

# Discontinuous Galerkin and Mimetic Finite Difference Methods for Coupled Stokes-Darcy Flows on Polygonal and Polyhedral Grids

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## Abstract

We study locally mass conservative approximations of coupled Darcy and Stokes flows on polygonal and polyhedral meshes. The discontinuous Galerkin (DG) finite element method is used in the Stokes region and the mimetic finite difference method is used in the Darcy region. DG finite element spaces are defined on polygonal and polyhedral grids by introducing lifting operators mapping mimetic degrees of freedom to functional spaces. Optimal convergence estimates for the numerical scheme are derived. Results from computational experiments supporting the theory are presented.

## 1 Introduction

Coupled Stokes-Darcy flows occur in various physical processes of significant importance. Blood motion in the vessels, the interaction of ground and surface water, and engineering filtration problems are just a few examples that involve such flows. Our model consists of a fluid whose motion is governed by the Stokes equation and a porous medium saturated by the same fluid, in which the Darcy's law is valid. The two equations are coupled through transmission conditions that must be satisfied on the interface between the free fluid region and the porous medium region. These conditions are continuity of flux and normal stress, as well as slip with friction condition for the Stokes velocity known as the Beavers-Joseph-Saffman law [5, 48]. In this paper, we consider the surface-subsurface water flow as an application of the model.

There are number of stable and convergent numerical methods developed for the coupled Stokes-Darcy flow system, see e.g., [34, 19, 39, 45, 24, 25, 54, 41]. Often it is of interest to study contaminant transport in such flows, which necessitates employing numerical schemes that conserve mass locally. In this paper we use the discontinuous Galerkin (DG) and the mimetic finite difference (MFD) methods to discretize the Stokes and Darcy equations, respectively. Both methods are locally mass conservative. We consider very general polygonal or polyhedral grids, as they allow for modeling complicated geometries with relatively few degrees of freedom.

The local mass conservation property of the DG method stems from the fact that discontinuous functions are used to approximate the solution on a given mesh. The original DG method was introduced in the early seventies for solving the neutron transport equation [43, 33]. Since that time, several DG schemes have been introduced, including the Bassy-Rebay method [4], the interior penalty Galerkin methods [2, 18, 44, 53], the Oden-Babuška-Baumann method [42], and the local discontinuous Galerkin (LDG) method [15]. A unifying DG framework for elliptic problems is studied in [3]. DG methods have been used to solve a wide range of problems, including compressible [4] and incompressible [38, 27, 45] fluid flows, magneto-hydrodynamics

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[52], and contaminant transport [18]. In [51], the LDG method is employed for transport coupled with Stokes-Darcy flows.

The MFD method is a relatively new discretization technique originating from the support-operator algorithms [49, 31]. The method has been successfully applied to problems of continuum mechanics [40], electromagnetics [30], linear diffusion [31, 36], and recently fluid dynamics [6, 7]. The goal of the MFD discretization is to incorporate in the numerical model the mathematical and physical principles (conservation laws, solution symmetries) of the underlying system. This is achieved by approximating the differential operators in the governing equations by discrete operators that satisfy discrete versions of the fundamental identities of vector and tensor calculus. The MFD method can handle polygonal in 2-D and polyhedral in 3-D meshes with curved boundaries and possibly degenerate cells, which are well-suited to represent the irregular features of the porous medium.

For simplicial and quadrilateral meshes, an equivalence between the MFD method and the lowest order Raviart-Thomas MFE method has been established in [8] and [9], respectively. For polyhedral meshes, a relationship between the MFD method and the multipoint flux approximation (MPFA) has been studied in [37]. A strong connection between the MFD family of methods and a family of the gradient-type finite volume methods [22] and the mixed-finite volume methods [20] has been established in [21].

In this paper, we formulate the DG method on polygonal or polyhedral meshes by using one of the MFD tools, a lifting operator from mimetic degrees of freedom to a functional space. In particular, constant flux values on each edge (or face) of an element are extended into a piecewise linear function inside the element. This allows us to formulate a DG-MFD method for coupled Stokes-Darcy flows on polygonal or polyhedral meshes. The method is heterogeneous in the sense that discrete mimetic degrees of freedom in the Darcy domain are coupled with piecewise polynomial finite element spaces in the Stokes region. The meshes from the two regions may be non-matching on the interface and the continuity of flux condition is imposed through a Lagrange multiplier space. This space is defined on an interface mesh that is the trace of the mesh of the Darcy region and it is also used to approximate the normal stress on the interface. A global inf-sup condition is established that implies the well-posedness of the coupled scheme. For this we construct an interpolant in the space of DG-MFD velocities with weakly continuous normal components. We also establish optimal order convergence for the approximate velocity and pressure fields. Numerical calculations in 2-D are presented to support the theory.

The paper outline is as follows. In Section 2 we formulate the coupled problem. Its discretization is presented in Section 3. In Section 4 we construct some interpolants that will be used in the analysis of the method. Section 5 deals with the well-posedness of the method. Error estimates are derived in Section 6. In Section 7, we discuss some implementation details and provide results from computational tests that verify the theoretical error bounds.

## 2 The coupled Stokes-Darcy problem

The following model describes flow of incompressible fluid from a domain  $\Omega_1$  across an interface  $\Gamma_I$ , into a porous medium domain  $\Omega_2$ . We assume that both  $\Omega_1$  and  $\Omega_2$  are Lipschitz polyhedral domains in  $\mathbb{R}^d$ ,  $d = 2, 3$ , separated by a simply connected interface  $\Gamma_I$  (see Fig. 1). Let

$$\Gamma_k = \partial\Omega_k \setminus \overline{\Gamma_I}, \quad k = 1, 2,$$

and  $\mathbf{n}_k$  be the exterior unit normal vector to  $\partial\Omega_k$ . We denote the fluid velocity in domain  $\Omega_k$  by  $\mathbf{u}_k$ , the fluid viscosity by  $\mu$ , and the pressure by  $p_k$ . The stress tensor is given by

$$\mathbf{T}_1 = -p_1 \mathbf{I} + 2\mu \mathbf{D}(\mathbf{u}_1), \quad \mathbf{D}(\mathbf{u}_1) = \frac{1}{2}(\nabla \mathbf{u}_1 + \nabla \mathbf{u}_1^T).$$

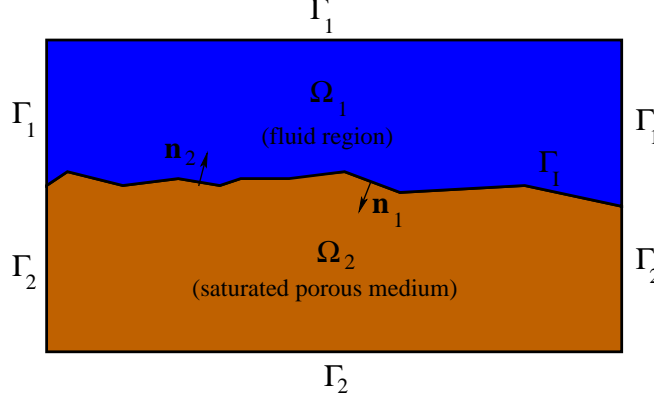


Figure 1: A 2-D model of the coupled Stokes-Darcy flow.

Flow in the Stokes domain is governed by the conservation of momentum and mass laws. Considering no slip boundary conditions for simplicity, we have

$$\begin{aligned} -\operatorname{div} \mathbf{T}_1 = \mathbf{f}_1, \quad \nabla \cdot \mathbf{u}_1 = 0 \quad & \text{in} \quad \Omega_1, \\ \mathbf{u}_1 = 0 \quad & \text{on} \quad \Gamma_1. \end{aligned} \quad (2.1)$$

Flow in the Darcy domain is governed by Darcy's law and the conservation of mass law:

$$\begin{aligned} \mathbf{u}_2 = -\mathbf{K} \nabla p_2, \quad \nabla \cdot \mathbf{u}_2 = f_2 \quad & \text{in} \quad \Omega_2, \\ \mathbf{u}_2 \cdot \mathbf{n}_2 = 0 \quad & \text{on} \quad \Gamma_2, \end{aligned} \quad (2.2)$$

where for simplicity we assume no-flow boundary conditions. In the above,  $\mathbf{K}$  is a uniformly positive definite and bounded full tensor representing the rock permeability divided by the fluid viscosity.

The above problems are coupled across  $\Gamma_I$  through three interface conditions representing mass conservation, balance of normal stress, and the Beavers-Joseph-Saffman law [5, 48]:

$$\mathbf{u}_1 \cdot \mathbf{n}_1 = -\mathbf{u}_2 \cdot \mathbf{n}_2, \quad (2.3)$$

$$(\mathbf{T}_1 \mathbf{n}_1) \cdot \mathbf{n}_1 = -p_2, \quad (2.4)$$

$$\mathbf{u}_1 \cdot \boldsymbol{\tau}_j = -2G_j(D(\mathbf{u}_1)\mathbf{n}_1) \cdot \boldsymbol{\tau}_j, \quad j = 1, \dots, d-1, \quad (2.5)$$

where  $\boldsymbol{\tau}_j$ ,  $j = 1, \dots, d-1$ , is an orthonormal system of tangential vectors on  $\Gamma_I$ . Condition (2.5) models slip with friction, where  $G_j = (\mu \mathbf{K} \boldsymbol{\tau}_j) \cdot \boldsymbol{\tau}_j / \alpha$  and  $\alpha > 0$  is an experimentally determined friction constant. Existence of a unique weak solution to the coupled problem (2.1)–(2.5) is shown in [34].

### 3 Coupling of two discretization methods

In this section we describe coupling of two discretization methods, the discontinuous Galerkin (DG) method in the Stokes domain and the mimetic finite difference (MFD) method in the Darcy domain.

#### 3.1 Admissible meshes

Let  $\Omega_k^h$  be a partition of  $\Omega_k$ ,  $k = 1, 2$  into polygonal in 2-D and polyhedral in 3-D elements  $E$  with diameter  $h_E$ . The meshes may be non-matching on the interface  $\Gamma_I$ . Let  $h_k = \max_{E \in \Omega_k^h} h_E$ . Hereafter, we shall use

the term face, denoted by  $e$ , for both a face in 3-D and an edge in 2-D. We will denote edges in 3-D by  $\ell$ . Let  $\mathbf{x}_E$ ,  $\mathbf{x}_e$ , and  $\mathbf{x}_\ell$  be the centroids of element  $E$ , face  $e$ , and edge  $\ell$ , respectively. Let  $|E|$  be the volume of  $E$  and  $|e|$  be the area of face  $e$ . Let  $C$  denote a generic constant independent of  $h_E$  and  $E$ . We assume that partitions  $\Omega_k^h$  are shape-regular in the following sense.

**Definition 3.1** *The polygonal (polyhedral) partition  $\Omega_k^h$  is shape-regular if*

- Each element  $E$  has at most  $N^*$  faces, where  $N^*$  is independent of  $h_1$  and  $h_2$ .
- Each element  $E$  is star-shaped with respect to a ball of radius  $\rho^* h_E$  centered at point  $\mathbf{x}_E$ , where  $\rho^*$  is independent of  $h_1$  and  $h_2$ . Moreover, each face  $e$  of  $E$  and each edge  $\ell$  of  $E$  in 3-D is star-shaped with respect to a ball of radius  $\rho^* h_E$  centered at the point  $\mathbf{x}_e$  and  $\mathbf{x}_\ell$ , respectively. Thus,

$$C h_E^d \leq |E| \leq h_E^d, \quad C h_E^{d-1} \leq |e| \leq h_E^{d-1}. \quad (3.1)$$

Note that meshes with non-convex elements may be shape-regular in this sense.

Let  $\mathcal{E}_k^h$  be the set of interior faces of  $\Omega_k^h$ . For every face  $e$ , we define a unit normal vector  $\mathbf{n}_e$  that will be fixed once and for all. If  $e$  belongs to  $\Gamma_k$ , we choose the outward normal to  $\Omega_k$ . If  $e$  belongs to  $\Gamma_I$ , we choose the outward normal to  $\Omega_2$ . Let  $\mathbf{n}_E$  be the outward unit normal vector to  $E$ , so that  $\chi_E^e \equiv \mathbf{n}_e \cdot \mathbf{n}_E$  is either 1 or -1.

### 3.2 Discretization in the Stokes domain

Let  $D$  be a domain in  $\mathbb{R}^d$  and  $W^{s,p}(D)$ ,  $s \geq 0$ ,  $p \geq 1$ , be the usual Sobolev space [1] with a norm  $\|\cdot\|_{s,p,D}$  and a seminorm  $|\cdot|_{s,p,D}$ . The norm and seminorm in the Hilbert space  $H^s(D) \equiv W^{s,2}(D)$  are denoted by  $\|\cdot\|_{s,D}$  and  $|\cdot|_{s,D}$ , respectively. The Euclidean norm of algebraic vectors is denoted by  $\|\cdot\|$ , i.e. without a subscript.

We extend the formulation in [27, 45] on simplicial elements to general polyhedra. Let  $X_1$  and  $Q_1$  be Sobolev spaces for the velocity and pressure, respectively, in the Stokes domain:

$$\begin{aligned} X_1 &= \{\mathbf{v}_1 \in (L^2(\Omega_1))^d : \mathbf{v}_1|_E \in (W^{2,3/2}(E))^d \ \forall E \in \Omega_1^h, \mathbf{v}_1 = \mathbf{0} \text{ on } \Gamma_1\}, \\ Q_1 &= \{q_1 \in L^2(\Omega_1) : q_1|_E \in W^{1,3/2}(E) \ \forall E \in \Omega_1^h\}. \end{aligned}$$

The functions in  $X_1$  and  $Q_1$  have double valued traces on the interior element faces. The trace inequality and the Sobolev imbedding theorem imply the  $q_1|_e \in L^2(e)$ . For a function  $w$ , we define its average  $\{w\}_e$  and its jump  $[w]_e$  across an interior face  $e \in \mathcal{E}_1^h$  as follows:

$$\{w\}_e = \frac{1}{2}w|_{E_1} + \frac{1}{2}w|_{E_2}, \quad [w]_e = w|_{E_1} - w|_{E_2},$$

where  $E_1$  and  $E_2$  are two elements that share face  $e$  and such that  $\mathbf{n}_e$  is directed from  $E_1$  to  $E_2$ . For  $e \in \partial\Omega_1^h$ , the average and the jump are equal to the value of  $w$ .

We introduce the norms

$$\begin{aligned} |||\mathbf{v}_1|||_{0,\Omega_1}^2 &= \sum_{E \in \Omega_1^h} \|\mathbf{v}_1\|_{0,E}^2, \\ \|\mathbf{v}_1\|_{X_1}^2 &= |||\nabla \mathbf{v}_1|||_{0,\Omega_1}^2 + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \frac{\sigma_e}{h_e} \|[\mathbf{v}_1]\|_{0,e}^2 + \sum_{e \in \Gamma_I} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \|\mathbf{v}_1 \cdot \boldsymbol{\tau}_j\|_{0,e}^2, \\ \|q_1\|_{Q_1} &= \|q_1\|_{0,\Omega_1}, \end{aligned}$$

where  $\sigma_e > 0$  is a parameter that is a constant on  $e$ . The DG method is based on the bilinear forms  $a_1 : X_1 \times X_1 \rightarrow \mathbb{R}$  and  $b_1 : X_1 \times Q_1 \rightarrow \mathbb{R}$  defined as follows:

$$\begin{aligned}
a_1(\mathbf{u}_1, \mathbf{v}_1) &= 2\mu \sum_{E \in \Omega_1^h} \int_E \mathbf{D}(\mathbf{u}_1) : \mathbf{D}(\mathbf{v}_1) dx + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \frac{\sigma_e}{h_e} \int_e [\mathbf{u}_1] \cdot [\mathbf{v}_1] ds \\
&\quad - 2\mu \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \int_e \{\mathbf{D}(\mathbf{u}_1)\} \mathbf{n}_e \cdot [\mathbf{v}_1] ds + 2\mu\varepsilon \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \int_e \{\mathbf{D}(\mathbf{v}_1)\} \mathbf{n}_e \cdot [\mathbf{u}_1] ds \\
&\quad + \sum_{e \in \Gamma_I} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \int_e (\mathbf{u}_1 \cdot \boldsymbol{\tau}_j)(\mathbf{v}_1 \cdot \boldsymbol{\tau}_j) ds, \quad \forall \mathbf{u}_1, \mathbf{v}_1 \in X_1 \\
b_1(\mathbf{v}, q) &= - \sum_{E \in \Omega_1^h} \int_E q_1 \operatorname{div} \mathbf{v}_1 dx + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \int_e \{q_1\} [\mathbf{v}_1] \cdot \mathbf{n}_e ds, \quad \forall \mathbf{v}_1 \in X_1, \forall q_1 \in Q_1.
\end{aligned}$$

The jump term involving  $\sigma_e$  is added for stabilization. We assume that for all faces  $e$

$$\sigma_e \geq \sigma_0 > 0, \quad (3.2)$$

where  $\sigma_0$  is chosen to be sufficiently large according to Lemma 5.3 in order to guarantee the coercivity of  $a(\cdot, \cdot)$ . The parameter  $\varepsilon$  controls the symmetry of the bilinear form and takes value  $-1$ ,  $0$  or  $1$  for the symmetric interior penalty Galerkin (SIPG) [2, 53], the incomplete interior penalty Galerkin (IIPG) [18], and the non-symmetric interior penalty Galerkin (NIPG) [42, 44] methods, respectively.

