

The HDG Code

version 1.0

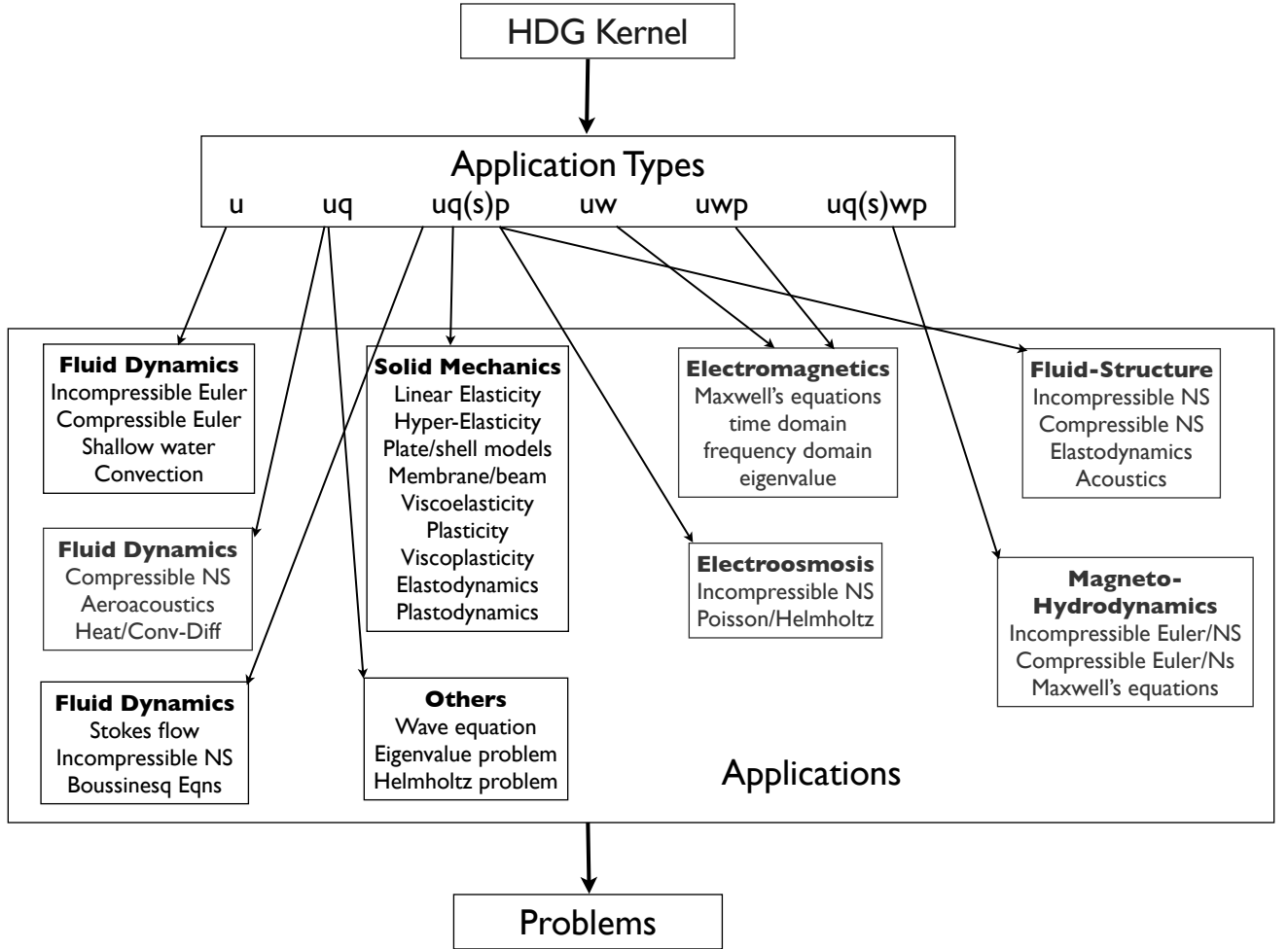


Figure 1: HDG Hierarchy.

1 HDG Kernel

HDG Kernel is responsible for forming and solving the linear system for all the Application Types. There are two main functions:

- `hdg_solve.m` assembles the Jacobian matrix and the Residual vector, and then solves the linear system.¹ This function calls `elemmat.m` and `localsolve.m` for the assembly of the linear system. The linear system stems from linearization of the nonlinear problem

$$\sum_{K \in \mathcal{T}_h} \left\langle \hat{\mathbf{F}}(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \right\rangle_{\partial K \setminus \partial \Omega} + \left\langle \hat{\mathbf{F}}^b(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \right\rangle_{\partial \Omega} = 0, \quad \forall \boldsymbol{\mu} \in \mathbf{M}_h. \quad (1)$$

Here $\hat{\mathbf{F}}$ and $\hat{\mathbf{F}}^b$ are the interior and boundary fluxes, respectively; and \mathbf{g} is the boundary data. The definition of the boundary flux $\hat{\mathbf{F}}^b$ depends on the applied boundary conditions and is different on different parts of the boundary $\partial \Omega$.

- `elemmat.m` computes the elemental Jacobian matrix and Residual vector by evaluating the following integrals, on the interior faces F ,

$$\begin{aligned} \mathbb{J}_F &= \left\langle \left(\frac{\partial \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h)}{\partial \mathbf{U}_h} \delta \mathbf{U}_h^{\delta \lambda} + \frac{\partial \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h)}{\partial \hat{\mathbf{u}}_h} \delta \hat{\mathbf{u}}_h \right) \cdot \mathbf{n}, \boldsymbol{\mu} \right\rangle_F, \\ \mathbb{R}_F &= - \left\langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \right\rangle_F - \left\langle \left(\frac{\partial \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h)}{\partial \mathbf{U}_h} \delta \mathbf{U}_h^r \right) \cdot \mathbf{n}, \boldsymbol{\mu} \right\rangle_F; \end{aligned} \quad (2)$$

on the boundary faces $F \in \partial \Omega$,

$$\begin{aligned} \mathbb{J}_F &= \left\langle \left(\frac{\partial \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h)}{\partial \mathbf{U}_h} \delta \mathbf{U}_h^{\delta \lambda} + \frac{\partial \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h)}{\partial \hat{\mathbf{u}}_h} \delta \hat{\mathbf{u}}_h \right) \cdot \mathbf{n}, \boldsymbol{\mu} \right\rangle_F, \\ \mathbb{R}_F &= - \left\langle \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \right\rangle_F - \left\langle \left(\frac{\partial \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h)}{\partial \mathbf{U}_h} \delta \mathbf{U}_h^r \right) \cdot \mathbf{n}, \boldsymbol{\mu} \right\rangle_F. \end{aligned} \quad (3)$$

Here $\delta \mathbf{U}_h^{\delta \lambda}$ and $\delta \mathbf{U}_h^r$ are local solutions which are computed in `localsolve.m`.²

- Other functions, `hdg_solve_bdf.m` and `hdg_solve_dirk.m`, call `hdg_solve.m` to solve time-dependent problems using BDF and DIRK methods, respectively.

