

A pressure-robust discretization of the Stokes problem on anisotropic meshes

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- 1 Anisotropic elements
- 2 Pressure-robustness
- 3 Interpolation error estimates for RT and BDM elements
- 4 Discretization error estimate for CR with reconstruction
- 5 Numerical example

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Shape-regular elements



- shape regularity: $h_T \sim \varrho_T$

$$h_T = \text{diam}T, \quad \varrho_T = \sup_{B \subset T} \text{diam}B$$

- minimal angle condition
[Zlamal 1968, Ženišek 1968]:

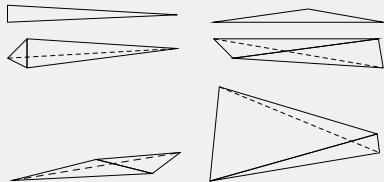
$$\exists \alpha_0 > 0 : \alpha_T \geq \alpha_0 \quad \forall T \in \mathcal{T}_h$$

α_T is the minimal angle in T

- majority of papers

Anisotropic elements

- large aspect ratio h_T/ϱ_T



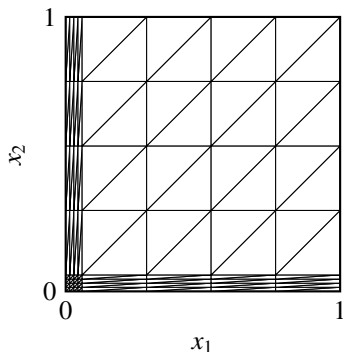
Variants of assumptions:

- regular vertex property
- maximal angle condition
- no assumption on shape



Boundary layers

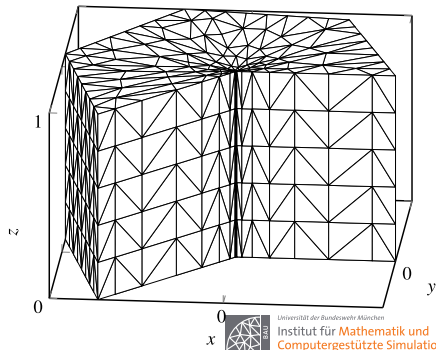
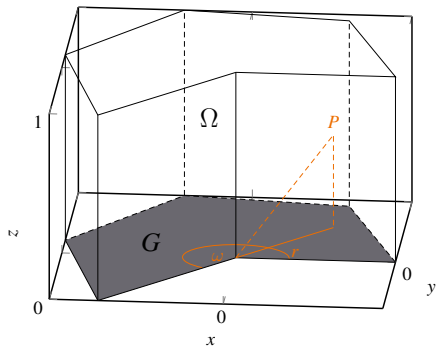
- Singularly perturbed problems, e.g., $-\epsilon^2 \Delta u + u = f$, $0 < \epsilon \ll 1$: $\delta \sim \epsilon |\ln \epsilon|$
- Flow problems, e.g., $\partial_t \mathbf{u} - \nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p = \mathbf{f}$, $0 < \nu \ll 1$: $\delta \sim \sqrt{\nu}$
- Anisotropy in mesh depends on perturbation parameter ϵ / ν



Use cases of anisotropic mesh grading

Edge singularities

- Poisson problem, $-\Delta u = f$: solution has singular part r^λ , $\lambda = \frac{\pi}{\omega}$
- Flow problems, e.g., $-\nu \Delta \mathbf{u} + \nabla p = \mathbf{f}$: solution has singular part r^λ , λ is smallest positive solution of $\sin(\lambda\omega) = -\lambda \sin(\omega)$
- Anisotropy in mesh depends on mesh size parameter h : $h_x \sim h^{1/\mu}$



Constants:

- Isotropic elements: The constant in certain estimates **may depend** on the aspect ratio h_T/ϱ_T .
- Anisotropic elements: Constants **must not depend** on the aspect ratio. This may or may not be possible. In the positive case it usually requires a refined proof.

