

Gradient Discretisations
Tools and Applications

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- Ω is an open bounded connected subset of \mathbb{R}^d ($d \in \mathbb{N}^*$)
- $p \in (1, +\infty)$
- $r \in L^{p'}(\Omega)$ and $\mathbf{R} \in L^{p'}(\Omega)^d$ with $p' = \frac{p}{p-1}$.

Strong sense (homogeneous Dirichlet BC) :

$$\text{Find } \bar{u} \in W_0^{1,p}(\Omega) \text{ such that } -\operatorname{div}(|\nabla \bar{u}|^{p-2} \nabla \bar{u} + \mathbf{R}) = r$$

Weak sense :

$$\text{Find } \bar{u} \in W_0^{1,p}(\Omega) \text{ such that, for all } v \in W_0^{1,p}(\Omega), \\ \int_{\Omega} |\nabla \bar{u}(\mathbf{x})|^{p-2} \nabla \bar{u}(\mathbf{x}) \cdot \nabla v(\mathbf{x}) \, d\mathbf{x} = \int_{\Omega} r(\mathbf{x}) v(\mathbf{x}) \, d\mathbf{x} - \int_{\Omega} \mathbf{R}(\mathbf{x}) \cdot \nabla v(\mathbf{x}) \, d\mathbf{x}$$

Gradient Discretisation for homogeneous Dirichlet BC :

$X_{\mathcal{D},0}$ vector space of degrees of freedom

$\Pi_{\mathcal{D}} : X_{\mathcal{D},0} \rightarrow L^p(\Omega)$ linear function reconstruction

$\nabla_{\mathcal{D}} : X_{\mathcal{D},0} \rightarrow L^p(\Omega)^d$ linear gradient reconstruction

$\|\nabla_{\mathcal{D}} \cdot\|_{L^p}$ norm on $X_{\mathcal{D},0}$

Then scheme :

Find $u \in X_{\mathcal{D},0}$ such that, for any $v \in X_{\mathcal{D},0}$,

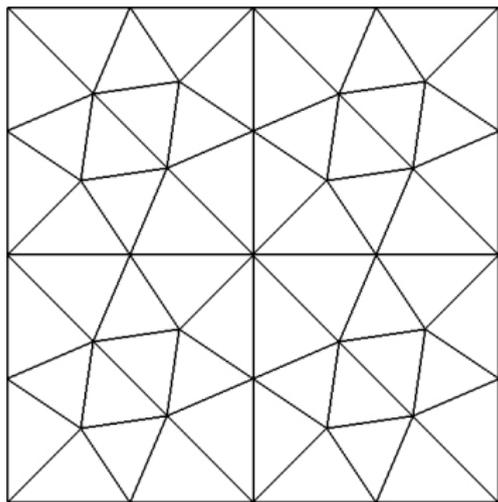
$$\begin{aligned} \int_{\Omega} |\nabla_{\mathcal{D}} u(\mathbf{x})|^{p-2} \nabla_{\mathcal{D}} u(\mathbf{x}) \cdot \nabla_{\mathcal{D}} v(\mathbf{x}) dx \\ = \int_{\Omega} r(\mathbf{x}) \Pi_{\mathcal{D}} v(\mathbf{x}) dx - \int_{\Omega} \mathbf{R}(\mathbf{x}) \cdot \nabla_{\mathcal{D}} v(\mathbf{x}) dx \end{aligned}$$

Three examples of space approximations

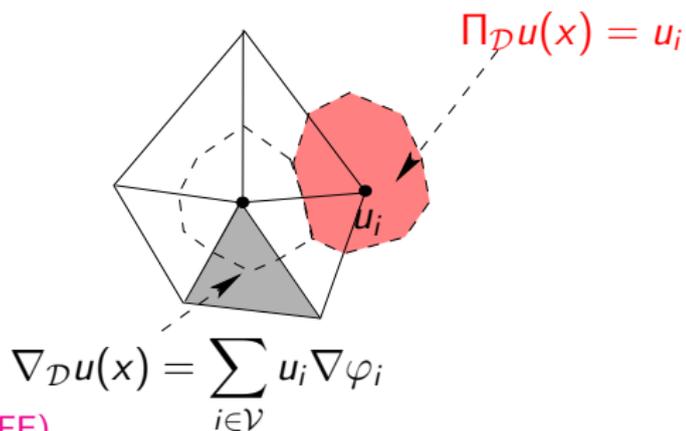
Which can be seen as Gradient Discretisations