2 Application Types (PDE Forms)

Application Types include the local solver to several types of PDEs. The local solver is responsible for computing the local solutions $\delta \mathbf{U}_h^{\delta \lambda}$ and $\delta \mathbf{U}_h^r$. There are two main functions

- `localresid.m` computes the local matrices and vectors on each element.
- `localsolve.m` solve the local linear system for $\delta \mathbf{U}_h^{\delta \lambda}$ and $\delta \mathbf{U}_h^r$.

The form of the local linear system depends on the type of PDEs.

¹Need to implement `globalsolve.m` to solve the linear system.

²Need to move the call to `fbou.m` and `fhat.m` from `elemmat.m` to `localsolve.m`

2.1 u -Type

We solve the boundary value problem of the form.

$$\begin{aligned} -\nabla \cdot \mathbf{F}(\mathbf{u}) &= \mathbf{f}, & \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D. \end{aligned} \quad (4)$$

The HDG method seeks $(\mathbf{u}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} (\mathbf{F}(\mathbf{u}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (5)$$

where

$$\begin{aligned} \hat{\mathbf{F}}(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} &= \mathbf{F}(\hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{S}(\mathbf{u}_h, \hat{\mathbf{u}}_h)(\mathbf{u}_h - \hat{\mathbf{u}}_h), \\ \hat{\mathbf{F}}^b(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} &= \begin{cases} \hat{\mathbf{u}}_h, & \text{on } \Gamma_D, \\ -\mathbf{S}(\mathbf{u}_h, \hat{\mathbf{u}}_h)(\mathbf{u}_h - \hat{\mathbf{u}}_h), & \text{on } \partial \Omega \setminus \Gamma_D, \end{cases} \\ \mathbf{g} &= \begin{cases} \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{0}, & \text{on } \partial \Omega \setminus \Gamma_D. \end{cases} \end{aligned} \quad (6)$$

Linearization of the first equation of (5) gives

$$(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{u}}_h) \delta \mathbf{u}_h, \nabla \mathbf{w})_{\mathcal{T}_h} - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} = \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \quad (7)$$

where

$$\mathbf{r}(\mathbf{w})_{\mathcal{T}_h} = (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{u}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}. \quad (8)$$

As a result, $\delta \mathbf{u}_h^r$ is the solution of

$$(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{u}}_h) \delta \mathbf{u}_h, \nabla \mathbf{w})_{\mathcal{T}_h} - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h, \mathbf{w}) \rangle_{\partial \mathcal{T}_h} = \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h. \quad (9)$$

And $\delta \mathbf{u}_h^{\delta \boldsymbol{\lambda}}$ is the solution of

$$(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{u}}_h) \delta \mathbf{u}_h, \nabla \mathbf{w})_{\mathcal{T}_h} - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h, \mathbf{w}) \rangle_{\partial \mathcal{T}_h} = \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \boldsymbol{\lambda}, \mathbf{w}) \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h. \quad (10)$$

The Eqns (9) and (10) define the local solver.

Next, we consider the time-dependent problem

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial t} - \nabla \cdot \mathbf{F}(\mathbf{u}) &= \mathbf{f}, & \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D. \end{aligned} \quad (11)$$

The HDG method seeks $(\mathbf{u}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} \left(\frac{\mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\mathbf{F}(\mathbf{u}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h. \end{aligned} \quad (12)$$

Linearization of the first equation of (12) gives

$$\begin{aligned} \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{u}}_h) \delta \mathbf{u}_h, \nabla \mathbf{w})_{\mathcal{T}_h} - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\ = \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (13)$$

where

$$\mathbf{r}(\mathbf{w})_{\mathcal{T}_h} = (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - \left(\frac{\bar{\mathbf{u}}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{u}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\bar{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}. \quad (14)$$

As a result, $\delta \mathbf{u}_h^{\mathbf{r}}$ is the solution of

$$\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{u}}_h) \delta \mathbf{u}_h, \nabla \mathbf{w})_{\mathcal{T}_h} - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h, \mathbf{w})_{\partial \mathcal{T}_h} = \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h. \quad (15)$$

And $\delta \mathbf{u}_h^{\delta \boldsymbol{\lambda}}$ is the solution of

$$\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{u}}_h) \delta \mathbf{u}_h, \nabla \mathbf{w})_{\mathcal{T}_h} - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h, \mathbf{w})_{\partial \mathcal{T}_h} = \langle (\partial_{\bar{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{u}}_h, \bar{\bar{\mathbf{u}}}_h) \delta \boldsymbol{\lambda}, \mathbf{w})_{\partial \mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h. \quad (16)$$

The Eqns (15) and (16) define the local solver.

2.2 \mathbf{uq} -Type

We solve the boundary value problem of the form.

$$\begin{aligned} \mathbf{q} - \nabla \mathbf{u} &= \mathbf{0}, & \text{in } \Omega, \\ -\nabla \cdot \mathbf{F}(\mathbf{u}, \mathbf{q}) &= \mathbf{f}, & \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{B}^n(\mathbf{u}, \mathbf{q}) \cdot \mathbf{n} &= \mathbf{g}_N, & \text{on } \Gamma_N. \end{aligned} \quad (17)$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} (\mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{0}, & \forall \mathbf{v} \in \mathbf{V}_h, \\ (\mathbf{F}(\mathbf{u}_h, \mathbf{q}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (18)$$

where

$$\begin{aligned} \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} &= \mathbf{F}(\hat{\mathbf{u}}_h, \mathbf{q}_h) \cdot \mathbf{n} - \mathbf{S}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h)(\mathbf{u}_h - \hat{\mathbf{u}}_h), \\ \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} &= \begin{cases} \hat{\mathbf{u}}_h, & \text{on } \Gamma_D, \\ \mathbf{B}^n(\hat{\mathbf{u}}_h, \mathbf{q}_h) \cdot \mathbf{n} - \mathbf{S}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h)(\mathbf{u}_h - \hat{\mathbf{u}}_h), & \text{on } \Gamma_N, \end{cases} \\ \mathbf{g} &= \begin{cases} \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{g}_N, & \text{on } \Gamma_N. \end{cases} \end{aligned} \quad (19)$$

Linearization of the first two equations of (18) gives

$$\begin{aligned} (\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\ (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\ - \langle (\partial_{\bar{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\bar{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (20)$$

where

$$\mathbf{r}(\mathbf{v}) = -(\bar{\mathbf{q}}_h, \mathbf{v})_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} + \langle \widehat{\bar{\mathbf{u}}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \quad (21)$$

$$\mathbf{r}(\mathbf{w})_{\mathcal{T}_h} = (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}.$$

As a result, $(\delta \mathbf{u}_h^r, \delta \mathbf{q}_h^r)$ is the solution of

$$\begin{aligned} (\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (22)$$

And $(\delta \mathbf{u}_h^{\delta \lambda}, \delta \mathbf{q}_h^{\delta \lambda})$ is the solution of

$$\begin{aligned} (\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \lambda, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\bar{\mathbf{u}}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \lambda) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (23)$$

The Eqns (22) and (23) define the local solver.

