



# A Multiscale Discontinuous Galerkin Method

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# Nomenclature

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$\mathcal{T}'_h(\Omega)$  → Partition of  $\Omega$  into finite elements  $K$

$V(\cdot)$  → The set of all vertices of an element or a collection of elements

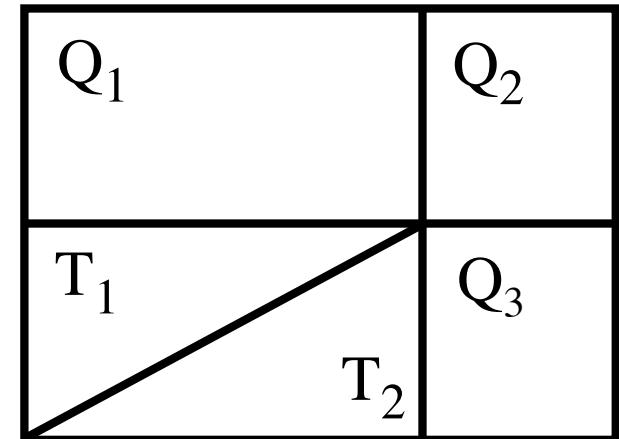
$E(\cdot)$  → The set of all edges of an element or a collection of elements

$\Gamma_h$  → The set of all edges =  $E(\mathcal{T}'_h(\Omega))$

$\Gamma_h^0$  → The set of internal edges =  $E(\mathcal{T}'_h(\Omega / \partial\Omega))$

$K$  → A generic finite element:  $T$  or  $Q$

$\hat{K}$  → A generic reference element





# The Discontinuous Space

## Reference element space

$S^{p(\hat{K})}(\hat{K}) \rightarrow$  polynomials of degree  $\leq p(\hat{K})$

## Local element space:

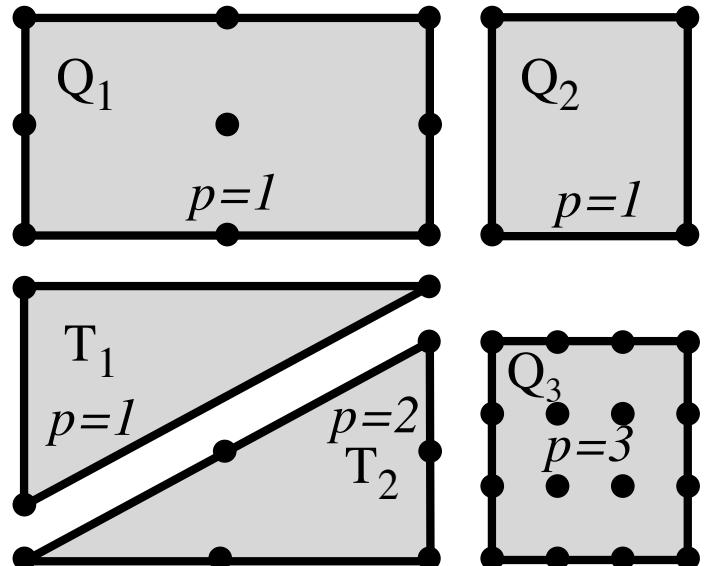
$S^{p(K)}(K) \rightarrow$  image of the reference space

## Discontinuous space:

$$\Phi_h(\Omega) = \left\{ \varphi_h \in L^2(\Omega) \mid \varphi_h|_K \in S^{p(K)}(K) \quad \forall K \in \mathcal{T}_h \right\}$$

## Hierarchical basis

$$\phi_h = \sum_v v_v V_v(\mathbf{x}) + \sum_e e_e E_e(\mathbf{x}) + \sum_k b_k B_k(\mathbf{x})$$



Formal union of the local spaces, polynomial degrees not constrained by continuity across element boundaries.



# The (Minimal) Continuous Space

## The continuous space

- Required for the **additive decomposition** step in VMS
- Defined with respect to the **same partition** of  $\Omega$  into finite elements
- Completely **unrelated** to the discontinuous space

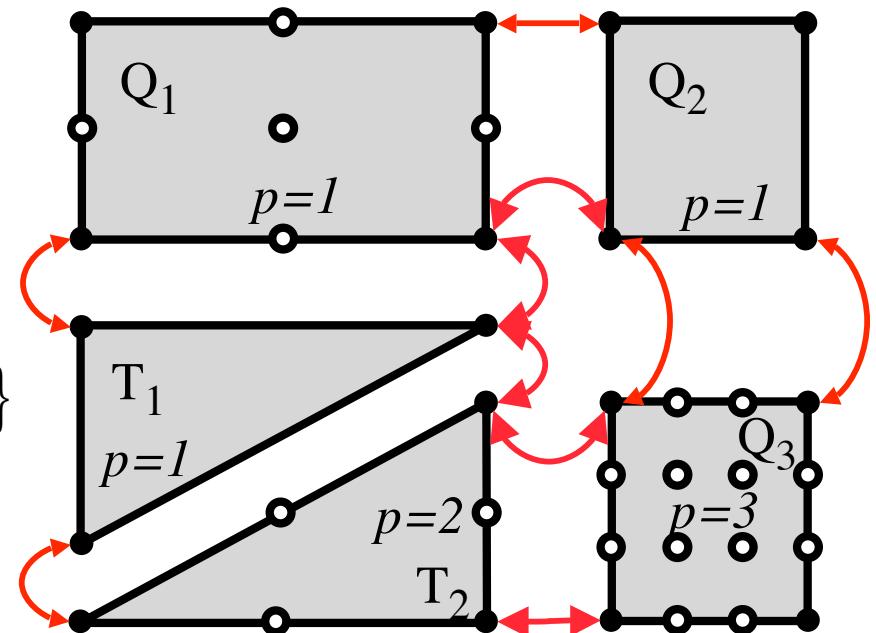
## The minimal continuous space

- Used here for simplicity
- Spanned by vertex shape functions
- $H^1$  conforming

$$\bar{\Phi}_h(\Omega) = \left\{ \bar{\varphi}_h \in H^1(\Omega) \mid \bar{\varphi}_h|_K \in S^1(K) \quad \forall K \in \mathcal{T}'_h \right\}$$

## Basis

$$\bar{N}_i(\mathbf{v}_j) = \delta_{ij} \quad \bar{N}_{\mathbf{v}|_K} = V_{\mathbf{v}}$$





