

A mixed finite element method for deformed cubic meshes
Inria Project Lab C2S@Exa, annual meeting,
Bordeaux

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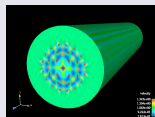
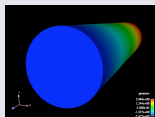
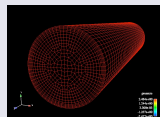
With :
Jérôme Jaffré and Martin Vohralík

July 10, 2014

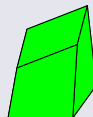
Numerical method

- Define a mixed finite element method for deformed cubes
- 1 pressure per cell
- 1 flux per face

Mixed finite element methods



Deformed cube

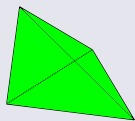


High performance computing

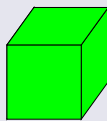
- Implementation in Traces (ANDRA)
- Parallelism and optimization

Mixed finite element methods

RTN_0 for tetrahedra and cubes (Raviart-Thomas-Nédélec [1])

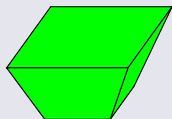


Tetrahedron

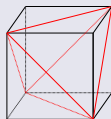


Cube

Composite element for hexahedron (Sboui-Jaffré-Roberts [2])



Hexahedron

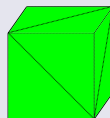


Hexahedron split into 5 tetrahedra

Composite mixed finite element method

Composite element with 5 tetrahedra

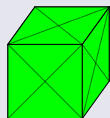
- Assume the faces are planar
- Choose the splitting



Cube split into 5 tetrahedra

Composite element with 24 tetrahedra

- Works with curved faces
- Single splitting
- Symmetry
- Conforming tetrahedral submesh



Cube split into 24 tetrahedra

Incompressible Darcy flow

Find $\mathbf{u} \in \mathbf{H}(\text{div}; \Omega)$ and $p \in \mathbf{L}^2(\Omega)$ such that

$$\begin{aligned} \mathbf{u} &= -\mathbf{K} \nabla p && \text{in } \Omega \\ \nabla \cdot \mathbf{u} &= f && \text{in } \Omega \\ p &= p_0 && \text{on } \partial\Omega \end{aligned}$$

Weak formulation

Find $\mathbf{u}_h \in \mathcal{W}_h$ and $p_h \in \mathcal{M}_h$ such that

$$\begin{aligned} \int_{\Omega} \mathbf{K}^{-1} \mathbf{u}_h \cdot \mathbf{v}_h - \int_{\Omega} p_h \nabla \cdot \mathbf{v}_h &= - \int_{\partial\Omega} p_0 \mathbf{v}_h \cdot \mathbf{n} && \forall \mathbf{v}_h \in \mathcal{W}_h \\ - \int_{\Omega} q_h \nabla \cdot \mathbf{u}_h &= - \int_{\Omega} f q_h && \forall q_h \in \mathcal{M}_h \end{aligned}$$

Define the approximation spaces \mathcal{W}_h and \mathcal{M}_h

Composite mixed finite element method

Conditions to meet for the approximation spaces \mathcal{W}_h and \mathcal{M}_h

$$\mathbf{u}_h \in \mathcal{W}_h \text{ and } p_h \in \mathcal{M}_h$$

- p_h must be constant on each hexahedron E of the mesh \mathcal{T}_h
- $\nabla \cdot \mathbf{u}_h$ must be constant on E
- \mathbf{u}_h must be in \mathbf{RTN}_0 inside the tetrahedral submesh \mathcal{T}_E of E
- \mathbf{u}_h must be uniquely defined by this value on each face F of the mesh

Definition of the approximation spaces \mathcal{W}_h and \mathcal{M}_h

$$\mathcal{M}_h = \{q \in \mathbf{L}^2(E) : q|_E \text{ is constant on } E, \forall E \in \mathcal{T}_h\}$$

- \mathcal{F}_h is the set of faces of the mesh \mathcal{T}_h
- \mathcal{W}_h is defined as a vectorial space with the basis functions \mathbf{w}_F , $F \in \mathcal{F}_h$

