Research Article

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Quasi-Optimal and Pressure Robust Discretizations of the Stokes Equations by Moment- and Divergence-Preserving Operators

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Abstract: We approximate the solution of the Stokes equations by a new quasi-optimal and pressure robust discontinuous Galerkin discretization of arbitrary order. This means quasi-optimality of the velocity error independent of the pressure. Moreover, the discretization is well-defined for any load which is admissible for the continuous problem and it also provides classical quasi-optimal estimates for the sum of velocity and pressure errors. The key design principle is a careful discretization of the load involving a linear operator, which maps discontinuous Galerkin test functions onto conforming ones thereby preserving the discrete divergence and certain moment conditions on faces and elements.

Keywords: Quasi-Optimality, Pressure Robustness, Discontinuous Galerkin, Stokes Equations, Finite Element Method

MSC 2010: 65N30, 65N12, 65N15

1 Introduction

This paper is a new contribution to the research programme initiated in [17, 27], which aims at designing quasi-optimal and pressure robust discretizations of the Stokes equations

$$\begin{cases} -\mu\Delta u + \nabla p = f & \text{in } \Omega, \\ \operatorname{div} u = 0 & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega \end{cases} \quad (1.1)$$

for the largest possible class of inf-sup stable pairs of finite element spaces.

To illustrate our results, let V/Q be an inf-sup stable pair and assume that a given discretization produces an approximation $(\bar{u}, \bar{p}) \in V \times Q$ to the solution (u, p) of (1.1). Moreover, let $\|\cdot\|_1$ be an H^1 -like norm. We say that the given discretization is *quasi-optimal* when there is a constant $C_{qo} \geq 1$ such that

$$\mu\|u - \bar{u}\|_1 + \|p - \bar{p}\|_{L^2(\Omega)} \leq C_{qo} \left(\mu \inf_{v \in V} \|u - v\|_1 + \inf_{q \in Q} \|p - q\|_{L^2(\Omega)} \right). \quad (1.2)$$

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Analogously, we say that the given discretization is *quasi-optimal and pressure robust* when there is a constant $C_{\text{qopr}} \geq 1$ such that

$$\|u - \bar{u}\|_1 \leq C_{\text{qopr}} \inf_{v \in V} \|u - v\|_1. \quad (1.3)$$

Any discretization fulfilling the above error estimates

- is defined for any admissible load f in the weak formulation of (1.1),
- inherits the approximation properties of the underlying spaces V and Q , irrespective of the regularity of (u, p) and f ,
- is pressure robust, in the sense that (1.3) implies that large irrotational forces (or, equivalently, large pressure errors) do not affect the velocity error, cf. Remark 6 below.

Whereas the first two properties are desirable in the discretization of any equation, the third one is specific to the (Navier–)Stokes equations. Its importance has been pointed out in [19] and further investigated in various other references, see, e.g., [16].

Most Stokes discretizations based on nonconforming pairs fail to fulfill (1.2). Analogously, most discretizations with other pairs than divergence-free ones fail to fulfill (1.3). Both claims follow from the abstract results in [17, 25]. Indeed, the combination of (1.2) and (1.3) has been available for a long time only for discretizations based on conforming and divergence-free pairs, like the one of Scott and Vogelius [22]. The importance of pressure robustness was observed in [19], where pressure robust schemes are proposed using $H(\text{div})$ -conforming maps applied to the test functions. As a trade off, the quasi-optimality was weakened by involving additional consistency errors; compare also with the overview article [16]. Here and in [17, 27], we design quasi-optimal and pressure robust discretizations by devising, in particular, alternative H^1 -conforming maps applied to test functions.

The discretization proposed in [27] uses the first-order nonconforming Crouzeix–Raviart pair and can be written as follows: find $\bar{u} \in V$ and $\bar{p} \in Q$ such that

$$\begin{cases} \mu a(\bar{u}, v) + b(v, \bar{p}) = \langle f, Ev \rangle & \text{for all } v \in V, \\ b(\bar{u}, q) = 0 & \text{for all } q \in Q, \end{cases} \quad (1.4)$$

where the forms a and b are as in the original discretization described in [9]. The operator E maps into continuous piecewise polynomials and preserves the discrete divergence and the averages on the mesh faces. This idea has been generalized in [17] to a wide class of pairs, under the same conditions on E . The only difference is that the form a needs to be augmented with additional terms. In this paper we propose a different approach, which does not require any augmentation of a , at the price of a more involved construction of E .

More precisely, we propose a class of discontinuous Galerkin discretizations of arbitrary order $\ell \geq 1$, which differ from the ones in [14] only in the use of an operator E as in (1.4). Here E is required to preserve the discrete divergence and all moments up to the order $\ell - 1$ on the mesh faces and up to the order $\ell - 2$ in the mesh elements. The same approach applies also to H_{div} -conforming pairs [7] and with higher-order Crouzeix–Raviart pairs [3, 8], but fails when dealing with pairs involving a reduced integration of the divergence.

The remaining part of this paper is organized as follows. In Section 2 we propose the new discretization and motivate the above-mentioned conditions on E . Section 3 is devoted to the construction of E and to the derivation of the error estimates. Finally, in Section 4 we investigate numerically the proposed discretization in the lowest-order case. We indicate Lebesgue and Sobolev spaces and their norms as usual, see, e.g., [5].

2 Discontinuous Galerkin Discretization of the Stokes Equations

2.1 Stokes Equations

Let $\Omega \subseteq \mathbb{R}^d$, $d \in \{2, 3\}$, be an open and bounded polyhedron with Lipschitz boundary. The variational formulation of the Stokes equations in Ω , with viscosity $\mu > 0$, load $f \in H^{-1}(\Omega) := (H_0^1(\Omega)^d)'$ and homogeneous essential boundary conditions, reads as follows: find a velocity $u \in H_0^1(\Omega)^d$ and a pressure $p \in L_0^2(\Omega)$ such

that

$$\begin{cases} \mu \int_{\Omega} \nabla u : \nabla v - \int_{\Omega} p \operatorname{div} v = \langle f, v \rangle & \text{for all } v \in H_0^1(\Omega)^d, \\ \int_{\Omega} q \operatorname{div} u = 0 & \text{for all } q \in L_0^2(\Omega). \end{cases} \quad (2.1)$$

Here $:$ denotes the euclidean scalar product of $d \times d$ tensors and $\langle \cdot, \cdot \rangle$ is the dual pairing of $H^{-1}(\Omega)$ and $H_0^1(\Omega)^d$. Note that we look for the pressure p in the space $L_0^2(\Omega) := \{q \in L^2(\Omega) \mid \int_{\Omega} q = 0\}$, according to the boundary condition $u = 0$ on $\partial\Omega$. This problem is well-posed and we have

$$\mu \|\nabla u\|_{L^2(\Omega)} + \|p\|_{L^2(\Omega)} \leq c \|f\|_{H^{-1}(\Omega)}, \quad (2.2)$$

where c only depends on the geometry of Ω , see, e.g., [4, Theorem 8.2.1]. Moreover, introducing the kernel of the divergence operator

$$Z := \{z \in H_0^1(\Omega)^d \mid \operatorname{div} z = 0\},$$

we infer $u \in Z$ and the a priori estimate

$$\mu \|\nabla u\|_{L^2(\Omega)} \leq \|f\|_{Z'} := \sup_{z \in Z} \frac{\langle f, z \rangle}{\|\nabla z\|_{L^2(\Omega)}}. \quad (2.3)$$

2.2 Meshes and Polynomials

Let $\mathcal{M}$ be a face-to-face simplicial mesh of Ω . The shape constant $\gamma_{\mathcal{M}}$ of $\mathcal{M}$ is given by

$$\gamma_{\mathcal{M}} := \max_{K \in \mathcal{M}} \frac{h_K}{\rho_K},$$

where h_K is the diameter of a d -simplex $K \in \mathcal{M}$ and ρ_K is the diameter of the largest ball inscribed in K . We denote by $\mathcal{F}$ and $\mathcal{F}^i$ the sets collecting all faces and all interior faces of $\mathcal{M}$, respectively. The skeleton of $\mathcal{M}$ is $\Sigma := \bigcup_{F \in \mathcal{F}} F$. We let the meshsize h and the normal n be the piecewise constant functions on Σ given by

$$h|_F := \operatorname{diam}(F) \quad \text{and} \quad n|_F := n_F$$

for all $F \in \mathcal{F}$. Here n_F is a unit normal vector of F , pointing outside Ω if $F \subseteq \partial\Omega$.

We denote by $\mathcal{D}_{\mathcal{M}}$ the broken version of a differential operator $\mathcal{D}$, that is

$$(\mathcal{D}_{\mathcal{M}} v)|_K := \mathcal{D}(v|_K)$$

for all $K \in \mathcal{M}$ and for piecewise smooth v . We indicate by $\llbracket v \rrbracket$ and $\{\!\{v\}\!\}$, respectively, the jump and the average of v on the skeleton Σ of $\mathcal{M}$. More precisely, for an interior face $F \in \mathcal{F}^i$ and for $x \in F$, we have

$$\llbracket v \rrbracket|_F(x) = v|_{K_1}(x) - v|_{K_2}(x) \quad \text{and} \quad \{\!\{v\}\!\}|_F(x) = \frac{v|_{K_1}(x) + v|_{K_2}(x)}{2},$$

where $K_1, K_2 \in \mathcal{M}$ are such that $F = K_1 \cap K_2$ and n points outside K_1 . Note that the sign of $\llbracket v \rrbracket$ depends on the orientation of n , which will however not be significant to our discussion. For boundary faces $F \in \mathcal{F} \setminus \mathcal{F}^i$, it holds

$$\llbracket v \rrbracket|_F(x) = v|_K(x) = \{\!\{v\}\!\}|_F(x),$$

where $K \in \mathcal{M}$ is such that $F = K \cap \partial\Omega$. To alleviate the notation, we write $\llbracket \nabla \cdot \rrbracket$ and $\{\!\{\nabla \cdot\}\!\}$ in place of $\llbracket \nabla_{\mathcal{M}} \cdot \rrbracket$ and $\{\!\{\nabla_{\mathcal{M}} \cdot\}\!\}$.

The spaces $\mathbb{P}_{\ell}(K)$ and $\mathbb{P}_{\ell}(F)$, $\ell \geq 0$, consist of all polynomials of total degree $\leq \ell$ on a d -simplex $K \in \mathcal{M}$ and a face $F \in \mathcal{F}$, respectively. For convenience, we set $\mathbb{P}_{-1} = \{0\}$. The space of broken polynomials on $\mathcal{M}$ with total degree $\leq \ell$ reads

$$\mathcal{S}_{\ell}^0 := \{v : \Omega \rightarrow \mathbb{R} \mid v|_K \in \mathbb{P}_{\ell}(K) \text{ for all } K \in \mathcal{M}\}.$$

The approximation of the pressure space involved in the Stokes equations (2.1) motivates the use of the one-codimensional subspace

$$\widehat{S}_\ell^0 := S_\ell^0 \cap L_0^2(\Omega).$$

We shall repeatedly make use of the following integration by parts formula:

$$\int_{\Omega} (\operatorname{div}_{\mathcal{M}} v) q = - \int_{\Omega} v \cdot \nabla_{\mathcal{M}} q + \int_{\Sigma} \llbracket v \rrbracket \cdot n \llbracket q \rrbracket + \int_{\Sigma \setminus \partial\Omega} \llbracket v \rrbracket \cdot n \llbracket q \rrbracket, \quad (2.4)$$

where $v \in (H_0^1(\Omega) + S_\ell^0)^d$ and $q \in S_{\ell-1}^0$, see, e.g., [1, equation (3.6)].

