Rational functions meet virtual elements: The lightning VEM

M.L. Trezzi[†], <u>U. Zerbinati</u>^{*}

* Mathematical Institute University of Oxford

† Dipartimento di Matematica Università di Pavia

https://arxiv.org/abs/2308.03560

Numerical Analysis in the 21st Century, 15st August 2023, Oxford

Oxford Mathematics



Mathematical Institute

Advection-diffusion-reaction problem



The **advection-diffusion-reaction** equation models the concentration $u: \Omega \subset \mathbb{R}^2 \to \mathbb{R}$ of a substance under:



The **advection-diffusion-reaction** equation models the concentration $u: \Omega \subset \mathbb{R}^2 \to \mathbb{R}$ of a substance under:

diffusion, the movement of a chemical species according to the concentration gradient without bulk motion. The diffusion coefficient ε, is the proportionality constant between the species flux and the concentration gradient.

$$\varepsilon \Delta u = f$$

▶ f represent a constant source or sink of chemical species.



The **advection-diffusion-reaction** equation models the concentration $u: \Omega \subset \mathbb{R}^2 \to \mathbb{R}$ of a substance under:

diffusion, the movement of a chemical species according to the concentration gradient without bulk motion. The diffusion coefficient ε, is the proportionality constant between the species flux and the concentration gradient.
 advection, the transport of the chemical species by bulk motion of a fluid, of velocity β.

$$\varepsilon \Delta u + \vec{\beta} \cdot \nabla u \qquad = f$$

▶ f represent a constant source or sink of chemical species.



The **advection-diffusion-reaction** equation models the concentration $u: \Omega \subset \mathbb{R}^2 \to \mathbb{R}$ of a substance under:

- diffusion, the movement of a chemical species according to the concentration gradient without bulk motion. The diffusion coefficient ε, is the proportionality constant between the species flux and the concentration gradient.
- advection, the transport of the chemical species by bulk motion of a fluid, of velocity $\vec{\beta}$.
- reaction, the source or sink of chemical species depending up on the concentration of the chemical species, by the constant γ.

$$\varepsilon \Delta u + \vec{\beta} \cdot \nabla u + \gamma u = f$$

▶ f represent a constant **source** or **sink** of **chemical species**.



Multiplying by a test function and integrating by parts we find the **weak formulation** of the **advection-diffusion-reaction** problem, i.e. find $u \in H_0^1(\Omega)$ such that for all $v \in H_0^1(\Omega)$,

$$arepsilon \int_{\Omega}
abla u \cdot
abla v \, dec{x} + \int_{\Omega} (ec{eta} \cdot
abla u) v \, dec{x} + \gamma \int_{\Omega} u v \, dec{x} = \int_{\Omega} f v \, dec{x}.$$



Multiplying by a test function and integrating by parts we find the **weak formulation** of the **advection-diffusion-reaction** problem, i.e. find $u \in H_0^1(\Omega)$ such that for all $v \in H_0^1(\Omega)$,

$$arepsilon \int_{\Omega}
abla u \cdot
abla v \, dec{x} + \int_{\Omega} (ec{eta} \cdot
abla u) v \, dec{x} + \gamma \int_{\Omega} u v \, dec{x} = \int_{\Omega} f v \, dec{x}.$$

We can rewrite this problem in compact form, using the bilinear form $a(\cdot, \cdot) : H_0^1(\Omega) \times H_0^1(\Omega) \to \mathbb{R}$, i.e. find $u \in H_0^1(\Omega)$ such that for all $v \in H_0^1(\Omega)$,

$$a(u,v) \coloneqq \varepsilon \left(\nabla u, \nabla v \right)_{0,\Omega} + \left(\vec{\beta} \cdot \nabla u, v \right)_{0,\Omega} + \gamma \left(u, v \right)_{0,\Omega} = (f, v)_{0,\Omega}.$$

Oxford Mathematics





► The advection-diffusion-reaction problem can't be solved using the standard lightning Laplace method.



- ► The advection-diffusion-reaction problem can't be solved using the standard lightning Laplace method.
- We can easily return to the Laplace problem and diffusion-reaction problem changing the parameter γ and β.



