Unfitted HHO method with polynomial extension for elliptic interface problems



### Romain Mottier<sup>§†‡</sup>

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- 2 Some details on fitted HHO methods
- 3 Setting for unfitted HHO methods
  - Unfitted meshes and local unknowns
  - Pairing operator
  - Agglomeration vs. Polynomial extension
- 4 Local HHO operators with polynomial extension
- Discrete problem
  - Global discrete problem
  - Algebraic realization
  - Error analysis

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### Domain decomposition

■ Domain  $\Omega$ :

$$\overline{\Omega} := \overline{\Omega_1} \cup \overline{\Omega_2}$$

■ Interface  $\Gamma$ :  $\Gamma := \partial \Omega_1 \cap \partial \Omega_2$ 

$$\Gamma:=\partial\Omega_1\cap\partial\Omega_2$$

■ Jump across  $\Gamma$ :  $\llbracket u \rrbracket_{\Gamma} := u_{\mid \Omega_1} - u_{\mid \Omega_2}$ 

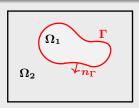


Fig. 1: Model problem

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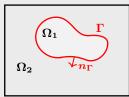


Fig. 1: Model problem

#### Elliptic interface problem

**Strong form:** Find  $u \in H^1(\Omega_1 \cup \Omega_2)$  such that

$$\begin{cases} -\nabla \cdot (\kappa \nabla u) = f & \text{in } \Omega_1 \cup \Omega_2 \\ \llbracket u \rrbracket_{\Gamma} = g_D & \text{on } \Gamma \\ \llbracket \kappa \nabla u \rrbracket_{\Gamma} \cdot \boldsymbol{n}_{\Gamma} = g_N & \text{on } \Gamma \\ u = 0 & \text{on } \partial \Omega \end{cases}$$

### Unfitted methods

- Minimize complexity of mesh generation
- Handle cut cells by doubling unknowns
- Need to integrate polynomials in cut cells (e.g. by submeshing)
- Price to pay: Need to stabilize ill-cut cells

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#### Unfitted FEM methods

- Introduced by [Hansbo and Hansbo, 2002]
- Standart technique for stabilization: **Ghost penalty** [Burman, 2010]

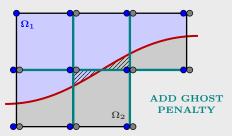


Fig. 2: Doubling of  $Q_1$ -FEM unknowns, ill-cut cells (dashes) and set of ghost-penalty faces

## Fitted HHO methods

■ Seminal papers: [Di Pietro, Ern, and Lemaire, 2014], [Di Pietro and Ern, 2015]

#### Main features:

- Design based on cell and face unknowns
- ► General meshes: polyhedral meshes, hanging nodes
- ▶ Attractive computational cost: Static condensation
- ▶ Local conservativity at the cell level

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#### Unfitted HHO methods

- Seminal papers: [Burman and Ern, 2018] [Burman, Cicuttin, Delay, and Ern, 2021]
- Main features:
  - ▶ Doubling of cell and face unknowns in cut cells
  - ► Cut stabilization by cell agglomeration
- New approach for cut stabilization: Polynomial extension
  - ▶ Use of similar technique for unfitted FEM [Badia, Verdugo, and Martín, 2018]

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## Degrees of freedom

■ Polynomial unknowns attached to mesh cells and faces





HHO unknowns:

$$\hat{u}_h := (u_{\mathcal{T}}, u_{\mathcal{F}}) \in \hat{\mathcal{U}}_h$$

lacktriangle Cell unknowns, degree  $k' \in \{k, k+1\}$ 

igoplus Face unknowns, degree  $k \geq 0$ 

Fig. 3: Local HHO unknowns. Left: k' = k = 0. Right: k' = k + 1 = 1.

