Recovery-based error estimator for stabilized finite element methods for the Stokes equation

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1. Introduction

Estimating and quantifying approximation errors are very important in both theory and practice of the finite element method. The a posteriori error estimation [1,23] may provide information of the magnitude and the distribution of the error, which, in turn, may be used for error control and local mesh refinement, respectively. The aim of this paper is to study a recovery-based a posteriori error estimator for various stabilized finite element approximations to the Stokes problem.

It is well known that the simplest finite element pair \( P_1/P_0 \) does not satisfy the inf-sup condition (see, e.g., [14]). To circumvent this difficulty, several types of stabilized finite element methods have been developed for the Stokes equation during the past several decades. Fundamentally, the quadratic form of the Stokes equation has no control on the pressure (see [2]). To gain the stability with respect to the pressure variable, one needs to add certain terms to the variational formulation. This is done through adding (I) a weighted least-squares term of the momentum equation (see, e.g., [3,5,13]); (II) the difference of the numerical pressure and its projection onto continuous piecewise linear finite element space (see [6,19,22,26]), the so-called projection stabilized method; and (III) the pressure jumps along interior sides (see [16,18]), the so-called penalizing jump stabilized method. The stabilized method in (I) is always consistent. When the pressure is continuous, the stabilized methods in (II) and (III) are also consistent. Moreover, the method in (II) is stabilization parameter free.
Residual-based a posteriori error estimators for the stabilized $P_1/P_0$ finite element methods have been studied by Kay and Silvester [17] and J. Wang, Y. Wang, and Ye [25] for the penalizing jump method and by Zheng, Hou and Shi [27] for the projection method.

In this paper, we study a recovery-based estimator for both the penalizing jump and the projection $P_1/P_0$ stabilized finite element methods. The recovery-based estimator was first introduced by Zienkiewicz and Zhu (see, e.g., [28,29]) and is defined as the $L^2$ norm of the difference between the numerical stress (or gradient) and the recovered stress (or gradient). Since the numerical stress is discontinuous, one recovers a stress in the continuous piecewise linear finite element space by averaging or the $L^2$ projection. An alternative recovery strategy, polynomial preserving recovery, was studied by Naga and Zhang [20]. For the Stokes equation, the recovery-based (ZZ) a posteriori error estimator for the nonconforming finite element approximation was studied by Carstensen and Funken [10].

The recovery-based (ZZ) error estimator was analyzed for the lowest order finite element approximation to the Poisson equation by Rodríguez [21] and Carstensen [11]. They provide some useful arguments to establish reliability and efficiency bounds. Our analysis may be regarded as a nontrivial extension of their arguments to the stabilized $P_1/P_0$ finite element approximation to the Stokes equation. For the continuous piecewise linear finite element approximation to the Poisson equation, the ZZ estimator is equivalent to the edge residual estimator, which is dominant in the residual-based estimator for the lowest order finite element method. However, such an equivalence is no longer valid for the stabilized $P_1/P_0$ approximation to the Stokes equation due to the discontinuous pressure. Alternatively, we make use of a property of the stabilized method to show the dominance of the recovery-based error estimator. This property of the stabilized method is the term reflecting that the inf-sup ‘deficiency’ of the unstable $P_1/P_0$ pair can be bounded by the true error. Finally, numerical results for several test problems are presented to show its practical effectiveness.

The error estimator studied here possess the following features, and some of them are common for the recovery-based estimators. (1) Our numerical results show that the recovery-based estimator is more accurate than the residual estimator in [17,25]. (2) The estimator is reliable and efficient for both the stabilized methods. (3) Since the estimator uses no information reflecting that the inf-sup ‘deficiency’ of the unstable $P_1/P_0$ pair can be bounded by the true error. Finally, numerical results for several test problems are presented to show its practical effectiveness.

The paper is organized as follows. In Section 2, we review the $P_1/P_0$ stabilized finite element methods for the Stokes equation. In Section 3, we propose the recovery-based error estimator and establish reliability and efficiency bounds. Numerical results are presented in Section 4, which confirm the theoretical results and provide a comparison of the estimator with the residual error estimator. A conclusion remark is presented in Section 5.

2. Stabilized $P_1/P_0$ approximations

We consider the Stokes problem with homogeneous Dirichlet boundary conditions in $d$-dimensional ($d = 2, 3$) bounded domain $\Omega$. The problem reads: for given $f \in L^2(\Omega)^d$, find the velocity $u$ and the pressure $p$ such that

\[
\begin{align*}
\text{div } \sigma + f &= 0 \quad \text{in } \Omega, \\
\sigma &= \nabla u - p \, I \quad \text{in } \Omega, \\
\text{div } u &= 0 \quad \text{in } \Omega, \\
\mathbf{u} &= 0 \quad \text{on } \partial \Omega.
\end{align*}
\]

(1)

Here $I$ denotes the $d \times d$-identity matrix.

To establish the weak form of the above system, we introduce the following spaces

\[
X_0 := H_0^1(\Omega)^d \quad \text{and} \quad M := L_0^2(\Omega) = \left\{ q \in L^2(\Omega) : \int_{\Omega} q \, dx = 0 \right\}.
\]

Then the weak form of the Stokes problem (1) reads: find $(u,p) \in X_0 \times M$ such that

\[
\mathcal{L}(u,p),(v,q) = f(v) \quad \forall (v,q) \in X_0 \times M,
\]

(2)

where the bilinear and linear forms are defined by

\[
\mathcal{L}(u,p),(v,q) = (\nabla u, \nabla v) - (p, \text{div } v) + (q, \text{div } u) \quad \text{and} \quad f(v) = (f, v).
\]

Furthermore, the bilinear form $\mathcal{L}$ satisfies the inf-sup condition: there exists a positive constant $\beta$ such that

\[
\inf_{(u,p) \in X_0 \times M} \sup_{(v,q) \in X_0 \times M} \frac{\mathcal{L}(u,p),(v,q)}{|||v||| \cdot |||q|||} \geq \beta,
\]

(3)

where the energy norm $||\cdot||$ is defined by $|||v||| = (||v||^2 + ||q||^2)^{1/2}$. This ensures the unique solvability of (2); see [14].

Let $\tau_h = \{ T \}$ be a finite element partition of the domain $\Omega$ with the mesh parameter $h = \max_{T \in \tau_h} \text{diam}(T)$, where $T$ can be triangle in 2-dimensions and tetrahedron in 3-dimensions. Assume that the triangulation $\tau_h$ is regular; i.e., the ratio $h_T/\rho_T$ is bounded by

\[
c_T := \sup\{h_T/\rho_T : T \in \tau_h, h > 0\} < \infty.
\]

(4)
Here \( h_T \) denotes the diameter of the element \( T \) and \( r_T \) the diameter of the largest circle that may be inscribed in \( T \). Denote by \( S_h \) the set of all sides in \( \tau_h \) lying inside \( \Omega \). Each \( e \in S_h \) is an edge and a triangle in 2- and 3-dimensions, respectively. For any piecewise constant \( q \) and piecewise constant tensor \( \tau \), let
\[
|q| := |q|_{|r_T|} - |q|_{|r_T^+|} \quad \text{and} \quad |	au| := |	au|_{|r_T} - |	au|_{|r_T^+|}
\]
denote their jumps on the side \( e \in S_h \), where \( r_T^+ \) and \( r_e \) are two elements sharing the common side \( e \). Let us denote by \( h_e \) the size of a given side \( e \in S_h \). The norm
\[
\|u\|_{S_h} := \left( \sum_{e \in S_h} h_e \|u\|^2_e \right)^{\frac{1}{2}}
\]
will prove useful in what follows.

