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CONVERGENCE OF A FINITE DIFFERENCE METHOD FOR THE HEAT EQUATION — INTERPOLATION TECHNIQUE

Dejan Bojović and Boško S. Jovanović

Abstract. In this paper we show how the theory of interpolation of function spaces can be used to establish convergence rate estimates for finite difference schemes. As a model problem we consider the first initial-boundary value problem for the heat equation with variable coefficients in a domain $(0,1)^2 \times (0,T]$. We assume that the solution of the problem and the coefficients of equation belong to corresponding Sobolev spaces. Using interpolation theory we construct a fractional–order convergence rate estimate which is consistent with the smoothness of the data.

1. Introduction

For a class of finite difference schemes for parabolic initial-boundary value problem, estimates of the convergence rate consistent with the smoothness of data, are of major interest, i.e.

$$\|u-v\|_{W_2^{r,r/2}(Q_{h\tau})} \le C(h+\sqrt{\tau})^{s-r}\|u\|_{W_2^{s,s/2}(Q)}\,, \quad s \ge r. \tag{1}$$

Here $u = u(x,t)$ denotes the solution of the original initial-boundary value problem, v denotes the solution of corresponding finite difference scheme, h and τ are discretisation parameters, $W_2^{s,s/2}(Q)$ denotes a Sobolev space, $W_2^{s,s/2}(Q_{h\tau})$ denotes a discrete Sobolev space, and C is a positive generic constant, independent of h, τ and u. If parameters h and τ satisfy the condition $k_1 h^2 \le \tau \le k_2 h^2$, $k_1, k_2 = const > 0$, then we obtain the estimate

$$\|u-v\|_{W_2^{r,r/2}(Q_{h\tau})} \le Ch^{s-r}\|u\|_{W_2^{s,s/2}(Q)}\,, \quad s \ge r. \tag{2}$$

For problems with variable coefficients the constant C depends on the norms of coefficients.

A standard technique for the derivation of such estimates is based on the Bramble-Hilbert lemma [2]. In this paper we expose an alternative technique,

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based on the theory of interpolation of Banach spaces. Estimate (2) was derived in the paper [3], by the same technique, for $r = 2$ and $2 \le s \le 4$ in the domain $Q = (0,1) \times (0,T]$. In this paper we derive estimate (2) for $r = 2$ and $2 \le s \le 4$ in the domain $Q = (0,1)^2 \times (0,T]$.

2. Interpolation of Banach spaces

In this paper we use the K-method of real interpolation [10,12]. Let $\{A_1, A_2\}$ be an interpolation pair. Define the functional

$$K(t,a) = K(t,a,A_1,A_2) = \inf\{\, \|a_1\|_{A_1} + t\|a_2\|_{A_2} \mid a \in A_1 + A_2, a = a_1 + a_2, a_i \in A_i \,\}.$$

It is obvious that, for a fixed $t \in (0,\infty)$, $K(t,a)$ is a norm in $A_1 + A_2$, equivalent to the standard norm $\|a\|_{A_1+A_2}$. For $0 < \theta < 1$, $1 \le q < \infty$, let us define the space $(A_1, A_2)_{\theta,q}$ as follows:

$$(A_1,A_2)_{\theta,q} = \left\{ a \in A_1 + A_2 : \|a\|_{(A_1,A_2)_{\theta,q}} = \left(\int_0^\infty \left(t^{-\theta} K(t,a) \right)^q \frac{dt}{t} \right)^{\frac{1}{q}} < \infty \right\},$$

and for $q = \infty$

$$(A_1,A_2)_{\theta,\infty} = \left\{ a \in A_1 + A_2 : \|a\|_{(A_1,A_2)_{\theta,\infty}} = \sup_{0<t<\infty} t^{-\theta} K(t,a) < \infty \right\}.$$

The space $(A_1, A_2)_{\theta,q}$ is an interpolation space. The corresponding interpolation functor $\mathcal{F}(\{A_1, A_2\}) = (A_1, A_2)_{\theta,q}$ is of the type θ, i.e.

