell} \right] \\ &\leq C \left(|\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,K} |\boldsymbol{v}_{\ell}|_{1,K} + \|p - p_{h}\|_{0,\ell} \|\boldsymbol{v}_{\ell}\|_{0,\ell} + \|R_{K}^{\boldsymbol{u}}\|_{0,K} \|\boldsymbol{v}_{\ell}\|_{0,K} \right) \\ &\leq C \left(|\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,K}^{2} + h_{\ell} \|p - p_{h}\|_{0,\ell}^{2} + h_{K}^{2} \|R_{K}^{\boldsymbol{u}}\|_{0,K}^{2} \right)^{\frac{1}{2}} h_{\ell}^{-\frac{1}{2}} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell}, \end{split}$$

and hence

$$h_{\ell} \|J_{\ell}^{\boldsymbol{u}}\|_{0,\ell}^{2} \leq C \left(|\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,K}^{2} + h_{\ell} \|p - p_{h}\|_{0,\ell}^{2} + h_{K}^{2} \|R_{K}^{\boldsymbol{u}}\|_{0,K}^{2} \right).$$

Finally, we use the local trace inequality

$$\|p - p_h\|_{0,\ell}^2 \le C\left(h_\ell^{-1} \|p - p_h\|_{0,K_\ell^F}^2 + h_\ell |p - p_h|_{1,K_\ell^F}^2\right)$$
(4.12)

and $\left(4.10\right)$ to obtain the second part of $\left(4.11\right).$ Thus, $\left(4.7\right)$ follows from $\left(4.10\right)$ and $\left(4.11\right).$

3. For all $K \in \mathcal{T}_h^F$

$$h_{K}^{2} \left\| R_{K}^{p} \right\|_{0,K}^{2} \leq C \left| p - p_{h} \right|_{1,K}^{2}, \qquad (4.13)$$

and for all $\ell \in \mathcal{E}_h^F$

$$h_{\ell} \|J_{\ell}^{p}\|_{0,\ell}^{2} \leq C |p - p_{h}|_{1,\omega_{\ell}^{F}}^{2}.$$
(4.14)

The proofs of (4.13) and (4.14) are essentially identical to those of (4.10) and the first estimate in (4.11), respectively. Thus (4.8) follows.

4. For all $K \in \mathcal{T}_h^F$

$$h_{K}^{2} \left\| R_{K}^{\varphi} \right\|_{0,K}^{2} \leq C \left[\left| \varphi - \varphi_{h} \right|_{1,K}^{2} + \frac{h_{K}^{2}}{(\rho_{F}c^{2})^{2}} \left\| p - p_{h} \right\|_{0,K}^{2} \right], \qquad (4.15)$$

and for all $\ell \in \mathcal{E}_h^F$

$$h_{\ell} \|J_{\ell}^{\varphi}\|_{0,\ell}^{2} \leq C \begin{cases} |\varphi - \varphi_{h}|_{1,\omega_{\ell}^{F}}^{2} + \frac{h_{K}^{2}}{(\rho_{F}c^{2})^{2}} \|p - p_{h}\|_{0,\omega_{\ell}^{F}}^{2}, & \text{if } \ell \in \widetilde{\mathcal{E}}_{h}^{F}, \\ |\varphi - \varphi_{h}|_{1,\omega_{\ell}^{F}}^{2} + \frac{h_{K}^{2}}{(\rho_{F}c^{2})^{2}} \|p - p_{h}\|_{0,\omega_{\ell}^{F}}^{2} \\ + \|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,K_{\ell}^{S}}^{2} + h_{K}^{2} |\boldsymbol{u} - \boldsymbol{u}_{h}|_{1,K_{\ell}^{S}}^{2}, & \text{if } \ell \in \mathcal{E}_{h}^{I}. \end{cases}$$

