

Implementation of a Second-Order SAND2014-19545C using Intrepid

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Trilinos User's Group

October 28, 2014

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Outline

- 1 CVFEM for Advection Diffusion
- 2 Stabilization based on Scharfetter-Gummel Upwinding
- 3 Multi-scale CVFEM for Advection-Diffusion
- 4 Computational Results
- 5 Conclusions

CVFEM for Advection Diffusion

Advection-Diffusion Equation

$$-\nabla \cdot F(\phi) = f \quad \text{in } \Omega$$

$$F(\phi) = (\epsilon \nabla \phi - \mathbf{u} \phi) \quad \text{in } \Omega$$

$$\phi = g \quad \text{on } \Gamma$$

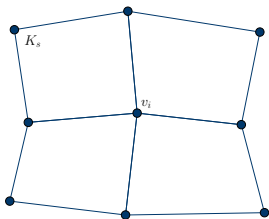
CVFEM for Advection Diffusion

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$$\phi_h(\mathbf{x}) = \sum_{p_i \in P(\Omega)} \phi_i N_i(\mathbf{x})$$

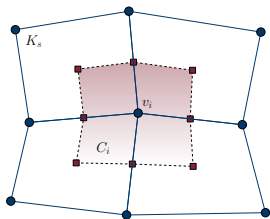
CVFEM for Advection Diffusion

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Integrate over control volumes

$$\int_{\partial C_i} F(\phi_h) \cdot \mathbf{n} dS = \int_{C_i} f dV \quad \forall p_i \in P(\Omega)$$

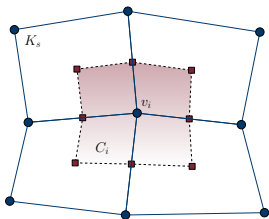


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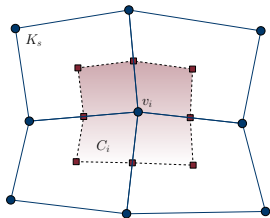
$$\int_{\partial C_i} F(\phi_h) \cdot \mathbf{n} dS = \int_{C_i} f dV \quad \forall p_i \in P(\Omega)$$

$$F(\phi_h) = \sum_{p_j \in P(\Omega)} \phi_j (\epsilon \nabla N_j(\mathbf{x}) - \mathbf{u} N_j(\mathbf{x}))$$

CVFEM for Advection Diffusion

Advection-Diffusion Equation

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Integrate over control volumes

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Linear system:

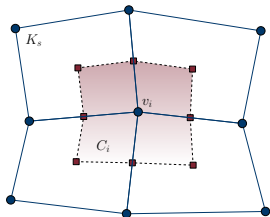
$$\mathbf{A} \phi = \mathbf{f}$$

$$A_{ij} = \int_{\partial C_i} F(N_j) \cdot \mathbf{n} dS, \quad \mathbf{f}_i = \int_{C_i} f dV$$

CVFEM for Advection Diffusion

Advection-Diffusion Equation

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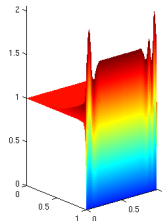
Integrate over control volumes

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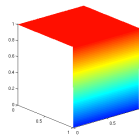
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Unstabilized CVFEM



Correct Solution

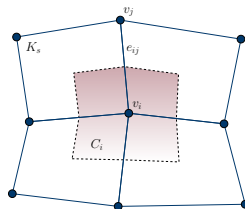
Stabilization

Multi-dimensional Scharfetter-Gummel Upwinding

- Assume that $F_{ij} \approx F(\phi) \cdot \mathbf{t}_{ij}$ is constant along $\mathbf{e}_{ij}$
- 1-d boundary value problem for F_{ij}

$$\frac{dF_{ij}}{ds} = 0; \quad F_{ij} = \bar{\epsilon}_{ij} \frac{d\phi}{ds} - \bar{\mathbf{u}}_{ij} \phi(s)$$

$$\phi(0) = \phi_i \quad \text{and} \quad \phi(h_{ij}) = \phi_j$$



Bochev, Peterson, Gao (2013) "A new control volume finite element method for the stable and accurate solution of the drift-diffusion equations on general unstructured grids", *CMAME* 254, 126-145.

