

Compatible Discrete Operator (CDO) schemes for elliptic problems on polyhedral meshes

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Context

- EDF has been developing several in-house CFD codes for 30 years
 - *Code_Saturne* (*open-source*) single-phase flow solver based on co-located Finite Volume schemes (since 1998)
 - Approach close to commercial codes like Star-CD or FLUENT
- Re-open numerical work to improve numerical methods
 - Axes: physical fidelity, robustness on complex geometry, efficiency
 - New developments based on **structure-preserving** schemes
- The **Compatible Discrete Operator** (CDO) framework
 - Inspired by seminal ideas of Tonti (1974-) and Bossavit (1988-)
 - Elliptic problems (Bonelle & AE, M2AN, 2014)
 - Stokes equations (Bonelle & AE, HAL preprint, 2014)

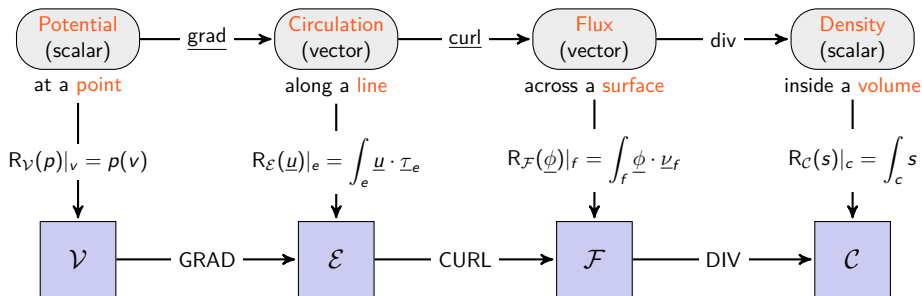
Outline

- 1 Compatible Discrete Operator (CDO) framework
- 2 CDO for elliptic problems
- 3 CDO for Stokes equations

Compatible Discrete Operator (CDO) framework

De Rham complex

- Degrees of freedom (DoFs) defined by **de Rham maps**
- Definition of DoFs in agreement with physical nature of fields



Discrete differential operators

- Metric-free:** algebraically defined by incidence matrices
- Commuting** with de Rham maps

$$\text{GRAD} \cdot R_V = R_E \cdot \underline{\text{grad}}, \quad \text{CURL} \cdot R_E = R_F \cdot \underline{\text{curl}}, \quad \text{DIV} \cdot R_F = R_C \cdot \text{div}$$

- Cochain complex:** $\text{CURL} \cdot \text{GRAD} \equiv 0_F$ and $\text{DIV} \cdot \text{CURL} \equiv 0_C$

Two meshes: a primal and a dual mesh

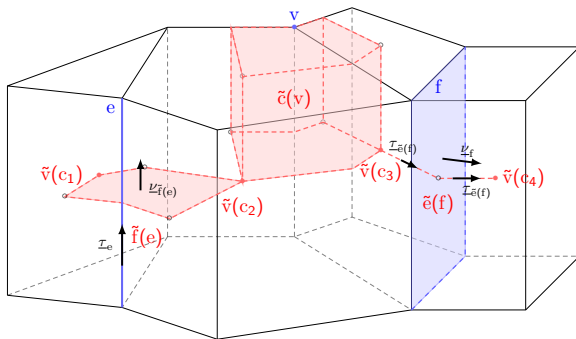
Primal mesh : $M = \{V, E, F, C\}$

- Carry the information on **geometry**, **material properties** and **BCs**
- Only mesh seen by the end-user

Dual mesh : $\tilde{M} = \{\tilde{V}, \tilde{E}, \tilde{F}, \tilde{C}\}$

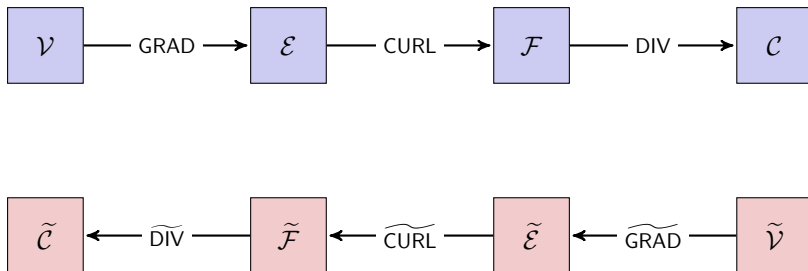
- Only for defining the scheme
- Several definitions: barycentric, Voronoï . .

- **One-to-one pairing**: $v \leftrightarrow \tilde{c}(v)$, $e \leftrightarrow \tilde{f}(e)$, $f \leftrightarrow \tilde{e}(f)$ and $c \leftrightarrow \tilde{v}(c)$
- **Transfer of orientation**: $\tau_e \rightarrow \nu_{\tilde{f}(e)}$ and $\nu_f \rightarrow \tau_{\tilde{e}(f)}$



Discrete setting

DoFs on the dual mesh $\tilde{\mathcal{V}}, \tilde{\mathcal{E}}, \tilde{\mathcal{F}}, \tilde{\mathcal{C}}$ are also defined by de Rham maps



Duality Products

$$\mathcal{X}\tilde{\mathcal{Y}} \in \{\mathcal{V}\tilde{\mathcal{C}}, \mathcal{E}\tilde{\mathcal{F}}, \mathcal{F}\tilde{\mathcal{E}}, \mathcal{C}\tilde{\mathcal{V}}\}$$

$$[[\mathbf{a}, \mathbf{b}]]_{\mathcal{X}\tilde{\mathcal{Y}}} := \sum_{\mathbf{x} \in \mathbf{X}} \mathbf{a}_{\mathbf{x}} \mathbf{b}_{\tilde{\mathbf{y}}(\mathbf{x})} = \mathbf{a}^T \mathbf{b}$$

where $\mathbf{a} \in \mathcal{X}$, $\mathbf{b} \in \tilde{\mathcal{Y}}$, $\mathbf{X} \in \{\mathcal{V}, \mathcal{E}, \mathcal{F}, \mathcal{C}\}$

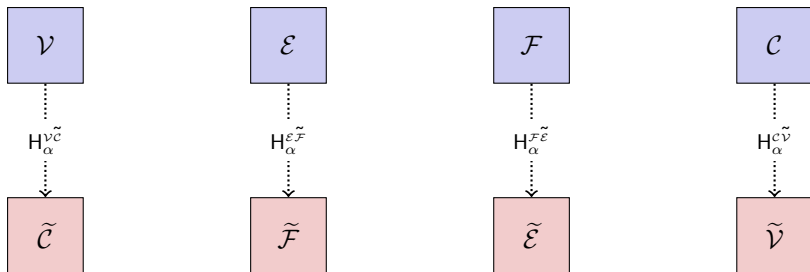
Adjunction properties

$$- [[\text{GRAD}(\mathbf{p}), \phi]]_{\mathcal{E}\tilde{\mathcal{F}}} = [[\mathbf{p}, \widetilde{\text{DIV}}(\phi)]]_{\mathcal{V}\tilde{\mathcal{C}}}$$

$$[[\text{CURL}(\mathbf{u}), \mathbf{v}]]_{\mathcal{F}\tilde{\mathcal{E}}} = [[\mathbf{u}, \widetilde{\text{CURL}}(\mathbf{v})]]_{\mathcal{E}\tilde{\mathcal{F}}}$$

