Automatic *hp*-Adaptivity for Elliptic and Maxwell Problems

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Journées d'analyse fonctionnelle et numérique en l'honneur de Michel Crouzeix, 2-3 June 2006

- Projection-based interpolation
- Algorithm underlying *hp*-adaptivity and *hp*-adaptivity for 3D acoustics scattering problems
- hp-adaptivity for Perfectly Matched Layers (PML)
- Goal-oriented *hp*-adaptivity with application to borehole electromagnetics simulations
- Conclusions and prospects

joint work with: A. Buffa, W. Cao, J. Gopalakrishnan, J. Schoeberl

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$$||u - u_1 - u_{2,p}^e||_{L^2(e)} \to \min$$

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 $\square \Pi^{grad} u = u_1 + u_{2,p} + u_{3,p} + u_{4,p}.$

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• differentiate the projection to complete the edge contribution,

$$E_{1,p}^e = \frac{\partial u_p^e}{\partial t}$$

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• $\Pi^{curl} E = E_{1,p} + E_{2,p} + E_{3,p}$.

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$$\blacktriangleright \ \Pi^{div} \boldsymbol{F} = \boldsymbol{F}_{1,p} + \boldsymbol{F}_{2,p}$$

► *H*¹-interpolation,

$$\|u - \Pi^{grad}u\|_{H^{1}(K)} \leq C \inf_{u_{p}} \|u - u_{p}\|_{H^{1}(K)} + C\epsilon^{-1.5} \left(\sum_{f} \inf_{u_{p}} \|u - u_{p}\|_{H^{0.5+\epsilon}(f)} + \sum_{e} \inf_{u_{p}} \|u - u_{p}\|_{H^{\epsilon}(e)} \right)$$

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$$\leq C(\ln p)^{1.5}p^{-(r-1)}\|u\|_{H^r(\Omega)}, \quad r>1.5$$

► **H**(**curl**)-interpolation,

$$\begin{split} \boldsymbol{E} &- \Pi^{curl} \boldsymbol{E} \|_{\boldsymbol{H}(\mathbf{curl},K)} \leq C \inf_{\boldsymbol{E}_p} \|\boldsymbol{E} - \boldsymbol{E}_p\|_{\boldsymbol{H}(\mathbf{curl},K)} \\ &+ C \epsilon^{-1.5} (\sum_{f} \inf_{\boldsymbol{E}_p} \|(\boldsymbol{E} - \boldsymbol{E}_p)_t\|_{\boldsymbol{H}^{-0.5+\epsilon}(\mathbf{curl}_f,f)} \\ &+ C \sum_{e} \inf_{\boldsymbol{E}_p} \|(\boldsymbol{E} - \boldsymbol{E}_p)_t\|_{H^{-1}(e)}) \end{split}$$

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$$\leq C(\ln p)^{1.5}p^{-r}\|u\|_{\boldsymbol{H}^r(\mathsf{div},\Omega)}, \quad r>0.5$$

Fully-Automatic *hp*-Adaptivity in Three Dimensions

joint work with: J. Kurtz

The hp-adaptive finite element method combines local reduction of the element size h with local elevation of the polynomial order of approximation p to achieve exponential convergence with respect to the number of global degrees of freedom N. An algorithm for automatically determining such refinements in an optimal way must address the following issues:

- Selection of optimal, possibly anisotropic, *h*-refinements for resolution of vertex and edge singularities and boundary and interior layers
- \blacktriangleright Selection of optimal, possibly anisotropic, distribution of p

These decisions require much more information than traditional h-adaptive methods.

Our approach is to determine an optimal refinement strategy for a given *coarse grid* by examining the solution on a corresponding *fine grid* obtained by a global *hp*-refinement.














Repeat until exhausted or error is below a prescribed tolerance:

- Solve on the coarse grid and write solution and grid to disk
- Break each element and enrich the order isotropically
- Solve on the resulting fine grid
- Compute error in the coarse grid
- Select refinements for the coarse grid by computing the projection-based interpolant of the fine grid solution onto the coarse grid and a dynamically-determined sequence of intermediate grids
- Possibly enrich optimal refinements to maintain 1-irregularity
- ► Read coarse grid from disk and perform optimal refinements

▶ Find optimal hp-refinements of the current coarse grid hp yielding the next coarse grid hp^{next} such that (u = u_{h/2,p+1}),

$$\frac{\|u - \Pi_{hp}u\|_{H^1} - \|u - \Pi_{hp^{next}}u\|_{H^1}}{N_{hp^{next}} - N_{hp}} \to \max$$

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- The algorithm reflects the logic of the projection-based interpolation and consists of three steps:
 - Determining optimal refinement of edges
 - Determining optimal refinement of faces
 - Determining optimal refinement of element interiors

Each of the steps sets up initial conditions for the next step, limiting the number of cases to be considered.

