



## MAIDESC

# Contribution INRIA-Sophia à Maidesc, M30

Éléonore Gauci<sup>\*+†</sup>, Frédéric Alauzet<sup>+</sup>, Alain Dervieux<sup>\*</sup>

(\*) INRIA , Sophia-Antipolis, France  
(+) INRIA , Saclay, France

13 avril 2016

# Overview

## Proposal

T3-D3 (M18) : Space-time error for a third-order CENO scheme for Euler model, Theoretical report.

T3-D4 (M18) : Space-time error for a norm-oriented formulation, Theoretical report.

T5-D3 : Norm-oriented adaptive FMG for a 2D model. M12 Theoretical report, M42 Theory, implementation and numerical results (ATC1, ATC4).

Test case : ATC1, falling water column.

## Task status

T3-D3-4, delivered.

T5-D3, delivered + extension with Lemma.

**The ALE thematic of Montpellier was transferred to Sophia.**

# Theses

## Proposal

Thesis 1 : co-advised by Rocquencourt and Sophia : High-order curved mesh adaptation for Computational Fluids Dynamics : error estimate, flow solver and mesh adaptation.

Thesis 3 : co-advised by Montpellier and Sophia : Estimates for ALE, optimal mesh for third order, parallel multi-rate time advancing.

Thesis 4 : Lemma-Sophia : Norm-oriented error estimates and FMG adaptation (Gautier Brethes, started October 2012, supported by Lemma and region PACA).

Thesis 5 : Rocquencourt Sophia : Goal-oriented third-order mesh adaption (Alexandre Carabias, started in ANR- ECINADS, end supported by INRIA proper resources).

## Theses status

Thesis 1 : Tranformed to ALE analysis (Éléonore Gauci).

Thesis 3 : Parallel multirate time advancing (Emmanuelle Itam).

Thesis 4 : Norm-oriented, dec 2015 (Gautier Brèthes).

Thesis 5 : Third order, dec. 2014 (Alexandre Carabias).

# Analysis of goal-oriented criterion for ALE

## Plan

Formulation ALE

Local Transient Fixed-Point

Continuous ALE state equations

Time-discrete ALE state equations

Discrete ALE state equations

Error estimate.

# Formulation ALE

- $\phi : \Omega_0 \times [0, T] \rightarrow \mathbb{R}^d, (\xi, t) \mapsto \phi(\xi, t)$
- $\Omega_{t_n+1} = \{x_{n+1} = \phi_n(x_n, t_n), x_n \in \Omega_{t_n}\}$

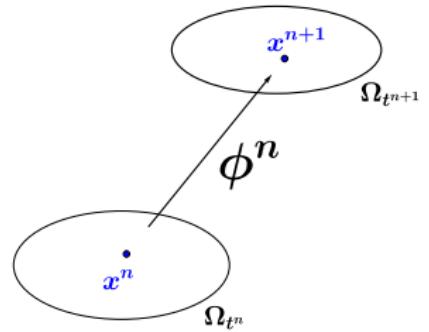


FIGURE: Transformation  $\phi$

$$Q_T = \bigcup_{t=0}^{t=T} \phi(\Omega_0, t) \times \{t\}.$$

# Local (=Hessian-based) Transient Fixed-Point for deforming domain

For successively the  $k_{max}$  time sub-intervals  $[t_k, t_{k+1}]$  :

Do until convergence :

**Step 1** : generate the  $\mathcal{H}_k$  from the metric  $\mathcal{M}_k$  and compute the discrete state  $W_{\mathcal{M}}$  from  $t_k$  to  $t_{k+1}$  on the deforming meshes defined by deforming the  $\mathcal{H}_k$  with the ALE mapping,

**Step 2** : compute sensor  $s_{\mathcal{M}} = s(u_{\mathcal{M}})$  and the  $n$  optimal metrics

$$\mathcal{M}_{inter}^{opt,k} = \bigcap_{t=t^k}^{t^{k+1}} \mathcal{H}_2 \left( H_u(\phi_k(\mathbf{x}_k, t) [Jac(\phi_k)(\mathbf{x}_k, t)]^{\frac{1}{2}}) \right)$$

or

$$\mathcal{M}_{integr}^{opt,k} = \mathcal{H}_2 \left( \int_{t^k}^{t^{k+1}} H_u(\phi_k(\mathbf{x}_k, t) [Jac(\phi_k)(\mathbf{x}_k, t)]^{\frac{1}{2}}) dt \right)$$

**Step 3** :  $\mathcal{M}_k = \mathcal{M}_{inter/integr}^{opt,k}$

Go to step 1. Stop when fixed point is converged.

