

Efficient and Robust Spectral-Element Methods on Triangles Using Tensor-Product Summation-by-Parts Operators

Advanced Modeling and Simulation (AMS) Seminar Series
NASA Ames Research Center

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October 20, 2022

Background

Numerical methods for conservation laws

High-fidelity predictions of **multiscale phenomena** in science and engineering governed by time-dependent **conservation laws** require numerical methods which are:

- **Efficient** – deliver a desired level of accuracy at a reasonable computational cost, scaling effectively to large problem sizes
- **Robust** – consistently provide useful/physically meaningful results for all problems/data within some well defined regime
- **Automated** – achieve the above objectives with minimal user intervention (e.g. parameter tuning or mesh generation)

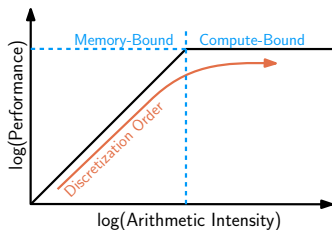
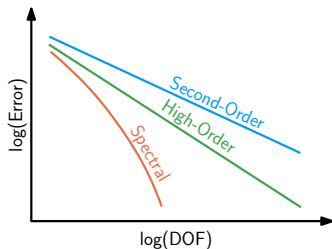
Scale-resolving simulations of **turbulent flows** largely remain **intractable** in practice using conventional second-order schemes, requiring alternative methods meeting the above requirements

Background

Discontinuous spectral-element methods

Discontinuous **spectral-element methods**¹ on unstructured grids offer:

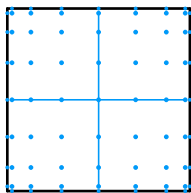
- **High-order/spectral accuracy** – more accurate than second-order methods for smooth regimes and low error tolerances (for a given number of degrees of freedom)
- **Flexibility** – support for local refinement either by decreasing the element size (h) or increasing the polynomial degree (p)
- **Performance on modern hardware** – compact formulations with high arithmetic intensity



¹Element-based discretizations achieving high-order accuracy through interior DOF

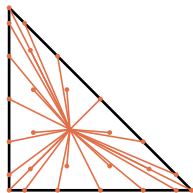
Background

Tensor-product vs. multidimensional approximations



Tensor-product

- Fast matrix-free operator evaluation (i.e. using **sum factorization**²)
- Typically restricted to quad or hex elements, requires **more user intervention** in body-fitted mesh generation



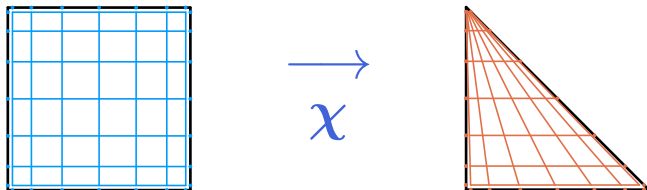
Multidimensional

- **More automated** meshing of complex geometries, facilitates *hp*-adaptation
- **Less efficient** at higher orders due to all-to-all coupling of local degrees of freedom

²Introduced in the context of spectral methods by Orszag (1980)

Background

Collapsed coordinate transformation



A **collapsed coordinate transformation** (Duffy, 1982) can be used to enable sum factorization on triangles or other domains³

Combines the **efficiency** of tensor-product approximations with the **geometric flexibility** of general multidimensional element types

³Approach proposed by Dubiner (1991); early applications to **continuous Galerkin** (CG) methods by Sherwin and Karniadakis (1995) and to **discontinuous Galerkin** (DG) schemes by Lomtev and Karniadakis (1999) and Kirby et al. (2000)

Background

Tensor-product spectral-element methods in collapsed coordinates

Collapsed-coordinate approach is now a fairly mature technology, forming the basis for triangular/tetrahedral/prismatic/pyramidal elements in **Nektar++** (Cantwell et al., 2015; Moxey et al., 2020)

Results in **efficient algorithms** on modern hardware, for example, with SIMD vectorization (Moxey, Amici, and Kirby, 2020)

However, high-order methods often **lack robustness** when used to solve nonlinear problems or with curvilinear meshes, relying on *ad hoc* techniques to achieve stability in practice, for example:

- Filtering
- Spectral vanishing viscosity (SVV)
- Over-integration

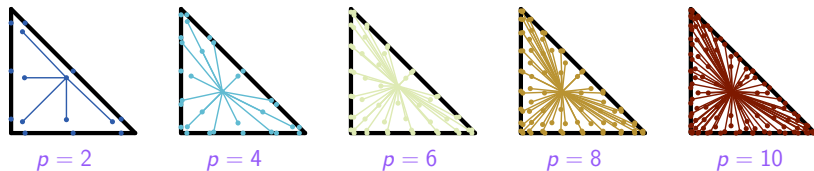
These require parameter tuning, add computational expense, and in the case of filtering/SVV can pollute the solution accuracy

Background

Summation-by-parts property

Modern formulations based on the **summation-by-parts** (SBP) property produce **mathematical guarantees** that numerical schemes will respect certain properties of the partial differential equations they approximate

Existing **provably stable high-order methods** for conservation laws on tri/tet elements employ multidimensional SBP operators⁴ which require $O(p^{2d})$ operations – much more costly at higher orders than $O(p^{d+1})$ tensor-product schemes on quads or hexes



⁴Hicken, Del Rey Fernández, and Zingg, 2016; Chen and Shu, 2017; Del Rey Fernández, Hicken, and Zingg, 2018; Crean et al., 2018; Chan, 2018.

