

Monotone multilevel for FOSLS linear elastic contact

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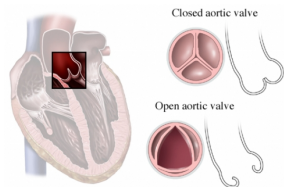
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Examples of contact problems

Monotone
multilevel
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linear
elastic
contact

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- Contact problems with incompressible materials.
- Quantities of interest: the forces generated by the contact.

Signorini's problem: strong formulation

• First Order System Linear Elasticity

Find displacement \mathbf{u} , stress $\boldsymbol{\sigma}$ of the body Ω :

$$\begin{cases} \operatorname{div} \boldsymbol{\sigma} + \mathbf{f} = 0 & \Omega & \text{momentum balance equation} \\ \mathcal{A} \boldsymbol{\sigma} - \boldsymbol{\varepsilon}(\mathbf{u}) = 0 & \Omega & \text{constitutive law} \\ \mathbf{u} = \mathbf{u}_D & \Gamma_D & \text{Dirichlet BC} \\ \boldsymbol{\sigma} \mathbf{n} = \mathbf{t}_N & \Gamma_N & \text{Neumann BC} \end{cases}$$

where $\boldsymbol{\varepsilon}(\mathbf{u}) = \frac{1}{2}(\nabla \mathbf{u} + \nabla \mathbf{u}^T)$, $\mathcal{A} \boldsymbol{\sigma} = \frac{1}{2\mu} \left(\boldsymbol{\sigma} - \frac{\lambda}{d\lambda + 2\mu} \operatorname{tr} \boldsymbol{\sigma} \mathbf{I} \right)$ and μ, λ are the Lamé parameters

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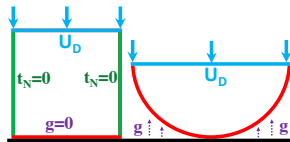
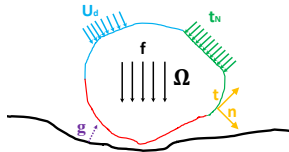
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Contact Constraints

Given the gap function $g \geq 0$, the normal and tangent vectors \mathbf{n} and \mathbf{t} :

$$\begin{cases} \mathbf{u} \cdot \mathbf{n} - g \leq 0 & \Gamma_C \text{ impenetrability} \\ (\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n} \leq 0 & \Gamma_C \text{ direction of the surface pressure} \\ (\mathbf{u} \cdot \mathbf{n} - g) ((\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n}) = 0 & \Gamma_C \text{ complementarity condition} \\ \mathbf{t}_i^T (\boldsymbol{\sigma} \mathbf{n}) = 0 & \Gamma_C \text{ frictionless condition} \end{cases}$$

Portion of Γ_C actually in contact **not known a priori** \Rightarrow **non-linearity**



The Least-Squares Formulation

- **First Order System Least-Squares (FOSLS) Functional**

$$C_1, C_2, C_3 > 0$$

$$\mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}) = C_1 \|\operatorname{div} \boldsymbol{\sigma} + \mathbf{f}\|_{L^2(\Omega)^d}^2 + C_2 \|\mathcal{A} \boldsymbol{\sigma} - \boldsymbol{\varepsilon}(\mathbf{u})\|_{L^2(\Omega)^d}^2 + C_3 \langle \mathbf{u} \cdot \mathbf{n} - g, (\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n} \rangle_{\Gamma_c}$$

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- Rolf Krause, Benjamin Müller, and Gerhard Starke. An adaptive least-squares mixed finite element method for the Signorini problem. Numerical Methods for Partial Differential Equations, 33(1):276-289, 2017.

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- **Convex Set K**

$$K = \{(\mathbf{u}, \boldsymbol{\sigma}) \in [H_{\Gamma_D}^1(\Omega)]^d \times [H_{\operatorname{div}, \Gamma_N}(\Omega)]^d : \mathbf{u} \cdot \mathbf{n} - g \leq 0, (\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n} \leq 0, \mathbf{t}_i^T(\boldsymbol{\sigma} \mathbf{n}) = 0 \quad \Gamma_C\}$$

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- Find $(\mathbf{u}, \boldsymbol{\sigma}) \in K$, such that:

- **Minimization problem:** $\mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}) \leq \mathcal{J}(\mathbf{v}, \boldsymbol{\tau}) \quad \forall (\mathbf{v}, \boldsymbol{\tau}) \in K$

$$\iff$$

- **Variational Inequality:**
$$\left\{ \begin{array}{l} \left\langle \frac{\partial \mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}; \mathbf{f}, g)}{\partial \mathbf{u}}, \mathbf{v} - \mathbf{u} \right\rangle \geq 0 \\ \left\langle \frac{\partial \mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}; \mathbf{f}, g)}{\partial \boldsymbol{\sigma}}, \boldsymbol{\tau} - \boldsymbol{\sigma} \right\rangle \geq 0 \end{array} \right. \quad \forall (\mathbf{v}, \boldsymbol{\tau}) \in K$$

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Discretization

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- Discretized domain Ω_L

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- Discretized domain Ω_L
- FE space $X_L = P_{\Gamma_D}^1(\Omega_L) \times \mathcal{RT}_{0,\Gamma_N}(\Omega_L)$ with $\mathbf{x}_L = (\mathbf{u}_L, \boldsymbol{\sigma}_L) \in X_L$

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- $\mathbf{f}_L, \mathbf{u}_{D,L}, \mathbf{t}_{N,L}, g_L$ FE representations of $\mathbf{f}, \mathbf{u}_D, \mathbf{t}_N, g$

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- **Discrete FOSLS Functional**

$$\mathcal{J}(\mathbf{x}_L) = \frac{1}{2} \mathbf{x}_L^T \mathbf{A}_L \mathbf{x}_L - \mathbf{x}_L^T \mathbf{f}_L$$

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- **Convex Set** K_L (in general $K_L \not\subseteq K$)

$$\mathbf{x}_L \in K_L \quad \Longleftrightarrow \quad \mathbf{B}_L \mathbf{x}_L \leq \mathbf{g}_L$$

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- Convex Set K_L (in general $K_L \not\subseteq K$)

$$\mathbf{x}_L \in K_L \iff \mathbf{B}_L \mathbf{x}_L \leq \mathbf{g}_L$$

- Minimization problem:

Find $\mathbf{x}_L \in K_L$

$$\begin{aligned} \operatorname{argmin} \mathcal{J}(\mathbf{x}_L) &= \frac{1}{2} \mathbf{x}_L^T \mathbf{A}_L \mathbf{x}_L - \mathbf{x}_L^T \mathbf{f}_L \\ \mathbf{B}_L \mathbf{x}_L &\leq \mathbf{g}_L \end{aligned}$$

Disadvantages and Advantages of the FOSLS

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Pros

- Direct access to stress σ (friction, plasticity...)
- Dealing with incompressible materials ($\lambda \rightarrow \infty$)
- FOSLS functional as an a posteriori error estimator
- Flexible choice of finite element spaces (**low order**: $\mathbf{u}_L \in P^1$, $\sigma_L \in \mathcal{RT}_0$)
- Symmetric positive definite system

- Attia, Frank S., Zhiqiang Cai, and Gerhard Starke. "First-order system least squares for the Signorini contact problem in linear elasticity". SIAM Journal on Numerical Analysis 47.4 (2009): 3027-3043.

Disadvantages and Advantages of the FOSLS

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Cons

- The functional is fictitious, not physical
- The asymmetry of the stress tensor
- Find proper weights C_1 , C_2 , C_3
- Large condition number: **need for a preconditioner**

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$\left\{ \begin{array}{l} \text{Functional to be minimized} \\ \text{Local constraints} \\ \text{Need for a preconditioner} \end{array} \right. \Rightarrow \text{Monotone Multilevel}$

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Monotone Multilevel strategy

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- Successive energy minimization by means of local corrections
- No correction can increase energy
- Fine space corrections on fine grid (non-linear Gauß-Seidel) \Rightarrow global convergence
- Coarse space corrections \Rightarrow accelerating convergence

Monotone Multilevel by energy minimization

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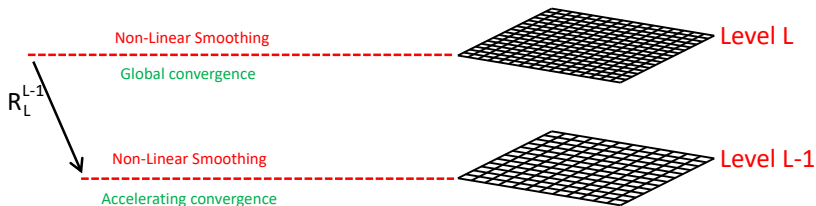


