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Technische Universität Dresden
Herausgeber: Der Rektor

Optimal error estimates and computations for tracking-type control of the instationary Stokes system

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MATH-NM-012-2001

August 2001

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Optimal error estimates and computations for tracking-type control of the instationary Stokes system

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Abstract

We consider an optimal control problem of tracking type for Stokes flows in two and three space dimensions. The solution is approximated by a finite element method which is based on the necessary first order optimality conditions. We prove optimal error estimates for the resulting semi–discrete scheme and present numerical examples that confirm our results.

Key words. Optimal control, instationary Stokes system, semi-discretization, error estimates, experimental order of convergence.
AMS(MOS) subject classification. 49M15,49M29,65K10,76D55.

1 Introduction

Optimal control problems in fluid dynamics have received considerable attention over the past years. In general, solutions to such problems can only be obtained numerically, so that the design and analysis of efficient numerical methods is of great interest.
In this paper we follow a concept of semidiscrete solution which is based on the first order optimality conditions. We shall carry out a rigorous error analysis for this method and present numerical calculations which confirm our results. In order to keep the presentation simple and focus on the main ideas we shall assume that the underlying flow is governed by the Stokes equations and restrict ourselves to tracking type functionals of the form

$$J(y,u) = \frac{1}{2}\int_0^T \int_\Omega |y-z|^2 dxdt + \frac{\alpha}{2}\int_0^T \int_\Omega |u|^2 dxdt \tag{1.1}$$

with a given target flow z and a constant $\alpha > 0$. However, let us mention at this point that our approach can be generalized to the full Navier–Stokes equations (in 2D) as well as to more general functionals of the form

$$J(y,u) = \phi_0(y(T)) + \int_0^T \Theta(y(t),t)dt + \frac{\alpha}{2}\int_0^T \|u(t)\|_U^2 dt \tag{1.2}$$

which include for example functionals regulating the vorticity of the flow. The precise formulation of results together with detailed proofs can be found in [3].
As already mentioned we consider the optimal control problem

$$\min\ J(y,u) \text{ over } (y,u) \tag{1.3}$$

subject to

$$\begin{cases} y_t - \nu\Delta y + \nabla p &= u(t) & \text{in } \Omega\times(0,T) \\ -\operatorname{div} y &= 0 & \text{in } \Omega\times(0,T) \\ y(.,t) &= 0 & \text{on } \partial\Omega\times(0,T) \\ y(.,0) &= y_0 & \text{in } \Omega. \end{cases} \tag{1.4}$$

Here, Ω is a bounded domain in $\mathbb{R}^n$ ($n = 2$ or 3) and $T > 0$, y denotes the velocity field and p the pressure of the fluid. Furthermore, u is the control variable. Since (1.4) has a unique solution $y = y(u)$, we may consider the reduced problem

$$\min\ \hat{J}(u) = \min\ J(y(u),u) \text{ over } u. \tag{1.5}$$

In general, two approaches can be distinguished to compute discrete solutions of (1.5); the first approach is called *first discretize then optimize* and works as follows: The terms appearing in the functional $\hat{J}$ and the state equations together with the controls are discretized. The solutions of the resulting finite dimensional optimization problem then are considered as discrete approximations to the continuous optimization problem.
An alternative approach may be called *first optimize then discretize*. In the situation which we consider, (1.5) has a unique minimum u^*, which is characterized by the first order optimality condition

$$\hat{J}'(u^*) = 0 \tag{1.6}$$

and one can try to approximate the solution of this equation. To do so, the state and adjoint variables which appear in equation (1.6) are replaced by their discrete counterparts. This procedure gives rise to an approximation F_h of the gradient $\hat{J}'$ and we are left with the equation

$$F_h(u_h^*) = 0. \tag{1.7}$$

The corresponding solution u_h^* is considered as an approximation of the minimum of the functional $\hat{J}$ in (1.5). We emphasize that in this approach the controls u are not discretized explicitly but that the discrete solution u_h^* happens to be discretized implicitly in terms of the finite element approximation λ_h of the adjoint variable λ, compare Remark 2.1. Our main result will be the error estimate

$$\int_0^T \int_\Omega |u^* - u_h^*|^2 dxdt\ \leq Ch^4. \tag{1.8}$$

Let us briefly comment on some related contributions. In [6] Gunzburger and Manservisi investigate the *first discretize then optimize* approach for tracking type control of the instationary Navier-Stokes equations. Among other things they prove that discrete solutions converge to solutions of the continuous problem. Similar investigations for the boundary control case are provided by the same authors in [7]. Contributions for the stationary Navier-Stokes equations are given in [5, 11, 10], and semidiscrete Ritz-Galerkin approximations of nonlinear parabolic control problems are investigated in [12, 13].

