

# The Adaptive Method of Lines

## CDEs Group Presentation

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## 1 Introduction

- Standard method of lines
- Motivation
- Method of lines used to solve Burgers' equation
- Motivation

## 2 Adaptive Method of Lines

- Equidistribution principle
- Choice of monitor function

## 3 Static Method

- Moving Mesh theory and examples
- Mesh Refinement theory and examples

## 4 Dynamic Method

- Dynamic Method

## Motivation

## Method of lines

- Discretise in space (ie using finite difference) to generate a system of ODEs.
  - Solve the system using some solver such as ode15s.
  - Temporal accuracy handled by the ODE solver, however spatial accuracy results from the discretisation used.

## Motivation

## Problems with Uniform Mesh

- Method of lines discretises the space uniformly.
  - Low density uniform mesh doesn't approximate steep fronts well.
  - Using a high density uniform mesh to achieve high spatial accuracy wastes nodes in regions of low activity.

## Method of Lines - Burgers' Equation

- Bad approximation in regions of high spatial activity when grid is uniform. Here we use 201 nodes.

## Motivation

## Mesh adaptation

- Want to adapt the spatial mesh such that nodes are efficiently placed.
    - Static moving mesh.
    - Static grid refinement.
    - Dynamic mesh.

## Equidistribution Principle

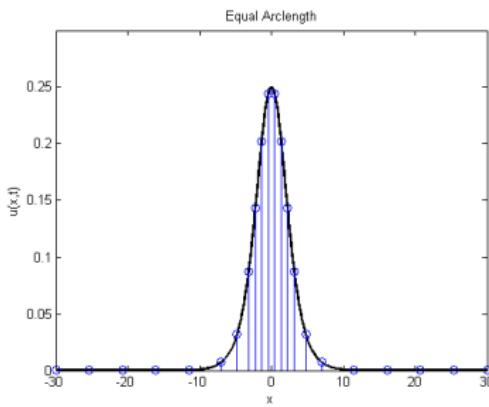
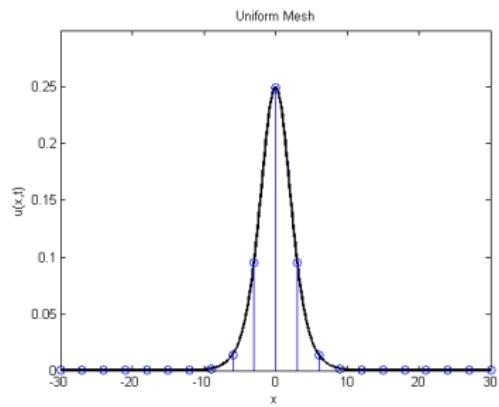
## Tracking the action

- We want to assign nodes to areas with high activity.
  - Use some monitor function  $m(x)$  to measure the activity in a region.
  - Choose the  $x_i$  such that for all  $i$ ,
$$\int_{x_{i-1}}^{x_i} m(x) dx = \int_{x_i}^{x_{i+1}} m(x) dx \text{ (equidistribution).}$$
  - In practice equidistribution is considered optimal, but some suboptimal methods may be used to have roughly equal distribution in order to reduce computational effort.

## Choice of Monitor Function

- Arc length  $m(x) = \sqrt{\alpha + u_x^2(x)}$ .
  - Local curvature  $m(x) = |u_{xx}(x)|$ .
  - Other options involving many tuning parameters exist.
  - Since the true solution is not known, derivatives must be estimated. Can use natural splines to interpolate current solution and use its derivatives as approximation.

