



UPPSALA UNIVERSITET

Project FEM

ADVANCED NUMERICAL METHODS 10 CREDITS 1TD050 12001 HT2022

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1 Theoretical background

The following linear advection equation

$$\begin{aligned} \partial_t u(\mathbf{x}, t) + \nabla \cdot \mathbf{f}(u(\mathbf{x}, t)) &= 0, & (\mathbf{x}, t) \in \Omega \times (0, T], \\ u(\mathbf{x}, t) &= 0, & (\mathbf{x}, t) \in \partial\Omega \times (0, T], \\ u(\mathbf{x}, 0) &= u_0(\mathbf{x}), & \mathbf{x} \in \Omega \end{aligned} \quad (1)$$

is considered in a unit disk $\Omega = \{\mathbf{x} : x_1^2 + x_2^2 \leq 1\}$ with homogeneous Dirichlet boundary condition on the boundary $\partial\Omega$ and initial data $u(\mathbf{x}, t) = u_0(\mathbf{x})$.

First a subspace $\chi \subseteq H^1$ is constructed for the weak formulation of Eq. (1)

$$\chi_0 := \{v; \|v\|^2 + \|\Delta v\|^2 < \infty, v(\mathbf{x}, t) = 0 \text{ on } \partial\Omega\}. \quad (2)$$

Hence, a finite dimensional subspace of χ_h can be given by

$$\chi_{h,0} := \{v; v \in C^0(\Omega), v|_{k_i} \in P^1(k_i), \forall k \in \mathcal{T}_h, v(\mathbf{x}, t) = 0 \text{ on } \partial\Omega\}. \quad (3)$$

Thus, the Galerkin finite element formulation is given to be

$$\begin{aligned} \text{Find } u_h \in \chi_{h,0} \text{ such that} \\ (\partial_t u_h, v) + (\nabla \cdot \mathbf{f}(u_h), v) &= 0 \\ \forall v \in \chi_{h,0}. \end{aligned} \quad (4)$$

Rewriting the flux term in non-conservative form i.e., $\nabla \cdot \mathbf{f}(u) = \mathbf{f}'(u) \cdot \nabla u$, where $\mathbf{f}'(u) := 2\pi(-x_2, x_1)$, gives the following formulation

$$\begin{aligned} \text{Find } u_h \in \chi_{h,0} \text{ such that} \\ (\partial_t u_h, v) + (\mathbf{f}'(u_h) \cdot \nabla u_h, v) &= 0 \\ \forall v \in \chi_{h,0}. \end{aligned} \quad (5)$$

Inserting $u_h = \sum_{N_j \in \mathcal{N}_h} \xi_j \phi_j$ with $\{\phi_i\}_{N_i \in \mathcal{T}_h}$ being the basis of $\chi_{h,0}$, and ξ_i are the solution's values on the nodal points, gives

$$\sum_{N_i} (\dot{\xi}_j (\phi_j, \phi_i) + \xi_j (\mathcal{B}_i \cdot \nabla \phi_j, \phi_i)) = 0. \quad (6)$$

Thus, the semi-discrete Galerkin finite element formulation is obtained to be

$$\mathbb{M} \dot{\xi} + \mathcal{B} \mathbb{C} \xi, \quad (7)$$

where \mathbb{M} is the mass matrix, and \mathbb{C} is the convection matrix.

Applying the Crank-Nicolson method for time discretization of Eq.(7) gives the fully discrete Galerkin finite element method, that is

$$\frac{\mathbb{M}}{\Delta T} [\xi^{n+1} - \xi^n] = \frac{1}{2} [-\mathcal{B} \mathbb{C} \xi^{n+1} - \mathcal{B} \mathbb{C} \xi^n], \quad (8)$$

$$\Rightarrow \frac{\mathbb{M}}{\Delta T} \xi^{n+1} + \frac{\mathcal{B}}{2} \mathbb{C} \xi^{n+1} = \frac{\mathbb{M}}{\Delta T} \xi^n - \frac{\mathcal{B}}{2} \mathbb{C} \xi^n, \quad (9)$$

$$\Rightarrow \left(\frac{\mathbb{M}}{\Delta T} + \frac{\mathcal{B}}{2} \mathbb{C} \right) \xi^{n+1} = \left(\frac{\mathbb{M}}{\Delta T} - \frac{\mathcal{B}}{2} \mathbb{C} \right) \xi^n, \quad (10)$$

$$\Rightarrow \xi^{n+1} = \left(\frac{\mathbb{M}}{\Delta T} + \frac{\mathcal{B}}{2}\mathbb{C} \right)^{-1} \left(\frac{\mathbb{M}}{\Delta T} - \frac{\mathcal{B}}{2}\mathbb{C} \right) \xi^n, \quad (11)$$

Which can be rewritten to be in the form

$$\mathbb{A}\mathbf{u} = \mathbf{b}. \quad (12)$$

2 Problem 1.1

In this part, the solution of Eq. (1) is approximated with Galerkin finite element method in Eq. (11). Here, the initial data is given to be

$$u_0(\mathbf{x}, 0) = \frac{1}{2} \left(1 - \tanh \left(\frac{(x_1 - x_1^0)^2 - (x_2 - x_2^0)^2}{r_0^2} \right) \right), \quad (13)$$

where $r_0 = 0.25$, and $(x_1^0, x_2^0) = (0.3, 0)$. The time stepping is computed from $\Delta T = \text{CLF} \frac{h_{\max}}{\|\mathbf{f}'(u)\|_{L_\infty}}$, where $\text{CLF} = 0.5$, and $\|\mathbf{f}'(u_h)\|_{L_\infty} = \max_{N_i \text{ in } K, i=0,1,2} \left([(f'_1(u_h))^2 + (f'_2(u_h))^2]^{\frac{1}{2}}(N_i) \right)$.