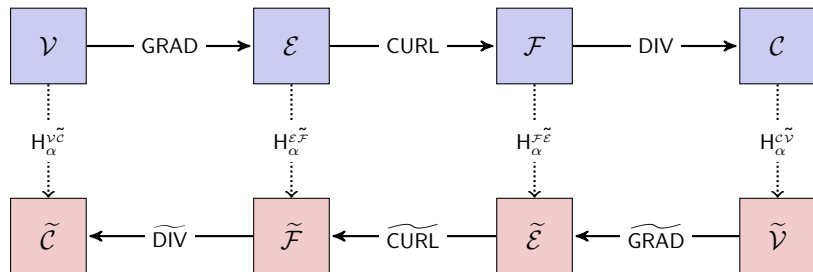
$$- [[\text{DIV}(\phi), \mathbf{p}]]_{\mathcal{C}\tilde{\mathcal{V}}} = [[\phi, \widetilde{\text{GRAD}}(\mathbf{p})]]_{\mathcal{F}\tilde{\mathcal{E}}}$$

Discrete Hodge operators $H_{\alpha}^{x\tilde{y}}$



- Links DoF spaces in duality $x\tilde{y} \in \{\mathcal{V}\tilde{\mathcal{C}}, \mathcal{E}\tilde{\mathcal{F}}, \mathcal{F}\tilde{\mathcal{E}}, \mathcal{C}\tilde{\mathcal{V}}\}$
- Depends on a metric induced by a material property α
- $H_{\alpha}^{x\tilde{y}}$ is built by a cellwise assembly process
- Definition hinges on two local design properties
 - 1 **Stability** Upper/lower eigenvalues are uniformly bounded
 - 2 **$\mathbb{P}_0$ -consistency** Exactly represents piecewise constant field on each $c \in \mathcal{C}$
- Multiple definitions $\rightarrow$ multiple schemes

Synthesis of discrete setting



Discrete Differential Operators	Discrete Hodge Operators
Topological laws	Constitutive relations
Error-free	Approximation
Unique definition	Multiple definitions

Literature overview

	CDO	HFV MFV	DDFV	MFD VEM	HHO	FEEC MSE
HO/LO	LO	LO	LO	LO/HO	HO	HO
Setting	NC	NC	NC	C	NC	C
Element	Poly.	Poly.	Poly.	Poly.	Poly.	Spe.
Meshes	P+D	P	P+D+ $\diamond$	P	P	P
Key Op.	disc. Hodge	grad reco.	grad/div reco.	inner prod.	grad reco.	cochain proj.

HO/LO = Higher-order/Lower-order

NC/C = nonconforming/conforming reconstruction operator

Poly. / Spe. = Polyhedral / Specific (i.e. tetrahedral, hexahedral meshes)

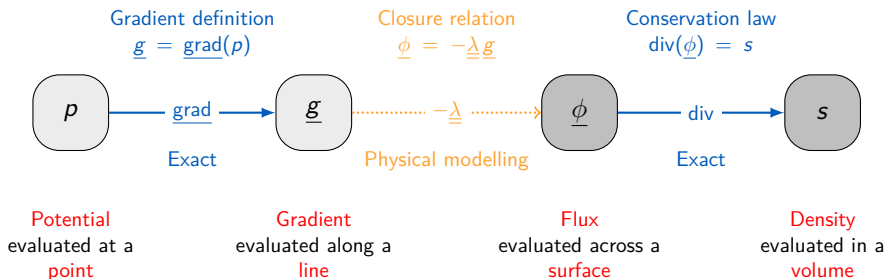
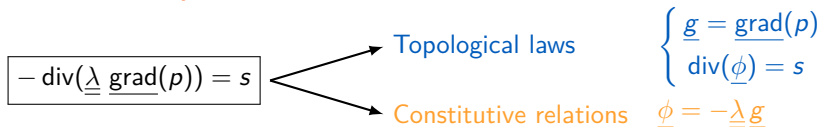
P/D/ $\diamond$ = primal / dual / diamond meshes are explicitly considered

- **HFV/MFV** *Hybrid/Mixed Finite Volume*: Droniou, Eymard, Herbin, Gallouët
- **DDFV** *Discrete Duality Finite Volume*: Andreianov, Hubert, Krell et al.
- **MFD** *Mimetic Finite Differences* & **VEM** *Virtual Element Method*:
Beirão da Veiga, Brezzi, Lipnikov, Shashkov, Manzini et al.
- **HHO** *Hybrid High-Order*: Di Pietro & Ern
- **FEEC** *Finite Element Exterior Calculus*: Arnold, Falk, Whinteret al.
- **MSE** *Mimetic Spectral Element*: Kreeft, Gerritsma, Pahla et al.

CDO for elliptic problems

- Discretization process
- Analysis: algebraic viewpoint
- Analysis using reconstruction functions
- Links with other schemes
- Numerical results

Discretization process

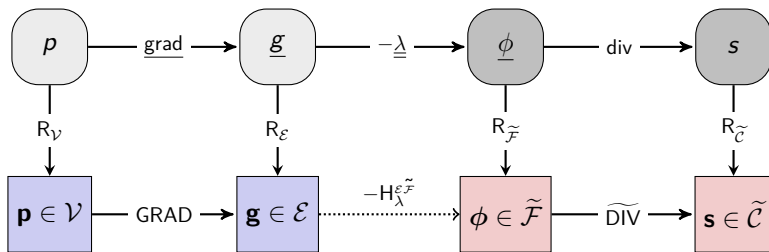
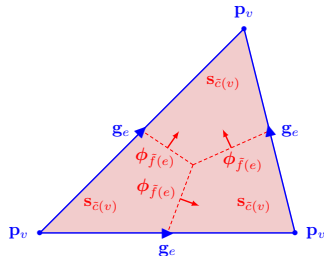


Two CDO schemes depending on positioning of potential DoFs

- vertex-based schemes for potential DoFs located at primal vertices
- cell-based schemes for potential DoFs located at dual vertices (in one-to-one pairing with primal cells)

Vertex-based schemes

- Potential DoFs located at **primal** vertices
- Dirichlet BCs strongly enforced by removing boundary DoFs
- DoF spaces still denoted $\{\mathcal{V}, \mathcal{E}, \tilde{\mathcal{F}}, \tilde{\mathcal{C}}\}$
 - $\mathcal{V} \equiv \tilde{\mathcal{C}}$ and $\mathcal{E} \equiv \tilde{\mathcal{F}}$

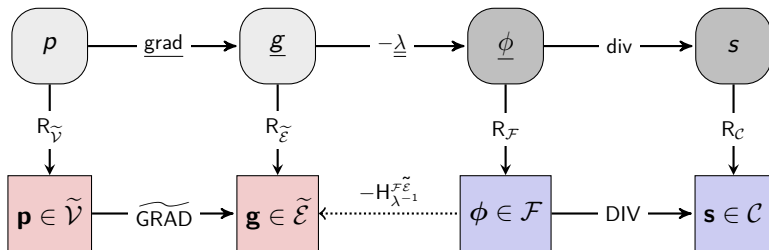
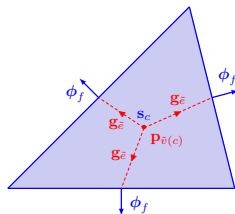


$$-\widetilde{\text{DIV}} \cdot H_{\lambda}^{\tilde{\mathcal{F}}} \cdot \text{GRAD}(\mathbf{p}) = R_{\tilde{\mathcal{C}}}(s)$$