Example for the difficulty: Piola transformation

$$\mathbf{x} = J_T \hat{\mathbf{x}} + \mathbf{x}_0 = \begin{pmatrix} h_1 & 0 \\ 0 & h_2 \end{pmatrix} \hat{\mathbf{x}} + \mathbf{x}_0 \quad \Rightarrow \quad \mathbf{v} = \frac{1}{\det J_T} J_T \hat{\mathbf{v}} = \begin{pmatrix} h_2^{-1} & 0 \\ 0 & h_1^{-1} \end{pmatrix} \hat{\mathbf{v}}$$



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Saddle point formulation

Find $(\mathbf{u}, p) \in \mathbf{X} \times Q = \mathbf{H}_0^1(\Omega) \times L_0^2(\Omega)$ such that

$$\begin{aligned}\nu(\nabla \mathbf{u}, \nabla \mathbf{v}) - (\nabla \cdot \mathbf{v}, p) &= (\mathbf{f}, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{X}, \\ (\nabla \cdot \mathbf{u}, q) &= 0 \quad \forall q \in Q.\end{aligned}$$

$\mathbf{f} \in L^2(\Omega)$, ν kinematic viscosity, (\cdot, \cdot) L^2 -scalar product.

Reduced formulation

Find $\mathbf{u} \in \mathbf{X}^0 = \{\mathbf{v} \in \mathbf{X} : (\nabla \cdot \mathbf{v}, q) = 0 \forall q \in Q\}$ such that

$$\nu(\nabla \mathbf{u}, \nabla \mathbf{v}) = (\mathbf{f}, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{X}^0.$$

Velocity $\mathbf{u} \in \mathbf{X}^0$ is completely determined by the divergence-free test functions



Helmholtz decomposition

L^2 -orthogonal decomposition into a **divergence-free** and an **irrotational part**:

$$\mathbf{f} = \mathbb{P}\mathbf{f} + \nabla\phi$$

divergence-free test functions remove $\nabla\phi$:

$$(\mathbf{f}, \mathbf{v}) = (\mathbb{P}\mathbf{f}, \mathbf{v}) + (\nabla\phi, \mathbf{v}) = (\mathbb{P}\mathbf{f}, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{X}^0$$

Reduced formulation

Find $\mathbf{u} \in \mathbf{X}^0 = \{\mathbf{v} \in \mathbf{X} : (\nabla \cdot \mathbf{v}, q) = 0 \quad \forall q \in Q\}$ such that

$$\nu(\nabla\mathbf{u}, \nabla\mathbf{v}) = (\mathbb{P}\mathbf{f}, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{X}^0.$$

only **divergence-free part of \mathbf{f}** determines \mathbf{u}

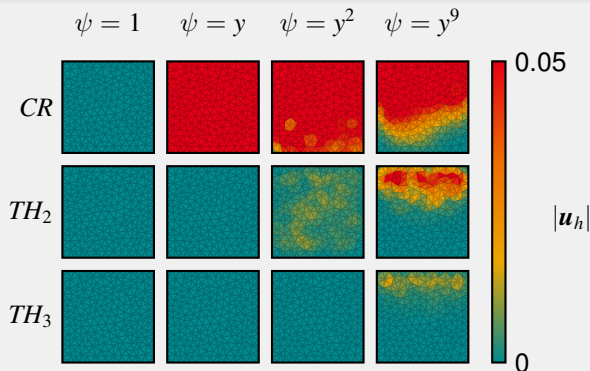
Example: $\mathbf{f} = \nabla\psi$ leads to $\mathbf{u} = \mathbf{0}$ and $p = \psi$



Test problem

Stokes equations with
 $f = \nabla\psi$.

$$\Rightarrow \mathbf{u} \equiv \mathbf{0}, \\ p = \psi.$$



- $\mathbf{u} \equiv \mathbf{0}$ is contained in any approximation space X_h
- $\mathbf{u}_h \equiv 0$ if method is pressure robust
- here: only if $p = \psi \in Q_h$ then $\mathbf{u}_h \equiv 0$ (and $p_h = p$)
- otherwise $\mathbf{u}_h \neq 0$ since methods are not pressure robust



Many references:

- 1 X^0 -conforming methods
- 2 $H_0(\operatorname{div}, \Omega)$ -conforming methods
- 3 grad-div stabilization
- 4 divergence-free reconstruction operator

Crouzeix–Raviart method

X_h p.w. linear, continuous at barycenters of facets, Q_h p.w. constant

- inf-sup stable on arbitrary meshes¹
- necessary approximation and interpolation properties satisfied

Find $(\mathbf{u}_h, p_h) \in X_h \times Q_h$ such that

$$\begin{aligned} \nu(\nabla_h \mathbf{u}_h, \nabla_h \mathbf{v}_h) - (\nabla_h \cdot \mathbf{v}_h, p_h) &= (\mathbf{f}, \mathbf{v}_h) \quad \forall \mathbf{v}_h \in X_h, \\ (\nabla_h \cdot \mathbf{u}_h, q_h) &= 0 \quad \forall q_h \in Q_h. \end{aligned}$$

Not pressure-robust

- $(\mathbf{f}, \mathbf{v}_h) \neq (\mathbb{P}\mathbf{f}, \mathbf{v}_h)$, since for $\mathbf{v}_h \in X_h^0$ in general $\mathbf{v}_h \notin X^0$
with $X_h^0 = \{\mathbf{v}_h \in X_h : (\nabla_h \cdot \mathbf{v}_h, q_h) = 0 \forall q_h \in Q_h\}$
- L^2 -orthogonality $(\nabla \phi, \mathbf{v}_h)$ is not satisfied

¹T. Apel, S. Nicaise, and J. Schöberl. “A non-conforming finite element method with anisotropic mesh grading for the Stokes problem in domains with edges”. *IMA J. Numer. Anal.* 21.4 (2001), 843–856



Recover L^2 -orthogonality through reconstruction²

Find $(\mathbf{u}_h, p_h) \in \mathbf{X}_h \times Q_h$ such that

$$\begin{aligned} \nu(\nabla_h \mathbf{u}_h, \nabla_h \mathbf{v}_h) - (\nabla_h \cdot \mathbf{v}_h, p_h) &= (\mathbf{f}, I_h \mathbf{v}_h) \quad \forall \mathbf{v}_h \in \mathbf{X}_h, \\ (\nabla_h \cdot \mathbf{u}_h, q_h) &= 0 \quad \forall q_h \in Q_h. \end{aligned}$$

- I_h maps test functions $\mathbf{v}_h \in \mathbf{X}_h^0$ to divergence-free functions
- $\Rightarrow (\mathbf{f}, I_h \mathbf{v}_h) = (\mathbb{P}\mathbf{f}, I_h \mathbf{v}_h)$ for all $\mathbf{v}_h \in \mathbf{X}_h^0$
- \Rightarrow we seek $\mathbf{u}_h \in \mathbf{X}_h^0$ such that

$$\nu(\nabla_h \mathbf{u}_h, \nabla_h \mathbf{v}_h) = (\mathbb{P}\mathbf{f}, I_h \mathbf{v}_h) \quad \forall \mathbf{v}_h \in \mathbf{X}_h^0$$

which means pressure robustness

$$\mathbf{X}_h^0 = \{\mathbf{v}_h \in \mathbf{X}_h : (\nabla_h \cdot \mathbf{v}_h, q_h) = 0 \quad \forall q_h \in Q_h\}$$

²A. Linke. "On the role of the Helmholtz decomposition in mixed methods for incompressible flows and a new variational crime". *Comput. Methods Appl. Mech. Engrg.* 268 (2014), 782–800



Lowest order RT/BDM interpolation: Properties

- preserve discrete divergence
- necessary interpolation property satisfied^{3,4}

$$\|\mathbf{u} - I_h \mathbf{u}\|_{0,T} \leq ch_T \|D^1 \mathbf{u}\|_{0,T}$$

with $I_h \in \{\text{RT}_0, \text{BDM}_1\}$

³G. Acosta, T. Apel, R. G. Durán, and A. L. Lombardi. “Error estimates for Raviart–Thomas interpolation of any order on anisotropic tetrahedra”. *Math. Comp.* 80.273 (2011), 141–163

