

In the formulation that I used,¹ I start from this problem

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

and I rewrite it in mixed form (from now on I will neglect the boundary conditions):

$$\begin{cases} \nabla \cdot \mathbf{q} = f & \text{in } \Omega \\ \mathbf{q} + \nabla u = \mathbf{0} & \text{in } \Omega \end{cases}$$

Let me introduce a function \hat{u} defined on the skeleton \mathcal{S} of triangulation \mathcal{T} . If we suppose to known in advance the function \hat{u} , on every cell $K_i \in \mathcal{T}$ we want to solve the following problem

$$\begin{cases} \nabla \cdot \mathbf{q}_i = f & \text{in } K_i \\ \mathbf{q}_i + \nabla u_i = \mathbf{0} & \text{in } K_i \\ u_i = \hat{u} & \text{on } \partial K_i \end{cases}$$

that can be rewritten in a weak form as

Let $\mathcal{V}_i \stackrel{\text{def}}{=} H^1(K_i) \times [H(\text{div}; K_i)]^d$. Find $(u_i, \mathbf{q}_i) \in \mathcal{V}_i$ such that $\forall (v_i, \mathbf{w}_i) \in \mathcal{V}_i$

$$\begin{cases} -(\nabla v_i, \mathbf{q}_i)_{K_i} + \langle v_i, \mathbf{n}_i \cdot \mathbf{q}_i \rangle_{\partial K_i} = (v_i, f)_{K_i} \\ -(\mathbf{w}_i, \mathbf{q}_i)_{K_i} + (\nabla \cdot \mathbf{w}_i, u_i)_{K_i} - \langle \mathbf{n}_i \cdot \mathbf{w}_i, \hat{u} \rangle_{\partial K_i} = 0 \end{cases}$$

In this formulation, all the derivatives are on the test functions. In particular, the first equation uses the fact that

$$(v_i, \nabla \cdot \mathbf{q}_i) = -(\nabla v_i, \mathbf{q}_i)_{K_i} + \langle v_i, \mathbf{n}_i \cdot \mathbf{q}_i \rangle_{\partial K_i}$$

and, in the second one, for some reasons that I do not remember (and that I suspect were not so good) I changed the signs. Moreover, I inserted \hat{u} instead of u inside the boundary term because we want that $u = \hat{u}$ on the boundary.

At this point, we have n problems (where n is the number of cells) that are completely uncorrelated, beside for the presence of the variable \hat{u} that instead is the same for every problem.

¹which is freely taken from *Sevilla, Ruben & Huerta, Antonio. (2016). Tutorial on Hybridizable Discontinuous Galerkin (HDG) for Second-Order Elliptic Problems. 10.1007/978-3-319-31925-4-5*

We add now an equation to enforce normal continuity for \mathbf{q} : for all $\mu \in H^1(\mathcal{S})$

$$\sum_{K_i \in \mathcal{T}} \sum_{\text{face } F \text{ of } K} \langle \mathbf{n}_i \cdot \mathbf{q}_i, \mu \rangle_F = 0$$

The reason why μ must be in H^1 is not completely clear to me.

In any case, now we have our problem that can be written as

Let $\mathcal{V} \stackrel{\text{def}}{=} \prod_i \mathcal{V}_i$; find $(u, \mathbf{q}) \in V$ and $\hat{u} \in H^1(\mathcal{S})$ so that for every couple $(v, \mathbf{w}) \in \mathcal{V}$ and every function $\mu \in H^1(\mathcal{S})$ we have

$$\begin{cases} -(\nabla v, \mathbf{q})_{\mathcal{V}} + \langle v, \mathbf{n} \cdot \mathbf{q} \rangle_{\partial \mathcal{V}} = (v, f)_{\mathcal{V}} \\ -(\mathbf{w}, \mathbf{q})_{\mathcal{V}} + (\nabla \cdot \mathbf{w}, u)_{\mathcal{V}} - \langle \mathbf{n} \cdot \mathbf{w}, \hat{u} \rangle_{\partial \mathcal{V}} = 0 \\ \sum_{K_i \in \mathcal{T}} \sum_{\text{face } F \text{ of } K} \langle \mu, \mathbf{n}_i \cdot \mathbf{q}_i \rangle_F = 0 \end{cases}$$

