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# From the Mimetic Finite Difference method to the Virtual Element Method

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# Outline

- 1 the Virtual Element Method (VEM) for the Laplace operator:
  - the degrees of freedom and the local Virtual Element (VE) space;
  - the abstract VE formulation;
  - the convergence theorem; consistency, stability;
  - the mimetic approximation of the VE bilinear form;
  - high-order and high-regular extensions.
2. A numerical experiment.
3. Final remarks, future work.

# The linear diffusion problem

- Differential formulation:

$$-\nabla u = f \quad \text{in } \Omega,$$

$$u = g \quad \text{on } \Gamma,$$

- Variational formulation:

Find  $u \in H_g^1(\Omega)$  such that:

$$\int_{\Omega} \nabla u \cdot \nabla v \, dV = \int_{\Omega} fv \, dV \quad \forall v \in H_0^1(\Omega),$$

# People and References

- People:

- ▶ the "Pavia team": L. Beirão da Veiga, F. Brezzi, A. Cangiani, D. Marini, A. Russo;
- ▶ the "Los Alamos team": K. Lipnikov, D. Svyatskiy, M. Shashkov;

- Papers:

1. *F. Brezzi, A. Buffa, K. Lipnikov*, M2AN (2009): the low-order node-based MFD;
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# The Virtual Element approach

- The **Virtual Element** approach for the **Mimetic Finite Difference** (MFD) method is based on a **local finite element space**  $\mathcal{V}_{h,P}$  on  $P$  such that:
  - ▶ the degrees of freedom are the vertex values;  $\dim \mathcal{V}_{h,P} = N_P^V$ ;
  - ▶ on triangles  $\mathcal{V}_{h,P}$  must be the linear Galerkin finite element space  $\mathcal{V}_{h,P}$  must contain the linear polynomials  $1, x, y$ ;
  - ▶ the local spaces  $\mathcal{V}_{h,P}$  *glue gracefully* to give a conformal global finite element space  $\mathcal{V}_h$ .
- *Remarks:*
  - ▶ we will specify the behavior of the functions of  $\mathcal{V}_{h,P}$  on  $\partial P$ , the boundary of  $P$ ;
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# The local finite element space

We define the local finite element space  $\mathcal{V}_{h,P}$  through a basis.

For each vertex  $v_i$  we define a function  $\varphi_i \in H^1(P)$ :

1. let  $\delta_i$  be the function defined on  $\partial P$  such that:

- ▶  $\delta_i(v_j) = 1$  if  $i = j$ , and 0 otherwise;
- ▶  $\delta_i$  is continuous;
- ▶  $\delta_i$  is linear on each edge.

2. we set:  $\varphi_i|_{\partial P} = \delta_i$ ;

3. we **formally** extend  $\varphi_i|_{\partial P}$  inside  $P$  by the **harmonic lifting**:

⇒ the functions  $\varphi_i$  are uniquely determined by the corresponding  $\delta_i$   
(we can prove the unisolvency!)

Eventually, we set:  $\mathcal{V}_{h,P} := \text{span}\{\varphi_1, \dots, \varphi_{NP}\}$ .

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- $\varphi_i$  is the harmonic function on  $P$  having  $\delta_i$  as boundary value:

$$\begin{cases} -\Delta \varphi_i = 0 & \text{in } \Omega \\ \varphi_i = \delta_i & \text{on } \partial\Omega. \end{cases}$$

- ▶ the functions  $\{\varphi_i\}$  are linearly independent;
- ▶ if  $w_h \in \mathcal{V}_{h,P}$ , then  $w_h = \sum_{i=1}^{N^P} w_h(v_i) \varphi_i$ ;
- ▶  $1, x, y \in \mathcal{V}_{h,P}$ ;
- ▶ the local spaces  $\mathcal{V}_{h,P}$  glue together giving a conformal finite element space  $\mathcal{V}_h \subset H_0^1(\Omega)$ .

