

SEMI-DISCRETE AND FULLY DISCRETE PARTIAL PROJECTION FINITE ELEMENT METHODS FOR THE VIBRATING TIMOSHENKO BEAM^{*1)}

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Abstract

In this paper, the partial projection finite element method is applied to the time-dependent problem—the damped vibrating Timoshenko beam model. It is proved that this method allows some new combinations of interpolations for stress and displacement fields. When assuming that a smooth solution exists, we obtain optimal convergence rates with constants independent of the beam thickness.

Key words: Timoshenko beam, Finite element.

1. Introduction

The Timoshenko beam model is given by

$$\begin{cases} -\theta_{xx} + d^{-2}(\theta - \omega_x) = 0 & \text{on } I, \\ d^{-2}(\theta - \omega_x)_x = g(x) & \text{on } I, \\ \theta(0) = \theta(1) = \omega(0) = \omega(1) = 0 \end{cases}$$

where the beam is considered damped, d represents the beam thickness and $I = [0, 1]$. $\theta(x)$ is the rotation of vertical fibers in the beam and $\omega(x)$ is the vertical displacement of the beam's centerline (under a vertical load given by $g(x)$).

Analogous to the situation one would meet in studying the Reissner–Mindlin plate model, the standard finite element methods fail to give good approximation when the beam thickness is too small, owing to a "locking" phenomenon. Instead, mixed methods, based on the introduction of the shear term as a new variable, have proved to be successful ([1], [8], etc.). D.N. Arnold [1] studied the discretization with emphasis on the effect of the beam thickness and used a mixed finite element method—reduced integration approach. He obtained optimal-order error estimates with constants independent of the beam thickness.

On the basis of [11], B.Semper considered the following time-dependent vibrating beam equations

$$\begin{cases} \theta_{tt} + \delta\theta_t - \theta_{xx} + d^{-2}(\theta - \omega_x) = 0 & \text{on } I \times (0, T], \\ \omega_{tt} + \delta\omega_t + d^{-2}(\theta - \omega_x)_x = g(x, t) & \text{on } I \times (0, T], \\ \theta(0) = \theta(1) = \omega(0) = \omega(1) = 0, & \forall t \in [0, T], \\ \theta(x, 0) = \theta_0(x), \theta_t(x, 0) = \theta_1(x), & \forall x \in I, \\ \omega(x, 0) = \omega_0(x), \omega_t(x, 0) = \omega_1(x), & \forall x \in I. \end{cases} \quad (1.1)$$

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Where δ represents a damping constant.

B.Semper discussed some semi-discrete and fully discrete approximations for this model. Following Arnold's idea, he also obtained optimal-order error estimates with constants independent of the beam thickness under the assumption of the regularity of the solution of (1.1), which we will derive in this paper (see Theorem 3.1).

As we have known, in studying of the Reissner–Mindlin plate model, Prof. Zhou Tianxiao [15] proposed a new mixed method: PPM–Partial projection method of finite element discretizations, which has attracted more and more researchers' interest [2, 7]. In comparison with Galerkin formulations, this method enhanced stability and is promising for the plate and shell problems. In this paper, we extend the idea of PPM to the time-dependent problem. Semi-discrete and fully discrete schemes are proposed for the vibrating beam model (1.1). As desired, this method allows some new combinations of interpolations for stress and displacement fields, and, when assuming a smooth solution, we obtain optimal-order error estimates with constants independent of the beam thickness.

We now give the arrangements of this paper. In section 2 some notations are collected and variational formulations are presented. In section 3 a priori estimates are derived. In the following section new variational formulations are given. In the last two sections semi-discrete approximations and fully discrete approximations are considered and their convergence are analysed.

Throughout this paper we denote by C a constant independent of h and d , which may be different at its each occurrence.

2. Notations and the Original Variational Formulations

At first we introduce some notations. We will use the standard notations for the Sobolev spaces H^r and H_0^r with norm $\|\cdot\|_r$, with $H^0 = L^2$. The L^2 -inner product is denoted by

$$(f, g) = \int_0^1 f(x)g(x)dx.$$

Furthermore we denote the dual space of H^{-r} by H^r . For any vectors $\Psi = \langle \psi_1, \psi_2 \rangle$, $\Phi = \langle \phi_1, \phi_2 \rangle \in [H^r]^2$, we interpret

$$(\Psi, \Phi) = (\psi_1, \phi_1) + (\psi_2, \phi_2),$$

$$\|\Psi\|_r^2 = (\Psi, \Psi)_r \equiv (\psi_1, \psi_1)_r + (\psi_2, \psi_2)_r = \|\psi_1\|_r^2 + \|\psi_2\|_r^2,$$

(here $(\cdot, \cdot)_r$ represents the $[H^r]^2$ -inner product). We also define the following bilinear forms (for abbreviation, we denote $H_0^1(I) = H_0^1$, $L^2(I) = L^2$ in what follows):

For $\langle \Psi, \Phi \rangle \in [H_0^1]^2 \times [H_0^1]^2$, $a(\Psi, \Phi) = ((\psi_1)_x, (\phi_1)_x)$,

For $\langle \Psi, \eta \rangle \in [H_0^1]^2 \times L^2$, $b(\eta, \Psi) = (\eta, \psi_1 - (\psi_2)_x)$,

For $\langle \Psi, \Phi \rangle \in [H_0^1]^2 \times [H_0^1]^2$, $c(\Psi, \Phi) = (\psi_1 - (\psi_2)_x, \phi_1 - (\phi_2)_x)$,

Given any Banach space V with norm $\|\cdot\|_V$, for any $v : [0, T] \rightarrow V$ which is Lebesgue integrable, we define the norms

$$\|v\|_{L^p(0, T; V)} = \left(\int_0^T \|v(\cdot, t)\|_V^p dt \right)^{1/p}, \quad p = 1, 2$$

$$\|v\|_{L^\infty(0,T;V)} = \sup_{0 \leq t \leq T} \|v(\cdot, t)\|_V$$

We also use the notation

$$\|v\|_r(t) = \|v(\cdot, t)\|_r.$$

We define the following Banach spaces:

$$L^p(0, T; V) = \{v : [0, T] \rightarrow V, \|v\|_{L^p(0,T;V)} < \infty\}, \quad p = 1, 2, \infty$$

The standard variational formulations of (1.1) can now be written as: Given $g(x, t) \in L^2(0, T; H^{-1})$, find $\Phi(x, t) = \langle \theta(x, t), \omega(x, t) \rangle \in L^2(0, T; [H_0^1]^2)$ such that $\Phi_t, \Phi_{tt} \in L^2(0, T; [H^{-1}]^2)$ and

$$\begin{cases} (\Phi_{tt}, \Psi) + \delta(\Phi_t, \Psi) + a(\Phi, \Psi) + d^{-2}c(\Phi, \Psi) = G(\Psi), & \forall \Psi \in [H_0^1]^2 \\ (\Phi(\cdot, 0), \Psi) = (\Phi_0, \Psi), & \forall \Psi \in [H_0^1]^2 \\ (\Phi_t(\cdot, 0), \Psi) = (\bar{\Phi}_0, \Psi), & \forall \Psi \in [H_0^1]^2 \\ \bar{\Phi}_0 = \langle \theta_0, \omega_0 \rangle, \bar{\Phi}_0 = \langle \theta_1, \omega_1 \rangle, \end{cases} \quad (2.1)$$

where $G(\Psi) \equiv (g, \psi_2)$.