Overview

Research objectives and contributions

Objective: Extend the summation-by-parts framework to spectral-element methods in collapsed coordinates, combining:

- **Efficiency** of arbitrary-order tensor-product operators
- **Robustness** of energy-stable/entropy-stable SBP formulations
- **Automation** and geometric flexibility of triangles/tetrahedra

This presentation will focus on discretizations on curved triangular meshes which are **energy stable** for the linear advection equation

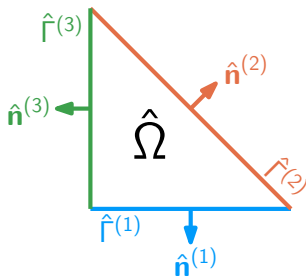
The same operators can be used for entropy-stable formulations applied to Euler/Navier-Stokes, and a similar approach can be taken in three dimensions (both are the focus of ongoing work)

Overview

General approach

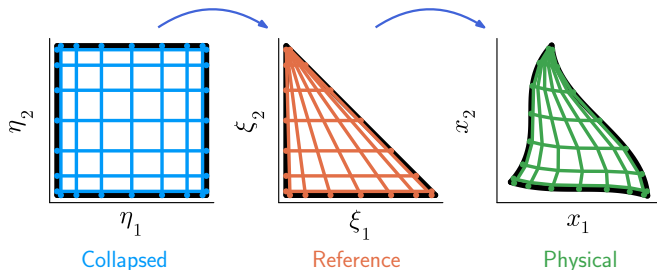
- 1 Represent the solution on a canonical reference element $\hat{\Omega} \subset \mathbb{R}^d$ in terms of a **nodal** or **modal** basis supporting sum factorization
- 2 Construct **tensor-product spectral-element operators in collapsed coordinates** satisfying a discrete analogue of integration by parts for functions $U, V \in C^1(\hat{\Omega})$:

$$\int_{\hat{\Omega}} U \frac{\partial V}{\partial \xi_m} d\xi + \int_{\hat{\Omega}} \frac{\partial U}{\partial \xi_m} V d\xi = \sum_{\zeta=1}^{N_f} \int_{\hat{\Gamma}^{(\zeta)}} UV \hat{n}_m d\hat{s}$$



Overview

General approach



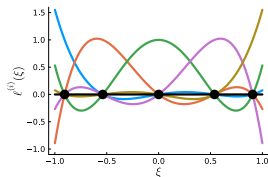
- 3 Build SBP operators on each physical element from those on the reference element using the **skew-symmetric splitting** proposed by Crean et al. (2018)
- 4 Recast the action of all physical operators in terms of **one-dimensional operations** along lines of constant η_1 and η_2 to obtain **matrix-free sum-factorization algorithms**

Preliminaries

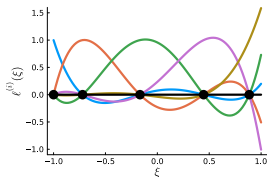
Gaussian quadrature and Lagrange polynomials in one dimension

Fundamental building blocks of **spectral collocation** methods:

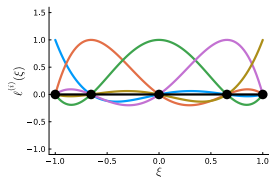
- **Gaussian quadrature rules** with nodes $\{\xi^{(i)}\}_{i \in \{0:q\}}$ and weights $\{\omega^{(i)}\}_{i \in \{0:q\}}$, where $\int_{-1}^1 V(\xi) d\xi \approx \sum_{i=0}^q V(\xi^{(i)}) \omega^{(i)}$ is exact for all $V \in \mathbb{P}_\tau([-1, 1])$
- **Lagrange polynomials** $\{\ell^{(i)}\}_{i \in \{0:q\}}$ such that $\ell^{(i)}(\xi^{(j)}) = \delta_{ij}$



Legendre-Gauss
(LG, $\tau = 2q + 1$)



Legendre-Gauss-Radau
(LGR, $\tau = 2q$)



Legendre-Gauss-Lobatto
(LGL, $\tau = 2q - 1$)

Preliminaries

One-dimensional operations using Lagrange polynomials

Lagrange polynomials enable the following operations on $[-1, 1]$:

- **Nodal differentiation** – exact for $V \in \mathbb{P}_q([-1, 1])$

$$\begin{bmatrix} \frac{dV}{d\xi}(\xi^{(0)}) \\ \vdots \\ \frac{dV}{d\xi}(\xi^{(q)}) \end{bmatrix} \approx \underbrace{\begin{bmatrix} \frac{d}{d\xi}\ell^{(0)}(\xi^{(0)}) & \cdots & \frac{d}{d\xi}\ell^{(q)}(\xi^{(0)}) \\ \vdots & \ddots & \vdots \\ \frac{d}{d\xi}\ell^{(0)}(\xi^{(q)}) & \cdots & \frac{d}{d\xi}\ell^{(q)}(\xi^{(q)}) \end{bmatrix}}_{=:\underline{\underline{D}}} \begin{bmatrix} V(\xi^{(0)}) \\ \vdots \\ V(\xi^{(q)}) \end{bmatrix}$$