$$(4.16)$$

The proof of (4.15) is essentially identical to that of (4.10), whereas, for $\ell \in \widetilde{\mathcal{E}}_h^F$, (4.16) follows by using the same arguments as in (4.11). Thus, there only remains to consider $\ell \in \mathcal{E}_h^I$. Let $K := K_\ell^F$ and $q_\ell = b_\ell P_\ell(J_\ell^{\varphi})$, where the extension is taken in $\omega_\ell^F = K$. Using $((\boldsymbol{v}, \psi), q) = ((\mathbf{0}, 0), q_\ell)$ in (4.4), we have

$$\begin{split} \left\|J_{\ell}^{\varphi}\right\|_{0,\ell}^{2} &\leq C \int_{\ell} J_{\ell}^{\varphi} q_{\ell} \\ &= C \left[\int_{K} \nabla(\varphi - \varphi_{h}) \cdot \nabla q_{\ell} - \int_{\ell} (\boldsymbol{u} - \boldsymbol{u}_{h}) \cdot \boldsymbol{n} q_{\ell} \right. \\ &\quad + \int_{K} \frac{1}{\rho_{F} c^{2}} (p - p_{h}) q_{\ell} - \int_{K} R_{K}^{\varphi} q_{\ell} \right] \\ &\leq C \left[\left|\varphi - \varphi_{h}\right|_{1,K}^{2} + h_{\ell} \left\|\boldsymbol{u} - \boldsymbol{u}_{h}\right\|_{0,\ell}^{2} \right. \\ &\quad + \frac{h_{K}^{2}}{(\rho_{F} c^{2})^{2}} \left\|p - p_{h}\right\|_{0,K}^{2} + h_{K}^{2} \left\|R_{K}^{\varphi}\right\|_{0,K}^{2} \right]^{\frac{1}{2}} h_{\ell}^{-\frac{1}{2}} \left\|J_{\ell}^{\varphi}\right\|_{0,\ell}, \end{split}$$

which using (4.15) leads to

$$h_{\ell} \|J_{\ell}^{\varphi}\|_{0,\ell}^{2} \leq C \left[|\varphi - \varphi_{h}|_{1,K}^{2} + h_{\ell} \|\boldsymbol{u} - \boldsymbol{u}_{h}\|_{0,\ell}^{2} + \frac{h_{K}^{2}}{(\rho_{F}c^{2})^{2}} \|p - p_{h}\|_{0,K}^{2} \right].$$

Therefore, (4.16) follows by using a local trace inequality for $u - u_h$ similar to (4.12). The proof is finished by noting that (4.9) follows from (4.15) and (4.16).

Remark 4.1 The coupling terms $\delta_{\kappa} p$ and $\delta_{\kappa} u$, as well as $\frac{h_{\kappa}}{\rho_{F}c^{2}} \|p - p_{h}\|_{0,\omega_{K}^{F}}$, are very likely negligible in the reliability estimates (4.7) and (4.9). Indeed, all of them involve either the $|\cdot|_{1,K}$ seminorm of some error times h_{K} , or the $\|\cdot\|_{0,K}$ norm. (Recall that, according to Theorem 3.2, the $\|\cdot\|_{0}$ of the errors are globally of higher order than the corresponding $|\cdot|_{1}$ seminorm.)

5 Numerical Experiments

In this section we present three series of numerical experiments illustrating the theoretical results of the previous sections, the performance of the method and that of an adaptive scheme based on the a posteriori error estimator.

5.1 A problem with a known analytical solution

The aim of this first test is to validate the computational code and to confirm the theoretical convergence results. To do this, we adopt the configuration presented in Fig. 5.1.



Fig. 5.1 Problem with analytical solution: sketch of the domains.

A part Γ_F of the fluid domain boundary is taken as a perfectly rigid wall, which leads to the boundary condition $\frac{\partial \varphi}{\partial n} = 0$ on Γ_F . The other boundary conditions remain as above, $\boldsymbol{u} = \boldsymbol{0}$ on Γ_D and $\boldsymbol{\sigma}\boldsymbol{\nu} = \boldsymbol{g}$ on Γ_N . We set $\rho_F = 1$, c = 1, $\lambda = 0.5$ and $\mu = 0.25$. The data \boldsymbol{f}_F , \boldsymbol{f}_S and \boldsymbol{g} are chosen so that the exact solution to the problem is given by:

$$\boldsymbol{u}(x,y) = \begin{bmatrix} 0\\ y^2(y-1) \end{bmatrix}, \quad \varphi(x,y) = \frac{y^4}{4} - \frac{y^3}{3} + \frac{7}{960}, \quad p(x,y) = -(3y^2 - 2y).$$

Remark 5.1 We have taken the physical parameters such that $\lambda + 2\mu = \rho_F c^2$, to ensure that the transmission condition (2.5) is satisfied.

