

Generalized Approximate Static Condensation Method for a Heterogeneous Multi-Material Diffusion Problem

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1 The ASC(n) Method

- Problem Setting
- Description of the Method
- ASC(0) and ASC(1)

2 Numerical Experiments

- ASC(0) \rightarrow ASC(1): Motivation
- Piecewise Linear & Quadratic Benchmarks

Our objective is to solve the diffusion problem in the mixed form

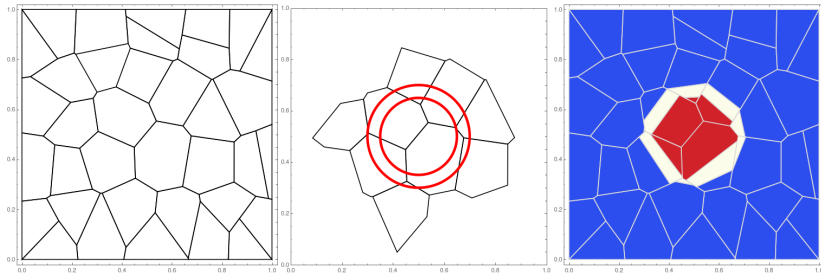
$$\begin{cases} \mathbf{K}^{-1} \mathbf{u} + \nabla p = 0 & \text{in } \Omega \subset \mathbb{R}^2, \\ \nabla \cdot \mathbf{u} + c p = f & \text{in } \Omega, \end{cases}$$

with boundary data

$$\begin{aligned} p &= g_D & \text{on } \partial\Omega_D, \\ \mathbf{u} \cdot \hat{\mathbf{n}} &= g_N & \text{on } \partial\Omega_N. \end{aligned}$$

Challenges:

- The diffusion tensor \mathbf{K} may sharply vary in Ω and may be discontinuous
- We want to use general polygonal meshes, and
- being able to handle material interfaces not aligned with the mesh

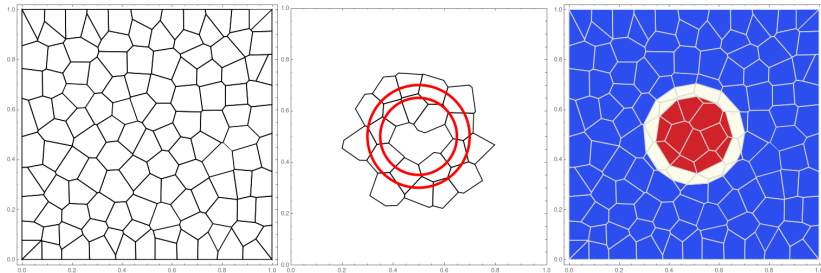


(a) Base Mesh \mathcal{T}_H

(b) Multi-Material Cells

(c) MOF

Moment-of-Fluid interface reconstruction \Rightarrow reconstructed interface may be discontinuous



(a) Base Mesh \mathcal{T}_H

(b) Multi-Material Cells

(c) MOF

Moment-of-Fluid interface reconstruction \Rightarrow reconstructed interface may be discontinuous

$$\text{Consider } T \in \mathcal{T}_H: \quad \begin{cases} \mathbf{K}^{-1} \mathbf{u} + \nabla p = 0 & \text{in } T, \\ \nabla \cdot \mathbf{u} + c p = f & \text{in } T, \\ p = \lambda & \text{on } \partial T \end{cases}$$

\Downarrow

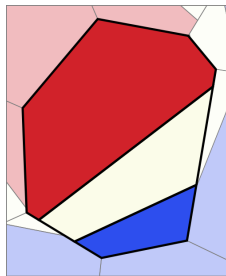
Find trial functions $\langle \mathbf{u}, p \rangle \in \mathbb{H}_{\text{div}}(T) \times \mathbb{L}^2(T)$ such that

$$\begin{cases} \int_T \mathbf{K}^{-1} \mathbf{u} \cdot \mathbf{v} \, d\mathbf{x} - \int_T p \nabla \cdot \mathbf{v} \, d\mathbf{x} = - \int_{\partial T} \lambda \mathbf{v} \cdot \hat{\mathbf{n}} \, dl, \\ \int_T \nabla \cdot \mathbf{u} \, q \, d\mathbf{x} + \int_T c p q \, d\mathbf{x} = \int_T f q \, d\mathbf{x} \end{cases}$$

holds for all test functions $\langle \mathbf{v}, q \rangle \in \mathbb{H}_{\text{div}}(T) \times \mathbb{L}^2(T)$

