

Report Project 2

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Part I

aSDAs

Finite Element Formulation

Continous system

We start by considering the continous system of equations, given in the lecture as

$$\rho \frac{\partial \mathbf{v}}{\partial t} + \nabla p = 0 \quad (1)$$

$$\frac{1}{c^2} \frac{\nabla p}{t} + \rho \nabla \cdot \mathbf{v} = 0 \quad (2)$$

The normal form, provided in the lecture notes reads

$$\frac{\partial u}{\partial t} + D(f(u)) = 0 \quad (3)$$

One can quickly see, that Equations 1-(2) can be fitted into Equation (3) by defining

$$\mathbf{u} = \begin{pmatrix} \mathbf{v} \\ p \end{pmatrix}, D := \begin{pmatrix} \nabla \cdot & 0 \\ 0 & \nabla \end{pmatrix}, \mathbf{A} := \begin{pmatrix} 0 & \frac{1}{\rho} \\ \rho c^2 \mathbf{I} & 0 \end{pmatrix}, f(\mathbf{u}) = \mathbf{A} \mathbf{u} \quad (4)$$

for the particular simple 1-dimensional case of this problem, one thus gets

$$\mathbf{u} = \begin{pmatrix} v \\ p \end{pmatrix}, D := \begin{pmatrix} \frac{\partial}{\partial x} & 0 \\ 0 & \frac{\partial}{\partial x} \end{pmatrix}, \mathbf{A} := \begin{pmatrix} 0 & \frac{1}{\rho} \\ \rho c^2 & 0 \end{pmatrix} \quad (5)$$

1-dimensional discretization

For the all further considerations are restricted to the 1D-case described in Equations (3) and (5). For the Galerkin approximation, test functions are defined as follows

$$\mathbf{w} = \begin{pmatrix} w_1 \\ w_2 \end{pmatrix} \text{ with } U = H_0^1(\Omega) = \{w \in H^1(\Omega), w = 0 \text{ on } \partial\Omega\} \quad (6)$$

One thus gets

$$(u_t, w)_{D^k} + (D(f(u)), w)_{D^k} = 0 \quad (7)$$

partial integration leads to

$$(u_t, w)_{D^k} - (f(u), D(w))_{D^k} + (f^*(u), Gw)_{\partial D^k} = 0 \quad (8)$$

$$G = \begin{pmatrix} \hat{n} & 0 \\ 0 & \hat{n} \cdot \end{pmatrix} \quad (9)$$

where f^* is the so-called "numerical flux", which simply is the value for $f(u)$ taken at the interface. Since in the DG context, this value differs from one adjacent element to the other, a rule must be found to decide upon a certain value.

In the 1D case, the above equation can be written as

$$(u, w)_{D^k} - (f(u), Dw)_{D^k} + f^*(u)^T \Big|_{x_k}^{x_{k+1}} \mathbf{I} = 0 \quad (10)$$

The problem is now discretized with a Bubnov-Galerkin scheme, so

$$w_h = \sum_{k=1}^N \phi_{\mathbf{k}} w_{\mathbf{k}} \quad (11)$$

$$u_h = \sum_{k=1}^N \phi_{\mathbf{k}} u_{\mathbf{k}} \quad (12)$$

are the approximation to the weighting-function and the test-function.

In the above equations, one still has to take into account, that u consists of the two independent variables v and p . Therefore, they have to be weighted and tested independently. We can thus write:

$$w_h = \sum_{k=1}^N \begin{bmatrix} \phi_k^1 & 0 \\ 0 & \phi_k^2 \end{bmatrix} \cdot \begin{bmatrix} w_k^1 \\ w_k^2 \end{bmatrix} \quad (13)$$

$$u_h = \sum_{k=1}^N \begin{bmatrix} \phi_k^1 & 0 \\ 0 & \phi_k^2 \end{bmatrix} \cdot \begin{bmatrix} u_k^1 \\ u_k^2 \end{bmatrix} \quad (14)$$

The shape-functions ϕ_k are taken as lagrange-polynomials based on Gauss-Lobatto points. For the purpose of this report, shape-functions up to a degree of 10 have been implemented.

From Equation (??), one can thus derive the matrix forms:

$$\mathbf{M}_{ij} = (\phi_i, \phi_j) \quad (15)$$

$$\mathbf{M}_{\mathbf{k}} = \int_{D^k} \mathbf{N} \mathbf{N}^T \det(\mathbf{J}) d\xi \quad (16)$$

$$\mathbf{S}_{\mathbf{k}} = \int_{D^k} \mathbf{D} \mathbf{N} \mathbf{N}^T \mathbf{J}^{-1} \det \mathbf{J} d\xi \quad (17)$$

F-matrix

The derivation of the flux-matrix \mathbf{F} is somewhat more difficult. We consider the last term of the weak form given in (10). Clearly the resulting matrix depends on the definition of f^* . For this report, the Lax-Friedrichs(LF) and the Hybridizable Discontinuous Galerkin(HDG) flux were considered.

