

# FreeFem++, part III

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# Topics

Exercise 21 discussion

Elements

Tutorial examples from Chapter 3

Section 3.10 Newton's method for NSE

MPI and Schwarz method

Non-overlapping Schwarz method

Microwave oven

Example 37, Optimal control

Compressible flow

Mixed and vector finite elements

## Exercise 21 was hard to program

- ▶ The term

$$\begin{aligned}\int_{\Omega} \frac{\partial u_j v_j w_i}{\partial x_i} &= \int_{\Omega} \nabla \cdot ((u \cdot v) w) dx \\ &= \int_{\Gamma} (u \cdot v)(w \cdot n) ds \\ &= 0 \quad \text{for Dirichlet b.c.}\end{aligned}$$

- ▶ For Neumann conditions, need to include it.
- ▶ How to get  $w \cdot n$ ?
- ▶ How to integrate only over exit?

# The normal

- ▶ `n = FacetNormal(mesh)` identifies the normal
- ▶ It is a function on facets
- ▶ Used in `exampleDG.py`
- ▶ Searching the FEniCS book for “normal” finds a discussion of “Flux Functionals” on page 27, explaining how to use it.
- ▶ Example code from page 27

```
n = FacetNormal(mesh)
flux = -p*dot(nabla_grad(u), n) * ds
total_flux = assemble( flux )
```
- ▶ Suggests using `ds(i)` for integral over part of the boundary.
- ▶ Points to Section 1.5.3 (our `example6.py`)

# Implementation

- ▶ Need to use a mesh function to mark the exit boundary
- ▶ Follow `example6.py`
- ▶ Add extra term to weak form
- ▶ Doesn't work.

# Debugging

1. Begin with not-working code
2. Modify so choose skew-symmetric or traditional easily
3. Remove plots
4. Compute error to give working/not working indicator
5. `print "integral u dot n ds(1) = ", assemble(inner(u,n)*ds(1))`
  - ▶ Gives 0.0
6. `print "integral u dot n ds = ", assemble(inner(u,n)*ds)`
  - ▶ Gives roundoff, not zero
  - ▶ Inlet - exit = roundoff
7. Go to **example6.py**, add similar **assemble** statements at end
  - ▶ Gives 0.0 for **ds(1)**
  - ▶ Gives nonzero for **ds**
8. Change **g** so solution is no longer the exact solution
9. Solution error becomes large!
10. Why does **inner(u,n)\*ds(1)** work inside weak form, not inside **print**?

## Make exercise 21 code look like `example6.py`

- ▶ Change things one step at a time!
  - ▶ Test after each change
11. Check code for marking b.c.: essentially same
  12. Exercise 21 code uses `solve(NSE == LNSE, w, bcs, ...`
  13. Change to `assemble` and `solve` as in `example6.py`
  14. Notice `exterior_facet_domains=boundary_parts` in `assemble`
  15. Works now!

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# Available elements

- ▶ From the book, Chapter 6, p. 148ff
- ▶ **P0, P03d** discontinuous constant Lagrange elements
- ▶ **P1, P13d** continuous linear Lagrange elements
- ▶ **P1dc** discontinuous linear Lagrange elements
- ▶ **P1b, P1b3d** continuous linear with bubble
- ▶ **P2, P23d** continuous quadratic Lagrange elements
- ▶ **P2b** continuous quadratic with bubble
- ▶ **P2dc** discontinuous quadratic
- ▶ **P3, P3dc** continuous and discontinuous cubic
- ▶ **P4, P4dc** continuous and discontinuous quartic

## Available elements, cont'd

- ▶ **Morley** Nonconforming element P2 element with  $\frac{\partial u}{\partial n}$  continuous across element sides. Good for biharmonic equation.
- ▶ **P2BR** “Bernaid Raugel” P1 vector element with edge bubbles aimed at the Stokes equation
- ▶ **RT0, RT03d** Raviart-Thomas  $H(\text{div})$ -conforming element. RT0-P0 (MINI element) is LBB-stable.
- ▶ **RT0Ortho** Raviart-Thomas Orthogonal (Nédélec, type I). Good for computational electromagnetics
- ▶ **Edge03d** Nédélec, type II, degree 0. Good for computational electromagnetics
- ▶ **RT1** Raviart-Thomas  $H(\text{div})$ -conforming linear
- ▶ **RT1Ortho** Nédélec  $H(\text{curl})$ -conforming linear
- ▶ **BDM1** Brezzi-Douglas-Marini  $H(\text{div})$ -conforming linear vector element
- ▶ **BDM1Ortho** (Nédélec, type II),  $H(\text{curl})$ -conforming linear vector
- ▶ **TDNNS1** symmetric-matrix  $H(\text{div} - \text{div})$  conforming linear

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# Steady NSE and Newton's method

- ▶ *Nonlinear* NSE in  $\Omega$

$$(u \cdot \nabla)u - \nu \Delta u + \nabla p = 0$$

$$\nabla \cdot u = 0$$

- ▶ *Could* treat as long-time limit of transient
- ▶ Newton's method: Given  $F : V \rightarrow V$ , find  $u \in V$  so that  $F(u) = 0$

Choose  $u^0 \in V$

for ( $i = 0$ ;  $i < \text{maximum}$ ;  $i++$ )

$$\text{solve } \frac{\partial F}{\partial u}(u^i) \delta u = F(u^i)$$

$$u^{i+1} = u^i + \delta u$$

if ( $\|\delta u\| < \epsilon$ ) break

- ▶ Must be re-expressed in terms of weak forms.

# Newton expressed with weak forms

Weak form of NSE:

$$0 = \int_{\Omega} (\nu \nabla u \cdot \nabla v + ((u \cdot \nabla)u) \cdot v - p \nabla \cdot v - q \nabla \cdot u - \epsilon p q) dx$$

Pick initial guess  $u^0$  satisfying the essential b.c., solve for  $(\delta u, \delta p)$

$$\begin{aligned} 0 = \int_{\Omega} & \left( \nu \nabla \delta u \cdot \nabla v + ((\delta u \cdot \nabla)u^{k-1}) \cdot v + ((u^{k-1} \cdot \nabla)\delta u) \cdot v \right. \\ & \left. - \delta p \nabla \cdot v - q \nabla \cdot u^{k-1} - \epsilon \delta p q \right) dx \\ - \int_{\Omega} & \left( \nu \nabla u^{k-1} \cdot \nabla v + ((u^{k-1} \cdot \nabla)u^{k-1}) \cdot v - p^{k-1} \nabla \cdot v - q \nabla \cdot u^{k-1} \right. \\ & \left. - \epsilon p^{k-1} q \right) dx \end{aligned}$$

then update  $u^k = u^{k-1} - \delta u$  and  $p^k = p^{k-1} - \delta p$  and repeat

# “Creeping up” on Reynolds number

- ▶ Often cannot solve for desired Reynolds number from initial guess
- ▶ Solve a lower Reynolds number first
- ▶ Use that as initial guess for higher Reynolds number
- ▶ Repeat until reach desired Reynolds number

## example33.edp code

```
verbosity=0;

// build the Mesh
real R = 5, L=15;
border cc(t=0, 2*pi) x=cos(t)/2; y=sin(t)/2; label=1;
border ce(t=pi/2, 3*pi/2) x=cos(t)*R; y=sin(t)*R; label=1;
border beb(tt=0,1) real t=tt^1.2; x= t*L; y= -R; label = 1;
border beu(tt=1,0) real t=tt^1.2; x= t*L; y= R; label = 1;
border beo(t=-R,R) x= L; y= t; label = 0;
border bei(t=-R/4,R/4) x= L/2; y= t; label = 0;

mesh Th=buildmesh(cc(-50) + ce(30) + beb(20) + beu(20) + beo(10) + bei(10));
plot(Th, wait=true);
```



## example33.edp code cont'd

```
// FE Spaces
fespace Xh(Th,P2);
fespace Mh(Th,P1);
Xh u1,u2,v1,v2,du1,du2,u1p,u2p;
Mh p,q,dp,pp;
```

## example33.edp code cont'd

```
// FE Spaces
fespace Xh(Th,P2);
fespace Mh(Th,P1);
Xh u1,u2,v1,v2,du1,du2,u1p,u2p;
Mh p,q,dp,pp;

// macros
macro Grad(u1,u2) [ dx(u1),dy(u1), dx(u2),dy(u2) ]//
macro UgradV(u1,u2,v1,v2) [ [u1,u2]' * [dx(v1),dy(v1)] ,
                             [u1,u2]' * [dx(v2),dy(v2)] ]//
macro div(u1,u2) (dx(u1) + dy(u2))//
```

## example33.edp code cont'd

```
// FE Spaces
fespace Xh(Th,P2);
fespace Mh(Th,P1);
Xh u1,u2,v1,v2,du1,du2,u1p,u2p;
Mh p,q,dp,pp;

// macros
macro Grad(u1,u2) [ dx(u1),dy(u1), dx(u2),dy(u2) ]//
macro UgradV(u1,u2,v1,v2) [ [u1,u2]' * [dx(v1),dy(v1)] ,
                             [u1,u2]' * [dx(v2),dy(v2)] ]//
macro div(u1,u2) (dx(u1) + dy(u2))//

// Physical parameter
real nu= 1./50, nufinal=1/200., cnu=0.5;

// stop test for Newton
real eps=1e-6;
```

## example33.edp code cont'd

```
// FE Spaces
fespace Xh(Th,P2);
fespace Mh(Th,P1);
Xh u1,u2,v1,v2,du1,du2,u1p,u2p;
Mh p,q,dp,pp;

// macros
macro Grad(u1,u2) [ dx(u1),dy(u1), dx(u2),dy(u2) ]//
macro UgradV(u1,u2,v1,v2) [ [u1,u2]' * [dx(v1),dy(v1)] ,
                             [u1,u2]' * [dx(v2),dy(v2)] ]//
macro div(u1,u2) (dx(u1) + dy(u2))//

// Physical parameter
real nu= 1./50, nufinal=1/200., cnu=0.5;

// stop test for Newton
real eps=1e-6;

// intial guess with B.C.
u1 = ( x^2 + y^2 ) > 2;
u2=0;
```

