

nearhomoDiff1: computational homogenisation of a 1D heterogeneous diffusion with nearly correct period

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Suppose the spatial microscale lattice is at points x_i , with constant spacing dx . With dependent variables $u_i(t)$, simulate the microscale lattice diffusion system

$$\frac{\partial u_i}{\partial t} = \frac{1}{dx^2} \delta[c_{i-1/2} \delta u_i], \quad (1)$$

in terms of the centred difference operator δ . The system has a microscale heterogeneity via the coefficients $c_{i+1/2}$ which we assume to have some periodicity.

0.1 Code various numbers of patches over domain

Establish system of length 2π and a heterogeneity so the eigenvalues should be close to $0, -1, -4, -9, \dots$. Explore variety of number of patches.

```
46 %}
47 Xlim = [-pi pi]
48 lMax = 4
49 nPatches = 7*3.^(0:lMax-1)
50 %{
```

Set up microgrid parameters. CDE used cell size $\eta/\epsilon \in [1, 50]$, and at least 4096 points, so here with, say, 189 cells that is over 21 points per cell.

```

57 %}
58 mPerPatch = 12
59 eta = diff(Xlim)/nPatches(lMax)
60 dx = eta/mPerPatch
61 %{

Start with the periodicity equal to to cell-size, and set strength of hetero-
geneity (abs-value less than one). Now the micro-scale heterogeneity must be
 $2\pi$ -periodic so in general has to be of the following form for integer nDetune
(positive means smaller period as in CDE, negative means larger).

70 %}
71 nDetune = 1
72 epsilon = 2*pi/(2*pi/eta+nDetune)
73 heteroAmp = 0.9 % 0.9 is close to CDE's (4.1a)
74 %{

```

Consequently, the heterogeneity

$$\begin{aligned}
\cos(2\pi x/\epsilon) &= \cos[2\pi x/\eta + 2\pi(1/\epsilon - 1/\eta)x] \\
&= \cos(2\pi x/\eta) \cos(kx) - \sin(2\pi x/\eta) \sin(kx) \\
&\text{for wavenumber } k := 2\pi(1/\epsilon - 1/\eta).
\end{aligned}$$

So the discrepancy can be viewed as a modulation of precise cell-periodicity by variations of wavenumber k . That is, the discrepancy may be viewed as an example of a “functionally graded material”. In the patch scheme such modulations are resolved on patches of spacing H provided their wavenumber $k < \pi/H$. That is, we require

$$\begin{aligned}
2\pi(1/\epsilon - 1/\eta) &< \pi/H \\
\iff \eta/\epsilon - 1 &< (\eta/H)/2 \\
\iff \eta/\epsilon &< 1 + r/2
\end{aligned}$$

where $r := \eta/H$ is the patch ratio. For example, for $r = \frac{1}{3}, \frac{1}{9}$ we need $\frac{\eta}{\epsilon} < \frac{7}{6}, \frac{19}{18} \approx 1.17, 1.06$ in order to realise accuracy.

0.2 Code to create the patch schemes

Establish the global data struct `patches` for the microscale heterogeneous lattice diffusion system (1) solved on 2π -periodic domain. Use spectral interpolation for best accuracy.

```

115 %}
116 global patches
117 leadingEvals=[];
118 for nPatch = nPatches
119     nSubP = mPerPatch+2;
120     configPatches1(@heteroDiff,Xlim,'periodic',nPatch ...
121         ,0,dx,nSubP,'EdgyInt',true);
122 %{

Set the microscale heterogeneity with harmonic mean one.

126 %}
127 xMid = ( patches.x(1:end-1,:,:,:)+patches.x(2:end,:,:,:) )/2;
128 patches.cs = 1./(1+ heteroAmp*cos(2*pi*xMid/epsilon) );
129 %xMid=squeeze(xMid)
130 %xMicro=squeeze(patches.x)
131 %cMicro = squeeze(patches.cs)
132 %{'

```

Compute Jacobian and its spectrum Form the Jacobian matrix, linear operator, by numerical construction about a zero field. Use `i` to store the indices of the micro-grid points that are interior to the patches and hence are the system variables. The detuned periodicities are non-symmetric so no point checking for symmetry.

```

145 %}
146 u0 = zeros(nSubP,1,1,nPatch);
147 u0([1 end],,:,:)=nan; %u0=u0(:);
148 i=find(~isnan(u0));
149 nJac=length(i)
150 Jac=nan(nJac);

```

```

151     for j=1:nJac
152         u0(i)=((1:nJac)==j);
153         dudt=patchSys1(0,u0);
154         Jac(:,j)=dudt(i);
155     end
156     %{

```

Find the eigenvalues of the Jacobian, and list for inspection: the spectral interpolation is effectively exact for the macroscale.

The number of zero eigenvalues, `nZeroEv`, indicates the number of decoupled systems in this patch configuration.

```

165     %}
166     if nPatch<nPatches(end)
167         [evecs,evals]=eig(Jac,'vector');
168         tol=1e-6; %zero evec elements with small components
169         j=find(abs(real(evecs))<tol); evecs(j)=imag(evecs(j));
170         j=find(abs(imag(evecs))<tol); evecs(j)=real(evecs(j));
171         % sort on the number of zero crossings mod by eval
172         n0x = sum(abs(diff(sign(real(evecs([1:end 1],:)))))) ...
173             +sum(abs(diff(sign(imag(evecs([1:end 1],:))))));
174         [n0x,j]=sort( n0x -asinh(real(evals'))/100 );
175         evals=evals(j);
176     else nonSymmetric=norm(Jac-Jac')
177         assert(nonSymmetric<1e-6,'failed symmetry')
178         evals=eigs(sparse(Jac+Jac')/2,nPatches(1),-0.3);
179         evals=sort(evals,'descend');
180     end
181     % nZeroEv=sum(abs(evals)<1e-5)
182     leadingEvals=[leadingEvals evals(1:nPatches(1))];
183     %{

```

End of the for-loop over the number of patches.

```

187     %}
188     end%for nPatch

```

```

189 nPatches = nPatches
190 maxImagLeadingEvals = max(abs(imag(leadingEvals(:))))
191 reLeadingEvals = real(leadingEvals)
192 log10errLeadingEvals = log10(abs( leadingEvals-leadingEvals(:,lMax)
193 eta2epsilonRatio = eta/epsilon
194 disp('****log10 error leading evals')
195 disp(num2str(log10errLeadingEvals,2))
196 %{

```

End of the main script.

0.3 heteroDiff(): heterogeneous diffusion

This function codes the lattice heterogeneous diffusion inside the patches. For 2D input arrays u and x (via edge-value interpolation of `patchSys1, ??`), computes the time derivative $??$ at each point in the interior of a patch, output in `ut`. The array of diffusivities c_i have previously been stored in struct `patches.cs`.

```

214 %}
215 function ut = heteroDiff(t,u,patches)
216     dx = diff(patches.x(2:3)); % space step
217     i = 2:size(u,1)-1; % interior points in a patch
218     ut = nan+u; % preallocate output array
219     ut(i,:,:,:) = diff(patches.cs(:,1,:,:).*(diff(u))/dx^2 ...
220                       -0*u(i,:,:,:));
221 end% function
222 %{

```