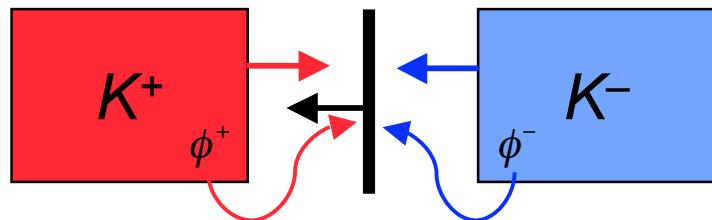
# Orientations, Jumps and Averages

## Orientation

- Elements oriented as sources
- Edges oriented by choosing a normal

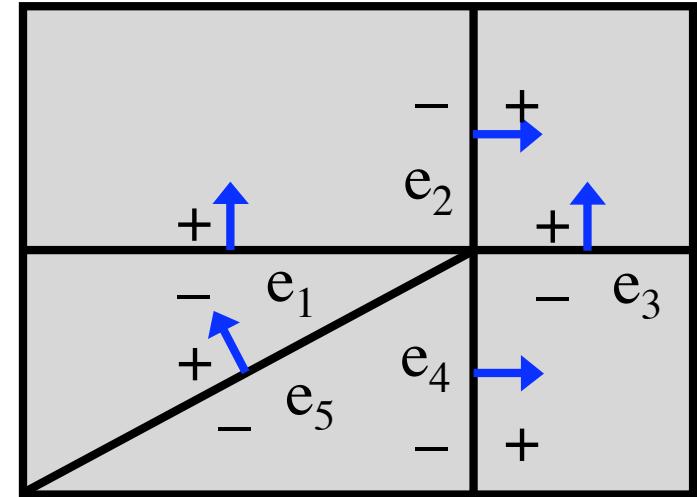
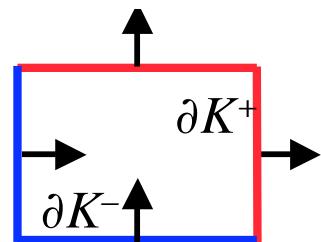
## Upwind (-) & downwind (+) elements

- Determined by shared edge orientation



## Inflow & outflow element boundary

- Determined by edge orientations



## Jumps and averages

$$\langle \phi \rangle = \frac{1}{2}(\phi^+ + \phi^-) \quad [\phi] = \phi^+ \mathbf{n}^+ + \phi^- \mathbf{n}^-$$

$$\langle \mathbf{u} \rangle = \frac{1}{2}(\mathbf{u}^+ + \mathbf{u}^-) \quad [\mathbf{u}] = \mathbf{u}^+ \cdot \mathbf{n}^+ + \mathbf{u}^- \cdot \mathbf{n}^-$$

# Variational Multiscale DG approach

## Model BVP

$$\mathcal{L}(\mathbf{x}, D)\phi = f \quad \text{in } \Omega \quad \text{and} \quad \mathcal{R}(\mathbf{x}, D)\phi = g \quad \text{on } \Gamma$$

Donor DG formulation



$$B_{DG}(\phi_h, \psi_h) = F_{DG}(\psi_h) \quad \forall \psi_h \in \Phi_h(\Omega)$$

$\Phi_h(\Omega)$

DG space

$$T : \overline{\Phi}_h(\Omega) \mapsto \Phi_h(\Omega)$$



$$B_{DG}(T\bar{\phi}_h, T\bar{\psi}_h) = F_{DG}(T\bar{\psi}_h) \quad \forall \bar{\psi}_h \in \overline{\Phi}_h(\Omega)$$

$\overline{\Phi}_h(\Omega)$

Interscale  
operator

$C^0$  space

VMS-DG formulation



# Interscale operator

The key to VMS-DG is the definition of T

- T must **reflect** PDE's structure
- T must be **locally** defined (for efficiency)

We use VMS to derive the local problems

Additive decomposition

$$\forall \phi \in \Phi_h(\Omega) \mapsto \phi = \bar{\phi} + \phi'$$

$$\bar{\phi} \in \bar{\Phi}_h(\Omega)$$

$$\phi' \in \Phi_h(\Omega)$$

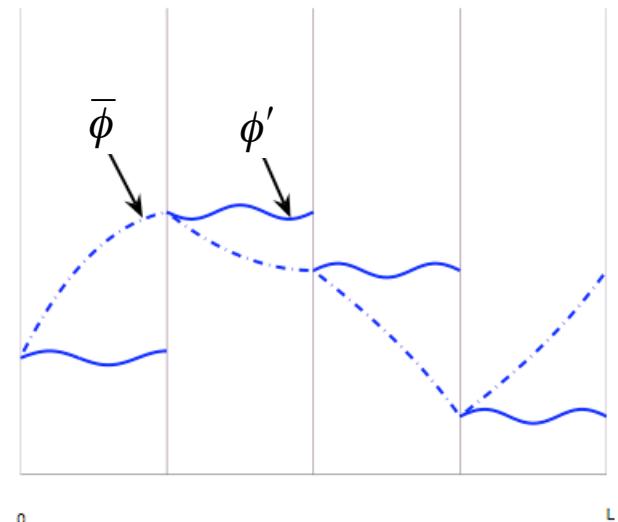
Coarse scale

Fine scale

VMS equations

$$B_{DG}(\bar{\phi}_h, \bar{\psi}_h) + B_{DG}(\phi'_h, \bar{\psi}_h) = F_{DG}(\bar{\psi}_h) \quad \forall \bar{\psi}_h \in \bar{\Phi}_h(\Omega) \quad \leftarrow \text{Coarse scale equation}$$

$$B_{DG}(\phi'_h, \psi'_h) + B_{DG}(\bar{\phi}_h, \psi'_h) = F_{DG}(\psi'_h) \quad \forall \psi'_h \in \Phi_h(\Omega) \quad \leftarrow \text{Fine scale equation}$$





# The local problem

**Assume:**

$$\begin{aligned} B_{DG}(\phi_h, \psi_h) &= \sum_K B_K(\phi_h, \psi_h) && \leftarrow \text{element form} \\ &+ \sum_{e \in \Gamma_h} B_\Gamma(\phi_h, \psi_h) && \leftarrow \text{boundary form} \\ &+ \sum_{e \in \Gamma_h^0} B_e(\{\phi_h^-, \phi_h^+\}, \{\psi_h^-, \psi_h^+\}) && \leftarrow \text{edge form} \end{aligned}$$