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### Global degrees of freedom

- Mesh  $\mathcal{T}_h$  with faces  $\mathcal{F}_h$

■ Global HHO spaces: 
$$\widehat{\mathcal{U}}_h := \bigvee_{T \in \mathcal{T}_h} \mathbb{P}^{k'}(T; \mathbb{R}) \times \bigvee_{F \in \mathcal{F}_h} \mathbb{P}^k(F; \mathbb{R})$$

### Design of the local gradient reconstruction operator

- Gradient reconstruction operator:
  - $lackbox{lack}(oldsymbol{
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    ightarrow \mathbf{G}_{oldsymbol{T}}(oldsymbol{\hat{u}}_T) \in \mathbb{P}^k(T;\mathbb{R}^d)$

Design of  $\mathbf{G}_T(\hat{\boldsymbol{u}}_T)$  mimics an integration by parts

$$(\boldsymbol{G}_T(\hat{u}_T), \boldsymbol{q})_T = (\nabla u_T, \boldsymbol{q})_T - (u_T - u_{\partial T}, \boldsymbol{q} \cdot \boldsymbol{n}_T)_{\partial T}, \quad \forall \boldsymbol{q} \in \mathbb{P}^k(T; \mathbb{R}^d)$$

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## Design of the local stabilization operator

■ Stabilization operator:  $oldsymbol{\delta}_{\partial T}(oldsymbol{\hat{u}}_T) := oldsymbol{u}_{\partial T} - oldsymbol{u}_{T|\partial T} pprox oldsymbol{0}$ 

Matching of cell dofs trace with face dofs (weakly)

- Equal-order discretization: Specific stabilization to HHO (not used in unfitted HHO)
- ▶ Mixed-order discretization: Same as HDG (Lehrenfeld-Schöberl)

$$s_T(\hat{u}_T, \hat{w}_T) := \kappa h_T^{-1}(\Pi_{\partial T}^k(u_T - u_{\partial T}), w_T - w_{\partial T})_{\partial T}$$

## Main advantages of HHO methods

- Improved error estimates for smooth solutions:
- $ightharpoonup H^1$ -error:  $\mathcal{O}(h^{k+1})$
- $ightharpoonup L^2$ -error:  $\mathcal{O}(h^{k+2})$

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- Attractive computational costs: Elimination of cell unknowns by Schur complement (static condensation):
- ► Global problem couples only face dofs
- Cell dofs recovered by local post-processing

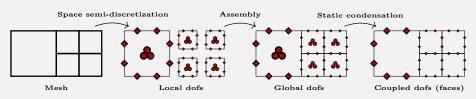


Fig. 4: Assembly and Schur complement procedure in the framework of HHO schemes

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## Unfitted meshes and local unknowns

- $lacksquare \mathbf{Mesh}$  partitioning:  $\mathcal{T}_h := \mathcal{T}_h^\circ \cup \mathcal{T}_h^\mathrm{OK} \cup \mathcal{T}_h^\mathrm{KO}$ 
  - ▶  $\mathcal{T}_h^{\text{KO},1} \cup \mathcal{T}_h^{\text{KO},2} = \emptyset$  if mesh fine enough [Burman and Ern, 2018]

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  - ▶  $\mathcal{T}_h^{\text{KO},1} \cup \mathcal{T}_h^{\text{KO},2} = \emptyset$  if mesh fine enough [Burman and Ern, 2018]
- Doubling local unknowns in cut cells:

$$\hat{u}_T := (\hat{u}_{T^1}, \hat{u}_{T^2}) := (u_{T^1}, u_{(\partial T)^1}, u_{T^2}, u_{(\partial T)^2}) \in \widehat{\mathcal{U}}_T := \widehat{\mathcal{U}}_{T^1} \times \widehat{\mathcal{U}}_{T^2}$$

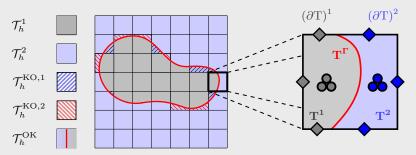


Fig. 5: Left. Types of cells involved in unfitted meshes.

Right. Local dofs in cut cell.

## Pairing operator

$$\mathcal{N}_i: \mathcal{T}_h^{\mathrm{KO},i} \ni S \longmapsto T \in (\mathcal{T}_h^i \cup \mathcal{T}_h^{\mathrm{OK}} \cup \mathcal{T}_h^{\mathrm{KO},\overline{\imath}}) \cap \Delta_1(S), \quad \forall i \in \{1,2\}$$

