# NUMERICAL ANALYSIS OF NONSTATIONARY THERMISTOR PROBLEM\*1)

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#### Abstract

The thermistor problem is a coupled system of nonlinear PDEs which consists of the heat equation with the Joule heating as a source, and the current conservation equation with temperature dependent electrical conductivity. In this paper we make a numerical analysis of the nonsteady thermistor problem.  $L^{\infty}(\Omega)$ ,  $W^{1,\infty}(\Omega)$  stability and error bounds for a piecewise linear finite element approximation are given.

### 1. A Mathematical Model and a Discrete Scheme

The model of a nonstationary thermistor problem is derived from the conservation laws of current and energy (see [1] [2] [3]):

Find a pair  $\{\varphi, u\}$  such that

$$\nabla \cdot (\sigma(u)\nabla \varphi) = 0$$
 in  $Q_T = \Omega \times (0,T),$  (1.1)

$$\varphi = \varphi_{\partial}$$
 on  $\partial \Omega \times (0, T)$ , (1.2)

$$u_t - \Delta u = \sigma(u) |\nabla \varphi|^2 \quad \text{in} \quad Q_T, \tag{1.3}$$

$$u = 0$$
 on  $\partial \Omega \times (0, T)$ , (1.5)

$$u(x,0) = u_0(x) \qquad \text{in} \quad \Omega \tag{1.5}$$

where  $\Omega \subset \mathbf{R}^N(N \geq 1)$  is a bounded domain, occupied by the thermistor;  $\varphi = \varphi(x,t)$ , u = u(x,t) are distributions of the electrical potential and the temperature in  $\Omega$ , respectively;  $\sigma(u)$  is the temperature dependent electrical conductivity;  $\sigma(u) \mid \nabla \varphi \mid^2$  is the Joule heating. Throughout this paper, we assume that  $0 < \sigma_1 \leq \sigma(s) \leq \sigma_2 < +\infty \ \forall s, \in \mathbf{R}^1$ .

There has been interest in the problem mathematically (see [1] [2] [3]) and references therein recent mathematical. Yuan [3] proved the following result.

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Theorem 1. If  $\varphi_{\partial} \in L^{\infty}(0,T;C^{1+\alpha}(\bar{\Omega}))$ ,  $u_0 \in C^{\alpha}(\bar{\Omega}) \cap H_0^1(\Omega)$ ,  $0 < \alpha < 1$ ,  $\sigma(s) \in C^{\alpha}(\mathbb{R}^1)$ , then problem (1.1)–(1.5) has a uniqe solution  $(\varphi, u)$  satisfying

$$u \in C^{\beta, \frac{\beta}{2}}(\bar{Q}_T), \varphi \in L^{\infty}(0, T; C^{1+\beta}(\bar{\Omega}))$$

and

$$\|u\|_{C^{\beta,\frac{\beta}{2}}(\bar{Q}_T)} \leq C, \|\varphi\|_{L^{\infty}(0,T;C^{1+\beta}(\bar{\Omega}))} \leq C$$

where  $\beta \in (0, \alpha)$ , and C depends only on the given data.

As a corollary, we have

**Theorem 2.** Under the conditions of Theorem 1 and  $\sigma(s) \in C^1(\mathbf{R}^1)$ ,  $\varphi_{\partial} \in L^{\infty}(0,T;H^2(\Omega))$ ,

(1) If  $u_0 \in H^2(\Omega) \cap H^1_0(\Omega)$ , then

$$u \in W_P^{2,1}(Q_T), \quad \forall \ 2 \le P < +\infty; \quad \varphi \in L^{\infty}(0,T;H^2(\Omega))$$
 (1.6)

(2) If  $u_0 \in H^3(\Omega) \cap H^1_0(\Omega)$ , then

$$u_t \in W_P^{1,0}(Q_T), \ \forall 2 \le P < +\infty; \quad u \in L^{\infty}(0,T;H^2(\Omega))$$
 (1.7)

*Proof.* (1) From Theorem 1,  $\sigma(u) \mid \nabla \varphi \mid^2 \in L^{\infty}(Q_T)$ . By the standard parabolic estimate<sup>[7]</sup>, (1.3) gives

$$u \in W^{2,1}_P(Q_T), \quad \forall 2 \leq P < +\infty.$$

Furthermore, by the Corollary in [7]

$$\exists \gamma \in (0,1), \quad u_{x_i} \in C^{\gamma}(\bar{Q}_T), \quad i=1,2,\cdots,N$$

Therefore,  $\sigma(u) \in C^0(0,T;C^1(\bar{\Omega}))$ .

