

A Hybrid High-Order method for the incompressible Navier–Stokes problem robust for large irrotational body forces

Daniel Castañón Quiroz and Daniele A. Di Pietro

Institut Montpelliérain Alexander Grothendieck, University of Montpellier

SIAM AN22, 14 July 2022



References

- HHO methods [DP and Ern, 2015]
- MHO for Stokes [Aghili, Boyaval, DP, 2015]
- Skew-symmetric for Navier–Stokes [DP and Krell, 2018]
- Temam's device [Botti, DP, Droniou, 2018]
- Pressure-robust in the sense of
[Linke, 2014, Linke and Merdon, 2016]
 - Stokes, standard meshes [DP, Ern, Linke, Schieweck, 2016]
 - Navier–Stokes, standard meshes [Castañón Quiroz and DP, 2020]
 - Navier–Stokes, polyhedral meshes [Castañón Quiroz and DP, 2022]
- DDR/VEM for Stokes, polyhedral meshes [Beirão da Veiga, Dassi, DP, Droniou, 2022] → see J. Droniou's talk!

The incompressible Navier–Stokes equations

- Let $\nu > 0$, $f \in L^2(\Omega; \mathbb{R}^d)$, $\mathbf{U} := H_0^1(\Omega; \mathbb{R}^d)$, and $P := L_0^2(\Omega)$
- The INS problem reads: Find $(\mathbf{u}, p) \in \mathbf{U} \times P$ s.t.

$$\begin{aligned}\nu a(\mathbf{u}, \mathbf{v}) + t(\mathbf{u}, \mathbf{u}, \mathbf{v}) + b(\mathbf{v}, p) &= \ell(f, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{U}, \\ -b(\mathbf{u}, q) &= 0 \quad \forall q \in L^2(\Omega),\end{aligned}$$

with **viscous** and **pressure-velocity coupling bilinear forms**

$$a(\mathbf{w}, \mathbf{v}) := \int_{\Omega} \nabla \mathbf{w} : \nabla \mathbf{v}, \quad b(\mathbf{v}, q) := - \int_{\Omega} q (\nabla \cdot \mathbf{v})$$

and **convective trilinear form** and **forcing term**

$$t(\mathbf{w}, \mathbf{v}, z) := \int_{\Omega} \nabla \mathbf{w} \mathbf{v} \cdot \mathbf{z} - \int_{\Omega} \nabla \mathbf{w} \mathbf{z} \cdot \mathbf{v}, \quad \ell(f, \mathbf{v}) := \int_{\Omega} f \cdot \mathbf{v}$$

The incompressible Navier–Stokes equations

- Let $\nu > 0$, $f \in L^2(\Omega; \mathbb{R}^d)$, $\mathbf{U} := H_0^1(\Omega; \mathbb{R}^d)$, and $P := L_0^2(\Omega)$
- The INS problem reads: Find $(\mathbf{u}, p) \in \mathbf{U} \times P$ s.t.

$$\begin{aligned} \nu a(\mathbf{u}, \mathbf{v}) + t(\mathbf{u}, \mathbf{u}, \mathbf{v}) + b(\mathbf{v}, p) &= \ell(f, \mathbf{v}) \quad \forall \mathbf{v} \in \mathbf{U}, \\ -b(\mathbf{u}, q) &= 0 \quad \forall q \in L^2(\Omega), \end{aligned}$$

with **viscous** and **pressure-velocity coupling bilinear forms**

$$a(\mathbf{w}, \mathbf{v}) := \int_{\Omega} \nabla \mathbf{w} : \nabla \mathbf{v}, \quad b(\mathbf{v}, q) := - \int_{\Omega} q (\nabla \cdot \mathbf{v})$$

and **convective trilinear form** and **forcing term**

$$t(\mathbf{w}, \mathbf{v}, z) := \int_{\Omega} \nabla \mathbf{w} \mathbf{v} \cdot \mathbf{z} - \int_{\Omega} \nabla \mathbf{w} \mathbf{z} \cdot \mathbf{v}, \quad \ell(f, \mathbf{v}) := \int_{\Omega} f \cdot \mathbf{v}$$