We consider the time-dependent problem

$$\begin{aligned} \mathbf{q} - \nabla \mathbf{u} &= \mathbf{0}, & \text{in } \Omega, \\ \frac{\partial \mathbf{u}}{\partial t} - \nabla \cdot \mathbf{F}(\mathbf{u}, \mathbf{q}) &= \mathbf{f}, & \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{B}^n(\mathbf{u}, \mathbf{q}) \cdot \mathbf{n} &= \mathbf{g}_N, & \text{on } \Gamma_N. \end{aligned} \quad (24)$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{q}_h, \widehat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} (\mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \widehat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{0}, \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\mathbf{F}(\mathbf{u}_h, \mathbf{q}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \widehat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \widehat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \widehat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{q}_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, \quad \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (25)$$

Linearization of the first two equations of (25) gives

$$\begin{aligned} (\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \widehat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\ - \langle (\partial_{\bar{\mathbf{u}}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (26)$$

where

$$\begin{aligned} \mathbf{r}(\mathbf{v}) &= -(\bar{\mathbf{q}}_h, \mathbf{v})_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} + \langle \widehat{\bar{\mathbf{u}}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \\ \mathbf{r}(\mathbf{w})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - \left(\frac{\bar{\mathbf{u}}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}. \end{aligned} \quad (27)$$

As a result, $(\delta \mathbf{u}_h^r, \delta \mathbf{q}_h^r)$ is the solution of

$$\begin{aligned} (\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (28)$$

And $(\delta \mathbf{u}_h^{\delta \lambda}, \delta \mathbf{q}_h^{\delta \lambda})$ is the solution of

$$\begin{aligned} (\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \lambda, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \lambda) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (29)$$

The Eqns (28) and (29) define the local solver.

We consider the wave propagation problem

$$\begin{aligned} \frac{\partial \mathbf{q}}{\partial t} - \nabla \mathbf{u} &= \mathbf{0}, \quad \text{in } \Omega, \\ \frac{\partial \mathbf{u}}{\partial t} - \nabla \cdot \mathbf{F}(\mathbf{u}, \mathbf{q}) &= \mathbf{f}, \quad \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g}_D, \quad \text{on } \Gamma_D, \\ \mathbf{B}^n(\mathbf{u}, \mathbf{q}) \cdot \mathbf{n} &= \mathbf{g}_N, \quad \text{on } \Gamma_N. \end{aligned} \quad (30)$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} \left(\frac{\mathbf{q}_h}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \left(\frac{\mathbf{q}_h^{k-1}}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h}, \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\mathbf{F}(\mathbf{u}_h, \mathbf{q}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, \quad \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (31)$$

Linearization of the first two equations of (31) gives

$$\begin{aligned} \left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\ - \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (32)$$

where

$$\begin{aligned} \mathbf{r}(\mathbf{v}) &= \left(\frac{\mathbf{q}_h^{k-1}}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h} - \left(\frac{\bar{\mathbf{q}}_h}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} + \langle \bar{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \\ \mathbf{r}(\mathbf{w})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - \left(\frac{\bar{\mathbf{u}}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}. \end{aligned} \quad (33)$$

As a result, $(\delta \mathbf{u}_h^r, \delta \mathbf{q}_h^r)$ is the solution of

$$\begin{aligned} \left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (34)$$

And $(\delta \mathbf{u}_h^{\delta \lambda}, \delta \mathbf{q}_h^{\delta \lambda})$ is the solution of

$$\begin{aligned} \left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{v} \right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \lambda, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ \left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\widehat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\mathbf{u}}_h) \delta \lambda) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (35)$$

The Eqns (34) and (35) define the local solver.

2.3 uqp -Type

We solve the boundary value problem of the form

$$\begin{aligned} \mathbf{q} - \nabla \mathbf{u} &= \mathbf{0}, & \text{in } \Omega, \\ -\nabla \cdot \mathbf{F}(\mathbf{u}, \mathbf{q}, p) &= \mathbf{f}, & \text{in } \Omega, \\ \epsilon p + \nabla \cdot \mathbf{u} &= 0, & \text{in } \Omega, \\ \mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{B}^n(\mathbf{u}, \mathbf{q}, p) \cdot \mathbf{n} &= \mathbf{g}_N, & \text{on } \Gamma_N. \end{aligned} \quad (36)$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{q}_h, \widehat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} (\mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \widehat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{0}, \quad \forall \mathbf{v} \in \mathbf{V}_h, \\ (\mathbf{F}(\mathbf{u}_h, \mathbf{q}_h, p_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, p_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \\ (\epsilon p_h, s)_{\mathcal{T}_h} - (\mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \widehat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= 0, \quad \forall s \in P_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, p_h, \mathbf{q}_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{q}_h, p_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, \quad \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (37)$$

where

$$\begin{aligned} \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{q}_h, p_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n} &= \mathbf{F}(\widehat{\mathbf{u}}_h, \mathbf{q}_h, p_h) \cdot \mathbf{n} - \mathbf{S}(\mathbf{u}_h, \mathbf{q}_h, p_h, \widehat{\mathbf{u}}_h)(\mathbf{u}_h - \widehat{\mathbf{u}}_h), \\ \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{q}_h, p_h, \widehat{\mathbf{u}}_h) \cdot \mathbf{n} &= \begin{cases} \widehat{\mathbf{u}}_h, & \text{on } \Gamma_D, \\ \mathbf{B}^n(\widehat{\mathbf{u}}_h, \mathbf{q}_h, p_h) \cdot \mathbf{n} - \mathbf{S}(\mathbf{u}_h, \mathbf{q}_h, p_h, \widehat{\mathbf{u}}_h)(\mathbf{u}_h - \widehat{\mathbf{u}}_h), & \text{on } \Gamma_N, \end{cases} \\ \mathbf{g} &= \begin{cases} \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{g}_N, & \text{on } \Gamma_N. \end{cases} \end{aligned} \quad (38)$$

