Convergence of a finite element/ALE method for the Stokes equations in a domain depending on time

Jorge San Martín a, b, Loredana Smaranda b, c, *, Takéo Takahashi d, e

a Departamento de Ingeniería Matemática, Facultad de Ciencias Físicas y Matemáticas, Universidad de Chile, Casilla 170/3–Correo 3, Santiago, Chile
b Centro de Modelamiento Matemático, Universidad de Chile, UMR 2071 CNRS-UCHile, Casilla 170/3–Correo 3, Santiago, Chile
c Department of Mathematics, Faculty of Mathematics and Computer Science, University of Pitești, Romania
d Institut Elie Cartan Nancy, UMR 7502, INRIA–Nancy–Université – CNRS, BP 239, 54506 Vandœuvre-lès-Nancy, Cedex, France
e Team–Project CORIDA, INRIA Nancy Grand-Est, 615, rue du Jardin Botanique, 54506 Villers-lès-Nancy, France

A R T I C L E   I N F O

Article history:
Received 7 August 2007
Received in revised form 9 June 2008

M S C:
35Q30
65M12
76D07
76M10

Keywords:
Stokes equations
Arbitrary Lagrangian Eulerian
Finite element method

A B S T R A C T

We consider the approximation of the unsteady Stokes equations in a time dependent domain when the motion of the domain is given. More precisely, we apply the finite element method to an Arbitrary Lagrangian Eulerian (ALE) formulation of the system. Our main results state the convergence of the solutions of the semi-discretized (with respect to the space variable) and of the fully-discrete problems towards the solutions of the Stokes system.

© 2009 Elsevier B.V. All rights reserved.


1. Introduction

In this work we consider the discretization of a system of partial differential equations which describes the motion of a viscous incompressible fluid in a time dependent domain. More precisely we consider the Stokes system written in a bounded domain \( \Omega_t \subset \mathbb{R}^2 \) which depends on time \( t \in (0, T) \). We want to approximate this system by considering an Arbitrary Lagrangian Eulerian (ALE) formulation for the problem and by using the finite element method.

In many problems and applications one has to work with a fluid written in a moving domain. It is generally the case for fluid–structure interaction problems such as the displacement of fishes or of submarines or the motion of blood in arteries, etc. Several numerical techniques have been proposed in the literature to overcome the difficulty due to the time dependent domain: see, for instance, [1–10]. Here we consider the Arbitrary Lagrangian Eulerian (ALE) method, the main idea of which consists in moving in a convenient way the mesh in order to follow the motion of the domain, instead of re-meshing at each step time (which leads to a too expensive computation). If the deformation of the domain is not too important, it is possible to keep the regularity properties of the initial grid. This method has been proposed and studied by many authors: [11–19].

For many fluid–structure interaction problems, the motion of the domain, which is time dependent, is also unknown for the problem and the equations for the fluid have to be coupled with some equations for the structure. For instance, if we deal with the motion of rigid bodies into a viscous incompressible fluid, the problem can be modeled by the coupling
between the Navier–Stokes equations (corresponding to the fluid part) and ordinary differential equations (corresponding to the rigid bodies). The problem could even be more complicated if the structure is deformable and although many authors (see, for instance, [20–23]) have tackled the well-posedness of such systems, there are still many open questions (even for deriving a model with "good" properties).

In this paper, we tackle the problem in which the motion of the domain is given. Moreover, to simplify our analysis, we consider the non-stationary Stokes system instead of the non-stationary Navier–Stokes system. This model does not have a clear physical interpretation: according to usual dimensional analysis, the time derivative should also be neglected. However, from the mathematical point of view, the non-stationary Stokes system can be seen as the linearization of the Navier–Stokes system around the trivial solution and its study is a first step to understanding the complete Navier–Stokes system. Our main result states the convergence of the finite element/ALE method applied to this non-stationary Stokes system. To prove this result, one of the difficulties comes from the incompressibility condition combined with the moving domain; in particular, the spatial discretization leads us to deal with a mixed formulation in a time dependent domain.

Let us briefly recall some references about the numerical convergence for the Stokes/Navier–Stokes equations and the fluid–structure interaction problems. In the case of a fixed domain, and for the Navier–Stokes equations, the Lagrange–Galerkin method has been proposed and analyzed in [24]. In [25], the author has proved optimal error estimates for the Lagrange–Galerkin mixed finite element approximation of Navier–Stokes equations in a velocity/pressure formulation. We also mention the work of Achdou and Guermond [26], where convergence analysis of a finite element projection/Lagrange–Galerkin method for the incompressible Navier–Stokes equations is done. In the case where the domain is time dependent but given, the convergence analysis for the ALE method has been considered by [14–16], in the case of the advection–diffusion equation instead of the Stokes or the Navier–Stokes equations. Finally, when the domain is time dependent but unknown, few results exist in the literature: Grandmont, Guimet and Maday (in [27]) deal with the case of one dimensional problem discretized by using the ALE formulation. In [8] the authors have proved the convergence of a numerical method based on the use of characteristics and on finite elements with a fixed mesh for a two dimensional fluid–rigid-body problem.

Let us describe more precisely our problem. For a given \( T > 0 \), and for each \( t \in [0, T) \), we consider a bounded polyhedral convex domain \( \Omega_t \) in \( \mathbb{R}^2 \). We set

\[
Q_T = \left\{ (x, t) \in \mathbb{R}^2 \mid x \in \Omega_t, \ t \in (0, T) \right\}.
\]

The Stokes system in the domain \( \Omega_t, t \in (0, T) \) can be written as follows:

\[
\begin{align*}
\frac{\partial u}{\partial t} - \nu \Delta u + \nabla p &= f \quad \text{in } Q_T, \\
\text{div } u &= 0 \quad \text{in } Q_T, \\
\text{div } f &= 0 \quad \text{in } \Omega_T, \\
\text{div } u &= 0 \quad \text{on } \partial \Omega_t, \quad t \in (0, T), \\
\mathbf{u}(0) &= \mathbf{u}_0 \quad \text{in } \Omega_0.
\end{align*}
\] (1.1)

In these equations, \( \mathbf{u} = (u_1, u_2) \) is the velocity of the fluid, its density is assumed to be equal to 1, \( \nu > 0 \) is its constant kinematic viscosity and \( p \) is its pressure; \( f = (f_1, f_2) \) represents a density of body forces per unit mass (for instance, gravity).

It can be proved that the system (1.1) is well-posed provided that \( Q_T \) and the data (\( f \) and \( \mathbf{u}_0 \)) are smooth enough. The difficulty in this proof, which comes from the fact that the domain is moving on time, has been overcome by several works. We mention, among others, the paper of Ôtani and Yamada [28] and the work of Inoue and Wakimoto [29]. In the last one, Eqs. (1.1) are recast on a cylindrical space time domain by introducing a suitable diffeomorphism. A result of existence of a weak solution is obtained also in [30,31] through an elliptic regularization, under weaker hypotheses on the regularity of the domain boundary than in the previously cited paper.

The paper is organized as follows. In the next section we deal with the ALE formulation of the Stokes system and we state our main results. The first result given in Theorem 2.1 consists in the convergence of a semi-discretization scheme with respect to the space variable and the second one (Theorem 2.3) states an error estimate for a fully-discrete formulation. Section 3 is devoted to some preliminary results useful to prove our main theorems. In Section 4 we introduce the projections on the finite element spaces and we prove some estimates for their time derivative on the ALE frame. Section 5 is devoted to the proof of the first main result and finally, in Section 6 we prove the second main result.

2. Statement of the main results

2.1. The ALE formulation of the Stokes equations

Let first give some assumptions on the non-cylindrical domain \( Q_T \). We assume that there exists a mapping \( \mathbf{X} \in H^1(0, T; W^{2,\infty}(\Omega_t)^2) \) such that for each \( t \in (0, T) \), the mapping

\[
\begin{align*}
\mathbf{X}_t : \Omega_0 &\longrightarrow \Omega_t, \\
y &\longmapsto \mathbf{X}(y, t),
\end{align*}
\] (2.1)

is invertible and \( \mathbf{X}_t^{-1} \in W^{1,\infty}(\Omega_t)^2 \). In the literature, \( y \in \Omega_0 \) is called the ALE coordinate, and \( x \in \Omega_t \) the spatial (or Eulerian) coordinate.
\( \text{(a) Discretization of the partial time derivative. (b) Discretization of the time derivative on the ALE frame.} \)

**Fig. 1.** Discretization of different time derivatives.

Using the transformation \( X \), we can write the ALE formulation of (1.1). To achieve this, we introduce the following notation: first, we denote by \( w \) the domain velocity, which is defined by

\[
\begin{align*}
    w: \Omega \to \mathbb{R}^2, \\
    (x, t) \mapsto \partial_t (X_t^{-1}(x), t).
\end{align*}
\]  

Then we use the notation \( \frac{dv}{dt} \big|_Y \) for the time derivative on the ALE frame which is defined as follows: for any function \( v: \Omega \to \mathbb{R} \) regular enough and defined on the Eulerian frame, we set

\[
\frac{dv}{dt} \big|_Y : \Omega \to \mathbb{R}, \\
(x, t) \mapsto \frac{dv}{dt} \big|_Y (x, t) = \frac{\partial v}{\partial t} (x, t) + w(x, t) \cdot \nabla v(x, t).
\]

Using this definition, we obtain that the Stokes system (1.1) can be rewritten as the following system, called “ALE formulation of (1.1)”:

\[
\begin{cases}
    \frac{du}{dt} \big|_Y - \nu \Delta u + \nabla p - (w \cdot \nabla) u = f & \text{in } Q_T, \\
    \text{div } u = 0 & \text{in } Q_T, \\
    u = 0 & \text{on } \partial \Omega_t, \quad t \in (0, T), \\
    u(0) = u_0 & \text{in } \Omega_0.
\end{cases}
\]  

(2.4)

It may be noticed that in this system, the time derivative in the ALE frame, defined in (2.3), has been obtained by adding and subtracting the convective-type term \((w \cdot \nabla)u\). The main technical reason to introduce this term is strictly numerical. Since the domain is time dependent, it is not possible to discretize directly the partial time derivative. In fact, if \( x \in \Omega_t \) and \( \Delta t > 0 \), the condition \( x \in \Omega_{t+\Delta t} \) is not always fulfilled. Therefore, the term \(+ (w \cdot \nabla)u\) could be seen as a numerical corrector term of the partial time derivative. This numerical corrector is more important near the boundary, where the variation of the domain is significant (see Fig. 1).

In order to write the ALE weak formulation of problem (2.4) we need some results on the time derivatives of integrals on moving domains. These kinds of results will be developed in detail in Section 3. Using these results, we get the following mixed weak formulation:

Find \( u: Q_T \to \mathbb{R}^2 \) and \( p: Q_T \to \mathbb{R} \) such that for each \( t \in (0, T) \), \( u(\cdot, t) \in H^1_0(\Omega_t) \), \( p(\cdot, t) \in L^2(\Omega_t) \) and the following system holds:

\[
\begin{align*}
    \int_{\Omega_t} \frac{d}{dt} u \cdot (v \circ X_t^{-1}) dx &+ \int_{\Omega_t} \nabla u : \nabla (v \circ X_t^{-1}) dx \\
    &- \int_{\Omega_t} \text{div}(w \otimes u) \cdot (v \circ X_t^{-1}) dx - \int_{\Omega_t} p \text{div}(v \circ X_t^{-1}) dx \\
    = &\int_{\Omega_t} f \cdot (v \circ X_t^{-1}) dx \quad \forall v \in H^1_0(\Omega_t) \setminus \{0\}, \\
    \int_{\Omega_t} q \cdot (v \circ X_t^{-1}) dx &\quad \forall q \in L^2(\Omega_t), \\
    u(\cdot, 0) = u_0(\cdot) &\quad \text{in } \Omega_0.
\end{align*}
\]  

(2.5)
where for any open set $\Omega \subset \mathbb{R}^2$, we have denoted by $L^2_0(\Omega)$ the classical pressure space, that is:

$$L^2_0(\Omega) = \{ f \in L^2(\Omega) \mid \int_\Omega f(x) \, dx = 0 \}.$$  

Let us also introduce the classical space of free divergence fields associated to the Stokes problem, defined by $H^1_0(\Omega) = \{ u \in H^1(\Omega)^2 \mid \text{div} \, u = 0 \}$. Since we deal with the mixed formulation (2.5), it is natural to assume the following uniform “inf–sup” condition:

$$\inf_{p \in L^2_0(\Omega)} \sup_{\nu \in H^1_0(\Omega)} \frac{\int_\Omega (\nu \cdot \text{grad} \, v) \, p \, dx}{\| \nu \|_{L^2(\Omega)} \| p \|_{L^2(\Omega)}} \geq \beta,$$  

(2.6)

where $\beta$ is a positive constant which does not depend on time. The “inf–sup” condition was introduced independently by Babuška [32] and Beuzzi [33]. Notice that a sufficient condition to guarantee (2.6) is that the deformation of $\Omega_t$ is “small”. More precisely, there exists a constant $\alpha > 0$ depending only on $\Omega_0$ such that if

$$\| X - \text{Id} \|_{L^\infty(\Omega_0 \times (0,T))^2} + \| \nabla X - \text{Id} \|_{L^\infty(\Omega_0 \times (0,T))^4} < \alpha,$$  

(2.7)

then (2.6) holds true. It is important to remark that the assumption (2.7) is quite natural: indeed, in practice, the ALE formulation cannot be used to discretize a problem when the deformation is too big and it is usually necessary to re-mesh the domain to preserve the regularity of the mesh (see, [34] for instance).

