

LONG TIME STABILITY OF A CLASSICAL EFFICIENT SCHEME FOR TWO-DIMENSIONAL NAVIER–STOKES EQUATIONS*

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Abstract. This paper considers the long-time stability property of a popular semi-implicit scheme for the two-dimensional incompressible Navier–Stokes equations in a periodic box that treats the viscous term implicitly and the nonlinear advection term explicitly. We consider both the semidiscrete (discrete in time but continuous in space) and fully discrete schemes with either Fourier Galerkin spectral or Fourier pseudospectral (collocation) methods. We prove that in all cases, the scheme is long time stable provided that the timestep is sufficiently small. The long time stability in the L^2 and H^1 norms further leads to the convergence of the global attractors and invariant measures of the scheme to those of the Navier–Stokes equations at vanishing timestep.

Key words. two-dimensional Navier–Stokes equations, semi-implicit schemes, global attractor, invariant measures, spectral, collocation

AMS subject classifications. 65M12, 65M70, 76D06, 37L40

DOI. 10.1137/110834901

1. Introduction. The celebrated two-dimensional (2-D) Navier–Stokes system (NSE) for homogeneous incompressible Newtonian fluids in the vorticity–stream function formulation takes the form

$$(1.1) \quad \begin{aligned} \frac{\partial \omega}{\partial t} + \nabla^\perp \psi \cdot \nabla \omega - \nu \Delta \omega &= f, \\ -\Delta \psi &= \omega, \end{aligned}$$

where ω denotes the vorticity, ψ is the streamfunction $\nabla^\perp = (\partial_y, -\partial_x)$, and f represents (given) external forcing. For simplicity we will assume periodic boundary conditions, i.e., the domain is a 2-D torus \mathbb{T}^2 , and that all functions have mean zero over the torus.

It is well known that 2-D incompressible flows can be extremely complicated with possible chaos and turbulent behavior [6, 11, 13, 25, 27, 35]. Although some of the features of this turbulent or chaotic behavior may be deduced via analytic means, it is widely believed that numerical methods are indispensable for obtaining a better understanding of these complicated phenomena. For analytic forcing, it is known that the solution is analytic in space (in fact, Gevrey class regular [12]), and hence a spectral approach is the obvious choice for spatial discretization. As for time

*Received by the editors May 23, 2011; accepted for publication (in revised form) November 8, 2011; published electronically January 26, 2012.

<http://www.siam.org/journals/sinum/50-1/83490.html>

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discretization, one of the popular schemes [1, 3, 28] is the following semi-implicit algorithm, which treats the viscous term implicitly and the nonlinear advection term explicitly:

$$(1.2) \quad \frac{\omega^{n+1} - \omega^n}{k} + \nabla^\perp \psi^n \cdot \nabla \omega^n - \nu \Delta \omega^{n+1} = f^n.$$

Here k is the timestep and ω^n, ω^{n+1} are the approximations of the vorticity at the discrete times $nk, (n+1)k$, respectively. The convergence of this scheme on any fixed time interval is standard and well-known [16, 17, 18, 19, 20, 32]. There are many off-the-shelf efficient solvers for (1.2), since it essentially reduces to a Poisson solver at each timestep.

It is also well-known that the NSE (1.1) is long time enstrophy stable in the sense that the enstrophy $(\frac{1}{2}\|\omega\|_{L^2}^2)$ is bounded uniformly in time, and it possesses a global attractor \mathcal{A} and invariant measures [6, 11, 35]. In fact, it is the long time dynamics characterized by the global attractor and invariant measure that are central to the understanding of turbulence. Therefore a natural question is whether numerical schemes such as (1.2) can capture the long time dynamics of the NSE (1.1) in the sense of convergence of global attractors and invariant measures. At least, we would require that the scheme inherit the long time stability of the NSE.

There is a long list of works on time discretization of the NSE and related dissipative systems that preserve the dissipativity in various forms [5, 9, 10, 21, 22, 29, 30, 31, 36, 37]. It has also been discovered recently that if the dissipativity of a dissipative system is preserved appropriately, then the numerical scheme would be able to capture the long time statistical property of the underlying dissipative system asymptotically, in the sense that the invariant measures of the scheme would converge to those of the continuous-in-time system [39]. The main purpose of this article is to show that the classical scheme (1.2) is long time stable in L^2 and H^1 and that the global attractor, as well as the invariant measures of the scheme, converge to those of the NSE at vanishing timestep.

2. Long time behavior of the semidiscrete scheme. We first recall the well-known periodic Sobolev spaces on $\Omega = (0, 2\pi) \times (0, 2\pi)$ with average zero:

$$(2.1) \quad \dot{H}_{per}^m(\Omega) := \left\{ \phi \in H_{loc}^m(\mathbf{R}^2) \mid \int_{\Omega} \phi = 0 \text{ and } \phi \text{ is } 2\pi\text{-periodic in each direction} \right\}.$$

\dot{H}_{per}^{-m} is defined as the dual space of \dot{H}_{per}^m with the duality induced by the L^2 inner product. The adoption of \dot{H}_{per}^m is well-known [6, 34] since this space is invariant under the Navier–Stokes dynamics (1.1), provided that the initial data and the forcing term belong to the same space. We also define $\|\cdot\|_{H^s} := \|\cdot\|_{H^s(\Omega)}$ and $\dot{L}^2 := \dot{H}_{per}^0$ with the norm $\|\cdot\|_2 = \|\cdot\|_{L^2}$.

2.1. Long time stability of the scheme. We first prove that the scheme (1.2) is stable for all time.

LEMMA 2.1. *The scheme (1.2) forms a dynamical system on \dot{L}^2 .*

Proof. It is easy to see that for $\omega^n \in \dot{L}^2$, we have $\psi^n \in \dot{H}_{per}^2$. Hence $\nabla^\perp \psi^n \cdot \nabla \omega^n \in \dot{H}_{per}^{-1-\alpha}$ for all $\alpha \in (0, 1)$. Therefore, the classical scheme (1.2), which can be viewed as a Poisson type problem $\omega^{n+1}/k - \nu \Delta \omega^{n+1} = f^n - \nabla^\perp \psi^n \cdot \nabla \omega^n + \omega^n/k \in \dot{H}_{per}^{-1-\alpha}$, possesses a unique solution in \dot{L}^2 (in fact in $\dot{H}_{per}^{1-\alpha}$) and the solution depends continuously on the data. Therefore it defines a (discrete) semigroup on \dot{L}^2 .

Using the Wente estimate (A.1), we have $\nabla^\perp \psi^n \cdot \nabla \omega^n \in \dot{H}^{-1}$, which allows us to take $\alpha = 0$ in the above. \square

Now we derive the long time stability of the scheme (1.2) both in L^2 and in H^1 . Our proof relies on a Wente type estimate on the nonlinear term (see Appendix A, which may be of independent interest).

We first show that the scheme (1.2) is uniformly bounded in L^2 , provided that the timestep is sufficiently small. To this end, we take the scalar product of (1.2) with $2k\omega^{n+1}$ and, using the relation

$$(2.2) \quad 2(\varphi - \psi, \varphi)_{L^2} = \|\varphi\|_2^2 - \|\psi\|_2^2 + \|\varphi - \psi\|_2^2,$$

where $\|\cdot\|_2$ denotes the L^2 norm, we obtain

$$(2.3) \quad \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \|\omega^{n+1} - \omega^n\|_2^2 \\ + 2\nu k \|\omega^{n+1}\|_{H^1}^2 + 2k b(\psi^n, \omega^n, \omega^{n+1}) = 2k (f^n, \omega^{n+1})_{L^2},$$

where

$$(2.4) \quad b(\psi, \omega, \tilde{\omega}) := (\nabla^\perp \psi \cdot \nabla \omega, \tilde{\omega})_{L^2} = -b(\psi, \tilde{\omega}, \omega),$$

the last equality obtaining upon integration by parts. Using the Cauchy–Schwarz and the Poincaré inequalities, we majorize the right-hand side of (2.3) by

$$(2.5) \quad 2k \|f^n\|_2 \|\omega^{n+1}\|_2 \leq 2c_p k \|f^n\|_2 \|\omega^{n+1}\|_{H^1} \leq \nu k \|\omega^{n+1}\|_{H^1}^2 + \frac{c_p^2}{\nu} k \|f^n\|_2^2.$$

Using the Wente type estimate (A.2), we bound the nonlinear term as

$$(2.6) \quad 2k b(\psi^n, \omega^n, \omega^{n+1}) = 2k b(\psi^n, \omega^{n+1}, \omega^{n+1} - \omega^n) \\ \leq 2c_w k \|\nabla^\perp \psi^n\|_{H^1} \|\omega^{n+1}\|_{H^1} \|\omega^n - \omega^{n+1}\|_2 \\ \leq \frac{1}{2} \|\omega^{n+1} - \omega^n\|_2^2 + 2c_w^2 k^2 \|\nabla^\perp \psi^n\|_{H^1}^2 \|\omega^{n+1}\|_{H^1}^2 \\ \leq \frac{1}{2} \|\omega^{n+1} - \omega^n\|_2^2 + 2c_w^2 k^2 \|\omega^n\|_2^2 \|\omega^{n+1}\|_{H^1}^2.$$

Relations (2.3)–(2.6) imply

$$(2.7) \quad \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \frac{1}{2} \|\omega^{n+1} - \omega^n\|_2^2 + (\nu - 2c_w^2 k \|\omega^n\|_2^2) k \|\omega^{n+1}\|_{H^1}^2 \\ \leq \frac{c_p^2}{\nu} k \|f^n\|_2^2.$$

Here and in what follows, C and c denote generic constants whose value may not be the same each time they appear. Numbered constants, e.g., c_{42} , have fixed values; c_p is the Poincaré constant, $\|w\|_2 \leq c_p \|w\|_{H^1}$, and c_w is the constant from Wente’s inequalities (A.1)–(A.3).

We are now able to prove the following.

LEMMA 2.2. *Let $\omega_0 \in \dot{L}^2$ and let ω^n be the solution of the numerical scheme (1.2). Also, let $f \in L^\infty(\mathbf{R}_+; \dot{L}^2)$ and set $\|f\|_\infty := \|f\|_{L^\infty(\mathbf{R}_+; L^2)}$. Then there exists $M_0 = M_0(\|\omega_0\|_2, \nu, \|f\|_\infty)$ such that if*

$$(2.8) \quad k \leq \frac{\nu}{4c_w^2 M_0^2},$$

then

$$(2.9) \quad \|\omega^n\|_2^2 \leq \left(1 + \frac{\nu k}{2c_p^2}\right)^{-n} \|\omega_0\|_2^2 + \frac{2c_p^4}{\nu^2} \|f\|_\infty^2 \left[1 - \left(1 + \frac{\nu k}{2c_p^2}\right)^{-n}\right] \quad \forall n \geq 0$$

and

$$(2.10) \quad \frac{\nu}{2} k \sum_{n=i}^m \|\omega^n\|_{H^1}^2 \leq \|\omega^{i-1}\|_2^2 + \frac{c_p^2}{\nu} \|f\|_\infty^2 (m-i+1)k \quad \forall i = 1, \dots, m.$$

We note that (2.9) implies

$$(2.11) \quad \|\omega^n\|_2^2 \leq M_0^2(\|\omega_0\|_2, \nu, \|f\|_\infty) := \|\omega_0\|_2^2 + \frac{2c_p^4}{\nu^2} \|f\|_\infty^2 \quad \text{for } n = 0, \dots.$$

Proof. We will first prove (2.9) by induction on n . It is clear that (2.9) holds for $n = 0$. Assuming that (2.9) holds for $n = 0, \dots, m$, we then have (2.11) for $n = 0, \dots, m$. Then (2.7) and (2.8) yield

$$(2.12) \quad \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \frac{1}{2} \|\omega^{n+1} - \omega^n\|_2^2 + \frac{\nu}{2} k \|\omega^{n+1}\|_{H^1}^2 \leq \frac{c_p^2}{\nu} k \|f^n\|_2^2$$

for all $n = 0, \dots, m$. Using again the Poincaré inequality, the above inequality implies

$$(2.13) \quad \|\omega^{n+1}\|_2^2 \leq \frac{1}{\alpha} \|\omega^n\|_2^2 + \frac{c_p^2}{\alpha \nu} k \|f^n\|_2^2,$$

where

$$(2.14) \quad \alpha = 1 + \frac{\nu}{2c_p^2} k.$$

Using recursively (2.13), we find

$$(2.15) \quad \begin{aligned} \|\omega^{m+1}\|_2^2 &\leq \frac{1}{\alpha^{m+1}} \|\omega^0\|_2^2 + \frac{c_p^2 k}{\nu} \sum_{i=1}^{m+1} \frac{1}{\alpha^i} \|f^{m+1-i}\|_2^2 \\ &\leq \left(1 + \frac{\nu k}{2c_p^2}\right)^{-m-1} \|\omega_0\|_2^2 + \frac{2c_p^4}{\nu^2} \|f\|_\infty^2 \left[1 - \left(1 + \frac{\nu k}{2c_p^2}\right)^{-m-1}\right], \end{aligned}$$

and thus (2.9) holds for $n = m + 1$. We therefore have that (2.9) holds for all $n \geq 0$, as does (2.11).