- **Boundary evaluation** – exact at least for $U, V \in \mathbb{P}_q([-1, 1])$

$$UV \Big|_{-1}^1 \approx \begin{bmatrix} U(\xi^{(0)}) \\ \vdots \\ U(\xi^{(q)}) \end{bmatrix}^T \underbrace{\begin{bmatrix} \ell^{(0)}\ell^{(0)}|_{-1}^1 & \cdots & \ell^{(0)}\ell^{(q)}|_{-1}^1 \\ \vdots & \ddots & \vdots \\ \ell^{(q)}\ell^{(0)}|_{-1}^1 & \cdots & \ell^{(q)}\ell^{(q)}|_{-1}^1 \end{bmatrix}}_{=:\underline{\underline{E}}} \begin{bmatrix} V(\xi^{(0)}) \\ \vdots \\ V(\xi^{(q)}) \end{bmatrix}$$

Preliminaries

One-dimensional SBP property for spectral collocation operators

A stable approximation requires the constituent matrix operators to **satisfy the SBP property** (Kreiss and Scherer, 1974)

$$\begin{aligned} \int_{-1}^1 U \frac{dV}{d\xi} d\xi + \int_{-1}^1 \frac{dU}{d\xi} V d\xi &= UV \Big|_{-1}^1 \\ \underline{\underline{u}}^T \underline{\underline{M}} \underline{\underline{D}} \underline{\underline{v}} + \underline{\underline{u}}^T \underline{\underline{D}}^T \underline{\underline{M}} \underline{\underline{v}} &= \underline{\underline{u}}^T \underline{\underline{E}} \underline{\underline{v}}, \end{aligned}$$

where SPD mass matrix $\underline{\underline{M}}$ defines norm in which stability is proven

Theorem:⁵ One-dimensional spectral collocation operators satisfy the SBP property $\underline{\underline{M}} \underline{\underline{D}} + \underline{\underline{D}}^T \underline{\underline{M}} = \underline{\underline{E}}$ with diagonal mass matrix $M_{ij} = \omega^{(i-1)} \delta_{ij}$ for positive quadrature rules of degree $\tau \geq 2q - 1$

⁵Carpenter and Gottlieb, 1996; Del Rey Fernández, Boom, and Zingg, 2014

Approximation on the Reference Element

Collapsed coordinate transformation

Any point $\eta \in [-1, 1]^2$ can be mapped onto the right-angled triangle $\hat{\Omega} := \{\xi \in [-1, 1]^2 : \xi_1 + \xi_2 \leq 0\}$ as $\xi = \chi(\eta)$, where

$$\chi(\eta) := \begin{bmatrix} \frac{1}{2}(1 + \eta_1)(1 - \eta_2) - 1 \\ \eta_2 \end{bmatrix}$$

To integrate on the triangle, we use a change of variables to obtain

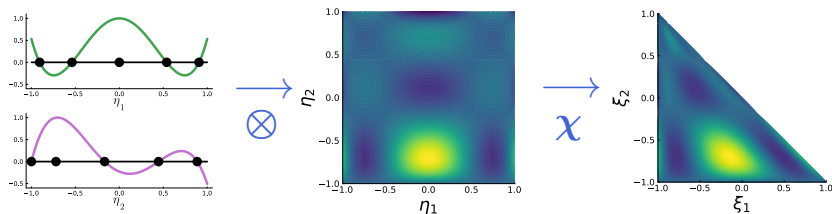
$$\int_{\hat{\Omega}} V(\xi) d\xi = \int_{-1}^1 \int_{-1}^1 V(\chi(\eta)) \left(\frac{1 - \eta_2}{2} \right) d\eta_1 d\eta_2,$$

and, avoiding the singularity $\eta_2 = 1$, the chain rule gives

$$\left[\begin{array}{c} \frac{\partial}{\partial \xi_1} V(\xi) \\ \frac{\partial}{\partial \xi_2} V(\xi) \end{array} \right] \Big|_{\xi=\chi(\eta)} = \frac{2}{1 - \eta_2} \begin{bmatrix} 1 & 0 \\ 1 + \eta_1 & \frac{1}{2}(1 + \eta_2) \end{bmatrix} \left[\begin{array}{c} \frac{\partial}{\partial \eta_1} V(\chi(\eta)) \\ \frac{\partial}{\partial \eta_2} V(\chi(\eta)) \end{array} \right]$$

Approximation on the Reference Element

Nodal and modal bases in collapsed coordinates



Using the nodal sets $\{\eta_1^{(i)}\}_{i \in \{0:q_1\}}$ and $\{\eta_2^{(i)}\}_{i \in \{0:q_2\}}$, a **nodal basis** can be constructed from one-dimensional Lagrange polynomials as

$$\ell^{(\sigma(\alpha))}(\chi(\eta)) := \ell_1^{(\alpha_1)}(\eta_1) \ell_2^{(\alpha_2)}(\eta_2),$$

ordered as $\sigma : \{0 : q_1\} \times \{0 : q_2\} \rightarrow \{1 : (q_1 + 1)(q_2 + 1)\}$, where we assume that there is no node at the singularity $\eta_2 = 1$

Approximation on the Reference Element

Nodal and modal bases in collapsed coordinates

Theoretically, the singularity does not pose a significant challenge for the approximation (c.f. Shen, Wang, and Li, 2009) – however, resolution is **concentrated near the singularity**