By the standard elliptic estimate, from (1.1) we get

$$\varphi \in L^{\infty}(0,T;H^2(\Omega))$$

(2) From (1.3), we gain

$$u_{x_i,t} - \triangle u_{x_i} = \sigma'(u)u_{x_i} \mid \nabla \varphi \mid^2 + 2\sigma(u)\nabla \varphi \cdot \nabla \varphi_i \in L^{\infty}(Q_T).$$

It follows that

$$u_{x_i} \in W_P^{2,1}(Q_T), \quad \forall \ 2 \le P < +\infty.$$
 (1.8)

Hence,  $u_t \in W_P^{1,0}(Q_T)$ ,  $\forall 2 \leq P < +\infty$ .

On the other hand, by the embedding theory, we again have

$$\exists \gamma' \in (0,1), u_{x_i x_j} \in C^{\gamma'}(\bar{Q}_T), i, j = 1, 2, \dots, N.$$

Now the theorem is proved.

Problem (1.1)–(1.5) has a weak form as follows, Find  $u \in H_0^1(\Omega)$ ,  $\varphi \in \varphi_{\partial} + H_0^1(\Omega)$ , such that

$$(\sigma(u)\nabla\varphi,\nabla\psi)=0,\quad t\in(0,T),\quad \forall\psi\in H^1_0(\Omega),$$
 (1.9)

$$(u_t, v) + (\nabla u, \nabla v) = (\sigma(u) | \nabla \varphi|^2, v) \quad t \in (0, T), \quad \forall v \in H_0^1(\Omega),$$
 (1.10)

$$u(x,0)=u_0(x), \quad x\in\Omega,$$
 (1.11)

From (1.1), (1.3) can be changed into

$$u_t - \Delta u = \nabla \cdot (\sigma(u)\varphi \nabla \varphi).$$

Therefore, we can define another weak form as follows: Find  $u \in H_0^1(\Omega)$ ,  $\varphi \in \varphi_{\partial} + H_0^1(\Omega)$ , such that

$$(\sigma(u)\nabla\varphi,\nabla\psi), = 0 \qquad \forall \psi \in H_0^1(\Omega), \qquad (1.12)$$

$$(u_t, v) + (\nabla u, \nabla v) + (\sigma(u)\varphi\nabla\varphi, \nabla v) = 0, \quad \forall v \in H_0^1(\Omega), \tag{1.13}$$

$$u(x,0) = u_0(x), \qquad x \in \Omega. \tag{1.14}$$

Now we consider the finite element approximation to problem (1.9)-(1.11). Assume that  $\Omega$  is a polygonal domain in  $\mathbb{R}^2$  only for simplicity. A triangle is employed as the element in the discretization mesh.

The semi-discrete scheme is defined as follows: Find  $u_h \in S_h^0$ ,  $\varphi_h \in \varphi_{\partial}^h + S_h^0$ , such that

$$(\sigma(u_h)\nabla\varphi_h,\nabla\psi)=0, \qquad \forall \psi\in S_h^0,$$
 (1.15)

$$(u_{h,t},v) + (\nabla u_h, \nabla v) = (\sigma(u_h) | \nabla \varphi_h |^2, v), \quad \forall v \in S_h^0,$$
 (1.16)

$$u_h(x,0) = R_h u_0(x),$$
 (1.17)