Now summing inequality (2.12) with n from i to m and dropping some positive terms, we find

$$(2.16) \quad \begin{aligned} \frac{\nu}{2} k \sum_{n=i}^m \|\omega^{n+1}\|_{H^1}^2 &\leq \|\omega^i\|_2^2 + \frac{c_p^2}{\nu} k \sum_{n=i}^m \|f^n\|_2^2 \\ &\leq \|\omega^i\|_2^2 + \frac{c_p^2}{\nu} \|f\|_\infty^2 (m-i+1)k, \end{aligned}$$

which is exactly (2.10). This completes the proof of Lemma 2.2. \square

COROLLARY 1. *If*

$$(2.17) \quad 0 < k \leq \min \left\{ \frac{\nu}{4c_w^2 M_0^2}, \frac{2c_p^2}{\nu} \right\} =: k_0,$$

then

$$(2.18) \quad \|\omega^n\|_2^2 \leq 2\rho_0^2 \quad \forall nk \geq T_0(\|\omega_0\|_2, \|f\|_\infty) := \frac{8c_p^2}{\nu} \ln \left(\frac{\|\omega_0\|_2}{\rho_0} \right),$$

where $\rho_0 := (\sqrt{2}c_p^2/\nu)\|f\|_\infty$.

Proof. From the bound (2.9) on $\|\omega^n\|_2^2$, we infer that

$$\|\omega^n\|_2^2 \leq \left(1 + \frac{\nu k}{2c_p^2} \right)^{-n} \|\omega_0\|_2^2 + \rho_0^2,$$

and using assumption (2.17) on k and the fact that $1 + x \geq \exp(x/2)$ if $x \in (0, 1)$, we obtain

$$\|\omega^n\|_2^2 \leq \exp \left(-nk \frac{\nu}{4c_p^2} \right) \|\omega_0\|_2^2 + \rho_0^2.$$

For $nk \geq T_0$, the last inequality implies the conclusion (2.18) of the corollary. \square

Now we show that the H^1 norm is also bounded uniformly in time under the same kind of constraint as for the L^2 estimate. To this end, we first prove in Lemma 2.3 that with H^1 initial data, ω^n is bounded for $n \leq N$ for some N . We then show in Lemma 2.5, with the aid of a version of the discrete uniform Gronwall lemma, that with L^2 initial data, ω^n is bounded for all $n \geq N$.

LEMMA 2.3. *Let $\omega_0 \in \dot{H}^1$ and let ω^n be the solution of the numerical scheme (1.2). Also, let $k \leq k_0$, with k_0 as in Corollary 1, and let $r \geq 8c_p^2/\nu$ be arbitrarily fixed. Then for $n = 1, \dots, N_0 + N_r - 1$,*

$$(2.19) \quad \|\omega^n\|_{H^1}^2 \leq 4^{(2c_w^2/\nu)M_0^2(T_0+r)} \left(\|\omega_0\|_{H^1}^2 + \frac{1}{c_w^2 M_0^2} \|f\|_\infty^2 \right),$$

where $N_0 = \lfloor T_0/k \rfloor$ with $N_r = \lfloor r/k \rfloor$ and T_0 as in Corollary 1.

Proof. The proof relies on induction on n .

Taking the scalar product of (1.2) with $-2k \Delta \omega^{n+1}$, we obtain

$$(2.20) \quad \begin{aligned} \|\omega^{n+1}\|_{H^1}^2 - \|\omega^n\|_{H^1}^2 + \|\omega^{n+1} - \omega^n\|_{H^1}^2 + 2\nu k \|\Delta \omega^{n+1}\|_2^2 \\ - 2k b(\psi^n, \omega^n, \Delta \omega^{n+1}) = -2k(f^n, \Delta \omega^{n+1})_{L^2}. \end{aligned}$$

We bound the right-hand side of (2.20) using the Cauchy–Schwarz inequality,

$$(2.21) \quad -2k(f^n, \Delta \omega^{n+1})_{L^2} \leq 2k\|f^n\|_2 \|\Delta \omega^{n+1}\|_2 \leq \frac{\nu k}{2} \|\Delta \omega^{n+1}\|_2^2 + \frac{2k}{\nu} \|f^n\|_2^2.$$

Using the Wente type estimate (A.2), we bound the nonlinear term as

$$\begin{aligned}
(2.22) \quad 2k b(\psi^n, \omega^n, \Delta\omega^{n+1}) &= 2k b(\psi^n, \omega^n - \omega^{n+1}, \Delta\omega^{n+1}) \\
&\quad + 2k b(\psi^n, \omega^{n+1}, \Delta\omega^{n+1}) \\
&\leq 2c_w k \|\nabla^\perp \psi^n\|_{H^1} \|\omega^{n+1} - \omega^n\|_{H^1} \|\Delta\omega^{n+1}\|_2 \\
&\quad + 2c_w k \|\nabla^\perp \psi^n\|_{H^1} \|\omega^{n+1}\|_{H^1} \|\Delta\omega^{n+1}\|_2 \\
&\leq \frac{1}{2} \|\omega^{n+1} - \omega^n\|_{H^1}^2 + 2c_w^2 k^2 \|\nabla^\perp \psi^n\|_{H^1}^2 \|\Delta\omega^{n+1}\|_2^2 \\
&\quad + \frac{\nu}{2} k \|\Delta\omega^{n+1}\|_2^2 + \frac{2c_w^2}{\nu} k \|\nabla^\perp \psi^n\|_{H^1}^2 \|\omega^{n+1}\|_{H^1}^2 \\
&\leq \frac{1}{2} \|\omega^{n+1} - \omega^n\|_{H^1}^2 + 2c_w^2 k^2 \|\omega^n\|_2^2 \|\Delta\omega^{n+1}\|_2^2 \\
&\quad + \frac{\nu}{2} k \|\Delta\omega^{n+1}\|_2^2 + \frac{2c_w^2}{\nu} k \|\omega^n\|_2^2 \|\omega^{n+1}\|_{H^1}^2.
\end{aligned}$$

Relations (2.20)–(2.22) imply

$$\begin{aligned}
(2.23) \quad \left(1 - \frac{2c_w^2}{\nu} M_0^2 k\right) \|\omega^{n+1}\|_{H^1}^2 - \|\omega^n\|_{H^1}^2 + \frac{1}{2} \|\omega^{n+1} - \omega^n\|_{H^1}^2 \\
+ (\nu - 2c_w^2 k M_0^2) k \|\Delta\omega^{n+1}\|_2^2 \leq \frac{2k}{\nu} \|f^n\|_2^2,
\end{aligned}$$

from which we find

$$(2.24) \quad \|\omega^{n+1}\|_{H^1}^2 \leq \frac{1}{\alpha} \|\omega^n\|_{H^1}^2 + \frac{2k}{\alpha\nu} \|f\|_\infty^2,$$

where

$$(2.25) \quad \alpha = 1 - \frac{2c_w^2}{\nu} k M_0^2 > 0.$$

Using recursively (2.24), we find

$$\begin{aligned}
(2.26) \quad \|\omega^{n+1}\|_{H^1}^2 &\leq \frac{1}{\alpha^{n+1}} \|\omega_0\|_{H^1}^2 + \frac{2}{\nu} k \|f\|_\infty^2 \sum_{i=1}^{n+1} \frac{1}{\alpha^i} \\
&\leq \left(1 - \frac{2c_w^2}{\nu} k M_0^2\right)^{-1-n} \left[\|\omega_0\|_{H^1}^2 + \frac{1}{c_w^2 M_0^2} \|f\|_\infty^2 \right].
\end{aligned}$$

Since $2c_w^2 M_0^2 k / \nu \leq 1/2$ by hypothesis (2.17) and

$$1 - x \geq 4^{-x} \text{ if } x \in (0, 1/2),$$

relation (2.26) gives conclusion (2.19) of Lemma 2.3. Thus, the lemma is proved. \square

In order to obtain a uniform bound valid for $n \geq N_0 + N_r$, we need the following discrete uniform Gronwall lemma, which has been proved in [36] and which we repeat here for convenience.

LEMMA 2.4. *We are given $k > 0$, positive integers n_0, n_1 , and positive sequences ξ_n, η_n, ζ_n such that*

$$(2.27) \quad k \eta_{n+1} < \frac{1}{2} \quad \forall n \geq n_0,$$

$$(2.28) \quad (1 - k \eta_{n+1}) \xi_{n+1} \leq \xi_n + k \zeta_{n+1} \quad \forall n \geq n_0.$$

Assume also that

$$(2.29) \quad k \sum_{n=n_2}^{n_2+n_1+1} \eta_n \leq A_\eta, \quad k \sum_{n=n_2}^{n_2+n_1+1} \zeta_n \leq A_\zeta, \quad \text{and} \quad k \sum_{n=n_2}^{n_2+n_1+1} \xi_n \leq A_\xi$$

for all $n_2 \geq n_0$. We then have

$$(2.30) \quad \xi_{n+1} \leq \left(\frac{A_\xi}{kn_1} + A_\zeta \right) e^{4A_n} \quad \forall n > n_0 + n_1.$$

Proof. Let m_1 and m_2 be such that $n_0 < m_1 \leq m_2 \leq m_1 + n_1$. Using recursively (2.28), we derive

$$(2.31) \quad \xi_{m_1+n_1+1} \leq \prod_{n=m_2}^{m_1+n_1+1} \frac{1}{1-k\eta_n} \xi_{m_2-1} + k \sum_{n=m_2}^{m_1+n_1+1} \zeta_n \prod_{j=n}^{m_1+n_1+1} \frac{1}{1-k\eta_j}.$$

Using the fact that $1-x \geq e^{-4x}$ for all $x \in (0, 1/2)$, and recalling assumptions (2.27) and (2.29), we obtain

$$\xi_{m_1+n_1+1} \leq (\xi_{m_2-1} + A_\zeta) e^{4A_n}.$$

Multiplying this inequality by k , summing m_2 from m_1 to $m_1 + n_1$, and using the third assumption (2.29) gives conclusion (2.30) of the lemma. \square

We are now able to derive a uniform bound for $\|\omega^n\|_{H^1}$ valid for sufficiently large n . More precisely, we have the following.

