Anisotropic adaptive finite element method for magnetohydrodynamic flow at high Hartmann numbers^{*}

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Abstract This paper presents an anisotropic adaptive finite element method (FEM) to solve the governing equations of steady magnetohydrodynamic (MHD) duct flow. A residual error estimator is presented for the standard FEM, and two-sided bounds on the error independent of the aspect ratio of meshes are provided. Based on the Zienkiewicz-Zhu estimates, a computable anisotropic error indicator and an implement anisotropic adaptive refinement for the MHD problem are derived at different values of the Hartmann number. The most distinguishing feature of the method is that the layer information from some directions is captured well such that the number of mesh vertices is dramatically reduced for a given level of accuracy. Thus, this approach is more suitable for approximating the layer problem at high Hartmann numbers. Numerical results show efficiency of the algorithm.

Key words magnetohydrodynamic (MHD) flow, posteriori error estimate, anisotropic adaptive finite element method (FEM)

Chinese Library Classification 0242.21 2010 Mathematics Subject Classification 65N15, 65N30

1 Introduction

The flow problem of viscous, incompressible, electrically conducting fluids in the channels and ducts under a uniform oblique magnetic field is of great interest, because it has many practical applications in the field of magnetohydrodynamics (MHD), such as the blood flow control and measurements, MHD flowmeters, MHD power generation, and accelerators. Only for some very special cases, the problem can be exactly solved. Therefore, for the sake of

^{*} Received Jan. 25, 2016 / Revised Jun. 6, 2016

Project supported by the National Natural Science Foundation of China (Nos. 11471329, 11321061, and 91430215), the National Magnetic Confinement Fusion Science Program of China (No. 2015GB110000), the Youth Innovation Promotion Association of Chinese Academy of Sciences (CAS) (No. 2016003), and the National Center for Mathematics and Interdisciplinary Sciences of CAS

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application, an effective numerical method to solve the MHD flow problem becomes an very important research topic.

It is well-known that, for large values of the Hartmann number, the MHD flow problem is convection-dominated such that the exact solution may display localized phenomena, such as interior or boundary layers. For solving the MHD flow problem, there have been many research works using various numerical methods, such as the finite element, finite difference, and boundary element methods. The readers car refer to Refs. [1]-[2] and many references cited therein. Unfortunately, because of the lack of stability or accuracy, most of conventional numerical methods cannot solve the layer problems efficiently. In Ref. [1], it was pointed out that the common deficiency among the existing numerical methods is that they produce accurate results only in several special configurations for the MHD duct flow problems, but the Hartmann number Ha cannot exceed about 10^2 . However, in many industrial applications, the important range of the Hartmann number is $10^2 < Ha < 10^6$. For this reason, some seemingly robust numerical methods with large Hartmann numbers were suggested, such as the stabilized finite element method (FEM)^[1] and least-squares FEM^[2] using residual-free bubble functions. Even so, for large Hartmann numbers, some spurious oscillations still appear near the boundary layer regions when these two bubble-stabilized methods are used (see Refs. [1] and [2] or also the discussion on this in Ref. [3]). Later, a tailored finite point method was proposed^[3], and high accuracy was achieved even for large Hartmann numbers. Beyond that, the boundary elements method^[4] and the two-level element free Galerkin method^[5] were also presented for solving the MHD duct flow problem at high Hartmann numbers, respectively. The theoretical error analysis of these methods above remains seriously poor except for the least-squares FEM^[2]. In addition, those methods were only investigated on isotropic meshes where the aspect ratio of mesh elements was uniformly bounded.

For such layer problems, a special anisotropic mesh adaptivity is more desirable, i.e., the mesh elements should adapt in both size and shape in order to approximate the solution better. There have been a well-developed literature on a posteriori error estimation but on isotropic meshes (see Refs. [6] and [7] and the references therein). Some types of the posteriori error estimate have already been extended to anisotropic meshes with large aspect ratio by Kunert^[8–10], but no anisotropic mesh refinements were made. Due to large aspect ratio, there appears the alignment measure in a posteriori error estimation to quantify the alignment between the solution and the mesh, which is one of the most important contributions of Kunert.

Based on a priori error estimate, the concept of metrics was mostly used in anisotropic mesh adaptation^[11–12]. A priori error analysis on anisotropic meshes can be found in Refs. [13] and [14] and the references therein. Moreover, a posteriori error indicator was used in anisotropic mesh adaptation^[15]. The concept of metrics was combined with the solution of a dual problem and a posteriori error analysis in order to generate an adaptive mesh^[16]. The metric field was directly obtained from a posteriori error estimate and used in the anisotropic mesh adaptation^[17].

In this paper, we present an anisotropic adaptive FEM to solve the MHD duct flow problem in a straight channel of uniform cross-section. By the analytic tools of Kunert^[9], a residual error estimator is proposed and provides two-sided bounds on the error on anisotropic meshes. However, the error estimator is not available for anisotropic adaptive refinement, because it cannot represent the contributions to the whole error in different directions, and the alignment measure, in which the exact solution is contained, enters the upper error bound. In order to use the alignment measure as a guide to design a proper anisotropic mesh, we reformulate its definition and use the well-known Zienkiewicz-Zhu (Z-Z) estimates^[6]. Then, a computable anisotropic error indicator is derived, and the corresponding locally error indicators are used to adjust the mesh sizes in different directions. Note that an analogous error indicator was proposed for anisotropic adaptive refinement for elliptic and parabolic problems in Ref. [15]. Finally, we implement an adaptive algorithm using the software FREEFEM++^[18] with the mesh generator Bamg^[19] based on a right metric field obtained by the locally error estimates and Z-Z estimates of the error gradient matrix. By this method, the layer information from some directions can be well captured such that the number of mesh vertices is dramatically reduced for a given level of accuracy. Numerical results confirm the error analysis.

The paper is organized as follows. We first specify our notation and give some preliminary results in Section 2. Section 3 is devoted to analytical tools, such as inverse inequalities, alignment measure, and anisotropic interpolation estimates. An error estimator is proposed for the MHD problem, and the two-sided bounds on the error are derived on anisotropic meshes in Section 4. In Section 5, we derive an anisotropic error indicator and implement an adaptive algorithm. Therein, a series of numerical simulations for three test problems at different Hartmann numbers are carried out to demonstrate effectiveness of the anisotropic adaptive FEM.

2 Preliminaries

In this section, we give some notation and the anisotropic mesh description, present some preliminary results, and finally introduce the model problem and its conforming discretization. **2.1** Notation

For a bounded domain Ω with the Lipschitz continuous boundary $\partial\Omega$, let S be any given open subset of Ω . For the spaces $L^2(S)$ and $L^2(S)^2$, the integral inner product and the norm are denoted by $(\cdot, \cdot)_S$ and $\|\cdot\|_S$, respectively. If $S = \Omega$, the subscript will be omitted. Let |S|be the Lebesgue measure of S, and in particular, |s| is the length of a segment s. $\mathcal{P}_k(S)$ is the space of polynomials of order k or less, where k is a given non-negative integer. For simplicity, instead of $x \leq cy$ and $c_1x \leq y \leq c_2x$, we use the abbreviated notation $x \leq y$ and $x \sim y$, where the constants c, c_1 , and c_2 are independent of x, y, the Hartmann number, and the mesh.

By $\mathcal{F} = \{\mathcal{T}_h\}$, we denote a family of triangulations \mathcal{T}_h of Ω , where any two triangles are either disjoint or share a common vertex or edge. Let \mathcal{E}_h be the set of all edges of \mathcal{T}_h , let $\mathcal{E}_h^{\text{int}}$ be the set of interior, and let $\mathcal{E}_h^{\text{ext}}$ be the set of boundary. We denote by \mathcal{N}_h ($\mathcal{N}_h^{\text{int}}$, $\mathcal{N}_h^{\text{ext}}$) the set of all (interior, boundary) vertices of \mathcal{T}_h . Define for $a \in \mathcal{N}_h$, $\sigma \in \mathcal{E}_h$, and $K \in \mathcal{T}_h$, $\mathcal{T}_a := \{L \in \mathcal{T}_h; a \in L\}, \mathcal{T}_\sigma := \{L \in \mathcal{T}_h; \sigma \subset L\}$, and $\mathcal{T}_K := \{L \in \mathcal{T}_h; L \cap K \neq \emptyset\}$, respectively. Furthermore, three auxiliary subdomains need to be defined by

$$\omega_a := \cup \{ L \in \mathcal{T}_a \}, \quad \omega_\sigma := \cup \{ L \in \mathcal{T}_\sigma \}, \quad \omega_K := \cup \{ L \in \mathcal{T}_K \}.$$

Next, the notation n_K always denotes the exterior unit normal vector for any given $K \in T_h$, and n_{σ} denotes the unit normal vector for any given edge $\sigma \in \mathcal{E}_h$, of which the orientation is arbitrarily chosen but coinciding with the exterior normal of the domain Ω for boundary edges and fixed for interior edges.

