Discontinuous Petrov-Galerkin (DPG) Method With Optimal Test Functions

Progress Report

Leszek Demkowicz

World Congress on Computational Mechanics Barcelona, July 20 - July 25, 2014



Collaboration:



Portland State: J. Gopalakrishnan

ICES: T. Bui-Thanh, O. Ghattas, B. Moser, T. Ellis, J. Zitelli

Argonne: N. Roberts

Boeing: D. Young

Basque U: D. Pardo

C.U. of Hong-Kong: W. Qiu

KAUST: V. Calo

Livermoore: J. Bramwell

Los Alamos: M. Shaskov

Rice: J. Chan

Sandia: P.N. Bochev, K.J. Peterson, D. Ridzal and Ch. M. Siefert

C.U. Chile: I. Muga, N. Heuer

U. Helsinki: A. Niemi

U. Nevada: J. Li

U. Tel-Aviv I. Harari

Barcelona, Jul 20 - Jul 25, 2014

Three DPG Punchlines



1) DPG Method is a Ritz method. It supports adaptivity with no preasymptotic behavior.

2 You can control the norm in which you want to converge.

3 DPG is easy to code.

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Primal DPG Method for Maxwell equations.



Assume

$$J_S^{\mathsf{imp}} = n \times H^{\mathsf{imp}}$$

and look for the unknown surface current on the skeleton also in the same form.

$$\left\{ \begin{array}{l} E \in H(\mathrm{curl},\Omega), \; n \times E = n \times E^{\mathrm{Imp}} \; \mathrm{on} \; \Gamma_1 \\ \\ \hat{h} \in \mathrm{tr}_{\Gamma_h} H(\mathrm{curl},\Omega), \; n \times \hat{h} = n \times (-i\omega H^{imp}) \; \mathrm{on} \; \Gamma_2 \\ \\ (\frac{1}{\mu} \boldsymbol{\nabla} \times E, \boldsymbol{\nabla}_h \times F) + ((-\omega^2 \epsilon + i\omega \sigma) E, F) + \langle n \times \hat{h}, F \rangle_{\Gamma_h} = -i\omega (J^{\mathrm{Imp}}, F) \\ \\ \forall F \in H(\mathrm{curl},\Omega_h) \; . \end{array} \right.$$

FE discretization for curl-curl problem



Hexahedral meshes

H(curl) element for electric field E:

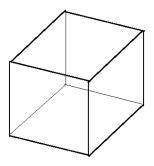
$$(\mathcal{P}^{p-1}\otimes\mathcal{P}^p\otimes\mathcal{P}^p)\times(\mathcal{P}^p\otimes\mathcal{P}^{p-1}\otimes\mathcal{P}^p)\times(\mathcal{P}^p\otimes\mathcal{P}^p\otimes\mathcal{P}^{p-1})$$

and trace of the same element for flux (surface current) \hat{h} . Same element for the enriched space but with order $p+\Delta p$. In reported experiments: $p=2,\ \Delta p=2$.

A 3D Maxwell example



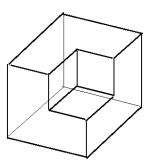
Take a cube $(0,2)^3$



Fichera corner



Divide it into eight smaller cubes and remove one:

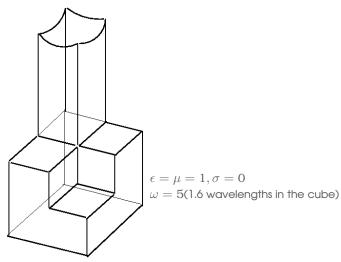


DPG Method

Fichera corner microwave

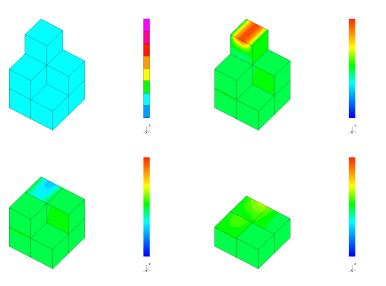


Attach a waveguide:



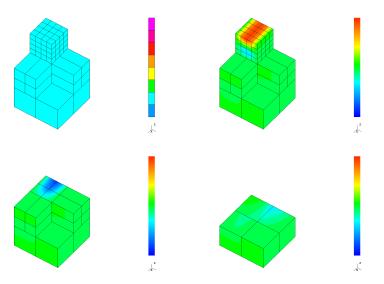
Cut the waveguide and use the lowest propagating mode for BC along the cut.





