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# *Anisotropic $h$ and $p$ refinement for conforming FEM in 3D*

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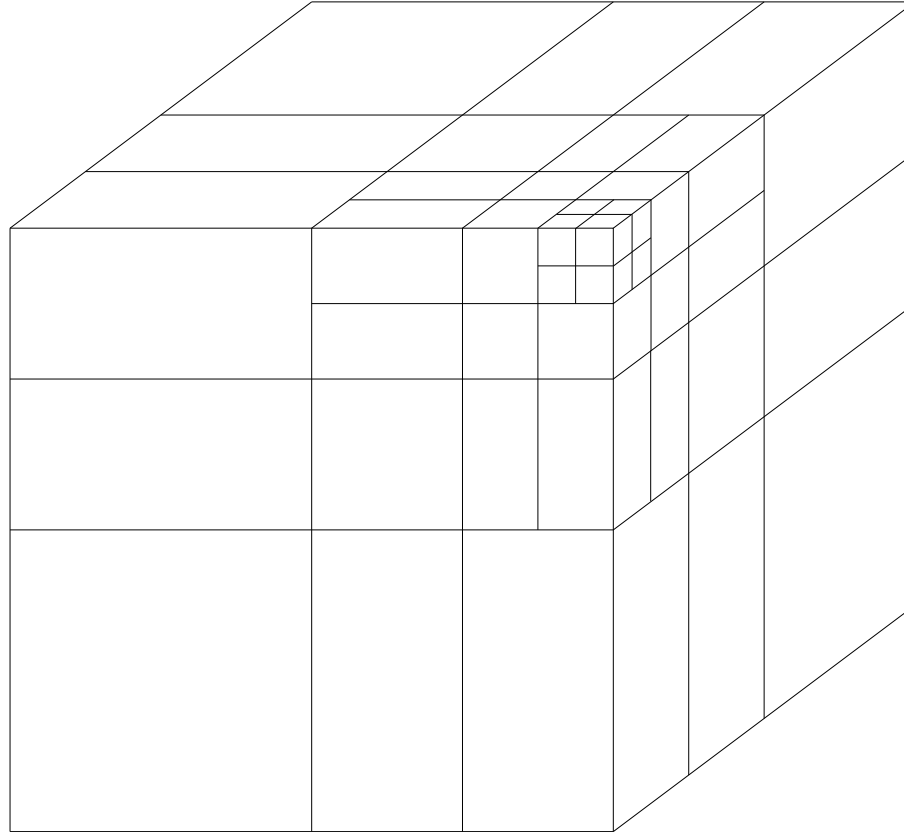
Seminar for Applied Mathematics  
Federal Institute of Technology, ETH Zürich

**ETH**

Eidgenössische Technische Hochschule Zürich  
Swiss Federal Institute of Technology Zurich

# Goal for Meshes

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- Hierarchy of hanging nodes
- Anisotropic refinements

# Overview

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- Introduction
- Anisotropic  $h$  refinements
  - S and T matrices
  - Assembly of Supports

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- $hp$  Meshes

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- Anisotropic  $p$  refinements
- $hp$  Meshes
- Perspectives

# Previous $hp$ Software

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- Szabó 1985: PROBE ( $p$  only)
- Demkowicz, Oden, Rachowicz et al. 1989: PHLEX,  $hp90$
- Anderson: STRIPE ( $p$  only on a-priori generated meshes)
- Flaherty, Shephard: Tetrahedra only (3D anisotropy?)
- Karniadakis, Sherwin: NEKTAR (regular meshes only, tetrahedra, hexahedra, prisms,  $p$  only)
- Devloo
- Szabó since 1995: STRESSCHECK ( $p$  only)
- Heuveline et al.: HiFlow
- In development: deal.II (Kanschat & Bangerth), ngsolve (Schöberl et al.)

# FE Method

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- Let  $\Omega \subset \mathbb{R}^d$ ,  $d = 1, 2, 3$  (dimension independent design)
- Find  $u \in V$  such that

$$a(u, v) = l(v) \quad \forall v \in V,$$

$V$  a FE space,  $a(\cdot, \cdot)$  a bilinear form and  $l(\cdot)$  a linear form.

- Standard FE:  $V \subset H^1(\Omega)$

$$\begin{aligned} V &= S^{1,\underline{p}}(\Omega, \mathcal{T}) \\ &= \{u \in H^1(\Omega) : u|_K \circ F_K \in \mathcal{Q}_p \quad \forall K \in \mathcal{T}\} \end{aligned}$$

$\Rightarrow u \in V$  is continuous, ie.  $\mathcal{C}^0(\bar{\Omega})$ .

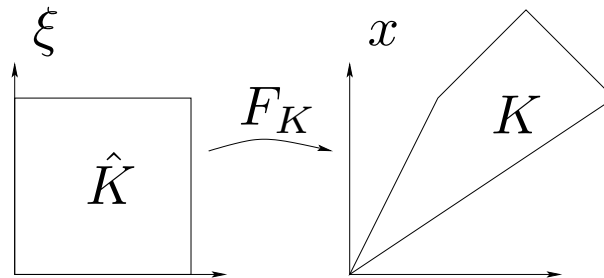
- Vector valued problems are possible



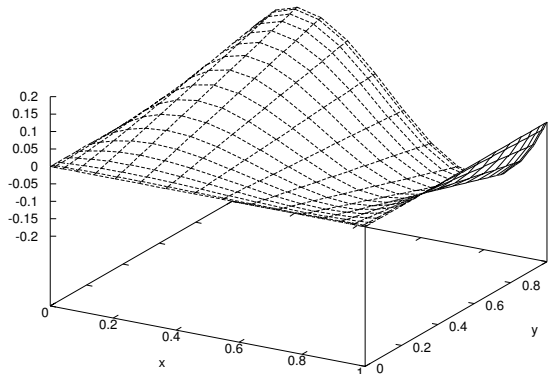
# FE Space: Generalities

- Basis  $\{\Phi_i\}_{i=1}^N$  constructed from element shape functions  $\phi_j^K$  on elements  $K \in \mathcal{T}$ .
- Reference element shape functions:  $N_j$ , element map:  $F_K : \hat{K} \rightarrow K$

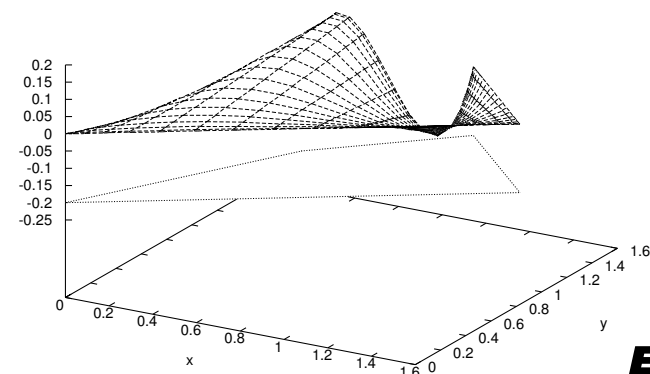
$$\Rightarrow \phi_j^K \circ F_K = N_j.$$



$N_j$



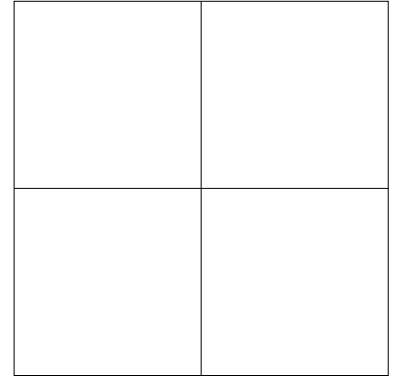
$\Phi_j$



# FE Meshes

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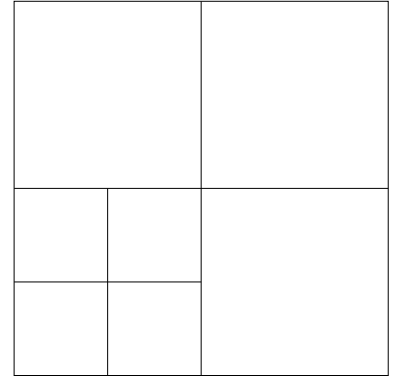
Local refinements as mean to improve approximation of exact solution by FE solution



# FE Meshes

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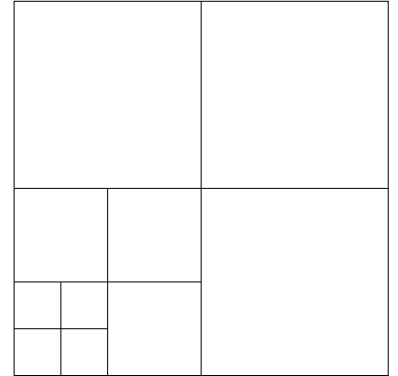
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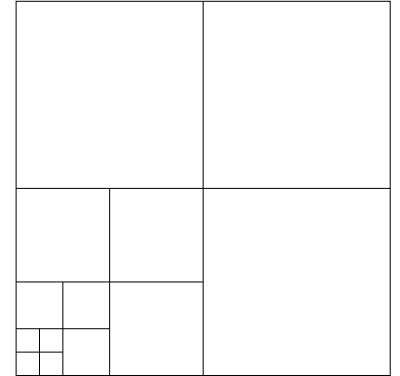
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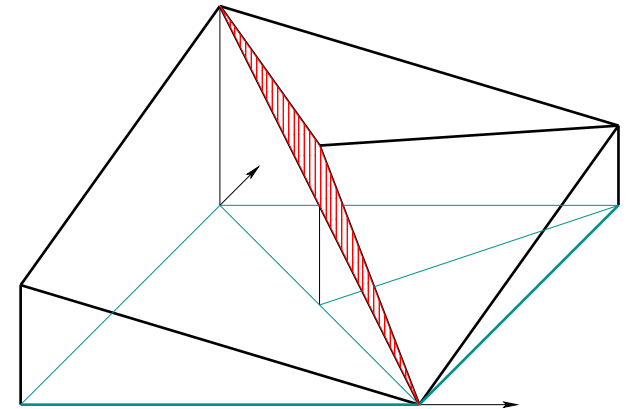
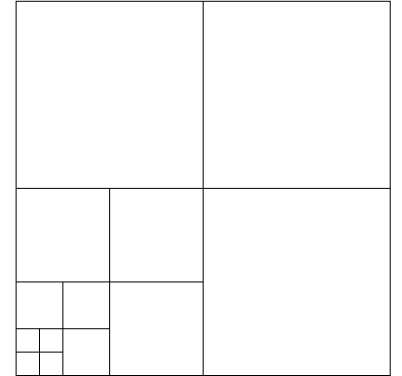
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# FE Meshes

Local refinements as mean to improve approximation of exact solution by FE solution

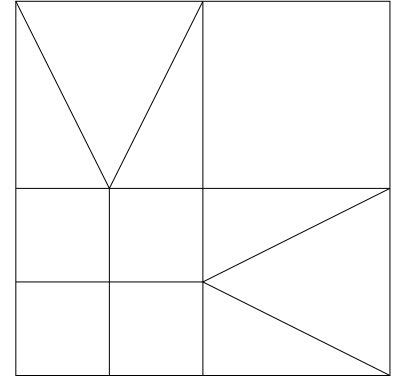
**But** standard FE forbids locally refined grids: discontinuities are possible.



# Mortar vs. Enforcing Continuity

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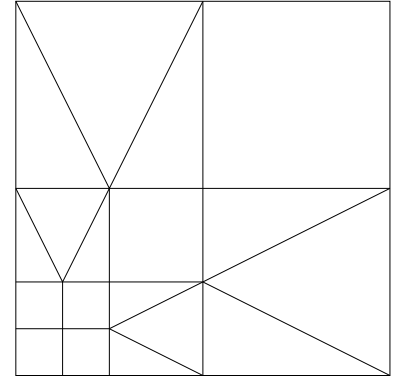
- Topological closure



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


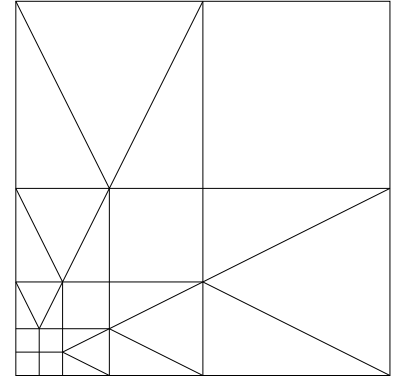


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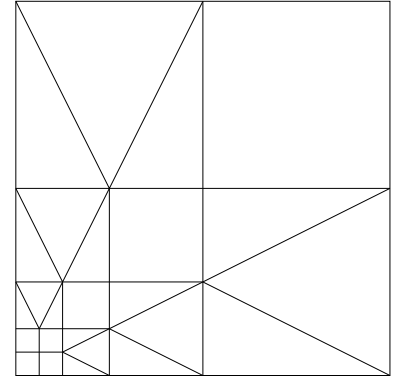
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
**Drawbacks:** more elements, more element types, what about refining a  ?



# Mortar vs. Enforcing Continuity



- Topological closure

**Drawbacks:** more elements, more element types, what about refining a  ?

- Our philosophy: hexahedral meshes only (tensorized interpolants, spectral quadrature techniques)
- Our solution: Treating the constraints induced by the hanging nodes  
**Why conforming?**  $a(u, v) = a(v, u)$  and  $a(u, u) \geq \alpha \|u\|_V^2 \Rightarrow \mathbf{A}$  SPD, pccg ...

# Our Software: Concepts

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- Started by Christian Lage during his Ph.D. studies (1995).
- Used and improved by Frauenfelder, Matache, Schmidlin, Schmidt and several students.
- Concept Oriented Design using mathematical principles [1].
- Currently two parts:  $hp$ -FEM, BEM (wavelet and multipole methods).
- C++

[1] P. F. and Ch. Lage, “Concepts—An Object Oriented Software Package for Partial Differential Equations”, *Mathematical Modelling and Numerical Analysis* 36 (5), pp. 937–951 (2002).

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- Anisotropic  $h$  refinements
  - **S and T matrices**
    - Assembly of Supports
- Anisotropic  $p$  refinements
- $hp$  Meshes
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# T Matrix

**Definition 1 (T Matrix).** Element shape functions  $\{\phi_j^K\}_{j=1}^{m_K}$  on element  $K$ ,  
global basis functions  $\{\Phi_i\}_{i=1}^N$ .