Following closely the 2-D proof in Lemma 2.5 of [45], we obtain the following result.

**Lemma 3.1** *The solution  $(\mathbf{u}, p) = (\mathbf{u}_1, \mathbf{u}_2; p_1, p_2)$  to (2.1)–(2.3) satisfies*

$$a_1(\mathbf{u}_1, \mathbf{v}_1) + b_1(\mathbf{v}_1, p_1) + \int_{\Gamma_I} p_2 \mathbf{v}_1 \cdot \mathbf{n}_1 ds = \int_{\Omega_1} \mathbf{f}_1 \cdot \mathbf{v}_1 dx, \quad \forall \mathbf{v}_1 \in X_1, \quad (3.3)$$

$$b_1(\mathbf{u}_1, q_1) = 0, \quad \forall q_1 \in Q_1. \quad (3.4)$$

The case of simplicial elements has been studied extensively in the literature. Let  $\mathbb{P}_r$  denote the space of polynomials of degree at most  $r$ . The DG discrete spaces  $X_1^h$  and  $Q_1^h$  for the velocity and pressure, respectively, are defined as

$$\begin{aligned}
X_1^h &= \{\mathbf{v}_1^h : \mathbf{v}_1^h|_E \in (\mathbb{P}_r(E))^d \quad \forall E \in \Omega_1^h\}, \\
Q_1^h &= \{q_1^h : q_1^h|_E \in \mathbb{P}_{r-1}(E) \quad \forall E \in \Omega_1^h\}.
\end{aligned}$$

We consider the cases  $r = 1, 2, 3$  in 2-D and  $r = 1$  in 3-D.

To develop a lowest order ( $r = 1$ ) DG method for general polyhedra, we follow the mimetic approach and consider a lifting operator from degrees of freedom defined on mesh faces to a functional space. For every element  $E$  and every face  $e$  of  $E$ , we associate  $d$  degrees of freedom (a vector in  $\mathbb{R}^d$ ) representing the mean velocity on  $e$ :

$$\mathbf{V}_{1,E}^e = \frac{1}{|e|} \int_e \mathbf{v}_1 ds.$$

Let  $X_{1,MFD}^h$  be the vector space with the above degrees of freedom. For a vector  $\mathbf{V}_1 \in X_{1,MFD}^h$ , let  $\mathbf{V}_{1,E}$  be its restriction to element  $E$ .

On each  $E$ , we define a lifting operator  $\mathcal{R}_{1,E}$  acting on a vector  $\mathbf{V}_{1,E}$  and returning a function in  $(H^1(E))^d$ . We impose the following two properties on the lifting operator:

(L1) The mean value of the lifted function on faces  $e$  of  $E$  is equal to the prescribed degrees of freedom:

$$\frac{1}{|e|} \int_e \mathcal{R}_{1,E}(\mathbf{V}_{1,E}) \, ds = \mathbf{V}_{1,E}^e.$$

(L2) The lifting operator is exact for linear functions. More precisely, if  $\mathbf{V}_{1,E}^L$  is the vector of face mean values of a linear function  $\mathbf{v}_1^L$ , then

$$\mathcal{R}_{1,E}(\mathbf{V}_{1,E}^L) = \mathbf{v}_1^L.$$

Using the elemental lifting operators  $\mathcal{R}_{1,E}$ , we define the following finite element spaces:

$$\begin{aligned} X_{1,LIFT}^h &= \{\mathbf{v}^h: \mathbf{v}^h|_E = \mathcal{R}_{1,E}(\mathbf{V}_{1,E}), \quad \forall E \in \Omega_1^h, \forall \mathbf{V}_{1,E} \in X_{1,MFD}^h(E)\}, \\ Q_{1,LIFT}^h &= \{q^h: q^h|_E \in \mathbb{P}_0(E), \quad \forall E \in \Omega_1^h\}. \end{aligned}$$

When  $E$  is a tetrahedron, the lifting operator can be chosen to be the lowest order Crouzeix-Raviart finite element [17]. In this case, the DG spaces  $X_1^h \times Q_1^h$  coincide with  $X_{1,LIFT}^h \times Q_{1,LIFT}^h$ . A constructive method for building a lifting operator for a polyhedron  $E$  is presented in Section 4.

The spaces  $X_{1,LIFT}^h \times Q_{1,LIFT}^h$  are new DG spaces for Stokes on polygons or polyhedra. To keep the notation simple, for the rest of the paper we will denote the DG spaces for both simplicial and polyhedral elements by  $X_1^h \times Q_1^h$ ,

**Remark 3.1** *Due to property (L1), the DG spaces on polygons and polyhedra defined above have continuous fluxes. This is desirable when the computed Stokes flow field is coupled with a transport equation.*

We are now ready to formulate the DG method in  $\Omega_1$ . Given an approximation  $\bar{\lambda}^h$  of  $p_2$  on  $\Gamma_I$  (to be defined later), the DG solution on  $\Omega_1$ ,  $(\mathbf{u}_1^h, p_1^h) \in X_1^h \times Q_1^h$ , satisfies

$$a_1(\mathbf{u}_1^h, \mathbf{v}_1^h) + b_1(\mathbf{v}_1^h, p_1^h) + \int_{\Gamma_I} \bar{\lambda}^h \mathbf{v}_1^h \cdot \mathbf{n}_1 \, ds = \int_{\Omega_1} \mathbf{f}_1 \cdot \mathbf{v}_1^h \, dx, \quad \forall \mathbf{v}_1^h \in X_1^h, \quad (3.5)$$

$$b_1(\mathbf{u}_1^h, q_1^h) = 0, \quad \forall q_1^h \in Q_1^h. \quad (3.6)$$

### 3.3 Discretization in the Darcy domain

Let  $X_2$  and  $Q_2$  be the Sobolev spaces for the velocity and pressure in  $\Omega_2$ , respectively, defined as follows:

$$X_2 = \{\mathbf{v}_2 \in (L^s(\Omega_2))^d, s > 2: \operatorname{div} \mathbf{v}_2 \in L^2(\Omega_2), \mathbf{v}_2 \cdot \mathbf{n}_2 = 0 \text{ on } \Gamma_2\}, \quad Q_2 = L^2(\Omega_2).$$

We introduce the following  $L^2$ -norms:

$$\|\mathbf{v}_2\|_{X_2} = \|\mathbf{v}_2\|_{0,\Omega_2}, \quad \|q_2\|_{Q_2} = \|q_2\|_{0,\Omega_2}.$$

It is easy to see that the solution to (2.1)–(2.5) satisfies

$$\int_{\Omega_2} \mathbf{K}^{-1} \mathbf{u}_2 \cdot \mathbf{v}_2 \, dx - \int_{\Omega_2} p_2 \operatorname{div} \mathbf{v}_2 \, dx + \int_{\Gamma_I} p_2 \mathbf{v}_2 \cdot \mathbf{n}_2 \, ds = 0, \quad \forall \mathbf{v}_2 \in X_2, \quad (3.7)$$

$$\int_{\Omega_2} q_2 \operatorname{div} \mathbf{u}_2 \, dx = \int_{\Omega_2} f_2 q_2 \, dx, \quad \forall q_2 \in Q_2. \quad (3.8)$$

Note that the boundary integral in (3.7) is well defined if  $p_2 \in H^1(\Omega_2)$ .

We use the mimetic finite difference method [13, 14] to define discrete forms of (3.7)–(3.8). The first step in the MFD method is the definition of degrees of freedom. For each face  $e$  in  $\Omega_2^h$ , we prescribe one degree of freedom  $V_2^e$  representing the average flux across  $e$ . Let  $X_2^h$  be the vector space with these degrees of freedom. The dimension of  $X_2^h$  is equal to the number of faces in  $\Omega_2^h$ .

For any  $\mathbf{v}_2 \in X_2$ , we define its interpolant  $\mathbf{v}_2^I \in X_2^h$  by

$$(\mathbf{v}_2^I)^e = \frac{1}{|e|} \int_e \mathbf{v}_2 \cdot \mathbf{n}_e \, ds. \quad (3.9)$$

Lemma 2.1 in [37] guarantees the existence of this integral for every  $\mathbf{v}_2 \in X_2$ .

For any  $\mathbf{V}_2 \in X_2^h$ , let  $\mathbf{V}_{2,E}$  denote the vector of degrees of freedom associated only with an element  $E$ . We denote its component associated with face  $e$  by  $V_{2,E}^e$ .

To approximate the pressure, on each element  $E \in \Omega_2^h$ , we introduce one degree of freedom  $P_{2,E}$  representing the average pressure on  $E$ . Let  $Q_2^h$  be the vector space with these degrees of freedom. The dimension of  $Q_2^h$  is equal to the number of elements in  $\Omega_2^h$ . For any  $p_2 \in Q_2$ , we define its interpolant  $p_2^I \in Q_2^h$  by

$$(p_2^I)_E = \frac{1}{|E|} \int_E p_2 \, dx. \quad (3.10)$$

We also need to define a discrete mimetic space for the approximation of the pressure on the interface  $\Gamma_I$ . This space will also serve the role of a Lagrange multiplier space for imposing the continuity of normal flux across  $\Gamma_I$ . For each face  $e \in \Gamma_I^h = \Omega_2^h|_{\Gamma_I}$  we introduce one degree of freedom  $\lambda^e$  representing the average pressure on  $e$ . Let  $\Lambda_I^h$  be the vector space with these degrees of freedom. Note also that  $\Lambda_I^h = X_2^h|_{\Gamma_I}$  and its dimension is equal to the number of faces of  $\Gamma_I$ .

The second step in the MFD method is to equip the discrete spaces  $Q_2^h$ ,  $X_2^h$ , and  $\Lambda_I^h$  with inner products. The inner product in the space  $Q_2^h$  is relatively simple:

$$[\mathbf{P}, \mathbf{Q}]_{Q_2^h} = \sum_{E \in \Omega_2^h} |E| P_E Q_E, \quad \forall \mathbf{P}, \mathbf{Q} \in Q_2^h. \quad (3.11)$$

This inner product can be viewed as a mid-point quadrature rule for  $L^2$ -product of two scalar functions. The inner product in  $X_2^h$  can be defined formally as

$$[\mathbf{U}, \mathbf{V}]_{X_2^h} = \mathbf{U}^T \mathbf{M}_2 \mathbf{V}, \quad \forall \mathbf{U}, \mathbf{V} \in X_2^h, \quad (3.12)$$

where  $\mathbf{M}_2$  is a symmetric positive definite matrix. It can be viewed as a quadrature rule for the  $\mathbf{K}^{-1}$ -weighted  $L^2$ -product of two vector functions. The mass matrix  $\mathbf{M}_2$  is assembled from element matrices  $\mathbf{M}_{2,E}$ :

$$\mathbf{U}^T \mathbf{M}_2 \mathbf{V} = \sum_{E \in \Omega_2^h} \mathbf{U}_E^T \mathbf{M}_{2,E} \mathbf{V}_E.$$

The symmetric and positive definite matrix  $\mathbf{M}_{2,E}$  induces the local inner product

$$[\mathbf{U}_E, \mathbf{V}_E]_{X_2^h,E} = \mathbf{U}_E^T \mathbf{M}_{2,E} \mathbf{V}_E. \quad (3.13)$$

The construction of matrix  $\mathbf{M}_{2,E}$  for a general element  $E$  is at the heart of the mimetic method [14]. The inner product in  $\Lambda_I^h$  is defined as

$$\langle \boldsymbol{\lambda}, \boldsymbol{\mu} \rangle_{\Lambda_I^h} = \sum_{e \in \Gamma_I^h} \lambda^e \mu^e |e|, \quad \forall \boldsymbol{\lambda}, \boldsymbol{\mu} \in \Lambda_I^h. \quad (3.14)$$

Since  $\mathbf{V}|_{\Gamma_I} \in \Lambda_I^h$  for every  $\mathbf{V} \in X_2^h$ , (3.14) can also be used to define  $\langle \mathbf{V}, \boldsymbol{\mu} \rangle_{\Lambda_I^h}$ :

$$\langle \mathbf{V}, \boldsymbol{\mu} \rangle_{\Lambda_I^h} = \sum_{e \in \Gamma_I^h} V^e \mu^e |e|, \quad \forall \mathbf{V} \in X_2^h, \boldsymbol{\mu} \in \Lambda_I^h.$$

The third step in the mimetic method is discretization of the gradient and divergence operators. The degrees of freedom have been selected to provide a simple approximation of the divergence operator. The Gauss divergence theorem naturally leads to the following formula:

$$(\mathcal{DIV} \mathbf{V})_E = \frac{1}{|E|} \sum_{e \subset \partial E} \chi_E^e V_E^e |e|. \quad (3.15)$$

We have a useful commutative property of the interpolants:

$$(\mathcal{DIV} \mathbf{v}^I)_E = \frac{1}{|E|} \int_{\partial E} \mathbf{v} \cdot \mathbf{n}_E ds = \frac{1}{|E|} \int_E \operatorname{div} \mathbf{v} dx = (\operatorname{div} \mathbf{v})_E^I, \quad \forall \mathbf{v} \in X_2. \quad (3.16)$$

The discrete gradient operator must be a discretization of the continuous operator  $-\mathbf{K} \nabla$ . To provide a compatible discretization, the mimetic method derives this discrete operator from a discrete Gauss-Green formula:

$$[\mathbf{U}, \mathcal{GRAD}(\mathbf{P}, \boldsymbol{\lambda})]_{X_2^h} = [\mathcal{DIV} \mathbf{U}, \mathbf{P}]_{Q_2^h} - \langle \mathbf{U}, \boldsymbol{\lambda} \rangle_{\Lambda_I^h} \quad \forall \mathbf{U} \in X_2^h, \mathbf{P} \in Q_2^h, \boldsymbol{\lambda} \in \Lambda_I^h.$$

This equation mimics the continuous Gauss-Green formula

$$\int_{\Omega_2} \mathbf{u} \cdot \mathbf{K}^{-1}(-\mathbf{K} \nabla p) dx = \int_{\Omega_2} p \operatorname{div} \mathbf{u} dx - \int_{\Gamma_I} p \mathbf{u} \cdot \mathbf{n} dx, \quad \forall \mathbf{u} \in X_2, p \in H^1(\Omega_2).$$

Non-homogeneous velocity boundary conditions would require additional terms that represent non-zero boundary terms in the continuous Gauss-Green formula [29].

The construction of an admissible matrix  $\mathbf{M}_{2,E}$  is based on the *consistency condition* (see [14] for details). Let  $\mathbf{K}_E$  be the mean value of  $\mathbf{K}$  on element  $E$ . Then, we require

$$[\mathbf{V}, (-\mathbf{K}_E \nabla p^I)]_{X_2^h, E} = [\mathcal{DIV} \mathbf{V}, (p^I)^I]_{Q_2^h, E} - \sum_{e \in \partial E} \chi_E^e V_E^e \int_e p^I ds, \quad \forall p^I \in \mathbb{P}_1(E). \quad (3.17)$$

The introduced inner products define the following norms:

$$\|\mathbf{P}_2\|_{Q_2^h}^2 = [\mathbf{P}_2, \mathbf{P}_2]_{Q_2^h} \quad \text{and} \quad \|\mathbf{V}_2\|_{X_2^h}^2 = [\mathbf{V}_2, \mathbf{V}_2]_{X_2^h}.$$

**Lemma 3.2 ([14])** . *Under assumptions of Definition 3.1, there exists the local inner product (3.13) such that*

$$\frac{1}{C} |E| \|\mathbf{V}_E\|^2 \leq [\mathbf{V}_E, \mathbf{V}_E]_{X_2^h, E} \leq C |E| \|\mathbf{V}_E\|^2, \quad (3.18)$$

where the constant  $C$  depends only on shape regularity of the auxiliary partition of  $E$ .