The paper is organized as follows. Section 2 readdresses the optimal control problem and introduces the concept of discrete solution. Section 3 contains the convergence proof and in Section 4 we present the results of numerical computations.

2 The optimal control problem and its discretization

Let us start by introducing some notation. Let $\Omega \subset \mathbb{R}^n$ ($n = 2$ or 3) be a convex, polygonal domain and H and V the closure of $\{v \in C_0^\infty(\Omega) \,|\, \operatorname{div} v = 0\}$ in $L^2(\Omega)^n$ and $H^1(\Omega)^n$ respectively. Furthermore, we denote by $P : L^2(\Omega)^n \to H$ the Leray–operator. For $T > 0$ we define the spaces $Y = L^2(0,T;L^2(\Omega)^n)$ and $W := L^2(0,T;H_0^1(\Omega)^n) \cap C^0([0,T];L^2(\Omega)^n)$ endowed with the norms

$$\|v\|_Y := \Big(\int_0^T \|v\|^2 dt\Big)^{\frac{1}{2}}, \quad \|v\|_W := \sup_{0\le t\le T} \|v(t)\| + \Big(\int_0^T \|\nabla v\|^2 dt\Big)^{\frac{1}{2}}.$$

Here and in what follows we shall use $(\cdot,\cdot)$ for the $L^2(\Omega)$ dot product and $\|\cdot\|$ to denote the corresponding norm. Next, let us fix the initial velocity $y_0 \in V$ and $z \in Y$. Utilizing the regularity results of [2] one can proof that for $u \in Y$ the system (1.4) has a unique solution (y,p) satisfying $y \in L^2(0,T;H^2(\Omega)^n) \cap C^0([0,T];V)$ with $y_t, \nabla p \in L^2(0,T;L^2(\Omega)^n)$. Furthermore

$$\sup_{0\le t\le T} \|y(t)\|_{H^1}^2 + \int_0^T \big(\|y\|_{H^2}^2 + \|y_t\|^2 + \|\nabla p\|^2\big)dt \le C\big(\|y_0\|_{H^1}^2 + \|u\|_Y^2\big). \tag{2.1}$$

In particular, we can consider $u \mapsto y = y(u)$ as a mapping from Y to W. This mapping is affine and it is convenient to write it in the form $y(u) = Su + \bar{y}$, where the linear, continuous operator $S : Y \to W$ assigns to each u the solution of (1.4) corresponding to $y_0 = 0$ and $\bar{y}$ solves (1.4) for $u = 0$.
Let us now return to our optimal control problem (1.5):

Theorem 2.1. The problem

$$\min \hat{J}(u) \quad \text{s.t.} \quad u \in Y \text{ and } y = y(u) \text{ satisfies (1.4)} \tag{2.2}$$

has a unique solution u^*.

Proof. Existence of a minimum u^* follows from the form of $\hat{J}$ together with (2.1). Furthermore, it is not difficult to verify the following identity:

$$\langle \hat{J}'(u), \phi \rangle = \int_0^T \int_\Omega (y(u) - z) \cdot S\phi \, dxdt + \alpha \int_0^T \int_\Omega u \cdot \phi \, dxdt, \qquad u, \phi \in Y. \tag{2.3}$$

A straightforward calculation shows that

$$\begin{aligned} \hat{J}(u) - \hat{J}(u^*) &= \frac{1}{2} \int_0^T \int_\Omega |y(u) - y(u^*)|^2 dxdt + \frac{\alpha}{2} \int_0^T \int_\Omega |u - u^*|^2 dxdt \\ &\quad + \int_0^T \int_\Omega (y(u^*) - z) \cdot (y(u) - y(u^*)) dxdt + \alpha \int_0^T \int_\Omega u^* \cdot (u - u^*) \, dxdt \\ &= \frac{1}{2} \int_0^T \int_\Omega |y(u) - y(u^*)|^2 dxdt + \frac{\alpha}{2} \int_0^T \int_\Omega |u - u^*|^2 dxdt \end{aligned}$$

since $y(u) - y(u^*) = S(u - u^*)$ and $\hat{J}'(u^*) = 0$. This implies uniqueness of the minimum u^*. □