 $\Delta_1(S)$ : first layer of neighboring cells of S

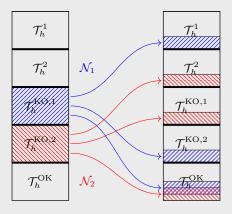


Fig. 6: Pairing of ill-cut cells

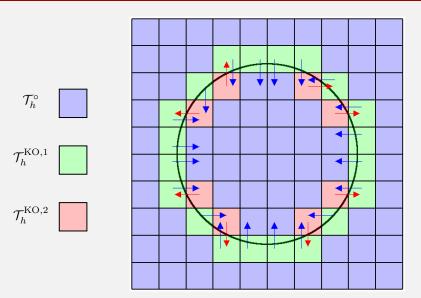


Fig. 7: Exemple of pairing procedure for coarse Cartesian mesh cut by circular interface

### Cell agglomeration vs. Polynomial extension

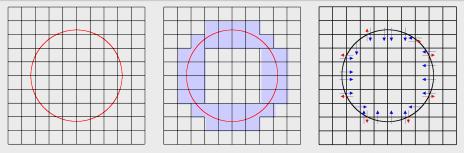


Fig. 8: Left. Initial mesh with circular interface. Middle. Cell agglomeration.

Right. Stencil modification for polynomial extension

### Cell agglomeration vs. Polynomial extension

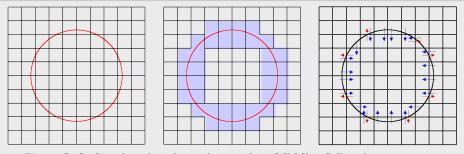


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- Cell agglomeration:
  - ✓ Leverages on polyhedral capacity of HHO methods
  - X Intrusive on mesh data structure

## Cell agglomeration vs. Polynomial extension

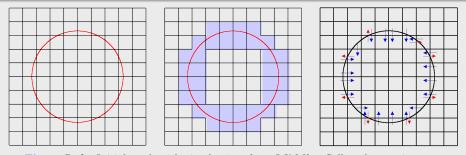


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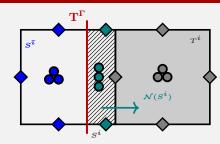
- Cell agglomeration:
  - $\checkmark$  Leverages on polyhedral capacity of HHO methods
  - X Intrusive on mesh data structure
- Polynomial extension:
  - ✓ Works on initial mesh (non-intrusive)
  - X Requires modification of the stencil (intrusive at the assembly level)

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➤ Stencil includes dofs of ill-cut cell(s)

$$\hat{u}_T^+ := (\hat{u}_T, (\hat{u}_S)_{S \in \mathcal{N}^{-1}(T)})$$



 ${\bf Fig.~9:~Pairing~configuration}$ 

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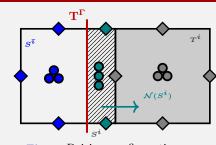


Fig. 9: Pairing configuration

Design of the local gradient reconstruction in the uncut cells

■ Classical gradient reconstruction:

$$(G_T(\hat{u}_T), q)_T = (\nabla u_T, q)_T - (u_T - u_{\partial T}, q \cdot n_T)_{\partial T}$$

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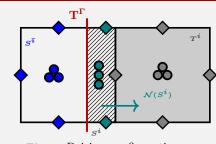


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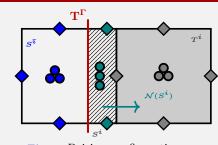


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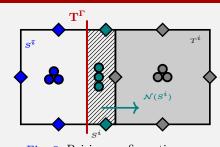


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$$+ \sum_{S \in \mathcal{N}_{i}^{-1}(T)} \left\{ (\nabla u_{T},\boldsymbol{q})_{S^{i}} - (u_{T} - u_{(\partial S)^{i}},\boldsymbol{q} \cdot \boldsymbol{n}_{S})_{(\partial S)^{i}} \right\}$$

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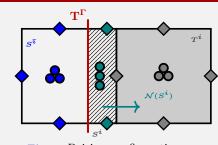


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# ■ WELL-CUT CELLS: $T \in \mathcal{T}_h^{\mathbf{OK}}$

► Stencil includes dofs of ill-cut cell(s)

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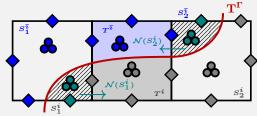


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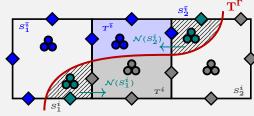


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Design of the local gradient reconstruction in the well-cut cells

■ Classical gradient reconstruction:  $\forall i \in \{1, 2\},\$ 

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• choice  $\delta_{i1}\kappa_1$  robust with respect to strong contrast:  $\kappa_1 \ll \kappa_2$ 