Element equations coupled through the edge form

**To derive the local problem**

1. Treat coarse scale function as data for the fine scale equation
2. **Restrict** fine scale equation to an element  $K$

$$B_{DG}(\phi'_h, \psi'_h) = F_{DG}(\psi'_h) - B_{DG}(\bar{\phi}_h, \psi'_h) \equiv R_K(\bar{\phi}_h) \quad \forall \psi'_h \in S^{p(K)}(K)$$

3. **Uncouple** fine scale equation from adjacent elements



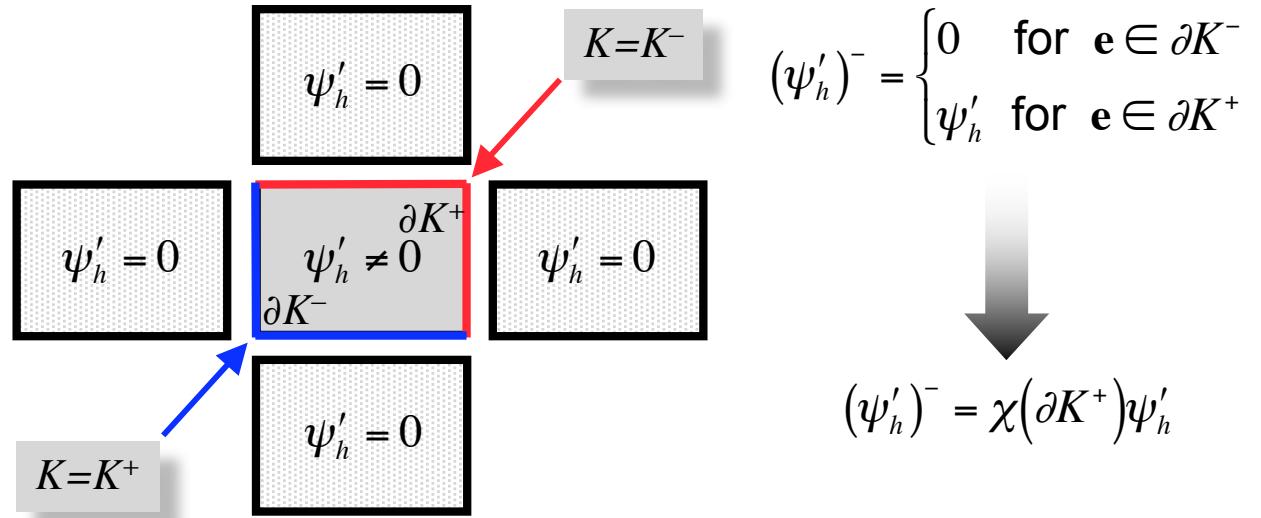
# Restriction to an element

## States of the restricted weight function

$$(\psi'_h)^+ = \begin{cases} \psi'_h & \text{for } e \in \partial K^- \\ 0 & \text{for } e \in \partial K^+ \end{cases}$$

$$\downarrow$$

$$(\psi'_h)^+ = \chi(\partial K^-) \psi'_h$$



$$(\psi'_h)^- = \begin{cases} 0 & \text{for } e \in \partial K^- \\ \psi'_h & \text{for } e \in \partial K^+ \end{cases}$$

$$\downarrow$$

$$(\psi'_h)^- = \chi(\partial K^+) \psi'_h$$

## States of the coarse scale solution

$$\bar{\phi}_h \in C^0 \Rightarrow (\bar{\phi}_h)^+ = (\bar{\phi}_h)^- = \bar{\phi}_h$$

## Coarse scale residual

$$R_K(\bar{\phi}_h) = F_{DG}(\psi'_h) - B_K(\bar{\phi}_h, \psi'_h) - B_\Gamma(\bar{\phi}_h, \psi'_h) - \sum_{e \in E(K)} B_e(\{\bar{\phi}_h, \bar{\phi}_h\}, \{\chi(\partial K^+) \psi'_h, \chi(\partial K^-) \psi'_h\})$$

# Uncoupling from adjacent elements

**Coupled fine scale equation on  $K$**

$$B_K(\phi'_h, \psi'_h) + B_\Gamma(\phi'_h, \psi'_h) + \sum_{e \in E(K)} B_e\left(\left\{\left(\phi'_h\right)^+, \left(\phi'_h\right)^-\right\}, \left\{\chi(\partial K^+) \psi'_h, \chi(\partial K^-) \psi'_h\right\}\right) = R_K(\bar{\phi}_h)$$

Redefine edge form in terms of the element fine scale function only

$$B_e\left(\left\{\left(\phi'_h\right)^+, \left(\phi'_h\right)^-\right\}, \left\{\chi(\partial K^+) \psi'_h, \chi(\partial K^-) \psi'_h\right\}\right) \rightarrow B'_e\left(\{\phi', \phi'\}, \left\{\chi(\partial K^+) \psi'_h, \chi(\partial K^-) \psi'_h\right\}\right)$$

**Uncoupled fine scale equation on  $K$**

$$B'_K(\phi'_h, \psi'_h) = B_K(\phi'_h, \psi'_h) + B_\Gamma(\phi'_h, \psi'_h) + \sum_{e \in E(K)} B'_e\left(\{\phi'_h\}, \{\psi'_h\}\right) = R_K(\bar{\phi}_h)$$

**Interscale operator**

$$B'_K(\phi'_h, \psi'_h) = R_K(\bar{\phi}_h) \rightarrow T_K : \overline{\Phi}_h(\Omega) \mapsto S^{p(K)}(K)$$

$$\begin{aligned} T : \overline{\Phi}_h(\Omega) &\mapsto \Phi_h(\Omega) \\ T|_K &= T_K \end{aligned}$$