- With this formulation, p is the so-called **Bernoulli pressure**

$$p = p_{\text{kin}} + \frac{1}{2} |\mathbf{u}|^2$$

A key remark

- Assume $b_1 = 0$. The following **Helmholtz decomposition** is classical:

$$\mathbf{f} = \mathbf{g} + \lambda \nabla \psi,$$

with

$$\mathbf{g} \in \nabla \times \mathbf{H}_0(\text{curl}; \Omega) \text{ and } \psi \in H^1(\Omega) \text{ s.t. } \|\nabla \psi\|_{L^2(\Omega; \mathbb{R}^d)} = 1$$

- We have the following crucial property: For all $\mathbf{v} \in \mathbf{U}$,

$$\begin{aligned}\ell(\mathbf{g} + \lambda \nabla \psi, \mathbf{v}) &= \ell(\mathbf{g}, \mathbf{v}) - \int_{\Omega} \lambda \psi (\nabla \cdot \mathbf{v}) + \int_{\partial \Omega} \cancel{\lambda \psi} (\mathbf{v} \cdot \mathbf{n}_{\Omega}) \\ &= \ell(\mathbf{g}, \mathbf{v}) + b(\mathbf{v}, \lambda \psi)\end{aligned}$$

- Hence, with (\mathbf{u}_g, p_g) solution corresponding to the forcing term \mathbf{g} ,

$$\mathbf{g} \leftarrow \mathbf{g} + \lambda \nabla \psi \implies (\mathbf{u}_g, p_g) \leftarrow (\mathbf{u}_g, p_g + \lambda \psi)$$

Discrete spaces I

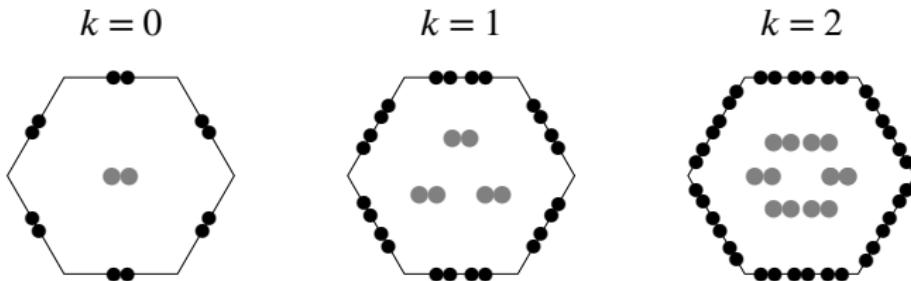


Figure: Local velocity space \underline{U}_T^k for $d = 2$ and $k \in \{0, 1, 2\}$

- Denote by \mathcal{T}_h a polygonal/polyhedral mesh of Ω
- For $k \geq 0$, we define the **global space of discrete velocity unknowns**

$$\underline{U}_h^k := \left\{ \underline{\boldsymbol{v}}_h = ((\boldsymbol{v}_T)_{T \in \mathcal{T}_h}, (\boldsymbol{v}_F)_{F \in \mathcal{F}_h}) : \right. \\ \left. \boldsymbol{v}_T \in \mathbb{P}^k(T)^d \quad \forall T \in \mathcal{T}_h \text{ and } \boldsymbol{v}_F \in \mathbb{P}^k(F)^d \quad \forall F \in \mathcal{F}_h \right\}$$

- The restrictions to $T \in \mathcal{T}_h$ are \underline{U}_T^k and $\underline{\boldsymbol{v}}_T := (\boldsymbol{v}_T, (\boldsymbol{v}_F)_{F \in \mathcal{F}_T})$

Discrete spaces II

- The **global interpolator** $\underline{I}_h^k : \mathbf{H}^1(\Omega; \mathbb{R}^d) \rightarrow \underline{U}_h^k$ is s.t.

$$\underline{I}_h^k \mathbf{v} := ((\boldsymbol{\pi}_T^k \mathbf{v})_{T \in \mathcal{T}_h}, (\boldsymbol{\pi}_F^k \mathbf{v})_{F \in \mathcal{F}_h})$$

- The **velocity space** strongly accounting for boundary conditions is

$$\underline{U}_{h,0}^k := \left\{ \underline{\mathbf{v}}_h \in \underline{U}_h^k : \mathbf{v}_F = \mathbf{0} \quad \forall F \in \mathcal{F}_h^b \right\}$$