## example33.edp code cont'd

```
// FE Spaces
fespace Xh(Th,P2);
fespace Mh(Th,P1);
Xh u1,u2,v1,v2,du1,du2,u1p,u2p;
Mh p,q,dp,pp;

// macros
macro Grad(u1,u2) [ dx(u1),dy(u1), dx(u2),dy(u2) ]//
macro UgradV(u1,u2,v1,v2) [ [u1,u2]' * [dx(v1),dy(v1)] ,
                             [u1,u2]' * [dx(v2),dy(v2)] ]//
macro div(u1,u2) (dx(u1) + dy(u2))//

// Physical parameter
real nu= 1./50, nufinal=1/200., cnu=0.5;

// stop test for Newton
real eps=1e-6;

// intial guess with B.C.
u1 = ( x^2 + y^2 ) > 2;
u2=0;

while(true){ // Loop on viscosity
```

## example33.edp Newton iteration

```
int n;  
real err=0;  
for( n=0; n< 15; n++){ // Newton Loop
```

## example33.edp Newton iteration

```
int n;
real err=0;
for( n=0; n< 15; n++){ // Newton Loop
  solve Oseen([du1,du2,dp],[v1,v2,q]) =
    int2d(Th) ( nu*( Grad(du1, du2)' * Grad(v1, v2) )
      + UgradV(du1, du2, u1, u2)' * [v1, v2]
      + UgradV( u1, u2, du1, du2)' * [v1, v2]
      - div(du1, du2)*q - div(v1, v2)*dp
      - 1e-8*dp*q // stabilization term
    )
}
```

## example33.edp Newton iteration

```
int n;
real err=0;
for( n=0; n< 15; n++){ // Newton Loop
  solve Oseen([du1,du2,dp],[v1,v2,q]) =
    int2d(Th) ( nu*( Grad(du1, du2)' * Grad(v1, v2) )
      + UgradV(du1, du2, u1, u2)' * [v1, v2]
      + UgradV( u1, u2, du1, du2)' * [v1, v2]
      - div(du1, du2)*q - div(v1, v2)*dp
      - 1e-8*dp*q // stabilization term
    )
  - int2d(Th) ( nu*(Grad(u1, u2)' * Grad(v1, v2) )
    + UgradV(u1,u2, u1, u2)' * [v1, v2]
    - div(u1, u2)*q - div(v1, v2)*p
    - 1e-8*p*q
  )
}
```



## example33.edp Newton iteration

```
int n;
real err=0;
for( n=0; n< 15; n++){ // Newton Loop
  solve Oseen([du1,du2,dp],[v1,v2,q]) =
    int2d(Th) ( nu*( Grad(du1, du2)' * Grad(v1, v2) )
      + UgradV(du1, du2, u1, u2)' * [v1, v2]
      + UgradV( u1, u2, du1, du2)' * [v1, v2]
      - div(du1, du2)*q - div(v1, v2)*dp
      - 1e-8*dp*q // stabilization term
    )
  - int2d(Th) ( nu*(Grad(u1, u2)' * Grad(v1, v2) )
    + UgradV(u1,u2, u1, u2)' * [v1, v2]
    - div(u1, u2)*q - div(v1, v2)*p
    - 1e-8*p*q
  )
  + on(1,du1=0,du2=0)
  ;
}
```

## example33.edp Newton iteration

```
int n;
real err=0;
for( n=0; n< 15; n++){ // Newton Loop
  solve Oseen([du1,du2,dp],[v1,v2,q]) =
    int2d(Th) ( nu*( Grad(du1, du2)' * Grad(v1, v2) )
      + UgradV(du1, du2, u1, u2)' * [v1, v2]
      + UgradV( u1, u2, du1, du2)' * [v1, v2]
      - div(du1, du2)*q - div(v1, v2)*dp
      - 1e-8*dp*q // stabilization term
    )
  - int2d(Th) ( nu*(Grad(u1, u2)' * Grad(v1, v2) )
    + UgradV(u1,u2, u1, u2)' * [v1, v2]
    - div(u1, u2)*q - div(v1, v2)*p
    - 1e-8*p*q
  )
  + on(1,du1=0,du2=0)
  ;

  u1[] -= du1[];
  u2[] -= du2[];
  p[] -= dp[];

  real Lu1=u1[].linfty, Lu2 = u2[].linfty , Lp = p[].linfty;
  err= du1[].linfty/Lu1 + du2[].linfty/Lu2 + dp[].linfty/Lp;

  cout << n << " err = " << err << " " << eps << " Re =" << 1./nu << endl;
```

## example33.edp Newton iteration

```
int n;
real err=0;
for( n=0; n< 15; n++){ // Newton Loop
  solve Oseen([du1,du2,dp],[v1,v2,q]) =
    int2d(Th) ( nu*( Grad(du1, du2)' * Grad(v1, v2) )
              + UgradV(du1, du2, u1, u2)' * [v1, v2]
              + UgradV( u1, u2, du1, du2)' * [v1, v2]
              - div(du1, du2)*q - div(v1, v2)*dp
              - 1e-8*dp*q // stabilization term
            )
    - int2d(Th) ( nu*(Grad(u1, u2)' * Grad(v1, v2) )
                 + UgradV(u1,u2, u1, u2)' * [v1, v2]
                 - div(u1, u2)*q - div(v1, v2)*p
                 - 1e-8*p*q
               )
    + on(1,du1=0,du2=0)
  ;

  u1[] -= du1[];
  u2[] -= du2[];
  p[] -= dp[];

  real Lu1=u1[].linfty, Lu2 = u2[].linfty , Lp = p[].linfty;
  err= du1[].linfty/Lu1 + du2[].linfty/Lu2 + dp[].linfty/Lp;

  cout << n << " err = " << err << " " << eps << " Re =" << 1./nu << endl;
  if(err < eps) break; // converge
```

## exmap1e33.edp Newton iteration

```
int n;
real err=0;
for( n=0; n< 15; n++){ // Newton Loop
  solve Oseen([du1,du2,dp],[v1,v2,q]) =
    int2d(Th) ( nu*( Grad(du1, du2)' * Grad(v1, v2) )
              + UgradV(du1, du2, u1, u2)' * [v1, v2]
              + UgradV( u1, u2, du1, du2)' * [v1, v2]
              - div(du1, du2)*q - div(v1, v2)*dp
              - 1e-8*dp*q // stabilization term
            )
    - int2d(Th) ( nu*(Grad(u1, u2)' * Grad(v1, v2) )
                 + UgradV(u1,u2, u1, u2)' * [v1, v2]
                 - div(u1, u2)*q - div(v1, v2)*p
                 - 1e-8*p*q
               )
    + on(1,du1=0,du2=0)
  ;

  u1[] -= du1[];
  u2[] -= du2[];
  p[]  -= dp[];

  real Lu1=u1[].linfty, Lu2 = u2[].linfty , Lp = p[].linfty;
  err= du1[].linfty/Lu1 + du2[].linfty/Lu2 + dp[].linfty/Lp;

  cout << n << " err = " << err << " " << eps << " Re =" << 1./nu << endl;
  if(err < eps) break; // converge
  if( n>3 && err > 10.) break; // Blowup ???
}
}
```

## example33.edp $\nu$ iteration

```
if(err < eps){ // if converge decrease nu (more difficult)
  plot([u1,u2], p, wait=1, cmm=" Re = " + 1./nu , coef=0.3);
```

## example33.edp $\nu$ iteration

```
if(err < eps){ // if converge decrease nu (more difficult)
  plot([u1,u2], p, wait=1, cmm=" Re = " + 1./nu , coef=0.3);

  if( nu == nufinal) break;
```

## exmaple33.edp $\nu$ iteration

```
if(err < eps){ // if converge decrease nu (more difficult)
  plot([u1,u2], p, wait=1, cmm=" Re = " + 1./nu , coef=0.3);

  if( nu == nufinal) break;

  if( n < 4) cnu=cnu^1.5; // fast converge => change faster
  nu = max(nufinal, nu * cnu); // new viscosity
  ulp=u1; // save correct solution ...
  u2p=u2;
  pp=p;
```

## example33.edp $\nu$ iteration

```
if(err < eps){ // if converge decrease nu (more difficult)
  plot([u1,u2], p, wait=1, cmm=" Re = " + 1./nu , coef=0.3);

  if( nu == nufinal) break;

  if( n < 4) cnu=cnu^1.5; // fast converge => change faster
  nu = max(nufinal, nu * cnu); // new viscosity
  ulp=u1; // save correct solution ...
  u2p=u2;
  pp=p;
} else { // if blowup, increase nu (more simple)
  assert(cnu< 0.95); // final blowup ...
```



## example33.edp $\nu$ iteration

```
if(err < eps){ // if converge decrease nu (more difficult)
  plot([ul,u2], p, wait=1, cmm=" Re = " + 1./nu , coef=0.3);

  if( nu == nufinal) break;

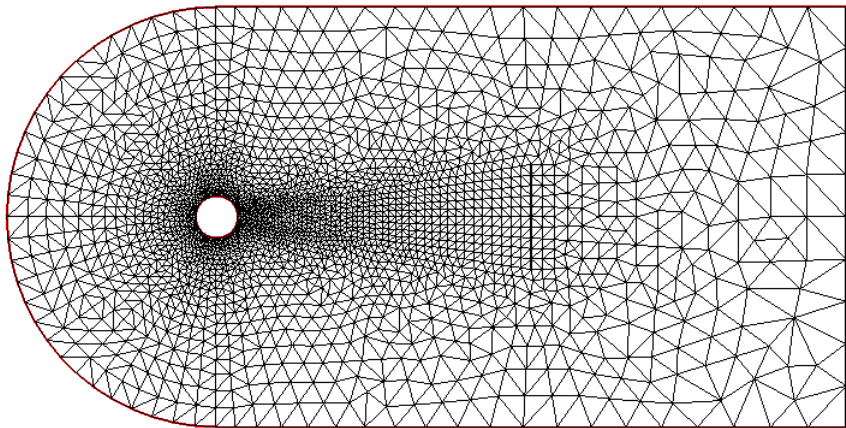
  if( n < 4) cnu=cnu^1.5; // fast converge => change faster
  nu = max(nufinal, nu * cnu); // new viscosity
  ulp=ul; // save correct solution ...
  u2p=u2;
  pp=p;

} else { // if blowup, increase nu (more simple)
  assert(cnu< 0.95); // final blowup ...
  nu = nu/cnu; // get previous value of viscosity
  cnu= cnu^(1./1.5); // no conv. => change lower
  nu = nu * cnu; // new viscosity
  cout << " restart nu = " << nu << " Re= " << 1./nu <<
        " (cnu = " << cnu << " )" << endl;
  // restore correct solution ..
  ul=ulp;
  u2=u2p;
  p=pp;
}
} // end while loop
```

