

The Discontinuous Galerkin Finite Element Method: Implementation

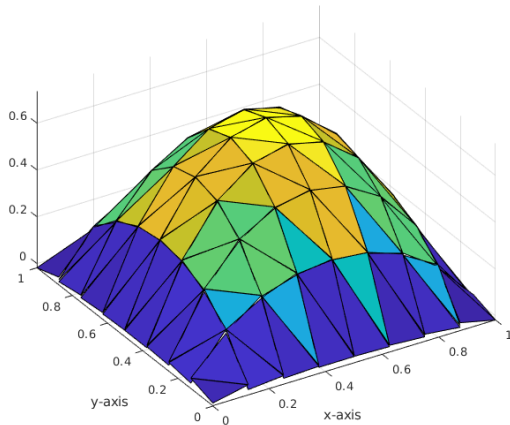
Alfio Quarteroni and Francesco Regazzoni

MOX, Dipartimento di Matematica
Politecnico di Milano



Notes for the course: Numerical Analysis of Partial Differential Equations
A.Y. 2019-2020

Practical implementation of DG finite elements on a fixed mesh



Poisson's problem:

$$\begin{cases} -\Delta u = f & \text{in } \Omega \\ u = g & \text{on } \partial\Omega \end{cases}$$

Symmetric Interior Penalty method for the Poisson's problem ($g=0$)

Variational formulation

$$\text{Find } u_h \in V_h^k \quad \text{s.t.} \quad \mathcal{A}(u_h, v_h) = \int_{\Omega} f v_h \, dx \quad \forall v_h \in V_h^k$$

$$\begin{aligned} \mathcal{A}(w, v) = & \sum_{K \in \mathcal{T}_h} \int_K \nabla w \cdot \nabla v \, dx - \sum_{F \in \mathcal{F}} \int_F \{ \nabla_h w \} \cdot \llbracket v \rrbracket \, ds \\ & - \sum_{F \in \mathcal{F}} \int_F \llbracket w \rrbracket \cdot \{ \nabla_h v \} \, ds + \sum_{F \in \mathcal{F}} \int_F \gamma \llbracket w \rrbracket \cdot \llbracket v \rrbracket \, ds \quad \forall w, v \in V_h^k. \end{aligned} \quad ^1$$

¹We refer the reader to the lecture notes for the definition of the notation used here.

Algebraic formulation

- Fix a basis for V_h^k , i.e.

$$V_h^k = \text{span}\{\varphi_i, i = 1 \dots, N_h\},$$

where, $\varphi_i \in L^2(\mathcal{T}_h)$ is s.t. $\varphi_i \in \mathbb{P}^k(\mathcal{K})$ for any $\mathcal{K} \in \mathcal{T}_h$.

- Expand the discrete solution in terms of the basis, i.e.

$$u_h(\mathbf{x}) = \sum_{j=1}^{N_h} u_j \varphi_j(\mathbf{x})$$

- The discrete problem becomes: Find $\mathbf{u} = [u_1, u_2, \dots, u_{N_h}]^T \in \mathbb{R}^{N_h}$ such that

$$\sum_{j=1}^{N_h} u_j \mathcal{A}(\varphi_j, \varphi_i) = \int_{\Omega} f \varphi_i \, dx \quad \forall i = 1 \dots, N_h$$

Algebraic formulation (cont'd)

Algebraic formulation

$$\text{Find } \mathbf{u} \in \mathbb{R}^{N_h} \quad \text{s.t. } \mathbf{A}\mathbf{u} = \mathbf{b}$$

where

$$\mathbf{A}(i,j) = \mathcal{A}(\varphi_j, \varphi_i) \quad i, j = 1 \dots, N_h$$

$$\mathbf{b}(i) = \int_{\Omega} f \varphi_i \, dx \quad i = 1 \dots, N_h$$

Stiffness matrix

$$\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$$

$$\mathbf{V}(i, j) = \int_{\Omega} \nabla \varphi_j \cdot \nabla \varphi_i \, dx \quad i, j = 1 \dots, N_h$$