- The **discrete pressure space** is defined setting

$$P_h^k := \mathbb{P}^k(\mathcal{T}_h) \cap P$$

Viscous and pressure-velocity coupling terms I

- Let an element $T \in \mathcal{T}_h$ be fixed
- For all $l \geq 0$, the **discrete gradient** $\mathbf{G}_T^l : \underline{\mathbf{U}}_T^k \rightarrow \mathbb{P}^k(T; \mathbb{R}^{d \times d})$ is s.t.

$$\int_T \mathbf{G}_T^l \underline{\mathbf{v}}_T : \boldsymbol{\tau} = - \int_T \mathbf{v}_T \cdot (\nabla \cdot \boldsymbol{\tau}) + \sum_{F \in \mathcal{F}_T} \int_F \mathbf{v}_F \cdot \boldsymbol{\tau} \mathbf{n}_{TF} \quad \forall \boldsymbol{\tau} \in \mathbb{P}^k(T; \mathbb{R}^{d \times d})$$

- For $l = k$ we have the following **commutation property**:

$$\mathbf{G}_T^k \underline{\mathbf{I}}_T^k \mathbf{v} = \pi_T^k \nabla \mathbf{v} \quad \forall \mathbf{v} \in \mathbf{H}^1(T; \mathbb{R}^d),$$

as can be checked writing, for $\boldsymbol{\tau} \in \mathbb{P}^k(T; \mathbb{R}^{d \times d})$,

$$\int_T \mathbf{G}_T^l \underline{\mathbf{I}}_T^k \mathbf{v} : \boldsymbol{\tau} = - \int_T \cancel{\pi}_T^k \mathbf{v} \cdot (\nabla \cdot \boldsymbol{\tau}) + \sum_{F \in \mathcal{F}_T} \int_F \cancel{\pi}_F^k \mathbf{v} \cdot \boldsymbol{\tau} \mathbf{n}_{TF} = \int_T \nabla \mathbf{v} : \boldsymbol{\tau}$$

Viscous and pressure-velocity coupling terms II

- The **viscous term** is discretised by $a_h : \underline{U}_h^k \times \underline{U}_h^k \rightarrow \mathbb{R}$ s.t.

$$a_h(\underline{\mathbf{w}}_h, \underline{\mathbf{v}}_h) := \sum_{T \in \mathcal{T}_h} a_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T)$$

with

$$a_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T) := \int_T \mathbf{G}_T^k \underline{\mathbf{w}}_T : \mathbf{G}_T^k \underline{\mathbf{v}}_T + s_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T)$$

- Above, s_T is a polynomially consistent **local stabilisation**
- Pressure-velocity** coupling is realised by $b_h : \underline{U}_h^k \times \mathbb{P}^k(\mathcal{T}_h) \rightarrow \mathbb{R}$ s.t.

$$b_h(\underline{\mathbf{v}}_h, p_h) := \sum_{T \in \mathcal{T}_h} \int_T D_T^k \underline{\mathbf{v}}_T \cdot p_T \quad \text{with} \quad D_T^k = \operatorname{tr} \mathbf{G}_T^k$$

Convective and forcing terms I

- Assume, for the moment being, \mathcal{T}_h matching simplicial
- The **div-conforming velocity reconstruction** $\mathbf{R}_T^k : \underline{\mathbf{U}}_T^k \rightarrow \mathbb{RTN}^k(T)$ is s.t.

$$\mathbf{R}_T^k \underline{\mathbf{v}}_T \cdot \mathbf{n}_{TF} = \mathbf{v}_F \cdot \mathbf{n}_{TF} \quad \forall F \in \mathcal{F}_T,$$

$$\int_T \mathbf{R}_T^k \underline{\mathbf{v}}_T \cdot \mathbf{w} = \int_T \mathbf{v}_T \cdot \mathbf{w} \quad \forall \mathbf{w} \in \mathbb{P}^{k-1}(T; \mathbb{R}^d),$$

- The global counterpart $\mathbf{R}_h^k : \underline{\mathbf{U}}_h^k \rightarrow \mathbb{RTN}^k(\mathcal{T}_h)$ is defined setting

$$(\mathbf{R}_h^k \underline{\mathbf{v}}_h)|_T := \mathbf{R}_T^k \underline{\mathbf{v}}_T \quad \forall T \in \mathcal{T}_h$$