Definition of the approximation spaces \mathcal{W}_h and \mathcal{M}_h

$$\mathcal{W}_h = \text{Vect} \{ \mathbf{w}_F, F \in \mathcal{F}_h : \mathbf{w}_F|_E \text{ is solution of } (\mathcal{P}_{E,F}) \}$$

- A local problem $(\mathcal{P}_{E,F})$ is defined to meet the conditions for each \mathbf{w}_F
- The basis function \mathbf{w}_F will solve the local problem $(\mathcal{P}_{E,F})$ inside E

The local approximation spaces $\tilde{\mathcal{W}}_E$ and $\tilde{\mathcal{M}}_E$

- \mathcal{T}_E is the tetrahedral mesh of E
- $\tilde{\mathcal{W}}_E$ and $\tilde{\mathcal{M}}_E$ are the mixed finite element spaces

$$\tilde{\mathcal{M}}_E = \{ q \in \mathbf{L}^2(E) : q|_T \text{ is constant on } T, \forall T \in \mathcal{T}_E \}$$

$$\tilde{\mathcal{W}}_E = \{ \mathbf{v} \in \mathbf{H}(\text{div}; E) : \mathbf{v}|_T \in \mathbf{RTN}_0(T), \forall T \in \mathcal{T}_E \}$$

Composite mixed finite element method

The local problem ($\mathcal{P}_{E,F}$) inside the composite element

Find $\mathbf{w}_F \in \widetilde{\mathcal{W}}_E$ and $\tilde{p}_F \in \widetilde{\mathcal{M}}_E$ such that

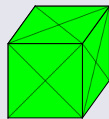
$$\begin{aligned} \int_E \mathbf{K}^{-1} \mathbf{w}_F \cdot \tilde{\mathbf{v}} - \int_E \tilde{p}_F \nabla \cdot \tilde{\mathbf{v}} &= 0 & \forall \tilde{\mathbf{v}} \in \widetilde{\mathcal{W}}_E \\ - \int_E \tilde{q} \nabla \cdot \mathbf{w}_F &= - \int_E \frac{1}{|E|} \tilde{q} & \forall \tilde{q} \in \widetilde{\mathcal{M}}_E \end{aligned} \quad (\mathcal{P}_{E,F})$$

Explicit solution with 5 tetrahedra

Neumann boundary condition

\mathbf{n}_F normal of the face F

$$\mathbf{w}_F \cdot \mathbf{n}_{F'} = \begin{cases} \frac{1}{|F|} & \text{if } F = F' \\ 0 & \text{else} \end{cases}$$



Cube split into 24 tetrahedra

Composite mixed finite element method with curved faces

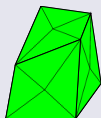
Problem with curved faces

Constant velocities are not inside the approximation space \mathcal{W}_h

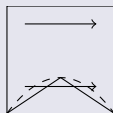
Proof (Nordbotten-Hægland [3])

- F is the union of 4 sub-faces F_i
- $\mathbf{n}_F = \mathbf{n}_{F_i}$ on the triangular sub-face F_i
- \mathbf{u} is a constant velocity

$$\mathbf{u} \cdot \mathbf{n}_{F_i} \neq \mathbf{u} \cdot \mathbf{n}_{F_j}$$



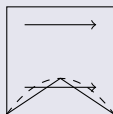
Deformed cube



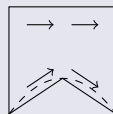
Constant velocity \mathbf{u}

Neumann boundary condition with curved face

- $\mathbf{w}_F|_E$ solves a local problem inside E
- $\mathbf{w}_F \cdot \mathbf{n}_{F'} = 0$ if $F \neq F'$