LEMMA 2.5. *Let $\omega_0 \in \dot{L}^2$ and let ω^n be the solution of the numerical scheme (1.2). Also, let $k \leq k_0$, with k_0 that in Corollary 1. Then there exist constants $M_1 = M_1(\nu, \|f\|_\infty)$ and $N = N(\|\omega_0\|_2, \nu, \|f\|_\infty)$ such that*

$$(2.32) \quad \|\omega^n\|_{H^1} \leq M_1 \quad \forall n \geq N.$$

Proof. Let k be as in the hypothesis, T_0 as in Corollary 1, and r as in Lemma 2.3 and set $N_0 := \lfloor T_0/k \rfloor$. We will apply Lemma 2.4 to (2.23) with $\xi_n = \|\omega^n\|_{H^1}^2$, $\eta_n = 2c_w^2 M_0^2/\nu$, $\zeta_n = 2\|f\|_\infty^2/\nu$, $n_0 = N_0 + 2$, $n_1 = N_r - 2$. For $n_2 \geq n_0$, we compute (taking into account that by (2.18) $\|\omega^n\|_2^2 \leq 2\rho_0^2$ for $n \geq N_0$)

$$(2.33) \quad k \sum_{n=n_2}^{n_2+n_1+1} \eta_n = k \sum_{n=n_2}^{n_2+n_1+1} \frac{2c_w^2 M_0^2}{\nu} \leq \frac{4c_w^2}{\nu} \rho_0^2 r =: A_\eta,$$

$$(2.34) \quad k \sum_{n=n_2}^{n_2+n_1+1} \zeta_n = k \sum_{n=n_2}^{n_2+n_1+1} \frac{2}{\nu} \|f\|_\infty^2 \leq \frac{2}{\nu} \|f\|_\infty^2 r =: A_\zeta,$$

$$k \sum_{n=n_2}^{n_2+n_1+1} \xi_n = k \sum_{n=n_2}^{n_2+n_1+1} \|\omega^n\|_{H^1}^2 \quad [\text{by (2.10)}]$$

$$\leq \frac{2}{\nu} \left(\|\omega^{n_2-1}\|_2^2 + \frac{c_p^2}{\nu} \|f\|_\infty^2 (n_1 + 2)k \right) \quad [\text{by (2.18)}]$$

$$(2.35) \quad \leq \frac{2}{\nu} \left[2\rho_0^2 + \frac{c_p^2}{\nu} \|f\|_\infty^2 r \right] =: A_\xi.$$

By (2.30), we obtain

$$(2.36) \quad \|\omega^n\|_{H^1}^2 \leq \left[\frac{4}{\nu} \left(\frac{2\rho_0^2}{r} + \frac{1}{\nu\lambda_1} \|f\|_\infty^2 \right) + \frac{2}{\nu} \|f\|_\infty^2 r \right] \exp \left(\frac{16c_w^2}{\nu} \rho_0^2 r \right)$$

$$(2.37) \quad =: M_1^2(\nu, \|f\|_\infty) \quad \forall n \geq N_0 + N_r.$$

Taking $N = N_0 + N_r$, we obtain the conclusion (2.32) of Lemma 2.5. \square

We summarize the above results in the following.

THEOREM 2.6. *The classical scheme (1.2) defines a discrete dynamical system on \dot{L}^2 that is long time stable in both L^2 and H^1 norms. More precisely, for any $\omega_0 \in \dot{L}^2$, there exist constants $k_0 = k_0(\|\omega_0\|_2, \nu, \|f\|_\infty)$, $M_0 = M_0(\|\omega_0\|_2, \nu, \|f\|_\infty)$, $M_1 = M_1(\nu, \|f\|_\infty)$, and $N = N(\|\omega_0\|_2, \nu, \|f\|_\infty)$ such that*

$$(2.38) \quad \|\omega^n\|_2 \leq M_0 \quad \forall n \geq 0 \forall k \in (0, k_0),$$

$$(2.39) \quad \|\omega^n\|_{H^1} \leq M_1 \quad \forall n \geq N \forall k \in (0, k_0).$$

2.2. Convergence of long time statistics. In this section, we assume that the forcing f is time independent. It is easy to see that the scheme (1.2), when restricted to the invariant ball $B(0, \rho_0)$ and with small enough timestep specified in the previous section, possesses a global attractor \mathcal{A}_k . Here we show that the long time statistical properties as well as \mathcal{A}_k of the scheme (1.2) converge to the long time statistical properties and the attractor \mathcal{A} of the NSE (1.1) at vanishing timestep size. This is a straightforward application of the abstract convergence result (Proposition 2) in Appendix B, which itself is a slight modification of the results presented in [39].

THEOREM 2.7. *Let $\partial_t f = 0$. The global attractor and the long time statistical properties of the classical scheme (1.2), defined as a dynamical system on $B(0, \rho_0)$, converge to those of the NSE (1.1) at vanishing timestep.*

Proof. We use the abstract convergence result Proposition. 2, taking $X = B(0, \rho_0)$, i.e., a ball in \dot{L}^2 centered at the origin with radius ρ_0 . (The size of the ball needs to be adjusted depending on the absorbing property of the scheme.) Such a ball is appropriate for long time behavior since it is absorbing for the 2-D NSE [6, 35].

The uniform continuity (H5) of the NSE (1.1) is a classical result [6, 34]. The uniform dissipativity (H3) of the scheme (1.2) for small enough timestep with the choice of the phase space X follows from Theorem 2.6. The uniform convergence on finite time interval (H4) is proved in Lemma 2.8. \square

LEMMA 2.8. *Let ω be the solution of the continuous system (1.1) with $\omega(0) = \omega_0 \in \mathcal{A}$ and ω^n that of (1.2) with $\omega^0 = \omega_0$. Assume that f is sufficiently smooth so that*

$$(2.40) \quad M_V := \sup_{\omega \in \mathcal{A}} (\|\partial_{tt}\omega\|_{H^{-1}}^2 + \|\omega\|_{L^2}^2 \|\partial_t\omega\|_{L^2}^2) < \infty$$

and that Theorem 2.6 holds. Then for $k < k_0$ one has

$$(2.41) \quad \|\omega^n - \omega(nk)\|_2^2 \leq k C(M_0, M_V; \nu)$$

for all $nk \in [0, 1]$.

Proof. We follow the approach in [26, section 17] and take $\partial_t f = 0$. For notational convenience, we write $t_n := nk$ and $\omega_n := \omega(nk)$. Using the identity

$$(2.42) \quad \int_{nk}^{(n+1)k} (t - nk) \partial_{tt}\omega(t) dt = k \partial_t\omega|_{(n+1)k} - \omega_{n+1} + \omega_n,$$

we have

$$(2.43) \quad \frac{\omega_{n+1} - \omega_n}{k} + \nabla^\perp \psi_n \cdot \nabla \omega_n - \nu \Delta \omega_{n+1} = f + R_{n+1}.$$

Here $-\Delta \psi_n := \omega_n$ and the local truncation error is

$$(2.44) \quad -R_{n+1} := \nabla^\perp \delta \psi_{n+1} \cdot \nabla \omega_n - \nabla^\perp \psi_{n+1} \cdot \nabla \delta \omega_{n+1} + \frac{1}{k} \int_{nk}^{(n+1)k} (t - nk) \partial_{tt} \omega(t) dt$$

with

$$(2.45) \quad \delta \omega_{n+1} := \omega_{n+1} - \omega_n = \int_{nk}^{(n+1)k} \partial_t \omega(t) dt \quad \text{and} \quad -\Delta \delta \psi_{n+1} := \delta \omega_{n+1}.$$

We now consider the error $e^n := \omega_n - \omega^n$, which satisfies

$$(2.46) \quad \begin{aligned} \frac{e^{n+1} - e^n}{k} - \nu \Delta e^{n+1} &= \nabla^\perp \psi^n \cdot \nabla \omega^n - \nabla^\perp \psi_n \cdot \nabla \omega_n + R_{n+1} \\ &= -\nabla^\perp \psi_n \cdot \nabla e^n - \nabla^\perp \phi^n \cdot \nabla \omega^n + R_{n+1} \end{aligned}$$

with $e^0 = 0$ and $-\Delta \phi^n := e^n$. Multiplying by $2k e^{n+1}$, we find

$$(2.47) \quad \begin{aligned} \|e^{n+1}\|_2^2 - \|e^n\|_2^2 + \|e^{n+1} - e^n\|_2^2 + 2\nu k \|e^{n+1}\|_{H^1}^2 \\ + 2k b(\psi_n, e^{n+1}, e^{n+1} - e^n) + 2k b(\phi^n, \omega^n, e^{n+1}) \\ = 2k (R_{n+1}, e^{n+1}). \end{aligned}$$

Bounding the nonlinear terms as

$$(2.48) \quad \begin{aligned} 2k (\nabla^\perp \psi_n \cdot \nabla e^{n+1}, e^{n+1} - e^n) &\leq \|e^{n+1} - e^n\|_2^2 + k^2 \|\nabla^\perp \psi_n \cdot \nabla e^{n+1}\|_2^2 \\ &\leq \|e^{n+1} - e^n\|_2^2 + c_w^2 k^2 \|\omega_n\|_2^2 \|\nabla e^{n+1}\|_2^2, \end{aligned}$$

where (A.2) has been used for the second inequality, and

$$(2.49) \quad \begin{aligned} 2k (\nabla^\perp \phi^n \cdot \nabla \omega^n, e^{n+1}) &\leq 2k \|\nabla^\perp \phi^n \cdot \nabla e^{n+1}\|_2 \|\omega^n\|_2 \\ &\leq 2c_w k \|e^n\|_2 \|e^{n+1}\|_{H^1} \|\omega^n\|_2 \\ &\leq \nu k \|e^{n+1}\|_{H^1}^2 + \frac{c_w^2 k}{\nu} \|\omega^n\|_2^2 \|e^n\|_2^2, \end{aligned}$$

we obtain

$$(2.50) \quad \begin{aligned} \|e^{n+1}\|_2^2 + k (\nu - c_w^2 k \|\omega_n\|_2^2) \|e^{n+1}\|_{H^1}^2 \\ \leq \left(1 + \frac{c_w^2 k}{\nu} \|\omega^n\|_2^2\right) \|e^n\|_2^2 + ck \|R_{n+1}\|_{H^{-1}}^2. \end{aligned}$$

For the last step, we have used the readily verified facts that $\|\omega(t)\|_2 \leq M_0$ for all $t \geq 0$ and that $k \leq k_0$ then implies $\nu - c_w^2 k \|\omega(t)\|_2^2 \geq \nu/2 > 0$.

It remains to bound R_{n+1} in H^{-1} , so for the second term in (2.44) we compute for any fixed $\varphi \in \dot{H}^1$,

$$(2.51) \quad \begin{aligned} |b(\psi_{n+1}, \partial_t \omega, \varphi)| &= |(\nabla^\perp \varphi \cdot \nabla \psi_{n+1}, \partial_t \omega)_{L^2}| \\ &\leq c_w \|\varphi\|_{H^1} \|\psi_{n+1}\|_{H^2} \|\partial_t \omega\|_{L^2}, \end{aligned}$$

where (A.2) and the identity $b(p, q, r) = b(q, r, p) = b(r, p, q)$ have been used. Similarly, for the first term,

$$(2.52) \quad \begin{aligned} |b(\omega_n, \partial_t \psi, \varphi)| &= |(\nabla^\perp \varphi \cdot \nabla \partial_t \psi, \omega_n)_{L^2}| \\ &\leq c_w \|\varphi\|_{H^1} \|\omega_n\|_{L^2} \|\partial_t \psi\|_{H^2}. \end{aligned}$$

The last term in (2.44) is readily bounded, and we have by Cauchy–Schwarz,

$$(2.53) \quad \begin{aligned} \|R_{n+1}\|_{H^{-1}}^2 &\leq ck \sup_{t \in [nk, (n+1)k]} \|\omega(t)\|_{L^2}^2 \int_{nk}^{(n+1)k} \|\partial_t \omega(t)\|_{L^2}^2 dt \\ &\quad + k \int_{nk}^{(n+1)k} \|\partial_{tt} \omega(t)\|_{H^{-1}}^2 dt. \end{aligned}$$

The bound then follows easily,

$$(2.54) \quad \begin{aligned} \|\omega_{n+1} - \omega^{n+1}\|_2^2 &= \|e^{n+1}\|_2^2 \leq c \left(1 + \frac{ck}{\nu} M_0^2\right)^{n+1} \sum_{j=0}^n k \|R_{j+1}\|_{H^{-1}}^2 \\ &\leq ck^2 \exp\left(\frac{c(n+1)k}{\nu} M_0^2\right) M_2((n+1)k), \end{aligned}$$

where

$$(2.55) \quad M_2(t) := \int_0^t \|\partial_{tt} \omega(t')\|_{H^{-1}}^2 dt' + \sup_{t' \in [0, t]} \|\omega(t')\|_{L^2}^2 \int_0^t \|\partial_t \omega(t')\|_{L^2}^2 dt',$$

and with it the lemma. \square

3. Galerkin Fourier spectral approximation. The results of the last section carry over essentially word for word to the following Galerkin Fourier spectral approximation of (1.1):

$$(3.1) \quad \frac{\omega_N^{n+1} - \omega_N^n}{k} + P_N(\nabla^\perp \psi_N^n \cdot \nabla \omega_N^n) - \nu \Delta \omega_N^{n+1} = P_N f^n,$$

where $N \in \mathbb{N}$, $\omega_N^n, \psi_N^n \in \mathcal{P}_N := \{\text{trigonometric polynomials in } \Omega \text{ with frequency in either direction at most } N\}$ and P_N is the orthogonal projection from $\dot{L}^2(\Omega)$ onto \mathcal{P}_N .