## ● Remarks:

- ▶ if  $P$  is a triangle, we recover the  $\mathbb{P}_1$  Galerkin elements;
- ▶ if  $P$  is a parallelogram, we recover the  $\mathbb{Q}_1$  bilinear elements.

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$$\begin{cases} -\Delta \varphi_i = 0 & \text{in } \Omega \\ \varphi_i = \delta_i & \text{on } \partial\Omega. \end{cases}$$

- ▶ the functions  $\{\varphi_i\}$  are linearly independent;
- ▶ if  $w_h \in \mathcal{V}_{h,P}$ , then  $w_h = \sum_{i=1}^{N^P} w_h(v_i) \varphi_i$ ;
- ▶  $1, x, y \in \mathcal{V}_{h,P}$ ;
- ▶ the local spaces  $\mathcal{V}_{h,P}$  glue together giving a conformal finite element space  $\mathcal{V}_h \subset H_0^1(\Omega)$ .

- *Remarks:*

- ▶ if  $P$  is a triangle, we recover the  $\mathbb{P}_1$  Galerkin elements;
- ▶ if  $P$  is a parallelogram, we recover the  $\mathbb{Q}_1$  bilinear elements.

# The Harmonic Finite Element Method

The Harmonic Finite Element approximation of our elliptic problems is formally given by:

*Find  $u_h \in \mathcal{V}_h$  such that*

$$\mathcal{A}(u_h, v_h) = F_h(v_h) \quad \text{for all } v_h \in \mathcal{V}_h$$

where (as usual)

$$\mathcal{A}(u_h, v_h) = \int_{\Omega} \nabla u_h \cdot \nabla v_h$$

and  $F_h(v_h)$  is a suitable (and computable!) approximation of  $\int_{\Omega} fv$  (that uses only the vertex values of  $v_h$  and  $f$ ).

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Now, we are very happy, because...

- ... under *reasonable assumptions on the mesh*, the harmonic finite element approximation of an elliptic problem using the harmonic space  $\mathcal{V}_h$  enjoys the usual convergence properties!
- Which assumptions?
  - All geometric objects must satisfy property  $\{P\} \Leftarrow \mathcal{V}_h$ , i.e.  $\forall \tau$ :
    - each polygon is star-shaped (or the union of a uniformly bounded number of star-shaped subcells) with respect to an internal ball of points (see Brenner-Scott, etc);

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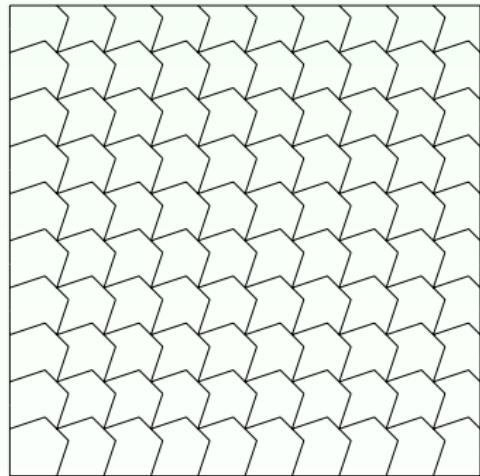
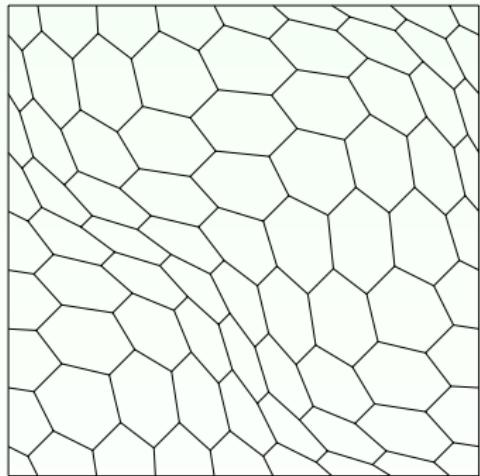
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# Polygonal meshes

Examples: convex and non-convex polygonal cells



# The Virtual Element Method

- So, we have a very nice method that works on polygonal meshes with very general shapes (also non-convex cells) and with a solid mathematical foundation (a priori error estimates, etc);
- we can also extend it to higher order polynomials (considering additional degrees of freedom)...