*Applying mass-lumping,
No longer conforming*

On a triangular mesh, $X_{\mathcal{D},0} = \{(u_i)_{i \in \mathcal{V}} \in \mathbb{R}^{\mathcal{V}}, u_i = 0 \text{ if } \mathbf{x}_i \in \partial\Omega\}$

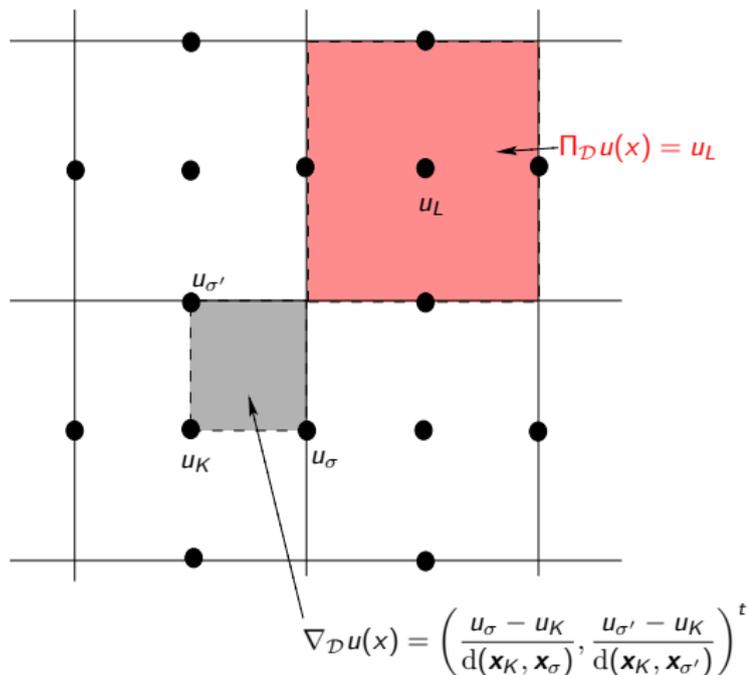


mass lumped \mathbb{P}_1 finite elements (CVFE)



*The meshes are more regular,
When grid blocks are rectangular*

On a rectangular mesh, $X_{\mathcal{D},0} = \{(u_K)_{K \in \mathcal{M}}\} \times \{(u_\sigma)_{\sigma \in \mathcal{F}}, u_\sigma = 0 \text{ if } \sigma \subset \partial\Omega\}$



Leads to 5-point finite difference scheme if $p = 2$

cannot be seen as non-conforming finite elements ($\nabla_{\mathcal{D}}u$ cannot be deduced from $\Pi_{\mathcal{D}}u$)

For discontinuous Galerkin,
Put the stabilization therein.

Example of the Average Discontinuous Galerkin Gradient Discretisation (ADGGD)

$V_h = \{ v \in L^2(\Omega) \text{ such that, for all } K \in \mathcal{M}, v|_K \in \mathbb{P}^1(\mathbb{R}^d) \}$, $(\psi_i)_{i \in I}$ a basis of V_h

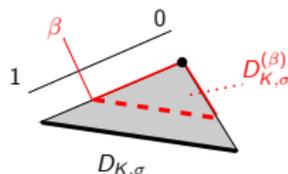
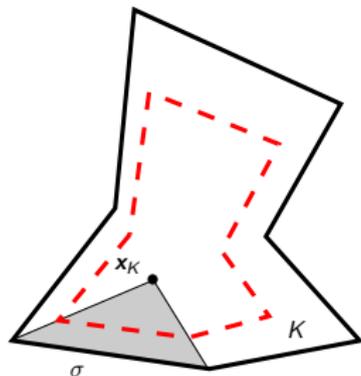
- $X_{\mathcal{D},0} = \{ (u_i)_{i \in I} \}$ and $\Pi_{\mathcal{D}} u = \sum_{i \in I} u_i \psi_i \in V_h$

