

High-order Solution Transfer between Curved Meshes and Ill-conditioned Bézier Curve Intersection

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Outline

1. Introduction and motivation
2. Curved Elements
3. Solution Transfer
4. Compensated Evaluation
5. Modified Newton's for Intersection

Introduction and motivation

Method of Characteristics

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Solve simple transport equation

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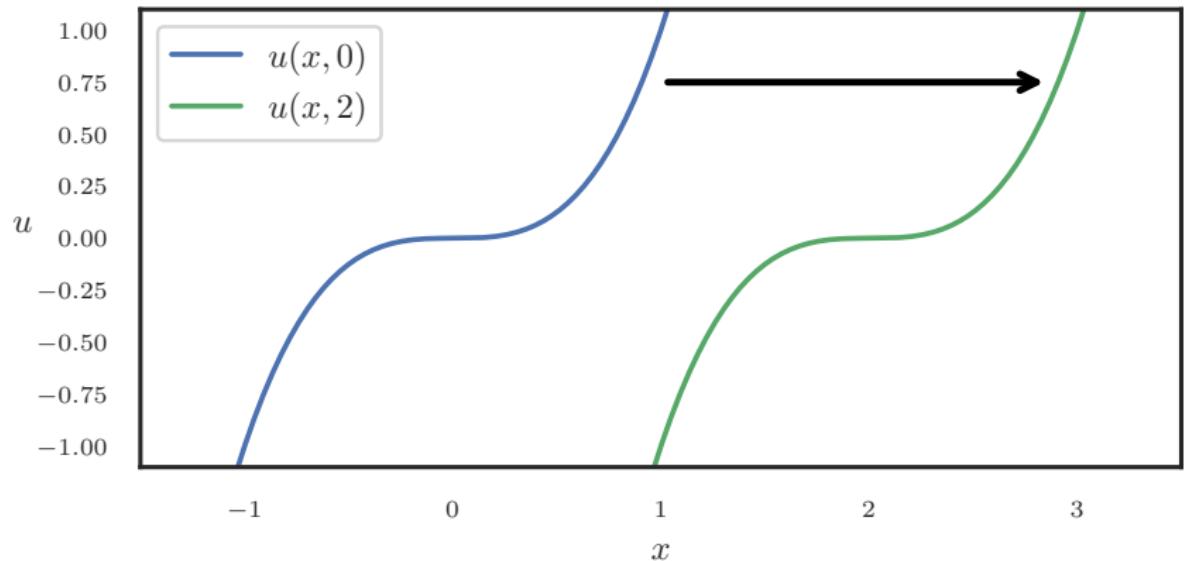
Divide physical domain

$$x(t) = x_0 + ct$$

PDE becomes a (trivial) ODE

$$\frac{d}{dt}u(x(t), t) = 0.$$

Method of Characteristics



Lagrangian Methods

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- Each point in physical domain is a **particle**

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- Carry value (e.g. heat, pressure, density) along characteristic curve

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- Transform PDE to family of ODEs

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Remeshing and Adaptivity

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 - Resolve sensitive features

Remeshing Example

Consider

$$u_t + \begin{bmatrix} y^2 \\ 1 \end{bmatrix} \cdot \nabla u + F(u, \nabla u) = 0$$

Remeshing Example

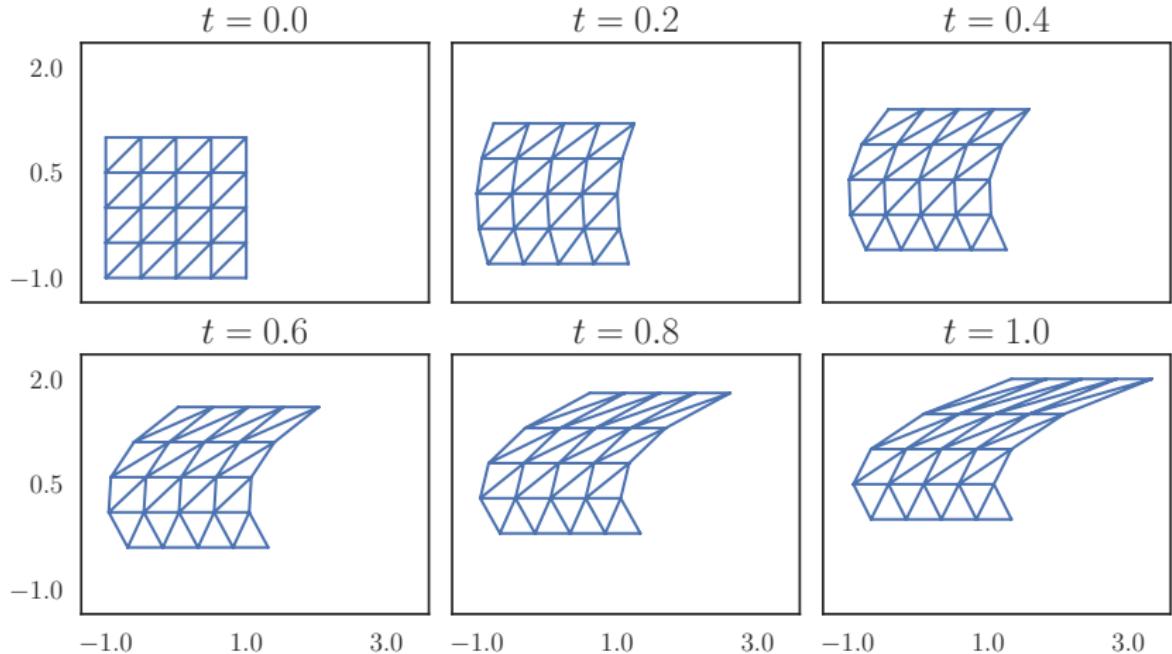
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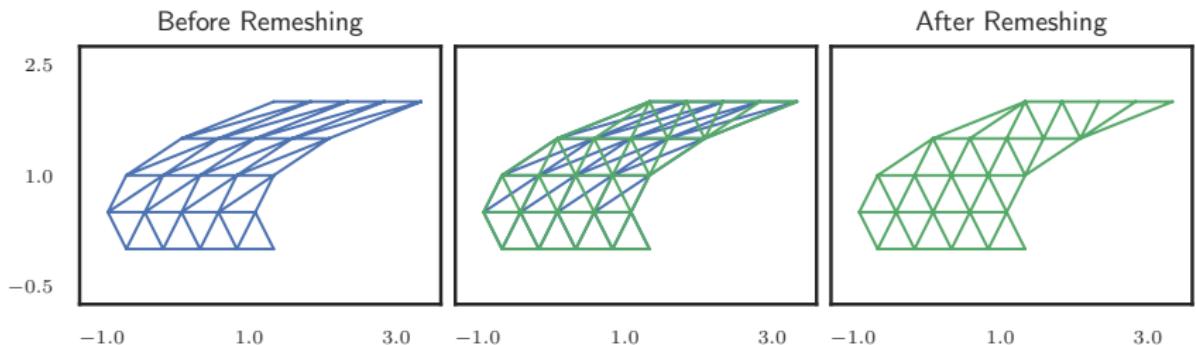
with cubic characteristics

$$\begin{bmatrix} x(t) \\ y(t) \end{bmatrix} = \begin{bmatrix} x_0 \\ y_0 \end{bmatrix} + \frac{1}{3} \begin{bmatrix} (y_0 + t)^3 - y_0^3 \\ 3t \end{bmatrix}.$$

Remeshing Example



Remeshing Example



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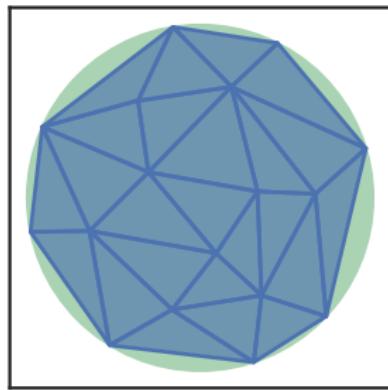
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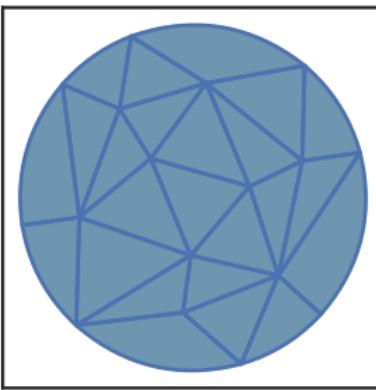
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Curved Meshes

