

# Weight-adjusted Discontinuous Galerkin Methods on Moving Curved Meshes

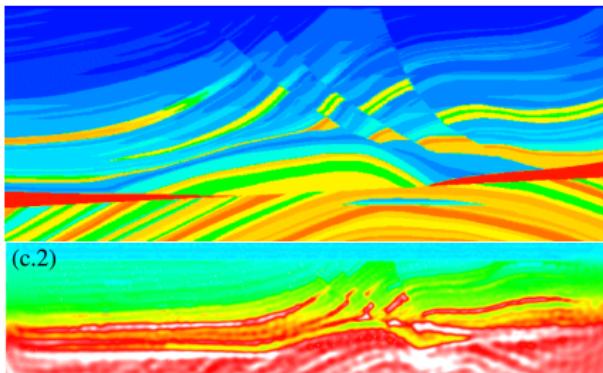
Kaihang Guo

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Rice University

# Numerical simulation of wave propagation

Many procedures require **accurately** and **efficiently** solving hyperbolic partial differential equations (PDEs) in realistic settings.

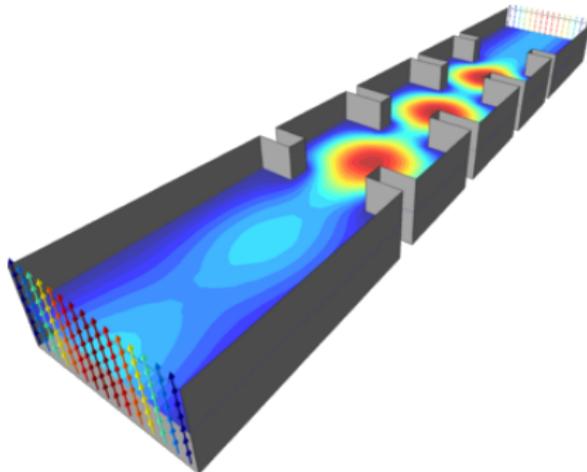
- Seismic and medical imaging
- Engineering design
- Computational fluids



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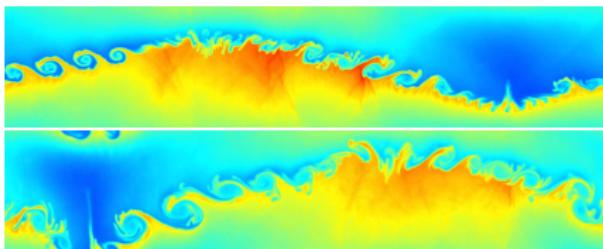
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# Discontinuous Galerkin (DG) methods for waves

- Unstructured (tetrahedral) meshes for geometric flexibility.
- High order: low numerical dissipation and dispersion.
- High order approximations: more accurate per unknown.

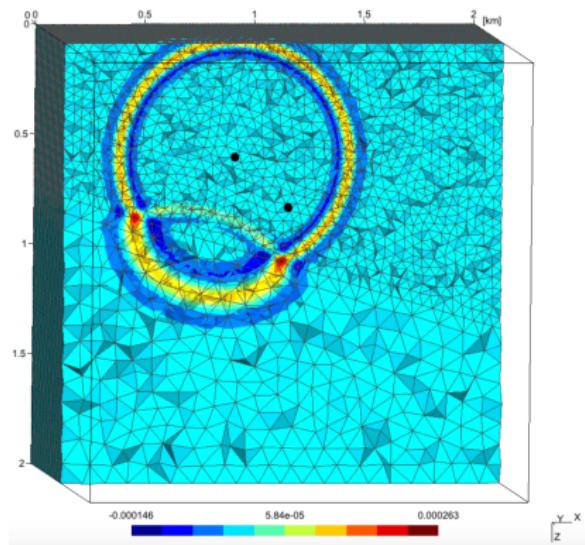
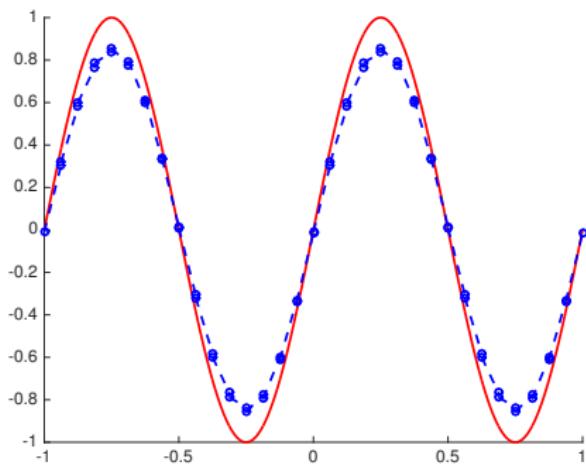


Figure courtesy of Axel Modave.

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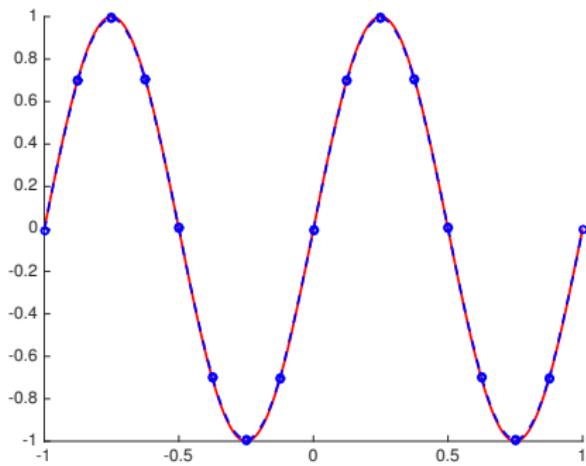
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**Fine** linear approximation.

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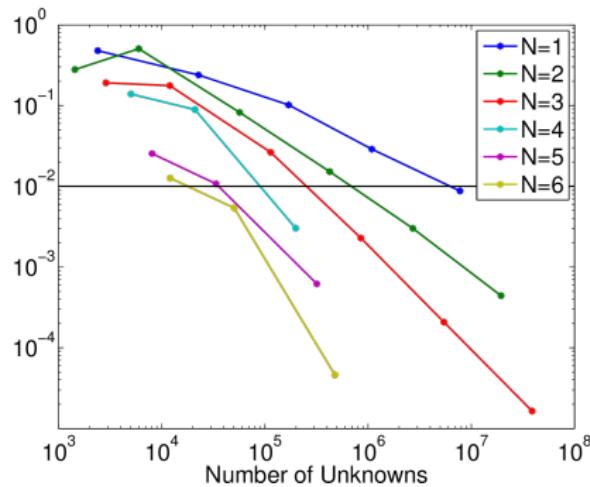
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**Coarse quadratic approximation.**

# Discontinuous Galerkin (DG) methods for waves

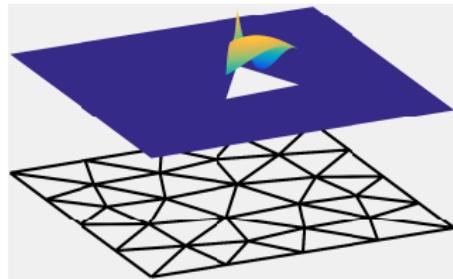
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Max errors vs. dofs.

# Discontinuous Galerkin methods

Discontinuous Galerkin (DG) methods:



- Piecewise polynomial approximation.
- Weak continuity across faces.
- Continuous PDE (example: advection)

$$\frac{\partial u}{\partial t} = \frac{\partial u}{\partial x}$$

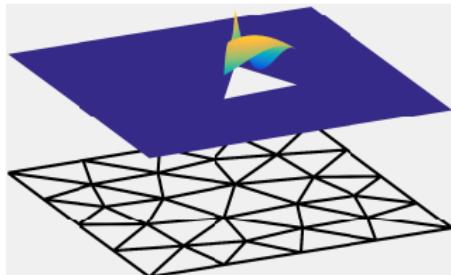
- DG local strong form over  $D_k$  with numerical flux  $\mathbf{f}^*$ .

$$\int_{D_k} \frac{\partial u}{\partial t} \phi = \int_{D_k} \frac{\partial u}{\partial x} \phi + \int_{\partial D_k} \mathbf{n} \cdot (\mathbf{f}^* - \mathbf{f}(u)) \phi, \quad u, \phi \in V_h$$

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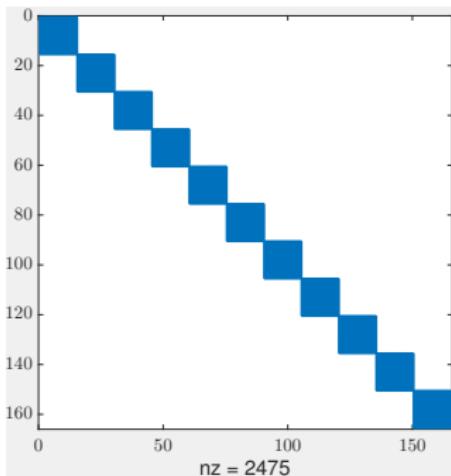
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DG yields system of ODEs

$$\mathbf{M}_\Omega \frac{d\mathbf{u}}{dt} = \mathbf{A}\mathbf{u}.$$

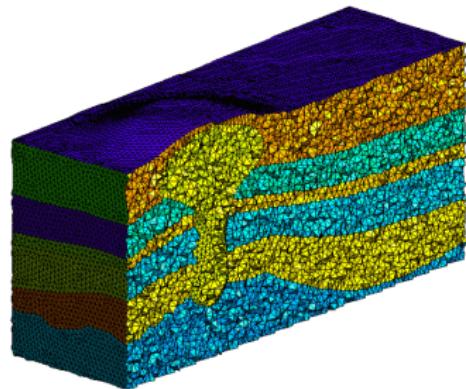
DG mass matrix decouples across elements,  
inter-element coupling only through **A**.