Our aim is to use the condition $\hat{J}'(u^*) = 0$ in order to find the solution of (2.2). Starting from (2.3) we shall rewrite this expression in a well–known way: for a given $f \in Y$ we denote by w the solution of the backward Stokes problem

$$\left\{ \begin{array}{rcll} -w_t - \nu \Delta w + \nabla \xi &=& f & \text{in } \Omega \times (0,T) \\ -\text{div}\, w &=& 0 & \text{in } \Omega \times (0,T) \\ w(.,t) &=& 0 & \text{on } \partial\Omega \times (0,T) \\ w(.,T) &=& 0 & \text{in } \Omega. \end{array} \right. \tag{2.4}$$

Similar to (2.1) we have

$$\sup_{0 \le t \le T} \|w(t)\|_{H^1}^2 + \int_0^T \big(\|w\|_{H^2}^2 + \|w_t\|^2 + \|\nabla \xi\|^2 \big) dt \le C \|f\|_Y^2. \tag{2.5}$$

Let us introduce the operator $R : Y \to W$ by $w = Rf$. It is not difficult to verify using integration by parts that

$$\int_0^T \int_\Omega Rf \cdot u \, dxdt = \int_0^T \int_\Omega f \cdot Su \, dxdt \qquad \forall u, f \in Y. \tag{2.6}$$

Applying this identity to (2.3) we obtain the representation

$$\langle \hat{J}'(u), \phi \rangle = \int_0^T \int_\Omega \big(R(y(u) - z) + \alpha u \big) \cdot \phi \, dxdt$$

for all $\phi \in Y$, so that it is natural to introduce the mapping $F : Y \to Y$ by

$$F(u) := R\big(y(u) - z\big) + \alpha u. \tag{2.7}$$

This mapping again is affine with constant derivative

$$\langle F', \phi\rangle = RS\phi + \alpha\phi, \quad \phi \in Y. \tag{2.8}$$

Note further that in view of (2.6) F' is selfadjoint and that

$$\int_0^T \int_\Omega \langle F', \phi\rangle \cdot \phi dxdt = \int_0^T \int_\Omega \big(|S\phi|^2 + \alpha|\phi|^2\big)dxdt, \tag{2.9}$$

which shows that F' is injective. Since $\phi \mapsto RS\phi$ is a compact operator on Y, the Fredholm alternative implies that F' is invertible. Also observe that $F(u) = \langle F', u\rangle + R(\bar{y} - z)$ so that we have the following formula for the zero u^* of F:

$$u^* = (F')^{-1}\big(R(z - \bar{y})\big). \tag{2.10}$$

Let us now turn to our numerical method, which will follow the above ideas at the discrete level. We begin by explaining our notation. Let $\mathcal{T}_h$ be a triangulation of Ω with maximum mesh size $h := \max_{T\in\mathcal{T}_h} \operatorname{diam}(T)$. We assume that $\mathcal{T}_h$ is uniformly regular, i.e. that each polyeder $T \in \mathcal{T}_h$ contains a ball of radius $\kappa_1 h$ and is contained in a ball of radius $\kappa_2 h$, where the constants κ_1 and κ_2 are independent of h. Our discretization of the Stokes equations uses the Taylor–Hood element, so that the velocity space $H_0^1(\Omega)^n$ is approximated by

$$X_h = \{v_h \in C^0(\bar{\Omega})^n \,|\, v_{h|T} \in P^2(T)^n \text{ for all } T \in \mathcal{T}_h, v_{h|\partial\Omega} = 0\},$$

while the pressure space $L_0^2(\Omega) = \{q \in L^2(\Omega) \,|\, \int_\Omega q dx = 0\}$ is approximated by

$$M_h = \{q_h \in C^0(\bar{\Omega}) \,|\, q_{h|T} \in P^1(T) \text{ for all } T \in \mathcal{T}_h, \int_\Omega q_h dx = 0\}.$$

The discrete analogue of V is given by

$$V_h := \{v_h \in X_h \,|\, (\operatorname{div} v_h, q_h) = 0 \text{ for all } q_h \in M_h\}.$$