2.3 Discontinuous Galerkin Discretization

We consider a discontinuous Galerkin (dG) discretization of order $\ell \in \mathbb{N}$ of the Stokes equations (see, for instance, [14]) that builds on the bilinear forms $a_{\text{dG}} : (S_\ell^0)^d \times (S_\ell^0)^d \rightarrow \mathbb{R}$ and $b_{\text{dG}} : (S_\ell^0)^d \times \widehat{S}_{\ell-1}^0 \rightarrow \mathbb{R}$ given by

$$a_{\text{dG}}(w, v) := \int_{\Omega} \nabla_{\mathcal{M}} w : \nabla_{\mathcal{M}} v - \int_{\Sigma} \llbracket \nabla w \rrbracket n \cdot \llbracket v \rrbracket - \int_{\Sigma} \llbracket w \rrbracket \cdot \llbracket \nabla v \rrbracket n + \int_{\Sigma} \frac{\eta}{h} \llbracket w \rrbracket \cdot \llbracket v \rrbracket \quad (2.5)$$

and

$$b_{\text{dG}}(w, q) := - \int_{\Omega} q \operatorname{div}_{\mathcal{M}} w + \int_{\Sigma} \llbracket w \rrbracket \cdot n \llbracket q \rrbracket,$$

where $\eta > 0$ is a penalty parameter.

Motivated by the abstract results in [25], we let $E_{\text{dG}} : (S_\ell^0)^d \rightarrow H_0^1(\Omega)^d$ be a linear operator and consider the following dG discretization of the Stokes equations (2.1): find a discrete velocity $u_{\text{dG}} \in (S_\ell^0)^d$ and a discrete pressure $p_{\text{dG}} \in \widehat{S}_{\ell-1}^0$ such that

$$\begin{cases} \mu a_{\text{dG}}(u_{\text{dG}}, v) + b_{\text{dG}}(v, p_{\text{dG}}) = \langle f, E_{\text{dG}} v \rangle & \text{for all } v \in (S_\ell^0)^d, \\ b_{\text{dG}}(u_{\text{dG}}, q) = 0 & \text{for all } q \in \widehat{S}_{\ell-1}^0. \end{cases} \quad (2.6)$$

Introducing the discrete divergence $\operatorname{div}_{\text{dG}} : (S_\ell^0)^d \rightarrow \widehat{S}_{\ell-1}^0$ through the problem

$$\int_{\Omega} q \operatorname{div}_{\text{dG}} w = -b_{\text{dG}}(w, q), \quad q \in \widehat{S}_{\ell-1}^0, \quad (2.7)$$

for all $w \in (S_\ell^0)^d$, we can equivalently rewrite (2.6) as follows:

$$\begin{cases} \mu a_{\text{dG}}(u_{\text{dG}}, v) - \int_{\Omega} p_{\text{dG}} \operatorname{div}_{\text{dG}} v = \langle f, E_{\text{dG}} v \rangle & \text{for all } v \in (S_\ell^0)^d, \\ \int_{\Omega} q \operatorname{div}_{\text{dG}} u_{\text{dG}} = 0 & \text{for all } q \in \widehat{S}_{\ell-1}^0. \end{cases}$$

This shows that

$$u_{\text{dG}} \in Z_{\text{dG}} := \{w \in (S_\ell^0)^d \mid \operatorname{div}_{\text{dG}} w = 0\}, \quad (2.8)$$

i.e. the discrete velocity u_{dG} belongs to the kernel of the discrete divergence.

Remark 1 (Alternative Definition of $\operatorname{div}_{\text{dG}}$). Note that we could equivalently define the discrete divergence as the linear operator $\operatorname{div}_{\text{dG}} : (S_\ell^0)^d \rightarrow S_{\ell-1}^0$ given by

$$\int_{\Omega} q \operatorname{div}_{\text{dG}} w = \int_{\Omega} q \operatorname{div}_{\mathcal{M}} w - \int_{\Sigma} \llbracket w \rrbracket \cdot n \llbracket q \rrbracket \quad \text{for all } q \in S_{\ell-1}^0.$$

Indeed, testing with $q = 1$ and integrating by parts as in (2.4), we see that

$$\int_{\Omega} \operatorname{div}_{\text{dG}} w = \int_{\Omega} \operatorname{div}_{\mathcal{M}} w - \int_{\Sigma} \llbracket w \rrbracket \cdot n = 0$$

for all $w \in (S_\ell^0)^d$. This proves that $\operatorname{div}_{\text{dG}} w \in \widehat{S}_{\ell-1}^0$. Then, testing with $q \in \widehat{S}_{\ell-1}^0$, we retrieve (2.7).

To assess the quality of the discretization (2.6), we introduce the scalar product

$$(w, v)_{\text{dG}} := \int_{\Omega} \nabla_{\mathcal{M}} w : \nabla_{\mathcal{M}} v + \int_{\Sigma} \frac{\eta}{h} \llbracket w \rrbracket \cdot \llbracket v \rrbracket, \quad w, v \in H_0^1(\Omega)^d + (S_\ell^0)^d,$$

where the penalty parameter η is the same as in (2.5). We measure the velocity error $u - u_{\text{dG}}$ in the norm $\|\cdot\|_{\text{dG}}$ induced by $(\cdot, \cdot)_{\text{dG}}$, that is an extension of the norm $\|\nabla \cdot\|_{L^2(\Omega)}$ to $(H_0^1(\Omega) + S_\ell^0)^d$. Since $\widehat{S}_{\ell-1}^0 \subseteq L^2(\Omega)$, we measure the pressure error $p - p_{\text{dG}}$ in the L^2 -norm.

Remark 2 (Notation for dG Discretization). The label “dG” identifies all objects and quantities that specifically depend on the discretization (2.6). In most (but not all) cases, such objects and quantities depend on the penalty parameter η .

Remark 3 (Comparison with Conforming and Nonconforming Discretizations). One main advantage of dG discretizations of the Stokes equations is that they are inf-sup stable for all polynomial degrees $\ell \geq 1$, irrespective of the underlying mesh, cf. (2.10c) below. Nonconforming discretizations based on the same pressure space, like, e.g., [3, 8, 9], have the disadvantage that the construction of the velocity space is not straight-forward for $\ell > 1$, in particular if $d = 3$. Discretizations based on the conforming Scott–Vogelius pair also employ a discontinuous pressure space. Such discretizations are known to be inf-sup stable on the Alfeld refinement of any mesh for $\ell \geq d$, see [13]. Thus, for sufficiently large ℓ , the number of degrees of freedom involved in the discretization is approximately $(d + 1)$ times higher than in dG discretizations. For $\ell < d$, the inf-sup stability of the Scott–Vogelius pair requires even more complicated mesh refinements and the elimination of local spurious pressure modes, see [12].

In what follows, we write C for a positive nondecreasing function of the shape constant $\gamma_{\mathcal{M}}$ of $\mathcal{M}$. Such function may depend also on other parameters (like Ω , d , or ℓ) but is independent of the viscosity μ and the penalty parameter η . Furthermore, the value of C does not need to be the same at different occurrences. We sometimes abbreviate $A \leq CB$ as $A \lesssim B$.

2.4 Stability

The so-called inverse trace inequality [10, Lemma 1.46] implies that there is a constant $\overline{\eta} > 0$, depending only on the shape parameter of $\mathcal{M}$ and the polynomial degree ℓ , such that

$$\int_{\Sigma} h |\llbracket v \rrbracket|^2 \leq \overline{\eta} \|v\|_{L^2(\Omega)}^2, \quad v \in (S_\ell^0)^{d \times d}. \quad (2.9)$$

Hence, simple algebraic manipulations reveal that the form a_{dG} is bounded and coercive. More precisely, we have

$$a_{\text{dG}}(w, v) \leq \overline{\alpha}_{\text{dG}} \|w\|_{\text{dG}} \|v\|_{\text{dG}}, \quad \overline{\alpha}_{\text{dG}} := 1 + \sqrt{\frac{\overline{\eta}}{\eta}}, \quad (2.10a)$$

$$a_{\text{dG}}(w, w) \geq \underline{\alpha}_{\text{dG}} \|w\|_{\text{dG}}^2, \quad \underline{\alpha}_{\text{dG}} := 1 - \sqrt{\frac{\overline{\eta}}{\eta}}, \quad (2.10b)$$

for all $w, v \in (S_\ell^0)^d$. Furthermore, the form b_{dG} is inf-sup stable, in that

$$\beta_{\text{dG}} \|q\|_{L^2(\Omega)} \leq \sup_{w \in (S_\ell^0)^d} \frac{b_{\text{dG}}(w, q)}{\|w\|_{\text{dG}}}, \quad \beta_{\text{dG}}^{-1} \lesssim \max\{1, \sqrt{\overline{\eta}}\}, \quad (2.10c)$$

for all $q \in \widehat{S}_{\ell-1}^0$, see, e.g., [16, Section 4.4]. Note that, without loss of generality, we can assume $\beta_{\text{dG}} \leq 1$.

The following discrete counterpart of (2.2) follows from (2.10) and the theory of saddle point problems. The discrete stability constant involves, in particular, the operator norm of E_{dG}

$$\|E_{\text{dG}}\| := \|E_{\text{dG}}\|_{\mathcal{L}((S_\ell^0)^d, H_0^1(\Omega)^d)}.$$

Lemma 4 (Discrete Well-Posedness and Stability). *Let $\bar{\eta} > 0$ be as in (2.9) and assume $\eta > \bar{\eta}$. The discretization (2.6), with viscosity $\mu > 0$ and load $f \in H^{-1}(\Omega)$, is uniquely solvable and its solution $(u_{\text{dG}}, p_{\text{dG}})$ satisfies the a priori estimates*

$$\mu \|u_{\text{dG}}\|_{\text{dG}} \leq \frac{1}{\underline{\alpha}_{\text{dG}}} \|E_{\text{dG}}\| \|f\|_{H^{-1}(\Omega)} \quad \text{and} \quad \|p_{\text{dG}}\|_{L^2(\Omega)} \leq \frac{2\bar{\alpha}_{\text{dG}}}{\underline{\alpha}_{\text{dG}}\beta_{\text{dG}}} \|E_{\text{dG}}\| \|f\|_{H^{-1}(\Omega)}.$$

Proof. Since $(S_\ell^0)^d$ is finite-dimensional, the operator E_{dG} is bounded. This implies that the adjoint operator E_{dG}^* is well-defined and that the load in the first equation of (2.6) is $E_{\text{dG}}^* f$. Then [4, Theorem 4.2.3] implies that (2.6) is uniquely solvable, as a consequence of (2.10), and yields the a priori estimates

$$\mu \|u_{\text{dG}}\|_{\text{dG}} \leq \frac{1}{\underline{\alpha}_{\text{dG}}} \|E_{\text{dG}}^* f\| \quad \text{and} \quad \|p_{\text{dG}}\|_{L^2(\Omega)} \leq \frac{2\bar{\alpha}_{\text{dG}}}{\underline{\alpha}_{\text{dG}}\beta_{\text{dG}}} \|E_{\text{dG}}^* f\|$$

where $\|E_{\text{dG}}^* f\|$ is the norm of the functional $E_{\text{dG}}^* f$ in the dual space of $(S_\ell^0)^d$. We conclude by recalling that the operator norm E_{dG}^* coincides with the one of E_{dG} , see [6, Remark 2.16]. $\square$

A discrete counterpart of (2.3) additionally holds, under the assumption that E_{dG} maps discretely divergence-free functions into exactly divergence-free functions. To our best knowledge, the importance of this condition was first pointed out in [19].