# Time-domain nodal DG methods

Assume  $u(\mathbf{x}, t) = \sum \mathbf{u}_j \phi_j(\mathbf{x})$  on  $D^k$

- Compute numerical flux at face nodes (**non-local**).
- Compute RHS of (**local**) ODE.
- Evolve (**local**) solution using explicit time integration (RK, AB, etc).



Mesh courtesy of J.F. Remacle

$$\frac{\partial u}{\partial t} = \frac{\partial u}{\partial x}$$

Example: advection equation.

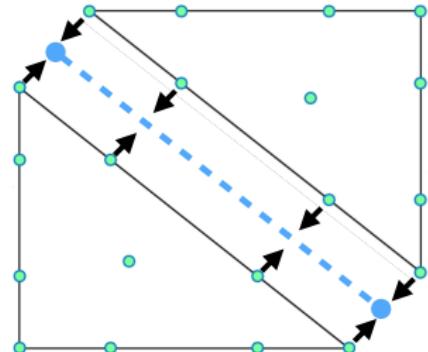
$$\mathbf{M}_{ij} = \int_{D^k} \phi_j(\mathbf{x}) \phi_i(\mathbf{x})$$

$$\mathbf{L}_f = \mathbf{M}^{-1} \mathbf{M}_f.$$

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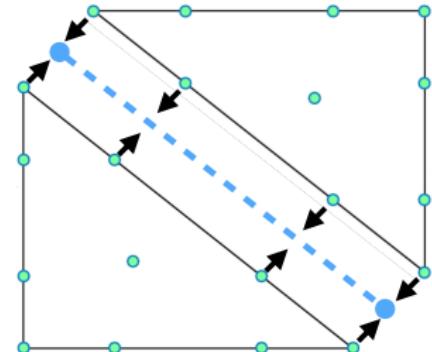
$$\frac{d\mathbf{u}}{dt} = \mathbf{D}_x \mathbf{u} + \sum_{\text{faces}} \mathbf{L}_f (\text{flux}).$$

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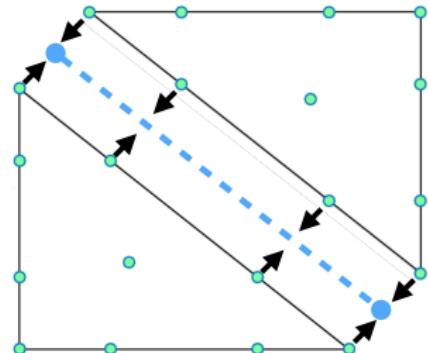
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# Outline

- 1 Weight-adjusted DG (WADG): high order heterogeneous media
- 2 Arbitrary Lagrangian-Eulerian DG: moving meshes

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# Energy stable discontinuous Galerkin formulations

- Model problem: acoustic wave equation (pressure-velocity system)

$$\frac{1}{c^2} \frac{\partial p}{\partial t} = \nabla \cdot \mathbf{u}, \quad \frac{\partial \mathbf{u}}{\partial t} = \nabla p.$$

- Jumps of solutions:

$$[\![p]\!] = p^+ - p, \quad [\![\mathbf{u}]\!] = \mathbf{u}^+ - \mathbf{u}.$$

- Local formulation

$$\int_{D^k} \frac{1}{c^2} \frac{\partial p}{\partial t} q = \int_{D^k} \nabla \cdot \mathbf{u} q + \frac{1}{2} \int_{\partial D^k} ([\![\mathbf{u}]\!] \cdot \mathbf{n} + \tau_p [\![p]\!]) q,$$

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- High order accuracy, semi-discrete energy stability

$$\frac{\partial}{\partial t} \left( \sum_k \int_{D^k} \frac{p^2}{c^2} + |\mathbf{u}|^2 \right) = - \sum_k \int_{\partial D^k} \tau_p [\![p]\!]^2 + \tau_u [\![\mathbf{u} \cdot \mathbf{n}]\!]^2 \leq 0.$$

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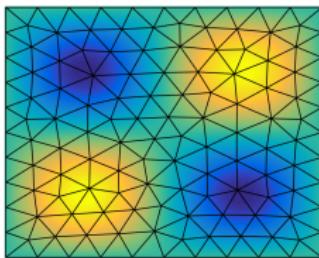
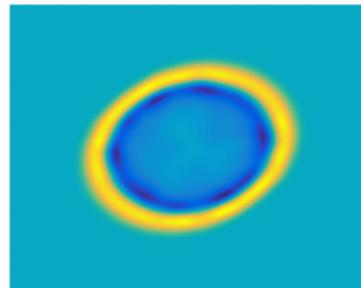
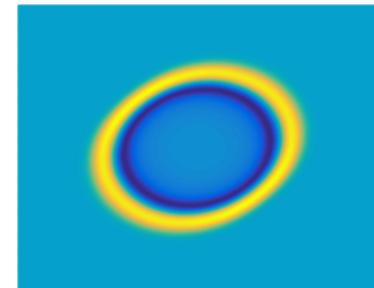
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# High order approximation of smoothly varying media

(a) Mesh and exact  $c^2$ (b) Piecewise const.  $c^2$ (c) High order  $c^2$ 

- Piecewise const.  $c^2$ : energy stable and efficient, but inaccurate.

$$\frac{1}{c^2(\mathbf{x})} \frac{\partial p}{\partial t} + \nabla \cdot \mathbf{u} = 0, \quad \frac{\partial \mathbf{u}}{\partial t} + \nabla p = 0.$$

- High order wavespeeds: weighted mass matrices. Stable, but expensive (pre-computation + storage of matrix inverses)!

$$\mathbf{M}_{1/c^2} \frac{d\mathbf{p}}{dt} = \mathbf{A}_h \mathbf{U}, \quad (\mathbf{M}_{1/c^2})_{ij} = \int_{D^k} \frac{1}{c^2(\mathbf{x})} \phi_j(\mathbf{x}) \phi_i(\mathbf{x}).$$

# Weight-adjusted DG (WADG)

- Weight-adjusted DG: provably energy stable approx. of  $\mathbf{M}_{1/c^2}$

$$\mathbf{M}_{1/c^2} \frac{d\mathbf{p}}{dt} \approx \mathbf{M} (\mathbf{M}_{c^2})^{-1} \mathbf{M} \frac{d\mathbf{p}}{dt} = \mathbf{A}_h \mathbf{U}.$$

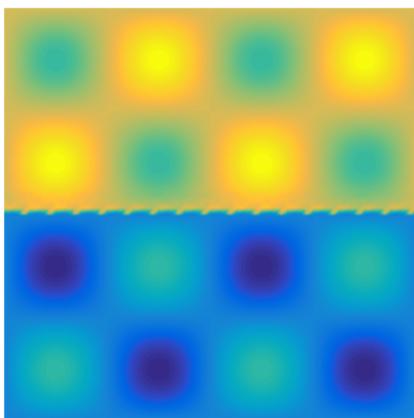
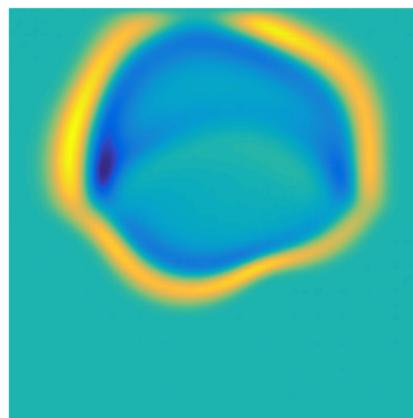
- New evaluation reuses implementation for constant wavespeed

$$\frac{d\mathbf{p}}{dt} = \underbrace{\mathbf{M}^{-1}(\mathbf{M}_{c^2})}_{\text{modified update}} \quad \underbrace{\mathbf{M}^{-1}\mathbf{A}_h\mathbf{U}}_{\text{constant wavespeed RHS}}$$

- Low storage matrix-free application of  $\mathbf{M}^{-1}\mathbf{M}_{c^2}$  using quadrature-based interpolation and  $L^2$  projection matrices  $\mathbf{V}_q, \mathbf{P}_q$ .

$$(\mathbf{M})^{-1} \mathbf{M}_{c^2} = \underbrace{\mathbf{M}^{-1} \mathbf{V}_q^T \mathbf{W} \text{diag}(c^2) \mathbf{V}_q}_{\mathbf{P}_q}.$$

## WADG: nearly identical to DG w/weighted mass matrices

(a)  $c^2(x, y)$ 

(b) Standard DG

Figure: Standard vs. weight-adjusted DG with spatially varying  $c^2$ .

