

# MFEM Tutorial

Dohyun Kim

Appl. Math., Brown Univ.

*APMA 2560*

*Feb 28, 2024*

# Table of Contents

- Weak Formulation
- Finite Element Formulation
- Basic Structures for Linear Problem:  $a_h(u, v) = b_h(v)$
- Technical Details
  - Mesh, Basis, Assembly, Quadrature rules,

# Weak Formulation

Consider the Poisson equation with homogeneous Dirichlet BC

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega, \\ u &= 0 && \text{on } \partial\Omega. \end{aligned}$$

The corresponding weak formulation is: Find  $u \in H_0^1(\Omega)$  such that

$$a(u, v) := (\nabla u, \nabla v) = (f, v) =: b(v) \quad \forall v \in H_0^1(\Omega).$$

# Discrete Space

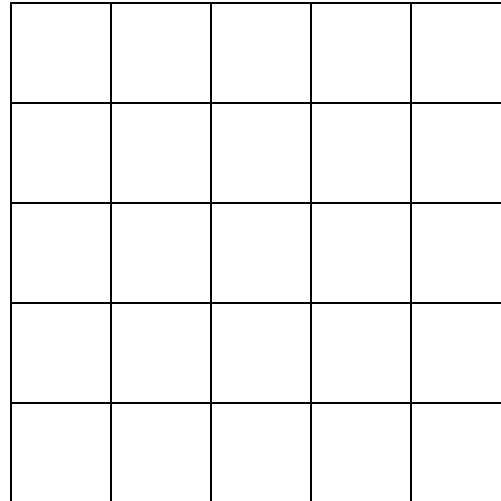
Let  $\mathcal{T}_h$  be a given mesh, and

$$V_h = \{v \in C^0(\Omega) : v|_T \in \mathbb{P}_p(T) \ \forall T \in \mathcal{T}_h\}.$$

We impose the boundary condition by setting

$$V_h^g = \{v \in V_h : v|_e = \Pi_h^e g \ \forall e \in \mathcal{E}_h\}$$

where  $\Pi_h^e$  is a projection onto  $\mathbb{P}_p(e)$  and globally continuous if necessary.



# Discrete Formulation

The corresponding discrete problem is: Find  $u_h \in V_h^g$  such that

$$a_h(u_h, v) := \sum_{T \in \mathcal{T}_h} (\nabla u_h, \nabla v)_T = \sum_{T \in \mathcal{T}_h} (f, v)_T =: b_h(v) \quad \forall v \in V_h^0.$$

Here,  $a_h(\cdot, \cdot)$  is a bilinear form, and  $b_h(\cdot)$  is a linear form so that

- $a_h(u + w, cv) = ca_h(u, v) + ca_h(w, v)$  for all  $u, w, v \in V_h$  and  $c \in \mathbb{R}$ ,
- $a_h(cu, v + w) = ca_h(u, v) + ca_h(u, w)$  for all  $u, v, w \in V_h$  and  $c \in \mathbb{R}$ ,
- $b_h(cv + w) = cb_h(v) + b_h(w)$  for all  $v, w \in V_h$  and  $c \in \mathbb{R}$ .
- Note that  $a_h(\cdot, \cdot) = a(\cdot, \cdot)$ ,  $b_h(\cdot) = b(\cdot)$  for the most of conforming FEMs.
- But,  $a_h(\cdot, \cdot) \neq a(\cdot, \cdot)$  when you consider, e.g., Discontinuous Galerkin method.

# Basis of $V_h$

- Let  $\{\phi_i\}_{i=1}^N$  be a basis of  $V_h$ . Then for given  $v \in V_h$ , there exists  $(c_1, \dots, c_N)$  such that

$$v = \sum_{j=1}^N c_j \phi_j$$

- Then we can rewrite the equation as: Find  $u_h = \sum_{j=1}^N c_j \phi_j$  or find  $\{c_j\}_{j=1}^N$  such that

$$a_h\left(\sum_{j=1}^N c_j \phi_j, v\right) = \sum_{j=1}^N c_j a_h(\phi_j, v) = b_h(v) \quad \forall v \in V_h.$$

- Since  $V_h$  is finite dimensional and  $a_h(\cdot, \cdot)$  is a bilinear form, it is enough to test the equation against basis functions.

$$\sum_{j=1}^N c_j a_h(\phi_j, \phi_i) = b_h(\phi_i) \quad \forall i \in 1, \dots, N.$$

# Linear System

- Now we obtained a set of equations

$$\sum_{j=1}^N c_j a_h(\phi_j, \phi_i) = b_h(\phi_i) \quad \forall i \in 1, \dots, N.$$