Monotone Multilevel by energy minimization

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R_i^{i-1} restriction operator ($i = L, \dots, 2$)

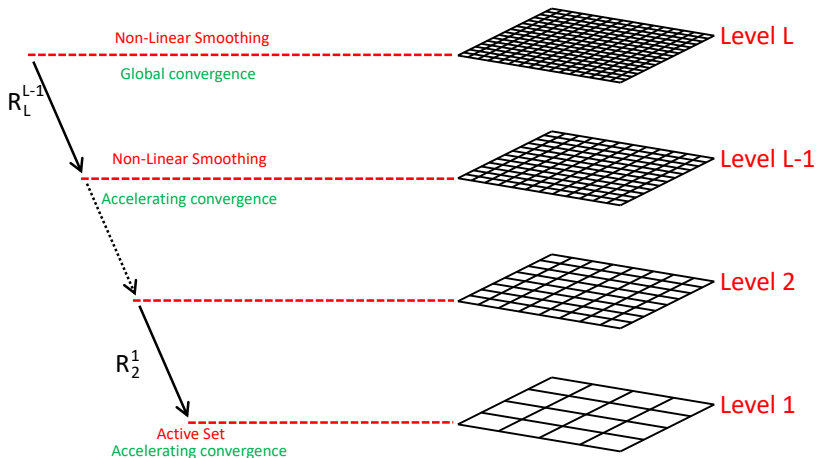


Monotone Multilevel by energy minimization

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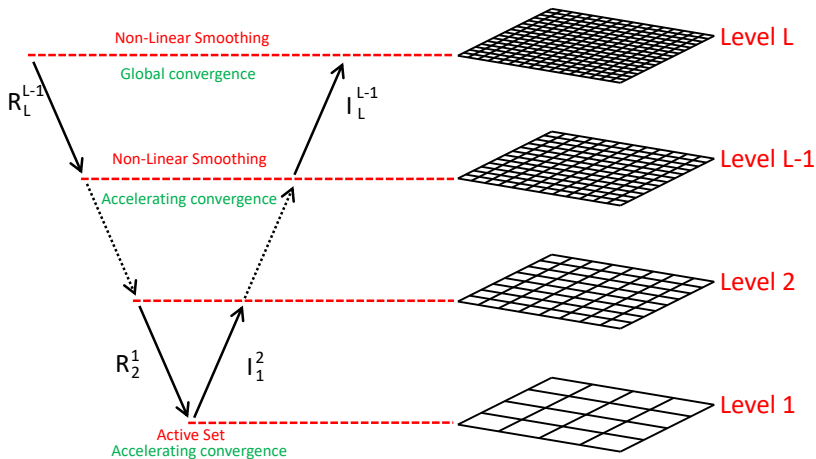


Monotone Multilevel by energy minimization

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R_i^{i-1} restriction operator, I_{i-1}^i interpolation operator ($i = L, \dots, 2$)



Smoother

- Standard non-linear Gauß-Seidel smooths H^1 , **but not** H_{div}
- The kernel $\text{Ker}(\text{div}) = \{\boldsymbol{\tau} \in H_{\text{div}}, \text{div } \boldsymbol{\tau} = 0\}$ is too large
- Patch-smoother for divergence-free components of the error

Interpolations and restrictions

- Standard P^1 and RT_0 interpolations and restrictions for primal and dual variables
- Non-linear projections for constraint representation on coarser levels

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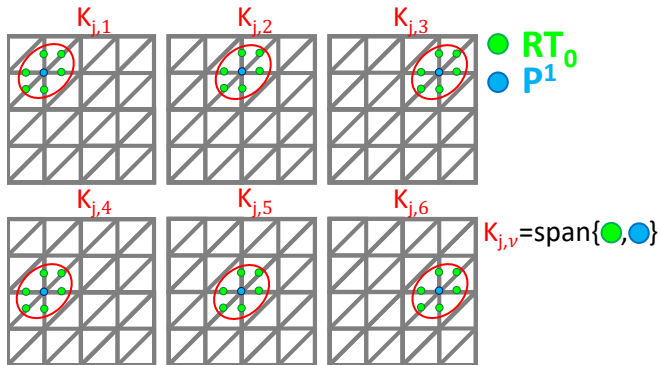
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LS Patch smoother