- The  $L^2$  error is  $O(h^{N+1})$ , but the difference between the DG and WADG solutions is  $O(h^{N+2})$ !

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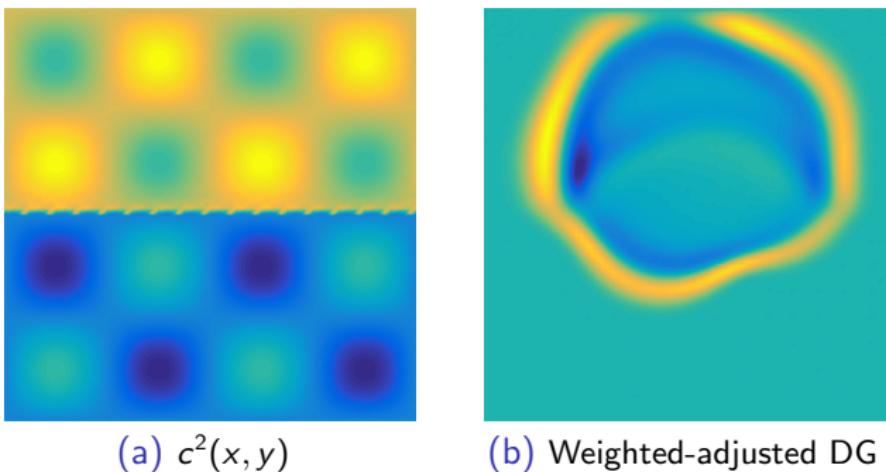


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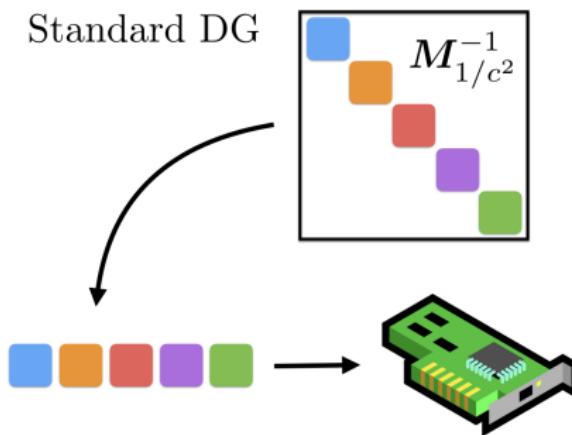
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# WADG: more efficient than storing $M_{1/c^2}^{-1}$ on GPUs

	$N = 1$	$N = 2$	$N = 3$	$N = 4$	$N = 5$	$N = 6$	$N = 7$
DG	.66	2.79	9.90	29.4	73.9	170.5	329.4
WADG	0.59	1.44	4.30	13.9	43.0	107.8	227.7
Speedup	1.11	1.94	2.30	2.16	1.72	1.58	1.45

Time (ns) per element: storing/applying  $M_{1/c^2}^{-1}$  vs WADG (deg.  $2N$  quadrature).

Standard DG



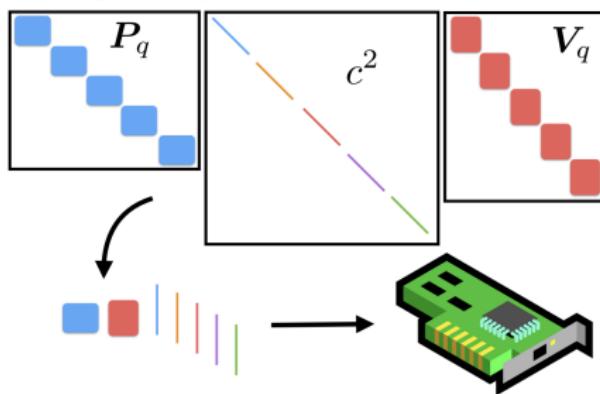
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Weight-adjusted DG

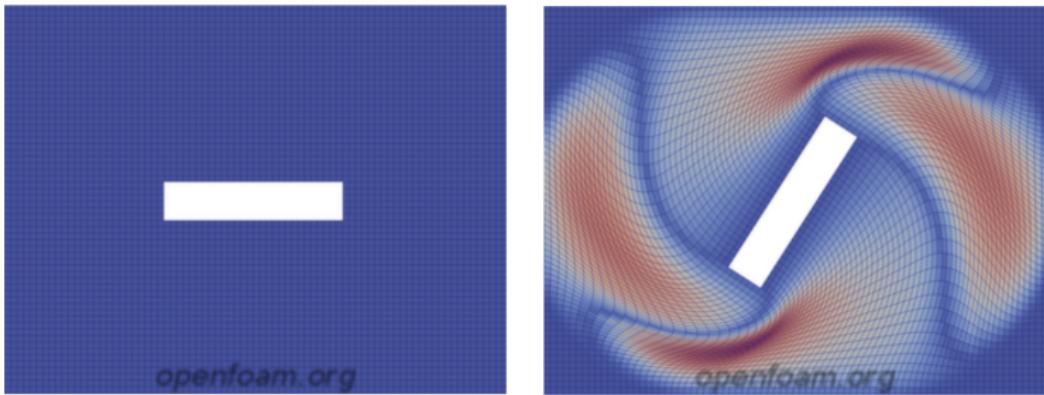


Efficiency on GPUs: reduce memory accesses and data movement!

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- 2 Arbitrary Lagrangian-Eulerian DG: moving meshes

# Efficient way to capture domain movement



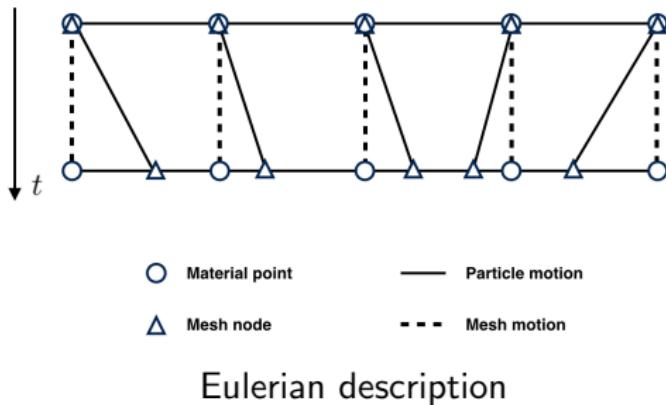
**Figure:** Rotating bar: an example of a moving domain

Simulations on moving domains require moving mesh methods.

# Arbitrary Lagrangian-Eulerian (ALE) framework

ALE combines advantages of Lagrangian and Eulerian formulations.