# Application to scalar advection-diffusion

## Boundary value problem

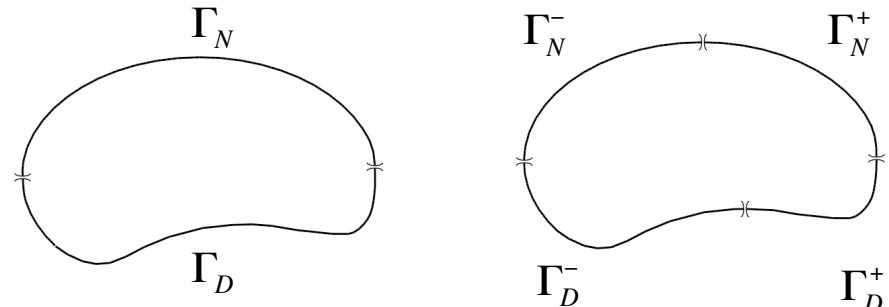
$$\nabla \cdot (F_a + F_d) = f \quad \text{in } \Omega$$

$$\phi = g \quad \text{on } \Gamma_D$$

$$(F_a + F_d) \cdot \mathbf{n} = h^- \quad \text{on } \Gamma_N^-$$

$$(F_d) \cdot \mathbf{n} = h^+ \quad \text{on } \Gamma_N^+$$

$$(\chi(\Gamma_N^-)F_a + F_d) \cdot \mathbf{n} = h \quad \text{on } \Gamma_N$$



## Flux

$$F_a = \mathbf{a}\phi$$

advection

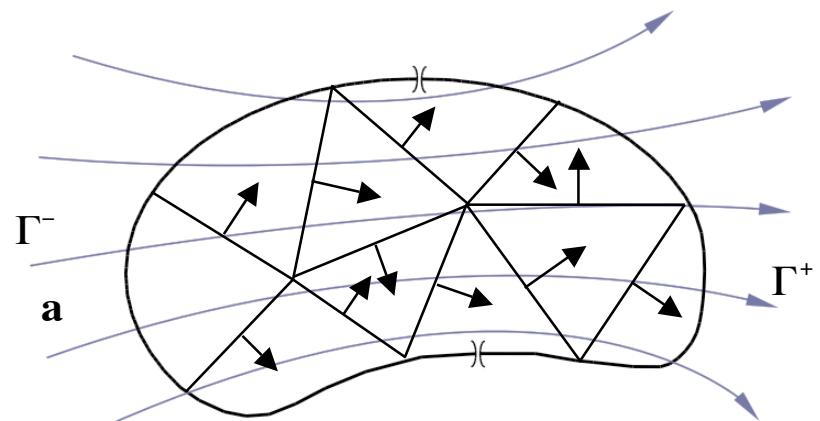
$$F_d = -\kappa \nabla \phi$$

diffusive

## Edge orientation

By advective direction

⇒ Upwind & downwind elements





# A donor DG formulation

## Residual formulation

$$0 = \sum_K - \int_K (F^K \cdot \nabla \psi + f \psi_K) dx + \int_{\Gamma_N} (\chi(\Gamma_N^+) F_a \cdot \mathbf{n} - h) \psi d\Gamma + \int_{\Gamma_D} (F \cdot \mathbf{n}) \psi_K d\Gamma$$
$$+ \varepsilon \int_{\Gamma_D} (\phi - g) W(\psi) d\Gamma \quad \leftarrow \text{Weak Dirichlet condition}$$
$$+ \sum_{\mathbf{e} \in \Gamma_h^0} \int_{\mathbf{e}} \mathcal{F}_b(\phi^+; \phi^-)(\psi^+ - \psi^-) d\Gamma \quad \leftarrow \text{Flux balance}$$
$$+ \sum_{\mathbf{e} \in \Gamma_h^0} \int_{\mathbf{e}} \mathcal{F}_c(\psi^+; \psi^-)(\phi^+ - \phi^-) d\Gamma \quad \leftarrow \text{Weak continuity}$$
$$+ \sum_{\mathbf{e} \in \Gamma_h^0} \int_{\mathbf{e}} \alpha[\phi][\psi] d\Gamma \quad \leftarrow \text{Least-squares stabilization}$$

} coupling terms

## Numerical fluxes

$$\mathcal{F}_b(\phi^+; \phi^-) = F_b^h(\phi^+; \phi^-) \cdot \mathbf{n} = (s_{11} F_a^h + s_{12} F_d^h) \cdot \mathbf{n} \quad \leftarrow \text{Approximate true flux}$$
$$\mathcal{F}_c(\phi^+; \phi^-) = F_c^h(\phi^+; \phi^-) \cdot \mathbf{n} = (s_{21} F_a^h + s_{22} F_d^h) \cdot \mathbf{n}$$



# Weak form components

## Equivalent form of flux terms

$$\int_{\mathbf{e}} \mathcal{F}_b(\phi^+; \phi^-)(\psi^+ - \psi^-) d\Gamma = \int_{\mathbf{e}} F_b^h(\phi^+; \phi^-)[\psi] d\Gamma$$

$$\int_{\mathbf{e}} \mathcal{F}_c(\psi^+; \psi^-)(\phi^+ - \phi^-) d\Gamma = \int_{\mathbf{e}} F_c(\psi^+; \psi^-)[\phi] d\Gamma$$

## DG bilinear form components

$$B_K(\phi, \psi) = - \int_K F^K \cdot \nabla \psi dx \quad \leftarrow \text{volume}$$

$$B_\Gamma(\phi, \psi) = \int_{\Gamma_N} (\chi(\Gamma_N^+) F_a \cdot \mathbf{n}) \psi d\Gamma + \int_{\Gamma_D} (F \cdot \mathbf{n}) \psi_K d\Gamma + \varepsilon \int_{\Gamma_D} \phi W(\psi) d\Gamma \quad \leftarrow \text{boundary}$$

$$B_{\mathbf{e}}(\{\phi^+, \phi^-\}, \{\psi^+, \psi^-\}) = \sum_{\mathbf{e} \in E(K)} \int_{\mathbf{e}} F_b(\phi^+; \phi^-)[\psi] + F_c(\psi^+; \psi^-)[\phi] + \alpha[\phi][\psi] d\Gamma \quad \leftarrow \text{edge}$$

Coupling terms

# Numerical flux & weight functions

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Flux	DG-A	DG-B
$F_b^h(\phi^+; \phi^-)$	$F_a(\phi^-) + \langle F_d(\phi) \rangle$	$F_a(\phi^-) + F_d(\phi^-)$
$F_c(\psi^+; \psi^-)$	$s \langle F_d(\psi) \rangle$	$s F_d(\psi^-)$
$W(\psi)$		$\psi + s F_d(\psi^-) \cdot \mathbf{n}$

- DG-A**  $F_a(\phi^-) + \langle F_d(\phi) \rangle$  ← Advection flux is **upwinded**, diffusive is **averaged**
- DG-B**  $F_a(\phi^-) + F_d(\phi^-)$  ← Total flux is **upwinded**

**DG formulation** (see *D. Arnold et al, SINUM 2000*)

s=1	skew-symmetric	excellent stability properties
s=0	neutral	requires LS stabilization
s=-1	symmetric	adjoint consistent, optimal L <sup>2</sup> rates