- This can be rewritten as

$$Ax = b$$

where

$$A_{ij} = a_h(\phi_j, \phi_i), x_i = c_i, b_i = b_h(\phi_i)$$

# Summary

- For given finite element space  $V_h$  with  $\dim(V_h) = N$ , we find solution  $u_h \in V_h$  by

$$a_h(u_h, v) := \sum_{T \in \mathcal{T}_h} (\nabla u_h, \nabla v)_T = \sum_{T \in \mathcal{T}_h} (f, v)_T =: b_h(v) \quad \forall v \in V_h$$

- Using the basis representation, we obtain the corresponding linear system

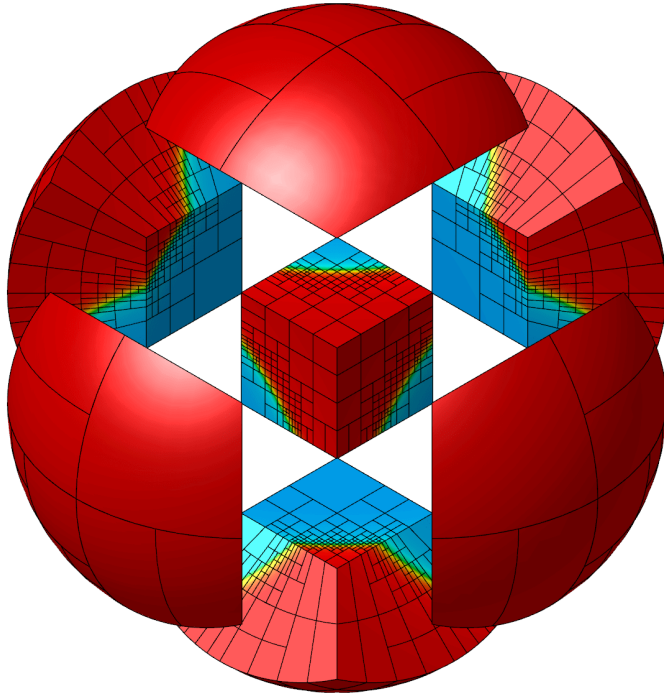
$$Ax = b$$

where

$$A_{ij} = a_h(\phi_j, \phi_i), \quad x_i = c_i, \quad b_i = b_h(\phi_i)$$



# Finite Element Space



Discrete Space

FiniteElementCollection

Mesh

FiniteElementSpace

GridFunction / Coefficient

# Discrete Space

- Recall that a finite space is defined by

$$V_h = \{v \in V : v|_T \in V_T \text{ for all } T \in \mathcal{T}_h\}.$$

- We need three components to define  $V_h$ 
  - Local space:  $V_T$ 
    - Polynomial space  $P_k(T)$ , Raviart-Thomas space  $RT_k(T)$ , etc.
  - Mesh:  $\mathcal{T}_h$ 
    - Triangular mesh, Quadrilateral mesh, Tetrahedral mesh, etc.
  - Global continuity or regularity  $V$ 
    - $L^2(\Omega)$ ,  $C^0(\Omega)$ ,  $C^1(\Omega)$ , etc.
- The local space is `FiniteElementCollection`
- The mesh is `(Par)Mesh`
- Global continuity is encoded in `FiniteElementCollection`

# FiniteElementCollection

- We use `FiniteElementCollection` to represent a local finite element space.
- Examples are: ( $P_k$ : Complete polynomial,  $Q_k$ : Tensor product polynomial)
  - `H1_FECollection` - Continuous  $P_k/Q_k$  space
  - `DG_FECollection/L2_FECollection` - Discontinuous  $P_k/Q_k$  space
  - `RT_FECollection` -  $H(\text{div})$ -conforming Raviart-Thomas space
  - `ND_FECollection` -  $H(\text{curl})$ -conforming Nedelec space
  - see, [FiniteElementCollection](#) for exhaustive list.
- Code Example:

```
FiniteElementCollection *fec = new DG_FECollection(order, dim);  
FiniteElementCollection *fec = new H1_FECollection(order, dim);
```

# Mesh

- We use `Mesh` class to represent meshes.
- A `Mesh` object can be created either from a file

```
Mesh mesh("path/to/meshfile.mesh");
```

- or

```
Mesh mesh = Mesh::MakeCartesian2D(nx, ny, Element::QUADRILATERAL); // Uniform 2D rectangular mesh
```

- You can also perform refinements or save the mesh

```
Mesh mesh = Mesh::MakeCartesian2D(nx, ny, Element::TRIANGLE);  
mesh.UniformRefinement(); // Uniform refine  
mesh.RefineByError(err, tol); // Refine where err > tol  
mesh.Save("path/to/meshfile.mesh");
```

- It supports nonconforming and/or curved meshes.
- The mesh file can be created 1) manually, 2) Gmsh, and so on. See, this [guide](#).