Lax-Friedrich flux

The Lax Friedrich flux is defined as

$$f^{*,LF}(u^+, u^-) = \frac{f(u^+) + f(u^-)}{2} + \frac{C}{2} \hat{\mathbf{n}}^-(u^- - u^+) \quad (18)$$

where u^+ denotes the u value of the current element and u^- denotes the u value of the neighbour.

The Flux matrix shall be exemplarily derived by looking at one element k as described in Figure 2.

Left Node

$$u^+ = \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix}, u^- = \begin{pmatrix} v_{k-1}^2 \\ p_{k-1}^2 \end{pmatrix}, \hat{\mathbf{n}}^- = 1 \quad (19)$$

$$f^{*,LF}(x_k) = \frac{\mathbf{A} * \begin{pmatrix} v_{k-1}^2 \\ p_{k-1}^2 \end{pmatrix} + \mathbf{A} \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix}}{2} + \frac{C \left(\begin{pmatrix} v_{k-1}^2 \\ p_{k-1}^2 \end{pmatrix} - \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix} \right)}{2} \quad (20)$$

$$= \frac{1}{2} (\mathbf{A} - C\mathbf{I}) \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix} + \frac{1}{2} (\mathbf{A} + C\mathbf{I}) \begin{pmatrix} v_{k-1}^2 \\ p_{k-1}^2 \end{pmatrix} \quad (21)$$

Right Node

$$u^+ = \begin{pmatrix} v_k^2 \\ p_k^2 \end{pmatrix}, u^- = \begin{pmatrix} v_{k+1}^1 \\ p_{k+1}^1 \end{pmatrix}, \hat{n}^- = -1 \quad (22)$$

$$f^{*,LF}(x_k) = \frac{\mathbf{A} \begin{pmatrix} v_k^2 \\ p_k^2 \end{pmatrix} + \mathbf{A} \begin{pmatrix} v_{k+1}^1 \\ p_{k+1}^1 \end{pmatrix}}{2} + \frac{C \left(\begin{pmatrix} v_{k+1}^1 \\ p_{k+1}^1 \end{pmatrix} - \begin{pmatrix} v_k^2 \\ p_k^2 \end{pmatrix} \right)}{2} \quad (23)$$

$$= \frac{1}{2}(\mathbf{A} + C\mathbf{I}) \begin{pmatrix} v_{k+1}^1 \\ p_{k+1}^1 \end{pmatrix} + \frac{1}{2}(\mathbf{A} - C\mathbf{I}) \begin{pmatrix} v_k^2 \\ p_k^2 \end{pmatrix} \quad (24)$$

So as a whole, for the boundary integral in Equation (10) the following term can be derived

$$f^{*,LF}(x_{k+1}) - f^{*,LF}(x_k) = \frac{1}{2}(\mathbf{A} + C\mathbf{I}) \begin{pmatrix} v_{k+1}^1 \\ p_{k+1}^1 \end{pmatrix} + \frac{1}{2}(\mathbf{A} - C\mathbf{I}) \begin{pmatrix} v_k^2 \\ p_k^2 \end{pmatrix} - \frac{1}{2}(\mathbf{A} - C\mathbf{I}) \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix} - \frac{1}{2}(\mathbf{A} + C\mathbf{I}) \begin{pmatrix} v_{k-1}^2 \\ p_{k-1}^2 \end{pmatrix} \quad (25)$$

$$\begin{array}{c} \text{---} \bigcirc \text{---} \bigcirc \text{---} \bigcirc \text{---} \\ \begin{pmatrix} v_k^1 = u_k^1 \\ p_k^1 = u_k^2 \end{pmatrix} \begin{pmatrix} v_k^2 = u_k^3 \\ p_k^2 = u_k^4 \end{pmatrix} \begin{pmatrix} v_k^3 = u_k^5 \\ p_k^3 = u_k^6 \end{pmatrix} \end{array}$$

Figure 1: Dof numbering convention for the 1D-example

$$\begin{array}{ccc} \begin{pmatrix} v_{k-1}^2 \\ p_{k-1}^2 \end{pmatrix} & & \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix} \\ \text{---} \text{---} \text{---} k-1 \text{---} \bigcirc & & \bigcirc \text{---} k+1 \text{---} \text{---} \text{---} \\ & & \\ & & \begin{array}{ccc} \bigcirc & \text{---} k & \text{---} \bigcirc \\ \begin{pmatrix} v_k^1 \\ p_k^1 \end{pmatrix} & & \begin{pmatrix} v_k^2 \\ p_k^2 \end{pmatrix} \end{array} \end{array}$$

Figure 2: Element notation