Symmetric Positive Definite (SPD)
formulation
FV scheme on dual mesh

Cell-based schemes

- Potential DoFs located at **dual** vertices
- DoF spaces: $\{\tilde{\mathcal{V}}, \tilde{\mathcal{E}}, \mathcal{F}, \mathcal{C}\}$
 - $\mathcal{C} \equiv \tilde{\mathcal{V}}$ and $\mathcal{F} \equiv \tilde{\mathcal{E}}$
- Dirichlet BCs weakly enforced by modifying GRAD near boundary



$$\begin{cases} H_{\lambda^{-1}}^{\mathcal{F}\tilde{\mathcal{E}}} \phi + \widetilde{\text{GRAD}}(\mathbf{p}) = 0 \\ \text{DIV}(\phi) = R_{\mathcal{C}}(s) \end{cases}$$

Saddle-point formulation
Mixed FV scheme on primal mesh

Analysis: algebraic viewpoint

Focus on **vertex-based** schemes (analysis of cell-based schemes also performed)

Stability & well-posedness hinge on Poincaré inequality + Hodge stability

- Mesh regularity: Assume there exists a shape-regular simplicial submesh
- • $\|\mathbf{a}\|_{2,\mathcal{X}_c}^2 = \sum_{\mathbf{x} \in \mathcal{X}_c} h_c^3 \left(\frac{\mathbf{a}_{\mathbf{x}}}{|\mathbf{x}|} \right)^2$ where $\mathbf{a} \in \mathcal{X} \in \{\mathcal{V}, \mathcal{E}, \mathcal{F}\}$ and $\mathbf{x} \in \{\mathbf{V}, \mathbf{E}, \mathbf{F}\}$
- $\|\mathbf{a}\|_{2,\mathcal{X}}^2$ collects local contributions

1 Discrete Poincaré inequality

There exists $C_p^{(0)} > 0$ s.t. $\forall \mathbf{p} \in \mathcal{V}$

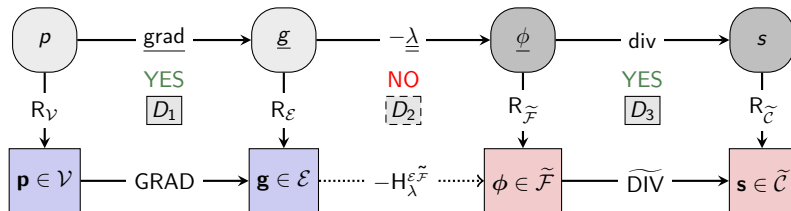
$$\|\mathbf{p}\|_{2,\mathcal{V}} \leq C_p^{(0)} \|\text{GRAD}(\mathbf{p})\|_{2,\mathcal{E}}$$

2 Extension to discrete Sobolev inequality possible

Sketch

- Bound on BV-norm as in [Eymard et al., 2010]
- Commuting with de Rham maps and adjunction between GRAD and $\widetilde{\text{DIV}}$

Consistency error



Commuting operator:

$$[\lambda, R] := H_\lambda^{\varepsilon_{\tilde{\mathcal{F}}}} R_{\mathcal{E}} - R_{\tilde{\mathcal{F}}} \lambda$$

Consistency error: Bossavit (1999), Hiptmair (2001), Codecasa & Trevisan (2010)

$$\max \left(\|R_{\mathcal{E}}(\underline{g}) - \mathbf{g}\|_{H_\lambda}, \|R_{\tilde{\mathcal{F}}}(\underline{\phi}) - \phi\|_{H_\lambda^{-1}} \right) \leq \|[\lambda, R](\underline{g})\|_{H_\lambda^{-1}}$$

→ Discrete energy norm: $\|\mathbf{g}\|_{H_\lambda}^2 := [[\mathbf{g}, H_\lambda^{\varepsilon_{\tilde{\mathcal{F}}}} \mathbf{g}]]_{\varepsilon_{\tilde{\mathcal{F}}}}$

→ Discrete complementary energy norm: $\|\phi\|_{H_\lambda^{-1}}^2 := [[(H_\lambda^{\varepsilon_{\tilde{\mathcal{F}}}})^{-1} \phi, \phi]]_{\varepsilon_{\tilde{\mathcal{F}}}}$

Error estimate for smooth solutions

Variational formulation of VB scheme: Find $\mathbf{p} \in \mathcal{V}$ s.t.

$$\llbracket \text{GRAD}(\mathbf{p}), H_{\lambda}^{\varepsilon_{\mathcal{F}}} \text{GRAD}(\mathbf{q}) \rrbracket_{\varepsilon_{\mathcal{F}}} = \llbracket \mathbf{q}, R_{\tilde{\mathcal{C}}}(s) \rrbracket_{\nu_{\tilde{\mathcal{C}}}} \quad \forall \mathbf{q} \in \mathcal{V}$$

Assume mesh regularity. Assume stability and $\mathbb{P}_0$ -consistency for Hodge operator. Assume $\underline{g}, \underline{\phi} \in [H^1(C)]^d$. Then,

$$\max(\|R_{\mathcal{E}}(\underline{g}) - \underline{g}\|_{H_{\lambda}}, \|R_{\tilde{\mathcal{F}}}(\underline{\phi}) - \underline{\phi}\|_{H_{\lambda}^{-1}}) \lesssim h_M$$

→ Sketch of proof:

- 1 Choose $(\underline{G}, \underline{\Phi})$ as the piecewise constant approx. of $(\underline{g}, \underline{\phi})$
- 2 $\mathbb{P}_0$ -consistency $\Rightarrow \|\llbracket \lambda, R \rrbracket(\underline{g})\|_{H_{\lambda}^{-1}} \leq \|R_{\mathcal{E}}(\underline{g} - \underline{G})\|_{H_{\lambda}} + \|R_{\tilde{\mathcal{F}}}(\underline{\phi} - \underline{\Phi})\|_{H_{\lambda}^{-1}}$
- 3 Stability + mesh reg. $\Rightarrow \int_e (\underline{g} - \underline{G}) \cdot \underline{\tau}_e \lesssim h_c^{1/2} \|\underline{g}\|_{H^1(c)}$
- 4 Stability + mesh reg. $\Rightarrow \int_{\tilde{f}_c(e)} (\underline{\phi} - \underline{\Phi}) \cdot \underline{\nu}_{\tilde{f}_c(e)} \lesssim h_c^{3/2} \|\underline{\phi}\|_{H^1(c)}$

Extends result for piecewise Lipschitz solutions (Codecasa & Trevisan, 2010)

Analysis using reconstruction functions

- Purpose: reconstruction (lifting) of gradients from edge DoFs
 - **local** reconstruction on each **primal** cell
 - vector-valued reconstruction functions $\{\underline{\ell}_{e,c}\}_{e \in E_c}$
- In general, reconstruction is **nonconforming** in $H(\text{curl}, c)$

Local reconstruction operator:

$$\forall \mathbf{g} \in \mathcal{E}_c,$$

$$\underline{\mathcal{L}}_{\mathcal{E}_c}(\mathbf{g}) := \sum_{e \in E_c} \mathbf{g}_e \underline{\ell}_{e,c}(\underline{x})$$

New definition of local Hodge operator:

$$(\mathcal{H}_{\lambda}^{\mathcal{E}_c \tilde{\mathcal{F}}_c})_{e,e'} := \int_c \underline{\ell}_{e,c}(\underline{x}) \cdot \underline{\lambda} \underline{\ell}_{e',c}(\underline{x})$$

- Global reconstruction operator: $\underline{\mathcal{L}}_{\mathcal{E}} : \mathcal{E} \mapsto L^2(\Omega)^d$
- Simply collects local reconstructions

$$\forall \mathbf{g} \in \mathcal{E}, \forall c \in \mathcal{C}, \quad \underline{\mathcal{L}}_{\mathcal{E}}(\mathbf{g})|_c := \underline{\mathcal{L}}_{\mathcal{E}_c}(\mathcal{P}_{\mathcal{E},c}(\mathbf{g}))$$