where  $\varphi_{\partial}^{h} = I_{h}\varphi_{\partial}$ , with  $I_{h}$  the linear interpolation operator from  $H^{1}(\Omega)$  to  $S_{h}$ , and  $R_{h}$  is the Ritz projection  $H^{1}_{0}(\Omega) \to S_{h}^{0}$ . For  $u \in H^{1}_{0}(\Omega)$ ,  $R_{h}u \in S_{h}^{0}$  satisfies

$$(\nabla (R_h u - u), \nabla v) = 0, \quad \forall v \in S_h^0$$
(1.18)

where

 $S_h = \{v(x) \in H^1(\Omega) : v(x) \text{ is a continuous piecewise linear function}\},$   $S_h^0 = \{v(x) \in S_h : v(x) = 0 \text{ on } \partial\Omega\}.$ 

As to the approximation problem (1.15)-(1.17), we are ready to have

**Lemma 1.** If  $(\varphi_h, u_h)$  is a solution of problem (1.15)–(1.17), then  $\|\varphi_h\|_1 \leq C$ , where C is independent of h and t.

We also have

**Theorem 3.** There exists a unique pair  $(\varphi_h, u_h)$  satisfying (1.15)–(1.17).

The existence is obtained from Schauder's Fixed Point Theorem and the equivalence of any norms in the finite dimensional space  $S_h^0$ .

As a consequence of  $W^{1,\infty}(\Omega)$  stability of  $\varphi_h$ , the uniqueness will be given in Section 3.

In this paper,  $\|\cdot\|$ ,  $\|\cdot\|_k$  and  $\|\cdot\|_{k,p}$  denote the  $L^2(\Omega)$ -,  $H^{k}(\Omega)$ - and  $W^{k,p}(\Omega)$ -norm respectively.

## 2. $L^{\infty}(\Omega)$ and $W^{1,\infty}(\Omega)$ Stability of $\varphi_h$

Just as in the continuous case, it is difficult to deal with the nonlinear term  $\sigma(u_h)$  |  $\nabla \varphi_h$  |<sup>2</sup>, which is why we have to know more information on  $\varphi_h$  than Lemma 1 can show. In this section, we examine the  $L^{\infty}(\Omega)$  and  $W^{1,\infty}(\Omega)$  stability of  $\varphi_h$ , which plays an essential role in the error estimation. The  $L^{\infty}(\Omega)$  stability comes from the discrete maximum principle of (1.15). Just as for the simple Laplacian, we have to place some restrictions on the regularity of the mesh.

Here we assume

**Lemma 2**<sup>[5]</sup>. Let T be a triangular element; j, k be its two vertices,  $h_j$ ,  $h_k$  be the normal distance of vertexes j, k to their opposite edges respectively;  $\gamma_{jk}$  be the angle between the inward normal vectors of the two edges which are opposite to the nodes j, k respectively. Then

$$\int_{T} \sigma(u_h) \nabla v_j \cdot \nabla v_k = \cos(\gamma_{jk}) \frac{1}{h_j h_k} \int_{T} \sigma(u_h)$$
 (2.2)

where  $v_j$ ,  $v_k$  are the node bases of  $S_h$  at nodes j, k.

Now we can prove the following discrete maximum principle.

**Theorem 4.** Under assumption (A1), if  $(\varphi_h, u_h)$  solves (1.15)–(1.17), then

$$\min_{x \in \partial\Omega} \varphi_{\partial}^{h} \le \varphi_{h} \le \max_{x \in \partial\Omega} \varphi_{\partial}^{h}, \qquad \forall x \in \Omega. \tag{2.3}$$

Therefore  $\|\varphi_h\|_{L^{\infty}(0,T;L^{\infty}(\Omega))} \leq C$ , where C is independent of h.

Proof. We will check only the right-hand inequality.

We will prove that the maximum must occur at the boundary. Otherwise, the maximum takes place only at some inner node k, so we have

$$\max_{x \in \Omega} \varphi_h = \varphi_h^k$$

where  $\varphi_h^i$  is a value of  $\varphi_h$  at node i.

Now in (1.15), replacing  $\psi$  with the node basis  $v_k$  yields

$$(\sigma(u_h)\nabla\varphi_h,\nabla v_k)=0, \qquad (2.4)$$

for  $\varphi_h$  can be formed as  $\varphi_h = \sum_j \varphi_h^j v_j(x)$ .