Consider $T \in \mathcal{T}_H$:

$$\begin{cases} \mathbf{K}^{-1} \mathbf{u} + \nabla p = 0 & \text{in } T, \\ \nabla \cdot \mathbf{u} + c p = f & \text{in } T, \\ p = \lambda & \text{on } \partial T \end{cases}$$



Minimesh τ_h of T



Discretization

Apply Mimetic Finite Difference Method*



$$\begin{pmatrix} \mathbf{M}_{\tau_h} & \mathbf{B}_{\tau_h}^T \\ \mathbf{B}_{\tau_h} & \Sigma_{\tau_h} \end{pmatrix} \begin{pmatrix} \bar{\mathbf{u}}_{\tau_h} \\ \bar{p}_{\tau_h} \end{pmatrix} = \begin{pmatrix} \mathbf{E}_{\tau_h} & \mathbf{C}_{\tau_h} \\ \bar{\mathbf{f}}_{\tau_h} & \bar{\lambda}_{\tau_h} \end{pmatrix}$$

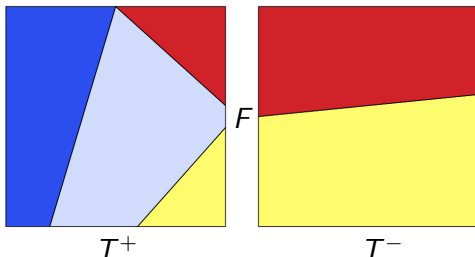
* L. Beirao da Veiga, K. Lipnikov, G. Manzini
[The Mimetic Finite Difference Method for Elliptic Problems](#)
 Springer 2014

Approximate Static Condensation

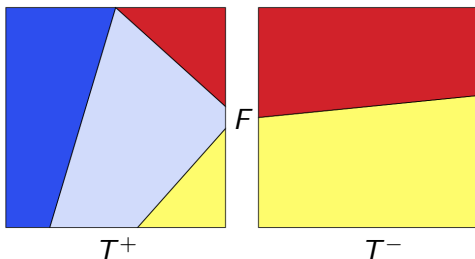
If one knows the **pressure trace** λ for each $T \in \mathcal{T}_H$, one can recover the solution in \mathcal{T}_H . The idea is **(i)** to express external flux DOFs in terms of **trace DOFs** (*static condensation*),

$$\bar{\mathbf{u}}_{\tau_h}^{\text{ext}} := \mathbf{E}_{\tau_h}^T \bar{\mathbf{u}}_{\tau_h} = \mathbf{A}_{\tau_h} \mathbf{C}_{\tau_h} \bar{\lambda}_{\tau_h} - \bar{\mathbf{a}}_{\tau_h},$$

and **(ii)** to get the system for **trace DOFs** by requiring weak continuity of fluxes. **Problem:** we may have different number of **trace DOFs** from T^+ and T^-



Approximate Static Condensation



Solution: approximate a pressure trace on F with a polynomial $\hat{\lambda} \in \mathbb{P}^n(F)$ described in terms of its $(n+1)$ moments

$$\frac{\int_F \hat{\lambda} s_i \, dl}{|F|}, \quad i = 0, \dots, n.$$

Here $s_i \in \mathbb{P}^i(F)$ is a fixed polynomial of degree i such that $s_i \perp_{\mathbb{L}^2} s_j$, $j < i$

ASC(n): DOFs and Constraints

DOFs { Now we express trace DOFs on mini faces of τ_h via coarse trace DOFs $:= (n+1)$ moments on each base face of T ,

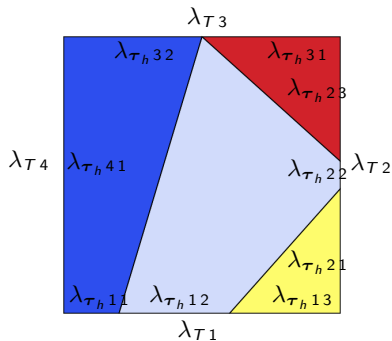
$$\bar{\lambda}_{\tau_h} = \mathbf{R}_{\tau_h} \bar{\lambda}_T \Rightarrow$$
$$\bar{\mathbf{u}}_{\tau_h}^{\text{ext}} = \mathbf{A}_{\tau_h} \mathbf{C}_{\tau_h} \mathbf{R}_{\tau_h} \bar{\lambda}_T - \bar{\mathbf{a}}_{\tau_h},$$

