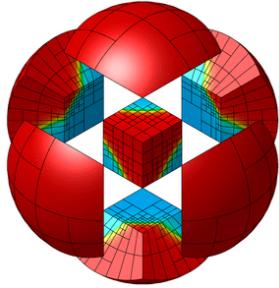


Hybridization of convection-diffusion systems in MFEM

MFEM Community Workshop 2024



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Mixed systems

- (In)definite – Darcy, Heat diffusion, Maxwell, ...
- Convection-diffusion

$$\begin{aligned}\underline{\mathbf{q}} + \kappa \nabla u &= 0, \quad \text{in } \Omega, \\ \nabla \cdot (\underline{\mathbf{c}u} + \underline{\mathbf{q}}) &= f, \quad \text{in } \Omega,\end{aligned}$$

- *Flux* – continuous (RT, ND,...) / discontinuous
- *Potential* – discontinuous
- Block-(anti)symmetric weak form (*not* symmetric!)

$$\begin{aligned}(\underline{K^{-1}q_h}, v)_K - (\underline{u_h}, \nabla \cdot v)_K + \langle \hat{u}_h, v \cdot n \rangle_{\partial K} &= 0, \\ (\nabla \cdot q_h, w)_K - (\underline{cu_h}, \nabla w)_K + \langle (\widehat{cu}_h - \widehat{q}_h) \cdot n, w \rangle_{\partial K} &= (f, w)_K,\end{aligned}$$

$$\begin{bmatrix} A & -B^T \\ B & D \end{bmatrix}$$

Hybridization

- Lagrange multipliers $\lambda_h \approx \hat{u}_h$
- Weak continuity of total flux

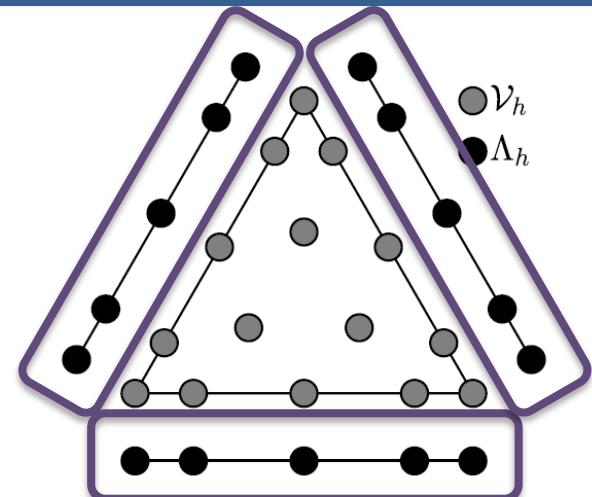
$$\langle \llbracket (\widehat{cu}_h + \widehat{q}_h) \cdot n \rrbracket, \mu \rangle_{\mathcal{E}_h} = 0 \quad , \quad \forall \mu$$

- N.C. Nguyen, J. Peraire & B. Cockburn (2009), JCP, 228, 3232–3254.

- Hybridizable Discontinuous Galerkin (HDG) method

- Efficiency
- Convergence rate
- Preconditioning
- Direct → iterative

- **darcy-hdg-dev**
- [PR #4350](#)



Credit: G. Giorgiani et al. / CPC 254 (2020) 107375

[WIP] Hybridization of mixed systems (HRT, HDG)
[darcy-hdg-dev] #4350

[Open](#)

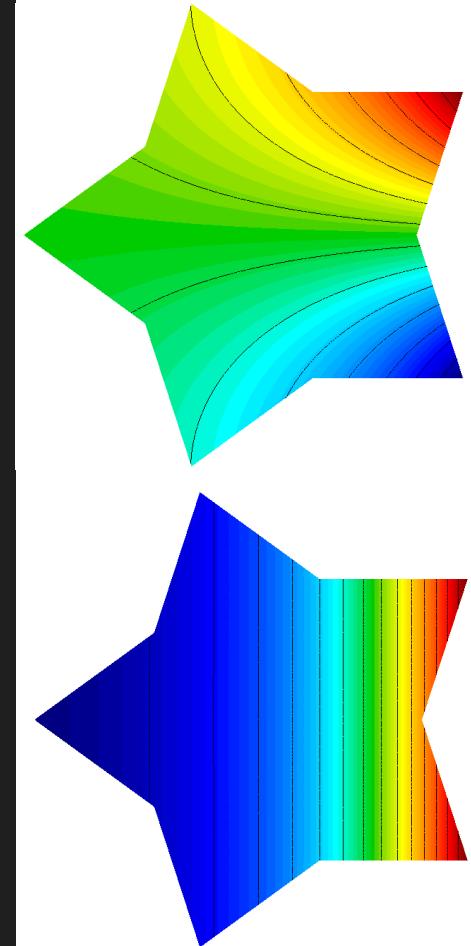
najlkin wants to merge 497 commits into [master](#) from [darcy-hdg-dev](#)

DarcyForm

- Constructor: `DarcyForm(FiniteElementSpace *fes_u,
FiniteElementSpace *fes_p, bool symmetrize = true);`
- Constructs B^T operator/matrix
- Constructs BlockOperator (Mult, MultTranspose)
- (Elimination of potential:
`void EnablePotentialReduction(const Array<int>
&ess_flux_tdof_list))`
- Elimination of essential BCs/DOFs
`void FormLinearSystem(const Array<int>
&ess_flux_tdof_list, BlockVector &x, BlockVector
&b, OperatorHandle &A, Vector &X, Vector &B, int
copy_interior = 0);`