where the subscript i identify the i -th component in the space \mathcal{V} and

$$(f, g)_{\mathcal{V}} \stackrel{\text{def}}{=} \sum_i (f_i, g_i)_{K_i}$$

$$\langle f, g \rangle_{\partial \mathcal{V}} \stackrel{\text{def}}{=} \sum_i \langle f_i, g_i \rangle_{\partial K_i}$$

The last step is to change \mathbf{q} with

$$\hat{\mathbf{q}} \stackrel{\text{def}}{=} \mathbf{q} + \tau (u - \hat{u}) \mathbf{n}$$

for stabilizing the method. In this way we have

$$\begin{cases} -(\nabla v, \mathbf{q})_{\mathcal{V}} + \langle v, \mathbf{n} \cdot \mathbf{q} \rangle_{\partial \mathcal{V}} + \tau \langle v, u - \hat{u} \rangle_{\partial \mathcal{V}} = (v, f)_{\mathcal{V}} \\ -(\mathbf{w}, \mathbf{q})_{\mathcal{V}} + (\nabla \cdot \mathbf{w}, u)_{\mathcal{V}} - \langle \mathbf{n} \cdot \mathbf{w}, \hat{u} \rangle_{\partial \mathcal{V}} = 0 \\ \sum_{K_i \in \mathcal{T}} \sum_{\text{face } F \text{ of } K} \langle \mu, \mathbf{n}_i \cdot \mathbf{q}_i \rangle_F + \tau \langle \mu, u_i - \hat{u} \rangle_F = 0 \end{cases}$$

1 Drift diffusion

Now I am trying to solve this

$$\begin{cases} \nabla V + \mathbf{E} = 0 \\ \nabla \cdot (\varepsilon \mathbf{E}) = n \\ \nabla n + \mathbf{W} = 0 \\ \nabla \cdot (\mu_n \mathbf{E} n - D_n \mathbf{W}) = \frac{1}{q} R_n(n) \end{cases}$$

In weak form (ν is the normal to avoid confusion with n):

$$\left\{ \begin{array}{l} -(V, \nabla \cdot \mathbf{Q}_1) + \langle \widehat{V}, \mathbf{Q}_1 \cdot \nu \rangle + (\mathbf{E}, \mathbf{Q}_1) = 0 \\ -(\varepsilon \mathbf{E}, \nabla Z_1) + \langle \widehat{\varepsilon \mathbf{E} \cdot \nu}, Z_1 \rangle - (n, Z_1) = 0 \\ -(n, \nabla \cdot \mathbf{Q}_2) + \langle \widehat{n}, \mathbf{Q}_2 \cdot \nu \rangle + (\mathbf{W}, \mathbf{Q}_2) = 0 \\ -(\mu_n \mathbf{E} n - D_n \mathbf{W}, \nabla Z_2) + \langle (\mu_n n \mathbf{E} \cdot \nu - D_n \mathbf{W} \cdot \nu)^\wedge, Z_2 \rangle = \left(\frac{1}{q} R_n(n), Z_2 \right) \\ \langle \widehat{\varepsilon \mathbf{E} \cdot \nu}, \mu_1 \rangle = 0 \\ \langle (\mu_n n \mathbf{E} \cdot \nu - D_n \mathbf{W} \cdot \nu)^\wedge, \mu_2 \rangle = 0 \end{array} \right.$$

For what concerns the fluxes, I made the following choice: \widehat{V} and \widehat{n} are independent variables, while

$$\widehat{\varepsilon \mathbf{E} \cdot \nu} \stackrel{\text{def}}{=} \varepsilon \mathbf{E} \cdot \nu + \tau(V - \widehat{V})$$

$$(\mu_n n \mathbf{E} \cdot \nu - D_n \mathbf{W} \cdot \nu)^\wedge \stackrel{\text{def}}{=} \mu_n n \mathbf{E} \cdot \nu - D_n \mathbf{W} \cdot \nu + \tau(n - \widehat{n})$$