Lemma 5 (Stability of the Discrete Velocity). *Under the assumptions of Lemma 4, for any load $f \in H^{-1}(\Omega)$ the discrete velocity $u_{\text{dG}} \in (S_\ell^0)^d$ in (2.6) additionally enjoys the a priori estimate*

$$\mu \|u_{\text{dG}}\|_{\text{dG}} \leq \frac{\|E_{\text{dG}}\|}{\underline{\alpha}_{\text{dG}}} \|f\|_Z \quad (2.11)$$

if and only if

$$E_{\text{dG}}(Z_{\text{dG}}) \subseteq Z. \quad (2.12)$$

Proof. Assume first that (2.12) holds. Testing the first equation of (2.6) with the elements of Z_{dG} , we see that u_{dG} solves the reduced problem

$$\mu a_{\text{dG}}(u_{\text{dG}}, v) = \langle f, E_{\text{dG}} v \rangle \quad \text{for all } v \in Z_{\text{dG}}.$$

In view of (2.8), we are allowed to set $v = u_{\text{dG}}$ and exploit the coercivity (2.10b) of a_{dG}

$$\mu \underline{\alpha}_{\text{dG}} \|u_{\text{dG}}\|_{\text{dG}}^2 \leq \langle f, E_{\text{dG}} u_{\text{dG}} \rangle.$$

Then the inclusion $E_{\text{dG}} u_{\text{dG}} \in Z$ implies

$$\langle f, E_{\text{dG}} u_{\text{dG}} \rangle \leq \|f\|_Z \|E_{\text{dG}} u_{\text{dG}}\|.$$

We derive the claimed a priori estimate in view of the boundedness of E_{dG} .

Conversely, assume (2.11) holds and there is $v \in Z_{\text{dG}}$ such that $\text{div } E_{\text{dG}} v \neq 0$. Set $f := \nabla(\text{div } E_{\text{dG}} v) \in H^{-1}(\Omega)$. On the one hand, we have $f|_Z = 0$, so that (2.11) implies $u_{\text{dG}} = 0$. On the other hand, the boundedness of a_{dG} and the first equation of (2.6) reveal that

$$\mu \bar{\alpha}_{\text{dG}} \|u_{\text{dG}}\|_{\text{dG}} \|v\|_{\text{dG}} \geq \langle f, E_{\text{dG}} v \rangle = \|\text{div } E_{\text{dG}} v\|_{L^2(\Omega)}^2 \neq 0.$$

This contradiction confirms that E_{dG} maps Z_{dG} into Z whenever (2.11) holds. $\square$

Remark 6 (Pressure Robustness). The a priori estimate (2.3) reveals that the velocity u in the Stokes equations (2.1) solely depends on $f|_Z$. In particular, this entails that u is invariant with respect to irrotational perturbations of f , which only affect the pressure p , see Linke [19]. Whenever the estimate (2.11) holds, the discretization (2.6) reproduces such invariant property and we call it ‘pressure robust’. We refer to [16] and to the references therein for an extensive discussion on the importance of pressure robustness in the discretization of the (Navier–)Stokes equations.

2.5 Quasi-Optimality

We now look for conditions ensuring that the discretization (2.6) enjoys (1.2). To this end, we first investigate the approximation of the velocity field u in (2.1) by Z_{dG} , i.e. by discretely divergence-free velocity fields. This is a standard question motivated by the inclusion (2.8) and several related results are available in the literature. We refer to [5, Theorem 12.5.17] for conforming discretizations and to [23, Lemma 8.1] for dG discretizations.

Lemma 7 (Approximation by Z_{dG}). *Let $u \in H_0^1(\Omega)^d$ be the velocity solving (2.1). Then there is a constant δ_{dG} such that*

$$\inf_{z \in Z_{\text{dG}}} \|u - z\|_{\text{dG}} \leq \delta_{\text{dG}} \inf_{w \in (S_\ell^0)^d} \|u - w\|_{\text{dG}}.$$

Moreover, it holds $\delta_{\text{dG}} \leq 1 + C\beta_{\text{dG}}^{-1}$.

Proof. Let $w \in (S_\ell^0)^d$ be given and denote by $Z_{\text{dG}}^\perp$ the orthogonal complement of Z_{dG} with respect to the scalar product $(\cdot, \cdot)_{\text{dG}}$. Inequality (2.10c) implies that $Z_{\text{dG}}^\perp$ and $\widehat{S}_{\ell-1}^0$ have the same space dimension and

$$\beta_{\text{dG}} \|q\|_{L^2(\Omega)} \leq \sup_{\widetilde{w} \in Z_{\text{dG}}^\perp} \frac{b_{\text{dG}}(\widetilde{w}, q)}{\|\widetilde{w}\|_{\text{dG}}},$$

cf. [5, Chapter 12.5]. Then the Banach–Nečas theorem (see, e.g., [11, Theorem 2.6]) ensures the existence of a unique solution $\widetilde{w} \in Z_{\text{dG}}^\perp$ to the problem

$$b_{\text{dG}}(\widetilde{w}, q) = b_{\text{dG}}(w, q) \quad \text{for all } q \in \widehat{S}_{\ell-1}^0,$$

together with the estimate

$$\beta_{\text{dG}} \|\widetilde{w}\|_{\text{dG}} \leq \|b_{\text{dG}}(w, \cdot)\|_{(\widehat{S}_{\ell-1}^0)'}. \quad (2.11)$$

Recall that u is in $H_0^1(\Omega)$ and divergence-free, in view of the second equation of (2.1). Hence, for all $q \in \widehat{S}_{\ell-1}^0$, we have

$$\begin{aligned} b_{\text{dG}}(w, q) &= \int_{\Omega} \operatorname{div}_{\mathcal{M}}(u - w)q - \int_{\Sigma} \llbracket u - w \rrbracket \cdot n \llbracket q \rrbracket \\ &\leq \|u - w\|_{\text{dG}} \|q\|_{L^2(\Omega)}, \end{aligned}$$

where we have used the inverse trace inequality (2.9) for the term involving $\llbracket q \rrbracket$. This estimate and the previous one entail that $\beta_{\text{dG}} \|\widetilde{w}\|_{\text{dG}} \leq C\|u - w\|_{\text{dG}}$. Next, we set $z := w - \widetilde{w}$. By definition, we have $b_{\text{dG}}(z, \cdot) = 0$, showing that $z \in Z_{\text{dG}}$. Moreover, it holds

$$\|u - z\|_{\text{dG}} \leq \|u - w\|_{\text{dG}} + \|\widetilde{w}\|_{\text{dG}} \leq (1 + C\beta_{\text{dG}}^{-1})\|u - w\|_{\text{dG}}.$$

We conclude taking the infimum over all $w \in (S_\ell^0)^d$. $\square$

Remark 8 (Size of δ_{dG}). The bound of δ_{dG} in the above lemma is known to be potentially pessimistic if β_{dG} is close to zero as, for instance, in channel-like stretched domains. A sharper bound of δ_{dG} could be obtained in terms of the norm of a Fortin operator by arguing in the spirit of [16, Remark 4.1].

After this preparation, we observe that the dG discretization (2.6) fits into the abstract framework of [17, Section 2]. Hence, applying [17, Lemma 2.6], we derive that the following consistency conditions are necessary for quasi-optimality (1.2)

$$a_{\text{dG}}(w, v) = \int_{\Omega} \nabla w : \nabla E_{\text{dG}} v \quad \text{for all } v \in (S_\ell^0)^d, \quad (2.13a)$$

$$b_{\text{dG}}(w, q) = - \int_{\Omega} q \operatorname{div} E_{\text{dG}} w \quad \text{for all } w \in (S_\ell^0)^d, q \in \widehat{S}_{\ell-1}^0. \quad (2.13b)$$

Differently from [17], we deal with these conditions assuming that E_{dG} preserves sufficiently many moments of v on the d -simplices and on the faces of $\mathcal{M}$, in the vein of [26, Section 3.2].

Lemma 9 (Consistency by Moment-Preserving Operators). *Assume that the operator $E_{\text{dG}} : (S_\ell^0)^d \rightarrow H_0^1(\Omega)^d$ is such that*

$$\int_F E_{\text{dG}} v \cdot m_F = \int_F \llbracket v \rrbracket \cdot m_F \quad \text{for all } F \in \mathcal{F}^i, \quad m_F \in \mathbb{P}_{\ell-1}(F)^d, \quad (2.14a)$$

$$\int_K E_{\text{dG}} v \cdot m_K = \int_K v \cdot m_K \quad \text{for all } K \in \mathcal{M}, \quad m_K \in \mathbb{P}_{\ell-2}(K)^d, \quad (2.14b)$$

for all $v \in (S_\ell^0)^d$. Then E_{dG} satisfies conditions (2.13a) and (2.13b).

Proof. Let $w \in (S_\ell^0)^d$ and $q \in \widehat{S}_{\ell-1}^0$. The integration by parts formula (2.4) yields

$$b_{\text{dG}}(w, q) = \int_{\Omega} w \cdot \nabla_{\mathcal{M}} q - \int_{\Sigma \setminus \partial\Omega} \llbracket w \rrbracket \cdot n \llbracket q \rrbracket.$$

In view of (2.14), we can replace w by $E_{\text{dG}} w$ in this identity. Then we integrate back by parts and note that $\llbracket E_{\text{dG}} w \rrbracket = 0$ on Σ , because of the inclusion $E_{\text{dG}} w \in H_0^1(\Omega)^d$,

$$b_{\text{dG}}(w, q) = \int_{\Omega} E_{\text{dG}} w \cdot \nabla_{\mathcal{M}} q - \int_{\Sigma \setminus \partial\Omega} E_{\text{dG}} w \cdot n \llbracket q \rrbracket = - \int_{\Omega} q \operatorname{div} E_{\text{dG}} w.$$

This entails that (2.13b) holds. Arguing similarly, we infer that

$$a_{\text{dG}}(w, v) = \int_{\Omega} \nabla_{\mathcal{M}} w : \nabla E_{\text{dG}} v - \int_{\Sigma} \llbracket w \rrbracket \cdot \llbracket \nabla v \rrbracket n + \int_{\Sigma} \frac{\eta}{h} \llbracket w \rrbracket \cdot \llbracket v \rrbracket \quad (2.15)$$

for all $w, v \in (S_\ell^0)^d$, cf. [26, Lemma 3.1]. Hence, we conclude that (2.13a) holds, because $\llbracket w \rrbracket = 0$ on Σ in view of the inclusion $w \in Z$. $\square$

Remark 10 (Alternative Approach to Consistency). The implication (2.14) $\Rightarrow$ (2.13) stated in the previous lemma relies on our choice of the forms a_{dG} and b_{dG} and fails to hold for different discretizations. Roughly speaking, this happens whenever some sort of reduced integration of the divergence is involved. In such cases the consistency conditions (2.13) need to be accommodated differently, for instance by the augmented Lagrangian formulation proposed in [17].