Example 5 - RTDG (ex5.cpp)

```
DarcyForm *darcy = new DarcyForm(R_space, W_space,  
                                false);  
  
BilinearForm *mVarf = darcy->GetFluxMassForm();  
MixedBilinearForm *bVarf = darcy->GetFluxDivForm();  
  
mVarf->AddDomainIntegrator(  
    new VectorFEMassIntegrator(kcoeff));  
  
ConstantCoefficient cdiv(-1.);  
bVarf->AddDomainIntegrator(  
    new VectorFEDivergenceIntegrator(cdiv));  
  
if (pa) { darcy->SetAssemblyLevel(  
            AssemblyLevel::PARTIAL); }  
  
darcy->Assemble();
```



Bonus★: Example 5 – Maxwell (ex5-max.cpp)

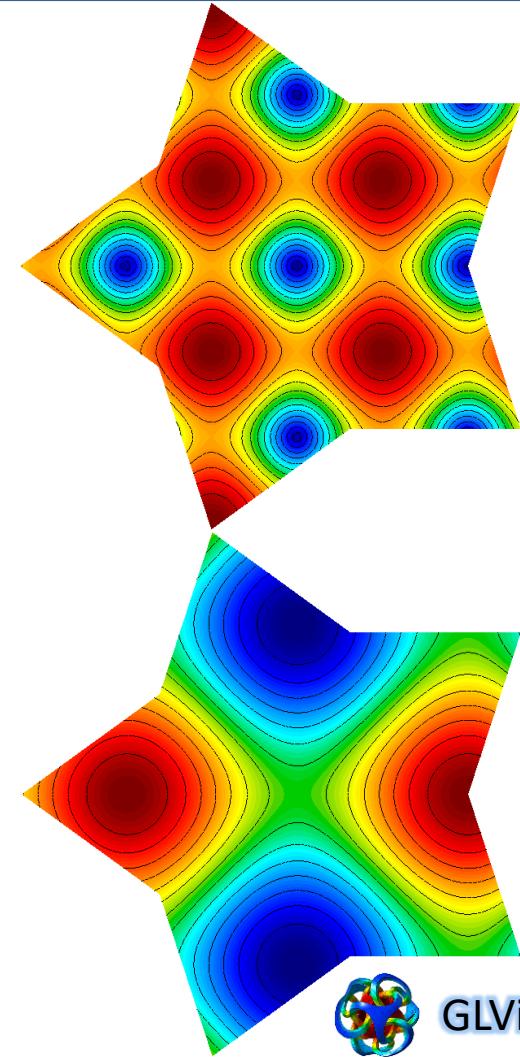
- Example 3 – mixed (definite) formulation:

$$\sigma E - \nabla \times B = f$$

$$\nabla \times E + B = g$$

```
BilinearForm *mEVarf =
    darcy->GetFluxMassForm();
MixedBilinearForm *cVarf =
    darcy->GetFluxDivForm();
BilinearForm *mBVarf =
    darcy->GetPotentialMassForm();

mEVarf->AddDomainIntegrator(
    new VectorFEMassIntegrator(sigma));
cVarf->AddDomainIntegrator(
    new MixedScalarCurlIntegrator());
mBVarf->AddDomainIntegrator(
    new MassIntegrator());
```



Local Discontinuous Galerkin (LDG)

$$(\kappa^{-1} q_h, v)_K - (\underline{u}_h, \nabla \cdot v)_K + \langle \hat{u}_h, v \cdot n \rangle_{\partial K} = 0, \quad \forall v \in (\mathcal{P}^p(K))^d,$$

$$- (\underline{c} u_h + q_h, \nabla w)_K + \langle (\widehat{c} \underline{u}_h + \widehat{q}_h) \cdot n, w \rangle_{\partial K} = (f, w)_K, \quad \forall w \in \mathcal{P}^p(K).$$

- Mixed face integration ([#4123](#))

- Traces definition → local stabilization

$$\widehat{q}_h = \{\{q_h\}\} + C_{11} [\![u_h n]\!] + C_{12} [\![q_h \cdot n]\!],$$

$$\lambda_h = \widehat{u}_h = \{\{u_h\}\} - C_{12} \cdot [\![u_h n]\!] + C_{22} [\![q_h \cdot n]\!],$$

- LDG: $C_{22}=0$ (flux elimination – `DarcyForm::EnableFluxReduction()`)
- Centered scheme: $C_{12}=0$, $C_{11}=\kappa h^{-1}/2$

$$(\kappa^{-1} q_h, v) - (\underline{u}_h, \nabla \cdot v) + \langle \{\{u_h\}\}, [\![v \cdot n]\!] \rangle = 0,$$
$$(\nabla \cdot q_h, w) - \langle [\![q_h \cdot n]\!], \{\{w\}\} \rangle + \underbrace{\langle \frac{\kappa h^{-1}}{2} [\![u_h]\!], [\![v]\!] \rangle}_{\approx \text{DG diffusion}} = (f, w)$$