# Finite Element Space

- With `FiniteElementCollection` and `Mesh`, we can define a finite element space  $V_h$ .
- We use a `FiniteElementSpace` class to store the information
- For example,  $P^1 - C^0$  finite element space associated with a uniform rectangular mesh

```
const int dim = 2;
const int order = 1;
const int nx = ny = 10;
FiniteElementCollection *fec = new H1_FECollection(order, dim);
Mesh mesh = Mesh::MakeCartesian2D(nx, ny, Element::QUADRILATERAL);
FiniteElementSpace fes(&mesh, fec); // P1-C0 Finite element space
```

- A vector finite element space can be constructed either
  - with vector `FiniteElementCollection`, e.g., `RT_FECollection`
  - with tensor product space with a scalar `FiniteElementCollection`

```
const int vdim = 2;
FiniteElementSpace vfes(&mesh, fec, vdim); // P1-C0 vector FE space
```

# GridFunction

- A discrete function  $u_h \in V_h$  can be created using

```
GridFunction u(&fes);
```

- For a discrete function  $u_h \in V_h$ , there exists a unique  $\{c_i\}_{i=1}^N \subset \mathbb{R}$  such that

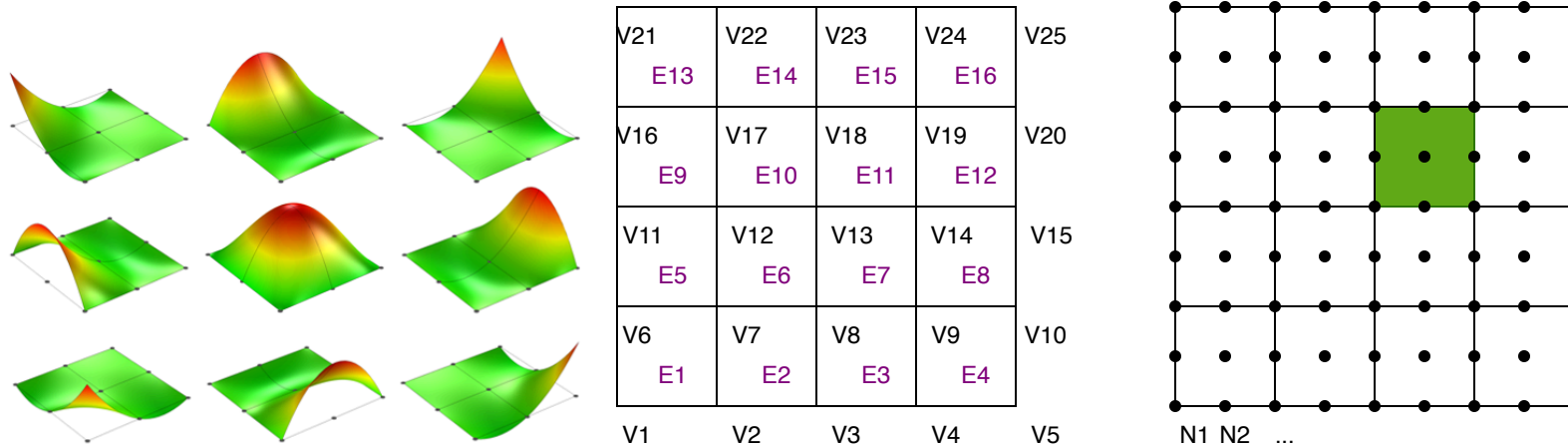
$$u_h(x) = \sum_{i=1}^N c_i \phi_i(x) \text{ where } V_h = \text{span}(\{\phi_i\}_{i=1}^N).$$