- Crucially, it holds, setting $(D_h^k)|_T := D_T^k$ for all $T \in \mathcal{T}_h$,

$$\mathbf{R}_h^k \underline{\mathbf{v}}_h \in \mathbf{H}(\text{div}; \Omega) \quad \text{and} \quad \nabla \cdot \mathbf{R}_h^k \underline{\mathbf{v}}_h = D_h^k \underline{\mathbf{v}}_h \quad \text{for all } \underline{\mathbf{v}}_h \in \underline{\mathbf{U}}_h^k$$

Convective and forcing terms II

- The **convective term** is approximated by $t_h : [\underline{\mathbf{U}}_h^k]^3 \rightarrow \mathbb{R}$ s.t.

$$t_h(\underline{\mathbf{w}}_h, \underline{\mathbf{v}}_h, \underline{\mathbf{z}}_h) := \sum_{T \in \mathcal{T}_h} t_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T, \underline{\mathbf{z}}_T)$$

where, for all $T \in \mathcal{T}_h$,

$$t_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T, \underline{\mathbf{z}}_T) := \int_T \mathbf{G}_T^{2(k+1)} \underline{\mathbf{w}}_T \mathbf{R}_T^k \underline{\mathbf{v}}_T \cdot \mathbf{R}_T^k \underline{\mathbf{z}}_T - \int_T \mathbf{G}_T^{2(k+1)} \underline{\mathbf{w}}_T \mathbf{R}_T^k \underline{\mathbf{z}}_T \cdot \mathbf{R}_T^k \underline{\mathbf{v}}_T$$

- We have the following crucial **non-dissipativity property**:

$$t_h(\underline{\mathbf{w}}_h, \underline{\mathbf{v}}_h, \underline{\mathbf{v}}_h) = 0 \quad \forall (\underline{\mathbf{w}}_h, \underline{\mathbf{v}}_h) \in \underline{\mathbf{U}}_h^k \times \underline{\mathbf{U}}_h^k$$

Convective and forcing terms III

Remark (Implementation of t_h)

The implementation of t_T **does not require the actual computation of $\mathbf{G}_T^{2(k+1)}$** . Instead, using its definition, we use the equivalent formulation:

$$\begin{aligned} t_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T, \underline{\mathbf{z}}_T) &= \int_T \nabla \underline{\mathbf{w}}_T \mathbf{R}_T^k \underline{\mathbf{v}}_T \cdot \mathbf{R}_T^k \underline{\mathbf{z}}_T - \int_T \nabla \underline{\mathbf{w}}_T \mathbf{R}_T^k \underline{\mathbf{z}}_T \cdot \mathbf{R}_T^k \underline{\mathbf{v}}_T \\ &\quad + \sum_{F \in \mathcal{F}_T} \int_F (\mathbf{w}_F - \mathbf{w}_T) \cdot \mathbf{R}_T^k \underline{\mathbf{z}}_T (\mathbf{R}_T^k \underline{\mathbf{v}}_T \cdot \mathbf{n}_{TF}) \\ &\quad - \sum_{F \in \mathcal{F}_T} \int_F (\mathbf{w}_F - \mathbf{w}_T) \cdot \mathbf{R}_T^k \underline{\mathbf{v}}_T (\mathbf{R}_T^k \underline{\mathbf{z}}_T \cdot \mathbf{n}_{TF}). \end{aligned}$$

Convective and forcing terms IV

- The **forcing term** $\ell_T : \mathbf{L}^2(\Omega; \mathbb{R}^d) \times \underline{\mathbf{U}}_h^k \rightarrow \mathbb{R}$ is s.t.

$$\ell_h(\boldsymbol{\phi}, \underline{\mathbf{v}}_h) := \int_{\Omega} \boldsymbol{\phi} \cdot \mathbf{R}_h^k \underline{\mathbf{v}}_h$$

- Recalling that $f = g + \lambda \nabla \psi$, **velocity invariance** holds:

$$\ell_h(g + \lambda \nabla \psi, \underline{\mathbf{v}}_h) = \ell_h(g, \underline{\mathbf{v}}_h) + b_h(\underline{\mathbf{v}}_h, \lambda \pi_h^k \psi) \quad \forall \underline{\mathbf{v}}_h \in \underline{\mathbf{U}}_{h,0}^k$$

Discrete problem and main results I

Find $(\underline{\mathbf{u}}_h, p_h) \in \underline{\mathbf{U}}_{h,0}^k \times P_h^k$ s.t.