## example33.edp printed output

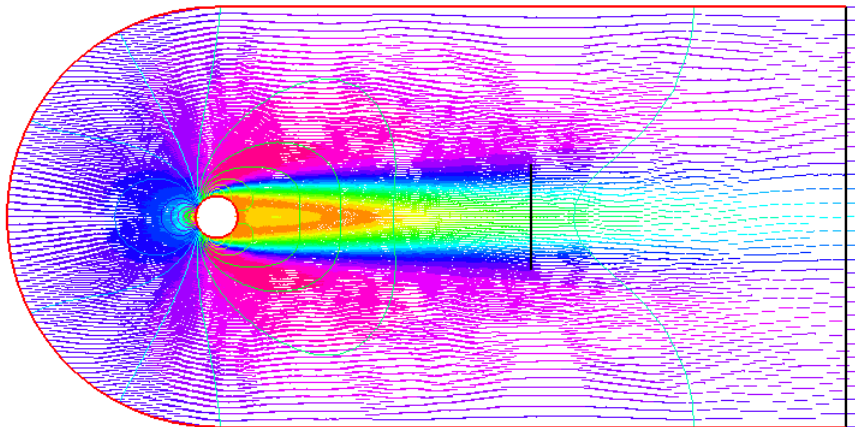
```
- mesh: Nb of Triangles = 4434, Nb of Vertices 2282
0 err = 3 1e-06 Re =50
1 err = 3.38445 1e-06 Re =50
2 err = 2.64188 1e-06 Re =50
3 err = 0.724925 1e-06 Re =50
4 err = 0.233259 1e-06 Re =50
5 err = 0.0201813 1e-06 Re =50
6 err = 0.000100565 1e-06 Re =50
7 err = 5.11042e-09 1e-06 Re =50
0 err = 0.481403 1e-06 Re =100
1 err = 0.163572 1e-06 Re =100
2 err = 0.0117441 1e-06 Re =100
3 err = 8.08954e-05 1e-06 Re =100
4 err = 4.55366e-09 1e-06 Re =100
0 err = 0.591648 1e-06 Re =200
1 err = 0.50591 1e-06 Re =200
2 err = 0.128229 1e-06 Re =200
3 err = 0.0286099 1e-06 Re =200
4 err = 0.00125451 1e-06 Re =200
5 err = 2.2793e-06 1e-06 Re =200
6 err = 4.16258e-12 1e-06 Re =200
```

## example33.edp mesh



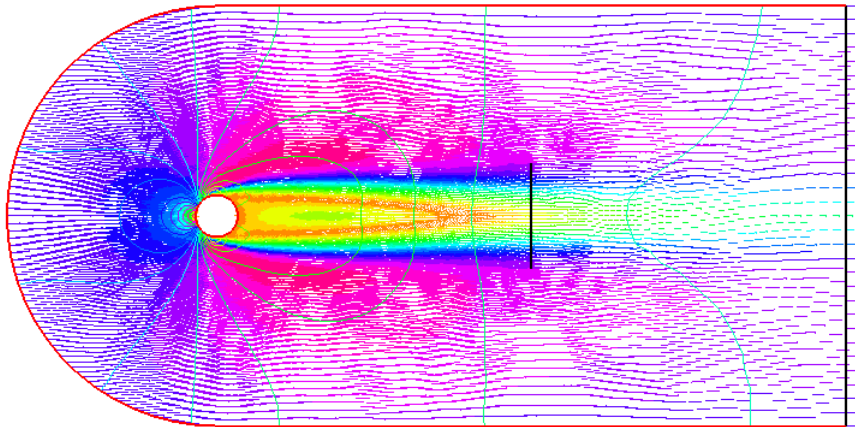
# example33.edp Reynolds number = 50

Re = 50



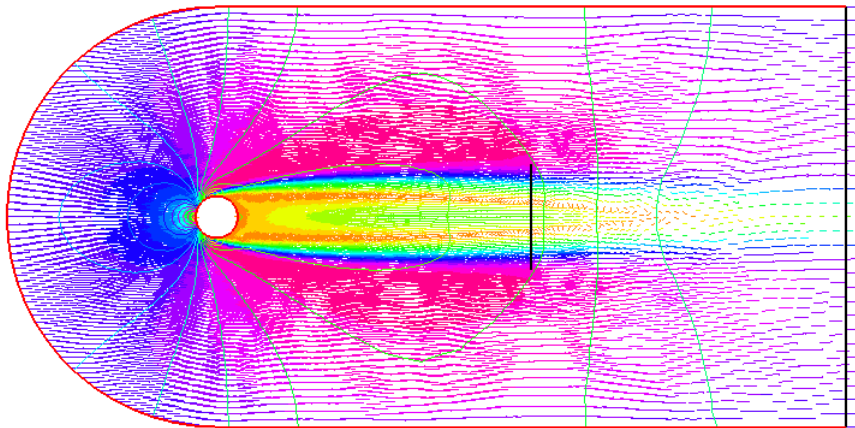
# example33.edp Reynolds number = 100

Re = 100



# example33.edp Reynolds number = 200

Re = 200



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# MPI syntax

- ▶ `mpiComm` type for MPI communicator
- ▶ `mpiCommWorld` constant everything communicator
- ▶ `mpisize` integer = total number processes
- ▶ `mpirank` integer = id of current process
- ▶ Reduce operator keywords `mpiMAX`, `mpiMIN`, `mpiSUM`, `mpiPROD`



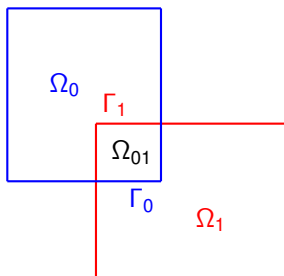
# MPI functions

- ▶ `processor(comm)`
- ▶ `mpiBarrier(comm)`

# Message passing

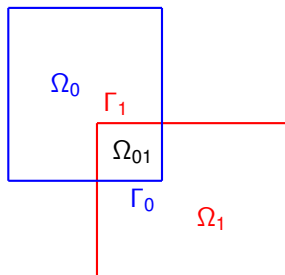
- ▶ `processor(10) << a << b;` Send a,b to processor 10
- ▶ `processor(10) >> a >> b;` (blocking) Receive a,b from processor 10
- ▶ `broadcast (processor(id) , a)`
- ▶ `mpiReduce (a,b,processor(id) ,mpiMAX)`
- ▶ `mpiAllReduce (a,b,processor(id) ,mpiMAX)`

# Schwarz overlapping method



- ▶ Solve on  $\Omega_0$ , regarding  $\Omega_{01} \subset \Omega_0$ , with Dirichlet values on  $\Gamma_0$  taken from solution on  $\Omega_1$ .
- ▶ Solve on  $\Omega_1$ , regarding  $\Omega_{01} \subset \Omega_1$ , with Dirichlet values on  $\Gamma_1$  taken from solution on  $\Omega_0$ .
- ▶ Repeat until converged.

# Poisson equation



$$-\Delta u = f \text{ in } \Omega = \Omega_0 \cup \Omega_1, \quad u|_{\Gamma} = 0$$

$$-\Delta u_0^n = f \text{ in } \Omega_0, \quad u_0^n|_{\Gamma_0} = u_1^{n-1}$$

$$-\Delta u_1^n = f \text{ in } \Omega_1, \quad u_1^n|_{\Gamma_1} = u_0^{n-1}$$

# Schwarz in parallel

- ▶ Place regions on different processors.
- ▶ Only *need* to send data on  $\Gamma_0$  to processor 1
- ▶ Lazily, send all data from  $\Omega_0$  to processor 1
- ▶ Similarly for  $\Gamma_1$ .
- ▶ Could have used “empty mesh”

## example34.edp code

```
if ( mpisize != 2 ) {  
    cout << " Sorry, Example 34 requires exactly 2 processors. " << endl;  
    exit(1);  
}
```

## example34.edp code

```
if ( mpisize != 2 ) {  
    cout << " Sorry, Example 34 requires exactly 2 processors. " << endl;  
    exit(1);  
}  
  
verbosity = 3;
```

## example34.edp code

```
if ( mpisize != 2 ) {
    cout << " Sorry, Example 34 requires exactly 2 processors. " << endl;
    exit(1);
}

verbosity = 3;

int inside = 2;
int outside = 1;
border a( t=1, 2){ x=t; y=0; label=outside;}
border b( t=0, 1){ x=2; y=t; label=outside;}
border c( t=2, 0){ x=t; y=1; label=outside;}
border d( t=1, 0){ x=1-t; y=t; label=inside;}
border e( t=0, pi/2){ x= cos(t); y = sin(t);label=inside;}
border el( t=pi/2, 2*pi){ x= cos(t); y = sin(t); label=outside;}
```



## example34.edp code

```
if ( mpisize != 2 ) {
    cout << " Sorry, Example 34 requires exactly 2 processors. " << endl;
    exit(1);
}

verbosity = 3;

int inside = 2;
int outside = 1;
border a( t=1, 2){ x=t; y=0; label=outside;}
border b( t=0, 1){ x=2; y=t; label=outside;}
border c( t=2, 0){ x=t; y=1; label=outside;}
border d( t=1, 0){ x=1-t; y=t; label=inside;}
border e( t=0, pi/2){ x= cos(t); y = sin(t);label=inside;}
border e1( t=pi/2, 2*pi){ x= cos(t); y = sin(t); label=outside;}

int n=4;
mesh th,TH;

if (mpirank == 0) {
    th = buildmesh( a(5*n) + b(5*n) + c(10*n) + d(5*n));
} else {
    TH = buildmesh ( e(5*n) + e1(25*n) );
}
```