Linearizing (37) gives

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\
(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\
- \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \quad (39) \\
(\epsilon \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \delta \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= r(s), \quad \forall s \in P_h, \\
\langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} \\
+ \langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= r(\boldsymbol{\mu}), \quad \forall \boldsymbol{\mu} \in \mathbf{M}_h,
\end{aligned}$$

where

$$\begin{aligned}
\mathbf{r}(\mathbf{v}) &= -(\bar{\mathbf{q}}_h, \mathbf{v})_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} + \langle \bar{\hat{\mathbf{u}}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \\
\mathbf{r}(\mathbf{w})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, \\
r(s) &= -(\epsilon \bar{p}_h, s)_{\mathcal{T}_h} + (\bar{\mathbf{u}}_h, \nabla s)_{\mathcal{T}_h} - \langle \bar{\hat{\mathbf{u}}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h}, \\
\mathbf{r}(\boldsymbol{\mu}) &= -\langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} - \langle \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega}.
\end{aligned} \quad (40)$$

Applying the Augmented Lagrangian approach to solve (39) gives

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\
(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\
- \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \\
((\epsilon + \beta) \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \delta \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= r(s) + (\beta \delta p_h^{m-1}, s)_{\mathcal{T}_h}, \quad \forall s \in P_h, \\
\langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} \\
+ \langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= r(\boldsymbol{\mu}), \quad \forall \boldsymbol{\mu} \in \mathbf{M}_h, \quad (41)
\end{aligned}$$

where $\beta > 0$ is the AL coefficient and δp_h^{m-1} is the pressure increment at the previous pseudo timestep. The AL approach is a trick to avoid introducing the mean of the pressure in the local solver. As a result, $\delta \mathbf{U}_h^r$ is the solution of

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), \quad \forall \mathbf{v} \in \mathbf{V}_h, \\
(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, \quad \forall \mathbf{w} \in \mathbf{W}_h, \\
((\epsilon + \beta) \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} &= r(s) + (\beta \delta p_h^{m-1}, s)_{\mathcal{T}_h}, \quad \forall s \in P_h. \quad (42)
\end{aligned}$$

And $\delta \mathbf{U}_h^{\delta \lambda}$ is the solution of

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \boldsymbol{\lambda}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{v} \in \mathbf{V}_h, \\
(\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \boldsymbol{\lambda}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
((\epsilon + \beta) \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} &= - \langle \delta \boldsymbol{\lambda}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h}, & \forall s \in P_h.
\end{aligned} \tag{43}$$

The Eqns (42) and (43) define the local solver.

We solve the time-dependent problem

$$\begin{aligned}
\mathbf{q} - \nabla \mathbf{u} &= \mathbf{0}, & \text{in } \Omega, \\
\frac{\partial \mathbf{u}}{\partial t} - \nabla \cdot \mathbf{F}(\mathbf{u}, \mathbf{q}, p) &= \mathbf{f}, & \text{in } \Omega, \\
\epsilon p + \nabla \cdot \mathbf{u} &= 0, & \text{in } \Omega, \\
\mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D, \\
\mathbf{B}^n(\mathbf{u}, \mathbf{q}, p) \cdot \mathbf{n} &= \mathbf{g}_N, & \text{on } \Gamma_N.
\end{aligned} \tag{44}$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned}
(\mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{0}, & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\mathbf{F}(\mathbf{U}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
(\epsilon p_h, s)_{\mathcal{T}_h} - (\mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= 0, & \forall s \in P_h, \\
\langle \hat{\mathbf{F}}(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h,
\end{aligned} \tag{45}$$

Linearizing (45) gives

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\
- \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
(\epsilon \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \delta \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= r(s), & \forall s \in P_h, \\
\langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} \\
+ \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= r(\boldsymbol{\mu}), & \forall \boldsymbol{\mu} \in \mathbf{M}_h,
\end{aligned} \tag{46}$$

where

$$\begin{aligned}
\mathbf{r}(\mathbf{v}) &= -(\bar{\mathbf{q}}_h, \mathbf{v})_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} + \langle \widehat{\bar{\mathbf{u}}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \\
\mathbf{r}(\mathbf{w})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - \left(\frac{\mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, \\
r(s) &= -(\epsilon \bar{p}_h, s)_{\mathcal{T}_h} + (\bar{\mathbf{u}}_h, \nabla s)_{\mathcal{T}_h} - \langle \widehat{\bar{\mathbf{u}}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h}, \\
\mathbf{r}(\boldsymbol{\mu}) &= -\langle \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} - \langle \widehat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega}.
\end{aligned} \tag{47}$$

Applying the Augmented Lagrangian approach to solve (46) yields

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \widehat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\
- \langle (\partial_{\widehat{\mathbf{u}}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
((\epsilon + \beta) \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \delta \widehat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= r(s) + (\beta \delta p_h^{m-1}, s)_{\mathcal{T}_h}, & \forall s \in P_h, \\
\langle (\partial_{\mathbf{U}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\widehat{\mathbf{u}}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \widehat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} \\
+ \langle (\partial_{\mathbf{U}} \widehat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\widehat{\mathbf{u}}} \widehat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \widehat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= \mathbf{r}(\boldsymbol{\mu}), & \forall \boldsymbol{\mu} \in \mathbf{M}_h,
\end{aligned} \tag{48}$$

As a result, $\delta \mathbf{U}_h^r$ is the solution of

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
((\epsilon + \beta) \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} &= r(s) + (\beta \delta p_h^{m-1}, s)_{\mathcal{T}_h}, & \forall s \in P_h.
\end{aligned} \tag{49}$$

And $\delta \mathbf{U}_h^{\delta \boldsymbol{\lambda}}$ is the solution of

$$\begin{aligned}
(\delta \mathbf{q}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \boldsymbol{\lambda}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w} \right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\widehat{\mathbf{u}}} \widehat{\mathbf{F}}(\bar{\mathbf{U}}_h, \widehat{\bar{\mathbf{u}}}_h) \delta \boldsymbol{\lambda}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
((\epsilon + \beta) \delta p_h, s)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} &= -\langle \delta \boldsymbol{\lambda}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h}, & \forall s \in P_h.
\end{aligned} \tag{50}$$

The Eqns (49) and (50) define the local solver.