$$\|L\|_{(A_1,A_2)_{\theta,q} \to (B_1,B_2)_{\theta,q}} \le \|L\|^{1-\theta}_{A_1 \to B_1} \|L\|^{\theta}_{A_2 \to B_2},$$

An analogous assertion holds true for bilinear operators:

LEMMA 1. *Let $A_1 \subset A_2$, $B_1 \subset B_2$ and $C_1 \subset C_2$ and let $L: A_2 \times B_2 \to C_2$ be a continuous bilinear form whose restriction on $A_1 \times B_1$ is a continuous maping with values in C_1. Then L is continuous maping from $(A_1, A_2)_{\theta,p} \times (B_1, B_2)_{\theta,q}$ into $(C_1, C_2)_{\theta,r}$, $0 < \theta < 1$, $1/r = 1/p + 1/q - 1 \ge 0$, and*

$$\|L\|_{(A_1,A_2)_{\theta,p} \times (B_1,B_2)_{\theta,q} \to (C_1,C_2)_{\theta,r}} \le \|L\|^{1-\theta}_{A_1 \times B_1 \to C_1} \|L\|^{\theta}_{A_2 \times B_2 \to C_2}.$$

As an example of interpolation spaces, let us consider the Sobolev spaces W_p^s [1]. For noninteger positive s one sets $W_p^s(\mathbb{R}^n) = B^s_{p,p}(\mathbb{R}^n)$, where B^s_{pp} is a Besov space [12].

For $0 \le s_1,\ s_2 < \infty$, $s_1 \ne s_2$, $0 < \theta < 1$, $1 \le q < \infty$ we have [12]:

$$\left(W_p^{s_1}(\mathbb{R}^n), W_p^{s_2}(\mathbb{R}^n) \right)_{\theta,q} = B^s_{p,q}(\mathbb{R}^n)\,,\ s = (1-\theta)s_1 + \theta s_2\,.$$

In such a way, for $q = p$ and noninteger $s = (1-\theta)s_1 + \theta s_2$, we obtain

$$\left(W_p^{s_1}(\mathbb{R}^n), W_p^{s_2}(\mathbb{R}^n) \right)_{\theta,p} = W_p^s(\mathbb{R}^n)\,,\ s = (1-\theta)s_1 + \theta s_2\,.$$

For $p = 2$ this relation holds without restrictions, i.e.:

$$(W_2^{s_1}(\mathbb{R}^n), W_2^{s_2}(\mathbb{R}^n))_{\theta,2} = W_2^s(\mathbb{R}^n)\,.$$

Hence, $W_2^s(\mathbb{R}^n)$ are interpolation spaces. The same result holds for Sobolev spaces in a domain Ω with sufficiently smooth boundary.

Let us define the anisotropic Sobolev space $W_2^{s,s/2}(Q)$, $Q = \Omega \times I$, $I = (0,T)$, as follows [5]: $W_2^{s,s/2}(Q) = L_2(I, W_2^s(\Omega)) \cap W_2^{s/2}(I, L_2(\Omega))$, with the norm

$$\|f\|_{W_2^{s,s/2}(Q)} = \left(\int_0^T \|f(t)\|^2_{W_2^s(\Omega)} dt + \|f\|^2_{W_2^{s/2}(I,L_2(\Omega))} \right)^{1/2} .$$

These spaces are interpolation spaces, too. For $s_1, s_2, r_1, r_2 \geq 0$, $0 < \theta < 1$, we have [8,12]

$$(W_2^{s_1,r_1}(Q), W_2^{s_2,r_2}(Q))_{\theta,2} = W_2^{s,r}(Q)\,,\ s = (1-\theta)s_1 + \theta s_2,\ r = (1-\theta)r_1 + \theta r_2 .$$

3. Initial-boundary value problem and its approximation

Let us consider the first initial-boundary value problem for parabolic equation with variable coefficients in the cylinder $Q = \Omega \times (0,T] = (0,1)^2 \times (0,T]$:

$$\begin{aligned} \frac{\partial u}{\partial t} - \sum_{i,j=1}^{2} D_i(a_{ij} D_j u) &= f\,, \quad (x,t) \in Q, \\ u &= 0\,, \quad (x,t) \in \partial\Omega \times [0,T], \\ u(x,0) &= u_0(x)\,, \quad x \in \Omega, \end{aligned} \tag{3}$$

