# The Origin of the Multiscale Hybrid-Mixed Method: An Overview

Frédéric Valentin

Department of Mathematical and Computational Methods LNCC / BRAZIL and NACHOS Team-Project INRIA International Chair, FRANCE

#### INRIA Sophia-Antipolis, 24 June, 2019





# Numerical Algorithms Scaling on Massive Computers



Sunway TaihuLight 100 Petaflop - Top 1



Santos Dumont - LNCC 1 Petaflop  $\Rightarrow$  6 Petaflop

# Motivation and Goals (from Fluids to Waves)

# The MHM Method

The Origin of the MHM Method └─Motivation and Goal

## Highly Heterogeneous Media



# Upscaling Needed (Multiscale Basis)



The Origin of the MHM Method  $\[blue]$  Motivation and Goal

Flow Field

## Darcy Velocity



The Origin of the MHM Method  $\[blue]Motivation$  and Goal

$$T = 1$$



$$T = 2.5$$



The Origin of the MHM Method  $\[blue]Motivation$  and Goal

$$T = 5.0$$





The Origin of the MHM Method └─Motivation and Goal

Highly Layered Media

### 3D Domain

## Non-Aligned Meshes





The Origin of the MHM Method  $\[blue]$  Motivation and Goal

## Elastic-Wave Propagation in Seismic



# Electromagnetic Wave Propagation in Nano-Structures



Upscaling may improve convergence





No Upscalling



With Upscalling

# Goals and Outline

- ► Upscalling through Multiscale Methods
  - ▶ Locality: Prompt to be used in parallel computers
  - ► Convergence: High-order accuracy
  - ▶ Robustness: "Coarse" meshes
- ▶ Outline (Part I)
  - ▶ Historical vision of numerical upscaling in FEM
  - ▶ Main ideas which originates the MHM method
  - Some open questions
- ► Outline (Part II)
  - ▶ The MHM method on general polygonal meshes
    - ▶ The construction and properties of the MHM method
    - New error analysis

The Origin of the MHM Method └─Motivation and Goal

#### 80's - 90's

# Stabilized Method, Bubble Function and GFEM

Boundary layers

Rapid changing coefficients

A Prototype: The Advection-Diffusion Model

$$\begin{cases} \mathcal{L} u := -\nabla \cdot (\mathcal{K} \nabla u) + \boldsymbol{\alpha} \cdot \nabla u = f & \text{in } \Omega \\ u = 0 & \text{on } \partial \Omega \end{cases}$$

•  $\boldsymbol{\alpha} \in W^{1,\infty}(\Omega)$  and  $\nabla \cdot \boldsymbol{\alpha} = 0$  in  $\Omega$ 

• 
$$|\xi|^2 C_{min} \leq \xi^T \mathcal{K}(\mathbf{x}) \, \xi \leq C_{max} |\xi|^2 \quad \xi \in \mathbb{R}^d \text{ and } \mathbf{x} \in \Omega$$

Find  $u \in H_0^1(\Omega)$  such that

$$a(u,v) = (f,v)_{\Omega} \quad \forall v \in H^1_0(\Omega)$$

where

$$a(u,v) := (\mathcal{K} \nabla u, \, \nabla v)_{\Omega} + (\boldsymbol{\alpha} \cdot \nabla u, \, v)_{\Omega}$$

Coercivity:

$$a(v,v) := \|\mathcal{K}^{1/2} \nabla v\|_{\Omega}^{2} + (\boldsymbol{\alpha} \cdot \nabla v, v)_{\Omega} \ge C_{\min} \|\nabla v\|_{\Omega}^{2}$$

The Origin of the MHM Method └─Motivation and Goal

# Advection Dominate Problem: $H|\boldsymbol{\alpha}| >> C_{min}$



## Boundary Layer: SUPG (Hughes & Brooks '82)

Let  $\mathcal{P}$  be a (regular) partition of  $\Omega$  and K an element

$$V_1 := \left\{ v_1 \in H_0^1(\Omega) : v_1 \mid_K \in \mathbb{P}^1(K), \ \forall K \in \mathcal{P} \right\}$$