Constraints { and close the system by requiring weak continuity of normal fluxes on each base face

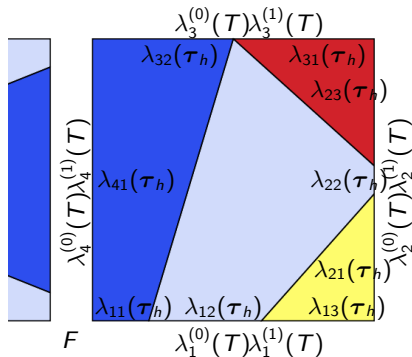
$$\int_F \mathbf{u}|_{T^+} \cdot \hat{\mathbf{n}} s_i \, dl = \int_F \mathbf{u}|_{T^-} \cdot \hat{\mathbf{n}} s_i \, dl, \quad i = 0, \dots, n \text{ for } F \in \mathcal{F}_{\text{int}}$$

Express fluxes in terms of traces \Rightarrow get SLAE for coarse trace DOFs

ASC(0) and ASC(1) DOFs



$$\underbrace{\begin{pmatrix} \lambda_{\tau_h11} \\ \lambda_{\tau_h12} \\ \lambda_{\tau_h13} \\ \lambda_{\tau_h21} \\ \lambda_{\tau_h22} \\ \lambda_{\tau_h23} \\ \lambda_{\tau_h31} \\ \lambda_{\tau_h32} \\ \lambda_{\tau_h41} \end{pmatrix}}_{\tilde{\lambda}_{\tau_h}} = \underbrace{\begin{pmatrix} 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}}_{R_{\tau_h}} \underbrace{\begin{pmatrix} \lambda_{T1} \\ \lambda_{T2} \\ \lambda_{T3} \\ \lambda_{T4} \end{pmatrix}}_{\tilde{\lambda}_T}$$



$$\underbrace{\begin{pmatrix} \lambda_{\tau_h11} \\ \lambda_{\tau_h12} \\ \lambda_{\tau_h13} \\ \lambda_{\tau_h21} \\ \lambda_{\tau_h22} \\ \lambda_{\tau_h23} \\ \lambda_{\tau_h31} \\ \lambda_{\tau_h32} \\ \lambda_{\tau_h41} \end{pmatrix}}_{\tilde{\lambda}_{\tau_h}} = \underbrace{\begin{pmatrix} 1 & \Delta s_{11} & 0 & 0 & 0 & 0 & 0 \\ 1 & \Delta s_{12} & 0 & 0 & 0 & 0 & 0 \\ 1 & \Delta s_{13} & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & \Delta s_{21} & 0 & 0 & 0 \\ 0 & 0 & 1 & \Delta s_{22} & 0 & 0 & 0 \\ 0 & 0 & 1 & \Delta s_{23} & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & \Delta s_{31} & 0 \\ 0 & 0 & 0 & 0 & 1 & \Delta s_{32} & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1 \end{pmatrix}}_{R_{\tau_h}} \underbrace{\begin{pmatrix} \lambda'_{T1} \\ \lambda'_{T2} \\ \lambda'_{T3} \\ \lambda'_{T4} \end{pmatrix}}_{\tilde{\lambda}_T}$$

$$\int_F \mathbf{u}|_{T^+} \cdot \hat{\mathbf{n}} s_i \, dl = \int_F \mathbf{u}|_{T^-} \cdot \hat{\mathbf{n}} s_i \, dl, \quad i = 0, \dots, n \text{ for } F \in \mathcal{F}_{\text{int}}$$

$$\Downarrow$$

$$n = 0: \quad \sum u_{\tau_h^+}^{\text{ext}} |f_{Fi}^+| + \sum u_{\tau_h^-}^{\text{ext}} |f_{Fi}^-| = 0,$$

$$n = 1: \quad \sum u_{\tau_h^+}^{\text{ext}} \Delta s_i^+ |f_{Fi}^+| + \sum u_{\tau_h^-}^{\text{ext}} \Delta s_i^- |f_{Fi}^-| = 0$$