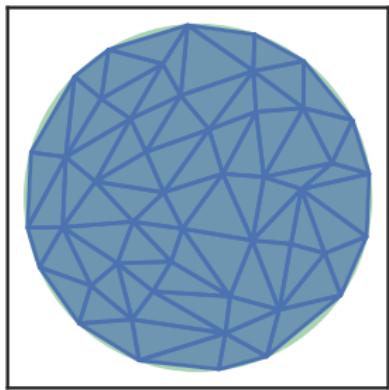
Linear Mesh, 24 elements



Quadratic Mesh, 24 elements



Linear Mesh, 74 elements



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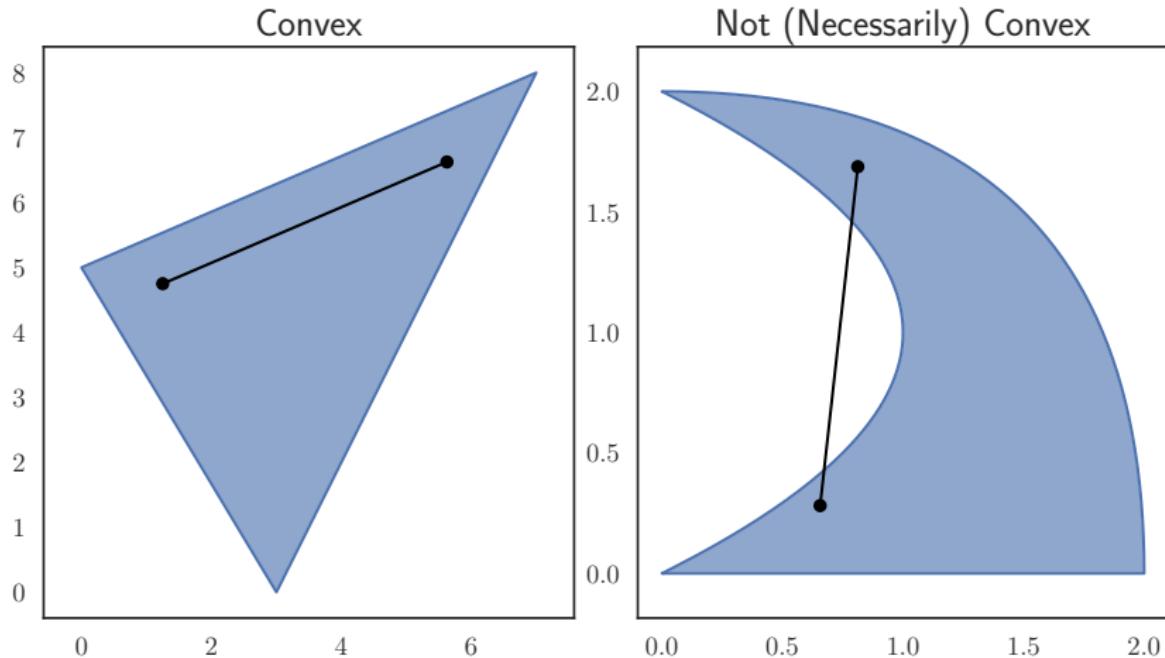
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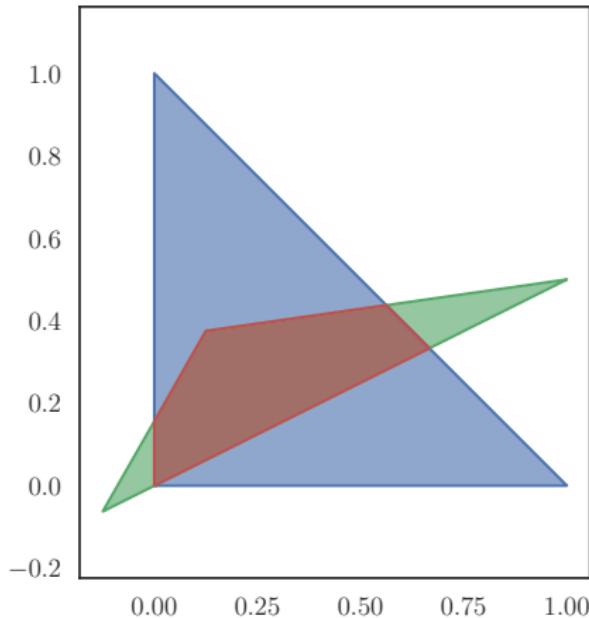
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 - Harder to implement
 - Loss of accuracy in high degree (e.g. Runge's phenomenon)
 - More challenging geometry

Curved Meshes

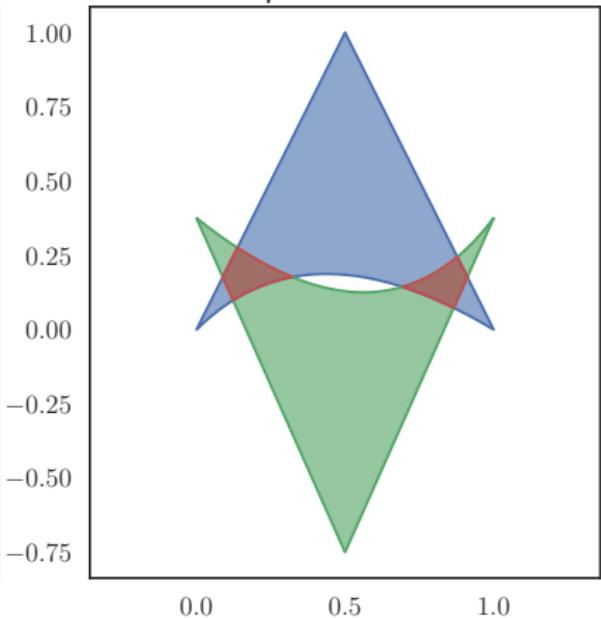


Curved Meshes

Convex Intersection



Multiple Intersections



Curved Elements

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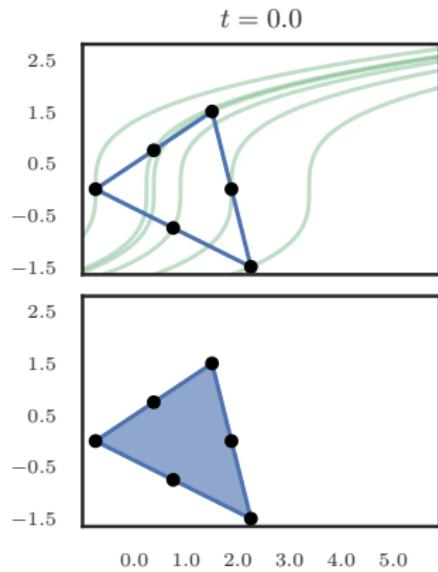
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- With non-linear shape functions (i.e. not straight sided), non-vertex nodes used

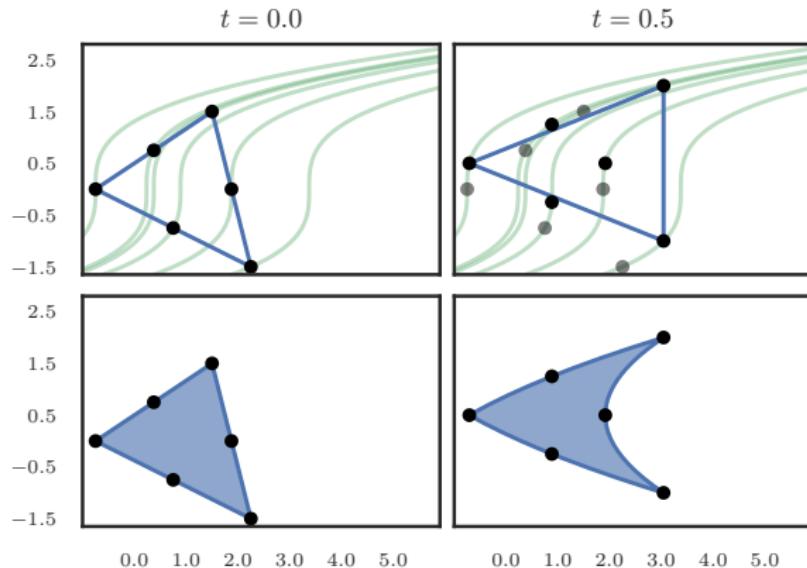
Curved Elements

- Necessary for High-order
- With non-linear shape functions (i.e. not straight sided), non-vertex nodes used
- Lagrangian method must either curve mesh or information about flow of geometry will be lost

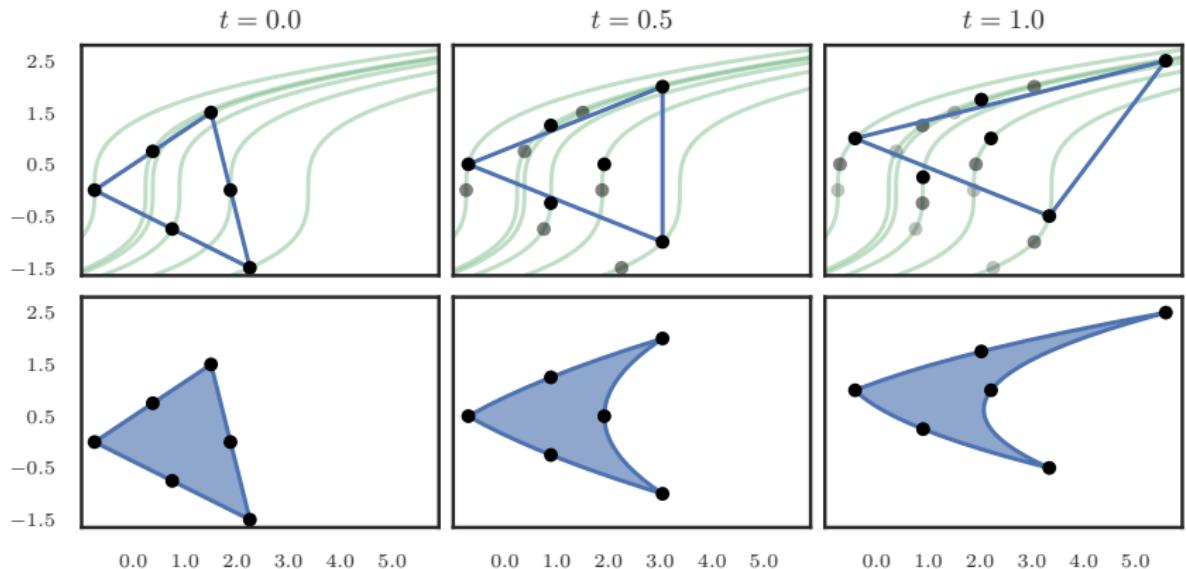
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Bézier Triangles

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$$1 = (\lambda_1 + \lambda_2 + \lambda_3)^n$$

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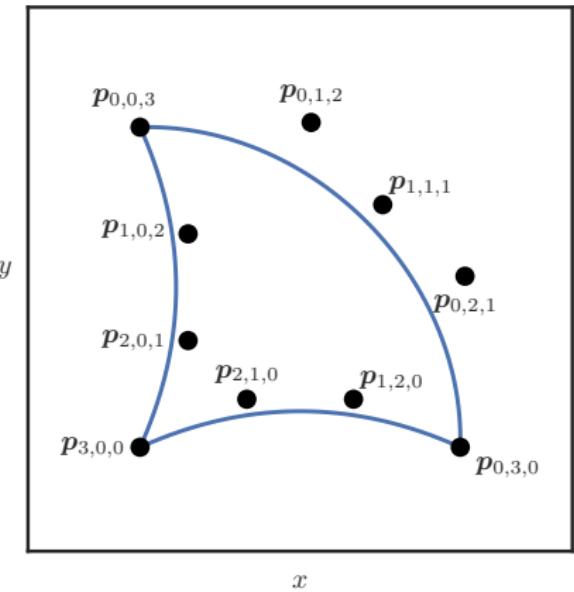
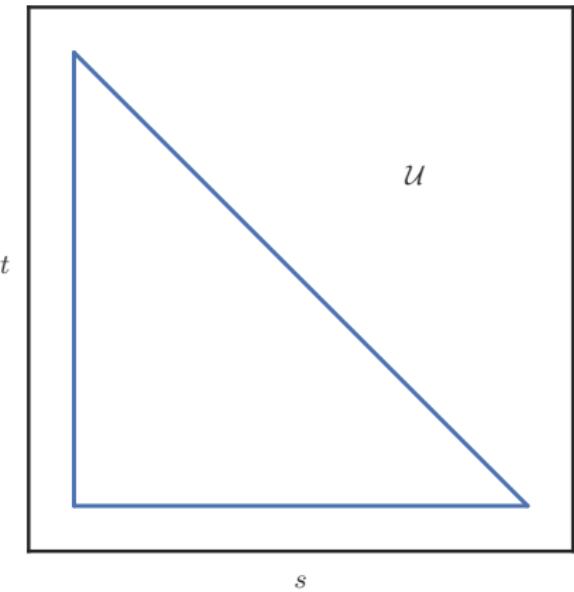
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- Convex combination of control points

$$b(s, t) = \sum_{\substack{i+j+k=n \\ i,j,k \geq 0}} \binom{n}{i,j,k} \lambda_1^i \lambda_2^j \lambda_3^k \mathbf{p}_{i,j,k}$$