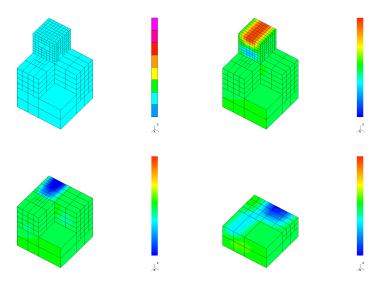
Initial mesh and real part of E_1





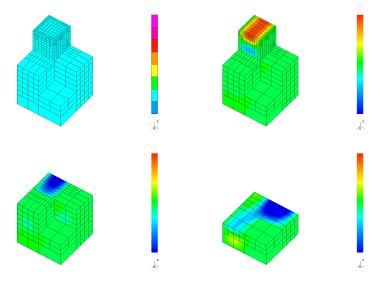
Mesh and real part of E_1 after two refinements





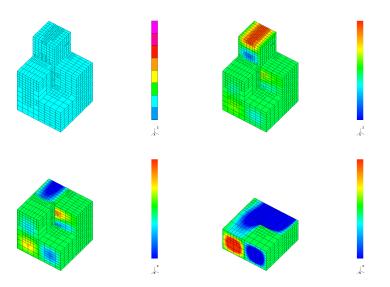
Mesh and real part of E_1 after four refinements





Mesh and real part of E_1 after six refinements





Mesh and real part of E_1 after eight refinements

From Ph.D. Dissertation of Jesse Chan: Compressible Navier-Stokes Equations: Carter's flat plate problem 1 2



 $\mathrm{M}_{\infty}=3, \mathrm{Re}_{\mathit{L}}=1000, \mathrm{Pr}=0.72, \gamma=1.4, \theta_{\infty}=390^{\mathrm{o}}[\mathrm{R}]$

¹LD., J.T. Oden, W. Rachowicz, "A New Finite Element Method for Solving Compressible Navier-Stokes Equations Based on an Operator Splitting Method and hp Adaptivity,", Comput. Methods Appl. Mech. Engrg., 84, 275-326, 1990.

² J. Chan, L.D., R. Moser, "A DPG method for steady viscous compressible flow," Computers and Fluids, to appear.



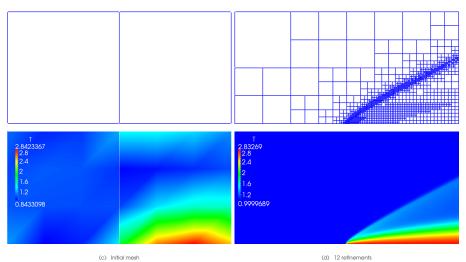


Figure : Re = 1000, initial and final meshes.

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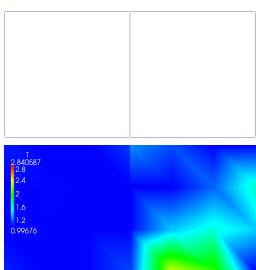


Figure: Re = 10,000, p = 2, initial mesh.



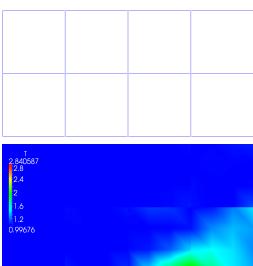


Figure: Re = 10,000, p = 2, refinement number 1.



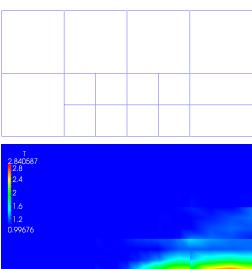


Figure: Re = 10,000, p = 2, refinement number 2.

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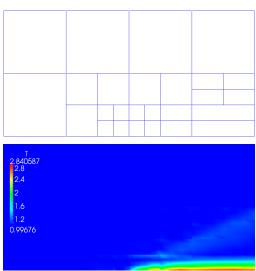


Figure: Re = 10,000, p = 2, refinement number 3.

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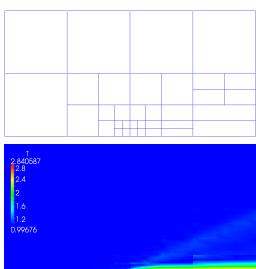


Figure: Re = 10,000, p = 2, refinement number 4.



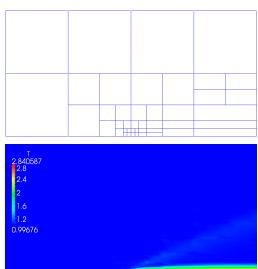


Figure: Re = 10,000, p = 2, refinement number 5.



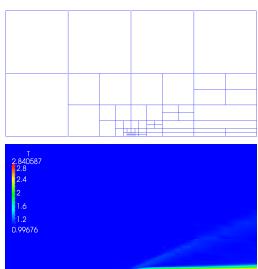


Figure: Re = 10,000, p = 2, refinement number 6.



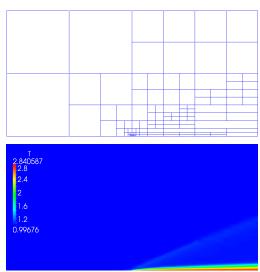


Figure: Re = 10,000, p = 2, refinement number 7.



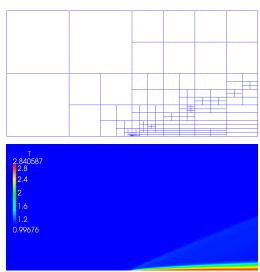


Figure: Re = 10,000, p = 2, refinement number 8.