The T matrix  $\mathbf{T}_K \in \mathbb{R}^{m_K \times N}$  of element  $K$  is implicitly defined by

$$\Phi_i|_K = \sum_{j=1}^{m_K} [\mathbf{T}_K]_{ji} \phi_j^K$$

as vectors:

$$\underline{\Phi}|_K = \mathbf{T}_K^\top \underline{\phi}^K.$$

# Assembly using $T$ Matrices

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Assembling:

$$\underline{l} = l(\underline{\Phi}) = l\left(\sum_{\tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} \underline{\phi}^{\tilde{K}}\right) = \sum_{\tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} l(\underline{\phi}^{\tilde{K}}) = \sum_{\tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} \underline{l}_{\tilde{K}}$$

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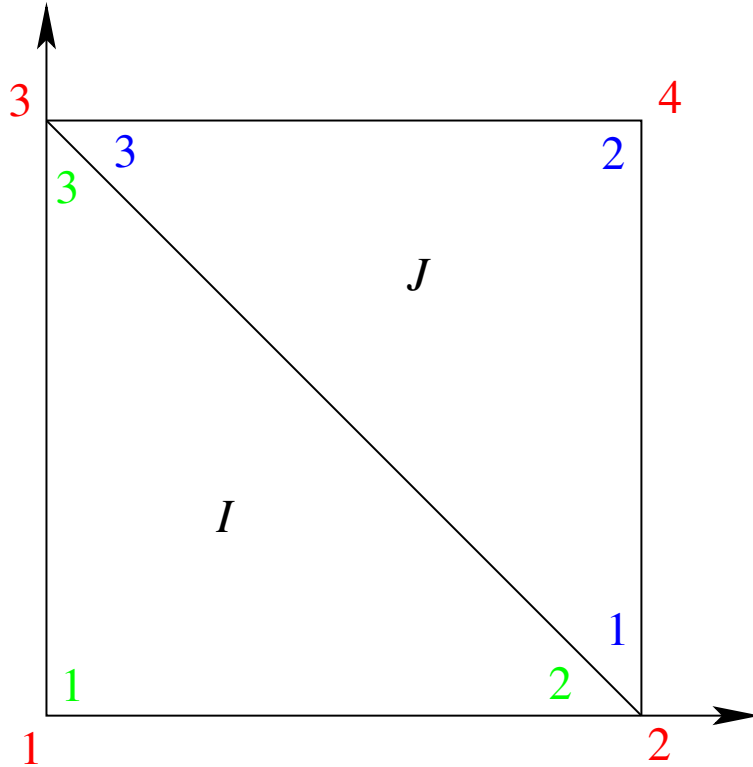
$$\underline{l} = l(\underline{\Phi}) = l\left(\sum_{\tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} \underline{\phi}^{\tilde{K}}\right) = \sum_{\tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} l(\underline{\phi}^{\tilde{K}}) = \sum_{\tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} \underline{l}_{\tilde{K}}$$

$$\mathbf{A} = a(\underline{\Phi}, \underline{\Phi}) = \sum_{K, \tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} a(\underline{\phi}^K, \underline{\phi}^{\tilde{K}}) \mathbf{T}_K = \sum_{K, \tilde{K}} \mathbf{T}_{\tilde{K}}^{\top} \mathbf{A}_{\tilde{K}K} \mathbf{T}_K$$

Note:  $\mathbf{A}_{\tilde{K}K} = 0$  in standard FEM for  $\tilde{K} \neq K$ .

# Example: Regular Mesh

Two elements with three local shape functions each and four global basis functions.

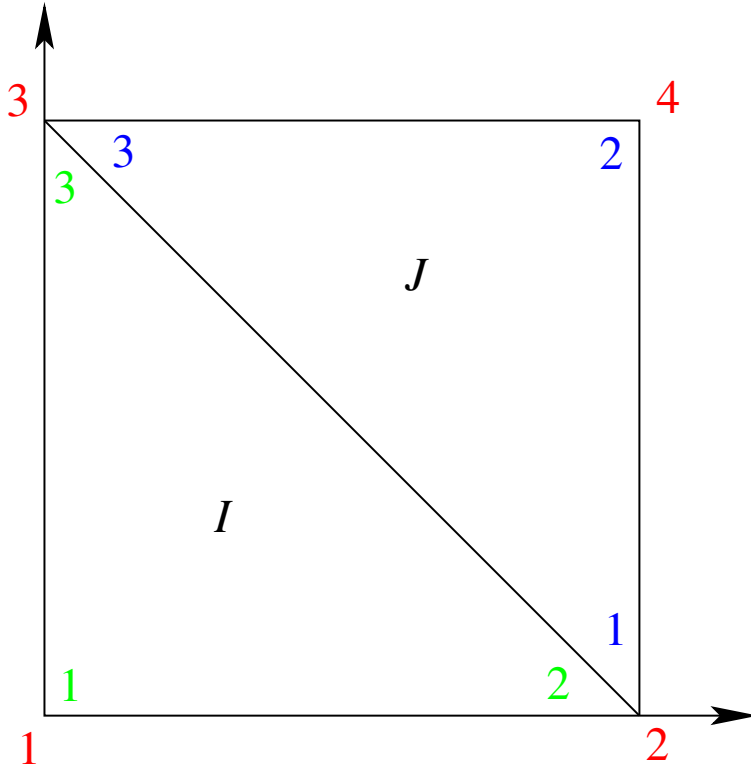


$$\mathbf{T}_I = \begin{pmatrix} & 1 & 2 & 3 & 4 \\ 1 & 1 & 0 & 0 & 0 \\ 2 & 0 & 1 & 0 & 0 \\ 3 & 0 & 0 & 1 & 0 \end{pmatrix}$$



# Example: Regular Mesh

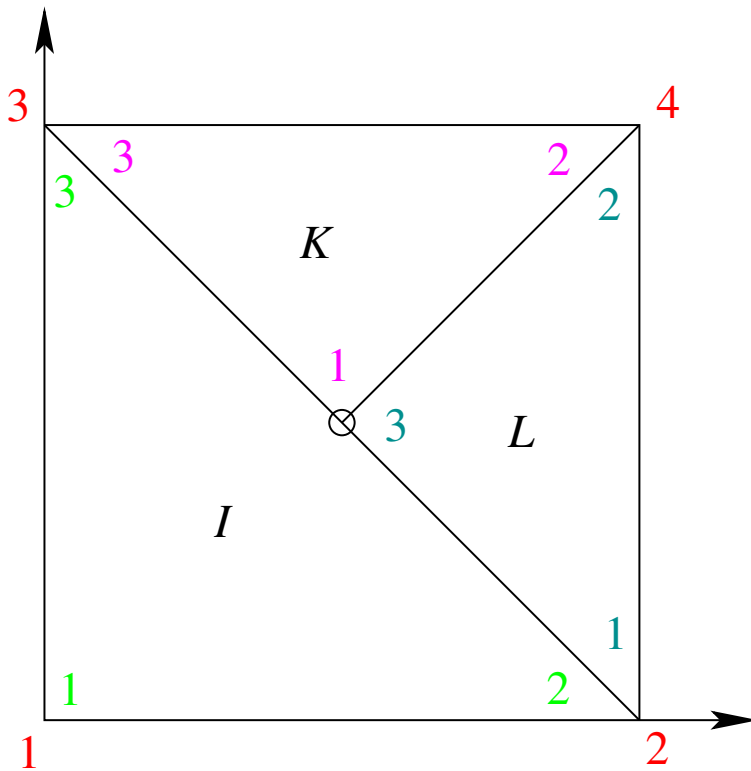
Two elements with three local shape functions each and four global basis functions.



$$\mathbf{T}_I = \begin{pmatrix} 1 & 2 & 3 & 4 \\ \text{green } 1 & 1 & 0 & 0 & 0 \\ \text{green } 2 & 0 & 1 & 0 & 0 \\ \text{green } 3 & 0 & 0 & 1 & 0 \end{pmatrix}$$
$$\mathbf{T}_J = \begin{pmatrix} 1 & 2 & 3 & 4 \\ \text{blue } 1 & 0 & 1 & 0 & 0 \\ \text{blue } 2 & 0 & 0 & 0 & 1 \\ \text{blue } 3 & 0 & 0 & 1 & 0 \end{pmatrix}$$

# Example: Irregular Mesh

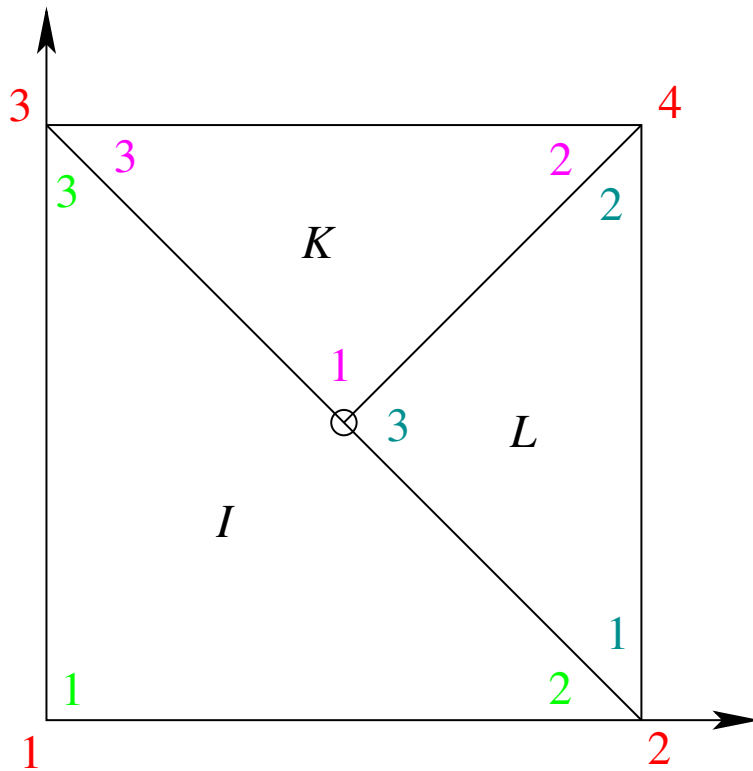
Three elements with three local shape functions each and four global basis functions. The hanging node is marked with  $\circ$ .



$$\mathbf{T}_L = \begin{pmatrix} & \mathbf{1} & \mathbf{2} & \mathbf{3} & \mathbf{4} \\ \mathbf{1} & 0 & 1 & 0 & 0 \\ \mathbf{2} & 0 & 0 & 0 & 1 \\ \mathbf{3} & 0 & 1/2 & 1/2 & 0 \end{pmatrix}$$

# Example: Irregular Mesh

Three elements with three local shape functions each and four global basis functions. The hanging node is marked with  $\circ$ .



$$\mathbf{T}_L = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 0 & 1 & 0 & 0 \\ 2 & 0 & 0 & 0 & 1 \\ 3 & 0 & 1/2 & 1/2 & 0 \end{pmatrix}$$

$$\mathbf{T}_K = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 1 & 0 & 1/2 & 1/2 & 0 \\ 2 & 0 & 0 & 0 & 1 \\ 3 & 0 & 0 & 1 & 0 \end{pmatrix}$$

$\Rightarrow$  continuous basis functions.

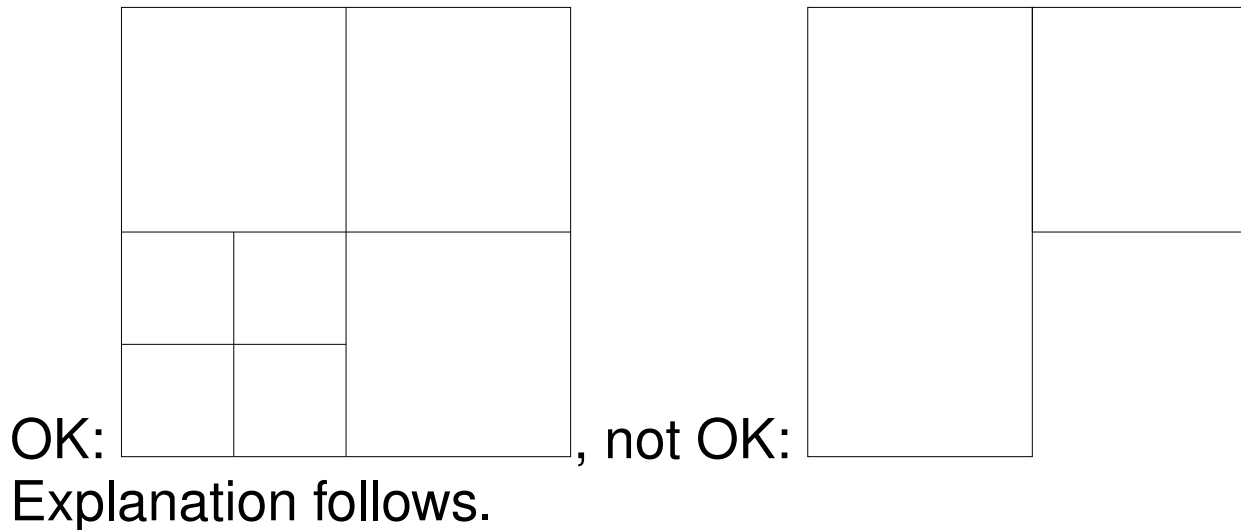
# Generation of $T$ Matrices

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- **Regular Mesh:** Counting and assigning indices with respect to topological entities such as vertices, edges and faces. Explained in detail later.

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- **Regular Mesh:** Counting and assigning indices with respect to topological entities such as vertices, edges and faces. Explained in detail later.
- **Irregular Mesh:** Irregularity due to a refinement of an initially regular mesh.



# *T Matrices for Irregular Meshes*

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Irregularity due to a refinement of an initially regular mesh.