Bézier Triangles



Bézier Triangles

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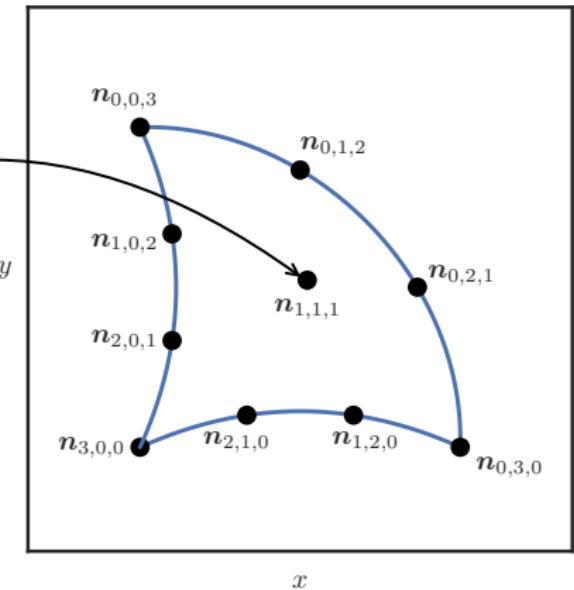
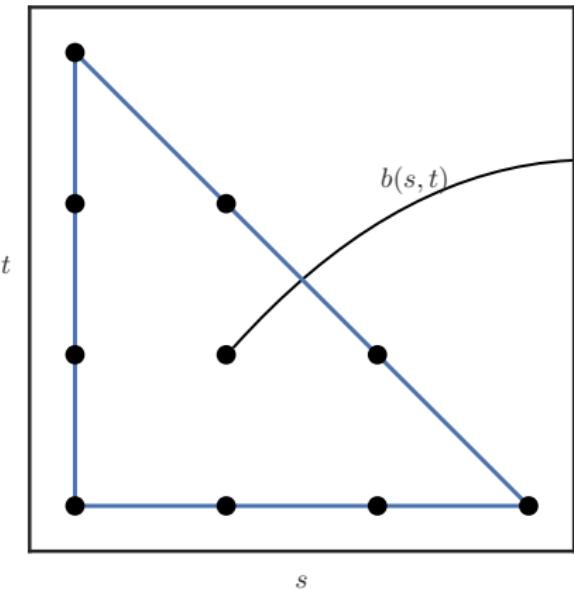
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- For example, taking $\mathbf{n}_{i,j,k} = \delta_{(i,j,k)} (i_0, j_0, k_0)$ gives degree n shape functions on \mathcal{U}
- Conversion between $\mathbf{n}_{i,j,k}$ and $\mathbf{p}_{i,j,k}$ has condition number exponential in n

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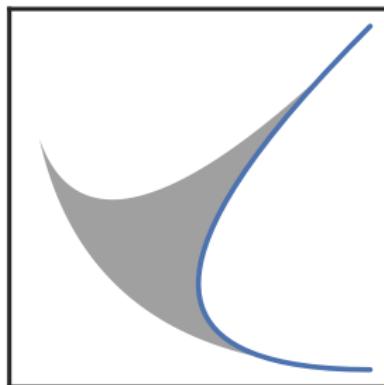
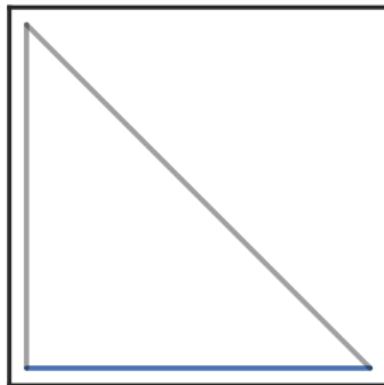
- Element \mathcal{T} is **valid** if diffeomorphic to \mathcal{U}
- $b(s, t)$ bijective, i.e. Jacobian Db is everywhere invertible
- $\det(Db)$ positive, preserves orientation

Inverted Element

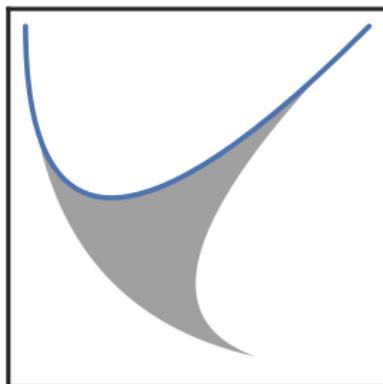
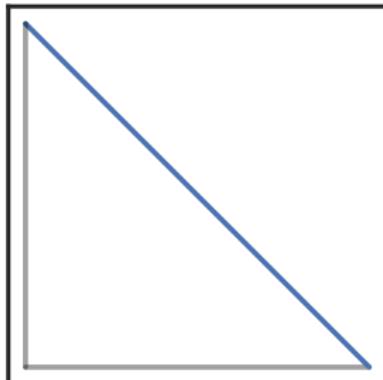
Consider element given by map

$$b(s, t) = \lambda_1^2 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \lambda_2^2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + \lambda_3^2 \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