The view of the solution for mesh sizes of $h_{\max} = \frac{1}{8}$ and $h_{\max} = \frac{1}{16}$ is shown, respectively, in [\(Click here\)](#) and [\(Click here\)](#). The simulation is given for a final time $T = 1$.

3 Problem 1.2

The L_2 -norm of the error is computed to be

$$\|e\|_{L_2(\Omega)} = \left(\int_{\Omega} e^2 d\mathbf{x} \right)^{\frac{1}{2}}, \quad (14)$$

where $e = u_{\text{exact}} - u_u$. The error satisfies the priori error estimate

$$\|e\|_{L_2(\Omega)} \leq Ch^\alpha \|u\|_{H^2(\Omega)}. \quad (15)$$

Thus, looking at the logarithm of right hand side is $\alpha Ch^\alpha \|u\|_{H^2(\omega)}$. The convergence rate α can be found by plotting the error value in log scale, interpolating, and then taking the slope of the resulting function. The results give the convergence rate a value of 1.6893.

Figure 1 presents the plot of the L_2 -norm of the error and h_{\max}^α as a function of mesh sizes.

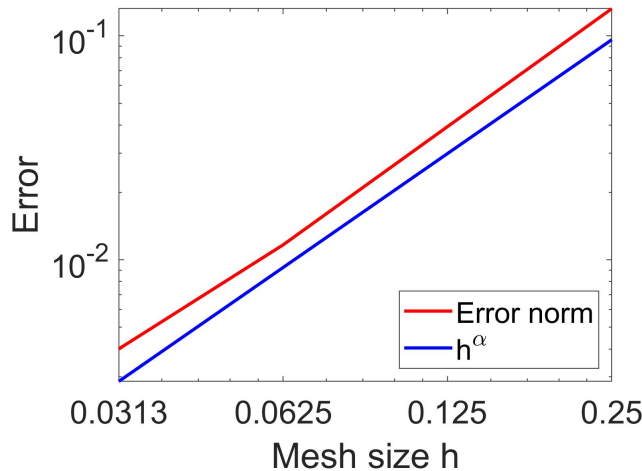


Figure 1: Plots of the L_2 -norm of the error and of h^α as a function of the mesh size.

4 Problem 1.3

Repeating the above analysis on the following discontinuous initial data

$$u_0(\mathbf{x}) = \begin{cases} 1, & \text{if } (x_1 - x_1^0)^2 + (x_2 - x_2^0)^2 \leq r_0^2, \\ 0, & \text{otherwise,} \end{cases} \quad (16)$$

yields the following simulations ([Click here](#)), and ([Click here](#)) for $h_{\max}=\frac{1}{8}$ and $h_{\max}=\frac{1}{16}$ respectively. Figure 2 presents the plot of L_2 -norm of the error and h_{\max}^α as a function of the mesh sizes, where α is found to have the value 0.3228.

Comparing the Galerkin method for discontinuous initial data with the previous continuous initial data in 2, it is observed that the solution starts exhibiting strong oscillations (especially around the discontinuity) even for a more refined case, which contributes to the error observed in figure 2. When it comes to the shape of the solution, it is assumed that the sharp gradient and the discontinuity near the boundary introduce a shape-distortion of the solution that is due to the oscillatory behavior of the Fourier series of the basis function around the discontinuity (Gibbs phenomena).

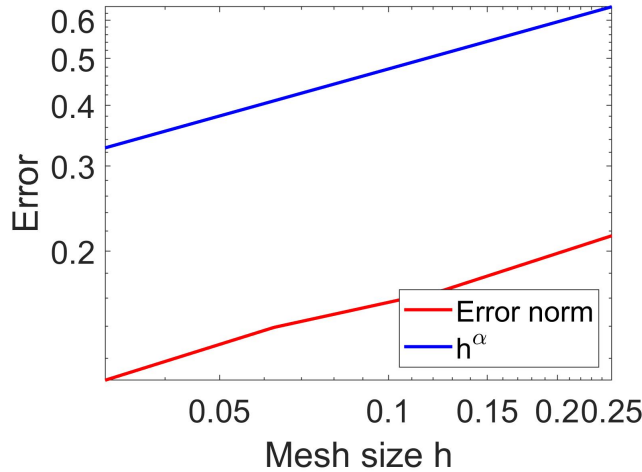


Figure 2: Plots of the L_2 -norm of the error and of h^α as a function of the mesh size.