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- Mesh level $j = 1, \dots, L$, vertex $\nu = 1, \dots, N_j$
- $\text{Patch}_{j,\nu}$ = dofs of node ν and surrounding edges/faces (2D/3D)
- $K_{j,\nu}$ = local closed convex set spanned by basis functions in $\text{Patch}_{j,\nu}$
- Minimization of \mathcal{J} on $K_{j,\nu}$
- Error smoothed in H^1 and H_{div} simultaneously



- Ralf Hiptmair. Multigrid method for $H(\text{div})$ in three dimensions. Electron. Trans. Numer. Anal, 6(1):133-152, 1997.
- Douglas N Arnold, Richard S Falk, and Ragnar Winther. Multigrid in $H(\text{div})$ and $H(\text{curl})$. Numerische Mathematik, 85(2):197-217, 2000.
- Gerhard Starke. Gauss-Newton multilevel methods for least-squares finite element computations of variably saturated subsurface flow. Computing, 64(4):323-338, 2000.

Multilevel ingredients

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Non-Linear Projections for Coarse Constraints

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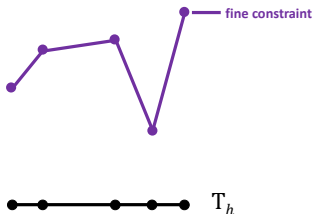
- **Exact monotone multilevel**
Comparing coarse corrections \mathbf{c}_j with **fine constraint** \Rightarrow **suboptimal complexity**
- **Approximate monotone multilevel**
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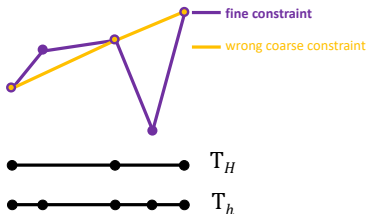


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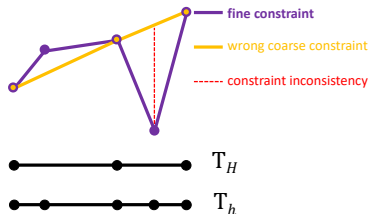
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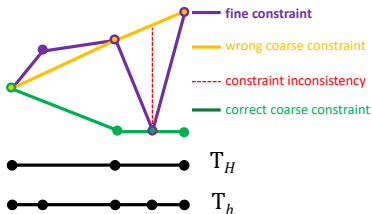
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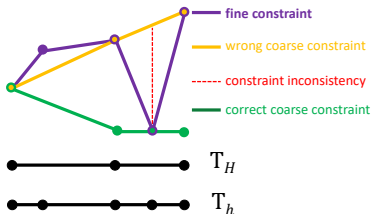
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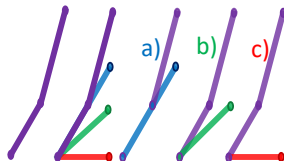
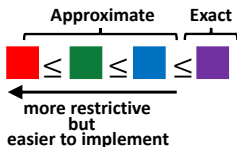
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Krause[△]

- Exact monotone multilevel
Comparing coarse corrections \mathbf{c}_j with **fine constraint** \Rightarrow **suboptimal complexity**
- Approximate monotone multilevel
Comparing of coarse corrections \mathbf{c}_j with **coarse constraint** \Rightarrow **optimal complexity**



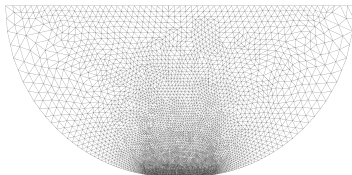
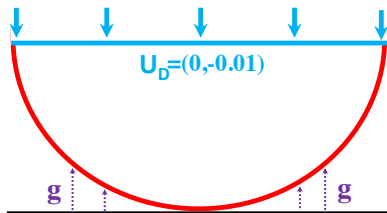
- Different consistent coarse constraints



Hertzian Contact - Setting

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for FOSLS
linear
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contact

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G.
Starke \circ ,
R.
Krause \triangle