- Let $\beta \in]0, 1[$ given. For $u \in X_{\mathcal{D},0}$, for $K \in \mathcal{M}$ and for any $\sigma \in \mathcal{F}_\sigma$:

$$\nabla_{\mathcal{D}} u = \begin{cases} \nabla(\Pi_{\mathcal{D}} u|_K) & \text{in } D_{K,\sigma}^{(\beta)} \\ \nabla(\Pi_{\mathcal{D}} u|_K) + \frac{d}{(1-\beta)} \frac{[u]_{K,\sigma}^a}{d(\mathbf{x}_{K,\sigma})} \mathbf{n}_{K,\sigma} & \text{in } D_{K,\sigma} \setminus D_{K,\sigma}^{(\beta)} \end{cases}$$

if $\mathcal{M}_\sigma = \{K, L\}$, $[u]_{K,\sigma}^a = (u_{L,\sigma}^a - u_{K,\sigma}^a)/2$ with $u_{K,\sigma}^a = \frac{1}{|\sigma|} \int_\sigma \Pi_{\mathcal{D}} u|_K(\mathbf{x}) d\gamma(\mathbf{x})$
 if $\mathcal{M}_\sigma = \{K\}$, $[u]_{K,\sigma}^a = 0 - u_{K,\sigma}^a$

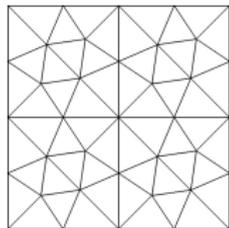
ADGGD is pleasant :
 Piecewise constant
 Gradient approximations
 Provide simple computations



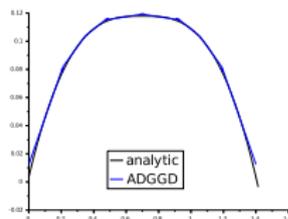
Comparison in two dimensions
With analytical solutions

$$d = 2, \Omega = (0, 1)^2, r(\mathbf{x}) = 2, \mathbf{R}(\mathbf{x}) = 0$$

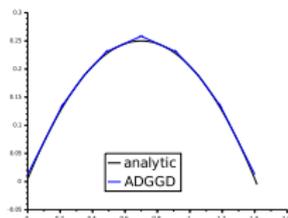
$$\bar{u}(\mathbf{x}) = \frac{p-1}{p} \left[\left(\frac{1}{\sqrt{2}} \right)^{p/(p-1)} - |\mathbf{x} - \mathbf{x}_\Omega|^{p/(p-1)} \right]$$



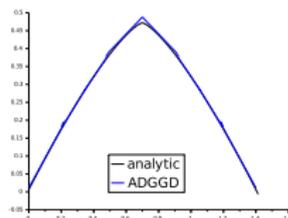
mesh1_1



$p = 1.5$



$p = 2$



$p = 4$

profiles along the diagonal for ADGGD with $\beta = 0.8$

*In the case of the p -Laplace instance,
The GDM shows some convergence*

there exists $C_1 > 0$, depending on p, r, \mathbf{R} and increasingly depending on $C_{\mathcal{D}}$, such that (recalling that $\mathbf{V} := |\nabla \bar{u}|^{p-2} \nabla \bar{u} + \mathbf{R} \in W_{\text{div}}^{p'}(\Omega)$ since $\text{div } \mathbf{V} = -r$) :

$$\text{If } p \in (1, 2], \quad \frac{1}{C_1} (W_{\mathcal{D}}(\mathbf{V})^{\frac{1}{p-1}} + S_{\mathcal{D}}(\bar{u})) \leq \|\nabla \bar{u} - \nabla_{\mathcal{D}} u_{\mathcal{D}}\|_{L^p(\Omega)^d} \leq C_1 (W_{\mathcal{D}}(\mathbf{V}) + S_{\mathcal{D}}(\bar{u})^{p-1})$$

$$\text{If } p \in [2, +\infty), \quad \frac{1}{C_1} (W_{\mathcal{D}}(\mathbf{V}) + S_{\mathcal{D}}(\bar{u})) \leq \|\nabla \bar{u} - \nabla_{\mathcal{D}} u_{\mathcal{D}}\|_{L^p(\Omega)^d} \leq C_1 (W_{\mathcal{D}}(\mathbf{V}) + S_{\mathcal{D}}(\bar{u}))^{\frac{1}{p-1}}$$

$$C_{\mathcal{D}} = \max_{w \in X_{\mathcal{D}} \setminus \{0\}} \frac{\|\Pi_{\mathcal{D}} w\|_{L^p(\Omega)}}{\|\nabla_{\mathcal{D}} w\|_{L^p(\Omega)^d}}$$

with for all $\varphi \in W_0^{1,p}(\Omega)$, $S_{\mathcal{D}}(\varphi) = \min_{w \in X_{\mathcal{D}}} \left(\|\Pi_{\mathcal{D}} w - \varphi\|_{L^p(\Omega)} + \|\nabla_{\mathcal{D}} w - \nabla \varphi\|_{L^p(\Omega)^d} \right)$