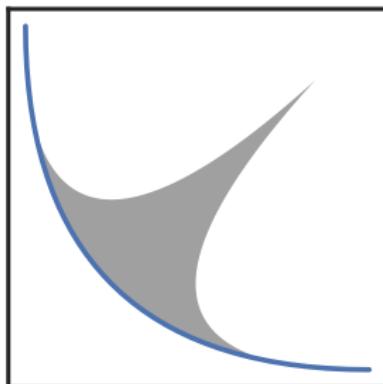
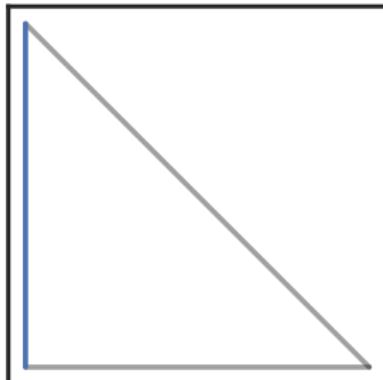
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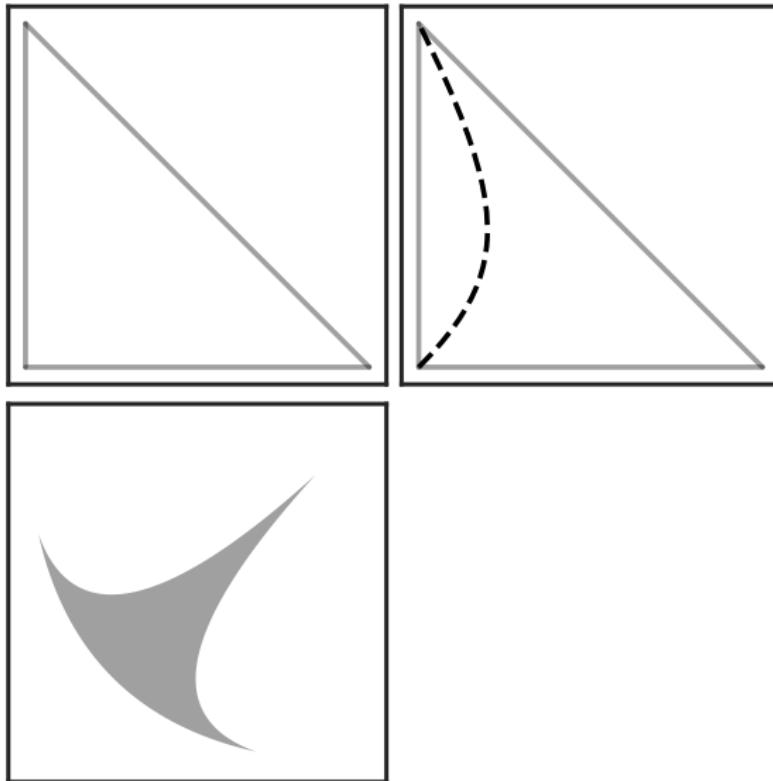
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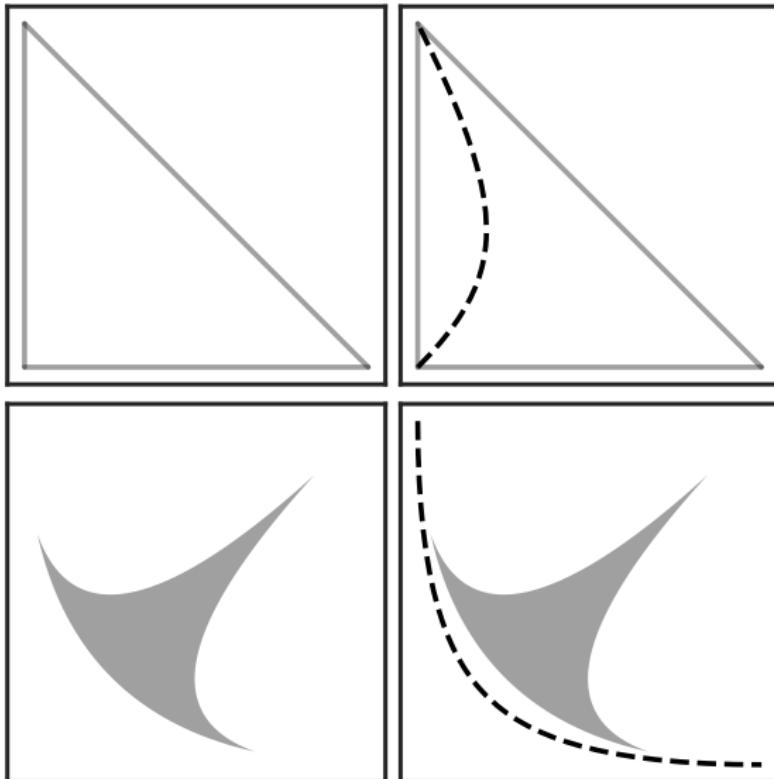
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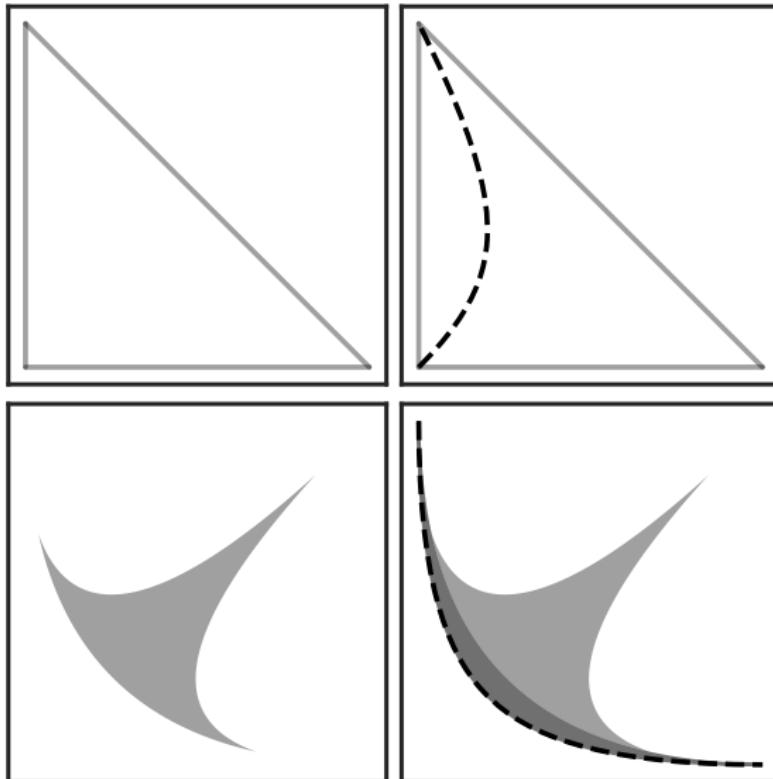
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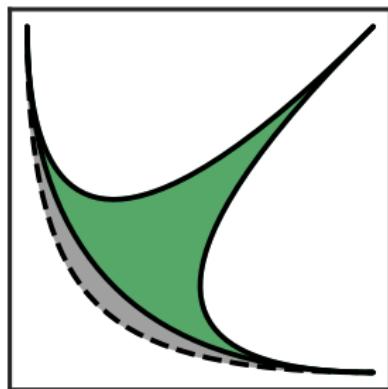
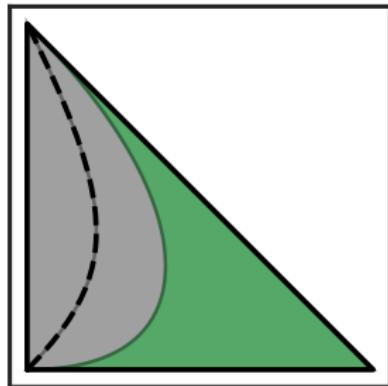
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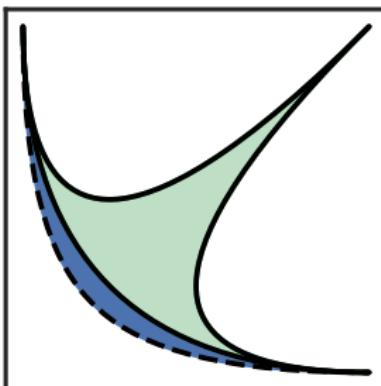
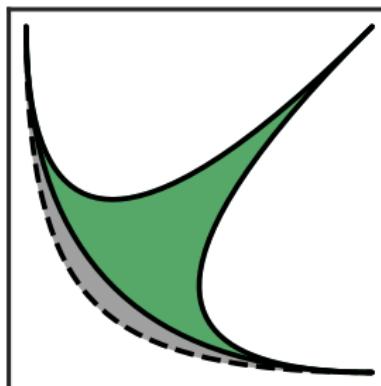
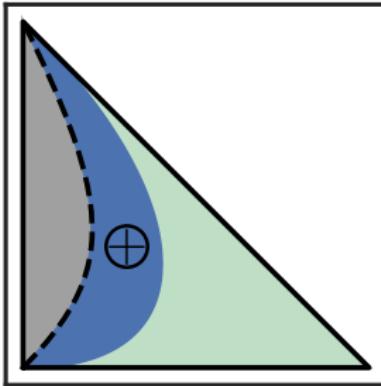
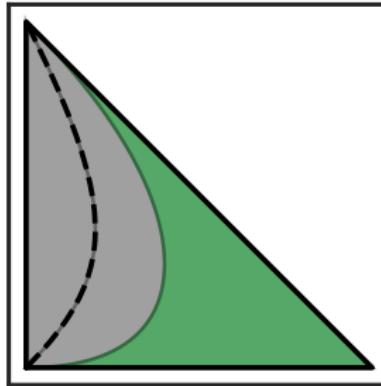
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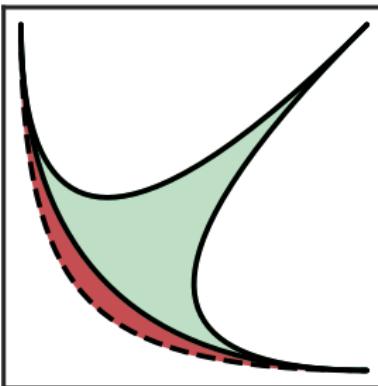
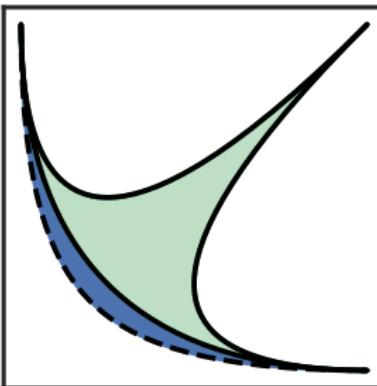
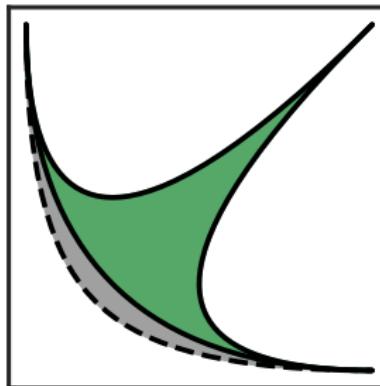
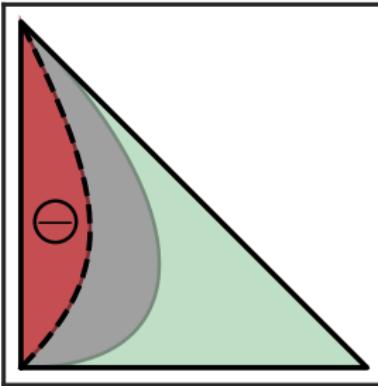
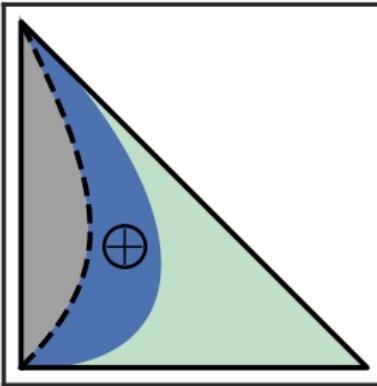
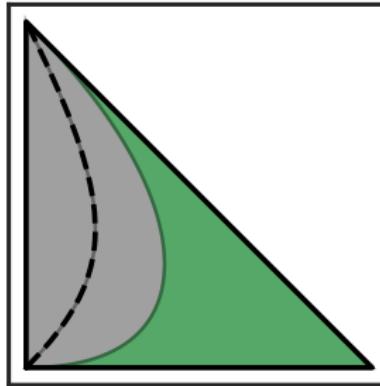
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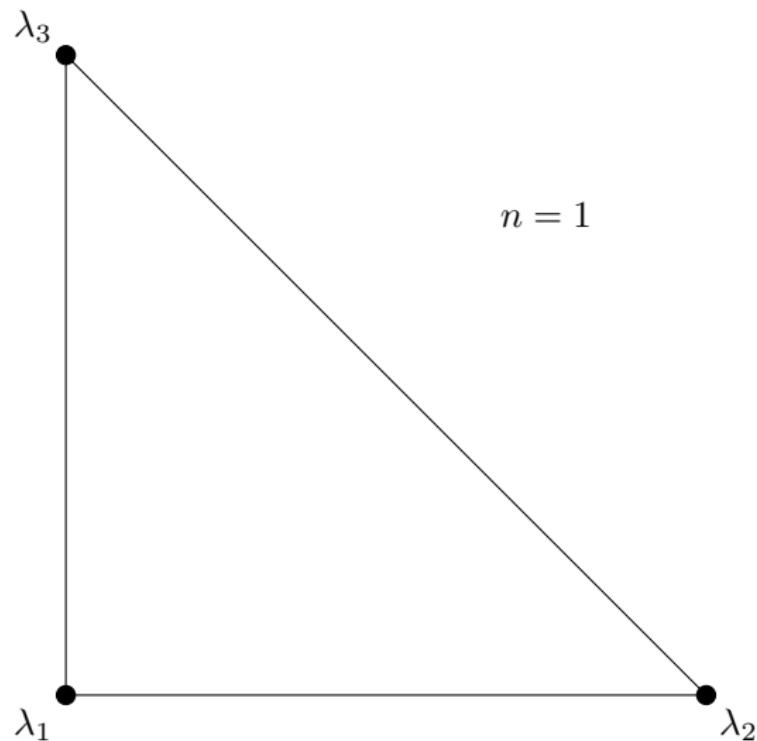
Shape Functions