*Resolution is a good thing, but this is a case of too much of a good thing because resolution **limits the size of explicit time steps** (Dubiner, 1991)*

Proriol-Koornwinder-Dubiner (PKD) orthogonal basis for the total-degree p polynomial space $\mathbb{P}_p(\hat{\Omega})$ avoids this issue and has a “warped” tensor-product structure supporting sum factorization:

$$\phi^{(\pi(\alpha))}(\chi(\eta)) := \sqrt{2} P_{\alpha_1}^{(0,0)}(\eta_1) (1 - \eta_2)^{\alpha_1} P_{\alpha_2}^{(2\alpha_1+1,0)}(\eta_2),$$

where $\pi : \{\alpha \in \mathbb{N}_0^2 : \alpha_1 + \alpha_2 \leq p\} \rightarrow \{1 : (p+1)(p+2)/2\}$ and $P_k^{(a,b)}(\eta)$ denotes a normalized Jacobi polynomial of degree k

Approximation on the Reference Element

Nodal and modal bases in collapsed coordinates

We take one of two approaches in this work:

1 Nodal formulation

- Collocate the solution degrees of freedom and fluxes at tensor-product quadrature points in collapsed coordinates, apply operators to nodal values

2 Modal formulation

- Solution degrees of freedom are expansion coefficients for PKD basis (do not correspond to nodal values)
- Evaluate fluxes at tensor-product quadrature points in collapsed coordinates and apply operators to nodal values

Tensor-product structure of PKD basis permits evaluation at $O(p^d)$ collapsed tensor-product quadrature nodes in $O(p^{d+1})$ operations

Approximation on the Reference Element

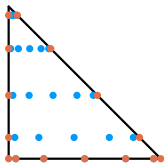
Tensor-product summation-by-parts operators on the triangle

Integration must be performed over the **volume** (i.e. interior) and each **facet** (i.e. edge) of the reference triangle:

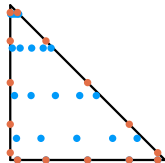
- **Volume quadrature** – change of variables leads to

$$\xi^{(\sigma(\alpha))} := \chi(\eta_1^{(\alpha_1)}, \eta_2^{(\alpha_2)}), \quad \omega^{(\sigma(\alpha))} := \omega_1^{(\alpha_1)} \left(\frac{1 - \eta_2^{(\alpha_2)}}{2} \omega_2^{(\alpha_2)} \right)$$

- **Facet quadrature** – can align with volume quadrature nodes for more efficient extrapolation from volume to facets



Facet quadrature nodes aligned



Facet quadrature nodes not aligned

Approximation on the Reference Element

Tensor-product summation-by-parts operators on the triangle

Theorem:⁶ Spectral collocation operators on the triangle given by

$$\begin{aligned} D_{ij}^{(m)} &:= \frac{\partial \ell^{(j)}}{\partial \xi_m}(\boldsymbol{\xi}^{(i)}), & M_{ij} &:= \omega^{(i)} \delta_{ij}, \\ R_{ij}^{(\zeta)} &:= \ell^{(j)}(\boldsymbol{\xi}^{(\zeta,i)}), & B_{ij}^{(\zeta)} &:= \omega^{(\zeta,i)} \delta_{ij} \end{aligned}$$

are accurate to degree $p = \min(q_1, q_2)$ and satisfy the **SBP property** (Hicken, Del Rey Fernández, and Zingg, 2016)

$$\underline{\underline{M}} \underline{\underline{D}}^{(m)} + (\underline{\underline{D}}^{(m)})^\top \underline{\underline{M}} = \sum_{\zeta=1}^{N_f} \hat{n}_m^{(\zeta)} (\underline{\underline{R}}^{(\zeta)})^\top \underline{\underline{B}}^{(\zeta)} \underline{\underline{R}}^{(\zeta)},$$

for one-dimensional quadrature rules of at least degree $2q_1$ and $2q_2$ in the η_1 and η_2 directions, respectively

⁶Montoya and Zingg, 2022, Lemma 3.1

Approximation on the Reference Element

Tensor-product summation-by-parts operators on the triangle

Remarks:

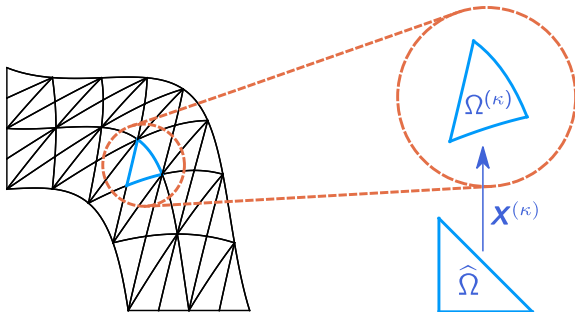
- These operators exist for all $p \in \mathbb{N}$ and can be evaluated in $O(p^{d+1})$ operations as opposed to the $O(p^{2d})$ required for non-tensor-product SBP operators (i.e. $\sim p^3$ vs. $\sim p^4$)
- Analysis rules out some choices such as LGL quadrature in η_1 or Jacobi-Gauss(-Radau) quadrature in η_2
- We can use the proposed operators within any numerical framework employing multidimensional SBP operators⁷