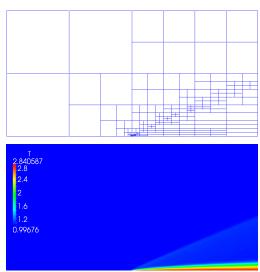


Figure: Re = 10,000, p = 2, refinement number 9.

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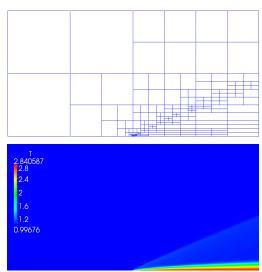


Figure: Re = 10,000, p = 2, refinement number 10.



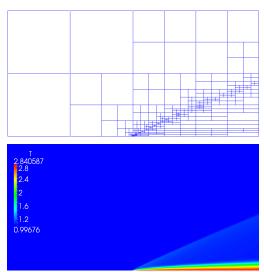


Figure: Re = 10,000, p = 2, refinement number 11.



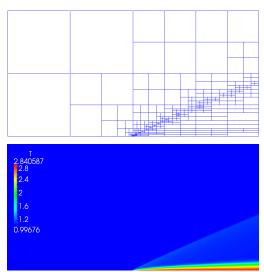


Figure: Re = 10,000, p = 2, refinement number 12.

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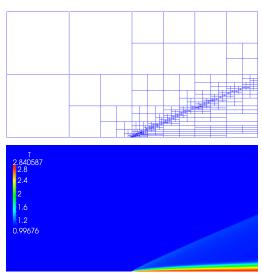


Figure: Re = 10,000, p = 2, refinement number 13.

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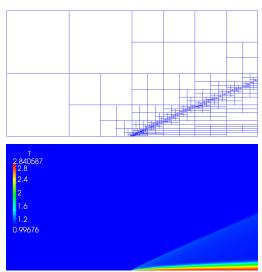


Figure: Re = 10,000, p = 2, refinement number 14.

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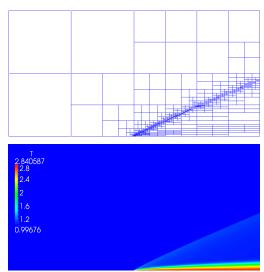


Figure: Re = 10,000, p = 2, refinement number 15.

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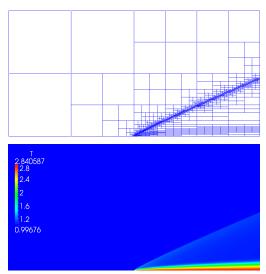


Figure: Re = 10,000, p = 2, refinement number 16.

From Ph.D. Dissertation of Jesse Chan: **Compressible Navier-Stokes Equations:** Holden ramp problem ^{3 4}

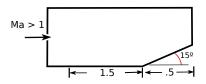


Figure: $M_{\infty} = 6$, Re_{plate} = 33, 936, Pr = 0.72, $\gamma = 1.4$, $\theta_{\infty} = 390^{\circ} [R]$

³L.D., J.T. Oden, W. Rachowicz, "A New Finite Element Method for Solving Compressible Navier-Stokes Equations Based on an Operator Splitting Method and hp Adaptivity.", Comput. Methods Appl. Mech. Engra., 84, 275-326, 1990.

^{4.}J. Chan. I.D., R. Moser, "A DPG method for steady viscous compressible flow," Computers and Fluids, to appear.



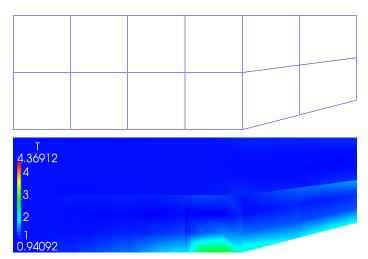


Figure: Mach 6, Re $\approx 34,000$, p=2, initial mesh.



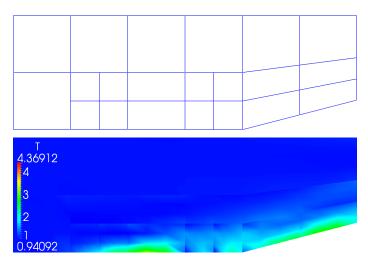


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 1.



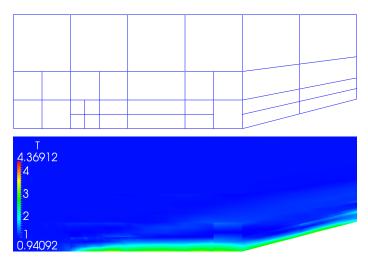


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 2.



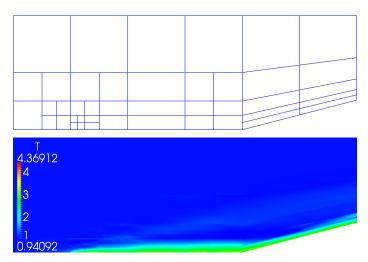


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 3.