We assume that the generalized solution of the problem (3) belongs to the Sobolev space $W_2^{s,s/2}(Q)$, $2 \leq s \leq 4$, with the right-hand side $f(x,t)$ which belongs to $W_2^{s-2,s/2-1}(Q)$. Consequently, the coefficients $a_{ij} = a_{ij}(x)$ belong to the space of multipliers $M\left(W_2^{s-1,(s-1)/2}(Q)\right)$, i.e. it is sufficient that [9]:

$$\begin{aligned} &a_{ij} \in W_2^{s-1}(\Omega)\,, && \text{for } \ 2 < s \leq 4\,, \\ &a_{ij} \in W_2^{1+\delta}(\Omega)\,,\ \delta > 0\,, && \text{for } \ s = 2\,. \end{aligned}$$

Let $\bar\omega$ be the uniform mesh in $\overline{\Omega} = [0,1]^2$ with the step size h, $\omega = \bar\omega \cap \Omega$, $\gamma = \bar\omega \cap \partial\Omega$. Let θ_τ be the uniform mesh in $(0,T)$ with the step size τ, $\theta_\tau^+ = \theta_\tau \cup \{T\}$, $\bar\theta_\tau = \theta_\tau \cup \{0,T\}$. We define the uniform mesh in Q: $Q_{h\tau} = \omega \times \theta_\tau$, $Q_{h\tau}^+ = \omega \times \theta_\tau^+$ and $\overline{Q}_{h\tau} = \bar\omega \times \bar\theta_\tau$. We assume that the condition:

$$k_1 h^2 \leq \tau \leq k_2 h^2\,, \quad k_1, k_2 = \text{const} > 0$$

is satisfied. We define finite differences in the usual manner:

$$v_{x_i} = \frac{v^{+i} - v}{h} = v_{\bar x_i}^{+i}\,, \quad v_t(x,t) = \frac{v(x,t+\tau) - v(x,t)}{\tau} = v_{\bar t}(x,t+\tau)\,,$$

where $v^{\pm i}(x,t) = v(x \pm h r_i, t)$, and r_i is the unit vector along the x_i axis. We also define the Steklov smoothing operators:

$$T_i^+ f(x,t) = \int_0^1 f(x + hx' r_i, t)\, dx' = T_i^- f(x + hr_i, t)\,,$$

$$T_i^2 f(x,t) = T_i^+ T_i^- f(x,t) = \int_{-1}^1 (1 - |x'|) f(x + hx' r_i, t)\, dx'\,,$$

$$T_t^+ f(x,t) = \int_0^1 f(x, t + \tau t')\, dt' = T_t^- f(x, t+\tau)\,.$$

We approximate problem (3) with the following finite–difference scheme:

$$
\begin{aligned}
v_{\bar t} + L_h v &= T_1^2 T_2^2 T_t^- f\,, && \text{in } \ Q_{h\tau}^+\,,\\
v &= 0\,, && \text{on } \ \gamma\times\bar\theta_\tau\,,\\
v &= u_0\,, && \text{on } \ \omega\times\{0\}\,,
\end{aligned}
\tag{4}
$$

where

$$
L_h v = -0.5\sum_{i,j=1}^{2}\left((a_{ij}v_{\bar x_j})_{x_i} + (a_{ij}v_{x_j})_{\bar x_i}\right).
$$

The finite-difference scheme (4) is the standard symmetric scheme with the averaged right-hand side. Note that for $s\le 4$ the right-hand side may be a discontinuous function, so without averaging the scheme is not well defined.