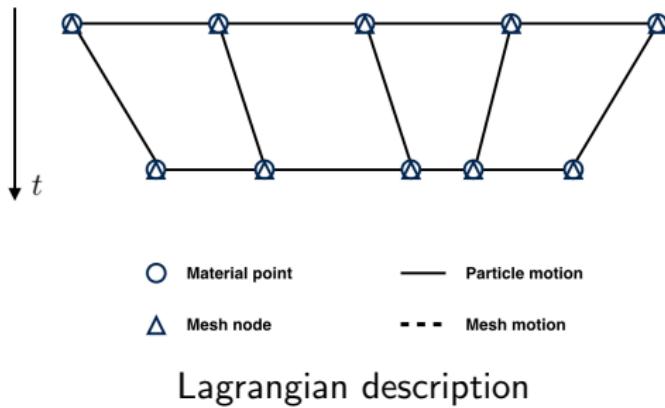
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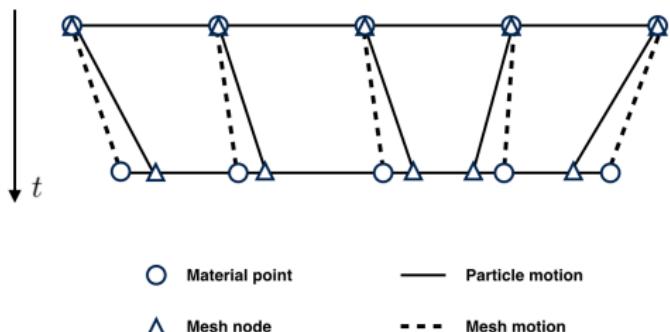
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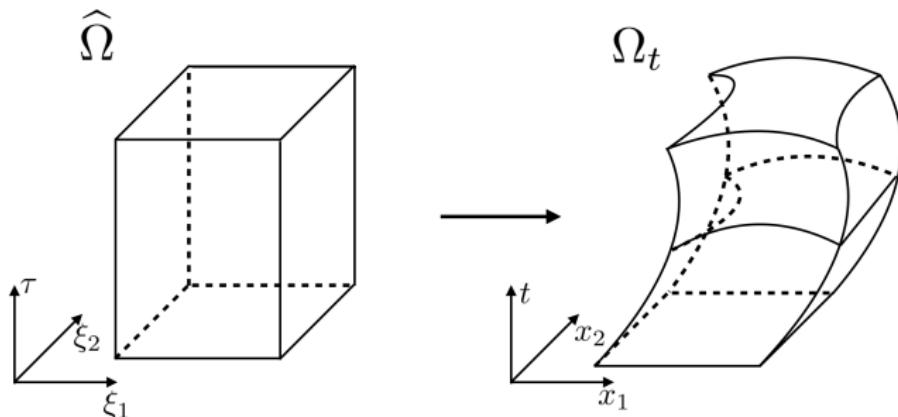
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Arbitrary Lagrangian-Eulerian description

# ALE transformation



- ALE transformation:

$$\frac{\partial}{\partial t} = \frac{\partial}{\partial \tau} + \sum_j \frac{\partial \xi_j}{\partial t} \frac{\partial}{\partial \xi_j},$$

$$\frac{\partial}{\partial x_i} = \sum_j \frac{\partial \xi_j}{\partial x_i} \frac{\partial}{\partial \xi_j}, \quad i = 1, 2.$$

# ALE formulation of a conservation law

- Conservation law on the **moving** physical domain:

$$\frac{d\mathbf{q}}{dt} + \nabla \cdot \mathbf{f} = 0.$$

- Conservation law on the **stationary** reference domain:

$$\frac{d\mathbf{q}J}{d\tau} + \sum_j \frac{\partial \xi_j}{\partial t} \frac{\partial \mathbf{q}J}{\partial \xi_j} + \sum_i \sum_j \frac{\partial \xi_j}{\partial x_i} \frac{\partial J\mathbf{f}_i}{\partial \xi_j} = 0.$$

Additional geometric conservation law:  $\frac{\partial J}{\partial \tau} + \widehat{\nabla} \cdot (J\widehat{\mathbf{x}}_t) = 0.$

# Energy stable skew-symmetric ALE-DG

- Constant solution on a moving mesh:

$$\frac{\partial u}{\partial t} = 0.$$

- ALE system on a stationary reference mesh:

$$\frac{\partial u J}{\partial \tau} + \hat{\nabla} \cdot (u J \hat{x}_t) = 0,$$

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$$\left( \frac{\partial uJ}{\partial \tau}, v \right) + \left( \hat{\nabla} \cdot (uJ\hat{x}_t), v \right) = 0,$$

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$$\begin{aligned} & \left( \frac{\partial u J}{\partial \tau}, v \right) + \frac{1}{2} \left( \hat{\nabla} \cdot (J \hat{x}_t) u, v \right) \\ & + \frac{1}{2} \left\{ \left( \hat{\nabla} \cdot (u J \hat{x}_t), v \right) + \langle n \cdot u^+, J \hat{x}_t v \rangle - \left( u, \hat{\nabla} \cdot (J \hat{x}_t v) \right) \right\} = 0, \\ & \left( \frac{\partial J}{\partial \tau}, w \right) + \left( \hat{\nabla} \cdot (J \hat{x}_t), w \right) = 0. \end{aligned}$$

- Skew-symmetric term:

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# Energy conservation (DG)

- In DG methods, solution  $u$  is related to  $uJ$  through:

$$(u, vJ) = (uJ, v) \iff \mathbf{M}_J u = \mathbf{M}(uJ) \iff u = \mathbf{M}_J^{-1} \mathbf{M}(uJ)$$

- Summing over elements:

- $L^2$  projection preserves polynomial moments:

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- Subtracting these two equations gives

$$\frac{1}{2} \frac{\partial}{\partial \tau} \|u\|_0^2 = \frac{1}{2} \frac{d}{dt} \int_{\Omega} u^2 = 0$$

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- Subtracting these two equations gives

$$\sum \frac{1}{2} \left( \frac{\partial J}{\partial \tau}, \Pi_N(u^2) - \Pi_N(u^2) \right) = 0$$

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- Subtracting these two equations gives

$$\frac{1}{2} \frac{\partial}{\partial \tau} \|u\|_J^2 = \frac{1}{2} \frac{d}{d\tau} \int_{\Omega_h} u^2 J = 0.$$

# Energy conservation (WADG)

- In DG methods:

$$u = \mathbf{M}_J^{-1} \mathbf{M}(uJ) \iff (u, vJ) = (uJ, v)$$

- In WADG methods:

$$u = \mathbf{M}^{-1} \mathbf{M}_{1/J} \mathbf{M}^{-1} \mathbf{M}(uJ) \iff (u, v) = \left( \frac{uJ}{J}, v \right)$$

- Introduce intermediate variable  $\tilde{u} \notin P^N$

$$\tilde{u} = \frac{uJ}{J} \implies u = \Pi_N \tilde{u}.$$

- Take

$$v = u, \quad w = \frac{1}{2} \Pi_N (\tilde{u}^2)$$

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# Energy conservation

## Theorem (Standard DG)

*The skew-symmetric ALE-DG formulation using the standard DG method is energy conservative in the sense that*

$$\frac{1}{2} \frac{\partial}{\partial \tau} \|u\|_J^2 = 0. \quad \Rightarrow \quad \left| \|u(\cdot, T)\|_J^2 - \|u(\cdot, 0)\|_J^2 \right| = 0.$$

## Theorem (WADG)

*The skew-symmetric ALE-DG formulation using the WADG method has an upper bound for the energy variation given by*

$$\left| \|u_J(\cdot, T)\|_{1/J}^2 - \|u_J(\cdot, 0)\|_{1/J}^2 \right| \leq Ch^{2N+2},$$

*for fixed  $T$  and sufficiently regular solution  $u(x, t)$ .*

# ALE-DG for wave propagation

- ALE system of the acoustic wave equation:

$$\frac{d\mathbf{q}J}{d\tau} + \frac{\partial}{\partial\xi_1}(A^1\mathbf{q}) + \frac{\partial}{\partial\xi_2}(A^2\mathbf{q}) = 0,$$

$$\frac{\partial J}{\partial\tau} + \hat{\nabla}\cdot(J\hat{x}_t) = 0,$$

where

$$A^1 = \begin{pmatrix} \frac{\partial\xi_1}{\partial t}J & \frac{\partial\xi_1}{\partial x_1}J & \frac{\partial\xi_1}{\partial x_2}J \\ \frac{\partial\xi_1}{\partial x_1}J & \frac{\partial\xi_1}{\partial t}J & 0 \\ \frac{\partial\xi_1}{\partial x_2}J & 0 & \frac{\partial\xi_1}{\partial t}J \end{pmatrix}, \quad A^2 = \begin{pmatrix} \frac{\partial\xi_2}{\partial t}J & \frac{\partial\xi_2}{\partial x_1}J & \frac{\partial\xi_2}{\partial x_2}J \\ \frac{\partial\xi_2}{\partial x_1}J & \frac{\partial\xi_2}{\partial t}J & 0 \\ \frac{\partial\xi_2}{\partial x_2}J & 0 & \frac{\partial\xi_2}{\partial t}J \end{pmatrix}.$$