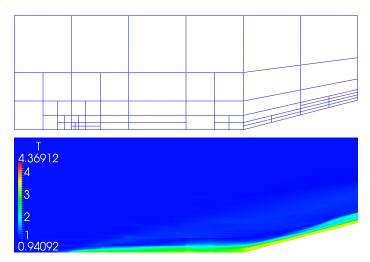


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 4.



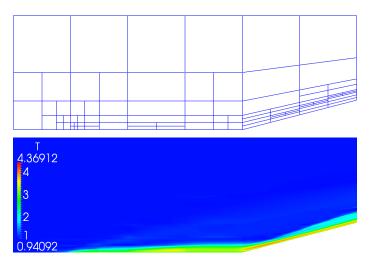


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 5.



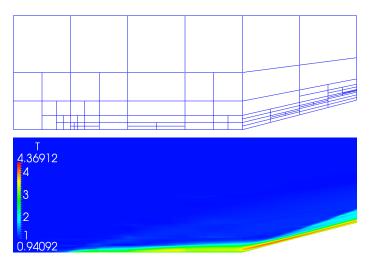


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 6.



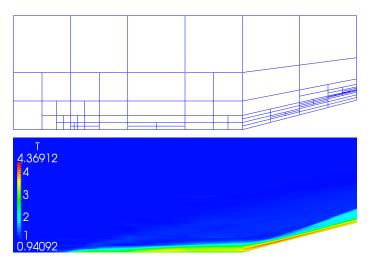


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 7.



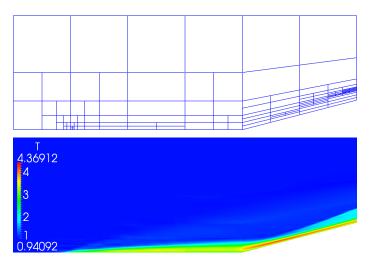


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 8.



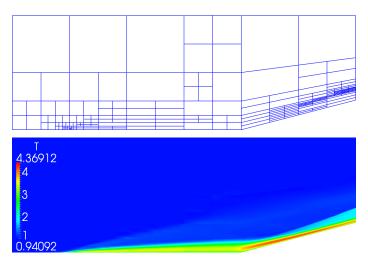


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 9.



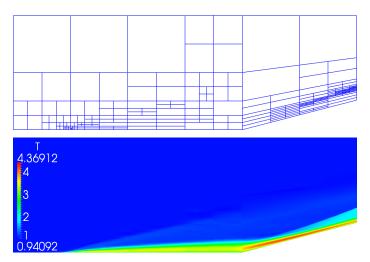


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 10.



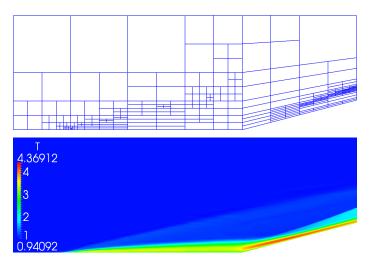


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 11.



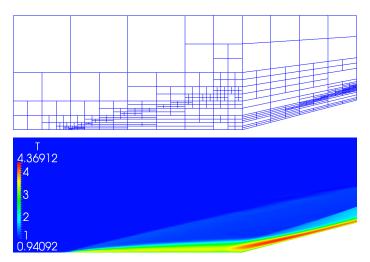


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 12.



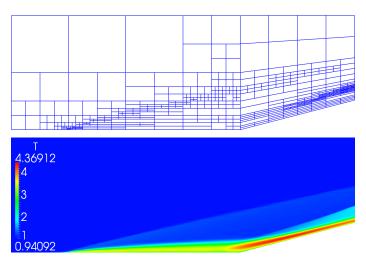


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 13.



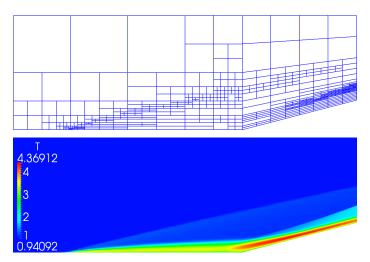


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 14.



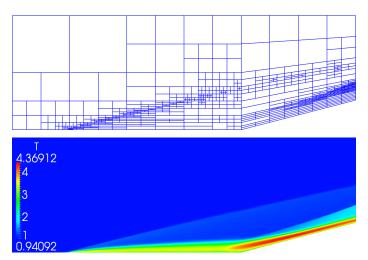


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 15.



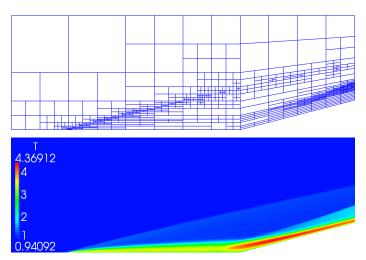


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 16.



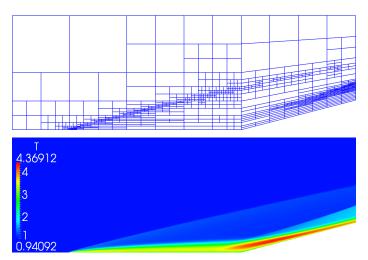


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 17.