The L^2–projection $P_h : L^2(\Omega)^n \to V_h$ is defined by

$$(v, \phi_h) = (P_h v, \phi_h), \qquad \forall \phi_h \in V_h$$

and satisfies (cf. [8, I,Lemma 4.3])

$$\|v - P_h v\| + h\|\nabla(v - P_h v)\| \le ch^2\|D^2 v\| \qquad \forall v \in V \cap H^2(\Omega)^n. \tag{2.11}$$

Furthermore, there exists an interpolation operator $i_h : L_0^2(\Omega) \to M_h$ with the property that

$$\|p - i_h p\| \le ch\|\nabla p\| \qquad \forall p \in L_0^2(\Omega) \cap H^1(\Omega). \tag{2.12}$$

The discretization of (1.4) then takes the form: given $u \in Y$, find $(y_h(t), p_h(t)) \in X_h \times M_h$, $0 \le t \le T$ such that $y_h(0) = P_h y_0$ and

$$(y_{h,t}, \phi_h) + \nu(\nabla y_h, \nabla \phi_h) - (\operatorname{div} \phi_h, p_h) = (u(t), \phi_h) \tag{2.13}$$

$$-(\operatorname{div} y_h, q_h) = 0 \tag{2.14}$$

for all $\phi_h \in X_h$ and $q_h \in M_h$. This problem has a unique solution, which we denote by $y_h = y_h(u)$ in order to emphasize the dependence on u. Just as in the continuous case we write $y_h(u) = S_h u + \bar{y}_h$, where $S_h : Y \to W$ assigns to each u the solution of (2.13), (2.14) corresponding to $y_h(0) = 0$ and $\bar{y}_h$ solves (2.13), (2.14) for $\bar{y}_h(0) = P_h y_0$, $u = 0$.
Next, we introduce a discrete approximation $R_h : Y \to W$ to R. Given $f \in Y$ we denote by $(w_h, \xi_h) \in X_h \times M_h$, $0 \le t \le T$ the unique solution of the discrete backward Stokes problem:

$$-(w_{h,t}, \phi_h) + \nu(\nabla w_h, \nabla \phi_h) - (\operatorname{div} \phi_h, \xi_h) = (f(t), \phi_h) \tag{2.15}$$

$$-(\operatorname{div} w_h, q_h) = 0 \tag{2.16}$$

for all $\phi_h \in X_h$ and $q_h \in M_h$, which satisfies $w_h(T) = 0$. We set $R_h f := w_h$ and by inserting $\phi_h = w_h$ into (2.15) one deduces the following a–priori estimate:

$$\|R_h f\|_W \le C \|f\|_Y \qquad \forall f \in Y \text{ uniformly in } h. \tag{2.17}$$

We now define an approximation $F_h : Y \to Y$ to F by

$$F_h(u) := R_h\big(y_h(u) - z\big) + \alpha u. \tag{2.18}$$

Definition 2.1. We call $u_h^* \in Y$ a discrete solution of the optimality system, if $F_h(u_h^*) = 0$.

Remark 2.1. In order to determine the discrete solution we have to solve the following coupled system: find (y_h^*, p_h^*), $(\lambda_h^*, \xi_h^*) \in X_h \times M_h$: $y_h^*(0) = P_h y_0$, $\lambda_h^*(T) = 0$ and

$$(y_{h,t}^*, \phi_h) + \nu(\nabla y_h^*, \nabla \phi_h) - (\operatorname{div} \phi_h, p_h^*) = -\frac{1}{\alpha}(\lambda_h^*(t), \phi_h) \tag{2.19}$$

$$-(\operatorname{div} y_h^*, q_h) = 0 \tag{2.20}$$

$$-(\lambda_{h,t}^*, \phi_h) + \nu(\nabla \lambda_h^*, \nabla \phi_h) - (\operatorname{div} \phi_h, \xi_h^*) = (y_h^* - z, \phi_h) \tag{2.21}$$

$$-(\operatorname{div} \lambda_h^*, q_h) = 0 \tag{2.22}$$

for all $\phi_h \in X_h$, $q_h \in M_h$. The discrete solution then is given by $u_h^* = -\frac{1}{\alpha}\lambda_h^* = -\frac{1}{\alpha} R_h(y_h^* - z)$.
We emphasize that we have not actually discretized the control variable u, but that it inherits the discretization of the adjoint variable λ_h.