Let us denote by
\[
R_1(\Omega) = \{ \nu_h \in C^0(\Omega) : \nu_h|_T \in P_1(T) \quad \forall T \in \tau_h \},
\]
where \( P_1(T) \) is the space of linear polynomials on element \( T \). Moreover, we introduce the piecewise constant finite element space
\[
R_0(\Omega) = \{ q_h \in L^2(\Omega) : q_h|_T \in P_0(T) \quad \forall T \in \tau_h \},
\]
where \( P_0(T) \) is a constant polynomial space on element \( T \).

In this paper, our main focus is the lowest-order conforming pair
\[
X_h = X_0 \cap R_1(\Omega)^d \quad \text{and} \quad M_h = L^2_0(\Omega) \cap R_0(\Omega).
\]

It is well known that finite element space pair \((X_h, M_h)\) does not satisfy the discrete inf-sup condition. To use such simple \( P_1/P_0 \) finite element pair for numerically solving the Stokes Eqs. \((1)\), some stabilized finite element methods are necessary. A kind of regularized stabilized discrete formulation is as follows: find \((\mathbf{u}_h, p_h) \in X_h \times M_h\) satisfy
\[
\mathcal{L}(\mathbf{u}_h, p_h), (\mathbf{u}_h, q_h)) + S(p_h, q_h) = \mathbf{f}(\mathbf{u}_h) \quad \forall (\mathbf{u}_h, q_h) \in X_h \times M_h,
\]
where \( S(p_h, q_h) := M_h \times M_h \to \mathcal{R} \) is a symmetric stabilization term. Two specific choices of the stabilization term are defined below.

### 2.1. Penalizing jump stabilized method

The idea here is to stabilize the approximation by penalizing jumps in pressure across internal interelement sides; see \([16,17]\). The stabilization term is defined by
\[
S(p_h, q_h) = \beta_0 \sum_{e \in S_h} h_e \int_e |p_h|_T|q_h|_T^2 \, ds \quad \forall p_h, q_h \in M_h.
\]

Here \( \beta_0 \) is a given stabilization parameter. It must be chosen carefully. For example, the numerical velocity field could no longer be regarded as be divergence free if \( \beta_0 \) is too large.

In addition, the stabilization term of consistently stabilized methods in \([13,25]\) reads
\[
S((\mathbf{u}_h, p_h), (\mathbf{u}_h, q_h)) = \gamma \sum_{T \in \tau_h} h_T^2 \mathbf{f} + \nabla \mathbf{u}_h - \nabla \mathbf{p}_h + \tau \Delta \mathbf{v}_h + \nabla q_h + \beta_0 \sum_{e \in S_h} h_e \int_e |p_h|_T|q_h|_T \, ds \quad \forall (\mathbf{u}_h, q_h) \in X_h \times M_h.
\]

For \( P_1/P_0 \) elements, the consistently stabilized method reduces to the penalizing jump stabilized method. The reason is the term \(-\nabla \mathbf{p}_h + \nabla q_h \) in \((7)\) equals zero.

### 2.2. Projection stabilized method

The method uses the term that characterizes the inf-sup ‘deficiency’ of the unstable spaces to stabilize the approximation; see \([6]\).

The stabilization term in \((5)\) is given by
\[
S(p_h, q_h) = (p_h - \Pi_1 p_h, q_h - \Pi_1 q_h) \quad \forall p_h, q_h \in M_h.
\]

The operator \( \Pi_1 \) is defined by \( \Pi_1 : L^2(\Omega) \to R_1(\Omega) \).

In contrast to the penalizing jump stabilized methods, the projection method is parameter free, does not require side-based data structures, and always leads to symmetric linear systems.

**Remark.** The lowest-order conforming pair \((X_h, M_h)\) satisfies a weak inf-sup condition.
\[
\sup_{r \in \mathcal{X}_h} \int_{r \times \Omega} q_h \nabla \cdot \mathbf{v}_h \, dx \geq c_1 \|q_h\| - c_2 \left( \sum_{\mathcal{K} \in \mathcal{T}_h} h_\mathcal{K} \|q_h\|_{\mathcal{K}} \right)^\frac{1}{2} \quad \forall \, q_h \in M_h,
\]

where \(c_1\) and \(c_2\) are positive constants independent of the mesh size; see [6].

The term \(\left( \sum_{\mathcal{K} \in \mathcal{T}_h} h_\mathcal{K} \|q_h\|_{\mathcal{K}} \right)^\frac{1}{2}\) quantifies the inf-sup 'deficiency' of the unstable pair. In some sense, the stabilized methods for \(P_1/P_0\) approximation are designed to counterbalance this term. For instances, the stabilized formulation (5) can be rewritten as

\[
(\nabla \mathbf{u}_h, \nabla \mathbf{v}_h) - (\nabla \cdot \mathbf{v}_h, p_h) = (f, \mathbf{v}_h) \quad \forall \mathbf{v}_h \in X_h,
\]

\[
(\nabla \cdot \mathbf{u}_h, q_h) + S(p_h, q_h) = 0 \quad \forall \, q_h \in M_h.
\]

The stabilization term \(S(p_h, q_h)\) is added to the continuity equation to help offset the 'deficiency' term. Therefore, no matter the choice of stabilized method, the stabilization term is closely associated with \(\left( \sum_{\mathcal{K} \in \mathcal{T}_h} h_\mathcal{K} \|q_h\|_{\mathcal{K}} \right)^\frac{1}{2}\). Such connection will prove useful in showing that the recovery-based error estimator is reliable and efficient for various stabilized methods.

### 3. Recovery-based error estimator

To formulate the error estimator, we need some notations. We denote by \(\mathcal{N}\) and \(\mathcal{N}_h\) the vertices in \(\tau_h\) and the vertices in \(\tau_h\) lying inside \(\Omega\), respectively. For given \(z \in \mathcal{N}\), we denote by \(\phi_z\) the nodal basis function associated with \(z\) and set \(\omega_z := \text{supp} \phi_z\), the union of all elements that share the same vertex \(z\). \([T]\) denotes the volume of the element \(T \in \tau_h\).

Let \((u_h, p_h)\) be the numerical solution of the stabilized method (5) with stabilization term (6) or (8). We consider the stress tensor \(\sigma\) and its finite element approximation \(\sigma_h := \nabla u_h - p_h I\). A recovery technique aims to construct \(G(\sigma_h)\) based on \(\sigma_h\) such that \(G(\sigma_h)\) approximates \(\sigma\) better than \(\sigma_h\) in some norm. In other words, \(G(\sigma_h)\) satisfies

\[
\|\sigma - G(\sigma_h)\| \ll \|\sigma - \sigma_h\|.
\]

The recovery technique is not only a postprocessing tool to improve the approximation, but also a way to construct a posteriori error estimator. Using the triangular inequality gives

\[
1 - \frac{\|\sigma - G(\sigma_h)\|}{\|\sigma - \sigma_h\|} \leq \frac{\|\sigma_h - G(\sigma_h)\|}{\|\sigma_h - \sigma_h\|} \leq 1 + \frac{\|\sigma - G(\sigma_h)\|}{\|\sigma - \sigma_h\|}.
\]

Based on (10), \(\|\sigma - G(\sigma_h)\|/\|\sigma - \sigma_h\|\) is much smaller than 1, therefore,

\[
\frac{\|\sigma_h - G(\sigma_h)\|}{\|\sigma - \sigma_h\|} \approx 1.
\]

Namely \(\|\mathbf{r}_h - G(\sigma_h)\|\) can be an error estimator to estimate the unknown true error \(\|\sigma - \sigma_h\|\). Using the superconvergence patch recovery technique in [28], we recover the piecewise constant tensor \(\sigma_t\) to the continuous field, that is, the recovered stress tensor \(G(\sigma_t) \in \mathcal{R}_1(\Omega)^{d \times d}\). In the following, we will show the construction of \(G(\sigma_t)\) in detail.