5 Part 2

5.1 RV method

To handle the instability occurring in the standard Galerkin finite element method, The residual-based artificial viscosity method is applied to stabilize Eq. (4). Here, a diffusion term that depends on the residual of the solution is added to the standard form in Eq. (4). The new form gives

$$\frac{1}{k^n}(U_n - U_{n-1}) + \frac{1}{2}(\nabla \cdot F_n + \nabla \cdot F_n, v) + \frac{1}{2}(\epsilon_n(\nabla u_n + \nabla u_{n-1}, \nabla v)) = 0, \quad (17)$$

which can be rewritten to be

$$\frac{1}{k^n}(u_h^n, v) + \frac{1}{2}(\mathcal{B} \cdot \nabla u_h^n, v) + \frac{1}{k^n}(\epsilon^n \nabla u_h^n, \nabla v) = \frac{1}{k^n}(u_h^{n-1}, v) - \frac{1}{2}(\mathcal{B} \cdot \nabla u_h^{n-1}, v) - \frac{1}{2}(\epsilon^n \nabla u_h^{n-1}, \nabla v). \quad (18)$$

Thus, the matrix from follows

$$\frac{1}{k^n} \mathbb{M} \xi^n + \frac{1}{2} \mathbb{C} \xi^n + \frac{1}{2} \mathbb{S} \xi^n = \frac{1}{k^n} \mathbb{M} \xi^{n-1} - \frac{1}{2} \mathbb{C} \xi^{n-1} - \frac{1}{2} \mathbb{S} \xi^{n-1}, \quad (19)$$

$$\Rightarrow \left(\frac{1}{k^n} \mathbb{M} + \frac{1}{2} \mathbb{C} + \frac{1}{2} \mathbb{S} \right) \xi^n = \left(\frac{1}{k^n} \mathbb{M} - \frac{1}{2} \mathbb{C} - \frac{1}{2} \mathbb{S} \right) \xi^{n-1}, \quad (20)$$

which has the form

$$\mathbb{A} \mathbf{x} = \mathbf{b}, \quad (21)$$

$$\Rightarrow \xi^n = \left(\frac{1}{k^n} \mathbb{M} + \frac{1}{2} \mathbb{C} + \frac{1}{2} \mathbb{S} \right)^{-1} \left(\frac{1}{k^n} \mathbb{M} - \frac{1}{2} \mathbb{C} - \frac{1}{2} \mathbb{S} \right) \xi^{n-1}. \quad (22)$$

The matrix elements are $\mathbb{M}_{ij} = (\phi_i, \phi_j)$, $\mathbb{C}_{i,j} = (\beta_i \cdot \nabla \phi_i, \phi_j)$ and $\mathbb{S}_{ij} = (\epsilon_K \nabla \phi_i, \nabla \phi_j)$.

The artificial viscosity ϵ is computed for each element from

$$\epsilon_K^n = \min(C_{\text{vel}} h_K \beta_K, C_{\text{RV}} h_K^2 \frac{\|R\|_{\infty, K}}{\|u_h^n - u_h^{n-1}\|_{\infty, \Omega}}), \quad (23)$$

where the residual $R(u_h)$ is given by

$$R(u_h^n) = \frac{1}{k^n} (u_h^n - u_h^{n-1}) + \mathcal{B} \cdot \nabla u_h^n, \quad (24)$$

$C_{\text{vel}} = 1$ and $C_{\text{RV}} = 0.25$.

For the continuous boundary condition in Eq. (13) the solution is viewed in [\(Click here\)](#) and [\(Click here\)](#) for $h_{\text{max}} = \frac{1}{8}$ and $h_{\text{max}} = \frac{1}{16}$, respectively. For the discontinuous boundary condition in Eq. (16) the solution is viewed in [\(Click here\)](#) and [\(Click here\)](#) for $h_{\text{max}} = \frac{1}{8}$ and $h_{\text{max}} = \frac{1}{16}$, respectively. When observing the solution for cases with low mesh resolution, it is possible to see the height of the disk diminishing as if it is melting away. This occurrence ceases when the mesh is sufficiently refined. It can be explained that due to the dependency of the viscosity coefficient on h_k in Eq. (23), a large mesh size exacerbates the diffusion affect. This can be observed in the large error for small mesh size in the plot 4 (a) and (c).

5.2 SUPG method

An alternative stabilization technique is given by the Streamline upwind Petrove-Galerkin method (SUPG) which follows

$$(\partial_t u_h + \mathcal{B} \cdot \nabla u_h, v) + (\gamma(\partial_t u_h + \mathcal{B} \cdot \nabla u_h), \mathcal{B} \cdot \nabla v) = 0. \quad (25)$$

Applying the upwind time-stepping gives

$$\left(\frac{u_h^n - u_h^{n-1}}{k^n}, v \right) + \left(\frac{1}{2} \mathcal{B} \cdot \nabla u_h^n + \frac{1}{2} \mathcal{B} \cdot \nabla u_h^{n-1}, v \right) + \left(\frac{\gamma(u_h^n - u_h^{n-1})}{k^n}, \mathcal{B} \cdot \nabla v \right) + \left(\frac{\gamma \mathcal{B} \cdot \nabla u_h^n - \gamma \mathcal{B} \cdot \nabla u_h^{n-1}}{2}, \mathcal{B} \cdot \nabla v \right) = 0, \quad (26)$$

$$\Rightarrow \frac{1}{k^n} (u_h^n, v) + \frac{1}{2} (\mathcal{B} \cdot \nabla u_h^n, v) + \frac{1}{k^n} (\gamma u_h^n, \mathcal{B} \cdot v) + \frac{1}{2} (\gamma \mathcal{B} \cdot \nabla u_h^n, \mathcal{B} \cdot \nabla v) = \frac{1}{k^n} (u_h^{n-1}, v) - \frac{1}{2} (\mathcal{B} \cdot \nabla u_h^{n-1}, v) + \frac{1}{k^n} (\gamma u_h^{n-1}, \mathcal{B} \cdot v) - \frac{1}{2} (\gamma \mathcal{B} \cdot \nabla u_h^{n-1}, \mathcal{B} \cdot \nabla v). \quad (27)$$