for all $\varphi \in W_{\text{div}}^{p'}(\Omega) := \{\varphi \in L^{p'}(\Omega)^d, \text{div } \varphi \in L^{p'}(\Omega)\}$,

$$W_{\mathcal{D}}(\varphi) = \max_{w \in X_{\mathcal{D}} \setminus \{0\}} \frac{1}{\|\nabla_{\mathcal{D}} w\|_{L^p(\Omega)^d}} \left| \int_{\Omega} (\nabla_{\mathcal{D}} w(x) \cdot \varphi(x) + \Pi_{\mathcal{D}} w(x) \text{div } \varphi(x)) dx \right|$$

shows that $W_{\mathcal{D}}(\mathbf{V}) \rightarrow 0$ and $S_{\mathcal{D}}(\bar{u}) \rightarrow 0$ mandatory. Optimal only if $p = 2$.

For the 3 previous examples : if $p = 2$ and $d \leq 3$, $\bar{u} \in W^{2,p}(\Omega)$ and

$$|\nabla \bar{u}|^{p-2} \nabla \bar{u} + \mathbf{R} \in W^{1,p'}(\Omega)^d, \quad \text{order } h_{\mathcal{D}}^{p-1} \text{ if } p \in (1, 2], \text{ and } h_{\mathcal{D}}^{\frac{1}{p-1}} \text{ if } p \geq 2$$

*To the three examples, applies a series
Of GDM core properties*

For a sequence $(\mathcal{D}_m)_{m \in \mathbb{N}}$ of such GDs with $h_m \rightarrow 0$ under a regularity property,

$(\mathcal{D}_m)_{m \in \mathbb{N}}$ is **coercive** : $C_{\mathcal{D}_m} \leq C_P$

$(\mathcal{D}_m)_{m \in \mathbb{N}}$ is **consistent** : for all $\varphi \in W_0^{1,p}(\Omega)$, $S_{\mathcal{D}_m}(\varphi) \rightarrow 0$

$(\mathcal{D}_m)_{m \in \mathbb{N}}$ is **limit-conforming** : for all $\varphi \in W_{\text{div}}^{p'}(\Omega)$, $W_{\mathcal{D}_m}(\varphi) \rightarrow 0$

$(\mathcal{D}_m)_{m \in \mathbb{N}}$ is **compact** :

for all $(u_m)_{m \in \mathbb{N}}$, with $u_m \in X_{\mathcal{D}_m}$ such that $(\|\nabla_{\mathcal{D}_m} u_m\|_{L^p(\Omega)^d})_{m \in \mathbb{N}}$ bounded,
exists subsequence of $(\Pi_{\mathcal{D}_m} u_m)_{m \in \mathbb{N}}$ converging in $L^p(\Omega)$

Example of non-homogeneous Neumann BC

let $r \in L^{p'}(\Omega)$, $\mathbf{R} \in L^{p'}(\Omega)^d$ and $g \in L^{p'}(\partial\Omega)$ s.t. $\int_{\Omega} r dx + \int_{\partial\Omega} g ds = 0$
 find $\bar{u} \in W^{1,p}(\Omega)$ with $\int_{\Omega} \bar{u} dx = 0$ and $-\operatorname{div}(|\nabla \bar{u}|^{p-2} \nabla \bar{u} + \operatorname{div} \mathbf{R}) = r$
 with non-hom. Neumann BC $(|\nabla \bar{u}|^{p-2} \nabla \bar{u} + \mathbf{R}) \cdot \mathbf{n} = g$ on $\partial\Omega$

weak solution \bar{u}

$$\begin{aligned} \bar{u} \in W^{1,p}(\Omega) \text{ and, for all } v \in W^{1,p}(\Omega), \\ \int_{\Omega} |\nabla \bar{u}|^{p-2} \nabla \bar{u} \cdot \nabla v dx + \int_{\Omega} \bar{u} dx |^{p-2} \int_{\Omega} \bar{u} dx \int_{\Omega} v dx \\ = \int_{\Omega} r v dx - \int_{\Omega} \mathbf{R} \cdot \nabla v dx + \int_{\partial\Omega} g \gamma v ds \end{aligned}$$