Constant velocity \mathbf{u}



Approximated velocity \mathbf{u}_h

- The error between \mathbf{u} and \mathbf{u}_h depends on the mesh

Neumann boundary condition with curved face

$\mathbf{u} \cdot \mathbf{n}_F$ is not constant if F is a curved face

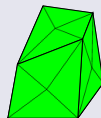
$$\mathbf{u} \cdot \mathbf{n}_{F_i} \neq \mathbf{u} \cdot \mathbf{n}_{F_j}$$

Adapt the Neumann boundary condition

$$\mathbf{w}_F \cdot \mathbf{n}_F = \frac{1}{|F|}$$

$\bar{\mathbf{n}}_F$ is the mean of the normal \mathbf{n}_{F_i}

$$\bar{\mathbf{n}}_F = \frac{\sum_{i=1}^4 |F_i| \mathbf{n}_{F_i}}{\left\| \sum_{i=1}^4 |F_i| \mathbf{n}_{F_i} \right\|_{L^2}}$$



Deformed cube

Neumann boundary condition

$$\mathbf{w}_F \cdot \mathbf{n}_F = \frac{\bar{\mathbf{n}}_F \cdot \mathbf{n}_F}{\int_F \bar{\mathbf{n}}_F \cdot \mathbf{n}_F}$$

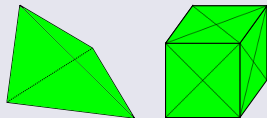
Numerical Experiment

Exact solution

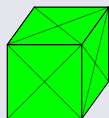
Convergence error inside the domain $\Omega = [0; 1]^3$ with different meshes.

$$p = 2xz + \frac{y^2}{2} + z \qquad \mathbf{u} = - \begin{pmatrix} 2z \\ y \\ 2x + 1 \end{pmatrix}$$

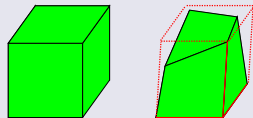
\mathbf{RTN}_0 on tetrahedron



Composite \mathbf{RTN}_0

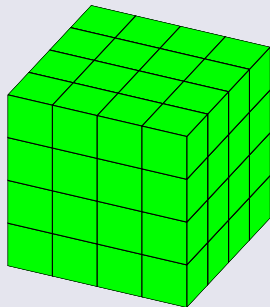


\mathbf{RTN}_0 on hexahedron

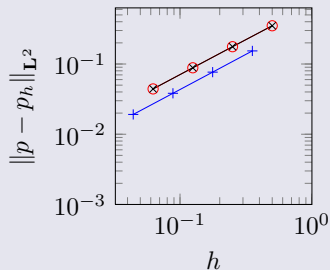


Numerical Experiment

Regular mesh



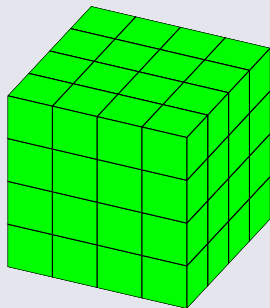
Convergence error on the regular mesh



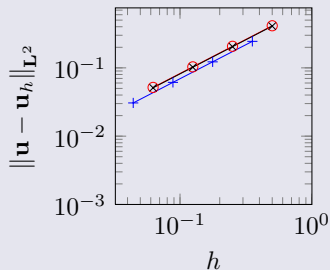
- + \mathbf{RTN}_0 on tetraedral mesh
- o Composite \mathbf{RTN}_0
- x \mathbf{RTN}_0 on hexaedral mesh