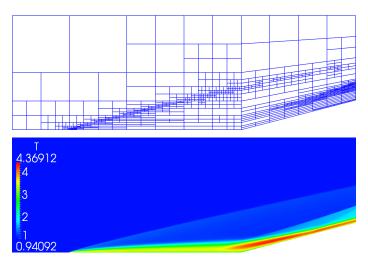


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 18.



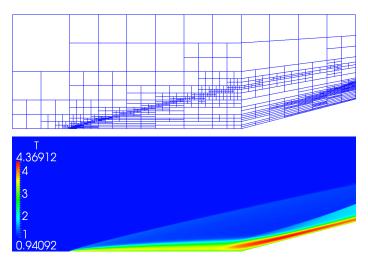


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 19.



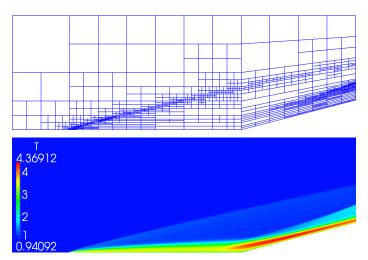


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 20.



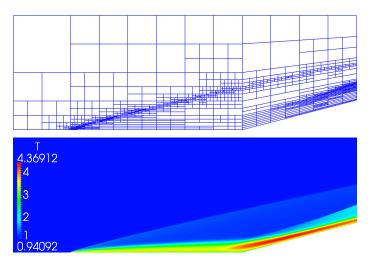


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 21.



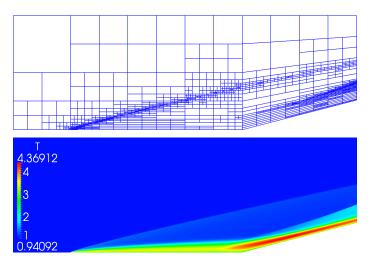


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 22.



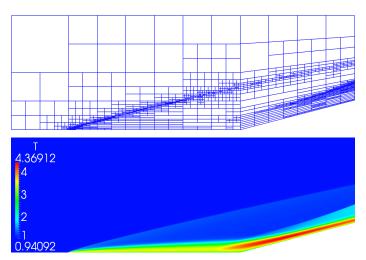


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 23.



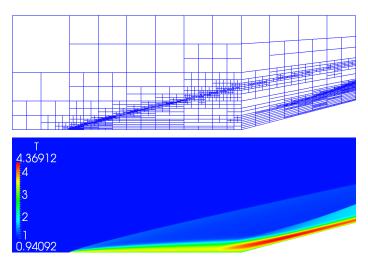
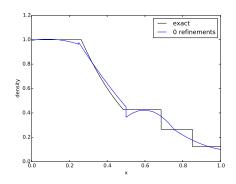


Figure : Mach 6, Re $\approx 34,000$, p=2, refinement number 24.

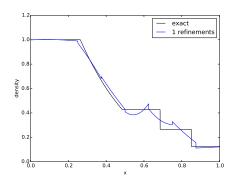
From Ph.D. Proposal of Truman Ellis: Space-Time Compressible Navier-Stokes Equations: Sod Shock Tube Problem ⁵

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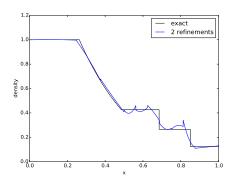


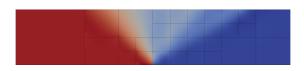
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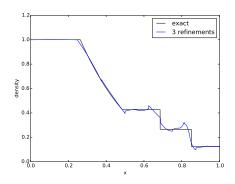


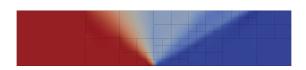
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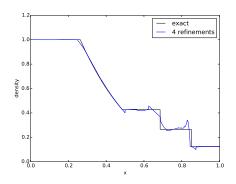


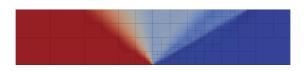
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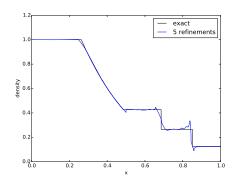


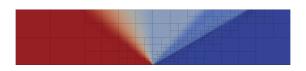
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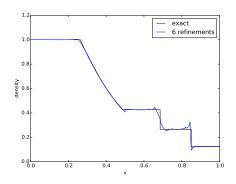


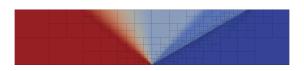
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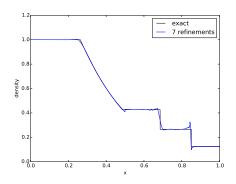


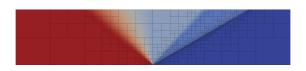
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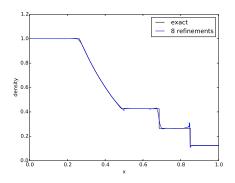