⁴T. Apel and V. Kempf. “Brezzi–Douglas–Marini interpolation of any order on anisotropic triangles and tetrahedra”. *SIAM J. Numer. Anal.* 58.3 (2020), 1696–1718



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For the talk: $H(\text{div})$ -conforming elements

RT: Raviart-Thomas elements

$$\mathcal{RT}_k(T) = \mathbf{P}_k(T) + \mathbf{x} P_k(T),$$

Interpolation:

$$\int_{f_i} (\mathbf{I}_k \mathbf{v}) \cdot \mathbf{n}_i \mathbf{z} = \int_{f_i} \mathbf{v} \cdot \mathbf{n}_i \mathbf{z}, \quad \forall \mathbf{z} \in P_k(f_i)$$

$$\int_T (\mathbf{I}_k \mathbf{v}) \cdot \mathbf{z} = \int_T \mathbf{v} \cdot \mathbf{z}, \quad \forall \mathbf{z} \in \mathbf{P}_{k-1}(T)$$

$k \geq 0$, [Rav./Th. 77], [Nedelec 80]

BDM: Brezzi-Douglas-Marini

$$\mathcal{BDM}_k(T) = \mathbf{P}_k(T)$$

Interpolation:

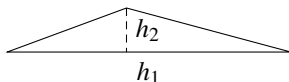
$$\int_{f_i} (\mathbf{I}_k \mathbf{v}) \cdot \mathbf{n}_i \mathbf{z} = \int_{f_i} \mathbf{v} \cdot \mathbf{n}_i \mathbf{z}, \quad \forall \mathbf{z} \in P_k(f_i)$$

$$\int_T (\mathbf{I}_k \mathbf{v}) \cdot \mathbf{z} = \int_T \mathbf{v} \cdot \mathbf{z}, \quad \forall \mathbf{z} \in \mathbf{N}_{k-1}(T)$$

$k \geq 1$, [Nedelec 86]

original definition [BDM 85] differs,
less suitable for anisotropic elements





- multiindex notation $\alpha = (\alpha_1, \dots, \alpha_d)$

$$h^\alpha = \prod_{i=1}^d h_i^{\alpha_i}, \quad D^\alpha v = \frac{\partial^{|\alpha|} v}{\partial x_1^{\alpha_1} \dots \partial x_d^{\alpha_d}}$$

- error estimate ($d = 2$)

$$\|v - I_1 v\|_{0,T} \lesssim \sum_{|\alpha| \leq 1} h^\alpha \|D^\alpha v_1\|_{0,T} \left(1 + \frac{h_2}{h_1}\right) + \sum_{|\alpha| \leq 1} h^\alpha \|D^\alpha v_2\|_{0,T} \left(1 + \frac{h_1}{h_2}\right)$$

- right hand side depends on the aspect ratio
- sharper estimates under shape assumptions



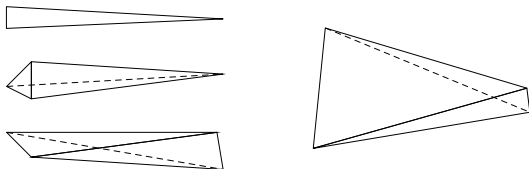
Maximal angle condition

- Maximal angle condition:

$$\exists \gamma_0 < \pi : \gamma_T \leq \gamma_0 \quad \forall T \in \mathcal{T}_h$$

where γ_T is the maximal angle in T (between and within facets)

- positive examples:

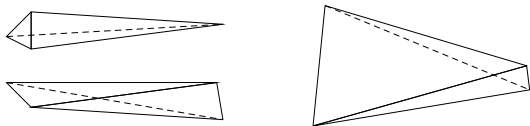


- negative examples:



- 2D: [Synge 1957], [Babuška/Aziz 1976], [Barnhill/Gregory 1976], [Jamet 1976]
- 3D: [Křížek 1992], equivalent definitions: [Jamet 1976], [Apel/Dobrowolski 1992]