Mesh	$\mathcal{M}$	refine	$\mathcal{M}'$
Basis fcts.	$B = B_{\text{repl}} \cup B_{\text{keep}}$	$\longrightarrow$	$B' = B_{\text{ins}} \cup B_{\text{keep}}$

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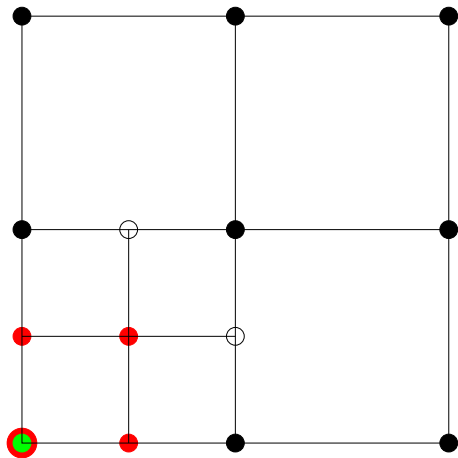
$B_{\text{repl}}$ : basis fcts. which can be solely described by elements of  $\mathcal{M}' \setminus \mathcal{M}$

$B_{\text{ins}}$ : basis fcts. generated by regular parts of  $\mathcal{M}' \setminus \mathcal{M}$

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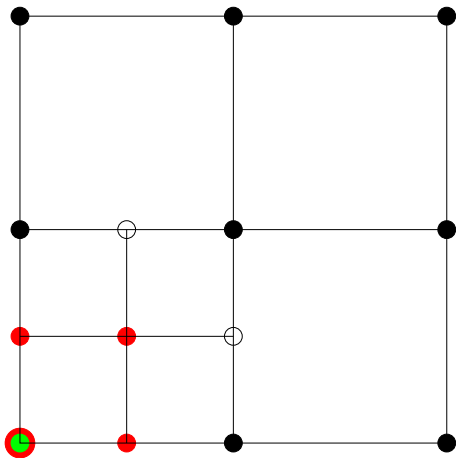
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# T Matrices for Irregular Meshes

Irregularity due to a refinement of an initially regular mesh.

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$B_{\text{ins}}$ : basis fcts. generated by regular parts of  $\mathcal{M}' \setminus \mathcal{M}$

Every element of  $B$  has a column in the T matrix. Generation is

- easy for  $B_{\text{ins}}$  (like regular mesh),
- simple for  $B_{\text{keep}}$ : modify column from  $\mathcal{M}$  by S matrix.

# S Matrix

**Definition 2 (S Matrix).** Let  $K' \subset K$  be the result of a refinement of element  $K$ . The S matrix  $S_{K'K} \in \mathbb{R}^{m_{K'} \times m_K}$  is defined by

$$\phi_j^K|_{K'} = \sum_{l=1}^{m_{K'}} [S_{K'K}]_{lj} \phi_l^{K'}$$

as vectors:

$$\underline{\phi}^K|_{K'} = S_{K'K}^\top \underline{\phi}^{K'}$$

$\phi_j^K|_{K'}$  is represented as a linear combination of the shape functions  $\{\phi_l^{K'}\}_{l=1}^{m_{K'}}$  of  $K'$ .

# Application of S Matrix

**Proposition 1.** *Let  $K' \subset K$  be the result of a refinement of an element  $K$ . Then, the T matrix of  $K'$  can be computed as*

$$\mathbf{T}_{K'} = \mathbf{S}_{K'K} \mathbf{T}_K^{\text{keep}} + \mathbf{T}_{K'}^{\text{ins}}$$

where  $\mathbf{T}_K^{\text{keep}}$  denotes the T matrix of element  $K$  (with columns not related to functions in  $B_{\text{keep}}$  set to zero) and  $\mathbf{T}_{K'}^{\text{ins}}$  the T matrix for functions in  $B_{\text{ins}}$  with respect to  $K'$ .

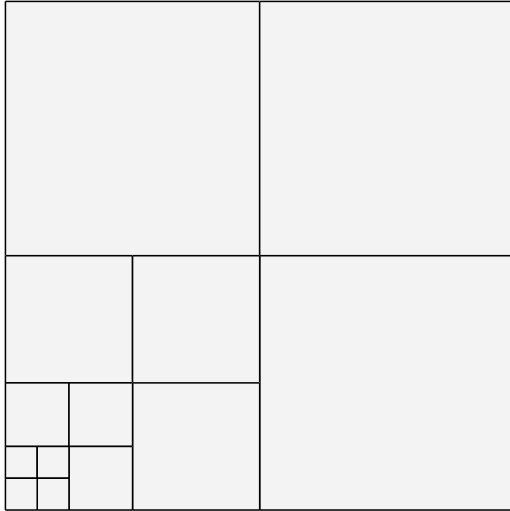
**Proposition 2.** *Let  $\hat{K}' \subset \hat{K}$  be the result of a refinement of the reference element  $\hat{K}$  with  $H : \hat{K} \rightarrow \hat{K}'$  the subdivision map. The element maps are*

$$F_K : \hat{K} \rightarrow K \text{ and } F_{K'} : \hat{K}' \rightarrow K'$$

and  $F_{K'} \circ H^{-1} = F_K$  holds. Then,  $\mathbf{S}_{\hat{K}'\hat{K}} = \mathbf{S}_{K'K}$ .

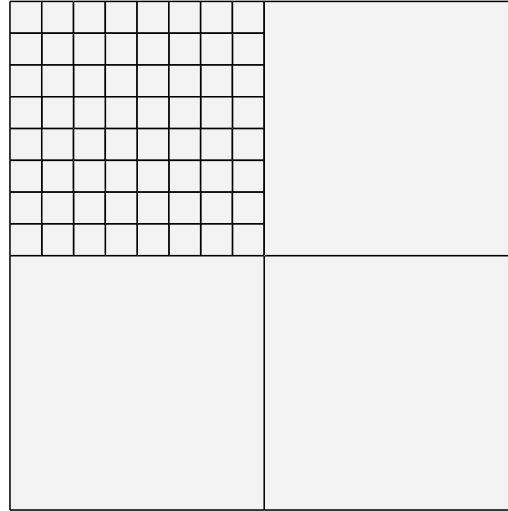
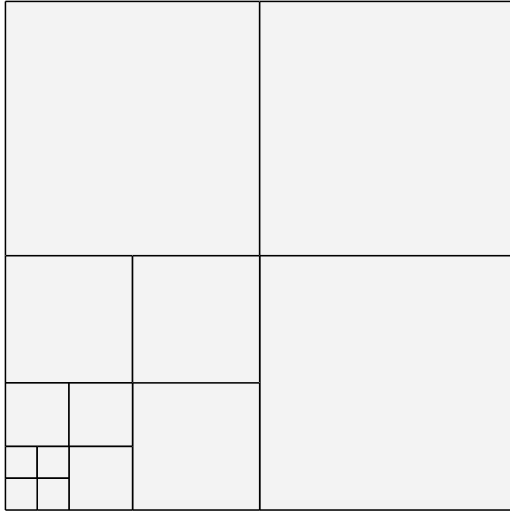
# Meshes

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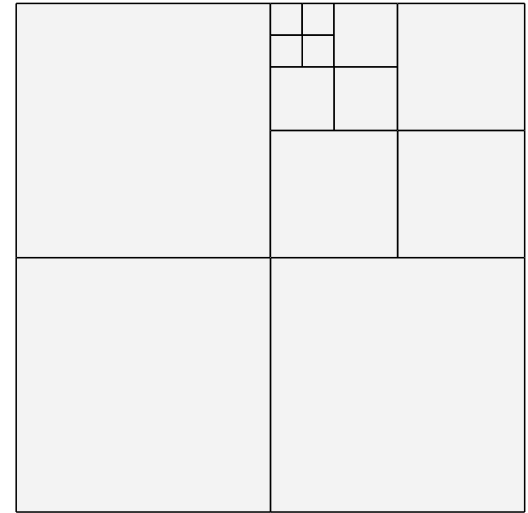
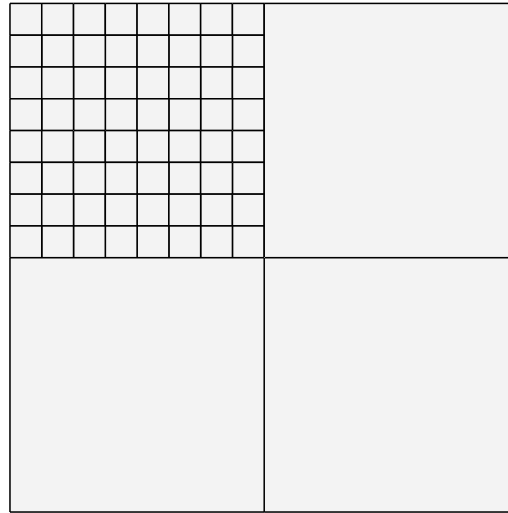
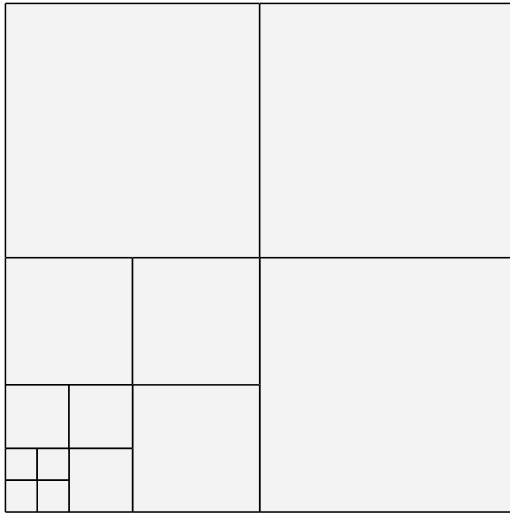
# Meshes

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# Meshes

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# *S* Matrix in Dimension $d = 1$

Subdividing  $\hat{J} = (0, 1)$  in  $\hat{J}' = (0, 1/2)$  and  $\hat{J}^* = (1/2, 1)$  with the reference element shape functions

$$N_j(\xi) = \begin{cases} 1 - \xi & j = 1 \\ \xi & j = 2 \\ \xi(1 - \xi)P_{j-3}^{1,1}(2\xi - 1) & j = 3, \dots, J \end{cases}$$

yields (solving a linear system) for  $J = 4$ :

$$\mathbf{S}_{\hat{J}', \hat{J}} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 1/2 & 1/2 & 1/4 & 0 \\ 0 & 0 & 1/4 & -3/4 \\ 0 & 0 & 0 & 1/8 \end{pmatrix} \quad \text{and} \quad \mathbf{S}_{\hat{J}^*, \hat{J}} = \begin{pmatrix} 1/2 & 1/2 & 1/4 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1/4 & 3/4 \\ 0 & 0 & 0 & 1/8 \end{pmatrix}.$$

Hierarchic shape functions  $\Rightarrow$  hierarchic *S* matrices.

# ***S Matrices: Tensor Product in 2D***

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- $d > 1$  with hexahedral meshes  $\Rightarrow$  S matrices are built from tensor products of 1D S matrices.



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- In 2D:  $N_{i,j} = N_i \otimes N_j$ , the four bilinear shape functions are:

$$N_{1,2}(\underline{\xi}) = N_1(\xi_1) \cdot N_2(\xi_2)$$

$$N_{2,2}(\underline{\xi}) = N_2(\xi_1) \cdot N_2(\xi_2)$$

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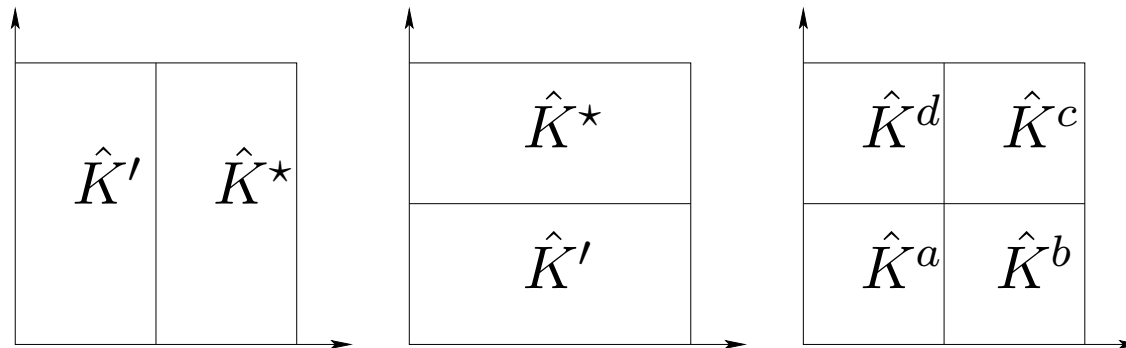
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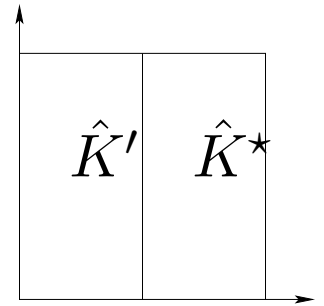
- Consider the subdivisions:



# S Matrices: Tensor Product in 2D II

Subdivision map of left variant:  $H : \hat{K} \rightarrow \hat{K}', \underline{\xi} \mapsto \begin{pmatrix} \xi_1/2 \\ \xi_2 \end{pmatrix}$ . S matrix  $\mathbf{S}_{\hat{K}'\hat{K}}$  is defined by:

$$N_{i,j}|_{\hat{K}'} = \sum_{k,l} [\mathbf{S}_{\hat{K}'\hat{K}}]_{(k,l),(i,j)} N_{k,l} \circ H^{-1}.$$



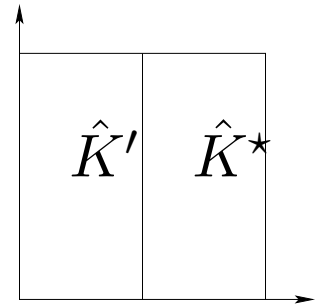
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Tensor product shape functions:

$$(N_i \otimes N_j)|_{\hat{K}'} = \sum_{k,l} [\mathbf{S}_{\hat{K}'\hat{K}}]_{(k,l),(i,j)} (N_k \otimes N_l) \circ H^{-1}. \quad (1)$$



# S Matrices: Tensor Product in 2D III

S matrices for 1D reference element shape fcts. used in (1):

$$N_i|_{\hat{j}'} = \sum_m [\mathbf{S}_{\hat{j}'\hat{j}}]_{mi} N_m \circ G^{-1} \quad \text{for the } \xi_1 \text{ part and}$$

$$N_j = \sum_n [\mathbf{E}]_{nj} N_n \quad \text{for the } \xi_2 \text{ part,}$$

where  $G : \xi \mapsto \xi/2$ .