Next  $k$  :

# Numerical example for Local Transient Fixed-Point for deforming domain

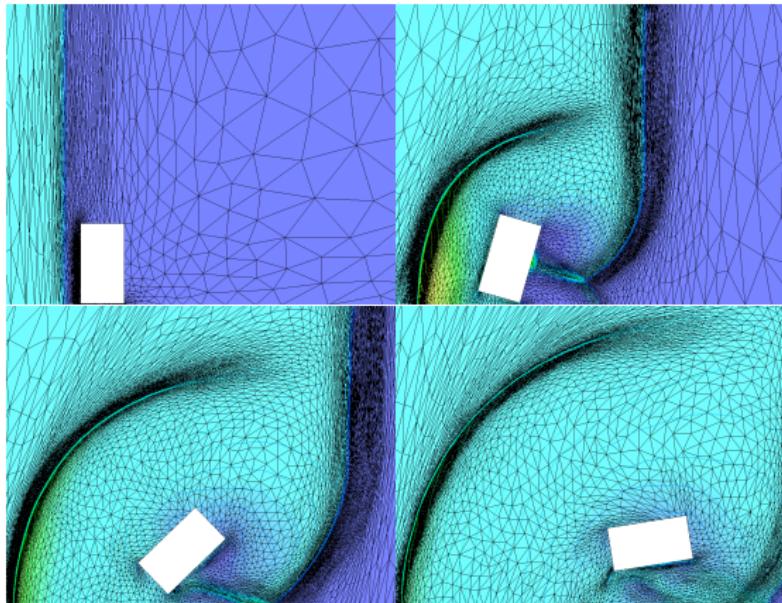


FIGURE: Application of the Fixed-Point algorithm to a blast wave inpinging an obstacle,  
Géraldine Olivier, Frédéric Alauzet

# Equation-based criterion

We want to replace the Hessian criterion by a goal-oriented criterion.

The rest of the talk is devoted to the theoretical evaluation of a goal-oriented criterion for an Arbitrary-Lagrangian-Eulerian formulation of the unsteady Euler system.

# Théorie

- ▶ Hessian  $\Rightarrow$  cost function  $g$ .
- ▶ Minimize  $\delta j_h = |j - j_h| = |(g, W) - (g, W_h)|$
- ▶ We introduce the adjoint state  $W^*$

$$\left( \frac{\partial \Psi_{(h)}}{\partial W_{(h)}} \varphi_{(h)}, W_{(h)}^* \right) = (g, \varphi_{(h)})$$

- ▶  $\delta j_h \approx (W^*, \Psi_h(W) - \Psi(W))$
- ▶ To minimize  $\delta j_h \Rightarrow a priori$  error estimate

# ALE formulations of Euler equations

$$\Omega_t = \{x = \phi(\xi, t), \xi \in \Omega_{t_0}\}$$

$$\frac{1}{\mathcal{J}} \frac{\partial \mathcal{J} W}{\partial t} + \nabla_x \mathcal{F}(W) = 0 \quad \text{in } \Omega_t$$

où

$$\mathcal{J}(\xi, t) = \det \frac{\partial \phi}{\partial \xi}(\xi, t)$$

et

$$\mathcal{F}(W) = \begin{pmatrix} \rho(\mathbf{u} - \dot{\phi}) \\ \rho(\mathbf{u} - \dot{\phi})u + p\mathbf{e}_x \\ \rho(\mathbf{u} - \dot{\phi})v + p\mathbf{e}_y \\ \rho(\mathbf{u} - \dot{\phi})E + \mathbf{u}p \end{pmatrix}.$$