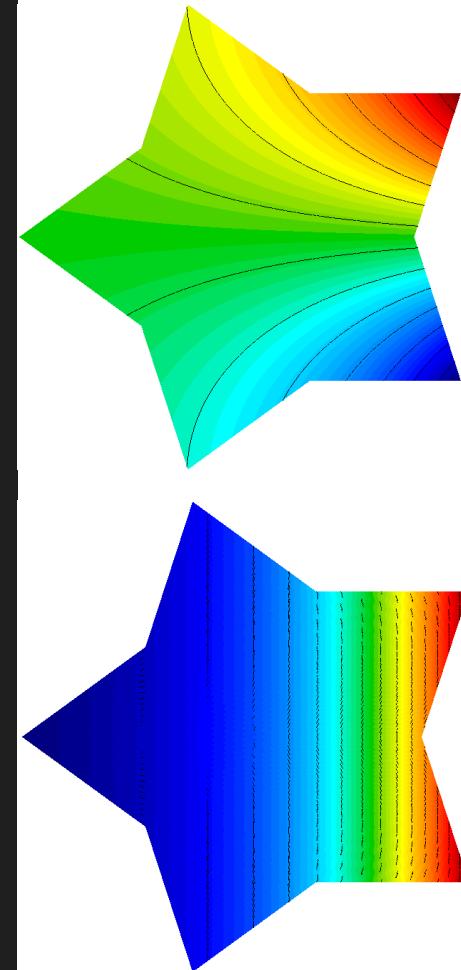
Example 5 – LDG (ex5-hdg.cpp)

```
DarcyForm *darcy = new DarcyForm(R_space, W_space);

BilinearForm *mVarf = darcy->GetFluxMassForm();
MixedBilinearForm *bVarf = darcy->GetFluxDivForm();
BilinearForm *mtVarf = GetPotentialMassForm();

mVarf->AddDomainIntegrator(new
    VectorMassIntegrator(kcoeff));
bVarf->AddDomainIntegrator(new
    VectorDivergenceIntegrator());
bVarf->AddInteriorFaceIntegrator(new
    TransposeIntegrator(new
        DGNormalTraceIntegrator(-1.)));
mtVarf->AddInteriorFaceIntegrator(new
    HDGDiffusionIntegrator(ikcoeff));

darcy->Assemble();
```



Hybridized Raviart-Thomas (HRT)

- Lagrange multiplier $\lambda_h \approx \hat{u}_h$

$$(\underline{\kappa^{-1} q_h}, v)_{\mathcal{T}_h} - (\underline{u_h}, \nabla \cdot v)_{\mathcal{T}_h} + \langle \lambda_h, v \cdot n \rangle_{\partial \mathcal{T}_h} = 0, \quad \forall v \in V_h^p,$$

$$(\nabla \cdot q_h, w)_{\mathcal{T}_h} - \langle \hat{q}_h \cdot n, w \rangle_{\partial \mathcal{T}_h} = (f, w)_{\mathcal{T}_h}, \quad \forall w \in W_h^p,$$

$$\langle [\hat{q}_h \cdot n], \mu \rangle_{\mathcal{E}_h} = 0, \quad \forall \mu \in M_h^p(0).$$

- Reduction of the system:

$$\begin{bmatrix} A & -B^T & C^T \\ B & 0 & 0 \\ C & 0 & 0 \end{bmatrix} \begin{bmatrix} Q \\ U \\ A \end{bmatrix} = \begin{bmatrix} 0 \\ F \\ 0 \end{bmatrix}. \quad \Rightarrow \quad \mathbb{K} = -[C \ 0] \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix}^{-1} \begin{bmatrix} C^T \\ 0 \end{bmatrix},$$

$$\mathbb{F} = -[C \ 0] \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix}^{-1} \begin{bmatrix} 0 \\ F \end{bmatrix}.$$

$\boxed{\mathbb{K} \Lambda = \mathbb{F}},$

- Recovery of the solution:

$$\begin{bmatrix} Q \\ U \end{bmatrix} = \begin{bmatrix} A & -B^T \\ B & 0 \end{bmatrix}^{-1} \left(\begin{bmatrix} 0 \\ F \end{bmatrix} - \begin{bmatrix} C^T \\ 0 \end{bmatrix} A \right),$$

DarcyHybridization

- Integrated with DarcyForm:

```
void EnableHybridization(  
    FiniteElementSpace *constr_space,  
    BilinearFormIntegrator *constr_flux_integ,  
    const Array<int> &ess_flux_tdof_list)
```

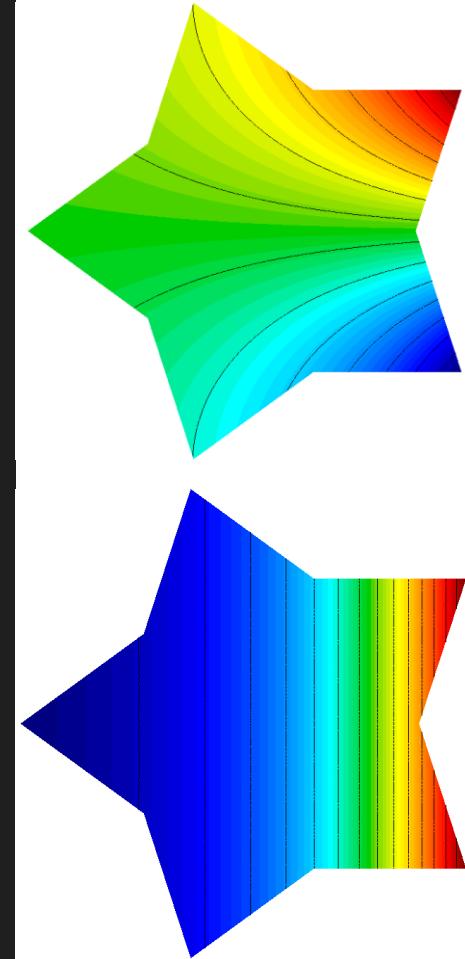
- Constraint integrator: NormalTraceJumpIntegrator

$$\langle [\hat{\mathbf{q}}_h \cdot \mathbf{n}], \mu \rangle_{\mathcal{E}_h} = 0 \quad , \quad \forall \mu$$