- Based on $u_\alpha \in \mathcal{U}$ or $n_\alpha \in \mathbf{R}^2$ (α is a multi-index)

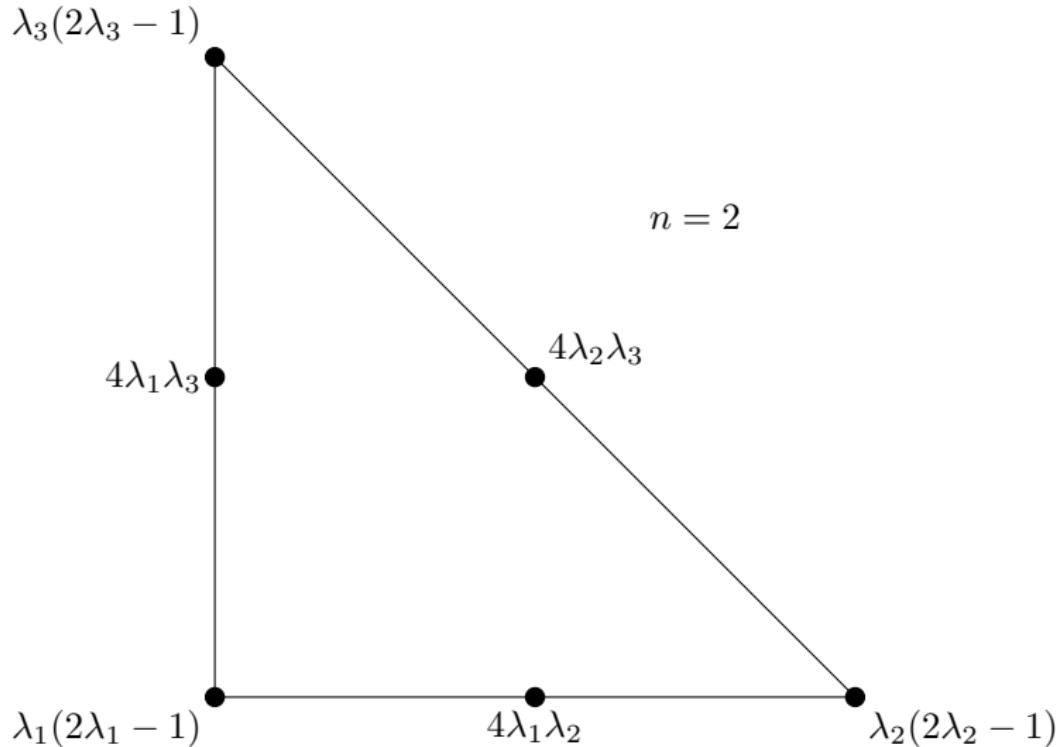
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- $\text{supp}(\phi) = \mathcal{T}$

Solution Transfer

Galerkin Projection

- Given:

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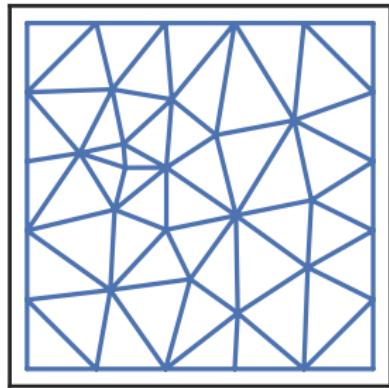
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 - Known discrete field $\mathbf{q}_D = \sum_j d_j \phi_D^{(j)}$
- Want: L_2 -optimal interpolant $\mathbf{q}_T = \sum_j t_j \phi_T^{(j)}$:

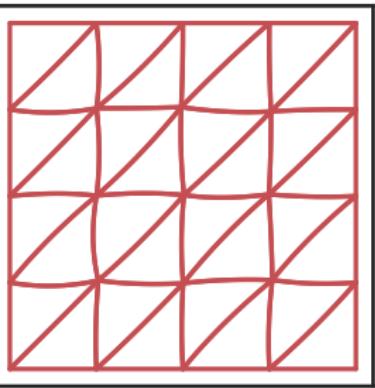
$$\|\mathbf{q}_T - \mathbf{q}_D\|_2 = \min_{\mathbf{q} \in \mathcal{V}_T} \|\mathbf{q} - \mathbf{q}_D\|_2$$

Galerkin Projection

\mathcal{M}_T



\mathcal{M}_D



Galerkin Projection

Differentiating w.r.t. each t_j in $\mathbf{q}_T = \sum_j t_j \phi_T^{(j)}$ gives **weak form**

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If $(x \mapsto 1) \in \mathcal{V}_T$, then \mathbf{q}_T is globally **conservative**

$$\int_{\Omega} \mathbf{q}_D dV = \int_{\Omega} \mathbf{q}_T dV.$$

Linear System

Weak form gives rise to a linear system in coefficients \mathbf{d} and t .

Linear System

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$$M_T \mathbf{t} = M_{TD} \mathbf{d}.$$

Linear System

M_T is (symmetric) mass matrix for target mesh

$$(M_T)_{ij} = \int_{\Omega} \phi_T^{(i)} \phi_T^{(j)} dV.$$

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Integrate via substitution for $F = \phi_T^{(i)} \phi_T^{(j)}$

$$\int_{b(\mathcal{U})} F(x, y) dx dy = \int_{\mathcal{U}} \det(Db) F(x(s, t), y(s, t)) ds dt$$

and then use quadrature rule on \mathcal{U} .

Linear System

Mixed mass matrix M_{TD}

$$(M_{TD})_{ij} = \int_{\Omega} \phi_T^{(i)} \phi_D^{(j)} dV.$$

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Mixed mass matrix M_{TD}

$$(M_{TD})_{ij} = \int_{\Omega} \phi_T^{(i)} \phi_D^{(j)} dV.$$

Not symmetric, nor even square; rows correspond to shape functions on target mesh and columns to donor mesh.

Linear System

Mixed mass matrix M_{TD}

$$(M_{TD})_{ij} = \int_{\Omega} \phi_T^{(i)} \phi_D^{(j)} dV.$$

Not symmetric, nor even square; rows correspond to shape functions on target mesh and columns to donor mesh.

Instead, compute entire RHS

$$(M_{TD}\mathbf{d})_j = \int_{\Omega} \phi_T^{(j)} \mathbf{q}_D dV.$$

Common Refinement

Given ϕ supported on \mathcal{T}

$$\int_{\Omega} \phi \mathbf{q}_D dV$$

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Common Refinement

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$$\int_{\Omega} \phi \mathbf{q}_D dV = \int_{\mathcal{T}} \phi \mathbf{q}_D dV = \sum_{\mathcal{T}' \in \mathcal{M}_D} \int_{\mathcal{T} \cap \mathcal{T}'} \phi |_{\mathcal{T}'} \mathbf{q}_D dV$$

Common Refinement

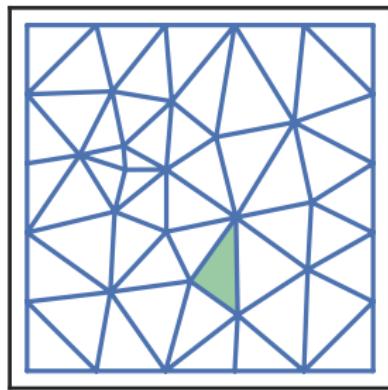
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$$\int_{\Omega} \phi \mathbf{q}_D dV = \int_{\mathcal{T}} \phi \mathbf{q}_D dV = \sum_{\mathcal{T}' \in \mathcal{M}_D} \int_{\mathcal{T} \cap \mathcal{T}'} \phi |_{\mathcal{T}'} \mathbf{q}_D dV$$

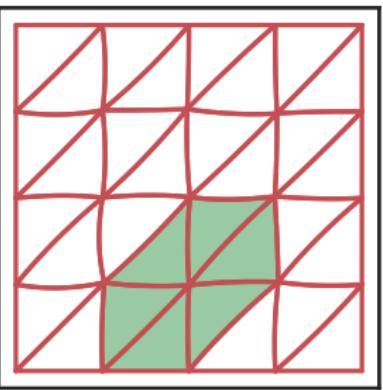
In CG, \mathbf{q}_D need not be differentiable across elements and in DG \mathbf{q}_D need not even be continuous

Common Refinement

\mathcal{M}_T



\mathcal{M}_D



Common Refinement

- Three subproblems:

Common Refinement

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Common Refinement

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Intersecting Curved Elements

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Intersecting Curved Elements

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- $\mathcal{T}_0 = \textcolor{blue}{b}_0(\mathcal{U})$, $\partial\mathcal{T}_0 = \textcolor{blue}{E}_0 \cup \textcolor{blue}{E}_1 \cup \textcolor{blue}{E}_2$
- $\mathcal{T}_1 = \textcolor{green}{b}_1(\mathcal{U})$, $\partial\mathcal{T}_1 = \textcolor{green}{E}_3 \cup \textcolor{green}{E}_4 \cup \textcolor{green}{E}_5$

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- Determine which curve is interior at each intersection

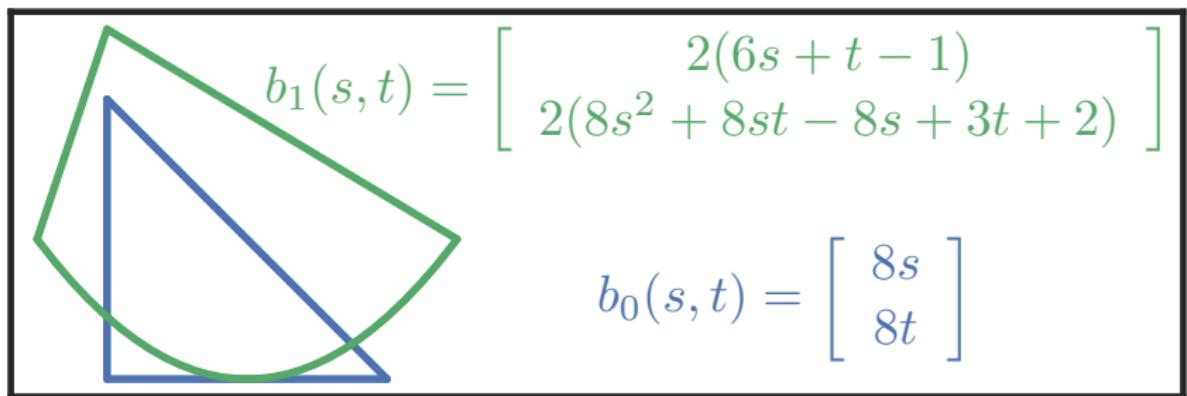
Intersecting Curved Elements

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- Determine which curve is interior at each intersection
- Track parameter values at each intersection and combine into boundary of **curved polygon**
- $\mathcal{P} = \mathcal{T}_0 \cap \mathcal{T}_1$, $\partial\mathcal{P}$ defined by segments of edges from \mathcal{T}_0 and \mathcal{T}_1

