

## 4 Cut continuous interior penalty methods for the biharmonic problem

Questions arise when we want to allow for complex geometries where some physical domain  $\Omega$  has a smooth boundary  $\Gamma$  and, thus, cannot be fully covered of a fitted mesh. This motivated us to define a unfitted finite element method. The concept is to generate a structured background mesh which fully covers  $\Omega$ , but does not necessarily fit it perfectly. Conceptionally, the bilinear form  $a_h(\cdot, \cdot)$  and linear form  $l_h(\cdot)$  still associated with the physical domain with the discrete space  $V_h$  defined in the unfitted mesh. However, we will run into geometrical problems when so-called cut finite elements has a very small intersection of the physical domain, i.e.  $|T \cap \Omega|_d \ll |T|_d \lesssim h^d$  and  $|\Gamma \cap T|_{d-1} \ll h^{d-1}$ , where  $|\cdot|_d$  is the measure of the volume in dimension  $d$ . The cut elements are identified as a crucial geometric issue since the inverse inequalities outlined in Subsection 2.7 do not generalize well to these elements. This highlights challenges in establishing stability and a priori estimates for any geometric arrangement.

One way to handle this issue is to introduce the so-called cut finite element method (CutFEM). The method is adding a stabilization term, also known as the so-called ghost penalty term, which extends the finite element space from the interior elements outside the physical domain in a stable way which also guarantees stabilization and geometrical robustness, optimal approximation properties. For more information, see [73, 89, 90, 91]. Utilizing a corresponding CutFEM DG elliptic framework [81] and starting from the CIP methods introduced in Section 3, is the goal in this section to engineer a suitable stabilized ghost penalty term for the biharmonic problem. We will show what assumptions that is needed for the ghost-penalty method for the discrete problem to be stable in Subsection 4.3 and obtain optimal convergence in Subsection 4.4. Once this is fulfilled we will propose a  $\mathcal{M}_h$  which fulfills these assumptions in Subsection 4.5.

### 4.1 Computational domain

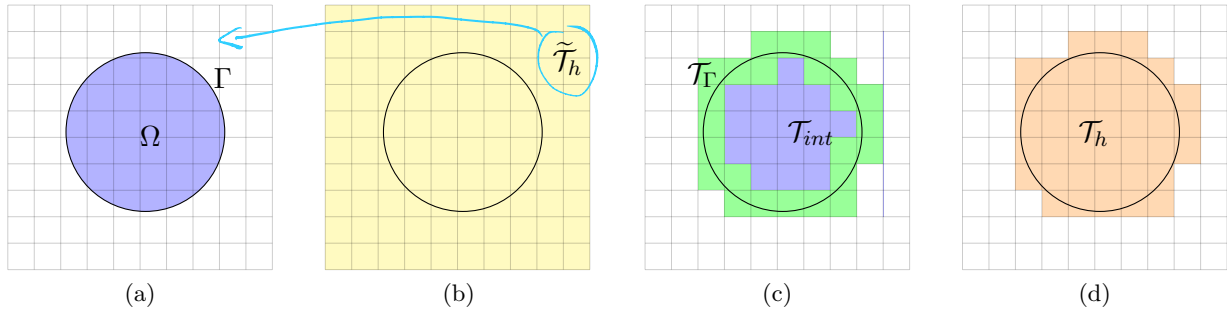


Figure 12: Illustration of the domain  $\Omega$  with the corresponding boundary  $\Gamma$ , the background mesh  $\tilde{T}_h$ , the cut cells  $T_\Gamma$ , the interior cells  $T_{int}$  and the active set  $T_h = T_{int} \cup T_\Gamma$ .

We want to devise a CutFEM based on the CIP formulation for the biharmonic problem. Assume that the physical domain  $\Omega \subseteq \mathbb{R}^d$  to be open and bounded with a corresponding sufficiently smooth boundary  $\Gamma$ . Let  $\tilde{T}_h$  be a shape-regular and quasi-uniform mesh which covers  $\Omega$ , but does not need to fit the domain. Let us denote the active set  $T_h \subseteq \tilde{T}_h$  which intersects the interior of the active domain  $\Omega$ , that is

$$T_h = \{T \in \tilde{T}_h \mid T \cap \Omega \neq \emptyset\}. \quad (4.1)$$

We define the corresponding set of interior facets,

$$\mathcal{F}_h^{int} = \{F = T^+ \cap T^- \mid T^+, T^- \in T_h \text{ and } T^+ \neq T^-\},$$

and the set of elements cut by the boundary

$$\mathcal{J}_h^\Gamma \leftarrow \mathcal{T}_\Gamma = \{T \in T_h \mid T \cap \Gamma \neq \emptyset\}.$$

① Not correct. It does not extend the discrete function space, the function space stays the same. Rather the natural energy norms associated with the augmented bilinear forms provides control over  $u_n \in V_n$  on the entire background mesh, and not only the physical domain  $\Omega$ .