This choice brings us to the following system

$$\left\{ \begin{array}{l} -(V, \nabla \cdot \mathbf{Q}_1) + \langle \widehat{V}, \mathbf{Q}_1 \cdot \nu \rangle + (\mathbf{E}, \mathbf{Q}_1) = 0 \\ -(\varepsilon \mathbf{E}, \nabla Z_1) + \langle \varepsilon \mathbf{E} \cdot \nu, Z_1 \rangle + \tau \langle V - \widehat{V}, Z_1 \rangle - (n, Z_1) = 0 \\ -(n, \nabla \cdot \mathbf{Q}_2) + \langle \widehat{n}, \mathbf{Q}_2 \cdot \nu \rangle + (\mathbf{W}, \mathbf{Q}_2) = 0 \\ -(\mu_n \mathbf{E} n, \nabla Z_2) + (D_n \mathbf{W}, \nabla Z_2) + \langle \mu_n n \mathbf{E} \cdot \nu, Z_2 \rangle \\ \quad - \langle D_n \mathbf{W} \cdot \nu, Z_2 \rangle + \tau \langle (n - \widehat{n}), Z_2 \rangle = \left(\frac{1}{q} R_n(n), Z_2 \right) \\ \langle \varepsilon \mathbf{E} \cdot \nu, \mu_1 \rangle + \tau \langle V - \widehat{V}, \mu_1 \rangle = 0 \\ \langle \mu_n n \mathbf{E} \cdot \nu, \mu_2 \rangle - \langle D_n \mathbf{W} \cdot \nu, \mu_2 \rangle + \tau \langle n - \widehat{n}, \mu_2 \rangle = 0 \end{array} \right. \quad (1)$$

Now, we still have two non linear terms: $(\mu_n \mathbf{E} n, \nabla Z_2)$ and $\langle \mu_n n \mathbf{E} \cdot \nu, Z_2 \rangle$.

To linearize the system, I will substitute the electric field with the one computed at the previous iteration

$$(\mu_n \mathbf{E} n, \nabla Z_2) \rightarrow (\mu_n \mathbf{E}_0 n, \nabla Z_2)$$

$$\langle \mu_n n \mathbf{E} \cdot \nu, Z_2 \rangle \rightarrow \langle \mu_n n \mathbf{E}_0 \cdot \nu, Z_2 \rangle$$

where \mathbf{E}_0 is a fixed vector obtained at the previous iteration.

Therefore, the final problem is:

$$\left\{ \begin{array}{l} -(V, \nabla \cdot \mathbf{Q}_1) + \langle \widehat{V}, \mathbf{Q}_1 \cdot \nu \rangle + (\mathbf{E}, \mathbf{Q}_1) = 0 \\ -(\varepsilon \mathbf{E}, \nabla Z_1) + \langle \varepsilon \mathbf{E} \cdot \nu, Z_1 \rangle + \tau \langle V, Z_1 \rangle - \tau \langle \widehat{V}, Z_1 \rangle - (n, Z_1) = 0 \\ -(n, \nabla \cdot \mathbf{Q}_2) + \langle \widehat{n}, \mathbf{Q}_2 \cdot \nu \rangle + (\mathbf{W}, \mathbf{Q}_2) = 0 \\ -(\mu_n \mathbf{E}_0 n, \nabla Z_2) + (D_n \mathbf{W}, \nabla Z_2) + \langle \mu_n n \mathbf{E}_0 \cdot \nu, Z_2 \rangle \\ \quad - \langle D_n \mathbf{W} \cdot \nu, Z_2 \rangle + \tau \langle n, Z_2 \rangle - \tau \langle \widehat{n}, Z_2 \rangle = \left(\frac{1}{q} R_n(n), Z_2 \right) \\ \langle \varepsilon \mathbf{E} \cdot \nu, \mu_1 \rangle + \tau \langle V, \mu_1 \rangle - \tau \langle \widehat{V}, \mu_1 \rangle = 0 \\ \langle \mu_n n \mathbf{E}_0 \cdot \nu, \mu_2 \rangle - \langle D_n \mathbf{W} \cdot \nu, \mu_2 \rangle + \tau \langle n, \mu_2 \rangle - \tau \langle \widehat{n}, \mu_2 \rangle = 0 \end{array} \right.$$