# ALE-DG for wave propagation

- Skew-symmetric ALE-DG formulation:

$$\begin{aligned} \left( \frac{d\mathbf{q}J}{d\tau}, \mathbf{w} \right) &= -\frac{1}{2} \left( \frac{\partial}{\partial \xi_1} (A^1 \mathbf{q}), \mathbf{w} \right) + \frac{1}{2} \left( \mathbf{q}, \frac{\partial}{\partial \xi_1} (A^1 \mathbf{w}) \right) \\ &\quad - \frac{1}{2} \left( \frac{\partial}{\partial \xi_2} (A^2 \mathbf{q}), \mathbf{w} \right) + \frac{1}{2} \left( \mathbf{q}, \frac{\partial}{\partial \xi_2} (A^2 \mathbf{w}) \right) \\ &\quad - \frac{1}{2} \left( \left( \frac{\partial}{\partial \xi_1} A^1 \right) \mathbf{q}, \mathbf{w} \right) - \frac{1}{2} \left( \left( \frac{\partial}{\partial \xi_2} A^2 \right) \mathbf{q}, \mathbf{w} \right) \\ &\quad - \frac{1}{2} \langle \mathbf{q}^*, A_n \mathbf{w} \rangle, \\ \left( \frac{\partial J}{d\tau}, \theta \right) &= - \left( \hat{\nabla} \cdot (J \hat{\mathbf{x}}_t), \theta \right). \end{aligned}$$

where  $A_n = A^1 \hat{n}_1 + A^2 \hat{n}_2$  and  $\hat{n} = (\hat{n}_1, \hat{n}_2)$  is the reference domain normal.

# Dissipative penalty fluxes

- Motivated by the surface contribution  $\langle \mathbf{q}^*, A_n \mathbf{w} \rangle$

$$\mathbf{q}^* = \mathbf{q}^+ - \tau_q A_n [\![\mathbf{q}]\!].$$

- When mesh reduces to the stationary case

$$A_n = \begin{pmatrix} J \hat{\mathbf{x}}_t \cdot \mathbf{n} & n_1 J & n_2 J \\ n_1 J & J \hat{\mathbf{x}}_t \cdot \mathbf{n} & 0 \\ n_2 J & 0 & J \hat{\mathbf{x}}_t \cdot \mathbf{n} \end{pmatrix} = \begin{pmatrix} 0 & n_1 & n_2 \\ n_1 & 0 & 0 \\ n_2 & 0 & 0 \end{pmatrix}$$

- Flux  $\mathbf{q}^*$  reduces to the standard penalty flux on a fixed domain:

$$p^* = p^+ - \tau_u [\![\mathbf{u}]\!] \cdot \mathbf{n}, \quad \mathbf{u}^* = \mathbf{u}^+ - \tau_p [\![p]\!] \mathbf{n}.$$

## Theorem (Consistency)

*The skew-symmetric ALE-DG formulation with penalty fluxes is consistent for sufficiently regular velocity.*

# Dissipative penalty fluxes

## Theorem (Energy stability using DG methods)

*The skew-symmetric ALE-DG formulation with penalty fluxes using DG method is energy stable in the following sense*

$$\frac{1}{2} \frac{\partial}{\partial \tau} (||p||_J^2 + ||u||_J^2 + ||v||_J^2) = -\tau_q [\![\mathbf{q}]\!]^T A_n^T A_n [\![\mathbf{q}]\!] \leq 0.$$

## Theorem (Energy stability using WADG methods)

*The skew-symmetric ALE-DG formulation with penalty fluxes using WADG method is energy stable up to a term which super-converges to zero in the following sense*

$$\frac{1}{2} \frac{\partial}{\partial \tau} \left( ||pJ||_{1/J}^2 + ||uJ||_{1/J}^2 + ||vJ||_{1/J}^2 \right) \leq C_{max} h^{2N+2} - \tau_q [\![\mathbf{q}]\!]^T A_n^T A_n [\![\mathbf{q}]\!].$$

# Constant solutions on a moving mesh

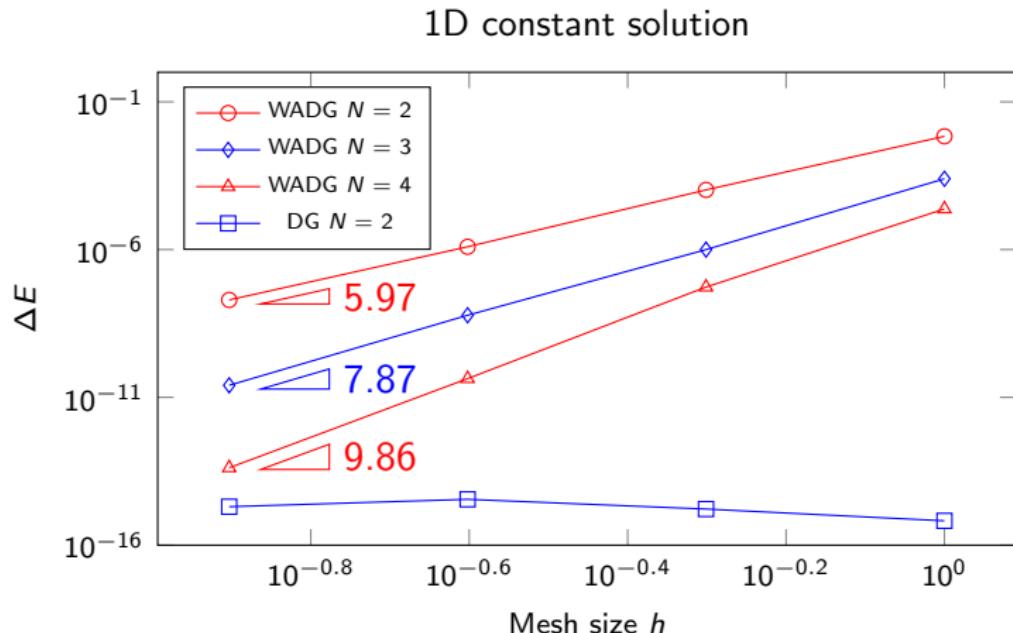


Figure: Energy variation for different orders of approximation

Bound on  $\Delta E$  for ALE-WADG:  $\Delta E \leq Ch^{2N+2}$

# Constant solutions on a moving mesh

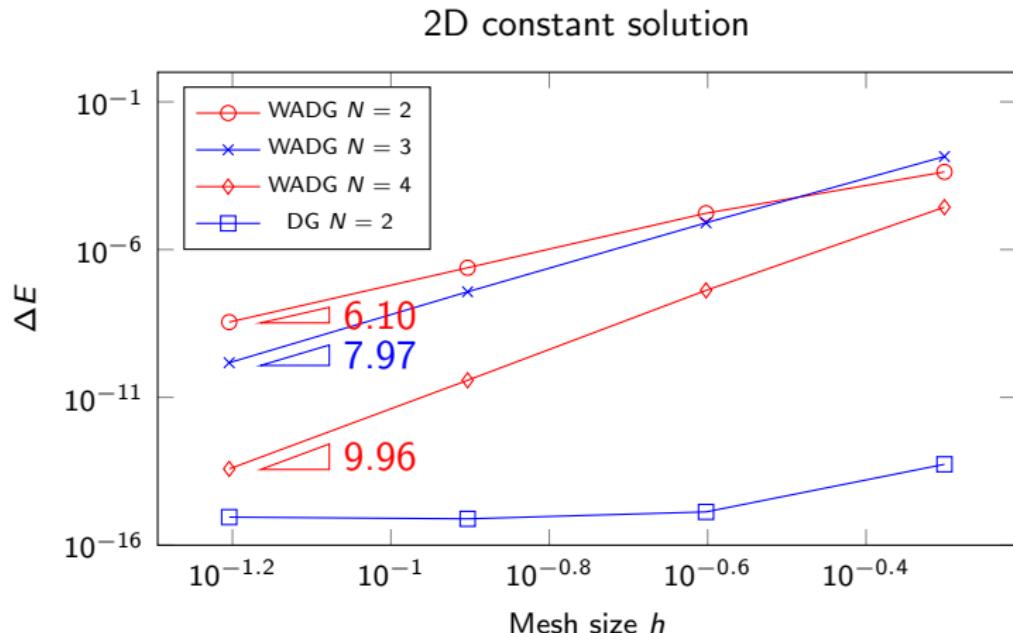


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# Energy conservation for the wave equation

Central flux ( $\tau_q = 0$ )