For any given tensor \(\tau \in \mathcal{R}_0(\Omega)^{d \times d}\), we use the least square method to construct its continuous approximation. Let \(\tau_z\) be the constant valued tensor defined on \(\omega_z\), which minimizes the functional

\[
J_z(\tau_z) = \frac{1}{2} \int_{\omega_z} (\tau - \tau_z)^2 \, dx.
\]

Then, these constant valued tensors \(\{\tau_z\}\) are interpolated to obtain the continuous approximation \(G(\tau)\) over the whole domain,

\[
G(\tau) = \sum_{z \in \mathcal{N}} \tau_z \phi_z \quad \forall \tau \in \mathcal{R}_0(\Omega)^{d \times d}.
\]

When choosing \(\tau = \sigma_h\), the functional (11) can be simplified as

\[
J_z(\tau_z) = \frac{1}{2} \sum_{z \in \mathcal{N}} |T| (\sigma_T - \tau_z)^2,
\]

where \(\sigma_T\) is the restriction of \(\sigma_h\) on element \(T\). It is easy to show that the minimal value point of the functional above is \(\tau_z = \sum_{T \in \mathcal{T}_h} \frac{|T|}{h_T} \sigma_T\). Therefore,

\[
G(\sigma_h) = \sum_{z \in \mathcal{N}} \tau_z \phi_z.
\]

Noticing the fact that the nodal value of \(G(\sigma_h)\) at \(z\) is area-weighted average of \(\sigma_h\) over \(\omega_z\), we actually have

\[
G(\sigma_h)(z) = \int_{\omega_z} \sigma_h \, dx := \int_{\omega_z} \sigma_h \, dx / \int_{\omega_z} 1 \, dx.
\]
Now we are in the position to give the recovery-based error estimator. Let
\[
\eta_T := \|\bm{\sigma}_h - G(\bm{\sigma}_h)\|_T
\]
be the local estimator and
\[
\eta_R := \left( \sum_{T \in T_h} \eta_T^2 \right)^{\frac{1}{2}}
\]
be the global one.

To illustrate the property of the recovery-based error estimator, we introduce two inequalities.

One is the trace inequality. There exists \( c > 0 \), independent of the mesh size, such that
\[
\|q_h\|_{\partial T} \leq c \, h_T^{-\frac{1}{2}} \|q_h\|_T \quad \forall q_h \in P_1(T).
\]

Another is inverse inequality proposed in [11] for the efficiency of averaging estimators,
\[
\|q_h - \frac{1}{|\Omega|} \int_{\partial \Omega} q_h \, dx\|_{\partial \Omega} \leq c \sum_{T \in T_h} h_T \|q_h\|_T^2 \quad \forall q_h \in R_0(\Omega),
\]
where \( z \) is an arbitrary node. \( \int_{\partial \Omega} q_h \, dx \) denotes the average of \( q_h \) over \( \Omega \) and \( S_z \) denotes the set of all sides sharing vertex \( z \).

For simplicity, symbol \( c \) (with or without a subscript) here and in the rest may represent different quantities at different occurrences, but it is always independent of the mesh size.

The recovery-based error estimator \( \eta_R \) has the following property.

**Lemma 3.1.** Let \( \bm{\sigma}_h \) be the finite element approximate stress tensor of problem (5). There exist two positive constants \( c_1 \) and \( c_2 \) independent of the mesh size such that
\[
c_1 \|\bm{\sigma}_h\|_{\partial \Omega} \leq \|\bm{\sigma}_h - G(\bm{\sigma}_h)\| \leq c_2 \|\bm{\sigma}_h\|_{\partial \Omega}.
\]

**Proof.** For the first inequality, using the fact \( G(\bm{\sigma}_h) \) is equal to zero and the trace inequality (13) leads to
\[
\|\bm{\sigma}_h\|_{\partial \Omega} = \|\bm{\sigma}_h - G(\bm{\sigma}_h)\|_{\partial \Omega} \leq c \|\bm{\sigma}_h - G(\bm{\sigma}_h)\|.
\]

For the second inequality, by using the definition of \( G(\bm{\sigma}_h) \) in (12), the Cauchy-Schwarz inequality and the inverse inequality (14), we obtain
\[
\|\bm{\sigma}_h - G(\bm{\sigma}_h)\|^2 = \left\| \sum_{i=1}^{N} (\bm{\sigma}_h - G(\bm{\sigma}_h)(i)) \phi_i \right\|^2 \leq \int_{\Omega} \left( \sum_{i=1}^{N} \phi_i \right) \left( \sum_{i=1}^{N} |\bm{\sigma}_h - G(\bm{\sigma}_h)(i)|^2 \phi_i \right) \, dx
\]
\[
\leq \sum_{i=1}^{N} \left( \sum_{i=1}^{N} \phi_i \right)^2 \leq \sum_{i=1}^{N} \left( \sum_{i=1}^{N} \phi_i \right)^2 \leq c \|\bm{\sigma}_h\|_{\partial \Omega}^2,
\]
where \( |\cdot| \) stands for the Frobenius norm of tensor, namely, \( |\tau|^2 := \sum_{i=1}^{N} \sum_{j=1}^{N} \tau_{ij}^2 \) for any tensor \( \tau = (\tau_{ij}) \).

Combination of the above two inequalities ends the proof. \( \square \)

Since the definition of operator \( \Pi_1 \) in stabilized method (8) in [6] is in the same fashion of the recovery operator \( G(\cdot) \), we also have
\[
c_1 \|q_h\|_{\partial \Omega} \leq \|q_h - \Pi_1 q_h\| \leq c_2 \|q_h\|_{\partial \Omega} \quad \forall q_h \in R_0(\Omega),
\]
\[
\|q_h - \Pi_1 q_h\| \leq c \|q_h\| \quad \forall q_h \in R_0(\Omega).
\]

Thanks to the property of \( G(\cdot) \) in (10), we have
\[
\Pi_1 p_h - p_h \leq c \|p - p_h\|,
\]
where \( p \) is the true pressure solution of (1) and \( p_h \) is the finite element approximation solution of (5).

Based on Lemma 3.1, we will show the reliability and efficiency of the recovery-based error estimator in following subsections.