Numerical Experiment

Regular mesh



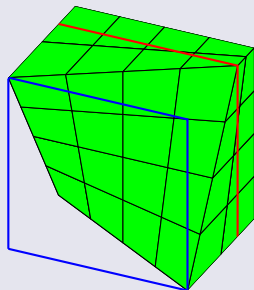
Convergence error on the regular mesh



- + RTN_0 on tetraedral mesh
- Composite RTN_0
- × RTN_0 on hexaedral mesh

Numerical Experiment

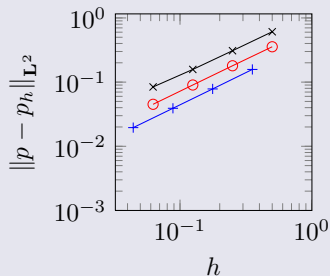
Deformed mesh



— $y = 0.2$

— $y = 0.8$

Convergence error on the deformed mesh



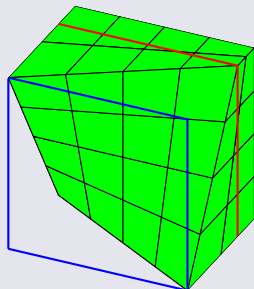
—+ **RTN**₀ on tetraedral mesh

—o Composite **RTN**₀

—x **RTN**₀ on hexaedral mesh

Numerical Experiment

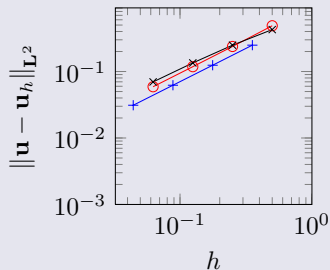
Deformed mesh



— $y = 0.2$

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Convergence error on the deformed mesh



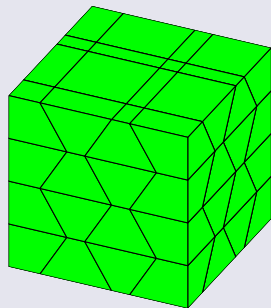
—+ **RTN₀** on tetraedral mesh

—○ **Composite RTN₀**

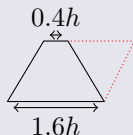
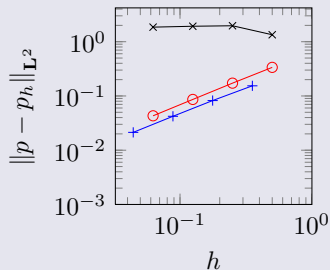
—× **RTN₀** on hexaedral mesh

Numerical Experiment (Fixed aspect ratio)

Hexahedral mesh



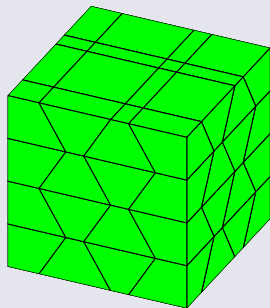
Convergence error on the hexahedral mesh



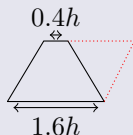
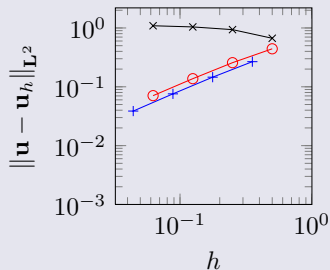
- + **RTN₀** on tetrahedral mesh
- **Composite RTN₀**
- × **RTN₀** on hexahedral mesh

Numerical Experiment (Fixed aspect ratio)

Hexahedral mesh



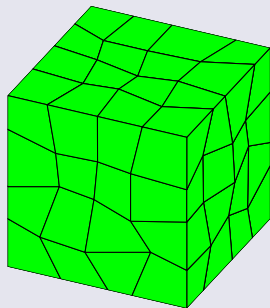
Convergence error on the hexahedral mesh



- + **RTN₀** on tetrahedral mesh
- **Composite RTN₀**
- × **RTN₀** on hexahedral mesh

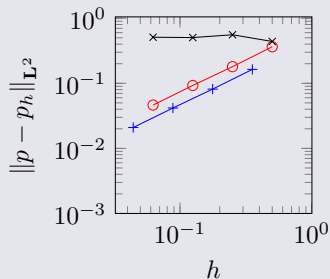
Numerical Experiment (Fixed aspect ratio)