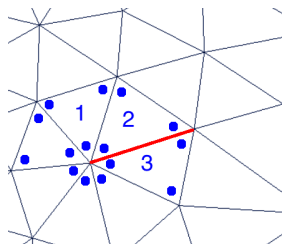
$$\mathbf{I}(i, j) = \sum_{F \in \mathcal{F}} \int_F \llbracket \varphi_j \rrbracket \cdot \{\{\nabla_h \varphi_i\}\} \, ds \quad i, j = 1 \dots, N_h$$

$$\mathbf{S}(i, j) = \sum_{F \in \mathcal{F}} \int_F \gamma \llbracket \varphi_j \rrbracket \cdot \llbracket \varphi_i \rrbracket \, ds \quad i, j = 1 \dots, N_h$$

As for continuous finite elements, we want a computer program that:

1. **Reads** a triangulation defining the domain
2. **Assembles** the system matrix and right-hand side vector
3. **Solves** the system and outputs the solution

1. Mesh generation



```
[region] = generate_mesh(Data,nRef);
```

- For any element $\mathcal{K} \in \mathcal{T}_h$ there are $n_{\text{dof}} = (k+1)(k+2)/2$ degrees of freedom (\bullet)
- If the degrees of freedom (dof) are numbered elementwise, then the dof associated to the element \mathcal{K} are

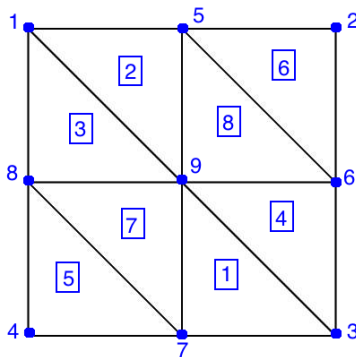
$$[n_{\text{dof}}(\kappa - 1) + 1, n_{\text{dof}}(\kappa - 1) + 2, \dots, n_{\text{dof}}(\kappa - 1) + n_{\text{dof}}]$$

where κ is the index identifying the element \mathcal{K}

- Total number of dof is $N_h = n_e \times n_{\text{dof}}$, where n_e is the number of mesh elements.

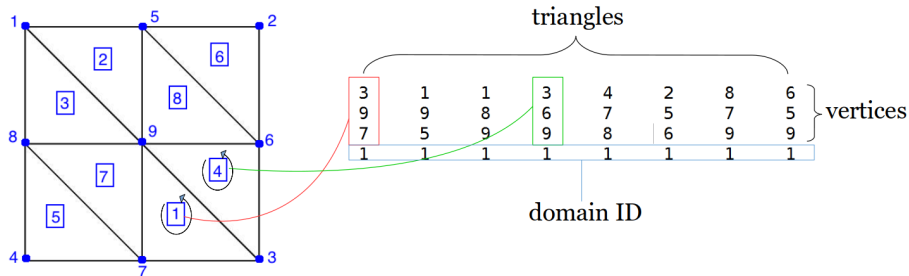
A quick look into the code: the **region** structure

<code>region.dim</code>	-> dimension (2)
<code>femregion.domain</code>	-> (2x2 matrix, real) domain limits
<code>region.h</code>	-> mesh size
<code>region.coord</code>	-> coordinates of the mesh vertices
<code>region.connectivity</code>	-> connectivity matrix
<code>region.coords_element</code>	-> coordinates of dof (repeated nodes!)
<code>region.boundary_edges</code>	-> connectivity of boundary edges.
<code>region.degree</code>	-> polynomial degree



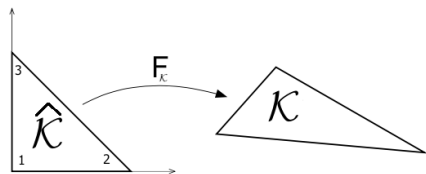
A quick look into the code: the **region** structure

`region.connectivity` -> connectivity of the mesh triangles



Note that the vertices of each triangle are listed in a "counter-clockwise" order.