# Continuous state equations

## ALE continuous formulation of Euler equations

$$\frac{1}{\mathcal{J}(\xi, t)} \frac{\partial \mathcal{J} \hat{W}}{\partial t} |_{\xi}(\xi, t) + \widehat{\nabla_{\mathbf{x}} \mathcal{F}(W)}(\xi, t) = 0 \quad \forall (\xi, t) \in \Omega_0 \times [\mathbf{0}, \mathbf{T}] \quad (1)$$

in which

$$\begin{aligned}\mathcal{J} &= (\det \phi)(\xi, t) \\ \hat{W}(\xi, t) &= W(\phi(\xi, t), t) \\ \widehat{\nabla_{\mathbf{x}} \mathcal{F}(W)}(\xi, t) &= (\nabla_{\mathbf{x}} \mathcal{F}(W))(\phi(\xi, t), t)\end{aligned}$$

are Lagrangian functions. Then :

$$\int_0^T \int_{\Omega_0} \hat{\phi} \left( \frac{\partial \mathcal{J} \hat{W}}{\partial t} + \mathcal{J} \widehat{\nabla_{\mathbf{x}} \mathcal{F}(W)} \right) d\xi dt = 0 \quad \forall \hat{\phi} \in \mathcal{H}^1(\Omega_0 \times [0, T]). \quad (2)$$

(...)  $\Leftrightarrow$  (with  $\hat{\phi}(\xi, t) = \varphi(\phi(\xi, t), t)$ )

$$\frac{d}{dt} \left( \int_{\Omega_t} \varphi(\mathbf{x}, t) W(\mathbf{x}, t) d\mathbf{x} \right) - \int_{\Omega_0} \hat{W} \mathcal{J} \frac{d\hat{\phi}}{dt} d\xi + \int_{\Omega_t} \varphi \nabla_{\mathbf{x}} \mathcal{F}(W) d\mathbf{x} = 0 \quad \forall t.$$

# Continuous state equations

We define the subspace  $\mathcal{H}_{cst}^1(Q_T)$  of  $\mathcal{H}^1(Q_T)$  having as elements the images by the mapping of time-constant functions :

$$\varphi \in \mathcal{H}_{cst}^1(Q_T) \Leftrightarrow \varphi \in \mathcal{H}^1(Q_T), \quad d\hat{\varphi}/dt = 0 \quad \forall t.$$

Find  $W \in \mathcal{H}^1(Q_T)$  such that  $\forall \varphi \in \mathcal{H}_{cst}^1(Q_T), \quad (\Psi(W), \varphi) = 0$

$$\begin{aligned} \text{with } (\Psi(W), \varphi) &= \int_{\Omega_0} \varphi(0)(W_0 - W(0)) d\Omega \\ &+ \int_0^T \frac{\partial}{\partial t} \int_{\Omega_t} \varphi W d\Omega dt \\ &+ \int_0^T \int_{\Omega_t} \varphi \nabla \cdot \mathcal{F}(W) d\Omega dt - \int_0^T \int_{\partial \Omega_t} \varphi \check{\mathcal{F}}(W) \cdot \mathbf{n} d\Gamma dt, (3) \end{aligned}$$

# x-Continuous/time-discrete state equations

Find  $W \in \mathcal{H}^1(Q_T)$  such that  $\forall \varphi \in \mathcal{H}^1(Q_T), \quad (\Psi(W), \varphi) = 0$  with

$$\begin{aligned} (\Psi(W), \varphi) &= (t^{n+1} - t^n) \int_{\Omega_0} \varphi(0)(W_0 - W^1) d\Omega \\ &\quad + \sum_{n=1}^{nmax} \left[ \int_{\Omega_{t^{n+1}}} \varphi(., t^{n+1}) W(., t^{n+1}) d\Omega - \int_{\Omega_{t^n}} \varphi(., t^n) W(., t^n) d\Omega \right] \\ &\quad + \sum_{n=1}^{nmax} (t^{n+1} - t^n) \int_{\Omega_{t^n}} \varphi(., t^n) \nabla \cdot \mathcal{F}(W(., t^n)) d\Omega \\ &\quad - \sum_{n=1}^{nmax} (t^{n+1} - t^n) \int_{\partial \Omega_{t^n}} \varphi(., t^n) \mathcal{F}(W(., t^n)).\mathbf{n} d\Gamma. \end{aligned}$$