Local design properties

(I1) Stability: $\exists \eta > 0$ s.t. $\forall \mathbf{g} \in \mathcal{E}_c$,
 $\eta \|\mathbf{g}\|_{2,\mathcal{E}_c}^2 \leq \|\underline{\mathbf{L}}_{\mathcal{E}_c}(\mathbf{g})\|_{L^2(c)^d}^2 \leq \eta^{-1} \|\mathbf{g}\|_{2,\mathcal{E}_c}^2$

(I2) Partition of Unity: for all $\underline{x} \in c$,

$$\sum_{e \in E_c} \underline{\ell}_{e,c}(\underline{x}) \otimes \underline{e} = \underline{\text{Id}}$$

(I3) Dual consistency: for all $e \in E_c$,

$$\int_c \underline{\ell}_{e,c}(\underline{x}) = \int_{\tilde{f}_c(e)} \underline{\nu}_{\tilde{f}(e)}$$

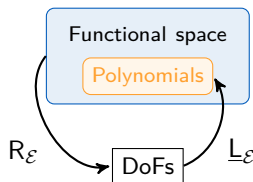
(I4) Unisolvence: for all $e, e' \in E_c$,

$$\int_{e'} \underline{\ell}_{e,c}(\underline{x}) \cdot \underline{\tau}_{e'} = \delta_{e,e'}$$

→ Based on ideas of Codecasa & Trevisan (2010) + concept of local stability

$$\text{(I2)} \iff \underline{\mathbf{L}}_{\mathcal{E}_c} \mathbf{R}_{\mathcal{E}_c}(\underline{G}) = \underline{G} \quad \forall \underline{G} \in (\mathbb{P}_0(c))^3$$

$$\text{(I4)} \iff \mathbf{R}_{\mathcal{E}_c} \underline{\mathbf{L}}_{\mathcal{E}_c} = \text{Id}$$



Barycentric dual mesh + **(I1)-(I3)** $\implies$ Stability and $\mathbb{P}_0$ -consistency for Hodge op.

Error estimate for smooth solutions

Variational formulation: Find $\mathbf{p} \in \mathcal{V}$ s.t.

$$\int_{\Omega} \underline{\mathbb{L}}_{\mathcal{E}}(\text{GRAD}(\mathbf{p})) \cdot \underline{\lambda} \underline{\mathbb{L}}_{\mathcal{E}}(\text{GRAD}(\mathbf{q})) = \int_{\Omega} s \mathbb{L}_{\mathcal{V}}^0(\mathbf{q}) \quad \forall \mathbf{q} \in \mathcal{V}$$

where $\mathbb{L}_{\mathcal{V}}^0$ is a piecewise constant function on the dual mesh

Assume mesh regularity, **(I1)**-**(I3)** for rec. fn's, and $\underline{\mathbf{g}}, \underline{\phi} \in [H^1(C)]^d$. Then,

$$\|\underline{\mathbf{g}} - \underline{\mathbb{L}}_{\mathcal{E}} \mathbf{g}\|_{\lambda} = \|\underline{\phi} - \underline{\mathbb{L}}_{\mathcal{F}} \phi\|_{\lambda^{-1}} \lesssim h_M$$

where $\underline{\mathbb{L}}_{\mathcal{F}} \phi := -\underline{\lambda} \underline{\mathbb{L}}_{\mathcal{E}} \mathbf{g}$, $\|\underline{\mathbf{g}}\|_{\lambda} := \int_{\Omega} \underline{\mathbf{g}} \cdot \underline{\lambda} \underline{\mathbf{g}}$, and $\|\underline{\phi}\|_{\lambda^{-1}} := \int_{\Omega} \underline{\phi} \cdot \underline{\lambda}^{-1} \underline{\phi}$

Additionally assume elliptic regularity and **(I4)** for re. fn's. Then,

$$\|\rho - \mathbb{L}_{\mathcal{V}}^{\text{conf}} \mathbf{p}\|_{L^2(\Omega)} \lesssim h_M^2$$

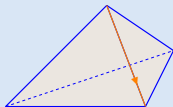
where $\mathbb{L}_{\mathcal{V}}^{\text{conf}}$ is a conforming potential reconstruction operator

Links with other schemes

Simple examples on specific meshes

Tetrahedral meshes

→ $\underline{\ell}_e^w :=$ Nédélec FE

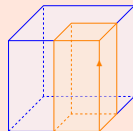


→ **Conforming** reconstruction

→ Lagrange P_1 finite elements

Cartesian meshes

→ $\underline{\ell}_{e,c}^{\text{TPF}}(\underline{x})|_{\mathbf{s}_{e,c}^{\text{TPF}}} := \frac{\tilde{f}_c(e)}{\underline{e} \cdot \tilde{f}_c(e)}$



→ **Nonconforming** reconstruction

→ Two-Point Flux Approximation

- MAC (Harlow & Welch, 1965)
- FIT (Weiland, 70s)

These functions verify (I1)-(I4)

→ Abundant literature for **conforming** reconstruction of **potentials**

- Generalized barycentric coordinates (Gillette et al., 2010)
- FEEC (Arnold et al., 2006) or Mimetic Spectral Element (Kreeft et al., 2011)
- Extension of Whitney forms to prisms, pyramids and cubes
 - Bossavit (2003, 2010), Gradinaru & Hiptmair (1999)

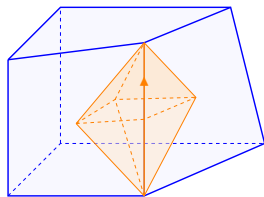
Discrete Geometric Approach

Codecasa, Specogna, and Trevisan (2009)

- Nonconforming reconstruction
- Handles polyhedral meshes with barycentric subdivision

$$\sum_{e \in E_c} \tilde{f}_c(e) \otimes \underline{e} = |c| \underline{\text{Id}}$$

- Piecewise constant reconstruction on submesh



Partitioning of c into sub-volumes
 $\{\mathfrak{s}_e\}_{e \in E_c}$

Local function related to e' is constant in each sub-volume $\{\mathfrak{s}_e\}_{e \in E_c}$

$$\underline{\ell}_{e',c}^{\text{DGA}}|_{\mathfrak{s}_e} := \frac{\tilde{f}_c(e)}{\tilde{f}_c(e) \cdot \underline{e}} \delta_{e,e'} + \left(\underline{\text{Id}} - \frac{\tilde{f}_c(e) \otimes \underline{e}}{\tilde{f}_c(e) \cdot \underline{e}} \right) \frac{\tilde{f}_c(e')}{|c|}$$

$$\{\underline{\ell}_{e,c}^{\text{DGA}}\}_{e \in E_c} \text{ verify (I1)-(I4)}$$

Overview

Vertex-based schemes

- recover Lagrange P_1 finite elements on tetrahedral meshes
- fit the framework of Nodal MFD (Brezzi et al., 2009)
- fit the framework of Approximate Gradient Schemes (Eymard et al., 2012)

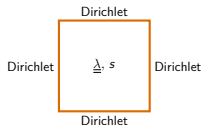
Cell-based schemes

- recover RTN_0 mixed finite elements on tetrahedral meshes
- can be hybridized by introducing face unknowns related to flux continuity
- fit the framework of MFD, HFV, MFV (Droniou et al., 2010)

DDFV schemes use simultaneously DoFs and operators from VB and CB schemes

Numerical results

Vertex-based scheme with Discrete Geometric Approach



$$p(x, y, z) := 1 + \sin(\pi x) \sin\left(\pi\left(y + \frac{1}{2}\right)\right) \sin\left(\pi\left(z + \frac{1}{3}\right)\right)$$

$$\underline{\underline{\lambda}} := \begin{bmatrix} 1 & 0.5 & 0 \\ 0.5 & 1 & 0.5 \\ 0 & 0.5 & 1 \end{bmatrix}$$