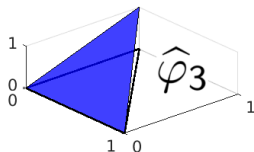
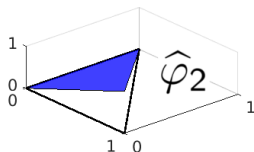
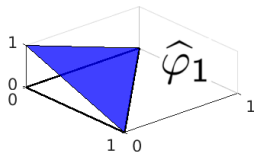
Linear shape functions on the reference triangle



$$\begin{cases} \hat{\varphi}_1(\xi, \eta) = 1 - \xi - \eta & \text{node } (0,0) \rightarrow (x_1, y_1), \\ \hat{\varphi}_2(\xi, \eta) = \xi & \text{node } (1,0) \rightarrow (x_2, y_2), \\ \hat{\varphi}_3(\xi, \eta) = \eta & \text{node } (0,1) \rightarrow (x_3, y_3), \end{cases}$$

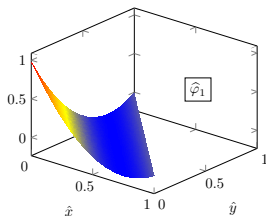
$$\begin{pmatrix} x \\ y \end{pmatrix} = \underbrace{\begin{pmatrix} x_2 - x_1 & x_3 - x_1 \\ y_2 - y_1 & y_3 - y_1 \end{pmatrix}}_{\mathbf{B}_K} \begin{pmatrix} \xi \\ \eta \end{pmatrix} + \underbrace{\begin{pmatrix} x_1 \\ y_1 \end{pmatrix}}_{\mathbf{b}_K}$$

Then $\varphi_j|_K = \hat{\varphi}_j \circ \mathbf{F}_K^{-1}$ and $\hat{\varphi}_j = \varphi_j \circ \mathbf{F}_K$.

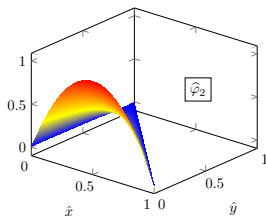


Quadratic shape functions on the reference triangle

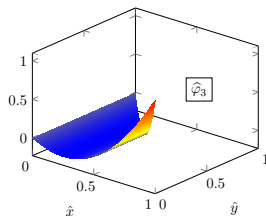
$$\hat{\varphi}_1 = 2\xi^2 + 2\eta^2 + 4\xi\eta - 3\xi - 3\eta + 1$$



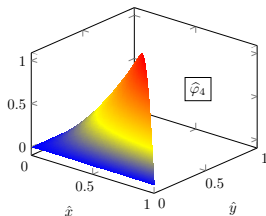
$$\hat{\varphi}_2 = -4\xi^2 - 4\xi\eta + 4\xi$$



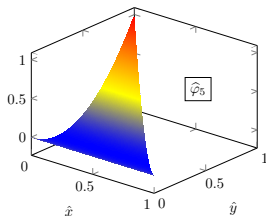
$$\hat{\varphi}_3 = 2\xi^2 - \xi$$



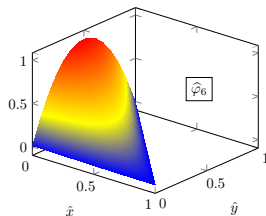
$$\hat{\varphi}_4 = 4\xi\eta$$



$$\hat{\varphi}_5 = 2\eta^2 - \eta$$



$$\hat{\varphi}_6 = -4\eta^2 - 4\xi\eta + 4\eta$$



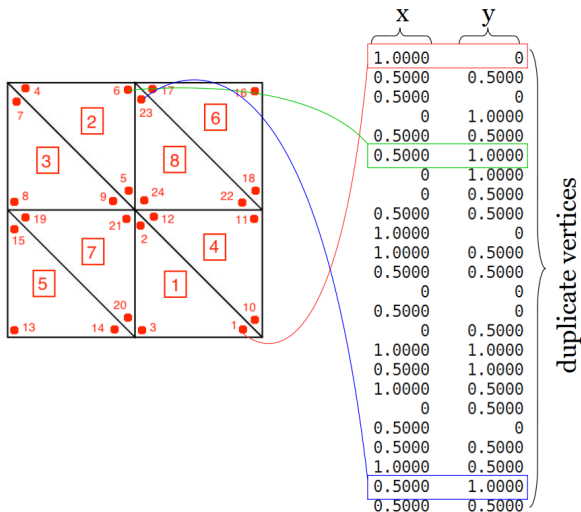
A quick look into the code: the **femregion** struct