For a function φ and an edge $\sigma \in \mathcal{E}_h^{\text{int}}$ shared by two triangles K and L, where n_{σ} points from K to L, we define the jump operator $\llbracket \cdot \rrbracket$ through σ by

$$\llbracket \varphi \rrbracket := (\varphi|_K)|_{\sigma} - (\varphi|_L)|_{\sigma}.$$

For any $\sigma \in \mathcal{E}_h^{\text{ext}}$, set $\llbracket \varphi \rrbracket := \varphi |_{\sigma}$. 2.2 Anisotropic meshes

For an arbitrary (anisotropic) triangle $K \in \mathcal{T}_h$, we enumerate its vertices such that P_0P_1 is the longest edge and $|P_1P_2| \ge |P_0P_2|$. Moreover, we define two orthogonal vectors \mathbf{p}_i with the length $h_{i,K} := |\mathbf{p}_i|$ (i = 1, 2), as shown in Fig. 1. Notice that $h_{1,K} \ge h_{2,K}$, set $h_{\min,K} := h_{2,K}$, and $h_{\max,K} := h_{1,K}$. For $\sigma \subset \partial K$, let

$$h_{\sigma,K} := \frac{2|K|}{|\sigma|}.$$

Define two 2×2 matrices A_K and C_K by

 $A_K := (P_0 P_1, P_0 P_2), \quad C_K := (p_1, p_2).$

Additionally, we require that the mesh \mathcal{T}_h satisfies the following requirements:

(i) The number of triangles contained in \mathcal{T}_a is bounded uniformly for each fixed vertex $a \in \mathcal{N}_h$.

(ii) The dimension of adjacent triangles is close to each other, i.e.,

$$h_{i,K} \sim h_{i,L}, \quad K \cap L \neq \emptyset, \quad i = 1, 2$$

For convenience, for the common edge σ shared by two triangles K and L, set

$$h_{\sigma} := \frac{h_{\sigma,K} + h_{\sigma,L}}{2}, \quad h_{\min,\sigma} := \frac{h_{\min,K} + h_{\min,L}}{2}.$$

An advantage of doing this is that they are no longer related to either of K or L but only to σ . For the boundary edges, the definitions are changed in the obvious way. Obviously, they satisfy $h_{\sigma} \sim h_{\sigma,K} \sim h_{\sigma,L}$ and $h_{\min,\sigma} \sim h_{\min,K} \sim h_{\min,L}$. For more details on anisotropic meshes, see Refs. [8] and [9].



2.3 Definition of problem and its conforming discretization

In a straight channel of a uniform cross-section Ω , we assume that there exists a laminar fully developed flow of a viscous, incompressible, and electrically conducting fluid. Let u be the velocity, and let B be the induced magnetic field. Here, the direction of the uniform transverse applied magnetic field B_0 may be arbitrary to the x-axis, and the fields u and B are parallel to the z-axis. Further, The fluid is driven down by a constant pressure gradient. The governing equations for the above duct flow in a dimensionless form with suitable boundary conditions can be posed as follows^[4,20]:

$$\begin{cases}
-\Delta u - Ha \, \boldsymbol{a} \cdot \nabla B = 1 & \text{in } \Omega, \\
-\Delta B - Ha \, \boldsymbol{a} \cdot \nabla u = 0 & \text{in } \Omega, \\
u = 0 & \text{on } \partial\Omega, \\
B = 0 & \text{on } \Gamma_{\mathrm{D}}, \\
\frac{\partial B}{\partial \boldsymbol{n}} = 0 & \text{on } \Gamma_{\mathrm{N}},
\end{cases}$$
(1)

where $Ha = B_0 l(\delta/\nu)^{1/2}$ is the Hartmann number, l is the characteristic length of the duct, B_0 is the intensity of the external magnetic field, and ν and δ are the viscosity coefficient and electric conductivity of the fluid, respectively. $\boldsymbol{a} = (\cos \alpha, \sin \alpha)^{\mathrm{T}}$, where α is the angle between the x-axis and the externally applied magnetic field B_0 . $\partial \Omega = \Gamma_{\mathrm{D}} \cup \Gamma_{\mathrm{N}}$, where $\Gamma_{\mathrm{D}} \cap \Gamma_{\mathrm{N}} = \emptyset$ and Γ_{D} has a positive measure. We call Γ_{N} the conducting part and Γ_{D} the insulated part of the boundary $\partial \Omega$.

Let $W_{0B}(\Omega) := H_0^1(\Omega) \times H_B^1(\Omega)$, where two particular subspaces of $H^1(\Omega)$ are

$$\begin{split} H^1_0(\Omega) &:= \{ v \in H^1(\Omega); \ v|_{\partial\Omega} = 0 \}, \\ H^1_B(\Omega) &:= \{ Q \in H^1(\Omega); \ Q|_{\Gamma_{\mathrm{D}}} = 0 \}. \end{split}$$

Due to the Poincaré inequality, the space $W_{0B}(\Omega)$ will be equipped with the product norm,

$$||(v,Q)||_W := (||\nabla v||^2 + ||\nabla Q||^2)^{1/2}, \quad (v,Q) \in W_{0B}(\Omega).$$

The weak form of the problem (1) is to find $(u, B) \in W_{0B}(\Omega)$ such that

$$(\nabla u, \nabla v) - Ha(\boldsymbol{a} \cdot \nabla B, v) + (\nabla B, \nabla Q) - Ha(\boldsymbol{a} \cdot \nabla u, Q) = (1, v), \quad \forall (v, Q) \in W_{0B}(\Omega).$$
(2)

In order to define the finite element approximation, let $V^h(\Omega)$ be a subspace of $H^1(\Omega)$ consisting of continuous piecewise affine functions on the mesh \mathcal{T}_h , and

$$W_{0B}^{h}(\Omega) := \left(V^{h}(\Omega) \cap H_{0}^{1}(\Omega) \right) \times \left(V^{h}(\Omega) \cap H_{B}^{1}(\Omega) \right).$$

Then, the standard FEM is to find $(u_h, B_h) \in W^h_{0B}(\Omega)$ such that

$$\begin{cases} (\nabla u_h, \nabla v_h) - Ha(\boldsymbol{a} \cdot \nabla B_h, v_h) + (\nabla B_h, \nabla Q_h) - Ha(\boldsymbol{a} \cdot \nabla u_h, Q_h) \\ = (1, v_h), \quad \forall (v_h, Q_h) \in W^h_{0B}(\Omega). \end{cases}$$
(3)

The existence and uniqueness of solutions to (2) and (3) can be easily obtained by the well-known Lax-Milgram lemma. A priori error analysis can be found in Ref. [21].

3 Analytical tools

In order to treat anisotropic elements, some analytical tools in the anisotropic setting have to be introduced here, which are taken from Refs. [8] and [9].

3.1 Inverse inequalities

Inverse inequalities for bubble functions are very important in deriving lower error bounds. As usual, we first introduce the bubble functions^[7]. For an arbitrary triangle K, denote the barycentric coordinates by $\lambda_{K,1}, \lambda_{K,2}$, and $\lambda_{K,3}$. We define the element bubble function b_K by

$$b_K := 27\lambda_{K,1}\lambda_{K,2}\lambda_{K,3}$$
 on K .

Let σ be an inner edge shared by K_1 and K_2 . We here enumerate all the vertices of K_1 and K_2 such that the two vertices of σ are first numbered. We define the edge bubble function b_{σ} by

$$b_{\sigma} := 4\lambda_{K_i,1}\lambda_{K_i,2}$$
 on K_i $(i=1,2).$

Obvious modifications need to be done for boundary edges. For simplicity, b_K and b_σ are assumed to be extended by zero outside their original domain of definition.

For a given edge σ of a triangle K, an extension operator $F_{\text{ext}} : \mathcal{P}_0(\sigma) \to \mathcal{P}_0(K)$ is defined as follows:

$$F_{\text{ext}}(\varphi)(x) := \varphi|_{\sigma} \equiv \text{const.}$$

By standard scaling arguments, we can easily derive the following anisotropic inverse inequalities.