## example34.edp code

```
if ( mpisize != 2 ) {
    cout << " Sorry, Example 34 requires exactly 2 processors. " << endl;
    exit(1);
}

verbosity = 3;

int inside = 2;
int outside = 1;
border a( t=1, 2){ x=t; y=0; label=outside;}
border b( t=0, 1){ x=2; y=t; label=outside;}
border c( t=2, 0){ x=t; y=1; label=outside;}
border d( t=1, 0){ x=1-t; y=t; label=inside;}
border e( t=0, pi/2){ x= cos(t); y = sin(t);label=inside;}
border e1( t=pi/2, 2*pi){ x= cos(t); y = sin(t); label=outside;}

int n=4;
mesh th,TH;

if (mpirank == 0) {
    th = buildmesh( a(5*n) + b(5*n) + c(10*n) + d(5*n));
} else {
    TH = buildmesh ( e(5*n) + e1(25*n) );
}

// communicate whole mesh instead of only part
broadcast (processor(0), th);
broadcast (processor(1), TH);
```

## example34 .edp code cont'd

```
fespace vh(th, P1);  
fespace VH(TH, P1);  
vh u=0, v;  
VH U=0, V;  
real f=1.;  
int reuseMatrix=false;
```

## example34 .edp code cont'd

```
fespace vh(th, P1);
fespace VH(TH, P1);
vh u=0, v;
VH U=0, V;
real f=1.;
int reuseMatrix=false;

problem PB(U, V, init=reuseMatrix, solver=Cholesky) =
  int2d(TH) ( dx(U)*dx(V) + dy(U)*dy(V) )
  + int2d(TH) ( -f*V ) + on(inside, U = u) + on(outside, U = 0 ) ;
```

## example34 .edp code cont'd

```
fespace vh(th, P1);
fespace VH(TH, P1);
vh u=0, v;
VH U=0, V;
real f=1.;
int reuseMatrix=false;

problem PB(U, V, init=reuseMatrix, solver=Cholesky) =
  int2d(TH) ( dx(U)*dx(V) + dy(U)*dy(V) )
  + int2d(TH) ( -f*v ) + on(inside, U = u) + on(outside, U = 0 ) ;

problem pb(u, v, init=reuseMatrix, solver=Cholesky) =
  int2d(th) ( dx(u)*dx(v) + dy(u)*dy(v) )
  + int2d(th) ( -f*v ) + on(inside ,u = U) + on(outside, u = 0 ) ;
```

## example34.edp code cont'd

```
for (int i=0; i< 10; i++) {  
    cout << mpirank << " loop " << i << endl;  
    if (mpirank == 0) {  
        PB;  
        processor(1) << U[];  
        processor(1) >> u[];  
    } else {  
        pb;  
        processor(0) >> U[];  
        processor(0) << u[];  
    }  
  
}
```

## example34.edp code cont'd

```
for (int i=0; i< 10; i++) {
  cout << mpirank << " loop " << i << endl;
  if (mpirank == 0) {
    PB;
    processor(1) << U[];
    processor(1) >> u[];
  } else {
    pb;
    processor(0) >> U[];
    processor(0) << u[];
  }
  if (false && mpirank==0){
    plot(U,u,wait=true,ps="Uu34-"+i+".eps");
  }
}
if (mpirank==0){
  plot(U,u,ps="Uu34.eps",wait=true);
  plot(U,ps="U34.eps",wait=true);
  plot(u,ps="u34.eps",wait=true);
}
```

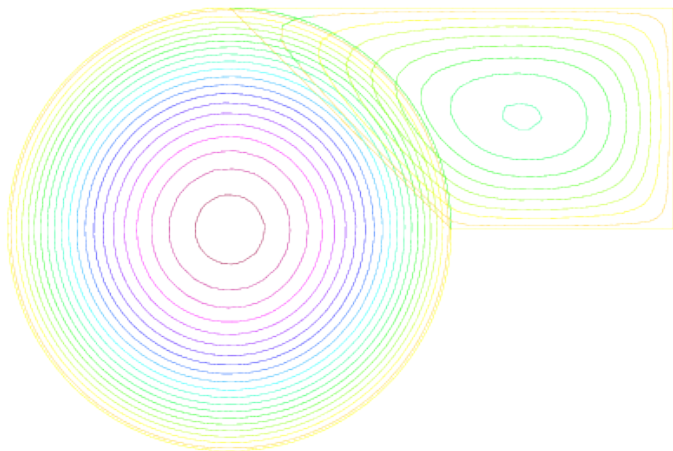
## example34.edp code cont'd

```
for (int i=0; i< 10; i++) {
    cout << mpirank << " loop " << i << endl;
    if (mpirank == 0) {
        PB;
        processor(1) << U[];
        processor(1) >> u[];
    } else {
        pb;
        processor(0) >> U[];
        processor(0) << u[];
    }
    if (false && mpirank==0){
        plot(U,u,wait=true,ps="Uu34-"+i+".eps");
    }
}
if (mpirank==0){
    plot(U,u,ps="Uu34.eps",wait=true);
    plot(U,ps="U34.eps",wait=true);
    plot(u,ps="u34.eps",wait=true);
}

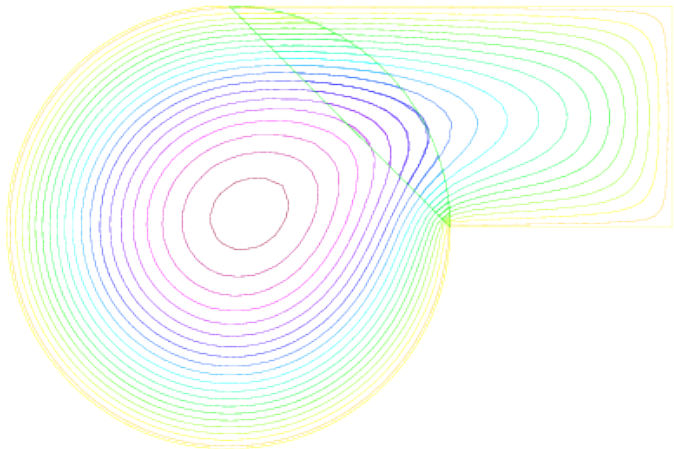
// Want both processors to terminate together.
mpiBarrier(mpiCommWorld);
```



## Example 34, first iteration



## Example 34, final



# Topics

Exercise 21 discussion

Elements

Tutorial examples from Chapter 3

Section 3.10 Newton's method for NSE

MPI and Schwarz method

**Non-overlapping Schwarz method**

Microwave oven

Example 37, Optimal control

Compressible flow

Mixed and vector finite elements

# Non-overlapping Schwartz method

- ▶  $-\Delta u = f$  in  $\Omega = \Omega_1 \cup \Omega_2$ , with  $u|_{\Gamma} = 0$
- ▶  $\Gamma_1 = \Gamma_2 = \Omega_1 \cap \Omega_2$  is a line
- ▶  $\Gamma_e^i = \Gamma \setminus \Gamma_i$
- ▶ Find  $\lambda$  so that  $\lambda = u_1|_{\Gamma_1} = u_2|_{\Gamma_2}$ , where

$$-\Delta u_i = f \text{ in } \Omega_i, \quad u_i|_{\Gamma_i} = \lambda, \quad u_i|_{\Gamma_e^i} = 0$$

# Two affine maps

- ▶ Define two affine mappings

$$S_i : \lambda \mapsto u_i|_{\Gamma_i}$$

- ▶ Problem is to find  $\lambda$  satisfying  $S_1(\lambda) = S_2(\lambda)$

# SPD matrix

- ▶ This is an affine problem with a SPD matrix
- ▶ Let  $A_i$  be the matrix of subproblem  $i$
- ▶ Let  $P_i$  be the projection matrix  $u_i \mapsto \lambda$
- ▶ The system can be written as

$$\begin{pmatrix} A_1 & 0 & P_1^T \\ 0 & A_2 & P_2^T \\ P_1 & P_2 & -2I \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ \lambda \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ 0 \end{pmatrix}$$

- ▶ This can be reduced to

$$\begin{pmatrix} A_1 & 0 & P_1^T \\ 0 & A_2 & P_2^T \\ 0 & 0 & -2I - P_1 A_1^{-1} P_1^T - P_2 A_2^{-1} P_2^T \end{pmatrix} \begin{pmatrix} u_1 \\ u_2 \\ \lambda \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ -P_1 A_1^{-1} b_1 - P_2 A_2^{-1} b_2 \end{pmatrix}$$

# Solve iteratively, use CG

To compute the result  $(-2I - P_1 A_1^{-1} P_1^T - P_2 A_2^{-1} P_2^T)\lambda$ :

1. Solve for  $u_1$  and  $u_2$
2. Compute the difference  $S_1(\lambda) - S_2(\lambda)$

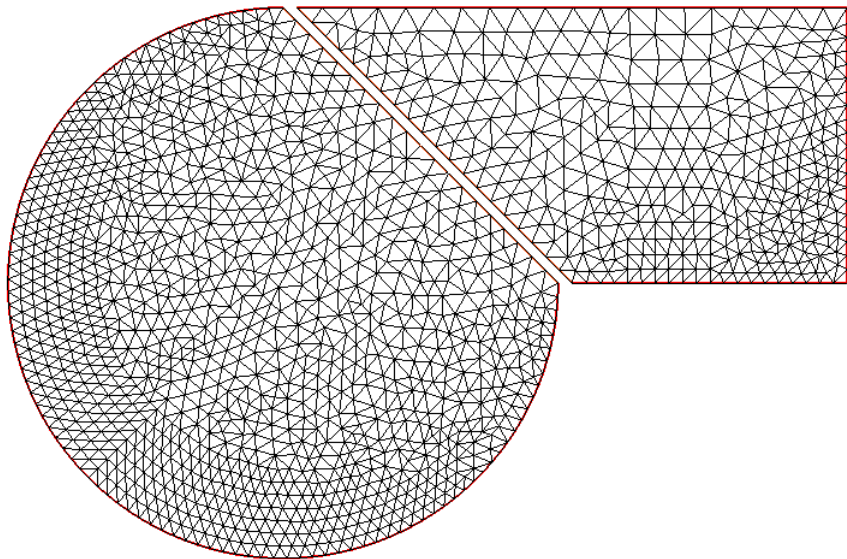
Note: the number of DOFs in  $\lambda$  is small. Should converge quickly.