The energy-driven mesh optimization algorithm (cont.)

Once the optimal refinements have been determined, we

- Execute the requested *h*-refinements, enforcing the 1-irregularity of the mesh
- perform the optimal *p*-refinements

Primal problem:

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• Error representation: $(u = u_{h/2,p+1}, v = v_{h/2,p+1})$

$$g(u - u_{hp}) = b(u - u_{hp}, v - \Pi_{hp}v)$$

$$\approx b(u - \Pi_{hp}u, v - \Pi_{hp}v)$$

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Error bound:

$$|g(u-u_{hp})| \leq \sum_{K} |b_{K}(u-\prod_{hp}u,v-\prod_{hp}v)| =: J_{hp}$$

Modified optimization problem:
Find optimal hp-refinements of the current coarse grid hp yielding the next coarse grid hp^{next} such that,

$$\frac{J_{hp} - J_{hp^{next}}}{N_{hp^{next}} - N_{hp}} \to \max$$

We stage a local competition to determine whether h-refinement or p-enrichment is optimal. Since p-enrichment adds a single degree of freedom, so do the competitive h-refinements:



The projection-based interpolant of the fine grid solution is computed for each competitor and we select the one with smallest error.

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Automatic hp-adaptivity

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Projection Error

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- The same algorithm is then applied to element faces and finally interiors
- The conclusion of each stage provides the starting point for the next, i.e. optimal edge h-refinements and orders, in conjunction with the minimum rule, provide the starting point for face optimization
- Projections onto element interiors are expensive and required the development of a "telescoping solver" that computes a dynamically-determined sequence of nested projections by only updating the previously computed factorization
- The logic is identical for energy-driven and goal-oriented adaptivity: the only difference is in the evaluation of projection errors

We solve the Helmholtz equation with real wave number \boldsymbol{k} for the scattered pressure \boldsymbol{u}

$$\begin{array}{rcl} -\Delta u - k^2 u &=& 0 \quad {\rm in} \quad I\!\!R^3 \setminus \Omega_{int} \\ & \displaystyle \frac{\partial u}{\partial n} &=& \displaystyle -\frac{\partial u^{inc}}{\partial n} \quad {\rm on} \quad \Gamma = \partial \Omega_{int} \\ & \displaystyle \frac{\partial u}{\partial r} + iku &=& o(1/r) \ \, {\rm as} \ \, r \to \infty \end{array}$$

The unbounded exterior domain is truncated via either infinite elements (IE) or a perfectly matched layer (PML).

Scattering from a Sphere of Radius λ





Scattering from a Sphere of Radius λ



Scattering from a Cone-sphere of diameter λ



Scattering from a Cone-sphere of diameter λ


















Improving the performance of Perfectly Matched Layers (PML) by means of hp-adaptivity

joint work with: C. Michler, J. Kurtz and D. Pardo

- Most wave-propagation problems are posed on infinite domains
- Truncation of the computational domain is customarily achieved by the *Perfectly Matched Layer (PML)*
- PML uses analytic continuation of a function into the complex plane ("complex coordinate stretching")
- Satisfactory performance of the PML typically involves tedious parameter tuning
- We show that such parameter tuning becomes obsolete when using *hp*-adaptive finite elements

 PML must damp out the wave before it reaches the boundary



 $1\mathsf{D}$ wave on unbounded domain ..

Motivation

- PML must damp out the wave before it reaches the boundary
- This induces strong gradients ("boundary layers") in the PML
- Such boundary layers are difficult to resolve with conventional methods



1D wave on unbounded domain and numerical solution

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1D wave on unbounded domain and numerical solution

Not resolving these boundary layers can significantly degrade the accuracy of the solution in the domain of interest

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1D wave on unbounded domain and *hp-refined* numerical solution

- Not resolving these boundary layers can significantly degrade the accuracy of the solution in the domain of interest
- Remedy: Use *hp*-adaptivity to resolve such PML-induced boundary layers

2D Helmholtz equation in polar coord. (stretching $r \rightarrow z$):

$$\begin{cases} p \in \tilde{p}_D + V \\ \int_{\Omega} \left(\frac{z}{z'r} \frac{\partial p}{\partial r} \frac{\partial q}{\partial r} + \frac{z'}{rz} \frac{\partial p}{\partial \theta} \frac{\partial q}{\partial \theta} - \left(\frac{\omega}{c} \right)^2 \frac{z'z}{r} pq \right) r dr d\theta = 0 \quad \forall q \in V \end{cases}$$

Scattering of a plane wave on a unit cylinder:

- PML truncated with homogeneous Dirichlet BC
- Analytic solution available



2D Helmholtz: cylindrical PML





Initial mesh

Final mesh (1% error)

redPML can be chosen independently of mesh geometry !