Find  $u_1 \in V_1$  such that

 $\begin{aligned} a(u_1, v_1) + \sum_{K \in \mathcal{P}} \tau_K \int_K (\mathcal{L}u_1 - f) \boldsymbol{\alpha} \cdot \nabla v_1 d\mathbf{x} &= (f, v_1)_{\Omega} \quad \forall v_1 \in V_1 \\ \tau_K &= \begin{cases} \mathcal{O}(H_K^2/C_{min}) & \text{diffusion dominates} \\ \mathcal{O}(H_K/|\boldsymbol{\alpha}|) & \text{convection dominates} \end{cases} \end{aligned}$ 

$$a(v_1, v_1) \ge C_{min} \|\nabla v_1\|_{\Omega}^2 + \sum_{K \in \mathcal{P}} \tau_K \|\boldsymbol{\alpha} \cdot \nabla v_1\|_{0, K}^2$$

# Boundary layer problem



convection

Upscaling with Bubbles (Brezzi, Franca et al. '92)

 $f|_K \in \mathbb{R}, \, \boldsymbol{\alpha} \mid_K \in \mathbb{R}^d \text{ and } \mathcal{K} \in \mathbb{R}^{d \times d} \mid_K \text{ and } K \text{ is a triangle}$ 

Let B be the bubble space, i.e.,

$$B := \left\{ b \in H^1_0(\mathcal{P}) : b_K := b \mid_K \in \mathbb{P}^3(K), \ \forall K \in \mathcal{P} \right\}$$

Find  $u := u_1 + u_b \in V_1 \oplus B$  such that  $a(u, v) = (f, v)_\Omega \quad \forall v := v_1 + v_b \in V_1 \oplus B$ 

Take  $v|_K = b_K$  above and use  $u_b|_K = C_K b_K$ 

 $C_{K}a_{K}(b_{K}, b_{K}) = (f, b_{K})_{K} - a_{K}(u_{1}, b_{K}) = (f, b_{K})_{K} - (\boldsymbol{\alpha} \cdot \nabla u_{1}, b_{K})$  $\Rightarrow C_{K} = \frac{\int_{K} b_{K} d\mathbf{x}}{\|\mathcal{K}^{1/2} \nabla b_{K}\|_{0,K}} (f - \boldsymbol{\alpha} \cdot \nabla u_{1}) |_{K}$ 

 $\Rightarrow$ 

 $\Rightarrow$ 

# Recovering the SUPG (almost!)

• Take 
$$v = v_1$$
 and use  $u_b |_K = C_K b_K$ 

$$a(u_1, v_1) + a(u_b, v_1) = (f, v_1)_{\Omega}$$

$$a(u_1, v_1) + \sum_{K \in \mathcal{P}} (u_b, \mathcal{L}^* v_1)_K = (f, v_1)_\Omega$$

$$a(u_1, v_1) + \sum_{K \in \mathcal{P}} \tilde{\tau}_K (\boldsymbol{\alpha} \cdot \nabla u_1 - f, \boldsymbol{\alpha} \cdot \nabla v_1)_K = (f, v_1)_\Omega$$

We only recover the SUPG for the diffusive dominate cases

$$\tilde{\tau}_K := \frac{\left[\int_K b_K \, d\mathbf{x}\right]^2}{|K| \, \|\mathcal{K}^{1/2} \nabla b_K\|_{0,K}} = O(H_K^2/C_{min})$$

Question: Is there an optimal enriching space B?