$$\begin{aligned} \nu a_h(\underline{\mathbf{u}}_h, \underline{\mathbf{v}}_h) + t_h(\underline{\mathbf{u}}_h, \underline{\mathbf{u}}_h, \underline{\mathbf{v}}_h) + b_h(\underline{\mathbf{v}}_h, p_h) &= \ell_h(f, \underline{\mathbf{v}}_h) \quad \forall \underline{\mathbf{v}}_h \in \underline{\mathbf{U}}_{h,0}^k, \\ -b_h(\underline{\mathbf{u}}_h, q_h) &= 0 \quad \forall q_h \in \mathbb{P}^k(\mathcal{T}_h) \end{aligned}$$

Theorem (λ -uniform a priori bound on the discrete velocity)

Recalling the decomposition $f = g + \lambda \nabla \psi$,

$$\|\underline{\mathbf{u}}_h\|_{1,h} \lesssim \nu^{-1} \|g\|_{L^2(\Omega; \mathbb{R}^d)},$$

with $\|\cdot\|_{1,h}$ H^1 -like norm on $\underline{\mathbf{U}}_{h,0}^k$.

Discrete problem and main results II

Theorem (λ -robust error estimate)

Assume, with $\alpha \in (0, 1)$ and $C_{\Omega, \varrho} > 0$ only depending on Ω and on the mesh regularity, that the following **data smallness** condition holds:

$$\|\mathbf{g}\|_{L^2(\Omega; \mathbb{R}^d)} \leq \alpha C_{\Omega, \varrho} \nu^2.$$

Then, under the additional regularity $\mathbf{u} \in \mathbf{H}^{k+2}(\mathcal{T}_h; \mathbb{R}^d)$ and $p \in H^1(\Omega)$,

$$\|\underline{\mathbf{u}}_h - \underline{\mathbf{I}}_h^k \mathbf{u}\|_{1,h} + \nu^{-1} \|p_h - \pi_h^k p\|_{L^2(\Omega)} \lesssim h^{k+1},$$

with hidden constant independent of h , ν , λ , and p , but possibly depending on Ω , ϱ , α , and bounded norms of \mathbf{u} .

Extension to general meshes

- Take now \mathcal{T}_h general polytopal mesh with convex elements
- Let $T \in \mathcal{T}_h$, \mathfrak{T}_T a matching simplicial submesh of T , and

$$\mathbb{RTN}^k(\mathfrak{T}_T) := \left\{ \mathbf{w} \in \mathbf{H}(\text{div}; T) : \mathbf{w}|_\tau \in \mathbb{RTN}^k(\tau) \quad \forall \tau \in \mathfrak{T}_T \right\},$$

$$\mathbb{RTN}_0^k := \mathbb{RTN}^k \cap \mathbf{H}_0(\text{div}; \Omega)$$

- The **div-conforming velocity reconstruction** solves:

Find $(\mathbf{R}_T^k \underline{\mathbf{v}}_T, \psi) \in \mathbb{RTN}^k(\mathfrak{T}_T) \times \mathbb{P}^k(\mathfrak{T}_T)$ s.t.

$$(\mathbf{R}_T^k \underline{\mathbf{v}}_T)|_\sigma = (\mathbf{v}_F \cdot \mathbf{n}_{TF})|_\sigma \quad \forall \sigma \in \mathfrak{F}_F, \forall F \in \mathcal{F}_T,$$

$$\int_T \nabla \cdot \mathbf{R}_T^k \underline{\mathbf{v}}_T \phi = \int_T \mathbf{D}_T^k \underline{\mathbf{v}}_T \phi \quad \forall \phi \in \mathbb{P}^k(\mathfrak{T}_T),$$

$$\int_T \mathbf{R}_T^k \underline{\mathbf{v}}_T \cdot \mathbf{w} + \int_T \nabla \cdot \mathbf{w} \psi = \int_T \mathbf{v}_T \cdot \mathbf{w} \quad \forall \mathbf{w} \in \mathbb{RTN}_0^k(\mathfrak{T}_T)$$