# S Matrices: Tensor Product in 2D III

S matrices for 1D reference element shape fcts. used in (1):

$$N_i|_{\hat{j}'} = \sum_m [\mathbf{S}_{\hat{j}', \hat{j}}]_{mi} N_m \circ G^{-1} \quad \text{for the } \xi_1 \text{ part and}$$

$$N_j = \sum_n [\mathbf{E}]_{nj} N_n \quad \text{for the } \xi_2 \text{ part,}$$

where  $G : \xi \mapsto \xi/2$ . Plugging into the left hand side of (1) yields:

$$\begin{aligned} (N_i \otimes N_j)|_{\hat{K}'} &= N_i|_{\hat{j}'} \otimes N_j = \sum_{m,n} \left( [\mathbf{S}_{\hat{j}', \hat{j}}]_{mi} N_m \circ G^{-1} \right) \otimes \left( [\mathbf{E}]_{nj} N_n \right) \\ &= \sum_{m,n} [\mathbf{S}_{\hat{j}', \hat{j}}]_{mi} \cdot [\mathbf{E}]_{nj} N_m \circ G^{-1} \otimes N_n. \end{aligned}$$

# ***S Matrices: Tensor Product in 2D IV***

---

Comparing with the right hand side of (1):

$$\begin{aligned} \sum_{m,n} [\mathbf{S}_{\hat{j}'\hat{j}}]_{mi} \cdot [\mathbf{E}]_{nj} N_m \circ G^{-1} \otimes N_n \\ = \sum_{k,l} [\mathbf{S}_{\hat{K}'\hat{K}}]_{(k,l),(i,j)} N_k \circ G^{-1} \otimes N_l. \end{aligned}$$

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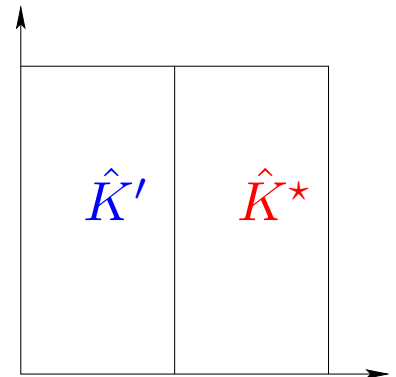
Therefore for the vertical subdivision:

$$\mathbf{S}_{\hat{K}'\hat{K}} = \mathbf{S}_{\hat{j}'\hat{j}} \otimes \mathbf{E}$$

for the left quad  $\hat{K}'$ ,

$$\mathbf{S}_{\hat{K}^*\hat{K}} = \mathbf{S}_{\hat{j}^*\hat{j}} \otimes \mathbf{E}$$

for the right quad  $\hat{K}^*$ .





# *S* Matrices: Tensor Product in 2D *V*

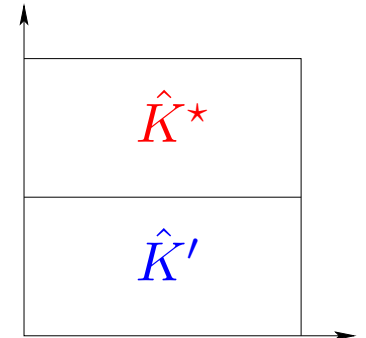
Horizontal subdivision:

$$\mathbf{S}_{\hat{K}'\hat{K}} = \mathbf{E} \otimes \mathbf{S}_{\hat{j}'\hat{j}}$$

for the bottom quad  $\hat{K}'$ ,

$$\mathbf{S}_{\hat{K}^*\hat{K}} = \mathbf{E} \otimes \mathbf{S}_{\hat{j}^*\hat{j}}$$

for the top quad  $\hat{K}^*$ .



# S Matrices: Tensor Product in 2D V

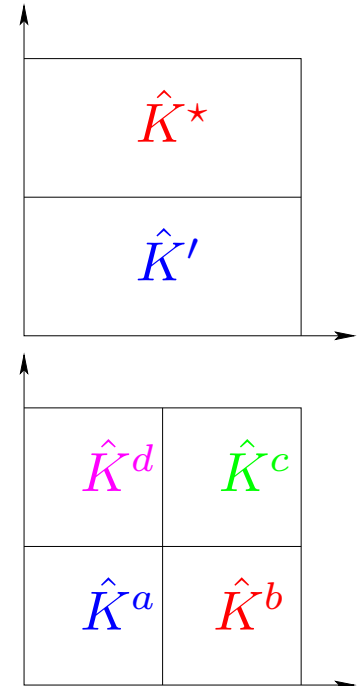
Horizontal subdivision:

$$\mathbf{S}_{\hat{K}'\hat{K}} = \mathbf{E} \otimes \mathbf{S}_{\hat{j}'\hat{j}} \quad \text{for the bottom quad } \hat{K}',$$

$$\mathbf{S}_{\hat{K}^*\hat{K}} = \mathbf{E} \otimes \mathbf{S}_{\hat{j}^*\hat{j}} \quad \text{for the top quad } \hat{K}^*.$$

Subdivision into four quads:

- subdivide  $\hat{K}$  horizontally into two children
- subdivide upper and lower child vertically into  $\hat{K}^d$  and  $\hat{K}^c$  and  $\hat{K}^a$  and  $\hat{K}^b$  resp.



$$\mathbf{S}_{\hat{K}^d\hat{K}} = (\mathbf{S}_{\hat{j}'\hat{j}} \otimes \mathbf{E}) \cdot (\mathbf{E} \otimes \mathbf{S}_{\hat{j}^*\hat{j}}) \quad \mathbf{S}_{\hat{K}^c\hat{K}} = (\mathbf{S}_{\hat{j}^*\hat{j}} \otimes \mathbf{E}) \cdot (\mathbf{E} \otimes \mathbf{S}_{\hat{j}^*\hat{j}})$$

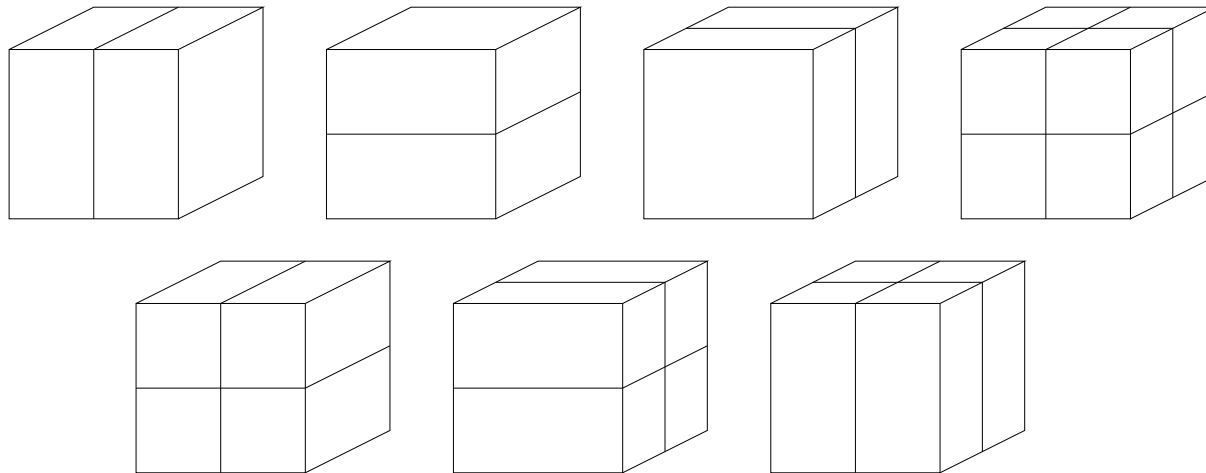
$$\mathbf{S}_{\hat{K}^a\hat{K}} = (\mathbf{S}_{\hat{j}'\hat{j}} \otimes \mathbf{E}) \cdot (\mathbf{E} \otimes \mathbf{S}_{\hat{j}'\hat{j}}) \quad \mathbf{S}_{\hat{K}^b\hat{K}} = (\mathbf{S}_{\hat{j}^*\hat{j}} \otimes \mathbf{E}) \cdot (\mathbf{E} \otimes \mathbf{S}_{\hat{j}'\hat{j}})$$

# S Matrices: Tensor-Product in 3D

Same idea as in 2D, just of this form:

$$S_{\hat{K}'\hat{K}} = \prod (A \otimes B \otimes C)$$

in each of the factors, one of  $A$ ,  $B$  or  $C$  is an 1D S matrix.  
Depending on the factors, 7 subdivisions are possible:



*Concepts:* allow arbitrary number and combination of these 7 subdivisions in 3D.

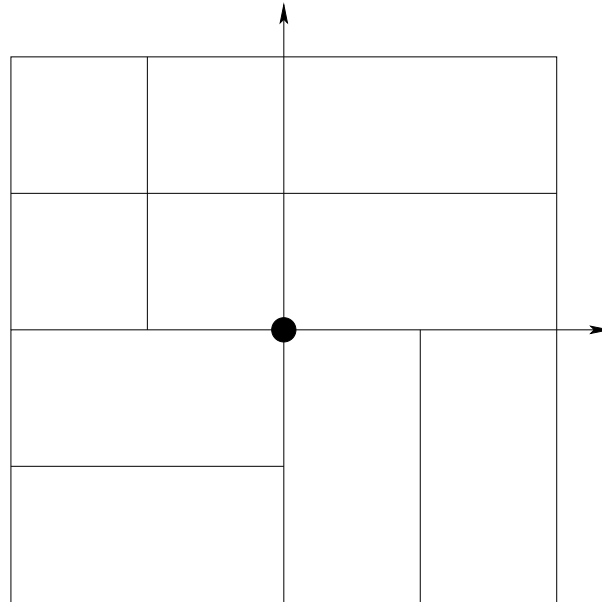
# Overview

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- Introduction
- Anisotropic  $h$  refinements
  - S and T matrices
  - **Assembly of Supports**
- Anisotropic  $p$  refinements
- $hp$  Meshes
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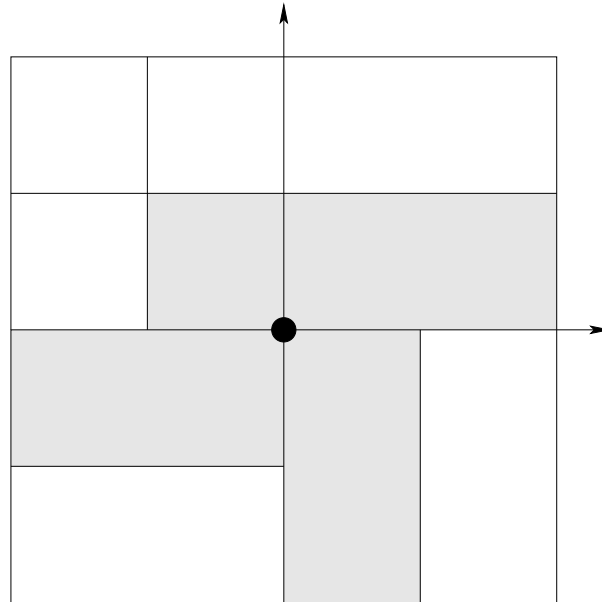
# Anisotropic and Conforming

**Main point:** find the cells (either coarse or fine) which belong to the support of a certain basis function.



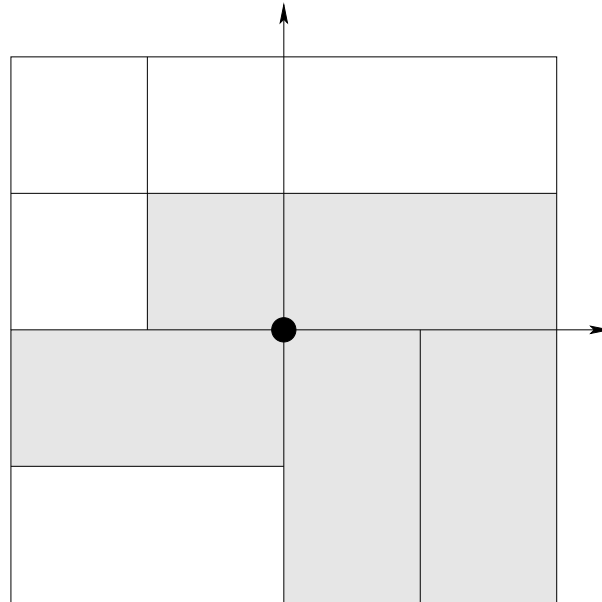
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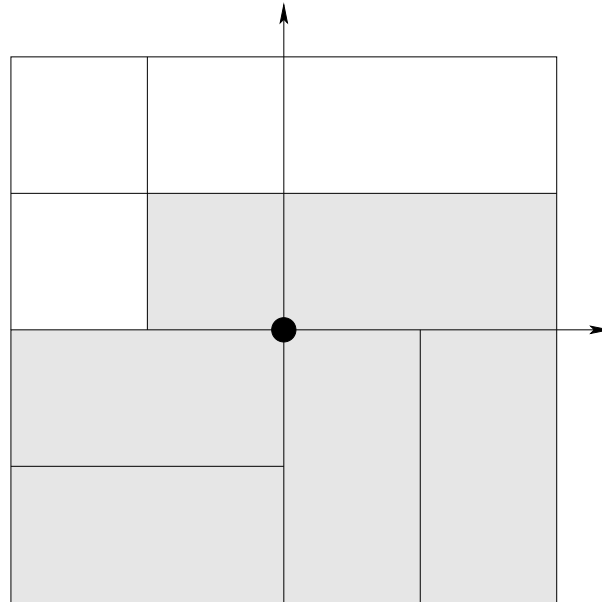
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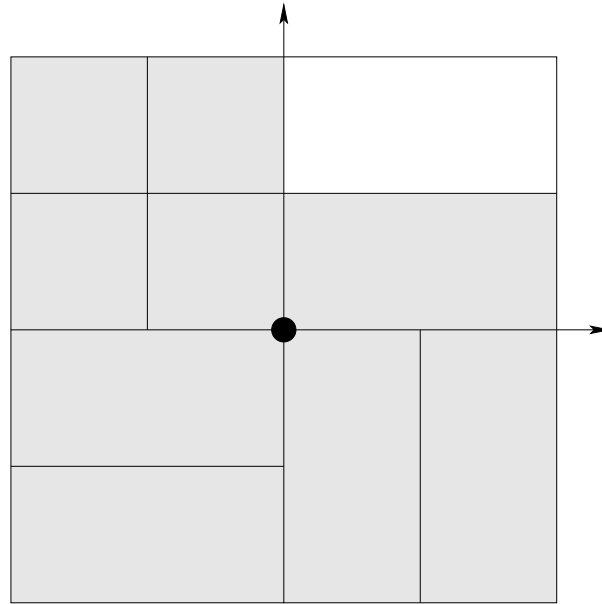
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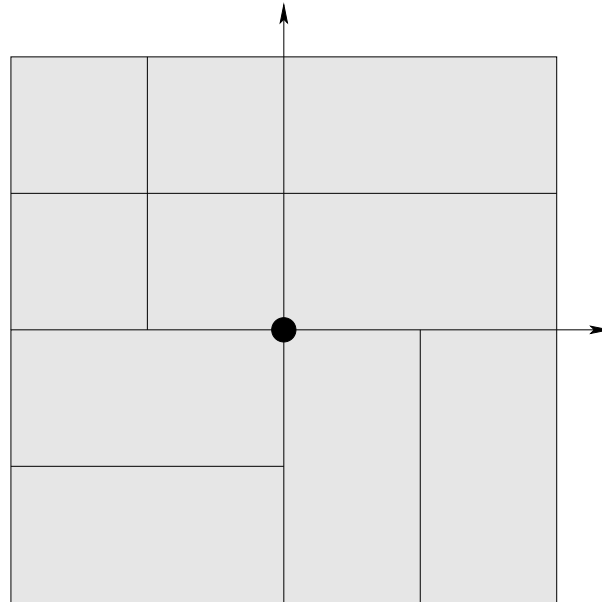
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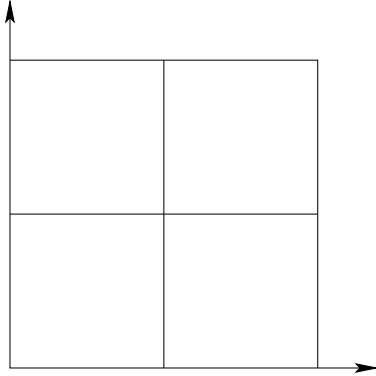
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**Main point:** find the cells (either coarse or fine) which belong to the support of a certain basis function.