# A Rough Diffusive 1D Case: $\boldsymbol{\varepsilon} \ll H$

Find u such that

$$\mathcal{L} u := -\frac{d}{dx} \left( \mathcal{K}^{\varepsilon} \frac{du}{dx} \right) = f \text{ in } \Omega, \quad u = 0 \text{ on } \partial \Omega$$

 $\mathcal{K}^{\varepsilon} \in L^{\infty}(\Omega)$  has *multi-scale* features

$$C_{min} \leq \mathcal{K}^{\boldsymbol{\varepsilon}}(x) \leq C_{max} \quad x \in \Omega$$

Find  $u \in H_0^1(\Omega)$  such that

$$\int_{\Omega} \mathcal{K}^{\varepsilon} \, \frac{d\,u}{d\,x} \, \frac{d\,v}{d\,x} = \int_{\Omega} f\,v\,d\,x$$

$$\|\nabla (u - u_1)\|_{0,\Omega} \le C \, \frac{H}{\varepsilon} \|f\|_{0,\Omega}$$



## Generalized FEM: Babuska & Osborn '83

$$V_H := span \{\phi_i^{\varepsilon}\}_{i=1}^N, \quad -\frac{d}{dx} \mathcal{K}^{\varepsilon}(x) \frac{d \phi_i^{\varepsilon}}{dx} = 0 \text{ in } K, \quad \phi_i^{\varepsilon} \mid_{\partial K} \in \{0, 1\}$$

# Find $u_H \in V_H$ such that $\int_{\Omega} \mathcal{K}^{\varepsilon} \frac{d u_H}{d x} \frac{d v_H}{d x} dx = \int_{\Omega} f v_H dx \quad \forall v_H \in V_H$

Nodal exactness

Robustness

$$I_H u := \sum_{i=1}^N u(x_i) \phi_i^{\epsilon}$$
$$u_H(x_i) = I_H u(x_i) = u(x_i)$$

$$\|\nabla(u - u_H)\|_{0,\Omega} \le C H \|f\|_{0,\Omega}$$

The Origin of the MHM Method └─Motivation and Goal

#### A Multi-Scale Benchmark



The Origin of the MHM Method └─Motivation and Goal

The GFEM



#### 90's - 00's

## RFB, VMS and MsFEM

- ▶ Looking for "optimal" enrichments
- Extending GFEM to 2D/3D cases

RFB (Brezzi, Franca, Russo '94) and VMS (Hughes '95)

► Since the "optimal" *B* is unknown, take the whole space

 $B:=\oplus_{K\in \mathcal{P}}H^1_0(K)$  1D case: Linear + B = whole space

Find 
$$u_H = u_1 + u_b$$
 such that

$$a(u_H, v_H) = (f, v_H)_{\Omega} \quad \forall v_H = v_1 + v_b$$

► Take  $v_H = v_b |_K$ , and observe  $u_b |_K$  solves  $a_K(u_b, v_b) = (f, v_b)_K - a_K(u_1, v_b)$ 

► 
$$u_b \mid_K := \mathcal{M}_K (f - \mathcal{L}u_1)$$
 satisfies  
 $\mathcal{L} u_b = f - \mathcal{L} u_1$  in  $K$ ,  $u_b \mid_{\partial K} = 0$ 

 $\Leftrightarrow$ 

 $u_b|_K = \mathcal{M}_K(1_K) (f - \mathcal{L}u_1)|_K, \quad (f - \mathcal{L}u_1)|_K \in \mathbb{R}$ 

RFB (Brezzi, Franca, Russo '94) and VMS (Hughes '95)  $\bullet \phi_K := \mathcal{M}_K(1_K)$  solves

 $\mathcal{L}\phi_K = 1_K \text{ in } K, \quad \phi_K = 0 \text{ on } \partial K$ 

 $B := \{\phi_K\}_{K \in \mathcal{P}}$ 

Find  $u \in V_1$  such that

$$\begin{aligned} a(u_1, v_1) + \sum_{K \in \mathcal{T}_H} \int_K a_K(u_b, v_1) = \\ a(u_1, v_1) - \sum_{K \in \mathcal{T}_H} \int_K u_b \, \boldsymbol{\alpha} \cdot \nabla v_1 \, d\mathbf{x} = \\ a(u_1, v_1) + \sum_{K \in \mathcal{T}_H} \frac{\int_K \phi_K}{|K|} \int_K (\boldsymbol{\alpha} \cdot \nabla u_1 - f) \boldsymbol{\alpha} \cdot \nabla v_1 \, d\mathbf{x} = (f, v_1)_\Omega \end{aligned}$$