...BUT...

- ... if we do not know how to compute explicitly the basis functions...
- ... we don't know how to compute the stiffness matrix

$$\mathcal{A}(\varphi_i, \varphi_j) = \int_{\Omega} \nabla \varphi_i \cdot \nabla \varphi_j$$

and the right-hand side  $F_h(\mathbf{v}_h)$ !

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- Let  $\mathcal{A}_h$  be such approximation, i.e.,  $\mathcal{A}_h(\varphi_i, \varphi_j) \approx \mathcal{A}(\varphi_i, \varphi_j)$ .
- If  $\mathcal{A}_P$  is the restriction of  $\mathcal{A}$  to the polygon  $P$

$$\mathcal{A}(v_h, w_h) = \sum_P \mathcal{A}_P(v_{|P}, w_{|P}) = \sum_P \int_P \nabla v \cdot \nabla w$$

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Six-name paper: *Basic Principles of Virtual Elements*, M3AS, to appear

**Theorem.** Assume that for each polygonal cell  $P$  the bilinear form  $\mathcal{A}_{h,P}(\cdot, \cdot)$  satisfies the following properties:

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*Then:*

$$\|u - u_h\|_{H^1(\Omega)} \leq Ch\|u\|_{H^2(\Omega)}.$$

## A crucial remark

- How can we define a local bilinear form  $\mathcal{A}_{h,P}(\cdot, \cdot)$  with the properties of consistency and stability? (Remember that we know the functions  $v_h$  of  $\mathcal{V}_{h,P}$  only on the boundary of  $P$ ).
- If  $v_h \in \mathcal{V}_{h,P}$ , we can compute the following quantity

$$\overline{\nabla v_h} := \frac{1}{|P|} \int_P \nabla v_h$$

using only the vertex values.

- In fact,

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# The local projector $\Pi_{h,P}$

- Now, we are really tempted to say that

$$\int_P \nabla \varphi_i \cdot \nabla \varphi_j \approx \int_P \overline{\nabla \varphi_i} \cdot \overline{\nabla \varphi_j}$$

Why not? If  $P$  is a triangle, we get the stiffness matrix of the linear Galerkin FEM!

- Key idea: define a **local projection operator** for each polygonal cell  $P$

$$\Pi_{h,P} : \mathcal{V}_{h,P} \longrightarrow \mathbb{P}_1(P)$$

that

► approximates the gradients using only the vertex values

$$\nabla(\Pi_{h,P} q) = \overline{\nabla q}$$

► and preserves the linear polynomials:

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# The local projector $\Pi_{h,P}$

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$$\mathcal{A}_P(\varphi_i, \varphi_j) := \int_P \nabla \varphi_i \cdot \nabla \varphi_j \approx \int_P \overline{\nabla \varphi_i} \cdot \overline{\nabla \varphi_j} =: \mathcal{A}_{h,P}(\varphi_i, \varphi_j)$$

But  $\mathcal{A}_{h,P}(\varphi_i, \varphi_j)$  would have rank 2 for any kind of polygons, thus leading to a singular approximation for  $\mathcal{A}_h$ !

- Key idea: define a **local projection operator** for each polygonal cell  $P$

$$\Pi_{h,P} : \mathcal{V}_{h,P} \longrightarrow \mathbb{P}_1(P)$$

that

- approximates the gradients using only the vertex values:

$$\nabla(\Pi_{h,P} v_h) = \overline{\nabla v_h}$$

- and preserves the linear polynomials:

$$\Pi_{h,P} q = q \quad \text{for all } q \in \mathbb{P}_1(P).$$

# The mimetic bilinear form $\mathcal{A}_{h,P}$

We start writing that

$$\mathcal{A}_{h,P}(u_h, v_h) = \mathcal{A}_{h,P}(\Pi_{h,P} u_h, v_h) + \mathcal{A}_{h,P}(u_h - \Pi_{h,P} u_h, v_h).$$