2D Helmholtz: cylindrical PML





Real part of solution

Real part of error function

Variational formulation with complex stretching $x_i \rightarrow z_i$

$$\begin{cases} \boldsymbol{u} \in \bar{\boldsymbol{V}}, \\ \int_{\Omega} E_{ijkl} \frac{\boldsymbol{z}'}{\boldsymbol{z}'_{j} \boldsymbol{z}'_{l}} u_{k,l} v_{i,j} \, d\boldsymbol{x} - \omega^{2} \int_{\Omega} \rho \boldsymbol{z}' u_{i} v_{i} \, d\boldsymbol{x} \\ = \int_{\Gamma_{N}} g_{i} v_{i} \, dS, \quad \forall \boldsymbol{v} \in \bar{\boldsymbol{V}} \quad \text{with} \quad \boldsymbol{z}' := \boldsymbol{z}'_{1} \boldsymbol{z}'_{2} \boldsymbol{z}'_{3} \end{cases}$$

- "Modified" elasticity tensor (non-symmetric) and density
- Problem is complex symmetric
- Note: formulation also valid for layered media with interfaces aligned with the Cartesian axes

Wave propagation in an elastic layered medium:

- PML truncated with homogeneous Dirichlet BC
- BC: traction of unit pressure along circular hole
- nondim. wavenumber $k = \pi$



Wave propagation in an elastic layered medium



hp mesh (2% relative error)

Error vs. # DOFs for *hp*-adaptive and uniform *h*-refinement Wave propagation in an elastic layered medium

Horizontal displacement



Real part of solution

Imaginary part of solution

2D electromagnetics: cartesian PML

Variational formulation of Maxwell's equations (for 3D setting)

$$\begin{cases} \boldsymbol{E} \in \boldsymbol{W} \\ \int_{\Omega} \left((-\omega^{2}\epsilon + i\omega\sigma) \sum_{i} \frac{z'}{(z'_{i})^{2}} E_{i}F_{i} - \frac{z'}{\mu} \sum_{k} (\sum_{m,n} \epsilon_{kmn} \frac{1}{z'_{n}z'_{m}} E_{n,m}) (\sum_{i,j} \epsilon_{kij} \frac{1}{z'_{i}z'_{j}} F_{i,j}) \right) \, d\boldsymbol{x} \\ = -i\omega \int_{\Omega} \frac{z'}{z'_{i}} J_{i}^{\mathsf{imp}} F_{i} \, d\boldsymbol{x} + i\omega \int_{\Gamma_{N}} J_{S,i}^{\mathsf{imp}} F_{i} \, dS, \quad \forall \boldsymbol{F} \in \boldsymbol{W} \end{cases}$$

with
$$E_i := z'_i E_i$$
 and $F_i := z'_i F_i$
Weighted energy space

$$\boldsymbol{W} = \left\{ E_i \ : \ \frac{|\boldsymbol{z}'|^{\frac{1}{2}}}{|\boldsymbol{z}'_i|} E_i, \ \frac{|\boldsymbol{z}'_i|}{|\boldsymbol{z}'|^{\frac{1}{2}}} (\boldsymbol{\nabla} \times \boldsymbol{E})_i \in L^2(\Omega), \quad \boldsymbol{n} \times \boldsymbol{E} = \boldsymbol{0} \text{ on } \boldsymbol{\Gamma}_D \right\}$$

Scattering of a plane wave on a PEC cylinder:

- BC: PEC (perfect electric conductor) cylinder
- PML truncated with homogeneous Dirichlet BC
- Analytic solution available



2D Maxwell: cartesian PML



Real part (left) and imaginary part (right) of 2nd comp. of solution

- Solve for modified variables z'_1E_1 , z'_2E_2
- In contrast to Helmholtz, for Maxwell the solution may exhibit an initial growth in the PML

Conclusions: *hp*-adaptivity for PML

- PML induces "boundary layers"
- Resolution of such boundary layers with conventional methods is difficult / costly
- Not resolving such boundary layers can significantly degrade the accuracy of the solution in the domain of interest
- *hp*-adaptivity is capable of resolving such boundary layers in an efficient and automatic way
- Hence, hp-adaptivity is ideally suited for PML ... and, conversely, PML is ideally suited for hp-adaptive FEM