# Mortar methods

- ▶ No reason  $\lambda$  has to be in a FE space related to  $u_i$ !
- ▶ Define a third FE space on the interface line
- ▶ Solve for  $\lambda$  in that space



## Example 35, same problem as Example 34



# FreeFem++ limitation

- ▶ FreeFem++ does not support one-dimensional FE spaces in this context.
- ▶ Allow  $\lambda$  to be in one of the 2D pieces put with all zeros except on  $\Gamma_i$
- ▶ Could have used **emptymesh**

## example35.edp code

```
// example35.edp from schwarz-gc.edp, Section 9.28, p. 258
// Schwarz without overlapping (Shur complement Neumann -> Dirichet)
verbosity=2;
real cpu=clock();
```

## example35.edp code

```
// example35.edp from schwarz-gc.edp, Section 9.28, p. 258
// Schwarz without overlapping (Shur complement Neumann -> Dirichet)
verbosity=2;
real cpu=clock();
int inside = 2;
int outside = 1;
border Gamma1(t=1,2){x=t; y=0; label=outside;}
border Gamma2(t=0,1){x=2; y=t; label=outside;}
border Gamma3(t=2,0){x=t; y=1; label=outside;}
border GammaInside(t=1,0){x = 1-t; y = t; label=inside;}
border GammaArc(t=pi/2, 2*pi){ x= cos(t); y = sin(t); label=outside;}
```

## example35.edp code

```
// example35.edp from schwarz-gc.edp, Section 9.28, p. 258
// Schwarz without overlapping (Shur complement Neumann -> Dirichet)
verbosity=2;
real cpu=clock();
int inside = 2;
int outside = 1;
border Gamma1(t=1,2){x=t; y=0; label=outside;}
border Gamma2(t=0,1){x=2; y=t; label=outside;}
border Gamma3(t=2,0){x=t; y=1; label=outside;}
border GammaInside(t=1,0){x = 1-t; y = t; label=inside;}
border GammaArc(t=pi/2, 2*pi){ x= cos(t); y = sin(t); label=outside;}

int n=4;
mesh Th1 = buildmesh( Gamma1(5*n) + Gamma2(5*n) + GammaInside(5*n) +
                    Gamma3(5*n));
mesh Th2 = buildmesh ( GammaInside(-5*n) + GammaArc(25*n) );

plot(Th1,Th2);
```

## example35.edp code

```
// example35.edp from schwarz-gc.edp, Section 9.28, p. 258
// Schwarz without overlapping (Shur complement Neumann -> Dirichet)
verbosity=2;
real cpu=clock();
int inside = 2;
int outside = 1;
border Gamma1(t=1,2){x=t; y=0; label=outside;}
border Gamma2(t=0,1){x=2; y=t; label=outside;}
border Gamma3(t=2,0){x=t; y=1; label=outside;}
border GammaInside(t=1,0){x = 1-t; y = t; label=inside;}
border GammaArc(t=pi/2, 2*pi){ x= cos(t); y = sin(t); label=outside;}

int n=4;
mesh Th1 = buildmesh( Gamma1(5*n) + Gamma2(5*n) + GammaInside(5*n) +
                    Gamma3(5*n) );
mesh Th2 = buildmesh ( GammaInside(-5*n) + GammaArc(25*n) );

plot(Th1,Th2);

fespace Vh1(Th1,P1);
Vh1 u1=0,v1;
Vh1 lambda=0;
fespace Vh2(Th2,P1);
Vh2 u2=0,v2;
```

## example35.edp code, cont'd

```
problem Pb2(u2,v2,init=reuseMatrix,solver=Cholesky) =
  int2d(Th2) ( dx(u2)*dx(v2)+dy(u2)*dy(v2) )
+ int2d(Th2) ( -v2)
+ int1d(Th2,inside) (-lambda*v2) + on(outside,u2= 0 ) ;

problem Pb1(u1,v1,init=reuseMatrix,solver=Cholesky) =
  int2d(Th1) ( dx(u1)*dx(v1)+dy(u1)*dy(v1) )
+ int2d(Th1) ( -v1)
+ int1d(Th1,inside) (+lambda*v1) + on(outside,u1 = 0 ) ;
```

## example35.edp code, cont'd

```
problem Pb2(u2,v2,init=reuseMatrix,solver=Cholesky) =
  int2d(Th2) ( dx(u2)*dx(v2)+dy(u2)*dy(v2) )
  + int2d(Th2) ( -v2)
  + int1d(Th2,inside) (-lambda*v2) + on(outside,u2= 0 ) ;

problem Pb1(u1,v1,init=reuseMatrix,solver=Cholesky) =
  int2d(Th1) ( dx(u1)*dx(v1)+dy(u1)*dy(v1) )
  + int2d(Th1) ( -v1)
  + int1d(Th1,inside) (+lambda*v1) + on(outside,u1 = 0 ) ;

varf b(u2,v2,solver=CG) =int1d(Th1,inside) (u2*v2);
matrix B= b(Vh1,Vh1,solver=CG);
```



## example35.edp code, cont'd

```
problem Pb2(u2,v2,init=reuseMatrix,solver=Cholesky) =
  int2d(Th2) ( dx(u2)*dx(v2)+dy(u2)*dy(v2) )
  + int2d(Th2) ( -v2)
  + int1d(Th2,inside) (-lambda*v2) + on(outside,u2= 0 ) ;

problem Pb1(u1,v1,init=reuseMatrix,solver=Cholesky) =
  int2d(Th1) ( dx(u1)*dx(v1)+dy(u1)*dy(v1) )
  + int2d(Th1) ( -v1)
  + int1d(Th1,inside) (+lambda*v1) + on(outside,u1 = 0 ) ;

varf b(u2,v2,solver=CG) =int1d(Th1,inside) (u2*v2);
matrix B= b(Vh1,Vh1,solver=CG);

// map lambda -> S1(lambda)-S2(lambda)
func real[int] BoundaryProblem(real[int] &l) {
  lambda[]=1; // lambda[]= DOF vector of lambda
```

## example35.edp code, cont'd

```
problem Pb2(u2,v2,init=reuseMatrix,solver=Cholesky) =
  int2d(Th2) ( dx(u2)*dx(v2)+dy(u2)*dy(v2) )
+ int2d(Th2) ( -v2)
+ int1d(Th2,inside) (-lambda*v2) + on(outside,u2= 0 ) ;

problem Pb1(u1,v1,init=reuseMatrix,solver=Cholesky) =
  int2d(Th1) ( dx(u1)*dx(v1)+dy(u1)*dy(v1) )
+ int2d(Th1) ( -v1)
+ int1d(Th1,inside) (+lambda*v1) + on(outside,u1 = 0 ) ;

varf b(u2,v2,solver=CG) =int1d(Th1,inside) (u2*v2);
matrix B= b(Vh1,Vh1,solver=CG);

// map lambda -> S1(lambda)-S2(lambda)
func real[int] BoundaryProblem(real[int] &l) {
  lambda[]=l; // lambda[]= DOF vector of lambda
  Pb1;
  Pb2;
  reuseMatrix=true;
  v1=- (u1-u2);
  lambda[]=B*v1[];
  return lambda[];
}
```

## example35.edp code, cont'd

```
Vh1 p=0,q=0;

// solve the problem with Conjugate Gradient
LinearCG(BoundaryProblem, p[], q[], eps=1.e-6, nbiter=100);

// compute the final solution, because CG works with increment
BoundaryProblem(p[]); // solve again to have right u1,u2

cout << " - CPU time Example 35:" << clock()-cpu << endl;

real[int] viso=[0,.02,.04,.06,.08,.10,.12,.14,.16,.18,
                .19,.20,.21,.22,.23,.24,.26,.28];

plot(u1, u2, viso=viso, value=true);
```

# Topics

Exercise 21 discussion

Elements

Tutorial examples from Chapter 3

Section 3.10 Newton's method for NSE

MPI and Schwarz method

Non-overlapping Schwarz method

**Microwave oven**

Example 37, Optimal control

Compressible flow

Mixed and vector finite elements

# Complex values: waves in a microwave oven

- ▶ The field in a microwave oven satisfies a Helmholtz equation

$$\beta v + \Delta v = 0$$

- ▶ Within the food to be cooked, heat source is proportional to  $v^2$ .
- ▶ At equilibrium

$$-\Delta\theta = v^2 I_B$$

where  $I_B$  is the characteristic function of the food.

- ▶  $\beta = 1/(1 - 0.5i)$  in the air and  $\beta = 2/(1 - 0.5i)$  in the food
- ▶ The power source is along the left wall

## example36.edp code

```
real a=20, b=20, c=15, d=8, e=2, l=12, f=2, g=2;
border a0(t=0,1) {x=a*t;      y=0;          label=1;}
border a1(t=1,2) {x=a;        y= b*(t-1);    label=1;}
border a2(t=2,3) {x=a*(3-t); y=b;          label=1;}
border a3(t=3,4) {x=0;        y=b-(b-c)*(t-3); label=1;}
border a4(t=4,5) {x=0;        y=c-(c-d)*(t-4); label=2;}
border a5(t=5,6) {x=0;        y=d*(6-t);     label=1;}

border b0(t=0,1) {x=a-f+e*(t-1); y=g;          label=3;}
border b1(t=1,4) {x=a-f;          y=g+l*(t-1)/3; label=3;}
border b2(t=4,5) {x=a-f-e*(t-4); y=l+g;        label=3;}
border b3(t=5,8) {x=a-e-f;        y= l+g-l*(t-5)/3; label=3;}

int n=2;
mesh Th = buildmesh(a0(10*n) + a1(10*n) + a2(10*n) + a3(10*n)
  + a4(10*n) + a5(10*n) + b0(5*n) + b1(10*n) + b2(5*n) + b3(10*n));
plot(Th, wait=1);
```

## example36.edp code

```
fespace Vh(Th,P1);  
real meat = Th(a-f-e/2,g+l/2).region, air= Th(0.01,0.01).region;  
Vh R=(region-air)/(meat-air);
```