We solve the wave propagation problem

$$\begin{aligned}
\frac{\partial \mathbf{q}}{\partial t} - \nabla \mathbf{u} &= \mathbf{0}, & \text{in } \Omega, \\
\frac{\partial \mathbf{u}}{\partial t} - \nabla \cdot \mathbf{F}(\mathbf{u}, \mathbf{q}, p) &= \mathbf{f}, & \text{in } \Omega, \\
\epsilon \frac{\partial p}{\partial t} + \nabla \cdot \mathbf{u} &= 0, & \text{in } \Omega, \\
\mathbf{u} &= \mathbf{g}_D, & \text{on } \Gamma_D, \\
\mathbf{B}^n(\mathbf{u}, \mathbf{q}, p) \cdot \mathbf{n} &= \mathbf{g}_N, & \text{on } \Gamma_N.
\end{aligned} \tag{51}$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{q}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned}
\left(\frac{\mathbf{q}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \left(\frac{\mathbf{q}_h^{k-1}}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h}, & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\mathbf{u}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\mathbf{F}(\mathbf{U}_h), \nabla \mathbf{w})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
\left(\epsilon \frac{p_h}{\Delta t}, s\right)_{\mathcal{T}_h} - (\mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= \left(\epsilon \frac{p_h^{k-1}}{\Delta t}, s\right)_{\mathcal{T}_h}, & \forall s \in P_h, \\
\langle \hat{\mathbf{F}}(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{U}_h, \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h,
\end{aligned} \tag{52}$$

Linearizing (52) gives

$$\begin{aligned}
\left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\
- \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
\left(\epsilon \frac{\delta p_h}{\Delta t}, s\right)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \delta \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= r(s), & \forall s \in P_h, \\
\langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} \\
+ \langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= r(\boldsymbol{\mu}), & \forall \boldsymbol{\mu} \in \mathbf{M}_h,
\end{aligned} \tag{53}$$

where

$$\begin{aligned}
\mathbf{r}(\mathbf{v}) &= \left(\frac{\mathbf{q}_h^{k-1}}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + \left(\frac{\bar{\mathbf{q}}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} + \langle \bar{\hat{\mathbf{u}}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \\
\mathbf{r}(\mathbf{w})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} + \left(\frac{\mathbf{u}_h^{k-1}}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} - \left(\frac{\bar{\mathbf{u}}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, \\
r(s) &= \left(\epsilon \frac{p_h^{k-1}}{\Delta t}, s\right)_{\mathcal{T}_h} - \left(\epsilon \frac{\bar{p}_h}{\Delta t}, s\right)_{\mathcal{T}_h} + (\bar{\mathbf{u}}_h, \nabla s)_{\mathcal{T}_h} - \langle \bar{\hat{\mathbf{u}}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h}, \\
r(\boldsymbol{\mu}) &= -\langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} - \langle \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega}.
\end{aligned} \tag{54}$$

Applying the Augmented Lagrangian approach to solve (53) yields

$$\begin{aligned}
\left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{v}\right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\
- \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
\left(\left(\frac{\epsilon}{\delta t} + \beta\right) \delta p_h, s\right)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} + \langle \delta \hat{\mathbf{u}}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h} &= r(s) + (\beta \delta p_h^{m-1}, s)_{\mathcal{T}_h}, & \forall s \in P_h, \\
\langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n}, \boldsymbol{\mu} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} \\
+ \langle (\partial_{\mathbf{U}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{U}_h + \partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}^b(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \hat{\mathbf{u}}_h) \cdot \mathbf{n} - \mathbf{g}, \boldsymbol{\mu} \rangle_{\partial \Omega} &= r(\boldsymbol{\mu}), & \forall \boldsymbol{\mu} \in \mathbf{M}_h, \\
\end{aligned} \tag{55}$$

As a result, $\delta \mathbf{U}_h^r$ is the solution of

$$\begin{aligned}
\left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{v}\right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
\left(\left(\frac{\epsilon}{\delta t} + \beta\right) \delta p_h, s\right)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} &= r(s) + (\beta \delta p_h^{m-1}, s)_{\mathcal{T}_h}, & \forall s \in P_h. \\
\end{aligned} \tag{56}$$

And $\delta \mathbf{U}_h^{\delta \boldsymbol{\lambda}}$ is the solution of

$$\begin{aligned}
\left(\frac{\delta \mathbf{q}_h}{\Delta t}, \mathbf{v}\right)_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \cdot \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \boldsymbol{\lambda}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{v} \in \mathbf{V}_h, \\
\left(\frac{\delta \mathbf{u}_h}{\Delta t}, \mathbf{w}\right)_{\mathcal{T}_h} + (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{q}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\
- \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{q}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \mathbf{q}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\mathbf{u}}_h) \delta \boldsymbol{\lambda}_h) \cdot \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\
\left(\left(\frac{\epsilon}{\delta t} + \beta\right) \delta p_h, s\right)_{\mathcal{T}_h} - (\delta \mathbf{u}_h, \nabla s)_{\mathcal{T}_h} &= -\langle \delta \boldsymbol{\lambda}_h \cdot \mathbf{n}, s \rangle_{\partial \mathcal{T}_h}, & \forall s \in P_h. \\
\end{aligned} \tag{57}$$

The Eqns (56) and (57) define the local solver.

2.4 uw -Type

We solve the boundary value problem of the form.

$$\begin{aligned}
\mathbf{w} + \nabla \times \mathbf{u} &= \mathbf{0}, & \text{in } \Omega, \\
-\nabla \times \mathbf{F}(\mathbf{u}, \mathbf{w}) - k^2 \mathbf{u} &= \mathbf{f}, & \text{in } \Omega, \\
\mathbf{u} \times \mathbf{n} &= \mathbf{g}_D, & \text{on } \Gamma_D, \\
\mathbf{B}^n(\mathbf{u}, \mathbf{w}) \times \mathbf{n} &= \mathbf{g}_N, & \text{on } \Gamma_N.
\end{aligned} \tag{58}$$