### 2.2. Semi-discretization scheme and statement of the first main result

In order to discretize our problem with respect to the space variable, we introduce two finite element spaces of the Hood–Taylor type; these spaces depend on time since our problem is written on the domain $\Omega_t$.

Let $h$ denote a discretization parameter, with $0 < h < 1$. At initial time $t = 0$, we consider a quasi-uniform triangulation $\mathcal{T}_{h,0}$ of $\Omega_0$, as defined, for instance, in [35, p. 106]. We also assume that there is no triangle of $\mathcal{T}_{h,0}$ with two edges on $\partial \Omega_0$.

These assumptions on $\mathcal{T}_{h,0}$ will be assumed throughout this paper.

For any $t \in [0, T]$, we consider a discretization of the mapping $X$ by means of piecewise linear Lagrangian finite elements, denoted by $X_{h,t}$:

$$X_{h,t}: \Omega_0 \rightarrow \Omega_t, \quad y \mapsto X_{h,t}(y).$$

We assume that $X_{h,t}$ is smooth and invertible. Let $\mathcal{T}_{h,t}$ be the image of $\mathcal{T}_{h,0}$ under the discrete ALE mapping $X_{h,t}$.

We associate to this triangulation two classical approximation spaces used in the mixed finite element methods for the Stokes system. The first space, classically used for the approximation of the velocity field in the mixed statement of the Stokes system, is denoted by $W_{h,t}$ and is composed with the $P_2$-finite elements associated to $\mathcal{T}_{h,t}$. More precisely:

$$W_{h,t} = \left\{ \nu_h \in H^1_0(\Omega_t) \mid \nu_{h|K} \in P_2(K) \quad \forall K \in \mathcal{T}_{h,t} \right\},$$

where $P_n(K)$ is the set of polynomials on $K$ of degree less than or equal to $n$.

The second space, classically used for the approximation of the pressure in mixed formulations of the Stokes system, is denoted by $M_{h,t}$ and is composed with the $P_1$-finite elements associated to $\mathcal{T}_{h,t}$, that is,

$$M_{h,t} = \left\{ q_h \in H^1(\Omega_t) \mid q_{h|K} \in P_1(K) \quad \forall K \in \mathcal{T}_{h,t} \right\}.$$  

We also consider the space

$$M^0_{h,t} = M_{h,t} \cap L^2_0(\Omega_t).$$

Since $\Omega_0$ is a polyhedral convex domain and $X_{h,t}$ is piecewise linear and smooth, we can characterize the spaces $W_{h,t}$ and $M_{h,t}$ as follows:

$$W_{h,t} = \left\{ \nu_h \circ X_{h,t}^{-1} \mid \nu_h \in W_{h,0} \right\},$$  

(2.8)

$$M_{h,t} = \left\{ q_h \circ X_{h,t}^{-1} \mid q_h \in M_{h,0} \right\}.  

(2.9)

As in the previous subsection, we consider $w_h$ the velocity field associated to the discrete ALE mapping:

$$w_h(x, t) = \frac{\partial X_{h,t}}{\partial t}(X_{h,t}^{-1}(x)).$$

Using this discrete velocity field, we can introduce the time derivative on the discrete ALE frame as follows: for any $v: Q_t \rightarrow \mathbb{R}$ smooth enough, we define

$$\frac{d}{dt}{\bigl|}_t^{(d)}(x, t) = \frac{\partial v}{\partial t}(x, t) + w_h(x, t) \cdot \nabla v(x, t).$$  

(2.10)
Now, using the weak ALE formulation (2.5) and the definitions above, we can derive a semi-discrete version of our problem. For any $h \in (0, 1)$ we denote by $u_h$ and $p_h$ the solution of the following problem:

Find $u_h$ and $p_h$ such that $u_h(\cdot, 0) = u_{h,0}$ and for any $t \in (0, T)$, $u_h(\cdot, t) \in (W_h(t))^2$, $p_h(\cdot, t) \in M_{h,t}$ and the following system holds

$$
\begin{align*}
\frac{d}{dt} \int_{\Omega_t} u_h \cdot (v_h \circ X_{h,t}^{-1}) \, dx + v \int_{\Omega_t} \nabla u_h : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \\
- \int_{\Omega_t} \text{div} (w_h) \cdot (v_h \circ X_{h,t}^{-1}) \, dx - \int_{\Omega_t} p_h \text{div} (v_h \circ X_{h,t}^{-1}) \, dx \\
= \tilde{I}_{h,t} (f(t) \cdot (v_h \circ X_{h,t}^{-1})) \quad \forall v_h \in (W_h(0))^2, \\
\int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, div u_h dx = 0 \quad \forall q_h \in M_{h,0},
\end{align*}
$$

where $u_{h,0}$ is a finite element approximation of the initial data $u_0$. In the third line we have used the notation $\tilde{I}_{h,t}(F)$ to denote a numerical quadrature formula for the integral $\int_{\Omega_t} F(x) \, dx$. In the rest of the paper, we assume that the quadrature formula is exact for the continuous functions in $\Omega_t$, whose restriction of each triangle is polynomial of degree less than or equal to 4.

Using this fact, each integral of the above numerical scheme can be replaced by the numerical integration formula.

To get the convergence of the numerical scheme, it is essential to assume that the discrete ALE mapping $X_h$ approximates $X$ in some sense. More precisely, we assume that the following error estimate holds true:

$$
\|X_t - X_{h,t}\|_{L^\infty(\Omega_t)^2} + h \|\nabla (X_t - X_{h,t})\|_{L^\infty(\Omega_t)^2} \leq C h^2 \|\nabla u_t\|_{W^2(\Omega_t)}^2.
$$

(2.12)

For more details about the construction of a mapping $X_h$ satisfying such an estimate, we refer the reader to [16]. Let us observe that the presence of $ln h$ in (2.12) is due to the fact that we consider the $L^\infty$-norm (see also [36]). We can notice that if we assume $w(t) \in W^2,\infty(\Omega_t)^2$, then the following error estimate on the domain velocity holds true (for more details, see [16]): for all $t \in (0, T)$,

$$
\|w(t) - w_h(t)\|_{L^\infty(\Omega_t)^2} + h \|\nabla (w(t) - w_h(t))\|_{L^\infty(\Omega_t)^2} \leq Ch^2 \|\nabla u(t)\|_{W^2,\infty(\Omega_t)^2}.
$$

(2.13)

The other important hypothesis to obtain the convergence of our scheme is that the triangulation $T_{h,t}$ remains non-degenerate with the time (see [35, pp. 106–107]): we assume that there exists $\rho > 0$ such that

$$
diam B_k \geq \rho h \, diam K \quad \forall K \in T_{h,t}
$$

(2.14)

for all $t \in [0, T]$ and for all $h \in (0, 1)$, where $B_k$ is the largest disk contained in $K$. In practice, this hypothesis holds only for a small time interval, especially when one deals with great deformations. If we assume that $T_{h,0}$ is non-degenerate, that the deformation is small enough (see (2.7)) and that the approximation $X_h$ is close to $X$ (see (2.12)), then for $h$ small enough, we can prove that (2.14) holds true.

We are now in position to state the first main result of the paper:

**Theorem 2.1.** Suppose that the above assumptions on $T_{h,t}$ and on $X_h$ hold true and that (2.6) is satisfied. Let also assume that the solution $(u, p)$ of the problem (2.4) and the data $w, f$ satisfy the following properties:

$$
\begin{align*}
u \in L^\infty(0, T; H^2(\Omega_t))^2 \cap L^4(0, T; L^2(\Omega_t)^2), \quad u(0) \in H^2(\Omega_0)^2, \\
p \in L^\infty(0, T; H^2(\Omega_t) \cap L^2(\Omega_t)), \quad \frac{dp}{dt} \in L^2(0, T; H^1(\Omega_t)), \quad p(0) \in H^2(\Omega_0), \\
w \in L^\infty(0, T; W^{2,q}(\Omega_t)^2), \quad f \in L^2(0, T; W^{2,q}(\Omega_t)^2), \quad \text{for some } q > 2.
\end{align*}
$$

(2.15)

Then there exists a constant $C > 0$, independent of $h$, such that the solution $(u_h, p_h)$ of the semi-discretization problem (2.11) satisfies

$$
\begin{align*}
\|u - u_h\|^2_{L^\infty(0,T;L^2(\Omega_t)^2)} + v\|\nabla(u - u_h)\|^2_{L^2(0,T;L^2(\Omega_t)^4)} \\
\leq \|u_0 - u_{h,0}\|^2_{L^2(\Omega_t)^2} + Ch^2 \|\nabla u\|_{L^2(0,T;W^{2,q}(\Omega_t)^2)}^2 + \|u\|_{L^\infty(0,T;H^2(\Omega_t))}^2 + \|\frac{du}{dt}\|_{L^2(0,T;H^2(\Omega_t))}^2 \\
+ \|p\|_{L^\infty(0,T;H^2(\Omega_t))}^2 + \|\frac{dp}{dt}\|_{L^2(0,T;H^1(\Omega_t))}^2.
\end{align*}
$$

(2.16)
Remark 2.2. We recall that if the initial condition \( \mathbf{u}(0) \in H^2(\Omega_0)^2 \cap H_0^1(\Omega_0) \), then the solution \((\mathbf{u}, p)\) of problem (2.4) has the following regularity

\[
\mathbf{u} \in L^2(0, T; H^2(\Omega)^2 \cap H_0^1(\Omega_2)), \quad \frac{\partial \mathbf{u}}{\partial t} \in L^2(0, T; L^2(\Omega_2)^2), \\
p \in L^2(0, T; H^1(\Omega_2) \cap L^2_0(\Omega_2)).
\]

(for more details, see [28, 37]). Let us observe that this regularity is not enough for our result stated in the previous theorem. Nevertheless, since we deal with a linear equation, the regularity on the solution given in (2.15) is obtained provided more regularity on the initial conditions and sufficiently smoothness on the domain movement.

2.3. The fully-discrete formulation and statement of the second main result

In order to discretize our problem with respect to the time variable, let us denote by \( \Delta t > 0 \) the time step and \( t_n = n \Delta t \), for \( n = 0, \ldots, N \), where \( N \) is such that \( t_N \leq T \) and \( t_{n+1} > T \).

In the fully-discrete problem, we will consider a piecewise linear interpolation in time of the domain deformation. Thus, the domain velocity is constant on each interval \((t_n, t_{n+1})\) and at time \( t = t_{n+1} \) is given by:

\[
\mathbf{w}_{h.n+1}(x) = \frac{1}{\Delta t} \left[ x - \mathbf{X}_{h,n} \left( \mathbf{X}_{h,n+1}^{-1}(x) \right) \right] \quad \forall x \in \Omega_{n+1},
\]

for all \( n \in \{0, \ldots, N - 1\} \).

With the above definitions, we can introduce the fully-discrete problem, using an implicit Euler scheme, as follows:

Find \( \{\mathbf{u}_n^h\} \) and \( \{p_n^h\} \) such that \( \mathbf{u}_0^h = \mathbf{u}_{h,0} \) and for any \( n = 0, \ldots, N - 1 \), one has that \( \mathbf{u}_{n+1}^h \in (W_{h,n+1})^2 \), \( p_{n+1}^h \in M_{h,n+1}^0 \) and the following system holds:

\[
\begin{aligned}
&\int_{\Omega_{n+1}} \mathbf{u}_{n+1}^h \cdot (\mathbf{v}_h \circ \mathbf{X}_{h,n+1}^{-1}) \, dx - \int_{\Omega_{n+1}} \mathbf{u}_n^h \cdot (\mathbf{v}_h \circ \mathbf{X}_{h,n+1}^{-1}) \, dx + \nu \Delta t \int_{\Omega_{n+1}} \nabla \mathbf{u}_{n+1}^h : \nabla (\mathbf{v}_h \circ \mathbf{X}_{h,n+1}^{-1}) \, dx \\
&- \Delta t \int_{\Omega_{n+1}} \text{div} \left( \mathbf{w}_{h,n+1} \otimes \mathbf{u}_{n+1}^h \circ \mathbf{X}_{h,n+1}^{-1} \right) \cdot (\mathbf{v}_h \circ \mathbf{X}_{h,n+1}^{-1}) \, dx - \Delta t \int_{\Omega_{n+1}} p_{n+1}^h \text{div} (\mathbf{v}_h \circ \mathbf{X}_{h,n+1}^{-1}) \, dx \\
&= \Delta t \mathbf{f}(t_{n+1}) \cdot (\mathbf{v}_h \circ \mathbf{X}_{h,n+1}^{-1}) \quad \forall \mathbf{v}_h \in (W_{h,0})^2, \\
&\int_{\Omega_{n+1}} (\mathbf{q}_h \circ \mathbf{X}_{h,n+1}^{-1}) \, d\mathbf{u}_{n+1}^h = 0 \quad \forall \mathbf{q}_h \in M_{h,0}.
\end{aligned}
\]  

In what follows, we state the second main result of this paper, which gives the error estimate in the approach given by the ALE method for the Stokes problem in a time depending domain. More precisely, we have the following theorem:

**Theorem 2.3.** Suppose that the assumptions of Theorem 2.1 hold true. Let also assume that

\[
\frac{\partial^2 \mathbf{X}}{\partial t^2} \in L^\infty(0, T; L^\infty(\Omega_0)^2) \quad \text{and} \quad \frac{df}{dt} \|_{\mathbf{Y}} \in L^2(0, T; L^2(\Omega_2)^2). 
\]

Then, there exists a positive constant \( C \), independent of \( h \) and \( \Delta t \), such that for all sufficiently small \( \Delta t \) and \( h \), we have the following error estimate:

\[
\begin{aligned}
&\| \mathbf{u}(t_{n+1}) - \mathbf{u}_{n+1}^h \|^2_{L^2(\Omega_{n+1})^2} + \nu \Delta t \sum_{i=1}^{n+1} \| \nabla (\mathbf{u}(t_i) - \mathbf{u}_i^h) \|^2_{L^2(\Omega_i)}^4 \\
&\leq \| \mathbf{u}_0 - \mathbf{u}_{h,0} \|^2_{L^2(\Omega_0)^2} + C \left( \frac{h^4}{\Delta t^2} + h^4 \right) \left( \| \mathbf{u} \|^2_{L^\infty(0,T;H^3(\Omega_2)^2)} + \| p \|^2_{L^\infty(0,T;H^3(\Omega_2)^2)} \right) \\
&+ C \Delta t^2 \sup_{t \in (0,T)} \left( \left\| \frac{\partial^2 \mathbf{X}}{\partial s^2} (s) \right\|_{L^\infty(\Omega_2)} \right) \left( \| \mathbf{u} \|^2_{L^\infty(0,T;L^2(\Omega_2)^2)} + \| \mathbf{f} \|^2_{W^{2,4}(\Omega_2)^2} \right) \\
&+ C \Delta t^2 \int_0^{t_{n+1}} \left( \frac{\| \mathbf{u} \|^2_{L^2(\Omega_2)^2}}{H^1(\Omega_2)^2} + \| \mathbf{f} \|^2_{L^2(\Omega_2)^2} \right) \frac{dt}{\mathbf{Y}} + \left( \frac{\| \mathbf{f} \|^2_{L^2(\Omega_2)^2}}{H^1(\Omega_2)^2} \right) dt.
\end{aligned}
\]  

(2.19)
Lemma 3.2. Let us observe that the condition $h \leq C_0 \Delta t$ is quite natural for the convergence of mixed schemes. For instance, in [24] the convergence is obtained for $h \leq C_0 \Delta t$ and in [25] for $h^2 \leq C_1 h^0$ and $\sigma > 1/2$ (with $h$ and $\Delta t$ small enough).

Remark 2.6. The regularity assumption (2.18) on $X_h$ is quite natural in the case of a time depending operator, in order to obtain the fully error estimate (2.19) given above in Theorem 2.3. If we use the construction of $X_h$ and its continuous counterpart $X$, given in [16], it is clear that this regularity with respect to $t$ is strictly related with the displacement of the boundary.

3. Preliminary results

This section is devoted to some preliminary results which will be useful to prove Theorems 2.1 and 2.3. These results are either easy to prove or are classical and, for this reason, we shall omit all the proofs in what follows.

Let us first recall the following classical result (see, for instance [38, pp.19–20]). In the context of ALE formulations, this result has been also presented in [14].

Proposition 3.1. Consider $\Omega_1$ and $\Omega_2$, two bounded open subsets of $\mathbb{R}^2$ and assume that $X \in W^{1,\infty}(\Omega_1)$. Suppose also that $X : \Omega_1 \rightarrow \Omega_2$ is invertible and such that $X^{-1} \in W^{1,\infty}(\Omega_2)$. Then for any $u \in H^1(\Omega_2)$ we have that $u \circ X \in H^1(\Omega_1)$.

This proposition justifies the mixed formulation (2.5) and will be used throughout the paper.

Since we have to deal with integrals on a moving domain in this problem, we give also some useful formulas for the time derivative of integrals on moving domains. First of all, we recall the Reynolds transport formula, that is, let $\psi(x, t)$ be a smooth function defined on $\Omega_t$. Then for any open subdomain $\Omega_t \subseteq \Omega_t$ such that $\Omega_t = X_t(\Omega_0)$ with $\Omega_0 \subseteq \Omega_0$, we have that

$$\frac{d}{dt} \int_{\Omega_t} \psi(x, t)dx = \int_{\Omega_t} \left( \frac{\partial \psi}{\partial t} + \nabla \psi \cdot \mathbf{w} + \psi \operatorname{div} \mathbf{w} \right) dx$$

(see, for instance, [39]).

Furthermore, since for any $\chi : \Omega_0 \rightarrow \mathbb{R}^2$ we have that $\frac{d}{dt} (\chi \circ X^{-1}) |_{\chi} = 0$, it is not difficult to prove the following lemma, which is a consequence of the above formula.

Lemma 3.2. Let assume that $\varphi : Q_T \rightarrow \mathbb{R}^2$, $\psi : Q_T \rightarrow \mathbb{R}$ and $\chi : \Omega_0 \rightarrow \mathbb{R}^2$ are smooth functions. Then we have the following relations:

$$\frac{d}{dt} \int_{\Omega_t} (\chi \circ X^{-1}) \cdot \varphi dx = \int_{\Omega_t} (\chi \circ X^{-1}) \cdot \left( \frac{d\varphi}{dt} \right)_{\chi} + \varphi \operatorname{div} \mathbf{w} dx,$$  \quad (3.1)

$$\frac{d}{dt} \int_{\Omega_t} \nabla \psi : \nabla (\chi \circ X^{-1}) dx = \int_{\Omega_t} \left[ \nabla \left( \frac{d\psi}{dt} \right) \right] : \psi \nabla (\chi \circ X^{-1}) + \nabla \psi : \nabla (\chi \circ X^{-1}) \operatorname{div} \mathbf{w}$$

$$- ((\nabla \mathbf{w} + \nabla \mathbf{w}^T) \nabla \psi) : \psi (\chi \circ X^{-1}) \right] dx,$$  \quad (3.2)

$$\frac{d}{dt} \int_{\Omega_t} (\chi \circ X^{-1}) \operatorname{div} \varphi dx = \int_{\Omega_t} \left[ (\chi \circ X^{-1}) \operatorname{div} \left( \frac{d\varphi}{dt} \right) \right]_{\chi} + (\chi \circ X^{-1}) \operatorname{div} \varphi \operatorname{div} \mathbf{w}$$

$$- (\chi \circ X^{-1}) \nabla \mathbf{w} : \nabla \varphi \right] dx,$$  \quad (3.3)

$$\frac{d}{dt} \int_{\Omega_t} \psi \operatorname{div} (\chi \circ X^{-1}) dx = \int_{\Omega_t} \left[ \frac{d\psi}{dt} \right] \operatorname{div} (\chi \circ X^{-1}) + \psi \operatorname{div} (\chi \circ X^{-1}) \operatorname{div} \mathbf{w}$$

$$- (\chi \circ X^{-1}) \nabla \mathbf{w} : \nabla \psi \right] dx,$$  \quad (3.4)

It is well-known (see, for instance, [40]) that the mixed formulation (2.11) is a well-posed problem, provided that the spaces $W_{h,t}, M_{h,t}$ and the bilinear form

$$b(p_h, \mathbf{v}_h) := \int_{\Omega_t} p_h \mathbf{v}_h dx$$
satisfy the Brezzi–Babuška (inf–sup) condition. The fact that this inf–sup condition is satisfied in our case, at each time $t \in (0, T)$, follows from the choice of the finite element used. That is, at each time $t \in (0, T)$, there exists a positive constant $\beta_t$ such that

$$ \inf_{p_h \in M^0_{h,t}} \sup_{v_h \in (W_{h,t})^2} \frac{\int_{\Omega_t} p_h \, \text{div} \, v_h \, dx}{\|v_h\|_{H^1(\Omega_t)} \|p_h\|_{L^2(\Omega_t)}} \geq \beta_t. $$

(2.14)

In fact, if $h$ is small enough, we can choose a constant $\beta^*$ independent of $t$ instead of $\beta_t$ in the above inequality. More precisely, we have the following result.

**Theorem 3.3.** Assume that (2.6) and (2.14) hold true. Then there exist two positive constants $h^*$ and $\beta^*$ such that for all $t \in (0, T)$ and for all $h \in (0, h^*)$,

$$ \inf_{p_h \in M^0_{h,t}} \sup_{v_h \in (W_{h,t})^2} \frac{\int_{\Omega_t} p_h \, \text{div} \, v_h \, dx}{\|v_h\|_{H^1(\Omega_t)} \|p_h\|_{L^2(\Omega_t)}} \geq \beta^*. $$

(3.5)

This theorem can be easily proved by using (2.14) and (2.6) and by following the proof of Theorem 10.6.6 in [35]. Therefore, we omit the proof of the preceding theorem.

4. Estimates of the projection on the finite element spaces

One of the key ingredients in the proof of our convergence results is the introduction of a projection on the finite element space $(W_{h,t})^2 \times M^0_{h,t}$ of the exact problem solution

$$(u, p) \in \left[H^{s+1}(\Omega_t)^2 \cap H^1_0(\Omega_t)^2\right] \times \left[H^s(\Omega_t) \cap L^2_0(\Omega_t)\right]$$

(with $s$ a real number $s \geq 1$).

**Proposition 4.1.** Suppose that $s \geq 1$ is a real number. If $u(t) \in H^{s+1}(\Omega_t)^2 \cap H^1_0(\Omega_t)^2$ and $p(t) \in H^s(\Omega_t) \cap L^2_0(\Omega_t)$, then there exists an unique couple $(U(t), P(t))$ in $(W_{h,t})^2 \times M^0_{h,t}$ such that

$$ \begin{cases} 
\nu \int_{\Omega_t} \nabla (U(t) - u(t)) : \nabla v_h \, dx - \int_{\Omega_t} (P(t) - p(t)) \, \text{div} \, v_h \, dx = 0 & \forall v_h \in (W_{h,t})^2, \\
\int_{\Omega_t} q_h \, \text{div} \, (U(t) - u(t)) \, dx = 0 & \forall q_h \in M_{h,t}.
\end{cases} $$

(4.1)

Moreover, there exists a positive constant $C > 0$, independent of $h$ and $t$, such that

$$ \|u(t) - U(t)\|_{H^{s+1}(\Omega_t)^2} + \|p(t) - P(t)\|_{L^2(\Omega_t)} \leq C h^r \left( \|u(t)\|_{H^{s+1}(\Omega_t)^2} + \|p(t)\|_{H^s(\Omega_t)} \right), $$

(4.2)

for all $r$ such that $1 \leq r \leq \min(2, s)$.

The proof of this proposition is a direct consequence of Theorem 1.1 from Girault and Raviart (see [40, p.114]) and of Theorem 3.3.

**Remark 4.2.** Due to Proposition 3.1, the problem (4.1) is equivalent to the following one:

$$ \begin{cases} 
\nu \int_{\Omega_t} \nabla (U(t) - u(t)) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx - \int_{\Omega_t} (P(t) - p(t)) \, \text{div} \, (v_h \circ X_{h,t}^{-1}) \, dx = 0 & \forall v_h \in (W_{h,0})^2, \\
\int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, \text{div} \, (U(t) - u(t)) \, dx = 0 & \forall q_h \in M_{h,0}.
\end{cases} $$

(4.3)

In order to prove our main results, we need some estimates of the time derivatives on the ALE frame for the projections introduced above. More precisely, we get the following theorem:

**Theorem 4.3.** Assume that $u : Q_T \rightarrow \mathbb{R}^2$, $p : Q_T \rightarrow \mathbb{R}$ satisfy

$$ u(t) \in H^s(\Omega_t)^2 \cap H^1_{0, \sigma}(\Omega_t), \quad p(t) \in H^s(\Omega_t) \cap L^2_0(\Omega_t), \quad \text{for all } t \in (0, T). $$

(4.3)
Let consider the projection \((\mathbf{U}(t), P(t))\) onto \((W_{h,t})^2 \times M_{h,t}^0\) of \((u(t), p(t))\), defined in Proposition 4.1. We assume that
\[
\mathbf{w}(t) \in W^{2,\infty}(\Omega_t)^2, \quad \frac{d\mathbf{u}}{dt}_Y(t) \in H^2(\Omega_t)^2, \quad \frac{dp}{dt}_Y(t) \in H^1(\Omega_t).
\]
(4.4)

Then there exists a positive constant \(C\), independent of \(h\), such that
\[
\left\| \frac{d\mathbf{u}}{dt}^h(t) - \frac{d\mathbf{u}}{dt}^h(t) \right\|_{H^1(\Omega_t)^2}^2 + \left\| \frac{dp}{dt}^h(t) - \frac{dp}{dt}^h(t) \right\|_{L^2(\Omega_t)}^2 \leq C h |\ln h| \left( \left\| \mathbf{u}(t) \right\|_{H^1(\Omega_t)^2}^2 + \left\| \frac{d\mathbf{u}}{dt}^h(t) \right\|_{H^2(\Omega_t)^2}^2 + \left\| p(t) \right\|_{H^2(\Omega_t)} + \left\| \frac{dp}{dt}^h(t) \right\|_{L^2(\Omega_t)}^2 \right).
\]
(4.5)