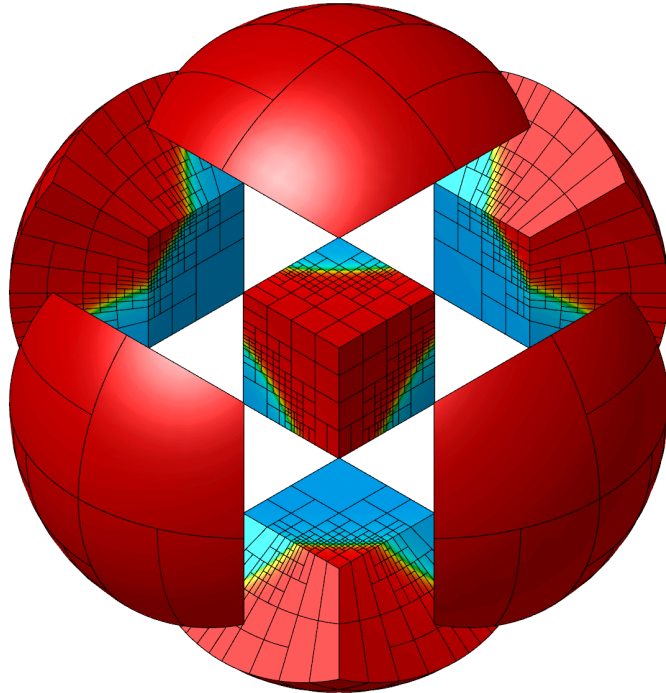
- A `GridFunction` stores the primal vector, `[c_1, c_2, ..., c_N]` associated with  $u_h$  and  $V_h$  (`fes`).
- If we use nodal basis functions  $\phi_i(x_j) = \delta_{ij}$ , then  $c_i = u_h(x_i)$  for each node  $x_i$ .

# Summary

```
const int order = 2; // order of polynomial
const int nx = ny = 4; // number of elements in each axis

FiniteElementCollection *fec = new H1_FECollection(order, dim); // C0, Quadratic Polynomial
Mesh mesh = Mesh::MakeCartesian2D(nx, ny, Element::QUADRILATERAL); // Uniform quadrilateral mesh
const int dim = mesh.Dimension(); // spatial dimension, 2
// You can also define a vector FE space
const int vdim = 2; // vector dimension
FiniteElementSpace fespace(&mesh, fec, vdim); // [C0-Q2 space]^2
GridFunction u(&fespace);
```





## BilinearForm and LinearForm

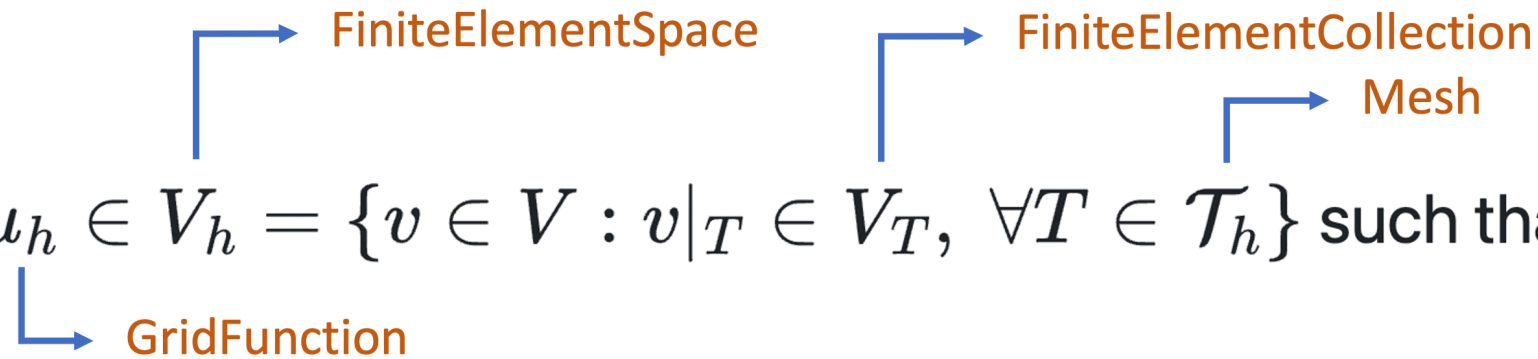
**BilinearForm**

**LinearForm**

**NonlinearForm**



Find  $u_h \in V_h = \{v \in V : v|_T \in V_T, \forall T \in \mathcal{T}_h\}$  such that



$$\sum_{T \in \mathcal{T}_h} (\nabla u_h, \nabla v)_T =: a_h(u_h, v) = b(v) := \sum_{T \in \mathcal{T}_h} (f, v)$$

Find  $u_h \in V_h = \{v \in V : v|_T \in V_T, \forall T \in \mathcal{T}_h\}$  such that

$$\sum_{T \in \mathcal{T}_h} \underbrace{(\nabla u_h, \nabla v)_T}_{\text{BilinearFormIntegrator}} =: \underbrace{a_h(u_h, v)}_{\text{BilinearForm}} = \underbrace{b(v)}_{\text{LinearForm}} := \sum_{T \in \mathcal{T}_h} \underbrace{(f, v)_T}_{\text{LinearFormIntegrator}}$$