Random mesh



Shift randomly
the vertices
 $\pm 0.3h$

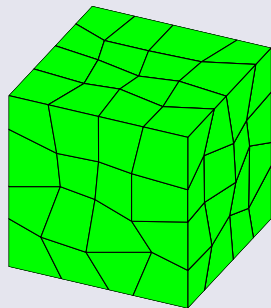
Convergence error on the random mesh



- + RTN₀ on tetraedral mesh
- o Composite RTN₀
- x RTN₀ on hexaedral mesh

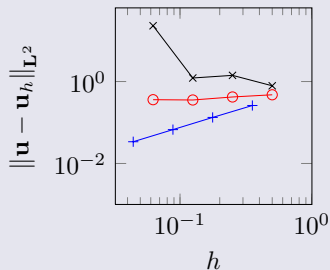
Numerical Experiment (Fixed aspect ratio)

Random mesh



Shift randomly
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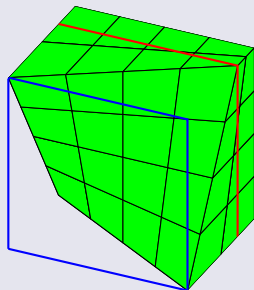
Convergence error on the random mesh



- + RTN₀ on tetrahedral mesh
- o Composite RTN₀
- x RTN₀ on hexahedral mesh

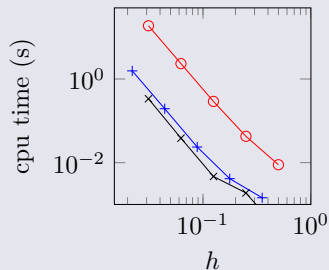
Numerical Experiment (Hybrid form - pcg - Traces)

Deformed mesh



32768 hexahedra
786432 tetrahedra

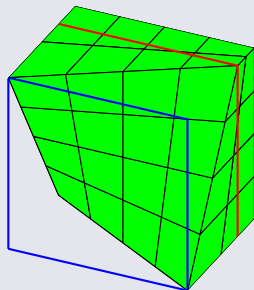
CPU time to build the linear equation



- + **RTN₀** on tetrahedral mesh
- o **Composite RTN₀**
- x **RTN₀** on hexahedral mesh

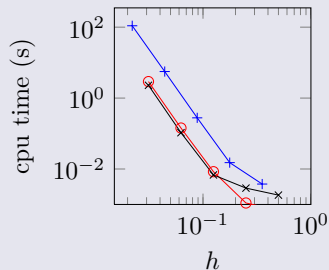
Numerical Experiment (Hybrid form - pcg - Traces)

Deformed mesh



32768 hexahedra
786432 tetrahedra

CPU time to solve the linear equation



- + **RTN₀** on tetrahedral mesh
- o **Composite RTN₀**
- x **RTN₀** on hexahedral mesh

Convergence error

- The convergence is optimal for planar faces
- If the curved faces are fixed, the velocity converges
- The composite error is between the two \mathbf{RTN}_0 errors

Prisms and pyramids

- The same methodology can be apply for prisms and pyramids
- Local and conforming refinement

Projection of the solution into the \mathbf{RTN}_0 tetrahedral space

- With \tilde{p}_F in $(\mathcal{P}_{E,F})$ the pressure is defined on the tetrahedral submesh
- A posteriori error estimation (Vohralík [4])

Implementation in Traces

- Put the composite method in Traces (hexahedron, prism, pyramid)
- Check the matrix
- Check the method with basic test cases

Perspective

- Build a specific test case
- Study the parallelism
- Try another solver
- Do a posteriori error estimation

 Pierre-Arnaud Raviart and Jean-Marie Thomas.

A mixed finite element method for 2-nd order elliptic problems.
In *Mathematical aspects of finite element methods*, pages 292–315.
Springer, 1977.

 Amel Sboui, Jérôme Jaffré, and Jean Roberts.

A composite mixed finite element for hexahedral grids.
SIAM Journal on Scientific Computing, 31(4) :2623–2645, 2009.

 J.M. Nordbotten and H. Hægland.

On reproducing uniform flow exactly on general hexahedral cells using one degree of freedom per surface.
Advances in Water Resources, 32(2) :264–267, Feb 2009.



Martin Vohralík.

Unified primal formulation-based a priori and a posteriori error analysis of mixed finite element methods.

Mathematics of Computation, 79(272) :2001–2032, 2010.