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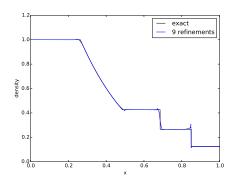


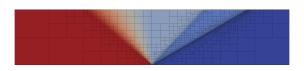
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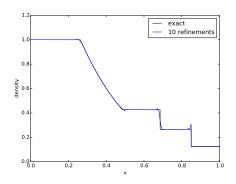


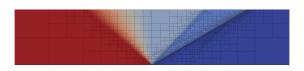
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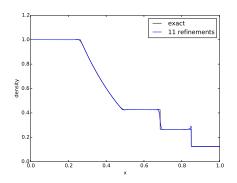


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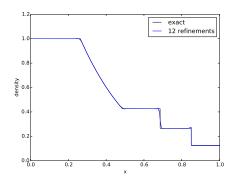




Transient Compressible Navier-Stokes

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Sod Shock Tube with $\mu=10^{-5}\,$

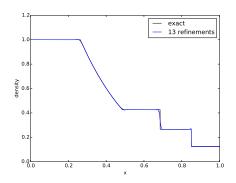


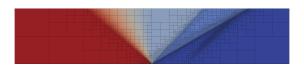


Transient Compressible Navier-Stokes

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Sod Shock Tube with $\mu=10^{-5}$

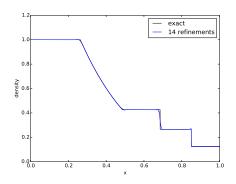


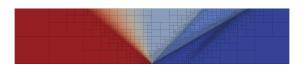


Transient Compressible Navier-Stokes

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Sod Shock Tube with $\mu=10^{-5}$





DPG Method

From Ph.D. Dissertation of Nathan V. Roberts: Incompressible Navier-Stokes: Flow Past a Cylinder⁶

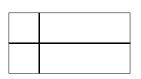


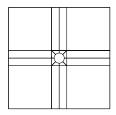
 $[[]Re_D=40]$

⁶L.S.G. Kovasznay, "Hot-wire Investigation of the wake behind cylinders at low Reynolds numbers." Proceedings of the Royal Society of London. Series A, Mathematical and Physical Sciences. 196(1053):174-190. 1949.

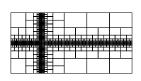


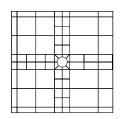
Domain: 240×120 cylinder diameters. Begin with a p=3 preliminary mesh that simply captures geometry (detail):





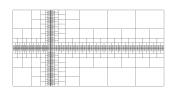
Perform initial anisotropic refinements to get aspect ratios below 2:





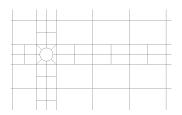


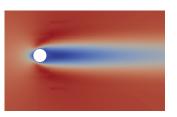
Initial Mesh (p=3), and horizontal velocity solution:





Mesh detail, and horizontal velocity solution

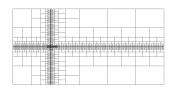




Relative energy error of solution: 9.76×10^{-2} .

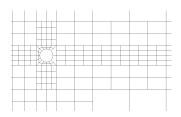


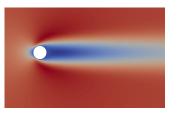
Mesh after 1 h-refinement, and horizontal velocity solution:





Mesh detail, and horizontal velocity solution

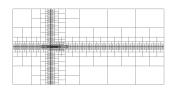




Relative energy error of solution: 1.81×10^{-2} .

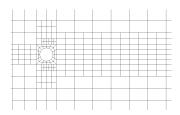


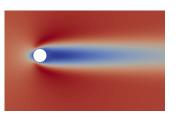
Mesh after 2 h-refinements, and horizontal velocity solution:





Mesh detail, and horizontal velocity solution

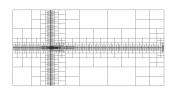




Relative energy error of solution: 3.26×10^{-3} .

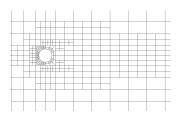


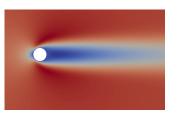
Mesh after 3 h-refinements, and horizontal velocity solution:





Mesh detail, and horizontal velocity solution

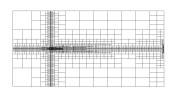




Relative energy error of solution: 1.29×10^{-3} .

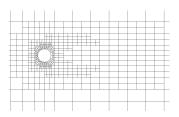


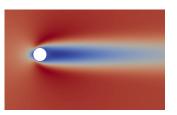
Mesh after 4 *h*-refinements, and horizontal velocity solution:





Mesh detail, and horizontal velocity solution





Relative energy error of solution: 5.74×10^{-4} .

Camellia: A Software Framework for DPG



Chan, Ellis, and Roberts results were computed using Camellia.⁷

Camellia:

- ullet is easy to use (Stokes cavity flow h-adaptive driver takes pprox 130 lines of code)
- ullet supports MPI, h- and p- adaptivity
- built atop Trilinos
- supports 1-3D spatial meshes (1D and 3D just added)
- space-time meshes coming soon
- open source release planned for 2015

Three DPG Punchlines



DPG Method is a Ritz method. It supports adaptivity with no preasymptotic behavior.