# Anisotropic and Conforming II

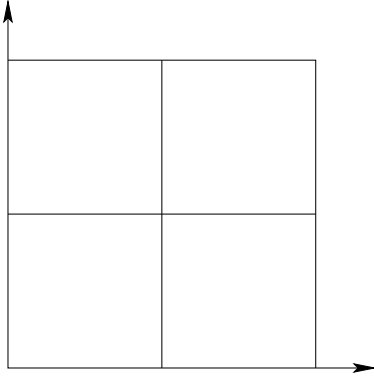
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- Can easily be treated since all edges are broken

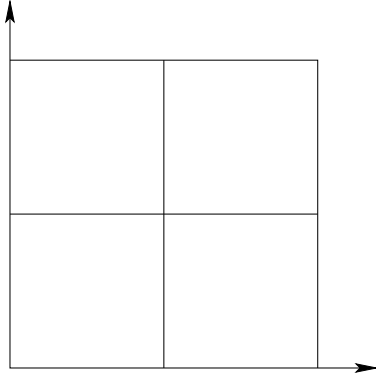
# Anisotropic and Conforming II

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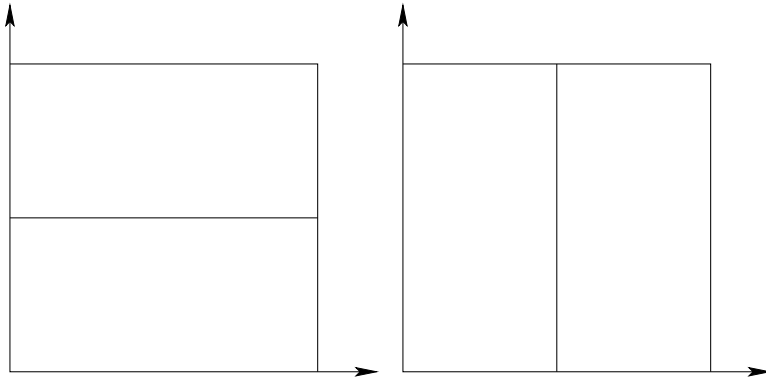
- Can easily be treated since all edges are broken
- “Level of refinement” on each cell is enough to handle hanging nodes

# Anisotropic and Conforming II

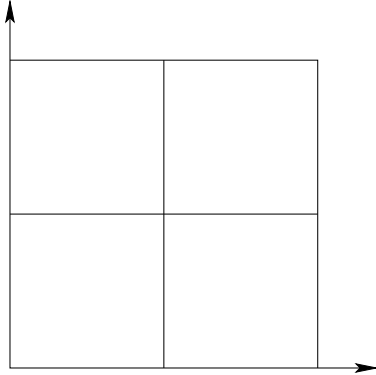


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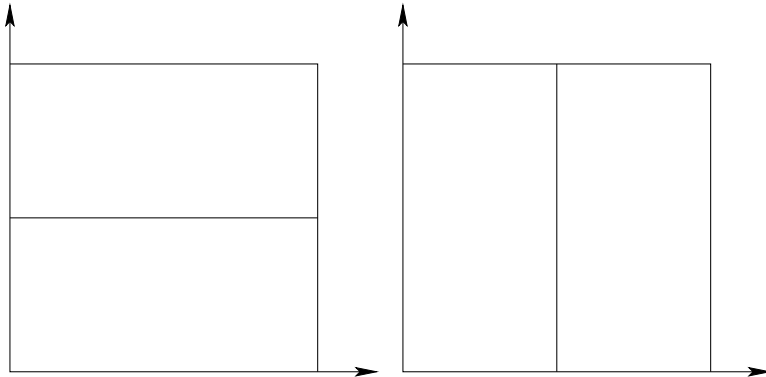
- More complicated as not all edges are broken



# Anisotropic and Conforming II

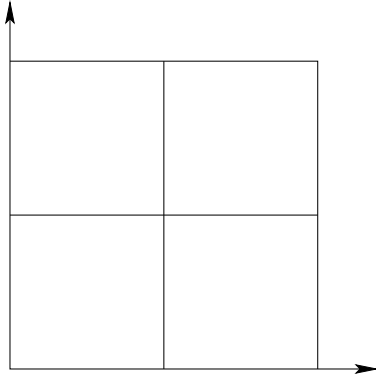


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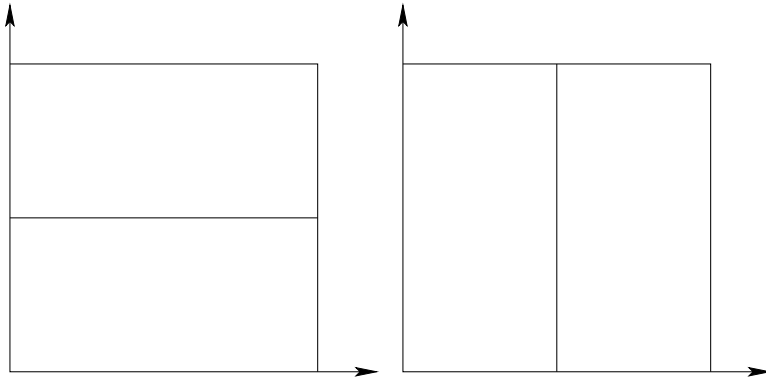


- More complicated as not all edges are broken
- “Level of refinement” (also a vector valued level) is not enough

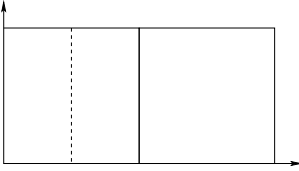
# Anisotropic and Conforming II



- Can easily be treated since all edges are broken
- “Level of refinement” on each cell is enough to handle hanging nodes



- More complicated as not all edges are broken
- “Level of refinement” (also a vector valued level) is not enough

-  should be seen as conforming

# Condition for Continuity

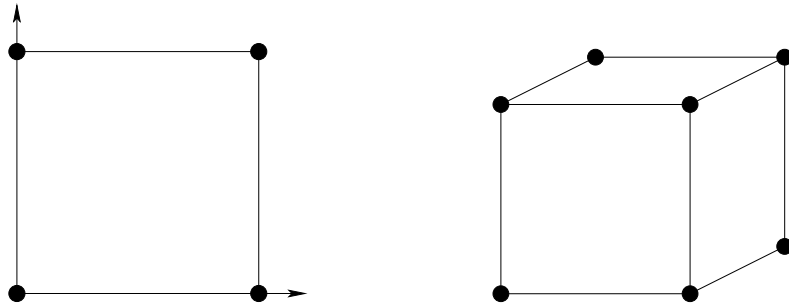
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- In order to have continuous global basis functions  $\Phi_i$ , the unisolvent sets on the interfaces in the support of  $\Phi_i$  have to match.



# Condition for Continuity

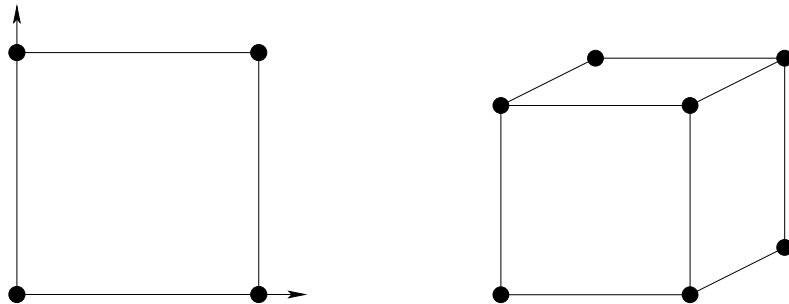
- In order to have continuous global basis functions  $\Phi_i$ , the unisolvent sets on the interfaces in the support of  $\Phi_i$  have to match.
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⇒ matching edges which coincide in a vertex is sufficient

# Condition for Continuity

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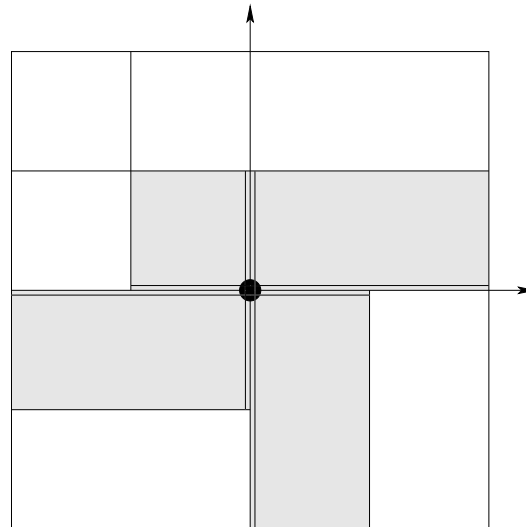
⇒ matching edges which coincide in a vertex is sufficient

- Unisolvent set for  $Q_p$  are
  - additional  $p - 1$  points on every edge
  - additional  $(p - 1)^2$  points on every face
  - additional  $(p - 1)^3$  points in the interior

⇒ matching faces which coincide in an edge is sufficient for continuous edge modes

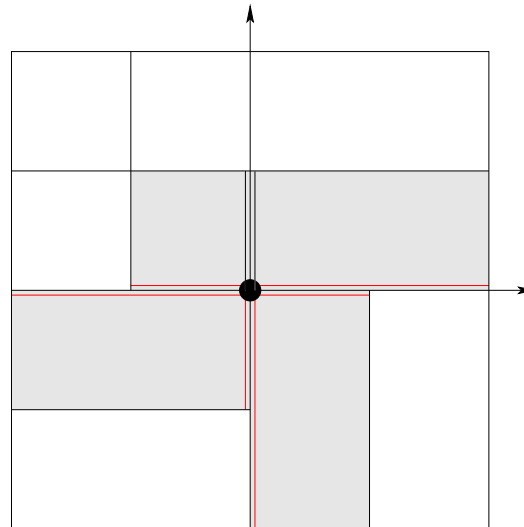
# Algorithm for Continuity (Vertex)

- In every cell of the finest mesh, register all edges and cells in their vertices.



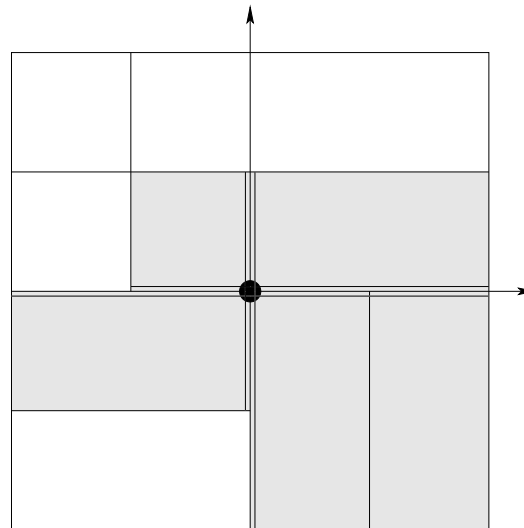
# Algorithm for Continuity (Vertex)

- In every cell of the finest mesh, register all edges and cells in their vertices.
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  - Check if some of the edges of the vertex have a **relationship** (ancestor / descendant).



# Algorithm for Continuity (Vertex)

- In every cell of the finest mesh, register all edges and cells in their vertices.
- For every vertex, while something changed in the last loop:
  - Check if some of the edges of the vertex have a **relationship** (ancestor / descendant).
  - If two edges are related, exchange the smaller cell in the list of the vertex by the cell matching the larger cell.
  - Delete the list of edges and rebuild it from the list of cells.



# Overview

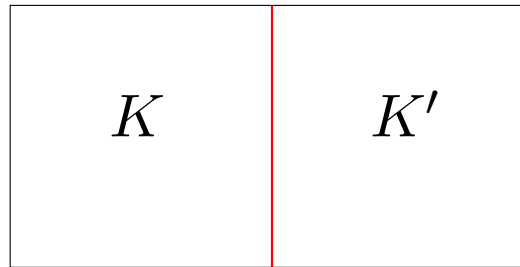
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# Anisotropic $p$

Why anisotropic  $p$ ? Necessary for thin plates, shells, films.