[femregion] = create_dof(Data,Region)

femregion.fem	-> 'P1' or 'P2' or 'P3'
femregion.domain	-> Domain bounds
femregion.h	-> mesh size
femregion.nedges	-> number of element edges
femregion.nln	-> number of local dof
femregion.ndof	-> number of global dof
femregion.ne	-> number of mesh elements
femregion.dof	-> coordinates of global dof
femregion.nqn	-> number of 1D quadrature nodes
femregion.degree	-> polynomial degree
femregion.connectivity	-> connectivity matrix
femregion.coords_element	-> duplication of femregion.dof
femregion.boundary_edges	-> connectivity of boundary edges

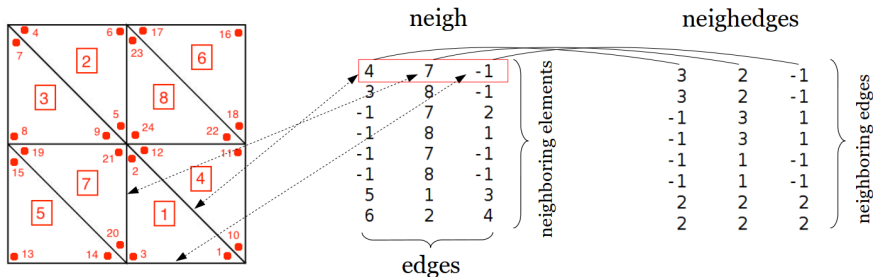
A quick look into the code: the **femregion** structure

`femregion.dof` -> list of dof (repeated entries)



A quick look into the code: the **neighbour** structure

```
[neighbour] = neighbours(femregion)
```



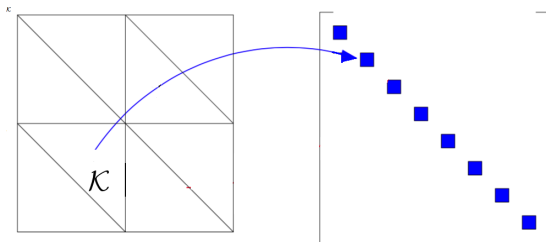
Element **1** (edge **1**) has neighbor element **4** (edge **3**)

Element **1** (edge **2**) has neighbor element **7** (edge **2**)

Element **1** (edge **3**) is a boundary edge (edge **-1**)

2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

$$\mathbf{V}(i,j) = \int_{\Omega} \nabla \varphi_j \cdot \nabla \varphi_i \, dx \quad i,j = 1 \dots, N_h$$



- on the current mesh element \mathcal{K} , assemble $\mathbf{V}_{\mathcal{K}} \in \mathbb{R}^{n_{\mathcal{K}} \times n_{\mathcal{K}}}$

$$\begin{aligned} \mathbf{V}_{\mathcal{K}}(i,j) &= \int_{\mathcal{K}} \nabla \varphi_j \cdot \nabla \varphi_i \, dx \\ &= \det(\mathbf{B}_{\mathcal{K}}) \underbrace{\int_{\hat{\mathcal{K}}} (\mathbf{B}_{\mathcal{K}}^{-T} \hat{\nabla} \hat{\varphi}_j) \cdot (\mathbf{B}_{\mathcal{K}}^{-T} \hat{\nabla} \hat{\varphi}_i) \, d\hat{x}}_{\text{quadrature formulas}} \quad i,j = 1 \dots, n_{\mathcal{K}} \end{aligned}$$

2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

```
1 % loop over elements
2 for ie = 1:femregion.ne
3     ...
4     % index      -> Local dof to global dof map
5     % BJ         -> Jacobian of the elemental map
6     % BJinv      -> Inverse Jacobian of the elemental map
7     % pphys_2D   -> vertex coordinates in the physical domain
8     ...
9     % loop over 2D quadrature nodes
10    for k = 1:length(w_2D)
11        % dx      -> scaled weight for the quadrature formula
12        dx = w_2D(k)*det(BJ);
13        % assembly of V
14        for i = 1 : femregion.nln
15            for j = 1 : femregion.nln
16                V(index(i),index(j)) = V(index(i),index(j)) ...
17                    + ((Grad(k,:,i) * BJinv) * (Grad(k,:,j) * BJinv)') .* dx ;
18            end
19        end
20    end
21    ...
22 end
```