Before moving onto next subsection, we illustrate the connection between \( \|\bm{\sigma}_h\|_{\partial \Omega} \) and \( \|\bm{\sigma}_h \cdot \bm{n}_e\|_{\partial \Omega} \), where \( \bm{n}_e \) is the unit normal vector along \( e \in S_h \). This plays an important role in posteriori error estimates for such a recovery-based error estimator. In 2-dimensions, we denote by \( \bm{\tau}_e \) the unit tangential vector along \( e \). Let
\[
[\bm{\sigma} \cdot \bm{n}_e] := [\sigma_{12} - \sigma_{21}] \cdot \bm{n}_e
\]
\[
[\bm{\sigma} \cdot \bm{\tau}_e] := [\sigma_{12} \cdot \bm{\tau}_e - \sigma_{21} \cdot \bm{\tau}_e]
\]
denote the jumps of the normal and tangential component of \( \sigma \) on the side \( e \), respectively. Since \( \nabla u_h \cdot \tau_e = 0 \), we have
\[
[\sigma_h]_e = ([\sigma_h \cdot n_e], \nabla u_h \cdot \tau_e + [-p_h I \tau_e]) = ([\sigma_h \cdot n_e], \nabla u_h \cdot \tau_e).
\]
Therefore,
\[
\| [\sigma_h]_e \|^2 = \| [\sigma_h \cdot n_e] \|^2 + \| [-p_h I \tau_e] \|^2.
\]
(18)
For the 3-dimensional case, we can obtain the above relation using the same argument except for introducing an additional unit tangential vector.

The above relation (18), together with Lemma 3.1, admits
\[
\| [\sigma_h]_e \|_{\partial T} \leq c \| [\sigma_h]_e \|_{\partial S_h} \leq c \eta_h.
\]
(19)
\[
\| [p_h]_e \|_{\partial T} \leq \| [\sigma_h]_e \|_{\partial S_h} \leq c \eta_h.
\]
(20)

3.1. Reliability

Firstly, we introduce some properties of the weighted Clément-type interpolation operator \( I_h \) defined in [12] in the following lemma. Such properties are often used for establishing the reliability bound of a posteriori error estimator; see [7,12,4].

**Lemma 3.2.** There is a constant \( c \), which depends only on the shape parameter \( c_T \) in (4), such that
\[
(f, \nu - I_h \nu) \leq c H_f \| \nu \|_1 \quad \forall \nu \in X_0,
\]
and
\[
\left( \sum_{e \in \partial T} h_e^{-1} \| \nu - I_h \nu_e \|^2 \right)^{\frac{1}{2}} \leq c \| \nu \|_1 \quad \forall \nu \in X_0,
\]
where \( H_f := \left( \sum_{\omega \in \partial T} |\omega| \| f \|_{\omega}^2 + \sum_{\omega \in \partial T} |\omega| \| f - f_{\omega} \|_{\omega}^2 \right)^{\frac{1}{2}} \).

**Proof.** Refer to the Lemma 3.1, 6.1 and 6.2 in [12]. \( \Box \)

**Remark.** The second term in \( H_f \) is a higher-order term for \( f \in L^2(\Omega)^d \) and so is the first term for \( f \in L^p(\Omega)^d \) with \( p > 2 \); (see [12,7]).

**Theorem 3.1.** (Reliability) Let \( (u, p) \) be the solution of problem (2) and \( (u_h, p_h) \) be finite element approximation solution of problem (5) with stabilization term (6) or (8). There exists a positive constant \( c \) independent of the mesh size such that
\[
\| (u - u_h, p - p_h) \|_{X_0} \leq c (\eta_h + H_f).
\]

**Proof.** Subtracting (5) from (2) gives
\[
\mathcal{L}((u - u_h, p - p_h), (v_h, q_h)) - S(p_h, q_h) = 0 \quad \forall (v_h, q_h) \in X_h \times M_h.
\]
Taking \( q_h = 0 \) and \( v_h = l_h v \) yields
\[
\mathcal{L}((u - u_h, p - p_h), (l_h v, 0)) = 0 \quad \forall \ v \in X_0.
\]
(21)
For any \( (v, q) \in X_0 \times M \), using integration by parts, the fact \( \nabla \cdot \sigma_h \|_T = 0 \) and (21) gives
\[
\mathcal{L}((u - u_h, p - p_h), (v, q)) = \mathcal{L}((u - u_h, p - p_h), (v - l_h v, q))
\]
\[
= (\nabla (u - u_h), \nabla (v - l_h v)) - (p - p_h, \nabla \cdot (v - l_h v)) + (q, \nabla \cdot (u - u_h))
\]
\[
= (\sigma, \nabla (v - l_h v)) + \sum_{e \in \partial T} (\nabla \cdot \sigma_h, v - l_h v)_e + \sum_{e \in \partial S_h} (\sigma_h \cdot n_e, v - l_h v)_e - (q, \nabla \cdot u_h)
\]
\[
= (f, v - l_h v) + \sum_{e \in \partial T} (\sigma_h \cdot n_e, v - l_h v)_e - (q, \nabla \cdot u_h).
\]
For the first two terms on the right hand side of the last expression, by using the Cauchy–Schwarz inequality, the properties of Clément interpolation in Lemma 3.2 and (19), we have
(f, v - l_n v) + \sum_{\epsilon \in \mathcal{S}_h} (\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon, v - l_n v)_\epsilon \leq H_f \|v\|_1 + \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_{\mathcal{S}_h} \left( \sum_{\epsilon \in \mathcal{S}_h} \frac{1}{h_\epsilon^{-1}} \|v - l_n v\|_\epsilon^2 \right)^{1/2} \leq c \left( H_f + \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_{\mathcal{S}_h} \right) \|v\|_1 \leq c (H_f + \eta_R) \|v\|_1.

To estimate the term (q, \nabla \cdot \mathbf{u}_h), we will use the second equation of (9),

\((\nabla \cdot \mathbf{u}_h, q_h) + S(p_h, q_h) = 0 \ \forall q_h \in M_h.\)

If the stabilization term is defined by (6), using the Cauchy–Schwarz inequality, the inverse inequality in (13) and (20) gives

\[ \|\nabla \cdot \mathbf{u}_h\|^2 = -S(p_h, \nabla \cdot \mathbf{u}_h) = \beta_h \sum_{\epsilon \in \mathcal{S}_h} \int_{\epsilon} [p_h]_e [\nabla \cdot \mathbf{u}_h]_e ds \leq c \left\| [p_h] e \right\|_{\mathcal{S}_h} \left\| [\nabla \cdot \mathbf{u}_h]_e \right\|_{\mathcal{S}_h} \leq c \eta_R \||\nabla \cdot \mathbf{u}_h||.\]

If the stabilization term is defined by (8), using the Cauchy–Schwarz inequality, the property of \(\Pi_1\) in (15) and (16) and (20) gives

\[ \|\nabla \cdot \mathbf{u}_h\|^2 = -S(p_h, \nabla \cdot \mathbf{u}_h) = -p_h - \Pi_1 p_h, \nabla \cdot \mathbf{u}_h - \Pi_1 (\nabla \cdot \mathbf{u}_h) \leq \|p_h - \Pi_1 p_h\| \|\nabla \cdot \mathbf{u}_h - \Pi_1 (\nabla \cdot \mathbf{u}_h)\| \leq c \left\| \|p_h]_e \right\|_{\mathcal{S}_h} \left\| \|\nabla \cdot \mathbf{u}_h\| \right\| \leq c \eta_R \|\nabla \cdot \mathbf{u}_h\|.\]

Therefore, we get

\[ (\nabla \cdot \mathbf{u}_h, q) \leq \|\nabla \cdot \mathbf{u}_h\| \|q\| \leq c \eta_R \|q\|.\]

The combination of above inequalities yields

\[ \mathcal{L}((\mathbf{u} - \mathbf{u}_h, p - p_h), (\mathbf{v}, q)) \leq c (H_f + \eta_R) (\|\mathbf{v}\|_1 + \|q\|).\]

By the inf-sup condition (3), we have

\[ \left\| (\mathbf{u} - \mathbf{u}_h, p - p_h) \right\| \leq \beta^{-1} \sup_{(p, q) \in \mathcal{M} \times M} \frac{\mathcal{L}((\mathbf{u} - \mathbf{u}_h, p - p_h), (\mathbf{v}, q))}{\left\| (\mathbf{v}, q) \right\|} \leq c (\eta_R + H_f).\]

It completes the proof of the reliability. \(\square\)

3.2. Efficiency

Using Lemma 3.1 and (18), we have

\[ \eta_R \leq c \|\sigma_{\epsilon}e\|_{\mathcal{S}_h} = c \left( \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_{\mathcal{S}_h} + \|p_h]_e \right\|_{\mathcal{S}_h}.\] (22)

To prove the efficiency of the recovery-based error estimator \(\eta_R\), we firstly estimate

\[ \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_{\mathcal{S}_h} \quad \text{and} \quad \|p_h]_e \right\|_{\mathcal{S}_h}, \]

separately, and have following lemmas.