# BilinearForm

- We want to express our bilinear form  $a_h(u, v) = \sum_{T \in T_h} a_T(u, v)$ .
- This operator is  $a_h(\cdot, \cdot) : V_h \times V_h \rightarrow \mathbb{R}$ .
- We use `BilinearForm` to represent such operator

```
BilinearForm a_h(&fespace);
```

- If  $a_h(\cdot, \cdot) : V_h \times W_h \rightarrow \mathbb{R}$ , then

```
MixedBilinearForm a_h(&fespace1, &fespace2);
```

- We can add local bilinear forms to populate our bilinear form `a_h`.

```
a_h.AddDomainIntegrator(new DiffusionIntegrator()); // a_h += (∇u, ∇v)  
a_h.AddDomainIntegrator(new MassIntegrator());      // a_h += (u, v)
```

- `DiffusionIntegrator` and `MassIntegrator` are `BilinearFormIntegrator`
- This corresponds to a local bilinear form  $a_T(u, v)$ . See, [fem/bilininteg.hpp](#)

# LinearForm

- Similarly, we have a linear form  $b_h(v) = \sum_{T \in T_h} b_T(v)$ .
- This operator is  $b_h(\cdot) : V_h \rightarrow \mathbb{R}$ .
- We use `LinearForm` to represent such operator

```
LinearForm b_h(&fespace);
```

- We can add local linear forms to populate our linear form `b_h`.

```
b_h.AddDomainIntegrator(new DomainLFIntegrator(f)); // b_h += (f,v)  
b_h.AddBoundaryIntegrator(new BoundaryLFIntegrator(g_N)); // b_h += (g_N, v)_e
```

- `DomainLFIntegrator` and `BoundaryLFIntegrator` are `LinearFormIntegrator`
- This corresponds to a local linear form  $b_T(v)$ . See, [fem/lininteg.hpp](#)

# Assembly

- With basis  $\{\phi_i\}$  of  $V_h$ ,  $a_h(\cdot, \cdot)$  can be realized

$$a_h(\phi_i, \phi_j) = \sum_{T \in \mathcal{T}_h} a_T(\phi_i, \phi_j).$$

- For given  $T$ , we define

$$J_T = \{j \in \mathbb{N} : \phi_j|_T \neq 0\}$$

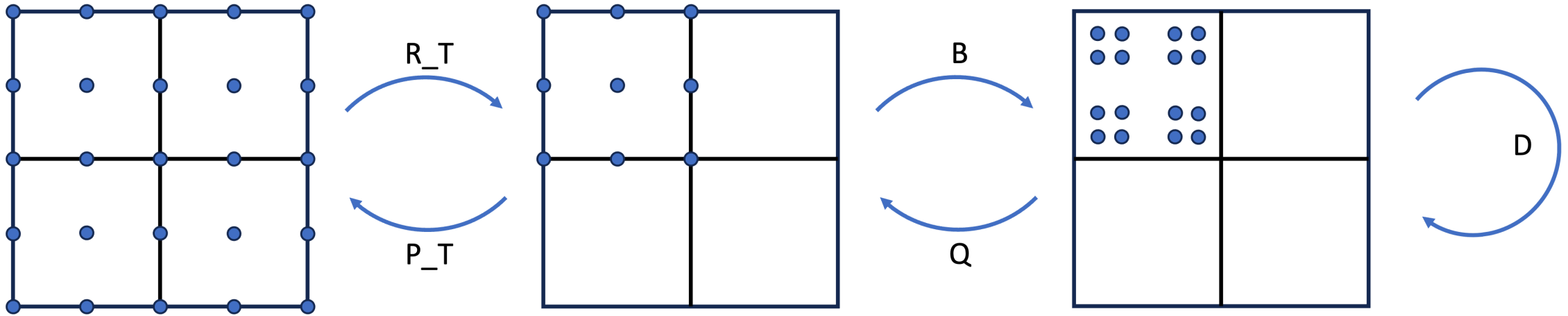
- If basis is local,  $|J_T| \ll \dim(V_h)$ . Also, we have

$$a_T(\phi_i, \phi_j) = \begin{cases} c & \text{if } i, j \in J_T, \\ 0 & \text{otherwise.} \end{cases}$$

Similar condition holds for  $b_T(\phi_j)$ .

- This implies sparsity of  $A$ , and provides an assembly procedure.