**Proof.** Using (3.2)–(3.4) we differentiate with respect to \(t\) both equations of (4.3), then we obtain: for all \(\mathbf{v}_h \in (W_{h,0})^2\) and \(q_h \in M_{h,0}\),
\[
v \int_{\Omega_t} \nabla \left( \frac{d\mathbf{u}}{dt}^h(t) - \frac{d\mathbf{u}}{dt}^h(t) \right) : \nabla \left( \mathbf{v}_h \circ X_{h,t}^{-1} \right) dx - \int_{\Omega_t} \left( \frac{dp}{dt}^h(t) - \frac{dp}{dt}^h(t) \right) \nabla p(t) dx + \int_{\Omega_t} (P(t) - p(t)) \nabla \mathbf{w}_h(t) : \nabla \left( \mathbf{v}_h \circ X_{h,t}^{-1} \right)^T dx,
\]
(4.6a)
and
\[
\int_{\Omega_t} \nabla \left( \frac{d\mathbf{u}}{dt}^h(t) - \frac{d\mathbf{u}}{dt}^h(t) \right) : \nabla \left( \mathbf{v}_h \circ X_{h,t}^{-1} \right) dx - \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \nabla \mathbf{w}_h(t) : \nabla \left( \mathbf{U}(t) - u(t) \right)^T dx + \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \nabla \mathbf{w}_h(t) : \nabla \left( \mathbf{U}(t) - u(t) \right)^T dx.
\]
(4.6b)

Now, we recall that
\[
\frac{d\mathbf{u}}{dt}^h(t) = \frac{d\mathbf{u}}{dt}_Y(t) + ((\mathbf{w}_h(t) - \mathbf{w}(t)) \cdot \nabla) u(t),
\]
(4.7)
and
\[
\frac{dp}{dt}^h(t) = \frac{dp}{dt}_Y(t) + ((\mathbf{w}_h(t) - \mathbf{w}(t)) \cdot \nabla) p(t),
\]
(4.8)
therefore, the system (4.6a)–(4.6b) can be written as follows: for all \(\mathbf{v}_h \in (W_{h,0})^2\) and \(q_h \in M_{h,0}\),
\[
v \int_{\Omega_t} \nabla \left( \frac{d\mathbf{u}}{dt}^h(t) - \frac{d\mathbf{u}}{dt}^h(t) \right) : \nabla \left( \mathbf{v}_h \circ X_{h,t}^{-1} \right) dx - \int_{\Omega_t} \left( \frac{dp}{dt}^h(t) - \frac{dp}{dt}^h(t) \right) \nabla p(t) dx + \int_{\Omega_t} (P(t) - p(t)) \nabla \mathbf{w}_h(t) : \nabla \left( \mathbf{v}_h \circ X_{h,t}^{-1} \right)^T dx,
\]
(4.9a)
and
\[
\int_{\Omega_t} \nabla \left( \frac{d\mathbf{u}}{dt}^h(t) - \frac{d\mathbf{u}}{dt}^h(t) \right) : \nabla \left( \mathbf{v}_h \circ X_{h,t}^{-1} \right) dx - \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \nabla \mathbf{w}_h(t) : \nabla \left( \mathbf{U}(t) - u(t) \right)^T dx.
\]
\[- \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \text{ div } (U(t) - u(t)) \text{ div } w_h(t) \, dx + \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \nabla w_h(t) : \nabla (U(t) - u(t))^T \, dx \]

\[+ \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \text{ div } [(w_h(t) - w(t)) \cdot \nabla] u(t) \, dx. \tag{4.9b} \]

On the other hand, we have that \( \frac{d u}{d t} |_Y(t) \in H^2(\Omega_t)^2 \cap H_0^1(\Omega_t)^2 \) and \( \frac{d p}{d t} |_Y(t) \in H^1(\Omega_t) \). In order to project them onto \((W_{h,t})^2 \times M_{h,t}^0\), since \( \frac{d p}{d t} |_Y(t) \not\in L_0^2(\Omega_t) \), we need to introduce an auxiliary function \( \hat{p}_1 \) defined by

\[ \hat{p}_1(t) = \frac{d p}{d t} |_Y(t) - \lambda, \]

where \( \lambda = \frac{1}{|\Omega_t|} \int_{\Omega_t} \frac{d p}{d t} \, dx \).

Let us note that equation (4.9a) is also true if we change \( \frac{d p}{d t} |_Y(t) \) by \( \hat{p}_1(t) \).

Now, since \( \hat{p}_1(t) \in H^1(\Omega_t) \cap L^2(\Omega_t) \), we can consider the projection \((U_1(t), P_1(t)) \in (W_{h,t})^2 \times M_{h,t}^0 \) of \((u \circ X_{h,t}^{-1}) \), which are solutions of the following well-defined problem:

\[
\left\{ \begin{array}{l}
\int_{\Omega_t} \nabla (U_1(t) - \frac{d u}{d t} |_Y(t)) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \\
- \int_{\Omega_t} (P_1(t) - \frac{d p}{d t} |_Y(t) + \lambda) \, dx \\
\int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \text{ div } (U_1(t) - \frac{d u}{d t} |_Y(t)) \, dx 
\end{array} \right\} = 0 \quad \forall v_h \in (W_{h,0}, 2),
\tag{4.10} \]

From Propositions 4.1 and 3.1, we have that

\[
\left\| U_1(t) - \frac{d u}{d t} |_Y(t) \right\|_{H^1(\Omega_t)^2} + \left\| P_1(t) - \frac{d p}{d t} |_Y(t) + \lambda \right\|_{L^2(\Omega_t)} \leq C \left( \left\| \frac{d u}{d t} |_Y(t) \right\|_{H^2(\Omega_t)^2} + \left\| \frac{d p}{d t} |_Y(t) \right\|_{H^1(\Omega_t)} \right).
\tag{4.11} \]

Subtracting (4.10) from the system obtained by (4.9a) and (4.9b), we get the following problem: for all \( v_h \in (W_{h,0}, 2) \) and \( q_h \in M_{h,0} \),

\[
v \int_{\Omega_t} \nabla \left( \frac{d u}{d t} |_Y(t) - U_1(t) \right) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx - \int_{\Omega_t} \left( \frac{d p}{d t} |_Y(t) - P_1(t) \right) \, dx \\
v \int_{\Omega_t} \nabla (U(t) - u(t)) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \\
+ v \int_{\Omega_t} (\nabla w_h(t) + \nabla w_h(t)^T) : \nabla (U(t) - u(t)) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \\
+ \int_{\Omega_t} (P(t) - p(t)) \, dx \\
+ \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, dx \]

and

\[
\int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, dx \\
= - \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, dx + \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, dx + \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, dx \\
+ \int_{\Omega_t} (q_h \circ X_{h,t}^{-1}) \, dx \\
\tag{4.12b} \]

In the system (4.12a) and (4.12b), we can change \( \frac{d p}{d t} |_Y(t) \) by the corresponding zero mean value projection \( \hat{p}_1(t) \) defined by

\[ \hat{p}_1(t) = \frac{d p}{d t} |_Y(t) - \lambda, \]
where $\lambda_h = \frac{1}{|\Omega|} \int_{\Omega_h} \frac{dP}{d\tau}(t) \, dx$. By using this zero mean value projection and Remark 1.3 from Girault and Raviart (see [40, p. 117]), we have that

\[
\left\| \frac{dU^h}{dt} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} \right\|_{L^2(\Omega_t^2)} - \lambda - P_1(t) \right\|_{L^2(\Omega_t^2)} \\
\leq C \| \nabla w_h(t) \|_{L^\infty(\Omega_t^2)} \left( \| \nabla (U(t) - u(t)) \|_{L^2(\Omega_t^2)} + \| \nabla (w_h(t) - w(t)) \|_{L^2(\Omega_t^2)} \right) \\
+ C \| w_h(t) - w(t) \|_{W^{1,\infty}(\Omega_t^2)} \left( \| u(t) \|_{H^1(\Omega_t^2)} + \| p(t) \|_{H^1(\Omega_t^2)} \right),
\]

where the constant $C > 0$ is independent of $h$ and $t$. Therefore, using (2.13) and (4.2) with $r = 2$, the estimate (4.13) becomes

\[
\left\| \frac{dU^h}{dt} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} \right\|_{L^2(\Omega_t^2)} - \lambda - P_1(t) \right\|_{L^2(\Omega_t^2)} \\
\leq Ch | \log h | \| w(t) \|_{W^{1,\infty}(\Omega_t^2)} \left( \| u(t) \|_{H^1(\Omega_t^2)} + \| p(t) \|_{H^1(\Omega_t^2)} \right).
\]

By (4.11) and (4.14) it follows that

\[
\left\| \frac{dU^h}{dt} - \frac{u(t)}{t} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} - \frac{p(t)}{t} \right\|_{L^2(\Omega_t^2)} \\
\leq Ch | \log h | \left( \| u(t) \|_{H^1(\Omega_t^2)} + \left\| \frac{du}{dt} \right\|_{L^2(\Omega_t^2)} + \| p(t) \|_{H^1(\Omega_t^2)} \right) + C | \lambda - \lambda_h |
\]

In order to estimate the term $| \lambda - \lambda_h |$, let us remark that

\[
\int_{\Omega_t} p(t) \, dx = \int_{\Omega_t} p(t) \, dx = 0 \quad \forall t \in (0, T),
\]

then by differentiating with respect to $t$ we get

\[
\lambda = -\frac{1}{|\Omega|} \int_{\Omega} p(t) \, dx \quad \text{and} \quad \lambda_h = -\frac{1}{|\Omega|} \int_{\Omega} p(t) \, dx.
\]

Hence,

\[
| \lambda - \lambda_h | \leq \frac{1}{|\Omega|} \| p(t) - p(t) \|_{L^2(\Omega_t^2)} \| \nabla w_h(t) \|_{L^2(\Omega_t^2)} + \frac{1}{|\Omega|} \| p(t) \|_{L^2(\Omega_t^2)} \| \nabla (w_h(t) - w(t)) \|_{L^2(\Omega_t^2)}.
\]

This inequality together with (2.13) and (4.2) yields

\[
| \lambda - \lambda_h | \leq C h | \log h | \left( \| u(t) \|_{H^1(\Omega_t^2)} + \| p(t) \|_{H^1(\Omega_t^2)} \right)
\]

Using this estimate, (4.15) becomes

\[
\left\| \frac{dU^h}{dt} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} \right\|_{L^2(\Omega_t^2)} - \lambda - P_1(t) \right\|_{L^2(\Omega_t^2)} \\
\leq Ch | \log h | \left( \| u(t) \|_{H^1(\Omega_t^2)} + \left\| \frac{du}{dt} \right\|_{L^2(\Omega_t^2)} + \| p(t) \|_{H^1(\Omega_t^2)} \right) + \left( \| w_h(t) \|_{H^1(\Omega_t^2)} + \| p(t) \|_{H^1(\Omega_t^2)} \right).
\]

Therefore, the estimate (4.5) is a direct consequence of (4.16). In fact, we have that

\[
\left\| \frac{dU^h}{dt} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} \right\|_{L^2(\Omega_t^2)} - \lambda - P_1(t) \right\|_{L^2(\Omega_t^2)} \\
\leq \left\| \frac{dU^h}{dt} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} \right\|_{L^2(\Omega_t^2)} - \lambda - P_1(t) \right\|_{L^2(\Omega_t^2)} \\
+ \| (w_h(t) - w(t)) \cdot \nabla u(t) \|_{H^1(\Omega_t^2)^2} + \| (w_h(t) - w(t)) \cdot \nabla p(t) \|_{L^2(\Omega_t^2^2)} \\
\leq \left\| \frac{dU^h}{dt} \right\|_{H^1(\Omega_t^2)} + \left\| \frac{dP^h}{dt} \right\|_{L^2(\Omega_t^2)} - \lambda - P_1(t) \right\|_{L^2(\Omega_t^2)} \\
+ \| (w_h(t) - w(t)) \cdot \nabla u(t) \|_{H^1(\Omega_t^2)^2} + \| (w_h(t) - w(t)) \cdot \nabla p(t) \|_{L^2(\Omega_t^2^2)}
Theorem 2.1

Proposition 3.1

\[ \int X \cdot \nabla (v_h \circ X^{-1}_{h,t}) \, dx + \int \nabla (u(t)) : \nabla (v_h \circ X^{-1}_{h,t}) \, dx \]

\[ - \int \text{div}(w_h(t) \otimes (u(t) - u_h(t))) \cdot (v_h \circ X^{-1}_{h,t}) \, dx - \int p(t) \text{div}(v_h \circ X^{-1}_{h,t}) \, dx \]

\[ = \int f(t) \cdot (v_h \circ X^{-1}_{h,t}) \, dx \quad \forall v_h \in (W_{h,0})^2, \]

\[ \int (q_h \circ X^{-1}_{h,t}) \, div(u(t)) \, dx = 0 \quad \forall q_h \in M_{h,0}, \]

\[ \mathbf{u}(0) = \mathbf{u}_0 \quad \text{in} \, \Omega_0. \]