→ Error measures

- $erl2 := \frac{\|p - L_V(p)\|_{L^2(\Omega)}}{\|p\|_{L^2(\Omega)}}$, $ergl2 := \frac{\|g - L_E(g)\|_{L^2(\Omega)^d}}{\|g\|_{L^2(\Omega)^d}}$, $enerd := \|\mathcal{R}_E(g) - g\|_\lambda$
- $L_V(p)(x)$ is a piecewise affine reconstruction on a submesh

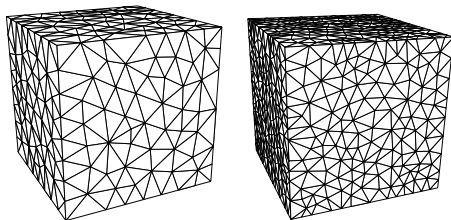
→ Mesh regularity criteria

- $\Gamma_1 := \min_{c \in C} (\gamma_1)_c$ where $(\gamma_1)_c := \min_{e \in E_c} \frac{e \cdot \tilde{f}_c(e)}{|\tilde{f}_c(e)|}$
- $\Gamma_2 := \min_{c \in C} (\gamma_2)_c$ where $(\gamma_2)_c := \min_{e \in E_c} \left(\left(\frac{|\tilde{f}_c(e)|}{|e| h_c} \right), \left(\frac{|e| h_c}{|\tilde{f}_c(e)|} \right) \right)$
- $\Gamma_3 := \min_{v \in V} (\gamma_3)_v$ where $(\gamma_3)_v := |\tilde{c}(v)| \left(\sum_{e \in E_v} |e| |\tilde{f}(e)| \right)^{-1}$

→ Γ_1, Γ_2 and Γ_3 are the geometrical constants entering in the error estimates

FVCA6 test case

Tetrahedral meshes



#C	Γ_1	Γ_2	Γ_3
215	1.7e-01	6.1e-03	1.3e-01
2 003	1.7e-01	4.7e-03	1.3e-01
3 898	1.5e-01	3.9e-03	1.3e-01
7 711	1.6e-01	4.0e-03	1.2e-01
15 266	1.5e-01	4.0e-03	1.4e-01
30 480	1.4e-01	4.1e-03	1.3e-01
61 052	1.5e-01	3.8e-03	1.3e-01

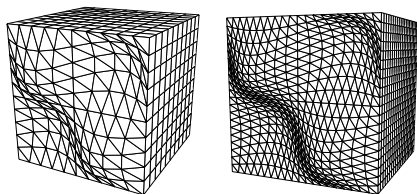
Solver: CG with precondition. SSOR, $n_{iter}^{max} = 84$ for a residual 2.10^{-15}

Min/Max principle

Nsys (#V)	Stencil	erl2	Rate	ergl2	Rate	enerd	Rate
8	6	8.2e-02		5.9e-01		2.6e-01	
184	11	2.1e-02	1.3	2.7e-01	0.8	1.7e-01	0.4
403	12	1.3e-02	2.0	2.1e-01	0.9	1.2e-01	1.3
873	13	8.2e-03	1.7	1.7e-01	0.9	9.9e-02	0.7
1 836	13	5.3e-03	1.8	1.3e-01	0.9	7.9e-02	0.9
3 863	14	3.3e-03	1.9	1.1e-01	0.9	6.3e-02	0.9
8 108	14	2.1e-03	1.9	8.3e-02	1.0	5.1e-02	0.8

FVCA6 test case

Prism meshes



#C	Γ_1	Γ_2	Γ_3
2 000	2.5e-01	1.0e-02	1.0e-01
16 000	3.1e-01	1.3e-02	9.1e-02
54 000	3.1e-01	1.3e-02	9.0e-02
128 000	3.1e-01	1.3e-02	8.9e-02

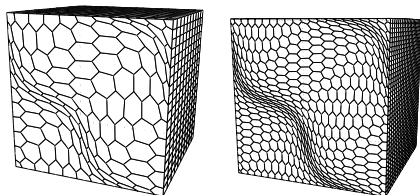
Solver: CG with precondition. + SSOR,
 $n_{iter}^{max} = 112$ for a residual 8.10^{-15}

Min/Max principle

Nsys (#V)	Stencil	erl2	Rate	ergl2	Rate	enerd	Rate
729	17	1.3e-02		1.9e-01		5.9e-02	
6 859	19	3.4e-03	1.8	9.4e-02	0.9	1.6e-02	1.7
24 389	19	1.5e-03	1.9	6.3e-02	1.0	7.5e-03	1.8
59 319	20	8.7e-04	1.9	4.7e-02	1.0	4.3e-03	1.9

FVCA6 test case

Prism-G meshes



#C	Γ_1	Γ_2	Γ_3
1 210	2.1e-01	1.7e-02	7.4e-02
8 820	1.9e-01	1.5e-02	6.7e-02
28 830	1.8e-01	1.4e-02	6.5e-02
67 240	1.8e-01	1.4e-02	6.5e-02

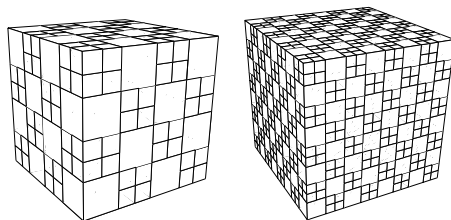
Solver: CG with precondition. SSOR,
 $n_{iter}^{max} = 144$ for a residual 1.10^{-14}

Min/Max principle

Nsys (#V)	Stencil	erl2	Rate	ergl2	Rate	enerd	Rate
1 800	31	1.0e-02		1.6e-01		4.9e-02	
15 200	35	2.7e-03	1.8	8.5e-02	0.9	1.5e-02	1.6
52 200	36	1.2e-03	1.9	5.7e-02	1.0	7.5e-03	1.7
124 800	37	7.0e-04	1.9	4.3e-02	1.0	4.5e-03	1.7

FVCA6 test case

Checkerboard meshes



#C	Γ_1	Γ_2	Γ_3
36	8.9e-01	1.4e-01	1.6e-01
288	8.9e-01	1.4e-01	1.6e-01
2 304	8.9e-01	1.4e-01	1.6e-01
18 432	8.9e-01	1.4e-01	1.6e-01
147 456	8.9e-01	1.4e-01	1.6e-01

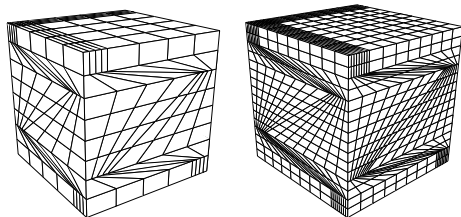
Solver: CG with precondition. SSOR,
 $n_{iter}^{max} = 128$ for a residual 1.10^{-14}

Min/Max principle

Nsys (#V)	Stencil	erl2	Rate	ergl2	Rate	enerd	Rate
23	11	1.2e-01		5.6e-01		3.6e-01	
311	27	3.5e-02	1.4	3.0e-01	0.7	1.6e-01	0.9
3 119	36	9.0e-03	1.8	1.6e-01	0.9	8.9e-02	0.8
27 743	40	2.3e-03	1.9	7.8e-02	0.9	4.8e-02	0.9
233 663	47	5.6e-04	2.0	3.9e-02	1.0	2.4e-02	0.9