For our error analysis and practical computations it is more convenient to rewrite $F_h(u_h^*) = 0$ in the same way as in the continuous case. Clearly, we have

$$\langle F_h', \phi \rangle = R_h S_h \phi + \alpha \phi, \qquad \phi \in Y \tag{2.23}$$

and we can rewrite the equation $F_h(u_h^*) = 0$ as

$$\langle F_h', u_h^* \rangle = R_h(z - \bar{y}_h). \tag{2.24}$$

Furthermore, F_h' is selfadjoint with

$$\int_0^T \int_\Omega \langle F_h', \phi \rangle \cdot \phi dx dt = \int_0^T \int_\Omega \big(|S_h \phi|^2 + \alpha |\phi|^2 \big) dx dt \tag{2.25}$$

for all $\phi \in Y$. Similarly as above one then argues that F_h' is invertible and also that

$$\|(F_h')^{-1}\|_{L(Y,Y)} \leq \frac{1}{\alpha} \qquad \text{uniformly in } h. \tag{2.26}$$

The discrete solution u_h^* is then simply given by

$$u_h^* = (F_h')^{-1} R_h(z - \bar{y}_h). \tag{2.27}$$

Our main result can now be formulated as follows:

Theorem 2.2. There exists a unique discrete solution u_h^* in the sense of Definition 2.1 and we have the estimate

$$\|u^* - u_h^*\|_Y \leq Ch^2. \tag{2.28}$$

The proof of (2.28) is presented in the next section, while numerical computations in §4 will confirm our result.

3 Proof of Theorem 2.2

We start by deriving an estimate for $Su - S_h u$.

Lemma 3.1. We have for all $u \in Y$

$$\|Su - S_h u\|_Y \leq Ch^2 \|u\|_Y. \tag{3.1}$$

Proof. The proof uses techniques employed in [8], which we include for the convenience of the reader. Let $v = Su$ and $v_h = S_h u$. Recall that v and v_h satisfy $v(0) = v_h(0) = 0$ in Ω, $v = 0$ on $\partial\Omega \times (0,T)$ as well as

$$\begin{aligned} v_t - \nu \Delta v + \nabla p &= u(t) \quad \text{in } \Omega \times (0,T) \\ -\text{div}\, v &= 0 \quad \text{in } \Omega \times (0,T), \end{aligned}$$

and

$$\begin{aligned}(v_{h,t},\phi_h)+\nu(\nabla v_h,\nabla\phi_h)-(\operatorname{div}\phi_h,p_h) &= (u(t),\phi_h)\\ -(\operatorname{div}v_h,q_h) &= 0\end{aligned}$$

for all $\phi_h\in X_h$ and $q_h\in M_h$. Thus, the difference $e:=v-v_h$ satisfies $e(0)=0$ and

$$(e_t,\phi_h)+\nu(\nabla e,\nabla\phi_h)-(\operatorname{div}\phi_h,p-p_h) = 0 \tag{3.2}$$

$$-(\operatorname{div}e,q_h) = 0 \tag{3.3}$$

for all $\phi_h\in X_h$, $q_h\in M_h$. Inserting $\phi_h=P_he=:e_h$ into (3.2) and observing that $(e_t,P_he)=(P_he_t,P_he)$ as well as $(\operatorname{div}e_h,q_h)=0$ for all $q_h\in M_h$ we obtain

$$\begin{aligned}&\frac{1}{2}\frac{d}{dt}\|e_h\|^2+\nu\|\nabla e_h\|^2=\nu(\nabla e_h,\nabla(P_hv-v))+(\operatorname{div}e_h,p-i_hp)\\ &\quad\le\ \nu\|\nabla e_h\|\,\|\nabla(v-P_hv)\|+\|\nabla e_h\|\,\|p-i_hp\|\le\delta\|\nabla e_h\|^2+C_\delta h^2\big(\|v\|_{H^2}^2+\|\nabla p\|^2\big)\end{aligned}$$

for $\delta>0$ by Young's inequality, (2.11) and (2.12). If we choose $\delta=\frac{\nu}{2}$ and integrate with respect to time the result is

$$\frac{1}{2}\|e_h(t)\|^2+\frac{\nu}{2}\int_0^t\|\nabla e_h\|^2ds\le Ch^2\int_0^T\big(\|v\|_{H^2}^2+\|\nabla p\|^2\big)dt,\qquad 0\le t\le T,$$

which implies after an application of Gronwall's lemma and (2.1) that

$$\sup_{0\le t\le T}\|e(t)\|^2+\int_0^T\|\nabla e\|^2dt\le Ch^2\|u\|_Y^2. \tag{3.4}$$