4. Convergence of the finite-difference scheme

Let u be the solution of the initial-boundary value problem (3) and v the solution of the finite difference scheme (4). The error $z = u - v$ satisfies the conditions

$$
\begin{aligned}
z_{\bar t} + L_h z &= \sum_{i,j=1}^{2}\eta_{ij} + \varphi\,, && \text{in } \ Q_{h\tau}^+\,,\\
z &= 0\,, && \text{on } \ \omega\times\{0\}\,,\\
z &= 0\,, && \text{on } \ \gamma\times\bar\theta_\tau\,,
\end{aligned}
\tag{5}
$$

where

$$
\eta_{ij} = T_1^2T_2^2T_t^-\left(D_i(a_{ij}D_ju)\right) - 0.5((a_{ij}u_{\bar x_j})_{x_i} + (a_{ij}u_{x_j})_{\bar x_i})\,, \quad \varphi = u_{\bar t} - T_1^2T_2^2u_{\bar t}\,.
$$

We define the discrete inner products:

$$
\begin{aligned}
(v,w)_\omega &= (v,w)_{L_2(\omega)} = h^2\sum_{x\in\omega} v(\cdot,t)w(\cdot,t)\,,\\
(v,w)_{Q_{h\tau}} &= (v,w)_{L_2(Q_{h\tau})} = h^2\tau\sum_{x\in\omega}\sum_{t\in\theta_\tau^+} v(x,t)w(x,t) = \tau\sum_{t\in\theta_\tau^+}(v,w)_\omega\,,
\end{aligned}
$$

and the discrete Sobolev norms:

$$
\begin{aligned}
&\|v\|_\omega^2 = (v,v)_\omega\,,\quad \|v\|_{Q_{h\tau}}^2 = (v,v)_{Q_{h\tau}}\,,\\
&\|v\|_{W_2^{2,1}(Q_{h\tau})}^2 = \|v\|_{Q_{h\tau}}^2 + \sum_{i=1}^{2}\|v_{x_i}\|_{Q_{h\tau}}^2 + \sum_{i,j=1}^{2}\|v_{x_ix_j}\|_{Q_{h\tau}}^2 + \|v_{\bar t}\|_{Q_{h\tau}}^2\,.
\end{aligned}
$$

The following assertion holds true :

Lemma 2. *Finite-difference scheme (5) satisfies a priori estimate*

$$
\|z\|_{W_2^{2,1}(Q_{h\tau})} \le \sum_{i,j=1}^{2}\|\eta_{ij}\|_{Q_{h\tau}} + \|\varphi\|_{Q_{h\tau}}\,.
\tag{6}
$$

In such a way, the problem of deriving the convergence rate estimate for finite-difference scheme (4) is now reduced to estimating the right-hand side terms in (6).

We decompose term η_{ij} in the following manner: $\eta_{ij} = \sum_{k=1}^{7} \eta_{ijk}$, where

$$\begin{aligned}
\eta_{ij1} &= T_1^2 T_2^2 (a_{ij} T_t^- D_i D_j u) - (T_1^2 T_2^2 a_{ij})(T_1^2 T_2^2 T_t^- D_i D_j u)\,, \\
\eta_{ij2} &= (T_1^2 T_2^2 a_{ij} - a_{ij})(T_1^2 T_2^2 T_t^- D_i D_j u)\,, \\
\eta_{ij3} &= a_{ij}(T_1^2 T_2^2 T_t^- D_i D_j u - 0.5(u_{\bar{x}_i x_j} + u_{x_i \bar{x}_j}))\,, \\
\eta_{ij4} &= T_1^2 T_2^2 (D_i a_{ij} T_t^- D_j u) - (T_1^2 T_2^2 D_i a_{ij})(T_1^2 T_2^2 T_t^- D_j u)\,, \\
\eta_{ij5} &= (T_1^2 T_2^2 D_i a_{ij} - 0.5(a_{ij,x_i} + a_{ij,\bar{x}_i}))(T_1^2 T_2^2 T_t^- D_j u)\,, \\
\eta_{ij6} &= 0.5(a_{ij,x_i} + a_{ij,\bar{x}_i})(T_1^2 T_2^2 T_t^- D_j u - 0.5(u_{x_j}^{-i} + u_{\bar{x}_j}^{+i}))\,, \\
\eta_{ij7} &= 0.25(a_{ij,x_i} - a_{ij,\bar{x}_i})(u_{x_j}^{-i} - u_{\bar{x}_j}^{+i})\,.
\end{aligned}$$

Let us derive the estimate (2) for $s = 2\,,\ r = 2$.