Scheme with GD : $\mathcal{D} = (X_{\mathcal{D}}, \Pi_{\mathcal{D}}, \nabla_{\mathcal{D}}, \mathbb{T}_{\mathcal{D}})$

$$\begin{aligned} \bar{u} \in X_{\mathcal{D}} \text{ and, for all } v \in X_{\mathcal{D}}, \\ \int_{\Omega} |\nabla_{\mathcal{D}} \bar{u}|^{p-2} \nabla_{\mathcal{D}} \bar{u} \cdot \nabla_{\mathcal{D}} v dx + \left| \int_{\Omega} \Pi_{\mathcal{D}} \bar{u} dx \right|^{p-2} \int_{\Omega} \Pi_{\mathcal{D}} \bar{u} dx \int_{\Omega} \Pi_{\mathcal{D}} v dx \\ = \int_{\Omega} r \Pi_{\mathcal{D}} v dx - \int_{\Omega} \mathbf{R} \cdot \nabla_{\mathcal{D}} v dx + \int_{\partial\Omega} g \mathbb{T}_{\mathcal{D}} v ds \end{aligned}$$

How should we define coercivity, consistency,
 Limit-conformity, compactness for all types of BC ?

Look for a common formulation
Which provides a generalization

Continuous functional setting

- L and \mathbf{L} separable reflexive Banach spaces
- V closed subspace of L' ($V = \{0\}$ possible)
- $W_G \subset L$ dense subspace and $G : W_G \rightarrow \mathbf{L}$ linear operator with closed graph

$$\|u\|_{W_G} = \sup_{\mu \in V \setminus \{0\}} \frac{|\langle \mu, u \rangle_{L', L}|}{\|\mu\|_{L'}} + \|Gu\|_{\mathbf{L}}$$

- $W_D = \{v \in L' : \exists w \in L', \forall u \in W_G, \langle v, Gu \rangle_{L', L} + \langle w, u \rangle_{L', L} = 0\}$
denote $Dv := w$

$$\forall u \in W_G, \forall v \in W_D, \langle v, Gu \rangle_{L', L} + \langle Dv, u \rangle_{L', L} = 0$$

Remark : $\|u\|_{\mathbf{L}} \leq C \|u\|_{W_G} \Leftrightarrow \text{Im}(D) + V = L'$

Discrete functional setting $\mathcal{D} = (X_{\mathcal{D}}, P_{\mathcal{D}}, G_{\mathcal{D}})$

- $X_{\mathcal{D}}$ finite dimensional vector space on \mathbb{R}
- $P_{\mathcal{D}} : X_{\mathcal{D}} \rightarrow L$ a linear mapping
- $G_{\mathcal{D}} : X_{\mathcal{D}} \rightarrow \mathbf{L}$ linear mapping

$$\|u\|_{\mathcal{D}} := \sup_{\mu \in V \setminus \{0\}} \frac{|\langle \mu, P_{\mathcal{D}}u \rangle_{L', L}|}{\|\mu\|_{L'}} + \|G_{\mathcal{D}}u\|_{\mathbf{L}} \quad \text{assumed to be a norm on } X_{\mathcal{D}}$$

$$C_{\mathcal{D}} = \max_{v \in X_{\mathcal{D}} \setminus \{0\}} \frac{\|P_{\mathcal{D}}v\|_L}{\|v\|_{\mathcal{D}}}$$

coercive if there exists $C_P \in \mathbb{R}_+$ such that $C_{\mathcal{D}_m} \leq C_P$ for all $m \in \mathbb{N}$

$S_{\mathcal{D}} : W_G \rightarrow [0, +\infty)$ be given by

$$\forall \varphi \in W_G, \quad S_{\mathcal{D}}(\varphi) = \min_{v \in X_{\mathcal{D}}} \left(\|P_{\mathcal{D}}v - \varphi\|_L + \|G_{\mathcal{D}}v - G\varphi\|_L \right)$$

consistent if $\forall \varphi \in W_G, \quad \lim_{m \rightarrow \infty} S_{\mathcal{D}_m}(\varphi) = 0$

$W_{\mathcal{D}} : W_D \rightarrow [0, +\infty)$

$$\forall \varphi \in W_D, \quad W_{\mathcal{D}}(\varphi) = \sup_{u \in X_{\mathcal{D}} \setminus \{0\}} \frac{|\langle \varphi, G_{\mathcal{D}}u \rangle_{L',L} + \langle D\varphi, P_{\mathcal{D}}u \rangle_{L',L}|}{\|u\|_{\mathcal{D}}}$$

limit-conforming if $\forall \varphi \in W_D, \quad \lim_{m \rightarrow \infty} W_{\mathcal{D}_m}(\varphi) = 0$