- Optimal λ -robust error estimates are obtained for $k \in \{0, 1\}$

Lid-driven cavity with modified forcing term I

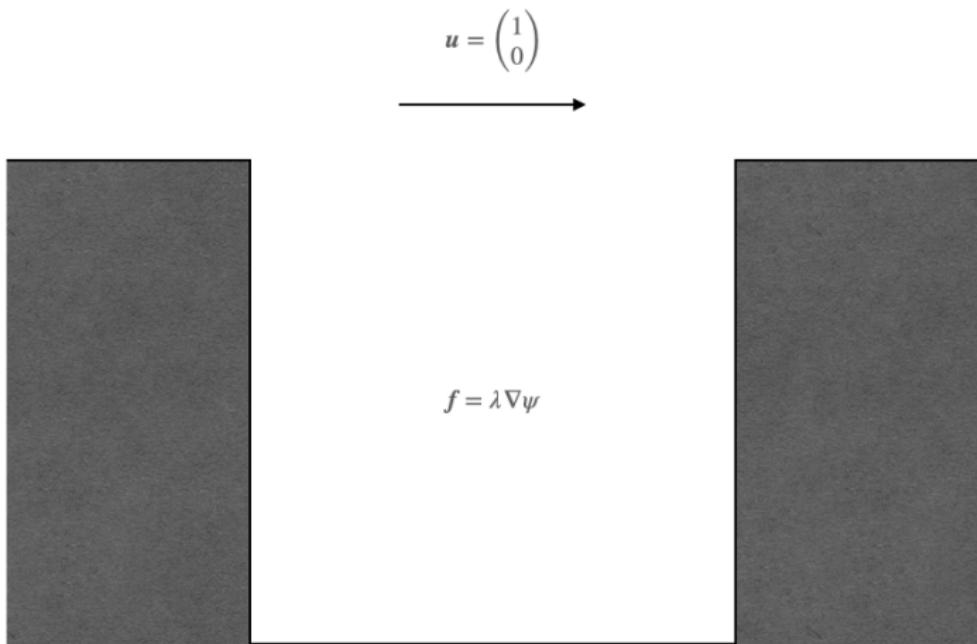


Figure: Problem description. We take $\nu = 10^{-3}$, corresponding to a Reynolds number of 1000

Lid-driven cavity with modified forcing term II

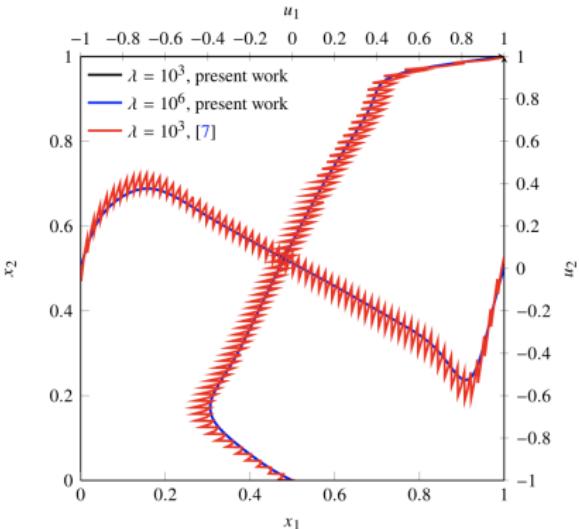
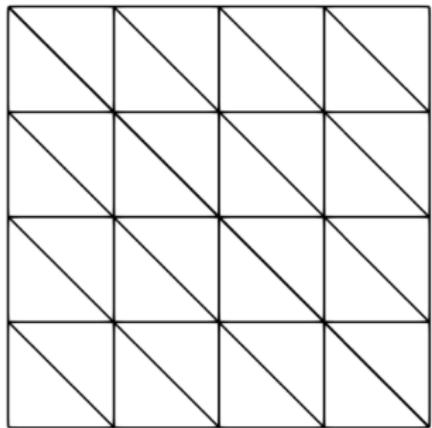
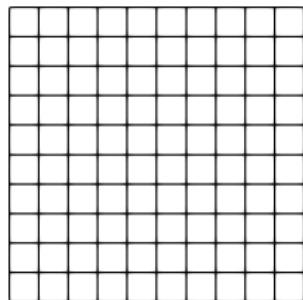
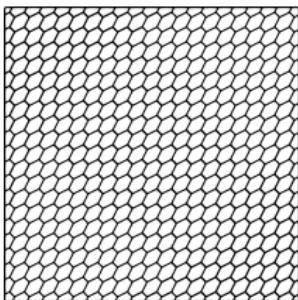


Figure: Mesh pattern for the simplicial version of the scheme and numerical results, including a comparison with the standard (non- λ -robust) HHO method of [Botti et al., 2019]

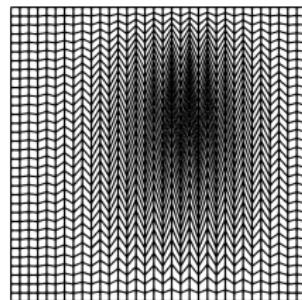
Lid-driven cavity with modified forcing term III



(a) Cartesian.



