Discontinuous Galerkin Method for Solving Thin Film Equations

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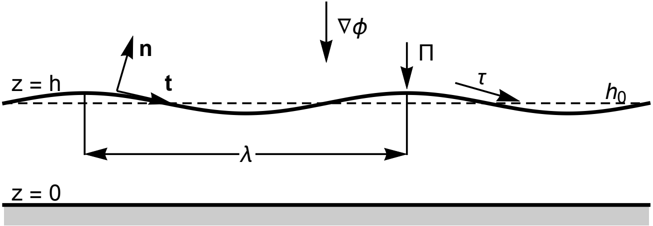
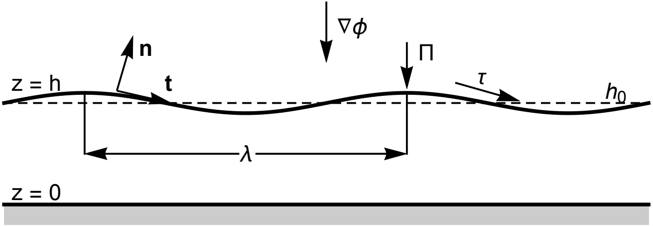
Overview

Model Equations



- Incompressible Navier-Stokes Equation

$$
\begin{aligned}
u_x + w_z &= 0 \\
\rho(u_t + uu_x + wu_z) &= -p_x + \mu\Delta u - \phi_x \\
\rho(w_t + uw_x + ww_z) &= -p_z + \mu\Delta w - \phi_z \\
w = 0, u &= 0 && \text{at } z = 0 \\
w &= h_t + uh_x && \text{at } z = h \\
\mathbf{T}\cdot\mathbf{n} &= (-\kappa\sigma + \Pi)\mathbf{n} + \left(\frac{\partial\sigma}{\partial s} + \tau\right)\mathbf{t} && \text{at } z = h
\end{aligned}
$$



Nondimensionalize, integrate over Z, and simplify, gives

$$H_T + \left(\frac{1}{2}(\tau + \Sigma_X)H^2 - \frac{1}{3}\left(\Phi|_{Z=H} - \Pi\right)_X H^3\right)_X = -\frac{1}{3}\bar{C}^{-1}\left(H^3 H_{XXX}\right)_X$$

$$q_t + \left(q^2 - q^3\right)_x = -\left(q^3 q_{xxx}\right)_x$$

Method Overview

- Simplified Model

$$q_t + \left(q^2 - q^3\right)_x = -\left(q^3 q_{xxx}\right)_x \qquad (0, T) \times \Omega$$

- Runge Kutta Implicit Explicit (IMEX)

$$q_t = F(q) + G(q)$$

  - F evaluated explicitly
  - G solved implicitly

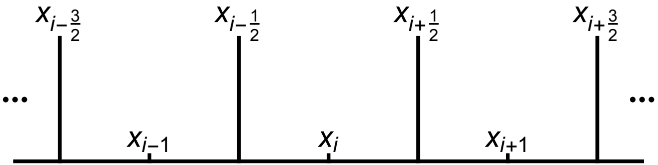
$$F(q) = -\left(q^2 - q^3\right)_x$$
$$G(q) = \left(q^3 q_{xxx}\right)_x$$

Notation

- Partition the domain, $[a, b]$ as

$$a = x_{1/2} < \cdots < x_{j-1/2} < x_{j+1/2} < \cdots < x_{N+1/2} = b$$

- $I_j = \left[x_{j-1/2}, x_{j+1/2}\right]$
- $x_j = \frac{x_{j+1/2} + x_{j-1/2}}{2}$
- $\Delta x_j = x_{j+1/2} - x_{j-1/2}$
- $\Delta x_j = \Delta x$ for all j.



Discontinuous Galerkin Space

Finite Dimensional DG Space

$$V^k = \left\{ v \in L^2([a,b]) \middle| \, v|_{I_j} \in P^k(I_j) \right\}$$

Basis for V^k

$$\left\{\phi_j^\ell\right\} \text{ where } \phi_j^\ell(x)\Big|_{I_j} = \phi^\ell(\xi_j(x)) \text{ and } \phi_j^\ell(x)\Big|_{\bar{I_j}} = 0$$

for $j = 1, \ldots, N$ and $\ell = 1, \ldots k$.
Legendre Polynomials

$$\phi^k \in P^k([-1,1]) \text{ with } \frac{1}{2}\int_{-1}^{1} \phi^k(\xi)\phi^\ell(\xi)\,\mathrm{d}\xi = \delta_{k\ell}$$