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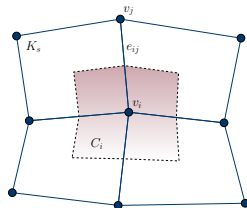
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- Edge flux

$$F_{ij} = \frac{h_{ij} \bar{\mathbf{u}}_{ij}}{2} \left(\phi_j (\coth(\beta_{ij}) - 1) - \phi_i (\coth(\beta_{ij}) + 1) \right), \quad \beta_{ij} = \frac{\bar{\mathbf{u}}_{ij} h_{ij}}{2 \bar{\epsilon}_{ij}}$$



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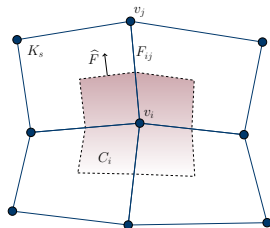
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- Expand into primary cell using $H(\text{curl})$ -conforming finite elements

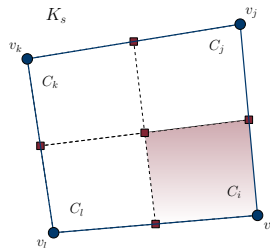
$$\hat{F}(\phi_h) = \sum_{e_{ij} \in E(\Omega)} F_{ij} \vec{W}_{ij}$$

Bochev, Peterson, Gao (2013) "A new control volume finite element method for the stable and accurate solution of the drift-diffusion equations on general unstructured grids", *CMAME* 254, 126-145.

Operator Matrix Assembly

Loop over primary cell elements

$$A_{ij} = \int_{C_i} \hat{F}(\phi_j) \cdot \mathbf{n} dS$$

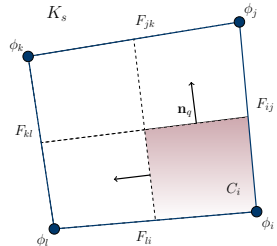


Operator Matrix Assembly

Loop over primary cell elements

- Compute edge flux $F_{nm} = \alpha_n^{nm} \phi_n + \alpha_m^{nm} \phi_m$
- Compute control volume side normals ($\mathbf{n}_q$)
- Compute $\vec{W}_{nm}$ at integration points on control volume sides (x_q)

$$A_{ij} = \int_{C_i} \hat{F}(\phi_j) \cdot \mathbf{n} dS$$



$\vec{W}$: Intrepid_HCURL_QUAD_I1

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- Fill element operator with ϕ_j coefficients

Contributions to C_i boundary integral from $\mathbf{x}_q$

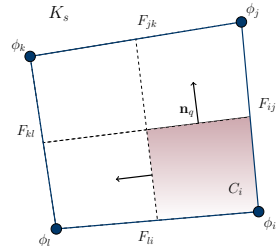
$$A_{ii} += \alpha_i^{ij} \vec{W}_{ij}(\mathbf{x}_q) \cdot \mathbf{n}_q + \alpha_i^{li} \vec{W}_{li}(\mathbf{x}_q) \cdot \mathbf{n}_q$$

$$A_{ij} += \alpha_j^{ij} \vec{W}_{ij}(\mathbf{x}_q) \cdot \mathbf{n}_q + \alpha_j^{jk} \vec{W}_{jk}(\mathbf{x}_q) \cdot \mathbf{n}_q$$

$$A_{ik} += \alpha_k^{jk} \vec{W}_{jk}(\mathbf{x}_q) \cdot \mathbf{n}_q + \alpha_k^{kl} \vec{W}_{kl}(\mathbf{x}_q) \cdot \mathbf{n}_q$$

$$A_{il} += \alpha_l^{kl} \vec{W}_{kl}(\mathbf{x}_q) \cdot \mathbf{n}_q + \alpha_l^{li} \vec{W}_{li}(\mathbf{x}_q) \cdot \mathbf{n}_q$$

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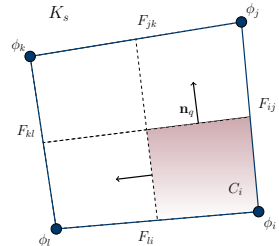
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Note that edge flux expressions are independent of nodal basis.

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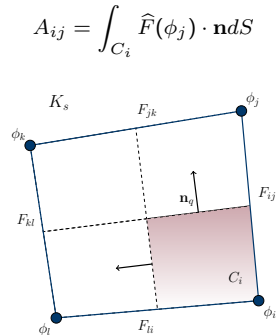
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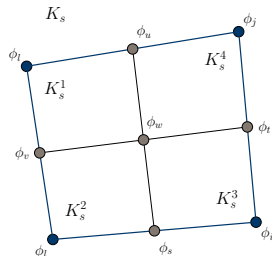
Note that edge flux expressions are independent of nodal basis.

Method works well, but is only 1st order accurate

Stabilization

Second-order Scharfetter-Gummel Upwinding

- Divide each element into four sub-elements



Bochev, Peterson, Perego "A multi-scale control-volume finite element method for advection-diffusion equations", *IJNMF* in review.