Remark 5.2 The analysis carried out in the previous sections may be adapted, with minor modifications, to cover this problem too, so that all the results from Sections 2–4 hold. In particular, since the solution of this test is infinitely smooth, according to Theorem 3.1 the H^1 norm of the errors must be $\mathcal{O}(h)$. Furthermore, the constants s and t in Theorem 3.2 are both equal to 1, so that the L^2 norm of the errors must be $\mathcal{O}(h^2)$.

We depict in Figs. 5.2 and 5.4 the convergence of the error in each variable on uniform meshes as h tends to 0. The figures show a perfect agreement with the theoretical results.



Fig. 5.2 Problem with analytical solution: convergence history for $\|\boldsymbol{u} - \boldsymbol{u}_h\|_{0,\Omega_S}$ and $\|\boldsymbol{u} - \boldsymbol{u}_h\|_{1,\Omega_S}$, with uniform meshes.



Fig. 5.3 Problem with analytical solution: convergence history for $\|\varphi - \varphi_h\|_{0,\Omega_F}$ and $|\varphi - \varphi_h|_{1,\Omega_F}$, with uniform meshes.



Fig. 5.4 Problem with analytical solution: convergence history for $||p - p_h||_{0,\Omega_F}$ and $||p - p_h||_{1,\Omega_F}$, with uniform meshes.

Next, denoting

$$\eta^{\boldsymbol{u}} := \left[\sum_{K \in \mathcal{T}_h^S} (\eta_K^{\boldsymbol{u}})^2\right]^{\frac{1}{2}}, \quad \eta^p := \left[\sum_{K \in \mathcal{T}_h^F} (\eta_K^p)^2\right]^{\frac{1}{2}}, \quad \eta^{\varphi} := \left[\sum_{K \in \mathcal{T}_h^F} (\eta_K^{\varphi})^2\right]^{\frac{1}{2}},$$

we show in Table 5.1 the effectivity indices for each variable:

$$\theta^{\boldsymbol{u}} := \frac{\eta^{\boldsymbol{u}}}{\|\boldsymbol{u} - \boldsymbol{u}_h\|_{1,\Omega_S}}, \quad \theta^{\varphi} := \frac{\eta^{\varphi}}{|\varphi - \varphi_h|_{1,\Omega_F}}, \quad \theta^p := \frac{\eta^p}{\|p - p_h\|_{1,\Omega_F}},$$

and the global effectivity index

$$\theta := \frac{\eta}{\sqrt{\left\|\boldsymbol{u} - \boldsymbol{u}_h\right\|_{1,\Omega_S}^2 + \left|\varphi - \varphi_h\right|_{1,\Omega_F}^2 + \left\|p - p_h\right\|_{1,\Omega_F}^2}}$$

Note that all the indices converge towards constants, even though this fact is not predicted by the theory presented in the last section. In this table and thereafter, d.o.f. denote the total number of degrees of freedom for the three variables.

d.o.f.	$\theta^{\boldsymbol{u}}$	θ^{φ}	θ^p	θ
32	2.5567	2.5581	3.3067	3.1921
92	2.8298	3.5696	3.6714	3.5435
308	2.9748	3.8921	3.8398	3.7082
1124	3.0487	3.9977	3.9209	3.7880
4292	3.0857	4.0352	3.9606	3.8273
16772	3.1042	4.0499	3.9804	3.8468
66308	3.1134	4.0563	3.9902	3.8565
283684	3.1180	4.0592	3.9951	3.8613

Table 5.1 Problem with analytical solution: effectivity indices on uniform meshes.