The next theorem states that (2.14) is indeed a sufficient condition for quasi-optimality. The essence of this result and a partial proof can be found also in [2, Section 6].

Theorem 11 (Quasi-Optimality). *Assume that the operator E_{dG} satisfies (2.14) for all $v \in (S_\ell^0)^d$. Moreover, let $\eta > \bar{\eta}$, where $\bar{\eta}$ is as in (2.9). Then, denoting by (u, p) and $(u_{\text{dG}}, p_{\text{dG}})$ the solutions of (2.1) and (2.6), respectively, with viscosity $\mu > 0$ and load $f \in H^{-1}(\Omega)$, we have*

$$\mu \|u - u_{\text{dG}}\|_{\text{dG}} \lesssim \frac{1 + \|E_{\text{dG}}\|}{\underline{\alpha}_{\text{dG}}} \left(\delta_{\text{dG}} \mu \inf_{w \in (S_\ell^0)^d} \|u - w\|_{\text{dG}} + \inf_{q \in \widehat{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)} \right)$$

and

$$\|p - p_{\text{dG}}\|_{L^2(\Omega)} \lesssim \frac{(1 + \|E_{\text{dG}}\|)^2}{\underline{\alpha}_{\text{dG}} \beta_{\text{dG}}} \left(\delta_{\text{dG}} \mu \inf_{w \in (S_\ell^0)^d} \|u - w\|_{\text{dG}} + \inf_{q \in \widehat{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)} \right).$$

Proof. We first estimate the velocity error. For this purpose, let $\Pi u \in Z_{\text{dG}}$ be the $(\cdot, \cdot)_{\text{dG}}$ -orthogonal projection of u onto Z_{dG} , that is

$$\int_{\Omega} \nabla_{\mathcal{M}} (\Pi u - u) : \nabla_{\mathcal{M}} v + \int_{\Sigma} \frac{\eta}{h} \llbracket \Pi u \rrbracket \cdot \llbracket v \rrbracket = 0 \quad \text{for all } v \in Z_{\text{dG}}.$$

Setting $z := u_{\text{dG}} - \Pi u$, the coercivity (2.10b) and the first equation of problems (2.1) and (2.6) yield

$$\begin{aligned} \underline{\alpha}_{\text{dG}} \|u_{\text{dG}} - \Pi u\|_{\text{dG}}^2 &\leq \left(\int_{\Omega} \nabla u : \nabla E_{\text{dG}} z - a_{\text{dG}}(\Pi u, z) \right) - \frac{1}{\mu} \left(\int_{\Omega} p \operatorname{div} E_{\text{dG}} z + b_{\text{dG}}(z, p_{\text{dG}}) \right) \\ &=: \mathfrak{T}_1 - \frac{\mathfrak{T}_2}{\mu}. \end{aligned} \quad (2.16)$$

We bound $\mathfrak{T}_1$ according to the definition of Πu , identity (2.15) (whose validity is guaranteed by Lemma 9) and inequality (2.9)

$$\mathfrak{T}_1 = \int_{\Omega} \nabla_{\mathcal{M}}(u - \Pi u) : \nabla_{\mathcal{M}}(E_{\text{dG}}z - z) + \int_{\Sigma} \llbracket \Pi u \rrbracket \cdot \llbracket \nabla z \rrbracket \cdot n \leq (2 + \|E_{\text{dG}}\|) \|u - \Pi u\|_{\text{dG}} \|z\|_{\text{dG}}.$$

We bound $\mathfrak{T}_2$ in view of the inclusion $z \in Z_{\text{dG}}$ (which implies $b_{\text{dG}}(z, p_{\text{dG}}) = 0$), identity (2.13b) (whose validity is guaranteed by Lemma 9) and [20, Lemma 2.1]. Thus, we obtain

$$\mathfrak{T}_2 = \int_{\Omega} (p - q) \operatorname{div} E_{\text{dG}}z \leq \|E_{\text{dG}}\| \|z\|_{\text{dG}} \|p - q\|_{L^2(\Omega)}$$

for all $q \in \tilde{S}_{\ell-1}^0$. We insert the estimates of $\mathfrak{T}_1$ and $\mathfrak{T}_2$ into (2.16) and apply the triangle inequality to obtain

$$\|u - u_{\text{dG}}\|_{\text{dG}} \leq \frac{3 + \|E_{\text{dG}}\|}{\underline{\alpha}_{\text{dG}}} \inf_{z \in Z_{\text{dG}}} \|u - z\|_{\text{dG}} + \frac{\|E_{\text{dG}}\|}{\mu \underline{\alpha}_{\text{dG}}} \inf_{q \in \tilde{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)},$$

where we have used $\underline{\alpha}_{\text{dG}} \leq 1$. We derive the claimed estimate of the velocity error by invoking Lemma 7.

Next, in order to estimate the pressure error, let $Rp \in \tilde{S}_{\ell-1}^0$ be the L^2 -orthogonal projection of p onto $\tilde{S}_{\ell-1}^0$. The inf-sup stability (2.10c) and the triangle inequality yield

$$\|p - p_{\text{dG}}\|_{L^2(\Omega)} \leq \|p - Rp\|_{L^2(\Omega)} + \frac{1}{\beta_{\text{dG}}} \sup_{v \in (S_{\ell}^0)^d} \frac{b_{\text{dG}}(v, p_{\text{dG}} - Rp)}{\|v\|_{\text{dG}}}. \quad (2.17)$$

Let $v \in (S_{\ell}^0)^d$. The first equations of problems (2.1) and (2.6) reveal

$$\begin{aligned} b_{\text{dG}}(v, p_{\text{dG}} - Rp) &= \mu \left(\int_{\Omega} \nabla u : \nabla E_{\text{dG}}v - a_{\text{dG}}(u_{\text{dG}}, v) \right) - \left(\int_{\Omega} p \operatorname{div} E_{\text{dG}}v + b_{\text{dG}}(v, Rp) \right) \\ &=: \mu \mathfrak{U}_1 + \mathfrak{U}_2. \end{aligned} \quad (2.18)$$

We bound $\mathfrak{U}_1$ according to identity (2.15) (which holds in view of Lemma 9) and inequality (2.9)

$$\begin{aligned} \mathfrak{U}_1 &= \int_{\Omega} \nabla_{\mathcal{M}}(u - u_{\text{dG}}) : \nabla E_{\text{dG}}v + \int_{\Sigma} \llbracket u_{\text{dG}} \rrbracket \cdot \llbracket \nabla v \rrbracket \cdot n - \int_{\Sigma} \frac{\eta}{h} \llbracket u_{\text{dG}} \rrbracket \cdot \llbracket v \rrbracket \\ &\leq (2 + \|E_{\text{dG}}\|) \|u - u_{\text{dG}}\|_{\text{dG}} \|v\|_{\text{dG}}. \end{aligned}$$

We bound $\mathfrak{U}_2$ making use of identity (2.13b) (which holds in view of Lemma 9) and [20, Lemma 2.1]

$$\mathfrak{U}_2 = \int_{\Omega} (p - Rp) \operatorname{div} E_{\text{dG}}v \leq \|E_{\text{dG}}\| \|v\|_{\text{dG}} \|p - Rp\|_{L^2(\Omega)}.$$

We insert the estimates of $\mathfrak{U}_1$ and $\mathfrak{U}_2$ into (2.17) and (2.18) to obtain

$$\|p - p_{\text{dG}}\|_{L^2(\Omega)} \leq \mu \frac{2 + \|E_{\text{dG}}\|}{\beta_{\text{dG}}} \|u - u_{\text{dG}}\|_{\text{dG}} + \frac{1 + \|E_{\text{dG}}\|}{\beta_{\text{dG}}} \inf_{q \in \tilde{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)}.$$

We derive the claimed estimate of the pressure error by means of the previous estimate of the velocity error. $\square$

2.6 Quasi-Optimality and Pressure Robustness

The assumptions in Theorem 11 do not guarantee that the discretization (2.6) is pressure robust in the sense of (1.3). We illustrate this by a numerical experiment in Section 4.2. Similarly as in [17], we achieve pressure robustness by the additional assumption that the operator E_{dG} preserves the discrete divergence. Recalling the definition of $\operatorname{div}_{\text{dG}}$ in (2.7), this corresponds to prescribing a reinforced version of (2.13b).

Theorem 12 (Quasi-Optimality and Pressure Robustness). *Assume that the operator E_{dG} satisfies (2.14) and*

$$\operatorname{div} E_{\text{dG}} v = \operatorname{div}_{\text{dG}} v \quad (2.19)$$

for all $v \in (S_\ell^0)^d$. Moreover, let $\eta > \bar{\eta}$, where $\bar{\eta}$ is as in (2.9). Then, denoting by (u, p) and $(u_{\text{dG}}, p_{\text{dG}})$ the solutions of (2.1) and (2.6), respectively, with viscosity $\mu > 0$ and load $f \in H^{-1}(\Omega)$, we have

$$\|u - u_{\text{dG}}\|_{\text{dG}} \leq C \delta_{\text{dG}} \frac{1 + \|E_{\text{dG}}\|}{\underline{\alpha}_{\text{dG}}} \inf_{w \in (S_\ell^0)^d} \|u - w\|_{\text{dG}}$$

and

$$\|p - p_{\text{dG}}\|_{L^2(\Omega)} \leq C \delta_{\text{dG}} \frac{(1 + \|E_{\text{dG}}\|)^2}{\underline{\alpha}_{\text{dG}} \beta_{\text{dG}}} \mu \inf_{w \in (S_\ell^0)^d} \|u - w\|_{\text{dG}} + \inf_{q \in \tilde{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)}.$$

Proof. The proof is the same as for Theorem 11, with the only difference that we have $\mathfrak{T}_2 = 0$ and $\mathfrak{U}_2 = 0$ in (2.16) and (2.18), respectively, as a consequence of (2.19). $\square$

3 A Moment- and Divergence-Preserving Operator

Motivated by the error estimates in Theorem 12, we now aim at designing a linear operator

$$E_{\text{dG}} : (S_\ell^0)^d \rightarrow H_0^1(\Omega)^d$$

which satisfies the following conditions:

$$E_{\text{dG}} \text{ is stable, in that } \|E_{\text{dG}}\| \leq C, \quad (3.1a)$$

$$E_{\text{dG}} \text{ preserves } \mathbb{P}_{\ell-1}(F)^d\text{-moments on each } F \in \mathcal{F}^i, \text{ see (2.14a),} \quad (3.1b)$$

$$E_{\text{dG}} \text{ preserves the discrete divergence } \operatorname{div}_{\text{dG}}, \text{ see (2.19),} \quad (3.1c)$$

$$E_{\text{dG}} \text{ preserves } \mathbb{P}_{\ell-2}(K)^d\text{-moments in each } K \in \mathcal{M}, \text{ see (2.14b).} \quad (3.1d)$$

We restrict ourselves to the case $d = 2$, in order to keep the discussion as easy as possible. In Section 3.7, we discuss the differences in the design for $d = 3$.