# Assembly



- $R_T, P_T$  : Mapping between the global and local
  - $R_T * A = A(J_T, J_T) = A_{loc}$
- $B, Q$  : Mapping between basis and values at points.
  - $B$  can be function value, derivative value, etc.
- $D$  : Operation on quadrature values (dot products, weight, ...)
  - $D(U, U_x, U_y, V, V_x, V_y) = U_x * V_x + U_y * V_y$

# Assembly - Pseudocode

---

**Algorithm 2** Matrix Assembly

---

```
1: for all  $T \in \mathcal{T}_h$  do
2:    $J_T \leftarrow$  local dofs related to  $T$ 
3:   for all  $a_T \in \text{BilinearForm}$  do
4:     for all  $x_q$  in quadrature_points do
5:       for all  $\phi_i, \phi_j$  with  $i, j \in J_T$  do
6:          $\triangleright a_T(u, v) = (L_1(u), L_2(v))$  with some operators  $L_1, L_2$ 
7:          $A_{\text{loc}}(i, j) += w_q L_1(\phi_i(x_q)) L_2(\phi_j(x_q))$ 
8:       end for
9:     end for
10:  end for
11:   $A_{\text{glb}}(J_T, J_T) += A_{\text{loc}}$ 
12: end for
```

---

# Assembly - Pseudocode

---

**Algorithm 2** Matrix Assembly

---

```
1: for all  $T \in \mathcal{T}_h$  do
2:    $J_T \leftarrow$  local dofs related to  $T$ 
3:   for all  $a_T \in \text{BilinearForm}$  do
4:     for all  $x_q$  in quadrature_points do
5:       for all  $\phi_i, \phi_j$  with  $i, j \in J_T$  do
6:          $\triangleright a_T(u, v) = (L_1(u), L_2(v))$  with some operators  $L_1, L_2$ 
7:          $A_{\text{loc}}(i, j) += w_q L_1(\phi_i(x_q)) L_2(\phi_j(x_q))$ 
8:       end for
9:     end for
10:   end for
11:    $A_{\text{glb}}(J_T, J_T) += A_{\text{loc}}$ 
12: end for
```

**FormIntegrator::ElementAssemble(...)**

---



# How to write FormIntegrator

```
void MassIntegrator::AssembleElementMatrix(
    const FiniteElement &el, ElementTransformation &Trans, DenseMatrix &elmat)
{
    // INPUT el: Local finite element: basis, dof, ...
    // INPUT Trans: Local mesh information. e.g., element location, Jacobian
    // OUTPUT elmat: resulting  $(\phi_j, \phi_i)$  where  $0 \leq i, j \leq nd$  is local dof
    int nd = el.GetDof(); // the number of basis related to current element
    double w; // store weight

    Vector shape; // store basis function values at an integration point
    shape.SetSize(nd);
    elmat.SetSize(nd); // set output size

    // Determine integration rule in the location
    const IntegrationRule *ir = IntRule ? IntRule : &GetRule(el, el, Trans);

    elmat = 0.0; // initialize with 0
    for (int i = 0; i < ir->GetNPoints(); i++) // for each integration point
    {
        // Get current integration point (x_i, w_i)
        const IntegrationPoint &ip = ir->IntPoint(i);
        Trans.SetIntPoint (&ip);
        //
        el.CalcPhysShape(Trans, shape);
        // update weight based on the element jacobian and integration weight
        w = Trans.Weight() * ip.weight;
        // elmat = elmat + w * (shape * shape^T)
        // Why? DIY
        AddMult_a_VVt(w, shape, elmat);
    }
} // Also see, DiffusionIntegrator, MixedVectorDivergenceOperator, ...
```

# Assembly Level

```
a_h.SetAssemblyLevel(AssemblyLevel::<LEVEL>)
```

- FULL (or LEGACY )
  - Construct global sparse matrix
- ELEMENT
  - Assemble only local matrices `A_loc` . `Ax` can be computed element-wisely,

$$\mathbf{A} * \mathbf{x} = \sum_T P_T * (\mathbf{A\_loc} * \mathbf{x\_loc})$$

- PARTIAL
  - Assemble only on a "reference" element, and other computations are done on-the-fly. See, [here](#)
- NONE
  - Store nothing, everything is on-the-fly.