Thus, the matrix form is

$$\left(\frac{1}{k^n}\mathbb{M} + \frac{1}{2}\mathbb{C} + \frac{\gamma}{k^n}\mathbb{C}^T + \frac{\gamma}{2}\mathbb{S}\right)\xi^n = \left(\frac{1}{k^n}\mathbb{M} - \frac{1}{2}\mathbb{C} + \frac{\gamma}{k^n}\mathbb{C}^T - \frac{\gamma}{2}\mathbb{S}\right)\xi^{n-1}, \quad (28)$$

$$\Rightarrow \xi^n = \left(\frac{1}{k^n}\mathbb{M} + \frac{1}{2}\mathbb{C} + \frac{\gamma}{k^n}\mathbb{C}^T + \frac{\gamma}{2}\mathbb{S}\right)^{-1} \left(\frac{1}{k^n}\mathbb{M} - \frac{1}{2}\mathbb{C} + \frac{\gamma}{k^n}\mathbb{C}^T - \frac{\gamma}{2}\mathbb{S}\right)\xi^{n-1}. \quad (29)$$

The matrix elements in Eq. (29) are $\mathbb{M}_{ij} = (\phi_i, \phi_j)$, $\mathbb{C}_{i,j} = (\beta_i \cdot \nabla \phi_i, \phi_j)$, $\mathbb{C}_{i,j}^T = (\phi_i, \beta_j \cdot \nabla \phi_j)$ and $\mathbb{S}_{ij} = (\beta_i \cdot \nabla \phi_i, \beta_j \cdot \nabla \phi_j)$.

To prove the stability of the SUPG-method, set $v = u_h$ in Eq. (25). thus, follows that (here, u denotes u_h for notation-reduction, and u_n denotes the solution at time-step n)

$$(\partial_t u, u) + (\mathcal{B} \cdot \nabla u, u) + (\partial_t u, \gamma \mathcal{B} \cdot \nabla u) + (\mathcal{B} \cdot \nabla u, \gamma \mathcal{B} \cdot \nabla u) = 0. \quad (30)$$

Note that the second term is evaluated into zero. Thus

$$\frac{1}{2} \partial_t \|u\|^2 + (\partial_t u, \gamma \mathcal{B} \cdot \nabla u) + (\mathcal{B} \cdot \nabla u, \gamma \mathcal{B} \cdot \nabla u) = 0 \quad (31)$$

From the PDE $\partial_t u = -\mathcal{B} \cdot \nabla u$. Thus substituting in (31) gives

$$\frac{1}{2} \partial_t \|u\|^2 + (-\mathcal{B} \cdot \nabla u, \gamma \mathcal{B} \cdot \nabla u) + (\mathcal{B} \cdot \nabla u, \gamma \mathcal{B} \cdot \nabla u) = 0 \quad (32)$$

$$\frac{1}{2} \partial_t \|u\|^2 = 0. \quad (33)$$

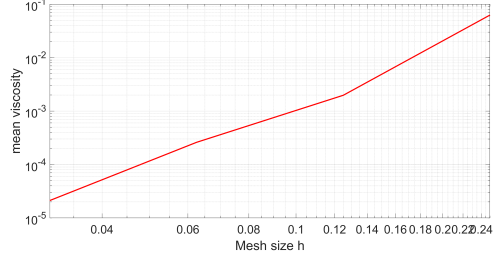
Thus, the method is stable.

For the continuous boundary condition in Eq. (13) the solution is viewed in [\(Click here\)](#) and [\(Click here\)](#) for $h_{\max} = \frac{1}{8}$ and $h_{\max} = \frac{1}{16}$, respectively. For the discontinuous boundary condition in Eq. (16) the solution is viewed in [\(Click here\)](#) and [\(Click here\)](#) for $h_{\max} = \frac{1}{8}$ and $h_{\max} = \frac{1}{16}$, respectively.

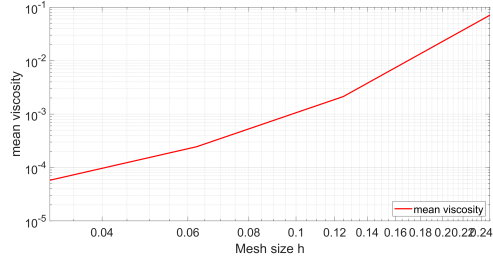
Table 1 shows that the RV-method possesses the best convergence rate for both cases on initial boundary conditions. However, the method is the most expensive computationally and time-consuming. While the GFEM and SUPG are contested in terms of convergence rate. Viewing the simulations for the case of discontinuous boundary condition, The stabilization methods appear to produce more accurate physical behavior compared to the standard-GFEM and the oscillation seems to be gone. The SUPG method still has a section in front of the moving disk which is higher than the expected behavior. From figure 5 (b), it seems that the L_2 -error plot does not reflect the advantage of the stabilization method unless the mesh is sufficiently refined. For the continuous boundary condition, no oscillations were observed using GFEM-method. The method is stable in this case and works as intended. Thus, there is no need to employ stabilization techniques and no reason to expect them to score better.

Table 1: Comparison between the convergence rates for the GFEM, RV and SUPG-methods.

Initial condition	GFEM	RV	SUPG
Continuous	1.6893	1.9944	1.5034
Discontinuous	0.3228	0.5400	0.3853

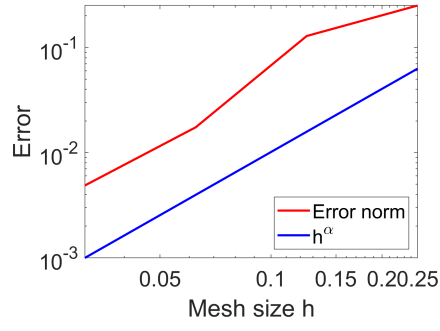


(a) continuous boundary condition.