# Specialization of the edge form

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## DG-A

$$\begin{aligned} B_e\left(\{\phi^+, \phi^-\}, \{\psi^+, \psi^-\}\right) = & \sum_{e \in E(K)} \int_e \alpha[\phi][\psi] d\Gamma \\ & + \int_e \underbrace{\left(\mathbf{a}\phi^- - \kappa \nabla(\phi^+ + \phi^-)/2\right) \cdot [\psi]}_{F_b^h} - \underbrace{s\left(\kappa \nabla(\psi^+ + \psi^-)/2\right) \cdot [\phi]}_{F_c^h} d\Gamma \end{aligned}$$

## DG-B

$$\begin{aligned} B_e\left(\{\phi^+, \phi^-\}, \{\psi^+, \psi^-\}\right) = & \sum_{e \in E(K)} \int_e \alpha[\phi][\psi] d\Gamma \\ & + \int_e \underbrace{\left(\mathbf{a}\phi^- - \kappa \nabla\phi^-\right) \cdot [\psi]}_{F_b^h} - \underbrace{s\left(\kappa \nabla\psi^-\right) \cdot [\phi]}_{F_c^h} d\Gamma \end{aligned}$$



# Local conservation properties of DG-B

Consider an internal element  $T$  and

$$\psi_h = \begin{cases} 1 & \text{on } K = T \\ 0 & \text{on } K \neq T \end{cases}$$



**Approximately conservative with LS**

$$\int_{\Omega} f + \sum_{e \in \partial T} \int_e (\mathbf{a}\phi_h^- - \kappa \nabla \phi_h^-) \cdot \mathbf{n} = - \int_e \alpha[\phi_h^-] \cdot \mathbf{n}$$

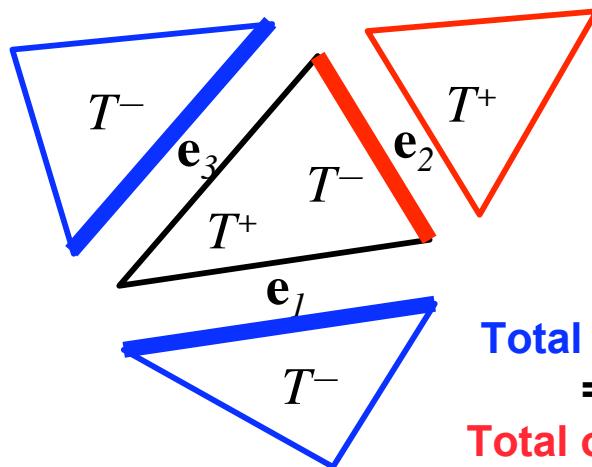
$$\int_{\Omega} f + \sum_{e \in \partial T} \int_e (\mathbf{a}\phi_h^- - \kappa \nabla \phi_h^-) \cdot \mathbf{n} = 0$$

**Upwinding of total flux in DG-B**

$$\mathbf{a}\phi_h^- - \kappa \nabla \phi_h^- = \mathbf{a}\phi_h^C - \kappa \nabla \phi_h^C$$

on  $e_1 \cup e_3$

**Inflow flux**  
on contiguous elements



**Locally conservative without LS**

$$\mathbf{a}\phi_h^- - \kappa \nabla \phi_h^- = \mathbf{a}\phi_h^T - \kappa \nabla \phi_h^T$$

on  $e_2$

**Outflow flux**  
on the given element

**Total Inflow**  
= **Total outflow**



# The interscale operator

To obtain  $T$  we start with the coupled element equation

$$B_K(\phi'_h, \psi'_h) + B_\Gamma(\phi'_h, \psi'_h) + \sum_{e \in E(K)} \int F_b((\phi'_h)^+; (\phi'_h)^-) \underbrace{\mathbf{n}_K \psi'_h}_{[\psi'_h]} + F_c(\underbrace{\chi(\partial K^-) \psi'_h}_{(\psi'_h)^+}; \underbrace{\chi(\partial K^+) \psi'_h}_{(\psi'_h)^-}) [\phi'_h] + \alpha [\phi'_h] \underbrace{\mathbf{n}_K \psi'_h}_{[\psi'_h]} d\Gamma = R_K(\bar{\phi}_h)$$

and redefine the states, jump and average of the fine scale  $\phi' \in S^{p(K)}(K)$  as follows:

To compute states and jump extend by zero:  $\phi' \rightarrow \phi'_0$

$$(\phi'_0)^+ = \chi(\partial K^-) \phi'_0$$



$$(\phi')^+ = \chi(\partial K^-) \phi'$$

$$(\phi'_0)^- = \chi(\partial K^+) \phi'_0$$

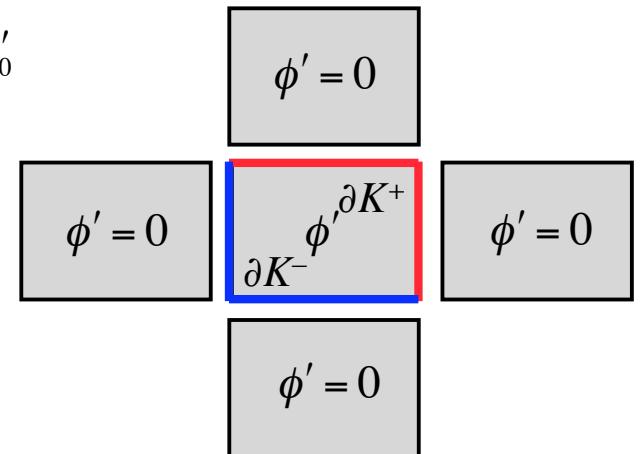


$$(\phi')^- = \chi(\partial K^+) \phi'$$

$$[\phi'_0] = \mathbf{n}^+ \chi(\partial K^-) \phi'_0 + \mathbf{n}^- \chi(\partial K^+) \phi'_0$$



$$[\phi'] = \mathbf{n}_K \phi'$$



To compute edge averages extend by continuity:  $\phi' \rightarrow \phi'_\infty$

$$\langle \phi'_\infty \rangle = \frac{1}{2} (\phi'_\infty + \phi'_\infty) = \phi'_\infty$$



$$\langle \phi' \rangle = \phi'$$

## Redefined edge form

Flux	DG-A	DG-B
$F_b^h(\phi)$	$F_a(\chi(\partial K^+) \phi) + F_d(\phi)$	$F_a(\chi(\partial K^+) \phi) + F_d(\chi(\partial K^+) \phi)$
$F_c(\psi)$	$sF_d(\psi)$	$sF_d(\chi(\partial K^+) \psi)$