## Uniform vs Equidistributed Arclengths (n=21)



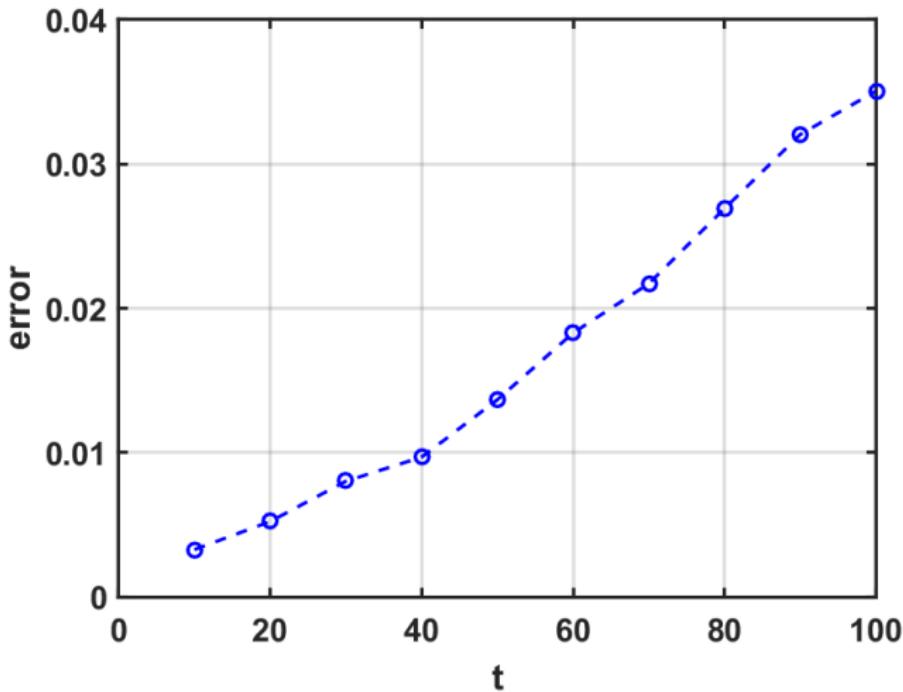
# Moving Mesh

- Fix the number of nodes.
- Pause the PDE solver at a set interval to move the mesh nodes to achieve equidistribution.
- Interpolate the solution from old mesh to generate initial conditions for new mesh.

# Moving Mesh - KDV Equation Example 1

Mesh Adaptions	# of Mesh Nodes	Computation Time
10	151	8.9 sec

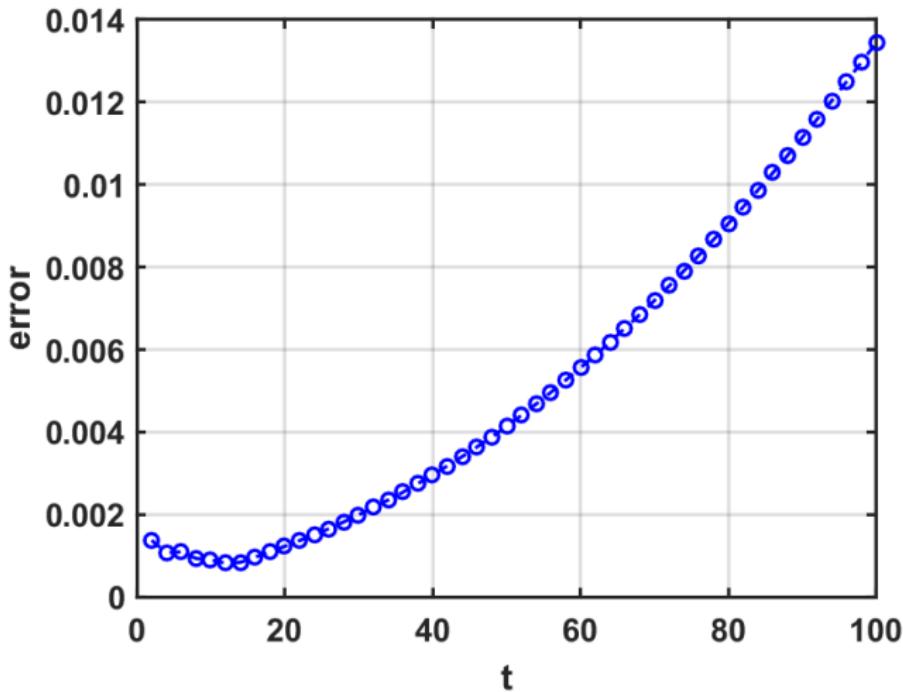
# Moving Mesh - KDV Equation Example 1 Error