With an easy computation it can be shown that

$$\mathcal{A}_{h,P}(\Pi_{h,P} u_h, v_h) = \mathcal{A}_P(\Pi_{h,P} u_h, \Pi_{h,P} v_h) := \mathcal{A}_{h,P}^0(u_h, v_h)$$

and

$$\mathcal{A}_{h,P}((I - \Pi_{h,P})u_h, v_h) = \mathcal{A}_P((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h) \rightarrow \mathcal{A}_{h,P}^1(u_h, v_h)$$

We will set:

$$\mathcal{A}_{h,P} = \mathcal{A}_{h,P}^0 + \mathcal{A}_{h,P}^1 = \text{CONSISTENCY} + \text{STABILITY}$$

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# The consistency term $\mathcal{A}_{h,P}^0$

Recall that:  $\nabla \Pi_{h,P} v_h = \overline{\nabla v_h}$   $\forall v_h \in \mathcal{V}_{h,P}$  and  $\Pi_{h,P} q = q$   $\forall q \in \mathbb{P}_1(P)$ .

- $\mathcal{A}_{h,P}^0$  is the “constant gradient approximation” of the stiffness matrix:

- $\mathcal{A}_{h,P}^0$  ensures the consistency condition:  $\mathcal{A}_{h,P}(v_h, q) = \mathcal{A}_P(v_h, q)$  for all  $q \in \mathbb{P}_1(P)$ ; in fact,

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- the remaining term is zero because  $(I - \Pi_{h,P})q = 0$  if  $q \in \mathbb{P}_1(P)$ .

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# The stability term $\mathcal{A}_{h,P}^1$

- We need to correct  $\mathcal{A}_{h,P}^0$  in such a way that:
  - ▶ consistency is not upset;
  - ▶ we get stability;
  - ▶ we can compute the correction!
- In the six-name paper we show that we can substitute the (non computable!) term  $\mathcal{A}_P((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h)$  with

$$\mathcal{A}_{h,P}^1(u_h, v_h) := \mathcal{S}_{h,P}((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h)$$

where  $\mathcal{S}_{h,P}$  can be **any symmetric and positive definite bilinear form** that behaves (asymptotically) like  $\mathcal{A}_P$  on the kernel of  $\Pi_{h,P}$ .

- Hence:

$$\mathcal{A}_{h,P}(u_h, v_h) := \boxed{\mathcal{A}_P(\Pi_{h,P}u_h, \Pi_{h,P}v_h)} + \boxed{\mathcal{S}_{h,P}((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h)}$$

CONSISTENCY

STABILITY

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  - ▶ we get stability;
  - ▶ we can compute the correction!
- In the six-name paper we show that we can substitute the (non computable!) term  $\mathcal{A}_P((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h)$  with

$$\mathcal{A}_{h,P}^1(u_h, v_h) := \mathcal{S}_{h,P}((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h)$$

where  $\mathcal{S}_{h,P}$  can be **any symmetric and positive definite bilinear form** that behaves (asymptotically) like  $\mathcal{A}_P$  on the kernel of  $\Pi_{h,P}$ .

- Hence:

$$\mathcal{A}_{h,P}(u_h, v_h) := \boxed{\mathcal{A}_P(\Pi_{h,P}u_h, \Pi_{h,P}v_h)} + \boxed{\mathcal{S}_{h,P}((I - \Pi_{h,P})u_h, (I - \Pi_{h,P})v_h)}$$

CONSISTENCY

STABILITY

# Arbitrary-order polynomials

Let us integrate by parts on cell  $P$ :

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# Divergence term: internal degrees of freedom

1. We use the **moments of  $\mathbf{v}$**  to express the integral over  $P$ :

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$$\begin{aligned} \int_P \Delta u v &= a_0 \underbrace{\int_P \mathbf{1} v}_{\hat{v}_{P,0}} + a_1 \underbrace{\int_P \mathbf{x} v}_{\hat{v}_{P,1,x}} + a_2 \underbrace{\int_P \mathbf{y} v}_{\hat{v}_{P,1,y}} + \dots \\ &= a_0 \hat{\mathbf{v}}_{P,0} + a_1 \hat{\mathbf{v}}_{P,1,x} + a_2 \hat{\mathbf{v}}_{P,1,y} + \dots \end{aligned}$$

