

Meshfree Methods for Nonlocal Diffusion

Radial Basis Functions in Nonlocal Mechanics

Stephen Rowe

Sandia is a multiprogram laboratory operated by Sandia Corporation, a Lockheed Martin Company, for the United States Department of Energy's National Nuclear Security Administration under contract DE-AC04-94AL85000.

What is Nonlocal Diffusion?

- An alternative to classical diffusion
 - Nonlocal diffusion model covers many examples such as fractional Laplacian
- Relies on integral equations
 - Classical methods use partial differential equations
- Volume constraints instead of boundary constraints
- Analysis and Approximation of Nonlocal Diffusion with Volume Constraints, SIAM Review, Vol. 54, No. 4, pp. 667–696
Qiang Du, Max Gunzburger, R. B. Lehoucq, Kun Zhou

The Problem

- $$Lu(x) = \int_{\Omega \cup \Omega_I} (u(x) - u(y)) \gamma(x, y) dx dy = f(x)$$
 - Holds for $x \in \Omega$
 - Ω_I is the interaction domain
- Volume constraints enforced in the interaction domain
 - $u(x) = g(x)$ for $x \in \Omega_I$
- This equation is a 'nonlocal' problem
 - The value of $Lu(x)$ depends on points around x
- The data and the solution can be very irregular
 - Discontinuities can occur in $\gamma(x, y)$, $u(x)$, and $f(x)$

Radial Basis Functions

- Radial Basis Functions (RBFs) were built to interpolate arbitrarily scattered data sets in arbitrary dimensions
- Start with a fixed, one variable function $\varphi(r)$
 - Given data (x_j, y_j) find interpolant $s(x_j) = y_j$
 - $s(x) = \sum_{j=1}^N c_j \varphi(\|x - x_j\|)$
- Does not require a mesh and is dimension blind
- Established theory proves error estimates for approximation of a function by interpolation at nodes

Radial Basis Collocation Method

- We want to solve

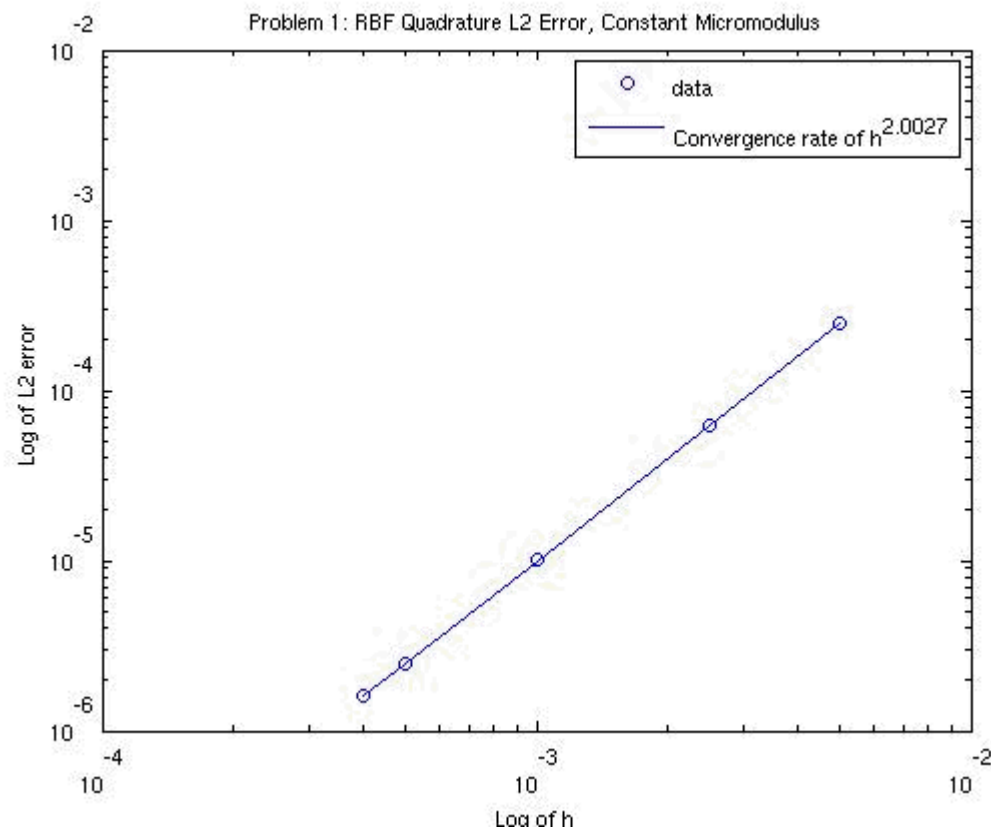
$$Lu(x) = \int_{\Omega \cup \Omega_I} (u(x) - u(y)) \gamma(x, y) dx dy = f(x)$$