2 Another linearization

Let us suppose that the functions we are looking for (V , \widehat{V} , \mathbf{E} , n , \widehat{n} , and \mathbf{W}) can be written as

$$\begin{aligned} V &= V_0 + \delta V \\ \widehat{V} &= \widehat{V}_0 + \delta \widehat{V} \\ \mathbf{E} &= \mathbf{E}_0 + \delta \mathbf{E} \\ n &= n_0 + \delta n \\ \widehat{n} &= \widehat{n}_0 + \delta \widehat{n} \\ \mathbf{W} &= \mathbf{W}_0 + \delta \mathbf{W} \end{aligned}$$

where V_0 , \widehat{V}_0 , \mathbf{E}_0 , n_0 , \widehat{n}_0 , and \mathbf{W}_0 are some arbitrary chosen functions. Then,

the system 1 becomes

$$\left\{ \begin{array}{l} -(V_0 + \delta V, \nabla \cdot \mathbf{Q}_1) + \langle \widehat{V}_0 + \widehat{\delta V}, \mathbf{Q}_1 \cdot \nu \rangle + (\mathbf{E}_0 + \delta \mathbf{E}, \mathbf{Q}_1) = 0 \\ -(\varepsilon(\mathbf{E}_0 + \delta \mathbf{E}), \nabla Z_1) + \langle \varepsilon(\mathbf{E}_0 + \delta \mathbf{E}) \cdot \nu, Z_1 \rangle \\ \quad + \tau \langle V_0 + \delta V - \widehat{V}_0 - \widehat{\delta V}, Z_1 \rangle - (n_0 + \delta n, Z_1) = 0 \\ -(n_0 + \delta n, \nabla \cdot \mathbf{Q}_2) + \langle \widehat{n}_0 + \widehat{\delta n}, \mathbf{Q}_2 \cdot \nu \rangle + (\mathbf{W}_0 + \delta \mathbf{W}, \mathbf{Q}_2) = 0 \\ -(\mu_n(n_0 + \delta n)(\mathbf{E}_0 + \delta \mathbf{E}), \nabla Z_2) + (D_n(\mathbf{W}_0 + \delta \mathbf{W}), \nabla Z_2) \\ \quad + \langle \mu_n(n_0 + \delta n)(\mathbf{E}_0 + \delta \mathbf{E}) \cdot \nu, Z_2 \rangle - \langle D_n(\mathbf{W}_0 + \delta \mathbf{W}) \cdot \nu, Z_2 \rangle \\ \quad + \tau \langle n_0 + \delta n - \widehat{n}_0 - \widehat{\delta n}, Z_2 \rangle = (q^{-1} R_n(n_0 + \delta n), Z_2) \\ \langle \varepsilon(\mathbf{E}_0 + \delta \mathbf{E}) \cdot \nu, \mu_1 \rangle + \tau \langle V_0 + \delta V - \widehat{V}_0 - \widehat{\delta V}, \mu_1 \rangle = 0 \\ \langle \mu_n(n_0 + \delta n)(\mathbf{E}_0 + \delta \mathbf{E}) \cdot \nu, \mu_2 \rangle - \langle D_n(\mathbf{W}_0 + \delta \mathbf{W}) \cdot \nu, \mu_2 \rangle \\ \quad + \tau \langle n_0 + \delta n - \widehat{n}_0 - \widehat{\delta n}, \mu_2 \rangle = 0 \end{array} \right. \quad (2)$$