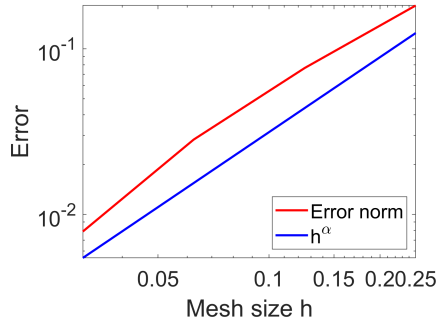


(b) discontinuous boundary condition.

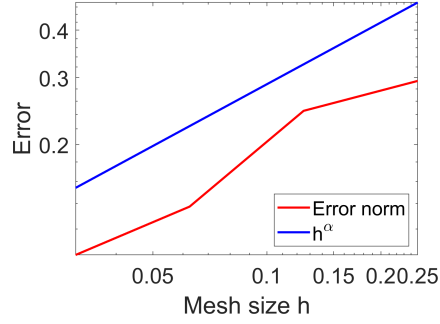
Figure 3: Plots of the mean viscosity in the final solution as function of the mesh-size.



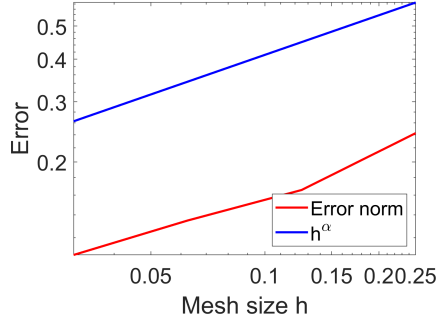
(a) RV-method and continuous boundary condition.



(b) SUPG-method and continuous boundary condition.

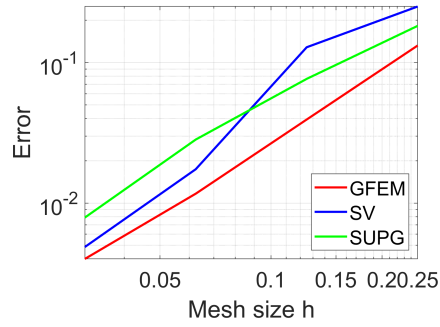


(c) RV-method and discontinuous boundary condition.

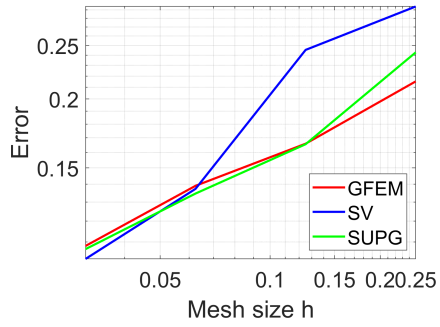


(d) SUPG-method and discontinuous boundary condition.

Figure 4: Plots of the L_2 -error and h_{\max}^α as function of the mesh-size for the stabilization method RV and SUPG.



(a) continuous boundary condition.



(b) discontinuous boundary condition.

Figure 5: Plots of the L_2 -error as function of the mesh-size.

A Source code

A.1 main.m

```
1 % ((( Uncomment the line to get the results of each task)))
2
3 % (Problem 1.1)
4
5 %ANM_FEM_Part1.GFEM(1/8, "continuous", 1)
6 %ANM_FEM_Part1.GFEM(1/16, "continuous", 1)
7
8 #####
9 % (Problem 1.2)
10
11 %ANM_FEM_Part1.plot_errors([1/32 1/16 1/8 1/4], "continuous")
12
13
14
15 #####
16 % (Problem 1.3)
17
18 %ANM_FEM_Part1.GFEM(1/8, "discontinuous", 1)
19 %ANM_FEM_Part1.GFEM(1/16, "discontinuous", 1)
20 %ANM_FEM_Part1.plot_errors([1/32 1/16 1/8 1/4], "discontinuous")
21
22 #####
23 % (Problem 2.2)
24
25 %ANM_FEM_Part2.Solve(1/8, "continuous","RV", 1);
26 %ANM_FEM_Part2.Solve(1/16, "continuous","RV", 1);
27
28
29 %ANM_FEM_Part2.Solve(1/8, "continuous","SUPG", 1);
30 %ANM_FEM_Part2.Solve(1/16, "continuous","SUPG", 1);
31
32 % to plot the error with  $h^{\alpha}$ 
33 ANM_FEM_Part2.plot_errors([1/32 1/16 1/8 1/4], "continuous", "RV")
34 %ANM_FEM_Part2.plot_errors([1/32 1/16 1/8 1/4], "continuous", "SUPG")
35
36
37 #####
38 % (Problem 2.3)
39
40 %ANM_FEM_Part2.Solve(1/8, "discontinuous","RV", 1);
41 %ANM_FEM_Part2.Solve(1/16, "discontinuous","RV", 1);
42
43 %ANM_FEM_Part2.Solve(1/8, "discontinuous","SUPG", 1);
44 %ANM_FEM_Part2.Solve(1/16, "discontinuous","SUPG", 1);
45
46 % to plot the error with  $h^{\alpha}$ 
47 %ANM_FEM_Part2.plot_errors([1/32 1/16 1/8 1/4], "discontinuous", "RV")
48 %ANM_FEM_Part2.plot_errors([1/32 1/16 1/8 1/4], "discontinuous", "SUPG")
```