## example36.edp code

```
fespace Vh(Th,P1);  
  
real meat = Th(a-f-e/2,g+l/2).region, air= Th(0.01,0.01).region;  
  
Vh R=(region-air)/(meat-air);  
  
Vh<complex> v, w;  
solve muwave(v,w) = int2d(Th) (v*w*(1+R  
    -(dx(v)*dx(w) + dy(v)*dy(w))*(1-0.5i) )  
    + on(1, v=0) + on(2, v=sin(pi*(y-c)/(c-d)) ) );
```



## example36.edp code

```
fespace Vh(Th,P1);

real meat = Th(a-f-e/2,g+l/2).region, air= Th(0.01,0.01).region;

Vh R=(region-air)/(meat-air);

Vh<complex> v, w;
solve muwave(v,w) = int2d(Th) (v*w*(1+R)
    -(dx(v)*dx(w) + dy(v)*dy(w))*(1-0.5i) )
    + on(1, v=0) + on(2, v=sin(pi*(y-c)/(c-d)) );

Vh vr=real(v), vi=imag(v);
plot(vr, wait=true, fill=true);
plot(vi, wait=true, fill=true);
```

## example36.edp code

```
fespace Vh(Th,P1);

real meat = Th(a-f-e/2,g+l/2).region, air= Th(0.01,0.01).region;

Vh R=(region-air)/(meat-air);

Vh<complex> v, w;
solve muwave(v,w) = int2d(Th) (v*w*(1+R)
                             - (dx(v)*dx(w) + dy(v)*dy(w))*(1-0.5i) )
                             + on(1, v=0) + on(2, v=sin(pi*(y-c)/(c-d)) );

Vh vr=real(v), vi=imag(v);
plot(vr, wait=true, fill=true);
plot(vi, wait=true, fill=true);

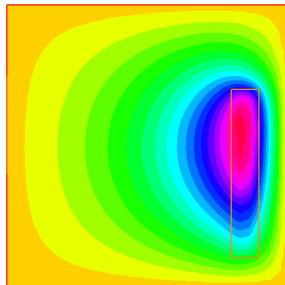
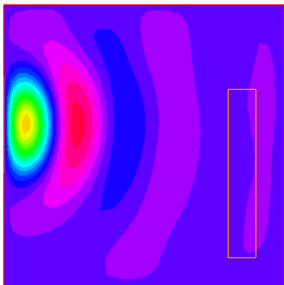
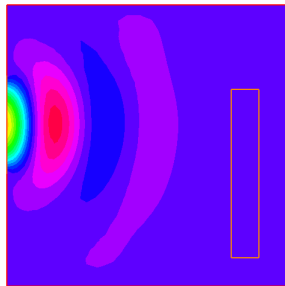
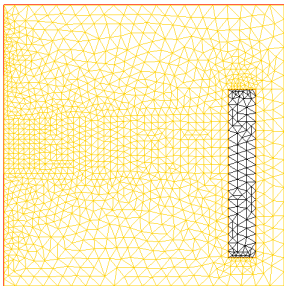
fespace Uh(Th,P1);
Uh u,uu, ff=1e5*(vr^2 + vi^2)*R;

solve temperature(u,uu) = int2d(Th) ( dx(u)*dx(uu) + dy(u)*dy(uu) )
                             - int2d(Th) (ff*uu) + on(1,2,u=0);

plot(u,wait=true, fill=true);
```

## example36.edp results

mesh, real part of wave, imaginary part of wave, temperature



# Topics

Exercise 21 discussion

Elements

Tutorial examples from Chapter 3

Section 3.10 Newton's method for NSE

MPI and Schwarz method

Non-overlapping Schwarz method

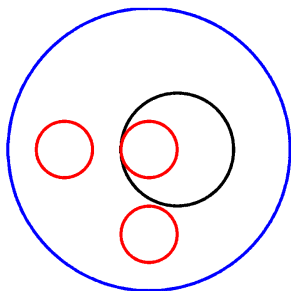
Microwave oven

**Example 37, Optimal control**

Compressible flow

Mixed and vector finite elements

## Example 37, Control problem



$$\begin{aligned} \min_{b,c,d \in \mathbb{R}} J &= \int_E (u - u_d) \\ -\nabla(\kappa(b, c, d)\nabla u) &= 0 \\ u|_{\Gamma} &= u_{\Gamma} \\ \kappa(x) &= 1 + bI_B(x) + cI_C(x) + dI_D(x) \end{aligned}$$

# Need derivatives

$$\frac{\partial J}{\partial \mathbf{b}} = 2 \int_E (u - u_d)$$
$$\nabla(\kappa \nabla \delta u) + \nabla(l_b \nabla u) = 0$$
$$\delta u|_{\Gamma} = 0$$

## example37.edp code

```
border aa(t=0, 2*pi) {    x = 5*cos(t);    y = 5*sin(t); }
border bb(t=0, 2*pi) {    x = cos(t);    y = sin(t);   }
border cc(t=0, 2*pi) {    x = -3+cos(t); y = sin(t);   }
border dd(t=0, 2*pi) {    x = cos(t);    y = -3+sin(t);}
mesh th = buildmesh(aa(70) + bb(35) + cc(35) + dd(35));
```

## example37.edp code

```
border aa(t=0, 2*pi) {    x = 5*cos(t);    y = 5*sin(t); }
border bb(t=0, 2*pi) {    x = cos(t);    y = sin(t); }
border cc(t=0, 2*pi) {    x = -3+cos(t);    y = sin(t); }
border dd(t=0, 2*pi) {    x = cos(t);    y = -3+sin(t);}
mesh th = buildmesh(aa(70) + bb(35) + cc(35) + dd(35));
```

```
fespace Vh(th,P1);
```

```
Vh Ib= ((x^2+y^2)<1.0001),
    Ic= (((x+3)^2+ y^2)<1.0001),
    Id= ((x^2+(y+3)^2)<1.0001),
    Ie= (((x-1)^2+ y^2)<=4),
    ud, u, uh, du;
```



## example37.edp code

```
border aa(t=0, 2*pi) {    x = 5*cos(t);    y = 5*sin(t); }
border bb(t=0, 2*pi) {    x = cos(t);    y = sin(t);   }
border cc(t=0, 2*pi) {    x = -3+cos(t); y = sin(t);   }
border dd(t=0, 2*pi) {    x = cos(t);    y = -3+sin(t);}
mesh th = buildmesh(aa(70) + bb(35) + cc(35) + dd(35));
```

```
fespace Vh(th,P1);
```

```
Vh Ib= ((x^2+y^2)<1.0001),
      Ic= ((x+3)^2+ y^2)<1.0001),
      Id= ((x^2+(y+3)^2)<1.0001),
      Ie= ((x-1)^2+ y^2)<=4),
      ud,u,uh,du;
```

```
real[int] z(3);
```

## example37.edp code

```
border aa(t=0, 2*pi) {      x = 5*cos(t);      y = 5*sin(t); }
border bb(t=0, 2*pi) {      x = cos(t);       y = sin(t);   }
border cc(t=0, 2*pi) {      x = -3+cos(t);  y = sin(t);   }
border dd(t=0, 2*pi) {      x = cos(t);       y = -3+sin(t);}
mesh th = buildmesh(aa(70) + bb(35) + cc(35) + dd(35));

fespace Vh(th,P1);

Vh Ib=((x^2+y^2)<1.0001),
    Ic=((x+3)^2+ y^2)<1.0001),
    Id=((x^2+(y+3)^2)<1.0001),
    Ie=((x-1)^2+ y^2)<=4),
    ud,u,u,uh,du;

real[int] z(3);

problem A(u,uh) = int2d(th) ((1 + z[0]*Ib + z[1]*Ic + z[2]*Id)*
                             ( dx(u)*dx(uh) + dy(u)*dy(uh) ) ) + on(aa,u=x^3-y^3);
```

## example37.edp code

```
border aa(t=0, 2*pi) {      x = 5*cos(t);      y = 5*sin(t); }
border bb(t=0, 2*pi) {      x = cos(t);        y = sin(t);   }
border cc(t=0, 2*pi) {      x = -3+cos(t);   y = sin(t);   }
border dd(t=0, 2*pi) {      x = cos(t);        y = -3+sin(t);}
mesh th = buildmesh(aa(70) + bb(35) + cc(35) + dd(35));

fespace Vh(th,P1);

Vh Ib=((x^2+y^2)<1.0001),
    Ic=((x+3)^2+ y^2)<1.0001),
    Id=((x^2+(y+3)^2)<1.0001),
    Ie=((x-1)^2+ y^2)<=4),
    ud,u,u,uh,du;

real[int] z(3);

problem A(u,uh) = int2d(th) ((1 + z[0]*Ib + z[1]*Ic + z[2]*Id)*
                             ( dx(u)*dx(uh) + dy(u)*dy(uh)) ) + on(aa,u=x^3-y^3);

// construct target to aim at
z[0]=2; // target value z[0]=b
z[1]=3; // target value z[1]=c
z[2]=4; // target value z[2]=d
A;
ud = u; // fix the target function
```

## example37.edp code, cont'd

```
ofstream f("J.txt");
```

## example37.edp code, cont'd

```
ofstream f("J.txt");
func real J(real[int] & Z){
  for (int i=0; i<z.n; i++){
    z[i]=Z[i]; // copy to global variable
  }
  A;
  real s= int2d(th) ( Ie * (u-ud)^2 );
  f<<s<<" "; // save results for later examination
  return s;
}
```

## example37.edp code, cont'd

```
ofstream f("J.txt");
func real J(real[int] & Z){
    for (int i=0; i<z.n; i++){
        z[i]=Z[i]; // copy to global variable
    }
    A;
    real s= int2d(th) ( Ie * (u-ud)^2 );
    f<<s<<" "; // save results for later examination
    return s;
}

real[int] dz(3), dJdz(3);

problem B(du, uh) = int2d(th) ( (1 + z[0]*Ib + z[1]*Ic + z[2]*Id)*
                                (dx(du)*dx(uh) + dy(du)*dy(uh)) )
+int2d(th) ( (dz[0]*Ib + dz[1]*Ic + dz[2]*Id)*
              (dx(u)*dx(uh) + dy(u)*dy(uh)) )
+on(aa, du=0);
```