5.2 An L-shaped steel vessel filled with water

Next, we test the method in a problem without a known analytical solution. In this test (and in the following one), we are particularly interested in assessing the performance of an adaptive procedure guided by the error indicators

$$\eta_K := \begin{cases} \eta_K^{\boldsymbol{u}}, & K \in \mathcal{T}_h^S, \\ \left[(\eta_K^p)^2 + (\eta_K^\varphi)^2 \right]^{\frac{1}{2}}, & K \in \mathcal{T}_h^F. \end{cases}$$

The basic scheme of the adaptive procedure is as follows:

- 1. Solve (3.1)–(3.2) in an initial mesh $\mathcal{T}_0 := \mathcal{T}_0^S \cup \mathcal{T}_0^F$ and compute η_K
- $\forall K \in \mathcal{T}_0.$ 2. If $\eta_K \ge \delta \max_{K' \in \mathcal{T}_0} \eta_{K'}$ (where $0 < \delta < 1$ is fixed in advance), then K is subdivided.
- 3. The process is repeated until η is smaller than a prescribed tolerance.

The meshes are generated with Triangle (cf. [27]) and we have implemented the case in which the meshes for the fluid and the solid match on the common interface. We have used the value $\delta = 0.75$ in all the experiments.

The domain and boundary conditions are described in Fig. 5.8 (left). We have used typical physical parameters of steel and water:

 $-\lambda = 1.24444 \times 10^{11} \,\mathrm{Pa},$ $-\mu = 5.33333 \times 10^{10} \,\mathrm{Pa},$ $-\rho_S = 7700 \, \mathrm{kg/m^2},$ $-\rho_F = 1000 \, \mathrm{kg/m^2},$ $-c = 1430 \,\mathrm{m/s}.$

The external forces have been taken as follows:

- $\boldsymbol{f}_{S} = \rho_{S}g(0, -1)$, with $g = 9.8 \,\mathrm{m/s^2}$ (i.e., the gravity force), $\boldsymbol{f}_{F} = \rho_{F}c^2\nabla(r^{\frac{2}{3}}\sin\frac{2}{3}\theta)$, where $r := |\boldsymbol{x} \boldsymbol{x}_{0}|$, and θ and \boldsymbol{x}_{0} are shown in Fig. 5.5 (left).



Fig. 5.5 Sketch of the L-shaped domains (left) and initial mesh (right).

Several singularities appear in this case, because of the reentrant angles of Ω_S and Ω_F , the definition of \boldsymbol{f}_F , and the change on the boundary conditions. In Fig. 5.5 (right) we depict the initial mesh used for this test, and in Fig. 5.6 the adapted meshes after 15 and 30 iterations.



Fig. 5.6 L-shaped domains: adapted meshes after 15 (left) and 30 iterations (right).

It can be seen that the indicator is able to capture all the singularities in the fluid and the structure domains and that the method is robust in spite of the large value of the bulk modulus ($\rho_F c^2 \approx 2 \times 10^9 \text{ Pa}$).

We do not report error curves in this case, because no analytical solution is available. Instead, we depict in Fig. 5.7 the estimated global error η (cf. (4.5)) versus the total number of degrees of freedom.



Fig. 5.7 L-shaped domains: convergence history for η vs. d.o.f., with uniform and adaptively refined meshes.

We include in Fig. 5.7 two lines with slopes -0.27 and -0.5. The first one corresponds to the theoretical order of convergence for the error with uniform meshes. The second one corresponds to the optimal order that could be attained with piecewise linear elements. Orders of convergence for the depicted estimated error curves have been also computed by means of a least squares fitting which yield values -0.323 and -0.481, respectively. Both are very close to the expected ones for the error. This agreement can be clearly observed from Fig. 5.7 for d.o.f. sufficiently large.

Because of the equivalence proved between the estimated and the actual global errors, both have the same asymptotic dependence on the total number of degrees of freedom. Therefore, the estimated error curve indicates that the error itself has to attain an optimal order, too, when the adaptive meshes are used. This yields some evidence on the fact that the adaptively created meshes should be close to the optimal ones.