# Coefficient

- Recall that we used `f` when we define local linear form

```
LinearForm b_h(&fespace);  
b_h.AddDomainIntegrator(new DomainLFIntegrator(f)); // b_h += (f,v)
```

- Here, `f` is a `Coefficient`. More specifically, `FunctionCoefficient`.
- `Coefficient` represents a function

```
ConstantCoefficient one_cf(1.0);  
FunctionCoefficient f([](Vector &x){return sin(pi*x[0])*sin(pi*x[1]);});  
FunctionCoefficient g([](Vector &x, double t){return exp(-t)*sin(pi*x[0]);});  
GridFunctionCoefficient u_cf(&u_h); // Use GridFunction as a function  
u_h.ProjectCoefficient(f); // interpolate given function f  
b_h.AddDomainIntegrator(new DomainLFIntegrator(f)); // b_h += (f,v)
```

# $Ax=b$ and Solve

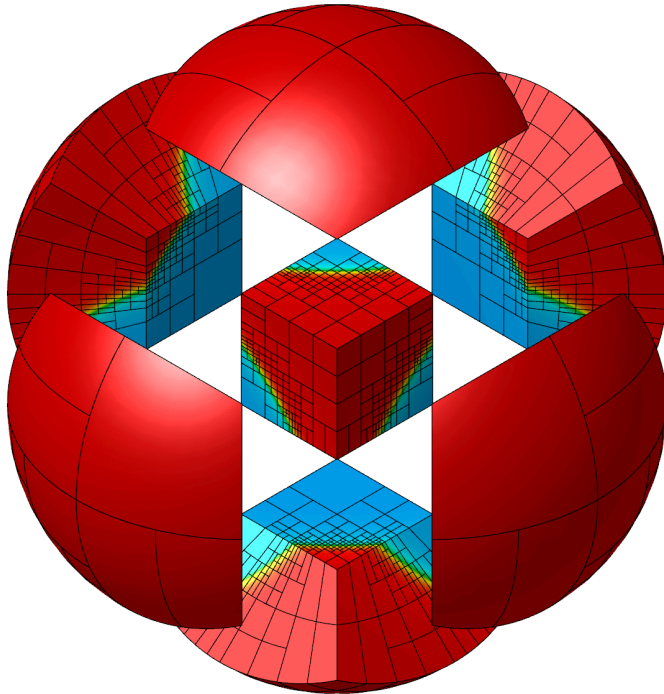
Essential Boundary

FormLinearSystem

Solvers

RecoverFEMSolution

Visualization



$$a_h(u, v) = b_h(v) \text{ and } Ax = b$$

- Now we described our discrete problem  $a_h(u, v) = b_h(v)$  in MFEM .
- Note that the essential BC has not been addressed yet.
- Recall that for  $C^0$ -finite element space,  
we impose Dirichlet boundary condition by
$$V_h^g = \{v \in V_h : v|_{\Gamma_D} = g_D\}$$
- Degrees of freedom related to  $\Gamma_D$  are NOT unknowns.
- Therefore, we need to remove those degrees of freedom from the final linear system.

# Essential Boundary

- In a mesh file, you can specify boundary attribute

```
# Mesh faces/edges on the boundary, e.g. triangles (2)
boundary
8 # 8 boundaries
1 1 0 1 # Bottom (1), Segment, vertex 0 – vertex 1
1 1 1 2 # Bottom (1), Segment, vertex 1 – vertex 2
2 1 2 4 # Right (2), Segment, vertex 2 – vertex 4
2 1 4 8 # Right (2), Segment, vertex 4 – vertex 8
...
```

- Suppose that you want to specify Dirichlet BC at bottom.

```
Mesh mesh(mesh_file);
// create an integer array of size, the number of boundary attributes
Array<int> ess_bdr(mesh.bdr_attributes.Max()); // in this case, 4
ess_bdr = 0; // initialize with 0
ess_bdr[0] = 1; // first boundary, bottom, is essential boundary
// stores all degrees of freedom on the Dirichlet Boundary
Array<int> ess_tdof_list;
fespace.GetEssentialTrueDofs(ess_bdr, ess_tdof_list); // Obtain related dofs
```

# FormLinearSystem

- To obtain the linear system from `BilinearForm a_h` and `LinearForm b_h`, we can

```
OperatorPtr A;  
Vector B, X;  
a_h.FormLinearSystem(ess_tdof_list, u, b_h, A, X, B);
```

- Here,
  - `u`: `GridFunction`, the solution with specified value on essential boundary
  - `A`: `OperatorPtr` or `SparseMatrix`, the resulting matrix  $A$
  - `B`: `Vector`, the resulting load vector  $b$  (also called dual vector)
  - `X`: `Vector`, the vector containing coefficient,  $x$  (also called primal vector)

# Solve Linear System

- To solve a system, there are many solvers in MFEM .
- Direct Sparse Solvers: UMFPackSolver : General matrix from SuiteSparse
- Iterative Solvers:
  - CG : (Preconditioned) Conjugate gradient method for SPD system

```
CGSolver cg();  
cg.SetOperator(*A);  
cg.Mult(B, X);
```