The HDG method seeks $(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h) \in \mathbf{W}_h \times \mathbf{V}_h \times \mathbf{M}_h$ such that

$$\begin{aligned} (\mathbf{w}_h, \mathbf{v})_{\mathcal{T}_h} + (\mathbf{u}_h, \nabla \times \mathbf{v})_{\mathcal{T}_h} - \langle \hat{\mathbf{u}}_h \times \mathbf{n}, \mathbf{v} \rangle_{\partial \mathcal{T}_h} &= \mathbf{0}, & \forall \mathbf{v} \in \mathbf{V}_h, \\ -(\mathbf{F}(\mathbf{u}_h, \mathbf{w}_h), \nabla \times \mathbf{p})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h), \mathbf{p} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h} - (k^2 \mathbf{u}_h, \mathbf{p})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{p})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h), \boldsymbol{\mu} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h) - \mathbf{g}, \boldsymbol{\mu} \times \mathbf{n} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (59)$$

where

$$\begin{aligned} \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h) &= \mathbf{F}(\hat{\mathbf{u}}_h, \mathbf{w}_h) - \mathbf{S}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h)(\mathbf{u}_h \times \mathbf{n} - \hat{\mathbf{u}}_h \times \mathbf{n}), \\ \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h) &= \begin{cases} \hat{\mathbf{u}}_h \times \mathbf{n}, & \text{on } \Gamma_D, \\ \mathbf{B}^n(\hat{\mathbf{u}}_h, \mathbf{w}_h) - \mathbf{S}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h)(\mathbf{u}_h - \hat{\mathbf{u}}_h) \times \mathbf{n}, & \text{on } \Gamma_N, \end{cases} \\ \mathbf{g} &= \begin{cases} \mathbf{g}_D, & \text{on } \Gamma_D, \\ \mathbf{g}_N, & \text{on } \Gamma_N. \end{cases} \end{aligned} \quad (60)$$

In the two dimensional case, we have

$$\begin{aligned} (w_h, v)_{\mathcal{T}_h} + (u_x, dv/dy)_{\mathcal{T}_h} - (u_y, dv/dx)_{\mathcal{T}_h} - \langle u_x n_y - u_y n_x, v \rangle_{\partial \mathcal{T}_h} &= \mathbf{0}, & \forall \mathbf{v} \in \mathbf{V}_h, \\ -(\mathbf{F}(\mathbf{u}_h, \mathbf{w}_h), \nabla \times \mathbf{p})_{\mathcal{T}_h} - \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h), \mathbf{p} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h} - (k^2 \mathbf{u}_h, \mathbf{p})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{p})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \\ \langle \hat{\mathbf{F}}(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h), \boldsymbol{\mu} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h \setminus \partial \Omega} + \langle \hat{\mathbf{F}}^b(\mathbf{u}_h, \mathbf{w}_h, \hat{\mathbf{u}}_h) - \mathbf{g}, \boldsymbol{\mu} \times \mathbf{n} \rangle_{\partial \Omega} &= 0, & \forall \boldsymbol{\mu} \in \mathbf{M}_h, \end{aligned} \quad (61)$$

Linearization of the first two equations of (18) gives

$$\begin{aligned} (\delta \mathbf{w}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \times \mathbf{v})_{\mathcal{T}_h} - \langle \delta \hat{\mathbf{u}}_h, \mathbf{v} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\ (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{w}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{w}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{w}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{w}_h) \times \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} \\ - \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \hat{\mathbf{u}}_h) \times \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (62)$$

where

$$\begin{aligned} \mathbf{r}(\mathbf{v}) &= -(\bar{\mathbf{w}}_h, \mathbf{v})_{\mathcal{T}_h} - (\bar{\mathbf{u}}_h, \nabla \times \mathbf{v})_{\mathcal{T}_h} + \langle \bar{\hat{\mathbf{u}}}_h, \mathbf{v} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h}, \\ \mathbf{r}(\mathbf{w})_{\mathcal{T}_h} &= (\mathbf{f}, \mathbf{w})_{\mathcal{T}_h} - (\mathbf{F}(\bar{\mathbf{U}}_h), \nabla \mathbf{w})_{\mathcal{T}_h} + \langle \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \times \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}. \end{aligned} \quad (63)$$

As a result, $(\delta \mathbf{u}_h^r, \delta \mathbf{w}_h^r)$ is the solution of

$$\begin{aligned} (\delta \mathbf{w}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \times \mathbf{v})_{\mathcal{T}_h} &= \mathbf{r}(\mathbf{v}), & \forall \mathbf{v} \in \mathbf{V}_h, \\ (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{w}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{w}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{w}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{w}_h) \times \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \mathbf{r}(\mathbf{w})_{\mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (64)$$

And $(\delta \mathbf{u}_h^{\delta \boldsymbol{\lambda}}, \delta \mathbf{w}_h^{\delta \boldsymbol{\lambda}})$ is the solution of

$$\begin{aligned} (\delta \mathbf{w}_h, \mathbf{v})_{\mathcal{T}_h} + (\delta \mathbf{u}_h, \nabla \times \mathbf{v})_{\mathcal{T}_h} &= \langle \delta \boldsymbol{\lambda}, \mathbf{v} \times \mathbf{n} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{v} \in \mathbf{V}_h, \\ (\partial_{\mathbf{u}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{w}} \mathbf{F}(\bar{\mathbf{U}}_h) \delta \mathbf{w}_h, \nabla \mathbf{w})_{\mathcal{T}_h} \\ - \langle (\partial_{\mathbf{u}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{u}_h + \partial_{\mathbf{w}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \mathbf{w}_h) \times \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h} &= \langle (\partial_{\hat{\mathbf{u}}} \hat{\mathbf{F}}(\bar{\mathbf{U}}_h, \bar{\hat{\mathbf{u}}}_h) \delta \boldsymbol{\lambda}) \times \mathbf{n}, \mathbf{w} \rangle_{\partial \mathcal{T}_h}, & \forall \mathbf{w} \in \mathbf{W}_h, \end{aligned} \quad (65)$$

The Eqns (22) and (23) define the local solver.

3 Conservation Laws on Moving Domain

Let $\Omega_{\mathbf{x}}(t) \in \mathbb{R}^{d=3}$ be a time-dependent domain whose spatial point is denoted by $\mathbf{x} = (x_1, x_2, x_3)$. In this domain we consider a system of conservation laws written in the Eulerian framework as

$$\left. \frac{\partial \mathbf{u}}{\partial t} \right|_{\mathbf{x}} + \nabla_{\mathbf{x}} \cdot \mathbf{F}(\mathbf{u}, \nabla_{\mathbf{x}} \mathbf{u}) = 0, \quad \text{in } \Omega_{\mathbf{x}}(t) \times (0, T], \quad (66)$$

where $\mathbf{u} \in \mathbb{R}^m$ is a vector of m conserved variables and $\mathbf{F} \in \mathbb{R}^{m \times d}$ contains d flux vectors of dimension m . Examples of conservation laws include the Navier-Stokes equations, the equations of solid motion, and the Maxwell's equations.