Stabilization

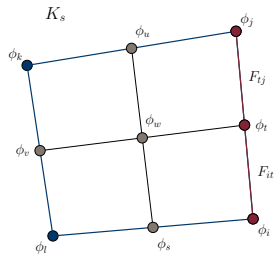
Second-order Scharfetter-Gummel Upwinding

- Divide each element into four sub-elements
- Assume that $F_s \approx F(\phi) \cdot \mathbf{t}_s = A + Bs$
- 1-d boundary value problem along segment

$$F_s(s) = -\bar{\mathbf{u}}_s \phi(s) + \bar{\epsilon}_s \frac{d\phi}{ds}$$

$$\phi(0) = \phi_i, \quad \phi(h_s/2) = \phi_t \quad \text{and} \quad \phi(h_s) = \phi_j$$

$$F_{it} = F_s(h_s/4) \quad F_{tj} = F_s(3h_s/4)$$



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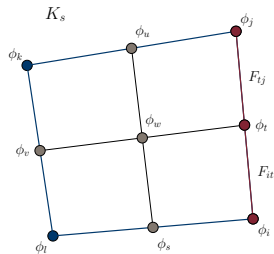
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- Edge flux

$$F_{it} = F_{it}^{1st}(\phi_i, \phi_t) + \gamma_{it}(\phi_i, \phi_t, \phi_j)$$

$$F_{tj} = F_{tj}^{1st}(\phi_t, \phi_j) + \gamma_{tj}(\phi_i, \phi_t, \phi_j)$$



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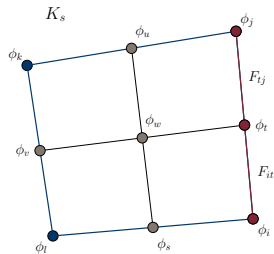
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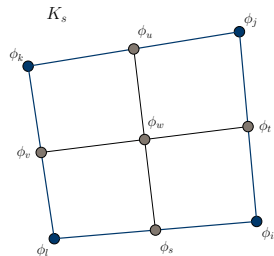


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Operator Matrix Assembly

Loop over macro elements

$$A_{ij} = \int_{C_i} \hat{F}(\phi_j) \cdot \mathbf{n} dS$$



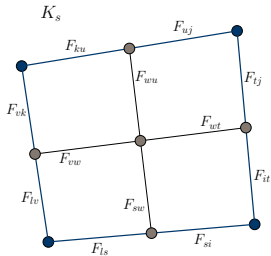
Operator Matrix Assembly

Loop over macro elements

- Compute edge flux nodal coefficients:

$$F_{nm} = \alpha_n^{nm} \phi_n + \alpha_m^{nm} \phi_m + \alpha_p^{nm} \phi_p$$

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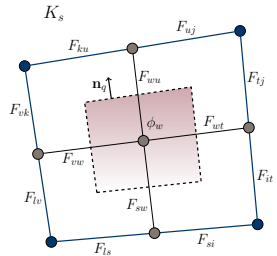
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$\vec{W}$: Intrepid_HCURL_QUAD_I2

Operator Matrix Assembly

Loop over macro elements

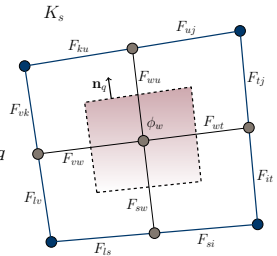
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- Fill element operator with ϕ_j coefficients

Example contributions to C_w boundary integral from $\mathbf{x}_q$

$$A_{wi} += \alpha_i^{si} \vec{W}_{si}(x_q) \cdot \mathbf{n}_q + \alpha_i^{ls} \vec{W}_{ls}(x_q) \cdot \mathbf{n}_q \\ + \alpha_i^{it} \vec{W}_{it}(x_q) \cdot \mathbf{n}_q + \alpha_i^{tj} \vec{W}_{tj}(x_q) \cdot \mathbf{n}_q$$

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Loop over macro elements

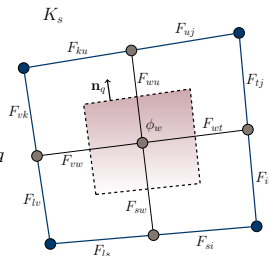
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$\vec{W}$: Intrepid_HCURL_QUAD_I2

Edge flux expressions are independent of nodal basis.