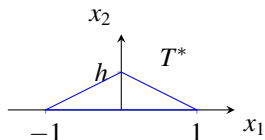
Interpolation error estimates, maximal angle condition



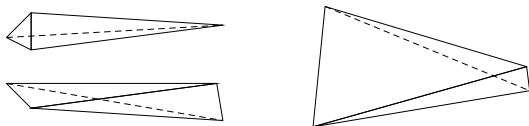
- with refined proof:

$$\|\mathbf{v} - I_k \mathbf{v}\|_{0,T} \lesssim h_T^{k+1} \|D^{k+1} \mathbf{v}\|_{0,T}$$

- ▶ RT: [Acosta/Duran 99], [Duran/Lombardi 08], [Acosta/Apel/Duran/Lombardi 11]
- ▶ BDM: [Apel/Kempf 21]
- necessity of the maximal angle condition can be shown by an example



$$\mathbf{v}(\mathbf{x}) = (0, x_1^2)^T \Rightarrow \|I_1 \mathbf{v}\|_{0,T^*} = O(h^{-1/2})$$
$$\|\mathbf{v}_2\|_{0,T^*} \sim |\mathbf{v}_2|_{1,T^*} = O(h^{1/2})$$



- with refined proof:

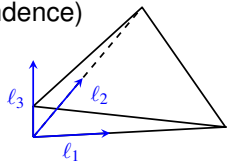
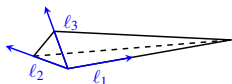
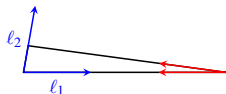
$$\|\mathbf{v} - I_k \mathbf{v}\|_{0,T} \lesssim h_T^{k+1} \|D^{k+1} \mathbf{v}\|_{0,T}$$

- ▶ RT: [Acosta/Duran 99], [Duran/Lombardi 08], [Acosta/Apel/Duran/Lombardi 11]
- ▶ BDM: [Apel/Kempf 21]
- necessity of the maximal angle condition can be shown by an example
- only the diameter enters the estimate
- sharper estimates under the regular vertex property

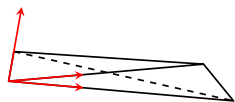


Regular vertex property (RVP)

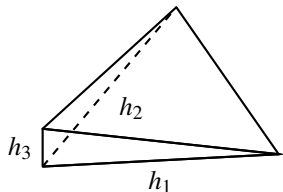
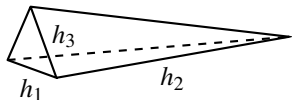
- There is one vertex where the directions of the adjacent edges form a stable coordinate system (uniform linear independence) [Acosta/Duran 2000]



- 2D: equivalent to maximal angle condition
- 3D: one can require the RVP in the case of flat tetrahedra but in the case of needle elements one cannot fill the space with such tetrahedra exclusively; one needs tetrahedra without regular vertex



Interpolation error estimates, regular vertex property



- with refined proof:

$$\|\mathbf{v} - I_k \mathbf{v}\|_{0,T} \lesssim \sum_{|\alpha|=k+1} h^\alpha \|D_\ell^\alpha \mathbf{v}\|_{0,T} + h_T^{k+1} \|D^k \operatorname{div} \mathbf{v}\|_{0,T}$$

- ▶ RT: [Acosta/Duran 99], [Duran/Lombardi 08], [Acosta/Apel/Duran/Lombardi 11]
- ▶ BDM: [Apel/Kempf 21]
- necessity of the regular vertex property can be shown by an example
- remedy for needle elements: triangular prisms
- [Farhloul/Nicaise/Paquet 01]: RT, $k = 0$: first interpolate to the RT space on anisotropic prisms and then interpolate to the simplicial partition of these prisms – does not work for BDM



Possible assumptions on **triangles** and **tetrahedra** are:

- not any
- maximal angle condition
- regular vertex property
- minimal angle condition = shape regularity

Anisotropic interpolation error estimates:

- for conforming Lagrangian elements with maximal angle condition
- for $H(\text{div})$ -conforming elements with regular vertex property