3.1 Outline of the Construction

We first outline the strategy underlying our construction before we enter into the technical details. We shall obtain E_{dG} from the combination of four operators, namely

$$E_{\text{dG}} := E_1 + E_2 + E_3 + E_4. \quad (3.2)$$

Our construction has a recursive structure in the sense that the definition of E_i , $i \in \{2, \dots, 4\}$, involves the one of $E_1, \dots, E_{i-1}$. The role of each summand in (3.2) can be summarized as follows.

- The first operator E_1 maps $(S_\ell^0)^2$ into $(S_\ell^0 \cap H_0^1(\Omega))^2$ by a simple averaging technique and is stable, in that (3.1a) holds.
- The second operator preserves the stability of E_1 , while correcting the moments on faces. This is obtained by mapping into a space of face-bubbles. As a result, the sum $E_1 + E_2$ enjoys both (3.1a) and (3.1b).
- The third operator E_3 additionally enforces (3.1c), while preserving the validity of the previous properties. This is achieved by mapping into a space of volume-bubbles.
- Finally, the fourth operator E_4 maps into a space of divergence-free volume-bubbles and is designed to guarantee that E_{dG} enjoys also the last condition prescribed in (3.1d).

For $v \in (S_\ell^0)^2$, the definition of E_1 in a simplex $K \in \mathcal{M}$ involves the values of v in the star around K , i.e. in the neighboring simplices. The operators E_2, E_3 and E_4 are obtained solving local problems on the faces or on the simplices of $\mathcal{M}$. Each local problem is independent of the others and can efficiently be solved by resorting to a reference configuration. Thus, the resulting operator E_{dG} is *computationally feasible*, in the sense that, for any nodal basis function Φ of $(S_\ell^0)^2$, the computation of $E_{\text{dG}}\Phi$ requires only $O(1)$ operations.

3.2 Preliminary Observations

The main difficulty in the construction of E_{dG} is that conditions (3.1b), (3.1c) and (3.1d) are not linearly independent. In fact, prescribing sufficiently many moments of $E_{\text{dG}}v$ on the skeleton of $\mathcal{M}$ as well as the divergence of $E_{\text{dG}}v$ can be expected to prescribe implicitly also the moments of $E_{\text{dG}}v$ times gradients on each simplex of $\mathcal{M}$. The next lemma states this observation more precisely, showing also that the above conditions are at least compatible.

Lemma 13 ($\nabla\mathbb{P}_{\ell-1}(K)$ -Moments). *Let $E : (S_\ell^0)^2 \rightarrow H_0^1(\Omega)^2$ be an operator fulfilling (3.1b) and (3.1c). Then, for all $v \in (S_\ell^0)^2$, $K \in \mathcal{M}$ and $q \in \mathbb{P}_{\ell-1}(K)$, we have*

$$\int_K Ev \cdot \nabla q = \int_K v \cdot \nabla q.$$

Proof. Let $v \in (S_\ell^0)^2$ and $q \in \mathbb{P}_{\ell-1}(K)$ be given. We extend q to $\Omega \setminus K$ by zero. The integration by parts formula (2.4) yields

$$\begin{aligned} \int_K Ev \cdot \nabla q &= - \int_\Omega q \operatorname{div} Ev + \int_{\Sigma \setminus \partial\Omega} Ev \cdot n \llbracket q \rrbracket \\ &= - \int_\Omega q \operatorname{div}_{\text{dG}} v + \int_{\Sigma \setminus \partial\Omega} \llbracket v \rrbracket \cdot n \llbracket q \rrbracket, \end{aligned}$$

where the second identity follows from the assumption that E satisfies (3.1b) and (3.1c). The equivalent definition of the discrete divergence in Remark 1 entails that

$$\int_K Ev \cdot \nabla q = - \int_\Omega q \operatorname{div}_{\mathcal{M}} v + \int_\Sigma \llbracket v \rrbracket \cdot n \llbracket q \rrbracket + \int_{\Sigma \setminus \partial\Omega} \llbracket v \rrbracket \cdot n \llbracket q \rrbracket.$$

We conclude invoking once again the element-wise integration by parts formula and recalling that q vanishes in $\Omega \setminus K$. $\square$

The above lemma suggests that we should enforce (3.1d) only on some complement of $\nabla\mathbb{P}_{\ell-1}(K)$ in $\mathbb{P}_{\ell-2}(K)^2$. We proceed in analogy with [18, Section 4], where a similar issue was encountered. In particular, we shall identify one such complement and construct E_{dG} with the help of the *curl* and *rot* operators, that are defined as

$$\operatorname{curl}(w) := (\partial_2 w, -\partial_1 w) \quad \text{and} \quad \operatorname{rot}(v) := -\partial_2 v_1 + \partial_1 v_2 \quad (3.3)$$

where w and $v = (v_1, v_2)$, respectively, are scalar- and vector-valued functions. Recall that assuming $w \in H_0^1(K)$ and $v \in H^1(K)$, we have

$$\int_K \operatorname{curl}(w) \cdot v = \int_K w \operatorname{rot}(v) \quad (3.4)$$

for all $K \in \mathcal{M}$. Moreover, it holds

$$\operatorname{div}(\operatorname{curl}(v)) = 0. \quad (3.5)$$

Recall the convention $\mathbb{P}_{-1} = \{0\}$. The next lemma provides the desired decomposition of $\mathbb{P}_{\ell-2}(K)^2$.

Lemma 14 (Decomposition of Vector-Valued Polynomials). *For all $k \geq 0$ and $K \in \mathcal{M}$, define*

$$x^\perp \mathbb{P}_{k-1}(K) := \{x^\perp r := (-x_2 r, x_1 r) \mid r \in \mathbb{P}_{k-1}(K)\}.$$

The operator $\operatorname{rot} : \mathbb{P}_k(K)^2 \rightarrow \mathbb{P}_{k-1}(K)$ is injective on $x^\perp \mathbb{P}_{k-1}(K)$ and its kernel coincides with $\nabla\mathbb{P}_{k+1}(K)$. As a consequence, we have

$$\mathbb{P}_k(K)^2 = \nabla\mathbb{P}_{k+1}(K) \oplus x^\perp \mathbb{P}_{k-1}(K).$$

Proof. Assume $k \geq 1$, since the claim is clear for $k = 0$. Let $\operatorname{rot}(x^\perp r) = 0$ for some $r = \sum_{|\alpha| \leq k-1} a_\alpha x^\alpha \in \mathbb{P}_{k-1}(K)$. We infer $\sum_{|\alpha| \leq k-1} (2 + |\alpha|) a_\alpha x^\alpha = 0$, showing that $r = 0$. This proves the injectivity of rot on $x^\perp \mathbb{P}_{k-1}(K)$. Next,

the fact that the kernel of rot on $\mathbb{P}_k(K)^2$ coincides with $\nabla \mathbb{P}_{k+1}(K)$ is a standard result from vector calculus. This entails that $\nabla \mathbb{P}_{k+1}(K) \cap x^\perp \mathbb{P}_{k-1}(K) = \{0\}$. Then the claimed decomposition of $\mathbb{P}_k(K)^2$ follows from a dimensional argument. $\square$

As mentioned before, the construction of the operators E_3 and E_4 in (3.2) involves the solution of local problems on each triangle in $\mathcal{M}$. For both theoretical and computational convenience, we shall formulate such problems on a reference triangle K_{ref} , with the help of the Piola's transformations, see, e.g., [4, Section 2.1.3]. Hence, for all $K \in \mathcal{M}$, we fix a one-to-one affine mapping $F_K : K_{\text{ref}} \rightarrow K$, with Jacobian matrix DF_K . We set $J_K := |\det DF_K|$. Note that DF_K is a constant invertible matrix and that J_K is a positive constant.

The contravariant and the covariant Piola's transformations, respectively, map functions $v_{\text{ref}}, w_{\text{ref}}$ from $H^1(K_{\text{ref}})^2$ into $H^1(K)^2$ and are given by

$$\mathcal{P}_K^{\text{con}} v_{\text{ref}} := J_K^{-1} DF_K (v_{\text{ref}} \circ F_K^{-1}) \quad \text{and} \quad \mathcal{P}_K^{\text{cov}} w_{\text{ref}} := DF_K^{-T} (w_{\text{ref}} \circ F_K^{-1}). \quad (3.6)$$

Remarkably, we have

$$\int_K \mathcal{P}_K^{\text{con}} v_{\text{ref}} \cdot \mathcal{P}_K^{\text{cov}} w_{\text{ref}} = \int_{K_{\text{ref}}} v_{\text{ref}} \cdot w_{\text{ref}}. \quad (3.7)$$

Moreover, the contravariant Piola's transformation is such that

$$\text{div}(\mathcal{P}_K^{\text{con}} v_{\text{ref}}) = J_K^{-1} (\text{div } v_{\text{ref}}) \circ F_K^{-1} \quad (3.8)$$

and

$$\|\mathcal{P}_K^{\text{con}} v_{\text{ref}}\|_{L^2(K)} \leq J_K^{-\frac{1}{2}} h_K \|v_{\text{ref}}\|_{L^2(K_{\text{ref}})} \leq C \|\mathcal{P}_K^{\text{con}} v_{\text{ref}}\|_{L^2(K)}. \quad (3.9)$$

3.3 Construction of E_{dG}

We now construct an operator $E_{\text{dG}} : (S_\ell^0)^d \rightarrow H_0^1(\Omega)^d$, $\ell \in \mathbb{N}$, which satisfies (3.1). As stated in (3.2), we set $E_{\text{dG}} := \sum_{i=1}^4 E_i$, where each operator E_i is defined as follows.

Definition of E_1 . Each polynomial in $\mathbb{P}_\ell(K)$, $K \in \mathcal{M}$, is uniquely determined by its point values at the Lagrange nodes $\mathcal{L}_\ell(K)$ of degree ℓ . Recall also that the nodal degrees of freedom of $S_\ell^1 = S_\ell^0 \cap H_0^1(\Omega)$ are given by the evaluations at the points $\mathcal{L}_\ell := \bigcup_{K \in \mathcal{M}} \mathcal{L}_\ell(K) \cap \Omega$. We denote by $\Phi_\ell^z \in S_\ell^1$ the nodal basis function associated with the evaluation at $z \in \mathcal{L}_\ell$, that is $\Phi_\ell^z(y) = \delta_{zy}$ for all $y, z \in \mathcal{L}_\ell$. Then, for $v \in (S_\ell^0)^d$, we let $E_1 v$ be defined by

$$E_1 v := \sum_{z \in \mathcal{L}_\ell} \frac{1}{N_z} \left(\sum_{K \in \mathcal{M}, K \ni z} v|_K(z) \right) \Phi_\ell^z, \quad (3.10)$$

where N_z is the number of triangles in $\mathcal{M}$ touching z . Averaging operators like E_1 or variants are common devices in the context of dG methods, see, e.g., [10, Section 5.5.2].