$$\Downarrow$$

$$\left(\mathbf{R}_{\tau_h^+}^T \mathbf{C}_{\tau_h^+} \bar{\mathbf{u}}_{\tau_h^+}^{\text{ext}} \right)_i + \left(\mathbf{R}_{\tau_h^-}^T \mathbf{C}_{\tau_h^-} \bar{\mathbf{u}}_{\tau_h^-}^{\text{ext}} \right)_j = 0$$

$$\Downarrow$$

$$\underbrace{\left(\left(\mathbf{R}_{\tau_h^+}^T \mathbf{C}_{\tau_h^+} \mathbf{A}_{\tau_h^+} \mathbf{C}_{\tau_h^+} \mathbf{R}_{\tau_h^+} \right) \bar{\boldsymbol{\lambda}}_{T^+} \right)_i}_{\mathbf{S}_{T^+} :=} + \underbrace{\left(\left(\mathbf{R}_{\tau_h^-}^T \mathbf{C}_{\tau_h^-} \mathbf{A}_{\tau_h^-} \mathbf{C}_{\tau_h^-} \mathbf{R}_{\tau_h^-} \right) \bar{\boldsymbol{\lambda}}_{T^-} \right)_j}_{\mathbf{S}_{T^-} :=} =$$

$$\underbrace{\left(\mathbf{R}_{\tau_h^+}^T \mathbf{C}_{\tau_h^+} \bar{\mathbf{a}}_{\tau_h^+} \right)_i}_{\bar{\mathbf{s}}_{T^+}} + \underbrace{\left(\mathbf{R}_{\tau_h^-}^T \mathbf{C}_{\tau_h^-} \bar{\mathbf{a}}_{\tau_h^-} \right)_j}_{\bar{\mathbf{s}}_{T^-}}$$

$$\int_F \mathbf{u}|_{T^+} \cdot \hat{\mathbf{n}} s_i \, dl = \int_F \mathbf{u}|_{T^-} \cdot \hat{\mathbf{n}} s_i \, dl, \quad i = 0, \dots, n \text{ for } F \in \mathcal{F}_{\text{int}}$$

$$\Downarrow$$

$$n = 0: \quad \sum u_{\tau_h^+ i}^{\text{ext}} |f_{Fi}^+| + \sum u_{\tau_h^- i}^{\text{ext}} |f_{Fi}^-| = 0,$$

$$n = 1: \quad \sum u_{\tau_h^+ i}^{\text{ext}} \Delta s_i^+ |f_{Fi}^+| + \sum u_{\tau_h^- i}^{\text{ext}} \Delta s_i^- |f_{Fi}^-| = 0$$

$$\Downarrow$$

$$\left(\mathbf{R}_{\tau_h^+}^T \mathbf{C}_{\tau_h^+} \bar{\mathbf{u}}_{\tau_h^+}^{\text{ext}} \right)_i + \left(\mathbf{R}_{\tau_h^-}^T \mathbf{C}_{\tau_h^-} \bar{\mathbf{u}}_{\tau_h^-}^{\text{ext}} \right)_j = 0$$

$$\Downarrow$$

$$\mathbf{S}_{\mathcal{H}} = \sum_{T \in \mathcal{H}} \mathbf{N}_T^T \mathbf{S}_T \mathbf{N}_T,$$

Global system:

$$\bar{\mathbf{S}}_{\mathcal{H}} = \sum_{T \in \mathcal{H}} \mathbf{N}_T^T \bar{\mathbf{S}}_T,$$

$$\mathbf{S}_{\mathcal{H}} \bar{\boldsymbol{\lambda}}_{\mathcal{H}} = \bar{\mathbf{S}}_{\mathcal{H}}$$

$$\mathbf{S}_{\mathcal{T}_H} = \sum_{T \in \mathcal{T}_H} \mathbf{N}_T^T \mathbf{S}_T \mathbf{N}_T,$$

Global system:

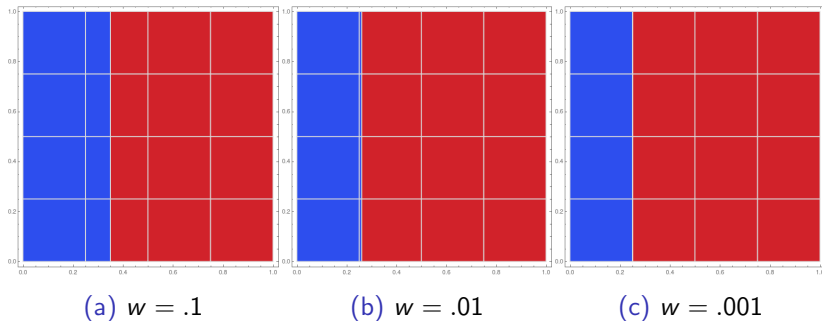
$$\bar{\mathbf{s}}_{\mathcal{T}_H} = \sum_{T \in \mathcal{T}_H} \mathbf{N}_T^T \bar{\mathbf{s}}_T,$$

$$\mathbf{S}_{\mathcal{T}_H} \bar{\boldsymbol{\lambda}}_{\mathcal{T}_H} = \bar{\mathbf{s}}_{\mathcal{T}_H}$$