(2.4) can be rewritten as follows:

$$\int_{\Omega} \sigma(u_h) \sum_{j} \varphi_h^j \nabla v_j \cdot \nabla v_k = 0.$$

Employing the equivalent formula:  $\sum_{j} v_{j}(x) \equiv 1$ , we have

$$\int_{\Omega} \sigma(u_h) \sum_{j} (\varphi_h^j - \varphi_h^k) \nabla v_j \cdot \nabla v_k = 0.$$

Noting the properties of linear node basises, it follows that

$$\sum_{j \text{ adj } k} \alpha_{kj} (\varphi_h^j - \varphi_h^k) = 0, \qquad (2.5)$$

where 'a adj b' means 'a is adjacent to b',

$$lpha_{kj} = \sum_{T \; adi \; kj} \int_{T} \sigma(u_h) 
abla v_j \cdot 
abla v_k,$$

and kj is the edge connecting vertices j, k.

Under (A1), using Lemma 2, we can see that

$$\alpha_{kj} \leq 0, \quad \forall \ j \text{ adjacent to } k.$$
 (2.6)

Therefore,  $\alpha_{kj} < 0$  implies  $\varphi_h^j = \varphi_h^k$ .

But  $\alpha_{kj} = 0$  if and only if both of the two inner angles, which belong respectively to the two triangles adjacent to edge kj and opposite to the common edge, are right-angled.

See Figure 1, where  $\alpha_{kj} = 0$ , and  $\alpha_{km} < 0$ , so we have  $\varphi_h^m = \varphi_h^k$ . That is to say, m is also a node at which the maximum occurs. If m lies on the boundary, then we get a contradiction, which proves the theorem. If m is also an inner node, repeating the preceding procedure, we certainly have  $\varphi_h^j = \varphi_h^m$ , and hence,  $\varphi_h^j = \varphi_h^k$ . Now we come to

$$\varphi_h^n = \varphi_h^k \qquad \forall n \text{ adjacent to } k$$
 (2.7)

The last formula implies that  $\varphi_h \equiv \varphi_h^k$ ,  $\forall x \in \Omega$ . This is also a contradiction. So (2.3) is again proved.

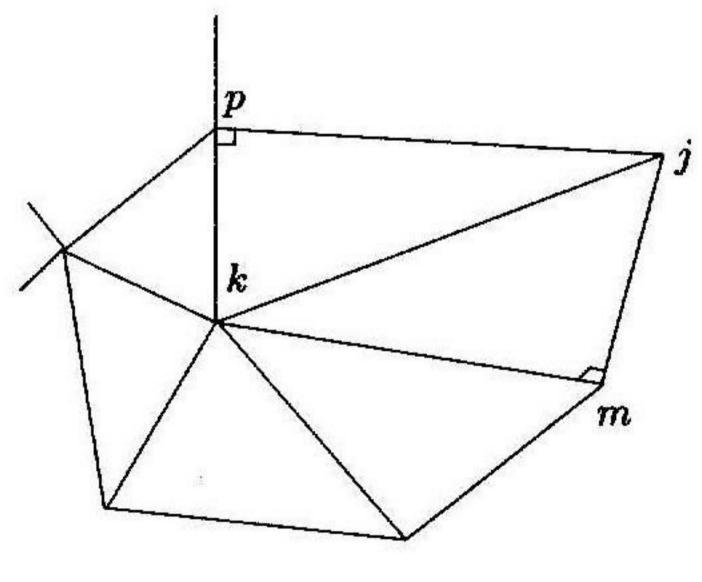


Fig.1

Now we begin to examine the  $W^{1,\infty}(\Omega)$  stability of  $\varphi_h$ . First, we give some further restrictions on the grid.

(A2)<sup>[6]</sup> The mesh is regular, and satisfies the inverse assumption.