In the following, for consistency between the DG and the mimetic notations, we will denote a vector  $\mathbf{V}_2 \in X_2^h$  by  $\mathbf{v}_2^h$ , a vector  $\mathbf{Q}_2 \in Q_2^h$  by  $q_2^h$ , and a vector  $\boldsymbol{\lambda} \in \Lambda_I^h$  by  $\lambda^h$ . Given an approximation  $\lambda^h \in \Lambda_I^h$  of  $p_2$  on  $\Gamma_I$ , the mimetic approximation of (3.7)–(3.8) reads: Find  $(\mathbf{u}_2^h, p_2^h) \in X_2^h \times Q_2^h$  such that

$$a_2(\mathbf{u}_2^h, \mathbf{v}_2^h) + b_2(\mathbf{v}_2^h, p_2^h) + \langle \mathbf{v}_2^h, \lambda^h \rangle_{\Lambda_I^h} = 0, \quad \forall \mathbf{v}_2^h \in X_2^h, \quad (3.19)$$

$$b_2(\mathbf{u}_2^h, q_2^h) = -[f_2^I, q_2^h]_{Q_2^h}, \quad \forall q_2^h \in Q_2^h, \quad (3.20)$$

where

$$a_2(\mathbf{u}_2^h, \mathbf{v}_2^h) = [\mathbf{u}_2^h, \mathbf{v}_2^h]_{X_2^h} \quad \text{and} \quad b_2(\mathbf{v}_2^h, q_2^h) = -[\mathcal{DIV} \mathbf{v}_2^h, q_2^h]_{Q_2^h}.$$



### 3.4 Discrete formulation of the coupled problem

In the previous two subsections we presented partially coupled discretizations for the Stokes and the Darcy regions, (3.5)–(3.6) and (3.19)–(3.20), respectively. The approximations  $\bar{\lambda}^h$  and  $\lambda^h$  of  $p_2$  on interface  $\Gamma_I$  are appeared in (3.5) and (3.19), respectively. We impose the continuity of normal stress condition (2.4) by taking  $\bar{\lambda}^h$  to be the piecewise constant function on  $\Gamma_I^h$  satisfying

$$\bar{\lambda}^h|_e = (\lambda^h)^e, \quad \forall e \in \Gamma_I^h.$$

We impose the continuity of the flux (2.3) in a weak sense, using  $\Lambda_I^h$  as the Lagrange multiplier space. The weak continuity is embedded in the definition of the global velocity space. More precisely, let  $X^h = X_1^h \times X_2^h$ ,  $Q^h = Q_1^h \times Q_2^h$ , and

$$V^h = \left\{ \mathbf{v}^h \in X^h : \int_{\Gamma_I} \mathbf{v}_1^h \cdot \mathbf{n}_1 \bar{\mu}^h ds + \langle \mathbf{v}_2^h, \mu^h \rangle_{\Lambda_I^h} = 0, \quad \forall \mu^h \in \Lambda_I^h \right\}. \quad (3.21)$$

We also define the composite bilinear forms

$$\begin{aligned} a(\mathbf{u}^h, \mathbf{v}^h) &= a_1(\mathbf{u}_1^h, \mathbf{v}_1^h) + a_2(\mathbf{u}_2^h, \mathbf{v}_2^h), & \forall \mathbf{u}^h, \mathbf{v}^h \in X^h, \\ b(\mathbf{v}^h, q^h) &= b_1(\mathbf{v}_1^h, q_1^h) + b_2(\mathbf{v}_2^h, q_2^h), & \forall \mathbf{v}^h \in X^h, q^h \in Q^h. \end{aligned}$$

The weak formulation of the coupled problem is: find the pair  $(\mathbf{u}^h, p^h) \in V^h \times Q^h$  such that

$$a(\mathbf{u}^h, \mathbf{v}^h) + b(\mathbf{v}^h, p^h) = \int_{\Omega_1} \mathbf{f}_1 \cdot \mathbf{v}_1^h dx, \quad \forall \mathbf{v}^h \in V^h, \quad (3.22)$$

$$b(\mathbf{u}^h, q^h) = -[f_2^I, q_2^h]_{Q_2^h}, \quad \forall q^h \in Q^h. \quad (3.23)$$

**Remark 3.2** We used a lifting operator from degrees of freedom to a functional space to define the DG spaces for the Stokes domain. A similar lifting operator can be used to define the MFD method in the Darcy domain as a finite element method.

## 4 Trace inequalities and interpolation results

Throughout this article, we use a few well known inequalities. The Young inequality reads:

$$ab \leq \frac{\epsilon}{2} a^2 + \frac{1}{2\epsilon} b^2, \quad a, b \geq 0, \epsilon > 0. \quad (4.1)$$

A number of trace inequalities utilized in [45] on triangular meshes can be extended to polyhedral meshes using the auxiliary partition of an element  $E$  into shape-regular simplices. In particular, for any face  $e$  of element  $E$ , we have

$$\|\phi\|_{0,e}^2 \leq C (h_E^{-1} \|\phi\|_{0,E}^2 + h_E |\phi|_{1,E}^2), \quad \forall \phi \in H^1(E), \quad (4.2)$$

and its immediate consequence

$$\|\nabla \phi \cdot \mathbf{n}_e\|_{0,e}^2 \leq C (h_E^{-1} \|\phi\|_{1,E}^2 + h_E |\phi|_{2,E}^2), \quad \forall \phi \in H^2(E). \quad (4.3)$$

For polynomial functions, we have the trace inequality

$$\|\nabla \phi \cdot \mathbf{n}_e\|_{0,e} \leq C h_E^{-1/2} |\phi|_{1,E}, \quad \forall \phi \in \mathbb{P}_r(E). \quad (4.4)$$

For  $\phi \in (H^s(E))^2$ ,  $0 \leq s \leq 1$ , with  $\operatorname{div} \phi \in L^2(E)$  we use Lemma 3.1 from [37] that gives

$$\|\phi \cdot \mathbf{n}_e\|_{s-\frac{1}{2},e}^2 \leq C (h_E^{-1} \|\phi\|_{0,E}^2 + h_E^{2s-1} \|\phi\|_{s,E}^2 + h_E \|\operatorname{div} \phi\|_{0,E}^2). \quad (4.5)$$

The proof of the following lemma gives a constructive way for building a lifting operator.

**Lemma 4.1** *For every element  $E \in \Omega_h^1$ , there exists a lifting operator  $\mathcal{R}_{1,E}$  satisfying **(L1)** and **(L2)** such that*

$$|\mathcal{R}_{1,E}(\mathbf{V}_{1,E})|_{m,E}^2 \leq Ch_E^{d-2m} \|\mathbf{V}_{1,E}\|^2, \quad \forall \mathbf{V}_{1,E}, \quad (4.6)$$

where  $m = 0, 1$ . Moreover, the lifted function satisfies the trace inequality (4.4) for every face  $e$  of  $E$ .

**Proof.** We consider an auxiliary partition of element  $E$  into simplexes. For every face  $e$  of  $E$ , we connect its centroid  $\mathbf{x}_e$  with its vertices. This splits boundary  $\partial E$  into pieces  $t_k$  that are triangles in 3-D or segments in 2-D. The auxiliary simplicial partition is obtained by connecting the centroid  $\mathbf{x}_E$  with the points  $\mathbf{x}_e$  and the vertices of  $E$ . Due to the mesh assumptions in Definition 3.1, this is a shape regular partition.

We construct a continuous piecewise linear lifting function  $\mathcal{R}_{1,E}(\mathbf{V}_{1,E})$ . Property **(L1)** gives the following system of linear equations for the values of  $\mathcal{R}_{1,E}(\mathbf{V}_{1,E})$  at the nodes of the auxiliary partition on  $\partial E$ :

$$\forall e \in \partial E, \quad \frac{1}{d} \sum_{t_k \in e} |t_k| \sum_{i=1}^d (\mathcal{R}_{1,E}(\mathbf{V}_{1,E}))(\mathbf{a}_k^i) = |e| \mathbf{V}_{1,E}^e,$$

where  $\mathbf{a}_k^i$  are the vertices of  $t_k$ . Since the unknowns associated with vertices  $\mathbf{x}_e$  are not connected to each other and their number is equal to the number of equations, the matrix of this system has a full rank. Therefore, there exists a family of solutions, where the unknowns corresponding to the element centroid  $\mathbf{x}_E$  and the vertices of  $E$  are free parameters.

We populate the free parameters by the values of a vector linear function  $L(\mathbf{x})$  that minimizes the quadratic functional

$$\sum_{e \in E} |L(\mathbf{x}_e) - \mathbf{V}_{1,E}^e|^2.$$

This defines a continuous piecewise linear function  $\mathcal{R}_{1,E}(\mathbf{V}_{1,E})(\mathbf{x})$ . Property **(L1)** is satisfied by construction. Property **(L2)** also holds, since, if  $\mathbf{V}_{1,E}^e = \frac{1}{|e|} \int_e \mathbf{v}_1^L ds$  for a linear vector  $\mathbf{v}_1^L$ , then  $L(\mathbf{x}) = \mathbf{v}_1^L$  is the minimizer of quadratic functional. The latter follows from the fact that for all faces  $e$

$$\mathbf{v}_1^L(\mathbf{x}_e) = \frac{1}{|e|} \int_e \mathbf{v}_1^L ds = \mathbf{V}_{1,E}^e.$$

The shape regularity of  $E$  implies that the free parameters are bounded by  $C\|\mathbf{V}_{1,E}\|$ . The shape regularity of  $t_k$  and  $e$  implies that  $|e|/|t_k| \leq C$ . Thus, the values of the lifted function at points  $\mathbf{x}_e$  are bounded by the same norm. We have

$$\|\mathcal{R}_{1,E}(\mathbf{V}_{1,E})\|_{0,E}^2 \leq Ch_E^d \max_{\mathbf{x} \in E} |\mathcal{R}_{1,E}(\mathbf{V}_{1,E})(\mathbf{x})|^2 \leq Ch_E^d \|\mathbf{V}_{1,E}\|^2.$$

The estimate for the gradient of the lifted function follows from the inverse inequality and the shape regularity of the auxiliary partition.

Finally, the shape regularity of the auxiliary partition implies that the trace inequality (4.4) holds for every  $t_k$  and hence for every face  $e$ . This proves the assertion of the lemma.  $\square$

**Lemma 4.2** *Let  $\mathbf{v}_1 \in (H^1(\Omega_1))^d$ . There exists an interpolant  $\pi_h^1 : (H^1(\Omega_1))^d \rightarrow X_1^h$  such that*

$$b_1(\pi_h^1(\mathbf{v}_1) - \mathbf{v}_1, q^h) = 0, \quad \forall q^h \in Q_1^h, \quad (4.7)$$

$$\int_e [\pi_1^h \mathbf{v}_1] \cdot \mathbf{w} ds = 0, \quad \forall \mathbf{w} \in (\mathbb{P}_{r-1}(e))^d, \quad (4.8)$$

for every face  $e \in \mathcal{E}_1^h \cup \Gamma_1$ , and

$$\|\pi_1^h(\mathbf{v}_1)\|_{1,\Omega_1} \leq C\|\mathbf{v}_1\|_{1,\Omega_1}. \quad (4.9)$$

The interpolant has optimal approximation properties for  $\mathbf{v}_1 \in (H^s(\Omega_1))^d$ ,  $1 \leq s \leq r+1$ :

$$|\pi_1^h(\mathbf{v}_1) - \mathbf{v}_1|_{m,E} \leq Ch_E^{s-m} |\mathbf{v}_1|_{s,\delta(E)}, \quad m = 0, 1, \quad (4.10)$$

where either  $\delta(E)$  is the union of  $E$  with all its closest neighbors in the case of simplices or  $\delta(E) = E$  in the case of the lifted DG spaces on polygons and polyhedra.

Furthermore, the following estimates hold for  $\mathbf{v}_1 \in (H^s(\Omega_1))^d$ ,  $1 \leq s \leq r+1$ :

$$\|\pi_1^h(\mathbf{v}_1) - \mathbf{v}_1\|_{X_1} \leq Ch_1^{s-1} |\mathbf{v}_1|_{s,\Omega_1}, \quad (4.11)$$

$$\|\pi_1^h(\mathbf{v}_1)\|_{X_1} \leq C\|\mathbf{v}_1\|_{1,\Omega_1}. \quad (4.12)$$

**Proof.** On triangles for  $r = 1, 2, 3$  and tetrahedra for  $r = 1$  the existence of such an interpolant is shown in [17, 23, 16, 44, 45].

It remains to consider the case of polygonal and polyhedral meshes with  $r = 1$ . Let  $\mathbf{v}_1 \in (H^1(\Omega_1))^d$  and let  $\mathbf{V}_1$  be the corresponding vector of degrees of freedom. We introduce the interpolant  $\pi_1^h$  such that  $\pi_1^h(\mathbf{v}_1) = \mathcal{R}_1(\mathbf{V}_1)$ . Then, for every  $q^h \in Q_1^h$ , lifting property **(L1)** gives

$$b_1(\pi_1^h(\mathbf{v}_1) - \mathbf{v}_1, q^h) = \sum_{E \in \Omega_1^h} q_E \int_{\partial E} (\mathcal{R}_{1,E}(\mathbf{V}_{1,E}) - \mathbf{v}_1) \cdot \mathbf{n}_E \, ds = 0. \quad (4.13)$$

Due to lifting property **(L1)**, we immediately get condition (4.8) with  $\mathbf{w} \in (\mathbb{P}_0(e))^d$ .

To show (4.9), let  $\mathbf{v}_1^c$  be the  $L^2$ -orthogonal projection of  $\mathbf{v}_1$  onto the space of piecewise constant functions on  $\Omega_1^h$ . Then, we have

$$\|\mathbf{v}_1^c\|_{0,E} \leq \|\mathbf{v}_1 - \mathbf{v}_1^c\|_{0,E} + \|\mathbf{v}_1\|_{0,E} \leq Ch_E |\mathbf{v}_1|_{1,E} + \|\mathbf{v}_1\|_{0,E} \leq C\|\mathbf{v}_1\|_{1,E}.$$

For every element  $E$ , the triangle inequality and lifting properties **(L2)** and (4.6) give

$$\begin{aligned} \|\pi_1^h(\mathbf{v}_1)\|_{0,E}^2 &\leq 2\|\pi_1^h(\mathbf{v}_1 - \mathbf{v}_1^c)\|_{0,E}^2 + 2\|\mathbf{v}_1^c\|_{0,E}^2 \\ &\leq C \left( |E| \sum_{e \in \partial E} \left( \frac{1}{|e|} \int_e |\mathbf{v}_1 - \mathbf{v}_1^c| \, ds \right)^2 + \|\mathbf{v}_1\|_{1,E}^2 \right). \end{aligned}$$

Applying the trace inequality (4.2) to each component of  $\mathbf{v}_1$  and using the standard approximation property of the  $L^2$ -projection, we bound each of the edge integrals:

$$\begin{aligned} \left( \int_e |\mathbf{v}_1 - \mathbf{v}_1^c| \, ds \right)^2 &\leq |e| \int_e |\mathbf{v}_1 - \mathbf{v}_1^c|^2 \, ds \\ &\leq C|e| \left( h_E^{-1} \|\mathbf{v}_1 - \mathbf{v}_1^c\|_{0,E}^2 + h_E |\mathbf{v}_1|_{1,E}^2 \right) \leq C|e| h_E |\mathbf{v}_1|_{1,E}^2. \end{aligned} \quad (4.14)$$

Combining the last two inequalities and using the shape regularity of  $E$  (3.1), we get

$$\|\pi_1^h(\mathbf{v}_1)\|_{0,E}^2 \leq C \left( \frac{h_E |E|}{|e|} |\mathbf{v}_1|_{1,E}^2 + \|\mathbf{v}_1\|_{1,E}^2 \right) \leq C\|\mathbf{v}_1\|_{1,E}^2.$$

To bound the  $H^1$ -seminorm of  $\pi_1^h(\mathbf{v}_1)$ , we use (4.6) to obtain

$$|\pi_1^h(\mathbf{v}_1) - \mathbf{v}_1^c|_{1,E}^2 \leq Ch_E^{d-2} \|\mathbf{V}_{1,E} - \mathbf{V}_{1,E}^c\|^2 \leq Ch_E^{d-2} \sum_{e \in \partial E} \left( \frac{1}{|e|} \int_e |\mathbf{v}_1 - \mathbf{v}_1^c| \, ds \right)^2,$$

where  $\mathbf{V}_{1,E}^c$  is the vector of degrees of freedom for the constant function  $\mathbf{v}_1^c$ . Combining the above inequality with (4.14), and using the shape regularity of  $E$  (3.1), we conclude that  $|\pi_1^h(\mathbf{v}_1)|_{1,E} \leq C|\mathbf{v}_1|_{1,E}$ , which completes the proof of (4.9).

Since **(L2)** implies that  $\pi_1^h$  is exact for all linear functions on  $E$ , an application of the Bramble-Hilbert lemma [11] gives (4.10).