(b) Hexagonal.



(c) Kershaw.

Figure: Mesh types used for the polygonal/polyhedral version of the scheme

Lid-driven cavity with modified forcing term IV

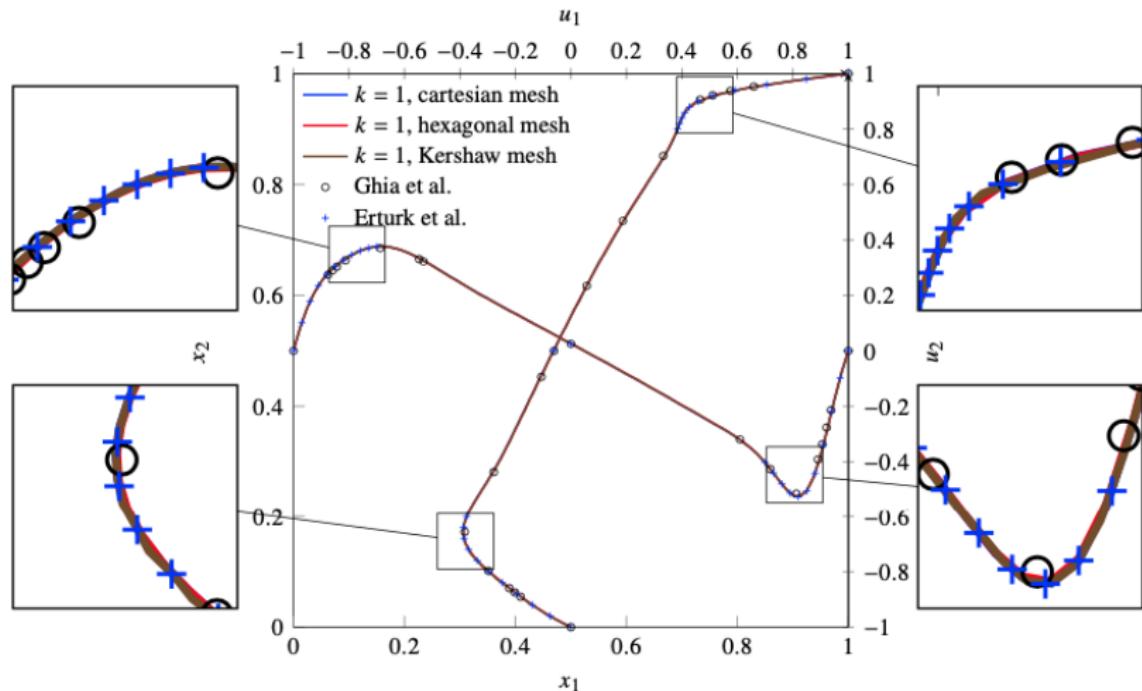


Figure: $\lambda = 0$, $Re = 1000$ and comparison with the literature

Lid-driven cavity with modified forcing term V

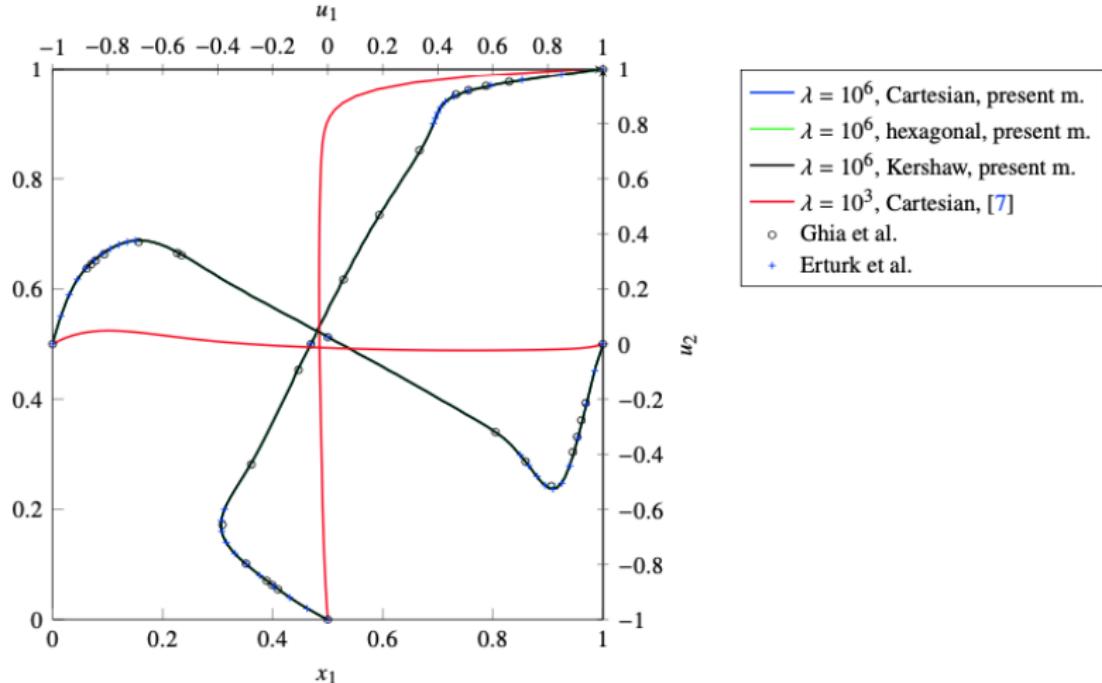


Figure: $\lambda = 10^6$, $Re = 1000$ and comparison with the literature (standard HHO method for $\lambda = 10^3$ and reference results for $\lambda = 0$)

References I

-  Aghili, J., Boyaval, S., and Di Pietro, D. A. (2015). Hybridization of mixed high-order methods on general meshes and application to the Stokes equations. *Comput. Meth. Appl. Math.*, 15(2):111–134.
-  Beirão da Veiga, L., Dassi, F., Di Pietro, D. A., and Droniou, J. (2022). Arbitrary-order pressure-robust DDR and VEM methods for the Stokes problem on polyhedral meshes. *Comput. Meth. Appl. Mech. Engrg.*, 397(115061).
-  Botti, L., Di Pietro, D. A., and Droniou, J. (2018). A Hybrid High-Order discretisation of the Brinkman problem robust in the Darcy and Stokes limits. *Comput. Meth. Appl. Mech. Engrg.*, 341:278–310.
-  Botti, L., Di Pietro, D. A., and Droniou, J. (2019). A Hybrid High-Order method for the incompressible Navier–Stokes equations based on Temam’s device. *J. Comput. Phys.*, 376:786–816.