4 Transformed Conservation Laws on Reference Domain

4.1 Mapping

Let us denote by $\Omega_{\mathbf{X}}$ a fixed (time-independent) reference domain with spatial coordinate $\mathbf{X} = (X_1, X_2, X_3)$. Our goal is to transform the system of conservation laws on the moving domain $\Omega_{\mathbf{x}}(t)$ to an equivalent system on the reference domain $\Omega_{\mathbf{X}}$. This will permit the use of standard discretization techniques to discretize the resulting system on the reference domain. Toward this end we assume that there exists a one-to-one mapping $\phi(\mathbf{X}, t)$ that maps every point $\mathbf{X} \in \Omega_{\mathbf{X}}$ to a point $\mathbf{x} \in \Omega_{\mathbf{x}}(t)$:

$$\mathbf{x} = \phi(\mathbf{X}, t). \quad (67)$$

The deformation gradient and velocity are then given by

$$\mathbf{G} = \nabla_{\mathbf{X}} \phi, \quad \mathbf{v}_g = \left. \frac{\partial \phi}{\partial t} \right|_{\mathbf{X}}. \quad (68)$$

Let $g = \det(\mathbf{G})$ be the determinant of the deformation gradient \mathbf{G} . We have that

$$d\Omega_{\mathbf{x}} = g d\Omega_{\mathbf{X}}, \quad (69)$$

where $d\Omega_{\mathbf{x}} = dx_1 dx_2 dx_3$, $d\Omega_{\mathbf{X}} = dX_1 dX_2 dX_3$ denote volume elements in $\Omega_{\mathbf{x}}(t)$ and $\Omega_{\mathbf{X}}$, respectively. From this relation, we can obtain the Nanson's formula

$$\mathbf{n}_{\mathbf{x}} d\mathcal{A}_{\mathbf{x}} = g \mathbf{G}^{-T} \mathbf{n}_{\mathbf{X}} d\mathcal{A}_{\mathbf{X}}, \quad (70)$$

where $d\mathcal{A}_{\mathbf{x}}$ and $d\mathcal{A}_{\mathbf{X}}$ denote area elements in $\Omega_{\mathbf{x}}(t)$ and $\Omega_{\mathbf{X}}$, respectively. Note here that $\mathbf{n}_{\mathbf{x}}$ and $\mathbf{n}_{\mathbf{X}}$ are the unit vectors which are outward-pointing and normal to $\mathcal{A}_{\mathbf{x}}$ and $\mathcal{A}_{\mathbf{X}}$, respectively.

Note that the differentiation of the matrix determinant satisfies the following identity

$$\partial(\det \mathbf{A}) = \det \mathbf{A} \operatorname{tr}(\partial(\mathbf{A}) \mathbf{A}^{-1}), \quad (71)$$

where $\operatorname{tr}(\mathbf{A}) = A_{ii}$ is the trace of the matrix \mathbf{A} .

4.2 Piola Transformation

The above mapping has the following property

$$\nabla_{\mathbf{X}} \cdot (g \mathbf{G}^{-T}) = 0, \quad (72)$$

which is known as the Piola identity. The proof of the Piola identity is quite simple

$$\int_{\Omega_X} \nabla_X \cdot (g \mathbf{G}^{-T}) d\Omega_X = \int_{\partial\Omega_X} g \mathbf{G}^{-T} \mathbf{n}_X d\mathcal{A}_X = \int_{\partial\Omega_x} \mathbf{n}_x d\mathcal{A}_x = \int_{\Omega_x} \nabla_x \cdot \mathbf{I} d\Omega_x = \mathbf{0}, \quad (73)$$

by the Gauss divergence theorem and the Nanson's formula. For arbitrary tensors \mathbf{W} and \mathbf{V} we recall the Piola transformation

$$\mathbf{W} = g \mathbf{V} \mathbf{G}^{-T}, \quad (74)$$

and the inverse Piola transformation

$$\mathbf{V} = g^{-1} \mathbf{W} \mathbf{G}^T. \quad (75)$$

By the properties of the gradient and divergence operators and using the Piola identity, we obtain

$$\nabla_X \cdot \mathbf{W} = \nabla_X \cdot (g \mathbf{V} \mathbf{G}^{-T}) = \nabla_X \mathbf{V} : g \mathbf{G}^{-T} + \mathbf{V} \nabla_X \cdot (g \mathbf{G}^{-T}) = g (\nabla_X \cdot \mathbf{V}) \mathbf{G}^{-T} = g \nabla_x \cdot \mathbf{V}. \quad (76)$$

It thus follows that

$$\nabla_X \cdot \mathbf{W} = g \nabla_x \cdot (g^{-1} \mathbf{W} \mathbf{G}^T), \quad \nabla_x \cdot \mathbf{V} = g^{-1} \nabla_X \cdot (g \mathbf{V} \mathbf{G}^{-T}). \quad (77)$$

We further derive the Piola relationships for arbitrary vectors \mathbf{w} and \mathbf{v} as follows. Given the Piola transformation

$$\mathbf{w} = g \mathbf{G}^{-1} \mathbf{v}, \quad \mathbf{v} = g^{-1} \mathbf{G} \mathbf{w}. \quad (78)$$

we similarly obtain

$$\nabla_X \cdot \mathbf{w} = \nabla_X \cdot (g \mathbf{G}^{-1} \mathbf{v}) = \nabla_X \mathbf{v} : g \mathbf{G}^{-T} + \mathbf{v}^T \nabla_X \cdot (g \mathbf{G}^{-T}) = g (\nabla_X \cdot \mathbf{v}) \mathbf{G}^{-T} = g \nabla_x \cdot \mathbf{v}. \quad (79)$$

by using the properties of the gradient and divergence operators as well as the Piola identity. It thus follows that

$$\nabla_X \cdot \mathbf{w} = g \nabla_x \cdot (g^{-1} \mathbf{G} \mathbf{v}), \quad \nabla_x \cdot \mathbf{v} = g^{-1} \nabla_X \cdot (g \mathbf{G}^{-1} \mathbf{v}). \quad (80)$$

4.3 Kinematic Relations

We derive here some useful kinematic relations for later use. First, we use the chain rule to obtain the material time derivative

$$\begin{aligned} \left. \frac{\partial \alpha(\mathbf{x}, t)}{\partial t} \right|_{\mathbf{X}} &= \left. \frac{\partial \alpha}{\partial t} \right|_{\mathbf{x}} + \nabla_x \alpha \cdot \frac{\partial \mathbf{x}}{\partial t} \\ &= \left. \frac{\partial \alpha}{\partial t} \right|_{\mathbf{x}} + \mathbf{v}_g \cdot \nabla_x \alpha, \end{aligned} \quad (81)$$

for any scalar quantity α . For the Jacobian $g = \det(\mathbf{G})$, its material time derivative is given by

$$\begin{aligned} \left. \frac{\partial g(\mathbf{x}, t)}{\partial t} \right|_{\mathbf{X}} &= g \operatorname{tr} \left(\left. \frac{\partial \mathbf{G}}{\partial t} \right|_{\mathbf{X}} \mathbf{G}^{-1} \right) \\ &= g \operatorname{tr} \left(\left. \frac{\partial}{\partial t} \right|_{\mathbf{X}} \frac{\partial \phi}{\partial \mathbf{X}} \frac{\partial \mathbf{X}}{\partial \mathbf{x}} \right) \\ &= g \operatorname{tr} \left(\frac{\partial \mathbf{v}_g}{\partial \mathbf{x}} \right) \\ &= g \nabla_x \cdot \mathbf{v}_g \\ &= \nabla_X \cdot (g \mathbf{G}^{-1} \mathbf{v}_g). \end{aligned} \quad (82)$$