FVCA6 test case

Kershaw meshes



Solver: CG with precondition. SSOR,

$n_{iter}^{max} = 267$ for a residual 1.10^{-13}

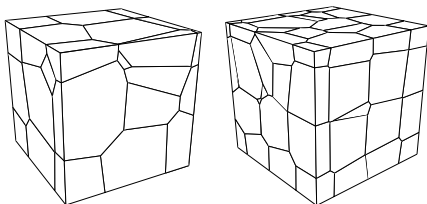
#C	Γ_1	Γ_2	Γ_3
512	6.1e-02	2.4e-03	3.3e-02
4 096	4.6e-02	1.1e-03	2.9e-02
32 768	3.9e-02	3.5e-04	2.7e-02
262 144	4.2e-02	1.5e-04	2.6e-02

Min/Max principle

Nsys (#V)	Stencil	erl2	Rate	ergl2	Rate	enerd	Rate
343	19	9.5e-02		7.2e-01		2.2e+00	
3 375	23	4.8e-02	0.9	4.4e-01	0.6	9.7e-01	1.1
29 791	25	2.1e-02	1.1	2.5e-01	0.8	3.1e-01	1.6
250 047	26	7.4e-03	1.5	1.4e-01	0.9	9.0e-02	1.8

FVCA6 test case

Voronoi meshes



#C	Γ_1	Γ_2	Γ_3	warp
29	2.7e-01	3.8e-03	1.1e-01	0.1
66	2.0e-01	2.6e-03	1.4e-01	1.2
130	2.0e-01	3.3e-03	1.2e-01	1.0
228	8.8e-02	2.6e-03	8.6e-02	4.4
356	1.1e-01	2.0e-03	7.5e-02	10.8

Solver: CG with precondition. SSOR,
 $n_{iter}^{max} = 161$ for a residual 1.10^{-14}

Min/Max principle

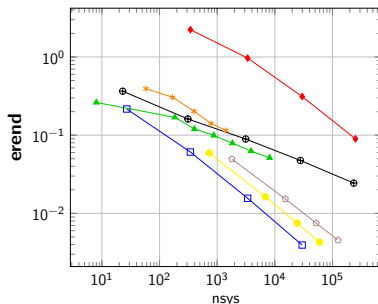
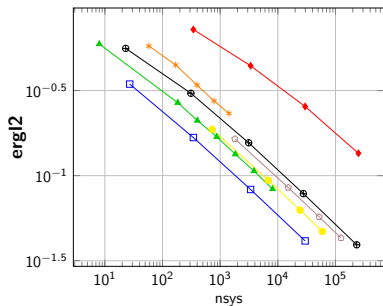
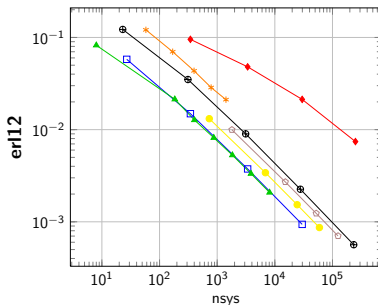
$-1.1e^{-2}$ for #C = 228

Nsys (#V)	Stencil	erl2	Rate	erl2	Rate	enerd	Rate
58	31	1.2e-01		5.8e-01		3.9e-01	
169	42	7.0e-02	1.5	4.5e-01	0.7	3.0e-01	0.7
397	51	4.3e-02	1.7	3.4e-01	1.0	2.0e-01	1.4
785	56	2.9e-02	1.8	2.7e-01	0.9	1.4e-01	1.6
1 420	61	2.1e-02	1.5	2.3e-01	0.9	1.2e-01	1.0

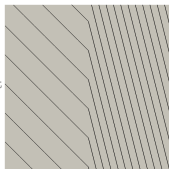
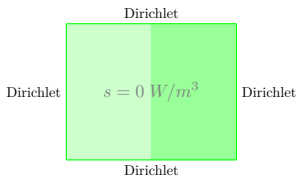
Synthesis

Mesh	Mark	erl12	ergl2	enerd
Hexahedra		1.9	1.0	1.9
Tetrahedra		1.9	1.0	0.8
Prism		1.9	1.0	1.9
Prism-G		1.9	1.0	1.7
Checkerboard		2.0	1.0	0.9
Kershaw		1.5	0.9	1.8
Voronoi		1.5	0.9	1.0

Table: Rate of convergence



Piecewise linear solution



$$\lambda_1 = 0.1 \text{ W/m/K}$$

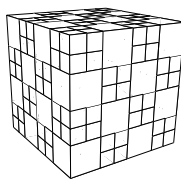
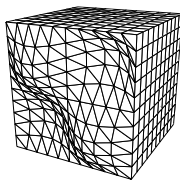
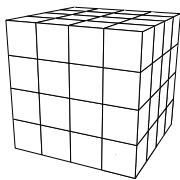
$$x < 0.5 \text{ m}$$

$$\lambda_2 = 1000 \text{ W/m/K}$$

$$x > 0.5 \text{ m}$$

Mesh	nsys	erl12	ener	enerd
Checkerboard	23	6.6e-17	2.0e-16	2.0e-16
Hexaedral	27	6.6e-17	2.0e-16	2.0e-16
Prism	729	8.6e-16	1.4e-14	1.4e-14

Table: Error on coarse meshes



CDO for Stokes equations

- Formulations
- Discrete systems
- Analysis of vertex-based schemes
- Numerical results

Formulations

Let $\underline{u}$ be the velocity, p the pressure, $\underline{\omega}$ the vorticity, and $\underline{f}$ the external load

Classical

$$(\underline{u}, p) \quad \begin{cases} -\underline{\Delta}(\underline{u}) + \underline{\text{grad}}(p) &= \underline{f} \\ -\text{div}(\underline{u}) &= 0 \end{cases} \quad \begin{array}{l} \text{(MFV) Droniou \& Eymard} \\ \text{(MFD) Beirão da Veiga et al.} \\ \text{(DDFV) Krell \& Manzini} \\ \text{(HFV) Di Pietro \& Lemaire} \end{array}$$

Two-field Curl

$$(\underline{u}, p) \quad \begin{cases} \underline{\text{curl}} \underline{\text{curl}}(\underline{u}) + \underline{\text{grad}}(p) &= \underline{f} \\ -\text{div}(\underline{u}) &= 0 \end{cases} \quad \begin{array}{l} \text{(FE) Bramble \& Lee} \\ \text{(FE) Abboud et al.} \\ \text{(FV) Eymard et al.} \end{array}$$

Three-field Curl

$$(\underline{u}, \underline{\omega}, p) \quad \begin{cases} -\underline{\omega} + \underline{\text{curl}}(\underline{u}) &= 0 \\ \underline{\text{curl}}(\underline{\omega}) + \underline{\text{grad}}(p) &= \underline{f} \\ -\text{div}(\underline{u}) &= 0 \end{cases} \quad \begin{array}{l} \text{(FE) Nédélec; Dubois} \\ \text{(Spectral) Bernardi \& Chorfi} \\ \text{(MSEM) Kreeft \& Gerritsma} \\ \text{(DDFV) Delcourte \& Omnes} \end{array}$$

Discrete systems

Vertex-based Pressure

Two-field curl formulation

- Pressure DoFs $\in \mathcal{V}$
- Velocity DoFs $\in \mathcal{E}$
(circulation)

System size: $\#V + \#E$

Cell-based Pressure

Three-field curl formulation

- Pressure DoFs $\in \tilde{\mathcal{V}}$ (1:1 with $\mathcal{C}$)
- Velocity DoFs $\in \mathcal{F}$ (flux)
- Vorticity DoFs $\in \mathcal{E}$