More precisely, we have the following.

LEMMA 3.1. *Let ω_N^n be the solution of the numerical scheme (3.1) with $\omega_N^0 \in \dot{L}^2$. Also, let $f \in L^\infty(\mathbf{R}_+; \dot{L}^2)$ and set $\|f\|_\infty := \|f\|_{L^\infty(\mathbf{R}_+; L^2)}$. Then there exists $M_0 = M_0(\|\omega^0\|_2, \nu, \|f\|_\infty)$ such that if*

$$(3.2) \quad k \leq \frac{\nu}{4c_w^2 M_0^2},$$

then

$$(3.3) \quad \|\omega_N^n\|_2^2 \leq \left(1 + \frac{\nu k}{2c_p^2}\right)^{-n} \|\omega_0\|_2^2 + \frac{2c_p^4}{\nu^2} \|f\|_\infty^2 \left[1 - \left(1 + \frac{\nu k}{2c_p^2}\right)^{-n}\right] \quad \forall n \geq 0$$

and

$$(3.4) \quad \frac{\nu}{2} k \sum_{n=i}^m \|\omega_N^n\|_{H^1}^2 \leq \|\omega_N^{i-1}\|_2^2 + \frac{c_p^2}{\nu} \|f\|_\infty^2 (m-i+1)k \quad \forall i = 1, \dots, m.$$

LEMMA 3.2. *Let ω_N^n be the solution of the numerical scheme (3.1) with $\omega_N^0 \in \dot{L}^2$. Also, let $k \leq k_0$ with k_0 as in Corollary 1. Then there exist constants $M_1 = M_1(\nu, \|f\|_\infty)$ and $N_M = N_M(\|\omega^0\|_2, \nu, \|f\|_\infty)$ such that*

$$(3.5) \quad \|\omega_N^n\|_{H^1} \leq M_1 \quad \forall n \geq N_M.$$

We note that the constants are the same as those in Lemmas 2.3 and 2.5 (i.e., they can be taken independently of N). The proofs are essentially identical, so we shall not repeat them here.

4. Collocation Fourier spectral approximation. Here we consider the collocation Fourier spectral spatial approximation of the scheme (1.2). In order to maintain the long time stability of the fully discretized scheme, a common technique of using a modified form of the nonlinear term is utilized (see, for instance, [33]). Moreover, we will use an alternative approach for the nonlinear analysis: instead of applying the Wentz type estimate, we will use $\|\nabla\psi\|_{L^\infty}$, which is in turn bounded by $\|\psi\|_{H^3}^\epsilon \|\psi\|_{H^2}^{1-\epsilon} \forall \epsilon \in (0, 1)$. This alternative approach leads to a slightly more restrictive timestep for stability but has the advantage of being easily adapted to the fully discrete collocation Fourier approximation.

4.1. Fourier collocation spectral differentiation. Consider a 2-D domain $\Omega = (0, L_x) \times (0, L_y)$. For simplicity of presentation we assume that $L_x = L_y = 1$ and $L_x = N_x \cdot h_x$, $L_y = N_y \cdot h_y$ for some mesh sizes $h_x = h_y = h > 0$ and some positive integers $N_x = N_y = 2N + 1$. All variables are evaluated at the regular numerical grid (x_i, y_j) with $x_i = ih$, $y_j = jh$, $0 \leq i, j \leq N$.

For a periodic function f over the given 2-D numerical grid, its discrete Fourier expansion is given by

$$(4.1) \quad f_{i,j} = \sum_{k_1, l_1 = -[N/2]}^{[N/2]} (\hat{f}_c^N)_{k_1, l_1} e^{2\pi i(k_1 x_i + l_1 y_j)},$$

where the collocation coefficients \hat{f}_c^N are computed by the requirement that $f_{i,j}$ are the interpolation values of a continuous function \mathbf{f} at the numerical grid points. Note that \hat{f}_c^N may not be the regular Fourier coefficients of \mathbf{f} , due to the aliasing error. However, the two are equivalent if $\mathbf{f} \in \mathcal{P}_N$. In turn, its collocation interpolation operator becomes

$$(4.2) \quad \mathcal{I}_N f(\mathbf{x}) = \sum_{k_1, l_1 = -N}^N (\hat{f}_c^N)_{k_1, l_1} e^{2\pi i(k_1 x + l_1 y)}.$$

As a result, the collocation Fourier spectral approximations to the first and second order partial derivatives (in the x direction) of f are given by

$$(4.3) \quad (\mathcal{D}_{Nx} f)_{i,j} = \sum_{k_1, l_1 = -N}^N (2k_1 \pi i) (\hat{f}_c^N)_{k_1, l_1} e^{2\pi i(k_1 x_i + l_1 y_j)},$$

$$(4.4) \quad (\mathcal{D}_{Nx}^2 f)_{i,j} = \sum_{k_1, l_1 = -[N/2]}^{[N/2]} (-4\pi^2 k_1^2) (\hat{f}_c^N)_{k_1, l_1} e^{2\pi i(k_1 x_i + l_1 y_j)}.$$

The corresponding collocation spectral differentiations in the y direction can be defined in the same way. In turn, the discrete Laplacian, gradient, and divergence can be denoted as

$$\begin{aligned} \Delta_N f &= (\mathcal{D}_{Nx}^2 + \mathcal{D}_{Ny}^2) f, \quad \nabla_N f = \begin{pmatrix} \mathcal{D}_{Nx} f \\ \mathcal{D}_{Ny} f \end{pmatrix}, \\ (4.5) \quad \nabla_N \cdot \begin{pmatrix} f_1 \\ f_2 \end{pmatrix} &= \mathcal{D}_{Nx} f_1 + \mathcal{D}_{Ny} f_2 \end{aligned}$$

at the pointwise level.

Moreover, given any periodic grid functions f and g (over the two-dimensional numerical grid), the spectral approximations to the L^2 inner product and L^2 norm are introduced as

$$(4.6) \quad \|f\|_2 = \sqrt{\langle f, f \rangle} \quad \text{with} \quad \langle f, g \rangle = h^2 \sum_{i,j=0}^{2N} f_{i,j} g_{i,j}.$$

Meanwhile, such a discrete L^2 inner product can also be viewed in Fourier space instead of physical space, with the help of the Parseval equality,

$$(4.7) \quad \langle f, g \rangle = \sum_{k_1, l_1=-N}^N (\hat{f}_c^N)_{k_1, l_1} \overline{(\hat{g}_c^N)_{k_1, l_1}} = \sum_{k_1, l_1=-N}^N (\hat{g}_c^N)_{k_1, l_1} \overline{(\hat{f}_c^N)_{k_1, l_1}},$$

in which $(\hat{f}_c^N)_{k_1, l_1}, (\hat{g}_c^N)_{k_1, l_1}$ are the Fourier interpolation coefficients of the grid functions f and g in the expansion as in (4.1). Furthermore, a detailed calculation shows that the following formulas of summation by parts are also valid at the discrete level:

$$(4.8) \quad \left\langle f, \nabla_N \cdot \begin{pmatrix} g_1 \\ g_2 \end{pmatrix} \right\rangle = - \left\langle \nabla_N f, \begin{pmatrix} g_1 \\ g_2 \end{pmatrix} \right\rangle, \quad \langle f, \Delta_N g \rangle = - \langle \nabla_N f, \nabla_N g \rangle.$$

4.1.1. A preliminary estimate in Fourier collocation spectral space.

It is well-known that the existence of an aliasing error in the nonlinear term poses a serious challenge in the numerical analysis of Fourier collocation spectral scheme. To overcome a key difficulty associated with the H^m bound of the nonlinear term obtained by collocation interpolation, the following lemma is introduced. The result is cited from a recent work [15], and the detailed proof is skipped.

LEMMA 4.1. *For any $\varphi \in \mathcal{P}_{2N}$ in dimension d , we have*

$$(4.9) \quad \|\mathcal{I}_N \varphi\|_{H^k} \leq 2^{d/2} \|\varphi\|_{H^k}.$$

In fact, an estimate for the $k = 0$ case was reported in E’s work [7, 8], with the constant given by 3^d , while this lemma sharpens the constant to $2^{d/2}$. The case with $k > d/2 = 1$ was covered in a classical approximation estimate for spectral expansions and interpolations in Sobolev spaces, reported by Canuto and Quarteroni [4]. However, due to the additional regularity requirement for interpolation operator analysis, the case of $k = 1$ was not covered in any existing literature, which we require for the H^1 bound of the nonlinear expansion in the global in time analysis.

4.2. The first order semi-implicit scheme.

The fully discrete pseudospectral scheme follows the semi-implicit idea of (1.2) and (3.1):

$$(4.10) \quad \frac{\omega^{n+1} - \omega^n}{k} + \frac{1}{2} (\mathbf{u}^n \cdot \nabla_N \omega^n + \nabla_N \cdot (\mathbf{u}^n \omega^n)) = \nu \Delta_N \omega^{n+1} + \mathbf{f}^n,$$

$$(4.11) \quad -\Delta_N \psi^{n+1} = \omega^{n+1},$$

$$(4.12) \quad \mathbf{u}^{n+1} = \nabla_N^\perp \psi^{n+1} = (\mathcal{D}_{Ny} \psi^{n+1}, -\mathcal{D}_{Nx} \psi^{n+1}).$$

It is observed that the numerical velocity $\mathbf{u}^{n+1} = \nabla_N^\perp \psi^{n+1}$ is automatically divergence-free,

$$(4.13) \quad \nabla_N \cdot \mathbf{u} = \mathcal{D}_{Nx}u + \mathcal{D}_{Ny}v = \mathcal{D}_{Nx}(\mathcal{D}_{Ny}\psi) - \mathcal{D}_{Ny}(\mathcal{D}_{Nx}\psi) = 0,$$

at any timestep. Meanwhile, we note that the nonlinear term is a spectral approximation to $\frac{1}{2}\mathbf{u} \cdot \nabla \omega$ and $\frac{1}{2}\nabla \cdot (\mathbf{u}\omega)$ at timestep t^n . These two terms are equivalent in the spatially continuous and Galerkin spectral case because of the divergence-free property of the numerical velocity vector. However, such an equivalence is not valid for the pseudospectral case due to the aliasing errors involved in the nonlinear terms. The reason for this average can be observed from the following fact: a careful application of summation by parts formula (4.8) gives

$$(4.14) \quad \langle \omega, \mathbf{u} \cdot \nabla_N \omega + \nabla_N \cdot (\mathbf{u}\omega) \rangle = \langle \omega, \mathbf{u} \cdot \nabla_N \omega \rangle - \langle \nabla_N \omega, \mathbf{u}\omega \rangle = 0.$$

In other words, the nonlinear convection term appearing in the numerical scheme (4.10), the so-called skew symmetric form, makes the nonlinear term orthogonal to the vorticity field in the L^2 space, without considering the temporal discretization. This property is crucial in the stability analysis for the Fourier collocation spectral scheme (4.10)–(4.12).

Remark 1. The skew symmetric nonlinear convection term is well-known for its ability to overcome the difficulty associated with the aliasing errors appearing in pseudospectral numerical simulations. The L^2 orthogonality property (4.14) has been observed and widely used in earlier literatures; see the relevant discussions in [2]. However, there has been no theoretical work of a global in time stability analysis for the fully discrete nonlinear scheme (4.10)–(4.12). We provide such an analysis in this article; see Lemma 4.2.