⁷Including the entropy-stable schemes reviewed in Chen and Shu (2020)

Extension to Curved Elements

Mapping from reference to physical coordinates

Consider a smooth, time-invariant mapping $\mathbf{X}^{(\kappa)} : \hat{\Omega} \rightarrow \Omega^{(\kappa)}$, where $\Omega^{(\kappa)} \subset \mathbb{R}^d$ is an element in the mesh $\mathcal{T}^h := \{\Omega^{(\kappa)}\}_{\kappa \in \{1:N_e\}}$



Define $J^{(\kappa)}(\xi) := \det(\nabla_{\xi} \mathbf{X}^{(\kappa)}(\xi))$, where $\nabla_{\xi} \mathbf{X}^{(\kappa)}(\xi) \in \mathbb{R}^{d \times d}$ is the Jacobian of the mapping, and assume $J^{(\kappa)}(\xi) > 0$ for all $\xi \in \hat{\Omega}$

Extension to Curved Elements

Mapping from reference to physical coordinates

Evaluate geometric terms at volume and facet quadrature nodes as

$$\begin{aligned}J_{ij}^{(\kappa)} &:= J^{(\kappa)}(\boldsymbol{\xi}^{(i)})\delta_{ij}, \\J_{ij}^{(\kappa,\zeta)} &:= \|J^{(\kappa)}(\boldsymbol{\xi}^{(\zeta,i)})(\nabla_{\boldsymbol{\xi}}\mathbf{X}^{(\kappa)}(\boldsymbol{\xi}^{(\zeta,i)}))^{-\top}\hat{\mathbf{n}}^{(\zeta)}\|_2\delta_{ij}, \\A_{ij}^{(\kappa,m,n)} &:= [J^{(\kappa)}(\boldsymbol{\xi}^{(i)})(\nabla_{\boldsymbol{\xi}}\mathbf{X}^{(\kappa)}(\boldsymbol{\xi}^{(i)}))^{-1}]_{mn}\delta_{ij}, \\N_{ij}^{(\kappa,\zeta,n)} &:= [J^{(\kappa)}(\boldsymbol{\xi}^{(\zeta,i)})(\nabla_{\boldsymbol{\xi}}\mathbf{X}^{(\kappa)}(\boldsymbol{\xi}^{(\zeta,i)}))^{-\top}\hat{\mathbf{n}}^{(\zeta)}]_n\delta_{ij}\end{aligned}$$

In two dimensions, the **discrete metric identities**/geometric conservation law (Thomas and Lombard, 1979) are **satisfied automatically**⁸ if $\mathbf{X}^{(\kappa)}$ is a polynomial of degree $p_{\text{map}} \leq p + 1$

Mapping in this work uses **Lagrange polynomials** on symmetric nodal sets (only need multidimensional operators in preprocessing)

⁸Otherwise, the exact metrics must be replaced by approximations such as those of Kopriva (2006) or Crean et al. (2018)

Extension to Curved Elements

Summation-by-parts operators on mapped elements

Skew-symmetric formulation from Crean et al. (2018) results in

$$\begin{aligned} \underline{\underline{Q}}^{(\kappa,n)} := & \frac{1}{2} \sum_{m=1}^d \left(\underline{\underline{\Lambda}}^{(\kappa,m,n)} \underline{\underline{M}} \underline{\underline{D}}^{(m)} - (\underline{\underline{D}}^{(m)})^T \underline{\underline{M}} \underline{\underline{\Lambda}}^{(\kappa,m,n)} \right) \\ & + \frac{1}{2} \sum_{\zeta=1}^{N_f} (\underline{\underline{R}}^{(\zeta)})^T \underline{\underline{B}}^{(\zeta)} \underline{\underline{N}}^{(\kappa,\zeta,n)} \underline{\underline{R}}^{(\zeta)} \end{aligned}$$

Theorem:⁹ Derivative operator $\underline{\underline{D}}^{(\kappa,\zeta)} := (\underline{\underline{M}} \underline{\underline{J}}^{(\kappa)})^{-1} \underline{\underline{Q}}^{(\kappa,\zeta)}$ is an approximation of order $p = \min(q_1, q_2)$ to $\partial/\partial x_n$ and satisfies the SBP property on the **physical element** as

$$\underline{\underline{Q}}^{(\kappa,n)} + (\underline{\underline{Q}}^{(\kappa,n)})^T = \sum_{\zeta=1}^{N_f} (\underline{\underline{R}}^{(\zeta)})^T \underline{\underline{B}}^{(\zeta)} \underline{\underline{N}}^{(\kappa,\zeta,n)} \underline{\underline{R}}^{(\zeta)}$$

⁹Adapted from Crean et al. (2018, Theorem 5)

Putting It All Together

Discontinuous Galerkin formulation

Integrate conservation law $\partial_t U + \nabla_{\mathbf{x}} \cdot \mathbf{F}(U) = 0$ by parts on $\Omega^{(\kappa)} \in \mathcal{T}^h$ against a test function V and insert numerical flux F^* :

$$\int_{\Omega^{(\kappa)}} \left(V \frac{\partial U}{\partial t} - \nabla_{\mathbf{x}} V \cdot \mathbf{F}(U) \right) d\mathbf{x} + \int_{\partial\Omega^{(\kappa)}} V F^*(U, U^+, \mathbf{n}) ds = 0$$