It remains to show (4.11) and (4.12). Note that **(L1)** implies that for all faces  $e$  of  $E$

$$\int_e (\pi_1^h \mathbf{v}_1 - \mathbf{v}_1) \, ds = 0, \quad \forall \mathbf{v}_1 \in (H^1(E))^d.$$

Therefore we can employ Lemma 3.9 of [44] to conclude that

$$\|\pi_1^h(\mathbf{v}_1) - \mathbf{v}_1\|_{X_1} \leq C \|\nabla(\pi_1^h(\mathbf{v}_1) - \mathbf{v}_1)\|_{0,\Omega_1},$$

which, combined with (4.10), implies (4.11). The continuity bound (4.12) follows from the triangle inequality, (4.11), and the bound  $\|\mathbf{v}_1\|_{X_1} \leq C\|\mathbf{v}_1\|_{1,\Omega_1}$ . This proves the assertion of the lemma.  $\square$

## 5 Stability and well-posedness of the discrete problem

In this section we prove a discrete inf-sup condition and show that the discrete problem (3.22)–(3.23) has a unique solution. Let  $X = X_1 \times X_2$  and  $Q = Q_1 \times Q_2$ . We introduce the composite norms

$$\begin{aligned} \|q^h\|_{Q^h}^2 &= \|q_1^h\|_{0,\Omega_1}^2 + \|q_2^h\|_{Q_2^h}^2, & \forall q^h = (q_1^h, q_2^h) \in Q^h, \\ \|\mathbf{v}^h\|_{X^h}^2 &= \|\mathbf{v}_1^h\|_{X_1}^2 + \|\mathbf{v}_2^h\|_{div}^2, & \forall \mathbf{v}^h = (\mathbf{v}_1^h, \mathbf{v}_2^h) \in X^h, \end{aligned}$$

where

$$\|\mathbf{v}_2^h\|_{div}^2 = \|\mathbf{v}_2^h\|_{X_2^h}^2 + \|\mathcal{DIV} \mathbf{v}_2^h\|_{Q_2^h}^2, \quad \forall \mathbf{v}_2^h \in X_2^h.$$

**Lemma 5.1** *Let  $\mathbf{v} \in (H^1(\Omega))^d$  and  $\mathbf{v}_i = \mathbf{v}|_{\Omega_i}$ ,  $i = 1, 2$ . Then, there exists an operator  $\pi^h : X \cap (H^1(\Omega))^d \rightarrow V^h$ ,  $\pi^h(\mathbf{v}) = (\pi_1^h(\mathbf{v}_1), \pi_2^h(\mathbf{v}_2))$ , such that*

$$b(\pi^h(\mathbf{v}) - \mathbf{v}, q^h) = 0, \quad \forall q^h \in Q^h, \quad (5.1)$$

and

$$\|\pi_1^h(\mathbf{v}_1)\|_{X_1} \leq C\|\mathbf{v}_1\|_{1,\Omega_1}, \quad \|\pi_2^h(\mathbf{v}_2)\|_{X_2^h} \leq C\|\mathbf{v}\|_{1,\Omega}. \quad (5.2)$$

**Proof.** Let  $\pi_1^h$  be the operator defined in Lemma 4.2. The property (4.7) gives (5.1) for any  $q^h = (q_1^h, 0)$ . Due to (4.12), we get automatically the first inequality in (5.2). To construct  $\pi_2^h(\mathbf{v}_2)$ , we solve the following boundary value problem:

$$\begin{aligned} \Delta \varphi &= 0 & \text{in } \Omega_2, \\ \nabla \varphi \cdot \mathbf{n}_2 &= 0 & \text{on } \Gamma_2, \\ \nabla \varphi \cdot \mathbf{n}_2 &= (\mathbf{v} - \pi_1^h(\mathbf{v}_1)) \cdot \mathbf{n}_1 & \text{on } \Gamma_I, \end{aligned} \quad (5.3)$$

and define  $\pi_2^h(\mathbf{v}_2) = \mathbf{v}_2^I + (\nabla \varphi)^I$ . By elliptic regularity [35],

$$\|\nabla \varphi\|_{H^\theta(\Omega_2)} \leq C\|(\mathbf{v} - \pi_1^h(\mathbf{v}_1)) \cdot \mathbf{n}_1\|_{H^{\theta-1/2}(\Gamma_I)}, \quad 0 \leq \theta \leq 1/2. \quad (5.4)$$

For all  $q_2^h \in Q_2^h$ , using definition of  $\pi_2^h$  and the commutative property (3.16), we get

$$b_2(\pi_2^h(\mathbf{v}) - \mathbf{v}_2^I, q_2^h) = b_2((\nabla \varphi)^I, q_2^h) = -[\mathcal{DIV}(\nabla \varphi)^I, q_2^h]_{Q_2^h} = -[(\nabla \cdot \nabla \varphi)^I, q_2^h]_{Q_2^h} = 0.$$

To prove the second inequality in (5.2), we start with the triangle inequality

$$\|\pi_2^h(\mathbf{v})\|_{X_2^h} \leq \|\mathbf{v}_2^I\|_{X_2^h} + \|(\nabla \varphi)^I\|_{X_2^h} \quad (5.5)$$

and bound every term. From the stability estimate (3.18), the trace inequality (4.2), and the shape regularity estimates (3.1), we obtain

$$\begin{aligned} \|\mathbf{v}_2^I\|_{X_2^h}^2 &= [\mathbf{v}_2^I, \mathbf{v}_2^I]_{X_2^h} \leq C \sum_{E \in \Omega_2^h} |E| \sum_{e \subset \partial E} |(\mathbf{v}_2^I)_E^e|^2 \\ &\leq C \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} \frac{|E|}{|e|} (h_E^{-1} \|\mathbf{v}_2\|_{0,E}^2 + h_E |\mathbf{v}_2|_{1,E}^2) \\ &\leq C \sum_{E \in \Omega_2^h} (\|\mathbf{v}_2\|_{0,E}^2 + h_E^2 |\mathbf{v}_2|_{1,E}^2) \\ &\leq C \|\mathbf{v}_2\|_{1,\Omega_2}^2. \end{aligned} \quad (5.6)$$

Using the same arguments plus inequality (4.5) with  $s = 1/2$ , we get

$$\begin{aligned} \|(\nabla \varphi)^I\|_{X_2^h}^2 &\leq C \sum_{E \in \Omega_2^h} |E| \sum_{e \subset \partial E} \left( \frac{1}{|e|} \int_e \nabla \varphi \cdot \mathbf{n}_e \, ds \right)^2 \\ &\leq C \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} \frac{|E|}{|e|} (h_E^{-1} \|\nabla \varphi\|_{0,E}^2 + \|\nabla \varphi\|_{\frac{1}{2},E}^2) \\ &\leq C \left( \|\nabla \varphi\|_{0,\Omega_2}^2 + h_2 \|\nabla \varphi\|_{\frac{1}{2},\Omega_2}^2 \right). \end{aligned} \quad (5.7)$$

To bound the first and the second term on the right hand side in (5.7) we apply (5.4) with  $\theta = 0$  and  $\theta = 1/2$ , respectively:

$$\begin{aligned} \|(\nabla \varphi)^I\|_{X_2^h}^2 &\leq C \left( \|(\mathbf{v}_1 - \pi_1^h(\mathbf{v}_1)) \cdot \mathbf{n}_1\|_{-\frac{1}{2},\Gamma_I}^2 + h_2 \|(\mathbf{v}_1 - \pi_1^h(\mathbf{v}_1)) \cdot \mathbf{n}_1\|_{0,\Gamma_I}^2 \right) \\ &\leq C \|(\mathbf{v}_1 - \pi_1^h(\mathbf{v}_1)) \cdot \mathbf{n}_1\|_{0,\Gamma_I}^2. \end{aligned} \quad (5.8)$$

Using the trace inequality (4.2) for every  $e \in \Gamma_I^h$  and the approximation result (4.10), we have that

$$\begin{aligned} \|(\mathbf{v}_1 - \pi_1^h(\mathbf{v}_1)) \cdot \mathbf{n}_1\|_{L^2(e)} &\leq C \left( h_E^{-1/2} \|\mathbf{v}_1 - \pi_1^h(\mathbf{v}_1)\|_{0,E} + h_E^{1/2} |\mathbf{v}_1 - \pi_1^h(\mathbf{v}_1)|_{1,E} \right) \\ &\leq C h_E^{s-1/2} |\mathbf{v}_1|_{s,\delta(E)}, \quad 1 \leq s \leq r+1. \end{aligned} \quad (5.9)$$

Thus,

$$\|(\nabla \varphi)^I\|_{X_2^h} \leq C h_1^{s-1/2} \|\mathbf{v}_1\|_{s,\Omega_1}, \quad 1 \leq s \leq r+1. \quad (5.10)$$

Combining (5.5) with estimates (5.6) and (5.10), we conclude that  $\|\pi_2^h(\mathbf{v})\|_{X_2^h} \leq C \|\mathbf{v}\|_{1,\Omega}$ .

It remains to show that  $\pi^h(\mathbf{v}) \in V^h$ . Let  $\mu_h \in \Lambda_J^h$ . From definition of the inner product (3.14), definition of the interpolant (3.9), the boundary conditions in (5.3), and the regularity assumption  $\mathbf{v} \in (H^1(\Omega))^d$ , it

follows that

$$\begin{aligned}
\langle \pi_2^h \mathbf{v}, \mu^h \rangle_{\Lambda_I^h} &= \langle \mathbf{v}_2^I, \mu^h \rangle_{\Lambda_I^h} + \langle (\nabla \varphi)^I, \mu^h \rangle_{\Lambda_I^h} \\
&= \sum_{e \in \Gamma_I^h} (\mu^h)^e \int_e \mathbf{v}_2 \cdot \mathbf{n}_2 \, ds + \sum_{e \in \Gamma_I^h} (\mu^h)^e \int_e \nabla \varphi \cdot \mathbf{n}_2 \, ds \\
&= \int_{\Gamma_I} \mathbf{v}_2 \cdot \mathbf{n}_2 \, \bar{\mu}^h \, ds + \int_{\Gamma_I} \mathbf{v}_1 \cdot \mathbf{n}_1 \, \bar{\mu}^h \, ds - \int_{\Gamma_I} \pi_1^h(\mathbf{v}_1) \cdot \mathbf{n}_1 \, \bar{\mu}^h \, ds \\
&= - \int_{\Gamma_I} \pi_1^h(\mathbf{v}_1) \cdot \mathbf{n}_1 \, \bar{\mu}^h \, ds.
\end{aligned}$$

Therefore  $\pi^h(\mathbf{v}) \in V^h$ . This proves the assertion of the lemma.  $\square$

**Lemma 5.2** *There exists a positive constant  $\beta$  such that*

$$\inf_{q^h \in Q^h} \sup_{\mathbf{v}^h \in V^h} \frac{b_1(\mathbf{v}_1^h, q_1^h) + b_2(\mathbf{v}_2^h, q_2^h)}{\|\mathbf{v}^h\|_{X^h} \|q^h\|_{Q^h}} \geq \beta. \quad (5.11)$$

**Proof.** For a given  $q^h \in Q^h$ , let us define  $w \in L^2(\Omega)$  by

$$w = (w_1, w_2), \quad \text{where} \quad w_1 = -q_1^h \quad \text{and} \quad w_2|_E = -(q_2^h)_E, \quad \forall E \in \Omega_2^h.$$

Note that  $w_2^I = -q_2^h$  and  $\|w_2\|_{0,\Omega_2} = \|q_2^h\|_{Q_2^h}$ . We can construct  $\mathbf{v} \in (H^1(\Omega))^d$  [26] for which

$$\operatorname{div} \mathbf{v} = w \quad \text{and} \quad \|\mathbf{v}\|_{1,\Omega} \leq C \|w\|_{0,\Omega}. \quad (5.12)$$

Let  $\pi^h(\mathbf{v}) = (\pi_1^h(\mathbf{v}_1), \pi_2^h(\mathbf{v}_2))$  be the interpolant constructed in Lemma 5.1. Using (5.1) and the commutative property (3.16), we get

$$\begin{aligned}
b_1(\pi_1^h(\mathbf{v}_1), q_1^h) + b_2(\pi_2^h(\mathbf{v}_2), q_2^h) &= b_1(\mathbf{v}_1, q_1^h) + b_2(\mathbf{v}_2^I, q_2^h) \\
&= - \int_{\Omega_1} (\operatorname{div} \mathbf{v}_1) q_1^h \, dx - [\mathcal{DIV} \mathbf{v}_2^I, q_2^h]_{Q_2^h} \\
&= \|q_1^h\|_{0,\Omega_1}^2 + \|q_2^h\|_{Q_2^h}^2 = \|q^h\|_{Q^h}^2.
\end{aligned} \quad (5.13)$$

The definition of  $\pi_2^h$  and (3.16) imply that

$$\mathcal{DIV}(\pi_2^h(\mathbf{v})) = \mathcal{DIV}(\mathbf{v}_2^I + (\nabla \varphi)^I) = (\operatorname{div} \mathbf{v}_2)^I + (\nabla \cdot \nabla \varphi)^I = -q_2^h.$$

Using estimate (5.2) from Lemma (5.1), we bound  $\pi^h(\mathbf{v})$ :

$$\begin{aligned}
\|\pi^h(\mathbf{v})\|_X^2 &= \|\pi_1^h(\mathbf{v}_1)\|_{X_1}^2 + \|\pi_2^h(\mathbf{v}_2)\|_{X_2^h}^2 + \|\mathcal{DIV}(\pi_2^h(\mathbf{v}_2))\|_{Q_2^h}^2 \\
&\leq C \left( \|\mathbf{v}\|_{1,\Omega}^2 + \|q_2^h\|_{Q_2^h}^2 \right) \\
&\leq C \left( \|q_1^h\|_{0,\Omega}^2 + \|q_2^h\|_{Q_2^h}^2 \right) \leq C \|q^h\|_Q^2.
\end{aligned} \quad (5.14)$$

Combining (5.13) and (5.14) yields

$$b_1(\pi_1^h(\mathbf{v}_1), q_1^h) + b_2(\pi_2^h(\mathbf{v}_2), q_2^h) \geq C \|\pi^h(\mathbf{v})\|_X \|q^h\|_Q, \quad (5.15)$$

which proves the assertion of the lemma.  $\square$

To prove that the method is well-posed we need the coercivity property established in the next lemma.

**Lemma 5.3** *Assuming (3.2), there exists a positive constant  $\alpha_c$  dependent on  $\sigma_0$  but independent of  $h_1$  such that*

$$a_1(\mathbf{v}_1^h, \mathbf{v}_1^h) \geq \alpha_c \|\mathbf{v}_1^h\|_{X_1^h}, \quad \forall \mathbf{v}_1^h \in X_1^h. \quad (5.16)$$

**Proof.** Let  $\mathbf{v}_1^h \in X_1^h$ . From the definition of  $a_1(\cdot, \cdot)$  we have

$$\begin{aligned} a_1(\mathbf{v}_1^h, \mathbf{v}_1^h) &= 2\mu \sum_{E \in \Omega_1^h} \int_E \mathbf{D}(\mathbf{v}_1^h) : \mathbf{D}(\mathbf{v}_1^h) dx + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \frac{\sigma_e}{h_e} \int_e [\mathbf{v}_1^h] \cdot [\mathbf{v}_1^h] ds \\ &\quad - 2\mu(1 - \varepsilon) \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \int_e \{\mathbf{D}(\mathbf{v}_1^h) \mathbf{n}_e\} \cdot [\mathbf{v}_1^h] ds + \sum_{e \in \Gamma_I} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \int_e (\mathbf{v}_1^h \cdot \boldsymbol{\tau}_j)(\mathbf{v}_1^h \cdot \boldsymbol{\tau}_j) ds. \end{aligned}$$

Since  $\mathbf{v}_1^h$  is continuous and piecewise linear on a shape regular auxiliary partition of  $E$ , the following Korn's holds [10]:

$$\|\nabla \mathbf{v}_1^h\|_{0,\Omega_1}^2 \leq K_0 \left( \|\mathbf{D}(\mathbf{v}_1^h)\|_{0,\Omega_1}^2 + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \frac{1}{h_e} \|[\mathbf{v}_1^h]\|_{0,e}^2 \right), \quad \forall \mathbf{v}_1^h \in X_1^h. \quad (5.17)$$

Thus,

$$\begin{aligned} a_1(\mathbf{v}_1^h, \mathbf{v}_1^h) &\geq \frac{2\mu}{K_0} \|\mathbf{v}_1^h\|_{1,\Omega_1}^2 + \sum_{e \in \mathcal{E}_f^h \cup \Gamma_1} \frac{\sigma_e - 2\mu}{h_e} \|[\mathbf{v}_1^h]\|_{0,e}^2 \\ &\quad - 2\mu(1 - \varepsilon) \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \int_e \{\mathbf{D}(\mathbf{v}_1^h) \mathbf{n}_e\} \cdot [\mathbf{v}_1^h] ds + \sum_{e \in \Gamma_I} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \|\mathbf{v}_1^h \cdot \boldsymbol{\tau}_j\|_{0,e}^2. \end{aligned}$$