RFB (Brezzi, Franca, Russo '94) and VMS (Hughes '95)



#### Remark: $RFB \rightleftharpoons VMS$

 $\phi_K = \int_K g,$  Brezzi, F. and Franca, L. P. and Hughes, T. J. R. and Russo, A., CMAME, 1997

## Stabilized Method $\rightleftharpoons$ RFB $\rightleftharpoons$ VMS



The Origin of the MHM Method └─Motivation and Goal

# Skew-Advection Case SUPG

RFB



MsFEM (Hou, Wu and Cai '99): Oscillatory Coeff. Find  $u_H \in V_{MsFEM}$  such that  $a(u_{ms}, v_{ms}) = (f, v_{ms})_{\Omega} \quad \forall v_{ms} \in V_{MsFEM}$   $V_{MsFEM} := span \{\phi_i^{\varepsilon}\}_{i=1}^N$  $u_{ms} := \sum_{i=1}^N c_i \phi_i^{\varepsilon}$ 

 $-\nabla\cdot (\mathcal{K}^{\boldsymbol{\varepsilon}}\,\nabla\phi_i^{\boldsymbol{\varepsilon}})=0 \quad \text{ in } K, \quad \phi_i^{\boldsymbol{\varepsilon}}=\psi_i \quad \text{ on } \partial K$ 

Resonance Error:

$$\|\nabla(u-u_{ms})\|_{0,\Omega} \le C \left(H + \left(\frac{\varepsilon}{H}\right)^{1/2}\right) \|f\|_{0,\Omega}$$

#### Resonance Influence



Relationship: RFB and MsFEM (Sangalli '00)

$$\mathcal{L}^{\boldsymbol{\varepsilon}} u := -\nabla \cdot (\mathcal{K}^{\boldsymbol{\varepsilon}} \nabla u) = f \quad \text{in } \Omega, \quad u = 0 \quad \text{in } \partial \Omega$$

$$u_{ms} = \sum_{i=1}^{N} c_i \phi_i^{\varepsilon} = \sum_{\substack{i \\ u_1 \\ u_1}}^{N} c_i \psi_i + \sum_{\substack{i=1 \\ i=1}}^{N} c_i (\phi_i^{\varepsilon} - \psi_i) = u_1 - \sum_K \mathcal{M}_K (\mathcal{L}^{\varepsilon} u_1)$$
$$= u_1 + \sum_K \left[ \underbrace{\mathcal{M}_K (f - \mathcal{L}^{\varepsilon} u_1)}_{u_b \mid_K} - \mathcal{M}_K f \right]$$
$$= \underbrace{u_{RFB}}_{u_1 + u_b} - \sum_K \mathcal{M}_K f$$

Resonance Error:

$$\|\nabla(u - u_{RFB})\|_{0,\Omega} \le C \left(H + \left(\frac{\varepsilon}{H}\right)^{1/2}\right) \|f\|_{0,\Omega}$$

How to setup local upscalling without bubbles ?

Conforming

► PGEM and RELP Petrov-Galerkin enrichment strategies

► LOD

(Quasi) local solutions decreasing exponentially

► HMM

Local problems around integration points

Non-Conforming

 MsFEM Including oversampling to set up boundary conditions

► DEM

Discontinuous enrichment through Lagrange multipliers

► MHM

PGEM (Franca, Madureira and Valentin '05) and RELP (Barrenechea and Valentin '10)

•  $B := \bigoplus_{K \in \mathcal{T}_H} H_0^1(K)$  and  $E \subset H_0^1(\Omega)$ 

► Find 
$$u_H = u_1 + u_e \in V_1 + E$$
  

$$\begin{cases}
a_K(u_H, v_b) = (f, v_b)_K & \forall v_b \in B \\
a(u_H, v_1) = (f, v_1)_\Omega & \forall v_1 \in V_1
\end{cases}$$