- GMRES : (Preconditioned) generalized minimal residual method for general system

```
GMRESSolver gmres();  
gmres.SetOperator(*A);  
gmres.Mult(B, X);
```



# Recover Solution

- Now, your solution is saved in `Vector X`.
- You can convert it back to a `GridFunction` by using

```
a_h.RecoverFEMSolution(X, b, u);
```

- Then you can save and visualize using

```
u.Save(solution.gf);  
sout << "solution\n" << mesh << u; // plot solution  
sout << "view 0 0\n"; // top view  
sout << flush; // draw
```

- For more about visualization, see `ex1.cpp` and `glvis`.
- Note that you need to run `glvis` in the background!
- For 3D visualization or high-quality results, use `ParaView`.

# Parallel Implementation

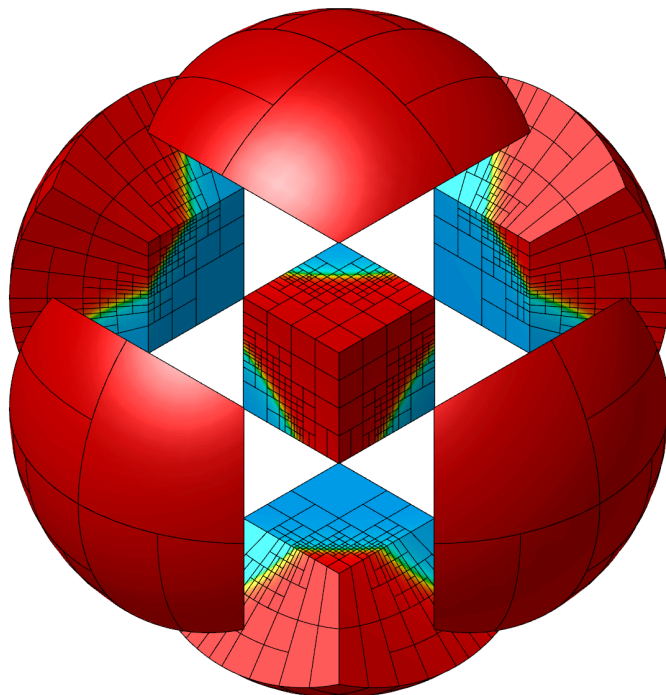
- `make parallel` - Requires additional dependencies, see [instruction](#).
- Usually, you can just put `Par` before types. See, [exOp.cpp](#).

```
Mpi::Init(); // Initialize MPI
H1_FECollection fec(order, dim);
ParMesh mesh(mesh_file); // Elements are distributed in each process

ParFiniteElementSpace fes(&mesh, &fec);
ParBilinearForm a_h(&fes);
ParLinearForm b_h(&fes);
ParGridFunction u_h(&fes);

a_h.AddDomainIntegrator(new DiffusionIntegrator());
ConstantCoefficient one_cf(1.0);
b_h.AddDomainIntegrator(new DomainLFIntegrator(one_cf));
...
```

- Run with `mpirun -np <num_process> <file>`



## Questions

Find  $u_h \in V_h = \{v \in V : v|_T \in V_T, \forall T \in \mathcal{T}_h\}$  such that

$\sum_{T \in \mathcal{T}_h} (\nabla u_h, \nabla v)_T =: a_h(u_h, v) = b(v) := \sum_{T \in \mathcal{T}_h} (f, v)$

The diagram includes the following labels and arrows:
 

- FiniteElementSpace**: points to  $V_h$
- FiniteElementCollection**: points to  $\mathcal{T}_h$
- Mesh**: points to  $\mathcal{T}_h$
- GridFunction**: points to  $u_h$
- BilinearForm**: points to  $a_h(u_h, v)$
- LinearForm**: points to  $b(v)$
- BilinearFormIntegrator**: points to the first summand  $(\nabla u_h, \nabla v)_T$
- LinearFormIntegrator**: points to the second summand  $(f, v)$

<https://dohyun-cse.github.io/mfem-tutorial>

# Appendix

- Mac OS need a patch and patchelf

```
brew install patchelf
git clone git@github.com:mfem/pymfem.git
git checkout rpath-patch
cd pymfem
python setup.py install ...
```

- PyMFEM needs swig

```
brew install swig
python -m pip install swig
python -m pip install mfem
python setup.py install
```

- PyMFEM with parallel

```
brew install open-mpi
python -m pip install mpi4py
python setup.py install --with-parallel
```