Clearly, the coercivity property holds when  $\varepsilon = 1$  and  $\sigma_0 = 2\mu/\alpha$  for some  $0 < \alpha < 1$ . To address the case when  $\varepsilon = -1$  or  $0$ , we use the trace inequality (4.4) and the Young's inequality (4.1) to estimate the third term. Let  $E^e$  be the element with face  $e$ . Then,

$$\left| \int_e \{\mathbf{D}(\mathbf{v}_1^h) \mathbf{n}_e\} \cdot [\mathbf{v}_1^h] ds \right| \leq C_1 \|\nabla \mathbf{v}_1^h\|_{E^e} \|[\mathbf{v}_1^h]\|_{0,E^e} \leq \frac{C_2}{2C_3} \|\nabla \mathbf{v}_1^h\|_{0,E^e}^2 + \frac{C_2 C_3}{2h_e} \|[\mathbf{v}_1^h]\|_{0,e}^2.$$

Then,

$$\begin{aligned} a_1(\mathbf{v}_1^h, \mathbf{v}_1^h) &\geq \mu \left( \frac{2}{K_0} - \frac{C_2(1 - \varepsilon)}{C_3} \right) \|\mathbf{v}_1^h\|_{1,\Omega_1}^2 \\ &\quad + (\sigma_e - \mu(2 + C_2 C_3(1 - \varepsilon))) \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1} \frac{\|[\mathbf{v}_1^h]\|_{0,e}^2}{h_e} + \sum_{e \in \Gamma_I} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \|\mathbf{v}_1^h \cdot \boldsymbol{\tau}_j\|_{0,e}^2. \end{aligned}$$

Setting  $C_3 = 2K_0 C_2$  ensures that the first term is positive for both  $\varepsilon = 0$  and  $\varepsilon = -1$ . Then to control the second term it is sufficient to choose  $\sigma_0 = 2\mu(1 + C_2 C_3)/\alpha = 2\mu(1 + 2K_0 C_2^2)/\alpha$  for some  $0 < \alpha < 1$ .  $\square$

**Theorem 5.1** *The problem (3.22)–(3.23) has a unique solution.*

**Proof.** It is sufficient to show that solution of the homogeneous problem (3.22)–(3.23) is zero. By choosing  $\mathbf{v}^h = \mathbf{u}^h$  and  $q^h = p^h$  we get

$$a_1(\mathbf{u}_1^h, \mathbf{u}_1^h) + a_2(\mathbf{u}_2^h, \mathbf{u}_2^h) = 0,$$

which combined with (5.16) and (3.18) implies that  $\mathbf{u}^h = 0$ . The remainder of (3.22) together with the inf-sup condition (5.11) imply that  $p^h = 0$ .  $\square$

## 6 Error analysis

Let the pair  $(\mathbf{u}, p)$  be the solution to (2.1)–(2.3) and let  $\mathbf{u}_i = \mathbf{u}|_{\Omega_i}$ ,  $i = 1, 2$ . We define functions  $\tilde{\mathbf{u}} \in V^h$  and  $\tilde{p} \in Q^h$  as follows:

$$\tilde{\mathbf{u}} = (\tilde{\mathbf{u}}_1, \tilde{\mathbf{u}}_2) = (\pi_1^h(\mathbf{u}_1), \pi_2^h(\mathbf{u}_2)), \quad \tilde{p} = (\tilde{p}_1, \tilde{p}_2),$$

where  $\pi^h$  is the operator introduced in Lemma (5.1),  $\tilde{p}_2 = p_2^I \in Q_2^h$  is the interpolant of  $p_2$  introduced in (3.10) and  $\tilde{p}_1$  is the  $L^2$ -projection of  $p_1$ :

$$\int_E (\tilde{p}_1 - p_1) q_1 \, dx = 0, \quad \forall q_1 \in \mathbb{P}_{r-1}(E), \quad \forall E \in \Omega_1^h. \quad (6.1)$$

For any  $p_1 \in H^s(\Omega_1)$  we have the approximation result:

$$\|p_1 - \tilde{p}_1\|_{m,E} \leq C h_E^{s-m} |p_1|_{s,E}, \quad m = 0, 1, \quad 1 \leq s \leq r. \quad (6.2)$$

We also need the following approximation result [11]: for any  $\phi \in H^s(E)$ ,  $1 \leq s \leq 2$ , there exists a linear function  $\phi_E^1$  such that

$$\|\phi - \phi_E^1\|_{m,E} \leq C h_E^{s-m} |\phi|_{s,E}, \quad m = 0, 1. \quad (6.3)$$

Applying (4.2) to  $\phi - \phi_E^1$  and using (6.3), we obtain the estimate for face  $e$ :

$$\|\phi - \phi_E^1\|_{0,e}^2 \leq C h_E^{2s-1} |\phi|_{s,E}^2. \quad (6.4)$$

Similarly, (4.2) and (4.10) imply that

$$\|\mathbf{u}_1 - \tilde{\mathbf{u}}_1\|_{0,e}^2 \leq C h_E^{2s-1} |\mathbf{u}_1|_{s,\delta(E)}^2, \quad 1 \leq s \leq r+1. \quad (6.5)$$

Let  $\bar{\mathbf{K}}$  be a piecewise constant tensor equal to  $\mathbf{K}_E$  on element  $E$ . Recall that  $\mathbf{K}_E$  is the mean of value of  $\mathbf{K}$  on  $E$ . We assume that  $\mathbf{K} \in (W^{1,\infty}(E))^{d \times d}$ ,  $\forall E \in \Omega_2^h$ , and that  $\max_{E \in \Omega_2^h} \|\mathbf{K}\|_{1,\infty,E}$  is uniformly bounded independent of  $h_2$ , where  $\|\mathbf{K}\|_{1,\infty,E} = \max_{1 \leq i,j \leq d} \|\mathbf{K}_{i,j}\|_{W^{1,\infty}(E)}$ . From Taylor's theorem it follows that

$$\max_{x \in E} |\mathbf{K}_{ij}(x) - \mathbf{K}_{E,ij}| \leq C h_E \|\mathbf{K}_{ij}\|_{W^{1,\infty}(E)}. \quad (6.6)$$

### 6.1 Error equation

Subtracting the variational equations (3.3)–(3.4) from the discrete equation (3.22)–(3.23), we obtain

$$\begin{aligned} a_1(\mathbf{u}_1^h - \mathbf{u}_1, \mathbf{v}_1^h) + b_1(\mathbf{v}_1^h, p_1^h - p_1) - \sum_{e \in \Gamma_I^h} \int_e p_2 \mathbf{v}_1^h \cdot \mathbf{n}_1 \, ds \\ + a_2(\mathbf{u}_2^h, \mathbf{v}_2^h) + b_2(\mathbf{v}_2^h, p_2^h) = 0, \quad \forall \mathbf{v}^h \in V^h, \\ b_1(\mathbf{u}_1^h - \mathbf{u}_1, q_1^h) + b_2(\mathbf{u}_2^h, q_2^h) = -[f_2^I, q_2^h]_{Q_2^h}, \quad \forall q^h \in Q^h. \end{aligned} \quad (6.7)$$

If we take  $q_1^h = 0$  in the second equation, we recover the weak form of the mass balance equation for the Darcy region (3.20). Using this, plus adding and subtracting  $\tilde{\mathbf{u}}_1$ ,  $\tilde{p}_1$ , and  $\mathbf{u}_2^I$  in the appropriate terms of (6.7),



we obtain

$$\begin{aligned}
& a_1(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1, \mathbf{v}_1^h) + b_1(\mathbf{v}_1^h, p_1^h - \tilde{p}_1) + a_2(\mathbf{u}_2^h - \mathbf{u}_2^I, \mathbf{v}_2^h) + b_2(\mathbf{v}_2^h, p_2^h) \\
& = a_1(\mathbf{u}_1 - \tilde{\mathbf{u}}_1, \mathbf{v}_1^h) + b_1(\mathbf{v}_1^h, p_1 - \tilde{p}_1) \\
& \quad + \sum_{e \in \Gamma_I^h} \int_e p_2 \mathbf{v}_1^h \cdot \mathbf{n}_1 \, ds - a_2(\mathbf{u}_2^I, \mathbf{v}_2^h), \quad \forall \mathbf{v}^h \in V^h,
\end{aligned} \tag{6.8}$$

$$b_1(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1, q_1^h) = b_1(\mathbf{u}_1 - \tilde{\mathbf{u}}_1, q_1^h), \quad \forall q_h \in Q_h.$$

## 6.2 Velocity estimate

**Theorem 6.1** *Let  $(\mathbf{u}, p)$  be the solution to (2.1)–(2.5) and  $(\mathbf{u}^h, p^h)$  be the solution to (3.22)–(3.23). Furthermore, let  $\mathbf{u}_1 \in (H^{r+1}(\Omega_1))^d$ ,  $p_1 \in H^r(\Omega_1)$ ,  $\mathbf{u}_2 \in (H^1(\Omega_2))^d$ , and  $p_2 \in H^2(\Omega_2)$ . Then, the following error bound holds*

$$\|\mathbf{u}_1^h - \mathbf{u}_1\|_{X_1} + \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h} \leq C (\varepsilon_1 + \varepsilon_2), \tag{6.9}$$

where

$$\begin{aligned}
\varepsilon_1 &= h_1^r (|\mathbf{u}_1|_{r+1, \Omega_1} + |p_1|_{r, \Omega_1}) \\
\varepsilon_2 &= h_2 (|p_2|_{1, \Omega_2} + |p_2|_{2, \Omega_2} + |\mathbf{u}_2|_{1, \Omega_2}) + h_2^{1/2} (h_2 h_1^{-1/2} + h_1^{1/2}) \|p_2\|_{1, \Omega_2}.
\end{aligned}$$

**Proof.** We choose the test functions in (6.8) to be  $\mathbf{v}^h = \mathbf{u}^h - \tilde{\mathbf{u}}$  and  $q^h = p^h - \tilde{p}$ . The definition of  $\pi_1^h(\mathbf{u}_1)$  implies that the right-hand side of the second equation in (6.8) is zero:

$$b_1(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1, p_1^h - \tilde{p}_1) = 0.$$

Using the commutative property (3.16) and (5.3) we conclude that

$$\begin{aligned}
\mathcal{DIV}(\mathbf{u}_2^h - \tilde{\mathbf{u}}_2) &= \mathcal{DIV}(\mathbf{u}_2^h - \mathbf{u}_2^I - (\nabla \varphi)^I) \\
&= \mathcal{DIV} \mathbf{u}_2^h - (\operatorname{div} \mathbf{u}_2)^I - (\nabla \cdot \nabla \varphi)^I = f_2^I - f_2^I - 0 = 0.
\end{aligned}$$

Plugging the last two results in the first equation of (6.8), we eliminate the terms in the left-hand side that contain the bilinear forms  $b_1$  and  $b_2$ . Using the definition of  $\tilde{\mathbf{u}}_2$ , we break the third term in the left-hand side into three pieces:

$$\begin{aligned}
& a_1(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1, \mathbf{u}_1^h - \tilde{\mathbf{u}}_1) + a_2(\mathbf{u}_2^h - \mathbf{u}_2^I, \mathbf{u}_2^h - \mathbf{u}_2^I) = \\
& a_1(\mathbf{u}_1 - \tilde{\mathbf{u}}_1, \mathbf{u}_1^h - \tilde{\mathbf{u}}_1) + b_1(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1, p_1 - \tilde{p}_1) \\
& + \sum_{e \in \Gamma_I^h} \int_e p_2(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_1 \, ds - a_2(\mathbf{u}_2^I, \mathbf{u}_2^h - \mathbf{u}_2^I) + a_2(\mathbf{u}_2^I, (\nabla \varphi)^I) \\
& + a_2(\mathbf{u}_2^h - \mathbf{u}_2^I, (\nabla \varphi)^I) \equiv T_1 + T_2 + T_3 + T_4 + T_5 + T_6.
\end{aligned} \tag{6.10}$$

To bound  $T_1$ , we follow the analysis of a similar term in [45]. We expand it as follows:

$$\begin{aligned}
a_1(\mathbf{u}_1 - \tilde{\mathbf{u}}_1, \mathbf{u}_1^h - \tilde{\mathbf{u}}_1) &= 2\mu \sum_{E \in \Omega_1^h} \int_E \mathbf{D}(\mathbf{u}_1 - \tilde{\mathbf{u}}_1) : \mathbf{D}(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \, dx \\
&\quad - 2\mu \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{\mathbf{D}(\mathbf{u}_1 - \tilde{\mathbf{u}}_1)\} \mathbf{n}_e \cdot [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1] \, ds \\
&\quad + 2\mu \varepsilon \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{\mathbf{D}(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1)\} \mathbf{n}_e \cdot [\mathbf{u}_1 - \tilde{\mathbf{u}}_1] \, ds \\
&\quad + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \int_e [\mathbf{u}_1 - \tilde{\mathbf{u}}_1] \cdot [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1] \, ds \\
&\quad + \sum_{e \in \Gamma_1^h} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \int_e (\mathbf{u}_1 - \tilde{\mathbf{u}}_1) \cdot \boldsymbol{\tau}_j (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \boldsymbol{\tau}_j \, ds \\
&\equiv T_{11} + T_{12} + T_{13} + T_{14} + T_{15}.
\end{aligned} \tag{6.11}$$

To estimate  $T_{11}$ , we apply the Cauchy-Schwarz inequality, the Young inequality (4.1), and the approximation property (4.11):

$$\begin{aligned}
|T_{11}| &\leq 2\mu \sum_{E \in \Omega_1^1} \|\nabla(\mathbf{u}_1 - \tilde{\mathbf{u}}_1)\|_{0,E} \|\nabla(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1)\|_{0,E} \\
&\leq C \|\|\nabla(\mathbf{u}_1 - \tilde{\mathbf{u}}_1)\|\|_{0,\Omega_1}^2 + \frac{1}{8} \|\|\nabla(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1)\|\|_{0,\Omega_1}^2 \\
&\leq C h_1^{2r} |\mathbf{u}_1|_{r+1,\Omega_1}^2 + \frac{1}{8} \|\|\nabla(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1)\|\|_{0,\Omega_1}^2.
\end{aligned} \tag{6.12}$$

To bound  $T_{12}$ , we introduce the Lagrange interpolant  $\mathcal{L}_h(\mathbf{u}_1)$  of degree  $r$  satisfying

$$|\mathbf{u}_1 - \mathcal{L}_h(\mathbf{u}_1)|_{m,E} \leq C h_E^{s-m} |\mathbf{u}_1|_{s,E}, \quad 2 \leq s \leq r+1, \quad m = 0, 1, 2. \tag{6.13}$$

Let  $\delta(e)$  be the union of elements having the face  $e$ . We split  $T_{12}$  in two pieces  $T_{12}^a$  and  $T_{12}^b$  by adding and subtracting  $\mathcal{L}_h(\mathbf{u}_1)$  inside the average factor  $\{\cdot\}$ . Using the Cauchy-Schwarz inequality, the Young inequality (4.1), the trace inequality (4.4), and (6.13), we obtain

$$\begin{aligned}
|T_{12}^a| &= \left| \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{\mathbf{D}(\mathcal{L}_h(\mathbf{u}_1) - \tilde{\mathbf{u}}_1)\} \mathbf{n}_e \cdot [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1] \, ds \right| \\
&\leq \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{h_e^{1/2}}{\sigma_e^{1/2}} \|\{\mathbf{D}(\mathcal{L}_h(\mathbf{u}_1) - \tilde{\mathbf{u}}_1)\} \mathbf{n}_e\|_{0,e} \frac{\sigma_e^{1/2}}{h_e^{1/2}} \|\mathbf{u}_1^h - \tilde{\mathbf{u}}_1\|_{0,e} \\
&\leq C \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} |\mathcal{L}_h(\mathbf{u}_1) - \tilde{\mathbf{u}}_1|_{1,\delta(e)}^2 + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|\mathbf{u}_1^h - \tilde{\mathbf{u}}_1\|_{0,e}^2 \\
&\leq C h_1^{2r} |\mathbf{u}_1|_{r+1,\Omega_1}^2 + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|\mathbf{u}_1^h - \tilde{\mathbf{u}}_1\|_{0,e}^2.
\end{aligned} \tag{6.14}$$

The other term is estimated similarly using the trace inequality (4.3):

$$\begin{aligned}
|T_{12}^b| &= \left| \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{ \mathbf{D}(\mathbf{u}_1 - \mathcal{L}_h(\mathbf{u}_1)) \} \mathbf{n}_e \cdot [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1] \, ds \right| \\
&\leq C \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{h_e}{\sigma_e} \left( h_e^{-1} |\mathbf{u}_1 - \mathcal{L}_h(\mathbf{u}_1)|_{1,\delta(e)}^2 + h_e |\mathbf{u}_1 - \mathcal{L}_h(\mathbf{u}_1)|_{2,\delta(e)}^2 \right) \\
&\quad + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|[\mathbf{u}_1^h - \tilde{\mathbf{u}}_1]\|_{0,e}^2 \\
&\leq C h_1^{2r} |\mathbf{u}_1|_{r+1,\Omega_1}^2 + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|[\mathbf{u}_1^h - \tilde{\mathbf{u}}_1]\|_{0,e}^2.
\end{aligned} \tag{6.15}$$