**Lemma 3.3.** Let \(\sigma\) be the stress tensor of problem (2) and \(\sigma_{\epsilon}\) be the finite element approximate stress tensor of problem (5) with stabilization term (6) or (8). There exists a positive constant \(c\) independent of the mesh size such that

\[ h_\epsilon^2 \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_e \leq c \|\sigma - \sigma_{\epsilon}\|_{\text{us}} + c h_\epsilon \inf_{f \in X_0} \|f - f_h\|_{\text{us}}, \]

where \(\text{us}\) denotes the union of the two elements sharing the same side \(e\).

**Proof.** For any interior side \(e\), we introduce the bubble function \(\psi_e = 4 \Pi_{z \in N_e} \phi_z\), where \(N_e\) denotes the vertices of the side \(e\). For any polynomial tensor \(\sigma\), we have the following estimates (see 2.11 in [4]),

\[ \|\sigma\|_e \leq \gamma_1 \|\psi_e\|_e \sigma, \] (23)
\[ \|\nabla \psi_e \sigma\|_T \leq \gamma_2 h_\epsilon^{-1} \|\sigma\|_e, \] (24)
\[ \|\psi_e \sigma\|_T \leq \gamma_3 h_\epsilon^{-1} \|\sigma\|_e. \] (25)

If we denote \(W_e = \psi_e [\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon]\), by using (24) and (25) we obtain

\[ \|\nabla W_e\|_T \leq \gamma_2 h_\epsilon^{-1} \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_e, \] (26)
\[ |W_e|_T \leq \gamma_3 h_\epsilon^{-1} \|\sigma_{\epsilon} \cdot \mathbf{n}_\epsilon\|_e. \] (27)
Then by using (23), (26), (27), integration by parts and the Cauchy–Schwarz inequality, we get
\[
\gamma_4^2 \| \mathbf{\sigma} \cdot \mathbf{n}_e \|^2_e \leq \int \mathbf{\sigma} \cdot \mathbf{n}_e W_e \, dx = \sum_{\Gamma_T} \int_{\Gamma_T} \text{div} \, \mathbf{\sigma} \cdot W_e \, dx = \sum_{\Gamma_T} \int_{\Gamma_T} f W_e \, dx = \sum_{\Gamma_T} \int_{\Gamma_T} (\mathbf{\sigma} \cdot \mathbf{n}_e)(\mathbf{\sigma} \cdot \mathbf{n}_e) \, dx
\]
\[
\leq \sum_{\Gamma_T} \left( \| f \|_{\Gamma_T} \| W_e \|_{\Gamma_T} + \| \mathbf{\sigma} - \mathbf{\sigma}_\Gamma \|_{\Gamma_T} \| \nabla W_e \|_{\Gamma_T} \right) \leq \sum_{\Gamma_T} \left( \gamma_3 h_T^2 \| f \|_{\Gamma_T} + \gamma_3 h_T^2 \| \mathbf{\sigma} - \mathbf{\sigma}_\Gamma \|_{\Gamma_T} \| \mathbf{\sigma} \cdot \mathbf{n}_e \|_e \right).
\]

Consider an arbitrary function \( f_h \in X_h \), since \( \nabla \cdot \mathbf{\sigma}_\Gamma = 0 \), we obtain
\[
h_T^2 \| \mathbf{\sigma} \cdot \mathbf{n}_e \|_e \leq c \| \mathbf{\sigma} - \mathbf{\sigma}_\Gamma \|_{\Omega_h} + ch_e \| f_h - f \|_{\Omega_h} + \| f_h + \nabla \cdot \mathbf{\sigma}_\Gamma \|_{\Omega_h}.
\] (28)

Next, we estimate the term \( \| f_h + \nabla \cdot \mathbf{\sigma}_\Gamma \|_{\Omega_h} \).
For any element \( T \), we use the bubble function \( \psi_T = 27 \Pi_{x_0 \in \mathcal{X}_T} \psi_{x_0} \). For any polynomial \( v \), we have the following estimates hold (see 2.11 in [4]),
\[
\| \psi_T \|_T \leq \gamma_4 \| \psi_T \|_T,
\]
\[
\| \nabla (\psi_T) \|_T \leq \gamma_5 h_T^{-1} \| \psi_T \|_T,
\]
(29)
(30)

Define \( W_T = \psi_T (f_h + \nabla \cdot \mathbf{\sigma}_\Gamma) \). Using (30) and the property of bubble function yields
\[
\| \nabla W_T \|_T \leq \gamma_3 h_T^{-1} \| f_T + \nabla \cdot \mathbf{\sigma}_\Gamma \|_T,
\]
(31)
\[
\| W_T \|_T \leq \| f_h + \nabla \cdot \mathbf{\sigma}_\Gamma \|_T.
\]
(32)

Using (29), (31), (32), integration by parts and the Cauchy–Schwarz inequality gives
\[
\gamma_4^2 \| f_h + \nabla \cdot \mathbf{\sigma}_\Gamma \|_T^2 \leq \int_T \psi_T (f_h + \nabla \cdot \mathbf{\sigma}_\Gamma)^2 \, dx = \int_T (f + \nabla \cdot \mathbf{\sigma}_\Gamma) W_T \, dx + \int_T (f_h - f) W_T \, dx
\]
\[
= \int_T (\mathbf{\sigma} - \mathbf{\sigma}_\Gamma) \nabla W_T \, dx + \int_T (f_h - f) W_T \, dx \leq || \mathbf{\sigma} - \mathbf{\sigma}_\Gamma ||_T \| \nabla W_T \|_T + \| f_h - f \|_T \| W_T \|_T
\]
\[
\leq \left( \gamma_3 h_T^{-1} || \mathbf{\sigma} - \mathbf{\sigma}_\Gamma ||_T + \| f_h - f \|_T \right) \| f_h + \nabla \cdot \mathbf{\sigma}_\Gamma \|_T.
\]

So, we obtain
\[
\| f_h + \nabla \cdot \mathbf{\sigma}_\Gamma \|_T \leq \gamma_3 \gamma_2 h_T^{-1} || \mathbf{\sigma} - \mathbf{\sigma}_\Gamma ||_T + \gamma_3 \| f_h - f \|_T,
\]
which together with (28) gives
\[
h_T^2 \| \mathbf{\sigma} \cdot \mathbf{n}_e \|_e \leq c \| \mathbf{\sigma} - \mathbf{\sigma}_\Gamma \|_{\Omega_h} + c h_e \inf_{f_h \in \mathcal{X}_h} \| f_h - f \|_{\Omega_h}.
\]