The remainder of the proof is standard and consists in the solution of a dual problem, i.e.

$$\begin{aligned}-r_t-\nu\Delta r+\nabla\xi &= e && \text{in } \Omega\times(0,T)\\ -\operatorname{div}r &= 0 && \text{in } \Omega\times(0,T)\\ r(.,t) &= 0 && \text{on } \partial\Omega\times(0,T)\\ r(.,T) &= 0 && \text{in } \Omega.\end{aligned}$$

We infer from (2.5) that

$$\sup_{0\le t\le T}\|r(t)\|_{H^1}^2+\int_0^T\big(\|r\|_{H^2}^2+\|\nabla\xi\|^2\big)dt\le C\int_0^T\|e\|^2dt. \tag{3.5}$$

Using integration by parts, (3.2) and (3.3) we obtain

$$\begin{aligned}\int_0^T\|e\|^2dt &= \int_0^T\big(e,-r_t-\nu\Delta r+\nabla\xi\big)dt\\ &= \int_0^T\big((e_t,r)+\nu(\nabla e,\nabla r)-(\operatorname{div}e,\xi)\big)dt\\ &= \int_0^T\big((e_t,r-P_hr)+\nu(\nabla e,\nabla(r-P_hr))+(\operatorname{div}P_hr,p-p_h)-(\operatorname{div}e,\xi-i_h\xi)\big)dt\\ &= \int_0^T(v_t,r-P_hr)+\nu(\nabla e,\nabla(r-P_hr))+(\operatorname{div}P_hr-r,p-i_hp)-(\operatorname{div}e,\xi-i_h\xi)\big)dt\end{aligned}$$

in view of the fact that $v_{h,t} \in V_h$. Combining this relation with (2.11), (2.12), (3.4) and (3.5) we finally obtain

$$\begin{aligned}\int_0^T \|e\|^2 dt &\le Ch^2\Big(\int_0^T \big(\|v_t\|^2 + \|\nabla p\|^2\big)dt\Big)^{\frac{1}{2}}\Big(\int_0^T \|r\|_{H^2}^2 dt\Big)^{\frac{1}{2}} \\ &\quad + Ch\Big(\int_0^T \|\nabla e\|^2 dt\Big)^{\frac{1}{2}}\Big(\int_0^T \big(\|r\|_{H^2}^2 + \|\nabla \xi\|^2\big)dt\Big)^{\frac{1}{2}} \\ &\le Ch^2\|u\|_Y\Big(\int_0^T \|e\|^2 dt\Big)^{\frac{1}{2}}.\end{aligned}$$

This concludes the proof of the lemma. □

In an analogous way one can prove that

$$\|\bar{y} - \bar{y}_h\|_Y \le Ch^2\|y_0\|_{H^1} \tag{3.6}$$

$$\|Rf - R_h f\|_Y \le Ch^2\|f\|_Y \tag{3.7}$$

for all $f \in Y$. We are now in position to prove Theorem 2.2. Taking the difference of (2.10) and (2.27) gives

$$\begin{aligned}u^* - u_h^* &= (F_h')^{-1}\Big(F_h'(F')^{-1}\big(R(z-\bar{y})\big) - R_h(z-\bar{y}_h)\Big) \\ &= (F_h')^{-1}\Big((F_h' - F')(F')^{-1}\big(R(z-\bar{y})\big) + (R-R_h)(z-\bar{y}) + R_h(\bar{y}_h - \bar{y})\Big).\end{aligned}$$

Applying (2.26), (3.1)–(3.7) and (2.17) to the above formula we finally derive

$$\begin{aligned}\|u^* - u_h^*\|_Y &\le C\|F' - F_h'\|_{L(Y,Y)}\|(F')^{-1}\big(R(z-\bar{y})\big)\|_Y + C\|R - R_h\|_{L(Y,Y)}\|z-\bar{y}\|_Y \\ &\quad + C\|R_h\|_{L(Y,Y)}\|\bar{y} - \bar{y}_h\|_Y \\ &\le C(\|z\|_Y, \|y_0\|_{H^1})h^2\end{aligned}$$

proving the estimate (2.28).