# Discrete state equations

Find  $W_h \in \mathcal{V}_h$  such that  $\forall \varphi_h \in \mathcal{V}_{h,cst}, \quad (\Psi_h(W_h), \varphi_h) = 0$

where  $\Psi_h$  is extended to **continuous** fields :

$$\begin{aligned} & \forall W \in \mathcal{H}^1(Q_T), \forall \varphi \in \mathcal{H}_{cst}^1(Q_T), \\ & (\Psi_h(W), \varphi) = (t^{n+1} - t^n) \int_{\Omega_0} \varphi(., t^0) (\Pi_h W_0 - \Pi_h W(., t^1)) d\Omega \\ & + \sum_{n=1}^{nmax} \frac{1}{t^{n+1} - t^n} \int_{\Omega_{t^n}} \left[ \widehat{\Pi_h \varphi}(., t^n) \widehat{\Pi_h W}(., t^{n+1}) \mathcal{J}^n - \Pi_h \varphi(., t^n) \Pi_h W(., t^n) \right] d\Omega \\ & + \sum_{n=1}^{nmax} \int_{\Omega_{t^n}} \Pi_h \varphi(., t^n) \nabla \cdot \Pi_h \mathcal{F}(W(., t^n)) d\Omega \\ & - \sum_{n=1}^{nmax} \int_{\partial \Omega_{t^n}} \Pi_h \varphi(., t^n) \Pi_h \check{\mathcal{F}}(W(., t^n)) \cdot \mathbf{n} d\Gamma. \end{aligned}$$

# Principle of analysis

$$j(W) = (g, W)_{L^2(Q_T)} ; \text{ Min}_{mesh} \delta j = j(W) - j(W_h)$$

$$(\Psi_h(W), \varphi_h) - (\Psi_h(W_h), \varphi_h) = (\Psi_h(W) - \Psi(W), \varphi_h)$$

$$W^* \in \mathcal{V}, \forall \psi \in \mathcal{V}, \quad \left( \frac{\partial \Psi}{\partial W}(W)\psi, W^* \right) = (g, \psi), \quad (6)$$

$$W_h^* \in \mathcal{V}_h, \forall \psi_h \in \mathcal{V}_h, \quad \left( \frac{\partial \Psi_h}{\partial W}(W_h)\psi_h, W_h^* \right) = (g, \psi_h). \quad (7)$$

Then assuming that  $W^*$ ,  $\Pi_h W^*$  and  $W_h^*$  and their gradients are close to each other :

$$\delta j \approx (\Psi_h(W) - \Psi(W), W^*) \approx (\Psi_h(W) - \Psi(W), \Pi_h W^*). \quad (8)$$

# Error estimate

$$\begin{aligned} (\Psi_h(W), \Pi_h W^*) &= \int_{\Omega_0} \varphi(., t^0) (\Pi_h W_0 - \Pi_h W(., t^1)) \, d\Omega \\ &+ \sum_{n=1}^{nmax} \frac{1}{t^{n+1} - t^n} \int_{\Omega_{t^n}} \left[ \widehat{\Pi_h W^*}(., t^n) \widehat{\Pi_h W}(., t^{n+1}) \mathcal{J}^n - \Pi_h W^*(., t^n) \Pi_h W(., t^n) \right] \, d\Omega \\ &+ \sum_{n=1}^{nmax} \int_{\Omega_{t^n}} \Pi_h W^*(., t^n) \nabla \cdot \Pi_h \mathcal{F}(W(., t^n)) \, d\Omega \\ &- \sum_{n=1}^{nmax} \int_{\partial \Omega_{t^n}} \Pi_h W^*(., t^n) \Pi_h \check{\mathcal{F}}(W(., t^n)) \cdot \mathbf{n} \, d\Gamma. \end{aligned}$$

# Analysis of steady terms

- Boundary integrals are neglected.
- Flux terms are analysed after an integration by parts :

$$\begin{aligned} & \int_{\Omega_{t^n}} \Pi_h W^*(., t^n) \nabla \cdot \Pi_h \mathcal{F}(W(., t^n)) d\Omega \\ & - \int_{\Omega_{t^n}} \Pi_h W^*(., t^n) \nabla \cdot \mathcal{F}(W(., t^n)) d\Omega = \\ & - \int_{\Omega_{t^n}} \nabla \Pi_h W^*(., t^n) [\Pi_h \mathcal{F}(W(., t^n)) - \mathcal{F}(W(., t^n))] d\Omega \\ & \preceq \frac{1}{8} \int_{\Omega_{t^n}} \nabla \Pi_h W^*(., t^n) \operatorname{trace}(\mathcal{M}^{-\frac{1}{2}}(\mathbf{x}) |H_{\mathcal{F}}(\mathbf{x})| \mathcal{M}^{-\frac{1}{2}}(\mathbf{x})) d\Omega \end{aligned}$$