Lemma 1 Assume that $\varphi_K \in \mathcal{P}_0(K)$ and $\varphi_\sigma \in \mathcal{P}_0(\sigma)$, where $\sigma \subset \partial K$. Then,

$$\begin{split} \|b_{K}^{1/2}\varphi_{K}\|_{K} &\sim \|\varphi_{K}\|_{K}, \\ \|\nabla(b_{K}\varphi_{K})\|_{K} \lesssim h_{\min,K}^{-1}\|\varphi_{K}\|_{K}, \\ \|b_{\sigma}^{1/2}\varphi_{\sigma}\|_{\sigma} &\sim \|\varphi_{\sigma}\|_{\sigma}, \\ \|F_{\text{ext}}(\varphi_{\sigma})b_{\sigma}\|_{K} &\sim h_{\sigma}^{1/2}\|\varphi_{\sigma}\|_{\sigma}, \\ \|\nabla(F_{\text{ext}}(\varphi_{\sigma})b_{\sigma})\|_{K} \lesssim h_{\sigma}^{1/2}h_{\min,K}^{-1}\|\varphi_{\sigma}\|_{\sigma}. \end{split}$$

3.2 Alignment measure and anisotropic interpolation estimates

From a heuristic point of view, if the (directional) derivative of the solution displays little change in some direction, in that direction, we should stretch the mesh elements. The better the alignment is between the anisotropic mesh and the anisotropy of solution, the more accurate the error estimates can be. All practical applications intuitively follow this concept. Next, we should introduce the alignment measure $m_1(v, \mathcal{T}_h)$ in order to quantify this alignment.

For $v \in H^1(\Omega)$ and a family of triangulations $\{\mathcal{T}_h\}$, the alignment measure $m_1 : H^1(\Omega) \times \{\mathcal{T}_h\} \to \mathbb{R}$ is defined by

$$m_1(v, \mathcal{T}_h) := \frac{\left(\sum_{K \in \mathcal{T}_h} h_{\min, K}^{-2} \| C_K^\top \nabla v \|_K^2\right)^{1/2}}{\| \nabla v \|}.$$
(4)

The alignment measure has the following property:

$$1 \leqslant m_1(v, \mathcal{T}_h) \lesssim \max_{K \in \mathcal{T}_h} \frac{h_{\max, K}}{h_{\min, K}}.$$

The above property implies that, if the mesh \mathcal{T}_h is well aligned with an anisotropic function v, it leads to a small alignment measure. In practice, for sensible anisotropic meshes, one almost always obtains $m_1(v, \mathcal{T}_h) \sim 1$. In this paper, we should apply this property to anisotropic mesh adaption (see numerical experiments in Section 5).

Consider a node $a \in \mathcal{N}_h$. The local L^2 -projection $P_a : H^1(\omega_a) \to \mathcal{P}_0(\omega_a)$ is uniquely defined by $\int_{\omega_a} (v - P_a v) = 0$. Then, the Clément interpolation operator $I_0 : H_0^1(\Omega) \to V^h(\Omega) \cap H_0^1(\Omega)$ is defined by

$$I_0 v := \sum_{a \in \mathcal{N}_h^{\text{int}}} (P_a v)(a) \lambda_a,$$

and $I_B: H^1_B(\Omega) \to V^h(\Omega) \cap H^1_B(\Omega)$ by

$$I_B Q := \sum_{a \in \mathcal{N}_h^{\mathrm{int}} \cup \mathcal{N}_N^{\mathrm{ext}}} (P_a Q)(a) \lambda_a,$$

where λ_a is the (piecewise linear) basis function related to the vertex a, and $\mathcal{N}_{\mathrm{N}}^{\mathrm{ext}} := \{a \in \mathcal{N}_{h}^{\mathrm{ext}}; a \in \Gamma_{\mathrm{N}}\}.$

Finally, we state the anisotropic interpolation error estimates based on the alignment measure.

Lemma 2 For all functions $v \in H_0^1(\Omega)$ and $Q \in H_B^1(\Omega)$, there hold

$$\sum_{K \in \mathcal{T}_h} h_{\min,K}^{-2} \|v - I_0 v\|_K^2 \lesssim m_1 (v, \mathcal{T}_h)^2 \|\nabla v\|^2,$$
(5)

$$\sum_{\sigma \in \mathcal{E}_{int}^{int}} \frac{h_{\sigma}}{h_{\min,\sigma}^2} \|v - I_0 v\|_{\sigma}^2 \lesssim m_1(v, \mathcal{T}_h)^2 \|\nabla v\|^2,$$
(6)

$$\sum_{K \in \mathcal{T}_h} h_{\min,K}^{-2} \|Q - I_B Q\|_K^2 \lesssim m_1(Q, \mathcal{T}_h)^2 \|\nabla Q\|^2,$$

$$\tag{7}$$

$$\sum_{\sigma \in \mathcal{E}_h^{\text{int}} \cup \mathcal{E}_N^{\text{ext}}} \frac{h_{\sigma}}{h_{\min,\sigma}^2} \|Q - I_B Q\|_{\sigma}^2 \lesssim m_1(Q, \mathcal{T}_h)^2 \|\nabla Q\|^2,$$
(8)

where $\mathcal{E}_{N}^{ext} := \{ \sigma \in \mathcal{E}_{h}^{ext}; \ \sigma \subset \Gamma_{N} \}.$

4 Residual error estimation

In this section, we present the residual error estimator for the conforming approximation (3) and show that it provides two-sided bounds on the error $||(u - u_h, B - B_h)||_W$ on anisotropic meshes.

Let (u_h, B_h) be the conforming finite element approximation. Here, we define the element residuals over an element K by

$$R_{1,K} := 1 + \Delta u_h + Ha \ \boldsymbol{a} \cdot \nabla B_h,$$
$$R_{2,K} := \Delta B_h + Ha \ \boldsymbol{a} \cdot \nabla u_h,$$

and edge residuals by

$$R_{1,\sigma} := \begin{cases} \begin{bmatrix} \frac{\partial u_h}{\partial \boldsymbol{n}_{\sigma}} \end{bmatrix}, & \text{if } \sigma \in \mathcal{E}_h^{\text{int}}, \\ 0, & \text{others}, \end{cases}$$
$$R_{2,\sigma} := \begin{cases} \begin{bmatrix} \frac{\partial B_h}{\partial \boldsymbol{n}_{\sigma}} \end{bmatrix}, & \text{if } \sigma \in \mathcal{E}_h^{\text{int}} \cup \mathcal{E}_N^{\text{ext}}, \\ 0, & \text{others.} \end{cases}$$

Obviously, $R_{1,K} = 1 + Ha \ \boldsymbol{a} \cdot \nabla B_h$ and $R_{2,K} = Ha \ \boldsymbol{a} \cdot \nabla u_h$ hold for piecewise linear functions as considered here.

The local residual error estimators $\eta_{1,K}$ and $\eta_{2,K}$ for an element K are defined by

$$\eta_{1,K} := h_{\min,K} \Big(\|R_{1,K}\|_K^2 + \sum_{\sigma \subset \partial K} h_\sigma^{-1} \|R_{1,\sigma}\|_\sigma^2 \Big)^{1/2}, \tag{9}$$

$$\eta_{2,K} := h_{\min,K} \Big(\|R_{2,K}\|_K^2 + \sum_{\sigma \subset \partial K} h_{\sigma}^{-1} \|R_{2,\sigma}\|_{\sigma}^2 \Big)^{1/2}, \tag{10}$$

and the global terms are

$$\eta_1^2 := \sum_{K \in \mathcal{T}_h} \eta_{1,K}^2, \quad \eta_2^2 := \sum_{K \in \mathcal{T}_h} \eta_{2,K}^2,$$

separately.