Set

$$e = u - u_h = (u - R_h u) + (R_h u - u_h) = \rho + \theta,$$
 (2.8)

$$\tilde{e} = \varphi - \varphi_h = (\varphi - r_h \varphi) + (r_h \varphi - \varphi_h) = \eta + \xi, \qquad (2.9)$$

where  $R_h$  is the Ritz-projection defined in (1.18), and  $r_h$  is an operator from  $\varphi_{\partial} + H_0^1(\Omega)$  to  $\varphi_{\partial}^h + S_h^0$ , defined as follows: For  $\varphi \in \varphi_{\partial} + H_0^1(\Omega)$ ,  $r_h \varphi \in \varphi_{\partial}^h + S_h^0$ , such that

$$(\sigma(u)\nabla(\varphi - r_h\varphi), \nabla v) = 0, \qquad \forall v \in S_h^0.$$
 (2.10)

Obviously,  $\theta, \xi \in S_h^0$ , and it is well known that

$$\|\rho\|_{s} \le c \ h^{2-s}, \ \|\eta\|_{s} \le c \ h^{2-s} \qquad s = 0, 1.$$
 (2.11)

Using (1.15), we can rewrite the right-hand term of (1.16) as follows:

$$(\sigma(u_h) \mid \nabla \varphi_h \mid^2, v) = (\sigma(u_h) \nabla \varphi_h, v \nabla \varphi_h) = -(\sigma(u_h) \varphi_h \nabla \varphi_h, \nabla v)$$

$$+ (\sigma(u_h) \nabla \varphi_h, \nabla (\varphi_h v)) = -(\sigma(u_h) \varphi_h \nabla \varphi_h, \nabla v)$$

$$+ (\sigma(u_h) \nabla \varphi_h, \nabla (\varphi_h v - I_h(\varphi_h v)), \quad \forall \ v \in S_h^0$$

$$(2.12)$$

where  $\varphi_h v \in H_0^1(\Omega)$ .

By (1.13) and (1.16),

$$\begin{split} (e_t, v) + (\nabla(u - u_h), \nabla v) &= -(\sigma(u)\varphi\nabla\varphi - \sigma(u_h)\varphi_h\nabla\varphi_h, \nabla v) \\ &- (\sigma(u_h)\nabla\varphi_h, \nabla(\varphi_h v - I_h(\varphi_h v))), \quad \forall v \in S_h^0 \\ (\theta_t, v) + (\nabla\theta, \nabla v) &= -((\sigma(u) - \sigma(u_h))\varphi\nabla\varphi, \nabla v) - (\sigma(u_h)(\varphi - \varphi_h)\nabla\varphi, \nabla v) \\ &- (\sigma(u_h)\varphi_h\nabla(\varphi - \varphi_h), \nabla v) - (\sigma(u_h)\nabla\varphi_h, \nabla(\varphi_h v - I_h(\varphi_h v))) \\ &- (\rho_t, v), \quad \forall v \in S_h^0, \end{split}$$

$$\theta(0)=0$$

Observe that  $\varphi_h$  and v are both piecewise linear functions, and

$$\int_{\Omega} |\nabla(\varphi_{h}v - I_{h}(\varphi_{h}v))| = \sum_{T} \int_{T} |\nabla(\varphi_{h}v - I_{h}(\varphi_{h}v))| \leq ch \sum_{T} \int_{T} |\partial_{i,j}(\varphi_{h}v)|$$

$$= ch \sum_{T} \int_{T} |\partial_{i}\varphi_{h}| |\partial_{j}v| = ch \int_{\Omega} |\partial_{i}\varphi_{h}\partial_{j}v|$$

$$\leq ch ||\nabla\varphi_{h}|| ||\nabla v|| \leq ch ||\nabla v||. \tag{2.13}$$

From Theorem 4 and (2.13), using Poincare's inequality, we see that

$$(\theta_{t}, v) + (\nabla \theta, \nabla v) \leq c (\|e\| + \|\tilde{e}\| + \|\nabla \tilde{e}\|) \|\nabla v\| + c \|\nabla \varphi_{h}\|_{0,\infty} h \|\nabla v\|$$