A.2 ANM_FEM_Part1.m

```
1 classdef ANM_FEM_Part1
2     methods(Static)
3         function CN = GFEM(hmax, command, plotting)
4             CFL = 0.5;
5             T = 1;
6
7             geometry = @circleg ;
```

```

8      [p ,e , t ] = initmesh( geometry, 'hmax' , hmax );
9      if command == "continuous"
10         u = Functions_part1.initial_u_continuous(p(1,:),p(2,:))';
11     else
12         u = Functions_part1.initial_u_discrete(p(1,:),p(2,:))';
13     end
14
15     ui = u;
16
17     M = Functions_part1.Mass(p,t);
18     C = Functions_part1.Convection(p,t);
19
20     I = eye( length ( p ));
21
22     % compute the time-stepping
23     F_prime_norm = Functions_part1.L_inf_norm(p);
24     k = CFL*hmax/F_prime_norm;
25
26     timing = 0;
27     m = round(T/k);
28     for i = 1:m
29
30         timing = timing+ k;
31
32         %display(timing)
33
34         A = ( M/k+C/2 );
35         b = ( (M/k-C/2) * u );
36         A( e(1 ,:) ,:) = I( e(1 ,:) ,:);
37         b ( e (1 ,:)) = 0;
38         u = A\b;
39
40         if plotting == 1
41             figure(1)
42             pdeplot(p,e,t, 'XYData',u, 'ZData',u)
43             xlabel('x')
44             ylabel('y')
45             zlabel('u')
46             set(gca, 'FontSize',10)
47             %file_name = 'ANM_imagesd16\image' + string(i) + '.png';
48             %saveas(gcf,file_name)
49         end
50
51     end
52     e = ui - u;
53     error = sqrt(e'*M*e);
54     CN = error;
55     fprintf('For hmax = %0.4f the error = %f \n\n\n',hmax, error);
56
57 end
58
59 function P = plot_errors(h, command)
60     Error = zeros(1,length(h));
61     for i = 1:length(h)
62         Error(i) = ANM_FEM_Part1.GFEM(h(i), command, 0);
63     end
64
65     alpha = polyfit(log(h),log(Error),1);
66
67     %ch = polyval(alpha,h);
68     figure(2)
69     xticks([1/32, 1/16, 1/8, 1/4])
70     loglog(h, Error, 'r', 'LineWidth',2)
71     hold on
72     loglog(h,h.^alpha(1), 'b', 'LineWidth',2)
73
74     xlabel('Mesh size h', 'FontSize',15)

```

```

75         ylabel('Error','FontSize',15)
76         %xlim([0 1/2])
77         legend( {'Error norm','h^{\alpha}}','location','SouthEast')
78         set(gca,'FontSize',20)
79
80     end
81 end
82 end
83 %#####

```

A.3 ANM_FEM_Part2.m

```

1  classdef ANM_FEM_Part2
2      methods(Static)
3          function CN = Solve(hmax, initial_condition, method, plotting)
4              CFL = 0.5;
5              T = 1;
6              gamma = hmax/2;
7              geometry = @circleg ;
8              [p,e,t] = initmesh( geometry, 'hmax', hmax );
9
10             if initial_condition == "continuous"
11                 u = Functions_part2.initial_u_continuous(p(1,:),p(2,:))';
12             elseif initial_condition == "discontinuous"
13                 u = Functions_part2.initial_u_discrete(p(1,:),p(2,:))';
14             else
15                 return
16             end
17
18             ui = u;
19             M = Functions_part2.Mass(p,t);
20             C = Functions_part2.Convection(p,t);
21             I = eye( length ( p ));
22             % compute the time-stepping
23             beta_inf_norm = Functions_part2.Beta_inf_norm(p);
24             k = CFL*hmax/beta_inf_norm;
25             timing = 0;
26             m = round(T/k);
27             %m_eps = 0;
28
29             if method == "RV"
30                 Res = zeros(length(p));
31                 for i = 1:m
32
33                     timing = timing+ k;
34                     %display(timing)
35                     epsilons = Functions_part2.Epsilon(p,t,Res, hmax);
36                     %m_eps = mean(epsilons);
37                     S = Functions_part2.Stiffness(p,t, epsilons);
38                     A = ( M/k + C/2 + 1/2*S );
39                     b = ( ( M/k - C/2 - 1/2*S ) * u );
40                     A( e(1,:) ,:) = I( e(1,:) ,:);
41                     b ( e (1 ,:)) = 0;
42                     u_prev = u;
43                     u = A\b;
44
45                     Res = (1/k*(u - u_prev ) + M\C*u) ;
46                     Res = Res/max(u - mean(u));
47                     % max(Res)
48                     if plotting == 1
49                         figure(1)
50                         pdeplot(p,e,t,'XYData',u,'ZData',u)
51                         xlabel('x')
52                         ylabel('y')