### DG-A

$$B'_e(\{\phi'\}, \{\psi'\}) = \sum_{e \in E(K)} \int \underbrace{(\mathbf{a}\chi(\partial K^+) \phi' - \kappa \nabla \phi')}_{F_b^h} \cdot \mathbf{n}_K \psi' - \underbrace{s\kappa \nabla \psi' \cdot \mathbf{n}_K}_{F_c^h} + \underbrace{\alpha \phi' \psi'}_{LS} d\Gamma$$

### DG-B

$$B'_e(\{\phi'\}, \{\psi'\}) = \sum_{e \in E(K)} \int \underbrace{\chi(\partial K^+) (\mathbf{a}\phi' - \kappa \nabla \phi')}_{F_b^h} \cdot \mathbf{n}_K \psi' - \underbrace{s\chi(\partial K^+) \kappa \nabla \psi' \cdot \mathbf{n}_K}_{F_c^h} + \underbrace{\alpha \phi' \psi'}_{LS} d\Gamma$$

The new edge forms involve values of the fine scale  $\phi'$  from one element only

# The local problems

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## DG-A

$$B_K(\phi', \psi') + B_\Gamma(\phi', \psi') + \sum_{e \in E(K)} \int_{e^-} (\mathbf{a}\chi(\partial K^+) \phi' - \kappa \nabla \phi') \cdot \mathbf{n}_K \psi' - s\kappa \nabla \psi' \cdot \mathbf{n}_K + \alpha \phi' \psi' d\Gamma = R_K(\bar{\phi})$$

## DG-B

$$B_K(\phi', \psi') + B_\Gamma(\phi', \psi') + \sum_{e \in E(K)} \int_e \chi(\partial K^+) (\mathbf{a}\phi' - \kappa \nabla \phi') \cdot \mathbf{n}_K \psi' - s\chi(\partial K^+) \kappa \nabla \psi' \cdot \mathbf{n}_K + \alpha \phi' \psi' d\Gamma = R_K(\bar{\phi})$$

## PDE form of the local problem

$$\nabla \cdot F(\phi') = f - \nabla \cdot F(\bar{\phi}) \quad \text{in } K \qquad \text{Residual driven!}$$

$$\phi' = 0 \quad \text{on } \partial K^-$$

advection

$\leftarrow$  limit  $\rightarrow$

$$\phi' = 0 \quad \text{on } \partial K$$

diffusive



# VMS-DG Revisited

## Interscale operator

$$B'_K(\phi'_h, \psi'_h) = R_K(\bar{\phi}_h)$$

$$T_K : \overline{\Phi}_h(\Omega) \mapsto S^{p(K)}(K)$$

$$\begin{aligned} T : \overline{\Phi}_h(\Omega) &\mapsto \Phi_h(\Omega) \\ T|_K &= T_K \end{aligned}$$

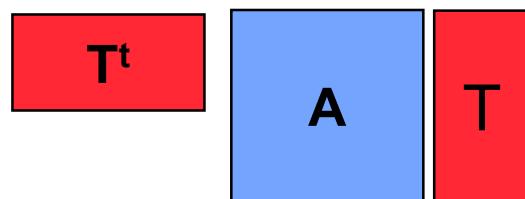
## VMS-DG formulation

$$B_{DG}(T\bar{\phi}_h, T\bar{\psi}_h) = F_{DG}(T\bar{\psi}_h) \quad \forall \bar{\psi}_h \in \overline{\Phi}_h(\Omega)$$

## Algebraic form

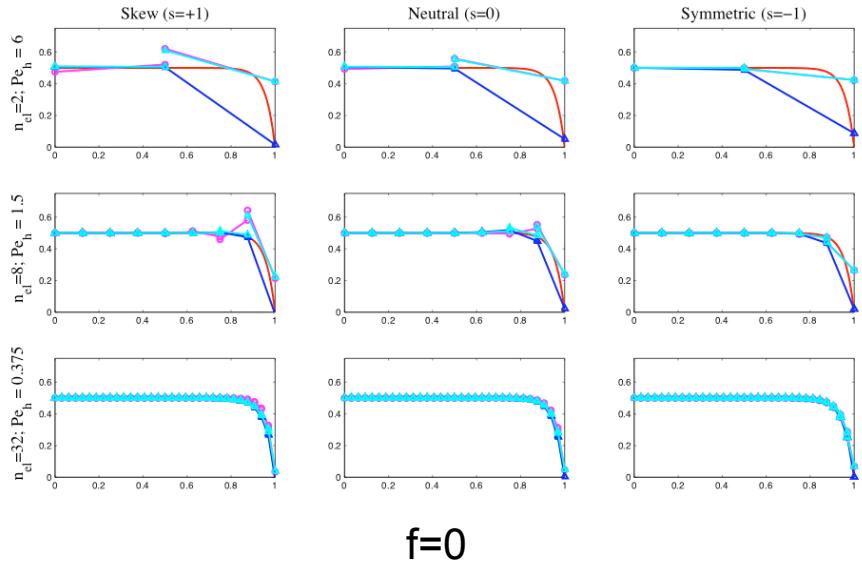
$$B_{DG}(\phi_h, \psi_h) = F_{DG}(\psi_h) \quad \rightarrow \quad \mathbf{Ax} = \mathbf{f} \quad \mathbf{A} \in \mathbf{R}^{n \times n}; \quad n = \dim(\Phi_h)$$

$$B_{DG}(T\bar{\phi}_h, T\bar{\psi}_h) = F_{DG}(T\bar{\psi}_h) \quad \rightarrow \quad \mathbf{T}^t \mathbf{ATx} = \mathbf{T}^t \mathbf{f} \quad \mathbf{T} \in \mathbf{R}^{n \times m}; \quad m = \dim(\overline{\Phi}_h)$$





# Numerical examples 1D

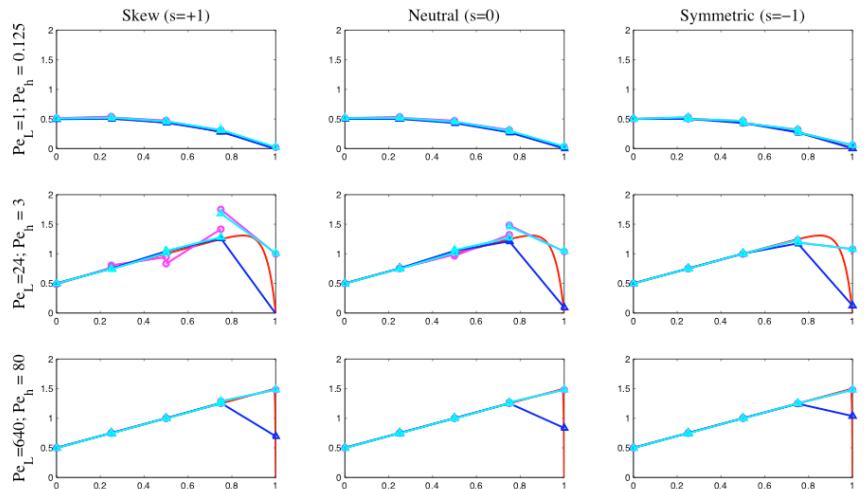


VMS-MDG is very close to the DG solution, while costs much less to compute.