We conclude that

$$|T_{12}| \leq C h_1^{2r} |\mathbf{u}_1|_{r+1,\Omega_1}^2 + \frac{1}{4} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|[\mathbf{u}_1^h - \tilde{\mathbf{u}}_1]\|_{0,e}^2. \tag{6.16}$$

For simplicial meshes, the third term in (6.11) is zero,  $T_{13} = 0$ , due to the continuity of  $\mathbf{u}_1$  and the property (4.8). For polygonal and polyhedral meshes, we use the Cauchy-Schwarz inequality, the Young inequality (4.1), the trace inequality (4.4), and approximation result (6.5) to obtain

$$\begin{aligned}
|T_{13}| &\leq 2\mu \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \|\mathbf{D}(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_e\|_{0,e} \|[\mathbf{u}_1 - \tilde{\mathbf{u}}_1]\|_{0,e} \\
&\leq 2\mu \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \left( \frac{h_e}{C} \|\mathbf{D}(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_e\|_{0,e}^2 + \frac{C}{h_e} \|[\mathbf{u}_1 - \tilde{\mathbf{u}}_1]\|_{0,e}^2 \right) \\
&\leq \frac{1}{8} \|\nabla(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1)\|_{0,\Omega_1}^2 + C h_E^2 |\mathbf{u}_1|_{2,\Omega_1}^2.
\end{aligned}$$

The fourth term is estimated applying the Cauchy-Schwarz inequality, the approximation property (4.10), and the trace inequality (4.2):

$$\begin{aligned}
|T_{14}| &\leq C \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|\mathbf{u}_1 - \tilde{\mathbf{u}}_1\|_{0,e}^2 + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|[\mathbf{u}_1^h - \tilde{\mathbf{u}}_1]\|_{0,e}^2 \\
&\leq C h_1^{2r} |\mathbf{u}_1|_{r+1,\Omega_1}^2 + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \|[\mathbf{u}_1^h - \tilde{\mathbf{u}}_1]\|_{0,e}^2.
\end{aligned} \tag{6.17}$$

Using the same arguments, we bound the fifth term:

$$\begin{aligned}
|T_{15}| &\leq \sum_{e \in \Gamma_I^h} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \|\mathbf{u}_1 - \tilde{\mathbf{u}}_1\|_{0,e} \|(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \boldsymbol{\tau}\|_{0,e} \\
&\leq C h_1^{2r} |\mathbf{u}_1|_{r+1,\Omega_1}^2 + \sum_{e \in \Gamma_I^h} \sum_{j=1}^{d-1} \frac{\mu}{2G_j} \|(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \boldsymbol{\tau}\|_{0,e}^2.
\end{aligned} \tag{6.18}$$

To handle the term  $T_2$ , we use the property (6.1) of the  $L^2$ -projection  $\tilde{p}_1$ :

$$\begin{aligned}
b_1(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1, p_1 - \tilde{p}_1) &= - \sum_{E \in \Omega_1^h} \int_E (p_1 - \tilde{p}_1) \operatorname{div}(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \, dx \\
&\quad + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{p_1 - \tilde{p}_1\} [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1] \cdot \mathbf{n}_e \, ds \\
&= \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{p_1 - \tilde{p}_1\} [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1] \cdot \mathbf{n}_e \, ds.
\end{aligned} \tag{6.19}$$

Thus, using the trace inequality (4.2) and the property (6.2) of the  $L^2$  projection  $\tilde{p}_1$ , we get

$$|T_2| \leq C h_1^{2r} |p_1|_{r, \Omega_1}^2 + \frac{1}{8} \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \int_e [\mathbf{u}_1^h - \tilde{\mathbf{u}}_1]^2 \, ds. \tag{6.20}$$

For the remaining terms in the error equation (6.10) we use arguments developed for the analysis of mimetic discretizations of elliptic equations [12, 37]. We use the piecewise constant tensor  $\overline{\mathbf{K}}$  defined at the beginning of this section.

Let  $p_2^1$  be a discontinuous piecewise linear function defined on  $\Omega_2^h$  such that (6.3) holds on every element  $E \in \Omega_2^h$ . Then, adding and subtracting  $\overline{\mathbf{K}} \nabla p_2^1$ , we obtain

$$T_4 = a_2((\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1)^I, \mathbf{u}_2^I - \mathbf{u}_2^h) - a_2((\overline{\mathbf{K}} \nabla p_2^1)^I, \mathbf{u}_2^I - \mathbf{u}_2^h) \equiv T_{41} + T_{42}. \tag{6.21}$$

Applying the Cauchy-Schwarz inequality, the stability assumption (3.18), and the trace inequality (4.2), we get

$$\begin{aligned}
|T_{41}| &\leq \|(\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1)^I\|_{X_2^h} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h} \\
&\leq C \left( \sum_{E \in \Omega_2^h} |E| \sum_{e \subset \partial E} \left| \frac{1}{|e|} \int_e (\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1) \cdot \mathbf{n}_e \, ds \right|^2 \right)^{1/2} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h} \\
&\leq C \left( \sum_{E \in \Omega_2^h} [\|\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1\|_{0,E}^2 + h_E^2 |\mathbf{u}_2|_{1,E}^2] \right)^{1/2} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h}.
\end{aligned} \tag{6.22}$$

Using the triangle inequality and then estimates (6.6) and (6.3), we obtain

$$\begin{aligned}
\|\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1\|_{0,E}^2 &\leq \|\mathbf{K} \nabla (p_2 - p_2^1)\|_{0,E} + \|(\mathbf{K} - \overline{\mathbf{K}}) \nabla p_2^1\|_{0,E} \\
&\leq C (h_E |p_2|_{2,E} + h_E \|\nabla p_2^1\|_{0,E}) \\
&\leq C h_E (|p_2|_{2,E} + \|\nabla p_2\|_{0,E} + \|\nabla (p_2 - p_2^1)\|_{0,E}) \\
&\leq C h_E (|p_2|_{2,E} + |p_2|_{1,E}).
\end{aligned}$$

Combining the two last inequalities and applying the Young inequality (4.1), we get

$$|T_{41}| \leq C h_2^2 \left( |p_2|_{1, \Omega_2} + |p_2|_{2, \Omega_2} + |\mathbf{u}_2|_{1, \Omega_2} \right)^2 + \frac{1}{8} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h}^2. \tag{6.23}$$

The consistency condition (3.17) and continuity of  $p_2$  allow us to rewrite  $T_{42}$  as follows:

$$\begin{aligned}
T_{42} &= \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} \chi_E^e (\mathbf{u}_2^h - \mathbf{u}_2^I)_E^e \int_e p_{2,E}^1 \, ds \\
&= \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} \chi_E^e (\mathbf{u}_2^h - \mathbf{u}_2^I)_E^e \int_e (p_{2,E}^1 - p_2) \, ds + \sum_{e \in \Gamma_I^h} \chi_E^e (\mathbf{u}_2^h - \mathbf{u}_2^I)_E^e \int_e p_2 \, ds \\
&\equiv T_{42}^a + T_{42}^b.
\end{aligned} \tag{6.24}$$

We estimate  $T_{42}^a$  using (6.4) and the stability property (3.18):

$$\begin{aligned}
|T_{42}^a| &\leq \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} |e|^{1/2} |(\mathbf{u}_2^h - \mathbf{u}_2^I)_E^e| \|p_{2,E}^1 - p_2\|_{0,e} \\
&\leq C \sum_{E \in \Omega_2^h} h_E \left( |E| \sum_{e \subset \partial E} |(\mathbf{u}_2^h - \mathbf{u}_2^I)_E^e|^2 \right)^{1/2} |p_2|_{2,E} \\
&\leq C h_2 |p|_{2,\Omega_2} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h} \leq C h_2^2 |p|_{2,\Omega_2}^2 + \frac{1}{8} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h}^2.
\end{aligned} \tag{6.25}$$

The term  $T_{42}^b$  will be combined with other terms later. Now we proceed with the fifth term in the error equation. Adding and subtracting  $\bar{\mathbf{K}} \nabla p_2^1$ , we get

$$T_5 = a_2((\mathbf{u}_2 + \bar{\mathbf{K}} \nabla p_2^1)^I, (\nabla \varphi)^I) - a_2((\bar{\mathbf{K}} \nabla p_2^1)^I, (\nabla \varphi)^I) \equiv T_{51} + T_{52}. \tag{6.26}$$

The term  $T_{51}$  is similar to  $T_{41}$ ; therefore, we use the same approach to bound it:

$$|T_{51}| \leq C h_2 \left( |p_2|_{1,\Omega_2} + |p_2|_{2,\Omega_2} + |\mathbf{u}_2|_{1,\Omega_2} \right) \|(\nabla \varphi)^I\|_{X_2^h}.$$

Using estimate (5.10), we conclude that

$$|T_{51}| \leq C h_2 h_1 \left( |p_2|_{1,\Omega_2} + |p_2|_{2,\Omega_2} + |\mathbf{u}_2|_{1,\Omega_2} \right) |\mathbf{u}_1|_{3/2,\Omega_1}. \tag{6.27}$$

For the term  $T_{52}$ , we apply estimate (6.4) and the consistency condition (3.17):

$$\begin{aligned}
T_{52} &= - \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} \chi_E^e ((\nabla \varphi)^I)_E^e \int_e p_{2,E}^1 \, ds \\
&= \sum_{E \in \Omega_2^h} \sum_{e \subset \partial E} \chi_E^e ((\nabla \varphi)^I)_E^e \int_e (p_2 - p_{2,E}^1) \, ds - \sum_{e \in \Gamma_I^h} \chi_E^e ((\nabla \varphi)^I)_E^e \int_e p_2 \, ds \\
&\equiv T_{52}^a + T_{52}^b.
\end{aligned} \tag{6.28}$$

To estimate  $T_{52}^a$ , we repeat arguments used for terms  $T_{42}^a$  and  $T_{51}$ . We obtain

$$|T_{52}^a| \leq C h_2 |p|_{2,\Omega_2} \|(\nabla \varphi)^I\|_{X_2^h} \leq C h_2 h_1 |p|_{2,\Omega_2} |\mathbf{u}_1|_{3/2,\Omega_1}. \tag{6.29}$$

The term  $T_{52}^b$  will be combined with other terms later.

The sixth term in the error equation is bounded using the Cauchy-Schwarz inequality and estimate (5.10):

$$|T_6| \leq \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h} \|(\nabla \varphi)^I\|_{X_2^h} \leq \frac{1}{8} \|\mathbf{u}_2^h - \mathbf{u}_2^I\|_{X_2^h}^2 + C h_1^2 |\mathbf{u}_1|_{3/2,\Omega_1}^2. \tag{6.30}$$

Finally, the third term in the error equation (6.10) is combined with  $T_{42}^b$  and  $T_{52}^b$ . Let  $p_2^* \in \Lambda_I^h$  such that  $(p_2^*)^e$  is the  $L^2$ -projection of  $p_2$  on  $\mathbb{P}_0(e)$  and let  $\bar{p}_2^*$  be the piecewise constant function on  $\Gamma_I^h$  satisfying

$$\bar{p}_2^*|_e = (p_2^*)^e, \quad \forall e \in \Gamma_I^h.$$

Because  $\mathbf{u}^h - \tilde{\mathbf{u}}^h \in V^h$ ,

$$\int_{\Gamma_I} \bar{p}_2^* (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_1 \, ds + \langle p_2^*, \mathbf{u}_2^h - \tilde{\mathbf{u}}_2 \rangle_{\Lambda_I^h} = 0.$$

Using the above equation, the definition of operator  $\pi_2^h$  and the property of the  $L^2$  projection, we obtain

$$\begin{aligned} T_3 + T_{42}^b + T_{52}^b &= \sum_{e \in \Gamma_I^h} \left( \int_e p_2 (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_1 \, ds + \chi_E^e (\mathbf{u}_2^h - \mathbf{u}_2^I - (\nabla \varphi)^I)_E^e \int_e p_2 \, ds \right) \\ &= \sum_{e \in \Gamma_I^h} \left( \int_e p_2 (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_1 \, ds + (\mathbf{u}_2^h - \tilde{\mathbf{u}}_2)_E^e \int_e p_2 \, ds \right) \\ &= \sum_{e \in \Gamma_I^h} \left( \int_e (p_2 - \bar{p}_2^*) (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_1 \, ds + (\mathbf{u}_2^h - \tilde{\mathbf{u}}_2)_E^e \int_e (p_2 - (p_2^*)^e) \, ds \right) \\ &= \sum_{e \in \Gamma_I^h} \int_e (p_2 - \bar{p}_2^*) (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1) \cdot \mathbf{n}_1 \, ds. \end{aligned}$$

For each face  $e \in \Gamma_I^h$  we define  $\mathbf{c}^e$  to be the  $L^2$ -projection of  $\mathbf{u}^h - \tilde{\mathbf{u}}$  on  $\mathbb{P}_0(e)$ . Let us assume that  $e = E_2^e \cap \bigcup_{i=1}^{n_e} E_{1,i}^e$ , where  $E_2^e \in \Omega_2^h$ , and  $E_{1,i}^e \in \Omega_1^h$  for  $i = 1, \dots, n_e$ . Using the orthogonality and approximation properties of the  $L^2$ -projection, and the trace inequality (4.2), we obtain

$$\begin{aligned} |T_3 + T_{42}^b + T_{52}^b| &= \sum_{e \in \Gamma_I^h} \int_e (p_2 - \bar{p}_2^*) (\mathbf{u}_1^h - \tilde{\mathbf{u}}_1 - \mathbf{c}^e) \cdot \mathbf{n}_1 \, ds \\ &\leq C \sum_{e \in \Gamma_I^h} h_2^{1/2} \|p_2\|_{1,E_2^e} \sum_{i=1}^{n_e} \left( h_1^{-1/2} \|\mathbf{u}_1^h - \tilde{\mathbf{u}}_1 - \mathbf{c}^e\|_{0,E_{1,i}^e} + h_1^{1/2} |\mathbf{u}_1^h - \tilde{\mathbf{u}}_1|_{1,E_{1,i}^e} \right) \\ &\leq C \sum_{e \in \Gamma_I^h} h_2^{1/2} \|p_2\|_{1,E_2^e} \sum_{i=1}^{n_e} (h_* h_1^{-1/2} + h_1^{1/2}) |\mathbf{u}_1^h - \tilde{\mathbf{u}}_1|_{1,E_{1,i}^e} \\ &\leq Ch_2 \left( h_* h_1^{-1/2} + h_1^{1/2} \right)^2 \|p_2\|_{1,\Omega_2}^2 + \frac{1}{8} \|\nabla(\mathbf{u}_1^h - \tilde{\mathbf{u}}_1)\|_{0,\Omega_1}^2, \end{aligned} \tag{6.31}$$

where

$$h_* = \max(h_1, h_2).$$

If  $h_* = h_1$ , then the terms  $h_* h_1^{-1/2}$  and  $h_1^{1/2}$  can be combined. Otherwise, we have the extra term  $h_2 h_1^{-1/2}$ . Collecting the estimates of all terms in the right hand side of error equation (6.10), using coercivity Lemma 5.3, then the triangle inequality  $\|\mathbf{u}_1^h - \mathbf{u}_1\|_{X_1} \leq \|\mathbf{u}_1^h - \tilde{\mathbf{u}}_1\|_{X_1} + \|\tilde{\mathbf{u}}_1 - \mathbf{u}_1\|_{X_1}$ , and finally the interpolant property (4.11), we prove the assertion of the theorem.  $\square$

### 6.3 Pressure Estimates

**Theorem 6.2** *Under the assumptions of Theorem 6.1, the following error bound holds:*

$$\|p^h - p\|_{Q^h} \leq C(\varepsilon_1 + \varepsilon_2) \quad (6.32)$$

where

$$\begin{aligned} \varepsilon_1 &= h_1^r (|p_1|_{r,\Omega_1} + |\mathbf{u}_1|_{r+1,\Omega_1}), \\ \varepsilon_2 &= h_2 (|p_2|_{1,\Omega_2} + |p_2|_{2,\Omega_2} + |\mathbf{u}_2|_{1,\Omega_2}) + h_2^{1/2} (h_2 h_1^{-1/2} + h_1^{1/2}) \|p_2\|_{1,\Omega_2}. \end{aligned}$$