This completes the proof. □

**Lemma 3.4.** Let \( (u, p) \) be the solution of problem (2) and \( (u_h, p_h) \) be the finite element approximation solution of problem (5) with stabilization term (6) or (8). There exists a positive constant \( c \) independent of the mesh size such that
\[
\| p_h \|_{\Omega_h}^2 \leq c \sum_{c \in \mathcal{D}_h^e} h_c^{-1} \| (u - u_h) \cdot n_c \|_{e}^2.
\]

**Proof.** Using the second equation of (9) and letting \( q_h = p_h \) give
\[
(\nabla \cdot u_h, p_h) + S(p_h, p_h) = 0.
\]
We use the fact that \( \nabla \cdot u = 0 \) and \( \nabla p \|_{\Gamma} = 0 \), the integration by parts and the Cauchy–Schwarz inequality to get
\[
S(p_h, p_h) = - (\nabla \cdot u_h, p_h) = (\nabla \cdot (u - u_h), p_h) = \sum_{c \in \mathcal{D}_h^e} ((u - u_h) \cdot n_c, |p_h|_e) e - \sum_{I \in \mathcal{T}_h} (u - u_h) \cdot \nabla p_h)_I
\]
\[
\leq \left( \sum_{c \in \mathcal{D}_h^e} h_c^{-1} |(u - u_h) \cdot n_c|_e^2 \right)^{1/2} \| p_h \|_{\Omega_h}.
\]
(33)

On another hand, we estimate the stabilization term \( S(p_h, p_h) \) in two cases.
If the stabilization term is defined by (6), then
\[
S(p_h, p_h) \geq c \| p_h \|_{\Omega_h}^2.
\]
If the stabilization term is defined by (8), then using the property of $\Pi_1$ in (15) gives
\[ S(p_h, p_h) = \| p_h - \Pi_1 p_h \|^2 \geq c \| p_h \|_{S_h}^2. \]
Combining above equations with (33) leads to
\[ \| p_h \|_{S_h} \leq c \left( \sum_{e \in S_h} h_e^{-1} \| (u - u_h) \cdot n_e \|^2 \right)^{1/2}. \]
This completes the proof. \( \square \)

Next we use the trace inequality and the Aubin-Nitsche duality argument to estimate $\sum_{e \in S_h} h_e^{-1} \| (u - u_h) \cdot n_e \|^2$ appearing in Lemma 3.4.

**Lemma 3.5.** Let $(u, p)$ be the solution of problem (2) and $(u_h, p_h)$ be the finite element approximate solution of problem (5) with stabilization term (6) or (8). There exists a positive constant $c$ independent of the mesh size such that
\[ \sum_{e \in S_h} h_e^{-1} \| (u - u_h) \cdot n_e \|^2 \leq c \| (u - u_h, p - p_h) \|^2. \]

**Proof.** Using the trace inequality, we have
\[ \sum_{e \in S_h} h_e^{-1} \| (u - u_h) \cdot n_e \|^2 \leq c \ h^{-1} \| u - u_h \| \| u - u_h \|_1, \] (34)
To estimate $\| u - u_h \|$, we use the Aubin-Nitsche duality argument.

For $(\varphi, \psi) \in L^2(\Omega) \times (H^1(\Omega) \cap L^2(\Omega))$, consider the dual Stokes problem: seek $(\Phi, \Psi) \in (H^1(\Omega) \cap L^2(\Omega))^2 \times (H^1(\Omega) \cap L^2(\Omega))$ such that
\[ L((v, q), (\Phi, \Psi)) = (\varphi, v) + (\psi, q) \ \forall \ (v, q) \in X_0 \times M. \] (35)
This problem admits a unique solution $(\Phi, \Psi)$ satisfying
\[ \| \Phi \|_2 + \| \Psi \|_1 \leq c \ (\| \varphi \| + \| \psi \|_1). \] (36)
Moreover, there exist $\Phi_h \in X_h$ and $\Psi_h \in M_h$ such that
\[ \| \Phi - \Phi_h \|_1 \leq c \ h \ | \Phi \|_2 \quad \text{and} \quad \| \Psi - \Psi_h \| \leq c \ h \ | \Psi \|_1. \] (37)
Taking $(v, q) = (u - u_h, p - p_h)$ in (35) yields
\[ L((u - u_h, p - p_h), (\Phi, \Psi)) = (\varphi, u - u_h) + (\psi, p - p_h). \] (38)
In addition, subtracting (5) from (2) gives
\[ L((u - u_h, p - p_h), (v_h, q_h)) - S(p_h, q_h) = 0 \ \forall (v_h, q_h) \in X_h \times M_h. \]
Taking $(v_h, q_h) = (\Phi_h, \Psi_h)$ admits
\[ L((u - u_h, p - p_h), (\Phi_h, \Psi_h)) - S(p_h, \Psi_h) = 0, \]
which together with (38) leads to
\[ (\varphi, u - u_h) + (\psi, p - p_h) = L((u - u_h, p - p_h), (\Phi - \Phi_h, \Psi - \Psi_h)) + S(p_h, \Psi_h). \] (39)
Now we estimate the term $S(p_h, \Psi_h)$ in two cases.

**Case 1.** If the stabilization term is defined by (6), then using the Cauchy–Schwarz inequality, the property of $\Pi_1$ in (15) and (16) and the trace inequality (13) gives
\[ S(p_h, \Psi_h) = \beta_0 \sum_{e \in S_h} h_e \int_{e} [p_h]_e [\Psi_h]_e \, ds \leq c \| p_h \|_{S_h} \| \Psi_h \|_{S_h} \leq c \| (I - \Pi_1) p_h \| \| \Psi_h - \Psi \|_{S_h} \leq c \| p - p_h \| \| \Psi_h - \Psi \|. \]

**Case 2.** If the stabilization term is defined by (8), then
\[ S(p_h, \Psi_h) = (I - \Pi_1) p_h, (I - \Pi_1) \Psi_h) \leq c \| (I - \Pi_1) p_h \| \| \Psi_h - \Psi \|_{S_h} \leq c \| p - p_h \| \| \Psi_h - \Psi \|. \]
Combining above expressions with (39) and using the continuity of $L(\cdot, \cdot)$, (36) and (37) give
(\(\varphi \cdot \mathbf{u} - \mathbf{u}_h\)) + (\(\phi, p - p_h\)) \leq c |||\mathbf{u} - \mathbf{u}_h||| + |||\mathbf{\Phi} - \mathbf{\Phi}_h||| + |||\mathbf{\Psi} - \mathbf{\Psi}_h||| + c ||p - p_h|| ||\mathbf{\Psi}_h - \mathbf{\Psi}||

Therefore

||\mathbf{u} - \mathbf{u}_h|| + ||p - p_h|| \leq c h (||\mathbf{u} - \mathbf{u}_h|| + ||p - p_h||).

which together with (34) yields

\[
\sum_{e \in \mathcal{S}_h} \frac{1}{2} ||\mathbf{u} - \mathbf{u}_h|| \cdot \mathbf{n}_e ||^2 \leq c (||\mathbf{u} - \mathbf{u}_h|| + ||p - p_h||) ||\mathbf{u} - \mathbf{u}_h|| \leq c ||(\mathbf{u} - \mathbf{u}_h), (p - p_h)||^2.
\]

This completes the proof. \(\Box\)

Now we are in the position to present the main results of this subsection.