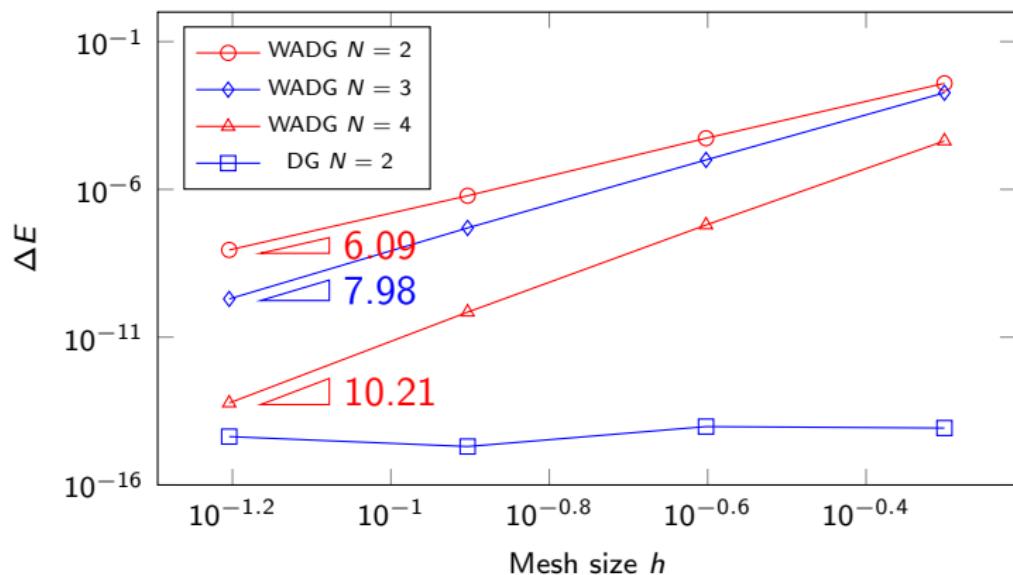


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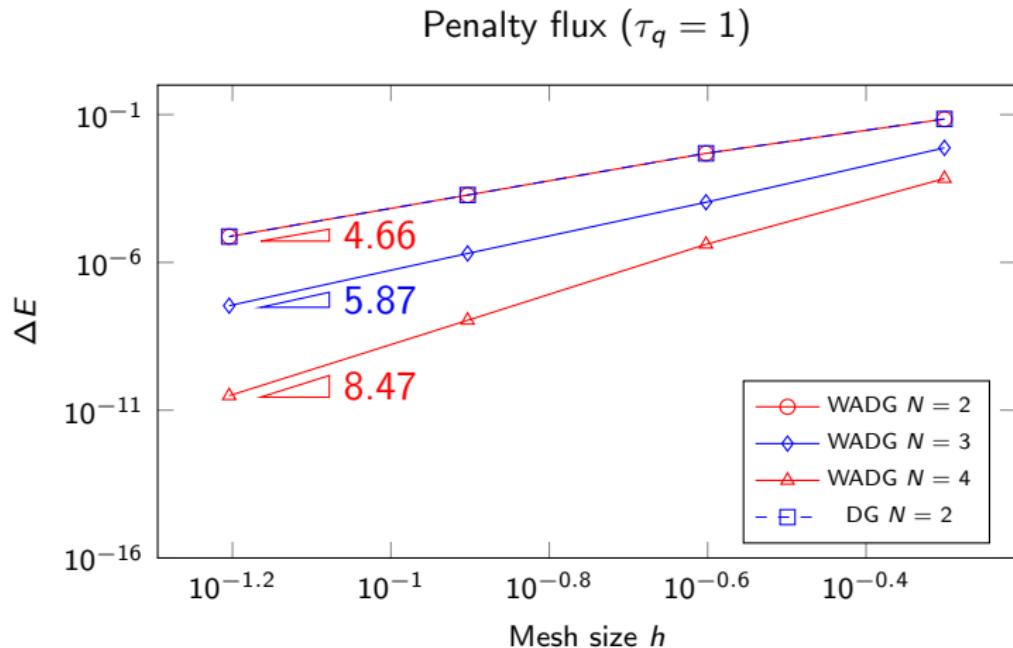
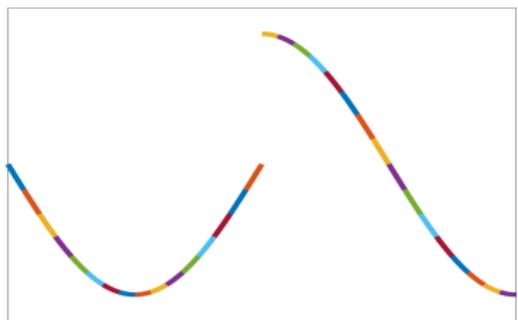


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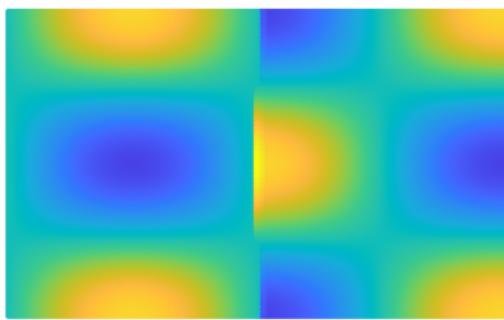
Dissipative term dominates change in energy

# Energy investigation on discontinuous solutions

- Bound on  $\Delta E$  does not hold for less regular solutions.
- We numerically investigate WADG for less regular solutions by considering the wave equation with discontinuous initial conditions.



(a) 1D



(b) 2D

# Energy investigation on discontinuous solutions

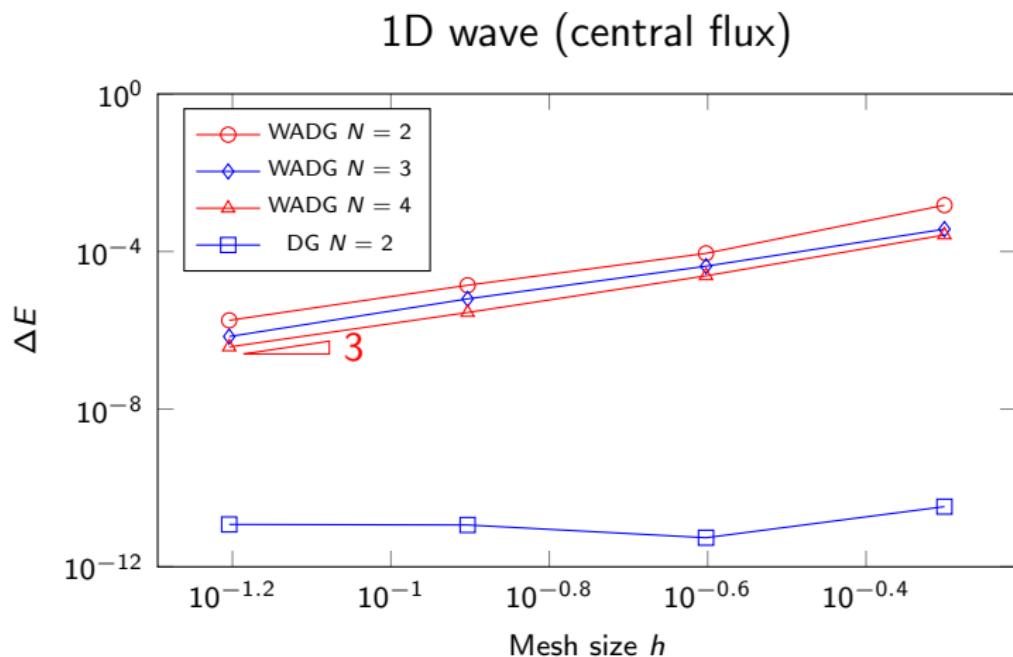


Figure: Energy variation for different orders of approximation

# Energy investigation on discontinuous solutions

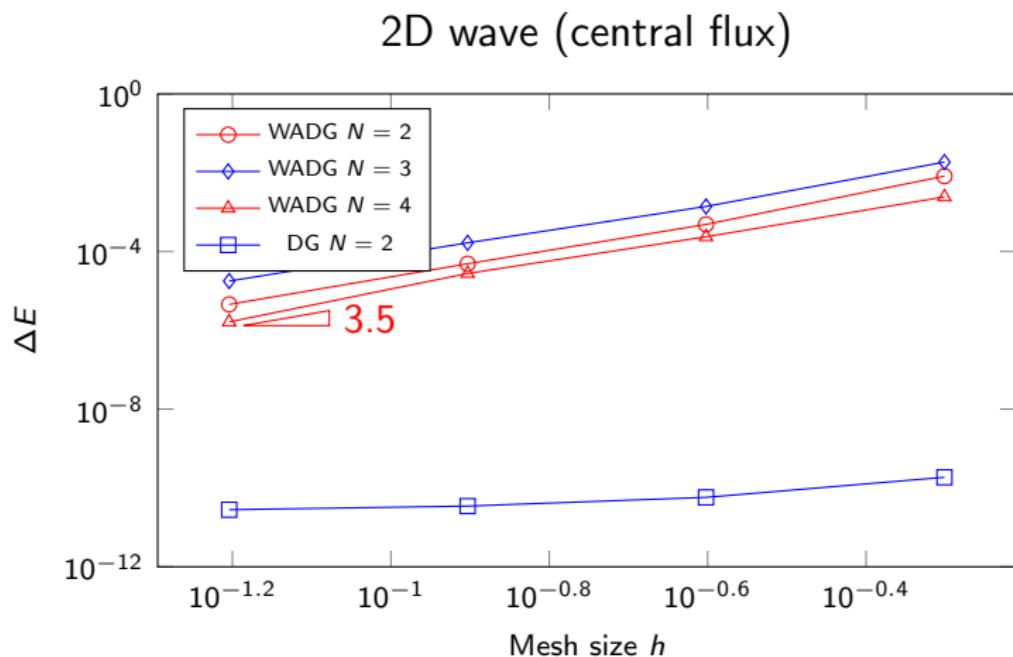


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# Energy investigation on discontinuous solutions