**Proof.** Taking  $q^h = (p_1^h - \tilde{p}_1, p_2^h - \tilde{p}_2)$  in the inf-sup condition (5.11), we get

$$\|p^h - \tilde{p}\|_Q \leq \frac{1}{\beta} \sup_{\mathbf{v}^h \in V^h} \frac{b_1(\mathbf{v}_1^h, p_1^h - \tilde{p}_1) + b_2(\mathbf{v}_2^h, p_2^h - \tilde{p}_2)}{\|\mathbf{v}^h\|_{X^h}}. \quad (6.33)$$

From (6.8), we get

$$\begin{aligned} b_1(\mathbf{v}_1^h, p_1^h - \tilde{p}_1) + b_2(\mathbf{v}_2^h, p_2^h - \tilde{p}_2) &= a_1(\mathbf{u}_1 - \mathbf{u}_1^h, \mathbf{v}_1^h) + b_1(\mathbf{v}_1^h, p_1 - \tilde{p}_1) \\ &\quad + \sum_{e \in \Gamma_I^h} \int_e p_2 \mathbf{v}_1^h \cdot \mathbf{n}_1 \, ds - a_2(\mathbf{u}_2^h, \mathbf{v}_2^h) - b_2(\mathbf{v}_2^h, \tilde{p}_2) \\ &\equiv J_1 + J_2 + J_3 + J_4 + J_5. \end{aligned}$$

By adding and subtracting terms, and using the consistency condition (3.17), we obtain

$$\begin{aligned} J_4 + J_5 &= -a_2((\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1)^I, \mathbf{v}_2^h) + a_2((\overline{\mathbf{K}} \nabla p_2^1)^I, \mathbf{v}_2^h) \\ &\quad + [\mathcal{DIV} \mathbf{v}_2^h, (p_2 - p_2^1)^I]_{Q_2^h} + [\mathcal{DIV} \mathbf{v}_2^h, (p_2^1)^I]_{Q_2^h} - a_2(\mathbf{u}_2^h - \mathbf{u}_2^I, \mathbf{v}_2^h) \\ &= -a_2((\mathbf{u}_2 + \overline{\mathbf{K}} \nabla p_2^1)^I, \mathbf{v}_2^h) + \sum_{e \subset \partial E} \chi_E^e(\mathbf{v}_2^h)_E^e \int_e p_2^1 \, ds \\ &\quad + [\mathcal{DIV} \mathbf{v}_2^h, (p_2 - p_2^1)^I]_{Q_2^h} - a_2(\mathbf{u}_2^h - \mathbf{u}_2^I, \mathbf{v}_2^h) \\ &= J_6 + J_7 + J_8 + J_9. \end{aligned} \quad (6.34)$$

Thus, we need to estimate seven terms. We expand  $J_1$  as follows:

$$\begin{aligned} J_1 &= a_1(\mathbf{u}_1 - \mathbf{u}_1^h, \mathbf{v}_1^h) = 2\mu \sum_{E \in \Omega_1^h} \int_E \mathbf{D}(\mathbf{u}_1 - \mathbf{u}_1^h) : \mathbf{D}(\mathbf{v}_1^h) \, dx \\ &\quad - 2\mu \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{\mathbf{D}(\mathbf{u}_1 - \mathbf{u}_1^h)\} \mathbf{n}_e \cdot [\mathbf{v}_1^h] \, ds \\ &\quad + 2\mu \varepsilon \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{\mathbf{D}(\mathbf{v}_1^h)\} \mathbf{n}_e \cdot [\mathbf{u}_1 - \mathbf{u}_1^h] \, ds \\ &\quad + \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{\sigma_e}{h_e} \int_e [\mathbf{u}_1 - \mathbf{u}_1^h] \cdot [\mathbf{v}_1^h] \, ds \\ &\quad + \sum_{e \in \Gamma_I^h} \sum_{j=1}^{d-1} \frac{\mu}{G_j} \int_e (\mathbf{u}_1 - \mathbf{u}_1^h) \cdot \boldsymbol{\tau} \mathbf{v}_1^h \cdot \boldsymbol{\tau} \, ds \\ &= J_{11} + J_{12} + J_{13} + J_{14} + J_{15}. \end{aligned} \quad (6.35)$$

From Cauchy-Schwarz inequality, we immediately get bounds for three terms:

$$|J_{11} + J_{14} + J_{15}| \leq C \|\mathbf{u}_1 - \mathbf{u}_1^h\|_{X_1} \|\mathbf{v}_1^h\|_{X_1}. \quad (6.36)$$

We bound  $J_{12}$  by taking similar approach as the one used for  $T_{12}$ ,

$$\begin{aligned} |J_{12}| &\leq C \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \left( \frac{h_e}{\sigma_e} \right)^{1/2} \|\nabla(\mathbf{u}_1 - \mathbf{u}_1^h)\|_{0,e} \left( \frac{\sigma_e}{h_e} \right)^{1/2} \|[\mathbf{v}_1^h]\|_{0,e} \\ &\leq C \left( \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \frac{h_e}{\sigma_e} \left( \|\nabla(\mathbf{u}_1 - \tilde{\mathbf{u}}_1)\|_{0,e}^2 + \|\nabla(\tilde{\mathbf{u}}_1 - \mathbf{u}_1^h)\|_{0,e}^2 \right) \right)^{1/2} \|\mathbf{v}_1^h\|_{X_1} \\ &\leq C \left( h_1^{2r} |\mathbf{u}_1|_{r+1, \Omega_1}^2 + \|\tilde{\mathbf{u}}_1 - \mathbf{u}_1^h\|_{X_1}^2 \right)^{1/2} \|\mathbf{v}_1^h\|_{X_1}. \end{aligned} \quad (6.37)$$

To bound the term  $J_{13}$ , we use the trace inequality (4.4), and shape regularity of element  $E^e$  having face  $e$ :

$$\begin{aligned} |J_{13}| &\leq C \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \|\{\mathbf{D}(\mathbf{v}_1^h)\} \mathbf{n}_e\|_{0,e} \|[\mathbf{u}_1 - \mathbf{u}_1^h]\|_{0,e} \\ &\leq C \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} h_{E^e}^{-1/2} \left( \frac{h_e}{\sigma_e} \right)^{1/2} \|\nabla \mathbf{v}_1^h\|_{0,E^e} \left( \frac{\sigma_e}{h_e} \right)^{1/2} \|[\mathbf{u}_1 - \mathbf{u}_1^h]\|_{0,e} \\ &\leq C \|\mathbf{v}_1^h\|_{X_1^h} \|\mathbf{u}_1 - \mathbf{u}_1^h\|_{X_1}. \end{aligned} \quad (6.38)$$

We proceed with  $J_2$  by applying the trace inequality (4.2) and the property (6.2) of the  $L^2$  projection:

$$\begin{aligned} |J_2| &= |b_1(\mathbf{v}_1^h, p_1 - \tilde{p}_1)| = \left| \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \int_e \{p_1 - \tilde{p}_1\} [\mathbf{v}_1^h] \cdot \mathbf{n}_e \, ds \right| \\ &\leq \sum_{e \in \mathcal{E}_1^h \cup \Gamma_1^h} \left( \frac{h_e}{\sigma_e} \right)^{1/2} \|\{p_1 - \tilde{p}_1\}\|_{0,e} \left( \frac{\sigma_e}{h_e} \right)^{1/2} \|\mathbf{v}_1^h\|_{0,e} \\ &\leq C h_1^r |p|_{r, \Omega_1} \|\mathbf{v}_1^h\|_{X_1}. \end{aligned} \quad (6.39)$$

By combining  $J_3$  with  $J_7$  and repeating the steps we followed to bound  $T_3$  and  $T_{42}$ , we get

$$|J_3 + J_7| \leq C \left( h_2 |p_2|_{2, \Omega_2} \|\mathbf{v}_2^h\|_{X_2^h} + h_2^{1/2} \left( h_2 h_1^{-1/2} + h_1^{1/2} \right) \|p_2\|_{1, \Omega_2} \|\nabla \mathbf{v}_1^h\|_{0, \Omega_1} \right).$$

Since  $J_6$  is similar to  $T_{51}$ , we can write:

$$|J_6| \leq C h_2 (|p_2|_{1, \Omega_2} + |p_2|_{2, \Omega_2} + |\mathbf{u}_2|_{1, \Omega_2}) \|\mathbf{v}_2^h\|_{X_2^h}. \quad (6.40)$$

The term  $J_8$  is estimated by using Cauchy-Schwarz inequality and the approximation properties (6.3):

$$|J_8| \leq C h_2^2 \|\mathbf{v}_2^h\|_{div} |p_2|_{2, \Omega_2}. \quad (6.41)$$

Next, for the term  $J_9$ , using Cauchy-Schwarz inequality and the velocity estimates, we find that

$$\begin{aligned} |J_9| &\leq C \left( h_1 (|\mathbf{u}_1|_{2, \Omega_1} + |p_1|_{1, \Omega_1}) + h_2 (|p_2|_{1, \Omega_2} + |p_2|_{2, \Omega_2} + |\mathbf{u}_2|_{1, \Omega_2}) \right. \\ &\quad \left. + h_2^{1/2} \left( h_2 h_1^{-1/2} + h_1^{1/2} \right) \|p_2\|_{1, \Omega_1} \right) \|\mathbf{v}_2^h\|_{X_2^h}. \end{aligned} \quad (6.42)$$

Combining all the bounds and dividing by  $\|\mathbf{v}^h\|_X$  yields the assertion of the theorem.  $\square$



## 7 Numerical experiments

### 7.1 Implementation details

The global velocity space  $V^h$ , which embeds the interface continuity constraint, is not convenient for a computer program. Instead, the continuity constraints on the velocity are imposed weakly and additional variables, the Lagrange multipliers are added to the system.

Efficient solution of Darcy's law uses the hybridization procedure that is the standard in numerical method for mixed discretizations. We relax flux continuity condition on all mesh faces in the Darcy region. Two flux degrees of freedom  $U_{2,E_1}^e$  and  $U_{2,E_2}^e$  are prescribed to every interior face  $e$  and the explicit continuity condition

$$U_{2,E_1}^e + U_{2,E_2}^e = 0$$

is added to the system. The new system is algebraically equivalent to the original system; however, it has a special structure that allows to eliminate efficiently the primary pressure and velocity unknowns in the Darcy region.

Each continuity constraint results in one Lagrange multiplier. We collect the Lagrange multipliers in a single vector  $\mathbf{L} = (\lambda^{e_1}, \dots, \lambda^{e_J})$ , where  $J$  is the number of the mesh edges in  $\Omega_2^h$ .

Let us define the block-diagonal matrix  $\mathbf{M}_2 = \text{diag}\{\mathbf{M}_{2,E_1}, \dots, \mathbf{M}_{2,E_N}\}$  and the velocity continuity matrix  $\mathbf{C}_2 = \text{diag}\{|e_1|, \dots, |e_J|\}$ . Let  $\mathbf{A}_1$  and  $\mathbf{B}_1$  be the matrices associated with the bilinear forms  $a_1(\cdot, \cdot)$  and  $b_1(\cdot, \cdot)$ , respectively. The matrix associated with the interface term is denoted by  $\mathbf{C}_1$ . The matrix equations are

$$\begin{pmatrix} \mathbf{A}_1 & \mathbf{B}_1 & \mathbf{0} & \mathbf{0} & \mathbf{C}_1 \\ \mathbf{B}_1^T & \mathbf{0} & \mathbf{0} & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{M}_2 & \mathbf{B}_2 & \mathbf{C}_2 \\ \mathbf{0} & \mathbf{0} & \mathbf{B}_2^T & \mathbf{0} & \mathbf{0} \\ \mathbf{C}_1^T & \mathbf{0} & \mathbf{C}_2^T & \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \mathbf{U}_1 \\ \mathbf{P}_1 \\ \mathbf{U}_2 \\ \mathbf{P}_2 \\ \mathbf{L} \end{pmatrix} = \begin{pmatrix} \mathbf{F}_1 \\ \mathbf{0} \\ \mathbf{0} \\ -\mathbf{F}_2 \\ \mathbf{0} \end{pmatrix}, \quad (7.1)$$

where  $\mathbf{F}_2$  is a vector of size  $N$  consisting of the cell averages of the source term.

The first pair of equations is the matrix form of discrete Stokes problem. The second pair of equations represents elemental equations for the Darcy region. The last block equation represents continuity of Darcy velocities and no-slip boundary conditions.

The matrix of system (7.1) is symmetric. The hybridization procedure results in the block-diagonal matrix  $\mathbf{B}_2$  with as many blocks as the number of elements in  $\Omega_2^h$ . Thus, the unknowns  $\mathbf{U}_2$  and  $\mathbf{P}_2$  may be easily eliminated. Changing the order of remaining unknowns, we get the following saddle point problem:

$$\begin{pmatrix} \mathbf{A}_1 & \mathbf{C}_1 & \mathbf{B}_1 \\ \mathbf{C}_1^T & -\mathbf{A}_2 & \mathbf{0} \\ \mathbf{B}_1^T & \mathbf{0} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \mathbf{U}_1 \\ \mathbf{L} \\ \mathbf{P}_1 \end{pmatrix} = \begin{pmatrix} \mathbf{F}_1 \\ \mathbf{G}_2 \\ \mathbf{0} \end{pmatrix}, \quad (7.2)$$

where

$$\mathbf{A}_2 = \mathbf{C}_2^T (\mathbf{M}_2^{-1} - \mathbf{M}_2^{-1} \mathbf{B}_2 (\mathbf{B}_2^T \mathbf{M}_2^{-1} \mathbf{B}_2)^{-1} \mathbf{B}_2^T \mathbf{M}_2^{-1}) \mathbf{C}_2$$

is a symmetric positive definite (SPD) matrix. This matrix is a special approximation of the elliptic operator in the Darcy region. Note, that only  $\mathbf{M}_2^{-1}$  is used in the above formula which suggests its direct calculation as described in [14].

Block-diagonal preconditioners for saddle point problems are discussed in [32, 47]. A proper candidate for a preconditioner in our case could be

$$\mathbf{H} = \begin{pmatrix} \mathbf{A}_1 & \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{A}_2 & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \mathbf{S} \end{pmatrix}, \quad (7.3)$$

where  $\mathbf{S}$  is a suitable diagonal matrix. The analysis needed to guarantee that  $\mathbf{H}$  results in mesh independent convergence of Krylov space based iterative methods is beyond the scope of this article. The inversion of  $\mathbf{A}_1$  and  $\mathbf{A}_2$  can be performed by using one V-cycle of the algebraic multigrid [50].

## 7.2 Three test problems

We present three computer experiments, the first two of which confirm the convergence of the method. The third test demonstrates the ability of the method to be applied to surface-subsurface flow problems with realistic geometries. In the first two tests the computational domain is  $\Omega = \Omega_1 \cap \Omega_2$ , where  $\Omega_1 = [0, 1] \times [\frac{1}{2}, 1]$  and  $\Omega_2 = [0, 1] \times [0, \frac{1}{2}]$ . In the Stokes equation the stress tensor is taken to be

$$\mathbf{T}(\mathbf{u}_1, p_1) = -p_1 \mathbf{I} + \mu \nabla \mathbf{u}_1.$$

It is easy to show that the theoretical analysis from the previous sections still applies with this choice of  $\mathbf{T}(\mathbf{u}_1, p_1)$ . Each convergence test uses a manufactured solution that satisfies the coupled system (2.1)-(2.3) with Dirichlet boundary conditions on  $\partial\Omega$ . We consider the scalar permeability field  $\mathbf{K} = K\mathbf{I}$ . To test the convergence of the method, we solve the problem on a sequence of grids with decreasing maximum element size, using both structured and unstructured grids. We use triangles with piecewise linear velocities in the Stokes region and polygons (rectangles if structured) in the Darcy region. The grids are chosen to match on the interface. The unstructured grids are not nested - they are generated independently on each level. The structured grids are obtained by first partitioning  $\Omega$  into rectangles and then dividing each rectangle in  $\Omega_1$  along its diagonal into two triangles.