**Theorem 3.2.** (Efficiency) Let \((\mathbf{u}, p)\) be the solution of problem (2) and \((\mathbf{u}_h, p_h)\) be the finite element approximate solution of problem (5) with stabilization term (6) or (8). There exists a positive constant \(c\) independent of the mesh size such that

\[\eta_h \leq c \||\mathbf{u} - \mathbf{u}_h, p - p_h\|| + c \sum_{e \in \mathcal{S}_h} \frac{1}{2} ||\mathbf{f} - \mathbf{f}_h||_{\Omega_t}.
\]

**Proof.** Using (22), Lemma 3.3, Lemma 3.4 and Lemma 3.5 gives

\[\eta_h \leq c \||\mathbf{u} - \mathbf{u}_h, p - p_h\|| + c \sum_{e \in \mathcal{S}_h} \frac{1}{2} ||\mathbf{f} - \mathbf{f}_h||_{\Omega_t}.
\]

This completes the proof of the efficiency. \(\Box\)

4. Numerical results

In this section, we present a selection of numerical results for three purposes: (1) showing that the recovery-based error estimator works well for general \(P_1/P_0\) stabilized methods, (2) presenting the practical effectiveness of the recovery-based error estimator, and (3) showing that the recovery-based estimator \(\eta_h\) is more exact than the residual error estimator \(\eta_b\) in [12,25], which is defined by \(\eta_b := \left(\sum_{\tau \in \mathcal{T}_h} \eta^2_{\tau}\right)^{\frac{1}{2}}\) with

\[\eta^2_{\tau} := ||\nabla \cdot \mathbf{u}_\tau||^2 + \frac{1}{2} \sum_{e \in \mathcal{E}(\tau)} \frac{1}{2} \sum_{e \in \mathcal{E}(\tau)} \frac{1}{2} h^2_{e} ||\mathbf{\sigma}_e \cdot \mathbf{n}_e||^2.
\]

We consider three 2-dimensional numerical tests. The first one is a flow problem with a smooth solution. The second one is a flow problem in a singular L-shape domain. The third one models a flow problem in a cracked domain with a singular solution. The experiments are implemented by the public software FreeFem++ [15].

In order to illustrate the recovery-based error estimator \(\eta_h\) is independent of the choice of the specific stabilized method, we use the adaptive strategy based on \(\eta_h\) for two stabilized methods for the Stokes problem. One is the penalizing jump stabilized method, namely, the stabilized method (5) with stabilization term (6). We choose the stabilization parameter \(\beta_0 = 0.05\). Another is the projection stabilized method, namely, the stabilized method (5) with stabilization term (8).

4.1. Mesh refinement strategy

The mesh refinement strategy we used in FreeFem++ [15] is as follows.

Step 1. Given a triangulation \(\mathcal{T}\). Compute an \(n\)-dimensional vector \(\mathbf{h}\). Here \(n\) denotes the number of the vertexes of \(\mathcal{T}\) and the ith (1 \(\leq i \leq n\)) component of \(\mathbf{h}\) is the average length of the sides sharing the ith vertex.

Step 2. For every element \(\tau \in \mathcal{T}\), compute a local error estimator \(\eta_{\tau}^l\) (i.e., either \(\eta_{\tau}^l\) or \(\eta_{\tau}'\)) and denote \(\eta_{\tau}' := \sum_{\mathcal{T} \in \mathcal{T}_h} \eta_{\tau}' / \sum_{\mathcal{T} \in \mathcal{T}_h} 1\), the mean value of \(\eta_{\tau}'\) over \(\mathcal{T}\).

Step 3. Give the new size \(\mathbf{h}^{i+1}\) by the following formulae

\[\mathbf{h}^{i+1} = \frac{\mathbf{h}^i}{f(\eta_{\tau}^l)}\]

where \(f\) is a user function defined by
\[ f = \min(\max(\eta^2_h/c \eta^2, 1.0), 3.0), \]

and \( c \) is a user defined coefficient generally close to 1.

Step 4. Get the new mesh \( \tau^{j+1} \) by using a variable metric/ Delaunay automatic meshing algorithm in Freefem++ with the mesh size field \( h^{j+1} \).

For simplicity, in all experiments, we choose \( c = 0.8 \). One possible adaptive strategy is as follows. Given a user-specified tolerance \( \eta^* \) and an initial mesh \( \tau^0 \). Refine the mesh by using the above mesh refinement strategy until the global error estimator \( \eta \) (i.e., either \( \eta_R \) or \( \eta_E \)) satisfies \( \eta \leq \eta^* \).

For the sake of convenience, we introduce the following notions.

- \( \text{DOF}^j := \text{number of elements for the triangulation } \tau^j \);
- \( \epsilon^j := ||(u - u_h, p - p_h)|| ||(u, p)|| \) denotes relative error in the energy norm.
- \( \eta_{Rj} := \eta_R / ||(u, p)|| \) denotes the relative value of global recovery-based estimator.
- \( \eta_{Ej} := \eta_E / ||(u, p)|| \) denotes the relative value of global residual estimator.
- \( \text{Order} := \frac{\log(\epsilon^{j+1}/\epsilon^j)}{\log(\text{DOF}^{j+1}/\text{DOF}^j)} \) denotes the convergence rate of the error.
- \( E_R := \eta_{Rj}/\epsilon^j \), denotes effectivity index for the global recovery-based estimator \( \eta_R \).
- \( E_E := \eta_{Ej}/\epsilon^j \), denotes effectivity index for the global residual estimator \( \eta_E \).

4.2. A smooth problem

The first example is a flow problem with a smooth solution, given by

\[
\begin{align*}
    u_1 &= 2\pi \sin^2(\pi x) \sin(\pi y) \cos(\pi y), \\
    u_2 &= -2\pi \sin(\pi x) \cos(\pi x) \sin^2(\pi y), \\
    p &= \cos(\pi x) \cos(\pi y),
\end{align*}
\]

where domain \( \Omega = (0, 1) \times (0, 1) \).

Firstly, we consider the penalizing jump stabilized method and report numerical results for adaptive refinements via this stabilized method with estimator \( \eta_R \) in Table 1. We can see the refinements get good approximate solution as \( h \to 0 \) and nearly optimal convergence order (about 1.0). In addition, the effectivity index \( E_R \) approaches to 1.0, which illustrates estimator \( \eta_R \) performs well for the penalizing jump stabilized method.

Secondly, we use the adaptive strategy for the projection stabilized method. The numerical results are presented in Table 2. They show the convergence rate of the error in energy norm keeps order 1.0, and the estimator \( \eta_E \) is almost exact. They are consistent with the results in Table 1.

From all the results in Table 1 and 2, we can see the recovery-based error estimator \( \eta_R \) works well for general \( P_1/P_0 \) stabilized methods.