If we introduce the auxiliary shear variable

$$\lambda(x, t) := d^{-2}(\phi_1 - (\phi_2)_x)$$

which is related to the shear stress, we get the mixed variational formulations of (1.1): Given $g(x, t) \in L^2(0, T; H^{-1})$, find $\langle \Phi, \lambda \rangle \in L^2(0, T; [H_0^1]^2 \times L^2)$ such that $\Phi_t, \Phi_{tt} \in L^2(0, T; [H^{-1}]^2)$ and

$$\begin{cases} (\Phi_{tt}, \Psi) + \delta(\Phi_t, \Psi) + a(\Phi, \Psi) + b(\lambda, \Psi) = G(\Psi), & \forall \Psi \in [H_0^1]^2 \\ b(\eta, \Phi) - d^2(\lambda, \eta) = 0, & \forall \eta \in L^2 \\ (\Phi(\cdot, 0), \Psi) = (\Phi_0, \Psi), & \forall \Psi \in [H_0^1]^2 \\ (\Phi_t(\cdot, 0), \Psi) = (\bar{\Phi}_0, \Psi), & \forall \Psi \in [H_0^1]^2 \end{cases} \quad (2.2)$$

3. Regularity Result

To assert that the problem (2.1)(also (2.2)) is well posed, we will prove the following regularity result:

Theorem 3.1. *Let $\bar{\Phi} = \langle \phi_1(x, t), \phi_2(x, t) \rangle$ be the solution of the problem (2.1), $\Phi_t, \Phi_{tt} \in L^\infty(0, T; L^2)$. Then for any $t \in (0, T]$, there exists a constant C independent of h and d such that:*

$$\|\phi_1\|_2 + \|\phi_2\|_2 + d^{-2}\|\phi_1 - (\phi_2)_x\|_1 \leq C \quad (3.1)$$

To prove this theorem, we first cite a lemma proved by D.N.Arnold [1]:

Lemma 3.1. *Let $F, G \in H^{-1}, 0 < d \leq 1$. Then there exists a unique pair of functions $\langle \phi_1, \phi_2 \rangle \in [H_0^1]^2$ such that*

$$((\phi_1)_x, (\psi_1)_x) + d^{-2}(\phi_1 - (\phi_2)_x, \psi_1 - (\psi_2)_x) = \langle F, \psi_1 \rangle + \langle G, \psi_2 \rangle,$$

for any $\langle \psi_1, \psi_2 \rangle \in V^2 \subseteq [H_0^1]^2$. Moreover, for $p = 0, 1, \dots$, there exists a constant C dependent on p such that

$$\|\phi_1\|_{p+1} + \|\phi_2\|_{p+1} + d^{-2}\|\phi_1 - (\phi_2)_x\|_p \leq C(\|F\|_{p-1} + \|G\|_{p-1}). \quad (3.2)$$

Now we take two steps to prove Theorem 3.1:

Step 1: to bound $\|\Phi_t\|_{L^\infty(0,T;L^2)}$ and $\|\Phi_{tt}\|_{L^\infty(0,T;L^2)}$.

Let $\Psi = \Phi_t$ in (2.1), then we have

$$(\Phi_{tt}, \Phi_t) + \delta(\Phi_t, \Phi_t) + a(\Phi, \Phi_t) + d^{-2}c(\Phi, \Phi_t) = G(\Psi_t)$$

or equivalently

$$\frac{d}{dt}\|\Phi_t\|_0^2 + 2\delta\|\Phi_t\|_0^2 + \frac{d}{dt}\|(\phi_1)_x\|_0^2 + d^{-2}\frac{d}{dt}\|\phi_1 - (\phi_2)_x\|_0^2 = 2 \langle g, (\phi_2)_t \rangle \tag{3.3}$$

Integrate (3.3) from 0 to t , we have

$$\begin{aligned} & \|\Phi_t\|_0^2(t) + 2\delta \int_0^t \|\Phi_t\|_0^2 + \|(\phi_1)_x\|_0^2(t) \\ & + d^{-2}\|\phi_1 - (\phi_2)_x\|_0^2(t) \\ & = \|\Phi_t\|_0^2(0+) + \|(\phi_1)_x\|_0^2(0+) + 2 \int_0^t \langle g, (\phi_2)_t \rangle \\ & \quad + d^{-2}\|\phi_1 - (\phi_2)_x\|_0^2(0+) \end{aligned} \tag{3.4}$$

Now we estimate the last term of (3.4). The B-B condition(Lemma 5.3)and (2.1) imply that

$$\begin{aligned} d^{-2}\|\phi_1 - (\phi_2)_x\|_0^2(t) &= \|\lambda\|_0(t) \\ &\leq \frac{1}{\beta_0} \sup_{\Psi} \frac{b(\lambda, \Psi)}{\|\Psi\|_1} = \frac{1}{\beta_0} \sup_{\Psi} \frac{1}{\|\Psi\|_1} [-(\Phi_{tt}, \Psi) - \delta(\Phi_t, \Psi) - a(\Phi, \Psi) + G(\Psi)] \\ &\leq \frac{1}{\beta_0} [\|\Phi_{tt}\|_0(t) + \delta\|\Phi_t\|_0(t) + \|(\phi_1)_x\|_0(t) + \|g\|_{L^\infty(0,T;H^{-1})}] \end{aligned}$$

Then we have

$$d^{-2}\|\phi_1 - (\phi_2)_x\|_0^2(0+) \leq \frac{1}{\beta_0} [\|\Phi_{tt}\|_0(0+) + \delta\|\Phi_t\|_0(0+) + \|(\phi_1)_x\|_0(0+) + \|g\|_{L^\infty(0,T;H^{-1})}]$$

Note that $\delta > 0, d > 0$, by (3.4) we have(assuming $d \in (0, 1)$)

$$\|\Phi_t\|_0^2(t) \leq C + 2T\|g\|_{L^\infty(0,T;H^{-1})}\|\Phi_t\|_{L^\infty(0,T;L^2)}$$

where C is dependent on $\delta, \|\Phi_t\|_0(0+), \|(\phi_1)_x\|_0(0+), \|g\|_{L^\infty(0,T;H^{-1})}, \|\Phi_{tt}\|_0(0+)$.

so we get

$$\|\Phi_t\|_{L^\infty(0,T;L^2)} \leq C, \tag{3.5}$$

where C is independent of h and d .

Now differentiate the first equation of (2.1) with respect to t and let $\Psi = \Phi_{tt}$, Similarly we have

$$\|\Phi_{tt}\|_{L^\infty(0,T;L^2)} \leq C, \tag{3.6}$$

where C is also independent of h and d .