- FormLinearSystem() → Hybridized matrix
- RecoverFEMSolution() → Recovers \mathbf{q}_h , \mathbf{u}_h

Example 5 – HRT (ex5.cpp / ex5-hdg.cpp)

```
...  
  
if (hybridization)  
{  
    trace_coll = new RT_Trace_FECollection(  
        order, dim, 0);  
    trace_space = new FiniteElementSpace(  
        mesh, trace_coll);  
    darcy->EnableHybridization(trace_space,  
        new NormalTraceJumpIntegrator(),  
        ess_flux_tdofs_list);  
}  
  
darcy->Assemble();
```



Hybridizable Discontinuous Galerkin (HDG)

- Lagrange multiplier $\lambda_h \approx \hat{u}_h$

$$\begin{aligned}
 & (\kappa^{-1} q_h, v)_{\mathcal{T}_h} - (u_h, \nabla \cdot v)_{\mathcal{T}_h} + \langle \lambda_h, v \cdot n \rangle_{\partial \mathcal{T}_h} = 0, \quad \forall v \in V_h^p, \\
 & - (c u_h + q_h, \nabla w)_{\mathcal{T}_h} + \langle (\widehat{c u}_h + \widehat{q}_h) \cdot n, w \rangle_{\partial \mathcal{T}_h} = (f, w)_{\mathcal{T}_h}, \quad \forall w \in W_h^p, \\
 & \langle \llbracket (\widehat{c u}_h + \widehat{q}_h) \cdot n \rrbracket, \mu \rangle_{\mathcal{E}_h} = 0, \quad \forall \mu \in M_h^p(0).
 \end{aligned}$$

- N.C. Nguyen, J. Peraire & B. Cockburn (2009), JCP, 228, 3232–3254.
- Reduction of the system:

$$\begin{bmatrix} A & -B^T & C^T \\ B & D & E \\ C & G & H \end{bmatrix} \begin{bmatrix} Q \\ U \\ A \end{bmatrix} = \begin{bmatrix} R \\ F \\ L \end{bmatrix}. \quad \Rightarrow \quad \begin{aligned}
 \mathbb{K} &= -[C \quad G] \begin{bmatrix} A & -B^T \\ B & D \end{bmatrix}^{-1} \begin{bmatrix} C^T \\ E \end{bmatrix} + H, \\
 \mathbb{F} &= L - [C \quad G] \begin{bmatrix} A & -B^T \\ B & D \end{bmatrix}^{-1} \begin{bmatrix} R \\ F \end{bmatrix}.
 \end{aligned}$$

$\boxed{\mathbb{K} \Lambda = \mathbb{F}}$

HDG – stabilization

- Stabilization parameter τ (double-valued!)

$$\widehat{cu}_h + \widehat{q}_h = cu_h + q_h + \tau(u_h - \widehat{u}_h)n,$$



$$a(\underline{q}, v) = (\kappa^{-1}q, v)_{\mathcal{T}_h},$$

$$b(\underline{u}, v) = (u, \nabla \cdot v)_{\mathcal{T}_h},$$

$$c(\underline{\lambda}, v) = \langle \lambda, v \cdot n \rangle_{\partial \mathcal{T}_h},$$

$$d(\underline{u}, w) = -(cu, \nabla w)_{\mathcal{T}_h} + \langle w, \tau u \rangle_{\partial \mathcal{T}_h}, \quad r(\underline{v}) = 0$$

$$e(\underline{\lambda}, w) = \langle w, (c \cdot n - \tau)\lambda \rangle_{\partial \mathcal{T}_h}, \quad \ell(\underline{\mu}) = 0$$

$$g(\underline{\mu}, u) = \langle \mu, \tau u \rangle_{\partial \mathcal{T}_h},$$

$$h(\underline{\mu}, \lambda) = \langle \mu, (c \cdot n - \tau)\lambda \rangle_{\partial \mathcal{T}_h},$$

$$f(\underline{w}) = (f, w)_{\mathcal{T}_h},$$

- Centered scheme: $\tau_c^+ = \tau_c^- = |c \cdot n|, \quad \tau_d^+ = \tau_d^- = \frac{\kappa}{\ell},$

- Upwinded scheme: $(\tau_c^\pm, \tau_d^\pm) = (|c \cdot n|, \frac{\kappa}{\ell}) \frac{|c \cdot n^+| \pm c \cdot n^+}{2|c \cdot n^|},$

DarcyHybridization

- Face integrator:

```
HDGDiffusionIntegrator(Coefficient &q, const  
real_t a = 0.5)
```



- Potential constraint: *face + constraint + flux + trace face matrix*
= „*HDG face matrix*“