In addition, we note that the pseudospectral numerical solution of (4.10)–(4.12) are evaluated only at the grid points. To facilitate the nonlinear analysis in Sobolev space, we denote $\mathbf{U}^n = (U^n, V^n)$, ω^n and ψ^n , as the continuous versions of \mathbf{u}^n , ω^n , and ψ^n , respectively, with the formula given by (4.2). It is clear that $\mathbf{U}^n, \omega^n, \psi^n \in \mathcal{P}_N$ and the kinematic equation $-\Delta \psi^n = \omega^n$, $\mathbf{U}^n = \nabla^\perp \psi^n$ is satisfied at the continuous level. Because of these kinematic equations, an application of elliptic regularity shows that

$$(4.15) \quad \|\psi^n\|_{H^{m+2}} \leq C \|\omega^n\|_{H^m}, \quad \|\psi^n\|_{H^{m+2+\alpha}} \leq C \|\omega^n\|_{H^{m+\alpha}},$$

in which we used the fact that all profiles have mean zero over the domain:

$$(4.16) \quad \overline{\psi^n} = 0, \quad \overline{\mathbf{U}^n} = \left(\overline{\partial_y \psi^n}, -\overline{\partial_x \psi^n} \right) = 0, \quad \overline{\omega^n} = -\overline{\Delta \psi^n} = 0.$$

Moreover, it is clear that the Poincaré inequality and elliptic regularity can be applied because of this property.

LEMMA 4.2. *Let $\omega_0 \in \dot{L}^2$ and let ω^n be the discrete solution of the fully discrete numerical scheme (4.10)–(4.12). Denote ω^n as the continuous interpolation of ω^n in space, given by (4.2). Also, let $f \in L^\infty(\mathbf{R}_+; \dot{L}^2)$ and set $\|f\|_\infty := \|f\|_{L^\infty(\mathbf{R}_+; \dot{L}^2)}$. Then there exists $M_0 = M_0(\|\omega_0\|_2, \nu, \|f\|_\infty)$ such that if*

$$(4.17) \quad k \leq \frac{\nu}{4c_w^2 M_0^2},$$

then

$$(4.18) \quad \|\omega^n\|_{H^1} \leq M_0 \forall n \geq 0,$$

$$(4.19) \quad \|\omega^n\|_{H^1}^2 \leq \left(1 + \frac{\nu k}{2c_p^2}\right)^{-n} \|\omega^0\|_{H^1}^2 + \frac{2c_p^4}{\nu^2} \|f\|_\infty^2 \left[1 - \left(1 + \frac{\nu k}{2c_p^2}\right)^{-n}\right] \quad \forall n \geq 0,$$

and

$$(4.20) \quad \frac{\nu}{2} k \sum_{n=i}^m \|\omega^n\|_{H^2}^2 \leq \|\omega^{i-1}\|_{H^1}^2 + \frac{c_p^2}{\nu} \|f\|_\infty^2 (m-i+1)k \quad \forall i = 1, \dots, m.$$

The proof of this lemma is organized as follows. First, an H^δ a priori assumption for the continuous version of the numerical solution ω^n is made. In turn, this assumption leads to a global in time L^2 bound with a standard application of Sobolev embedding and Hölder's inequality. However, this L^2 bound is not sufficient to recover the a priori assumption, because the Wentz type analysis is not available for the collocation spectral approximation. Instead, a global in time H^1 stability can also be derived with the help of the leading L^2 bound. Moreover, both the global in time L^2 and H^1 bound constants are independent of the a priori constant \tilde{C}_1 . As a result, the a priori assumption can be recovered so that an induction can be applied to establish the above lemma.

4.3. Leading estimate: $L^\infty(0, T; L^2) \cap L^2(0, T; H^1)$ estimate for ω . Assume a priori that

$$(4.21) \quad \|\omega^n\|_{H^\delta} \leq \tilde{C}, \quad \omega^n \text{ is the continuous version of } \omega^n,$$

for some $\delta > 0$ at timestep t^n . Note that \tilde{C} is a global constant in time. We are going to prove that such a bound for the numerical solution is also available at timestep t^{n+1} .

Taking the discrete inner product of (4.10) with $2k\omega^{n+1}$ gives

$$(4.22) \quad \begin{aligned} \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \|\omega^{n+1} - \omega^n\|_2^2 + 2\nu k \|\nabla_N \omega^{n+1}\|_2^2 \\ = -k \langle \mathbf{u}^n \cdot \nabla_N \omega^n + \nabla_N \cdot (\mathbf{u}^n \omega^n), \omega^{n+1} \rangle + 2k \langle \mathbf{f}^n, \omega^{n+1} \rangle, \end{aligned}$$

in which the summation by parts formula (4.8) was applied to the diffusion term. A bound for the outer force term is straightforward:

$$(4.23) \quad \begin{aligned} 2 \langle \mathbf{f}^n, \omega^{n+1} \rangle &\leq 2 \|f^n\|_2 \cdot \|\omega^{n+1}\|_2 \leq 2C_2 \|f^n\|_2 \cdot \|\nabla_N \omega^{n+1}\|_2 \\ &\leq \frac{\nu}{2} \|\nabla_N \omega^{n+1}\|_2^2 + \frac{2C_2^2}{\nu} \|f^n\|_2^2 \leq \frac{\nu}{2} \|\nabla_N \omega^{n+1}\|_2^2 + \frac{2c_p^2 M^2}{\nu}, \end{aligned}$$

in which a Poincaré inequality

$$(4.24) \quad \|\omega^{n+1}\|_2 \leq c_p \|\nabla_N \omega^{n+1}\|_2,$$

was used in the third step. For the nonlinear term, we start with the following rewritten form:

$$(4.25) \quad \begin{aligned} -k \langle \mathbf{u}^n \cdot \nabla_N \omega^n + \nabla_N \cdot (\mathbf{u}^n \omega^n), \omega^{n+1} \rangle \\ = -k \langle \mathbf{u}^n \cdot \nabla_N \omega^{n+1} + \nabla_N \cdot (\mathbf{u}^n \omega^{n+1}), \omega^{n+1} \rangle \\ + k \langle \mathbf{u}^n \cdot \nabla_N (\omega^{n+1} - \omega^n) + \nabla_N \cdot (\mathbf{u}^n (\omega^{n+1} - \omega^n)), \omega^{n+1} \rangle. \end{aligned}$$

The first term disappears, using a similar analysis as (4.14):

$$(4.26) \quad \begin{aligned} & \langle \mathbf{u}^n \cdot \nabla_N \omega^{n+1} + \nabla_N \cdot (\mathbf{u}^n \omega^{n+1}), \omega^{n+1} \rangle \\ & = \langle \omega^{n+1}, \mathbf{u}^n \cdot \nabla_N \omega^{n+1} \rangle - \langle \nabla_N \omega^{n+1}, \mathbf{u}^n \omega^{n+1} \rangle = 0. \end{aligned}$$

For the second term, the summation by parts formula (4.8) can be applied:

$$(4.27) \quad \langle \mathbf{u}^n \cdot \nabla_N (\omega^{n+1} - \omega^n), \omega^{n+1} \rangle = - \langle \omega^{n+1} - \omega^n, \nabla_N \cdot (\mathbf{u}^n \omega^{n+1}) \rangle,$$

$$(4.28) \quad \langle \nabla_N \cdot (\mathbf{u}^n (\omega^{n+1} - \omega^n)), \omega^{n+1} \rangle = - \langle \omega^{n+1} - \omega^n, \mathbf{u}^n \cdot \nabla_N \omega^{n+1} \rangle.$$

For the term $\nabla_N \cdot (\mathbf{u}^n \omega^{n+1})$, we note that it cannot be expanded as $\mathbf{u}^n \cdot \nabla_N \omega^{n+1}$, as in the Fourier Galerkin approximation, even though \mathbf{u}^n is divergence-free at the discrete level (4.13). In the collocation space, we have to start from

$$(4.29) \quad \nabla_N \cdot (\mathbf{u}^n \omega^{n+1}) = \mathcal{D}_{Nx}(u^n \omega^{n+1}) + \mathcal{D}_{Ny}(v^n \omega^{n+1}).$$

To obtain an estimate of these nonlinear expansions, we recall that $\mathbf{U}^n = (U^n, V^n)$, ω^{n+1} , and ψ^{n+1} are the continuous versions of \mathbf{u}^n , ω^{n+1} , and ψ^{n+1} , respectively. Since $\mathbf{U}^n, \omega^{n+1} \in \mathcal{P}_N$, we have $\mathbf{U}^n \omega^{n+1} \in \mathcal{P}_{2N}$ and an application of Lemma 4.1 indicates that

$$(4.30) \quad \begin{aligned} & \|\mathcal{D}_{Nx}(u^n \omega^{n+1})\|_2 = \|\partial_x \mathcal{I}_N(U^n \omega^{n+1})\|_2 \leq 2 \|\partial_x(U^n \omega^{n+1})\|_2, \\ & \|\mathcal{D}_{Ny}(v^n \omega^{n+1})\|_2 = \|\partial_y \mathcal{I}_N(V^n \omega^{n+1})\|_2 \leq 2 \|\partial_y(V^n \omega^{n+1})\|_2. \end{aligned}$$

Subsequently, a detailed expansion in the continuous space and an application of Hölder's inequality show that

$$(4.31) \quad \begin{aligned} & \|\partial_x(U^n \omega^{n+1})\|_2 = \|U_x^n \omega^{n+1} + U^n \omega_x^{n+1}\|_2 \leq \|U_x^n \omega^{n+1}\|_2 + \|U^n \omega_x^{n+1}\|_2 \\ & \leq \|U_x^n\|_{L^{2/(1-\delta)}} \cdot \|\omega^{n+1}\|_{L^{2/\delta}} + \|U^n\|_{L^\infty} \cdot \|\omega_x^{n+1}\|_2. \end{aligned}$$

Furthermore, a 2-D Sobolev embedding gives

$$(4.32) \quad \|U_x^n\|_{L^{2/(1-\delta)}} \|\omega^{n+1}\|_{L^{2/\delta}} \leq C \|U_x^n\|_{H^\delta} \|\omega^{n+1}\|_{H^1} \leq C \|\omega^n\|_{H^\delta} \|\nabla \omega^{n+1}\|_2,$$

in which the elliptic regularity (4.15) and the Poincaré inequality were utilized in the last step. The second part in (4.31) can be handled in a straightforward way,

$$(4.33) \quad \|U^n\|_{L^\infty} \cdot \|\omega_x^{n+1}\|_2 \leq C \|U^n\|_{H^{1+\delta}} \cdot \|\nabla \omega^{n+1}\|_2 \leq C \|\omega^n\|_{H^\delta} \cdot \|\nabla \omega^{n+1}\|_2,$$

with the the elliptic regularity (4.15) applied again in the second step. A combination of (4.32) and (4.33) yields

$$(4.34) \quad \|\partial_x(U^n \omega^{n+1})\|_2 \leq C \|\omega^n\|_{H^\delta} \cdot \|\nabla \omega^{n+1}\|_2.$$

Similar estimates can be derived for $\|\partial_y(V^n \omega^{n+1})\|_2$. Going back to (4.30), we arrive at

$$(4.35) \quad \|\nabla_N \cdot (\mathbf{u}^n \omega^{n+1})\|_2 \leq C \|\omega^n\|_{H^\delta} \cdot \|\nabla \omega^{n+1}\|_2 = C \|\omega^n\|_{H^\delta} \cdot \|\nabla_N \omega^{n+1}\|_2,$$

in which the second step is based on the fact that $\omega^n, \omega^{n+1} \in \mathcal{P}_N$, so that the corresponding L^2 and H^δ norms are equivalent between the continuous projection

and the discrete version. In addition, the nonlinear term in (4.28) can be controlled in a similar way,

$$(4.36) \quad \|\mathbf{u}^n \cdot \nabla_N \omega^{n+1}\|_2 \leq \|\mathbf{u}^n\|_\infty \cdot \|\nabla_N \omega^{n+1}\|_2 = C \|\omega^n\|_{H^\delta} \cdot \|\nabla_N \omega^{n+1}\|_2,$$

with a discrete Sobolev embedding inequality applied in the second step. Therefore, a substitution of (4.35)–(4.36) into (4.25), (4.26), (4.27)–(4.28) results in

$$(4.37) \quad \begin{aligned} -k \langle \mathbf{u}^n \cdot \nabla_N \omega^n + \nabla_N \cdot (\mathbf{u}^n \omega^n), \omega^{n+1} \rangle & \\ & \leq Ck \|\omega^n\|_{H^\delta} \cdot \|\omega^{n+1} - \omega^n\|_2 \cdot \|\nabla_N \omega^{n+1}\|_2 \\ & \leq C\tilde{C}k \|\omega^{n+1} - \omega^n\|_2 \cdot \|\nabla_N \omega^{n+1}\|_2 \\ (4.38) \quad & \leq \frac{1}{2} \nu k \|\nabla_N \omega^{n+1}\|_2^2 + \frac{C\tilde{C}^2}{\nu} k \|\omega^{n+1} - \omega^n\|_2^2. \end{aligned}$$