Application of goal-oriented *hp*-adaptivity to EM borehole simulations

joint work with: D. Pardo and C. Torres-Verdin

Resistivity Logging Instruments

Main Objective: To Solve an Inverse Problem





A software for solving the DIRECT problem is essential in order to solve the INVERSE problem

Time-Harmonic Maxwell's Equations

$$\begin{aligned} \nabla\times\mathbf{H} &= (\bar{\bar{\sigma}} + j\omega\bar{\bar{\epsilon}})\mathbf{E} + \mathbf{J}^{imp} & \text{Ampere's law} \\ \nabla\times\mathbf{E} &= -j\omega\bar{\bar{\mu}}\mathbf{H} - \mathbf{M}^{imp} & \text{Faraday's law} \\ \nabla\cdot(\bar{\bar{\epsilon}}\mathbf{E}) &= \rho & \text{Gauss' law of Electricity} \\ \nabla\cdot(\bar{\bar{\mu}}\mathbf{H}) &= 0 & \text{Gauss' law of Magnetism} \end{aligned}$$

3D E-variational formulation: Find $\mathbf{E} \in \mathbf{E}_D + H_D(\mathbf{curl}; \Omega)$ such that:

$$\int_{\Omega} (\bar{\bar{\mu}}^{-1} \nabla \times \mathbf{E}) \cdot (\nabla \times \bar{\mathbf{F}}) \, dV - \int_{\Omega} (\bar{\bar{k}}^2 \mathbf{E}) \cdot \bar{\mathbf{F}} \, dV = -j\omega \int_{\Omega} \mathbf{J}^{imp} \cdot \bar{\mathbf{F}} \, dV$$
$$+j\omega \int_{\Gamma_N} \mathbf{J}^{imp}_{\Gamma_N} \cdot \bar{\mathbf{F}}_t dS - \int_{\Omega} (\bar{\bar{\mu}}^{-1} \mathbf{M}^{imp}) \cdot (\nabla \times \bar{\mathbf{F}}) dV \quad \forall \mathbf{F} \in H_D(\mathbf{curl}; \Omega)$$

2D Variational Formulation (Axi-symm. Problems)

 \mathbf{E}_{ϕ} -Variational Formulation (Azimuthal): Find $E_{\phi} \in E_{\phi,D} + \tilde{H}_{D}^{1}(\Omega)$ s.t. :

$$\int_{\Omega} (\bar{\bar{\mu}}_{\rho,z}^{-1} \nabla \times \mathbf{E}_{\phi}) \cdot (\nabla \times \bar{\mathbf{F}}_{\phi}) dV - \int_{\Omega} (\bar{\bar{k}}_{\phi}^{2} \mathbf{E}_{\phi}) \cdot \bar{\mathbf{F}}_{\phi} dV = -j\omega \int_{\Omega} J_{\phi}^{imp} \bar{F}_{\phi} dV$$

$$+ j\omega \int_{\Gamma_N} J^{imp}_{\phi,\Gamma_N} \bar{F}_{\phi} \, dS - \int_{\Omega} (\bar{\bar{\mu}}^{-1}_{\rho,z} \mathbf{M}^{imp}_{\rho,z}) \cdot \bar{\mathbf{F}}_{\phi} \, dV \quad \forall F_{\phi} \in \tilde{H}^1_D(\Omega)$$

 $\mathbf{E}_{\rho,z}$ -Variational Formulation (Meridian): Find $(E_{\rho}, E_z) \in \mathbf{E}_D + \tilde{H}_D(\mathbf{curl}; \Omega)$ such that:

$$\int_{\Omega} (\bar{\bar{\mu}}_{\phi}^{-1} \boldsymbol{\nabla} \times \mathbf{E}_{\rho,z}) \cdot (\boldsymbol{\nabla} \times \bar{\mathbf{F}}_{\rho,z}) \, dV - \int_{\Omega} (\bar{k}_{\rho,z}^{\bar{2}} \mathbf{E}_{\rho,z}) \cdot \bar{\mathbf{F}}_{\rho,z} \, dV =$$

$$-j\omega \int_{\Omega} J_{\rho}^{imp} \bar{F}_{\rho} + J_{z}^{imp} \bar{F}_{z} \, dV + j\omega \int_{\Gamma_{N}} J_{\rho,\Gamma_{N}}^{imp} \bar{F}_{\rho} + J_{z,\Gamma_{N}}^{imp} \bar{F}_{z} \, dS$$
$$-\int_{\Omega} (\bar{\mu}_{\phi}^{-1} \mathbf{M}_{\phi}^{imp}) \cdot \bar{\mathbf{F}}_{\rho,z} \, dV \quad \forall (F_{\rho}, F_{z}) \in \tilde{H}_{D}(\mathbf{curl}; \Omega)$$

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2D hp-FEM: Induction Instruments





Goal: To Study the Effect of Invasion, Anistotropy, and Magnetic Permeability.