and

$$\xi_j(x) = \frac{2}{\Delta x_j}(x - x_j)$$

Convection

- Convection Equation

$$F(q) = f(q)_x = 0 \qquad (0, T) \times \Omega$$
$$f(q) = q^2 - q^3$$

- Weak Form
Find q such that

$$\int_\Omega (F(q)v - f(q)v_x)\,\mathrm{d}x + \hat{f}v\Big|_{\partial\Omega} = 0$$

for all test functions v

Runge Kutta Discontinuous Galerkin

- Find $Q(t, x)$ such that for each time $t \in (0, T)$, $Q(t, \cdot) \in V_h = \left\{ v \in L^1(\Omega) : v\big|_{I_j} \in P^k(I_j) \right\}$

$$\int_{I_j} F(Q) v \, \mathrm{d}x = \int_{I_j} f(Q) v_x \, \mathrm{d}x - \left(\mathcal{F}_{j+1/2} v^-(x_{j+1/2}) - \mathcal{F}_{j-1/2} v^+(x_{j-1/2}) \right)$$

  for all $v \in V_h$

- Rusanov/Local Lax-Friedrichs Numerical Flux

$$\mathcal{F}_{j+1/2} = \frac{1}{2}\left(f\left(Q^-_{j+1/2}\right) + f\left(Q^+_{j+1/2}\right)\right) + \frac{1}{2} \max_q \left\{ \left| f'(q) \right| \right\} \left(Q^-_{j+1/2} - Q^+_{j+1/2} \right)$$

Diffusion

- Diffusion Equation

$$G(q) = -\left(q^3 q_{xxx}\right)_x \qquad (0, T) \times \Omega$$

- Local Discontinuous Galerkin

$$\begin{aligned} r &= q_x \\ s &= r_x \\ u &= s_x \\ G(q) &= \left(q^3 u\right)_x \end{aligned}$$

Local Discontinuous Galerkin

Find $Q(t, x), R(x), S(x), U(x)$ such that for all $t \in (0, T)$
$Q(t, \cdot), R, S, U \in V_h = \left\{ v \in L^1(\Omega) : v|_{I_j} \in P^k(I_j) \right\}$

$$\int_{I_j} R v \, \mathrm{d}x = -\int_{I_j} Q v_x \, \mathrm{d}x + \left(\hat{Q}_{j+1/2} v^-_{j+1/2} - \hat{Q}_{j-1/2} v^+_{j-1/2} \right)$$

$$\int_{I_j} S w \, \mathrm{d}x = -\int_{I_j} R w_x \, \mathrm{d}x + \left(\hat{R}_{j+1/2} w^-_{j+1/2} - \hat{R}_{j-1/2} w^+_{j-1/2} \right)$$

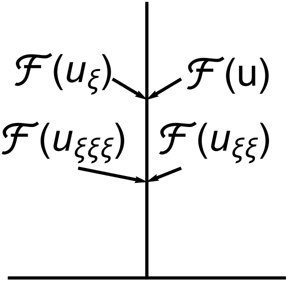
$$\int_{I_j} U y \, \mathrm{d}x = -\int_{I_j} S y_x \, \mathrm{d}x + \left(\hat{S}_{j+1/2} y^-_{j+1/2} - \hat{S}_{j-1/2} y^+_{j-1/2} \right)$$

$$\int_{I_j} G(Q) z \, \mathrm{d}x = -\int_{I_j} Q^3 U z_x \, \mathrm{d}x + \left(\hat{U}_{j+1/2} z^-_{j+1/2} - \hat{U}_{j-1/2} z^+_{j-1/2} \right)$$

for all $I_j \in \Omega$ and all $v, w, y, z \in V_h$.

Numerical Fluxes

$$\hat{Q}_{j+1/2} = Q^{+}_{j+1/2}$$
$$\hat{R}_{j+1/2} = R^{-}_{j+1/2}$$
$$\hat{S}_{j+1/2} = S^{+}_{j+1/2}$$
$$\hat{U}_{j+1/2} = \left(Q^3 U\right)^{-}_{j+1/2}$$