## Solution plots 2, 8 and 32 elements

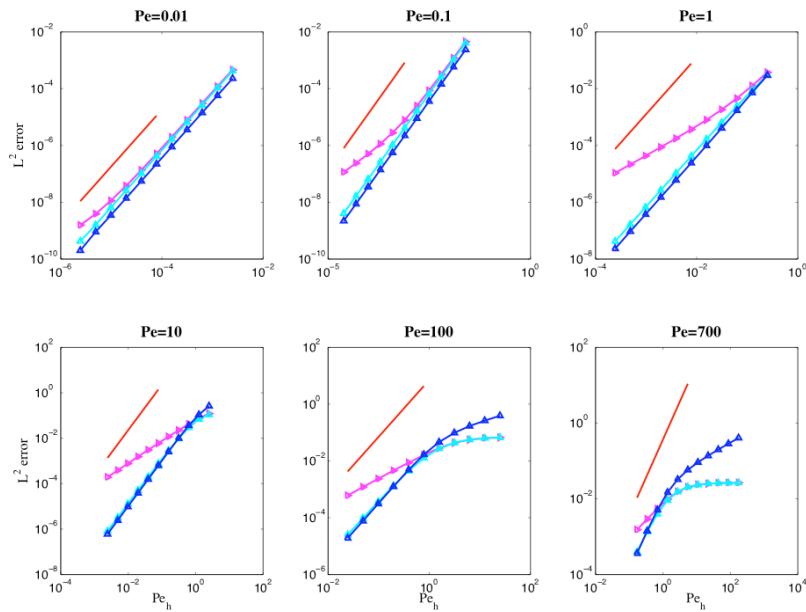
<b>Red</b>	= exact
<b>Blue</b>	= MDG (continuous)
<b>L-blue</b>	= MDG (discontinuous)
<b>Magenta</b>	= Donor DG

$f=1$

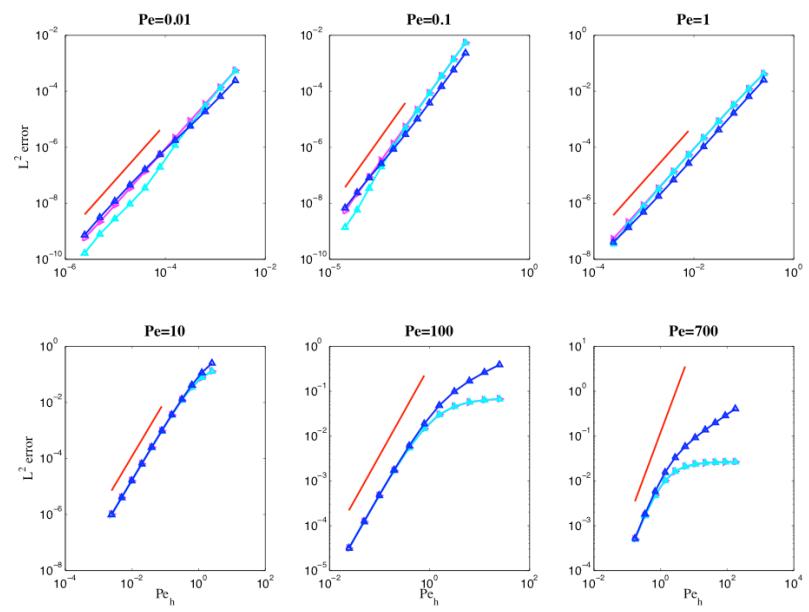


# Convergence rates

neutral  $s=0$



symmetric  $s=-1$



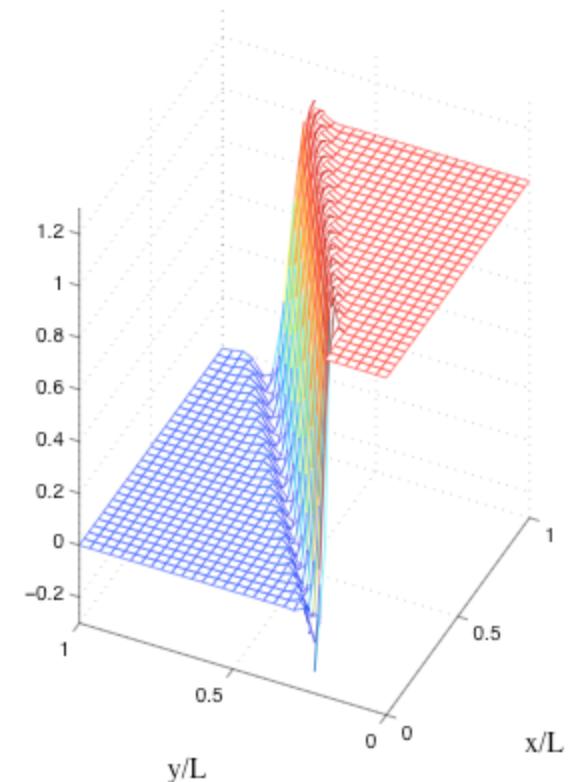
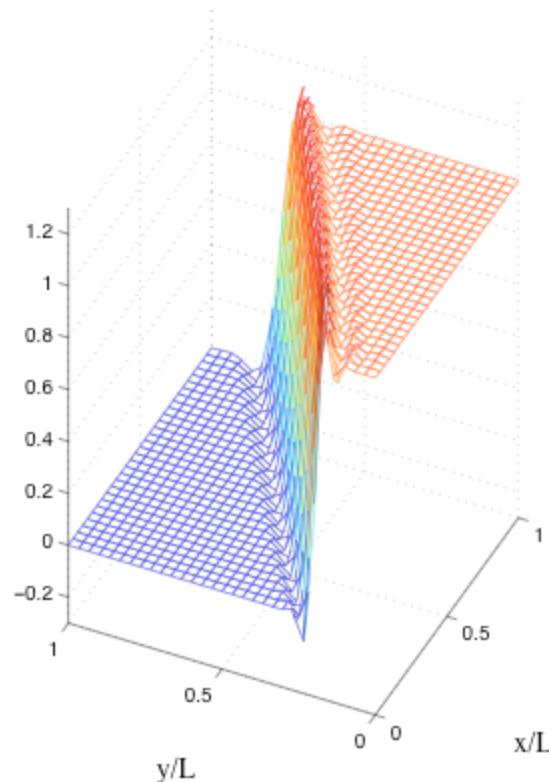
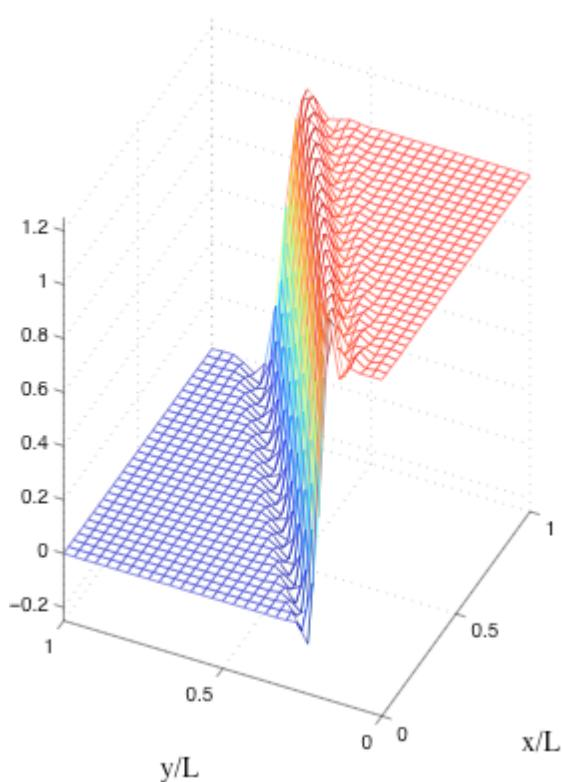
Skew similar to neutral