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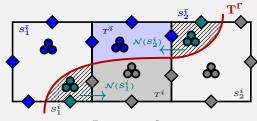


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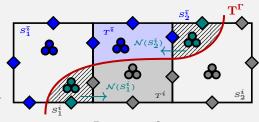


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Stencil of paired cell includes dofs of ill-cut cell(s)

$$\hat{u}_{T^{\bar{\imath}}}^{+} := (\hat{u}_{T^{\bar{\imath}}}, \hat{u}_{\mathcal{N}(T)^{i}}, (\hat{u}_{S^{\bar{\imath}}})_{S \in \mathcal{N}_{\bar{\imath}}^{-1}(T)})$$

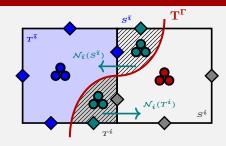


Fig. 11: Pairing configuration

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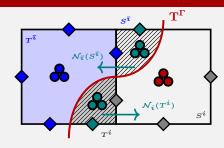


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Design of the local gradient reconstruction in the ill-cut cells

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 Stencil of paired cell includes dofs of ill-cut cell(s)

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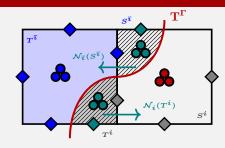


Fig. 11: Pairing configuration

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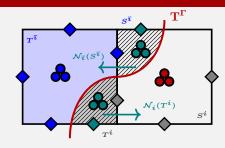


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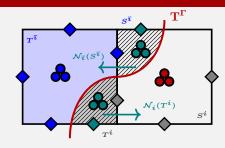


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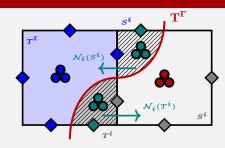


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$$\begin{split} (\boldsymbol{G}_{T^{\bar{\imath}}}^{k}(\hat{u}_{T}^{+}), \overline{\boldsymbol{q}})_{T^{\bar{\imath}}} &:= (\nabla u_{T^{\bar{\imath}}}, \overline{\boldsymbol{q}})_{T^{\bar{\imath}}} - (u_{T^{\bar{\imath}}} - u_{(\partial T)^{\bar{\imath}}}, \overline{\boldsymbol{q}} \cdot \boldsymbol{n}_{T})_{(\partial T)^{\bar{\imath}}} - \delta_{\bar{\imath}1} \kappa_{1} (u_{T^{\bar{\imath}}} - u_{\mathcal{N}(T)^{\bar{\imath}}}, \overline{\boldsymbol{q}} \cdot \boldsymbol{n}_{\Gamma})_{T^{\Gamma}} \\ &+ \sum_{S \in \mathcal{N}_{-}^{-1}(T)} \left\{ (\nabla u_{T^{\bar{\imath}}}, \overline{\boldsymbol{q}})_{S^{\bar{\imath}}} - (u_{T^{\bar{\imath}}} - u_{(\partial S)^{\bar{\imath}}}, \overline{\boldsymbol{q}} \cdot \boldsymbol{n}_{S})_{(\partial S)^{\bar{\imath}}} - \delta_{\bar{\imath}1} \kappa_{1} (u_{T^{\bar{\imath}}} - u_{S^{\bar{\imath}}}, \overline{\boldsymbol{q}} \cdot \boldsymbol{n}_{\Gamma})_{S^{\Gamma}} \right\} \end{split}$$

## HHO stabilization

■ Classical HHO stabilization:  $\forall i \in \{1, 2\},\$ 

$$s_{T^{i}}(\hat{u}_{T^{i}}, \hat{w}_{T^{i}}) := \kappa_{i} h_{T}^{-1}(\prod_{(\partial T)^{i}}^{k} (u_{T^{i}} - u_{(\partial T)^{i}}), w_{T^{i}} - w_{(\partial T)^{i}})_{(\partial T)^{i}}$$