2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

$$\mathbf{S}(i,j) = \sum_{F \in \mathcal{F}} \int_F \gamma [\![\varphi_j]\!] \cdot [\![\varphi_i]\!] \, ds \quad i,j = 1 \dots, N_h$$

- Let \mathcal{K}^+ be the current element, and let \mathcal{K}^- be its neighbour through the **interior edge** F .
- Using the definition of the jump operator we have

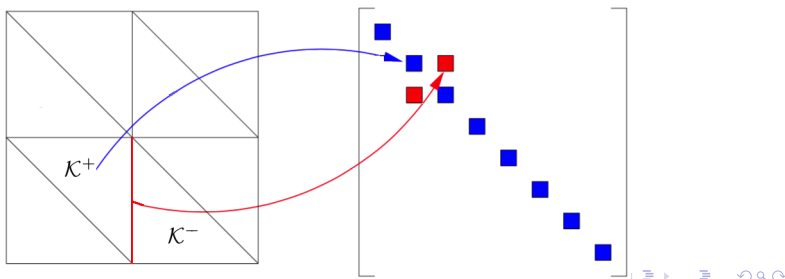
$$\begin{aligned} \int_F \gamma [\![\varphi_j]\!] \cdot [\![\varphi_i]\!] \, ds &= \int_F \gamma (\varphi_j^+ \mathbf{n}^+ + \varphi_j^- \mathbf{n}^-) \cdot (\varphi_i^+ \mathbf{n}^+ + \varphi_i^- \mathbf{n}^-) \, ds \\ &= \underbrace{\int_F \gamma \varphi_i^+ (\varphi_j^+ - \varphi_j^-) \, ds}_{\text{Assemble this since } \mathcal{K}^+ \text{ is the current element}} + \underbrace{\int_F \gamma \varphi_i^- (\varphi_j^- - \varphi_j^+) \, ds}_{\text{Assemble this when } \mathcal{K}^- \text{ will be the current element}} \end{aligned}$$

2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

- On each **interior edge** F of the element \mathcal{K}^+ assemble

$$\mathbf{S}_F^D \in \mathbb{R}^{n_{\text{ln}} \times n_{\text{ln}}} \quad \mathbf{S}_F^D(i, j) = \int_F \gamma \varphi_i^+ \varphi_j^+ ds = |F| \underbrace{\int_{\hat{F}} \gamma \hat{\varphi}_i^+ \hat{\varphi}_j^+ ds}_{\text{quadrature}}$$

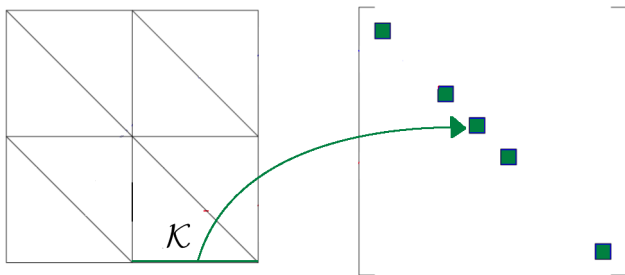
$$\mathbf{S}_F^N \in \mathbb{R}^{n_{\text{ln}} \times n_{\text{ln}}} \quad \mathbf{S}_F^N(i, j) = - \int_F \gamma \varphi_i^+ \varphi_j^- ds = -|F| \underbrace{\int_{\hat{F}} \gamma \hat{\varphi}_i^+ \hat{\varphi}_j^- ds}_{\text{quadrature}}$$



2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

- On each **boundary edge** F of the element \mathcal{K} assemble

$$\mathbf{S}_F^D \in \mathbb{R}^{n_{\text{In}} \times n_{\text{In}}} \quad \mathbf{S}_F^D(i, j) = \int_F \gamma \varphi_i^+ \varphi_j^+ ds = |F| \underbrace{\int_{\hat{F}} \gamma \hat{\varphi}_i^+ \hat{\varphi}_j^+ ds}_{\text{quadrature}}$$