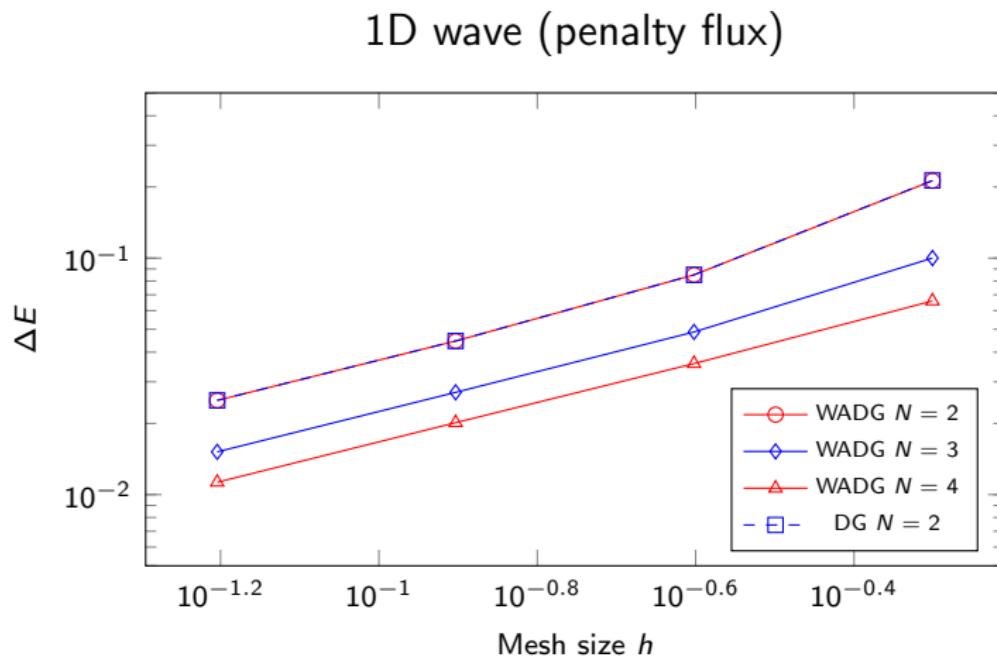


Figure: Energy variation for different orders of approximation

# Energy investigation on discontinuous solutions

2D wave (penalty flux)

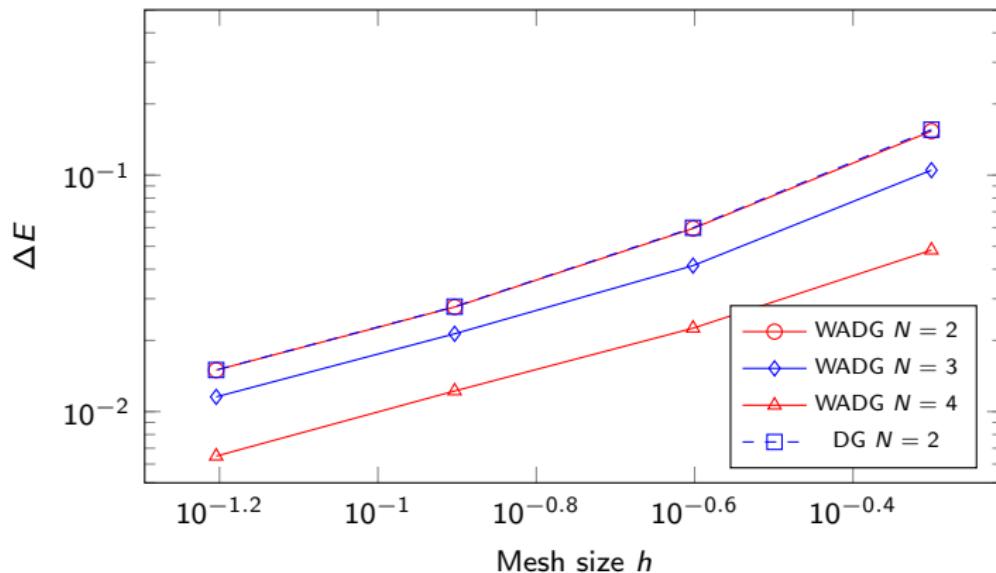
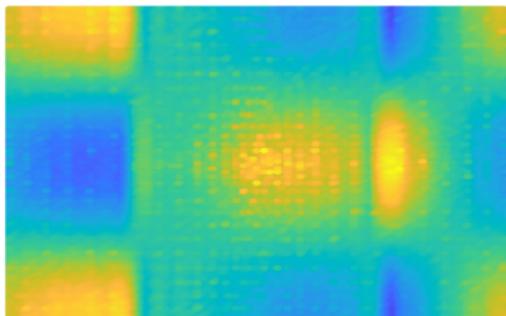
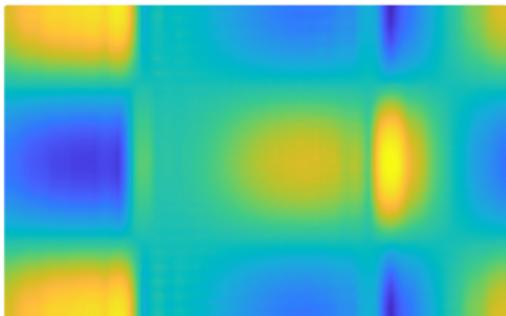


Figure: Energy variation for different orders of approximation

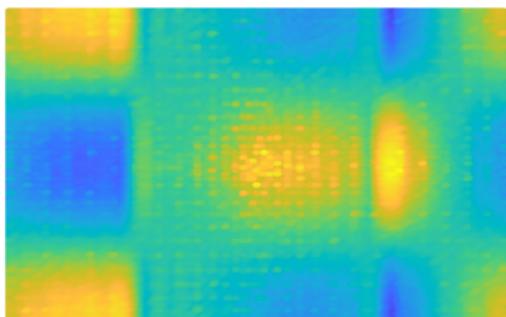
# Energy investigation on discontinuous solutions



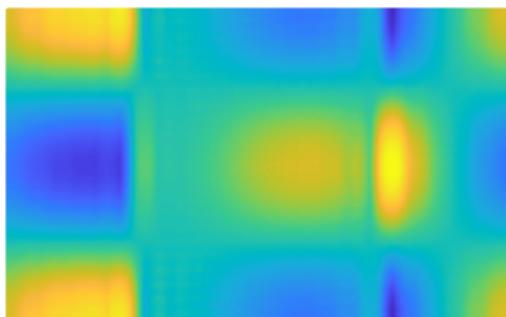
(a) DG (central flux)



(b) DG (penalty flux)



(c) WADG (central flux)



(d) WADG (penalty flux)