$$+ \|\rho_{t}\|_{-1} \|v\|_{1} \leq c (\|\rho\| + \|\theta\| + \|\eta\| + \|\nabla \eta\| + \|\nabla \xi\|) \|\nabla v\|$$

$$+ c h(\|\nabla \varphi_{h}\|_{0,\infty} + \|u_{t}\|) \|\nabla v\| \ \forall v \in S_{h}^{0}.$$

$$(2.14)$$

But, from (1.9), (1.15) and (2.10),

$$\|\nabla \xi\|^{2} \leq c \left(\sigma(u_{h})\nabla \xi, \nabla \xi\right) = c \left(\sigma(u_{h})\nabla(r_{h}\varphi - \varphi_{h}), \nabla \xi\right)$$
$$= c \left(\left(\sigma(u_{h}) - \sigma(u)\right)\nabla r_{h}\varphi, \nabla \xi\right)$$
$$= c \|e\|\|\nabla \xi\|\|\nabla r_{h}\varphi\|_{0,\infty} \leq c \|e\|\|\nabla \xi\|$$

i.e.

$$\|\nabla \xi\| \le c \|e\|. \tag{2.15}$$

From (2.14) (2.15), we see that

$$(\theta_{t}, v) + (\nabla \theta, \nabla v) \le c \ h \|\nabla \varphi_{h}\|_{0,\infty} \|\nabla v\| + c \|\theta\| \|\nabla v\| + c \ h \|u_{t}\| \|\nabla v\|$$

$$\forall v \in S_{h}^{0}.$$
(2.16)

Replacing v by  $\theta$  in (2.16), it follows that

$$\frac{d}{dt}\|\theta\|^2 + \|\nabla\theta\|^2 \le c \ (h^2(\|\nabla\varphi_h\|_{0,\infty}^2 + \|u_t\|^2) + \|\theta\|^2).$$

By Gronwall's inequality, noting that  $\theta(0) = 0$ , we get

$$\begin{aligned} \|\theta\|^2 + \int_0^s \|\nabla \theta\|^2 &\leq c \ h^2 \int_0^s (\|\nabla \varphi_h\|_{0,\infty}^2 + \|u_t\|^2) \\ &\leq c \ h^2 (\|\nabla \varphi_h\|_{L^2(0,T;L^{\infty}(\Omega))} + \|u_t\|_{L^2(Q_T)}^2), \quad \forall \ 0 < s < T. \end{aligned}$$

From Theorem 2 (1),  $u_t \in L^p(Q_T), \forall \ 2 \leq p < +\infty$ , we see that

$$\|\theta\|_{L^{\infty}(0,T;L^{2}(\Omega))} + \|\nabla\theta\|_{L^{2}(0,T;L^{2}(\Omega))} \le c h \|\nabla\varphi_{h}\|_{L^{2}(0,T;L^{\infty}(\Omega))}. \tag{2.17}$$

Noting (2.15), we have

$$\|\nabla \xi\| \le c \ h \|\nabla \varphi_h\|_{L^2(0,T;L^\infty(\Omega))}$$

i.e.

$$\|\nabla \tilde{e}\|_{L^{\infty}(0,T;L^{2}(\Omega))} \le c h \|\nabla \varphi_{h}\|_{L^{2}(0,T;L^{\infty}(\Omega))}. \tag{2.18}$$

Now we state the  $L^2(0,T;W^{1,\infty}(\Omega))$  stability of  $\varphi_h$  in the following theorem.

**Theorem 5.** Under (A1)-(A2), and if  $(\varphi_h, u_h)$  is the solution of problem (1.15)-(1.17), then

$$\|\varphi_h\|_{L^2(0,T;W^{1,\infty}(\Omega))} \le C$$
 for  $h$  sufficiently small

where C is independent of h.

**Proof.** For the  $W^{1,\infty}(\Omega)$  estimate of  $\varphi_h$ , we introduce the derivative Green's function in [8].