Theorem 3 Let (u, B) be the weak solution of problem (1), and let (u_h, B_h) be the corresponding finite element approximation defined by (3). Then, the error is bounded globally from above by

$$\|(u - u_h, B - B_h)\|_W \lesssim m_1(u - u_h, \mathcal{T}_h)\eta_1 + m_1(B - B_h, \mathcal{T}_h)\eta_2.$$
(11)

Proof For the convenience of expression, we set $e_u = u - u_h$ and $e_B = B - B_h$. Since $(\boldsymbol{a} \cdot \nabla e_B, e_u) = -(\boldsymbol{a} \cdot \nabla e_u, e_B)$, due to integration by parts, the Galerkin orthogonality and

Lemma 2 yield

$$\begin{split} \|(e_{u}, e_{B})\|_{W}^{2} &= (\nabla e_{u}, \nabla (e_{u} - I_{0}e_{u})) - Ha(\mathbf{a} \cdot \nabla e_{B}, (e_{u} - I_{0}e_{u})) \\ &+ (\nabla e_{B}, \nabla (e_{B} - I_{B}e_{B})) - Ha(\mathbf{a} \cdot \nabla e_{u}, (e_{B} - I_{B}e_{B})), \end{split} \\ y &= (1 + Ha \ \mathbf{a} \cdot \nabla B_{h}, e_{u} - I_{0}e_{u}) - (\nabla u_{h}, \nabla (e_{u} - I_{0}e_{u})) \\ &+ (Ha \ \mathbf{a} \cdot \nabla u_{h}, e_{B} - I_{B}e_{B}) - (\nabla B_{h}, \nabla (e_{B} - I_{B}e_{B})), \end{aligned} \\ yy &= \sum_{K \in \mathcal{T}_{h}} (R_{1,K}, e_{u} - I_{0}e_{u}) - \sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \int_{\sigma} R_{1,\sigma}(e_{u} - I_{0}e_{u}) \\ &+ \sum_{K \in \mathcal{T}_{h}} (R_{2,K}, e_{B} - I_{B}e_{B}) - \sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \int_{\sigma} R_{2,\sigma}(e_{B} - I_{B}e_{B}), \end{aligned} \\ y &\leq \Big(\sum_{K \in \mathcal{T}_{h}} h_{\min,K}^{2} \|R_{1,K}\|_{K}^{2}\Big)^{1/2} \Big(\sum_{K \in \mathcal{T}_{h}} h_{\min,K}^{-2} \|e_{u} - I_{0}e_{u}\|_{K}^{2}\Big)^{1/2} \\ &+ \Big(\sum_{\sigma \in \mathcal{E}_{h}^{int}} \frac{h_{\min,\sigma}^{2}}{h_{\sigma}} \|R_{1,\sigma}\|_{\sigma}^{2}\Big)^{1/2} \Big(\sum_{K \in \mathcal{T}_{h}} h_{\min,\sigma}^{-2} \|e_{B} - I_{B}e_{B}\|_{K}^{2}\Big)^{1/2} \\ &+ \Big(\sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \frac{h_{\min,\sigma}^{2}}{h_{\sigma}} \|R_{2,\sigma}\|_{\sigma}^{2}\Big)^{1/2} \Big(\sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \frac{h_{\sigma}}{h_{\min,\sigma}^{2}} \|e_{B} - I_{B}e_{B}\|_{K}^{2}\Big)^{1/2} \\ &+ \Big(\sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \frac{h_{\min,\sigma}^{2}}{h_{\sigma}} \|R_{2,\sigma}\|_{\sigma}^{2}\Big)^{1/2} \Big(\sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \frac{h_{\sigma}}{h_{\min,\sigma}^{2}} \|e_{B} - I_{B}e_{B}\|_{\sigma}^{2}\Big)^{1/2} \\ &+ (\sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \frac{h_{\min,\sigma}^{2}}{h_{\sigma}} \|R_{2,\sigma}\|_{\sigma}^{2}\Big)^{1/2} \Big(\sum_{\sigma \in \mathcal{E}_{h}^{int} \cup \mathcal{E}_{N}^{ext}} \frac{h_{\sigma}}{h_{\min,\sigma}^{2}} \|e_{B} - I_{B}e_{B}\|_{\sigma}^{2}\Big)^{1/2} \\ &\leq m_{1}(e_{u}, \mathcal{T}_{h})\eta_{1} + m_{1}(e_{B}, \mathcal{T}_{h})\eta_{2}, \end{split}$$

which concludes the proof.

Theorem 4 Under the assumption of Theorem 3, the error is bounded locally from below by

$$\eta_{1,K} \lesssim \|\nabla(u-u_h)\|_{\omega_K} + Ha\|B - B_h\|_{\omega_K},\tag{12}$$

$$\eta_{2,K} \lesssim \|\nabla (B - B_h)\|_{\omega_K} + Ha\|u - u_h\|_{\omega_K}$$
(13)

for all $K \in \mathcal{T}_h$.

Proof The proof of lower error bounds needs to use the bubble functions and corresponding anisotropic inverse inequalities (see Lemma 1). Here, we only need to prove the lower bound (12). The remaining one can be derived analogously.

Observe $R_{1,K} = 1 + \Delta u_h + Ha \ \boldsymbol{a} \cdot \nabla B_h \in \mathcal{P}_0(K)$ and set

$$w_K := R_{1,K} b_K \in \mathcal{P}_3(K) \cap H_0^1(K).$$

The Cauchy-Schwarz inequality and integration by parts yield

$$\int_{K} R_{1,K} w_{K} = (\nabla(u - u_{h}), \nabla w_{K})_{K} - Ha(\boldsymbol{a} \cdot \nabla(B - B_{h}), w_{K})_{K}$$
$$= (\nabla(u - u_{h}), \nabla w_{K})_{K} + Ha(B - B_{h}, \boldsymbol{a} \cdot \nabla w_{K})_{K}$$
$$\leq (\|\nabla(u - u_{h})\|_{K} + Ha\|B - B_{h}\|_{K})\|\nabla w_{K}\|_{K}.$$
(14)

The inverse inequalities of Lemma 1 lead to

$$\int_{K} R_{1,K} w_{K} = \|b_{K}^{1/2} R_{1,K}\|_{K}^{2} \sim \|R_{1,K}\|_{K}^{2},$$
$$\|\nabla w_{K}\|_{K} = \|\nabla (b_{K} R_{1,K})\|_{K} \lesssim h_{\min,K}^{-1} \|R_{1,K}\|_{K},$$

which, together with (14), result in

$$h_{\min,K} \|R_{1,K}\| \lesssim \|\nabla(u - u_h)\|_K + Ha\|B - B_h\|_K.$$
 (15)

For an inner edge $\sigma \in \mathcal{E}_h^{\text{int}}$, set

$$w_{\sigma} := F_{\text{ext}}(R_{1,\sigma})b_{\sigma} \in \mathcal{P}_2(\omega_{\sigma}) \cap H_0^1(\omega_{\sigma}).$$

Integration by parts and (2) for $(v, Q) = (w_{\sigma}, 0)$ implies that

$$\int_{\sigma} w_{\sigma} R_{1,\sigma} = \sum_{K \in \mathcal{T}_{\sigma}} \int_{\partial K} w_{\sigma} \frac{\partial u_{h}}{\partial \boldsymbol{n}_{K}} \\
= \sum_{K \in \mathcal{T}_{\sigma}} \left((\nabla u_{h}, \nabla w_{\sigma})_{K} + (\Delta u_{h}, w_{\sigma})_{K} \right) \\
= \sum_{K \in \mathcal{T}_{\sigma}} \left(-(\nabla (u - u_{h}), \nabla w_{\sigma})_{K} + Ha(\boldsymbol{a} \cdot \nabla (B - B_{h}), w_{\sigma})_{K} + (R_{K}, w_{\sigma})_{K} \right) \\
= \sum_{K \in \mathcal{T}_{\sigma}} \left(-(\nabla (u - u_{h}), \nabla w_{\sigma})_{K} - Ha(B - B_{h}, \boldsymbol{a} \cdot \nabla w_{\sigma})_{K} + (R_{K}, w_{\sigma})_{K} \right) \\
\leqslant \sum_{K \in \mathcal{T}_{\sigma}} \left(\|\nabla (u - u_{h})\|_{K} \|\nabla w_{\sigma}\|_{K} \\
+ Ha\|B - B_{h}\|_{K} \|\nabla w_{\sigma}\|_{K} + \|R_{K}\|_{K} \|w_{\sigma}\|_{K} \right). \tag{16}$$

Due to Lemma 1, we have the following relations:

$$\int_{\sigma} w_{\sigma} R_{1,\sigma} = \|b_{\sigma}^{1/2} R_{1,\sigma}\|_{\sigma}^{2} \sim \|R_{1,\sigma}\|_{\sigma}^{2},$$
$$\|\nabla w_{\sigma}\|_{L} = \|\nabla (F_{\text{ext}}(R_{1,\sigma})b_{\sigma})\|_{L} \lesssim h_{\sigma}^{1/2}h_{\min,L}^{-1}\|R_{1,\sigma}\|_{\sigma}, \quad L \in \mathcal{T}_{\sigma},$$
$$\|w_{\sigma}\|_{L} = \|F_{\text{ext}}(R_{1,\sigma})b_{\sigma}\|_{K} \sim h_{\sigma}^{1/2}\|R_{1,\sigma}\|_{\sigma}, \quad L \in \mathcal{T}_{\sigma},$$

which, together with (15) and (16), lead to

$$h_{\min,K}h_{\sigma}^{-1} \|R_{1,\sigma}\|_{\sigma} \lesssim \|\nabla(u-u_h)\|_{\omega_{\sigma}} + Ha\|B - B_h\|_{\omega_{\sigma}}.$$
(17)

For an edge on the Dirichlet boundary, nothing needs to be done because $R_{1,\sigma} = 0$. Hence, combining (15) and (17), we conclude the lower error bound (12).