2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

```
1 % loop over elements
2 for ie = 1:femregion.ne
3     ...
4     for iedg = 1 : neighbour.nedges % Loop over the triangle's edges
5         ...
6         % penalty_scaled -> penalty term
7         for k = 1:nqn.1D % loop over 1D quadrature nodes
8             for i = 1:femregion.nln
9                 for j = 1 : femregion.nln
10                    % ds -> scaled weight for the quadrature formula
11
12                    % B_edge(i,k,iedg) -> phi_i^(x_k) on the iedg-th edge
13                    S(index(i),index(j)) = S(index(i),index(j)) + penalty_scaled ...
14                        .* B_edge(i,k,iedg) .* B_edge(j,k,iedg) .* ds;
15
16                    % B_edge(i,kk,neigedge) -> phi_i^(x_kk) on the neigedge-th edge
17                    SN(i,j,iedg) = SN(i,j,iedg) ...
18                        - penalty_scaled .* B_edge(i,k,iedg) ...
19                        .* B_edge(j,kk,neigedge) .* ds;
20                end
21            end
22        end
23    end
24end
25
26% assembly of S -> sum of block diagonal S with extra diagonal entries SN
27[S] = assemble_neigh(S,index,neigh_ie,SN,femregion.nln,neighbour.nedges);
28end
```

2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

$$\mathbf{l}(i,j) = \sum_{F \in \mathcal{F}} \int_F \{\{\nabla_h \varphi_i\}\} \cdot \llbracket \varphi_j \rrbracket ds \quad i,j = 1 \dots, N_h$$

- Let \mathcal{K}^+ be the current element and let \mathcal{K}^- be its neighbor through the **interior edge** F .
- Using the definition of the jump and average operators we have

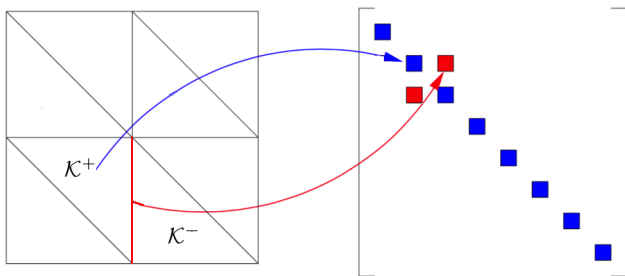
$$\begin{aligned} \int_F \{\{\nabla_h \varphi_i\}\} \cdot \llbracket \varphi_j \rrbracket ds &= \int_F \frac{1}{2} (\nabla_h \varphi_i^+ + \nabla_h \varphi_i^-) \cdot (\varphi_j^+ \mathbf{n}^+ + \varphi_j^- \mathbf{n}^-) ds \\ &= \underbrace{\frac{1}{2} \int_F \nabla_h \varphi_i^+ \cdot \mathbf{n}^+ (\varphi_j^+ - \varphi_j^-) ds}_{\text{Assemble this since } \mathcal{K}^+ \text{ is the current element}} \\ &\quad + \underbrace{\frac{1}{2} \int_F \nabla_h \varphi_i^- \cdot \mathbf{n}^- (\varphi_j^- - \varphi_j^+) ds}_{\text{Assemble this when } \mathcal{K}^- \text{ will be the current element}} \end{aligned}$$

2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

- On each **interior edge** F of the element \mathcal{K}^+ assemble

$$\mathbf{I}_F^D \in \mathbb{R}^{n \times n \times n \times n} \quad \mathbf{I}_F^D(i, j) = \frac{1}{2} \int_F \nabla_h \varphi_i^+ \cdot \mathbf{n}^+ \varphi_j^+ ds = \frac{|F|}{2} \underbrace{\int_{\hat{F}} (\mathbf{B}_{\mathcal{K}}^{-T} \hat{\nabla} \hat{\varphi}_i^+) \cdot \mathbf{n}^+ \hat{\varphi}_j^+ ds}_{\text{quadrature}}$$