<table>
<thead>
<tr>
<th>Table 1</th>
<th>Results for adaptive refinements via penalizing jump stabilized method with ( \eta_R ).</th>
</tr>
</thead>
<tbody>
<tr>
<td>Level</td>
<td>DOF^j</td>
</tr>
<tr>
<td>0</td>
<td>208</td>
</tr>
<tr>
<td>1</td>
<td>314</td>
</tr>
<tr>
<td>2</td>
<td>513</td>
</tr>
<tr>
<td>3</td>
<td>927</td>
</tr>
<tr>
<td>4</td>
<td>1597</td>
</tr>
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</table>

<table>
<thead>
<tr>
<th>Table 2</th>
<th>Results for adaptive refinements via projection stabilized method with ( \eta_E ).</th>
</tr>
</thead>
<tbody>
<tr>
<td>Level</td>
<td>DOF^j</td>
</tr>
<tr>
<td>0</td>
<td>208</td>
</tr>
<tr>
<td>1</td>
<td>321</td>
</tr>
<tr>
<td>2</td>
<td>533</td>
</tr>
<tr>
<td>3</td>
<td>978</td>
</tr>
<tr>
<td>4</td>
<td>1708</td>
</tr>
</tbody>
</table>
4.3. L-shape domain problem

The second example is a flow problem in the L-shape domain \( \Omega = (-1, 1)^2 - [0, 1]^2 \). The right hand side \( f \) of the Stokes problem (1) is determined by exact velocity \( u = (u_1, u_2) \) and pressure \( p \):

\[
\begin{align*}
  u_1(x,y) &= \frac{y - 0.1}{\sqrt{(x - 0.1)^2 + (y - 0.1)^2}}, \\
  u_2(x,y) &= -\frac{x - 0.1}{\sqrt{(x - 0.1)^2 + (y - 0.1)^2}}, \\
  p(x,y) &= \frac{1}{y + 1.05} \left( \log(2.05) + \log(1.05) - 2\log(0.05) \right).
\end{align*}
\]

We note that both the velocity \( u \) and the pressure \( p \) are smooth in the domain. However, it is clear that \( u \) and \( p \) are singular at the point \((0.1, 0.1)\) and along the line \( y = -1.05 \), respectively.

Firstly, we consider the projection stabilized method. In order to show the practical effectivity of the recovery-based estimator \( \eta_R \), we compare the results of adaptive refinements with those of uniform refinements, also compare the effectivity index of \( \eta_R \) with that of the residual estimator \( \eta_E \).

Table 3–5 show the numerical results for uniform/adaptive refinements with recovery-based estimator \( \eta_R \) and residual estimator \( \eta_E \). Fig. 1 shows the adaptive meshes based on the both error estimators. The observations and conclusions of this experiment are presented as follows.

- The stabilized method based on adaptive refinements obtains much better approximate solution than that based on uniform refinements. To get the similar accuracy, i.e. the relative error \( e_r = 0.13 \), it uses 4258 elements in the uniform case (see Level 4 in Table 3), while it only uses 820 elements in the adaptive case with \( \eta_R \) (see Level 2 in Table 4 and 1130 elements with \( \eta_E \) (see Level 3 in Table 5). Moreover, the numerical results show that the convergence rate for adaptive refinements is a little bit higher than that for the uniform case (see Order in Table 3–5).
- Mesh refinements based on both estimator \( \eta_R \) and \( \eta_E \) are efficient. From Fig. 1, we can see the refined meshes appear around the origin and along the line \( y = -1 \), which are near the locations of singularity.

![Fig. 1. Refinements via projection stabilized method with \( \eta_R \)(left) and \( \eta_E \)(right).](image)

<table>
<thead>
<tr>
<th>Level</th>
<th>DOF</th>
<th>( e_r )</th>
<th>Order</th>
<th>( \eta_R )</th>
<th>( E_R )</th>
<th>( \eta_E )</th>
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<td>0.1719</td>
<td>0.8982</td>
<td>0.1321</td>
<td>0.7684</td>
<td>0.4912</td>
<td>2.0301</td>
</tr>
<tr>
<td>4</td>
<td>4258</td>
<td>0.1359</td>
<td>1.0217</td>
<td>0.1097</td>
<td>0.8069</td>
<td>0.4193</td>
<td>2.1907</td>
</tr>
</tbody>
</table>
The recovery-based error estimator $g_R$ is more exact than the residual error estimator $g_E$. From Table 4, the effectivity index of $g_R$ approaches 1.0 as the number of elements for triangulations increases. However, the effectivity index of $g_E$ in Table 5 does not approach 1.0. Hence, $g_R$ is asymptotically exact for the problem, while $g_E$ is not.

Secondly, we use the adaptive strategy for the penalizing jump stabilized method. The left part of Fig. 2 shows the final adaptive mesh based on the estimator $g_R$. The refinements occur around the origin and along the line $y = -1$. Meanwhile, the right part of Fig. 2 compares the value of estimator $g_R$ with the true error. It shows the estimated error based on $g_R$ is close to the true error. This illustrates $g_R$ also works well for the penalizing jump stabilized method.

4.4. A singular problem

In the third example, we consider $\Omega$ be a disk of radius 1 with a crack joining the center to the boundary as presented in [24] and the exact solution $u = (u_1, u_2)$ and $p$ are given as follows:

\[ u_1 = 1.5r^{1/2}(\cos(0.5\theta) - \cos(1.5\theta)), \]
\[ u_2 = 1.5r^{1/2}(3\sin(0.5\theta) - \sin(1.5\theta)), \]
\[ p = -6r^{-1/2} \cos(0.5\theta), \]

- The recovery-based error estimator $\eta_R$ is more exact than the residual error estimator $\eta_E$. From Table 4, the effectivity index of $\eta_R$ approaches 1.0 as the number of elements for triangulations increases. However, the effectivity index of $\eta_E$ in Table 5 does not approach 1.0. Hence, $\eta_R$ is asymptotically exact for the problem, while $\eta_E$ is not.

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where \((r, \theta)\) is a polar representation of a point in the disk. Obviously, the pressure is singular at the end of the crack; i.e., at the center of the disk \((0,0)\). \(f\) is determined by (1) and \(u\) is enforced with appropriate inhomogeneous boundary conditions.

Fig. 3 and Fig. 4 show the results for adaptive refinements with \(\eta_K\) based on projection stabilized and penalizing jump stabilized method, respectively. From the left parts of both figures, we note that the local refinements appear near the crack due to the singularity of this problem. The right parts of both figures show the comparison of the value of estimator \(\eta_R\) and the true error. We can see that \(\eta_K\) is still asymptotically exact for the singular problem, independent of the choice of stabilization term.

To compare the effectivity index of \(\eta_K\) with that of the residual estimator \(\eta_E\), we present the numerical results of the projection stabilized method with the \(\eta_K\) based adaptive strategy in Fig. 5. Comparing the right part of Fig. 5 with that of Fig. 3, we found that the recovery-based error estimator \(\eta_K\) is more exact than the residual error estimator \(\eta_E\).

5. Conclusions

In this paper, we propose a recovery-based error estimator for the stabilized \(P_1/P_0\) finite element approximations to the Stokes equation. It establishes the reliability and effectivity bounds of the estimator for both the penalizing jump and the projection stabilized methods. Moreover, it shows numerically that the recovery-based estimator \(\eta_K\) is more accurate than the residual estimator \(\eta_E\). One advantage of the recovery-based error estimator is that no information of the underlying prob-
lem is needed. Therefore, it is easy to apply to other complex models such as Navier–Stokes problem, conduction convection problem.

When the underlying problem, e.g., the Stokes interface problem, is not smooth, the recovery-based estimator studied in this paper is no longer efficient. This is because the estimator will lead to over-refinements at where there are no errors. (For detailed discussion on the elliptic interface problem, see [7–9].) Therefore, for the Stokes interface problem, we need to recover a stress tensor, \( G(\sigma_h) \), in the conforming finite element spaces of \( H(\text{div}; \Omega) \), instead of \( C^0(\Omega)^d \), and to use the proper norm. This modified recovery-based estimator will be studied in a forthcoming article.

References