- ► The advection-diffusion-reaction problem can't be solved using the standard lightning Laplace method.
- We can easily return to the Laplace problem and diffusion-reaction problem changing the parameter γ and β.
- The lightning VEM method will allow for a simpler construction than the vanilla VEM.

Conforming Galerkin method



We first consider a **conforming discrete space**, i.e.

$$V_h = \langle \phi_1, \dots, \phi_N \rangle \subset H^1_0(\Omega), \quad \dim(V_h) = N$$



We first consider a conforming discrete space, i.e.

$$V_h = \langle \phi_1, \dots, \phi_N \rangle \subset H^1_0(\Omega), \qquad \dim(V_h) = N$$

We then proceed to consider the **discrete variational problem**, find $u_h \in V_h$ such that for all j = 1, ..., N

$$a(u_h,\phi_j)=\sum_{i=1}^N \vec{\boldsymbol{U}}_i a(\phi_i,\phi_j)=(f,\phi_j)_{0,\Omega},$$



We first consider a conforming discrete space, i.e.

$$V_h = \langle \phi_1, \dots, \phi_N \rangle \subset H^1_0(\Omega), \qquad \dim(V_h) = N$$

We then proceed to consider the **discrete variational problem**, find $u_h \in V_h$ such that for all j = 1, ..., N

$$a(u_h,\phi_j)=\sum_{i=1}^N \vec{\boldsymbol{U}}_i a(\phi_i,\phi_j)=(f,\phi_j)_{0,\Omega},$$

We are left solving a **linear system** to find the value of the coefficients \vec{U}_i , representing u_h in the chosen base, i.e.

$$A\vec{\boldsymbol{U}}=\vec{\boldsymbol{F}},\qquad u_{h}=\sum_{i=1}^{N}\vec{\boldsymbol{U}}_{i}\phi_{i}.$$

Oxford Mathematics



To solve the previously mentioned problem we turn to a **finite element** $(K, V_h(K), \Sigma)$ discretisation, i.e.





To solve the previously mentioned problem we turn to a **finite element** $(K, V_h(K), \Sigma)$ discretisation, i.e.

We construct a tessellation *T_h* of the domain Ω, *K* is a prototypical element of the tessellation.





To solve the previously mentioned problem we turn to a **finite element** $(K, V_h(K), \Sigma)$ discretisation, i.e.

- We construct a tessellation *T_h* of the domain Ω, *K* is a prototypical element of the tessellation.
- ► We consider a discrete polynomial space V_h(K) on each element.





To solve the previously mentioned problem we turn to a **finite element** $(K, V_h(K), \Sigma)$ discretisation, i.e.

- We construct a tessellation *T_h* of the domain Ω, *K* is a prototypical element of the tessellation.
- ► We consider a discrete polynomial space V_h(K) on each element.



We determine the coefficient of the finite element solution using the evaluation of element of V_h(K) using the degrees of freedom Σ ⊂ V_h(K)*.



To solve the previously mentioned problem we turn to a **finite element** $(K, V_h(K), \Sigma)$ discretisation, i.e.

- We construct a tessellation *T_h* of the domain Ω, *K* is a prototypical element of the tessellation.
- ► We consider a discrete polynomial space V_h(K) on each element.



- We determine the coefficient of the finite element solution using the evaluation of element of V_h(K) using the degrees of freedom Σ ⊂ V_h(K)*.
- ▶ We need to determine the **connectivity** of the **DOF**.







$$V_h(K) = \langle 1, x, y \rangle$$

The red **DOF** ensures the **continuity** across the blue edge, hence H^1 **conformity**.





Oxford Mathematics











The red **DOF** ensures the C^1 **continuity** across the blue edge, hence H^2 **conformity**.





The red **DOF** ensures the C^1 **continuity** across the blue edge, hence H^2 **conformity**.



On **Powell–Sabin splits**, we can decrease the polynomial order to needed for C^1 **conformity**.







The red **DOF** ensures the C^1 **continuity** across the blue edge, hence H^2 **conformity**. On **Powell–Sabin splits**, we can decrease the polynomial order to needed for C^1 **conformity**. The Bramble– Zalmal element is C^r conforming, and requires degree 4r + 1.