```

```

53         xlabel('u')
54         zlim([-0.3,1.2])
55         set(gca,'FontSize',10)
56         % file_name = 'RV_d_16\image' + string(i) + '.png';
57         % saveas(gcf,file_name)
58     end
59
60
61     end
62
63
64     elseif method == "SUPG"
65
66         S = Functions_part2.SUPG_Stiffness(p,t);
67         for i = 1:m
68
69             timing = timing+ k;
70             %display(timing)
71             A = ( M/k + C/2 + gamma/k*C' + gamma/2*S );
72             b = ( ( M/k - C/2 + gamma/k*C' - gamma/2*S ) * u );
73             A( e(1,:), :) = I( e(1,:), :);
74             b ( e (1 ,:)) = 0;
75             u = A\b;
76
77             if plotting == 1
78                 figure(1)
79                 pdeplot(p,e,t,'XYData',u,'ZData',u)
80                 xlabel('x')
81                 ylabel('y')
82                 xlabel('u')
83                 zlim([-0.3,1.2])
84                 set(gca,'FontSize',10)
85                 % file_name = 'SUPG_d_16\image' + string(i) + '.png';
86                 % saveas(gcf,file_name)
87             end
88         end
89     else
90         return;
91     end
92     e = ui - u;
93     error = sqrt(e'*M*e);
94     CN = error;
95
96     fprintf('For hmax = %0.4f the error = %f \n\n\n',hmax, error);
97
98 end
99
100 function Error = plot_errors(h, initial_conditions, method)
101     Error = zeros(1,length(h));
102     %eps = zeros(1,length(h));
103
104
105     for i = 1:length(h)
106         disp(i)
107         Error(i) = ANM_FEM_Part2.Solve(h(i), initial_conditions,method, 0);
108     end
109
110
111     alpha = polyfit(log(h),log(Error),1);
112     disp(alpha)
113     %ch = polyval(alpha,h);
114     figure(2)
115     xticks([1/32, 1/16, 1/8, 1/4])
116     loglog(h, Error, 'r','LineWidth',2)
117     hold on
118     loglog(h,h.^alpha(1), 'b','LineWidth',2)
119     %loglog(h, eps, 'r','LineWidth',2)

```

```

120         grid on
121
122         xlabel('Mesh size h','FontSize',15)
123         ylabel('Error','FontSize',15)
124         %xlim([0 1/2])
125         %legend( {'mean viscosity '}, 'location', 'SouthEast')
126
127         legend( {'Error norm', 'h^{\alpha}'} , 'location', 'SouthEast')
128         set(gca, 'FontSize', 20)
129
130     end
131 end
132 end
133
134 %%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%

```

A.4 Functions_part1.m

```

1  classdef Functions_part1
2      methods(Static)
3
4          %
5          % aAssemble the convection matrix
6          function C = Convection(p, t)
7
8              C = sparse(size(p,2),size(p,2));
9              for i=1:size(t,2)
10                 nodes = t(1:3,i);
11                 x1 = p(1, nodes);
12                 x2 = p(2, nodes);
13                 area = polyarea(x1,x2);
14                 dx2_phi = [x2(2)-x2(3); x2(3)-x2(1); x2(1)-x2(2)]/2/area;
15                 dx1_phi = [x1(3)-x1(2); x1(1)-x1(3); x1(2)-x1(1)]/2/area;
16
17                 C_local = ones(3,1).*(2*pi).*(x1'.*dx1_phi - x2'.*dx2_phi)'*area/3;
18                 C(nodes, nodes) = C(nodes, nodes) + C_local;
19
20             end
21
22         end
23         %
24         % Assemble the mass matrix
25         function M = Mass(p,t) %t:matrix(4*triangel_number) the first 3 ...
                                % are corner points and 4 is subdomain number
26                                 %p:matrix(2*nodes_number) 1 is x and 2 ...
27                                 % is y
28                                 % size(t,2): triangel number,
29                                 % size(p,2): point number
30                                 % matrix of all the nodes
31         for K = 1:size(t,2) % iterate over all the triangel,
32             nodes = t(1:3,K); % define the node K
33             x1 = p(1,nodes); % node x-coordinate of the node K
34             x2 = p(2,nodes); % node y- coordinate of the node K
35
36             area=polyarea(x1,x2);
37             M_local = [2 1 1; 1 2 1; 1 1 2]*area/12;
38             M(nodes, nodes) = M(nodes, nodes)+ M_local;
39         end
40     end
41     %
42     % Compute ||F'(U)||_(omega) for the CLF
43     function norm = L_inf_norm(p)
44         i = 1;
45         ls = zeros(1, size(p,2));

```

```

45
46         for k = 1:size(p,2)
47
48             x1 = p(1, k);
49             x2 = p(2, k);
50
51             f1 = 2*pi* x1;
52             f2 = -2*pi * x2;
53             ls(i) = (f1^2 + f2^2)^(0.5);
54             i = i+1;
55         end
56         norm = max( ls );
57     end
58     %
59     % Initial continuous data
60     function ID = initial_u_continuous(x1,x2)
61         r = 0.25;
62         x1_0 = 0.3;
63         x2_0 = 0;
64         ID = 0.5* (1 - tanh(( (x1-x1_0).^2 + (x2-x2_0).^2 )/r^2 - 1));
65     end
66     %
67     % Initial discontinuous data
68     function ID = initial_u_discrete(x1,x2)
69         r = 0.25;
70         x1_0 = 0.3;
71         x2_0 = 0;
72         ID = zeros(1,length(x1));
73         for i = 1:length(x1)
74             if ( (x1(i)-x1_0)^2 + (x2(i)-x2_0)^2 ) <= r^2
75                 ID(i) = 1;
76             end
77         end
78
79     end
80     %
81 end
82 end