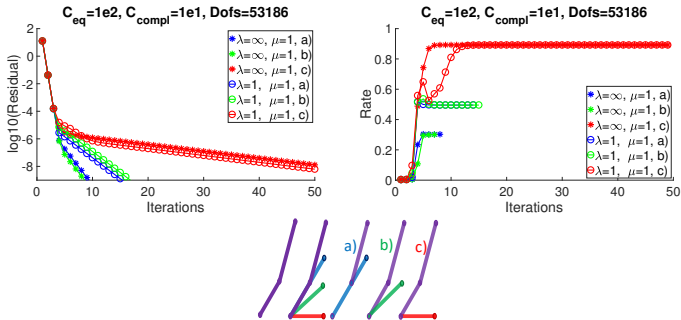


$\mu = 1$, $\lambda = 1, \infty$ (compressible and **incompressible**)

Hertzian Contact, two-level problem

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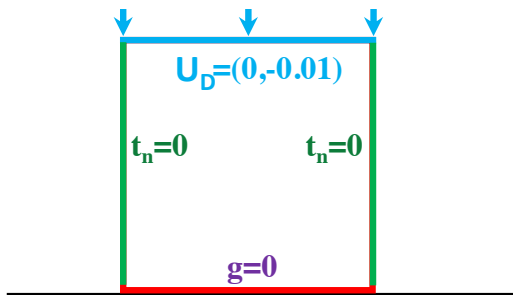


- **First phase:** non-linear, capturing high frequencies
- **Second phase:** linear
 - green, blue: known active set \Rightarrow faster
 - red: not already known active set \Rightarrow slower
- green, blue similar behaviour: pick green \Rightarrow easier to implement
- **Incompressibility** easily solvable

Hertzian Contact - Setting

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$\mu = 1$, $\lambda = 1, \infty$ (compressible and **incompressible**)

Signorini's problem, square mesh

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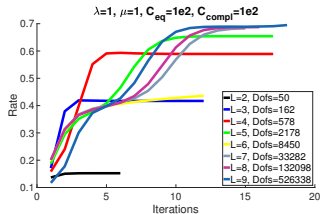
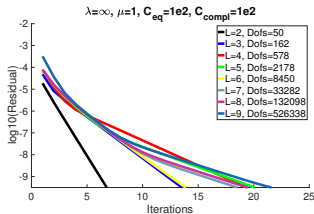


Figure: Square mesh. Compressible material.

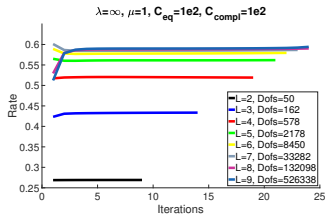
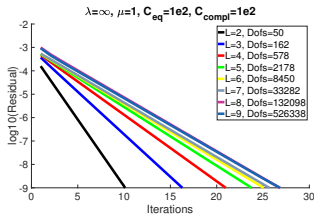


Figure: Square mesh. Incompressible material.

- Purely linear problem: h – and L – independency

Conclusions

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- Monotone multilevel for FOSLS linear elastic contact
- Limit case: h - and L - independency
- Similar behaviour of compressible and incompressible cases

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Thank you for your attention!

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Exact Monotone Multilevel

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Define:

- $\mathbf{x}_j^k = (\mathbf{u}_j^k, \boldsymbol{\sigma}_j^k) \in K_J$ k -th iterate
- $\mathbf{x}_{J,0} = \mathbf{x}_J^k$
- $\mathbf{x}_{j,0} = \mathbf{x}_{j+1,N_{j+1}}$, for $j = J-1, \dots, 1$

Compute a sequence of intermediate iterates $\mathbf{x}_{j,\nu} = \mathbf{x}_{j,\nu-1} + \mathbf{c}_{j,\nu}$:

$$\mathcal{J} \leq \mathcal{J}(\mathbf{x}_{j,\nu} + \mathbf{y}) \quad \forall \mathbf{y} \in K_{j,\nu}^* \quad j = J, \dots, 2, \quad \nu = 1, \dots, N_j$$

$$\mathcal{J}(\mathbf{x}_{2,N_2} + \mathbf{c}_1) \leq \mathcal{J}(\mathbf{x}_{2,N_2} + \mathbf{y}) \quad \forall \mathbf{y} \in K_1^* \quad j = 1$$

with the **exact** local closed convex sets $K_{j,\nu}^*$ and K_1^* :

$$K_{j,\nu}^*(\mathbf{x}_{j,\nu}) = \{\mathbf{y} \in \text{span}\{\boldsymbol{\lambda}_{j,\nu}\} : \mathbf{y} + \mathbf{x}_{j,\nu} \in K_J\}$$

$$K_1^*(\mathbf{x}_{2,N_2}) = \{\mathbf{y} \in \text{span}\{\boldsymbol{\lambda}_1\} : \mathbf{y} + \mathbf{x}_{2,N_2} \in K_J\}$$

Ralf Kornhuber. Monotone multigrid methods for elliptic variational inequalities I. Numerische Mathematik, 69(2):167-184, 1994.