- Every edge has  $p$ , every face has  $\underline{p} = (p_0, p_1)$ , every cell has  $\underline{p} = (p_0, p_1, p_2)$ . They can differ in a cell!
- The minimum rule for edges and faces is enforced.

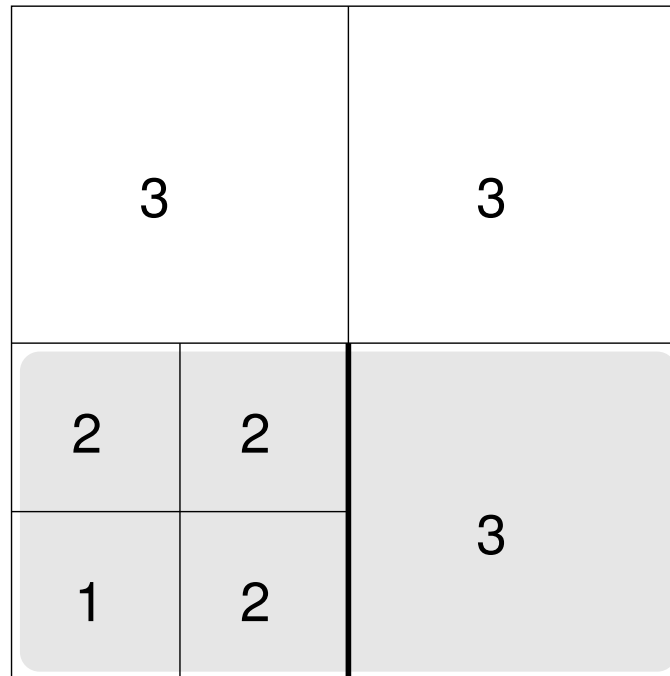


The common edge of  $K$  and  $K'$  has  $p = \min \{p_K, p_{K'}\}$ .

- Higher  $p$  on an edge than neighbouring elements prescribe is possible!

# $p$ Enrichment on Edges

- $p^* \geq 2$  for the basis functions  $\Phi_i$  on the marked edge must be possible to achieve exponential convergence.

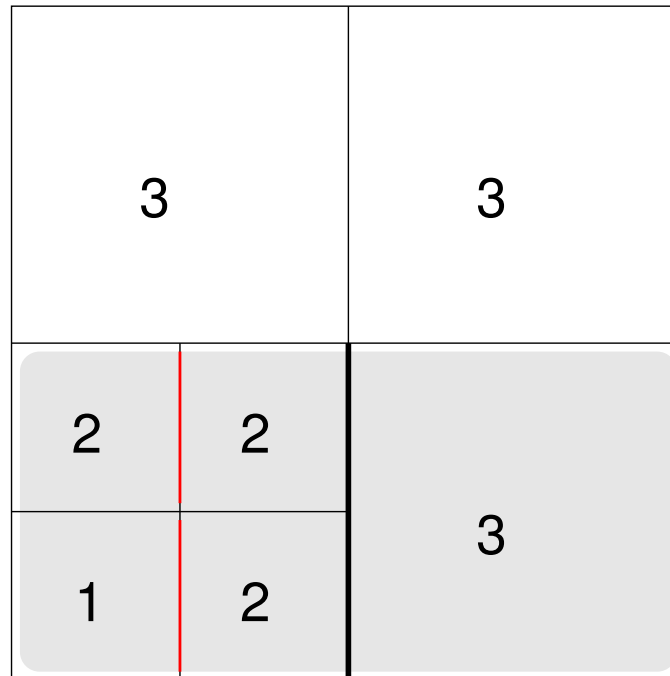


Analogly for edge and faces in 3D.



# $p$ Enrichment on Edges

- $p^* \geq 2$  for the basis functions  $\Phi_i$  on the marked edge must be possible to achieve exponential convergence.
- The basis functions on the **red edges** contribute to  $\Phi_i$   
 $\Rightarrow p \geq p^*$  must be possible and enforced.



Analogly for edge and faces in 3D.

# Trunk Spaces

---

- Tensor Product Space:  $p^3$  shape functions, internal shape functions have indices  
 $i = 2, \dots, p_\xi,$   
 $j = 2, \dots, p_\eta$  and  
 $k = 2, \dots, p_\zeta$
- Trunk Space:  $O(p^2)$  shape functions, internal shape functions have indices  
 $i = 2, \dots, p_\xi - 4,$   
 $j = 2, \dots, p_\eta - 4$  and  
 $k = 2, \dots, p_\zeta - 4$  where  $i + j + k = 6, \dots, \max \{p_\xi, p_\eta, p_\zeta\},$  [2].

[2] Szabó and Babuška, “Finite Element Analysis”, John Wiley & Sons, 1991.

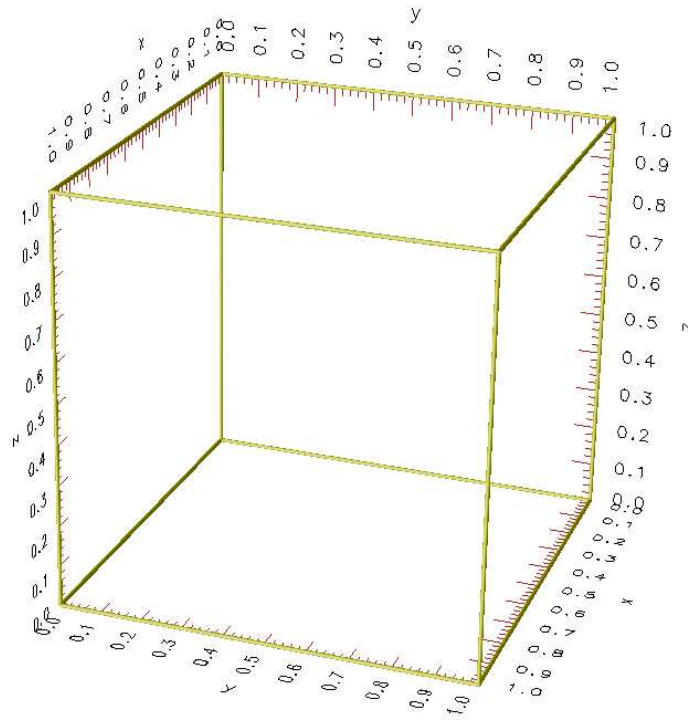
# Overview

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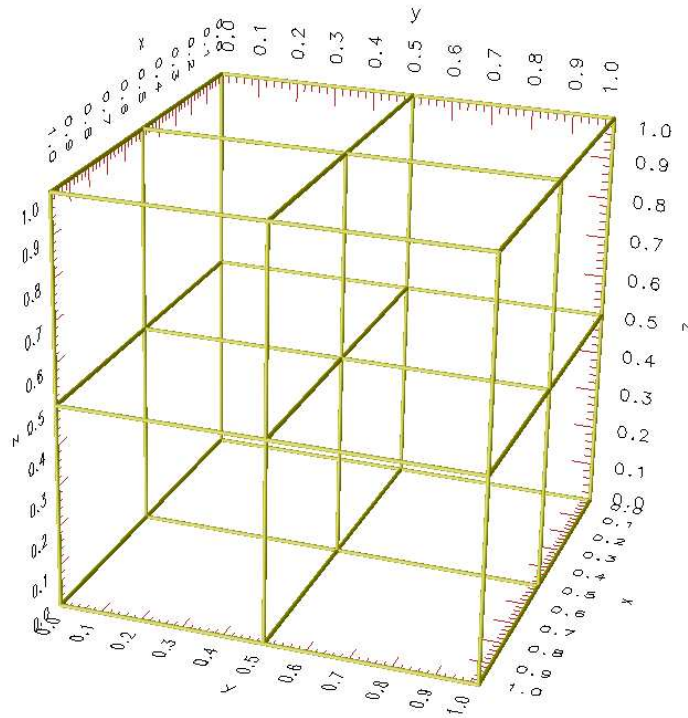
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# Some Basis Functions

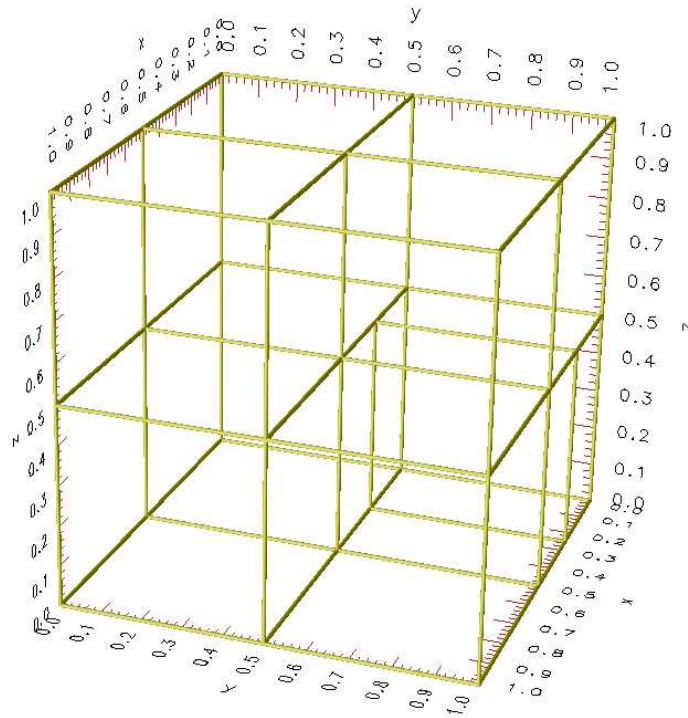
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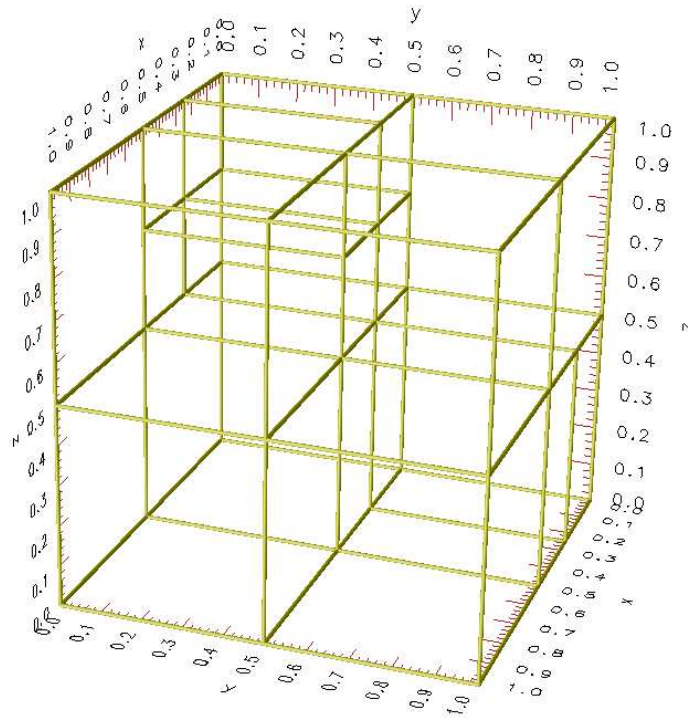
# Some Basis Functions



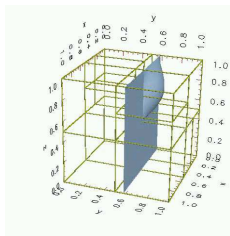
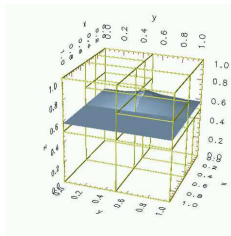
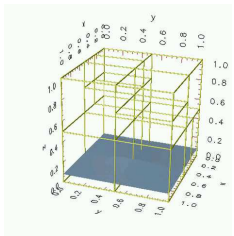
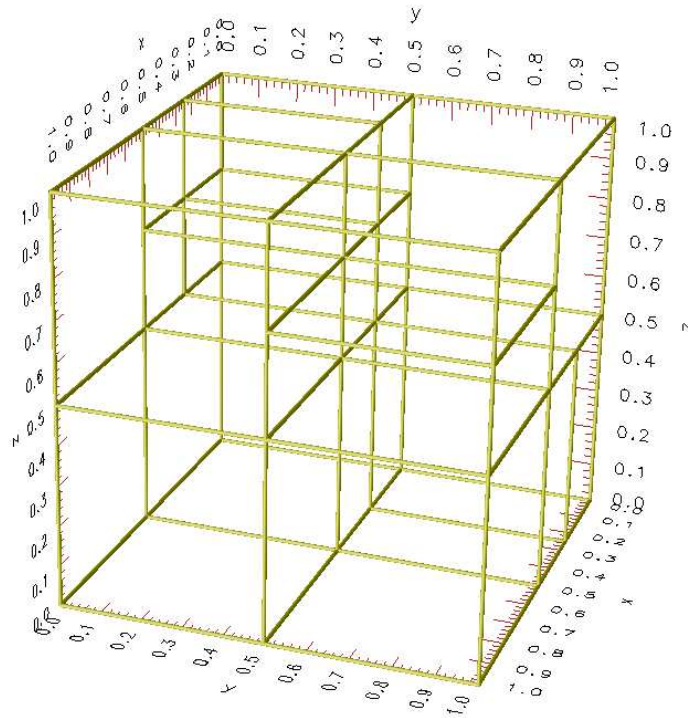
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# Some Basis Functions