-  Castaño Quiroz, D. and Di Pietro, D. A. (2020). A Hybrid High-Order method for the incompressible Navier–Stokes problem robust for large irrotational body forces. *Comput. Math. Appl.*, 79(8):2655–2677.
-  Castaño Quiroz, D. and Di Pietro, D. A. (2022). A pressure-robust HHO method for the solution of the incompressible Navier–Stokes equations on general meshes. Submitted.
-  Di Pietro, D. A. and Ern, A. (2015). Equilibrated tractions for the Hybrid High-Order method. *C. R. Acad. Sci. Paris, Ser. I*, 353:279–282.
-  Di Pietro, D. A., Ern, A., Linke, A., and Schieweck, F. (2016). A discontinuous skeletal method for the viscosity-dependent Stokes problem. *Comput. Meth. Appl. Mech. Engrg.*, 306:175–195.

References II

-  Di Pietro, D. A. and Krell, S. (2018).
A Hybrid High-Order method for the steady incompressible Navier–Stokes problem.
J. Sci. Comput., 74(3):1677–1705.
-  Linke, A. (2014).
On the role of the Helmholtz decomposition in mixed methods for incompressible flows and a new variational crime.
Comput. Methods Appl. Mech. Engrg., 268:782–800.
-  Linke, A. and Merdon, C. (2016).
Pressure-robustness and discrete Helmholtz projectors in mixed finite element methods for the incompressible Navier-Stokes equations.
Comput. Methods Appl. Mech. Engrg., 311:304–326.