Ralf Kornhuber and Rolf Krause. Adaptive multigrid methods for Signorini's problem in linear elasticity. Computing and Visualization in Science, 4(1):9-20, 2001.

Approximate Monotone Multilevel

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Define:

- $\mathbf{c}_{j,\nu} = (\tilde{\mathbf{u}}_{j,\nu}, \tilde{\boldsymbol{\sigma}}_{j,\nu})$ correction at level j , patch ν
- $\mathbf{c}_{J,0} = \mathbf{x}_J^k$, $\mathbf{c}_{j,0} = \mathbf{0}$ for $j = J-1, \dots, 1$
- $\mathbf{w}_{j,\nu} = \sum_{\mu=0}^{\nu} \mathbf{c}_{j,\mu}$

Compute a sequence of intermediate corrections $\mathbf{c}_{j,\nu} \in K_{j,\nu}(\mathbf{w}_{j,\nu-1})$ and $\mathbf{c}_1 \in K_1$:

$$\begin{aligned} \mathcal{J}(\mathbf{w}_{j,\nu-1} + \mathbf{c}_{j,\nu}) &\leq \mathcal{J}(\mathbf{w}_{j,\nu-1} + \mathbf{y}) \quad \forall \mathbf{y} \in K_{j,\nu} & j = J, \dots, 2, \quad \nu = 1, \dots, N_j \\ \mathcal{J}(\mathbf{c}_1) &\leq \mathcal{J}(\mathbf{y}) & \forall \mathbf{y} \in K_1 & j = 1 \end{aligned}$$

with the **coarse convex sets** K_j and the **approximate** local closed convex sets $K_{j,\nu}$:

$$\begin{aligned} K_{j,\nu}(\mathbf{w}_{j,\nu-1}) &= \{\mathbf{y} \in \text{span}\{\lambda_{j,\nu}\} : \mathbf{y} + \mathbf{w}_{j,\nu-1} \in K_j\} \\ K_1 &\subset K_2 \subset \dots \subset K_{J-1} \subset K_J \end{aligned}$$

Coarse Convex Sets and Constraints

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Coarse Convex Sets:

$$\begin{aligned}
 K_j &= \left\{ \mathbf{x}_j = (\mathbf{u}_j, \boldsymbol{\sigma}_j) \in X_j : \mathbf{u}_j|_{\Gamma_D} = \mathbf{u}_D, \boldsymbol{\sigma}_j|_{\Gamma_N} = \mathbf{t}_N, \right. \\
 &\quad \left. \mathbf{u}_j \cdot \mathbf{n}_j|_{\Gamma_C} \leq g_{j,u_n}, \mathbf{n}^T(\boldsymbol{\sigma}_j \mathbf{n}) \leq g_{j,\sigma_n}, \mathbf{t}_j^T(\boldsymbol{\sigma}_j \mathbf{n}_j) = 0 \right\} \quad j = J \\
 K_j &= \left\{ \mathbf{x}_j = (\mathbf{u}_j, \boldsymbol{\sigma}_j) \in X_j : \mathbf{u}_j|_{\Gamma_D} = \mathbf{0}, \boldsymbol{\sigma}_j|_{\Gamma_N} = \mathbf{0}, \right. \\
 &\quad \left. \mathbf{u}_j \cdot \mathbf{n}_j|_{\Gamma_C} \leq g_{j,u_n}, \mathbf{n}^T(\boldsymbol{\sigma}_j \mathbf{n}) \leq g_{j,\sigma_n}, \mathbf{t}_j^T(\boldsymbol{\sigma}_j \mathbf{n}_j) = 0 \right\} \quad j = J-1, \dots, 1
 \end{aligned}$$

Coarse Constraints:

- $\tilde{\mathbf{u}}_{j,\nu}$ and $\tilde{\boldsymbol{\sigma}}_{j,\nu}$ are the components of the correction $\mathbf{c}_{j,\nu}$.