IMEX Runge Kutta

- IMEX scheme

$$
\begin{aligned}
q^{n+1} &= q^n + \Delta t \sum_{i=1}^{s} \left(b'_i F(t_i, u_i)\right) + \Delta t \sum_{i=1}^{s} \left(b_i G(t_i, u_i)\right) \\
u_i &= q^n + \Delta t \sum_{j=1}^{i-1} \left(a'_{ij} F(t_j, u_j)\right) + \Delta t \sum_{j=1}^{i} \left(a_{ij} G(t_j, u_j)\right) \\
t_i &= t^n + c_i \Delta t
\end{aligned}
$$

- Double Butcher Tableaus

$$
\begin{array}{c|c}
c' & a' \\
\hline
 & b'^T
\end{array}
\quad
\begin{array}{c|c}
c & a \\
\hline
 & b^T
\end{array}
$$

- 1st Order — L-Stable SSP

$$\begin{array}{c|c} 0 & 0 \\ \hline & 1 \end{array} \qquad \begin{array}{c|c} 1 & 1 \\ \hline & 1 \end{array}$$

- 2nd Order — SSP

$$\begin{array}{c|ccc} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 \\ \hline & 0 & \frac{1}{2} & \frac{1}{2} \end{array} \qquad \begin{array}{c|ccc} \frac{1}{2} & \frac{1}{2} & 0 & 0 \\ 0 & -\frac{1}{2} & \frac{1}{2} & 0 \\ 1 & 0 & \frac{1}{2} & \frac{1}{2} \\ \hline & 0 & \frac{1}{2} & \frac{1}{2} \end{array}$$

- 3rd Order — L-Stable SSP

$$\begin{array}{c|cccc} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ \frac{1}{2} & 0 & \frac{1}{4} & \frac{1}{4} & 0 \\ \hline & 0 & \frac{1}{6} & \frac{1}{6} & \frac{2}{3} \end{array} \qquad \begin{array}{c|cccc} \alpha & \alpha & 0 & 0 & 0 \\ 0 & -\alpha & \alpha & 0 & 0 \\ 1 & 0 & 1-\alpha & \alpha & 0 \\ \frac{1}{2} & \beta & \eta & \zeta & \alpha \\ \hline & 0 & \frac{1}{6} & \frac{1}{6} & \frac{2}{3} \end{array}$$

$$\alpha = 0.24169426078821$$

$$\beta = 0.06042356519705$$

$$\eta = 0.1291528696059$$

$$\zeta = \frac{1}{2} - \beta - \eta - \alpha$$

Nonlinear Solvers

- Nonlinear System

$$u_i - a_{ii}\Delta t G(u_i) = b$$

- Picard Iteration

$$\tilde{G}(q, u) = \left(q^3 u_{xxx}\right)_x$$

$$u_0 = q^n \qquad u_i^0 = u_{i-1}$$
$$u_i^j - a_{ii}\Delta t \tilde{G}(u_i^{j-1}, u_i^j) = b$$

Manufactured Solution

$$q_t + \left(q^2 - q^3\right)_x = -\left(q^3 q_{xxx}\right)_x + s$$
$$s = \hat{q}_t + \left(\hat{q}^2 - \hat{q}^3\right)_x + \left(\hat{q}^3 \hat{q}_{xxx}\right)_x$$
$$\hat{q} = 0.1 \times \sin(2\pi/20.0 \times (x - t)) + 0.15 \quad \text{for } (x, t) \in [0, 40] \times [0, 5.0]$$

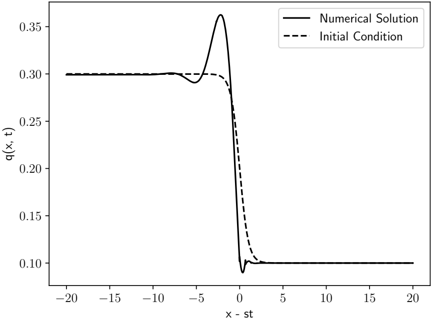
	1st Order		2nd Order		3rd Order	
n	error	order	error	order	error	order
20	0.136	—	7.33×10^{-3}	—	5.29×10^{-4}	—
40	0.0719	0.92	1.99×10^{-3}	1.88	5.38×10^{-5}	3.30
80	0.0378	0.93	5.60×10^{-4}	1.83	7.47×10^{-6}	2.85
160	0.0191	0.99	1.56×10^{-4}	1.85	9.97×10^{-7}	2.91
320	0.00961	0.99	3.98×10^{-5}	1.97	1.26×10^{-7}	2.98
640	0.00483	0.99	1.00×10^{-5}	1.99	1.58×10^{-8}	3.00
1280	0.00242	1.00	2.50×10^{-6}	2.00	1.98×10^{-9}	3.00

Table: Convergence table with a constant, linear, quadratic polynomial bases. CFL = 0.9, 0.2, 0.1 respectively.