Definition of E_2 . We define E_2 in the vein of [26, Section 3.2]. For every interior edge $F \in \mathcal{F}^i$, let $K_1, K_2 \in \mathcal{M}$ be such that $F = K_1 \cap K_2$. Denote by $\mathcal{L}_\ell(F) := \mathcal{L}_\ell(K_1) \cap \mathcal{L}_\ell(K_2)$ the Lagrange nodes of degree ℓ on F and let $b_F := \prod_{z \in \mathcal{L}_1(F)} \Phi_1^z$ be the quadratic face bubble supported on $K_1 \cup K_2$. We introduce a linear operator $E_{2,F} : L^2(F)^2 \rightarrow \mathbb{P}_{\ell-1}(F)^2$ by solving the local problem

$$\int_F E_{2,F} v \cdot m_F b_F = \int_F v \cdot m_F \quad \text{for all } m_F \in \mathbb{P}_{\ell-1}(F)^2. \quad (3.11)$$

Then, for $v \in (S_\ell^0)^2$, we set

$$E_2 v := \sum_{F \in \mathcal{F}^i} \sum_{z \in \mathcal{L}_{\ell-1}(F)} E_{2,F}(\llbracket v \rrbracket - E_1 v)(z) \Phi_{\ell-1}^z b_F. \quad (3.12)$$

Note that each summand involves an extension from F to $K_1 \cup K_2$.

Figure 1: Reference triangle K_{ref} (left) and triangulation $\mathcal{M}_{\text{ref}}$ (right).

Definition of E_3 . We define E_3 in the vein of [17, 27]. Let K_{ref} be the reference triangle introduced in Section 3.2. We obtain a triangulation $\mathcal{M}_{\text{ref}}$ of K_{ref} connecting each vertex with the barycenter, see Figure 1. The space $S_{\ell+1}^0(\mathcal{M}_{\text{ref}})$ consists of all piecewise polynomials of degree $\leq (\ell + 1)$ on $\mathcal{M}_{\text{ref}}$. We consider the subspaces

$$S_{\ell+1}^1(\mathcal{M}_{\text{ref}}) := S_{\ell+1}^0(\mathcal{M}_{\text{ref}}) \cap H_0^1(K_{\text{ref}}) \quad \text{and} \quad \widehat{S}_\ell^0(\mathcal{M}_{\text{ref}}) := S_\ell^0(\mathcal{M}_{\text{ref}}) \cap L_0^2(K_{\text{ref}})$$

and introduce a linear operator $E_{3,\text{ref}} : \widehat{S}_\ell^0(\mathcal{M}_{\text{ref}}) \rightarrow S_{\ell+1}^1(\mathcal{M}_{\text{ref}})^2$ by imposing

$$E_{3,\text{ref}}(q_{\text{ref}}) := \operatorname{argmin}\{\|\nabla v_{\text{ref}}\|_{L^2(K_{\text{ref}})}^2 \mid v_{\text{ref}} \in S_{\ell+1}^1(\mathcal{M}_{\text{ref}})^2, \operatorname{div} v_{\text{ref}} = q_{\text{ref}}\}. \quad (3.13)$$

This constrained quadratic minimization problem is uniquely solvable as a consequence of [13, Theorem 3.1]. Note that we can equivalently rewrite (3.13) as a discrete Stokes-like problem, with velocity space $S_{\ell+1}^1(\mathcal{M}_{\text{ref}})^2$, pressure space $\widehat{S}_\ell^0(\mathcal{M}_{\text{ref}})$ and right-hand side zero in the momentum equation and q_{ref} in the continuity equation. Then, for $v \in (S_\ell^0)^2$, we define

$$E_3 v := \sum_{K \in \mathcal{M}} \mathcal{P}_K^{\text{con}} E_{3,\text{ref}} \left(J_K \left(\operatorname{div}_{\text{dG}} v - \sum_{i=1}^2 \operatorname{div} E_i v \right) \circ F_K \right), \quad (3.14)$$

where each summand vanishes on ∂K and is extended by zero outside K . The discussion in the next section confirms that the argument of $E_{3,\text{ref}}$ is indeed an element of $\widehat{S}_\ell^0(\mathcal{M}_{\text{ref}})$.

Definition of E_4 . Denote by b_{ref} the cubic bubble function on K_{ref} , that is obtained by taking the product of the Lagrange basis functions of $\mathbb{P}_1(K_{\text{ref}})$ associated with the evaluations at the vertices of K_{ref} . For $\ell \geq 3$, we introduce a linear operator $E_{4,\text{ref}} : L^2(K_{\text{ref}})^2 \rightarrow x^\perp \mathbb{P}_{\ell-3}(K_{\text{ref}})$ by imposing

$$\int_{K_{\text{ref}}} \operatorname{rot}(E_{4,\text{ref}} q_{\text{ref}}) \operatorname{rot}(m_{\text{ref}}) b_{\text{ref}}^2 = \int_{K_{\text{ref}}} q_{\text{ref}} \cdot m_{\text{ref}} \quad \text{for all } m_{\text{ref}} \in x^\perp \mathbb{P}_{\ell-3}(K_{\text{ref}}). \quad (3.15)$$

Lemma 14 ensures that this problem is uniquely solvable. Then, for $v \in (S_\ell^0)^2$, we define $E_4 v = 0$ if $\ell \in \{1, 2\}$, otherwise

$$E_4 v := \sum_{K \in \mathcal{M}} \mathcal{P}_K^{\text{con}} \operatorname{curl} \left(b_{\text{ref}}^2 \operatorname{rot} E_{4,\text{ref}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \right), \quad (3.16)$$

where each summand vanishes on ∂K and is extended by zero outside K .

3.4 Preservation Properties of E_{dG}

In this subsection we prove that the operator E_{dG} defined above satisfies conditions (3.1b), (3.1c) and (3.1d), i.e. it preserves the discrete divergence and all the prescribed moments on the faces and the triangles of $\mathcal{M}$. For this purpose, we make use of the following integration by parts formula, which generalizes Lemma 13.

Lemma 15. Let $E : (S_\ell^0)^2 \rightarrow H_0^1(\Omega)^2$ be a linear operator satisfying (3.1b). Then, for all $v \in (S_\ell^0)^2$, $K \in \mathcal{M}$ and $q \in \mathbb{P}_{\ell-1}(K)$, we have

$$\int_K (\operatorname{div}_{\text{dG}} v - \operatorname{div} E v) q = - \int_K (v - E v) \cdot \nabla q.$$

Proof. Proceed as in the proof of Lemma 13, without assuming that E satisfies condition (3.1c). $\square$

We are now prepared to prove the claimed properties of E_{dG} .

Theorem 16 (Preservation Properties of E_{dG}). *The operator E_{dG} defined in Section 3.3 satisfies conditions (3.1b), (3.1c) and (3.1d).*

Proof. Let $v \in (S_\ell^0)^2$. We check one by one the validity of the desired conditions.

Proof of (3.1b). By construction, each summand in the definitions (3.14) and (3.16) of E_3 and E_4 , respectively, is supported in one triangle $K \in \mathcal{M}$ and vanishes on ∂K . This entails that $E_{\text{dG}}v = E_1v + E_2v$ on the skeleton Σ . Moreover, for $F \in \mathcal{F}^i$, we have $(E_2v)|_F = E_{2,F}(\llbracket v \rrbracket - E_1v)b_F$, as a consequence of (3.12). Hence, for all $m_F \in \mathbb{P}_{\ell-1}(F)^2$, the definition of $E_{2,F}$ in (3.11) implies

$$\int_F E_2v \cdot m_F = \int_F E_{2,F}(\llbracket v \rrbracket - E_1v) \cdot m_F b_F = \int_F (\llbracket v \rrbracket - E_1v) \cdot m_F.$$

Rearranging terms, we infer that

$$\int_F E_{\text{dG}}v \cdot m_F = \int_F (E_1v + E_2v) \cdot m_F = \int_F \llbracket v \rrbracket \cdot m_F.$$

Proof of (3.1c). Each summand in the definition (3.16) of E_4 is divergence-free, as a consequence of (3.5) and (3.8). This entails that $\text{div } E_{\text{dG}}v = \sum_{i=1}^3 \text{div } E_i v$ in Ω . Moreover, for $K \in \mathcal{M}$, the identity (3.8) and the definitions (3.13) and (3.14) of $E_{3,\text{ref}}$ and E_3 , respectively, reveal that

$$(\text{div } E_3v)|_K = \left(\text{div}_{\text{dG}} v - \sum_{i=1}^2 \text{div } E_i v \right)|_K.$$

Rearranging terms, we infer that

$$\text{div } E_{\text{dG}}v = \sum_{i=1}^3 \text{div } E_i v = \text{div}_{\text{dG}} v.$$

Proof of (3.1d). For all $K \in \mathcal{M}$, the covariant Piola's transformation $\mathcal{P}_K^{\text{cov}}$ from (3.6) maps $\mathbb{P}_{\ell-2}(K_{\text{ref}})^2$ into $\mathbb{P}_{\ell-2}(K)^2$ and is one-to-one. Then, according to the transformation rule (3.7), we see that the identity

$$\int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} E_{\text{dG}}v \cdot m_{\text{ref}} = \int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} v \cdot m_{\text{ref}} \quad \text{for all } m_{\text{ref}} \in \mathbb{P}_{\ell-2}(K_{\text{ref}})^2, \quad (3.17)$$

is an equivalent formulation of (3.1d). Moreover, according to the decomposition stated in Lemma 14, we can split (3.17) into two independent conditions with test functions in $\nabla \mathbb{P}_{\ell-1}(K_{\text{ref}})$ and $\chi^\perp \mathbb{P}_{\ell-3}(K_{\text{ref}})$, respectively. Let us first assume that $m_{\text{ref}} = \nabla q_{\text{ref}} \in \nabla \mathbb{P}_{\ell-1}(K_{\text{ref}})$. The definition of E_4 in (3.16), the integration by parts rule (3.4) and Lemma 14 imply that

$$\begin{aligned} \int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} E_4v \cdot m_{\text{ref}} &= \int_{K_{\text{ref}}} \text{curl} \left(b_{\text{ref}}^2 \text{rot } E_{4,\text{ref}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \right) \cdot \nabla q_{\text{ref}} \\ &= \int_{K_{\text{ref}}} \text{rot } E_{4,\text{ref}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \text{rot}(\nabla q_{\text{ref}}) b_{\text{ref}}^2 = 0. \end{aligned}$$