# Moving Mesh - KDV Equation Example 2

Mesh Adoptions	# of Mesh Nodes	Computation Time
50	151	19.6 sec

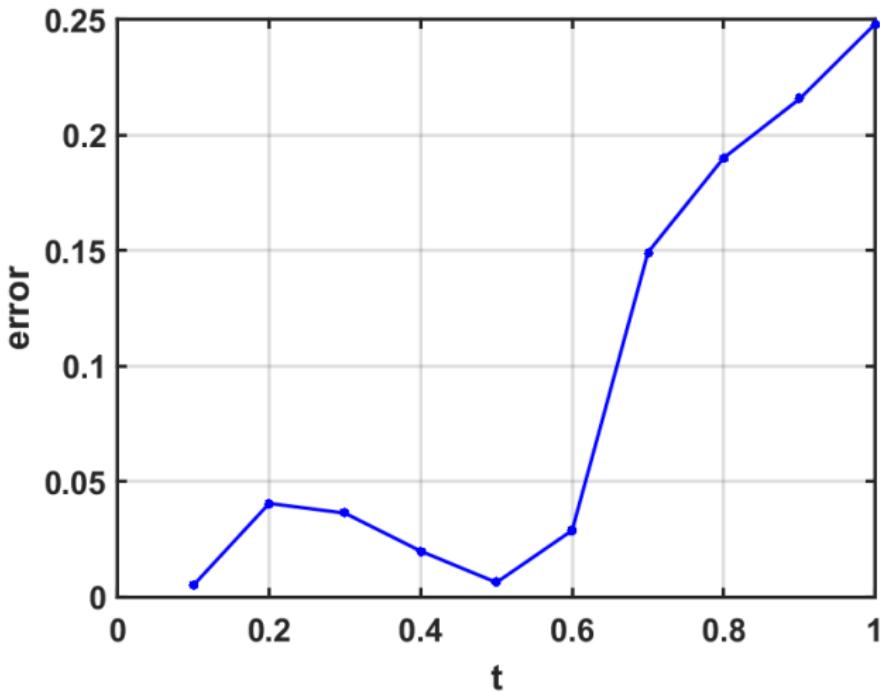
# Moving Mesh - KDV Equation Example 2 Error



# Moving Mesh - Burgers' Equation Example 1

Mesh Adaptions	# of Mesh Nodes	Computation Time
10	375	5.8 sec

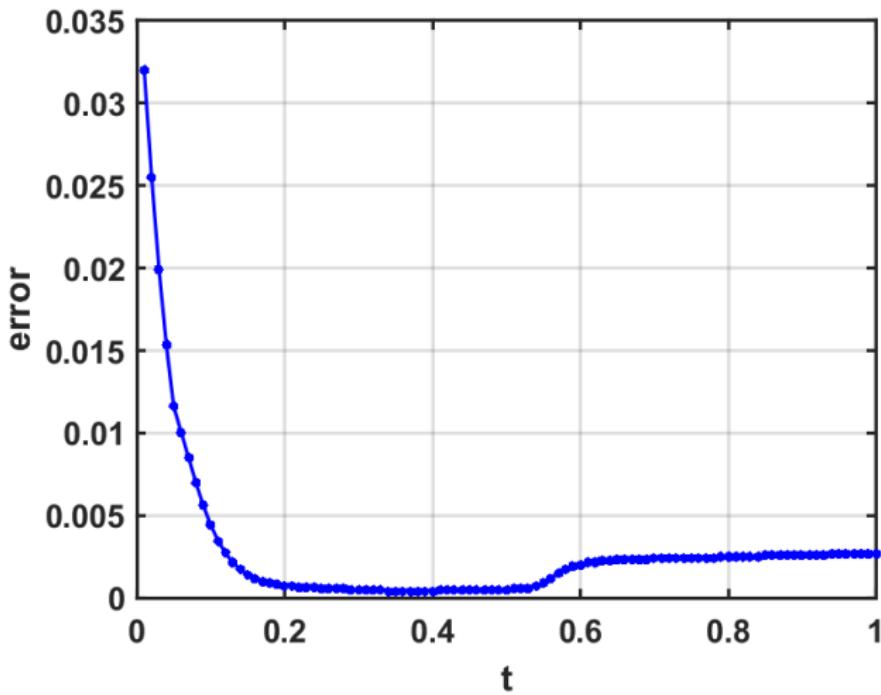
# Moving Mesh - Burgers' Equation Example 1 Error



# Moving Mesh - Burgers' Equation Example 2

Mesh Adoptions	# of Mesh Nodes	Computation Time
100	251	36.1 sec

# Moving Mesh - Burgers' Equation Example 2 Error



# Mesh Refinement

- Just as in moving mesh, the mesh is updated at set intervals.
- Procedure for each mesh adaption:
  - Reset to uniform base grid.
  - Evaluate monitor function between each pair of nodes.
  - If threshold exceeded, add nodes with uniform spacing
  - If below threshold, remove some nodes.
  - Interpolate and repeat.