- We assume $\hat{u}(x) = \sum_{j=1}^N c_j \varphi(\|x - x_j\|)$
 - First construct collection of nodes $\{x_j\}_{j=1}^N$
 - Substitute $\hat{u}(x)$ into equation for L
 - Enforce $L \hat{u}(x_j) = f(x_j)$ for each $x_j \in \Omega$
 - Enforce Volume Constraint $\hat{u}(x_k) = g(x_k)$ for $x_k \in \Omega_I$
- One point quadrature enables fast matrix assembly
- Works with spatially varying micromodulus and multiple horizons
- No mesh!

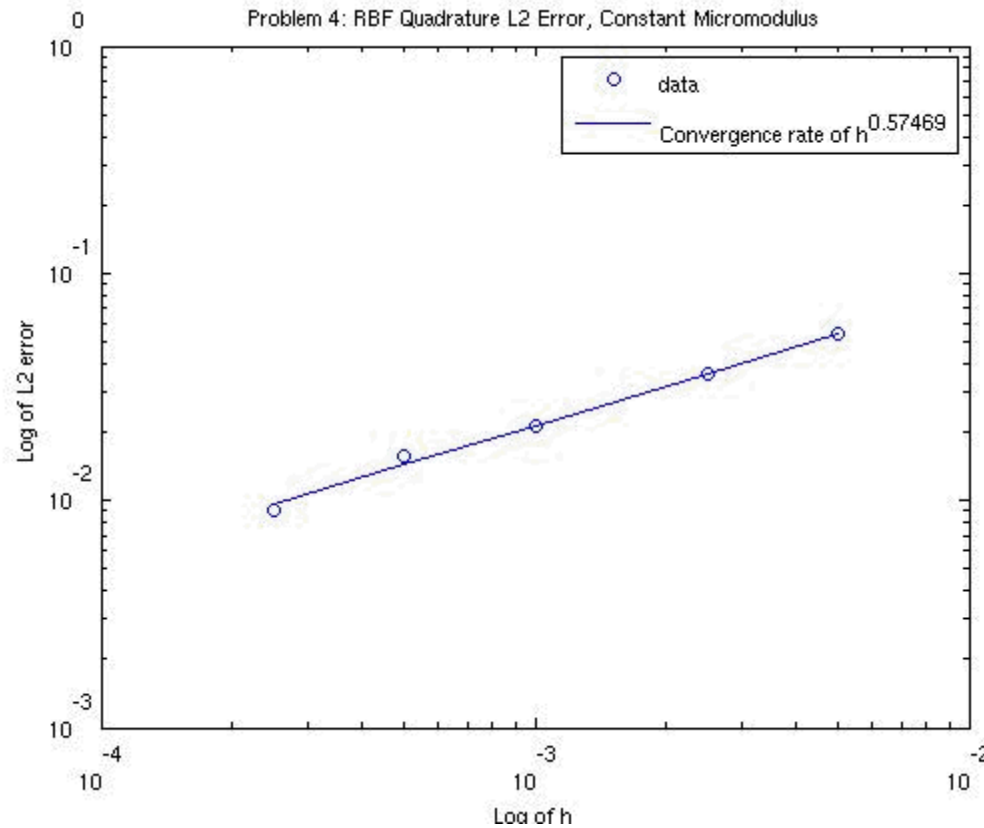
My Goal for the Summer

- How can we apply radial basis functions to nonlocal diffusion?
 - We consider collocation using Radial Basis Functions and also a meshfree Galerkin method
- Develop and implement a numerical algorithm to solve the integral equation
- Experiment in 1D and 2D with various examples of $\gamma(x, y)$
- Check convergence rates against known interpolation error estimates
- Explore applications and understand numerical behavior of Radial Basis Functions in Collocation method

Example of Numerical Result



Numerical Result for Discontinuous Function



Future Work

- Developing further 2D work for heterogeneous micromodulus
- Developing 3D code
- Exploring further a 1D and 2D meshfree Galerkin method
- Experimenting with modified basis functions
- Error estimates need to be established

Thanks and Acknowledgements

- I would like to thank Dr. Rich Lehoucq, my Sandia mentor for all of his support and help and for having me here this Summer at Sandia.
- I would like to thank Dr. Stephen Bond for his assistance and very helpful discussions
- I would like to thank Organization 1444 for hosting me this Summer