# Convergence for the wave equation

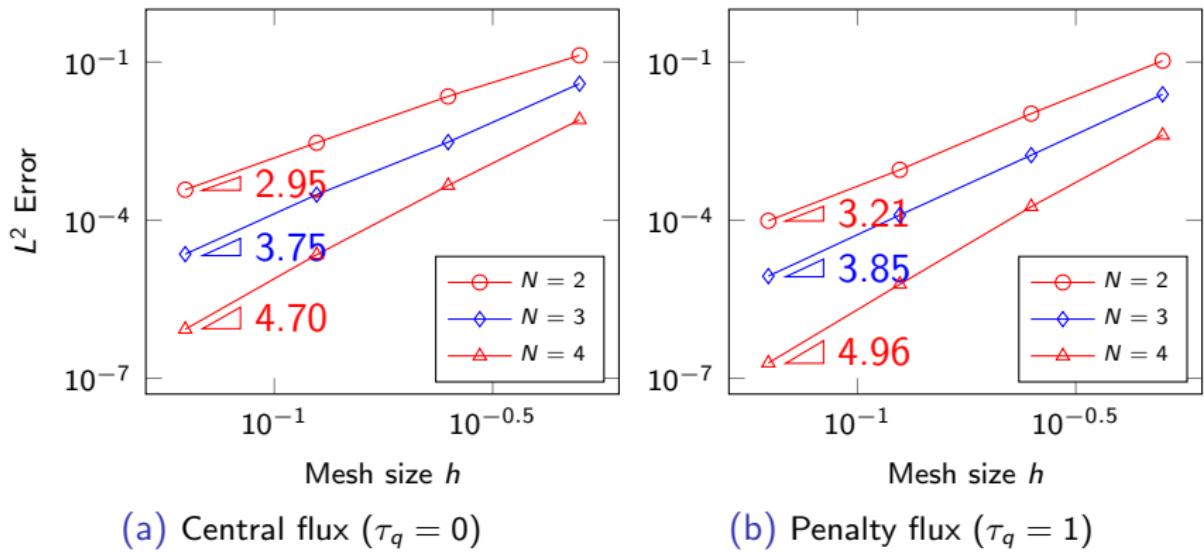


Figure: Convergence of  $L^2$  errors for the acoustic wave solution

# Gaussian pulse propagates on a moving mesh

(a) Moving mesh

(b) Stationary mesh

# Extension to B-spline bases

- WADG using B-spline bases:

- B-splines form the foundations for isogeometric analysis
- WADG recovers Kronecker structure for B-spline operators, enables efficient isogeometric analysis using explicit time-stepping

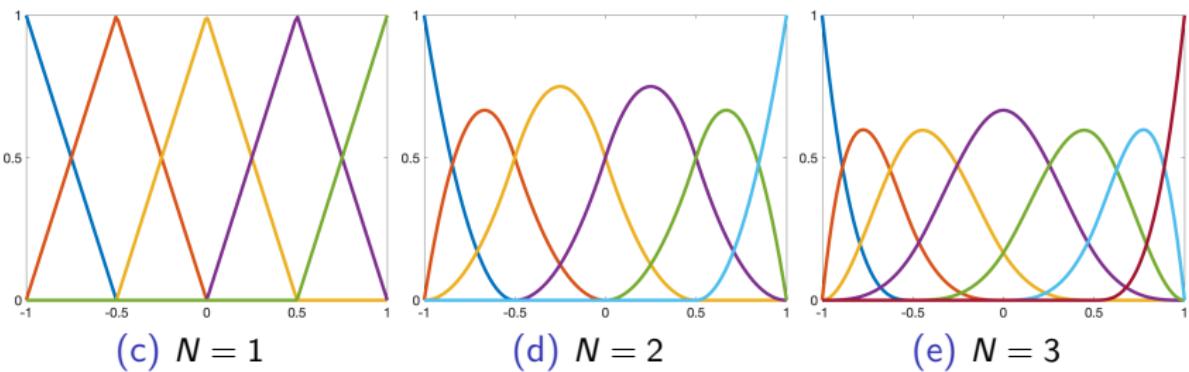


Figure: B-spline bases of different degrees

# Energy conservation for the wave equation (B-spline)

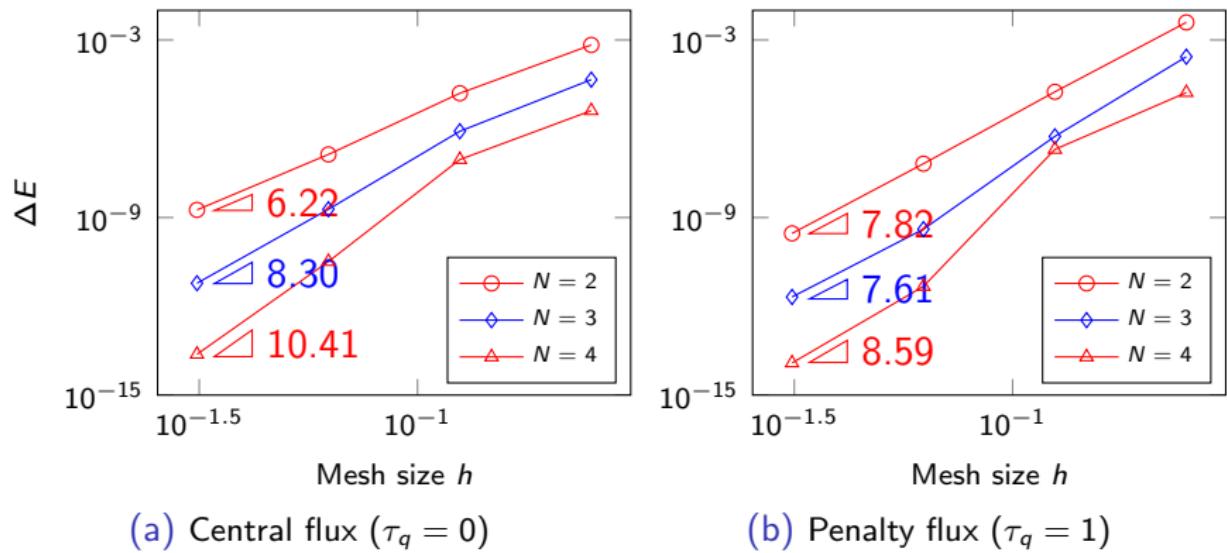


Figure: Energy variation for the acoustic wave solution

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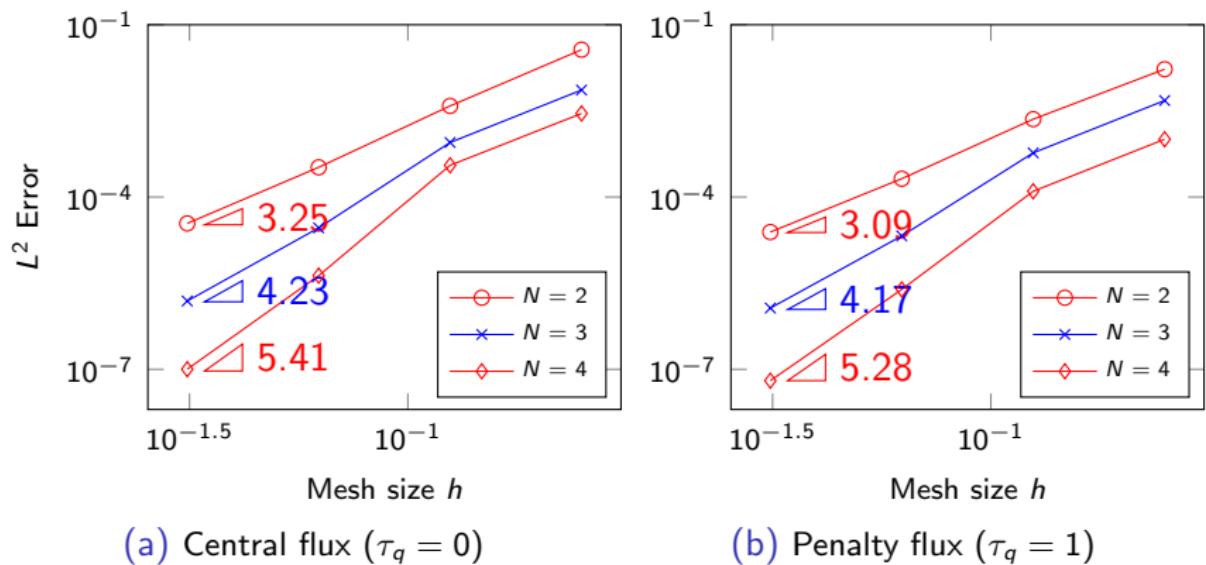


Figure: Convergence of  $L^2$  errors for the acoustic wave solution

# Summary and acknowledgements

- We derive an ALE-DG method for wave propagation on moving curved meshes.
- Energy stability up to a term which converges to zero with the same rate as the optimal  $L^2$  error estimate.
- The proposed method can be applied without restrictions on element type, quadrature, or choice of local approximation space.

Thank you! Questions?



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Chan, Hewett, Warburton. 2016. WADG methods: wave propagation in heterogeneous media (SISC).

Guo, Chan. 2020. High order WADG methods for wave propagation on moving curved meshes.