- **Theorem:** system matrix $\mathbf{S}_{\mathcal{T}_H}$ is sparse and SPD for ASC(0) and ASC(1)
- Hence efficient solvers and preconditioners are available (e. g. CG + Algebraic Multigrid)
- Once we obtain $\bar{\boldsymbol{\lambda}}_{\mathcal{T}_H}$, we recover pressure and flux DOFs in each cell $T \in \mathcal{T}_H$ (this may be done in parallel)

ASC(1): Robustness (1 / 2)

Figure: $w :=$ width of the left minimesh cells

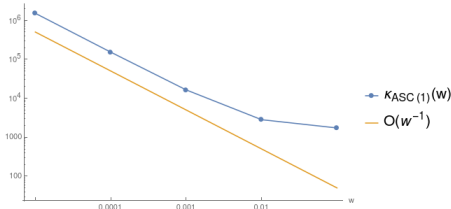


We solve the diffusion problem $w/\mathbf{K} = k\mathbf{I}$, $k = 1$ on the left part and $.1$ on the right. Exact solution is piecewise linear

ASC(1): Robustness (2 / 2)

Figure: Condition Numbers of ASC(0) / ASC(1) Matrices

w	$\kappa_{\text{ASC}(0)}$	$\kappa_{\text{ASC}(1)}$
10^{-1}	41	1 730
10^{-2}	45	2 817
10^{-3}	48	16 391
10^{-4}	49	152 325
10^{-5}	49	1.5×10^6



$\kappa_{\text{ASC}(0)}$ does not depend on w , and $\kappa_{\text{ASC}(1)}$ is proportional to w^{-1} . However, if we remove 3 smallest eig values (corresponding to 3 int MM faces), **we will have** $\tilde{\kappa}_{\text{ASC}(1)} = \kappa_{\text{ASC}(0)}$. Starting from some iteration CG behaves like extreme eig values are not present; that is, several small eig values is not a problem

If the base mesh consists of triangles + we have no material interfaces, $\text{ASC}(n)$ boils down to Mixed-Hybrid Raviart–Thomas FEM:

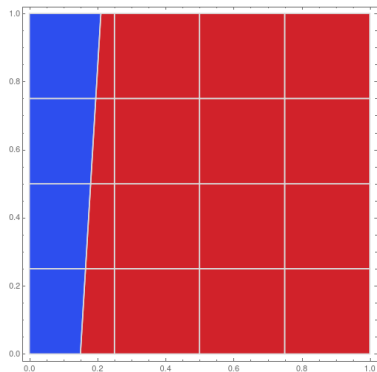
$$\begin{aligned}\|\mathbf{u} - \mathbf{u}_h\|_{\mathbb{L}^2(\Omega)} &\leq c h \|\mathbf{u}\|_{\mathbb{H}^1(\Omega)}, \\ \|p - p_h\|_{\mathbb{L}^2(\Omega)} &\leq c (h \|p\|_{\mathbb{H}^1(\Omega)} + h^2 \|p\|_{\mathbb{H}^2(\Omega)}).\end{aligned}$$

That is, we cannot expect $\text{ASC}(n)$ convergence to be better than linear. We define **discrete \mathbb{L}^2 -norm**

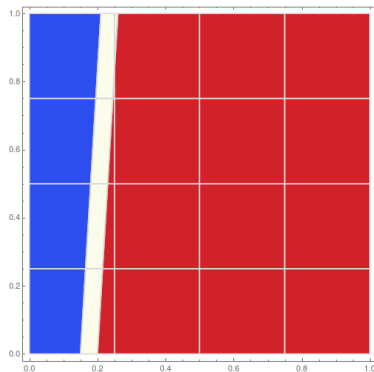
$$\|v\|_{\ell^2(\Omega)} := \|P_h v\|_{\mathbb{L}^2(\Omega)} \leq \|v\|_{\mathbb{L}^2(\Omega)},$$

where $P_h := \mathbb{L}^2$ -projection operator on the space of piecewise constant functions on each cell $T \in \mathcal{T}_H$ (or on each $\tau \in \tau_h$ if T is a MMC)