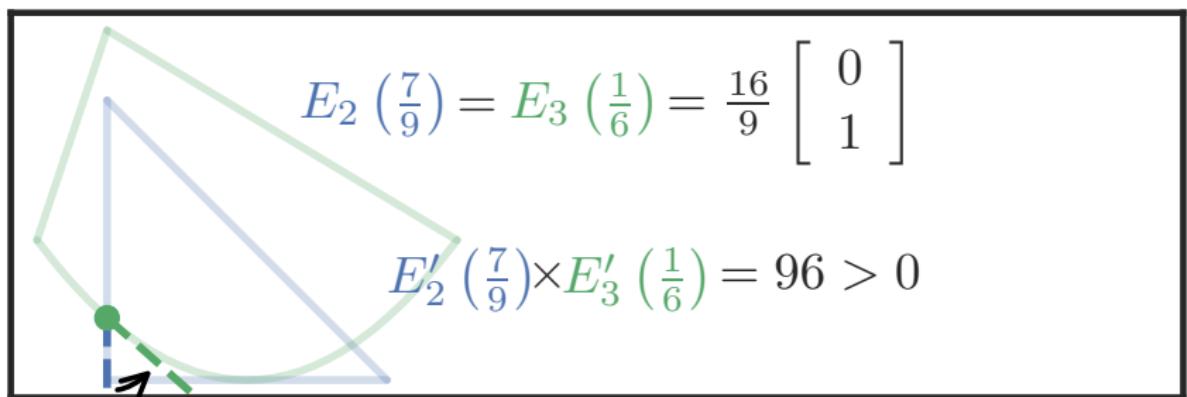
Intersecting Curved Elements



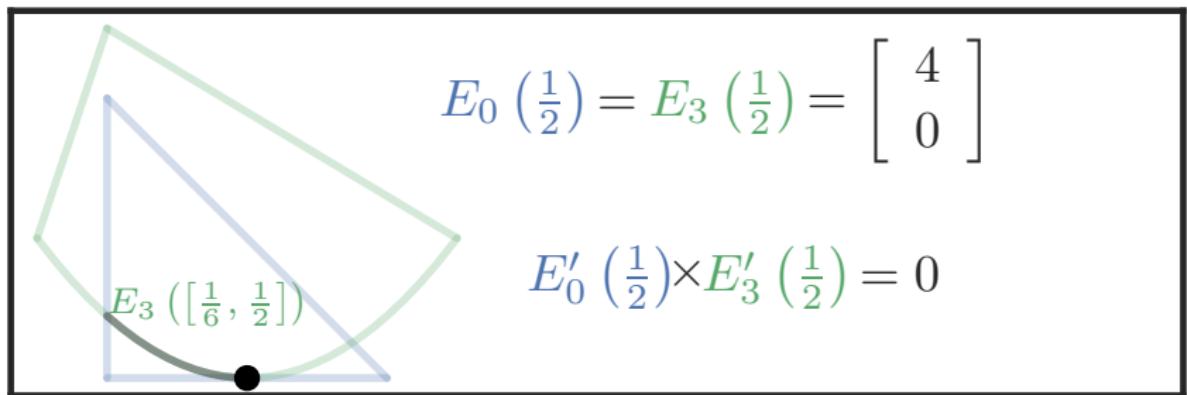
Intersecting Curved Elements

$$E_2 \left(\frac{7}{9} \right) = E_3 \left(\frac{1}{6} \right) = \frac{16}{9} \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

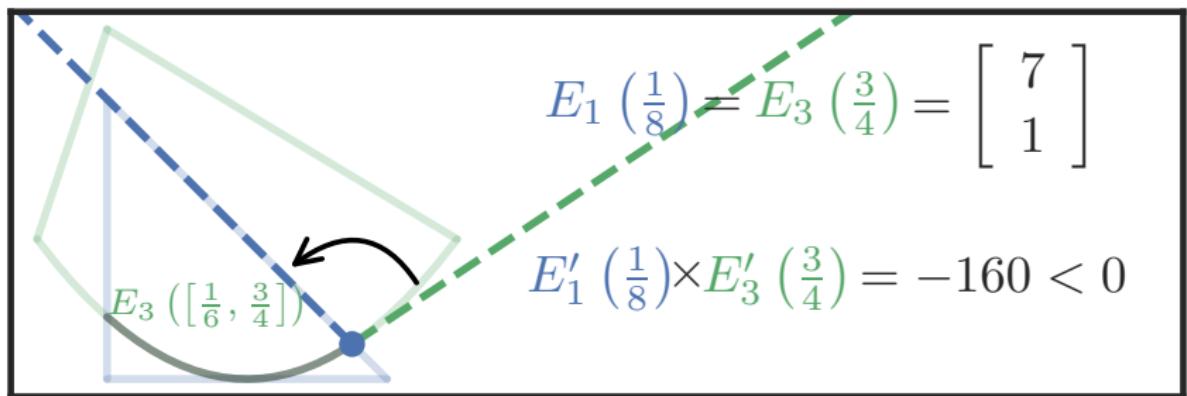
$$E'_2 \left(\frac{7}{9} \right) \times E'_3 \left(\frac{1}{6} \right) = 96 > 0$$



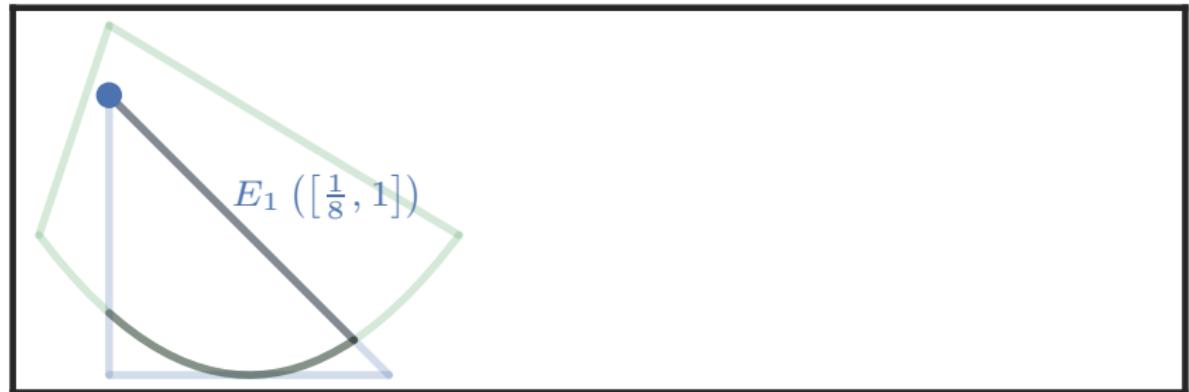
Intersecting Curved Elements



Intersecting Curved Elements



Intersecting Curved Elements



Intersecting Curved Elements



Intersecting Curved Elements

- $\mathcal{P} = \mathcal{T}_0 \cap \mathcal{T}_1$
- $\partial\mathcal{P} = E_3 \left(\left[\frac{1}{6}, \frac{3}{4} \right] \right) \cup E_1 \left(\left[\frac{1}{8}, 1 \right] \right) \cup E_2 \left(\left[0, \frac{7}{9} \right] \right)$

Advancing Front

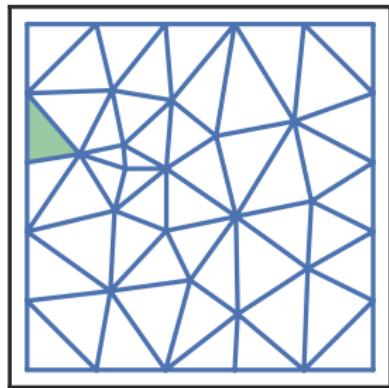
- Find all pairs $\mathcal{T}, \mathcal{T}'$ of intersecting target and donor elements

Advancing Front

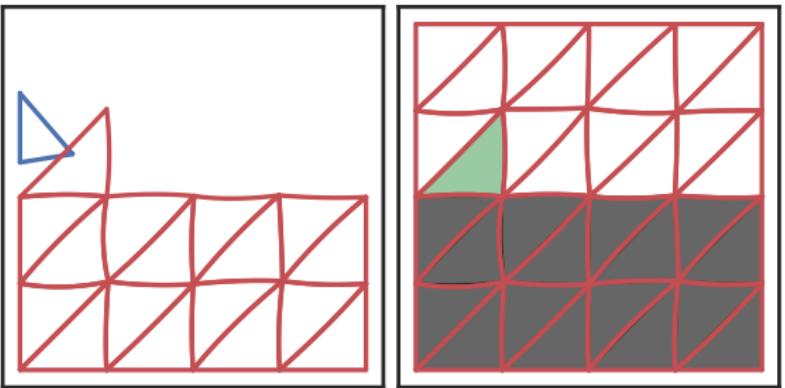
- Find all pairs $\mathcal{T}, \mathcal{T}'$ of intersecting target and donor elements
- Fix target element \mathcal{T} , perform brute-force search

Advancing Front

\mathcal{M}_T



\mathcal{M}_D



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Advancing Front

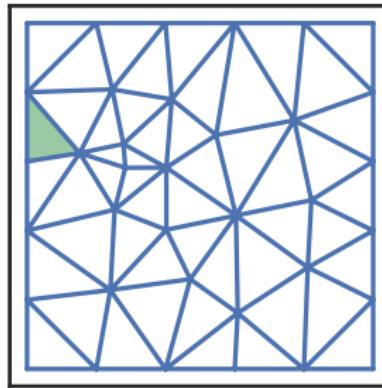
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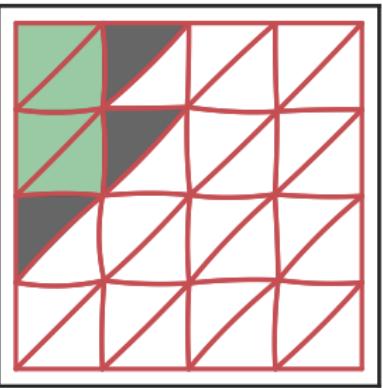
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- Use donor mesh connectivity to perform breadth first search for neighbors $\mathcal{N}_{\mathcal{T}}$ that intersect \mathcal{T} (as well as a one element buffer)