For convenience, we will define also the interior of the active set as  $\mathcal{T}_{int}$ .

To be consistent with notation  $\mathcal{T}_{int}^{int} \leftarrow \boxed{\mathcal{T}_{int}} = \{T \in \mathcal{T}_h \mid T \cap \text{Int}(\Omega) \neq \emptyset\}$ .

Hence, we have that the active set is the union of the interior and cut elements,  $\mathcal{T}_h = \mathcal{T}_{int} \cup \mathcal{T}_\Gamma$ .  
For an illustration, see Figure 12.

## 4.2 Cut continuous interior penalty methods

As  $\Omega$  is static it is easy to observe that having a polynomial basis on the full mesh  $\tilde{\mathcal{T}}_h$ , is not necessary. Hence, we define the polynomial space using the active set  $\mathcal{T}_h$  from (4.1),

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

Furthermore, drawing on the principles outlined in Section 3, we can indeed recall two CIP formulations for the biharmonic equation: the Hessian formulation (3.15) and the Laplace formulation (3.18).

To make sure the problem is stabilized we will add a hypothetical consistent symmetric bilinear ghost-penalty term  $g_h : V_h \times V_h \rightarrow \mathbb{R}$  in addition to our bilinear. That is, we define the discrete problem to

$$\text{Find } u_h \in V_h \quad A_h(u_h, v) := a_h(u_h, v) + g_h(u_h, v) = l_h(v) \quad \forall v \in V_h. \quad (4.2)$$

Here  $a_h(\cdot, \cdot)$  denoted as either  $a_h^L(\cdot, \cdot)$  or  $a_h^H(\cdot, \cdot)$ .

We will in this section do a full proof for the Hessian formulation, however, the proof should not differ too much for the Laplace formulation. For simplification we will use the notation  $a_h(u, v) = a_h^H(u, v)$  and  $l_h(v) = l_h^H(v)$  for the rest of the stability and convergence analysis.

Keep in mind that in contrast to the standard CIP methods, this method is defined on an unfitted mesh. As we will see, the analysis, the ghost penalty is a method to ensure numerical stability on cut cell  $\mathcal{T}_\Gamma$ . The main reason why this numerical instability is happening for a unfitted mesh is that when a cell is badly cut, see examples in Figure 14. In other words, when a cell is "badly cut," it means that it is intersected by the boundary  $\Gamma$  in such a way that only a very small part of the interior of an element  $T$  intersects with the physical domain  $\Omega$ , i.e.  $|\Omega \cap T|_d \ll h^d$ . This can lead to a very poor condition number of the local system matrix corresponding to such a cell, causing numerical instability.

The ghost penalty stabilization technique is designed to tackle this issue. Essentially, this approach introduces additional terms into the finite element method that penalize jumps in the discrete solution and its gradients across cell interfaces, typically the cut cells. This penalty not only improves the conditioning of the system matrix but also enhances the robustness of the method with respect to the location of the boundary inside each cell. However, to make this possible, we assume a so-called fat-intersection property, which will be relevant in Section 4.5.

Our first assumption as follows; For a  $T \in \mathcal{T}_\Gamma$  there always exists a patch  $\omega(T)$  which contains  $T$  and an element  $T'$  with a so-called fat intersection  $|T' \cap \Omega|_d \gtrsim |T'|_d$ , where  $|\cdot|_d$  is the measure of an element of dimensions  $d = 2, 3$ . For an illustration, see Figure 13.

We define the underlying norms for  $v \in V_h$  as

$$\|v\|_{a_h}^2 = \alpha \|v\|_{\mathcal{T}_h \cap \Omega}^2 + \|D^2 v\|_{\mathcal{T}_h \cap \Omega}^2 + \|h^{-\frac{1}{2}} \llbracket \partial_n v \rrbracket \|_{\mathcal{F}_h \cap \Omega}^2 + \|h^{-\frac{1}{2}} \partial_n v\|_\Gamma^2, \quad (4.3)$$

$$|v|_{g_h}^2 = g(v, v), \quad (4.4)$$

$$\|v\|_{A_h}^2 = \|v\|_{a_h}^2 + |v|_{g_h}^2, \quad (4.5)$$

$$(4.6)$$

and for  $v \in V \oplus V_h$  we get, also introduce

$$\|v\|_{a_{h,*}}^2 = \|v\|_{a_h}^2 + \|h^{\frac{1}{2}} \{\{\partial_{nn} v\}\}\|_{\mathcal{F}_h \cap \Omega}^2 + \|h^{\frac{1}{2}} \partial_{nn} v\|_\Gamma^2. \quad (4.7)$$