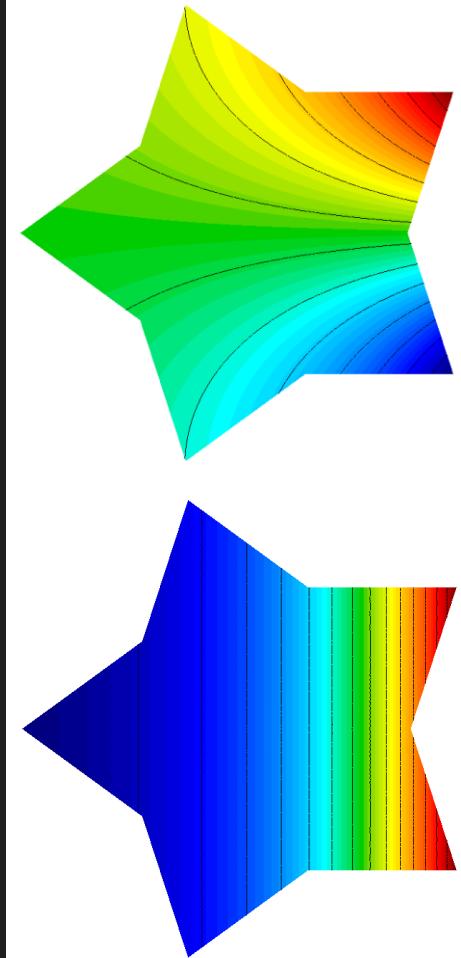
```
void AssembleHDGFaceMatrix(const FiniteElement &trace_el,  
                           const FiniteElement &el1,  
                           const FiniteElement &el2,  
                           FaceElementTransformations &Trans,  
                           DenseMatrix &elmat);
```

$$\begin{bmatrix} D_1 & & E_1 \\ & D_2 & E_2 \\ G_1 & G_2 & H_{12} \end{bmatrix}$$



Example 5 – HDG (ex5-hdg.cpp)

```
...
BilinearForm *mtVarf = GetPotentialMassForm();
...
mtVarf->AddInteriorFaceIntegrator(new
    HDGDiffusionIntegrator(ikcoeff));
if (hybridization)
{
    trace_coll = new RT_Trace_FECollection(
        order, dim, 0);
    trace_space = new FiniteElementSpace(
        mesh, trace_coll);
    darcy->EnableHybridization(trace_space,
        new NormalTraceJumpIntegrator(),
        ess_flux_tdofs_list);
}
darcy->Assemble();
```



L/HDG – upwinding

- Upwinded diffusion:

- Flux constraint: `DGNormalTraceIntegrator(VectorCoefficient &u_, real_t a)`

- HDG face integrator (no LDG stabilization!):

- `HDGDiffusionIntegrator(VectorCoefficient &u_, Coefficient &q, const real_t a = 0.5)`

- Upwinded convection:

- `class HDGConvectionUpwindedIntegrator : public DGTraceIntegrator`

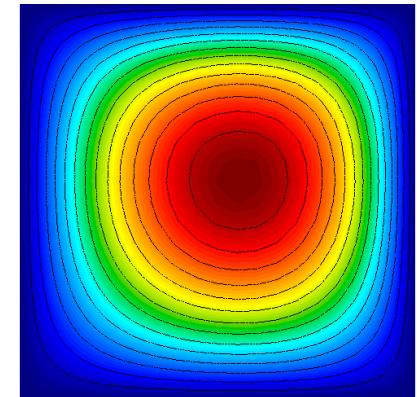
- (Centered convection:

- `class HDGConvectionCenteredIntegrator : public DGTraceIntegrator)`

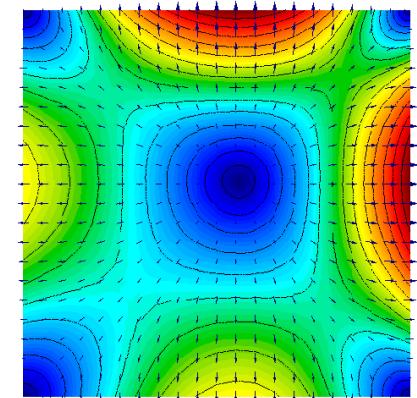
Example 5 – convection (ex5-nguyen.cpp)

- Problem 2 (-p 2) – steady advection-diffusion

```
...
BilinearForm *Mt = GetPotentialMassForm();
...
Mt->AddDomainIntegrator(
    new ConservativeConvectionIntegrator(ccoeff));
if (upwinded) {
    Mt->AddInteriorFaceIntegrator(
        new HDGConvectionUpwindedIntegrator(ccoeff));
} else {
    Mt->AddInteriorFaceIntegrator(
        new HDGConvectionCenteredIntegrator(ccoeff));
}
```