Remark 1 From Theorems 3 and 4, the lower bounds contain additional L^2 -error terms $Ha\|u-u_h\|_{\omega_K}$ and $Ha\|B-B_h\|_{\omega_K}$ that do not appear in the upper error bound (11). Therefore, the two-sided bounds on the error do not correspond completely. We point out that a very similar situation can be found for error estimators for the convection-diffusion problem^[10,22-23]. Moreover, only if the L^2 -error terms is dominated by the H^1 -error terms $\|\nabla(u-u_h)\|_{\omega_K}$ and $\|\nabla(B-B_h)\|_{\omega_K}$, the upper and lower bounds on the error will be of the same quality. Hence, the additional L^2 -error terms are mainly due to the H^1 -error terms, which is confirmed by our numerical experiments in the next section.

5 Numerical experiments

5.1 Anisotropic error indicator

Due to the large aspect ratio of anisotropic mesh, the alignment measure $m_1(\cdot, \mathcal{T}_h)$ enters the upper error bound in order to measure how well the alignment between the solution and the mesh does in the sense: the worse the alignment is, the larger the alignment measure is. In other words, a sufficiently good mesh makes sure that the alignment measure is $\mathcal{O}(1)$, i.e.,

$$m_1(\cdot, \mathcal{T}_h) \sim 1.$$
 (18)

In turn, the relation (18) can be used as a guide to design a proper anisotropic mesh. To this end, the definition (4) of the alignment measure $m_1(v, \mathcal{T}_h)$ is reformulated by

$$m_1(v,\mathcal{T}_h) := \Big(\sum_{K\in\mathcal{T}_h} h_{\min,K}^{-2} \Big(h_{\max,K}^2 \Big\| \frac{\partial v}{\partial r_1} \Big\|_K^2 + h_{\min,K}^2 \Big\| \frac{\partial v}{\partial r_2} \Big\|_K^2 \Big) \Big)^{1/2} \Big/ \|\nabla v\|,$$
(19)

where \mathbf{r}_1 and \mathbf{r}_2 are the corresponding unit vectors of \mathbf{p}_1 and \mathbf{p}_2 on each $K \in \mathcal{T}_h$, respectively, and so $C_K = (\mathbf{p}_1, \mathbf{p}_2) = (h_{\max,K}\mathbf{r}_1, h_{\min,K}\mathbf{r}_2)$. Therefore, the relation (18) holds, provided that

$$\sum_{K \in \mathcal{T}_h} h_{\max,K}^2 \left\| \frac{\partial v}{\partial \boldsymbol{r}_1} \right\|_K^2 \sim \sum_{K \in \mathcal{T}_h} h_{\min,K}^2 \left\| \frac{\partial v}{\partial \boldsymbol{r}_2} \right\|_K^2.$$
(20)

This formulation can be used to indicate the direction of adaptive mesh refinement. More specifically, due to (19), the upper error bound (11) holds as long as we have the following estimate:

$$\|(u - u_h, B - B_h)\|_W \lesssim \eta,\tag{21}$$

where

$$\eta^{2} := (\eta^{(1)})^{2} + (\eta^{(2)})^{2},$$

$$(\eta^{(1)})^{2} := \eta_{1} \Big(\sum_{K \in \mathcal{T}_{h}} \frac{h_{\max,K}^{2}}{h_{\min,K}^{2}} \Big\| \frac{\partial(u - u_{h})}{\partial r_{1}} \Big\|_{K}^{2} \Big)^{1/2} + \eta_{2} \Big(\sum_{K \in \mathcal{T}_{h}} \frac{h_{\max,K}^{2}}{h_{\min,K}^{2}} \Big\| \frac{\partial(B - B_{h})}{\partial r_{1}} \Big\|_{K}^{2} \Big)^{1/2},$$

$$(\eta^{(2)})^{2} := \eta_{1} \Big(\sum_{K \in \mathcal{T}_{h}} \Big\| \frac{\partial(u - u_{h})}{\partial r_{2}} \Big\|_{K}^{2} \Big)^{1/2} + \eta_{2} \Big(\sum_{K \in \mathcal{T}_{h}} \Big\| \frac{\partial(B - B_{h})}{\partial r_{2}} \Big\|_{K}^{2} \Big)^{1/2}.$$

The relation (20) implies $\eta^{(1)} \sim \eta^{(2)}$. However, the estimate (21) is not available, because the exact solution (u, B) is usually unknown. To overcome this, we use the well-known Z-Z estimate^[6]. The gradient $(\nabla u, \nabla B)$ of the exact solution can be replaced by a recovered gradient $(\nabla^R u, \nabla^R B)$ by local averaging such as an approximate L^2 -projection of $(\nabla u_h, \nabla B_h)$ onto $V^h \times V^h$, i.e.,

$$\nabla^{\mathbf{R}} u(a) := \frac{1}{|\omega_a|} \int_{\omega_a} \nabla u_h, \quad \nabla^{\mathbf{R}} B(a) := \frac{1}{|\omega_a|} \int_{\omega_a} \nabla B_h, \quad a \in \mathcal{N}_h.$$

Numerical experiments in Ref. [24] showed that the averaging technique was quite more reliable on anisotropic meshes than expected. After this replacement, we introduce the global anisotropic error indicator $\tilde{\eta}$ and the local anisotropic error indicator $\tilde{\eta}_K$ by

$$\begin{split} \widetilde{\eta}^{2} &:= \eta_{1} \Big(\sum_{K \in \mathcal{T}_{h}} \frac{h_{\max,K}^{2}}{h_{\min,K}^{2}} \| (\nabla^{R}u - \nabla u_{h}) \cdot \boldsymbol{r}_{1} \|_{K}^{2} \Big)^{1/2} \\ &+ \eta_{2} \Big(\sum_{K \in \mathcal{T}_{h}} \frac{h_{\max,K}^{2}}{h_{\min,K}^{2}} \| (\nabla^{R}B - \nabla B_{h}) \cdot \boldsymbol{r}_{1} \|_{K}^{2} \Big)^{1/2} \\ &+ \eta_{1} \Big(\sum_{K \in \mathcal{T}_{h}} \| (\nabla^{R}u - \nabla u_{h}) \cdot \boldsymbol{r}_{2} \|_{K}^{2} \Big)^{1/2} + \eta_{2} \Big(\sum_{K \in \mathcal{T}_{h}} \| \nabla^{R}B - \nabla B_{h}) \cdot \boldsymbol{r}_{2} \|_{K}^{2} \Big)^{1/2} \\ \widetilde{\eta}_{K}^{4} &:= \left(\widetilde{\eta}_{K}^{(1)} \right)^{4} + \left(\widetilde{\eta}_{K}^{(2)} \right)^{4}, \\ & \left(\widetilde{\eta}_{K}^{(1)} \right)^{2} &:= \frac{h_{\max,K}}{h_{\min,K}} \big(\eta_{1,K} \| (\nabla^{R}u - \nabla u_{h}) \cdot \boldsymbol{r}_{1} \|_{K} + \eta_{2,K} \| (\nabla^{R}B - \nabla B_{h}) \cdot \boldsymbol{r}_{1} \|_{K} \big), \\ & \left(\widetilde{\eta}_{K}^{(2)} \right)^{2} &:= \left(\eta_{1,K} \| (\nabla^{R}u - \nabla u_{h}) \cdot \boldsymbol{r}_{2} \|_{K} + \eta_{2,K} \| \nabla^{R}B - \nabla B_{h}) \cdot \boldsymbol{r}_{2} \|_{K} \big). \end{split}$$