Step 2: from (2.1) we have

$$\begin{aligned} & ((\phi_1)_x, (\psi_1)_x) + d^{-2}(\phi_1 - (\phi_2)_x, \psi_1 - (\psi_2)_x) \\ & = -((\phi_1)_{tt} + \delta(\phi_1)_t, \psi_1) - ((\phi_2)_{tt} + \delta(\phi_2)_t, \psi_2) + \langle g, \psi_2 \rangle \end{aligned}$$

Denote

$$-((\phi_1)_{tt} + \delta(\phi_1)_t, \psi_1) = \langle F, \psi_1 \rangle$$

and

$$-((\phi_2)_{tt} + \delta(\phi_2)_t, \psi_2) + \langle g, \psi_2 \rangle = \langle G, \psi_2 \rangle$$

then by virtue of triangle inequality and Lemma 3.1 we get (taking $p = 1$)

$$\begin{aligned} & \| \phi_1 \|_2(t) + \| \phi_2 \|_2(t) + d^{-2} \| \phi_1 - (\phi_2)_x \|_1(t) \\ & \leq C(\|F\|_0 + \|G\|_0) \\ & \leq C(\|\Phi_{tt}\|_0 + \delta\|\Phi_t\|_0 + \|g\|_0) \\ & \leq C(\|\Phi_t\|_{L^\infty(0,T;L^2)} + \delta\|\Phi_{tt}\|_{L^\infty(0,T;L^2)} + \|g\|_{L^\infty(0,T;L^2)}) \\ & \leq C(\delta, \|\bar{\Phi}_0\|_1, \|\bar{\Phi}_0\|_1, \|g\|_{L^\infty(0,T;L^2)}, \|g_t\|_{L^\infty(0,T;H^{-1})}, \|g\|_{L^\infty(0,T;H^{-1})}) \end{aligned}$$

This completes the proof. \square

4. New Variational Formulations of the Problem

To begin with, we introduce a weighted factor α which is generally assumed to be in $(0,1]$. The new variational formulations equivalent to (2.2) are presented as follows: Find $\langle \Phi, \lambda \rangle \in L^2(0, T; [H_0^1]^2 \times L^2)$ such that

$$(\Phi_{tt}, \Psi) + \delta(\Phi_t, \Psi) + B_1(\Phi, \lambda; \Psi, \eta) = G(\Psi), \quad \forall \langle \Psi, \eta \rangle \in [H_0^1]^2 \times L^2, \quad (4.1)$$

where

$$\begin{aligned} & B_1(\Phi, \lambda; \Psi, \eta) \\ & = a(\Phi, \Psi) + \alpha c(\Phi, \Psi) + (1 - \alpha d^2) d^2(\lambda, \eta) + (1 - \alpha d^2) [b(\lambda, \Psi) - b(\eta, \Phi)] \\ & = ((\phi_1)_x, (\psi_1)_x) + \alpha(\phi_1 - (\phi_2)_x, \psi_1 - (\psi_2)_x) + (1 - \alpha d^2) d^2(\lambda, \eta) \\ & \quad - (1 - \alpha d^2) [(\eta, \phi_1 - (\phi_2)_x) - (\lambda, \psi_1 - (\psi_2)_x)] \end{aligned}$$

or equivalently

$$\begin{cases} (\Phi_{tt}, \Psi) + \delta(\Phi_t, \Psi) + a(\Phi, \Psi) + \alpha c(\Phi, \Psi) \\ \quad + (1 - \alpha d^2) b(\lambda, \Psi) = G(\Psi), \\ -(1 - \alpha d^2) [b(\eta, \Phi) - d^2(\lambda, \eta)] = 0 \end{cases} \quad (4.2)$$

with conditions

$$\begin{cases} (\Phi(\cdot, 0), \Psi) = (\Phi_0, \Psi), & \forall \Psi \in [H_0^1]^2 \\ (\Phi_t(\cdot, 0), \Psi) = (\bar{\Phi}_0, \Psi), & \forall \Psi \in [H_0^1]^2 \end{cases} \quad (4.3)$$

5. Semi-Discrete Approximations and Convergence Analysis

For our numerical methods, we assume I is partitioned quasiuniformly by a sequence of grids Γ_h :

$$0 = x_0 \leq x_1 \leq x_2 \leq \dots \leq x_n = 1$$

such that for any grid

$$C \min_i (x_{i+1} - x_i) \geq h = \max_i (x_{i+1} - x_i),$$

where C is independent of h and the partition. On such a partition, we define $T_i = [x_i, x_{i+1}]$ and

$$\begin{aligned}
 & V_{1,h} = \{v \in H_0^1(I) : v|_{T_i} \in P_K, i = 0, 1, \dots, n - 1\} \\
 (*) \quad & V_{2,h} = \{v \in H_0^1(I) : v|_{T_i} \in P_L, i = 0, 1, \dots, n - 1\} \\
 & W_h = \{w \in L^2(I) : w|_{T_i} \in P_J, i = 0, 1, \dots, n - 1\}
 \end{aligned}$$

where P_K, P_L and P_J are polynomials of degrees at most K, L and J , respectively.

Based on (4.1) or (4.2), we present a semi-discrete approximation scheme:
 For a fixed $t \in (0, T]$, find $\langle \Phi^h(\cdot, t), \lambda^h(\cdot, t) \rangle \in [V_{1,h} \times V_{2,h}] \times W_h$ such that:

$$\begin{aligned}
 (\Phi_{tt}^h, \Psi) + \delta(\Phi_t^h, \Psi) + B_1(\Phi^h, \lambda^h; \Psi, \eta) &= G(\Psi), \\
 \forall \langle \Psi, \eta \rangle &\in [V_{1,h} \times V_{2,h}] \times W_h
 \end{aligned} \tag{5.1}$$

with the conditions

$$\begin{cases}
 (\Phi(\cdot, 0) - \Phi_0, \Psi) = 0, & \forall \Psi \in V_{1,h} \times V_{2,h}, \\
 (\Phi_t(\cdot, 0) - \Phi_0, \Psi) = 0, & \forall \Psi \in V_{1,h} \times V_{2,h}
 \end{cases} \tag{5.2}$$

or equivalently

$$\begin{aligned}
 (\Phi_{tt}^h, \Psi) + \delta(\Phi_t^h, \Psi) + a(\Phi^h, \Psi) + \alpha c(\Phi^h, \Psi) \\
 + (1 - \alpha d^2)b(\lambda^h, \Psi) &= G(\Psi),
 \end{aligned} \tag{5.3a}$$

$$-(1 - \alpha d^2)[b(\eta, \Phi^h) - d^2(\lambda^h, \eta)] = 0 \tag{5.3b}$$

The existence and uniqueness of the finite element solution of (5.1) are trivial. Most of our work is about the error estimates.

At first we introduce an auxiliary steady-state Galerkin problem:
 Find $\langle \hat{\Phi}, \hat{\lambda} \rangle \in [V_{1,h} \times V_{2,h}] \times W_h$ such that:

$$B_1(\hat{\Phi}, \hat{\lambda}; \Psi, \eta) = B_1(\Phi, \lambda; \Psi, \eta), \quad \forall \langle \Psi, \eta \rangle \in [V_{1,h} \times V_{2,h}] \times W_h \tag{5.4}$$

where $\langle \Phi, \lambda \rangle$ is the exact solution of (4.1).