5.3 A steel vessel filled with an ideal incompressible fluid

Finally, we test the method with a fluid which is modeled as perfectly incompressible. We have used the same physycal parameters as in the previous test, except for the sound speed which has been taken $c = \infty$; namely, $d(p,q) \equiv 0$ in (3.1)–(3.2) (cf. Remark 2.2).

The domain and boundary conditions are described in Fig. 5.8 (left) and we have taken $\mathbf{f}_S = \rho_S g(0, -1)$ and $\mathbf{f}_F = \rho_F g(0, -1)$, with $g = 9.8 \,\mathrm{m/s^2}$ (i.e., gravity forces).



Fig. 5.8 Incompressible fluid: sketch of the domains (left) and initial mesh (right).

In Fig. 5.8 (right) we depict the initial mesh used for this test and in Fig. 5.9 the adapted meshes after 7 and 15 iterations.



Fig. 5.9 Incompressible fluid: adapted meshes after 7 (left) and 15 iterations (right).

We observe that the indicator is able to capture all the singularities: one at each reentrant angle of Ω_S and other two at the top and bottom left corners (because of the change on the boundary conditions). Since the fluid domain is convex, thanks to the definition of \boldsymbol{f}_F , no singularity appears in the fluid. This is recognized by the estimator, since the elements in Ω_F are refined only to preserve the compatibility of the meshes on the fluid-structure interface.

We depict in Fig. 5.10 the estimated global error η versus the total number of degrees of freedom.



Fig. 5.10 Incompressible fluid: convergence history for η vs. d.o.f., with uniform and adaptively refined meshes.

Once more, we include in Fig. 5.10 two lines with slopes -0.27 and -0.5, which correspond again to the theoretical order of convergence for the error with uniform meshes and the optimal order attainable with piecewise linear elements, respectively. The orders of convergence for the depicted estimated error curves computed by a least squares fitting are in this case -0.314 and -0.495, respectively.

Let us finally remark, that the performance of the method is not affected by the fact that the fluid is incompressible.

A Appendix: A nonlinear elastic material

This section is devoted to present the main ideas about the extension of the framework described in the previous sections to the nonlinear case. We still consider the system of equations (2.1)-(2.7), but now, instead of the Hooke's law (2.8), we suppose the following nonlinear constitutive law, called the Henky-von Mises law, see [22,21]:

$$\boldsymbol{\sigma}(\boldsymbol{u}) := [\kappa - \mu(\operatorname{dev}\boldsymbol{\varepsilon}(\boldsymbol{u}))] \operatorname{tr}\boldsymbol{\varepsilon}(\boldsymbol{u})\boldsymbol{I} + 2\mu(\operatorname{dev}\boldsymbol{\varepsilon}(\boldsymbol{u}))\boldsymbol{\varepsilon}(\boldsymbol{u}),$$

where, for $\boldsymbol{\tau} \in \mathbb{R}^{N \times N}$,

dev
$$\boldsymbol{\tau} := \left(\boldsymbol{\tau} - \frac{1}{2}\operatorname{tr}(\boldsymbol{\tau})\boldsymbol{I}\right) : \left(\boldsymbol{\tau} - \frac{1}{2}\operatorname{tr}(\boldsymbol{\tau})\boldsymbol{I}\right)$$

Here, κ is a positive constant, called the bulk modulus, and $\mu : \mathbb{R}^+ \to \mathbb{R}$ is a nonlinear Lamé function. We assume that $\mu \in \mathcal{C}^1(\mathbb{R}^+)$ and that there exist constants μ_1, μ_2 such that

$$0 < \mu_1 \le \mu_1(t) < \kappa$$
 and $0 < \mu_1 \le \mu(t) + 2t\mu'(t) \le \mu_2$,

for all $t \in \mathbb{R}^+$.

On the other hand, we will only consider the case in which the fluid is incompressible, i.e., d(p,q) = 0. The compressible case deserves further investigation since the theoretical results available for nonlinear problems with constraints (cf. [25]) do not apply to this situation.