ASC(0) \rightarrow ASC(1): Motivation



(a) $\|p - p_h\|_{l^2(\Omega)} = 6.38 \times 10^{-2}$

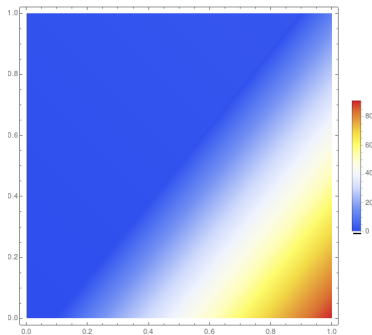


(b) $\|p - p_h\|_{l^2(\Omega)} = 6.41 \times 10^{-2}$

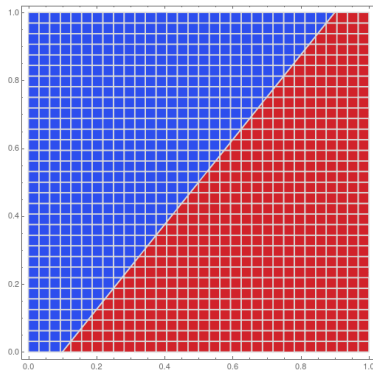
Here $\mathbf{K}_i = \mathbf{K}_j$ and the exact soln is linear. ASC(0) produces errors due to const trace approximation, and ACS(1) recovers the exact soln

Piecewise Linear Benchmark (1 / 2)

We solve the diffusion problem on the sequence of square meshes w/ $\mathbf{K} = k \mathbf{I}$, $k = 1$ on the left part and $.1$ on the right. Exact solution is piecewise linear



(a) Benchmark soln, p

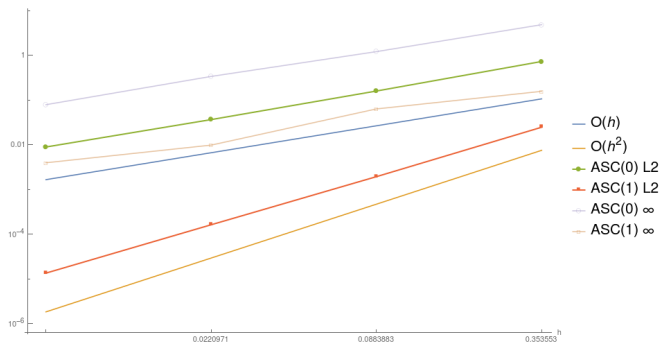


(b) Materials

Piecewise Linear Benchmark (2 / 2)

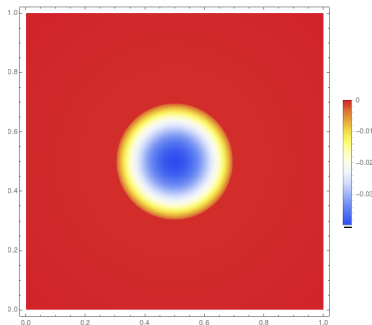
ASC(0)	h	$e_0^{\ell^2}$	p	e_0^∞
	3.5×10^{-1}	7.3×10^{-1}		4.8
	8.8×10^{-2}	1.6×10^{-1}	1.1	1.2
	2.2×10^{-2}	3.7×10^{-2}	1.1	3.4×10^{-1}
	5.5×10^{-3}	8.9×10^{-3}	1.0	7.9×10^{-2}
ASC(1)	h	$e_1^{\ell^2}$	p	e_1^∞
	3.5×10^{-1}	2.5×10^{-2}		1.6×10^{-1}
	8.8×10^{-2}	1.9×10^{-3}	1.84	6.3×10^{-2}
	2.2×10^{-2}	1.6×10^{-4}	1.79	9.8×10^{-3}
	5.5×10^{-3}	1.3×10^{-5}	1.80	4.0×10^{-3}

Piecewise Linear Benchmark (2 / 2)