In conclusion, the relation (18) implies that the adaptive algorithm should be designed such that the local anisotropic error indicators $\tilde{\eta}_{K}^{(1)}$ and $\tilde{\eta}_{K}^{(2)}$ satisfy, on each triangle K,

$$\left(\widetilde{\eta}_{K}^{(1)}\right)^{4} \sim \left(\widetilde{\eta}_{K}^{(2)}\right)^{4} \sim \frac{1}{2}\widetilde{\eta}_{K}^{4}.$$

5.2 Adaptive algorithm

We should implement an adaptive algorithm using the software FREEFEM++^[18] with the mesh generator Bamg^[19] based on a right metric field which will be built later. The goal of this adaptive algorithm is to generate a suitable anisotropic mesh so that the relative estimated error is close to a preset tolerance φ_{TOL} , i.e.,

$$0.75\varphi_{\text{TOL}} \leqslant \frac{\widetilde{\eta}}{\|(u_h, B_h)\|_W} \leqslant 1.25\varphi_{\text{TOL}}.$$

A sufficient condition to generate such an anisotropic mesh is to make sure that for all $K \in \mathcal{T}_h$, it holds

$$\frac{1}{|\mathcal{T}_h|} 0.75^2 \varphi_{\text{TOL}}^2 \| (u_h, B_h) \|_W^2 \leqslant \tilde{\eta}_K^2 \leqslant \frac{1}{|\mathcal{T}_h|} 1.25^2 \varphi_{\text{TOL}}^2 \| (u_h, B_h) \|_W^2,$$
(22)

where $|\mathcal{T}_h|$ denotes the number of elements in \mathcal{T}_h , as well as the number $|\mathcal{N}_h|$ of mesh vertices which will be used later. In order to get data at the mesh vertices, at each vertex a, we introduce the anisotropic error indicator $\tilde{\eta}_a$ defined by

$$\widetilde{\eta}_a := \Big(\sum_{K \in \mathcal{T}_a} \widetilde{\eta}_K^4\Big)^{1/4}$$

Since

$$\sum_{a \in \mathcal{N}_h} \widetilde{\eta}_a^4 = 3 \sum_{K \in \mathcal{T}_h} \widetilde{\eta}_K^4,$$

there holds (22), whenever we generate a mesh satisfying, for all vertices $a \in \mathcal{N}_h$,

$$\frac{3}{|\mathcal{N}_h|^2} 0.75^4 \varphi_{\text{TOL}}^4 \| (u_h, B_h) \|_W^4 \leqslant \tilde{\eta}_a^4 \leqslant \frac{3}{|\mathcal{N}_h|^2} 1.25^4 \varphi_{\text{TOL}}^4 \| (u_h, B_h) \|_W^4.$$

With the mesh generator Bamg, the metric field \mathcal{M} is needed to be given at each vertex a as continuous \mathcal{P}_1 finite element functions, namely, the two eigenvalues $\lambda_{1,a}, \lambda_{2,a}$ ($\lambda_{1,a} \leq \lambda_{2,a}$) and the corresponding eigenvectors $\mathbf{r}_{1,a}, \mathbf{r}_{2,a}$ such that $\mathcal{M} = R^{\mathrm{T}} \Lambda R$, where

$$R(a) := (\boldsymbol{r}_{1,a}, \boldsymbol{r}_{2,a}), \quad \Lambda(a) := \begin{bmatrix} \lambda_{1,a} & 0\\ 0 & \lambda_{2,a}, \end{bmatrix}.$$

Then, in a vicinity of the vertex a, the wanted mesh size can be defined by the metric field \mathcal{M} such that the size h is equal to $|\boldsymbol{x}|/\sqrt{\boldsymbol{x}^{\mathrm{T}}\mathcal{M}(a)\boldsymbol{x}}$ in the direction $\boldsymbol{x} \in \mathbb{R}^2$, where $|\boldsymbol{x}| := \sqrt{\boldsymbol{x}^{\mathrm{T}}\boldsymbol{x}}$.

Then, the adaptive algorithm is designed. First, the values $\tilde{\eta}_a^{(1)}$ and $\tilde{\eta}_a^{(2)}$ at all the vertices a of the mesh are defined by

$$\widetilde{\eta}_a^{(1)} := \left(\sum_{K \in \mathcal{T}_a} \left(\widetilde{\eta}_K^{(1)}\right)^4\right)^{1/4}, \quad \widetilde{\eta}_a^{(2)} := \left(\sum_{K \in \mathcal{T}_a} \left(\widetilde{\eta}_K^{(2)}\right)^4\right)^{1/4}.$$

Thus, the error at each vertex a in the direction of maximum stretching can be represented by $\tilde{\eta}_a^{(1)}$, whereas the error at each vertex a in the direction of minimum stretching is denoted by $\tilde{\eta}_a^{(2)}$. Second, we compute the value of mesh size $h_{1,a}$ $(h_{2,a})$ for all vertices $a \in \mathcal{N}_h$ by averaging all the values $h_{\max,K}$ $(h_{\min,K})$ corresponding to the neighboring triangles K in \mathcal{T}_a . The algorithm is carried out as follows. For i = 1, 2, if

$$2(\tilde{\eta}_a^{(i)})^4 < \frac{3}{|\mathcal{N}_h|^2} 0.75^4 \varphi_{\text{TOL}}^4 ||(u_h, B_h)||_W^4,$$

then the value of $\lambda_{i,a}$ is set to $(\frac{3}{2}h_{i,a})^{-1}$. If

$$2(\tilde{\eta}_{a}^{(i)})^{4} > \frac{3}{|\mathcal{N}_{h}|^{2}} 1.25^{4} \varphi_{\text{TOL}}^{4} ||(u_{h}, B_{h})||_{W}^{4}$$

then the value of $\lambda_{i,a}$ is set to be $(\frac{2}{3}h_{i,a})^{-1}$. Otherwise, $\lambda_{i,a}$ is set to be $h_{i,a}^{-1}$. Finally, for all vertices $a \in \mathcal{N}_h$, let $\mathbf{r}_{1,a}$ and $\mathbf{r}_{2,a}$ be, respectively, the unit eigenvectors corresponding to the smallest and largest eigenvalues of the Z-Z estimates \tilde{G}_a of the error gradient matrix defined by an average

$$\widetilde{G}_a := \frac{1}{|\mathcal{T}_a|} \int_{\omega_a} (\nabla^{\mathsf{R}} u - \nabla u_h) (\nabla^{\mathsf{R}} u - \nabla u_h)^{\mathsf{T}} + \frac{1}{|\mathcal{T}_a|} \int_{\omega_a} (\nabla^{\mathsf{R}} B - \nabla B_h) (\nabla^{\mathsf{R}} B - \nabla B_h)^{\mathsf{T}}.$$

With the resulting metric \mathcal{M} , we build a new anisotropic mesh using Bamg, which should insure $m_1^{\mathrm{R}}(u-u_h,\mathcal{T}_h) \sim 1$ and $m_1^{\mathrm{R}}(B-B_h,\mathcal{T}_h) \sim 1$, where $m_1^{\mathrm{R}}(u-u_h,\mathcal{T}_h)$ and $m_1^{\mathrm{R}}(B-B_h,\mathcal{T}_h)$ are the Z-Z estimates of $m_1(u-u_h,\mathcal{T}_h)$ and $m_1(B-B_h,\mathcal{T}_h)$ obtained by replacing the gradient $(\nabla u,\nabla B)$ of the exact solution by the recovered one $(\nabla^{\mathrm{R}}u,\nabla^{\mathrm{R}}B)$, i.e.,

$$m_{1}^{\mathrm{R}}(u-u_{h},\mathcal{T}_{h}) := \frac{\left(\sum_{K\in\mathcal{T}_{h}} h_{\min,K}^{-2} \|C_{K}^{\top}(\nabla^{\mathrm{R}}u-\nabla u_{h})\|_{K}^{2}\right)^{1/2}}{\|\nabla^{\mathrm{R}}u-\nabla u_{h}\|},$$
$$m_{1}^{\mathrm{R}}(B-B_{h},\mathcal{T}_{h}) := \frac{\left(\sum_{K\in\mathcal{T}_{h}} h_{\min,K}^{-2} \|C_{K}^{\top}(\nabla^{\mathrm{R}}B-\nabla B_{h})\|_{K}^{2}\right)^{1/2}}{\|\nabla^{\mathrm{R}}B-\nabla B_{h}\|},$$

respectively. According to the numerical results of the next subsection, it always holds that both $m_1^{\rm R}(u-u_h, \mathcal{T}_h)$ and $m_1^{\rm R}(B-B_h, \mathcal{T}_h)$ are close to 1, which indicates that the anisotropy of meshes is well adapted to the exact solution of the problem. Therefore, an efficient error estimation is to be expected. In the future, we plan to extend such an efficient anisotropic adaptive FEM to other problems, e.g., nonconforming FEMs^[25–26] for fourth-order elliptic singular perturbation problems with boundary layers^[27].