Let \mathcal{X}' be the dual space of \mathcal{X} and let $\langle \cdot, \cdot \rangle$ be the duality paring on $\mathcal{X}' \times \mathcal{X}$. We define the mapping $A: \mathcal{X} \to \mathcal{X}'$ by

$$\langle \boldsymbol{A}(\boldsymbol{u},\varphi),(\boldsymbol{v},\psi)\rangle = \int_{\Omega_S} \boldsymbol{\sigma}(\boldsymbol{u}) : \boldsymbol{\varepsilon}(\boldsymbol{v})$$

=
$$\int_{\Omega_S} \left\{ \left[\kappa - \mu(\operatorname{dev}\boldsymbol{\varepsilon}(\boldsymbol{u})) \right] \operatorname{tr}\boldsymbol{\varepsilon}(\boldsymbol{u}) \operatorname{tr}\boldsymbol{\varepsilon}(\boldsymbol{v}) + 2\mu(\operatorname{dev}\boldsymbol{\varepsilon}(\boldsymbol{u}))\boldsymbol{\varepsilon}(\boldsymbol{u}) : \boldsymbol{\varepsilon}(\boldsymbol{v}) \right\}.$$
(A.1)

Using this mapping, the weak formulation of the problem is obtained by repeating exactly the same steps from the linear problem, and we arrive at: Find $((\boldsymbol{u}, \varphi), p) \in \boldsymbol{\mathcal{X}} \times \boldsymbol{\mathcal{M}}$ such that:

$$\langle \boldsymbol{A}(\boldsymbol{u},\varphi),(\boldsymbol{v},\psi)\rangle + b((\boldsymbol{v},\psi),p) = \boldsymbol{F}(\boldsymbol{v},\psi), \tag{A.2}$$

$$b((\boldsymbol{u},\varphi),q) = 0, \tag{A.3}$$

for all $((\boldsymbol{v}, \psi), q) \in \boldsymbol{\mathcal{X}} \times \boldsymbol{\mathcal{M}}$.

Also, we propose a finite element scheme analogous to (3.1)–(3.2): Find $((\boldsymbol{u}_h, \varphi_h), p_h) \in \boldsymbol{\mathcal{X}}_h \times \mathcal{M}_h$ such that:

$$\langle \boldsymbol{A}(\boldsymbol{u}_h, \varphi_h), (\boldsymbol{v}_h, \psi_h)
angle + b((\boldsymbol{v}_h, \psi_h), p_h) = \boldsymbol{F}(\boldsymbol{v}_h, \psi_h),$$

$$\langle \boldsymbol{A}(\boldsymbol{u}_h, \varphi_h), (\boldsymbol{v}_h, \psi_h) \rangle + b((\boldsymbol{v}_h, \psi_h), p_h) = \boldsymbol{F}(\boldsymbol{v}_h, \psi_h),$$
(A.4)

$$b((\boldsymbol{u}_h, \varphi_h), q_h) = 0,$$
(A.5)

0

for all $((\boldsymbol{v}_h, \psi_h), q_h) \in \boldsymbol{\mathcal{X}}_h \times \mathcal{M}_h$.

Theorem A.1 The nonlinear mapping A defined in (A.1) defines a Lipschitz continuous operator, strongly monotone in $\mathcal{Z} \cup \mathcal{Z}_h$; namely, there exist strictly positive constants M and $\tilde{\alpha}$, independent of h, such that

$$\left\|\boldsymbol{A}(\boldsymbol{u},\varphi) - \boldsymbol{A}(\boldsymbol{v},\psi)\right\|_{\boldsymbol{\mathcal{X}}'} \leq \mathcal{M} \left\|(\boldsymbol{u},\varphi) - (\boldsymbol{v},\psi)\right\|_{\boldsymbol{\mathcal{X}}}$$

for all $(\boldsymbol{u}, \varphi), (\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{X}}$ and

$$\langle \boldsymbol{A}(\boldsymbol{u}, \varphi) - \boldsymbol{A}(\boldsymbol{v}, \psi), (\boldsymbol{u}, \varphi) - (\boldsymbol{v}, \psi) \rangle \geq \tilde{\alpha} \| (\boldsymbol{u}, \varphi) - (\boldsymbol{v}, \psi) \|_{\boldsymbol{\mathcal{X}}}^2$$

for all $(\boldsymbol{u}, \varphi), (\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{Z}} \cup \boldsymbol{\mathcal{Z}}_h$.