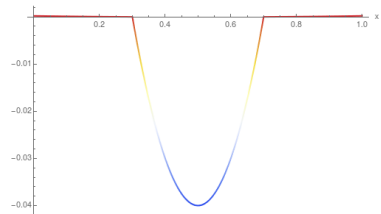


Piecewise Quadratic Benchmark w/ 2 Materials (1 / 3)

We solve the diffusion problem on Voronoi meshes w/ $\mathbf{K} = k \mathbf{I}$, $k = 1$ outside the circle and .001 inside. Exact solution is pw quadratic. We compare convergence of ASC(0) and ASC(1)



(a) Benchmark soln, p

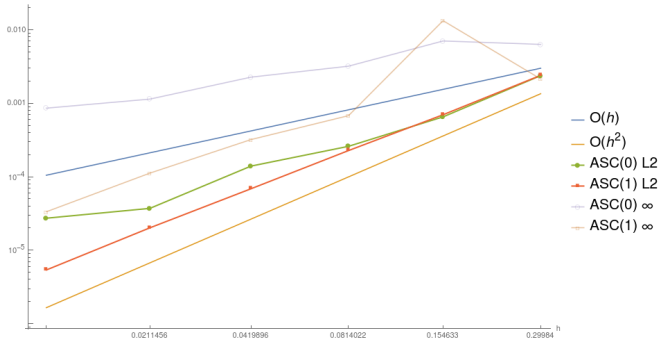


(b) $p(x, \frac{1}{2})$

Piecewise Quadratic Benchmark w/ 2 Materials (2 / 3)

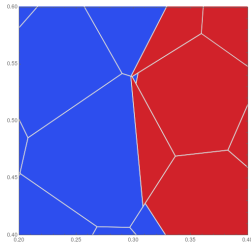
ASC(0)	h	$e_0^{r^2}$	p	e_0^∞
	3.0×10^{-1}	2.4×10^{-3}		6.3×10^{-1}
	1.5×10^{-1}	6.5×10^{-4}	2.0	7.0×10^{-3}
	8.1×10^{-2}	2.6×10^{-4}	1.4	3.2×10^{-3}
	4.2×10^{-2}	1.4×10^{-4}	9.4×10^{-1}	2.3×10^{-3}
	2.1×10^{-2}	3.7×10^{-5}	1.9	1.1×10^{-3}
	1.0×10^{-2}	2.7×10^{-5}	4.4×10^{-1}	8.6×10^{-4}
ASC(1)	h	$e_1^{r^2}$	p	e_1^∞
	3.0×10^{-1}	2.4×10^{-3}		2.1×10^{-3}
	1.5×10^{-1}	7.0×10^{-4}	1.9	1.3×10^{-2}
	8.1×10^{-2}	2.3×10^{-4}	1.8	6.8×10^{-4}
	4.2×10^{-2}	6.8×10^{-5}	1.8	3.2×10^{-4}
	2.1×10^{-2}	2.0×10^{-5}	1.8	1.1×10^{-4}
	1.0×10^{-2}	5.4×10^{-6}	1.9	3.3×10^{-5}

Piecewise Quadratic Benchmark w/ 2 Materials (2 / 3)



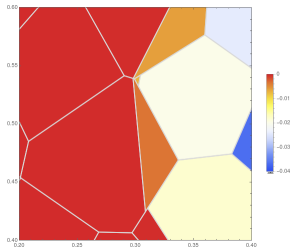
We observe a jump of ∞ -error of ASC(1) at $h = 1.5 \times 10^{-1}$

Piecewise Quadratic Benchmark w/ 2 Materials (3 / 3)

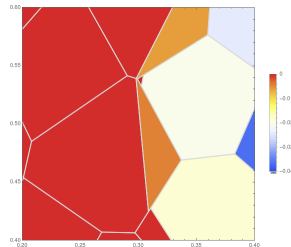


(a) Materials

$h = 1.5 \times 10^{-1}$: This example shows that $\text{ASC}(1)$ ∞ -norm may be sensitive to geometry errors. However, it does not affect ℓ^2 -convergence