$$\begin{aligned}
 g_{j,u_n} &= \begin{cases} g & j = J \\ l_{j+1,u_n}^j \left(g_{j+1,u_n} - \sum_{\nu=1}^{N_{j+1}} [\tilde{\mathbf{u}}_{j+1,\nu}|_{\Gamma_C}]_n \right) & j = J-1, \dots, 1 \end{cases} \\
 g_{j,\sigma_n} &= \begin{cases} 0 & j = J \\ l_{j+1,\sigma_n}^j \left(g_{j+1,\sigma_n} - \sum_{\nu=1}^{N_{j+1}} [\tilde{\boldsymbol{\sigma}}_{j+1,\nu}|_{\Gamma_C}]_n \right) & j = J-1, \dots, 1 \end{cases}
 \end{aligned}$$

Non-Linear Projection Operators:

$l_{j+1,u_n}^j, l_{j+1,\sigma_n}^j$ chosen so that $K_1 \subset K_2 \subset \dots \subset K_{J-1} \subset K_J$.

Normal displacement Non-Linear Projection

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$$v_H(\nu_{H,1}) \leq v_h(\nu_{H,1})$$

$$v_H(\nu_{H,2}) \leq v_h(\nu_{H,2})$$

$$\frac{1}{2}(v_H(\nu_{H,1}) + v_H(\nu_{H,2})) \leq v_h(\nu_h)$$

$$\forall \varepsilon_H \in \mathcal{E}_H \cap \Gamma_{C,H}$$

It is easy to see that, on e_H , the following values satisfy the three conditions above:

- a) $\begin{cases} \tilde{v}_H(\nu_{H,1}) = \min(v_h(\nu_{H,1}), \max(v_h(\nu_h), 2v_h(\nu_h) - v_h(\nu_{H,2}))) \\ \tilde{v}_H(\nu_{H,2}) = \min(v_h(\nu_{H,2}), \max(v_h(\nu_h), 2v_h(\nu_h) - v_h(\nu_{H,1}))) \end{cases} \quad \forall \varepsilon_H \in \mathcal{E}_H \cap \Gamma_C$
- b) $\begin{cases} \tilde{v}_H(\nu_{H,1}) = \min(v_h(\nu_{H,1}), v_h(\nu_h)) \\ \tilde{v}_H(\nu_{H,2}) = \min(v_h(\nu_{H,2}), v_h(\nu_h)) \end{cases} \quad \forall \varepsilon_H \in \mathcal{E}_H \cap \Gamma_C$
- c) $\begin{cases} \tilde{v}_H(\nu_{H,1}) = \min(v_h(\nu_{H,1}), v_h(\nu_h), v_h(\nu_{H,2})) \\ \tilde{v}_H(\nu_{H,2}) = \min(v_h(\nu_{H,1}), v_h(\nu_h), v_h(\nu_{H,2})) \end{cases} \quad \forall \varepsilon_H \in \mathcal{E}_H \cap \Gamma_C$

Pressure Non-Linear Projection

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$$s_H(\phi_H) \leq s_h(\phi_h) \quad \forall \phi_h \in P_{\phi_H}^{\phi_h}$$

Thus:

$$s_H = I_{h,\sigma_n}^H s_h = \sum_{\phi_{H_i} \in T_H} [\lambda_{\Sigma_H, H_i}]_n s_H(\phi_{H_i}) \quad \text{with} \quad s_H(\phi_{H_i}) = \min_{\phi_h \in P_{\phi_{H_i}}^{\phi_h}} s_h(\phi_h)$$

Truncated Basis

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$$[\tilde{\lambda}_{U_j, \nu}]_i = \begin{cases} [\lambda_{U_j, \nu}]_i & \nu \in \mathcal{N}_j \setminus \mathcal{N}_j^\bullet, \quad i = n, t \\ 0 & \nu \in \mathcal{N}_j^\bullet, \quad i = n \\ [\lambda_{U_j, \nu}]_i & \nu \in \mathcal{N}_j^\bullet, \quad i = t \end{cases}$$

$$[\tilde{\lambda}_{\Sigma_j, \phi}]_i = \begin{cases} [\lambda_{\Sigma_j, \phi}]_i & \phi \in \mathcal{F}_j \setminus \mathcal{F}_j^\bullet, \quad i = n, t \\ 0 & \phi \in \mathcal{F}_j^\bullet, \quad i = n \\ [\lambda_{\Sigma_j, \phi}]_i & \phi \in \mathcal{F}_j^\bullet, \quad i = t \end{cases}$$