The value η_{ij1} in the node $(\cdot, t) \in \omega \times \{t\}$ can be represented in the form

$$\eta_{ij1}(\cdot,t) = \frac{1}{h^2}\iint_e k(\xi_1,\xi_2) a_{ij}(\xi_1,\xi_2) T_t^- D_i D_j u(\xi_1,\xi_2,t)\, d\xi_1 d\xi_2 -$$
$$-\frac{1}{h^2}\iint_e k(\sigma_1,\sigma_2) a_{ij}(\sigma_1,\sigma_2)\, d\sigma_1 d\sigma_2 \times \frac{1}{h^2}\iint_e k(\xi_1,\xi_2) T_t^- D_i D_j u(\xi_1,\xi_2,t)\, d\xi_1 d\xi_2 \tag{7}$$

where $e = (x_1 - h, x_1 + h) \times (x_2 - h, x_2 + h)$ and

$$k(\xi_1,\xi_2) = \left(1 - \frac{|\xi_1 - x_1|}{h}\right)\left(1 - \frac{|\xi_2 - x_2|}{h}\right)\,.$$

From (7) immediately follows:

$$|\eta_{ij1}(\cdot,t)| \le \frac{C}{h} \|a_{ij}\|_{C(\bar{e})} \|T_t^- u(\cdot,t)\|_{W_2^2(e)}$$

Summation over the mesh ω yields:

$$\|\eta_{ij1}(\cdot,t)\|_\omega \le C\|a_{ij}\|_{C(\overline{\Omega})} \|T_t^- u(\cdot,t)\|_{W_2^2(\Omega)} \le C\|a_{ij}\|_{W_2^{1+\delta}(\Omega)} \|T_t^- u(\cdot,t)\|_{W_2^2(\Omega)}$$

From here, summing over the mesh θ_τ^+ we obtain

$$\|\eta_{ij1}\|_{Q_{h\tau}} \le C\|a_{ij}\|_{W_2^{1+\delta}(\Omega)} \|u\|_{W_2^{2,1}(Q)}\,.$$

Analogous estimates hold true also for the other terms η_{ijk} and for term φ. In these estimates we assume that $u \in W_2^{2+\varepsilon,1+\varepsilon/2}(Q)$, $\varepsilon > 0$. In such a way we obtain the estimates:

$$\|\eta_{ij}\|_{Q_{h\tau}} \le C\|a_{ij}\|_{W_2^{1+\delta}(\Omega)} \|u\|_{W_2^{2+\varepsilon,1+\varepsilon/2}(Q)}\,, \quad \text{and} \tag{8}$$
$$\|\varphi\|_{Q_{h\tau}} \le C\|u\|_{W_2^{2+\varepsilon,1+\varepsilon/2}(Q)}\,. \tag{9}$$

From (6), (8) and (9) we obtain estimate (2) for $s = 2\,,\ r = 2$.

Let us derive estimate (2) for $s=3$, $r=2$.

The value η_{ij1} in the node $(\cdot,t)\in\omega\times\{t\}$ can be represented in the form

$$\eta_{ij1}(\cdot,t)=\frac{1}{2h^4}\iiiint_{e\times e}k(\xi_1,\xi_2)k(\sigma_1,\sigma_2)\bigg(\int_{\sigma_1}^{\xi_1}D_1a_{ij}(\tau_1,\sigma_2)d\tau_1+\int_{\sigma_2}^{\xi_2}D_2a_{ij}(\xi_1,\tau_2)d\tau_2\bigg)$$
$$\times\,(T_t^-D_iD_ju(\xi_1,\xi_2,t)-T_t^-D_iD_ju(\sigma_1,\sigma_2,t))d\xi_1d\xi_2d\sigma_1d\sigma_2\,, \tag{10}$$

From here, using Cauchy–Schwarz's and Hölder's inequality we obtain

$$|\eta_{ij1}(\cdot,t)|\le C\|a_{ij}\|_{W_p^1(e)}\|T_t^-u(\cdot,t)\|_{W^2_{\frac{2p}{p-2}}(e)}\,,\quad p>2\,.$$