$(\mathcal{D}_m)_{m \in \mathbb{N}}$ **compact** if, for any sequence $u_m \in X_{\mathcal{D}_m}$ such that $(\|u_m\|_{\mathcal{D}_m})_{m \in \mathbb{N}}$ bounded, $(P_{\mathcal{D}_m}u_m)_{m \in \mathbb{N}}$ is relatively compact in L

$a : L \rightarrow L'$ continuous, monotonous, coercive, bounded in some sense

$a : L \rightarrow V$ weakly continuous, monotonous, coercive, bounded in some sense

Strong formulation of the problem

Find $\bar{u} \in W_G$ such that $-D(a(G\bar{u}) + \mathbf{F}) + a(\bar{u}) = f$

Weak formulation of the problem

Find $\bar{u} \in W_G$ such that, $\forall v \in W_G$,
 $\langle a(G\bar{u}), Gv \rangle_{L',L} + \langle a(\bar{u}), v \rangle_{L',L} = \langle f, v \rangle_{L',L} - \langle \mathbf{F}, Gv \rangle_{L',L}$

GDM approximation

Find $u \in X_D$ such that, $\forall v \in X_D$,
 $\langle a(G_D u), G_D v \rangle_{L',L} + \langle a(P_D u), P_D v \rangle_{L',L} = \langle f, P_D v \rangle_{L',L} - \langle \mathbf{F}, G_D v \rangle_{L',L}$

Convergence theorem under consistency and limit-conformity

Application of the abstract environment

In order the BC to be in agreement

	homogeneous Dirichlet	non-homogeneous Neumann
L	$L^p(\Omega)^d$	$L^p(\Omega)^d$
L	$L^p(\Omega)$	$L^p(\Omega) \times L^p(\partial\Omega)$
$V \subset L'$	$\{0\}$	$\mathbb{R}(1_\Omega, 0)$
$W_G \subset L$	$W_0^{1,p}(\Omega)$	$\{(u, \gamma u) : u \in W^{1,p}(\Omega)\}$
$\ u\ _{W_G}$	$\ \nabla u\ _{L^p}$	$\ \nabla u\ _{L^p} + \left \int_\Omega u \right $
$G : W_G \rightarrow L$	$u \mapsto \nabla u$	$(u, w) \mapsto \nabla u$
$W_D \subset L'$	$W_{\text{div}}^{p'}(\Omega)$	$W_{\text{div}, \partial}^{p'}(\Omega)$
$D : W_D \rightarrow L'$	$\mathbf{v} \mapsto \text{div } \mathbf{v}$	$\mathbf{v} \mapsto (\text{div } \mathbf{v}, -\gamma_n \mathbf{v})$
$P_D :$	$u \mapsto \Pi_D u$	$u \mapsto (\Pi_D u, \mathbb{T}_D u)$
$G_D :$	$u \mapsto \nabla_D u$	$u \mapsto \nabla_D u$
$\ u\ _D$	$\ \nabla_D u\ _{L^p}$	$\ \nabla_D u\ _{L^p} + \left \int_\Omega \Pi_D u \right $

- $\Omega \subset \mathbb{R}^3$
- $L = L^2(\Omega)^3$, so that $L' = L^2(\Omega)^3 = L$
- $\mathbf{L} = L^2(\Omega)^{3 \times 3}$, so that $\mathbf{L}' = L^2(\Omega)^{3 \times 3}$
- $\mathbf{W}_D = H_{\text{div}}(\Omega)^3$, and $V = \{0\}$
- $\mathbf{W}_G = H_0^1(\Omega)^3$

$$G : H_0^1(\Omega)^3 \rightarrow L^2(\Omega)^{3 \times 3} \text{ defined by } (Gu)_{i,j} = \frac{1}{2}(\partial_i u^{(j)} + \partial_j u^{(i)})$$

$$D : H_{\text{div}}(\Omega)^3 \rightarrow L^2(\Omega)^3 \text{ defined by } (D\sigma)_i = \sum_{j=1}^3 \partial_j \sigma^{(i,j)}$$

Hooke's law :

$$\mathbf{a}(Gu)_{i,j} = \lambda \sum_{k=1}^3 (Gu)_{k,k} \delta_{i,j} + 2\mu (Gu)_{i,j}$$

with $\lambda \geq 0, \mu > 0$ (Lamé coefficients)

Equilibrium of a solid :

$$\text{find } u \in \mathbf{W}_G \text{ s.t. } -D(\mathbf{a}(Gu)) = f \text{ with } f \in L'$$

*It's now time to conclude
Such that no results elude*

The abstract Gradient Discretisation setting
Helps, in a variety of boundary conditions,
For easily formulating
General approximations.