Its combination with (4.23), (4.25), (4.26), and (4.22) leads to

$$(4.39) \quad \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \left(1 - \frac{C\tilde{C}^2}{\nu} k\right) \|\omega^{n+1} - \omega^n\|_2^2 + \nu k \|\nabla_N \omega^{n+1}\|_2^2 \leq \frac{2c_p^2 M^2}{\nu} k.$$

Under a constraint for the timestep

$$(4.40) \quad \frac{C\tilde{C}^2}{\nu} k \leq \frac{1}{2}, \quad \text{i.e.,} \quad k \leq \frac{\nu}{2C\tilde{C}^2},$$

we arrive at

$$(4.41) \quad \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \frac{1}{2} \|\omega^{n+1} - \omega^n\|_2^2 + \nu k \|\nabla_N \omega^{n+1}\|_2^2 \leq \alpha k$$

with $\alpha = (2C_2^2 M^2)/\nu$. Furthermore, an application of the Poincaré inequality (4.24) implies that

$$(4.42) \quad \|\omega^{n+1}\|_2^2 - \|\omega^n\|_2^2 + \beta \nu k \|\omega^{n+1}\|_2^2 \leq \alpha k \quad \text{with} \quad \beta = \frac{1}{c_p^2}.$$

Applying an induction argument to the above estimate yields

$$(4.43) \quad \begin{aligned} \|\omega^{n+1}\|_2^2 & \leq (1 + \beta \nu k)^{-(n+1)} \|\omega^0\|_2^2 + \frac{\alpha}{\beta \nu} \\ \Rightarrow \|\omega^{n+1}\|_2 & \leq (1 + \beta \nu k)^{-(n+1)/2} \|\omega^0\|_2 + \sqrt{\frac{\alpha}{\beta \nu}} := C_1. \end{aligned}$$

Note that C_1 is a time dependent value; however, its time dependence decays exponentially so that a global in time bound is available.

In addition, we also have the $L^2(0, T; H^1)$ bound for the numerical solution:

$$(4.44) \quad \nu k \sum_{k=i+1}^{N_k} \|\nabla_N \omega^k\|_2^2 \leq \|\omega^i\|_2^2 + \alpha (T^* - t^i).$$

However, it is observed that the a priori estimate (4.43) is not sufficient to bound the H^δ norm (4.21) of the vorticity field. In turn, we perform a higher order energy estimate $L^\infty(0, T; H^1) \cap L^2(0, T; H^2)$ for the numerical solution of the vorticity field.

4.4. $L^\infty(\mathbf{0}, t_1; H^1) \cap L^2(\mathbf{0}, t_1; H^2)$ estimate for ω . Taking the inner product of (4.10) with $-2k\Delta_N\omega^{n+1}$ gives

$$(4.45) \quad \begin{aligned} & \|\nabla_N\omega^{n+1}\|_2^2 - \|\nabla_N\omega^n\|_2^2 + \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^2 + 2\nu k \|\Delta_N\omega^{n+1}\|_2^2 \\ &= k \langle \mathbf{u}^n \cdot \nabla_N\omega^n + \nabla_N \cdot (\mathbf{u}^n\omega^n), \Delta_N\omega^{n+1} \rangle - 2k \langle \mathbf{f}^n, \Delta_N\omega^{n+1} \rangle. \end{aligned}$$

The Cauchy inequality can be applied to bound the outer force term:

$$(4.46) \quad \begin{aligned} -2 \langle \mathbf{f}^n, \Delta_N\omega^{n+1} \rangle &\leq \frac{1}{2}\nu \|\Delta_N\omega^{n+1}\|_2^2 + \frac{2}{\nu} \|\mathbf{f}^n\|_2^2 \\ &\leq \frac{1}{2}\nu \|\Delta_N\omega^{n+1}\|_2^2 + \frac{2M^2}{\nu}. \end{aligned}$$

For the nonlinear terms, we first make the following decomposition:

$$(4.47) \quad \mathbf{u}^n \cdot \nabla_N\omega^n = -\mathbf{u}^n \cdot \nabla_N(\omega^{n+1} - \omega^n) - (\mathbf{u}^{n+1} - \mathbf{u}^n) \cdot \nabla_N\omega^{n+1} + \mathbf{u}^{n+1} \cdot \nabla_N\omega^{n+1},$$

$$(4.48) \quad \nabla_N \cdot (\mathbf{u}^n\omega^n) = \nabla_N \cdot (-\mathbf{u}^n(\omega^{n+1} - \omega^n) - (\mathbf{u}^{n+1} - \mathbf{u}^n)\omega^{n+1} + \mathbf{u}^{n+1}\omega^{n+1}).$$

For the first term, the a priori assumption (4.21) gives

$$(4.49) \quad \begin{aligned} \|\mathbf{u}^n \cdot \nabla_N(\omega^{n+1} - \omega^n)\|_2 &\leq \|\mathbf{u}^n\|_\infty \cdot \|\nabla_N(\omega^{n+1} - \omega^n)\|_2 \\ &\leq C\tilde{C} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2, \end{aligned}$$

in which we applied the discrete Sobolev inequality in two dimensions: $\|\mathbf{u}^n\|_\infty \leq C\|\mathbf{u}^n\|_{H_h^{1+\delta}} \leq C\|\omega^n\|_{H_h^\delta}$. This in turn leads to

$$(4.50) \quad \begin{aligned} & k \langle -\mathbf{u}^n \cdot \nabla_N(\omega^{n+1} - \omega^n), \Delta_N\omega^{n+1} \rangle \\ & \leq C\tilde{C}k \|\nabla_N(\omega^{n+1} - \omega^n)\|_2 \cdot \|\Delta_N\omega^{n+1}\|_2 \\ & \leq \frac{1}{4}\nu k \|\Delta_N\omega^{n+1}\|_2^2 + \frac{C\tilde{C}^2}{\nu} k \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^2. \end{aligned}$$

The conservative nonlinear term $\nabla_N \cdot (\mathbf{u}^n(\omega^{n+1} - \omega^n))$ can be analyzed as in (4.29)–(4.36),

$$(4.51) \quad \begin{aligned} & \|\nabla_N \cdot (\mathbf{u}^n(\omega^{n+1} - \omega^n))\|_2 \\ & \leq \|\mathcal{D}_{Nx}(\mathbf{u}^n(\omega^{n+1} - \omega^n))\|_2 + \|\mathcal{D}_{Ny}(\mathbf{u}^n(\omega^{n+1} - \omega^n))\|_2 \\ & \leq 2(\|\partial_x(U^n(\omega^{n+1} - \omega^n))\|_2 + \|\partial_y(V^n(\omega^{n+1} - \omega^n))\|_2), \\ & \|\partial_x(U^n(\omega^{n+1} - \omega^n))\|_2 \\ & = \|U_x^n(\omega^{n+1} - \omega^n) + U^n(\omega^{n+1} - \omega^n)_x\|_2 \\ & \leq \|U_x^n\|_{L^{2/(1-\delta)}} \cdot \|\omega^{n+1} - \omega^n\|_{L^{2/\delta}} + \|U^n\|_{L^\infty} \cdot \|(\omega^{n+1} - \omega^n)_x\|_2 \\ & \leq C\|\omega^n\|_{H^\delta} \cdot \|\nabla(\omega^{n+1} - \omega^n)\|_2 \end{aligned}$$

$$(4.52) \quad \leq C\tilde{C} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2,$$

$$(4.53) \quad \begin{aligned} & \|\partial_y(V^n(\omega^{n+1} - \omega^n))\|_2 \\ & \leq C\tilde{C} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2, \end{aligned}$$

with the help of the elliptic regularity (4.15), Poincaré's inequality, and 2-D Sobolev embedding. Consequently, we see that the first part of the nonlinear term (4.48) has the same bound as (4.49),

$$(4.54) \quad \|\nabla_N \cdot (\mathbf{u}^n(\omega^{n+1} - \omega^n))\|_2 \leq C\tilde{C} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2,$$

which in turn leads to an estimate similar to (4.50):

$$(4.55) \quad \begin{aligned} & k \langle -\nabla_N \cdot (\mathbf{u}^n(\omega^{n+1} - \omega^n)), \Delta_N \omega^{n+1} \rangle \\ & \leq \frac{1}{4} \nu k \|\Delta_N \omega^{n+1}\|_2^2 + \frac{C\tilde{C}^2}{\nu} k \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^2. \end{aligned}$$

For the second term in (4.47), we start with the Sobolev inequality

$$(4.56) \quad \begin{aligned} \|\nabla_N \omega^{n+1}\|_2 &= \|\nabla \omega^{n+1}\|_2 \leq \|\omega^{n+1}\|_{H^1} \leq C \|\omega^{n+1}\|_2^{1/2} \cdot \|\omega^{n+1}\|_{H^2}^{1/2} \\ &\leq C \|\omega^{n+1}\|_2^{1/2} \cdot \|\Delta \omega^{n+1}\|_2^{1/2} \leq C C_1^{1/2} \|\Delta \omega^{n+1}\|_2^{1/2}, \end{aligned}$$

in which an elliptic regularity $\|\omega^{n+1}\|_{H^2} \leq C \|\Delta \omega^{n+1}\|_2$ was utilized in the second step and the leading L^2 estimate (4.43) was used in the last step. Similarly, we also observe that the kinematic relationships

$$(4.57) \quad \mathbf{U}^{n+1} - \mathbf{U}^n = \nabla^\perp(\psi^{n+1} - \psi^n), \quad -\Delta(\psi^{n+1} - \psi^n) = \omega^{n+1} - \omega^n$$

indicate the Sobolev estimates

$$(4.58) \quad \begin{aligned} \|\mathbf{u}^{n+1} - \mathbf{u}^n\|_\infty &\leq \|\mathbf{U}^{n+1} - \mathbf{U}^n\|_{L^\infty} \\ &\leq C \|\mathbf{U}^{n+1} - \mathbf{U}^n\|_{H^{1+\delta}} \leq C \|\psi^{n+1} - \psi^n\|_{H^{2+\delta}} \leq C \|\omega^{n+1} - \omega^n\|_{H^\delta} \\ &\leq C \|\omega^{n+1} - \omega^n\|_2^{1-\delta} \|\omega^{n+1} - \omega^n\|_{H^1}^\delta \\ &\leq C \|\omega^{n+1} - \omega^n\|_2^{1-\delta} \|\nabla(\omega^{n+1} - \omega^n)\|_2^\delta \\ &\leq C (2C_1)^{1-\delta} \|\nabla(\omega^{n+1} - \omega^n)\|_2^\delta, \end{aligned}$$

in which estimate (4.43) was used in the last step. Consequently, a combination of (4.56) and (4.58) indicates that

$$(4.59) \quad \begin{aligned} \|(\mathbf{u}^{n+1} - \mathbf{u}^n) \cdot \nabla_N \omega^{n+1}\|_2 &\leq \|\mathbf{u}^{n+1} - \mathbf{u}^n\|_\infty \cdot \|\nabla_N \omega^{n+1}\|_2 \\ &\leq C C_1^{1/2} (2C_1)^{1-\delta} \|\nabla(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta \omega^{n+1}\|_2^{1/2} \\ &\leq C C_1^{1/2} (2C_1)^{1-\delta} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta_N \omega^{n+1}\|_2^{1/2} \end{aligned}$$

because $\omega \in \mathcal{P}_N$. In turn, the following estimate is obtained:

$$(4.60) \quad \begin{aligned} & k \langle -(\mathbf{u}^{n+1} - \mathbf{u}^n) \cdot \nabla_N \omega^{n+1}, \Delta_N \omega^{n+1} \rangle \\ & \leq C C_1^{3/2} k \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta_N \omega^{n+1}\|_2^{3/2}. \end{aligned}$$