Subtracting (2.11) from (5.1) and introducing the projections \( \mathbf{U}(t) \in (W_{h,t})^2, \, P(t) \in M_{h,t}^0 \) of the exact solutions \( u(t), \, p(t) \) defined in Proposition 4.1, we obtain

\[ \int \frac{d}{dt} \left[ \frac{d}{dt} (\mathbf{u}(t) - \mathbf{u}_h(t)) \right] \cdot (v_h \circ X^{-1}_{h,t}) \, dx + \int \nabla (\mathbf{U}(t) - \mathbf{u}_h(t)) : \nabla (v_h \circ X^{-1}_{h,t}) \, dx \]

\[ - \int \text{div}(w_h(t) \otimes (u(t) - u_h(t))) \cdot (v_h \circ X^{-1}_{h,t}) \, dx - \int (P(t) - p_h(t)) \text{div}(v_h \circ X^{-1}_{h,t}) \, dx \]

\[ = \int f(t) \cdot (v_h \circ X^{-1}_{h,t}) \, dx \quad \forall v_h \in (W_{h,0})^2, \]

\[ \int (q_h \circ X^{-1}_{h,t}) \, div(\mathbf{U}(t) - \mathbf{u}_h(t)) \, dx = 0 \quad \forall q_h \in M_{h,0}, \]

\[ \mathbf{u}(0) - \mathbf{u}_h(0) = \mathbf{u}_0 - \mathbf{u}_{h,0} \quad \text{in} \, \Omega_0. \]

For the time derivative of the first integral, we apply formula (3.1) to obtain

\[ \int \int \left[ \frac{d}{dt} (\mathbf{u}^h(t) - \mathbf{u}^h_h(t)) \right] \cdot (v_h \circ X^{-1}_{h,t}) \, dx + \int \nabla (\mathbf{U}(t) - \mathbf{u}_h(t)) : \nabla (v_h \circ X^{-1}_{h,t}) \, dx \]

\[ - \int \text{div}(w_h(t) \otimes (u(t) - u_h(t))) \cdot (v_h \circ X^{-1}_{h,t}) \, dx - \int (P(t) - p_h(t)) \text{div}(v_h \circ X^{-1}_{h,t}) \, dx \]

\[ = \int f(t) \cdot (v_h \circ X^{-1}_{h,t}) \, dx \quad \forall v_h \in (W_{h,0})^2, \]

\[ \int (q_h \circ X^{-1}_{h,t}) \, div(\mathbf{U}(t) - \mathbf{u}_h(t)) \, dx = 0 \quad \forall q_h \in M_{h,0}, \]

\[ \mathbf{u}(0) - \mathbf{u}_h(0) = \mathbf{u}_0 - \mathbf{u}_{h,0} \quad \text{in} \, \Omega_0. \]

Using Proposition 3.1, we can choose in the above system the test functions \( v_h, \, q_h \) such that

\[ v_h \circ X^{-1}_{h,t} = \mathbf{U}(t) - \mathbf{u}_h(t) \in (W_{h,t})^2, \]

\[ q_h \circ X^{-1}_{h,t} = P(t) - p_h(t) \in M_{h,t}. \]

Then it follows that

\[ \int \int \left[ \frac{d}{dt} (\mathbf{u}^h(t) - \mathbf{u}^h_h(t)) \right] \cdot (\mathbf{U}(t) - \mathbf{u}_h(t)) \, dx + \int \nabla (\mathbf{U}(t) - \mathbf{u}_h(t)) \, dx \]

\[ - \int \text{div}(w_h(t) \otimes (u(t) - u_h(t))) \cdot (\mathbf{U}(t) - \mathbf{u}_h(t)) \, dx \]

\[ = \int f(t) \cdot (\mathbf{U}(t) - \mathbf{u}_h(t)) \, dx \quad \text{in} \, \Omega_0. \]
On the other hand, due to the Reynolds formula, it can be checked that
\[
\frac{1}{2} \frac{d}{dt} \| U(t) - u_h(t) \|^2_{L^2(\Omega_t)^2} = \int_{\Omega_t} \left[ \frac{dU}{dt} (t) - \frac{dU}{dt} h(t) \right] \cdot (U(t) - u_h(t)) dx \\
- \int_{\Omega_t} (w_h(t) \cdot \nabla) (U(t) - u_h(t)) \cdot (U(t) - u_h(t)) dx.
\]

Combining this identity with (5.3), we obtain that:
\[
\frac{1}{2} \frac{d}{dt} \| U(t) - u_h(t) \|^2_{L^2(\Omega_t)^2} + v \| \nabla (U(t) - u_h(t)) \|^2_{L^2(\Omega_t)^2} = \sum_{i=1}^3 \mathcal{T}_i,
\] (5.4)

where the terms $\mathcal{T}_1$, $\mathcal{T}_2$ and $\mathcal{T}_3$ are defined as follows:

\[
\mathcal{T}_1 = - \int_{\Omega_t} \left[ \frac{dU}{dt} (t) - \frac{dU}{dt} h(t) \right] \cdot (U(t) - u_h(t)) dx,
\]
\[
\mathcal{T}_2 = \int_{\Omega_t} (w_h(t) \cdot \nabla) (U(t) - U(t)) \cdot (U(t) - u_h(t)) dx,
\]
\[
\mathcal{T}_3 = \int_{\Omega_t} f(t) \cdot (U(t) - u_h(t)) dx - \int_{\Omega_t} f(t) \cdot (U(t) - u_h(t)) dx.
\]

Now, let us estimate separately each term. Due to the Cauchy–Schwarz inequality and Theorem 4.3 we get that the first term is bounded as follows:
\[
\mathcal{T}_1 \leq Ch \ln h \left( \| u(t) \|_{H^1(\Omega_t)^2} + \left\| \frac{dU}{dt} \right\|_2 \| p(t) \|_{H^2(\Omega_t)} + \left\| \frac{dp}{dt} \right\|_2 \right) \cdot \| U(t) - u_h(t) \|^2_{L^2(\Omega_t)^2}.
\]

The next term can be bounded using the Cauchy–Schwarz inequality, the estimates (2.13) and (4.2) and we obtain that
\[
\mathcal{T}_2 \leq Ch^2 \| w(t) \|_{W^{2,\infty}(\Omega_t)^2} \left( \| u(t) \|_{H^1(\Omega_t)^2} + \| p(t) \|_{H^2(\Omega_t)} \right) \| U(t) - u_h(t) \|^2_{L^2(\Omega_t)^2}.
\]

Now, let us estimate $\mathcal{T}_3$. Using the fact that $\Omega_t = \bigcup_{K \in T_h,t} K$ we can write
\[
\mathcal{T}_3 = \int_{\Omega_t} f(t) \cdot (U(t) - u_h(t)) dx - \int_{\Omega_t} f(t) \cdot (U(t) - u_h(t)) dx = \sum_{K \in T_h,t} E_K (f(t) \cdot (U(t) - u_h(t))),
\]

where $E_K$ represents the quadrature error on triangle $K$. To estimate this term, we apply Theorem 4.1.5 from [41, p. 195] and we obtain that for any $q > 2$,
\[
\mathcal{T}_3 \leq Ch^2 \sum_{K \in T_h,t} |K|^{1/2 - 1/q} \| f(t) \|_{W^{2,q(K)^2}} \| U(t) - u_h(t) \|^2_{H^1(K)^2}.
\]

Combining the above inequality and the Hölder inequality (with $\frac{1}{2} + \frac{1}{p} + \frac{1}{q} = 1$), it follows that
\[
\mathcal{T}_3 \leq Ch^2 \left( \sum_{K \in T_h,t} |K|^{(1/2 - 1/p)^2} \right)^{1/p} \left( \sum_{K \in T_h,t} \| f(t) \|^q_{W^{2,q(K)^2}} \right)^{1/q} \left( \sum_{K \in T_h,t} \| U(t) - u_h(t) \|^2_{H^1(K)^2} \right)^{1/2}
\]
\[
\leq Ch^2 \| f(t) \|_{W^{2,q(\Omega_t)^2}} \| U(t) - u_h(t) \|^2_{H^1(\Omega_t)^2}.
\]

By using all previous bounds and the Poincaré inequality, (5.4) becomes
\[
\frac{1}{2} \frac{d}{dt} \| U(t) - u_h(t) \|^2_{L^2(\Omega_t)^2} + v \| \nabla (U(t) - u_h(t)) \|^2_{L^2(\Omega_t)^2} \leq Ch \ln h \left( \| u(t) \|_{H^1(\Omega_t)^2} + \left\| \frac{dU}{dt} \right\|_2 \| p(t) \|_{H^2(\Omega_t)} + \left\| \frac{dp}{dt} \right\|_2 \right) \cdot \| U(t) - u_h(t) \|^2_{L^2(\Omega_t)^2}.
\]
Now, integrating the above inequality, from 0 to \( t \), we get

\[
\frac{1}{2} \| \mathbf{u}(t) - \mathbf{u}_h(t) \|_{L^2(\Omega_t)^2}^2 + \nu \int_0^t \| \nabla (\mathbf{U}(s) - \mathbf{u}_h(s)) \|_{L^2(\Omega_t)^2}^2 \, ds \\
\leq \frac{1}{2} \| \mathbf{u}(0) - \mathbf{u}_h(0) \|_{L^2(\Omega_0)^2}^2 + Ch^2 \ln h \left[ \| \mathbf{u}(s) \|_{H^1(\Omega_t)}^2 + \| \frac{d\mathbf{u}}{dt} \|_{H^1(\Omega_t)}^2 \right] \| \nabla (\mathbf{U}(s) - \mathbf{u}_h(s)) \|_{L^2(\Omega_t)^2}^2 \\
+ \| p(s) \|_{H^2(\Omega_t)}^2 + \| \frac{dp}{dt} \|_{H^1(\Omega_t)}^2 \right] ds.
\]

then, due to the inequality \( ab \leq \frac{a^2}{2} + \frac{b^2}{10} \forall a, b \in \mathbb{R} \), we obtain that for all \( t \in (0, T) \),

\[
\frac{1}{2} \| \mathbf{u}(t) - \mathbf{u}_h(t) \|_{L^2(\Omega_t)^2}^2 + \nu \int_0^t \| \nabla (\mathbf{U}(s) - \mathbf{u}_h(s)) \|_{L^2(\Omega_t)^2}^2 \, ds \\
\leq \frac{1}{2} \| \mathbf{u}(0) - \mathbf{u}_h(0) \|_{L^2(\Omega_0)^2}^2 + Ch^2 \ln h \left[ \| \mathbf{u}(s) \|_{H^1(\Omega_t)}^2 + \| \frac{d\mathbf{u}}{dt} \|_{H^1(\Omega_t)}^2 \right] \| \nabla (\mathbf{U}(s) - \mathbf{u}_h(s)) \|_{L^2(\Omega_t)^2}^2 \\
+ \| p(s) \|_{H^2(\Omega_t)}^2 + \| \frac{dp}{dt} \|_{H^1(\Omega_t)}^2 \right] ds.
\]

Hence,

\[
\frac{1}{2} \| \mathbf{u} - \mathbf{u}_h \|_{L^\infty(0,T;L^2(\Omega_t)^2)}^2 + \frac{\nu}{2} \| \nabla (\mathbf{u} - \mathbf{u}_h) \|_{L^2(0,T;L^2(\Omega_t)^2)}^2 \\
\leq \frac{1}{2} \| \mathbf{u}(0) - \mathbf{u}_h(0) \|_{L^2(\Omega_0)^2}^2 + Ch^2 \ln h \left[ \| \mathbf{u} \|_{L^2(0,T;H^1(\Omega_t))}^2 + \| \frac{d\mathbf{u}}{dt} \|_{L^2(0,T;H^2(\Omega_t))}^2 \right] \\
+ \| p \|_{L^2(0,T;H^2(\Omega_t))}^2 + \| \frac{dp}{dt} \|_{L^2(0,T;H^1(\Omega_t))}^2 \right].
\]

(5.5)

In order to obtain the estimation (2.16), let us first observe that

\[
\frac{1}{4} \| \mathbf{u} - \mathbf{u}_h \|_{L^\infty(0,T;L^2(\Omega_t)^2)}^2 + \frac{\nu}{4} \| \nabla (\mathbf{u} - \mathbf{u}_h) \|_{L^2(0,T;L^2(\Omega_t)^2)}^2 \\
\leq \frac{1}{2} \| \mathbf{u} - \mathbf{U} \|_{L^\infty(0,T;L^2(\Omega_t)^2)}^2 + \frac{\nu}{2} \| \nabla (\mathbf{u} - \mathbf{U}) \|_{L^2(0,T;L^2(\Omega_t)^2)}^2 + \frac{1}{2} \| \mathbf{U} - \mathbf{u}_h \|_{L^\infty(0,T;L^2(\Omega_t)^2)}^2 \\
+ \frac{\nu}{2} \| \nabla (\mathbf{U} - \mathbf{u}_h) \|_{L^2(0,T;L^2(\Omega_t)^2)}^2.
\]

(5.6)

On the other hand, since (4.2) holds true for each \( t \in (0, T) \), we get that

\[
\frac{1}{2} \| \mathbf{u} - \mathbf{U} \|_{L^\infty(0,T;L^2(\Omega_t)^2)}^2 + \frac{\nu}{2} \| \nabla (\mathbf{u} - \mathbf{U}) \|_{L^2(0,T;L^2(\Omega_t)^2)}^2 \leq Ch^4 \left( \| \mathbf{u} \|_{L^\infty(0,T;H^1(\Omega_t))}^2 + \| p \|_{L^\infty(0,T;H^2(\Omega_t))}^2 \right)
\]

(5.7)

and

\[
\frac{1}{2} \| \mathbf{u}(0) - \mathbf{u}_h(0) \|_{L^2(\Omega_0)^2}^2 \leq \| \mathbf{u}(0) - \mathbf{U}(0) \|_{L^2(\Omega_0)^2}^2 + \| \mathbf{U}(0) - \mathbf{u}_h(0) \|_{L^2(\Omega_0)^2}^2 \\
\leq Ch^4 \left( \| \mathbf{u}(0) \|_{H^1(\Omega_0)^2}^2 + \| p(0) \|_{H^2(\Omega_0)}^2 \right) + \| \mathbf{u}(0) - \mathbf{u}_h(0) \|_{L^2(\Omega_0)^2}^2.
\]

(5.8)

By using (5.5)-(5.8), we get the result stated in Theorem 2.1.
6. Proof of the second main result

In this section, we will analyze the full discretization of the problem (2.5) given in (2.11). We will prove that the numerical solution converges to the exact solution of the problem, when the discretization parameters $\Delta t$ and $h$ go to zero, if a compatibility condition between $\Delta t$ and $h$ is fulfilled.