# Analysis of time-derivative

$$\begin{aligned}\widehat{\Pi_h W^*}(., t^n) \left[ \widehat{\Pi_h W}(., t^{n+1}) - \widehat{W}(., t^{n+1}) \right] \mathcal{J}^n &= \Pi_h W^*(., t^n) [\Pi_h W(., t^n) - W(., t^n)] \\ &= \left[ \mathcal{J}^n \widehat{\Pi_h W^*}(., t^n) - \Pi_h W^*(., t^n) \right] \left[ \widehat{\Pi_h W}(., t^{n+1}) - \widehat{W}(., t^{n+1}) \right] \\ &\quad - \Pi_h W^*(., t^n) \left[ \widehat{\Pi_h W}(., t^{n+1}) - \widehat{W}(., t^{n+1}) - \Pi_h W(., t^n) + W(., t^n) \right]\end{aligned}$$

$$\widehat{\Pi_h W}(., t^{n+1}) - \widehat{W}(., t^{n+1})) \preceq \frac{1}{8} \text{trace}(\mathcal{M}^{-\frac{1}{2}}(\mathbf{x}) | H_{\widehat{\mathbf{W}}}(\mathbf{x})| \mathcal{M}^{-\frac{1}{2}}(\mathbf{x}))$$

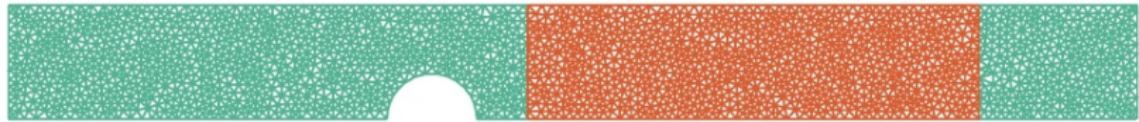
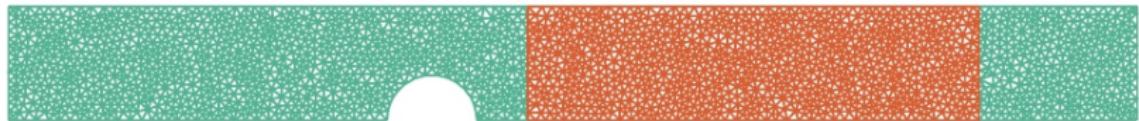
$$\begin{aligned}\widehat{\Pi_h W}(., t^{n+1}) - \widehat{W}(., t^{n+1}) - \Pi_h W(., t^n) + W(., t^n) &\preceq \\ \frac{(t^{n+1} - t^n)}{8} \text{trace}(\mathcal{M}^{-\frac{1}{2}}(\mathbf{x}) | H_{\mathbf{DW}/\mathbf{Dt}}(\mathbf{x})| \mathcal{M}^{-\frac{1}{2}}(\mathbf{x}))\end{aligned}$$

# Synthèse

$$\delta j \approx \sum_{n=1}^{n_{max}} \int_{\Omega_{t^n}} \left[ \text{trace}(\mathcal{M}^{-\frac{1}{2}}(\mathbf{x}) |H_{goal}(\mathbf{x})| \mathcal{M}^{-\frac{1}{2}}(\mathbf{x})) \right] d\Omega$$

from which we deduce  $\mathcal{M}_{opt}$  for each time sub-interval.