2 You can control the norm in which you want to converge.

3 DPG is easy to code.

The simplest singular perturbation problem:

reaction-dominated diffusion ⁸

The simplest singular perturbation problem:



Reaction-dominated diffusion

$$\begin{cases} u = 0 & \text{on } \Gamma \\ -\epsilon^2 \Delta u + c(x) u = f & \text{in } \Omega \end{cases}$$

where $0 < c_0 < c(x) < c_1$.

Standard variational formulation:

$$\left\{ \begin{array}{l} u \in H^1(\Omega) \\ \\ \epsilon^2(\nabla u, \nabla v) + (cu, v) = (f, v) \quad v \in H^1(\Omega) \end{array} \right.$$

Standard Galerkin method delivers the best approximation error in the energy norm:

$$||u||_{\epsilon^k}^2 := \epsilon^k ||\nabla u||^2 + ||c^{1/2}u||^2, \quad k = 2$$

Convergence in "balanced" norm



Fact: Under favorable regularity conditions, the solution is *uniformly* bounded in data f in a "balanced" norm 9 :

$$||u||_{\epsilon}^2 := \epsilon ||\nabla u||^2 + ||c^{1/2}u||^2$$

i.e.

$$||u||_{\epsilon} \lesssim ||f||_{\text{appropriate}}$$

Question: Can we select the test norm in such a way that the DPG method will be *robust* in the balanced norm?

$$||u - u_h||_{\epsilon} + ||\hat{t} - \hat{t}_h||_{?} \lesssim \inf_{w_h} ||u - w_h||_{\epsilon} + \inf_{\hat{r}_h} ||\hat{t} - \hat{r}_h||_{?}$$

9 R. Lin and M. Stynes, "A balanced finite element method for singularly perturbed reaction-diffusion problems", SIAM J. Numer. Anal., 50(5): 2729–2743, 2012.

Leszek Demkowicz DPG Method Barco

A bit of history:



Optimal test functions of Barret and Morton 10 11

For each $w \in U_h$, determine the corresponding v_w that solves the auxiliary variational problem:

$$\left\{\begin{array}{l} \upsilon_w \in H^1_0(\Omega) \\\\ \underbrace{\epsilon^2(\nabla \delta u, \nabla \upsilon_w) + (c\,\delta u, \upsilon_w)}_{\text{the bilinear form we have}} = \underbrace{\epsilon(\nabla \delta u, w) + (c\,\delta u, w)}_{\text{the bilinear form we want}} \quad \forall \delta u \in H^1_0(\Omega) \end{array}\right.$$

With the optimal test functions, the Galerkin orthogonality for the original form changes into Galerkin orthogonality in the desired, ''balanced'' norm:

$$\epsilon^2(\boldsymbol{\nabla}(\boldsymbol{u}-\boldsymbol{u}_h),\boldsymbol{\nabla}\boldsymbol{v}_w) + (\boldsymbol{c}\,(\boldsymbol{u}-\boldsymbol{u}_h),\boldsymbol{v}_w) = 0 \quad \Longrightarrow \quad \boldsymbol{\epsilon}(\boldsymbol{\nabla}(\boldsymbol{u}-\boldsymbol{u}_h),\boldsymbol{\nabla}\boldsymbol{v}_u) + (\boldsymbol{c}\,(\boldsymbol{u}-\boldsymbol{u}_h),w) = 0$$

Consequently, the PG solution delivers the best approximation error in the desired norm.

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¹⁰ J.W. Barret and K.W. Morton, "Approximate Symmetrization and Petrov-Galerkin Methods for Diffusion-Convection Problems", Comp. Meth. Appl. Mech and Engng., 46, 97 (1984).

<sup>(1704).

11</sup> L. D. and J.T. Oden, "An Adaptive Characteristic Petrov-Galerkin Finite Element Method for Convection-Dominated Linear and Nonlinear Parabolic Problems in One Space Variable". Journal of Computational Physics. 68(1): 188–273, 1986.



Theorem

Let v_u be the Barret-Morton optimal test function corresponding to u. Let $\|v_u\|_V$ be a test norm such that

$$\|v_u\|_V \lesssim \|u\|_{\epsilon}$$

Then

$$\|u-u_h\|_\epsilon\lesssim \|u-u_h\|_E=\inf_{w_h\in U_h}\|u-w_h\|_E\leq$$
 BAE estimate

Proof:

$$||u||_{\epsilon}^{2} = \epsilon(\nabla u, \nabla u) + (cu, u) = \epsilon^{2}(\nabla u, \nabla v_{u}) + (cu, v_{u})$$

$$= b((u, \hat{t}), v_{u}) \leq \frac{b((u, \hat{t}), v_{u})}{||v_{u}||_{V}} ||v_{u}||_{V}$$

$$\leq \sup_{v} \frac{b((u, \hat{t}), v_{u})}{||v||_{V}} ||v_{u}||_{V} = ||(u, \hat{t})||_{E} ||v_{u}||_{V}$$

$$\lesssim ||(u, \hat{t})||_{E} ||u||_{\epsilon}$$

²L. D., M. Heuer, "Robust DPG Method for Convection-Dominated Diffusion Problems," SIAM J. Num. Anal, 51: 2514–2537, 2013.