6.1. Proof of Theorem 2.3

We remark that the approximation error $u(t_{n+1}) - U(t_{n+1})$ is well-known, and is given in the estimate (4.2). For this reason, we will study the following error:

$$e_h^{n+1} = U(t_{n+1}) - u_h^{n+1} \quad \forall n = 0, \ldots, N - 1. \tag{6.1}$$

Since $(u, p)$ is the solution of (2.4), we have that

$$\begin{align*}
\frac{d}{dt} \int_{\Omega_n} u(t) \cdot (v_h \circ X_{h,t}^{-1}) \, dx &= v \int_{\Omega_n} \nabla u(t) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \\
&\quad - \int_{\Omega_n} p(t) \text{div} (v_h \circ X_{h,t}^{-1}) \, dx - \int_{\Omega_n} \text{div} (w_h(t) \otimes u(t)) \cdot (v_h \circ X_{h,t}^{-1}) \, dx \\
&= \int_{\Omega_n} f(t) \cdot (v_h \circ X_{h,t}^{-1}) \, dx \quad \forall v_h \in (W_{h,0})^2, \\
\int_{\Omega_n} (q_h \circ X_{h,t}^{-1}) \text{div} u(t) \, dx &= 0 \quad \forall q_h \in M_{h,0}, \\
u(0) &= u_0 \quad \text{in} \, \Omega_0.
\end{align*}$$

Then, integrating the first equation of the above system from $t_n$ to $t_{n+1}$, we get

$$\begin{align*}
\int_{\Omega_{n+1}} u(t_{n+1}) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx &= \int_{\Omega_n} u(t_n) \cdot (v_h \circ X_{h,t_n}^{-1}) \, dx \\
&\quad + v \int_{t_n}^{t_{n+1}} \int_{\Omega_n} \nabla u(t) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \, dt - \int_{t_n}^{t_{n+1}} \int_{\Omega_n} p(t) \text{div} (v_h \circ X_{h,t}^{-1}) \, dx \, dt \\
&\quad - \int_{t_n}^{t_{n+1}} \int_{\Omega_n} \text{div} (w_h(t) \otimes u(t)) \cdot (v_h \circ X_{h,t}^{-1}) \, dx \, dt \\
&= \int_{t_n}^{t_{n+1}} f(t) \cdot (v_h \circ X_{h,t}^{-1}) \, dx \quad \forall v_h \in (W_{h,0})^2.
\end{align*}$$

The previous identity could be rewritten similarly to the numerical equations as follows:

$$\begin{align*}
\int_{\Omega_{n+1}} u(t_{n+1}) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx &= \int_{\Omega_n} u(t_n) \cdot (v_h \circ X_{h,t_n}^{-1}) \, dx \\
&\quad + \Delta t \, v \int_{\Omega_{n+1}} \nabla u(t_{n+1}) : \nabla (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx - \Delta t \int_{\Omega_{n+1}} p(t_{n+1}) \text{div} (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
&\quad - \Delta t \int_{\Omega_{n+1}} \text{div} (w_h(t_{n+1}) \otimes u(t_{n+1})) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
&= \Delta t \int_{\Omega_{n+1}} f(t_{n+1}) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx + \sum_{i=1}^{4} Q_i \quad \forall v_h \in (W_{h,0})^2, \tag{6.3}
\end{align*}$$

where $Q_i (i = 1, \ldots, 4)$ are the differences between the time integrals and the numerical approximations given by the right point integration formula. That is,

$$\begin{align*}
Q_1 &= v \, \Delta t \int_{\Omega_{n+1}} \nabla u(t_{n+1}) : \nabla (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx - v \int_{t_n}^{t_{n+1}} \int_{\Omega_n} \nabla u(t) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \, dt, \tag{6.4} \\
Q_2 &= -\Delta t \int_{\Omega_{n+1}} \text{div} (w_h(t_{n+1}) \otimes u(t_{n+1})) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
&\quad + \int_{t_n}^{t_{n+1}} \int_{\Omega_n} \text{div} (w_h(t) \otimes u(t)) \cdot (v_h \circ X_{h,t}^{-1}) \, dx \, dt, \tag{6.5}
\end{align*}$$
\[ Q_3 = -\Delta t \int_{\Omega_{h,n+1}} p(t_{n+1}) \text{div} \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx + \int_{t_n}^{t_{n+1}} \int_{\Omega_t} f(t) \text{div} \left( v_h \circ X_{h,t}^{-1} \right) \, dx \, dt, \quad (6.6) \]

\[ Q_4 = -\Delta t \int_{\Omega_{h,n+1}} f(t_{n+1}) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx + \int_{t_n}^{t_{n+1}} \int_{\Omega_t} f(t) \cdot \left( v_h \circ X_{h,t}^{-1} \right) \, dx \, dt. \quad (6.7) \]

Using the projections of \( u(t_{n+1}) \) and \( p(t_{n+1}) \), denoted by \( U(t_{n+1}) \in (W_{h,t_{n+1}})^2 \) and \( P(t_{n+1}) \in M_{h,t_{n+1}}^0 \), and defined in (4.3), the problem (6.2) can be written as follows:

\[
\begin{cases}
\int_{\Omega_{h,n+1}} u(t_{n+1}) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
- \int_{\Omega_t} \left( u(t_n) \cdot \left( v_h \circ X_{h,t_n}^{-1} \right) \right) \, dx + \Delta t \int_{\Omega_{h,n+1}} \nabla U(t_{n+1}) : \nabla \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
- \Delta t \int_{\Omega_{h,n+1}} \text{div} (w_h(t_{n+1}) \otimes u(t_{n+1})) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
- \Delta t \int_{\Omega_{h,n+1}} P(t_{n+1}) \text{div} \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
= \Delta t \int_{\Omega_{h,n+1}} f(t_{n+1}) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx + \sum_{i=1}^{4} Q_i \quad \forall v_h \in (W_{h,0})^2, \\
\int_{\Omega_{h,n+1}} \left( q_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx = 0 \quad \forall q_h \in M_{h,0}, \\
u(0) = u_0 \quad \text{in } \Omega_0.
\end{cases} \quad (6.8)\]

The preceding system allows us to compare directly the numerical solution with the exact one: by subtracting (6.8) and (2.17) we get

\[
\begin{cases}
\int_{\Omega_{h,n+1}} \left( u(t_{n+1}) - u_h^{n+1} \right) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx - \int_{\Omega_t} \left( u(t_n) - u_h^n \right) \cdot \left( v_h \circ X_{h,t_n}^{-1} \right) \, dx \\
+ \Delta t \int_{\Omega_{h,n+1}} \nabla \left( U(t_{n+1}) - u_h^{n+1} \right) : \nabla \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
- \Delta t \int_{\Omega_{h,n+1}} \text{div} \left( w_h(t_{n+1}) \otimes u(t_{n+1}) \right) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
+ \Delta t \int_{\Omega_{h,n+1}} \text{div} \left( w_h^{*} \otimes u(t_{n+1}) \right) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
- \Delta t \int_{\Omega_{h,n+1}} \left( P(t_{n+1}) - P_h^{n+1} \right) \text{div} \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx \\
= \sum_{i=1}^{4} Q_i + \Delta t \int_{\Omega_{h,n+1}} f(t_{n+1}) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx - \Delta t \int_{\Omega_{h,n+1}} \left( f(t_{n+1}) \cdot \left( v_h \circ X_{h,t_{n+1}}^{-1} \right) \right) \, dx \\
\int_{\Omega_{h,n+1}} \left( q_h \circ X_{h,t_{n+1}}^{-1} \right) \, dx = 0 \quad \forall q_h \in M_{h,0}, \\
u(0) - u_h^n = u_0 - u_h^0 \quad \text{in } \Omega_0. 
\end{cases} \quad (6.9)\]

We note that in the previous problem there are two convective terms, with the velocities \( w_h \) and \( w_h^{*} \otimes u(t_{n+1}) \). In order to compare these two velocities, we use the definition of \( w_h^{*} \otimes u(t_{n+1}) \), and therefore we get

\[
w_h(x, t_{n+1}) = w_h^{*} \circ X_{h,n+1}(x) + \frac{1}{\Delta t} \int_{t_n}^{t_{n+1}} (s - t_n) \frac{\partial^2 X_h}{\partial s^2} \left( X_{h,t_{n+1}}^{-1}(x), s \right) \, ds. \quad (6.10)\]

Combining this identity and (6.9), and by using the notation (6.1) it follows the following system:
\[
\int_{\Omega_{n+1}} (u(t_{n+1}) - U(t_{n+1})) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
- \int_{\Omega_t} (u(t_n) - U(t_n)) \cdot (v_h \circ X_{h,t_n}^{-1}) \, dx \\
+ \int_{\Omega_{n+1}} e_{n+1}^h \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx - \int_{\Omega_t} e_n^h \cdot (v_h \circ X_{h,t_n}^{-1}) \, dx \\
+ \Delta t \int_{\Omega_{n+1}} \nabla e_{n+1}^h : \nabla (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
- \Delta t \int_{\Omega_{n+1}} \text{div} \left( w_{n+1}^h \otimes e_{n+1}^h \right) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
- \int_{\Omega_{n+1}} \text{div} \left( \int_{t_n}^{t_{n+1}} (s - t_n) \frac{\partial^2 X_{h,t_n}}{\partial s^2} (X_{h,t_n}^{-1}(x), s) \, ds \otimes u(t_{n+1}) \right) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
- \Delta t \int_{\Omega_{n+1}} (p(t_{n+1}) - p_{n+1}^h) \text{div} (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx \\
= \sum_{i=1}^{q} Q_i + \Delta t \int_{\Omega_{n+1}} f(t_{n+1}) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx - \Delta t \int_{\Omega_{n+1}} \left( f(t_{n+1}) \cdot (v_h \circ X_{h,t_{n+1}}^{-1}) \right) \, \forall v_h \in (W_{h,0})^2,
\]

\]

\[
\frac{dU}{dt} = \text{div} (w_h(t_{n+1}) \otimes u(t_{n+1})) \circ X_{h,t_{n+1}}^{-1}.
\]

In the above system, we choose the following test functions:

\[
v_h = e_{n+1}^h \circ X_{h,t_{n+1}} \in (W_{h,0})^2,
\]

\[
q_h = (p(t_{n+1}) - p_{n+1}^h) \circ X_{h,t_{n+1}} \in M_{h,0}
\]

and we get

\[
\frac{\|e_{n+1}^h\|^2_{L^2(\Omega_{n+1})^2}}{2} + \nu \Delta t \frac{\|\nabla e_{n+1}^h\|^2_{L^2(\Omega_{n+1})^4}}{4} = \sum_{j=1}^{q} R_j,
\]

where the right hand side is given by

\[
R_1 = \int_{\Omega_{n+1}} e_n^h \cdot (e_{n+1}^h \circ X_{h,t_{n+1}} \circ X_{h,t_n}^{-1}) \, dx + \Delta t \int_{\Omega_{n+1}} \text{div} \left( w_{n+1}^h \otimes e_{n+1}^h \right) \cdot e_{n+1}^h \, dx.
\]

\[
R_2 = \int_{\Omega_{n+1}} (u(t_n) - U(t_n)) \cdot (e_{n+1}^h \circ X_{h,t_{n+1}} \circ X_{h,t_n}^{-1}) \, dx - \int_{\Omega_{n+1}} (u(t_{n+1}) - U(t_{n+1})) \cdot e_{n+1}^h \, dx.
\]

\[
R_3 = -\Delta t \int_{\Omega_{n+1}} \text{div} \left( w_n^h \otimes (u(t_{n+1}) - U(t_{n+1})) \right) \cdot e_{n+1}^h \, dx.
\]

\[
R_4 = \int_{\Omega_{n+1}} \text{div} \left( \int_{t_n}^{t_{n+1}} (s - t_n) \frac{\partial^2 X_{h,t_n}}{\partial s^2} (X_{h,t_n}^{-1}(x), s) \, ds \otimes u(t_{n+1}) \right) \cdot e_{n+1}^h \, dx.
\]

\[
R_5 = \nu \Delta t \int_{\Omega_{n+1}} \nabla u(t_{n+1}) \cdot \nabla e_{n+1}^h \, dx - \nu \int_{t_n}^{t_{n+1}} \int_{\Omega_t} \nabla u(t) : \nabla (e_{n+1}^h \circ X_{h,t_{n+1}} \circ X_{h,t}^{-1}) \, dxdt.
\]

\[
R_6 = -\Delta t \int_{\Omega_{n+1}} \text{div} \left( w_h(t_{n+1}) \otimes u(t_{n+1}) \right) \cdot e_{n+1}^h \, dx
\]

\[
+ \int_{t_n}^{t_{n+1}} \int_{\Omega_t} \text{div} \left( w_h(t) \otimes u(t) \right) \cdot (e_{n+1}^h \circ X_{h,t_{n+1}} \circ X_{h,t}^{-1}) \, dxdt.
\]

\[
R_7 = -\Delta t \int_{\Omega_{n+1}} p(t_{n+1}) \text{div} e_{n+1}^h \, dx + \int_{t_n}^{t_{n+1}} \int_{\Omega_t} p(t) \text{div} \left( e_{n+1}^h \circ X_{h,t_{n+1}} \circ X_{h,t}^{-1} \right) \, dxdt.
\]

\[
R_8 = -\Delta t \int_{\Omega_{n+1}} f(t_{n+1}) \cdot e_{n+1}^h \, dx + \int_{t_n}^{t_{n+1}} \int_{\Omega_t} f(t) \cdot (e_{n+1}^h \circ X_{h,t_{n+1}} \circ X_{h,t}^{-1}) \, dxdt.
\]
\[ R_0 = \Delta t \int_{\Omega_{n+1}} \mathbf{f}(t_{n+1}) \cdot \mathbf{e}_h^{n+1} \, dx - \Delta t \tilde{h}_{t, t_{n+1}} \left( \mathbf{f}(t_{n+1}) \cdot \mathbf{e}_h^{n+1} \right). \]  