Remark 3.1. As already mentioned in the Introduction, our approach can be used to derive error estimates in a more general setting involving the Navier–Stokes equations (in 2D) as state equations and cost functionals of the form (1.2). It should be noted that in this case the corresponding mapping $F(u)$ is in general not affine and might be quite complicated, so that one cannot expect the equation $F(u) = 0$ to have a unique solution. Thus, it is only possible to obtain local results: a solution u_h^* of the equation $F_h(u) = 0$ exists in a neighborhood of a regular solution u^* of $F(u) = 0$ and the difference $u^* - u_h^*$ can be estimated. This is achieved by applying a quantified version of Newton's theorem, see [3] for details.

4 Numerical results

We now numerically confirm the error estimate given in Theorem 2.2 in two space dimensions. The control problem considered here is of tracking type with cost functional

$$\hat{J}(u) := \frac{1}{2}\int_0^T \int_\Omega |y(u) - z|^2 \, dxdt + \frac{\alpha}{2}\int_0^T \int_\Omega |u|^2 \, dxdt,$$

where $\Omega = (0,1) \times (0,1)$ and $T = 0.1$. The initial value of the uncontrolled flow is chosen as

$$y_0(x) \;=\; e \begin{bmatrix} (\cos 2\pi x_1 - 1)\sin 2\pi x_2 \\ -(\cos 2\pi x_2 - 1)\sin 2\pi x_1 \end{bmatrix}$$

with e denoting the Euler number, and the desired state z is chosen as $0 \in \mathbb{R}^2$. We present calculations for $\alpha = 1.e0$, $\alpha = 1.e-2$, $k = 1$ and $\nu = 1/\mathrm{Re} = 1/10$. For the numerical integration of the instationary Stokes system we use the implicit Euler scheme on an equidistant time grid with step size $\delta t = 0.01$. Recall that the Taylor-Hood finite element [1], [4] is used for discretization in space. Note that in view of (2.24) and (2.25) we have to solve a linear system of equations

$$A\underline{u} = \underline{b},$$

where A is symmetric and positive definite and $\underline{u}, \underline{b} \in \mathbb{R}^{N \cdot M}$, where N is the number of degrees of freedom for the adjoint variable λ_h and M is the number of time steps. The system is solved iteratively utilizing the conjugate gradient method with starting value $\underline{u} = 0$. Recalling (2.23) every iteration requires the solution of one forward- and one backward-in-time Stokes system. For further computational details see [9, Chapter 6].

To verify the estimate (2.28) numerically we introduce the experimental order of convergence for positive error functionals $E(h)$ with $h > 0$ as follows: Given two grid sizes $h_1 \neq h_2$, let

$$\mathrm{EOC} := \frac{\ln E(h_1) - \ln E(h_2)}{\ln h_1 - \ln h_2}.$$

It follows from this definition that if $E(h) = \mathcal{O}(h^\gamma)$ $(h \to 0)$ then $\mathrm{EOC} \approx \gamma$.

Example 4.1. In Table 1 the numerical results for $\alpha = 1.e0$ are presented. As a substitute for the exact solution u^* of the control problem we choose the numerical solution computed on a grid containing 65536 triangles with 131585 velocity and 33025 pressure nodes. The number of unknowns in the discretized control problem therefore has the magnitude 8.5×10^6, including the primal, adjoint and control variables. The cost of the uncontrolled flow on this grid is $\hat{J}(0) = 3.29555403e-1$. We set

$$E_h^J := |J(y^*, u^*) - J(y_h^*, u_h^*)|, \quad E_h^u := \left(\int_0^T \|u^* - u_h^*\|^2 dt \right)^{\frac{1}{2}} \text{ and } E_h^y := \sup_{t \in [0,T]} \|y^* - y_h^*\|$$

and define

$$\mathrm{EOC}_h^J := \frac{\ln E_h^J - \ln E_{h/2}^J}{\ln 2},$$

EOC_h^u and EOC_h^y analogously. Table 1 shows the values of the cost functional and the error functionals on different grids. Table 2 contains the results for the experimental order of convergence. The results confirm the estimate (2.28). A proof that the order of convergence for E_h^y is 2 is sketched in [3]. We observe convergence of order 4 for E_h^J which may be justified by the fact that $\hat{J}'(u^*) = 0$.