Temperature

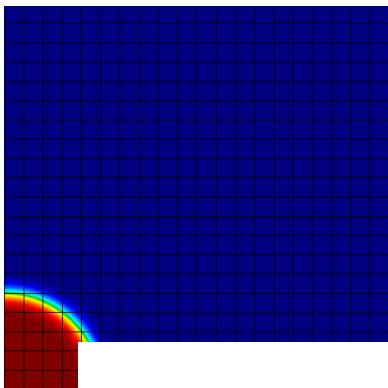


Heat flux

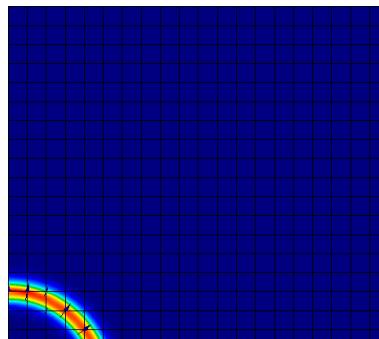
Boundary conditions

- Natural potential BCs – *RTDG, HRT, L/HDG*
 - Flux eq. – `Vector(FE)BoundaryFluxLFIntegrator` ([#4082](#))
 - Pot. eq. – `HDGConvectionUpwinded/CenteredIntegrator` + `BoundaryFlowIntegrator`
 - `void DarcyHybridization::AddBdrPotConstraintIntegrator(BilinearFormIntegrator *c_integ, Array<int> &bdr_marker)`
 - (Centered HRT/HDG – diverging system! → full rhs flux, undefined λ_h)
- Essential flux BCs – *RTDG, HRT*
- Natural flux BCs – *L/HDG*
 - LDG – pot. eq. lhs + total flux rhs +
  `darcy->GetFluxDivForm()->AddBdrFaceIntegrator(...)`
 - HDG – constraint $\langle \llbracket (\widehat{cu}_h + \widehat{q}_h) \cdot n \rrbracket, \mu \rangle_{\mathcal{E}_h} = \langle g_N, \mu \rangle_{\Gamma_N}$ ([#4082](#))
`void Hybridization::AddBdrConstraintIntegrator(BilinearFormIntegrator *c_integ, Array<int> &bdr_marker)`

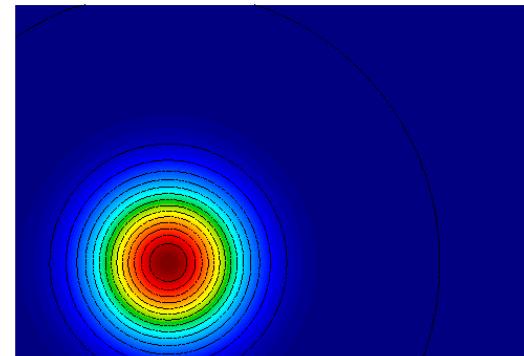
Example 5 – Nguyen (ex5-nguyen.cpp)



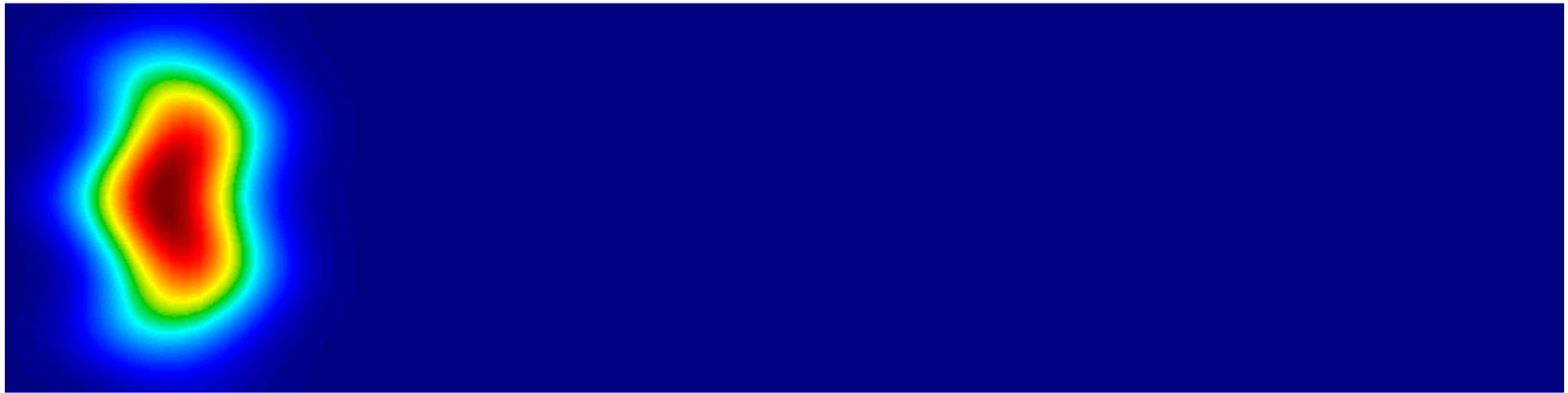
Temperature
Problem 3 – steady advection



Heat flux
Problem 3 – steady advection



Problem 4 – non-steady advection(-diffusion)



Problem 5 – Kovasznay flow

Non-linear convection

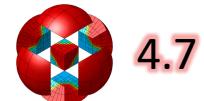
- Non-linear flux $\mathbf{F}(u)$

$$\begin{aligned}\mathbf{q} + \kappa \nabla u &= 0, & \text{in } \Omega, \\ \nabla \cdot (\mathbf{q} + \mathbf{F}(u)) &= f, & \text{in } \Omega,\end{aligned}$$

- (L)DG formulation

$$\begin{aligned}(\kappa^{-1} \mathbf{q}_h, \mathbf{v})_{T_h} - (u_h, \nabla \cdot \mathbf{v})_{T_h} + \langle \hat{u}_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial T_h} &= 0, \\ -(\mathbf{q}_h + \mathbf{F}(u_h), \nabla w)_{T_h} + \left\langle \left(\hat{\mathbf{q}}_h + \widehat{\mathbf{F}}_h \right) \cdot \mathbf{n}, w \right\rangle_{\partial T_h} &= (f, w)_{T_h},\end{aligned}$$

- HyperbolicFormIntegrator + RiemannSolver



4.7

- RusanovFlux — $\widehat{\mathbf{F} \cdot \mathbf{n}}^{LF}(a, b) = \frac{1}{2}(\mathbf{F}(a) + \mathbf{F}(b)) \cdot \mathbf{n} - \frac{C}{2}(b - a),$