- **Nodal formulation** – Evaluate flux components at volume quadrature nodes $\underline{f}^{(h,\kappa,n)}(t)$ in terms of nodal coefficients $\underline{u}^{(h,\kappa)}(t)$ and use $\underline{\underline{R}}^{(\zeta)} \underline{u}^{(h,\kappa)}(t)$ from interior and exterior states to obtain numerical flux at facet quadrature nodes $\underline{f}^{(*,\kappa,\zeta)}(t)$
- **Modal formulation** – Compute nodal values in terms of modal coefficients $\underline{\tilde{u}}^{(h,\kappa)}(t)$ as $\underline{u}^{(h,\kappa)}(t) = \underline{\underline{V}} \underline{\tilde{u}}^{(h,\kappa)}(t)$, where $V_{ij} = \phi^{(j)}(\xi^{(i)})$, then compute $\underline{f}^{(h,\kappa,n)}(t)$ and $\underline{f}^{(*,\kappa,\zeta)}(t)$

Putting It All Together

Algebraic discretization using SBP operators

Encapsulating the skew-symmetric splitting within the weak-form stiffness operator $(\underline{\underline{Q}}^{(\kappa,n)})^\top$, we obtain the **nodal formulation**

$$\begin{aligned} \underline{\underline{M}} J^{(\kappa)} \frac{d \underline{u}^{(h,\kappa)}(t)}{dt} - \sum_{n=1}^d (\underline{\underline{Q}}^{(\kappa,n)})^\top \underline{f}^{(h,\kappa,n)}(t) \\ + \sum_{\zeta=1}^{N_f} (\underline{\underline{R}}^{(\zeta)})^\top \underline{\underline{B}}^{(\zeta)} J^{(\kappa,\zeta)} \underline{f}^{(*,\kappa,\zeta)}(t) = \underline{0} \end{aligned}$$

and the **modal formulation**

$$\begin{aligned} \underline{\underline{V}}^\top \underline{\underline{M}} J^{(\kappa)} \underline{\underline{V}} \frac{d \underline{\tilde{u}}^{(h,\kappa)}(t)}{dt} - \underline{\underline{V}}^\top \left(\sum_{n=1}^d (\underline{\underline{Q}}^{(\kappa,n)})^\top \underline{f}^{(h,\kappa,n)}(t) \right. \\ \left. + \sum_{\zeta=1}^{N_f} (\underline{\underline{R}}^{(\zeta)})^\top \underline{\underline{B}}^{(\zeta)} J^{(\kappa,\zeta)} \underline{f}^{(*,\kappa,\zeta)}(t) \right) = \underline{0} \end{aligned}$$

Putting It All Together

Theoretical analysis

Theorem:¹⁰ The proposed nodal and modal schemes are:

- Element-wise and globally conservative
- Free-stream preserving (i.e. $\frac{d}{dt}\underline{u}^{(h,\kappa)}(t) = 0$ for constant state)
- Energy conservative (resp. dissipative) for the linear advection equation $\partial_t U + \nabla_x \cdot (\mathbf{a}U) = 0$ when used with a central (resp. upwind) numerical flux

For **periodic advection problems**, we have:

$$\frac{d}{dt} \left(\sum_{\kappa=1}^{N_e} \mathbf{1}^\top \underline{\underline{M}} \underline{\underline{J}}^{(\kappa)} \underline{u}^{(h,\kappa)}(t) \right) = 0$$
$$\frac{d}{dt} \left(\sum_{\kappa=1}^{N_e} \frac{1}{2} (\underline{u}^{(h,\kappa)}(t))^\top \underline{\underline{M}} \underline{\underline{J}}^{(\kappa)} \underline{u}^{(h,\kappa)}(t) \right) \leq 0$$

¹⁰See Montoya and Zingg, 2022, Theorems 4.1 – 4.3, for precise statement/proofs

Putting It All Together

Efficient implementation

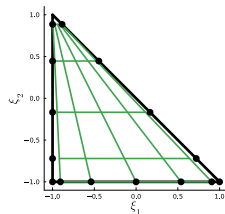
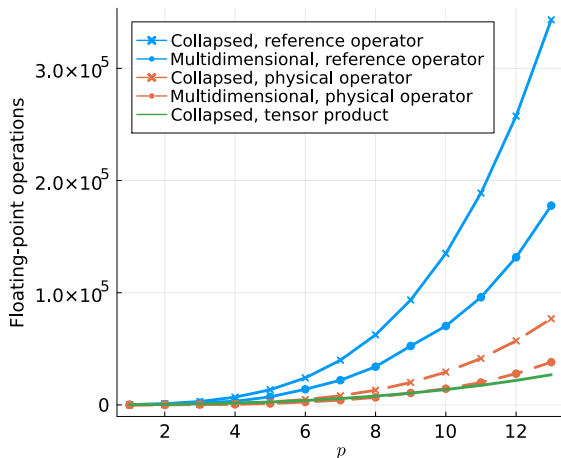
Implementation in **Julia** code `CLOUD.jl`¹¹ applies physical operators such as $(\underline{\underline{Q}}^{(\kappa,n)})^T$ and $(\underline{\underline{R}}^{(\zeta)})^T \underline{\underline{B}}^{(\zeta)} \underline{\underline{J}}^{(\kappa,\zeta)}$ using **lazy evaluation** – action on a vector computed using a **strategy dispatched at runtime**:

- **Reference operator** – evaluate action of physical operators using matrices such as $\underline{\underline{D}}^{(m)}$ and $\underline{\underline{R}}^{(\zeta)}$ formed in preprocessing
- **Physical operator** – explicitly form physical operator matrices in preprocessing step and store for each element
- **Tensor product** – Evaluate physical operators in terms of one-dimensional operators (applicable only to collapsed formulations and standard quad/hex schemes)

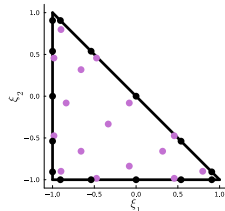
¹¹Conservation Laws on Unstructured Domains – available at <https://github.com/tristanmontoya/CLOUD.jl>

Putting It All Together

Operator evaluation strategies for $(\underline{\underline{Q}}^{(\kappa,n)})^T$



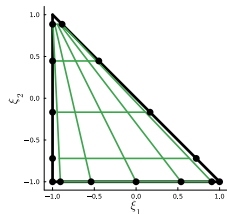
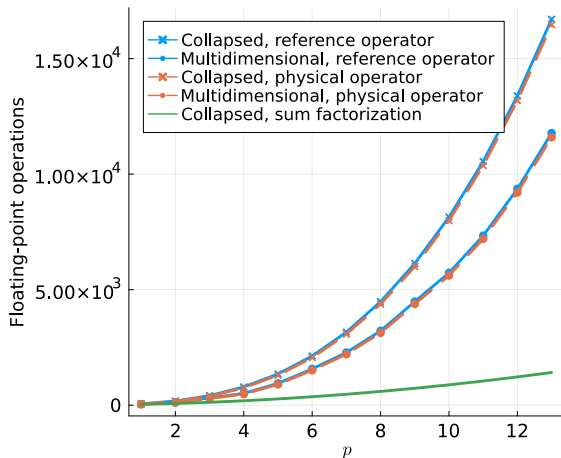
Collapsed



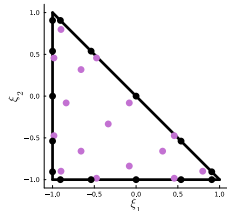
Multidimensional

Putting It All Together

Operator evaluation strategies for $(\underline{\underline{R}}^{(\zeta)})^T \underline{\underline{B}}^{(\zeta)} \underline{\underline{J}}^{(\kappa, \zeta)}$



Collapsed



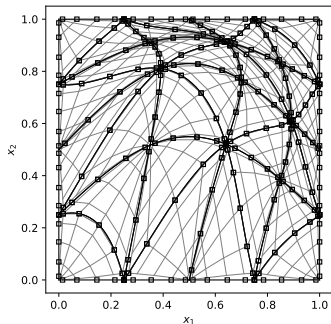
Multidimensional

Numerical Experiments

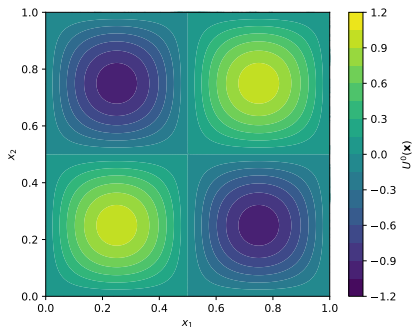
Problem setup and mesh

Solve the **linear advection equation** with a constant wave speed of $\mathbf{a} := [1, 1]^T$ on a periodic square domain $\Omega := (0, 1)^2$

Warp a uniform mesh with N_e elements using Lagrange basis of degree p to mimic high-order meshing of complex geometries