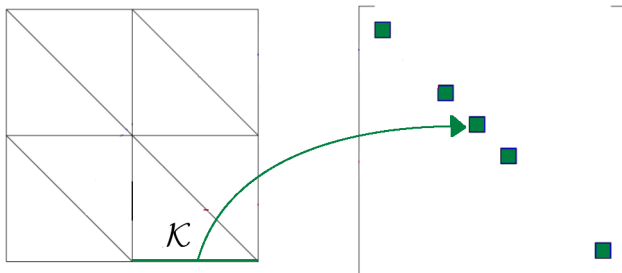
$$\mathbf{I}_F^N \in \mathbb{R}^{n \times n \times n \times n} \quad \mathbf{I}_F^N(i, j) = -\frac{1}{2} \int_F \nabla_h \varphi_i^+ \cdot \mathbf{n}^+ \varphi_j^- ds = -\frac{|F|}{2} \underbrace{\int_{\hat{F}} (\mathbf{B}_{\mathcal{K}}^{-T} \hat{\nabla} \hat{\varphi}_i^+) \cdot \mathbf{n}^+ \hat{\varphi}_j^- ds}_{\text{quadrature}}$$



2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

- On each **boundary edge** F of the element \mathcal{K} assemble

$$\begin{aligned} \mathbf{I}_F^D &\in \mathbb{R}^{n_{\text{In}} \times n_{\text{In}}} & \mathbf{I}_F^D(i, j) &= \int_F \nabla_h \varphi_i^+ \cdot \mathbf{n}^+ \varphi_j^+ ds \\ & & &= |F| \underbrace{\int_{\hat{F}} (\mathbf{B}_{\mathcal{K}}^{-T} \hat{\nabla} \hat{\varphi}_i^+) \cdot \mathbf{n}^+ \hat{\varphi}_j^+ ds}_{\text{quadrature}} \end{aligned}$$



2. Assembly of the stiffness matrix $\mathbf{A} = \mathbf{V} - \mathbf{I}^T - \mathbf{I} + \mathbf{S}$

```

1 % loop over elements
2 for ie = 1:femregion.ne
3     ...
4     for iedg = 1 : neighbour.nedges % Loop over the triangle's edges
5         ...
6         for k = 1:nqn_1D % loop over 1D quadrature nodes
7             for i = 1:femregion.nln
8                 for j = 1 : femregion.nln
9                     % B_edge(i,k,iedg) -> phi_i^(x_k) on the iedg-th edge
10                    % G_edge(k,:,i,iedg)*BJinv -> grad(phi_i^(x_k) on the iedg-th edge
11                    % normals(:,iedg) -> normal vector for the iedg-th edge
12                    if neigh_ie(iedg) ~= -1 % Internal faces
13                        l(index(i),index(j)) = l(index(i),index(j)) ...
14                            + 0.5 .* ((G_edge(k,:,i,iedg)*BJinv)*normals(:,iedg)) ...
15                            .* B_edge(j,k,iedg) .* ds;
16                    % B_edge(i,kk,neigedge) -> phi_i^(x_kk) on the neigedge-th edge
17                    IN(i,j,iedg) = IN(i,j,iedg) - 0.5 .* B_edge(j,kk,neigedge) ...
18                        .* ((G_edge(k,:,i,iedg)*BJinv)*normals(:,iedg)) .* ds;
19                elseif neigh_ie(iedg) == -1 % Boundary faces
20                    l(index(i),index(j)) = l(index(i),index(j)) ...
21                        + ((G_edge(k,:,i,iedg)*BJinv)*normals(:,iedg)) ...
22                        .* B_edge(j,k,iedg) .* ds;
23                end
24            end
25        end
26    end
27 end
28 % assembly of I -> sum of block diagonal I with extra diagonal entries IN
29 [I] = assemble_neigh(I,index,neigh_ie,IN,femregion.nln,neighbour.nedges);
30 end

```

2. Assembly of the right-hand side

$$\mathbf{b}(i) = F(\varphi_i) = \int_{\Omega} f \varphi_i \, dx \quad i = 1 \dots, N_h$$

On the current element \mathcal{K} , assemble $\mathbf{b}_{\mathcal{K}} \in \mathbb{R}^{\text{nln}}$

$$\mathbf{b}_{\mathcal{K}}(i) = \underbrace{\int_{\mathcal{K}} f \varphi_i \, dx}_{\text{quadrature}} \quad i = 1 \dots, \text{nln}$$

How to include non-homogeneous Dirichlet boundary conditions?