- GodunovFlux (#4513) — $\widehat{\mathbf{F} \cdot \mathbf{n}}^G(a, b) = \begin{cases} \min_{s \in [a,b]} \mathbf{F}(s) \cdot \mathbf{n}, & \text{if } a \leq b, \\ \max_{s \in [b,a]} \mathbf{F}(s) \cdot \mathbf{n}, & \text{if } a > b, \end{cases}$

Non-linear HDG

- HDG formulation

$$\begin{aligned} (\kappa^{-1} \mathbf{q}_h, \mathbf{v})_{T_h} - (u_h, \nabla \cdot \mathbf{v})_{T_h} + \langle \lambda_h, \mathbf{v} \cdot \mathbf{n} \rangle_{\partial T_h} &= 0, \\ -(\mathbf{q}_h + \mathbf{F}(u_h), \nabla w)_{T_h} + \left\langle \left(\hat{\mathbf{q}}_h + \hat{\mathbf{F}}_h \right) \cdot \mathbf{n}, w \right\rangle_{\partial T_h} &= (f, w)_{T_h}, \\ \left\langle \left(\hat{\mathbf{q}}_h + \hat{\mathbf{F}}_h \right) \cdot \mathbf{n}, \mu \right\rangle_{\partial T_h} &= 0, \end{aligned}$$
- N.C. Nguyen, J. Peraire & B. Cockburn (2009), JCP, 228, 8841–8855.
- RiemannSolver (**Average()** – [#4513](#))
 - HDG-I $\hat{\mathbf{F}}_h = \mathbf{F}(\hat{u}_h) + C_\tau(u_h - \hat{u}_h)\mathbf{n}$,
 - HDG-II $\hat{\mathbf{F}}_h = \mathbf{F}(u_h) + C_\tau(u_h - \hat{u}_h)\mathbf{n}$,
 - Rusanov, Godunov $\hat{\mathbf{F}}_h \cdot \mathbf{n} = \frac{1}{u_h - \hat{u}_h} \int_{\hat{u}_h}^{u_h} \hat{\mathbf{F}} \cdot \mathbf{n}(s, \hat{u}_h) ds$,
- DarcyHybridization → Operator
- Global+Local solver (LBFGS/LBB/Newton)

$$-[C \quad G] \begin{bmatrix} A & -B^T \\ B & D \end{bmatrix}^{-1} \begin{bmatrix} C^T \\ E \end{bmatrix} \Lambda + H \Lambda$$

Example 5 – Burgers (ex5-nguyen.cpp)

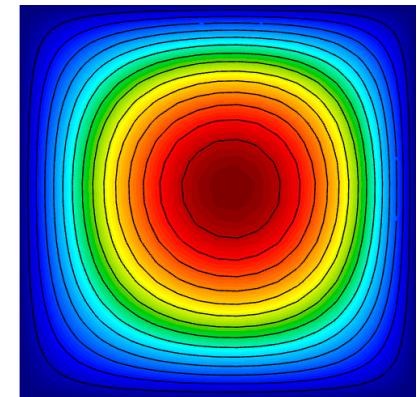
- Problem 6 (-p 6) – steady Burgers-diffusion

```
NonlinearForm *Mtnl = darcy->GetPotentialMassNonlinearForm();
...
FluxFun = new BurgersFlux(ccoef.GetVDim());

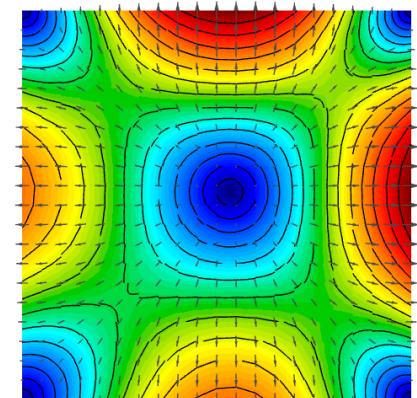
switch (hdg_scheme)
{
case 1: FluxSolver = new HDGFlux(*FluxFun,
        HDGFlux::HDGScheme::HDG_1); break;
case 2: FluxSolver = new HDGFlux(*FluxFun,
        HDGFlux::HDGScheme::HDG_2); break;
case 3: FluxSolver = new RusanovFlux(*FluxFun); break;
case 4: FluxSolver = new GodunovFlux(*FluxFun); break;
}

Mtnl->AddDomainIntegrator(
    new HyperbolicFormIntegrator(*FluxSolver, 0, -1.));

Mtnl->AddInteriorFaceIntegrator(
    new HyperbolicFormIntegrator(*FluxSolver, 0, -1.));
```



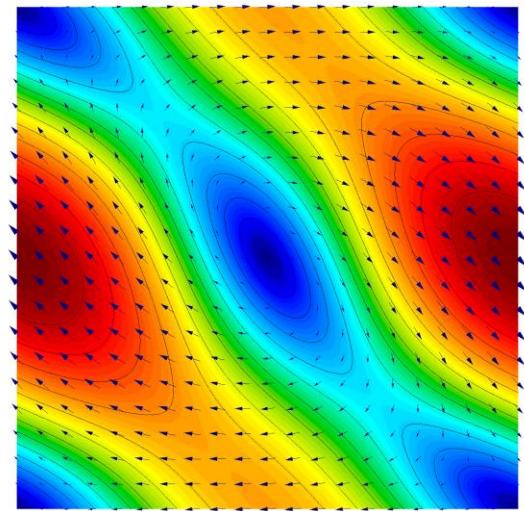
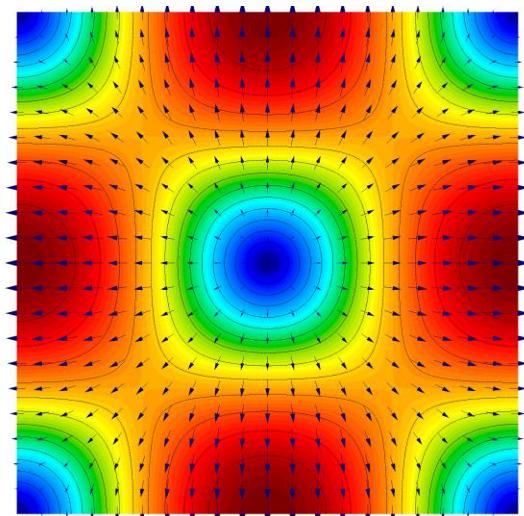
Temperature