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Weak form

Find $(\mathbf{u}, p) \in \mathbf{X} \times Q = \mathbf{H}_0^1(\Omega) \times L_0^2(\Omega)$ such that

$$\begin{aligned}\nu(\nabla \mathbf{u}, \nabla \mathbf{v}) - (\nabla \cdot \mathbf{v}, p) &= (\mathbf{f}, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{X}, \\ (\nabla \cdot \mathbf{u}, q) &= 0 \quad \forall q \in Q.\end{aligned}$$

$\mathbf{f} \in \mathbf{L}^2(\Omega)$, ν kinematic viscosity, (\cdot, \cdot) L^2 -scalar product.

Discrete weak formulation with CR and reconstruction

Find $\mathbf{u}_h \in \mathbf{X}_h^0 = \{\mathbf{v}_h \in \mathbf{X}_h : (\nabla_h \cdot \mathbf{v}_h, q_h) = 0 \quad \forall q_h \in Q_h\}$ such that

$$\nu(\nabla_h \mathbf{u}_h, \nabla_h \mathbf{v}_h) = (\mathbf{f}, I_h \mathbf{v}_h) \quad \forall \mathbf{v}_h \in \mathbf{X}_h^0.$$

The reconstruction operator I_h is the RT or BDM interpolant.



Pressure-robust estimates⁵

Let Ω be convex such that $(\mathbf{u}, p) \in \mathbf{H}^2(\Omega) \times H^1(\Omega)$, and let \mathcal{T}_h satisfy a maximum angle condition. Then the pressure-robust estimates

$$\|\mathbf{u} - \mathbf{u}_h\|_{1,h} \leq ch|\mathbf{u}|_2 \quad \text{for both reconstructions}$$

$$\|\mathbf{u} - \mathbf{u}_h\|_0 \leq ch^2|\mathbf{u}|_2 \quad \text{for BDM reconstruction}$$

hold.

For the pressure, we get

$$\|p - p_h\|_0 \leq ch(|p|_1 + |\mathbf{u}|_2).$$

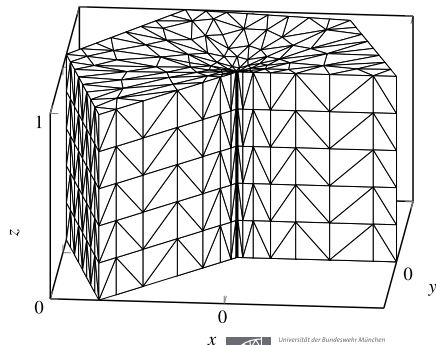
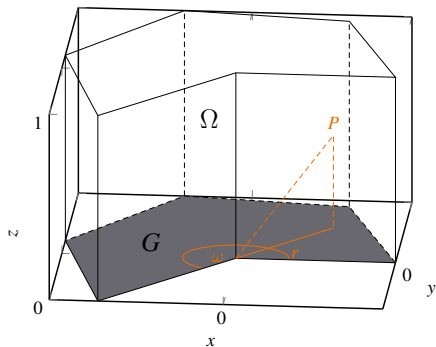
⁵T. Apel, V. Kempf, A. Linke, and C. Merdon. “A nonconforming pressure-robust finite element method for the Stokes equations on anisotropic meshes”. *IMA J. Numer. Anal.* (2021)



Anisotropic mesh grading

Edge singularities, $\omega > \pi$

- velocity has singular part of type r^λ or $r^{\pi/\omega}$, pressure $r^{\lambda-1}$, $\lambda \in (1/2, 1)$ is smallest positive solution of $\sin(\lambda\omega) = -\lambda \sin(\omega)$
- anisotropic mesh: $h_{z,T} = h$ and $h_{x,T} \sim h_{y,T} \sim hr_T^{1-\mu}$ with $\mu < \lambda$