 $\mathcal{L} u_e = f - \mathcal{L} u_1 \text{ in } K \text{ and } u_e = g \text{ on } \partial K$   $\begin{cases} \mathcal{L}_s g = f - \mathcal{L}_s u_1 & \text{PGEM} \\ \mathcal{L}_s g = F([\partial_n u_1]) & \text{RELP} \end{cases}$ 

Find  $u_1 \in V_1$  such that  $\sum_K a_K((I - \tilde{\mathcal{M}}_K)u_1, v_1) = (f, v_1)_\Omega - \sum_K a_K(\tilde{\mathcal{M}}f, v_1)$ 

# PGEM: Reactive-Diffusive Equation

 $\blacktriangleright$  Assume u solves

$$\mathcal{L} u := -\varepsilon \Delta u + u = f \text{ in } \Omega \text{ and } u |_{\partial \Omega} = 0$$

▶ PGEM: Find  $u_1 \in V_1$  such that

$$\sum_{K} a_K((I - \tilde{\mathcal{M}}_K)u_1, v_1) = (f, v_1)_{\Omega} - \sum_{K} a_K(\tilde{\mathcal{M}}_K f, v_1)$$

• The enrichment  $u_e := \tilde{\mathcal{M}}_K(f - u_1)$  satisfies

$$\begin{cases} \mathcal{L} u_e = f - u_1 \text{ in } K \text{ and } u_e = g \text{ on } \partial K \\ \mathcal{L}_s g := -\partial_{ss}g + g = f - u_1 \quad F \subset \partial K \end{cases}$$

► Convergence:

$$||u - u_1||_{1,\mathcal{P}} = \mathcal{O}(H + \sqrt{\frac{H_l^3}{\epsilon}}), \quad H_l = \text{diam. first layer}$$

The Origin of the MHM Method  $\[blue]$  Motivation and Goal





A multiscale base on a patch.  $\mathcal{L}u := -\varepsilon \Delta u + u = f$ 

The Origin of the MHM Method  $\[blue]Motivation$  and Goal

 $\varepsilon = 0.1$ 



A multiscale base on a patch.  $\mathcal{L}u := -\varepsilon \Delta u + u = f$ 

The Origin of the MHM Method └─Motivation and Goal



A multiscale base on a patch.  $\mathcal{L}u := -\varepsilon \Delta u + u = f$ 

The Origin of the MHM Method └─Motivation and Goal

 $\varepsilon = 10^{-6}$  and f = 1



# Conclusion

- ► A survey of (some) multiscale methods from the 80's to today
- ► To compromise local upscaling (parallel computation) with accuracy and robustness is feasible
- ▶ Open questions. Can one stay local and...
  - ▶ get rid of resonance error completely ?
  - converge under low regularity ?
  - ▶ be robust with respect to high-contrast?
  - ▶ respect the maximum principle ?

# MHM

# Multiscale Hybrid-Mixed Method

A First Glance

# Worldwide (Interdisciplinary) Collaboration

- America
  - ▶ A. T. Gomes, R. Souto, A. Madureira, W. Pereira and L. Martins LNCC/Brazil
  - ▶ H. Fernando UFF/Brazil
  - ▶ Henrique Versieux UFMG/Brazil
  - S. Gomes and P. Devloo UNICAMP/Brazil
  - ▶ Diego Paredes and Rodolfo Araya UDEC/Chile
  - ▶ Abner Poza USCS/Chile
  - Christopher Harder MSDenver/USA
- ► Europe
  - ▶ Theophile Chaumont and Stephane Lanteri Inria/France
  - ► Claire Scheid and Roland Masson Université de Nice/France
  - ▶ Fabrice Jaillet IUT Lyon1/France
  - ▶ Gabriel Barrenechea University of Strathclyde/UK

# MHM Method: A Brief Historical Perspective

Year / Article 2013JCP SINUM 2015MMS 2016M2AN MathComp Springer 2017CMAME 2018 MMS