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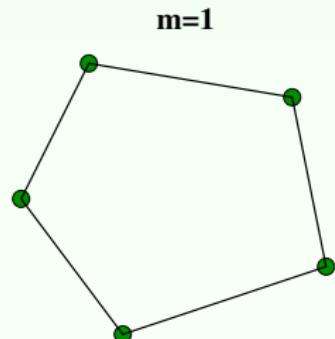
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This choice suggests us to define

- $m(m-1)/2$  **internal** degrees of freedom  $\approx \hat{\mathbf{v}}_{P,0}, \hat{\mathbf{v}}_{P,1,x}, \hat{\mathbf{v}}_{P,1,y}, \dots$

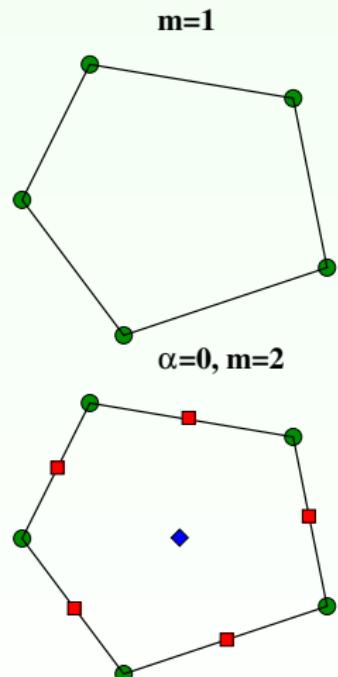
# $C^0$ high-order approximations

- The “ $C^0 - \mathbb{P}_1$ ” approximation requires:
  - one real number per mesh vertex  $v$ ;



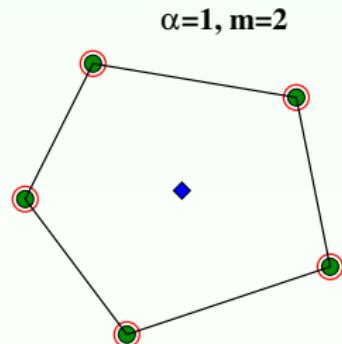
# $C^0$ high-order approximations

- The “ $C^0 - \mathbb{P}_1$ ” approximation requires:
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- the “ $C^0 - \mathbb{P}_m$ ” approximations for  $m > 1$  require
  - one real number per mesh vertex  $v$ ;
  - $(m - 1)$  real numbers per mesh edge  $e$ ;
  - $m(m - 1)/2$  real numbers per mesh cell  $P$ ;



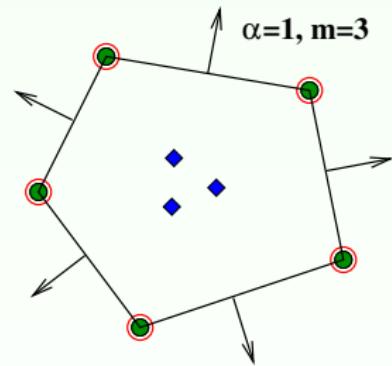
# Approximations with high regularity

- The “ $C^1 - \mathbb{P}_2$ ” approximation requires:
  - vertex dofs → **solution** and **derivatives** at each vertex;
  - cell dofs → **solution moments** inside the cells;