How to implement Dirichlet boundary conditions

Dirichlet boundary conditions can be enforced by penalization. For each boundary edge F of the element \mathcal{K} we consider the following definition

$$[[u]] = (u - g)\mathbf{n}.$$

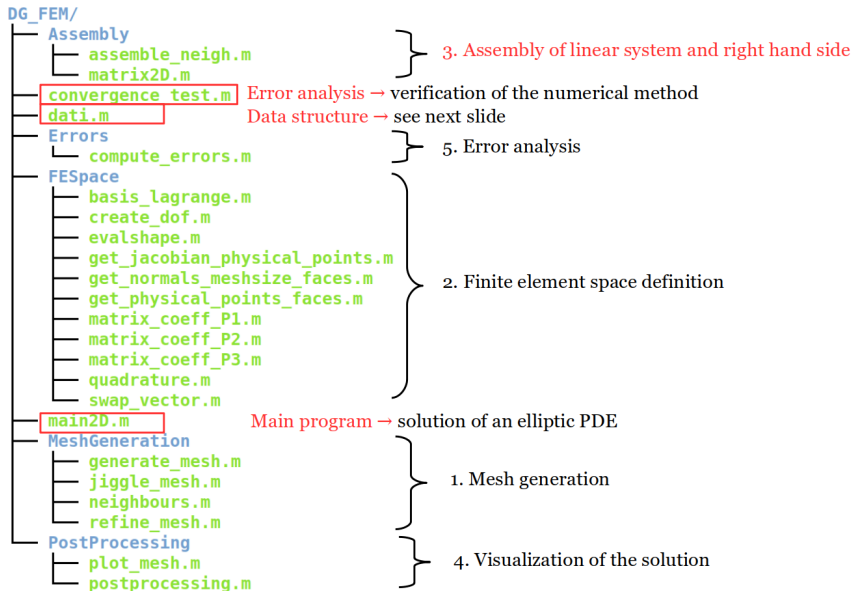
This leads to the following modification of the forcing term

$$\mathbf{b}_{\mathcal{K}}(i) = \int_{\mathcal{K}} f \varphi_i dx - \int_F g \nabla_h \varphi_i^+ \cdot \mathbf{n} ds + \int_F \gamma g \varphi_i^+ ds \quad i = 1 \dots, n_{\text{ln}}$$

How to implement Dirichlet boundary conditions

```
1 for ie = 1:femregion.ne
2     ...
3     for k = 1:length(w.2D) % loop over 2D quadrature nodes
4         for i = 1 : femregion.nln
5             % F      -> val of rhs on quad nodes
6             % dphiq -> val of shape function phi_i^(x_k) on quad nodes
7             f(index(i)) = f(index(i)) + F*dphiq(1,k,i).*dx;
8         end
9     end
10    for iedg = 1 : neighbour.nedges % Loop over the triangle's edges
11        ...
12        for k = 1:nqn_1D % loop over 1D quadrature nodes
13            for i = 1:femregion.nln % loop over local dof
14
15                if neigh_ie(iedg) == -1 % Boundary face
16                    ...
17                    % gd = val of Dirichlet boundary conditions on quad nodes
18                    f(index(i)) = f(index(i))+penalty_scaled.*B_edge(i,k,iedg).*gd.*ds ;
19                    f(index(i)) = f(index(i))- gd.*ds ...
20                        .* ((G_edge(k,:,i,iedg)*BJinv)*normals(:,iedg));
21                end
22            end
23        end
24    end
```

Code Structure DG_FEM



A quick look into the code: the data structure **dati**

dati.m

```
1 function [DATA] = dati(test)
2
3 if test=='Test1'
4
5 DATA = struct( 'name',          test,...
6                ... % Test name
7                'method',        'SIP',...
8                ... % Set DG discretization
9                'domain',        [0,1;0,1],...
10               ... % Domain bounds
11               'exact_sol',      '...',...
12               ... % Definition of exact solution
13               'source',        '...',...
14               ... % Forcing term
15               'grad_exact_1',   '...',...
16               ... % Definition of exact gradient (x comp)
17               'grad_exact_2',   '...',...
18               ... % Definition of exact gradient (y comp)
19               'fem',            'P1',...
20               ... % Finite element space (other choices 'P2', 'P3')
21               'penalty-coeff',  10,...
22               ... % Penalty coefficient
23               'nqn',           4,...
24               ... % Number of 1d GL quadrature nodes
25               );
26 end
```