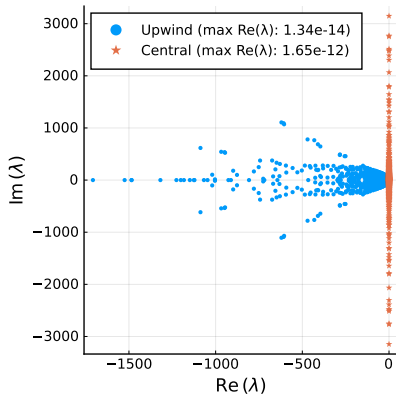
Example mesh for $p = 4$ and $N_e = 32$



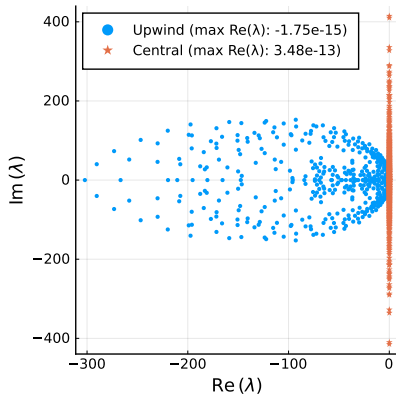
Sinusoidal initial condition

Numerical Experiments

Semi-discrete operator spectra for $p = 4$ and $N_e = 32$



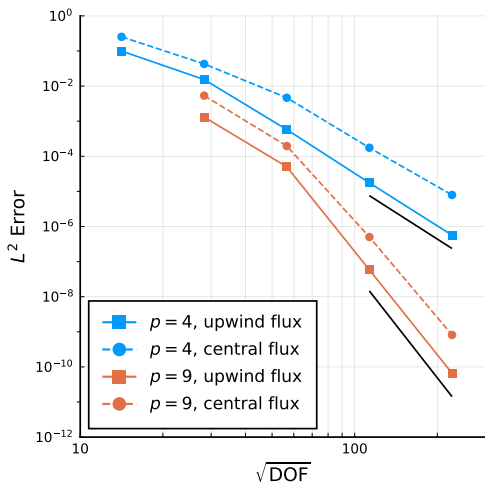
Nodal formulation



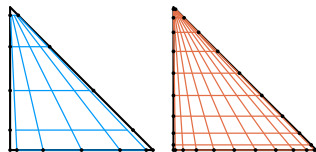
Modal formulation

Numerical Experiments

Grid refinement studies (reference 5th and 10th order slopes pictured)



Nodal formulation



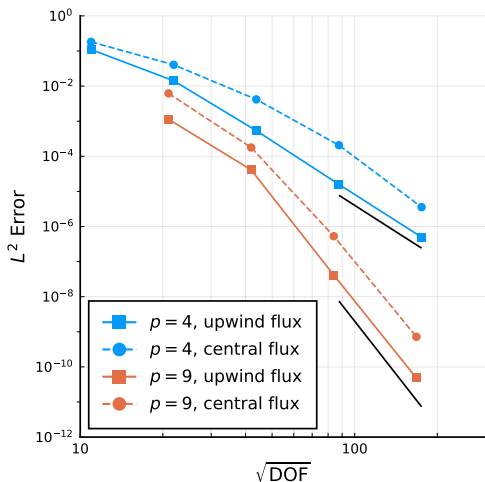
$p = 4$

$p = 9$

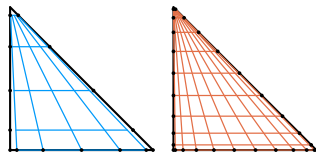
- ✓ Conservative
- ✓ Energy dissipative for upwind flux
- ✓ Energy conservative for central flux

Numerical Experiments

Grid refinement studies (reference 5th and 10th order slopes pictured)



Modal formulation



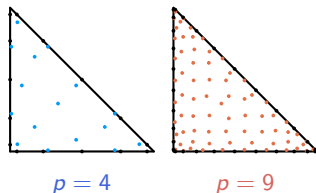
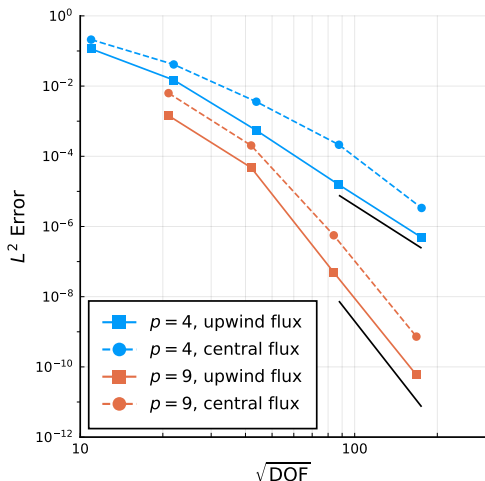
$p = 4$

$p = 9$

- ✓ Conservative
- ✓ Energy dissipative for upwind flux
- ✓ Energy conservative for central flux

Numerical Experiments

Grid refinement studies (reference 5th and 10th order slopes pictured)



- ✓ Conservative
- ✓ Energy dissipative for upwind flux
- ✗ Energy conservative for central flux

Standard DG (weak conservation form)

Conclusions

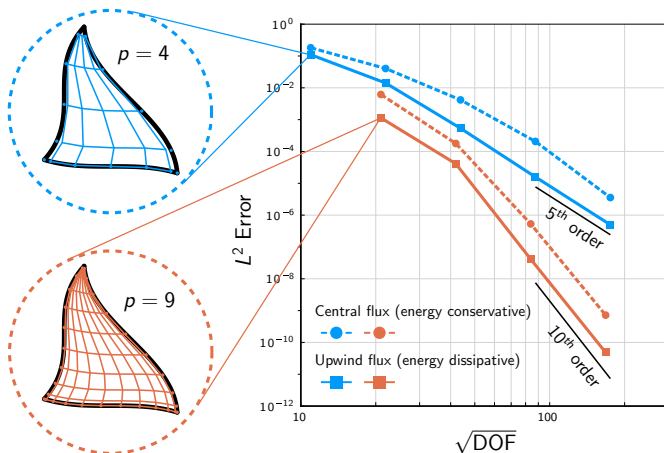
By **extending the SBP approach to tensor-product discretizations in collapsed coordinates**, we have laid the theoretical groundwork for robust schemes suitable for complex geometries which extend efficiently to arbitrary order

Presented **nodal formulation** (diagonal mass matrix in curvilinear coordinates, solution directly available at quadrature nodes) and **modal formulation** (minimal DOF, allows for larger time steps)

Future work includes three-dimensional problems, entropy-stable discretizations of nonlinear conservation laws






<https://tjbmontoya.com/> <https://github.com/tristanmontoya/CLOUD.jl>
tristan.montoya@mail.utoronto.ca

Questions?







Grid refinement studies: skew-symmetric modal formulation for the linear advection equation





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