Meanwhile, the second conservative nonlinear term in (4.48), $\nabla_N \cdot ((\mathbf{u}^{n+1} - \mathbf{u}^n) \omega^{n+1})$,

can be expanded and analyzed in a similar way:

$$\begin{aligned}
\|\nabla_N \cdot ((\mathbf{u}^{n+1} - \mathbf{u}^n)\omega^{n+1})\|_2 &\leq \|\mathcal{D}_{Nx}((u^{n+1} - u^n)\omega^{n+1})\|_2 \\
&\quad + \|\mathcal{D}_{Ny}((v^{n+1} - v^n)\omega^{n+1})\|_2 \\
&\leq 2 \left(\left\| \partial_x \left((U^{n+1} - U^n)\omega^{n+1} \right) \right\|_2 \right. \\
(4.61) \quad &\quad \left. + \|\partial_y((V^{n+1} - V^n)\omega^{n+1})\|_2 \right), \\
\|\partial_x((U^{n+1} - U^n)\omega^{n+1})\|_2 &= \|(U^{n+1} - U^n)_x \omega^{n+1} + (U^{n+1} - U^n)\omega_x^{n+1}\|_2 \\
&\leq \|(U^{n+1} - U^n)_x\|_{L^{2/(1-\delta)}} \cdot \|\omega^{n+1}\|_{L^{2/\delta}} \\
&\quad + \|U^{n+1} - U^n\|_{L^\infty} \cdot \|\omega_x^{n+1}\|_2 \\
&\leq C \|U^{n+1} - U^n\|_{H^{1+\delta}} \cdot \|\nabla \omega^{n+1}\|_2 \\
(4.62) \quad &\leq CC_1^{3/2} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta_N \omega^{n+1}\|_2^{1/2},
\end{aligned}$$

$$(4.63) \quad \|\partial_y((V^{n+1} - V^n)\omega^{n+1})\|_2 \leq CC_1^{3/2} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta_N \omega^{n+1}\|_2^{1/2}.$$

Again, the elliptic regularity (4.15), Poincaré's inequality, and 2-D Sobolev embedding were repeatedly used in the analysis. As a result, its combination with (4.60) leads to

$$\begin{aligned}
(4.64) \quad k \langle -(\mathbf{u}^{n+1} - \mathbf{u}^n) \cdot \nabla_N \omega^{n+1} - \nabla_N \cdot ((\mathbf{u}^{n+1} - \mathbf{u}^n)\omega^{n+1}), \Delta_N \omega^{n+1} \rangle \\
\leq CC_1^{3/2} k \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta_N \omega^{n+1}\|_2^{3/2}.
\end{aligned}$$

We can always choose $0 < \delta < \frac{1}{2}$ so that an application of Young's inequality ($ab \leq \frac{a^p}{p} + \frac{b^q}{q}$ with $\frac{1}{p} + \frac{1}{q} = 1$) gives

$$\begin{aligned}
(4.65) \quad \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^\delta \cdot \|\Delta_N \omega^{n+1}\|_2^{3/2} \\
\leq \gamma \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^{4\delta} + \frac{\nu}{2CC_1^{3/2}} \|\Delta_N \omega^{n+1}\|_2^2 \\
\text{with } \gamma = \frac{1}{4} \left(\frac{3CC_1^{3/2}}{2\nu} \right)^3.
\end{aligned}$$

Furthermore, since $4\delta < 2$, we can apply Young's inequality to $\|\nabla_N(\omega^{n+1} - \omega^n)\|_2^{4\delta}$ and obtain

$$(4.66) \quad \gamma \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^{4\delta} \leq \frac{1}{CC_1^{3/2}} \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^2 + A,$$

in which A is a generic constant and depends on δ . As a result, substituting (4.65)–(4.66) into (4.60) gives an estimate for the second nonlinear term,

$$\begin{aligned}
(4.67) \quad k \langle -(\mathbf{u}^{n+1} - \mathbf{u}^n) \cdot \nabla_N \omega^{n+1} - \nabla_N \cdot ((\mathbf{u}^{n+1} - \mathbf{u}^n)\omega^{n+1}), \Delta_N \omega^{n+1} \rangle \\
\leq k \|\nabla_N(\omega^{n+1} - \omega^n)\|_2^2 + \frac{1}{2} \nu k \|\Delta \omega^{n+1}\|_2^2 + Bk,
\end{aligned}$$

with $B = CC_1^{3/2}A$.

The third nonlinear term in (4.47), (4.48) can be analyzed in a similar way. We first look at $\mathbf{u}^{n+1} \cdot \nabla_N \omega^{n+1}$. A bound for $\|\mathbf{u}^{n+1}\|_\infty$ can be obtained in the same fashion as (4.58):

$$\begin{aligned}
 \|\mathbf{u}^{n+1}\|_\infty &\leq C \|\mathbf{U}^{n+1}\|_{H^{1+\delta}} \leq C \|\boldsymbol{\psi}^{n+1}\|_{H^{2+\delta}} \leq C \|\boldsymbol{\omega}^{n+1}\|_{H^\delta} \\
 &\leq C \|\boldsymbol{\omega}^{n+1}\|_2^{1-\frac{\delta}{2}} \cdot \|\boldsymbol{\omega}^{n+1}\|_{H^2}^{\frac{\delta}{2}} \\
 (4.68) \quad &\leq C \|\boldsymbol{\omega}^{n+1}\|_2^{1-\frac{\delta}{2}} \|\Delta \boldsymbol{\omega}^{n+1}\|_2^{\frac{\delta}{2}} \leq CC_1^{1-\frac{\delta}{2}} \|\Delta_N \boldsymbol{\omega}^{n+1}\|_2^{\frac{\delta}{2}}.
 \end{aligned}$$

Its combination with (4.56) shows that

$$\begin{aligned}
 k \langle \mathbf{u}^{n+1} \cdot \nabla_N \omega^{n+1}, \Delta_N \omega^{n+1} \rangle &\leq k \|\mathbf{u}^{n+1}\|_\infty \cdot \|\nabla_N \omega^{n+1}\|_2 \cdot \|\Delta_N \omega^{n+1}\|_2 \\
 (4.69) \quad &\leq CC_1^{3/2} k \|\Delta_N \omega^{n+1}\|_2^{\frac{3+\delta}{2}}.
 \end{aligned}$$

This analysis can be applied to the term $\nabla_N \cdot (\mathbf{u}^{n+1} \omega^{n+1})$ in the same way:

$$\begin{aligned}
 \|\nabla_N \cdot (\mathbf{u}^{n+1} \omega^{n+1})\|_2 &\leq \|\mathcal{D}_{Nx} (u^{n+1} \omega^{n+1})\|_2 + \|\mathcal{D}_{Ny} (v^{n+1} \omega^{n+1})\|_2 \\
 (4.70) \quad &\leq 2 (\|\partial_x (U^{n+1} \boldsymbol{\omega}^{n+1})\|_2 + \|\partial_y (V^{n+1} \boldsymbol{\omega}^{n+1})\|_2),
 \end{aligned}$$

$$\begin{aligned}
 \|\partial_x (U^{n+1} \boldsymbol{\omega}^{n+1})\|_2 &= \|U_x^{n+1} \boldsymbol{\omega}^{n+1} + U^{n+1} \boldsymbol{\omega}_x^{n+1}\|_2 \\
 &\leq \|U_x^{n+1}\|_{L^{2/(1-\delta)}} \cdot \|\boldsymbol{\omega}^{n+1}\|_{L^{2/\delta}} + \|U^{n+1}\|_{L^\infty} \cdot \|\boldsymbol{\omega}_x^{n+1}\|_2 \\
 (4.71) \quad &\leq C \|U^{n+1}\|_{H^{1+\delta}} \cdot \|\nabla \boldsymbol{\omega}^{n+1}\|_2 \leq CC_1^{3/2} \|\Delta_N \boldsymbol{\omega}^{n+1}\|_2^{\frac{1+\delta}{2}},
 \end{aligned}$$

$$(4.72) \quad \|\partial_y (V^{n+1} \boldsymbol{\omega}^{n+1})\|_2 \leq CC_1^{3/2} \|\Delta_N \boldsymbol{\omega}^{n+1}\|_2^{\frac{1+\delta}{2}}.$$

As a result, we arrive at the following estimate:

$$(4.73) \quad k \langle \mathbf{u}^{n+1} \cdot \nabla_N \omega^{n+1} + \nabla_N \cdot (\mathbf{u}^{n+1} \omega^{n+1}), \Delta_N \omega^{n+1} \rangle \leq CC_1^{3/2} k \|\Delta_N \omega^{n+1}\|_2^{\frac{3+\delta}{2}}.$$

Again, since $\frac{3+\delta}{2} < 2$, we can apply Young's inequality and obtain

$$(4.74) \quad \|\Delta_N \omega^{n+1}\|_2^{\frac{3+\delta}{2}} \leq \frac{\nu}{2CC_1^{3/2}} \|\Delta_N \omega^{n+1}\|_2^2 + C,$$

in which C is also a generic constant and depends on δ . Going back to (4.73), we have an estimate for the third nonlinear term:

$$(4.75) \quad k \langle \mathbf{u}^{n+1} \cdot \nabla_N \omega^{n+1} + \nabla_N \cdot (\mathbf{u}^{n+1} \omega^{n+1}), \Delta_N \omega^{n+1} \rangle \leq \frac{1}{2} \nu k \|\Delta_N \omega^{n+1}\|_2^2 + Ck.$$

Finally, a combination of (4.45)–(4.48), (4.50), (4.55), (4.67), and (4.75) results in

$$\begin{aligned}
 (4.76) \quad \|\nabla_N \omega^{n+1}\|_2^2 - \|\nabla_N \omega^n\|_2^2 &+ \left(1 - \left(1 + \frac{C' \tilde{C}^2}{\nu}\right) k\right) \|\nabla_N (\omega^{n+1} - \omega^n)\|_2^2 \\
 &+ \frac{1}{2} \nu k \|\Delta_N \omega^{n+1}\|_2^2 \leq \left(\frac{2M^2}{\nu} + C\right) k.
 \end{aligned}$$

Under a constraint similar to (4.40) and a trivial constraint $k \leq \frac{1}{4}$ for the timestep,

$$(4.77) \quad \frac{C' \tilde{C}^2}{\nu} k \leq \frac{1}{2}, \quad k \leq \frac{1}{4}, \quad \text{i.e.,} \quad k \leq \min\left(\frac{\nu}{2C' \tilde{C}^2}, \frac{1}{4}\right),$$

we have

$$(4.78) \quad \|\nabla_N \omega^{n+1}\|_2^2 - \|\nabla_N \omega^n\|_2^2 + \frac{1}{4} \|\nabla_N (\omega^{n+1} - \omega^n)\|_2^2 + \frac{1}{2} \nu k \|\Delta_N \omega^{n+1}\|_2^2 \leq \tilde{\alpha} k$$

with $\tilde{\alpha} = \frac{2M^2}{\nu} + C$.