Pick any point  $z \in \Omega$  contained in the interior of some triangular element T, and denote by  $\partial$  any of the operators  $\frac{\partial}{\partial x_i}(i=1,2)$ . There is a function  $\delta_z \in C_0^{\infty}(T)$  such that

$$\int_{\Omega} \delta_z dx = 1, \quad |\nabla_s \delta_z| \le c h^{-2-s}, \quad s = 0, 1, \cdots.$$
 (2.19)

Green's function  $g_z \in H_0^1(\Omega)$  is defined by

$$(\sigma(u_h)\nabla g_z, \nabla v) = (\frac{\partial \delta_z}{\partial x_i}, v), \quad i = 1, 2, \quad \forall v \in H_0^1(\Omega). \tag{2.20}$$

We are ready to get the estimate

$$\|\nabla g_{z}\|_{0,p} \leq c \|\frac{\partial \delta_{z}}{\partial x_{i}}\|_{-1,P} \leq c \sup_{\phi \in W_{0}^{1,q}} \frac{\left|\left\langle \frac{\partial \delta_{z}}{\partial x_{i}}, \phi \right\rangle\right|}{\|\phi\|_{1,q}} = c \sup_{\phi \in W_{0}^{1,q}} \frac{\left|\left\langle \delta_{z}, \partial \phi \right\rangle\right|}{\|\phi\|_{1,q}}$$

$$\leq c \|\delta_{z}\|_{0,p} \quad \forall 1$$

where 1/p + 1/q = 1.

The finite element approximation to  $g_z$  is defined by

Find  $g_h \in S_h^0$ , such that

$$(\sigma(u_h)\nabla(g_z - g_h)\nabla v) = 0, \qquad \forall v \in S_h^0.$$
 (2.22)

It is obvious that

$$\|\nabla g_h\|_{0,p} \le c \|\nabla g_z\|_{0,p}, \qquad \forall 1 (2.23)$$

From (2.19), (2.20), (1.15) and (2.10), we have

$$egin{aligned} \partial \xi &= (\partial \xi, \delta_z) = -(\xi, \partial \delta_z) \ &= -(\sigma(u_h) 
abla g_z, 
abla \xi) = -(\sigma(u_h) 
abla g_h, 
abla f(h) 
abla g_h, 
abla f(h) 
abla f(h) 
abla g_h, 
abla f(h) 
abla f(h) 
abla g_h, 
abla f(h) 
abla$$

Therefore, by Hölder's inequality,

$$|\partial \xi| \le c ||u - u_h||_{0,6} ||\nabla g_h||_{0,\frac{6}{5}} ||\nabla r_h \varphi||_{0,\infty}$$
 (2.24)

By Poincare's inequality,  $||u - u_h||_{0,6} \le c||\nabla(u - u_h)|| \le c(||\nabla \rho|| + ||\nabla \theta||)$ . From (2.23), (2.21), (2.19), we get

$$\|\nabla g_h\|_{0,p} \le \|\delta_z\|_{0,p} \le ch^{-2+\frac{N}{p}}, \quad 1 (2.25)$$

Therefore, taking p as 6/5 in (2.25), we can turn (2.24) into

$$|\partial \xi| \le c \left(h||u||_2 + ||\nabla \theta||\right) h^{-\frac{1}{3}}.$$
 (2.26)

Hence,

$$\|\nabla \xi\|_{L^2(0,T;L^{\infty}(\Omega))} \le c \ h^{-\frac{1}{3}}(h\|u\|_{L^2(0,T;H^2(\Omega))} + \|\nabla \theta\|_{L^2(0,T;L^2(\Omega))}). \tag{2.27}$$

From (1.6) and (2.17), (2.27) becomes

$$\|\nabla \xi\|_{L^2(0,T;L^{\infty}(\Omega))} \le c h^{\frac{2}{3}} + ch^{\frac{2}{3}} \|\nabla \varphi_h\|_{L^2(0,T;L^{\infty}(\Omega))}. \tag{2.28}$$

Now, we get

$$\|\nabla \varphi_{h}\|_{L^{2}(0,T;L^{\infty}(\Omega))} \leq \|r_{h}\varphi\|_{L^{2}(0,T;L^{\infty}(\Omega))} + \|\nabla \xi\|_{L^{2}(0,T;L^{\infty}(\Omega))}$$

$$\leq c + ch^{\frac{2}{3}} \|\nabla \varphi_{h}\|_{L^{2}(0,T;L^{\infty}(\Omega))} \leq C. \text{ for } h \text{ sufficiently small,}$$
(2.29)

where C is independent of h.