(6.21)

The estimates of the terms \( R_i \) \( (i = 1, \ldots, 9) \) are very technical, and we prefer to postpone their proof to Section 6.2. For the sake of completeness, in what follows we present the results obtained, nevertheless, the precise results are stated in Lemmas 6.1–6.4. We get that

\[ R_1 \leq \frac{1}{2} \| \mathbf{e}_h^n \|_{L^2(\Omega_{n+1})}^2 + \frac{1}{2} \| \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2 + \frac{1}{2} \Delta t \gamma \| \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2, \]

(6.22)

where

\[ \gamma = \max_{n=0, \ldots, N-1} \left[ \sup_{t \in (t_n, t_{n+1})} \| \text{div} \mathbf{w}_{q,t}(t) \|_{L^\infty(\Omega_t)} \sup_{t \in (t_n, t_{n+1})} \| J_{X,n} \|_{L^\infty(\Omega_{t_{n+1}})} \right] \]

Furthermore,

\[ R_2 \leq C \frac{1}{\Delta t} \| u - U \|_{L^\infty(0, T; L^2(\Omega_t)^2)}^2 + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2, \]

(6.23)

\[ R_3 \leq C \Delta t \| u - U \|_{L^\infty(0, T; L^2(\Omega_t)^2)}^2 + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2, \]

(6.24)

\[ R_4 \leq C \Delta t^3 \sup_{s \in (t_n, t_{n+1})} \left\| \frac{\partial^2 X_n}{\partial s^2}(s) \right\|_{L^\infty(\Omega_t)} \| u \|_{L^\infty(0, T; L^2(\Omega_t)^2)}^2 + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2. \]

(6.25)

In addition,

\[ R_5 \leq C \Delta t^2 \int_{t_n}^{t_{n+1}} \left( \| u(t) \|_{H^1(\Omega_t)}^2 + \left\| \frac{du}{dt} \right\|_{L^2(\Omega_t)^2} \right) \, dt + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2. \]

(6.26)

\[ R_6 \leq C \Delta t^2 \left( \| u(t) \|_{H^1(\Omega_t)}^2 + \left\| \frac{du}{dt} \right\|_{L^2(\Omega_t)^2} \right) \, dt + \frac{1}{9} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2. \]

(6.27)

\[ R_7 \leq C \Delta t^2 \int_{t_n}^{t_{n+1}} \left( \| p(t) \|_{L^2(\Omega_t)}^2 + \left\| \frac{dp}{dt} \right\|_{L^2(\Omega_t)}^2 \right) \, dt + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2. \]

(6.28)

\[ R_8 \leq C \Delta t^2 \int_{t_n}^{t_{n+1}} \left( \| f(t) \|_{L^2(\Omega_t)}^2 + \left\| \frac{df}{dt} \right\|_{L^2(\Omega_t)}^2 \right) \, dt + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2. \]

(6.29)

and

\[ R_9 \leq C \Delta t h^4 \| f(t_{n+1}) \|_{L^2(\Omega_{n+1})}^2 + \frac{1}{18} \nu \Delta t \| \nabla \mathbf{e}_h^{n+1} \|_{L^2(\Omega_{n+1})}^2. \]

(6.30)

By using these estimates of \( R_i \) \( (i = 1, \ldots, 9) \) in (6.12), we obtain

\[ \| e_h^{n+1} \|^2_{L^2(\Omega_{n+1})} + \nu \Delta t \| \nabla e_h^{n+1} \|^2_{L^2(\Omega_{n+1})} \leq \Delta t \gamma \| e_h^{n+1} \|^2_{L^2(\Omega_{n+1})} \]

\[ + \| e_h^n \|^2_{L^2(\Omega_{n+1})} + C \left( \frac{1}{\Delta t} + \Delta t \right) \| u - U \|^2_{L^\infty(0, T; L^2(\Omega_t)^2)} + C \Delta t h^4 \| f(t_{n+1}) \|_{L^2(\Omega_{n+1})}^2 \]

\[ + C \Delta t^3 \sup_{s \in (t_n, t_{n+1})} \left\| \frac{\partial^2 X_n}{\partial s^2}(s) \right\|_{L^\infty(\Omega_t)} \| u \|_{L^\infty(0, T; L^2(\Omega_t)^2)}^2 \]

\[ + C \Delta t^2 \int_{t_n}^{t_{n+1}} \left( \| u(t) \|^2_{H^1(\Omega_t)} + \left\| \frac{du}{dt} \right\|^2_{L^2(\Omega_t)^2} \right) \, dt \]

\[ + C \Delta t^2 \int_{t_n}^{t_{n+1}} \left( \| p(t) \|^2_{L^2(\Omega_t)} + \left\| \frac{dp}{dt} \right\|^2_{L^2(\Omega_t)} \right) \, dt \]

\[ + \left\| \frac{df}{dt} \right\|^2_{L^2(\Omega_t)} + \left\| f(t) \|^2_{L^2(\Omega_t)} + \left\| \frac{df}{dt} \right\|^2_{L^2(\Omega_t)} \right). \]
In order to obtain the global error, we sum over \( n \), that is,

\[
\|e_n^{n+1}\|^2_{L^2(\Omega_{n+1})}^2 + v \Delta t \sum_{i=1}^{n+1} \|\nabla e_i^h\|^2_{L^2(\Omega_i)}^2 \\
\leq \|e_h^0\|^2_{L^2(\Omega^0)} + \Delta t \gamma C \sum_{i=1}^{n+1} \|e_i^h\|^2_{L^2(\Omega_i)}^2 + C(n + 1) \left( \frac{1}{\Delta t} + \Delta t \right) \|u - U\|^2_{L^\infty((0,T),L^2(\Omega^T)))} + C \Delta t h^4 \sum_{i=1}^{n+1} \|f(t_i)\|^2_{W^2,2(\Omega_i)} \\
+ C(n + 1) \Delta t^3 \sup_{s \in (0,T)} \left\| \frac{d^2 X^h}{ds^2} (s) \right\|_{L^\infty(\Omega_0)} \|u\|^2_{L^\infty((0,T),L^2(\Omega^T)))} + C \Delta t^2 \int_0^{t_{n+1}} \left( \|u(t)\|^2_{H^1(\Omega_t)} + \|p(t)\|^2_{H^1(\Omega_t)} \right) dt.
\]

By applying the discrete Gronwall lemma, we get

\[
\|e_h^{n+1}\|^2_{L^2(\Omega_{n+1})} + v \Delta t \sum_{i=1}^{n+1} \|\nabla e_i^h\|^2_{L^2(\Omega_i)}^2 \\
\leq C \|e_h^0\|^2_{L^2(\Omega^0)} + CC \left( \frac{1}{\Delta t^2} + 1 \right) \|u - U\|^2_{L^\infty((0,T),L^2(\Omega^T)))} + CC \Delta t h^4 \sum_{i=1}^{n+1} \|f(t_i)\|^2_{W^2,2(\Omega_i)} \\
+ CC \Delta t^2 \sup_{s \in (0,T)} \left\| \frac{d^2 X^h}{ds^2} (s) \right\|_{L^\infty(\Omega_0)} \|u\|^2_{L^\infty((0,T),L^2(\Omega^T)))} + CC \Delta t^2 \int_0^{t_{n+1}} \left( \|u(t)\|^2_{H^1(\Omega_t)} + \|p(t)\|^2_{H^1(\Omega_t)} \right) dt,
\]

where the constant \( C_1 \) is given by

\[
C_1 = \exp \left( t_{n+1} \frac{\gamma}{1 - \gamma \Delta t} \right).
\]

In the previous estimate, we will introduce the continuous ALE derivatives using the identities (4.7) and (4.8) and

\[
\frac{df}{dt}_y^h (t) = \frac{df}{dt}_y (t) + ((w_h(t) - w(t)) \cdot \nabla) f(t).
\]

Therefore, the estimate (6.31) becomes

\[
\|e_h^{n+1}\|^2_{L^2(\Omega_{n+1})} + v \Delta t \sum_{i=1}^{n+1} \|\nabla e_i^h\|^2_{L^2(\Omega_i)}^2 \\
\leq C \|e_h^0\|^2_{L^2(\Omega^0)} + C \left( \frac{1}{\Delta t^2} + 1 \right) \|u - U\|^2_{L^\infty((0,T),L^2(\Omega^T)))} + C \Delta t h^4 \sum_{i=1}^{n+1} \|f(t_i)\|^2_{W^2,2(\Omega_i)} \\
+ C \Delta t^2 \sup_{s \in (0,T)} \left\| \frac{d^2 X^h}{ds^2} (s) \right\|_{L^\infty(\Omega_0)} \|u\|^2_{L^\infty((0,T),L^2(\Omega^T)))} + C \Delta t^2 \int_0^{t_{n+1}} \left( \|u(t)\|^2_{H^1(\Omega_t)} + \|p(t)\|^2_{H^1(\Omega_t)} \right) dt.
\]

This inequality gives us the numerical error \( U(t_{n+1}) - u_h^{n+1} \). In order to obtain the complete error, we observe that

\[
\|u(t_{n+1}) - u_h^{n+1}\|^2_{L^2(\Omega_{n+1})} + v \Delta t \sum_{i=1}^{n+1} \|\nabla (u(t_i) - u_h^i)\|^2_{L^2(\Omega_i)}.
\]
Let us observe that
\[ \lVert \mathbf{X}_{h,t} \rVert_{L^\infty(\Omega_0)} = \lVert \mathbf{X}_{0} \rVert_{L^\infty(\Omega_0)} \leq C \lVert \mathbf{X}_{t} \rVert_{L^\infty(\Omega_0)}^2 + Ch \ln h \lVert \mathbf{X}_{t} \rVert_{W^{2,\infty}(\Omega_0)}^2. \]

Thus, there exists \( C_1 \) depending on \( \mathbf{X} \) and \( h_0 > 0 \) such that
\[ \lVert \mathbf{X}_{h,t} \rVert_{L^\infty(\Omega_0)} \leq C_1 \quad \forall t \in [0, T], \forall h \in (0, h_0). \]
We can prove in a similar way that there exists $C_2$ depending on $X$ and $h_0 > 0$ such that

$$\left\|X^{-1}_{h,t}\right\|_{L^\infty(\Omega_2)} \leq C_2 \quad \forall t \in [0, T], \forall h \in (0, h_0).$$  \hspace{1cm} (6.37)

From (6.35)–(6.37), we obtain

$$\left\|e^{n+1}_h \circ X_{h,t_{n+1}} \circ X^{-1}_{h,t}\right\|_{L^2(\Omega_2)}^2 \leq C_1 C_2 \left\|e^{n+1}_h\right\|_{L^2(\Omega_{n+1})}^2. \hspace{1cm} (6.38)$$

Combining the above inequality with (6.34) we get (6.22).

Let us estimate the term $R_2$. The Cauchy–Schwarz inequality together with (6.38) yields

$$R_2 \leq C \left\|u - U\right\|_{L^\infty(0,T;L^2(\Omega_1^2))} \left\|e^{n+1}_h\right\|_{L^2(\Omega_{n+1})}^2.$$

To conclude, it is enough to use the Poincaré inequality and that

$$ab \leq \frac{2}{9} a^2 + \frac{1}{18} b^2 \quad \forall a, b \in \mathbb{R}. \hspace{1cm} \square \hspace{1cm} (6.39)$$

**Lemma 6.2.** Suppose that the assumptions of Theorem 2.3 hold true. Then, the terms $R_3$ and $R_4$ defined in (6.15) and (6.16) satisfy (6.24), respectively (6.25).