The virtual element method is based on fixing the degrees of freedom we need on each element's edge and constructing basis functions that can be determined starting from these degrees of freedom.



The virtual element method is based on fixing the degrees of freedom we need on each element's edge and constructing basis functions that can be determined starting from these degrees of freedom.





The virtual element method is based on fixing the degrees of freedom we need on each element's edge and constructing basis functions that can be determined starting from these degrees of freedom.



Oxford Mathematics The cashier is shouting at us !



The **discrete variational problem**, find $u_h \in V_h$ such that for all j = 1, ..., N

$$a(u_h,\phi_j)=\sum_{i=1}\vec{\boldsymbol{U}}_ia(\phi_i,\phi_j)=(f,\phi_j)_{0,\Omega},$$

requires us to solve a Laplace problem on each element:

The cashier is shouting at us !



The **discrete variational problem**, find $u_h \in V_h$ such that for all j = 1, ..., N

$$a(u_h,\phi_j)=\sum_{i=1}^{N}\vec{\boldsymbol{U}}_ia(\phi_i,\phi_j)=(f,\phi_j)_{0,\Omega},$$

requires us to solve a Laplace problem on each element:

$$\Delta \phi_i = \omega_i \text{ in } K,$$

$$\phi_i = \varphi_i \text{ on } \partial K.$$

where ω_i are the basis function corresponding to the **internal DOF** and φ_i are the basis function corresponding to the **edge DOF**.

Oxford Mathematics



We can construct the entries of the matrix A using **only the DOF**!

$$\Pi_k^{\nabla, \mathcal{K}} : V_h(\mathcal{K}) \to \mathbb{P}_k(\mathcal{K}),$$
$$\int_{\mathcal{K}} \nabla p_k \cdot \nabla (\phi - \Pi_k^{\nabla, \mathcal{K}} \phi) \, \mathrm{d}\mathcal{K} = 0, \qquad \int_{\partial \mathcal{K}} (\phi - \Pi_k^{\nabla, \mathcal{K}} \phi) \, \mathrm{d}s = 0.$$



We can construct the entries of the matrix A using **only the DOF**!

$$\Pi_k^{\nabla, K} : V_h(K) \to \mathbb{P}_k(K),$$
$$\int_K \nabla p_k \cdot \nabla (\phi - \Pi_k^{\nabla, K} \phi) \, \mathrm{d}K = 0, \qquad \int_{\partial K} (\phi - \Pi_k^{\nabla, K} \phi) \, \mathrm{d}s = 0.$$

Now we **break** the bilinear form on each element of the tessellation, and starting from the **diffusion** term observe:

$$\varepsilon \sum_{K \in \mathcal{T}_{h}} (\nabla \phi_{i}, \nabla \phi_{j})_{0,K} = \varepsilon \sum_{K \in \mathcal{T}_{h}} (\nabla \Pi_{k}^{\nabla, K} \phi_{i}, \nabla \Pi_{k}^{\nabla, K} \phi_{j})_{0,K} + \varepsilon \sum_{K \in \mathcal{T}_{h}} (\nabla (I - \Pi_{k}^{\nabla, K}) \phi_{i}, \nabla (I - \Pi_{k}^{\nabla, K}) \phi_{j})_{0,K}$$

Oxford Mathematics



We can construct the entries of the matrix A using only the DOF!

$$\Pi_k^{\nabla, K} : V_h(K) \to \mathbb{P}_k(K),$$
$$\int_K \nabla p_k \cdot \nabla (\phi - \Pi_k^{\nabla, K} \phi) \, \mathrm{d}K = 0, \qquad \int_{\partial K} (\phi - \Pi_k^{\nabla, K} \phi) \, \mathrm{d}s = 0.$$

Now we **break** the bilinear form on each element of the tessellation, and starting from the **diffusion** term observe:

$$\varepsilon \sum_{K \in \mathcal{T}_{h}} (\nabla \phi_{i}, \nabla \phi_{j})_{0,K} = \varepsilon \sum_{K \in \mathcal{T}_{h}} (\nabla \Pi_{k}^{\nabla, K} \phi_{i}, \nabla \Pi_{k}^{\nabla, K} \phi_{j})_{0,K} + \varepsilon \sum_{K \in \mathcal{T}_{h}} S\Big((I - \Pi_{k}^{\nabla, K}) \phi_{i}, (I - \Pi_{k}^{\nabla, K}) \phi_{j} \Big)_{0,K}$$

Oxford Mathematics







► How do we construct the stabilization term S(·, ·) for the previous equation ?