Summing over the meshes ω and θ_τ^+, using the imbeddings $W_2^2(\Omega)\subset W_p^1(\Omega)$, we simply obtain

$$\|\eta_{ij1}\|_{Q_{h\tau}}\le Ch\|a_{ij}\|_{W_2^2(\Omega)}\|u\|_{W_2^{3,3/2}(Q)}\,.$$

Analogous estimates hold true also for the other terms η_{ijk} and for term φ. In such a way we obtain the estimates:

$$\|\eta_{ij}\|_{Q_{h\tau}}\le Ch\|a_{ij}\|_{W_2^2(\Omega)}\|u\|_{W_2^{3,3/2}(Q)}\,,\quad\text{and} \tag{11}$$
$$\|\varphi\|_{Q_{h\tau}}\le Ch\|u\|_{W_2^{3,3/2}(Q)}\,. \tag{12}$$

From (6), (11) and (12) we obtain estimate (2) for $s=3$, $r=2$.

Let us derive estimate (2) for $s=4$, $r=2$.

From (10), using the representation

$$T_t^-D_iD_ju(\xi_1,\xi_2,t)-T_t^-D_iD_ju(\sigma_1,\sigma_2,t)=$$
$$=\int_{\sigma_1}^{\xi_1}T_t^-D_1D_iD_ju(\rho_1,\sigma_2,t)d\rho_1\;+\int_{\sigma_2}^{\xi_2}T_t^-D_2D_iD_ju(\xi_1,\rho_2,t)d\rho_2\,,$$

and Cauchy-Schwarz's and Hölder's inequality we obtain

$$|\eta_{ij1}(\cdot,t)|\le Ch\|a_{ij}\|_{W_p^1(e)}\|T_t^-u(\cdot,t)\|_{W^3_{\frac{2p}{p-2}}(e)}\,,\quad p>2\,.$$

Summing over the meshes ω and θ_τ^+, using the imbeddings $W_2^3(\Omega)\subset W_p^1(\Omega)$ and $W_2^4(\Omega)\subset W^3_{2p/(p-2)}(\Omega)$, we simply obtain

$$\|\eta_{ij1}\|_{Q_{h\tau}}\le Ch^2\|a_{ij}\|_{W_2^3(\Omega)}\|u\|_{W_2^{4,2}(Q)}\,.$$

Analogous estimates hold true also for the other terms η_{ijk} and for term φ. In such a way we obtain the estimates:

$$\|\eta_{ij}\|_{Q_{h\tau}}\le Ch^2\|a_{ij}\|_{W_2^3(\Omega)}\|u\|_{W_2^{4,2}(Q)}\,,\quad\text{and} \tag{13}$$
$$\|\varphi\|_{Q_{h\tau}}\le Ch^2\|u\|_{W_2^{4,2}(Q)}\,. \tag{14}$$

From (6), (13) and (14) we obtain estimate (2) for $s=4$, $r=2$.

Let us define the operators A_{ij} and B as follows:

$$\eta_{ij}=A_{ij}(a_{ij},u)\quad\text{and}\quad\varphi=B(u)\,.$$

The operator A_{ij} is, obviously, bilinear. From (8), (11) and (13) it follows that it is a bounded bilinear operator from $W_2^{1+\delta}(\Omega)\times W_2^{2+\varepsilon,1+\varepsilon/2}(Q)$ to $L_2(Q_{h\tau})$, from $W_2^2(\Omega)\times W_2^{3,3/2}(Q)$ to $L_2(Q_{h\tau})$ and from $W_2^3(\Omega)\times W_2^{4,2}(Q)$ to $L_2(Q_{h\tau})$ with the norm:

$$\|A_{ij}\|_{W_2^{1+\delta}(\Omega)\times W_2^{2+\varepsilon,1+\varepsilon/2}(Q)\to L_2(Q_{h\tau})}\le C\,, \tag{15}$$

$$\|A_{ij}\|_{W_2^{2}(\Omega)\times W_2^{3,3/2}(Q)\to L_2(Q_{h\tau})}\le Ch\,. \tag{16}$$

$$\|A_{ij}\|_{W_2^{3}(\Omega)\times W_2^{4,2}(Q)\to L_2(Q_{h\tau})}\le Ch^2\,. \tag{17}$$