**Proof.** To estimate $R_3$, first we integrate by parts:

$$R_3 = -\Delta t \int_{\Omega_{n+1}} \left( w^n_{h,n,n+1} \cdot \nabla \right) e^{n+1}_h \cdot (u(t_{n+1}) - U(t_{n+1})) \, dx.$$

Then, by the Cauchy–Schwarz inequality and (6.39), we obtain

$$R_3 \leq \frac{4}{3} \Delta t \left\|w^n_{h,n,n+1}\right\|_{L^\infty(\Omega_{n,n+1})}^2 \left\|U - U\right\|_{L^\infty(0,T;L^2(\Omega_1^2))}^2 + \frac{1}{18} \Delta t \left\|\nabla e^{n+1}_h\right\|_{L^2(\Omega_{n+1})}^2,$$

which implies the estimate (6.24).

Let us estimate the term $R_4$. First, we integrate by parts and use the Einstein notation:

$$R_4 = -\int_{\Omega_{n+1}} \left( \int_{t_n}^{t_{n+1}} (s - t_n) \frac{\partial^2 X_h}{\partial s^2} \left( X_{h,t_{n+1}}(x), s \right) \, ds \cdot \nabla \right) e^{n+1}_h \cdot u(t_{n+1}) \, dx$$

$$= -\int_{t_n}^{t_{n+1}} (s - t_n) \int_{\Omega_{n+1}} \left[ \frac{\partial^2 X_h}{\partial s^2} \left( X_{h,t_{n+1}}(x), s \right) \right] \frac{\partial (e^{n+1}_h)_i}{\partial x_j} u_i(t_{n+1}) \, dx \, ds.$$

In order to write the integral in the domain $\Omega_0$, we use the change of variable $X_{h,t_{n+1}}^{-1}(x) = y \in \Omega_0$, then it follows that

$$R_4 = -\int_{t_n}^{t_{n+1}} (s - t_n) \int_{\Omega_0} \left[ \frac{\partial^2 X_h}{\partial s^2} \left( y, s \right) \right] \frac{\partial (e^{n+1}_h \circ X_{h,t_{n+1}})_i}{\partial y_k} \frac{\partial (X_{h,t_{n+1}})_k}{\partial x_j} \left( u(t_{n+1}) \circ X_{h,t_{n+1}} \right)_i \, dx \, dy \, ds.$$

Applying the Cauchy–Schwarz inequality, we have

$$R_4 \leq \int_{t_n}^{t_{n+1}} \left| s - t_n \right| \left( \int_{\Omega_0} \left| \frac{\partial (e^{n+1}_h \circ X_{h,t_{n+1}})_i}{\partial y_k} \frac{\partial (X_{h,t_{n+1}})_k}{\partial x_j} \right|^2 \, dx \, dy \right)^{1/2} \left( \int_{\Omega_0} \left[ \frac{\partial^2 X_h}{\partial s^2} \left( y, s \right) \right]^2 \left( u(t_{n+1}) \circ X_{h,t_{n+1}} \right)_i^2 \, dx \, dy \right)^{1/2} \, ds,$$

and therefore,

$$R_4 \leq \int_{t_n}^{t_{n+1}} \left| s - t_n \right| \left\| \nabla e^{n+1}_h \right\|_{L^2(\Omega_{n+1})} \left\| \frac{\partial^2 X_h}{\partial s^2} \left( s \right) \right\|_{L^\infty(\Omega_0)} \left\| u(t_{n+1}) \circ X_{h,t_{n+1}} \right\|_{L^2(\Omega_{n+1})} \, ds.$$

By simple computations, it follows that

$$R_4 \leq \frac{\Delta t^2}{2} \left( \sup_{s \in (t_n, t_{n+1})} \left\| \frac{\partial^2 X_h}{\partial s^2} \left( s \right) \right\|_{L^\infty(\Omega_0)} \right)^{1/2} \left\| u \right\|_{L^\infty(0,T;L^2(\Omega_1^2))} \left\| \nabla e^{n+1}_h \right\|_{L^2(\Omega_{n+1})},$$

which yields (6.25). \hspace{1cm} \square
Lemma 6.3. Suppose that the assumptions of Theorem 2.3 hold true. Then, the terms \( R_3 - R_6 \) defined in (6.17)–(6.20) satisfy (6.26)–(6.29), respectively.

Proof. In order to simplify matters, let us start our proof by studying the terms \( Q_1 - Q_4 \) defined in (6.4)–(6.7), which are basically the same as the terms \( R_3 - R_6 \), but written for a general test function \( v_h \in (W_{h,0})^2 \).

We will begin by rewriting the term \( Q_1 \) as follows:

\[
Q_1 = v \int_t^{t_{n+1}} \left[ \int_{\Omega_h(t_{n+1})} \nabla u_{h,t} : \nabla (v_h \circ X_{h,t_{n+1}}^{-1}) \, dx - \int_{\Omega_t} \nabla u(t) : \nabla (v_h \circ X_{h,t}^{-1}) \, dx \right] \, dt
\]

\[
= v \int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla u(s) : \nabla (v_h \circ X_{h,s}^{-1}) \, dx \right] \, ds \right] \, dt.
\]

Due to Lemma 3.2, it follows that

\[
Q_1 = v \int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla (\nabla v_h(s) + \nabla w_h(s)^T) : \nabla u(s) \right] \, dx \right] \, ds \right] \, dt.
\]  

Similarly, we deduce that

\[
Q_2 = -\int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla (\nabla v_h(s) + \nabla w_h(s)^T) : \nabla u(s) \right] \, dx \right] \, ds \right] \, dt,
\]

\[
Q_3 = -\int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla (\nabla v_h(s) + \nabla w_h(s)^T) : \nabla u(s) \right] \, dx \right] \, ds \right] \, dt,
\]

\[
Q_4 = -\int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla (\nabla v_h(s) + \nabla w_h(s)^T) : \nabla u(s) \right] \, dx \right] \, ds \right] \, dt.
\]

In order to obtain the estimates (6.26)–(6.29), let us choose in the terms \( Q_i \), for all \( i = 1, \ldots, 4 \), the following test function:

\[
v_h = e_h^{n+1} \circ X_{h,t_{n+1}} \in (W_{h,0})^2.
\]

Therefore, we have that

\[
R_5 = v \int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla (\nabla v_h(s) + \nabla w_h(s)^T) : \nabla u(s) \right] \, dx \right] \, ds \right] \, dt.
\]

Applying the Cauchy–Schwarz inequality, we obtain

\[
R_5 \leq v \int_t^{t_{n+1}} \left[ \int_t^{t_{n+1}} \left[ \int_{\Omega_t} \nabla (\nabla v_h(s) + \nabla w_h(s)^T) : \nabla u(s) \right] \, dx \right] \, ds \right] \, dt.
\]
By using the following inequality
\[
\| \nabla (e_h^{n+1} \circ X_{h,t_{n+1}} \circ X_h^{-1}) \|_{L^2(\Omega)}^2 \leq 2^4 \left\| J_{X_h} \right\|_{L^\infty(\Omega_h)}^2 \left\| X_h^{-1} \right\|_{L^\infty(\Omega)} \times \left( \left\| J_{X_h}^{-1} \right\|_{L^\infty(\Omega_h)}^2 \right) \left( \left\| \nabla e_h^{n+1} \right\|_{L^2(\Omega_h)}^4 \right),
\]
then \((6.44)\) yields
\[
R_5 \leq C \int_{t_n}^{t_{n+1}} \left[ \int_{t_n}^{t_{n+1}} \left( \left\| \nabla \left( \frac{du}{dt} \right)_h (s) \right\|_{L^2(\Omega_h)} + 3 \| \nabla w_h(s) \|_{L^\infty(\Omega_h)} \| \nabla u(s) \|_{L^2(\Omega_h)}^4 \right) \right] dt.
\]

By the Cauchy–Schwarz inequality and \((2.13)\), the previous estimation becomes
\[
R_5 \leq C \Delta t^{3/2} \left[ \int_{t_n}^{t_{n+1}} \left( \left\| \nabla \left( \frac{du}{dt} \right)_h (t) \right\|_{L^2(\Omega)}^2 + \| \nabla u(t) \|_{L^2(\Omega)}^2 \right) dt \right]^{2 \over 2} \| \nabla e_h^{n+1} \|_{L^2(\Omega_h)}^4,
\]
and therefore, due to \((6.39)\), we get
\[
R_5 \leq C \Delta t^2 \int_{t_n}^{t_{n+1}} \left[ \left\| \nabla \left( \frac{du}{dt} \right)_h (t) \right\|_{L^2(\Omega)}^2 + \| \nabla u(t) \|_{L^2(\Omega)}^2 \right] dt + \frac{1}{18} \| \nabla e_h^{n+1} \|_{L^2(\Omega_h)}^4,
\]
which completes the proof of the estimate \((6.26)\).

On the other hand, we have that
\[
R_6 = \int_{t_n}^{t_{n+1}} \left[ \left( \int_{t_n}^{t_{n+1}} \left( \int_{\Omega_h} \nabla \left( \frac{du}{dt} \right)_h (s) \cdot \nabla (e_h^{n+1} \circ X_{h,t_{n+1}} \circ X_h^{-1}) \cdot u(s) \right) dx \right) ds \right] dt.
\]

then, integrating by parts, it follows that
\[
R_6 = \int_{t_n}^{t_{n+1}} \left[ \left( \int_{\Omega_h} \nabla \left( \frac{du}{dt} \right)_h (s) \cdot \nabla (e_h^{n+1} \circ X_{h,t_{n+1}} \circ X_h^{-1}) \cdot u(s) \right) dx \right] ds \right] dt.
\]

Applying the Cauchy–Schwarz inequality, \((6.35)\) and \((6.45)\), we get
\[
R_6 \leq C \int_{t_n}^{t_{n+1}} \left[ \left( \int_{t_n}^{t_{n+1}} \left( \int_{\Omega_h} \nabla \left( \frac{du}{dt} \right)_h (s) \cdot \nabla u(s) \right) dx \right) ds \right] dt.
\]
Using the estimate (2.13), the hypothesis (2.18) and the Cauchy–Schwarz inequality, it follows that
\[ R_9 \leq C \Delta t^{3/2} \left[ \int_{\Omega_h} \left( \|u(t)\|_{L^2(\Omega_h)}^2 + \left\| \frac{du}{dt}\right\|_{L^2(\Omega_h)}^2 \right) \, dt \right]^{1/2} \]
\[ + C \Delta t^{3/2} \left[ \int_{\Omega_h} \left( \|u(t)\|_{L^2(\Omega_h)}^2 + \|\nabla u(t)\|_{L^2(\Omega_h)}^2 \right) \, dt \right]^{1/2} \]
\[ \leq C \Delta t^{3/2} \left[ \int_{\Omega_h} \left( \|\nabla u_h^{n+1}\|_{L^2(\Omega_h)}^2 \right) \, dt \right]^{1/2} , \]
then, by the Poincaré inequality and (6.27), we get (6.27).

Estimates (6.28) and (6.29) can be obtained in a similar way, so we skip their derivation.

**Lemma 6.4.** Suppose that the assumptions of Theorem 2.3 hold true. Then, the term \( R_9 \) defined in (6.21) satisfies (6.30).

**Proof.** First of all, we observe that this term is similar to \( T_3 \), which has been estimated in the proof of Theorem 2.1. Hence, we are going to proceed similarly. We have that
\[ R_9 = \Delta t \int_{\Omega_h} f(t_{n+1}) \cdot e_n^{n+1} \, dx - \Delta t \int_{\Omega_h} f(t_{n+1}) \cdot e_n^{n+1} \]
\[ = \Delta t \sum_{K \in \mathcal{T}_{h_{n+1}}} E_K \left( f(t_{n+1}) \cdot e_n^{n+1} \right) . \]

In order to obtain this error, we use Theorem 4.1.5 from [41, p. 195], then for any \( q > 2 \),
\[ R_9 \leq C \Delta t h^2 \sum_{K \in \mathcal{T}_{h_{n+1}}} |K|^{1/2 - 1/q} \|f(t_{n+1})\|_{W^{2,q}(K)}^{2} \|e_n^{n+1}\|_{H^1(K)}^{2} . \]

Now, applying the Hölder inequality (with \( \frac{1}{2} + \frac{1}{p} + \frac{1}{q} = 1 \)), we get
\[ R_9 \leq C \Delta t h^2 \left( \sum_{K} |K|^{\left( \frac{1}{2} - \frac{1}{q} \right)} \right)^{\frac{1}{2}} \left( \sum_{K} \|f(t_{n+1})\|_{W^{2,q}(K)}^{2} \right)^{\frac{1}{2}} \left( \sum_{K} \|e_n^{n+1}\|_{H^1(K)}^{2} \right)^{\frac{1}{2}} \]
\[ \leq C \Delta t h^2 \|f(t_{n+1})\|_{W^{2,q}(\Omega_{n+1})} \|e_n^{n+1}\|_{H^1(\Omega_{n+1})} . \]

To conclude, we combine the above relations with the Poincaré inequality and with (6.39).

**Acknowledgments**

The first author was partially supported by Grant Fondecyt 1050332, FONDAP and BASAL-CMM Projects. The second author was partially supported by Grant Fondecyt 3070029 and fellowship of Center for Mathematical Modeling, University of Chile. The third author was supported in part by ANR Grant JCJC06_137283 and by Project “Associate Team” ANCIF.

**References**