Assembly with Intrepid

Intrepid provides the following capabilities:

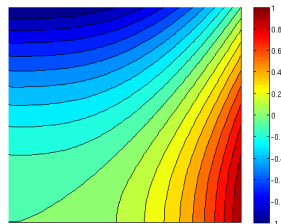
- H(Curl)-conforming basis function definitions
 - $\vec{W}$: Intrepid_HCURL_QUAD_I1
 - $\vec{W}$: Intrepid_HCURL_QUAD_I2
- Mappings from reference to physical space
- Routines to compute control volume side normals



Manufactured Solution

$$\begin{aligned} -\nabla \cdot F(\phi) &= f & \text{in } \Omega \\ F(\phi) &= (\epsilon \nabla \phi - \mathbf{u} \phi) & \text{in } \Omega \\ \phi &= g & \text{on } \Gamma \end{aligned}$$

$$\begin{aligned} \phi(x, y) &= x^3 - y^2 \\ \mathbf{u} &= (-\sin \pi/6, \cos \pi/6) \end{aligned}$$



	CVFEM-MS		CVFEM-SG		FEM-SUPG	
	L^2 error	H^1 error	L^2 error	H^1 error	L^2 error	H^1 error
Grid*	$\epsilon = 1 \times 10^{-3}$					
32	1.57e-3	6.05e-2	4.24e-3	7.48e-2	1.85e-4	3.61e-2
64	3.93e-4	2.89e-2	2.07e-3	4.91e-2	4.11e-5	1.80e-2
128	8.98e-5	1.24e-2	9.78e-4	3.07e-2	1.01e-5	9.02e-3
Rate	2.06	1.14	1.06	0.642	2.10	1.00
Grid	$\epsilon = 1 \times 10^{-5}$					
32	1.69e-3	6.60e-2	4.73e-3	7.90e-2	2.26e-4	3.61e-2
64	4.54e-4	3.45e-2	2.52e-3	5.48e-2	5.72e-5	1.80e-2
128	1.18e-4	1.76e-2	1.30e-3	3.83e-2	1.43e-5	9.02e-3
Rate	1.92	0.955	0.933	0.521	1.99	1.00

* For CVFEM-MS the size corresponds sub-elements rather than macro-elements.

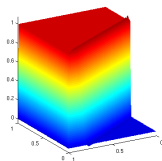
Skew Advection Test

$$\begin{aligned} -\nabla \cdot F(\phi) &= f && \text{in } \Omega \\ F(\phi) &= (\epsilon \nabla \phi - \mathbf{u} \phi) && \text{in } \Omega \\ \phi &= g && \text{on } \Gamma \end{aligned}$$

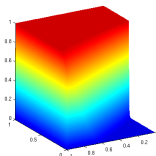
$$g = \begin{cases} 0 & \text{on } \Gamma_L \cup \Gamma_T \cup (\Gamma_B \cap \{x \leq 0.5\}) \\ 1 & \text{on } \Gamma_R \cup (\Gamma_B \cap \{x > 0.5\}) \end{cases}$$

$$\mathbf{u} = (-\sin \pi/6, \cos \pi/6) \quad \epsilon = 1.0 \times 10^{-5}$$

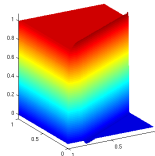
CVFEM-MS



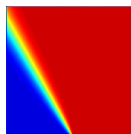
CVFEM-SG



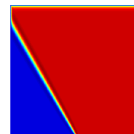
SUPG



min = -0.0445
max = 1.077



min = 0.00
max = 1.004



min = -0.0471
max = 1.077

Double Glazing Test

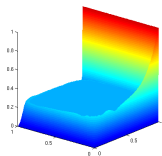
$$\begin{aligned} -\nabla \cdot F(\phi) &= f && \text{in } \Omega \\ F(\phi) &= (\epsilon \nabla \phi - \mathbf{u} \phi) && \text{in } \Omega \\ \phi &= g && \text{on } \Gamma \end{aligned}$$

$$\epsilon = 1.0 \times 10^{-5}$$

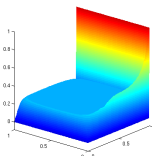
$$g = \begin{cases} 0 & \text{on } \Gamma_L \cup \Gamma_T \cup (\Gamma_B \cap \{x \leq 0.5\}) \\ 1 & \text{on } \Gamma_R \cup (\Gamma_B \cap \{x > 0.5\}) \end{cases}$$

$$\mathbf{u} = \begin{pmatrix} 2(2y-1)(1-(2x-1)^2) \\ -2(2x-1)(1-(2y-1)^2) \end{pmatrix}$$

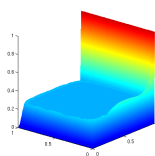
CVFEM-MS



CVFEM-SG



SUPG



Conclusions

Multi-scale CVFEM offers a stable and robust method for solving advection-diffusion equations

- Stabilization uses 2nd-order Nedelec elements to lift 2nd-order edge fluxes into element
- Works on unstructured grids
- Does not require heuristic stabilization parameters
- Relatively straightforward to implement using tools in the Intrepid library