The equivalent form of (5.4) is given by:

$$\begin{cases}
 A(\hat{\Phi} - \Phi, \Psi) + (1 - \alpha d^2)b(\hat{\lambda} - \lambda, \Psi) = 0, & \forall \Psi \in V_{1,h} \times V_{2,h} \\
 -[b(\eta, \hat{\Phi} - \Phi) - d^2(\hat{\lambda} - \lambda, \eta)] = 0, & \forall \eta \in W_h
 \end{cases} \tag{5.5}$$

where $A(\Phi, \Psi) = ((\phi_1)_x, (\psi_1)_x) + \alpha(\phi_1 - (\phi_2)_x, \psi_1 - (\psi_2)_x)$.

Lemma 5.1. *There exists a constant C_1 independent of d such that: for any $\Phi \in [H_0^1]^2$*

$$A(\Phi, \Phi) \geq \alpha C_1 \|\Phi\|_1^2$$

Proof. In $[H_0^1]^2$ we define a new norm $\|\cdot\|_B$ by:

$$\|\Phi\|_B^2 = ((\phi_1)_x, (\phi_1)_x) + (\phi_1 - (\phi_2)_x, \phi_1 - (\phi_2)_x)$$

It is easy to see that the norm $\|\cdot\|_B$ is equivalent to the norm $\|\cdot\|_1$ and then we have

$$C_1 \|\Phi\|_1 \leq \|\Phi\|_B$$

so we get

$$A(\Phi, \Phi) \geq \alpha \|\Phi\|_B^2 \geq \alpha C_1 \|\Phi\|_1^2. \quad \square$$

Lemma 5.2.

$$A(\Phi, \Psi) \leq 2\|\Phi\|_1 \|\Psi\|_1$$

$$b(\eta, \Psi) \leq \|\eta\|_0 \|\Psi\|_1$$

for any $\Phi, \Psi \in [H_0^1]^2, \eta \in L^2$.

Proof. Omitted.

Lemma 5.3. (Babuska-Bressi condition) $\forall \eta \in L^2$, there exists a $\Phi = \langle \phi_1, \phi_2 \rangle \in [H_0^1]^2$, such that

$$b(\eta, \Phi) \geq \beta_0 \|\eta\|_0 \|\Phi\|_1$$

(in fact, $\beta_0 = 1/\sqrt{22}$)

Proof. We solve

$$-(\phi_2)_x + \phi_1 = \eta,$$

$$\phi_i(0) = \phi_i(1) = 0,$$

(for $i = 1, 2$) to obtain

$$\phi_2 = \int_0^x (\phi_1 - \eta) dx$$

Let $\phi_1 = ax(1-x)$, then $\phi_2(1) = 0$ implies

$$\int_0^1 \eta dx = \int_0^1 \phi_1 dx = a \int_0^1 x(1-x) dx = 1/6 a$$

thus

$$\phi_1 = 6x(1-x) \int_0^1 \eta dx,$$

$$\phi_2 = \int_0^x (\phi_1 - \eta) dx$$

To prove $b(\eta, \Phi) \geq \beta_0 \|\eta\|_0 \|\Phi\|_1$ is to prove

$$(\eta, \eta) \geq \beta_0 \|\eta\|_0 \|\Phi\|_1$$

or

$$\|\eta\|_0 \geq \beta_0 \|\Phi\|_1$$

Obviously,

$$\|\phi_1\|_0^2 = 36 \int_0^1 x^2(1-x)^2 dx \left(\int_0^1 \eta dx \right)^2 \leq 6/5 \|\eta\|_0^2$$

Similarly we get

$$|\phi_1|_1^2 = \|(\phi_1)_x\|_0^2 \leq 12 \|\eta\|_0^2$$

$$\|\phi_2\|_0^2 \leq 22/5 \|\eta\|_0^2$$

$$|\phi_2|_1^2 \leq 22/5 \|\eta\|_0^2$$

Combine the above four inequalities we obtain

$$\begin{aligned} \|\Phi\|_1^2 &= \|\phi_1\|_1^2 + \|\phi_2\|_1^2 \\ &= \|\phi_1\|_0^2 + |\phi_1|_1^2 + \|\phi_2\|_0^2 + |\phi_2|_1^2 \\ &\leq 22 \|\eta\|_0^2 \end{aligned}$$

Substitute (5.9) into (5.8) and employ Lemma 5.1 we get

$$\begin{aligned}
& \alpha C_1 \|\hat{\Phi} - \Psi_h\|_1^2 \\
& \leq A(\hat{\Phi} - \Psi_h, \hat{\Phi} - \Psi_h) \\
& \leq [2\|\Phi - \Psi_h\|_1 + (1 - \alpha d^2)\|\lambda - \eta_h\|_0] \|\hat{\Phi} - \Psi_h\|_1 \\
& \quad + (1 - \alpha d^2)[d^2\|\lambda - \eta_h\|_0 + \|\Phi - \Psi_h\|_1] \\
& \quad \cdot 1/\beta \{2/(1 - \alpha d^2)[\|\hat{\Phi} - \Psi_h\|_1 + \|\Phi - \Psi_h\|_1] + \|\lambda - \eta_h\|_0\} \\
& \leq (\text{assuming } d \in (0, 1), 1 - \alpha d^2 \in (0, 1)) \\
& \leq [(2 + 2/\beta)\|\Phi - \Psi_h\|_1 + (1 + 2/\beta)\|\lambda - \eta_h\|_0] \|\hat{\Phi} - \Psi_h\|_1 \\
& \quad + 1/\beta[\|\lambda - \eta_h\|_0 + 2\|\Phi - \Psi_h\|_1]^2
\end{aligned} \tag{5.10}$$

A series of simple operations on the inequality (5.10) show us that

$$\begin{aligned}
\|\hat{\Phi} - \Psi_h\|_1 & \leq 1/(\alpha C_1)[(2 + 2/\beta)\|\Phi - \Psi_h\|_1 + (1 + 2/\beta)\|\lambda - \eta_h\|_0] \\
& \quad + 2/\sqrt{\alpha\beta C_1}[\|\lambda - \eta_h\|_0 + 2\|\Phi - \Psi_h\|_1] \\
& \leq C[\|\lambda - \eta_h\|_0 + \|\Phi - \Psi_h\|_1]
\end{aligned}$$

where C is dependent on α, β, C_1 .