```

A.5 Functions_part2.m

```

1  classdef Functions_part2
2      methods(Static)
3
4      %
5      function A = Stiffness(p,t,eps)
6
7          A = sparse(size(p,2),size(p,2));
8          for K = 1:size(t,2)
9              nodes = t(1:3,K);
10             x2 = p(1,nodes);
11             x1 = p(2,nodes);
12             area=polyarea(x1,x2);
13             epsilon = eps(K);
14             dx2_phi = [x2(2)-x2(3); x2(3)-x2(1); x2(1)-x2(2)]/2/area;
15             dx1_phi = [x1(3)-x1(2); x1(1)-x1(3); x1(2)-x1(1)]/2/area;
16
17
18             AK = epsilon*(dx1_phi*dx1_phi'+dx2_phi*dx2_phi')*area;
19             A(nodes,nodes) = A(nodes,nodes)+ AK;
20         end
21     end
22     %
23

```

```

24     function A = SUPG_Stiffness(p,t)
25
26     A = sparse(size(p,2),size(p,2));
27     for K = 1:size(t,2)
28         nodes = t(1:3,K);
29         x2 = p(1,nodes);
30         x1 = p(2,nodes);
31         beta1 = 2*pi.*x1;
32         beta2 = -2*pi.*x2;
33         area=polyarea(x1,x2);
34
35         dx2_phi = [x2(2)-x2(3); x2(3)-x2(1); x2(1)-x2(2)]/2/area;
36         dx1_phi = [x1(3)-x1(2); x1(1)-x1(3); x1(2)-x1(1)]/2/area;
37
38
39         AK = (beta1' .* dx1_phi + ...
40              beta2' .* dx2_phi) .* (beta1' .* dx1_phi + beta2' .* dx2_phi)' * area;
41         A(nodes,nodes) = A(nodes,nodes) + AK;
42     end
43
44     % -----
45     % Assemble the convection matrix
46     function C = Convection(p, t)
47
48     C = sparse(size(p,2),size(p,2));
49     for i=1:size(t,2)
50         nodes = t(1:3,i);
51         x1 = p(1,nodes);
52         x2 = p(2,nodes);
53         area = polyarea(x1,x2);
54         dx2_phi = [x2(2)-x2(3); x2(3)-x2(1); x2(1)-x2(2)]/2/area;
55         dx1_phi = [x1(3)-x1(2); x1(1)-x1(3); x1(2)-x1(1)]/2/area;
56
57         C_local = ones(3,1) .* (2*pi) .* (x1' .* dx1_phi - x2' .* dx2_phi)' * area/3 ;
58         C(nodes,nodes) = C(nodes,nodes) + C_local;
59     end
60
61     end
62
63     % -----
64     % Assemble the mass matrix
65     function M = Mass(p,t)
66         %t: matrix(4*triangel_number) the first 3 ...
67         %are corner points and 4 is subdomain number
68         %p: matrix(2*nodes_number) 1 is x and 2 ...
69         %is y
70         %size(t,2): triangel number,
71         %size(p,2): point number
72         M = sparse(size(p,2),size(p,2)); % matrix of all the nodes
73         for K = 1:size(t,2)
74             % iterate over all the triangel,
75             % define the node K
76             nodes = t(1:3,K);
77             % node x-coordinate of the node K
78             x1 = p(1,nodes);
79             % node y- coordinate of the node K
80             x2 = p(2,nodes);
81
82             area=polyarea(x1,x2);
83             M_local = [2 1 1; 1 2 1; 1 1 2]*area/12;
84             M(nodes,nodes) = M(nodes,nodes) + M_local;
85         end
86     end
87
88     % -----
89     % Compute ||F'(U)||_(omega) for the CLF
90     function norm = Beta_inf_norm(p)
91         i = 1;
92         ls = zeros(1,size(p,2));
93
94         for k = 1:size(p,2)
95             x1 = p(1,k);

```

```

88         x2 = p(2, k);
89
90         f1 = 2*pi* x1;
91         f2 = -2*pi * x2;
92         ls(i) = (f1^2 + f2^2)^(0.5);
93         i = i+1;
94     end
95     norm = max(ls);
96 end
97 %
98 % Res is the normalized residual
99 function epsilon = Epsilon(p,t, Res, h )
100     C1 = 0.25;
101     C2 = 1.0;
102     eps = zeros(1,size(t,2));
103     for K = 1:size(t,2) % iterate over the elements
104         nodes = t(1:3,K);
105         x1 = 2*pi *p(1,nodes);
106         x2 = -2*pi *p(2,nodes);
107         beta_k = max((x1.^2 + x2.^2).^(0.5));
108         Res_k = max(Res(nodes));
109         eps(K) = min( C1*h*beta_k , C2*h^2*Res_k );
110     end
111     epsilon = eps;
112
113 end
114
115 %
116 % Initial continuous data
117 function ID = initial_u_continuous(x1,x2)
118     r = 0.25;
119     x1_0 = 0.3;
120     x2_0 = 0;
121     ID = 0.5* (1 - tanh(( (x1-x1_0).^2 + (x2-x2_0).^2 )/r^2 - 1));
122 end
123 %
124 % Initial discontinuous data
125 function ID = initial_u_discrete(x1,x2)
126     r = 0.25;
127     x1_0 = 0.3;
128     x2_0 = 0;
129     ID = zeros(1,length(x1));
130     for i = 1:length(x1)
131         if ( (x1(i)-x1_0)^2 + (x2(i)-x2_0)^2 ) <= r^2
132             ID(i) = 1;
133         end
134     end
135
136 end
137 %
138 end
139 end

```