Advancing Front

\mathcal{M}_T



\mathcal{M}_D



Advancing Front

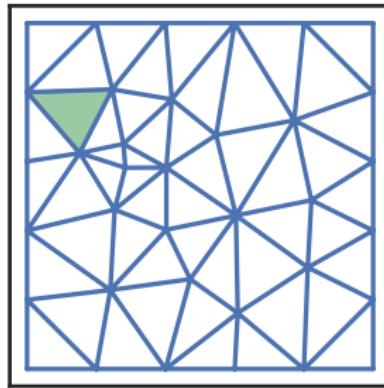
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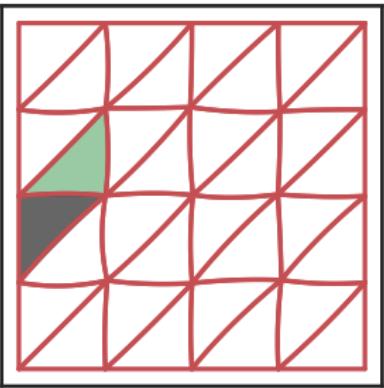
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Advancing Front

\mathcal{M}_T



\mathcal{M}_D



Advancing Front

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Advancing Front

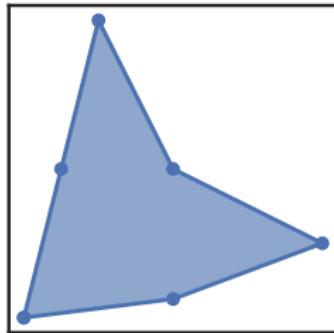
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- Neighbors of \mathcal{T} can find one matching donor element among $\mathcal{N}_{\mathcal{T}}$ in $\mathcal{O}(|\mathcal{N}_{\mathcal{T}}|) = \mathcal{O}(1)$
- Total $\mathcal{O}(|\mathcal{M}_D| + |\mathcal{M}_T|)$

Integration over Curved Polygons

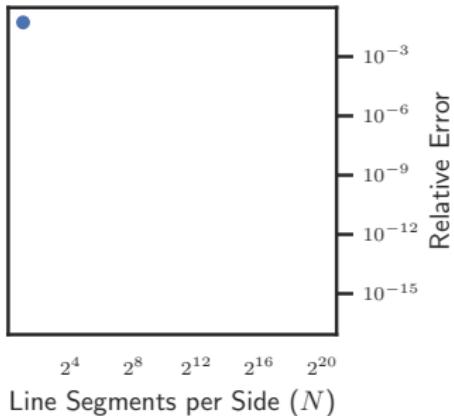
$$\int_{\mathcal{T}_0 \cap \mathcal{T}_1} F(x, y) \, dV, \quad F = \phi_0 \phi_1$$