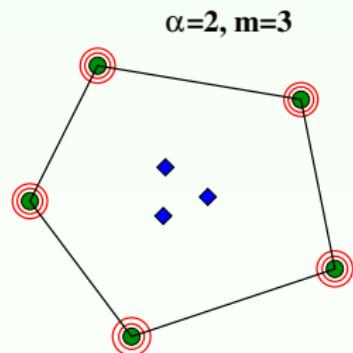
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- The “ $C^1 - \mathbb{P}_3$ ” approximation requires:
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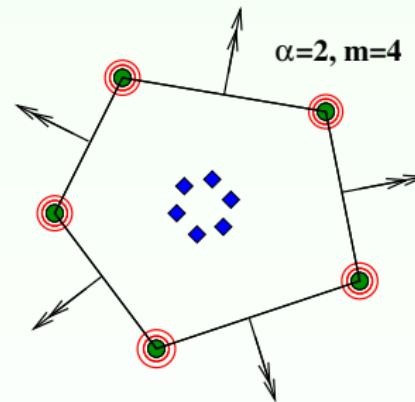
# Approximations with high regularity

- The “ $C^2 - \mathbb{P}_3$ ” approximation requires:
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# Approximations with high regularity

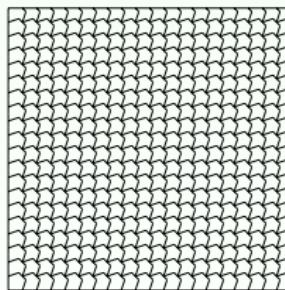
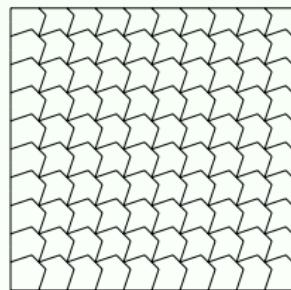
- The “ $C^2 - \mathbb{P}_4$ ” approximation requires:
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  - edge dofs → **solution** and **normal derivatives** along the edges;



# Numerical experiments

## Meshes with non-convex polygons

- **Meshes:**



- **Exact solution:**  $u(x, y) = e^{-2\pi y} \sin(2\pi x)$

- **Diffusion tensor**

$$K(x, y) = \begin{pmatrix} (x+1)^2 + y^2 & -xy \\ -xy & (x+1)^2 \end{pmatrix}$$

# Continuous approximations

$\alpha = 0$ , non-convex polygons,  $\|\cdot\|_{1,h}$  errors, non-constant K

		$m = 1$		$m = 2$	
$n$	$h$	Error	Rate	Error	Rate
0	$1.458 \cdot 10^{-1}$	3.544	--	3.007	--
1	$7.289 \cdot 10^{-2}$	3.046	0.22	$8.081 \cdot 10^{-1}$	1.89
2	$3.644 \cdot 10^{-2}$	1.887	0.69	$2.071 \cdot 10^{-1}$	1.96
3	$1.822 \cdot 10^{-2}$	1.000	0.92	$5.303 \cdot 10^{-2}$	1.97
4	$9.111 \cdot 10^{-3}$	$5.154 \cdot 10^{-1}$	<b>0.98</b>	$1.348 \cdot 10^{-2}$	<b>1.98</b>

# High-regular approximations

$\alpha = 1, 2$ ; non-convex polygons,  $\|\cdot\|_{1,h}$  errors, non-constant K

		$\alpha = 1, \mathbf{m} = 2$		$\alpha = 2, \mathbf{m} = 3$	
n	h	Error	Rate	Error	Rate
0	$1.458 \cdot 10^{-1}$	$8.901 \cdot 10^{-2}$	--	$1.054 \cdot 10^{-2}$	--
1	$7.289 \cdot 10^{-2}$	$1.983 \cdot 10^{-2}$	2.26	$4.543 \cdot 10^{-4}$	4.72
2	$3.644 \cdot 10^{-2}$	$4.815 \cdot 10^{-3}$	2.08	$4.663 \cdot 10^{-5}$	3.36
3	$1.822 \cdot 10^{-2}$	$1.198 \cdot 10^{-3}$	<b>2.03</b>	$5.528 \cdot 10^{-6}$	<b>3.11</b>

# Summary

- **VEM is a *family of schemes* on polygonal meshes:** new schemes are generated by changing the stabilization term;
- VEM works for any order of accuracy:
  - we can use any  $P^k$  polynomials for the local VEM spaces
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- full extension to three dimensional problems;
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- understand the role of the mimetic stabilization;
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