Next, recall the definitions of $E_{3,\text{ref}}$ and E_3 in (3.13) and (3.14), respectively. Integrating by parts, changing variables twice and invoking Lemma 15, we obtain

$$\begin{aligned} \int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} E_3v \cdot m_{\text{ref}} &= \int_{K_{\text{ref}}} E_{3,\text{ref}}v \cdot \nabla q_{\text{ref}} \\ &= - \int_{K_{\text{ref}}} (\text{div } E_{3,\text{ref}}v) q_{\text{ref}} = - \int_{K_{\text{ref}}} J_K \left(\text{div}_{\text{dG}} v - \sum_{i=1}^2 \text{div } E_i v \right) \circ F_K q_{\text{ref}} \\ &= - \int_K \left(\text{div}_{\text{dG}} v - \sum_{i=1}^2 \text{div } E_i v \right) q_{\text{ref}} \circ F_K^{-1} = - \int_K \left(v - \sum_{i=1}^2 E_i v \right) \cdot \nabla (q_{\text{ref}} \circ F_K^{-1}) \\ &= \int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^2 E_i v \right) \cdot m_{\text{ref}}. \end{aligned}$$

We combine this identity with the previous one and we rearrange terms according to the definition (3.2) of E_{dG} . Then we infer that (3.17) holds for all $m_{\text{ref}} \in \nabla \mathbb{P}_{\ell-1}(K_{\text{ref}})$. This concludes the proof for $\ell \in \{1, 2\}$. For $\ell \geq 3$, assume further $m_{\text{ref}} \in \chi^\perp \mathbb{P}_{\ell-3}(K_{\text{ref}})$. The definitions of $E_{4,\text{ref}}$ and E_4 in (3.15) and (3.16), respectively, and the integration by parts rule (3.4) reveal that

$$\begin{aligned} \int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} E_4 v \cdot m_{\text{ref}} &= \int_{K_{\text{ref}}} \text{rot} \left(E_{4,\text{ref}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \right) \text{rot}(m_{\text{ref}}) b_{\text{ref}}^2 \\ &= \int_{K_{\text{ref}}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \cdot m_{\text{ref}}. \end{aligned}$$

Rearranging terms, we infer that (3.17) holds for all $m_{\text{ref}} \in \chi^\perp \mathbb{P}_{\ell-3}(K_{\text{ref}})$. Thus, Lemma 14 and the above discussion entail that E_{dG} satisfies condition (3.1d). $\square$

3.5 Stability of E_{dG}

In this subsection we prove that the operator E_{dG} defined in Section 3.3 satisfies condition (3.1a), i.e. it is stable in the norm $\|\cdot\|_{\text{dG}}$ and its stability constant $\|E_{\text{dG}}\|$ is bounded in terms of the shape constant $\gamma_{\mathcal{M}}$ of $\mathcal{M}$ and of the polynomial degree ℓ . We begin by recalling a standard result concerning the operator E_1 defined in (3.10), see, e.g., [10, Section 5.5.2].

Lemma 17 (Local L^2 -Estimate of E_1). *For all $v \in (S_\ell^0)^2$ and $K \in \mathcal{M}$, we have*

$$\|v - E_1 v\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}, F \cap K \neq \emptyset} h_F^{\frac{1}{2}} \|[\![v]\!]\|_{L^2(F)}.$$

Next, we prove that E_{dG} enjoys the same local estimate as E_1 , possibly up to a different constant.

Proposition 18 (Local L^2 -Estimate of E_{dG}). *The operator E_{dG} defined in Section 3.3 is such that, for all $v \in (S_\ell^0)^2$ and $K \in \mathcal{M}$,*

$$\|v - E_{\text{dG}} v\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}, F \cap K \neq \emptyset} h_F^{\frac{1}{2}} \|[\![v]\!]\|_{L^2(F)}.$$

Proof. First of all, we recall that $E_{\text{dG}} = \sum_{i=1}^4 E_i$ and apply the triangle inequality

$$\|v - E_{\text{dG}} v\|_{L^2(K)} \leq \|v - E_1 v\|_{L^2(K)} + \sum_{i=2}^4 \|E_i v\|_{L^2(K)}.$$

According to Lemma 17, we only need to bound the last three summands in the right-hand side. We estimate these terms one by one.

Estimate of E_2 . The definition of E_2 in (3.12) involves an extension from each interior face to the two neighboring triangles. A standard scaling argument reveals that such an extension is bounded, meaning that

$$\|E_2 v\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}^i, F \subseteq \partial K} h_F^{\frac{1}{2}} \|E_{2,F}(\llbracket v \rrbracket - E_1 v) b_F\|_{L^2(F)}.$$

Recalling also the definition of $E_{2,F}$ in (3.11) and the bound $b_F \leq 1$, we infer that

$$\|E_{2,F}(\llbracket v \rrbracket - E_1 v) b_F\|_{L^2(F)} \leq \|\llbracket v \rrbracket - E_1 v\|_{L^2(F)}$$

for all $F \in \mathcal{F}^i$ with $F \subseteq \partial K$. We insert this estimate into the previous one. Then we observe that

$$|\llbracket v \rrbracket - v_{|K}| = \frac{1}{2} |[\![v]\!]|$$

on each face F involved in the above summation. This fact and an inverse trace inequality entail that

$$\|E_2 v\|_{L^2(K)} \leq C \left(\|v - E_1 v\|_{L^2(K)} + \sum_{F \in \mathcal{F}^i, F \subseteq \partial K} h_F^{\frac{1}{2}} \|[\![v]\!]\|_{L^2(F)} \right).$$

Then Lemma 17 yields

$$\|E_2 v\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}, F \cap K \neq \emptyset} h_F^{\frac{1}{2}} \|\llbracket v \rrbracket\|_{L^2(F)}. \quad (3.18)$$

Estimate of E_3 . The definition of E_3 in (3.14) and the transformation rule (3.9) imply that

$$\|E_3 v\|_{L^2(K)} \leq J_K^{-\frac{1}{2}} h_K \left\| E_{3,\text{ref}} \left(J_K \left(\operatorname{div}_{\text{dG}} v - \sum_{i=1}^2 \operatorname{div} E_i v \right) \circ F_K \right) \right\|_{L^2(K_{\text{ref}})}.$$

Since $E_{3,\text{ref}}$ is a linear operator defined on a finite-dimensional space, it is bounded. We combine this observation with a change of variables

$$\|E_3 v\|_{L^2(K)} \leq C h_K \left\| \operatorname{div}_{\text{dG}} v - \sum_{i=1}^2 \operatorname{div} E_i v \right\|_{L^2(K)}.$$

The inclusion $E_1 v \in (S_\ell^0 \cap H_0^1(\Omega))^2$ reveals that $\operatorname{div} E_1 v = \operatorname{div}_{\text{dG}} E_1 v$. Recalling the equivalent definition of $\operatorname{div}_{\text{dG}}$ in Remark 1, we obtain

$$\|\operatorname{div}_{\text{dG}}(v - E_1 v)\|_{L^2(K)} \leq C \left(\|\operatorname{div}(v - E_1)\|_{L^2(K)} + \sum_{F \in \mathcal{F}, F \subseteq \partial K} h_F^{-\frac{1}{2}} \|\llbracket v \rrbracket\|_{L^2(F)} \right),$$

where we have made use also of the identity $\llbracket E_1 v \rrbracket = 0$ on Σ and of the inverse inequality (2.9). We combine this bound with the previous one and apply twice the inverse inequality $\|\operatorname{div} \cdot\|_{L^2(K)} \leq C h_K^{-1} \|\cdot\|_{L^2(K)}$. This entails that

$$\|E_3 v\|_{L^2(K)} \leq C \left(\|v - E_1 v\|_{L^2(K)} + \|E_2 v\|_{L^2(K)} + \sum_{F \in \mathcal{F}, F \subseteq \partial K} h_F^{\frac{1}{2}} \|\llbracket v \rrbracket\|_{L^2(F)} \right).$$

Then Lemma 17 and inequality (3.18) yield

$$\|E_3 v\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}, F \cap K \neq \emptyset} h_F^{\frac{1}{2}} \|\llbracket v \rrbracket\|_{L^2(F)}. \quad (3.19)$$

Estimate of E_4 . Let $K \in \mathcal{M}$. The definition of E_4 in (3.16) and the transformation rule (3.9) imply that

$$\|E_4 v\|_{L^2(K)} \leq J_K^{-\frac{1}{2}} h_K \left\| \operatorname{curl} \left(b_{\text{ref}}^2 \operatorname{rot} E_{4,\text{ref}} (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \right) \right\|_{L^2(K_{\text{ref}})}.$$

Since $E_{4,\text{ref}}$ is a linear operator defined on a finite-dimensional space, it is bounded. We combine this observation with an inverse estimate, the transformation rule (3.9) and the triangle inequality

$$\|E_4 v\|_{L^2(K)} \leq C J_K^{-\frac{1}{2}} h_K \left\| (\mathcal{P}_K^{\text{con}})^{-1} \left(v - \sum_{i=1}^3 E_i v \right) \right\|_{L^2(K_{\text{ref}})} \leq C \left(\|v - E_1 v\|_{L^2(K)} + \sum_{i=2}^3 \|E_i v\|_{L^2(K)} \right).$$

Then Lemma 17 and inequalities (3.18) and (3.19) yield

$$\|E_3 v\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}, F \cap K \neq \emptyset} h_F^{\frac{1}{2}} \|\llbracket v \rrbracket\|_{L^2(F)}. \quad \square$$

The local estimate in Proposition 18 ensures that E_{dG} satisfies condition (3.1a).

Theorem 19 (Stability of E_{dG}). *The operator E_{dG} defined in Section 3.3 satisfies condition (3.1a) in that, for all $v \in (S_\ell^0)^2$, we have*

$$\|\nabla E_{\text{dG}} v\|_{L^2(\Omega)} \leq C \max \left\{ 1, \frac{1}{\sqrt{\eta}} \right\} \|v\|_{\text{dG}}.$$

Proof. Let $K \in \mathcal{M}$. An inverse estimate and Proposition 18 imply that

$$\|\nabla(v - E_{\text{dG}} v)\|_{L^2(K)} \leq C \sum_{F \in \mathcal{F}, F \cap K \neq \emptyset} h_F^{-\frac{1}{2}} \|\llbracket v \rrbracket\|_{L^2(F)}.$$

We square both sides in this inequality and sum over all $K \in \mathcal{M}$. Recalling that the number of triangles touching a given face is bounded in terms of the shape constant of $\mathcal{M}$, we obtain

$$\|\nabla_{\mathcal{M}}(v - E_{\text{dG}}v)\|_{L^2(\Omega)} \leq C \left(\int_{\Sigma} h^{-1} |\llbracket v \rrbracket|^2 \right)^{\frac{1}{2}}.$$

We conclude by recalling the definition of the norm $\|\cdot\|_{\text{dG}}$ in Section 2.3. $\square$

3.6 Main Results

We are now able to derive the main result of this paper. For this purpose, we invoke [24, Corollary 1] and derive the following upper bound of the velocity best error

$$\inf_{w \in (S_\ell^0)^2} \|u - w\|_{\text{dG}} \leq \inf_{w \in (S_\ell^0 \cap H_0^1(\Omega))^2} \|\nabla(u - w)\|_{L^2(\Omega)} \leq C \inf_{w \in (S_\ell^0)^2} \|\nabla_{\mathcal{M}}(u - w)\|_{L^2(\Omega)}$$

for all $u \in H_0^1(\Omega)^2$. Notice that the right-hand side is independent of the penalty parameter η and bounds the left-hand side also from below. We combine this bound with Theorems 12, 16 and 19. Recall also the definition of $\underline{\alpha}_{\text{dG}}$ and the upper bounds of β_{dG}^{-1} and δ_{dG} in (2.10) and Lemma 7, respectively.