For some donor DG formulations VMS-MDG converges better than the donor DG itself.



## Numerical examples in 2D

Advection skew to the mesh



$$\bar{\phi}_h$$

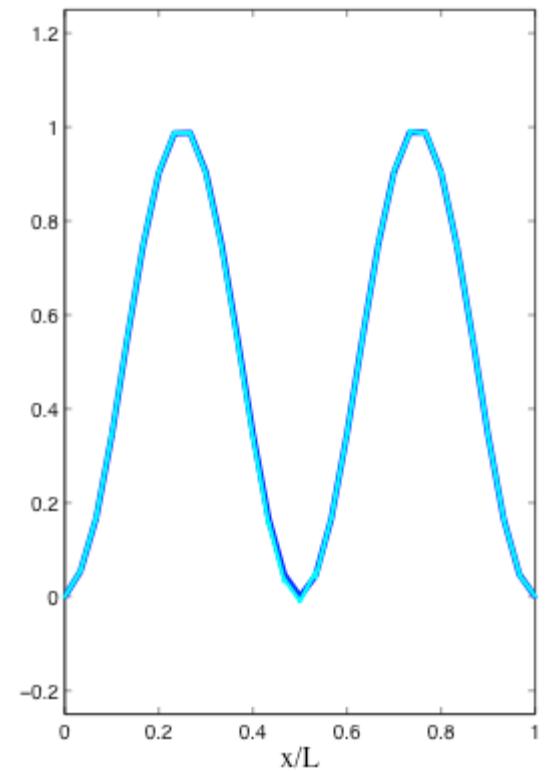
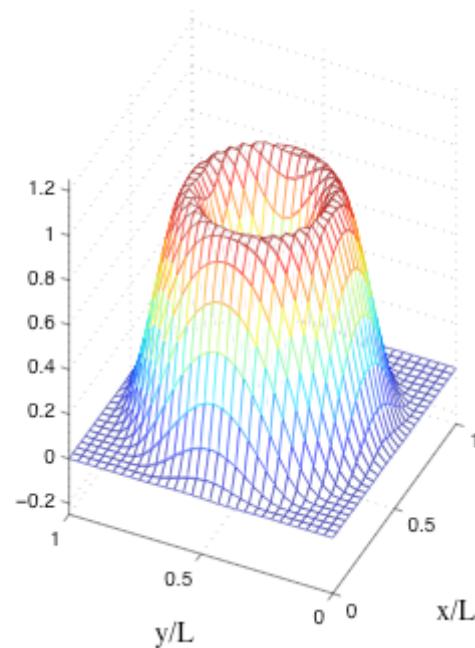
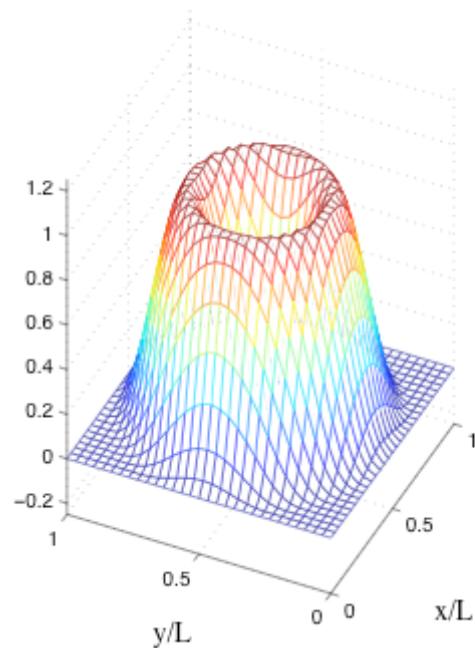
$$\phi_h = \bar{\phi}_h + \phi'_h$$

$$\phi_h^{DG}$$



# Numerical examples 2D

## Rotating cone





## Conclusions

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We proposed a new VMS-DG method that combines advantages of DG with the more efficient computational structure of the continuous Galerkin method.

### VMS-DG

- Solves a long-standing problem with **proliferation** of DoFs in DG methods
- Provides a **template** for “clever”, problem-dependent local condensation
- Local problems are **residual-driven**
- Attains and even somewhat **improves** upon both DG and continuous Galerkin

### Future research directions

- The **local** problem
  - Adding discontinuity capturing operators
  - Connection of with Riemann solvers
- The **donor** DG method