Integration over Curved Polygons

$N = 2$

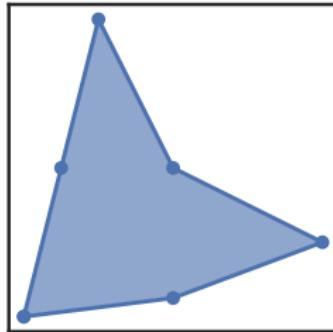


Area Estimates

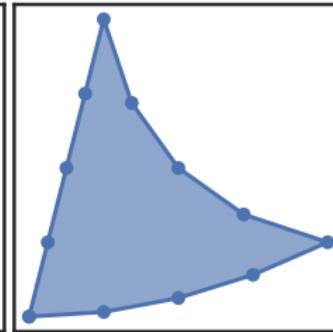


Integration over Curved Polygons

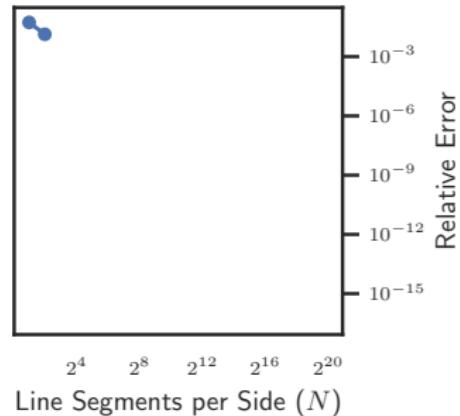
$N = 2$



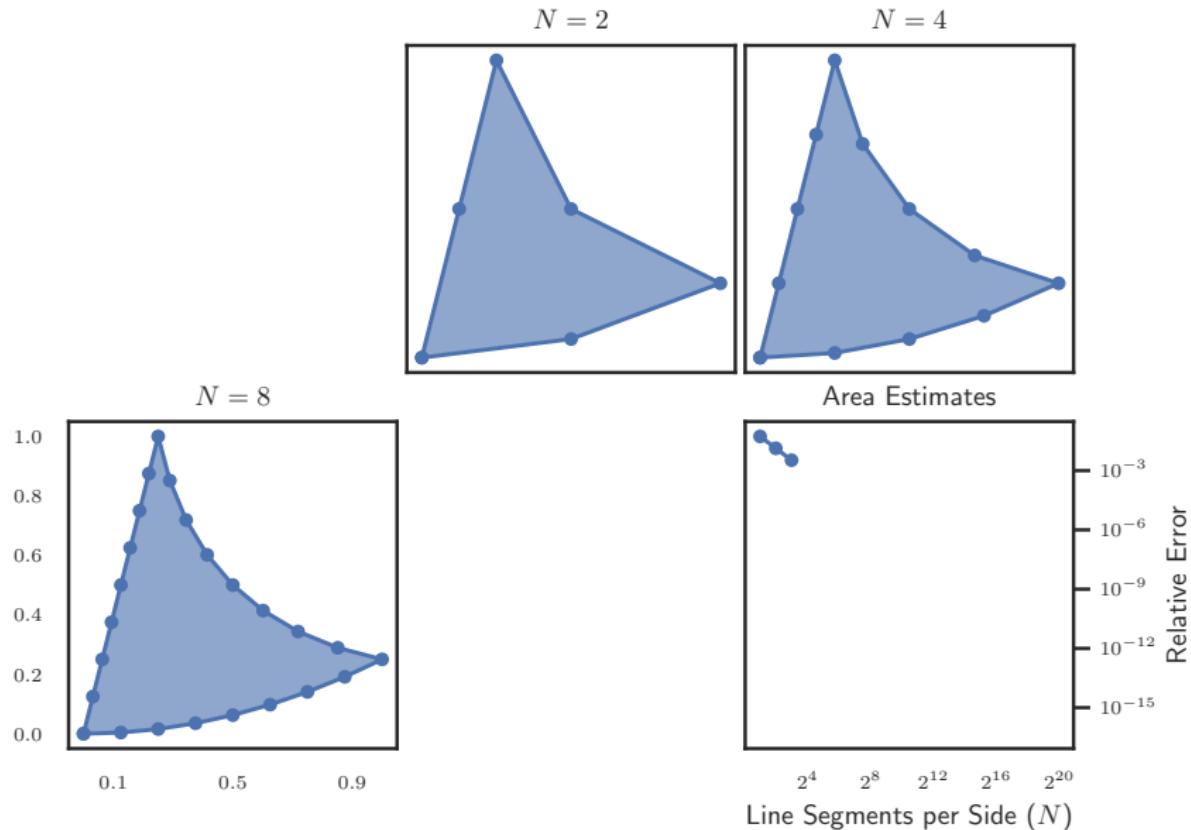
$N = 4$



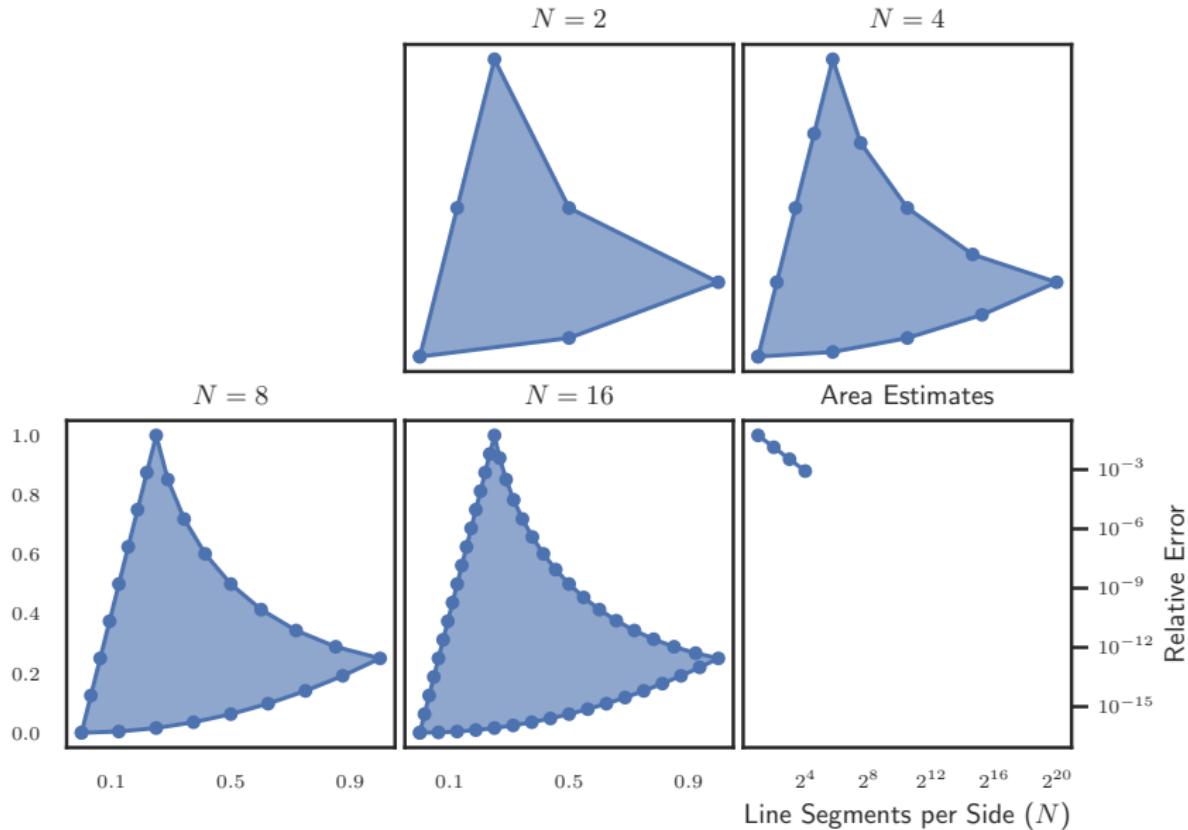
Area Estimates



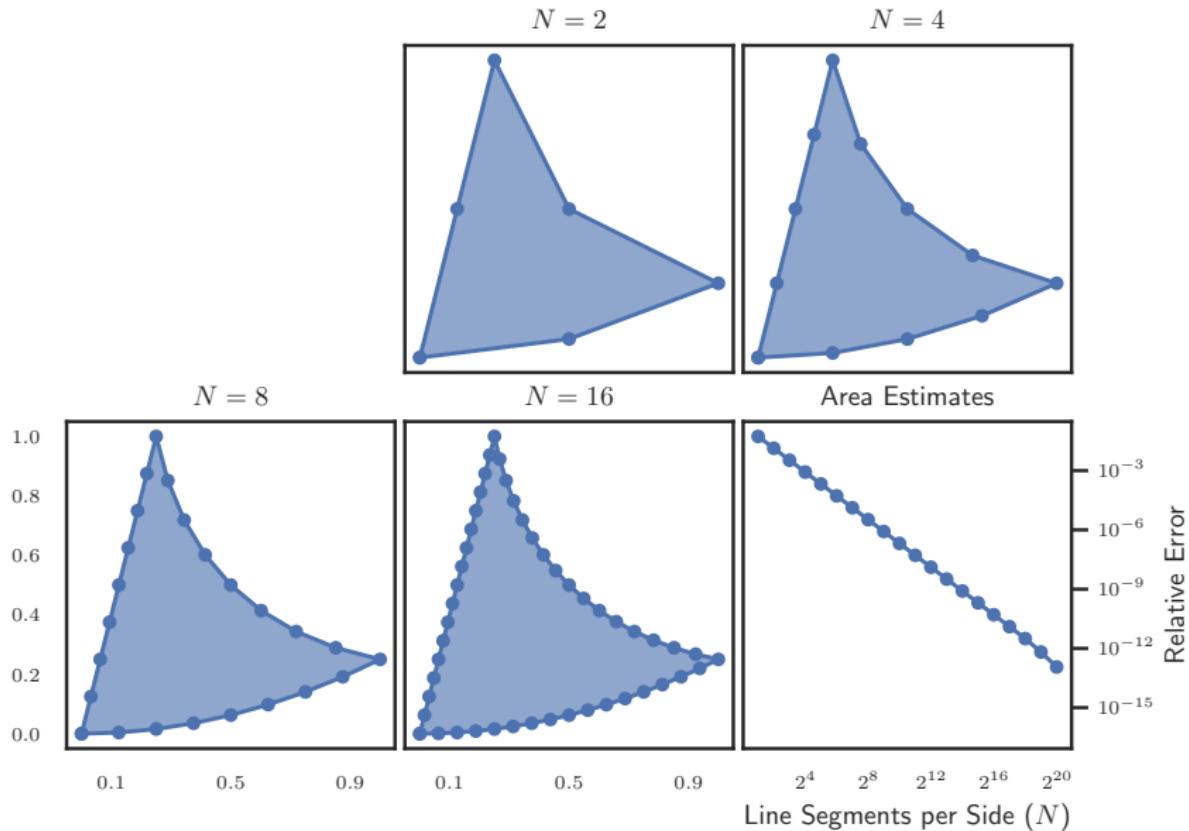
Integration over Curved Polygons



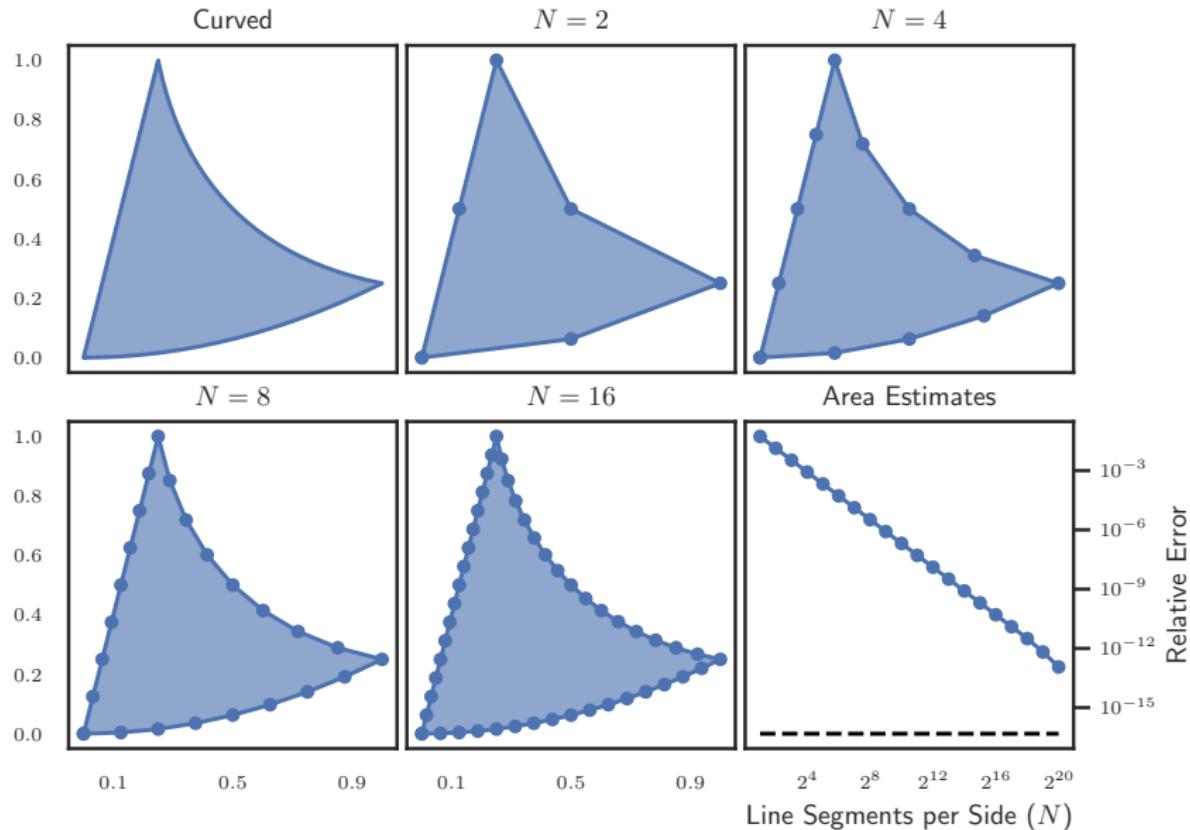
Integration over Curved Polygons



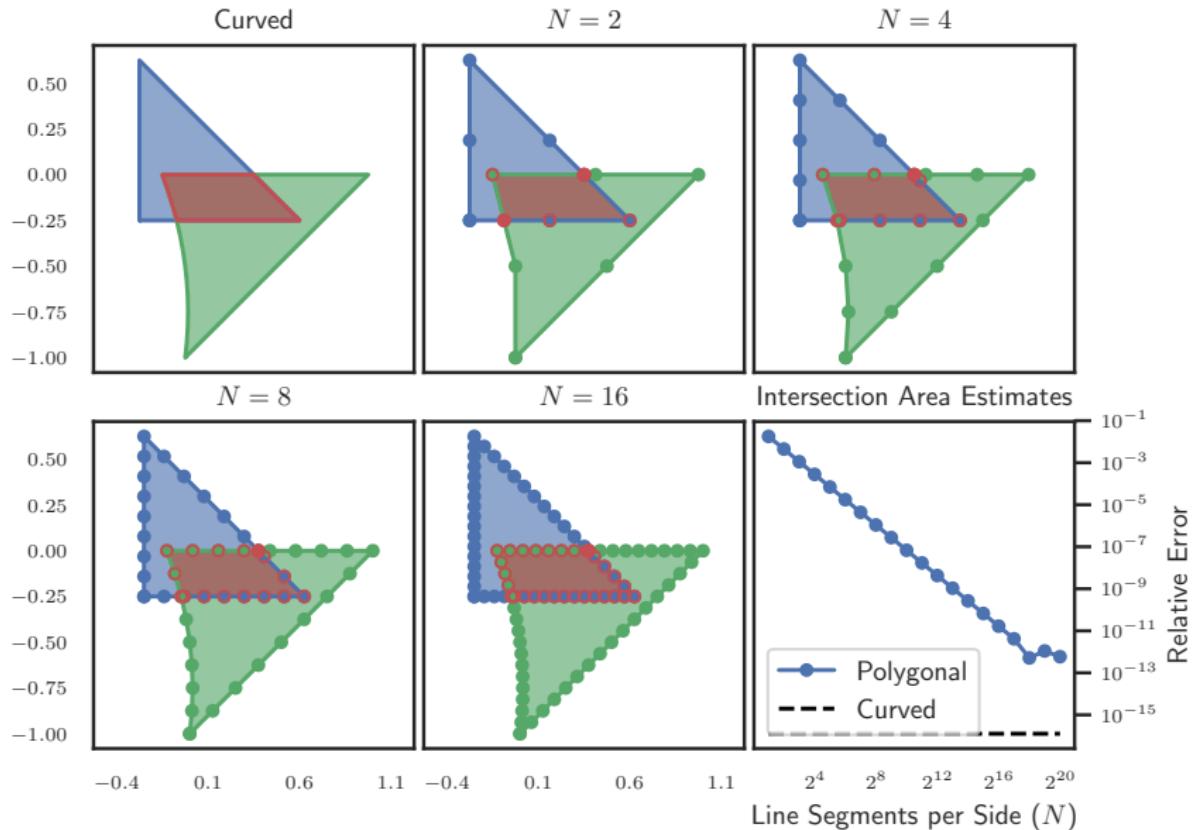
Integration over Curved Polygons



Integration over Curved Polygons



Integration over Curved Polygons



Compensated Evaluation

Modified Newton's for Intersection