Theorem 20 (Quasi-Optimality and Pressure Robustness by E_{dG}). *Let $\eta > \bar{\eta}$, where $\bar{\eta}$ is as in (2.9). Denote by (u, p) and $(u_{\text{dG}}, p_{\text{dG}})$ the solutions of (2.1) and (2.6), respectively, in dimension $d = 2$, with viscosity $\mu > 0$ and load $f \in H^{-1}(\Omega)$. Moreover, let E_{dG} be the operator defined in Section 3.3. Then we have*

$$\|u - u_{\text{dG}}\|_{\text{dG}} \leq C\sqrt{\eta} \inf_{w \in (S_\ell^0)^2} \|\nabla_{\mathcal{M}}(u - w)\|_{L^2(\Omega)}$$

and

$$\|p - p_{\text{dG}}\|_{L^2(\Omega)} \leq C\mu\eta \inf_{w \in (S_\ell^0)^2} \|\nabla_{\mathcal{M}}(u - w)\|_{L^2(\Omega)} + \inf_{q \in \tilde{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)}.$$

The above design of E_{dG} can be simplified when the sole quasi-optimality (without pressure robustness) is concerned. In this case, we can apply the operator E from [26, Proposition 3.4] component-wise. This gives rise to

$$\tilde{E}_{\text{dG}}v := (Ev_1, Ev_2), \quad v = (v_1, v_2) \in (S_\ell^0)^2. \quad (3.20)$$

According to [26, Proposition 3.4], the resulting operator is moment-preserving and stable, in the sense that it satisfies conditions (3.1a), (3.1b) and (3.1d). Then the following weaker counterpart of Theorem 20 readily follows from Theorem 11.

Theorem 21 (Quasi-Optimality by $\tilde{E}_{\text{dG}}$). *Let $\eta > \bar{\eta}$, where $\bar{\eta}$ is as in (2.9). Denote by (u, p) and $(u_{\text{dG}}, p_{\text{dG}})$ the solutions of (2.1) and (2.6), respectively, in dimension $d = 2$, with viscosity $\mu > 0$ and load $f \in H^{-1}(\Omega)$. Moreover, let E_{dG} be replaced by $\tilde{E}_{\text{dG}}$. Then we have*

$$\mu\|u - u_{\text{dG}}\|_{\text{dG}} \leq C \left(\mu\sqrt{\eta} \inf_{w \in (S_\ell^0)^2} \|\nabla_{\mathcal{M}}(u - w)\|_{L^2(\Omega)} + \inf_{q \in \tilde{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)} \right)$$

and

$$\|p - p_{\text{dG}}\|_{L^2(\Omega)} \leq C\sqrt{\eta} \left(\mu\sqrt{\eta} \inf_{w \in (S_\ell^0)^2} \|\nabla_{\mathcal{M}}(u - w)\|_{L^2(\Omega)} + \inf_{q \in \tilde{S}_{\ell-1}^0} \|p - q\|_{L^2(\Omega)} \right).$$

3.7 Construction of E_{dG} for $d = 3$

We end this section with some comments concerning the extension of the previous results to the discretization of the Stokes equations in dimension $d = 3$. First of all, the three-dimensional curl operator has to be used instead of the two-dimensional operators curl and rot from (3.3). The decomposition of vector-valued polynomials stated in Lemma 14 and used in the definition of E_4 reads

$$\mathbb{P}_k(K)^3 = \nabla \mathbb{P}_{k+1}(K) \oplus x \wedge \mathbb{P}_{k-1}(K)^3$$

for all $K \in \mathcal{M}$ and $k \geq 0$, where

$$x \wedge \mathbb{P}_{k-1}(K)^3 := \left\{ x \wedge r := \begin{pmatrix} x_2 r_3 - x_3 r_2 \\ x_3 r_1 - x_1 r_3 \\ x_1 r_2 - x_2 r_1 \end{pmatrix} \mid r = (r_1, r_2, r_3) \in \mathbb{P}_{k-1}(K)^3 \right\}.$$

This can be verified by noticing that the operator curl is injective on $x \wedge \mathbb{P}_{k-1}(K)^3$.

The construction of E_{dG} remains the same as in Section 3.3, up to the following minor modifications. The face bubble function b_F involved in the definition of E_2 has degree three (and not two). Consequently, the operator $E_{3,\text{ref}}$ maps $\widehat{S}_{\ell+1}^0(\mathcal{M}_{\text{ref}})$ into $S_{\ell+2}^1(\mathcal{M}_{\text{ref}})^3$, so as to guarantee that E_3 is well-defined. Finally, the volume bubble function b_{ref} involved in the definition of E_4 has degree four (and not three).

With these ingredients, the statements and the proofs of the results in Sections 3.4–3.6 can easily be adapted to the case $d = 3$.

4 Numerical Experiments

We now discuss the results obtained when approximating the solution of the Stokes equations (2.1) with

$$d = 2, \quad \Omega = (0, 1) \times (0, 1), \quad \mu = 1.$$

We test the discretization (2.6) of the Stokes equations with

- $E_{\text{dG}} = \text{Id}$ as in [14] (standard discretization),
- E_{dG} defined by (3.20) as in Theorem 21 (quasi-optimal discretization),
- E_{dG} defined by Section 3.3 as in Theorem 20 (quasi-optimal and pressure robust discretization).

The first option differs from the others, in that E_{dG} does not map $(S_\ell^0)^2$ into $H_0^1(\Omega)^2$. Therefore, the duality in the right-hand side of (2.6) is not defined for a general load $f \in H^{-1}(\Omega)$. This observation clearly favors the second and the third discretizations when rough loads are concerned, cf. [27, Section 6.4].

We consider only the first-order discretization in our experiments, i.e. we set

$$\ell = 1$$

in (2.6). The numerical results are obtained with the help of ALBERTA 3.0 [15, 21].

4.1 Smooth Exact Solution

We first consider a test case with smooth exact solution, namely

$$u(x_1, x_2) = \text{curl}(x_1^2(1-x_1)^2x_2^2(1-x_2)^2), \quad p(x_1, x_2) = (x_1 - 0.5)(x_2 - 0.5).$$

We discretize the domain Ω by the following family of structured meshes. Given $N \geq 0$, we divide Ω into $2^N \times 2^N$ identical squares with area 2^{-2N} . Then we obtain the “crisscross” mesh $\mathcal{M}_N^C$ by drawing the two diagonals of each square, see Figure 2. We use the penalty parameter

$$\eta = 6.$$

For $N = 4, \dots, 8$, we report the velocity error $\|u - u_{\text{dG}}\|_{\text{dG}}$ and the pressure error $\|p - p_{\text{dG}}\|_{L^2(\Omega)}$, for the three discretizations listed above, in Tables 1 and 2, respectively. For each sequence of errors (e_N) , we compute the experimental order of convergence

$$\text{EOC}_N := \frac{\log\left(\frac{e_N}{e_{N-1}}\right)}{\log\left(\frac{\#\mathcal{M}_{N-1}^C}{\#\mathcal{M}_N^C}\right)}, \quad N \geq 1,$$

where $\#\mathcal{M}_N^C$ denotes the number of triangles in $\mathcal{M}_N^C$. Observing the numerical data, we see that the errors of the three discretizations behave quite similarly and converge to zero at the maximum decay rate $(\#\mathcal{M}_N^C)^{-0.5}$. In this case, the standard discretization should be preferred for the easier construction of the operator E_{dG} .

Figure 2: The crisscross mesh $\mathcal{M}_N^C$ with $N = 2$.

N	stnd	EOC	qopt	EOC	prob	EOC
4	8.2516e-03		8.3795e-03		8.5337e-03	
5	3.8937e-03	0.54	3.9344e-03	0.55	4.1273e-03	0.52
6	1.8797e-03	0.53	1.8910e-03	0.53	2.0231e-03	0.51
7	9.2180e-04	0.51	9.2477e-04	0.52	1.0007e-03	0.51
8	4.5621e-04	0.51	4.5698e-04	0.51	4.9756e-04	0.50

Table 1: Velocity errors of the standard (stnd), quasi-optimal (qopt) and quasi-optimal and pressure robust (prob) discretizations with experimental orders of convergence.

N	stnd	EOC	qopt	EOC	prob	EOC
4	4.4477e-03		4.4862e-03		4.3843e-03	
5	2.2248e-03	0.50	2.2377e-03	0.50	2.2109e-03	0.49
6	1.1142e-03	0.50	1.1178e-03	0.50	1.1109e-03	0.50
7	5.5781e-04	0.50	5.5878e-04	0.50	5.5692e-04	0.50
8	2.7912e-04	0.50	2.7937e-04	0.50	2.7884e-04	0.50

Table 2: Pressure errors of the standard (stnd), quasi-optimal (qopt) and quasi-optimal and pressure robust (prob) discretizations with experimental orders of convergence.

4.2 Jumping Pressure

In order to investigate the pressure robustness of the three discretizations, we consider a test case with smooth exact velocity and rough exact pressure, namely

$$u(x_1, x_2) = \text{curl}(x_1^2(x_1 - 1)^2 x_2^2(x_2 - 1)^2), \quad p(x_1, x_2) = \begin{cases} \frac{\pi}{\pi-1} & \text{if } x_1 > \pi^{-1}, \\ -\pi & \text{if } x_1 < \pi^{-1}. \end{cases}$$

We use unstructured meshes to make sure that the discontinuity of p along the line $x_1 = \pi^{-1}$ is never resolved. More precisely, we start from the initial mesh $\mathcal{M}_0^U$ in Figure 3 (left) and we obtain the next meshes $\mathcal{M}_N^U$, $N \geq 1$, through uniform refinements by bisection. In this case, we set the penalty parameter to

$$\eta = 8.$$

The data displayed in Figure 3 (right) show that the velocity error of the quasi-optimal and pressure robust discretization fully exploits the regularity of u and converges to zero at the maximum decay rate $(\#\mathcal{M}_N^U)^{-0.5}$, in accordance with Theorem 20. In contrast, the low regularity of p impairs the approximation of u in the

Figure 3: Initial mesh $\mathcal{M}_0^U$ (left) and velocity error as a function of $\#\mathcal{M}_N^U$ (right) for the standard ($\circ$), quasi-optimal ($*$) and quasi-optimal and pressure robust ($\square$) discretizations. Plain and dashed lines indicate the decay rates $(\#\mathcal{M}_N^U)^{-0.5}$ and $(\#\mathcal{M}_N^U)^{-0.25}$, respectively.

standard discretization and in the quasi-optimal one. In fact, the corresponding velocity errors converge at the suboptimal decay rate $(\#\mathcal{M}_N^U)^{-0.25}$. This confirms, in particular, that the first estimate in Theorem 21 captures the correct behavior of the velocity error in the quasi-optimal discretization.

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