Proof Following [16] we may prove:

$$egin{aligned} &\langle m{A}(m{u},arphi) - m{A}(m{v},\psi), (m{u},arphi) - (m{v},\psi)
angle \geq ilde{lpha} \, \|m{u} - m{v}\|_{1,arOmega_S}^2 \,, \ &\|m{A}(m{u},arphi) - m{A}(m{v},\psi)\|_{m{\chi}'} \leq \mathcal{M} \, \|m{u} - m{v}\|_{1,arOmega_S} \,, \end{aligned}$$

for all $(\boldsymbol{u}, \varphi), (\boldsymbol{v}, \psi) \in \boldsymbol{\mathcal{X}}$. Hence, we proceed as in the proofs of Lemmas 2.1 and 3.1 to conclude the theorem. П

Theorem A.2 There exist unique solutions $((u, \varphi), p)$ and $((u_h, \varphi_h), p_h)$ of problems (A.2)-(A.3) and (A.4)-(A.5), respectively. Moreover, there exists a constant C > 0, independent of h, such that

$$\begin{aligned} \|\boldsymbol{u}-\boldsymbol{u}_{h}\|_{1,\Omega_{S}}+|\varphi-\varphi_{h}|_{1,\Omega_{F}}+\|p-p_{h}\|_{1,\Omega_{F}}\\ &\leq C\left(\inf_{\boldsymbol{v}_{h}\in\boldsymbol{\mathcal{H}}_{h}}\|\boldsymbol{u}-\boldsymbol{v}_{h}\|_{1,\Omega_{S}}+\inf_{\psi_{h}\in\boldsymbol{\mathcal{V}}_{h}}|\varphi-\psi_{h}|_{1,\Omega_{F}}+\inf_{q_{h}\in\boldsymbol{\mathcal{M}}_{h}}\|p-q_{h}\|_{1,\Omega_{F}}\right).\end{aligned}$$

Proof It is enough to apply the previous theorem, Lemmas 2.2 and 3.2 and [25, Theorems 1.2 & 2.1 to conclude the existence and uniqueness of solution of both problems, (A.2)-(A.3) and (A.4)-(A.5), as well as the error estimate.

Acknowledgments

Rodolfo Araya has been partially supported by CONICYT through FONDECYT grant 1070698. Gabriel Barrenechea has been partially supported by CONICYT through FONDECYT grant 1061032 and by FONDAP in Applied Mathematics. Fabrice Jaillet has been partially supported by Fundación Andes grant C-14055. Rodolfo Rodríguez has been partially supported by FONDAP in Applied Mathematics.