Applying Lemma 1, from (16) and (17) it follows that A_{ij} is a bounded bilinear operator from

$$\big(W_2^3(\Omega),W_2^2(\Omega)\big)_{\theta,2}\times\big(W_2^{4,2}(Q),W_2^{3,3/2}(Q)\big)_{\theta,2}=W_2^{3-\theta}(\Omega)\times W_2^{4-\theta,2-\theta/2}(Q)$$

to

$$\big(L_2(Q_{h\tau}),L_2(Q_{h\tau})\big)_{\theta,\infty}=L_2(Q_{h\tau})\,,$$

and

$$\|A_{ij}\|_{W_2^{3-\theta}(\Omega)\times W_2^{4-\theta,2-\theta/2}(Q)\to L_2(Q_{h\tau})}\le Ch^{2-\theta}\,,\quad 0<\theta<1\,.$$

Finally, we obtain the estimate:

$$\|\eta_{ij}\|_{Q_{h\tau}}\le Ch^{2-\theta}\|a_{ij}\|_{W_2^{3-\theta}(\Omega)}\|u\|_{W_2^{4-\theta,2-\theta/2}(Q)}\,,\quad 0<\theta<1\,.$$

Setting $4-\theta=s$, we obtain the estimate:

$$\|\eta_{ij}\|_{Q_{h\tau}}\le Ch^{s-2}\|a_{ij}\|_{W_2^{s-1}(\Omega)}\|u\|_{W_2^{s,s/2}(Q)}\,,\quad 3<s<4\,. \tag{18}$$

Similarly, from (15) and (16), by interpolation, we obtain the estimate:

$$\|\eta_{ij}\|_{Q_{h\tau}}\le Ch^{s-2}\|a_{ij}\|_{W_2^{s-1+\delta(3-s)}(\Omega)}\|u\|_{W_2^{s+\varepsilon(3-s),(s+\varepsilon(3-s))/2}(Q)}\,,\quad 2<s<3\,. \tag{19}$$

Analogously, we obtain the estimate of term φ:

$$\|\varphi\|_{Q_{h\tau}}\le Ch^{s-2}\|u\|_{W_2^{s,s/2}(Q)}\,,\quad 3<s<4\,, \tag{20}$$

$$\|\varphi\|_{Q_{h\tau}}\le Ch^{s-2}\|u\|_{W_2^{s+\varepsilon(3-s),(s+\varepsilon(3-s))/2}(Q)}\,,\quad 2<s<3. \tag{21}$$

Finally, from (8)–(14), (18)–(21) and (6) we obtain the main result of this paper:

Theorem. *Finite-difference scheme (4) converges in the norm of the space* $W_2^{2,1}(Q_{h\tau})$ *and, with condition* $k_1h^2\le\tau\le k_2h^2$*, the following estimate holds true:*

$$\|u-v\|_{W_2^{2,1}(Q_{h\tau})}\le Ch^{s-2}\big(\max_{i,j}\|a_{ij}\|_{W_2^{s-1+\delta(3-s)}(\Omega)}+1\big)\|u\|_{W_2^{s+\varepsilon(3-s),(s+\varepsilon(3-s))/2}(Q)}\,,\quad 2\le s\le 3\,,$$

$$\|u-v\|_{W_2^{2,1}(Q_{h\tau})}\le Ch^{s-2}\big(\max_{i,j}\|a_{ij}\|_{W_2^{s-1}(\Omega)}+1\big)\|u\|_{W_2^{s,s/2}(Q)}\,,\ 3\le s\le 4\,.$$

The second estimate is consistent with the smoothness of data, while the first estimate is "almost" consistent with the smoothness of data.

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University of Kragujevac, Faculty of Science, Radoja Domanovića 12, 34000 Kragujevac, Yugoslavia

University of Belgrade, Faculty of Mathematics, Studentski trg 16, 11000 Belgrade, Yugoslavia