Estimate for the modified Crouzeix–Raviart method⁶

Let the mesh be refined in the structured way according to $\mu < \lambda$. Then we have the estimate

$$\|\mathbf{u} - \mathbf{u}_h\|_{1,h} \leq \inf_{\mathbf{v}_h \in \mathbf{X}_h^0} \|\mathbf{u} - \mathbf{v}_h\|_{1,h} + \frac{1}{\nu} \sup_{\mathbf{w}_h \in \mathbf{X}_h^0} \frac{|(\nabla_h \mathbf{u}, \nabla_h \mathbf{w}_h) - (\mathbf{f}, I_h \mathbf{w}_h)|}{\|\mathbf{w}_h\|_{1,h}} \leq ch \frac{1}{\nu} \|\mathbb{P}\mathbf{f}\|_0$$

where \mathbb{P} is the Helmholtz projector, $\mathbf{f} = \mathbb{P}\mathbf{f} + \nabla\phi$.

Estimate for the unmodified Crouzeix–Raviart method⁷

$$\|\mathbf{u} - \mathbf{u}_h\|_{1,h} \leq c \left[\inf_{\mathbf{v}_h \in \mathbf{X}_h} \|\mathbf{u} - \mathbf{v}_h\|_{1,h} + \frac{1}{\nu} \left(\inf_{q_h \in Q_h} \|p - q_h\|_0 + h\|\mathbf{f}\|_0 \right) \right] \leq ch \frac{1}{\nu} \|\mathbf{f}\|_0.$$

⁶T. Apel and V. Kempf. “Pressure-robust error estimate of optimal order for the Stokes equations: domains with re-entrant edges and anisotropic mesh grading”. *Calcolo* 58.2 (2021), 15

⁷T. Apel, S. Nicaise, and J. Schöberl. “A non-conforming finite element method with anisotropic mesh grading for the Stokes problem in domains with edges”. *IMA J. Numer. Anal.* 21.4 (2001), 843–856



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Singular edge

Manufactured solution

$$\Omega = \{(r \cos(\varphi), r \sin(\varphi), z) \in \mathbb{R}^3 : 0 < r < 1, 0 < \varphi < \frac{3\pi}{2}, 0 < z < 1\}, \lambda \approx 0.5445$$

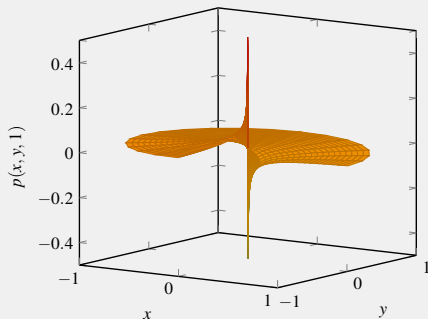
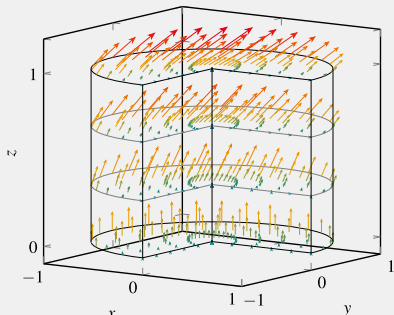
$$\mathbf{u} = \frac{1}{\nu} \begin{pmatrix} zr^\lambda \Phi_1(\varphi) \\ zr^\lambda \Phi_2(\varphi) \\ r^{2/3} \sin(\frac{2}{3}\varphi) \end{pmatrix}$$

$$p = 2\lambda zr^{\lambda-1} \Phi_p(\varphi) + \psi_i$$

$$\mathbf{f}_i = \begin{pmatrix} 0 \\ 0 \\ r^{\lambda-1} \Phi_p(\varphi) \end{pmatrix} + \nabla \psi_i, \quad i = 1, 2$$

$$\psi_1 = 0, \quad \psi_2 = 10r^\lambda \Phi_p(\varphi)$$

Solution for $i = 1$



Singular edge

Manufactured solution

$\Omega = \{(r \cos(\varphi), r \sin(\varphi), z) \in \mathbb{R}^3 : 0 < r < 1, 0 < \varphi < \frac{3\pi}{2}, 0 < z < 1\}$, $\lambda \approx 0.5445$