References

- Bathe, K.J., Nitikitpaiboon, C., Wang, X.: A mixed displacement-based finite element formulation for acoustic fluid-structure interaction. Comput. & Structures, 56, 225–237 (1995).
- Bermúdez, A., Durán, R., Muschietti, M.A, Rodríguez, R., Solomin, J.: Finite element vibration analysis of fluid-solid systems without spurious modes. SIAM J. Numer. Anal. **32**, 1280–1295 (1995).
- Bermúdez, A., Durán, R., Rodříguez, R.: Finite element solution of incompressible fluid-structure vibration problems. Internat. J. Numer. Methods Eng. 40, 1435-1448 (1997).
- Bermúdez, A., Durán, R., Rodríguez, R.: Finite element analysis of compressible and incompressible fluid-solid systems. Math. Comp. 67, 111–136 (1998).
- Bermúdez, A., Durán, R.G., Rodríguez, R., Solomin, J.: Finite element analysis of a quadratic eigenvalue problem arising in dissipative acoustics. SIAM J. Numer. Anal. 38, 267–291 (2000).
- Bermúdez, A., Gamallo, P., Hervella-Nieto, L., Rodríguez, R.: Finite element analysis of pressure formulation of the elastoacoustic problem. Numer. Math. 95, 29–51 (2003).
- 7. Bermúdez, A., Gamallo, P., Rodríguez, R.: A hexahedral face element for elastoacoustic vibration problems. J. Acoust. Soc. Amer. **109**, 422–425 (2001).
- Bermúdez, A., Hervella-Nieto, L., Rodríguez, R.: Finite element computation of three-dimensional elastoacoustic vibrations. J. Sound Vibration, 219, 279–306 (1999).
- Bermúdez, A., Rodríguez, R.: Finite element computation of the vibration modes of a fluid-solid system. Comput. Methods Appl. Mech. Engrg. 119, 355–370 (1994).
- Brenner, S., Scott, L.R.: The Mathematical Theory of Finite Element Methods. Springer-Verlag, 1995.
- Brezzi, F., Fortin, M.: Mixed and Hybrid Finite Element Methods. Springer-Verlag, 1991.
- Conca, C., Planchard, J., Vanninathan, M.: Fluids and Periodic Structures. Masson, 1995.
- 13. Ern, A., Guermond, J.-L.: Theory and Practice of Finite Elements. Springer-Verlag, 2004.
- Everstine, G.C.: A symmetric potential formulation for fluid-structure interaction. J. Sound Vibration, 79, 157–160 (1981).
- Gastaldi, L.: Mixed finite element methods in fluid structure systems. Numer. Math. 74, 153–176 (1996).
- Gatica, G.N., Wendland, W.: Coupling of mixed finite elements and boundary elements for a hyperelastic interface problem. SIAM J. Numer. Anal. 34, 2335– 2356 (1997).
- Grisvard, P.: Elliptic problems in nonsmooth domains. Monographs and Studies in Mathematics, vol. 24, Pitman, Boston, MA, 1985.
 Hamdi, M., Ousset, Y., Verchery, G.: A displacement method for the analysis
- Hamdi, M., Ousset, Y., Verchery, G.: A displacement method for the analysis of vibrations of coupled fluid-structure systems. Internat. J. Numer. Methods Eng. 13, 139–150 (1978).
- Kiefling, L., Feng, G.C.: Fluid-structure finite element vibrational analysis. AIAA J. 14, 199–203 (1976).

- 20. Morand, H.-P., Ohayon, R.: Fluid Structure Interaction. J. Wiley & Sons, Chichester, 1995.
- Nečas, J.: Introduction to the Theory of Nonlinear Elliptic Equations. John 21.Wiley & Sons, 1986.
- 22. Nečas, J., Hlaváček, I.: Mathematical Theory of Elastic and Elasto-Plastic Bodies: An Introduction. Elsevier, Amsterdam-Oxford-New York, 1981.23. Ohayon, R., Soize, C.: Structural Acoustics and Vibration. Academic Press,
- 1998.
- 24. Olson, L., Bathe, K.J.: A study of displacement-based fluid finite elements for calculating frequencies of fluid and fluid-structure systems. Nuclear Eng. Des. **76**, 137–151 (1983).
- 25. Scheurer, B.: Existence et approximation de points selles pour certains problèmes non linéaires. RAIRO Anal. Numér. 11, 369–400 (1977).
- 26. Scott, L.R., Zhang, S.: Finite element interpolation of nonsmooth functions satisfying boundary conditions. Math. Comp. 54, 483–493 (1990).
- 27. Shewchuck, J.: Delaunay refinement algorithms for triangular mesh generation. Comp. Geom. Theor. Appl. **22**, 21–74 (2002). Verfürth, R.: A Review of A Posteriori Error Estimation and Adaptive Mesh-
- 28.Refinement Techniques. John Wiley, 1996.
- 29.Verfürth, R.: A posteriori error estimators for convection-diffusion equations. Numer. Math. 80, 641–663 (1998).
- 30. Wang, X., Bathe, K.J.: Displacement/pressure based mixed finite element formulations for acoustic fluid-structure interaction problems. Internat. J. Numer. Methods Eng. 40, 2001–2017 (1997).
- 31. Zienkiewicz, O.C., Taylor, R.L.: The Finite Element Method. Vol. 2. McGraw-Hill, London, 1991.