It thus follows that the Jacobian g satisfies

$$\left. \frac{\partial g}{\partial t} \right|_{\mathbf{X}} - \nabla_{\mathbf{X}} \cdot (g \mathbf{G}^{-1} \mathbf{v}_g) = 0. \quad (83)$$

4.4 Transformed Conservation Laws

It follows from the above results to obtain

$$\begin{aligned} \mathbf{0} &= \left. \frac{\partial \mathbf{u}}{\partial t} \right|_{\mathbf{x}} + \nabla_{\mathbf{x}} \cdot \mathbf{F}(\mathbf{u}, \nabla_{\mathbf{x}} \mathbf{u}) \\ &= \left. \frac{\partial \mathbf{u}}{\partial t} \right|_{\mathbf{X}} - \mathbf{v}_g \cdot \nabla_{\mathbf{x}} \mathbf{u} + \nabla_{\mathbf{x}} \cdot \mathbf{F} \\ &= \left. \frac{\partial \mathbf{u}}{\partial t} \right|_{\mathbf{X}} - \mathbf{v}_g \cdot \nabla_{\mathbf{x}} \mathbf{u} + g^{-1} \nabla_{\mathbf{X}} \cdot (g \mathbf{F} \mathbf{G}^{-T}) \\ &= g^{-1} \left. \frac{\partial g \mathbf{u}}{\partial t} \right|_{\mathbf{X}} - g^{-1} \mathbf{u} \left. \frac{\partial g}{\partial t} \right|_{\mathbf{X}} - \mathbf{v}_g \cdot \nabla_{\mathbf{x}} \mathbf{u} + g^{-1} \nabla_{\mathbf{X}} \cdot (g \mathbf{F} \mathbf{G}^{-T}) \\ &= g^{-1} \left. \frac{\partial g \mathbf{u}}{\partial t} \right|_{\mathbf{X}} - \mathbf{u} (\nabla_{\mathbf{x}} \cdot \mathbf{v}_g) - \mathbf{v}_g \cdot \nabla_{\mathbf{x}} \mathbf{u} + g^{-1} \nabla_{\mathbf{X}} \cdot (g \mathbf{F} \mathbf{G}^{-T}) \\ &= g^{-1} \left. \frac{\partial g \mathbf{u}}{\partial t} \right|_{\mathbf{X}} - \nabla_{\mathbf{x}} \cdot (\mathbf{u} \otimes \mathbf{v}_g) + g^{-1} \nabla_{\mathbf{X}} \cdot (g \mathbf{F} \mathbf{G}^{-T}) \\ &= g^{-1} \left. \frac{\partial g \mathbf{u}}{\partial t} \right|_{\mathbf{X}} - g^{-1} \nabla_{\mathbf{X}} \cdot (g (\mathbf{u} \otimes \mathbf{v}_g) \mathbf{G}^{-T}) + g^{-1} \nabla_{\mathbf{X}} \cdot (g \mathbf{F} \mathbf{G}^{-T}) \\ &= g^{-1} \left(\left. \frac{\partial g \mathbf{u}}{\partial t} \right|_{\mathbf{X}} + \nabla_{\mathbf{X}} \cdot (g (\mathbf{F} - \mathbf{u} \otimes \mathbf{v}_g) \mathbf{G}^{-T}) \right) \end{aligned} \quad (84)$$

Therefore, we arrive at the transformed system of conservation laws in the reference domain as

$$\left. \frac{\partial (g \mathbf{u})}{\partial t} \right|_{\mathbf{X}} + \nabla_{\mathbf{X}} \cdot (g (\mathbf{F}(\mathbf{u}, \nabla_{\mathbf{x}} \mathbf{u}) - \mathbf{u} \otimes \mathbf{v}_g) \mathbf{G}^{-T}) = 0. \quad (85)$$

We now introduce $\mathbf{U} = g \mathbf{u}$ and thus have

$$\nabla_{\mathbf{x}} \mathbf{u} = (\nabla_{\mathbf{X}} \mathbf{u}) \mathbf{G}^{-1} = (\nabla_{\mathbf{X}} (\mathbf{U}/g)) \mathbf{G}^{-1} = (g^{-1} \nabla_{\mathbf{X}} \mathbf{U} + \mathbf{U} \otimes \nabla_{\mathbf{X}} g^{-1}) \mathbf{G}^{-1}. \quad (86)$$

We finally have

$$\left. \frac{\partial \mathbf{U}}{\partial t} \right|_{\mathbf{X}} + \nabla_{\mathbf{X}} \cdot \mathbf{F}_{\mathbf{X}}(\mathbf{U}, \nabla_{\mathbf{X}} \mathbf{U}) = 0, \quad \Omega_{\mathbf{X}} \times [0, T]. \quad (87)$$

where

$$\mathbf{F}_{\mathbf{X}}(\mathbf{U}, \nabla_{\mathbf{X}} \mathbf{U}) = g (\mathbf{F}(g^{-1} \mathbf{U}, (g^{-1} \nabla_{\mathbf{X}} \mathbf{U} + \mathbf{U} \otimes \nabla_{\mathbf{X}} g^{-1}) \mathbf{G}^{-1}) - g^{-1} \mathbf{U} \otimes \mathbf{v}_g) \mathbf{G}^{-T}. \quad (88)$$

5 Shells

$$\begin{aligned} \mathbf{F} - \nabla \varphi &= 0, & \text{in } \Omega, \\ -\nabla \cdot (\mathbf{D}(\mathbf{F}) + p J \mathbf{F}^{-T}) &= \mathbf{b}, & \text{in } \Omega, \\ \varepsilon p - (J - 1) &= 0, & \text{in } \Omega, \\ \varphi &= g_D, & \text{on } \partial \Omega_D, \\ \mathbf{P} \mathbf{n} &= \mathbf{g}_N, & \text{on } \partial \Omega_N. \end{aligned} \quad (89)$$