Employing triangle inequality we obtain

$$\begin{aligned}
\|\hat{\Phi} - \Phi\|_1 & \leq \|\hat{\Phi} - \Psi_h\|_1 + \|\Phi - \Psi_h\|_1 \\
& \leq C[\|\lambda - \eta_h\|_0 + \|\Phi - \Psi_h\|_1] + \|\Phi - \Psi_h\|_1 \\
& \leq C[\|\lambda - \eta_h\|_0 + \|\phi_1 - \psi_{1,h}\|_1 + \|\phi_2 - \psi_{2,h}\|_1]
\end{aligned} \tag{5.11}$$

Since $\Psi \in V_{1,h} \times V_{2,h}$ is arbitrary, (5.11) together with standard results from finite element interpolation theory yields

$$\begin{aligned}
\|\hat{\Phi} - \Phi\|_1 & \leq C(\inf_{\psi_{1,h} \in V_{1,h}} \|\phi_1 - \psi_{1,h}\|_1 + \inf_{\psi_{2,h} \in V_{2,h}} \|\phi_2 - \psi_{2,h}\|_1 + \inf_{\eta_h \in W_h} \|\lambda - \eta_h\|_0) \\
& \leq Ch(\|\phi_1\|_2 + \|\phi_2\|_2 + \|\lambda\|_1)
\end{aligned}$$

Similarly, from (5.9) we get

$$(1 - \alpha d^2)\|\hat{\lambda} - \lambda\|_0 \leq Ch(\|\phi_1\|_2 + \|\phi_2\|_2 + \|\lambda\|_1)$$

The sum of the last two inequalities is (5.6). \square

Remark 5.1. In applications we usually take

$$V_{1,h} = V_{2,h} = \{v \in H_0^1(I) : v|_{T_i} \in P_L, i = 0, 1, \dots, n-1\}$$

Remark 5.2. Note that the shear term $\lambda = d^{-2}(\phi_1 - (\phi_2)_x)$, and that theorem 3.1 has given the bound of $(\|\phi_1\|_2 + \|\phi_2\|_2 + d^{-2}\|\phi_1 - (\phi_2)_x\|_1)$.

Remark 5.3. With an easy duality argument we also have the estimate

$$\|\hat{\Phi} - \Phi\|_0 \leq Ch^2 \tag{5.12}$$

Remark 5.4. Similarly, we get the estimate

$$\|(\hat{\Phi} - \Phi)_t\|_0 \leq Ch^2$$

by differentiating (5.4) with respect to t .

Now we come to estimate the error $\|\Phi - \Phi_h\|_0$. The following theorem is the main result of this section.

Theorem 5.2. *Let $\langle \Phi_h, \lambda_h \rangle$ be the semi-discrete Galerkin approximation given by (5.1) and (5.2), and let $\langle \phi, \lambda \rangle$ be the solution of (4.1) and (4.3). Then if $\Phi, \Phi_t \in L^\infty(0, T; H^2)$, there exists a constant C independent of h and d such that*

$$\|\Phi - \Phi_h\|_{L^\infty(0, T; H^r)} \leq Ch^{2-r} [\|\Phi\|_{L^\infty(0, T; H^2)} + \|\Phi_t\|_{L^\infty(0, T; H^2)}] \tag{5.13}$$

for $r = 0, 1$.

Proof. From (4.1), (5.1) and (5.4) we get

$$\begin{aligned} & ((\Phi - \hat{\Phi})_{tt}, \Psi) + \delta((\Phi - \hat{\Phi})_t, \Psi) \\ &= (-\hat{\Phi}_{tt}, \Psi) + \delta(-\hat{\Phi}_t, \Psi) - B_1(\Phi, \lambda; \Psi, \eta) + G(\Psi) \\ &= (-\hat{\Phi}_{tt}, \Psi) + \delta(-\hat{\Phi}_t, \Psi) - B_1(\hat{\Phi}, \hat{\lambda}; \Psi, \eta) \\ &\quad + (\Phi_{tt,h}, \Psi) + \delta(\Phi_{t,h}, \Psi) + B_1(\Phi_h, \lambda_h; \Psi, \eta) \\ &= ((\Phi_h - \hat{\Phi})_{tt}, \Psi) + \delta((\Phi_h - \hat{\Phi})_t, \Psi) + B_1(\Phi_h - \hat{\Phi}, \lambda_h - \hat{\lambda}; \Psi, \eta), \end{aligned}$$

for any $\langle \Psi, \eta \rangle \in [V_{1,h} \times V_{2,h}] \times W_h$.

Let $E = \Phi_h - \hat{\Phi}, \hat{e} = \Phi - \hat{\Phi}, E^\lambda = \lambda_h - \hat{\lambda}$, we have

$$(\hat{e}_{tt}, \Psi) + \delta(\hat{e}_t, \Psi) = (E_{tt}, \Psi) + \delta(E_t, \Psi) + B_1(E, E^\lambda; \Psi, \eta) \tag{5.14}$$

Taking $\eta = 0$ in (5.14) we get

$$\begin{aligned} & (\hat{e}_{tt}, \Psi) + \delta(\hat{e}_t, \Psi) \\ &= (E_{tt}, \Psi) + \delta(E_t, \Psi) + a(E, \Psi) + \alpha c(E, \Psi) + (1 - \alpha d^2)b(E^\lambda, \Psi) \end{aligned} \tag{5.15}$$

Taking $\Psi = 0$ in (5.14) we get

$$(1 - \alpha d^2)[d^2(E^\lambda, \eta) - b(\eta, E)] = 0 \tag{5.16}$$

Integrate (5.15) from 0 to t , we then get

$$\begin{aligned} & (\hat{e}_t, \Psi) + \delta(\hat{e}, \Psi) + (E_t(\cdot, 0), \Psi) + \delta(E(\cdot, 0), \Psi) \\ &= (E_t, \Psi) + \delta(E, \Psi) + (\int_0^t (E_1)_x, (\psi_1)_x) \\ &\quad + \alpha(\int_0^t [E_1 - (E_2)_x], \psi_1 - (\psi_2)_x) + (1 - \alpha d^2)b(\int_0^t E^\lambda, \Psi) \end{aligned} \tag{5.17}$$

Now let $\Psi = E, \eta = \int_0^t E^\lambda$ in (5.16) and (5.17), and we easily get

$$\begin{aligned} & \frac{d}{dt} \|E\|_0^2 + 2\delta \|E\|_0^2 + \frac{d}{dt} \|\int_0^t (E_1)_x\|_0^2 \\ &\quad + \alpha \frac{d}{dt} \|\int_0^t [E_1 - (E_2)_x]\|_0^2 + (1 - \alpha d^2)d^2 \frac{d}{dt} \|\int_0^t E^\lambda\|_0^2 \\ &= 2[(E_t, E) + \delta(E, E) + (\int_0^t (E_1)_x, (E_1)_x) \\ &\quad + \alpha(\int_0^t [E_1 - (E_2)_x], E_1 - (E_2)_x) + (1 - \alpha d^2)d^2(\int_0^t E^\lambda, E^\lambda)] \\ &= 2[(\hat{e}_t, E) + \delta(\hat{e}, E) + (E_t(\cdot, 0), E) + \delta(E(\cdot, 0), E)] \end{aligned}$$