Wave Structure with Nonlinear Hyper Diffusion

$$q_t + \left(q^2 - q^3\right)_x = -\left(q^3 q_{xxx}\right)_x$$

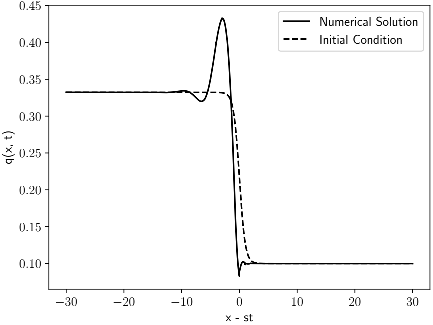
$$q_r = 0.1 \qquad q_l = 0.3$$



Wave Structure with Nonlinear Hyper Diffusion

$$q_r = 0.1 \qquad q_l = 0.3323$$

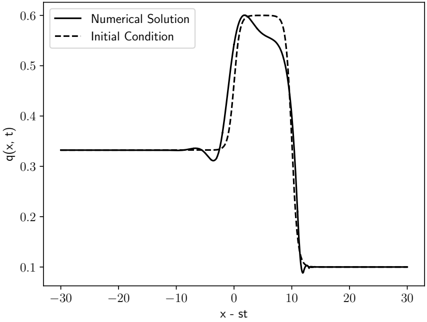
$$q(x, 0) = (-\tanh(x) + 1)\frac{q_l - q_r}{2} + q_r$$



Wave Structure with Nonlinear Hyper Diffusion

$$q_r = 0.1 \qquad q_l = 0.3323 \qquad q_m = 0.6$$

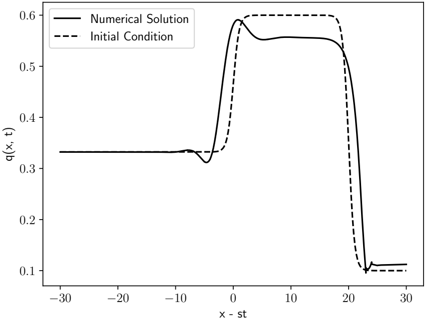
$$q(x, 0) = \begin{cases} \frac{q_m - q_l}{2}\tanh(x) + \frac{q_m + q_l}{2} & x < 5 \\ -\frac{q_m - q_r}{2}\tanh(x - 10) + \frac{q_m + q_r}{2} + q_r & x > 5 \end{cases}$$



Wave Structure with Nonlinear Hyper Diffusion

$$q_r = 0.1 \qquad q_l = 0.3323 \qquad q_m = 0.6$$

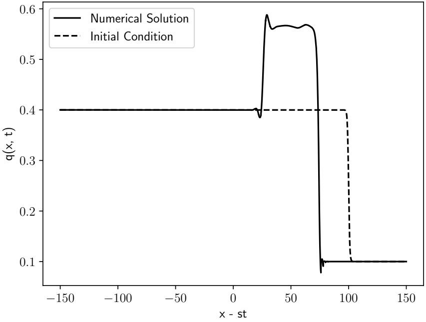
$$q(x, 0) = \begin{cases} \frac{q_m - q_l}{2}\tanh(x) + \frac{q_m + q_l}{2} & x < 10 \\ -\frac{q_m - q_r}{2}\tanh(x - 20) + \frac{q_m + q_r}{2} + q_r & x > 10 \end{cases}$$



Wave Structure with Nonlinear Hyper Diffusion

$$q_r = 0.1 \qquad q_l = 0.4$$

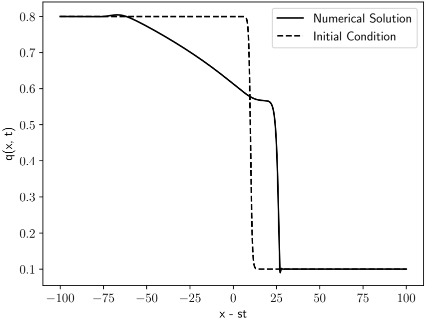
$$q(x, 0) = (-\tanh(x - 100) + 1)\frac{q_l - q_r}{2} + q_r$$



Wave Structure with Nonlinear Hyper Diffusion

$$q_r = 0.1 \qquad q_l = 0.8$$

$$q(x,0) = (-\tanh(x - 10) + 1)\frac{q_l - q_r}{2} + q_r$$



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