5.3 Numerical results

In this subsection, for the three test problems, a series of numerical simulations are performed by the anisotropic adaptive FEM developed in this paper. In all the test problems, we consider the domain $\Omega = (0, 1) \times (0, 1)$ and set the tolerance $\varphi_{\text{TOL}} = 0.01$.

Example 1 (The Shercliff problem) For this example, there exists an analytic solution, and the numerical data are available in Refs. [1] and [2] such that a comparison can be done between the approximate solution and the exact solution. Here, the walls of the channel are insulated $(B = 0 \text{ on } \partial\Omega)$, and on the solid walls, the velocity is zero $(u = 0 \text{ on } \partial\Omega)$. The external magnetic field B_0 is applied in the x-axis ($\alpha = 0$) (see Fig. 2).



Fig. 2 Boundary conditions of Shercliff problem

For the Hartmann numbers Ha = 100 and Ha = 500, the comparisons are done between the approximate solution (u_h, B_h) and the exact solution (u, B) in Tables 1 and 2, respectively. One can see that two results are comparable. In addition, Table 3 presents the corresponding mesh information and Z-Z estimates of the alignment measures after some iterations during the adaptation process. For the sake of comparison, the corresponding meshes and contour plots for approximate solutions are shown in Figs. 3–4 for Ha = 100 and Ha = 500, respectively. It is worth mentioning that the use of anisotropic adaptive FEM can capture the boundary or interior layers in some directions and allow the number of vertices dramatically reduced for a given level of accuracy. In the next two examples, the superior performance will be further demonstrated for much larger Hartmann numbers, such as 10^3 , 10^4 , and 10^5 .

Table 1 Approximate and exact solutions for Shercliff problem at Ha = 100

x	y	u_h	u	B_h	В
0.00	0.00	0.0100000	0.0100000	0.0000000	0.0000000
0.25	0.00	0.0100000	0.0100000	$-0.002\ 500\ 0$	-0.0025000
0.50	0.00	0.0100000	0.0100000	-0.0050000	-0.0050000
0.75	0.00	0.0100000	0.0100000	-0.0075000	-0.0075000
0.00	0.25	0.0100000	0.0100000	0.0000000	0.0000000
0.25	0.25	0.0100000	0.0100000	-0.0025000	-0.0025000
0.50	0.25	0.0100000	0.0100000	-0.0050000	-0.0050000
0.75	0.25	0.0100000	0.0099999	-0.0075000	-0.0074999
0.00	0.50	0.0099995	0.0099992	0.0000000	0.0000000
0.25	0.50	0.0099983	0.0099981	-0.0024982	-0.0024982
0.50	0.50	0.0099946	0.0099944	-0.0049946	-0.0049944
0.75	0.50	0.0099870	0.0099868	-0.0074870	-0.0074868
0.00	0.75	0.0097613	0.0097614	0.0000000	0.0000000
0.25	0.75	0.0097158	0.0097163	-0.0023033	-0.0023030
0.50	0.75	0.0095855	0.0095858	-0.0046023	-0.0046024
0.75	0.75	0.0093872	0.0093863	-0.0068876	-0.0068869

	Table 2	Approximate and exa	act solutions for Sher	cliff problem at $Ha =$	= 500
x	y	u_h	u	B_h	В
0.00	0.00	0.0020000	0.0020000	0.0000000	0.0000000
0.25	0.00	0.0020000	0.0020000	-0.0005000	-0.0005000
0.50	0.00	0.0020000	0.0020000	-0.00099999	-0.0010000
0.75	0.00	0.0020000	0.0020000	-0.0015000	-0.0015000
0.00	0.25	0.0020000	0.0020000	0.0000000	0.0000000
0.25	0.25	0.0020000	0.0020000	-0.0005000	-0.0005000
0.50	0.25	0.0020000	0.0020000	-0.0010000	-0.0010000
0.75	0.25	0.0020000	0.0020000	-0.0015000	-0.0015000
0.00	0.50	0.0020000	0.0020000	0.0000000	0.0000000
0.25	0.50	0.0020000	0.0020000	-0.0005000	-0.0005000
0.50	0.50	0.0020000	0.0020000	-0.0010000	-0.0010000
0.75	0.50	0.0020000	0.0020000	-0.0015000	-0.0015000
0.00	0.75	0.0020001	0.0020000	0.0000000	0.0000000
0.25	0.75	0.0019999	0.0019999	-0.0004999	-0.0004999
0.50	0.75	0.0019997	0.0019997	-0.0009997	-0.0009997
0.75	0.75	0.0019991	0.0019992	-0.0014991	-0.0014992

Table 3 Mesh information and Z-Z estimates of alignment measures for Shercliff problem

Ha	Number of vertices	Maximal aspect ratio	$m_1^{\mathrm{R}}(u-u_h,\mathcal{T}_h)$	$m_1^{\mathrm{R}}(B-B_h,\mathcal{T}_h)$
100 500	$37266\ 21799$	5.3×10^{3} 3.7×10^{4}	$1.36 \\ 1.36$	1.41 1.40



Fig. 3 Corresponding meshes for Shercliff problem at Ha = 100 (left) and Ha = 500 (right)

	lso value		lso value
New York Comments of the State	0.000 250 005		0.000 050 002 9
	0.000 750 016		0.000 150 009 0
	0.001 250 030		0.000 250 014 0
	0.001 750 040		■0.000 350 020 0
	0.002 250 050		0.000 450 026 0
	0.002 750 060		0.000 550 032 0
	0.003 250 070		0,000 650 037 0
	0.003 750 080		0,000 750 043 0
	0.004 250 090		0.000 850 049 0
	0.004 750 100		0.000 950 055 0
	0.005 250 120		0.001 050 060 0
	0.005 750 130		0 001 150 070 0
	0.006 250 140		0 001 250 070 0
	0.006 750 150		0.001 350 080 0
	0.007 250 160		0 001 450 080 0
	0.007.750.170		0.001 550 090 0
	0.008 250 180		0.001 650 090 0
	0.008 750 190		0.001 750 100 0
	0.009 750 210	and the second second second	

Fig. 4 Approximate velocity fields for Shercliff problem at Ha = 100 (left) and Ha = 500 (right)



Fig. 5 Approximate magnetic fields for Shercliff problem at Ha = 100 (left) and Ha = 500 (right)

Example 2 (The two-dimensional square-channel flow with an oblique applied magnetic field) The same MHD problem as Example 1 is considered, except that the externally applied magnetic field B_0 has various positive angles α with the x-axis (see Fig. 6). Here, for the values of $\alpha = 0, \pi/4$, and $\pi/3$, numerical computations are carried out at different Hartmann numbers. The resulting meshes and contour plots for approximate solutions generated by the anisotropic adaptive FEM are presented at Hartmann numbers $Ha = 10^3, 10^4$, and 10^5 , respectively, in Figs. 7–15. The numerical results show that when Hartmann number increases, the boundary or interior layers are well dealt with by anisotropic meshes. The corresponding mesh information and approximate alignment measures are presented in Tables 4–6.