To linearize the previous system, we approximate

$$R_n(n_0 + \delta n) \approx R_n(n_0) + \frac{dR_n}{dn} \Big|_{n=n_0} \delta n$$

and

$$(n_0 + \delta n)(\mathbf{E}_0 + \delta \mathbf{E}) \approx n_0 \mathbf{E}_0 + n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0$$

To simplify a little bit the notation, we will use the following symbols

$$R_{n_0} \stackrel{\text{def}}{=} R_n(n_0)$$

$$R'_{n_0} \stackrel{\text{def}}{=} \frac{dR_n}{dn} \Big|_{n=n_0}$$

Therefore, the system 2 becomes

$$\left\{ \begin{array}{l} -(\delta V, \nabla \cdot \mathbf{Q}_1) + \langle \widehat{\delta V}, \mathbf{Q}_1 \cdot \nu \rangle + (\delta \mathbf{E}, \mathbf{Q}_1) \\ \quad = (V_0, \nabla \cdot \mathbf{Q}_1) - \langle \widehat{V}_0, \mathbf{Q}_1 \cdot \nu \rangle - (\mathbf{E}_0, \mathbf{Q}_1) \\ -(\varepsilon \delta \mathbf{E}, \nabla Z_1) + \langle \varepsilon \delta \mathbf{E} \cdot \nu, Z_1 \rangle + \tau \langle \delta V - \widehat{\delta V}, Z_1 \rangle - (\delta n, Z_1) \\ \quad = (\varepsilon \mathbf{E}_0, \nabla Z_1) - \langle \varepsilon \mathbf{E}_0 \cdot \nu, Z_1 \rangle - \tau \langle V_0 - \widehat{V}_0, Z_1 \rangle + (n_0, Z_1) \\ -(\delta n, \nabla \cdot \mathbf{Q}_2) + \langle \widehat{\delta n}, \mathbf{Q}_2 \cdot \nu \rangle + (\delta \mathbf{W}, \mathbf{Q}_2) \\ \quad = (n_0, \nabla \cdot \mathbf{Q}_2) - \langle \widehat{n}_0, \mathbf{Q}_2 \cdot \nu \rangle - (\mathbf{W}_0, \mathbf{Q}_2) \\ -(\mu_n(n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0), \nabla Z_2) + (D_n \delta \mathbf{W}, \nabla Z_2) - (q^{-1} R'_{n_0} \delta n, Z_2) \\ \quad + \langle \mu_n(n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0) \cdot \nu, Z_2 \rangle - \langle D_n \delta \mathbf{W} \cdot \nu, Z_2 \rangle + \tau \langle \delta n - \widehat{\delta n}, Z_2 \rangle \\ = (q^{-1} R_{n_0}, Z_2) + (\mu_n n_0 \mathbf{E}_0, \nabla Z_2) - (D_n \mathbf{W}_0, \nabla Z_2) - \langle \mu_n n_0 \mathbf{E}_0 \cdot \nu, Z_2 \rangle \\ \quad + \langle D_n (\mathbf{W}_0) \cdot \nu, Z_2 \rangle - \tau \langle n_0 - \widehat{n}_0, Z_2 \rangle \\ \langle \varepsilon \delta \mathbf{E} \cdot \nu, \mu_1 \rangle + \tau \langle \delta V - \widehat{\delta V}, \mu_1 \rangle = -\langle \varepsilon \mathbf{E}_0 \cdot \nu, \mu_1 \rangle - \tau \langle V_0 - \widehat{V}_0, \mu_1 \rangle \\ \langle \mu_n(n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0) \cdot \nu, \mu_2 \rangle - \langle D_n \delta \mathbf{W} \cdot \nu, \mu_2 \rangle + \tau \langle \delta n - \widehat{\delta n}, \mu_2 \rangle \\ \quad = -\langle \mu_n n_0 \mathbf{E}_0 \cdot \nu, \mu_2 \rangle + \langle D_n \mathbf{W}_0 \cdot \nu, \mu_2 \rangle - \tau \langle n_0 - \widehat{n}_0, \mu_2 \rangle \end{array} \right.$$