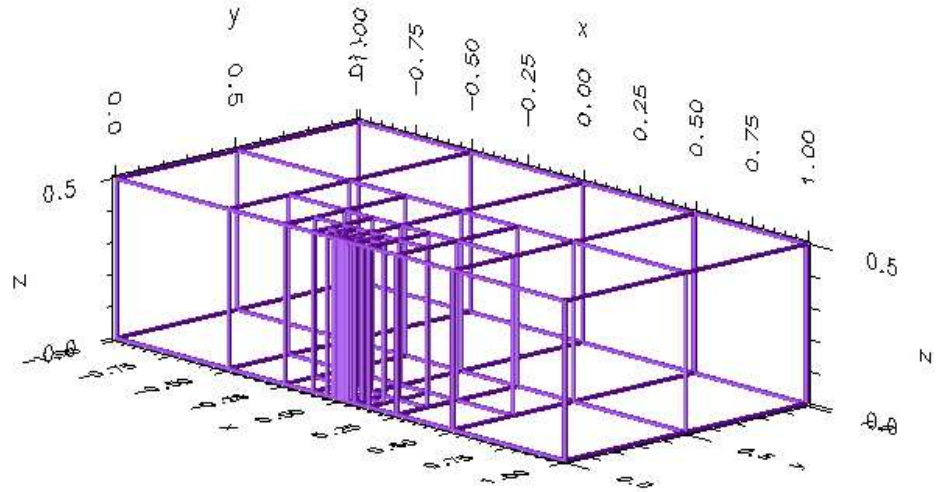
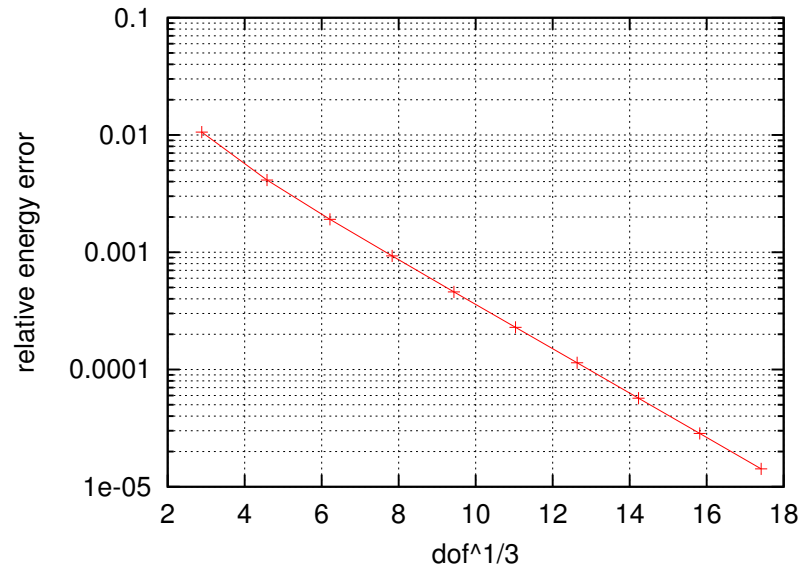
# Some Basis Functions





# Exponential Convergence in Pseudo-3D

Edge type singularity.



$$-\Delta u + u = f \text{ in } \Omega = (-1, 1) \times (0, 1) \times (0, 1/2)$$

$$u(r, \phi, z) = \sqrt{r} \sin(\phi/2) z(1 - z)$$

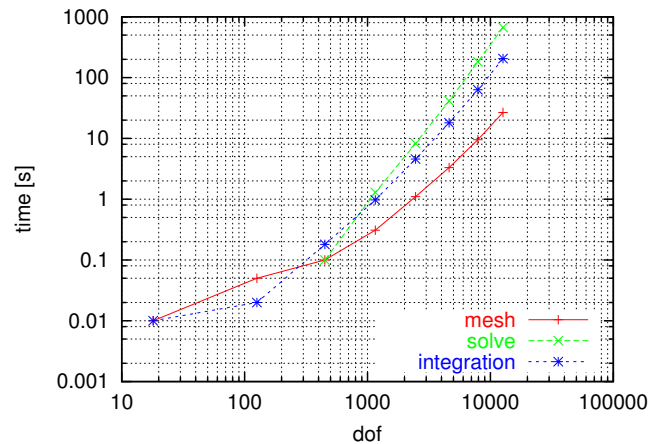
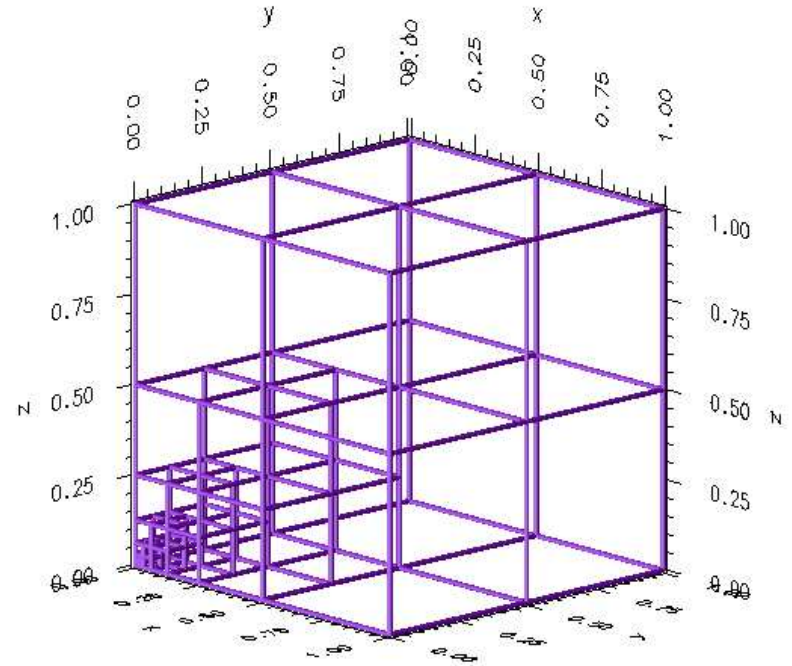
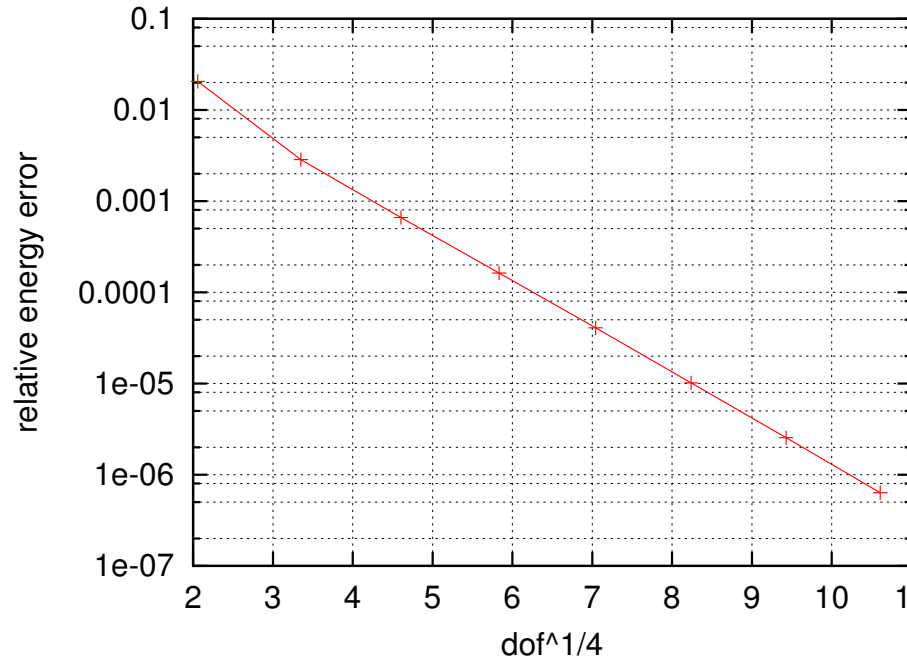
$$u = 0$$

in  $\Omega$

on  $\{z = 0\} \subset \partial\Omega$

and on  $\{y = 0\} \cap \{x \geq 0\} \subset \partial\Omega$

# Exponential Convergence in 3D



Vertex type singularity.

$$-\Delta u + u = f \text{ in } \Omega = (0, 1)^3$$

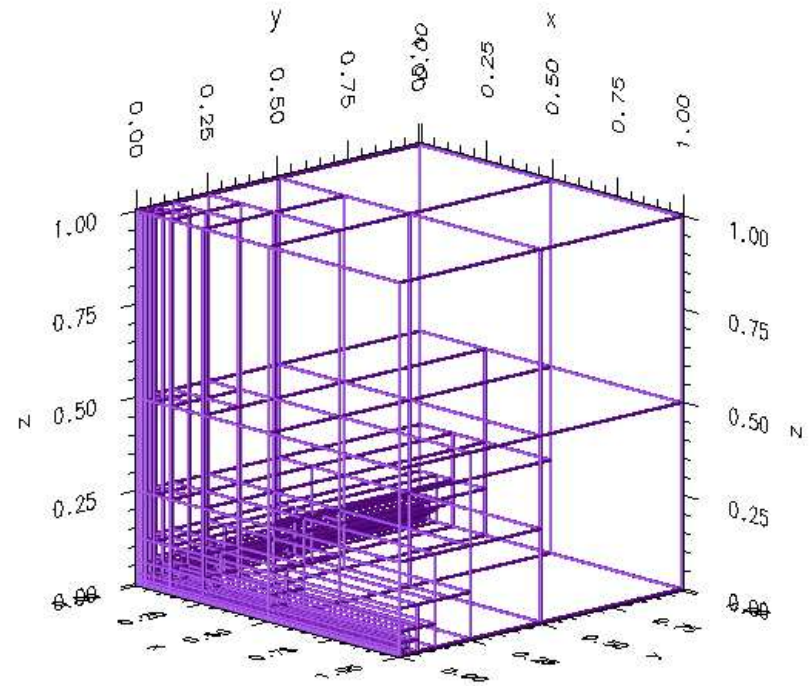
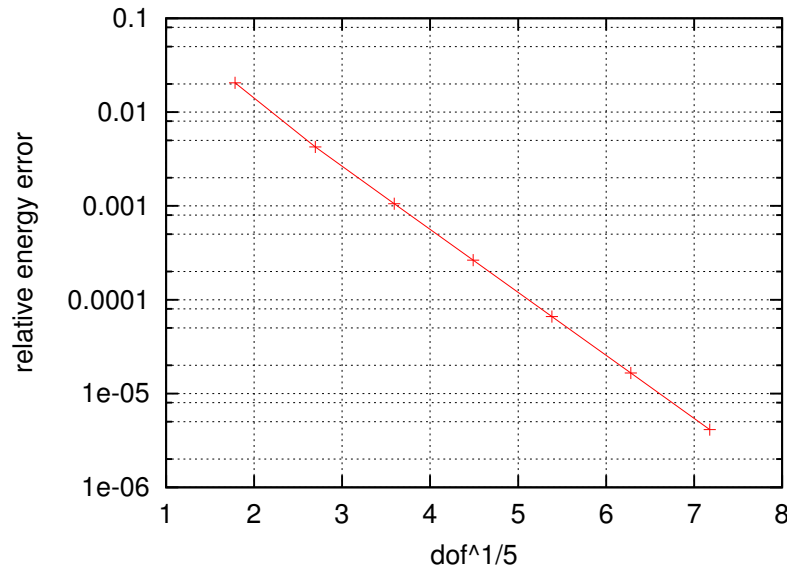
$$u(r, \theta, \phi) = \sqrt{r} \sin \theta \sin \phi \quad \text{in } \Omega$$

$$u = 0$$

$$\text{on } \{y = 0\} \subset \partial\Omega$$



# Exp. Conv. in 3D, Edge Mesh



Vertex type singularity.

$$-\Delta u + u = f \text{ in } \Omega = (0, 1)^3$$

$$u(r, \theta, \phi) = \sqrt{r} \sin \theta \sin \phi$$

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in  $\Omega$

on  $\{y = 0\} \subset \partial\Omega$

# Maxwell EVP

---

Find Eigenvalues  $\lambda = \omega^2$  such that  $\exists(\underline{E}, \underline{H}) \neq 0$  satisfying

$$\operatorname{curl} \underline{E} - i\omega\mu\underline{H} = 0 \quad \text{and} \quad \operatorname{curl} \underline{H} + i\omega\varepsilon\underline{E} = 0 \quad \text{in } \Omega,$$

with perfect conductor b.c.  $\underline{E} \times \underline{n} = 0$ ,  $\underline{H} \cdot \underline{n} = 0$  on  $\partial\Omega$ .  $\underline{E} \in H_0(\operatorname{curl}; \Omega)$ .

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“Electric” variational form:

Find the frequencies  $\omega > 0$  such that  $\exists \underline{E} \in H_0(\operatorname{curl}; \Omega) \setminus \{0\}$  with

$$\int_{\Omega} 1/\mu \operatorname{curl} \underline{E} \cdot \operatorname{curl} \underline{F} = \omega^2 \int_{\Omega} \varepsilon \underline{E} \cdot \underline{F} \quad \text{and} \quad \operatorname{div} \varepsilon \underline{E} = 0 \quad \forall \underline{F} \in H_0(\operatorname{curl}; \Omega).$$

# Weighted Regularization for Maxwell EVP

---

Find the frequencies  $\omega > 0$  such that  $\exists \underline{u} \in X_N$  with

$$\int_{\Omega} \operatorname{curl} \underline{u} \cdot \operatorname{curl} \underline{v} + \langle \underline{u}, \underline{v} \rangle_Y = \omega^2 \int_{\Omega} \underline{u} \cdot \underline{v}$$
$$\forall \underline{v} \in X_N := \{ \underline{u} \in H_0(\operatorname{curl}; \Omega) : \operatorname{div} \underline{u} \in L^2(\Omega) \}$$

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$$\langle \underline{u}, \underline{v} \rangle_Y = s \int_{\Omega} \rho(\underline{x}) \operatorname{div} \underline{u} \operatorname{div} \underline{v}$$

Properly chosen weight  $\rho(\underline{x})$  and  $s \in \mathbb{R}_+$ .