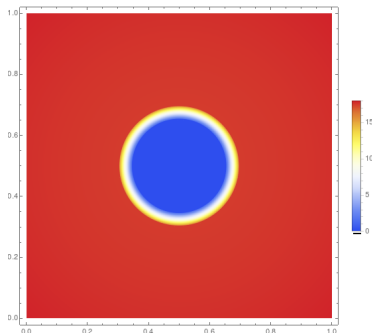
(b) $\text{ASC}(0)$, p_h



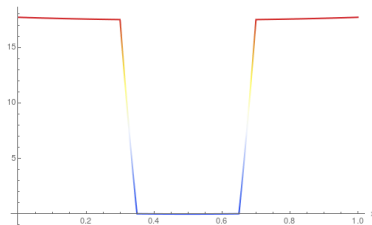
(c) $\text{ASC}(1)$, p_h

Piecewise Quadratic Benchmark w/ 3 Materials (1 / 2)

We solve the diffusion problem on triangular meshes w/ $\mathbf{K} = k\mathbf{I}$, $k = 1$ outside the ring and .001 inside. Exact solution is piecewise quadratic



(a) Benchmark soln, p



(b) $p(x, \frac{1}{2})$

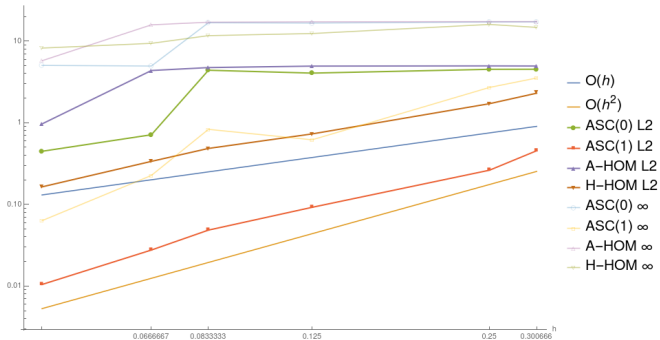
Piecewise Quadratic Benchmark w/ 3 Materials (2 / 2)

ASC(0)	h	$e_0^{t^2}$	p	e_0^∞
	3.0×10^{-1}	4.5		17
	2.5×10^{-1}	4.5		17
	1.3×10^{-1}	4.0		17
	8.3×10^{-2}	4.4		17
	6.7×10^{-2}	7.1×10^{-1}		4.9
	4.3×10^{-2}	4.5×10^{-1}	1.2	5.0
ASC(1)	h	$e_0^{t^2}$	p	e_0^∞
	3.0×10^{-1}	4.5×10^{-1}		3.5
	2.5×10^{-1}	2.6×10^{-1}	3	2.7
	1.3×10^{-1}	9.2×10^{-2}	1.5	6.2×10^{-1}
	8.3×10^{-2}	4.8×10^{-2}	1.6	8.3×10^{-1}
	6.7×10^{-2}	2.8×10^{-2}	2.5	2.3×10^{-1}
	4.3×10^{-2}	1.0×10^{-2}	2.3	6.3×10^{-2}

Piecewise Quadratic Benchmark w/ 3 Materials (2 / 2)

Homogenization	Arithmetic	h	$e_{\text{AH}}^{\ell^2}$	p	e_{AH}^∞
		3.0×10^{-1}	4.9		17
		2.5×10^{-1}	5.0		17
		1.3×10^{-1}	4.9		17
		8.3×10^{-2}	4.7		17
		6.7×10^{-2}	4.4		16
		4.3×10^{-2}	9.7×10^{-1}	3.5	5.7
	Harmonic	h	$e_{\text{HH}}^{\ell^2}$	p	e_{HH}^∞
		3.0×10^{-1}	2.3		15
		2.5×10^{-1}	1.7	1.6	16
		1.3×10^{-1}	7.3×10^{-1}	1.2	12
		8.3×10^{-2}	4.8×10^{-1}	1.0	12
		6.7×10^{-2}	3.4×10^{-1}	1.6	9.4
		4.3×10^{-2}	1.6×10^{-1}	1.7	8.2

Piecewise Quadratic Benchmark w/ 3 Materials (2 / 2)



Before $h = 6.7 \times 10^{-2}$ we have cells / faces with 3 materials, and after this mesh level we have only 2 material MMCs

Results:

- $\text{ASC}(n)$ is able to efficiently handle unfitted material interfaces
- 2nd order ℓ^2 -convergence for $\text{ASC}(1)$
- Effective condition number seems to be uniformly bounded w.r.t. an interface position
- The underline matrix is SPD and sparse; its pattern does not depend on mini meshes

TODO List:

- Mixed formulation: convergence for fluxes?
- Time-dependent benchmarks
- Anisotropic diffusion: homogenization is not applicable; what about $\text{ASC}(n)$?