# Bump ALE



# Numerical computation

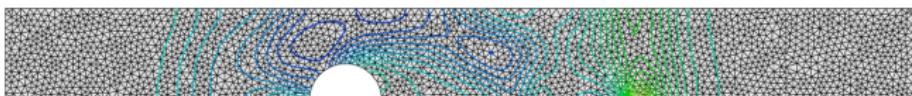
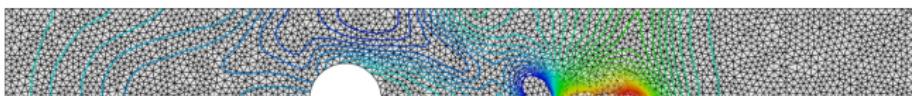
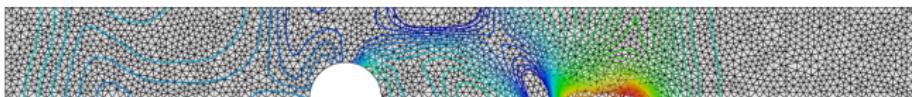
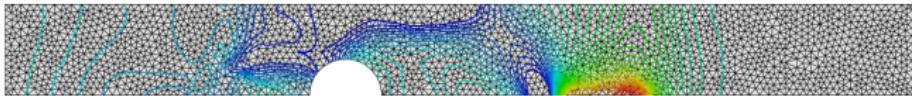
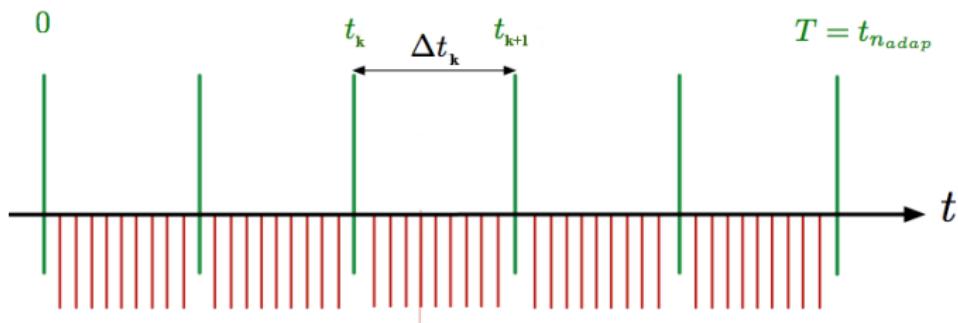


FIGURE: Adjoint ALE

# Global fixed point for mesh adaptation

$$[0, T] = [t_0 = 0, t_1] \cup [t_1, t_2] \cup \dots [t_{kmax}, T]$$

$$t \in [t_k, t_{k+1}] \Rightarrow \Omega_t = \{x = \phi_k(\xi, t), \xi \in \Omega_{t_k}\}$$



# Numerical computation

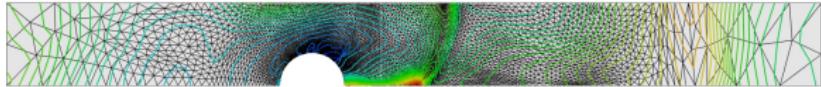
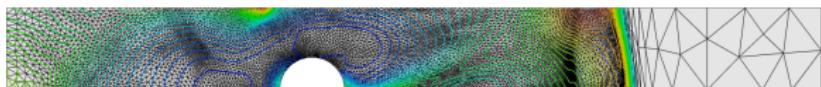
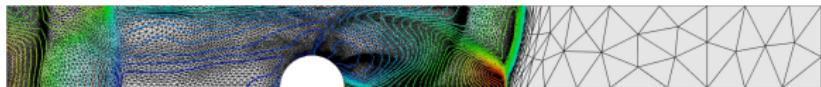
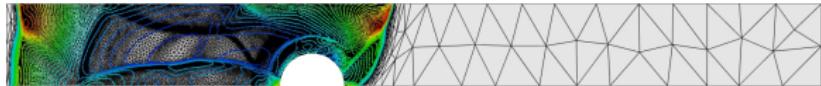


FIGURE: Goal-oriented mesh adaptation

# Numerical computation

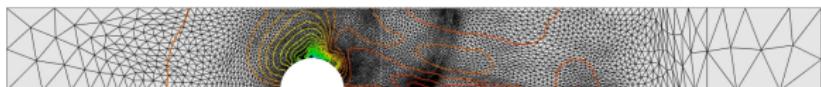
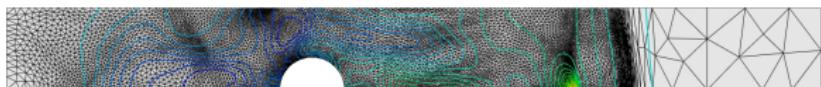
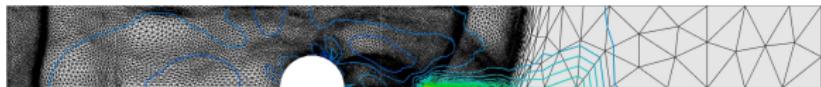
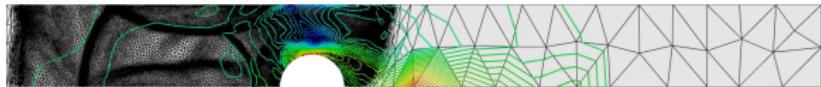


FIGURE: Goal-oriented mesh adaptation : Adjoint