# Weighted Regularization for Maxwell EVP

Find the frequencies  $\omega > 0$  such that  $\exists \underline{u} \in X_N$  with

$$\int_{\Omega} \operatorname{curl} \underline{u} \cdot \operatorname{curl} \underline{v} + \langle \underline{u}, \underline{v} \rangle_Y = \omega^2 \int_{\Omega} \underline{u} \cdot \underline{v}$$
$$\forall \underline{v} \in X_N := \{ \underline{u} \in H_0(\operatorname{curl}; \Omega) : \operatorname{div} \underline{u} \in L^2(\Omega) \}$$

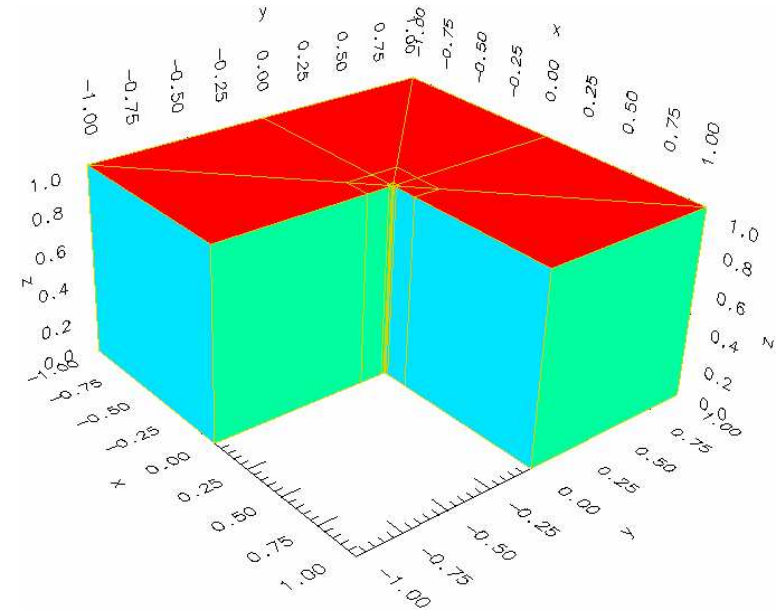
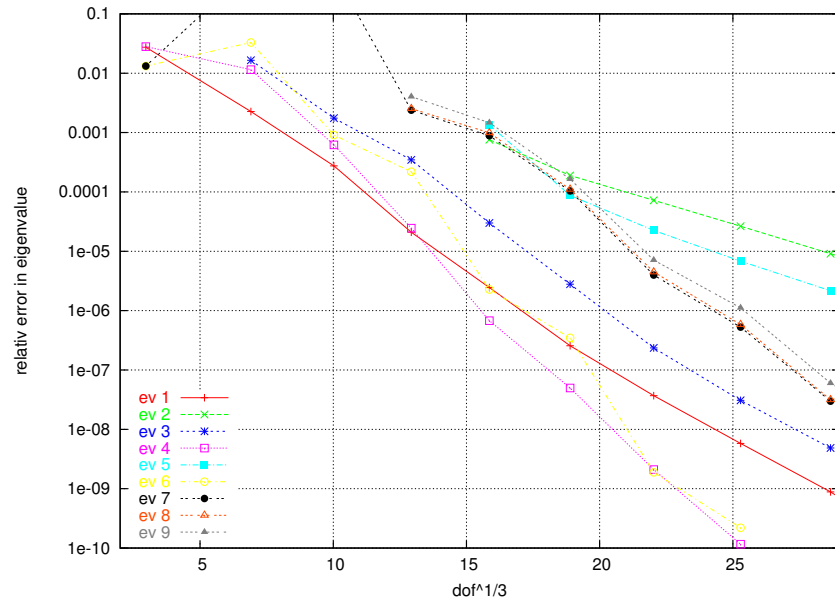
$$\langle \underline{u}, \underline{v} \rangle_Y = s \int_{\Omega} \rho(\underline{x}) \operatorname{div} \underline{u} \operatorname{div} \underline{v}$$

Properly chosen weight  $\rho(\underline{x})$  and  $s \in \mathbb{R}_+$ . Good choice:  $\rho(\underline{x}) = r^\alpha$  where  $r$  is the distance to a reentrant corner and  $\alpha \geq 0$  in a range depending on the angle of the reentrant corner.

[3] Martin Costabel and Monique Dauge, “Weighted regularization of Maxwell equations in polyhedral domains”, *Numer. Math.* 93 (2), pp. 239–277 (2002).

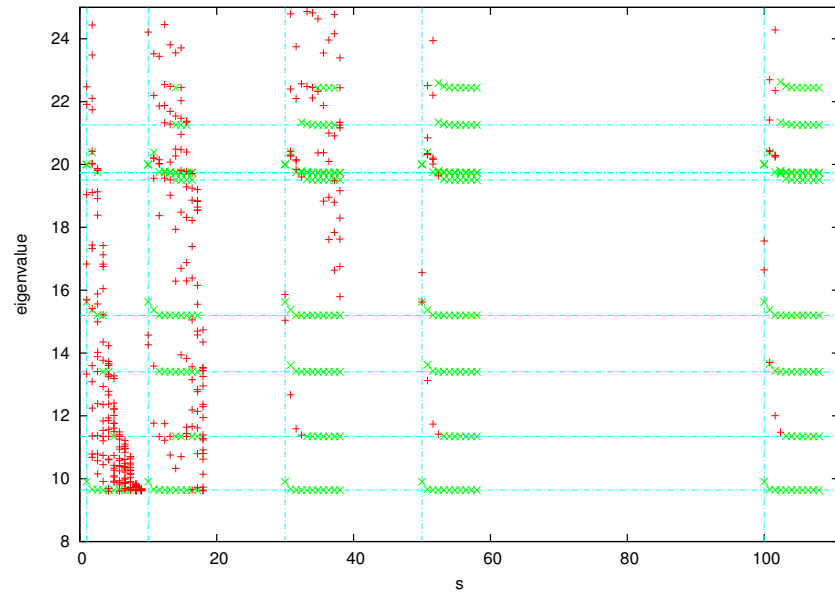


# EVP in the Thick L Shaped Domain

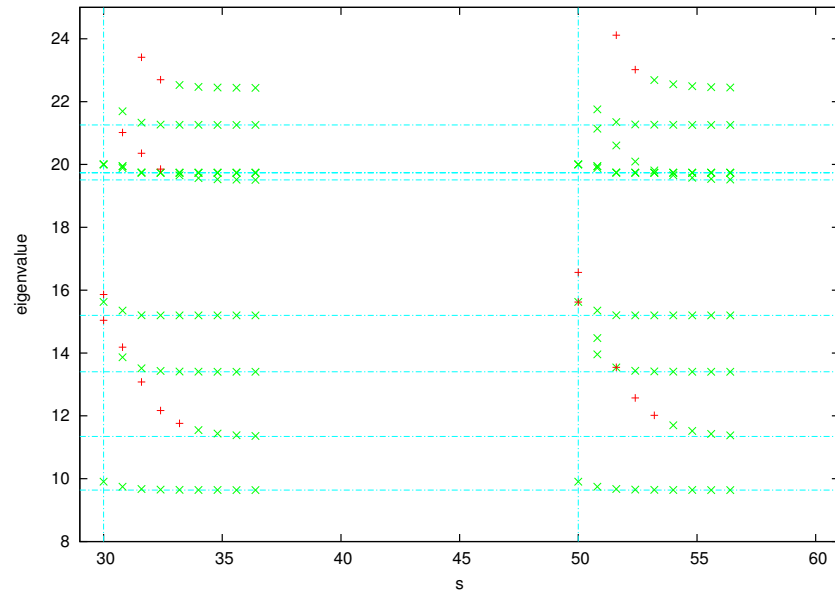
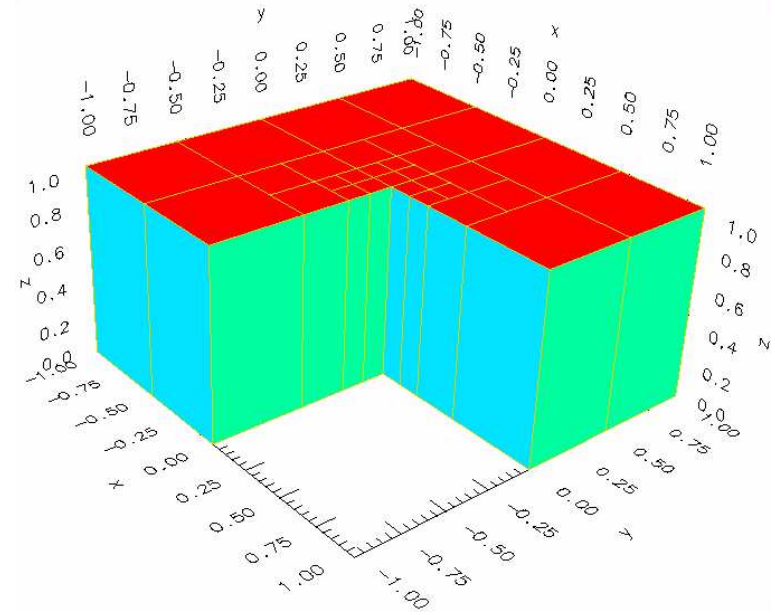
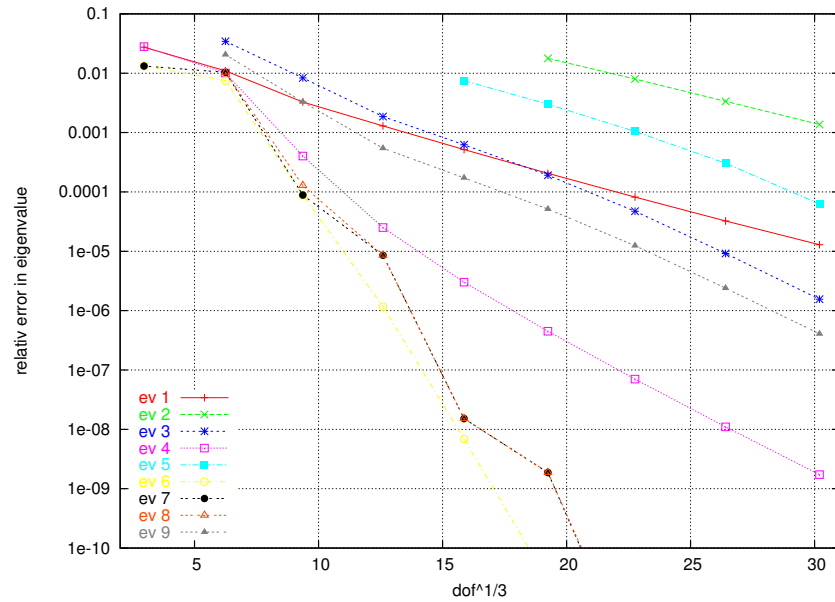


$$\sigma = 0.15$$

$$\alpha = 2$$



# EVP in the Thick L Shaped Domain



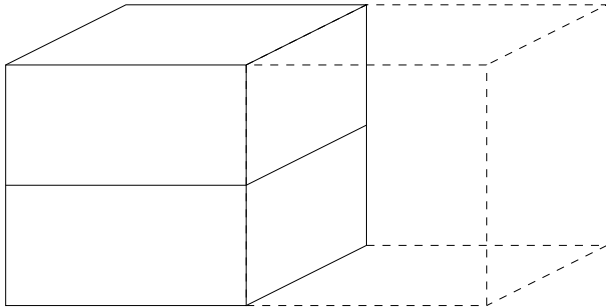
$$\sigma = 0.5$$

$$\alpha = 2$$

# Perspectives

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- Maxwell EVP in the Fichera corner
- Anisotropic error estimation, anisotropic regularity estimation
- Improved mesh handling

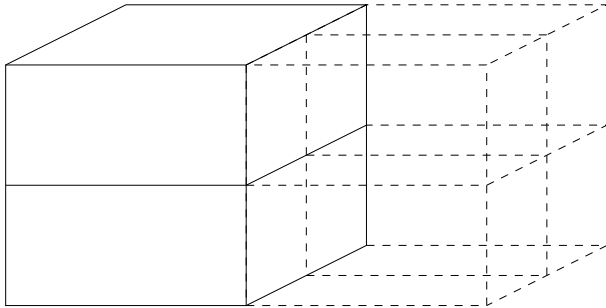


- Iterative multilevel domain decomposition solvers: Toselli (Zürich), Schöberl (Linz)
- Stochastic Eigenvalue Problems (e.g. stochastic  $\varepsilon$  and  $\mu$  for Maxwell)

# Perspectives

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# Hanging Nodes in Isotropic Meshes

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- Traverse all cells on locally finest level: mark every vertex / edge / face being used.
- On next (hierarchical) traversal of the mesh:
  - Add dofs which are marked to be on the current level to the list  $L$  of local dofs. Mark dof as registered.
  - If cell is on finest level  $L \rightarrow T$  matrix
  - Otherwise  $S \cdot L$  is added to  $L$  of child (next deeper level)

# Mortar

- Give up  $\mathcal{C}^0$ , introduce Lagrange multiplier (the mortar)
- $-\Delta u = f$  in  $\Omega$  with hom. Dirichlet bc. using mortar method leads to

$$\begin{pmatrix} \mathbf{A} & \mathbf{\Lambda} \\ \mathbf{\Lambda}^\top & 0 \end{pmatrix} \cdot \begin{pmatrix} \underline{u} \\ \underline{\lambda} \end{pmatrix} = \begin{pmatrix} \underline{f} \\ \underline{0} \end{pmatrix}, \text{ ie.}$$

SPD PDE  $\not\Rightarrow$  SPD matrix

$\Rightarrow$  conjugate gradients not applicable

$\Rightarrow$  no standard domain decomposition solvers

$\Rightarrow$  **inf-sup condition** needed

- The inf-sup cond. is OK in 2D, 3D for shape regular meshes. **Not OK** for  $hp$  FEM, existing proofs only for uniform meshes.
- Analogly for Discontinuous Galerkin in 3D: Stability of  $hp$  DG on geometric meshes is not clear. First results by Schwab, Toselli, Schötzau for Stokes (not Mortar).

# Shape Functions

The reference element shape functions on  $(-1, 1)$  of order  $p$  [4]:

$$N_i(\xi) = \begin{cases} \frac{1-\xi}{2} & i = 0 \\ \frac{1-\xi}{2} \frac{1+\xi}{2} P_{i-1}^{1,1}(\xi) & 1 \leq i \leq p-1 \\ \frac{1+\xi}{2} & i = p \end{cases}$$

$P_{i-1}^{1,1}(\xi)$  are integrated Legendre Polynomials:  $L_i(\xi) = P_i^{0,0}(\xi)$  and

$$\begin{aligned} \int_{-1}^{\xi} (1-x)^{\alpha} (1+x)^{\beta} P_i^{\alpha,\beta}(x) dx &= \frac{-1}{2i} (1-\xi)^{\alpha+1} (1+\xi)^{\beta+1} P_{i-1}^{\alpha+1,\beta+1}(\xi) \\ \Rightarrow \int_{-1}^{\xi} P_i^{0,0}(x) dx &= \frac{-1}{2i} (1-\xi)(1+\xi) P_{i-1}^{1,1}(\xi) \end{aligned}$$

[4] Karniadakis and Sherwin, “Spectral/ $hp$  Element Methods for CFD”, Oxford University Press, 1999.

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