Contribution

Original idea. A priori and a posteriori analysis: Darcy model

Extension to the reactive-advective dominated problem

MHM for Elasticity Uniform Convergence Foundations of the MHM

MHM for Stokes equations

MHM for Maxwell equations

# Setting

Let  $\mathcal{P}$  be a (coarse) partition of  $\Omega$ and  $\partial \mathcal{P}$  its boundary

$$V := \left\{ v \in L^2(\Omega) : v \in H^1(K) \right\}$$
$$\Lambda := \left\{ \sigma \, \boldsymbol{n}^K \, |_{\partial K} : \sigma \in H(div, \Omega) \right\}$$

Here  $K \subset \mathcal{P}$  and  $\partial K \subset \partial \mathcal{P}$ 



$$(\cdot, \cdot)_{\mathcal{P}} := \sum_{K \in \mathcal{P}} (\cdot, \cdot)_K \text{ and } (\cdot, \cdot)_{\partial \mathcal{P}} := \sum_{K \in \mathcal{P}} (\cdot, \cdot)_{\partial K}$$

# Hybrid Formulation (Raviart-Thomas '77)

Find  $(u, \lambda) \in V \times \Lambda$  such that  $(\mathcal{K} \nabla u, \nabla v)_{\mathcal{P}} + (\lambda, v)_{\partial \mathcal{P}} = (f, v)_{\mathcal{P}} \quad \forall v \in V$  $(\mu, u)_{\partial \mathcal{P}} = 0 \quad \forall \mu \in \Lambda$ 



# The MHM Method Find $(u_{0,H}, \lambda_H) \in V_0 \times \Lambda_H$ such that $(\lambda_H, v_0)_{\partial \mathcal{T}_H} = (f, v_0)_{\mathcal{T}_H} \quad \forall v_0 \in V_0$ $(\mu_H, \mathbf{T} \lambda_H)_{\partial \mathcal{T}_H} + (\mu_H, u_{0,H})_{\partial \mathcal{T}_H} = -(\mu_H, \hat{\mathbf{T}} f)_{\partial \mathcal{T}_H} \quad \forall \mu_H \in \Lambda_H$



The Origin of the MHM Method  $\sqcup_{MHM Method}$ 

A Typical Heterogenous Basis Function



# Relationship with Other Methods

 $l = 0, f \in \mathbb{R}$   $\mathcal{K} \equiv I$  Multi-Scale  $\mathcal{K}$  $\mathrm{RT}_0/\mathbb{P}_0$  Hou at al. (2002)

l = 0, 1Multi-Scale  $\mathcal{K}$ Arbogast (2004)

# Numerical Validation An Oscillatory Coefficient Case

The Highly-Oscillatory Problem 
$$(\varepsilon = \frac{1}{16})$$

$$\mathcal{K}(\boldsymbol{x}) = \frac{2 + \frac{1.8 \sin 2\pi x}{\varepsilon}}{2 + \frac{1.8 \sin 2\pi y}{\varepsilon}} + \frac{2 + \frac{1.8 \sin 2\pi y}{\varepsilon}}{2 + \frac{1.8 \cos 2\pi x}{\varepsilon}},$$

The Origin of the MHM Method └─Numerical Validation

# Space $\mathbb{P}_2(F)$ (16 × 16 Elements)

# $u_{0,H}^h + T_h \,\lambda_H + \hat{T}_h \,f$



The Origin of the MHM Method  $\[blue]{\]}_{
m Numerical Validation}$ 

Spaces  $\mathbb{P}_0(F)$  and  $\mathbb{P}_2(F)$ 



 $u^h_{0,H}$ 

The Origin of the MHM Method └─Numerical Validation

Spaces  $\mathbb{P}_0(F)$  and  $\mathbb{P}_2(F)$ 

```
u_{0,H}^h + T_h \,\lambda_H + \hat{T}_h \,f
```



# Numerical Validation A Sharp Boundary Layer Case

The Origin of the MHM Method  $\[blue]$  Numerical Validation



# Same Number of D.O.Fs and Order of Approx.



## Internal Layer: No Need of Shock-Capturing



# To be continued in Part II The MHM method

 $\mathrm{in}$ 

Polygon