## example37.edp code, cont'd

```
ofstream f("J.txt");
func real J(real[int] & Z){
  for (int i=0; i<z.n; i++){
    z[i]=Z[i]; // copy to global variable
  }
  A;
  real s= int2d(th) ( Ie * (u-ud)^2 );
  f<<s<<" "; // save results for later examination
  return s;
}

real[int] dz(3), dJdz(3);

problem B(du, uh) = int2d(th) ( (1 + z[0]*Ib + z[1]*Ic + z[2]*Id)*
                               (dx(du)*dx(uh) + dy(du)*dy(uh)) )
+int2d(th) ( (dz[0]*Ib + dz[1]*Ic + dz[2]*Id)*
             (dx(u)*dx(uh) + dy(u)*dy(uh)) )
+on(aa, du=0);

func real[int] DJ(real[int] &Z) {
  for(int i=0; i<z.n; i++) {
    for(int j=0; j<dz.n; j++){
      dz[j]=0;
    }
    dz[i]=1;
    B;
    dJdz[i]= 2*int2d(th) ( Ie*(u-ud)*du );
  }
  return dJdz;
}
```

## example37.edp code, cont'd

```
real[int] Z(3);  
for(int j=0; j<z.n; j++){  
    Z[j]=1; // initial guess  
}
```



## example37.edp code, cont'd

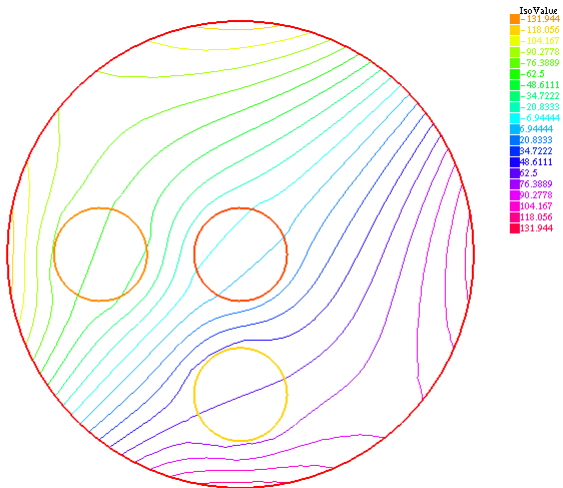
```
real[int] Z(3);
for(int j=0; j<z.n; j++){
    Z[j]=1; // initial guess
}
BFGS(J, DJ, Z, eps=1.e-6, nbiter=15, nbiterline=20);
```

## example37.edp code, cont'd

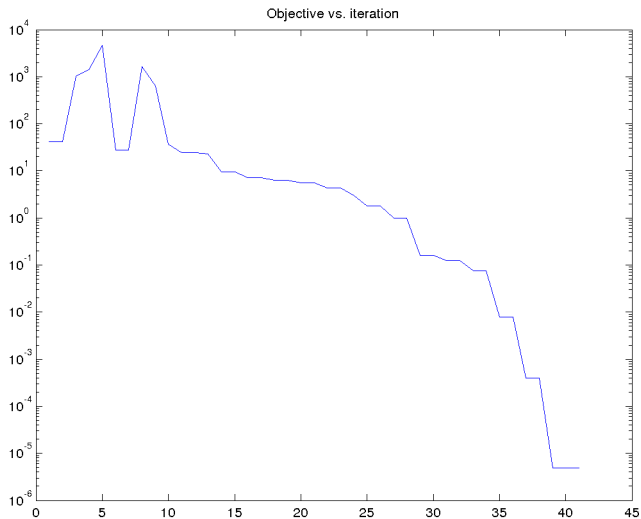
```
real[int] Z(3);
for(int j=0; j<z.n; j++){
    Z[j]=1; // initial guess
}
BFGS(J, DJ, Z, eps=1.e-6, nbiter=15, nbiterline=20);

cout << "BFGS: J(z) = " << J(Z) << endl;
for(int j=0; j<z.n; j++){
    cout<< z[j] <<endl;
}
plot(ud,value=true);
```

# example37.edp final $U_d$



# example37.edp, iteration history of J



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Example 37, Optimal control

**Compressible flow**

Mixed and vector finite elements

# Over-simplified compressible flow

- ▶ Conservation of mass and conservation of momentum (NSE)

$$\frac{\partial \mathbf{u}}{\partial t} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla \rho = 0$$

$$\frac{\partial \rho}{\partial t} + (\mathbf{u} \cdot \nabla) \rho + \nabla \cdot \mathbf{u} = 0$$

$$\mathbf{u}|_{\Gamma_D} = \mathbf{u}_0$$

$$\rho|_{\Gamma_D} = \rho_0$$

- ▶ Supersonic flow generates shocks
- ▶ Shock resolution generally involves special techniques
- ▶ Mesh refinement can do the job

## Example 38, compressible flow with mesh refinement

- ▶ Solve compressible flow system several time steps
- ▶ Remesh based on  $\rho$  solution
- ▶ Repeat several times
- ▶ Restart if necessary

## example38.edp code

```
verbosity = 1;  
bool anew = true; // fresh start (false means restart)  
bool savefiles = false;  
real x0=0.5, y0=0, rr=0.2;
```



## example38.edp code

```
verbosity = 1;
bool anew = true; // fresh start (false means restart)
bool savefiles = false;
real x0=0.5, y0=0, rr=0.2;

border ccc(t=0,2){ x=2-t; y=1;}
border ddd(t=0,1){ x=0; y=1-t;} // second border is no. 2
border aaal(t=0,x0-rr){ x=t; y=0;}
border circle(t=pi,0){ x=x0+rr*cos(t); y=y0+rr*sin(t);}
border aaa2(t=x0+rr,2){ x=t; y=0;}
border bbb(t=0,1){ x=2; y=t;}
```

## example38.edp code

```
verbosity = 1;
bool anew = true; // fresh start (false means restart)
bool savefiles = false;
real x0=0.5, y0=0, rr=0.2;

border ccc(t=0,2){ x=2-t; y=1;}
border ddd(t=0,1){ x=0; y=1-t;} // second border is no. 2
border aaal(t=0,x0-rr){ x=t; y=0;}
border circle(t=pi,0){ x=x0+rr*cos(t); y=y0+rr*sin(t);}
border aaa2(t=x0+rr,2){ x=t; y=0;}
border bbb(t=0,1){ x=2; y=t;}

int m=5;
mesh Th;
if(anew){
  Th = buildmesh (ccc(5*m) + ddd(3*m) + aaal(2*m) + cercle(5*m)
                 + aaa2(5*m) + bbb(2*m) );
} else {
  Th = readmesh("Th_circle.mesh");
  plot(Th,wait=0);
}
```

## example38.edp code

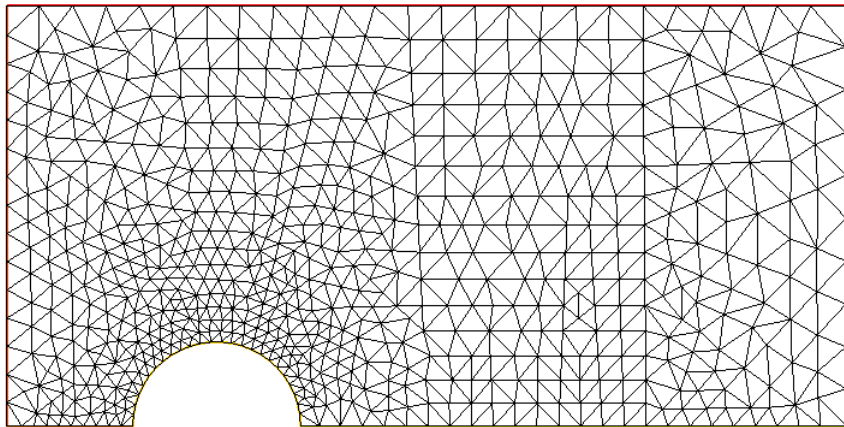
```
verbosity = 1;
bool anew = true; // fresh start (false means restart)
bool savefiles = false;
real x0=0.5, y0=0, rr=0.2;

border ccc(t=0,2){ x=2-t; y=1;}
border ddd(t=0,1){ x=0; y=1-t;} // second border is no. 2
border aaal(t=0,x0-rr){ x=t; y=0;}
border circle(t=pi,0){ x=x0+rr*cos(t); y=y0+rr*sin(t);}
border aaa2(t=x0+rr,2){ x=t; y=0;}
border bbb(t=0,1){ x=2; y=t;}

int m=5;
mesh Th;
if(anew){
  Th = buildmesh (ccc(5*m) + ddd(3*m) + aaal(2*m) + cercle(5*m)
    + aaa2(5*m) + bbb(2*m) );
} else {
  Th = readmesh("Th_circle.mesh");
  plot(Th,wait=0);
}

real dt=0.01, u0=2, err0=0.00625;
fespace Wh(Th,P1);
fespace Vh(Th,P1);
Wh u, v, u1, v1, uh, vh;
Vh r, rh, r1;
```

## example38 .edp initial mesh



## example38.edp code, cont'd

```
macro dn(u) (N.x*dx(u) + N.y*dy(u) ) // def the normal derivative
```

## example38.edp code, cont'd

```
macro dn(u) (N.x*dx(u) + N.y*dy(u) ) // def the normal derivative

if(anew){
  u1= u0;
  v1= 0;
  r1 = 1;
} else {
  ifstream g("u.txt");
  g >> u1[];
  ifstream gg("v.txt");
  gg >> v1[];
  ifstream ggg("r.txt");
  ggg >> r1[];
  plot(u1, value=true ,wait=true);
  err0 = err0/10;
  dt = dt/10;
}
```

## example38.edp code, cont'd

```
macro dn(u) (N.x*dx(u) + N.y*dy(u) ) // def the normal derivative

if(anew) {
  u1= u0;
  v1= 0;
  r1 = 1;
} else {
  ifstream g("u.txt");
  g >> u1[];
  ifstream gg("v.txt");
  gg >> v1[];
  ifstream ggg("r.txt");
  ggg >> r1[];
  plot(u1, value=true ,wait=true);
  err0 = err0/10;
  dt = dt/10;
}

problem eul(u,v,r,uh,vh,rh)
= int2d(Th) ( (u*uh + v*vh + r*rh)/dt
+ ((dx(r)*uh+ dy(r)*vh) - (dx(rh)*u + dy(rh)*v)) )
+ int2d(Th) (- (rh*convect([u1,v1],-dt,r1) +
uh*convect([u1,v1],-dt,u1) + vh*convect([u1,v1],-dt,v1))/dt)
+ int1d(Th,6) (rh*u)
+ on(2,r=0) + on(2,u=u0) + on(2,v=0);
```