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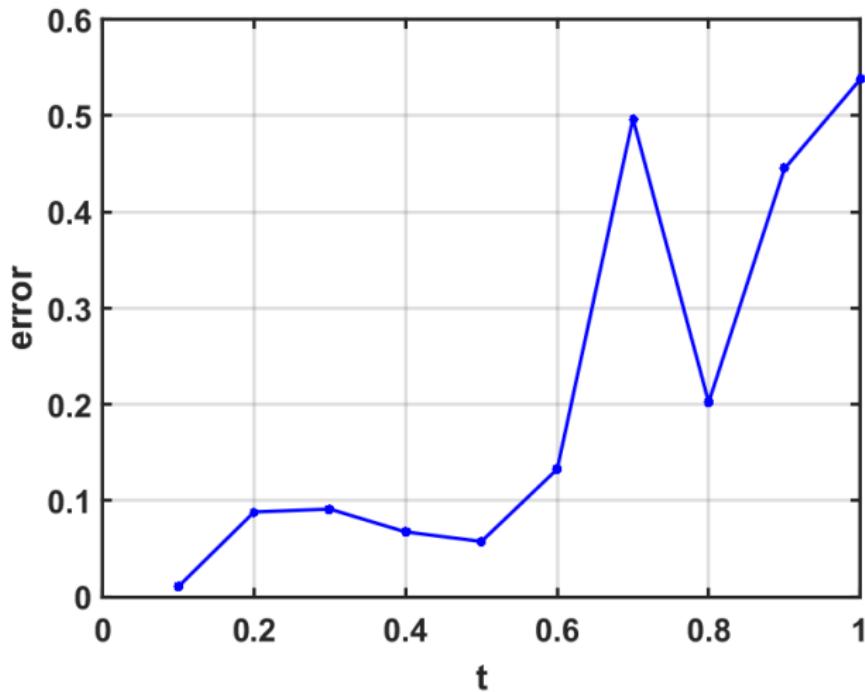
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# Mesh Refinement - Burgers' Equation Example 1

Mesh Adoptions	# of Mesh Nodes	Computation Time
10	$\approx 268.5$	6.0 sec

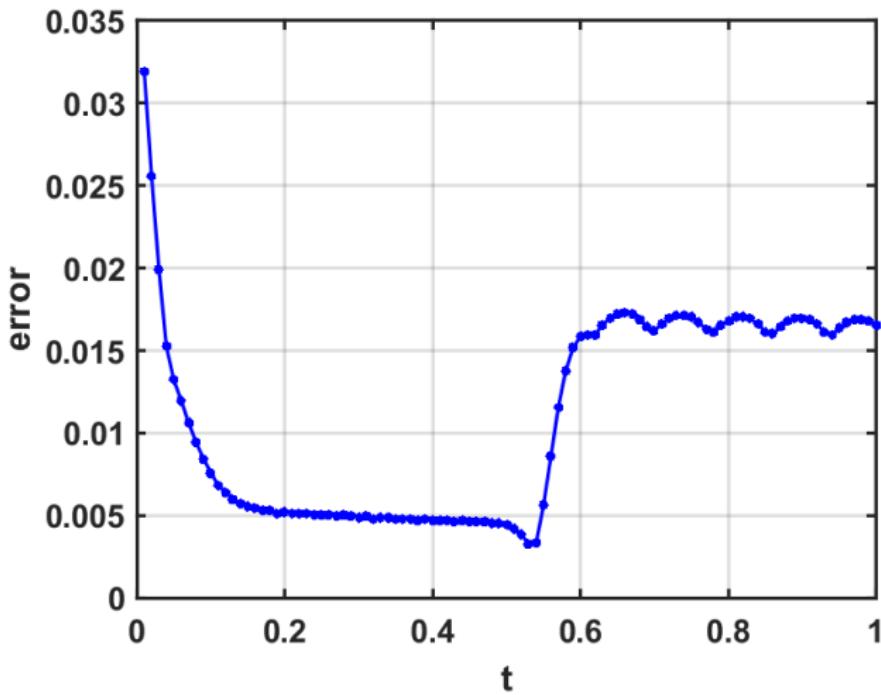
# Mesh Refinement - Burgers' Equation Example 1 Error



# Mesh Refinement - Burgers' Equation Example 2

Mesh Adaption	# of Mesh Nodes	Computation Time
100	$\approx 152.5$	41.2 sec

# Mesh Refinement - Burgers' Equation Example 2 Error



# Dynamic Method

- Refining the grid at set time steps can cause the mesh to lag behind the moving solution.
- Refining too often is computationally expensive and negates any benefits from adaptive mesh.
- In dynamic refinement methods, positions of nodes are functions of time.
- May be possible to use a priori information to generate functions for the wave to travel along. For example the characteristic curves along which the solution is constant. For a simple moving wave this tracks positions on the wave-front.
- Requires specific a priori knowledge of the problem, not always possible to derive characteristic curves.

# Dynamic Method - Burgers' Equation Example

Mesh Adoptions	# of Mesh Points	Computation Time
10	51	15.4 sec

# Summary

- Problems arise when uniform grid used in Method of Lines.
- Solution: adapt the grid to account for regions of high activity.
- Static adaptation: refine the grid at discrete time steps.
- Dynamic adaptation: positions of nodes are functions of time.

This is the last slide.

Any questions?