System size: $\#C + \#F + \#E$

Main Features

- Exact mass and momentum balances on polyhedral meshes
- 1st order CV rate for smooth solutions
 - on velocity, vorticity, and pressure gradient
- Robust treatment of external load with large divergence-free or curl-free part

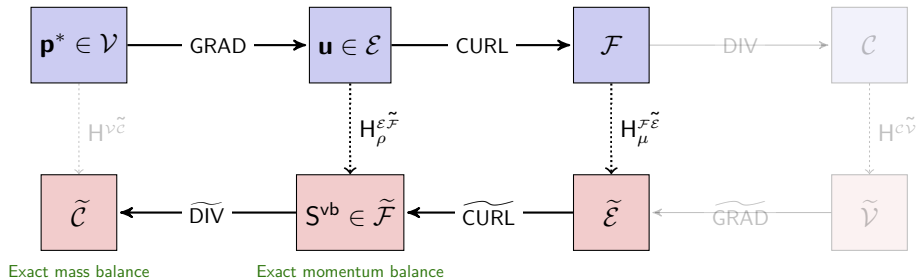
Vertex-based pressure schemes

Two-field Curl

$$\underline{u}, p^* := \frac{p}{\rho} \quad (\rho \equiv 1 \text{ and } \mu \equiv 1)$$

$$\begin{cases} \underline{\text{curl}}(\underline{\mu} \underline{\text{curl}}(\underline{u})) + \underline{\rho} \underline{\text{grad}}(p^*) = \underline{\rho} \underline{f} \\ -\text{div}(\underline{\rho} \underline{u}) = 0 \end{cases}$$

- Pressure DoFs: $\mathbf{p}^*$ at primal vertices
- Velocity DoFs: $\mathbf{u}$ at primal edges
- $H_{\rho}^{\varepsilon \tilde{\mathcal{F}}}$ and $H_{\mu}^{\mathcal{F} \tilde{\mathcal{E}}}$



$$\begin{cases} \widetilde{\text{CURL}} \cdot H_{\mu}^{\mathcal{F} \tilde{\mathcal{E}}}(\mathcal{F}) + H_{\rho}^{\varepsilon \tilde{\mathcal{F}}}(\mathbf{u}) = S^{\text{vb}}(\underline{f}) \\ -\widetilde{\text{DIV}} \cdot H^{\varepsilon \tilde{\mathcal{F}}}(\mathbf{u}) = 0_{\tilde{\mathcal{C}}} \end{cases}$$

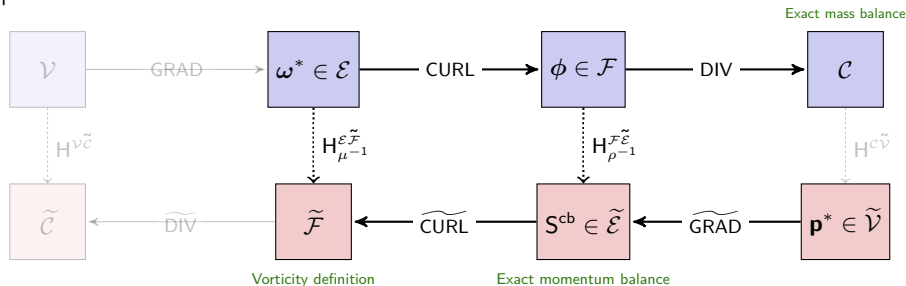
Cell-based pressure schemes

Three-field Curl

$$\underline{\phi} := \rho \underline{u}, \underline{\omega}^* := \mu \underline{\omega}, p^* := \frac{\rho}{\rho}$$

$$\begin{cases} -\mu^{-1} \underline{\omega}^* + \text{curl}(\rho^{-1} \underline{\phi}) = \underline{0} \\ \rho^{-1} \text{curl}(\underline{\omega}^*) + \text{grad}(p^*) = \underline{f} \\ -\text{div}(\underline{\phi}) = 0 \end{cases}$$

- Pressure DoFs: $\mathbf{p}^*$ at dual vertices
- Velocity DoFs: ϕ at primal faces
- Vorticity DoFs: ω^* at primal edges
- $H_{\mu^{-1}}^{\mathcal{E}\tilde{\mathcal{F}}}$ and $H_{\rho^{-1}}^{\mathcal{F}\tilde{\mathcal{E}}}$



$$\begin{cases} -H_{\mu^{-1}}^{\mathcal{E}\tilde{\mathcal{F}}}(\omega^*) + \widetilde{\text{CURL}} \cdot H_{\rho^{-1}}^{\mathcal{F}\tilde{\mathcal{E}}}(\phi) &= 0_{\tilde{\mathcal{F}}} \\ H_{\rho^{-1}}^{\mathcal{F}\tilde{\mathcal{E}}} \cdot \widetilde{\text{CURL}}(\omega^*) + \widetilde{\text{GRAD}}(\mathbf{p}^*) &= S^{cb}(\underline{f}) \\ -\text{DIV}(\phi) &= 0_{\mathcal{C}} \end{cases}$$

Analysis of vertex-based schemes

Stability & well-posedness hinge on Poincaré inequalities + Hodge stability

- Mesh regularity: Assume there exists a shape-regular simplicial submesh
- • $\|\mathbf{a}\|_{2,\mathcal{X}_c}^2 = \sum_{\mathbf{x} \in \mathcal{X}_c} h_c^3(\frac{\mathbf{a}_x}{|\mathbf{x}|})^2$ where $\mathbf{a} \in \mathcal{X} \in \{\mathcal{V}, \mathcal{E}, \mathcal{F}\}$ and $\mathbf{X} \in \{\mathbf{V}, \mathbf{E}, \mathbf{F}\}$
- $\|\mathbf{a}\|_{2,\mathcal{X}}^2$ collects local contributions

1 Discrete Poincaré-Wirtinger inequality

There exists $C_P^{(0)} > 0$ s.t. $\forall \mathbf{p} \in \mathcal{V}$ verifying
 $[[\mathbf{p}, H^{\mathcal{V}\tilde{\mathcal{C}}}(\mathbf{1})]]_{\mathcal{V}\tilde{\mathcal{C}}} = 0$

$$\|\mathbf{p}\|_{2,\mathcal{V}} \leq C_P^{(0)} \|\text{GRAD}(\mathbf{p})\|_{2,\mathcal{E}}$$

2 Discrete Poincaré inequality for CURL

There exists $C_P^{(1)} > 0$ s.t. $\forall \mathbf{u} \in \mathcal{E}$ verifying
 $[[\mathbf{u}, H_{\alpha}^{\mathcal{E}\tilde{\mathcal{F}}}(\mathbf{v})]]_{\mathcal{E}\tilde{\mathcal{F}}} = 0$ where $\mathbf{v} \in \text{Ker CURL}$

$$\|\mathbf{u}\|_{2,\mathcal{E}} \leq C_P^{(1)} \|\text{CURL}(\mathbf{u})\|_{2,\mathcal{F}}$$

Sketch

- Consider **conforming** reconstructions on polyhedral meshes (Christiansen)
 - use compatibility property with the differential operators
- Use the continuous Poincaré inequalities

Error estimates

$\mathbb{P}_0$ -consistency of $H_\alpha^{x\tilde{y}}$ $\rightarrow [\alpha, x\tilde{y}](\underline{A}) = 0, \forall \underline{A} \in [\mathbb{P}_0(C)]^3 \rightarrow 1^{\text{st}}$ order CV on smooth solutions

$$[\alpha, x\tilde{y}](\underline{A}) := R_{\tilde{y}}(\alpha \underline{A}) - H_\alpha^{x\tilde{y}} \cdot R_{\mathcal{X}}(\underline{A})$$