(2.29) and Theorem 4 implies that the theorem 5 is true.

**Remark.** Though Green's function in (2.20) cannot reach higher regularity as  $g_z \in W^{2,p}(\Omega)$ , that would not cause any sevese olifficulty. We do not require so high a regularity in the former procedure.

### 3. Error Estimates

On the basis of  $L^{\infty}(0,T;L^{\infty}(\Omega))$  and  $L^{2}(0,T;W^{1,\infty}(\Omega))$  stability of  $\varphi_h$ , we are ready now to handle the nonlinear term  $\sigma(u_h) |\nabla \varphi_h|^2$ , and to derive the error bounds. From (1.10), (1.16) and (2.15), we have

$$(\theta_{t}, v) + (\nabla \theta, \nabla v) = (\sigma(u) | \nabla \varphi |^{2} - \sigma(u_{h}) | \nabla \varphi_{h} |^{2}, v) - (\rho_{t}, v)$$

$$= ((\sigma(u) - \sigma(u_{h})) | \nabla \varphi |^{2}, v) + (\sigma(u_{h})(| \nabla \varphi |^{2} - | \nabla \varphi_{h} |^{2}), v) - (\rho_{t}, v)$$

$$\leq c ||u - u_{h}|| ||v|| + c (||\nabla \varphi||_{0,\infty} + ||\nabla \varphi_{h}||_{0,\infty}) ||\nabla (\varphi - \varphi_{h})|| ||v|| + ||\rho_{t}||_{-1} ||v||_{1}$$

$$\leq c (||\rho|| + ||\theta|| + ||\nabla \eta||) ||v|| + c (||\nabla \eta|| + ||\rho|| + ||\theta||) ||\nabla \varphi_{h}||_{0,\infty} ||v|| + c ||\rho_{t}||_{-1} ||\nabla v||_{1}$$

$$(3.1)$$

subject to

$$\theta(0) = 0.$$

Replacing v by  $\theta$ , yields

$$\frac{d}{dt}\|\theta\|^2 + \|\nabla\theta\|^2 \le c h^2 + c \|\theta\|^2 + c h^2(\|\nabla\varphi\|_{0,\infty}^2 + \|u_t\|^2)$$
 (3.2)

By Gronwall's inequality,

$$\|\theta\|_{L^{\infty}(0,T;L^{2}(\Omega))}^{2}+\|\theta\|_{L^{2}(0,T;H^{1}(\Omega))}^{2}\leq c h^{2}+c h^{2}(\|\nabla\varphi\|_{L^{2}(0,T;L^{\infty}(\Omega))}+\|u_{t}\|_{L^{2}(Q_{T})}).$$

From Theorem 2, (1) and Theorem 5, we obtain

$$\|\theta\|_{L^{\infty}(0,T;L^{2}(\Omega))} + \|\theta\|_{L^{2}(0,T;H^{1}(\Omega))} \le c h. \tag{3.3}$$

**Theorem 6.** Under assumptions (A1)-(A2) and conditions of Theorem 2 (1), if  $(\varphi_h, u_h)$  is a solution of problem (1.15)-(1.17), then

$$||u - u_h||_{L^{\infty}(0,T;L^2(\Omega))} + ||u - u_h||_{L^2(0,T;H^1(\Omega))} \le c h, \tag{3.4}$$

and

$$\|\varphi - \varphi_h\|_{L^{\infty}(0,T;H^1(\Omega))} \le c h, \tag{3.5}$$

where (3.5) comes from (3.4) and (2.15).

Furthermore, we can give the following error estimate.

**Theorem 7.** Under the conditions of Theorem 6 and Theorem 2. (2), if  $(\varphi_h, u_h)$  is a solution of problem (1.15)–(1.17), then