If we integrate this equation from 0 to t , we also get

$$\begin{aligned} & \|E\|_0^2 + \|\int_0^t (E_1)_x\|_0^2 + \alpha \|\int_0^t [E_1 - (E_2)_x]\|_0^2 \\ &\quad + (1 - \alpha d^2)d^2 \|\int_0^t E^\lambda\|_0^2 \\ &\leq \|E\|_0^2(0) + 2\int_0^t (\hat{e}_t, E) + 2\delta \int_0^t (\hat{e}, E) \\ &\quad + 2\int_0^t (E_t(\cdot, 0), E) + 2\delta \int_0^t (E(\cdot, 0), E) \\ &\leq C[\|E\|_0(0) + \|\hat{e}_t\|_{L^\infty(0, T; L^2)} + \|\hat{e}\|_{L^\infty(0, T; L^2)} + \|E_t\|_0(0)] \|E\|_{L^\infty(0, T; L^2)} \end{aligned} \tag{5.18}$$

Note that by Remark 5.3 and Remark 5.4 and (4.3)

$$\begin{aligned}
\|E\|_0(0) &= \|\Phi_h - \hat{\Phi}\|_0(0) \\
&\leq \|\Phi - \Phi_h\|_0(0) + \|\Phi - \hat{\Phi}\|_0(0) \\
&\leq Ch^2 \|\Phi\|_{L^\infty(0,T;H^2)} \\
\|\hat{e}_t\|_{L^\infty(0,T;L^2)} &= \|(\Phi - \hat{\Phi})_t\|_{L^\infty(0,T;L^2)} \\
&\leq Ch^2 \|\Phi_t\|_{L^\infty(0,T;H^2)} \\
\|\hat{e}\|_{L^\infty(0,T;L^2)} &= \|\Phi - \hat{\Phi}\|_{L^\infty(0,T;L^2)} \\
&\leq Ch^2 \|\Phi\|_{L^\infty(0,T;H^2)} \\
\|E_t\|_0(0) &= \|(\Phi_h - \hat{\Phi})_t\|_0(0) \\
&\leq \|(\Phi - \Phi_h)_t\|_0(0) + \|(\Phi - \hat{\Phi})_t\|_0(0) \\
&\leq Ch^2 \|\Phi_t\|_{L^\infty(0,T;H^2)}
\end{aligned}$$

We have from (5.18)

$$\begin{aligned}
\|\Phi_h - \hat{\Phi}\|_{L^\infty(0,T;L^2)} &= \|E\|_{L^\infty(0,T;L^2)} \\
&\leq Ch^2 [\|\Phi\|_{L^\infty(0,T;H^2)} + \|\Phi_t\|_{L^\infty(0,T;H^2)}]
\end{aligned} \tag{5.19}$$

Also we get from (5.18) and (5.19)

$$\begin{aligned}
&\| \int_0^t (E_1)_x \|_0^2 + \alpha \| \int_0^t [E_1 - (E_2)_x] \|_0^2 \\
&\leq Ch^2 [\|\Phi\|_{L^\infty(0,T;H^2)} + \|\Phi_t\|_{L^\infty(0,T;H^2)}]^2
\end{aligned} \tag{5.20}$$

It is not difficult to prove that in $H_0^1 \times H_0^1$, the norm $\|\cdot\|_*$ defined by

$$\|\Phi\|_* = \sup_t \left[\left\| \int_0^t (\phi_1)_x \right\|_0^2 + \left\| \int_0^t [\phi_1 - (\phi_2)_x] \right\|_0^2 \right]^{1/2}$$

is equivalent to $\|\cdot\|_{L^\infty(0,T;H^1)}$, so we have

$$\|\Phi\|_{L^\infty(0,T;H^1)} \leq C \|\Phi\|_* \tag{5.21}$$

Now (5.20) and (5.21) lead to

$$\begin{aligned}
\|\Phi_h - \hat{\Phi}\|_{L^\infty(0,T;H^1)} &= \|E\|_{L^\infty(0,T;H^1)} \\
&\leq C \|E\|_* \\
&\leq Ch^2 [\|\Phi\|_{L^\infty(0,T;H^2)} + \|\Phi_t\|_{L^\infty(0,T;H^2)}]
\end{aligned} \tag{5.22}$$

The error estimate (5.22) is over-optimal.

Finally, by means of triangle inequality, (5.6),(5.12),(5.19) and (5.22) imply the conclusion (5.13). \square

6. Fully Discrete Approximations and Convergence Analysis

We now consider a fully discrete Galerkin scheme for (1.1). Suppose $[0,T]$ is partitioned into equal subinternals of size τ . The following Crank–Nicholson scheme may

be used for approximating (4.2) and (4.3). For $n = 0, 1, 2, \dots, J$, find $\langle \Phi^n, Q^n, \lambda^n \rangle \in [V_{1,h} \times V_{2,h}] \times [V_{1,h} \times V_{2,h}] \times W_h$ such that:

$$\left\{ \begin{array}{l} (\partial_\tau Q^n, \Psi) + \delta(\partial_\tau \Phi^n, \Psi) + a(\Phi^{n+1/2}, \Psi) \\ \quad + \alpha c(\Phi^{n+1/2}, \Psi) + (1 - \alpha d^2)b(\lambda^{n+1/2}, \Psi) \\ \quad = G^{n+1/2}(\Psi), \quad \forall \Psi \in V_{1,h} \times V_{2,h} \\ -(1 - \alpha d^2)[b(\eta, \Phi^{n+1/2}) - d^2(\lambda^{n+1/2}, \eta)] = 0, \quad \forall \eta \in W_h \\ \partial_\tau \Phi^n = Q^{n+1/2} \\ (\Phi^0, \Psi) = (\bar{\Phi}_0, \Psi), \quad \forall \Psi \in V_{1,h} \times V_{2,h} \\ (Q^0, \Psi) = (\bar{Q}_0, \Psi), \quad \forall \Psi \in V_{1,h} \times V_{2,h} \\ (\lambda^0, \eta) = d^{-2}b(\eta, \bar{\Phi}_0), \quad \forall \eta \in W_h \end{array} \right. \quad (6.1)$$

where for any $\Psi \in V_{1,h} \times V_{2,h}$,

$$\begin{aligned} \partial_\tau \Psi^n &= 1/\tau[\Psi^{n+1} - \Psi^n] \\ \Psi^{n+1/2} &= 1/2[\Psi^{n+1} + \Psi^n] \\ G^{n+1/2}(\Psi) &= (1/2[g(\cdot, (n+1)\tau) + g(\cdot, n\tau)], \psi_2) \end{aligned}$$

(Similar expressions hold for functions in W_h).

It is not difficult to show that (6.1) has a unique solution for each time step. Using techniques of baker[3], we can easily prove the following result:

Theorem 6.1. *Suppose $\Phi(x, t)$ is a solution of (4.2) and (4.3) such that $\Phi, \Phi_t \in L^\infty(0, T; H^2)$, $\frac{\partial^3 \Phi}{\partial t^3}, \frac{\partial^4 \Phi}{\partial t^4} \in L^2(0, T; L^2)$. If Φ^n is the solution generated by (6.1), there exists a constant C independent of τ, d and h , such that for $n = 0, 1, \dots, J$*

$$\|\Phi(\cdot, n\tau) - \Phi^n\| \leq C[h^2 + \tau^2(\|\frac{\partial^3 \Phi}{\partial t^3}\|_{L^2(0,T;L^2)} + \|\frac{\partial^4 \Phi}{\partial t^4}\|_{L^2(0,T;L^2)})] \quad (6.2)$$

We give a rough proof for this result. Some triffling calculating are omitted. For the sake of simplicity, we denote $\Psi(\cdot, k\tau) = \Psi(k)$, for any $\Psi \in [H_0^1]^2$ and $\|\cdot\|_0 = \|\cdot\|$.