■ Stabilization with polynomial extension (e.g.  $T \in \mathcal{T}_h^{OK}$ ):  $\forall i \in \{1, 2\},$ 

$$s_{T^{i}}(\hat{u}_{T}^{+}, \hat{w}_{T}^{+}) := \kappa_{i} h_{T}^{-1} (\Pi_{(\partial T)^{i}}^{k} (u_{T^{i}} - u_{(\partial T)^{i}}), w_{T^{i}} - w_{(\partial T)^{i}})_{(\partial T)^{i}}$$

$$+ \sum_{S \in \mathcal{N}_{i}^{-1}(T)} \kappa_{i} h_{T}^{-1} (\Pi_{(\partial S)^{i}}^{k} (u_{T^{i}} - u_{(\partial S)^{i}}), w_{T^{i}} - w_{(\partial S)^{i}})_{(\partial S)^{i}}$$

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## Design of the cut stabilization operator (Nitsche's term)

■ Classical cut stabilization operator:  $\forall i \in \{1, 2\},\$ 

$$s_{T_i}^{\Gamma}(\hat{u}_T^+, \hat{w}_T^+) := \delta_{i1} \kappa_1 h_T^{-1}([\![u_T]\!]_{\Gamma}, [\![w_T]\!]_{\Gamma})_{T_i^{\Gamma}}$$

■ Cut stabilization with polynomial extension (e.g.  $T \in \mathcal{T}_h^{OK}$ ):  $\forall i \in \{1, 2\},$ 

$$s_{T^{i}}^{\Gamma}(\hat{u}_{T}^{+}, \hat{w}_{T}^{+}) := \delta_{i1}\kappa_{1}h_{T}^{-1}(\llbracket u_{T} \rrbracket_{\Gamma}, \llbracket w_{T} \rrbracket_{\Gamma})_{T^{\Gamma}} + \sum_{S \in \mathcal{N}_{i}^{-1}(T)} \delta_{i1}\kappa_{1}h_{T}^{-1}(\llbracket u_{S} \rrbracket_{\Gamma}, \llbracket w_{S} \rrbracket_{\Gamma})_{S^{\Gamma}}$$

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- 3 Setting for unfitted HHO methods
  - Unfitted meshes and local unknowns
  - Pairing operator
  - Agglomeration vs. Polynomial extension
- Local HHO operators with polynomial extension
- 6 Discrete problem
  - Global discrete problem
  - Algebraic realization
  - Error analysis

#### Global discrete problem

$$a_h(\hat{u}_h, \hat{w}_h) = \ell_h(\hat{w}_h) \quad \forall \hat{w}_h \in \widehat{\mathcal{U}}_{h0},$$

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- $\blacksquare \ \ell_h(\hat{w}_h) := \sum_{T \in \mathcal{T}_h^{\circ}} (f, w_{T^i})_{T^i} \\
  + \sum_{T \in \mathcal{T}_h^{\text{KO}}} \left\{ (f, w_{\mathcal{N}(T)^i})_{T^i} + (f, w_{T^{\bar{\imath}}})_{T^{\bar{\imath}}} \right\} + \sum_{T \in \mathcal{T}_h^{\text{OK}}} \sum_{i \in \{1, 2\}} (f, w_{T^i})_{T^i}$ 
  - ▶ For simplicity, we consider  $g_D = g_N = 0$

■ Agebraic realization of  $(\boldsymbol{G}_{T^i}^k(\hat{u}_T^+), \boldsymbol{G}_{T^i}^k(\hat{w}_T^+))_{T^i}$  (e.g.  $\forall T \in \mathcal{T}_h^{\text{OK}}$ ):

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- $\mathbf{M}_T := (\phi_{T,i}, \phi_{T,j})_T, \ 0 \le i, j < N^k := \dim(\mathbb{P}^k(T;\mathbb{R})), \ \text{(componentwise mass matrix)}$ 
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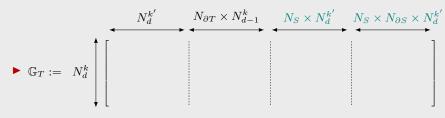
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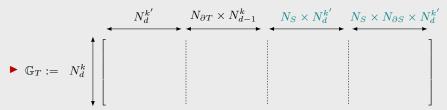
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▶ Extension of local bilinear form → Modification of assembly

5. Discrete problem 5.3. Error analysis

## Error analysis

- Based on [Burman, Cicuttin, Delay, and Ern, 2021]
  - ► Stability (coercivity)
  - ► Consistency
  - ▶ Quasi-optimal error estimates
  - ▶ For smooth solution,  $H^1$ -error:  $\mathcal{O}(h^{k+1})$

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# Thank you for your attention!