Grid size h	$J(y_h^*, u_h^*)$	E_h^J	E_h^u	E_h^y
1/2	3.21458015e-1	7.366013e-3	5.0060187e-3	3.42701017e-1
1/4	3.26197855e-1	2.626173e-3	2.46836485e-3	2.40351324e-1
1/16	3.28649405e-1	1.74623e-4	6.2461678e-4	6.14284855e-2
1/32	3.28812670e-1	1.1352e-5	1.56829874e-4	1.54192716e-2
1/64	3.28823300e-1	7.2e-07	3.90447133e-5	3.8379829e-3
1/128	3.28823985e-1	4.3e-08	9.21571074e-6	9.03339275e-4
1/256	3.28824028e-1	0.e-0	0.e-0	0e-0

Table 1: Values of cost and error functionals on different levels, $\alpha = 1.e-0$

Grid size h	EOC_h^J	EOC_h^u	EOC_h^y
1/2	-	-	-
1/4	1.49	1.02	0.51
1/16	3.91	1.98	1.97
1/32	3.94	1.99	1.99
1/64	3.98	2.01	2.01
1/128	4.07	2.08	2.09
1/256	-	-	-

Table 2: Experimental order of convergence, $\alpha = 1.e-0$

Example 4.2. We now investigate the case $\alpha = 1.e-2$ which results in much stronger control action than in Example 4.1. A comparison of the evolution of the cost for the uncontrolled and the controlled flow on a grid containing 16384 triangles, 33025 velocity and 8321 pressure nodes is shown in Fig. 1. The numerical solution of the optimal control problem on this grid is used here as reference solution. Tables 3 and 4 show the same quantities as Tables 1 and 2, respectively. The results indicate insensitivity of the behaviour of convergence with respect to the parameter α. Again, the estimate (2.28) is confirmed.

Let us close this section with mentioning that the numerical computation of the reference control in Example 4.1 takes several hours on a PC with 1GH Pentium III^{TM} CPU.

Grid size h	$J(y_h^*, u_h^*)$	E_h^J	E_h^u	E_h^y
1/2	2.66113311e-1	5.8086777e-3	371449068e-1	3.20580596e-1
1/4	2.69856644e-1	2.065344e-3	1.91338069e-1	2.28803060e-1
1/16	2.71785002e-1	1.36986e-4	4.84453105e-2	5.84771616e-2
1/32	2.71913156e-1	8.832e-6	1.21008313e-2	1.46043156e-2
1/64	2.71921460e-1	5.28e-7	2.86114730e-3	3.43990516e-3
1/128	2.71921988e-1	0.e-0	0.e-0	0.e-0

Table 3: Values of cost and error functionals on different levels, $\alpha = 1.e-2$

Grid size h	EOC_h^J	EOC_h^u	EOC_h^y
1/2	-	-	-
1/4	1.49	0.96	0.48
1/16	3.91	1.98	1.97
1/32	3.96	2.00	2.00
1/64	4.06	2.08	2.09
1/128	-	-	-

Table 4: Experimental order of convergence, $\alpha = 1.e-2$

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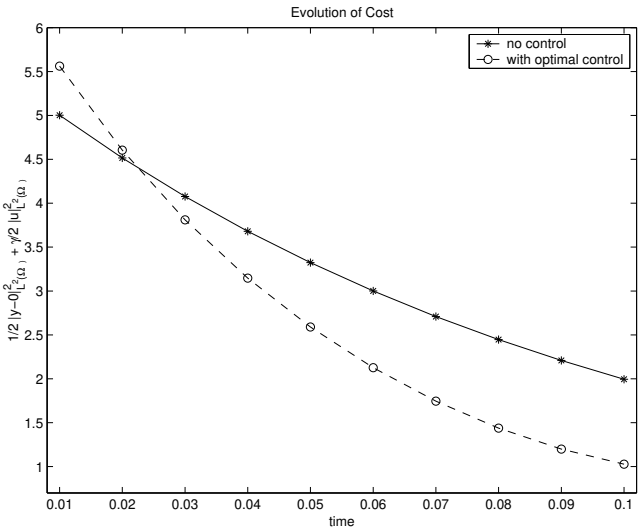

Figure 1: Evolution of the cost functional for $t \in [0, T]$: Comparison of uncontrolled and controlled cost

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