- ► How do we construct the stabilization term S(·, ·) for the previous equation ?
- Constructing a projector operator for the reaction term is hard, we will have to resort to a different definition of the virtual element space.





- ► How do we construct the stabilization term S(·, ·) for the previous equation ?
- Constructing a projector operator for the reaction term is hard, we will have to resort to a different definition of the virtual element space.



Adding a projector operator for the advection term naively will result in a non-skew-symmetric system !



- ► How do we construct the stabilization term S(·, ·) for the previous equation ?
- Constructing a projector operator for the reaction term is hard, we will have to resort to a different definition of the virtual element space.



- Adding a projector operator for the advection term naively will result in a non-skew-symmetric system !
- ► We only have access to the value of the **DOF**. How do we access the **point-wise** value of the solution ?



$$\Delta \phi_i = \omega_i \text{ in } K,$$

$$\phi_i = \varphi_i \text{ on } \partial K.$$

in order to generate basis functions for the VEM.



$$\Delta \phi_i = \omega_i \text{ in } K,$$

$$\phi_i = \varphi_i \text{ on } \partial K.$$

in order to generate **basis functions** for the **VEM**. We will use the **lightning Laplace scheme**, this will allow also for:



$$\Delta \phi_i = \omega_i \text{ in } K,$$

 $\phi_i = \varphi_i \text{ on } \partial K.$

in order to generate **basis functions** for the **VEM**. We will use the **lightning Laplace scheme**, this will allow also for:

▶ high order conformity, introducing an additional variable i.e. η_i = −Δφ_i we can use lightning approximation to solve the bi-harmonic problem.



$$\Delta \phi_i = \omega_i \text{ in } K,$$

 $\phi_i = \varphi_i \text{ on } \partial K.$

in order to generate **basis functions** for the **VEM**. We will use the **lightning Laplace scheme**, this will allow also for:

- ▶ high order conformity, introducing an additional variable i.e. η_i = −Δφ_i we can use lightning approximation to solve the bi-harmonic problem.
- **curved mesh elements**, resorting to the **AAA** method.



The idea behind the **lightning Laplace** method is to construct a solution to the **Laplace equation** of the form,

$$\hat{\phi}_i = \operatorname{Re}\bigg\{\sum_{j=0}^{N_P} \frac{a_j}{z-z_j} + \sum_{j=0}^{N_Z} b_j (z-z_*)^j\bigg\},\,$$



where $\{z_j\}_{j=1}^{N_P}$ and z_* are points in the complex plane and Re denotes the real part of a complex number.

Oxford Mathematics



We know that the basis function $\hat{\phi}_{i,K_1}$ and $\hat{\phi}_{i,K_2}$ corresponding to the *i*-th vertex and constructed respectively on K_1 and K_2 , match at the degrees of freedom here denoted in red.





We know that the basis function $\hat{\phi}_{i,K_1}$ and $\hat{\phi}_{i,K_2}$ corresponding to the *i*-th vertex and constructed respectively on K_1 and K_2 , match at the degrees of freedom here denoted in red.



Yet we have no guarantee that $\hat{\phi}_1$ and $\hat{\phi}_2$ are continuous along the blue edge.