Let $(\underline{u}, p)$ be the exact solution and $\underline{\omega} = \underline{\text{curl}}(\underline{u})$, $\underline{g} = \underline{\text{grad}}(p)$
 Let $(\mathbf{u}, \mathbf{p})$ solve the discrete system and $\underline{\omega} = \text{CURL}(\mathbf{u})$, $\underline{g} = \text{GRAD}(\mathbf{p})$

Pressure Gradient	$\ R_{\mathcal{E}}(\underline{g}) - \underline{g}\ _\rho \lesssim E$
Vorticity	$\ R_{\mathcal{F}}(\underline{\omega}) - \underline{\omega}\ _\mu \lesssim E + \ [\mu, \mathcal{F}\tilde{\mathcal{E}}](\underline{\omega})\ _{(\mu)^{-1}}$
Velocity	$\ R_{\mathcal{E}}(\underline{u}) - \underline{u}\ _\rho \lesssim E + \ [\mu, \mathcal{F}\tilde{\mathcal{E}}](\underline{\omega})\ _{(\mu)^{-1}} + \ [\rho, \mathcal{E}\tilde{\mathcal{F}}](\underline{u})\ _{(\rho)^{-1}}$

where $\|\bullet\|_\alpha := [[\bullet, H_\alpha^{x\tilde{y}}(\bullet)]]_{x\tilde{y}}$, $\|\bullet\|_{(\alpha)^{-1}} := [[(H_\alpha^{x\tilde{y}})^{-1}(\bullet), \bullet]]_{x\tilde{y}}$ for $H_\alpha^{x\tilde{y}} \in \{H_\rho^{\mathcal{E}\tilde{\mathcal{F}}}, H_\mu^{\mathcal{F}\tilde{\mathcal{E}}}\}$

(PL) $H_\rho^{\mathcal{E}\tilde{\mathcal{F}}} \cdot R_{\mathcal{E}}(\underline{f}) \rightarrow E := \|[\rho, \mathcal{E}\tilde{\mathcal{F}}](\underline{\text{curl}} \underline{\omega})\|_{(\rho)^{-1}}$

$S^{\text{vb}}(\rho, \underline{f})$

(DL) $R_{\tilde{\mathcal{F}}}(\rho \underline{f}) \rightarrow E := \|[\rho, \mathcal{E}\tilde{\mathcal{F}}](\underline{\text{grad}} p)\|_{(\rho)^{-1}}$

Better when
 $\underline{\text{curl}}(\underline{\omega}) \ll \underline{\text{grad}}(p)$
 $\Rightarrow$ Large curl-free part

Better when
 $\underline{\text{grad}}(p) \ll \underline{\text{curl}}(\underline{\omega})$
 $\Rightarrow$ Large divergence-free part

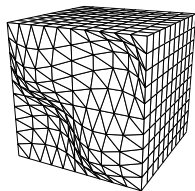
3D Taylor–Green test case

Analytical solutions for p , $\underline{u}$ and $\underline{\omega}$ are a product of sin and cos

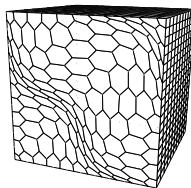
Vertex-based Pressure Scheme

- BCs: Fully Natural $\underline{u} \cdot \underline{\nu}$ and $\underline{\omega}^* \times \underline{\nu}$
- $H_{\rho}^{\varepsilon \tilde{\mathcal{F}}}$ and $H_{\mu}^{\mathcal{F} \tilde{\varepsilon}}$ built with the **Discrete Geometric Approach** (Codecasa et al.)
- Algorithm: Uzawa - Augmented Lagrangian (Preconditioned CG as inner solver)
- System size: $N_{\text{sys}} = \#E + \#V$

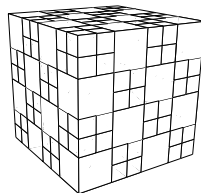
- Influence of the **Primal external load (PL)** and **Dual external load (DL)**
- Mesh sequences from FVCA VI benchmark



Prismatic meshes

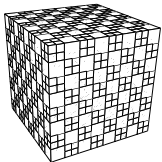
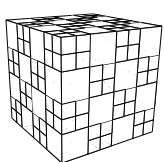
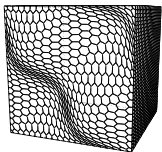
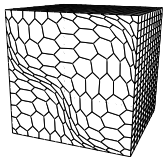
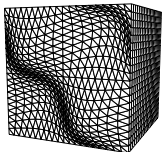
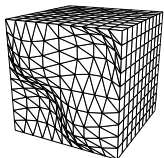


Polyhedral meshes



Polyhedral meshes with hanging nodes

Convergence rates



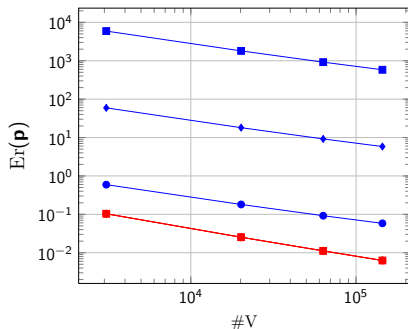
Load	$\text{Er}(\mathbf{p})$	$\text{Er}(\mathbf{u})$	$\text{Er}(\omega)$
(PL)	1.8	2.0	1.9
(DL)	2.0	2.0	1.9
(PL)	1.7	1.8	1.7
(DL)	2.1	1.8	1.7
(PL)	1.8	1.1	1.0
(DL)	2.2	1.1	1.0

External load

$$\underline{f} = \underbrace{\chi_{\underline{u}} \operatorname{curl}(\underline{\Psi}_{\underline{u}})}_{\text{divergence-free}} + \underbrace{\chi_{\underline{p}} \operatorname{grad}(\theta_{\underline{p}})}_{\text{curl-free}}$$

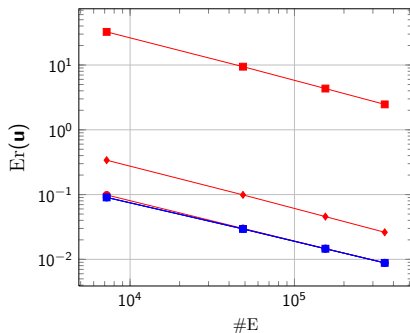
The Hodge-Helmholtz decomposition of $\underline{f}$ is not used in the discretization

$\chi_{\underline{u}} \gg \chi_{\underline{p}}$ large divergence-free
(DL) $R_{\tilde{\mathcal{F}}}(\underline{f})$ is better suited



$\chi_{\underline{p}} = 1$ and $\chi_{\underline{u}} \in \{1, 10^2, 10^4\}$

$\chi_{\underline{p}} \gg \chi_{\underline{u}}$ large curl-free
(PL) $H^{\varepsilon\mathcal{F}} R_{\mathcal{E}}(\underline{f})$ is better suited



$\chi_{\underline{p}} \in \{1, 10^2, 10^4\}$ and $\chi_{\underline{u}} = 1$

Conclusions

→ Benefits of CDO approach

- physical fidelity (conservation, body forces, ...)
- unified vision of several schemes
- identify discrete Hodge operator as key design tool

→ Extensions

- convection and Navier–Stokes (in progress), linear elasticity
- high-order methods: Hybrid High-Order HHO methods (Di Pietro & AE, 2014)
- multiscale problems

→ References

- Elliptic problems (Bonelle & AE, M2AN, 2014)
- Stokes equations (Bonelle & AE, HAL preprint, 2014)