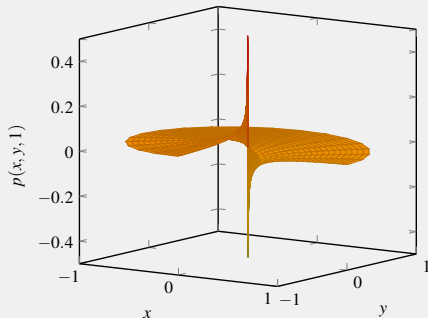
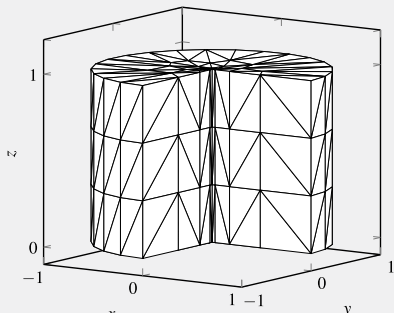
$$\mathbf{u} = \frac{1}{\nu} \begin{pmatrix} zr^\lambda \Phi_1(\varphi) \\ zr^\lambda \Phi_2(\varphi) \\ r^{2/3} \sin(\frac{2}{3}\varphi) \end{pmatrix}$$

$$p = 2\lambda zr^{\lambda-1} \Phi_p(\varphi) + \psi_i$$

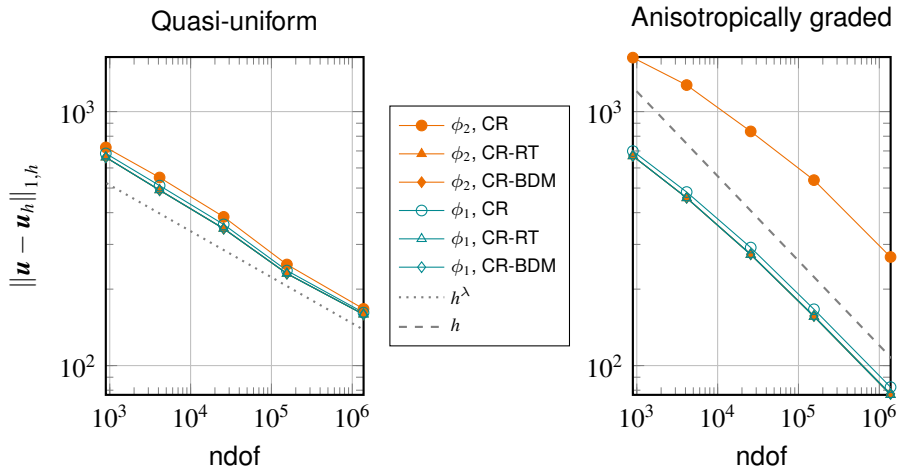
$$\mathbf{f}_i = \begin{pmatrix} 0 \\ 0 \\ r^{\lambda-1} \Phi_p(\varphi) \end{pmatrix} + \nabla \psi_i, \quad i = 1, 2$$

$$\psi_1 = 0, \quad \psi_2 = 10r^\lambda \Phi_p(\varphi)$$

Anisotropic, graded mesh



Quasi-uniform and graded meshes, $\nu = 10^{-3}$



New results

- anisotropic interpolation error estimates for BDM interpolation⁸,
- pressure robust a-priori estimate for modified Crouzeix–Raviart method for regular solution⁹ and
- on domains with re-entrant edges¹⁰

⁸T. Apel and V. Kempf. “Brezzi–Douglas–Marini interpolation of any order on anisotropic triangles and tetrahedra”. *SIAM J. Numer. Anal.* 58.3 (2020), 1696–1718

⁹T. Apel, V. Kempf, A. Linke, and C. Merdon. “A nonconforming pressure-robust finite element method for the Stokes equations on anisotropic meshes”. *IMA J. Numer. Anal.* (2021)

¹⁰T. Apel and V. Kempf. “Pressure-robust error estimate of optimal order for the Stokes equations: domains with re-entrant edges and anisotropic mesh grading”. *Calcolo* 58.2 (2021), 15