Oxford Mathematics



We begin introducing a larger space, i.e. $V = H_0^1(\Omega) + V_h$ and observing that the **broken** bilinear form has meaning on V, i.e.

$$a_h: V \times V \to \mathbb{R}$$
$$a_h(u, v) = \sum_{K \in \mathcal{T}_h} \varepsilon(\nabla u, \nabla v)_{0,K} + \left((\vec{\beta} \cdot \nabla u), \nabla v \right)_{0,K} + \gamma(u, v)_{0,K}$$



We begin introducing a larger space, i.e. $V = H_0^1(\Omega) + V_h$ and observing that the **broken** bilinear form has meaning on V, i.e.

$$a_h: V \times V \to \mathbb{R}$$
$$a_h(u, v) = \sum_{K \in \mathcal{T}_h} \varepsilon(\nabla u, \nabla v)_{0,K} + \left((\vec{\beta} \cdot \nabla u), \nabla v \right)_{0,K} + \gamma(u, v)_{0,K}$$

When we consider a_h(·, ·) on H¹₀(Ω) we have that a_h(·, ·) = a(·, ·)



We begin introducing a larger space, i.e. $V = H_0^1(\Omega) + V_h$ and observing that the **broken** bilinear form has meaning on V, i.e.

$$a_h: V \times V \to \mathbb{R}$$
$$a_h(u, v) = \sum_{K \in \mathcal{T}_h} \varepsilon(\nabla u, \nabla v)_{0,K} + \left((\vec{\beta} \cdot \nabla u), \nabla v \right)_{0,K} + \gamma(u, v)_{0,K}$$

- When we consider $a_h(\cdot, \cdot)$ on $H_0^1(\Omega)$ we have that $a_h(\cdot, \cdot) = a(\cdot, \cdot)$
- ► Thanks to the DOF we know a_h : V × V → ℝ is a scalar product, so we can apply Lax-Milgram lemma to prove the existence of discrete solution.

A priori error estimates



A priori error estimates

Assuming we are solving the **local Laplace** accurately enough we can prove the following a priori error estimates,

$$egin{aligned} \|u-\hat{u}_{\hbar}\|_{\hbar} &\leq C(\Omega)h^{\max\{k,m-1\}}|u|_{H^{m}(\Omega)}\ &+ \|f\|_{L^{2}(\Omega)}\hat{C}arepsilon. \end{aligned}$$



A priori error estimates



A priori error estimates

Assuming we are solving the **local Laplace** accurately enough we can prove the following a priori error estimates,

$$egin{aligned} \|u-\hat{u}_h\|_h &\leq C(\Omega)h^{\max\{k,m-1\}}|u|_{H^m(\Omega)}\ &+ \|f\|_{L^2(\Omega)}\hat{C}arepsilon. \end{aligned}$$

where ε corresponds to the tolerance of our **local lightning Laplace solve** with respect to the $H^{\frac{1}{2}}(\partial K)$ norm.







▶ The lightning VEM allows us to work on **any** polygon mesh.



- ▶ The lightning VEM allows us to work on **any** polygon mesh.
- The lightning VEM allows us to work with arbitrary conformity.



- ▶ The lightning VEM allows us to work on **any** polygon mesh.
- The lightning VEM allows us to work with arbitrary conformity.
- The lightning VEM allows us to access the **point-wise** value of the solution.



- ▶ The lightning VEM allows us to work on **any** polygon mesh.
- ► The lightning VEM allows us to work with **arbitrary conformity**.
- The lightning VEM allows us to access the **point-wise** value of the solution.
- The lightning VEM will require neither a stabilization term nor projection operators.



- ▶ The lightning VEM allows us to work on any polygon mesh.
- The lightning VEM allows us to work with arbitrary conformity.
- The lightning VEM allows us to access the **point-wise** value of the solution.
- The lightning VEM will require neither a stabilization term nor projection operators.
- ► The lightning VEM can be applied to a wide range of PDE.



- ▶ The lightning VEM allows us to work on any polygon mesh.
- The lightning VEM allows us to work with arbitrary conformity.
- The lightning VEM allows us to access the **point-wise** value of the solution.
- The lightning VEM will require neither a stabilization term nor projection operators.
- ► The lightning VEM can be applied to a wide range of PDE.

Thank you for your attention !



Table: A comparison between a vanilla VEM implementation and the lightning VEM implementation, of the average time (in seconds) taken by the assembly of the local matrix for different numbers of elements.

Ν	4	16	64	256	1024
Vanilla	4.61e-03	2.03e-03	2.20e-03	1.10e-03	1.03e-03
Lightning	3.67e-03	3.22e-03	6.07e-03	9.15e-03	1.84e-02