Proof. Let

$$\begin{aligned} E^n &= \Phi^n - \hat{\Phi}(n), \\ P^n &= Q^n - \hat{\Phi}_t(n), \\ \hat{e} &= \Phi - \hat{\Phi}, \\ M^n &= \lambda^n - \hat{\lambda}(n), \\ \rho_1^n &= \partial_\tau(\Phi_t(n)) - \Phi_{tt}(n+1/2), \\ \rho_2^n &= \partial_\tau(\Phi(n)) - \Phi_t(n+1/2), \end{aligned}$$

then we have from (6.1) and (4.1)

$$\begin{aligned} &(\partial_\tau P^n, \Psi) + \delta(\partial_\tau E^n, \Psi) + B_1(E^{n+1/2}, M^{n+1/2}; \Psi, \eta) \\ &= (-\rho_1^n + \partial_\tau \hat{e}_t(n) + \delta \rho_2^n - \partial_\tau \hat{e}(n), \Psi) \end{aligned} \quad (6.3)$$

and

$$\partial_\tau E^n = P^{n+1/2} + \partial_\tau \hat{e}(n) - \hat{e}_t(n + 1/2) - \rho_2^n \quad (6.4)$$

then we get

$$\partial_\tau E^0 = P^0 + \tau/2 \partial_\tau P^0 + \partial_\tau \hat{e}(0) - \hat{e}_t(1/2) - \rho_2^0 \quad (6.5)$$

$$\partial_\tau E^n = P^0 + \tau/2 \sum_0^n \partial_\tau P^k + \tau/2 \sum_0^{n-1} \partial_\tau P^k + \partial_\tau \hat{e}(n) - \hat{e}_t(n + 1/2) - \rho_2^n \quad (6.6)$$

Now combining (6.5), (6.6) with (6.3), we have

$$\begin{aligned} & (\partial_\tau E^0, \Psi) + \tau/2 \delta(\partial_\tau E^0, \Psi) + \tau/2 B_1(E^{1/2}, M^{1/2}; \Psi, \eta) \\ &= \tau/2(-\rho_1^0 + \partial_\tau \hat{e}_t(0) + \delta \rho_2^0 - \partial_\tau \hat{e}(0), \Psi) \\ & \quad + (P^0 + \partial_\tau \hat{e}(0) - \hat{e}_t(1/2) - \rho_2^0, \Psi) \end{aligned} \quad (6.7)$$

and

$$\begin{aligned} & (\partial_\tau E^n, \Psi) + \tau/2 \delta(\sum_0^n \partial_\tau E^k + \sum_0^{n-1} \partial_\tau E^k, \Psi) \\ & \quad + \tau/2 B_1(\sum_0^n E^{k+1/2} + \sum_0^{n-1} E^{k+1/2}, \sum_0^n M^{k+1/2} + \sum_0^{n-1} M^{k+1/2}; \Psi, \eta) \\ &= \tau/2(\sum_0^n + \sum_0^{n-1})(-\rho_1^k + \partial_\tau \hat{e}_t(k) + \delta(\rho_2^k - \partial_\tau \hat{e}(k)), \Psi) \\ & \quad + (P^0 + \partial_\tau \hat{e}(n) - \hat{e}_t(n + 1/2) - \rho_2^n, \Psi) \end{aligned} \quad (6.8)$$

Let

$$\begin{aligned} \Psi &= 2E^{n+1/2} = E^{n+1} + E^n = 2(\sum_0^n E^{k+1/2} - \sum_0^{n-1} E^{k+1/2}), \\ \eta &= 2(\sum_0^n M^{k+1/2} - \sum_0^{n-1} M^{k+1/2}), \end{aligned}$$

so we have from (6.8)

$$\begin{aligned} & 1/\tau(\|E^{n+1}\|^2 - \|E^n\|^2) + \delta/2\|E^{n+1} + E^n\|^2 \\ & \quad + \tau B_1(\sum_0^n E^{k+1/2}, \sum_0^n M^{k+1/2}; \sum_0^n E^{k+1/2}, \sum_0^n M^{k+1/2}) \\ & \quad - \tau B_1(\sum_0^{n-1} E^{k+1/2}, \sum_0^{n-1} M^{k+1/2}; \sum_0^{n-1} E^{k+1/2}, \sum_0^{n-1} M^{k+1/2}) \\ &= 2\delta(E^0, E^{n+1/2}) \\ & \quad + \tau(\sum_0^n + \sum_0^{n-1})(-\rho_1^k + \partial_\tau \hat{e}_t(k) + \delta(\rho_2^k - \partial_\tau \hat{e}(k)), E^{n+1/2}) \\ & \quad + 2(P^0 + \partial_\tau \hat{e}(n) - \hat{e}_t(n + 1/2) - \rho_2^n, E^{n+1/2}) \end{aligned} \quad (6.9)$$

Sum them from 0 to $l - 1$, ($1 \leq l \leq J$) then we get

$$\begin{aligned} \|E^l\|^2 &\leq \|E^0\|^2 + 2\delta\tau(E^0, \sum_0^{l-1} E^{n+1/2}) \\ & \quad + \tau^2 \sum_0^{l-1} (\sum_0^n + \sum_0^{n-1})(-\rho_1^k + \partial_\tau \hat{e}_t(k) + \delta(\rho_2^k - \partial_\tau \hat{e}(k)), E^{n+1/2}) \\ & \quad + 2\tau \sum_0^{l-1} (P^0 + \partial_\tau \hat{e}(n) - \hat{e}_t(n + 1/2) - \rho_2^n, E^{n+1/2}) \end{aligned} \quad (6.10)$$

Let

$$\begin{aligned} \epsilon_1^n &= \left(\sum_0^n + \sum_0^{n-1}\right)(-\rho_1^k + \partial_\tau \hat{e}_t(k) + \delta(\rho_2^k - \partial_\tau \hat{e}(k))) \\ \epsilon_2^n &= P^0 + \partial_\tau \hat{e}(n) - \hat{e}_t(n + 1/2) - \rho_2^n \end{aligned}$$

Using the inequality $2ab \leq \epsilon a^2 + 1/\epsilon b^2$, ($\epsilon > 0$), we have

$$\begin{aligned} 2\delta\tau(E^0, \sum_0^{l-1} E^{n+1/2}) &\leq 2\delta\tau l(|E^0|, \max_{0 \leq n \leq J} |E^n|) \\ &\leq \delta T(4\delta T \|E^0\|^2 + 1/(4\delta T) \max_{0 \leq n \leq J} \|E^n\|^2) \\ &= 4\delta^2 T^2 \|E^0\|^2 + 1/4 \max_{0 \leq n \leq J} \|E^n\|^2 \end{aligned} \tag{6.11a}$$

$$\tau^2 \sum_0^{l-1} (\epsilon_1^n, E^{n+1/2}) \leq \tau^3 T \sum_0^{l-1} \|\epsilon_1^n\|^2 + 1/4 \max_{0 \leq n \leq J} \|E^n\|^2 \tag{6.11b}$$

$$2\tau \sum_0^{l-1} (\epsilon_2^n, E^{n+1/2}) \leq 4\tau T \sum_0^{l-1} \|\epsilon_2^n\|^2 + 1/4 \max_{0 \leq n \leq J} \|E^n\|^2 \tag{6.11c}$$