2D hp-FEM: Induction Instruments

First. Vert. Diff. E_{ϕ} (solenoid). Position: 0.475m



Goal-Oriented vs. Energy-norm *hp*-Adaptivity

Problem with Mandrel at 2 Mhz.

Continuous Elements (Goal-Oriented Adaptivity)

Quantity of Interest	Real Part	Imag Part
COARSE GRID	-0.1629862203E-01	-0.4016944732E-02
FINE GRID	-0.1629862347E-01	-0.4016944223E-02

Continuous Elements (Energy-norm Adaptivity)

Quantity of Interest	Real Part	Imag Part
0.01% ENERGY ERROR	-0.1382759158E-01	-0.2989492851E-02

It is critical to use GOAL-ORIENTED adaptivity.

2D hp-FEM: Through-casing Instruments



Axisymmetric 3D problem.

Seven different materials with high contrast on resistivity.

Through casing resistivity instrument.

Objective: Study the effect of invasion and anisotropy THROUGH CASING.

2D hp-FEM: Through-casing Instruments



Study of anisotropy and frequency effects requires high accuracy simulations

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Automatic hp-adaptivity

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2D hp-FEM: Through-casing Instruments



Variations due to invasion are below 20%.

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2D hp-FEM: Perfectly Matched Layer (PML)

The PML is composed of the following anisotropic materials:
$$\begin{split} &\bar{\boldsymbol{\sigma}}_{PML} = \bar{\boldsymbol{\Lambda}} \bar{\boldsymbol{\sigma}} \\ &\bar{\boldsymbol{\epsilon}}_{PML} = \bar{\boldsymbol{\Lambda}} \bar{\boldsymbol{\epsilon}} \\ &\bar{\boldsymbol{\mu}}_{PML} = \bar{\boldsymbol{\Lambda}} \bar{\boldsymbol{\mu}} \end{split} ; \quad \bar{\boldsymbol{\Lambda}} = \begin{bmatrix} \frac{\tilde{\rho}}{\rho} \frac{s_z}{s_\rho} & 0 & 0 \\ 0 & \frac{\rho}{\rho} s_z s_\rho & 0 \\ 0 & 0 & \frac{\tilde{\rho}}{\rho} \frac{s_\rho}{s_z} \end{bmatrix} ; \quad \tilde{\rho} = \int_0^\rho s_\rho(\rho') d\rho' \end{split}$$

 $s_{\rho}\text{, }s_{\phi}\text{, and }s_{z}$ are the stretching coordinate functions. We define:

$$s_{\rho} = s_{\phi} = s_z = 1 + \phi - j\phi$$

We consider 3 different PML's by defining 3 different functions $\phi(x)$:

$$\phi(x) = \begin{cases} \phi_1(x) = \left[2\left(\frac{x - x_0}{x_1 - x_0}\right) \right]^{17} & \text{PML 1,} \\ \phi_2(x) = 20000 \left(\frac{x - x_0}{x_1 - x_0}\right) & \text{PML 2,} \\ \phi_3(x) = 10000 & \text{PML 3.} \end{cases}$$

Within the PML, both propagating and evanescent waves become arbitrarily fast evanescent waves.

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Automatic hp-adaptivity

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2D hp-FEM: Perfectly Matched Layer (PML)



Axisymmetric 3D problem.

Six different materials.

Through casing resistivity instrument.

2D hp-FEM: Perfectly Matched Layer (PML)

Final hp-Grid with a 0.5 m thick PML



p=8 $\mathbf{p} = \mathbf{i}$ p=6 p=5p=4n=' p=2p=1

3D hp-FEM: Numerical Results



Axisymmetric Model Problem

- Borehole and four materials on the formation.
- ► Size of computational domain: 100m × 100m.
- Size of electrode: 0.05m × 0.05m.
- Objective: Compute First Vertical Difference of Potential.

3D hp-FEM: Numerical Results

Axisymmetric Model Problem



- Energy-/goal-oriented hp-adaptivity is a versatile and powerful tool for solving challenging engineering problems
- Precise representation of geometry is crucial
- Solution of challenging problems necessitates the use of problem-specific energy-norms
- Two-grid paradigm motivates the use of two-grid solvers; research needed for indefinite problems and anisotropic meshes