Fig. 6 Boundary conditions of Example 2

Table 4 Mesh information and Z-Z estimates of alignment measures for Example 2 at $Ha = 10^3$

α	Number of vertices	Maximal aspect ratio	$m_1^{\mathrm{R}}(u-u_h,\mathcal{T}_h)$	$m_1^{\mathrm{R}}(B - B_h, \mathcal{T}_h)$
0	19950	7.4×10^{4}	1.38	1.40
$\pi/4$	43135	4.1×10^{3}	1.34	1.34
$\pi/3$	42652	$2.9{ imes}10^4$	1.35	1.35

Table 5 Mesh information and Z-Z estimates of alignment measures for Example 2 at $Ha = 10^4$

α	Number of vertices	Maximal aspect ratio	$m_1^{\rm R}(u-u_h,\mathcal{T}_h)$	$m_1^{\mathrm{R}}(B - B_h, \mathcal{T}_h)$
$0 \\ \pi/4 \\ \pi/3$	$65\ 502$ $68\ 042$ $63\ 904$	$\begin{array}{c} 9.7{\times}10^5 \\ 1.1{\times}10^5 \\ 4.5{\times}10^4 \end{array}$	$1.31 \\ 1.36 \\ 1.32$	$1.33 \\ 1.36 \\ 1.32$

α	Number of vertices	Maximal aspect ratio	$m_1^{\rm R}(u-u_h,\mathcal{T}_h)$	$m_1^{\mathrm{R}}(B-B_h,\mathcal{T}_h)$
0	134734	2.1×10^{6}	1.27	1.28
$\pi/4$	107130	2.7×10^{5}	1.27	1.28
$\pi/3$	102643	1.9×10^{6}	1.26	1.26

Table 6 Mesh information and Z-Z estimates of alignment measures for Example 2 at $Ha = 10^5$



Fig. 7 Corresponding meshes for Example 2 at $Ha = 10^3$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 8 Approximate velocity fields for Example 2 at $M = 10^3$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 9 Approximate magnetic fields for Example 2 at $M = 10^3$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 10 Corresponding meshes for Example 2 at $Ha = 10^4$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 11 Approximate velocity fields for Example 2 at $Ha = 10^4$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 12 Approximate magnetic fields for Example 2 at $Ha = 10^4$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 13 Corresponding meshes for Example 2 at $Ha = 10^5$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 14 Approximate velocity fields for Example 2 at $Ha = 10^5$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)



Fig. 15 Approximate magnetic fields for Example 2 at $Ha = 10^5$ with $\alpha = 0$ (left), $\alpha = \pi/4$ (middle), and $\alpha = \pi/3$ (right)

Example 3 (The two-dimensional square-channel flow with a partly conducting boundary) Here, the external magnetic field B_0 is perpendicular to the wall at x = -1 (i.e., $\alpha = 0$). For a length 2l at the center, the wall is electrically insulated (see Fig. 16). In Figs. 17–25, the anisotropic meshes and contour plots for approximate solutions are presented for l = 0.2, 0.5, and 0.7 at different Hartmann numbers ($Ha = 10^3, 10^4, \text{ and } 10^5$), respectively. The corresponding mesh information and approximate alignment measures are presented in Tables 7–9.



Fig. 16 Boundary conditions of Example 3

Table 7 Mesh information and Z-Z estimates of alignment measures for Example 3 at $Ha = 10^3$

l	Number of vertices	Maximal aspect ratio	$m_1^{\rm R}(u-u_h,\mathcal{T}_h)$	$m_1^{\rm R}(B-B_h,\mathcal{T}_h)$	
0.2	66753	$3.3{ imes}10^4$	1.37	1.39	
0.5	82971	1.7×10^{4}	1.38	1.41	
0.7	107763	1.3×10^{4}	1.38	1.41	

Table 8 Mesh information and Z-Z estimates of alignment measures for Example 3 at $Ha = 10^4$

l	Number of vertices	Maximal aspect ratio	$m_1^{\rm R}(u-u_h,\mathcal{T}_h)$	$m_1^{\mathrm{R}}(B-B_h,\mathcal{T}_h)$
0.2 0.5	66 662 72 563	2.1×10^5 1.4×10^5 7.0×10^4	1.33 1.34	$1.35 \\ 1.36 \\ 1.20$

Table 9 Mesh information and Z-Z estimates of alignment measures for Example 3 at $Ha = 10^5$

l	Number of vertices	Maximal aspect ratio	$m_1^{\mathrm{R}}(u-u_h,\mathcal{T}_h)$	$m_1^{\mathrm{R}}(B - B_h, \mathcal{T}_h)$	
0.2 0.5 0.7	$107933\\101330\\118050$	1.5×10^{6} 9.4×10^{5} 6.1×10^{5}	$1.28 \\ 1.29 \\ 1.30$	$1.30 \\ 1.31 \\ 1.32$	



Fig. 17 Corresponding meshes for Example 3 at $Ha = 10^3$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 18 Approximate velocity fields for Example 3 at $Ha = 10^3$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 19 Approximate magnetic fields for Example 3 at $Ha = 10^3$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 20 Corresponding meshes for Example 3 at $Ha = 10^4$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 21 Approximate velocity fields for Example 3 at $Ha = 10^4$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 22 Approximate magnetic fields for Example 3 at $Ha = 10^4$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 23 Corresponding meshes for Example 3 at $Ha = 10^5$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)



Fig. 24 Approximate velocity fields for Example 3 at $Ha = 10^5$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)

lso value	lso value	leo valuo
-9249.63×10^{-6}	0.240.00 v 10 ⁻⁶	$0.240.70 \times 10^{-6}$
7749 21 210-6	-9.249 00 X 10_6	-3.243 73 × 10_6
- 1.140 21 × 10 ⁻⁶	$-1.14800 \times 10_{-6}$	$-7.74959 \times 10_{-6}$
-0.240 80 × 10_6	$-6.24744 \times 10_{-6}$	$=-6.249.04 \times 10_{-6}$
$=-4.745.38 \times 10_{-6}$	$-4.74621 \times 10_{-6}$	$=-4.74921 \times 10_{-6}$
$=-3.24396 \times 10_{-6}$	■-3.244 99 × 10 °	■ -3.249 01 × 10 °
$=-1.74254 \times 10^{-7}$	$=-1.74376 \times 10^{-6}$	$=-1.748.82 \times 10^{-6}$
$=-2.41125 \times 10^{-7}$	$= -2.425.38 \times 10^{-1}$	$= -2.486.25 \times 10^{-7}$
$1.260.29 \times 10^{-5}$	■1 258 69 × 10 ⁻⁶	■ 1 251 57 × 10 ⁻⁶
2.761 71 × 10 ⁻⁵	2 759 91 × 10 ⁻⁶	2 751 76 × 10 ⁻⁶
-4.263 13 × 10 ⁻⁶	4 261 14 × 10 ⁻⁶	4 251 20 × 10 ⁻⁶
5 764 54 \$ 10 5	-4.201 14 × 10_6	5 700 15 · · 10_6
7.04 04 × 10_6	$= 0.702.200 \times 10^{-6}$	= 0.722 10 × 10_6
7.203 900 x 10-6	$7.26358 \times 10_{-6}$	$-7.25234 \times 10_{-6}$
8 .767 38 × 10 ₋₅	$= 8.764.81 \times 10_{-5}$	$= 8.752.54 \times 10_{-5}$
=1.026 88 × 10_5	$=1.026\ 60 \times 10$	■ 1.025 27 × 10 2
$=1.177.02 \times 10^{-5}$	■1.176 73 × 10 ⁻⁵	$= 1.175.39 \times 10^{-5}$
$=1.327 \ 16 \times 10^{-2}$	$=1.326.85 \times 10^{-5}$	$= 1.325.31 \times 10^{-3}$
$=4.477.30 \times 10^{-7}$	$=1.476.97 \times 10^{-5}$	$1.475.33 \times 10^{-9}$
$1.627.45 \times 10^{-3}$	=1.627.09 × 10 ⁻⁵	■ 1.625.35 × 10 ⁻⁵
1 777 59 × 10 ⁻⁵	$1.027 22 \times 10^{-5}$	$1.023.03 \times 10^{-5}$ $1.775.27 \times 10^{-5}$
$-1.027792 \simeq 10^{-6}$	$1.027.24 \times 10^{-5}$	1.025 20 × 10 ⁻⁵
=1.321 13×10	=1.327.34 × 10	- 1.920 59 × 10

Fig. 25 Approximate magnetic fields for Example 3 at $Ha = 10^5$ with l = 0.2 (left), l = 0.5 (middle), and l = 0.7 (right)

6 Conclusions

In this paper, an anisotropic adaptive FEM is proposed to solve the MHD duct flow at high Hartmann numbers. The most distinguish feature of this method is that the layer information from some directions is captured well such that the number of mesh vertices is dramatically reduced for a given level of accuracy. Further, an adaptive algorithm is implemented for several examples on a rectangular domain, where it is shown that even for high values of the Hartmann number, this method gives accurate and stable results. Finally, we note that the anisotropic adaptive FEM can be applied to channels with arbitrary cross-sections.

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