Furthermore, an application of elliptic regularity (denoted by another constant c'_p)

$$(4.79) \quad \|\nabla_N \omega^{n+1}\|_2 \leq c'_p \|\Delta_N \omega^{n+1}\|_2$$

implies that

$$(4.80) \quad \|\nabla_N \omega^{n+1}\|_2^2 - \|\nabla_N \omega^n\|_2^2 + \tilde{\beta} \nu k \|\nabla_N \omega^{n+1}\|_2^2 \leq \tilde{\alpha} k \quad \text{with } \tilde{\alpha} = \frac{1}{2(c'_p)^2}.$$

Applying an induction argument to the above estimate yields

$$(4.81) \quad \begin{aligned} \|\nabla_N \omega^{n+1}\|_2^2 &\leq (1 + \tilde{\beta} \nu k)^{-(n+1)} \|\nabla_N \omega^0\|_2^2 + \frac{\tilde{\alpha}}{\tilde{\beta} \nu}, \quad \text{i.e.,} \\ \|\nabla_N \omega^{n+1}\|_2 &\leq (1 + \tilde{\beta} \nu k)^{-\frac{n+1}{2}} \|\nabla_N \omega^0\|_2 + \sqrt{\frac{\tilde{\alpha}}{\tilde{\beta} \nu}} := C_2. \end{aligned}$$

Again, C_2 is a time dependent value; however, its time dependence decays exponentially so that a global in time bound is available.

In addition, we also have the $L^2(0, T; H^2)$ bound for the numerical solution:

$$(4.82) \quad \frac{1}{2} \nu k \sum_{k=i+1}^{N_k} \|\Delta_N \omega^k\|_2^2 \leq \|\nabla_N \omega^i\|_2^2 + \tilde{\alpha} (T^* - t^i).$$

4.5. Recovery of the a priori H^δ assumption (4.21). With the $L^\infty(0, T; L^2)$ and $L^\infty(0, T; H^1)$ estimate for the numerical vorticity solution, namely, (4.43) and (4.81), we are able to recover the H^δ assumption (4.21):

$$(4.83) \quad \begin{aligned} \|\omega^{n+1}\|_{H_n^\delta} &= \|\omega^{n+1}\|_{H^\delta} \leq C \|\omega^{n+1}\|_2^{1-\delta} \cdot \|\omega^{n+1}\|_{H^1}^\delta \\ &\leq C_\delta \|\omega^{n+1}\|_2^{1-\delta} \|\nabla \omega^{n+1}\|_2^\delta \leq C_\delta C_1^{1-\delta} C_2^\delta. \end{aligned}$$

For simplicity, by taking $\delta = \frac{1}{2}$, we see that (4.21) is also valid at timestep t^{n+1} if we set

$$(4.84) \quad \tilde{C} = C_\delta \sqrt{C_1 C_2}.$$

Note that C_1 and C_2 are independent of \tilde{C} in the derivation. The constant \tilde{C} is used only in the timestep constraint (4.40). Therefore, induction can be applied so that the a priori H^δ assumption (4.21) is valid at any timestep under a global timestep constraint

$$(4.85) \quad k \leq \frac{\nu}{4C_\delta^2 C_1 C_2}.$$

Again, note that both C_1 and C_2 contain an exponential decay in time and therefore are bounded by a given constant in time.

In other words, under (4.85), a global in time constant constraint for the timestep, the proposed semi-implicit scheme (4.10)–(4.12) is unconditionally stable (in terms of spatial grid size and final time). In addition, an asymptotic decay for the L^2 and H^1 norm for the vorticity (equivalent to H^1 and H^2 norms for the velocity) can be derived. Lemma 4.2 is proved.

Appendix A. A Wentz type estimate. The goal here is to present a Wentz type estimate that is applicable to our doubly periodic setting. The original estimate of the Jacobian term (essentially H^{-1} norm) goes back to [40]. Here we need an estimate on the L^2 norm of the Jacobian. The case with homogeneous Dirichlet boundary condition can be found in [23, 24].

PROPOSITION 1. *There exists an absolute constant $c_w \geq 1$ such that*

$$(A.1) \quad \|\nabla^\perp \psi \cdot \nabla \phi\|_{H^{-1}} \leq c_w \|\psi\|_{H^1} \|\phi\|_{H^1} \quad \forall \psi \in \dot{H}_{per}^1(\Omega), \phi \in \dot{H}_{per}^1(\Omega),$$

$$(A.2) \quad \|\nabla^\perp \psi \cdot \nabla \phi\|_2 \leq c_w \|\psi\|_{H^2} \|\phi\|_{H^1} \quad \forall \psi \in \dot{H}_{per}^2(\Omega), \phi \in \dot{H}_{per}^1(\Omega),$$

$$(A.3) \quad \|\nabla^\perp \psi \cdot \nabla \phi\|_2 \leq c_w \|\psi\|_{H^1} \|\phi\|_{H^2} \quad \forall \psi \in \dot{H}_{per}^1(\Omega), \phi \in \dot{H}_{per}^2(\Omega).$$

Proof. Let $\Omega = (0, 2\pi)^2$ as before and $\tilde{\Omega} := (-2\pi, 4\pi)^2$. Let $\rho \in C_p^\infty(\mathbf{R}^2)$ be such that $\rho = 1$ in Ω , $\rho = 0$ in $\mathbf{R}^2 - \tilde{\Omega}$ and $\rho(x) \in [0, 1]$ for all $x \in \mathbf{R}^2$. Here ψ and ϕ are 2π -periodic functions on \mathbf{R}^2 . The proof of (A.2) is based on Lemma 1 in [23], which states that, in our notation, for $\rho\psi \in H_0^2(\tilde{\Omega})$ and $\rho\phi \in H_0^1(\tilde{\Omega})$, one has

$$(A.4) \quad \|\nabla^\perp(\rho\psi) \cdot \nabla(\rho\phi)\|_{L^2(\tilde{\Omega})} \leq C_K(\tilde{\Omega}) \|\rho\psi\|_{H^2(\tilde{\Omega})} \|\rho\phi\|_{H^1(\tilde{\Omega})}.$$

Noting that

$$(A.5) \quad \begin{aligned} \|\nabla(\rho\psi)\|_{\tilde{\Omega}} &= \|\nabla(\rho\psi)\|_{\Omega} + \|\nabla(\rho\psi)\|_{\tilde{\Omega}-\Omega} \\ &\leq \|\nabla\psi\|_{\Omega} + \|\rho\nabla\psi\|_{\tilde{\Omega}-\Omega} + \|\psi\nabla\rho\|_{\tilde{\Omega}-\Omega} \\ &\leq \|\nabla\psi\|_{\Omega} + \|\nabla\psi\|_{\tilde{\Omega}-\Omega} + \|\psi\|_{\tilde{\Omega}-\Omega} \|\nabla\rho\|_{L^\infty(\tilde{\Omega}-\Omega)} \\ &\leq \|\nabla\psi\|_{\Omega} + 8 \|\nabla\psi\|_{\Omega} + 8 c_p \|\nabla\psi\|_{\tilde{\Omega}-\Omega} \|\nabla\rho\|_{L^\infty(\tilde{\Omega}-\Omega)}, \end{aligned}$$

and a similar computation for $\|\rho\psi\|_{H^2}$, the right-hand side of (A.4) is majorized as

$$(A.6) \quad \|\rho\psi\|_{H^2(\tilde{\Omega})} \|\rho\phi\|_{H^1(\tilde{\Omega})} \leq (9 + 8c_p \|\nabla\rho\|_{L^\infty(\mathbf{R}^2)})^2 C_K(\tilde{\Omega})^2 \|\psi\|_{H^2(\Omega)} \|\phi\|_{H^1(\Omega)}.$$

Since the left-hand side of (A.4) majorizes $\|\nabla^\perp \psi \cdot \nabla \phi\|_{L^2(\Omega)}$, we have (A.2). For (A.3), we use the identity $\nabla^\perp \psi \cdot \nabla \phi = -\nabla^\perp \phi \cdot \nabla \psi$ and (A.2) with ψ and ϕ interchanged.

For (A.1), we take $w \in H_0^1(\tilde{\Omega})$ and compute

$$(A.7) \quad \begin{aligned} \|\nabla^\perp \psi \cdot \nabla \phi\|_{H^{-1}(\tilde{\Omega})} &= \sup_{\|w\|_{H^1(\tilde{\Omega})}=1} (\nabla^\perp \psi \cdot \nabla \phi, w)_{L^2(\tilde{\Omega})} \\ &\leq \sup_{\|w\|_{H^1(\tilde{\Omega})}=1} \|\nabla \phi\|_{L^2(\tilde{\Omega})} \|\nabla \psi\|_{L^2(\tilde{\Omega})} \|\nabla w\|_{L^2(\tilde{\Omega})} \\ &= \|\nabla \phi\|_{L^2(\tilde{\Omega})} \|\nabla \psi\|_{L^2(\tilde{\Omega})}, \end{aligned}$$

where the inequality follows from (3.8) in [40]. Arguing as above, (A.1) follows. \square

Appendix B. A convergence result on long time behaviors. Here we present a modified version of the abstract result presented in [39], so that it is applicable to the current situation, where the phase space is only a subset of a Hilbert (or reflexive Banach) space.

PROPOSITION 2. Let $\{S(t)\}_{t \geq 0}$ be a continuous semigroup on a complete metric space X which is a subset of a separable Hilbert space H with the inherited distance (norm) $\|\cdot\|$. Suppose that the semigroup generates a continuous dissipative dynamical system (in the sense of possessing a compact global attractor \mathcal{A}) on X . Let $\{S_k\}_{0 < k \leq k_0}$ be a family of continuous maps on X which generates a family of discrete dissipative dynamical system (with global attractor \mathcal{A}_k) on X . We further assume that the following two conditions are satisfied:

H1 (uniform boundedness): There exists a $k_1 \in (0, k_0]$ such that $\{S_k\}_{0 < k \leq k_1}$ is uniformly bounded in the sense that

$$(B.1) \quad K = \bigcup_{0 < k \leq k_1} \mathcal{A}_k$$

is bounded in X .

H2 (finite time uniform convergence): S_k uniformly converges to S on any finite time interval (modulo any initial layer) and uniformly for initial data from the global attractor of the scheme in the sense that there exists $t_0 > 0$ such that for any $T^* > t_0 > 0$

$$(B.2) \quad \lim_{k \rightarrow 0} \sup_{\mathbf{u} \in \mathcal{A}_k, nk \in [t_0, T^*]} \|S_k^n \mathbf{u} - S(nk)\mathbf{u}\| = 0.$$

Then the global attractors converge in the sense of Hausdorff semidistance, i.e.,

$$(B.3) \quad \lim_{k \rightarrow 0} \text{dist}_H(\mathcal{A}_k, \mathcal{A}) = 0.$$

Moreover, if the following three more stringent conditions are satisfied; then the invariant measures of the discrete dynamical system $\{S_k\}_{0 < k \leq k_0}$ converge to invariant measures of the continuous dynamical system S :

H3 (uniform dissipativity): There exists a $k_1 \in (0, k_0)$ such that $\{S_k\}_{0 < k \leq k_1}$ is uniformly dissipative in the sense that

$$(B.4) \quad K = \bigcup_{0 < k \leq k_1} \mathcal{A}_k$$

is precompact in X .

H4 (uniform convergence on the unit time interval): S_k uniformly converges to S on the unit time interval (modulo an initial layer) and uniformly for initial data from the global attractor of S_k in the sense that for any $t_0 \in (0, 1)$

$$(B.5) \quad \lim_{k \rightarrow 0} \sup_{\mathbf{u} \in \mathcal{A}_k, nk \in [t_0, 1]} \|S_k^n \mathbf{u} - S(nk)\mathbf{u}\| = 0.$$

H5 (uniform continuity of the continuous system): $\{S(t)\}_{t \geq 0}$ is uniformly continuous on K on the unit time interval in the sense that for any $T^* \in [0, 1]$

$$(B.6) \quad \lim_{t \rightarrow T^*} \sup_{\mathbf{u} \in K} \|S(t)\mathbf{u} - S(T^*)\mathbf{u}\| = 0.$$

More precisely, let $\mu_k \in \mathcal{IM}_k$, where \mathcal{IM}_k denotes the set of all invariant measures of S_k . There must exist a subsequence, still denoted $\{\mu_k\}$, and $\mu \in \mathcal{IM}$ (an invariant measure of $S(t)$), such that μ_k weakly converges to μ , i.e.,

$$(B.7) \quad \mu_k \rightharpoonup \mu \text{ as } k \rightarrow 0.$$

Proof. The proof is exactly the same as those in [38, 39]. We leave the detail to the interested reader. \square

Acknowledgment. We thank the referees for their valuable comments.

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