Substitute (6.11a),(6.11b) and (6.11c) into (6.10), we have

$$\begin{aligned} &1/4 \max_{0 \leq n \leq J} \|E^n\|^2 \\ &\leq \|E^0\|^2 + 4\delta^2 T^2 \|E^0\|^2 + \tau^3 T \sum_0^{l-1} \|\epsilon_1^n\|^2 + 4\tau T \sum_0^{l-1} \|\epsilon_2^n\|^2 \\ &\leq \|E^0\|^2 + 4\delta^2 T^2 \|E^0\|^2 + \tau^2 T^2 \max_{0 \leq n \leq J} \|\epsilon_1^n\|^2 + 4\tau T \sum_0^{l-1} \|\epsilon_2^n\|^2 \end{aligned} \tag{6.12}$$

Now the work left to us is to estimate each term on the right side of (6.12). It is easy to prove that

$$\begin{aligned} \rho_1^k &= 1/(2\tau) \int_{k\tau}^{(k+1)\tau} [(k+1)\tau - s][k\tau - s] \frac{\partial^4 \Phi}{\partial t^4}(\cdot, s) ds, \\ \rho_2^k &= 1/(2\tau) \int_{k\tau}^{(k+1)\tau} [(k+1)\tau - s][k\tau - s] \frac{\partial^3 \Phi}{\partial t^3}(\cdot, s) ds, \end{aligned}$$

we have

$$\begin{aligned} \|\rho_1^k\|^2 &\leq C\tau^3 \int_{k\tau}^{(k+1)\tau} \left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|^2 ds, \\ \|\rho_2^k\|^2 &\leq C\tau^3 \int_{k\tau}^{(k+1)\tau} \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|^2 ds, \end{aligned}$$

and therefore

$$\tau \left(\sum_0^n + \sum_0^{n-1}\right) \|\rho_1^k\|^2 \leq 2\tau \sum_0^J \|\rho_1^k\|^2 \leq 2C\tau^4 \left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|_{L^2(0,T;L^2)}^2 \tag{6.13a}$$

$$\tau \left(\sum_0^n + \sum_0^{n-1} \right) \|\rho_2^k\|^2 \leq 2\tau \sum_0^J \|\rho_2^k\|^2 \leq 2C\tau^4 \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|_{L^2(0,T;L^2)}^2 \quad (6.13b)$$

Thus we get

$$\begin{aligned} \tau^2 \|\epsilon_1^n\|^2 &\leq \tau^2 \left[\left(\sum_0^n + \sum_0^{n-1} \right) (\|\rho_1^k\| + \delta \|\rho_2^k\|) \right. \\ &\quad \left. + \left\| \left(\sum_0^n + \sum_0^{n-1} \right) (\partial_\tau \hat{e}_t(k) - \delta \partial_\tau \hat{e}(k)) \right\|^2 \right] \\ &\leq 8\tau^2 J \left(\sum_0^J \|\rho_1^k\|^2 + \delta \sum_0^J \|\rho_2^k\|^2 \right) + 2 \|\hat{e}_t(n+1) + \hat{e}_t(n) \\ &\quad - 2\hat{e}_t(0) - \delta \hat{e}(n+1) - \delta \hat{e}(n) + 2\delta \hat{e}(0)\|^2 \\ &\leq C\tau^4 \left[\left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|_{L^2(0,T;L^2)}^2 + \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|_{L^2(0,T;L^2)}^2 \right] + Ch^4 \end{aligned} \quad (6.14)$$

and

$$\begin{aligned} \tau \sum_0^{l-1} \|\epsilon_2^n\|^2 &\leq \tau \sum_0^{l-1} (\|P^0\| + \|\partial_\tau \hat{e}(n)\| + \|\hat{e}_t(n+1/2)\| + \|\rho_2^n\|)^2 \\ &\leq 4\tau \left(\sum_0^{l-1} \|P^0\|^2 + \sum_0^{l-1} \|\partial_\tau \hat{e}(n)\|^2 \right. \\ &\quad \left. + \sum_0^{l-1} \|\hat{e}_t(n+1/2)\|^2 + \sum_0^{l-1} \|\rho_2^n\|^2 \right) \\ &\leq 4TCh^4 + 4C\tau^4 \left[\left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|_{L^2(0,T;L^2)}^2 + \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|_{L^2(0,T;L^2)}^2 \right] \\ &\quad + Ch^4 + Ch^4 \\ &\leq Ch^4 + C\tau^4 \left[\left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|_{L^2(0,T;L^2)}^2 + \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|_{L^2(0,T;L^2)}^2 \right] \end{aligned} \quad (6.15)$$

where the following relations are used:

$$\begin{aligned} \tau \sum_0^{l-1} \|\partial_\tau \hat{e}(n)\|^2 &= \tau \sum_0^{l-1} \left\| \frac{1}{\tau} \int_{k\tau}^{(k+1)\tau} \hat{e}_t(\cdot, s) ds \right\|^2 \\ &\leq \tau \sum_0^{l-1} \frac{1}{\tau} \int_{k\tau}^{(k+1)\tau} \|\hat{e}_t\|^2 ds \\ &\leq \|\hat{e}_t\|_{L^2(0,T;L^2)}^2 \leq Ch^4 \\ \|P^0\|^2 = \|Q^0 - \hat{\Phi}_t(0)\|^2 &= \|\Phi_t(0) - \hat{\Phi}_t(0)\|^2 \leq Ch^4 \end{aligned}$$

Also we have

$$\|E^0\|^2 = \|\Phi^0 - \hat{\Phi}(0)\|^2 = \|\Phi(0) - \hat{\Phi}(0)\|^2 \leq Ch^4 \quad (6.16)$$

Combining (6.12) with (6.14), (6.15), (6.16), we have

$$\max_{0 \leq n \leq J} \|E^n\|^2 \leq C[h^4 + \tau^4 (\left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|_{L^2(0,T;L^2)}^2 + \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|_{L^2(0,T;L^2)}^2)]$$

or equivalently

$$\max_{0 \leq n \leq J} \|E^n\| \leq C[h^2 + \tau^2 (\left\| \frac{\partial^4 \Phi}{\partial t^4} \right\|_{L^2(0,T;L^2)}^2 + \left\| \frac{\partial^3 \Phi}{\partial t^3} \right\|_{L^2(0,T;L^2)}^2)] \quad (6.17)$$

Finally by employing the triangle inequality, we obtain from (6.17) and Remark 5.3 the desired conclusion. \square

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