Heat flux

Example 5 – anisotropy (ex5-heat.cpp / ex5-aniso.cpp)

- Stationary/asymptotic heat conduction (problem -p 1)
- $T = \sin(x) * \sin(y)$
- Tensor heat conductivity
 - *sym.* + *antisym.* anisotropy
- 20x20 Q2 RT + L2 elements
- *Isotropic*: 47 HRT x 251 RTDG iters
- *Anisotropic* (10x sym. & antisym.):
119 HRT iters x No convergence of RTDG

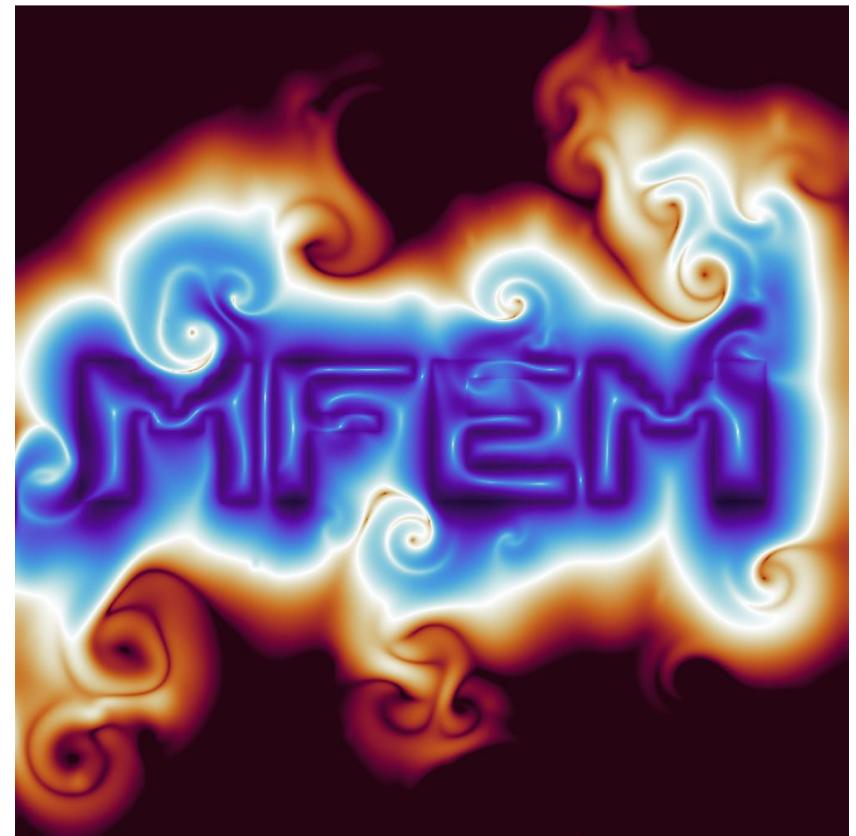


Example 5 – anisotropy (ex5-aniso.cpp)

- Problem 2 (-p 2) – MFEM logo *single-step* advection-diffusion
- 200×200 Q3 HDG ≈ 15 s !



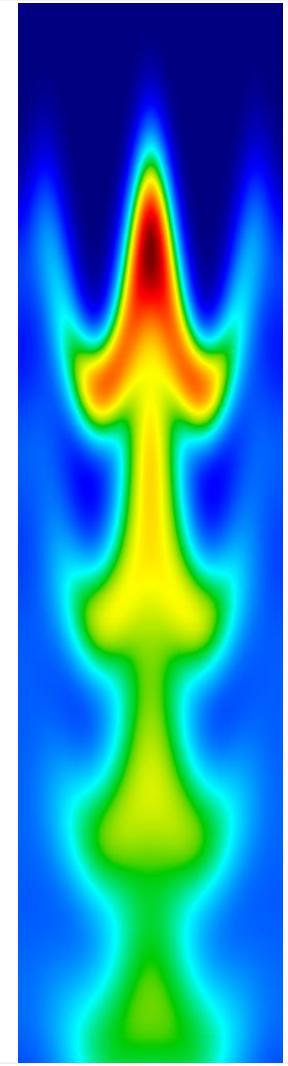
Temperature



Heat flux

Conclusions

- Framework for mixed systems – DarcyForm
- Total flux hybridization (ala Nguyen & Cockburn) – DarcyHybridization
- One-line hybridization – DarcyForm + DarcyHybridization
- HRT/HDG – Reduced system, preconditioning, convergence, stabilization, definiteness, ...
- Non-linear convection – Riemann solvers
- TODOs – non-linear diffusion, parallelization, systems of equations, reconstruction, ...



Thank you for your attention

Thanks to C. Migliore for regression testing and documentation



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