Constructing optimal test norm



The point: Construction of the optimal test norm is reduced to the stability (robustness) analysis for the Barret-Morton test functions.

Lemma

Let

$$\|v\|_V^2 := \epsilon^3 \|\nabla v\|^3 + \|c^{1/2}v\|^2$$

Then

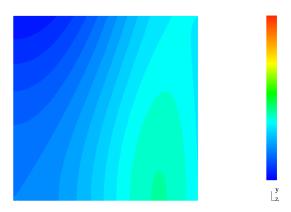
$$||v_u|| \lesssim ||u||_{\epsilon}$$

In order to avoid boundary layers in the optimal test functions (that we cannot resolve using simple enriched space) we scale the reaction term with a mesh-dependent factor:

$$\|v\|_{V,mod}^2 := \epsilon^3 \|\nabla v\|^3 + \min\{1, \frac{\epsilon^3}{h^2}\} \|c^{1/2}v\|^2$$

Manufactured solution of Lin and Stynes, $\epsilon=10^{-1}$



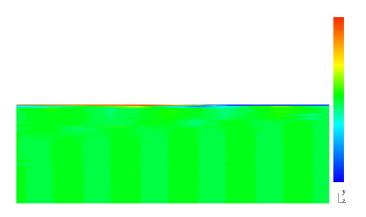


The functions exhibits strong boundary layers invisible in this scale.

Range: (-0.6,0.6)

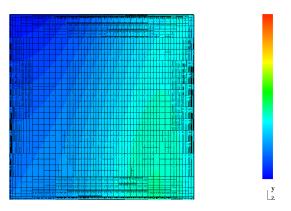
Manufactured solution of Lin and Stynes, $\epsilon=10^{-1}$





Zoom on the north boundary layer.

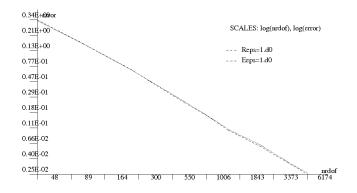




Optimal h-adaptive mesh and numerical solution for $\epsilon=10^{-1}$

Lin/Stynes example, $\epsilon=1$

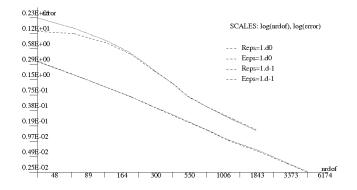




Residual and ''balanced'' error of u for h-adaptive solution, p=2

Lin/Stynes example, $\epsilon=10^0, 10^{-1}$

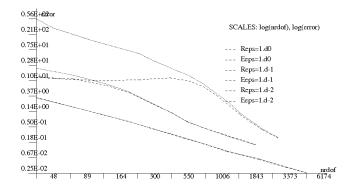




Residual and ''balanced'' error of u for h-adaptive solution, p=2

Lin/Stynes example, $\epsilon=10^0, 10^{-1}, 10^{-2}$.

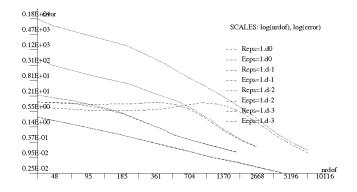




Residual and "balanced" error of u for h-adaptive solution, p=2

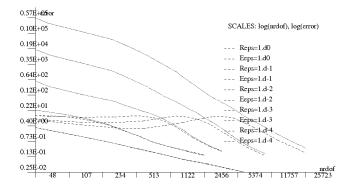
Lin/Stynes example, $\epsilon = 10^0, 10^{-1}, 10^{-2}, 10^{-3}$.





Residual and ''balanced'' error of u for h-adaptive solution, p=2

Lin/Stynes example, $\epsilon=10^0,10^{-1},10^{-2},10^{-3},10^{-7}$



Residual and ''balanced'' error of u for h-adaptive solution, p=2

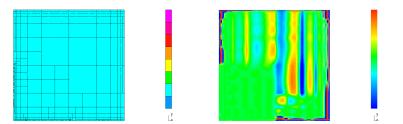
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Other tricks we can play: zooming on the solution



Question: Can we select the test norm in such a way that the DPG method would deliver high accuracy in a preselected subdomain, e.g. $(0,\frac{1}{2})^2\subset (0,1)^2$?

Answer: Yes!



Optimal mesh and the corresponding pointwise error (range (-0.001 - 0.001).

Three DPG Punchlines



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Other Applications



 Wave propagation problems (sonars, full wave form inversion in geomechanics, cloaking)

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- Wave propagation problems (sonars, full wave form inversion in geomechanics, cloaking)
- Elasticity, shells (volumetric, shear, membrane locking)
- Metamaterials