In *Test 1*, the normal velocity is continuous, but the tangential velocity is discontinuous, across the interface:

$$\begin{aligned} \mathbf{u}_1 &= \begin{bmatrix} (2-x)(1.5-y)(y-\xi) \\ -\frac{y^3}{3} + \frac{y^2}{2}(\xi+1.5) - 1.5\xi y - 0.5 + \sin(\omega x) \end{bmatrix}, \\ \mathbf{u}_2 &= \begin{bmatrix} \omega \cos(\omega x) y \\ \chi(y+0.5) + \sin(\omega x) \end{bmatrix}, \\ p_1 &= -\frac{\sin(\omega x) + \chi}{2K} + \mu(0.5 - \xi) + \cos(\pi y), \quad p_2 = -\frac{\chi}{K} \frac{(y+0.5)^2}{2} - \frac{\sin(\omega x)y}{K}, \end{aligned}$$

where

$$\mu = 0.1, \quad K = 1, \quad \alpha_0 = 0.5, \quad G = \frac{\sqrt{\mu K}}{\alpha_0}, \quad \xi = \frac{1-G}{2(1+G)}, \quad \chi = \frac{-30\xi - 17}{48}, \quad \omega = 6.$$

In *Test 2* the velocity field is chosen to be smooth across the interface:

$$\begin{aligned} \mathbf{u}_1 = \mathbf{u}_2 &= \begin{bmatrix} \sin(\frac{x}{G} + \omega) e^{y/G} \\ -\cos(\frac{x}{G} + \omega) e^{y/G} \end{bmatrix}, \\ p_1 &= (\frac{G}{K} - \frac{\mu}{G}) \cos(\frac{x}{G} + \omega) e^{1/(2G)} + y - 0.5, \quad p_2 = \frac{G}{K} \cos(\frac{x}{G} + \omega) e^{y/G}, \end{aligned}$$

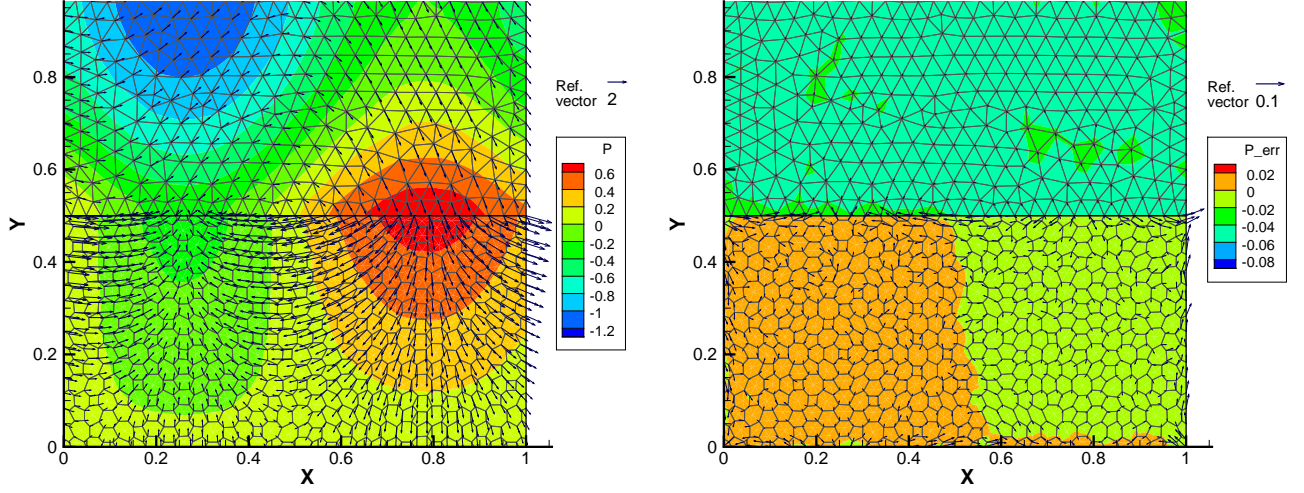


Figure 2: *Test 1*: computed solution (left) and error (right) on a mesh with  $h_1 = 0.0662$ ,  $h_2 = 0.0530$ .

Table 1: Numerical errors and convergence rates for *Test 1* on unstructured grids.

Stokes region:					
<i>elements</i>	$h_1$	$\ \mathbf{u}_1 - \mathbf{u}_1^h\ _{1,\Omega_1}$	<i>rate</i>	$\ p_1 - p_1^h\ _{0,\Omega_1}$	<i>rate</i>
44	0.2170	6.5442e-01		1.4657e-01	
164	0.1330	3.5368e-01	1.26	8.7418e-02	1.06
652	0.0662	1.8798e-01	0.91	5.5335e-02	0.66
2468	0.0363	9.8347e-02	1.08	2.9591e-02	1.04
Darcy region:					
<i>elements</i>	$h_2$	$\ \mathbf{u}_2^I - \mathbf{u}_2^h\ _{X_2^h}$	<i>rate</i>	$\ p_2^I - p_2^h\ _{Q_2^h}$	<i>rate</i>
32	0.2489	1.4530e-01		2.1906e-02	
128	0.1111	5.3651e-02	1.24	5.3156e-03	1.76
512	0.0530	2.4535e-02	1.06	1.2140e-03	2.00
2048	0.0259	1.1917e-02	1.01	2.9045e-04	2.00

where  $\omega = 1.05$  and  $\mu, K, \alpha_0, G$  are the same as in the *Test 1*.

The computed solution along with the associated numerical error on the third level of unstructured grids for the two tests are plotted in Figure 2 and Figure 3, respectively. The convergence rates based on the unstructured grids are reported in Table 1 and Table 3, respectively. The convergence rates based on the structured grids are reported in Table 2 and Table 4, respectively. These experimental results verify the theoretically predicted convergence rate of order one. The slight discrepancy in the convergence rate for the pressure in the Stokes region when the coupled problem is solved on unstructured grids may be attributed to different shape regularity constants of the unstructured triangular meshes. Table 1 and Table 3 show superconvergence of the pressure in  $\Omega_2$ . Table 2 and Table 4 show superconvergence of both the velocity and the pressure in  $\Omega_2$  when a rectangular mesh is used in the porous medium. It is well known that the MFD and the MFE methods for the Darcy equation alone are superconvergent on rectangular grids [9, 46]. Investigation of the similar behavior for the coupled Stokes-Darcy problem is a possible topic of future work.

Table 2: Numerical errors and convergence rates for *Test 1* on structured grids.

Stokes region:					
$elements$	$h_1$	$\ \mathbf{u}_1 - \mathbf{u}_1^h\ _{1,\Omega_1}$	$rate$	$\ p_1 - p_1^h\ _{0,\Omega_1}$	$rate$
36	0.2357	8.4380e-01		2.8244e-01	
100	0.1414	5.0922e-01	0.99	1.7391e-01	0.95
576	0.0589	2.1303e-01	1.00	7.3116e-02	0.99
2304	0.0295	1.0664e-01	1.00	3.6566e-02	1.00
Darcy region:					
$elements$	$h_2$	$\ \mathbf{u}_2^I - \mathbf{u}_2^h\ _{X_2^h}$	$rate$	$\ p_2^I - p_2^h\ _{Q_2^h}$	$rate$
18	0.2357	7.2054e-02		8.8162e-03	
50	0.1414	2.6670e-02	1.95	3.2124e-03	1.98
288	0.0589	4.6994e-03	1.98	5.5936e-04	2.00
1152	0.0295	1.1785e-03	2.00	1.3966e-04	2.01

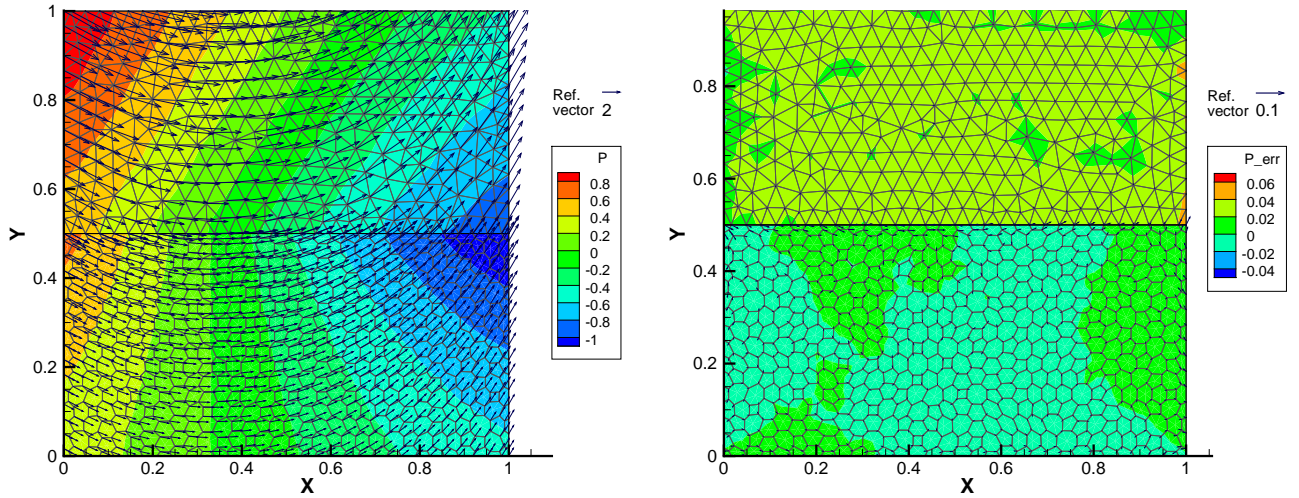


Figure 3: *Test 2*: computed solution (left) and the associated error (right) on a mesh with  $h_1 = 0.0662$ ,  $h_2 = 0.0530$ .

Table 3: Numerical errors and convergence rates for *Test 2* on unstructured grids.

Stokes region:					
$elements$	$h_1$	$\ \mathbf{u}_1 - \mathbf{u}_1^h\ _{1,\Omega_1}$	$rate$	$\ p - p_1^h\ _{0,\Omega_1}$	$rate$
44	0.2170	5.4501e-01		1.5488e-01	
164	0.1330	2.9432e-01	1.26	6.5413e-02	1.76
652	0.0662	1.4152e-01	1.05	4.1093e-02	0.67
2468	0.0363	7.2480e-02	1.11	2.3073e-02	0.96
Darcy region:					
$elements$	$h_2$	$\ \mathbf{u}_2^I - \mathbf{u}_2^h\ _{X_2^h}$	$rate$	$\ p_2^I - p_2^h\ _{Q_2^h}$	$rate$
32	0.2489	5.9883e-02		2.1452e-03	
128	0.1111	2.0731e-02	1.32	5.2424e-04	1.75
512	0.0530	9.6960e-03	1.03	1.2789e-04	1.91
2048	0.0259	4.8383e-03	0.98	3.4431e-05	1.83

Table 4: Numerical errors and convergence rates for *Test 2* on structured grids.

Stokes region:					
$elements$	$h_1$	$\ \mathbf{u}_1 - \mathbf{u}_1^h\ _{1,\Omega_1}$	$rate$	$\ p_1 - p_1^h\ _{0,\Omega_1}$	$rate$
36	0.2357	6.0192e-01		1.6431e-01	
100	0.1414	3.6005e-01	1.01	1.1073e-01	0.77
576	0.0589	1.4896e-01	1.01	5.1783e-02	0.87
2304	0.0295	7.4275e-02	1.01	2.7083e-02	0.94
Darcy region:					
$elements$	$h_2$	$\ \mathbf{u}_2^I - \mathbf{u}_2^h\ _{X_2^h}$	$rate$	$\ p_2^I - p_2^h\ _{Q_2^h}$	$rate$
18	0.2357	3.2312e-02		3.0839e-03	
50	0.1414	1.2691e-02	1.83	1.1787e-03	1.88
288	0.0589	2.4612e-03	1.87	2.0925e-04	1.97
1152	0.0295	6.5882e-04	1.91	5.2467e-05	2.00

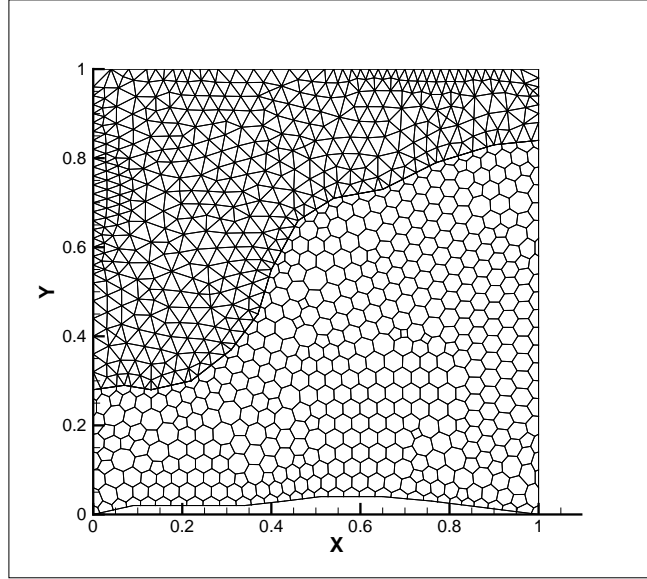


Figure 4: *Test 3*: Computational domain and mesh ( $h_1 = 0.0566, h_2 = 0.0556$ ).

In *Test 3*, we present a more realistic model of coupled surface and subsurface flows. The flow domain is decomposed into two subdomains as shown on Figure 4. The top half represents a lake or a slow flowing river (the Stokes region) and the bottom half represents an aquifer (the Darcy region). The surface fluid flows from left to right, with a parabolic inflow condition on the left boundary, no flow on the top, and zero stress on the right (outflow) boundary. No flow condition is imposed on the left and right boundaries of the aquifer. The pressure is specified on the bottom to simulate gravity. The permeability of the porous media is heterogeneous and is shown in Figure 5 (right). The computed pressure and velocity are shown in Figure 5 (left). As expected, the pressure and the tangential velocity are discontinuous across the interface, while the normal velocity is continuous. After the surface fluid enters the aquifer, it does not move as fast in the tangential direction, but percolates toward the bottom.

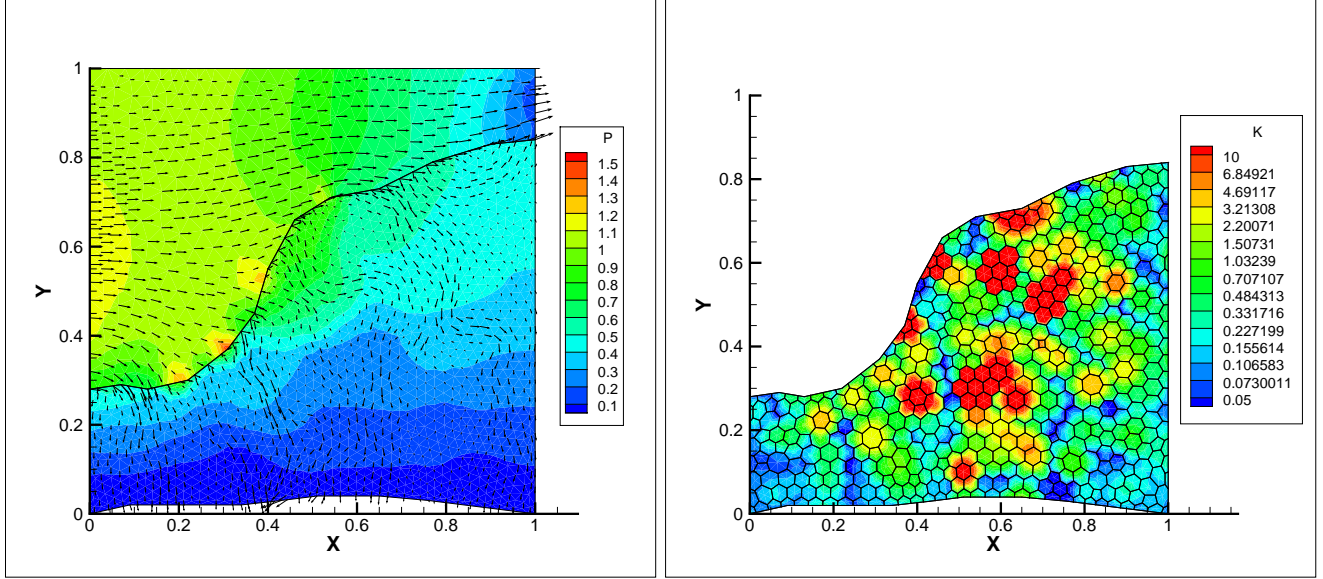


Figure 5: *Test 3*: computed solution (left) and permeability field (right).

## Conclusion

We presented and analyzed a locally mass conservative discretization scheme for the coupled Stokes-Darcy flow problem, using the DG method and the MFD method to approximate the Stokes and Darcy equations, respectively. Traditional DG schemes employ simplicial meshes. In our approach by constructing lifting operators mapping from MFD degrees of freedom to functional spaces, we view the DG method as a MFD method, which enables us to formulate the discretization scheme in the entire domain on polygonal or polyhedral meshes. The meshes in the two regions do not have to match on the interface  $\Gamma_I$  and may have elements that are non-convex. To impose continuity of the normal fluxes across the interface  $\Gamma_I$  we defined a Lagrange multiplier space on a mesh, which was assumed to be the trace of  $\Omega_2^h$  on  $\Gamma_I$ . It is also possible to remove the latter assumption and use mortars instead [28]. We derived optimal error estimates, which we verified by carrying out computer experiments. On unstructured meshes we observed superconvergence of the Darcy pressure while on structured meshes we obtain superconvergence for both the pressure and the velocity in the Darcy region. Our last numerical test demonstrated the capability of the method to be applied to problems with realistic geometries. In order to take full advantage of the method, it is crucial to solve the algebraic saddle point problem (7.2) efficiently, which is a motivation to develop and study a suitable preconditioning technique as the one proposed in Section 7.1.

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