or, equivalently,

$$\left\{ \begin{array}{l}
-(\delta V, \nabla \cdot \mathbf{Q}_1) + \langle \widehat{\delta V}, \mathbf{Q}_1 \cdot \nu \rangle + (\delta \mathbf{E}, \mathbf{Q}_1) \\
\quad = (V_0, \nabla \cdot \mathbf{Q}_1) - \langle \widehat{V}_0, \mathbf{Q}_1 \cdot \nu \rangle - (\mathbf{E}_0, \mathbf{Q}_1) \\
-(\varepsilon \delta \mathbf{E}, \nabla Z_1) + \langle \varepsilon \delta \mathbf{E} \cdot \nu, Z_1 \rangle + \tau \langle \delta V, Z_1 \rangle - \tau \langle \widehat{\delta V}, Z_1 \rangle - (\delta n, Z_1) \\
\quad = (\varepsilon \mathbf{E}_0, \nabla Z_1) - \langle \varepsilon \mathbf{E}_0 \cdot \nu, Z_1 \rangle - \tau \langle V_0, Z_1 \rangle + \tau \langle \widehat{V}_0, Z_1 \rangle + (n_0, Z_1) \\
-(\delta n, \nabla \cdot \mathbf{Q}_2) + \langle \widehat{\delta n}, \mathbf{Q}_2 \cdot \nu \rangle + (\delta \mathbf{W}, \mathbf{Q}_2) \\
\quad = (n_0, \nabla \cdot \mathbf{Q}_2) - \langle \widehat{n}_0, \mathbf{Q}_2 \cdot \nu \rangle - (\mathbf{W}_0, \mathbf{Q}_2) \\
-(\mu_n(n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0), \nabla Z_2) + (D_n \delta \mathbf{W}, \nabla Z_2) - (q^{-1} R'_{n_0} \delta n, Z_2) \\
\quad + \langle \mu_n(n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0) \cdot \nu, Z_2 \rangle - \langle D_n \delta \mathbf{W} \cdot \nu, Z_2 \rangle + \tau \langle \delta n, Z_2 \rangle - \tau \langle \widehat{\delta n}, Z_2 \rangle \\
\quad = (q^{-1} R_{n_0}, Z_2) + (\mu_n n_0 \mathbf{E}_0, \nabla Z_2) - (D_n \mathbf{W}_0, \nabla Z_2) \\
\quad - \langle \mu_n n_0 \mathbf{E}_0 \cdot \nu, Z_2 \rangle + \langle D_n \mathbf{W}_0 \cdot \nu, Z_2 \rangle - \tau \langle n_0, Z_2 \rangle + \tau \langle \widehat{n}_0, Z_2 \rangle \\
\langle \varepsilon \delta \mathbf{E} \cdot \nu, \mu_1 \rangle + \tau \langle \delta V, \mu_1 \rangle - \tau \langle \widehat{\delta V}, \mu_1 \rangle \\
\quad = -\langle \varepsilon \mathbf{E}_0 \cdot \nu, \mu_1 \rangle - \tau \langle V_0, \mu_1 \rangle + \tau \langle \widehat{V}_0, \mu_1 \rangle \\
\langle \mu_n(n_0 \delta \mathbf{E} + \delta n \mathbf{E}_0) \cdot \nu, \mu_2 \rangle - \langle D_n \delta \mathbf{W} \cdot \nu, \mu_2 \rangle + \tau \langle \delta n, \mu_2 \rangle - \tau \langle \widehat{\delta n}, \mu_2 \rangle \\
\quad = -\langle \mu_n n_0 \mathbf{E}_0 \cdot \nu, \mu_2 \rangle + \langle D_n \mathbf{W}_0 \cdot \nu, \mu_2 \rangle - \tau \langle n_0, \mu_2 \rangle + \tau \langle \widehat{n}_0, \mu_2 \rangle
\end{array} \right.$$