## example38.edp code, cont'd

```
int remesh=80;
for(int k=0;k<3;k++) {
  if(k==20){
    err0 = err0/10;
    dt = dt/10;
    remesh = 5;
  }
}
```



## example38.edp code, cont'd

```
int remesh=80;
for(int k=0;k<3;k++) {
  if(k==20){
    err0 = err0/10;
    dt = dt/10;
    remesh = 5;
  }
  for(int i=0;i<remesh;i++){
    eul;
    u1=u;
    v1=v;
    r1=abs(r);
    cout<<"k="<< k <<"  E="<< int2d(Th)(u^2+v^2+r)<<endl;
    plot(r, wait=false, value=true);
  }
}
```

## example38.edp code, cont'd

```
int remesh=80;
for(int k=0;k<3;k++) {
  if(k==20){
    err0 = err0/10;
    dt = dt/10;
    remesh = 5;
  }
  for(int i=0;i<remesh;i++){
    eul;
    u1=u;
    v1=v;
    r1=abs(r);
    cout<<"k="<< k <<"  E="<< int2d(Th)(u^2+v^2+r)<<endl;
    plot(r, wait=false, value=true);
  }
  Th = adaptmesh (Th, r, nbvx=40000, err=err0, abserror=true,
    nbjacoby=2, omega=1.8, ratio=1.8, nbsmooth=3,
    splitpbedge=true, maxsubdiv=5, rescaling=true) ;
  plot(Th, wait=0);
  // interpolate solution from old to new mesh
  u = u;
  v = v;
  r = r;
```

## example38.edp code, cont'd

```
if (savefiles) {
  savemesh(Th, "Th_circle.mesh");

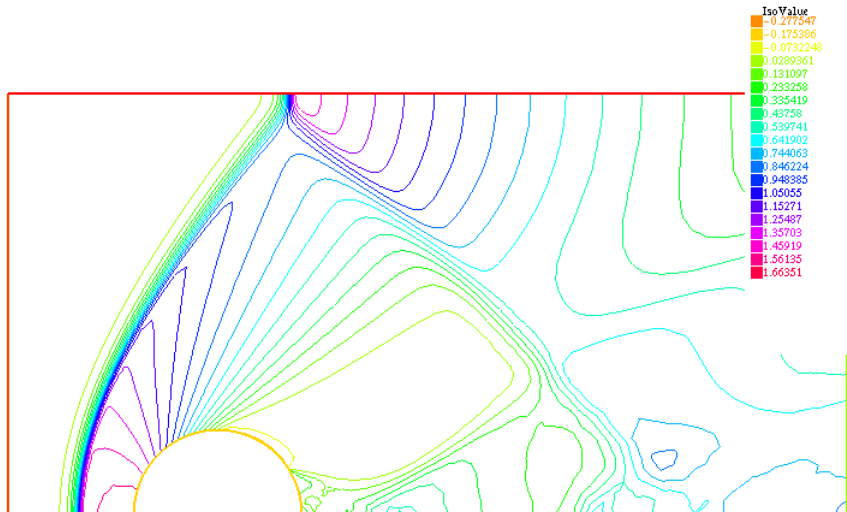
  ofstream f("u.txt");
  f << u[];

  ofstream ff("v.txt");
  ff << v[];

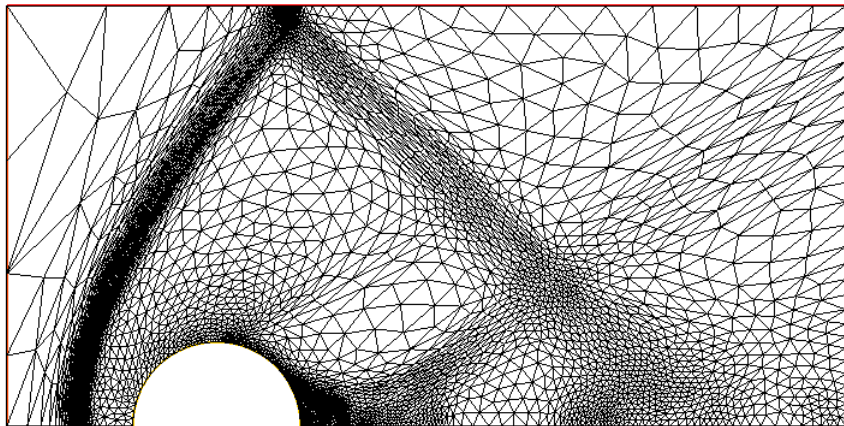
  ofstream fff("r.txt");
  fff << r[];

  r1 = sqrt(u*u+v*v);
  plot(r1, value=true);
  r1 = r;
}
}
```

# example38.edp final density



## example38 .edp final mesh



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Compressible flow

**Mixed and vector finite elements**

# Mixed formulation, RT elements

- ▶ Poisson problem: find  $p$

$$-\Delta p = f \text{ in } \Omega$$

$$p = g_d \text{ on } \Gamma_D$$

$$\frac{\partial p}{\partial n} = g_n \text{ on } \Gamma_N$$

- ▶ Reformulate by defining  $u = \nabla p$
- ▶ New: find  $p$  and *vector*  $u$

$$-\nabla p + u = 0 \text{ in } \Omega$$

$$\nabla \cdot u = f \text{ in } \Omega$$

$$p = g_d \text{ on } \Gamma_D$$

$$u \cdot n = g_n \text{ on } \Gamma_N$$

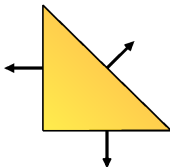
# Weak form

$$\begin{aligned}\int_{\Omega} p \nabla \cdot v + u \cdot v &= \int_{\Gamma_D} g_d v \cdot n \\ \int_{\Omega} q \nabla \cdot u &= \int_{\Omega} q f \\ u \cdot n &= g_n \text{ on } \Gamma_N\end{aligned}$$

- ▶  $p$  needs to be in  $L^2$ : P0 element
- ▶  $u$  needs to be in  $H(\text{div})$ : RT0 element



# RT0 element



- ▶ FEniCS calls this RT1, FreeFem++ calls it RT0
- ▶ Vector-valued shape functions of the form  $v(x) = \vec{\alpha} + \beta \vec{x}$
- ▶  $\vec{\alpha}$  is a vector,  $\beta$  is a scalar
- ▶ Not continuous, but mid-side normal is.

## example39.edp code

```
mesh Th=square(100,100);  
fespace Vh(Th,RT0);  
fespace Ph(Th,P0);  
  
Vh [u1,u2],[v1,v2];  
Ph p,q;
```

## example39.edp code

```
mesh Th=square(100,100);  
fespace Vh(Th,RT0);  
fespace Ph(Th,P0);  
  
Vh [u1,u2],[v1,v2];  
Ph p,q;  
  
func gd = 1.;  
func gn = 1.;  
func f = 1.;
```

## example39.edp code

```
mesh Th=square(100,100);
fespace Vh(Th,RT0);
fespace Ph(Th,P0);

Vh [u1,u2],[v1,v2];
Ph p,q;

func gd = 1.;
func gn = 1.;
func f = 1.;

problem laplaceMixed([u1, u2, p], [v1, v2, q], solver=UMFPACK) =
  int2d(Th) ( p*q*0e-10 + u1*v1 + u2*v2 + p*(dx(v1) + dy(v2)) +
    (dx(u1) + dy(u2))*q )
+ int2d(Th) ( f*q )
- int1d(Th,1,2,3) ( gd*(v1*N.x + v2*N.y) ) // int on gamma
+ on(4, u1 = gn*N.x, u2 = gn*N.y);
```

## example39.edp code

```
mesh Th=square(100,100);
fespace Vh(Th,RT0);
fespace Ph(Th,P0);

Vh [u1,u2],[v1,v2];
Ph p,q;

func gd = 1.;
func gn = 1.;
func f = 1.;

problem laplaceMixed([u1, u2, p], [v1, v2, q], solver=UMFPACK) =
  int2d(Th) ( p*q*0e-10 + u1*v1 + u2*v2 + p*(dx(v1) + dy(v2)) +
    (dx(u1) + dy(u2))*q )
+ int2d(Th) ( f*q )
- int1d(Th,1,2,3) ( gd*(v1*N.x + v2*N.y) ) // int on gamma
+ on(4, u1 = gn*N.x, u2 = gn*N.y);
```

## example39.edp code

```
mesh Th=square(100,100);
fespace Vh(Th,RT0);
fespace Ph(Th,P0);

Vh [u1,u2],[v1,v2];
Ph p,q;

func gd = 1.;
func gn = 1.;
func f = 1.;

problem laplaceMixed([u1, u2, p], [v1, v2, q], solver=UMFPACK) =
  int2d(Th) ( p*q*0e-10 + u1*v1 + u2*v2 + p*(dx(v1) + dy(v2)) +
    (dx(u1) + dy(u2))*q )
+ int2d(Th) ( f*q )
- int1d(Th,1,2,3) ( gd*(v1*N.x + v2*N.y) ) // int on gamma
+ on(4, u1 = gn*N.x, u2 = gn*N.y);

laplaceMixed;
```

## example39.edp code

```
mesh Th=square(100,100);
fespace Vh(Th,RT0);
fespace Ph(Th,P0);

Vh [u1,u2],[v1,v2];
Ph p,q;

func gd = 1.;
func gn = 1.;
func f = 1.;

problem laplaceMixed([u1, u2, p], [v1, v2, q], solver=UMFPACK) =
  int2d(Th) ( p*q*0e-10 + u1*v1 + u2*v2 + p*(dx(v1) + dy(v2)) +
    (dx(u1) + dy(u2))*q )
+ int2d(Th) ( f*q )
- int1d(Th,1,2,3) ( gd*(v1*N.x + v2*N.y) ) // int on gamma
+ on(4, u1 = gn*N.x, u2 = gn*N.y);

laplaceMixed;

plot([u1,u2], coef=0.1, wait=true, value=true);
plot(p, fill=true, wait=true, value=true);
```

# example39.edp pressure

