### Multipoint Flux Approximations

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FVCA5, Aussois, 13 June 2008

#### **Outline**

Motivation

Properties of model equation

First MPFA method

New MPFA methods

Monotonicity

Local monotonicity conditions

Nonmonotone cases

Convergence

MPFA methods in 3D



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- ► The simulations are performed on nonorthogonal rough grids.
- The medium is strongly heterogeneous.
- The permeability is often anisotropic.
- Here, we study control volume formulations for an elliptic model equation on quadrilateral grids.
- This guarantees local conservation, important for the hyperbolic part.

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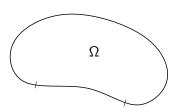
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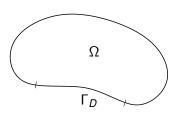
MPFA methods in 3D

$$div \mathbf{q} = Q \qquad \text{in } \Omega$$
$$\mathbf{q} = -\mathbf{K} \operatorname{grad} u \qquad \text{in } \Omega$$

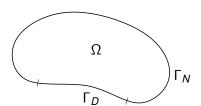
$$\begin{aligned} \operatorname{div} \boldsymbol{q} &= \boldsymbol{Q} & \text{in } \Omega \\ \boldsymbol{q} &= -\boldsymbol{K} \operatorname{grad} \boldsymbol{u} & \text{in } \Omega \end{aligned}$$



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# Maximum principle

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$$u(\mathbf{x}) = \int_{\Omega} G(\xi, \mathbf{x}) q(\xi) d\tau_{\xi}$$

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$$G(\boldsymbol{\xi}, \boldsymbol{x}) \geq 0$$
  $\boldsymbol{\xi}, \boldsymbol{x} \in \Omega$ 

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Then u has no local minima in D if and only if  $G(x, \xi) \ge 0$  in  $\Omega$  for all  $\Omega \subset D$  with homogeneous Dirichlet boundary conditions on  $\partial\Omega$ .

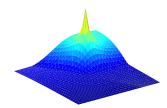
### Equivalent maximum principle

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# Monotonicity

## Monotonicity

 $G(\mathbf{x}, \boldsymbol{\xi}) \geq 0$  implies that the operator  $\mathcal{T}$ , defined by

$$\mathcal{T} q = \int_{\Omega} G(m{\xi},m{x}) q \, d au_{m{\xi}},$$

is monotone in the sense that

$$q \geq 0 \quad \Rightarrow \quad \mathcal{T}q \geq 0.$$

## Monotonicity

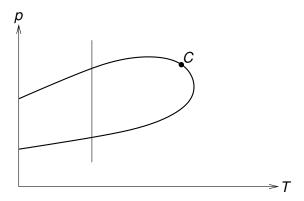
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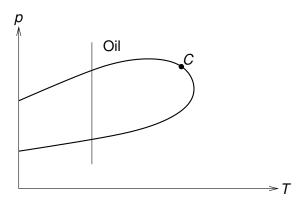
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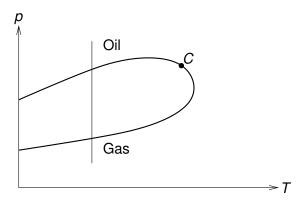
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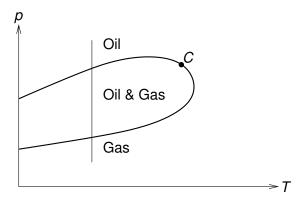
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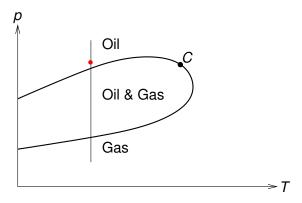
We must show that  $\mathcal{T}$  is monotone for all  $\Omega$  with homogeneous Dirichlet boundary conditions on  $\partial\Omega$ .

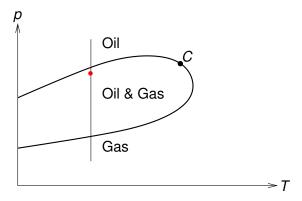










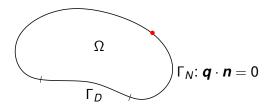


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- ► E. Hopf (1952): If there is an extremum on the boundary, then  $\mathbf{q} \cdot \mathbf{n} \neq 0$ .
- Hence, extrema cannot occur on no-flow boundaries.



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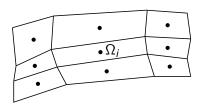
- ► Therefore, u and q · n should have the same trace from both sides of an interface.
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- ► Tikhonov and Samarskij (1962) showed that harmonic averaging is crucial for maintaining the order of convergence for piecewise continuous *K*.

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- ► In 1D, continuity of potential and flux yields a harmonic averaging of the permeability K.
- ► Tikhonov and Samarskij (1962) showed that harmonic averaging is crucial for maintaining the order of convergence for piecewise continuous *K*.
- Method: Generalize harmonic averaging to 2D and 3D by requiring continuity in flux and (weak) continuity in potential.

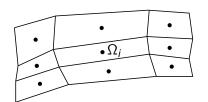
### Control-volume formulation

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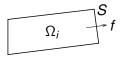


$$\int_{\partial\Omega_i} {\bf q} \cdot {\bf n} \, {\rm d}\sigma = \int_{\Omega_i} {\bf Q} \, {\rm d}\tau$$

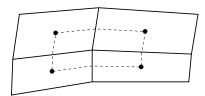
#### Control-volume formulation



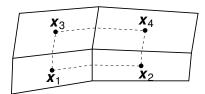
$$\int_{\partial\Omega_i} \mathbf{q} \cdot \mathbf{n} \, \mathrm{d}\sigma = \int_{\Omega_i} Q \, \mathrm{d}\tau$$



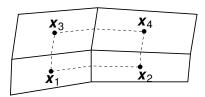
$$f = \int_{\mathcal{S}} \mathbf{q} \cdot \mathbf{n} \, d\sigma$$



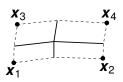
Cells with common corner



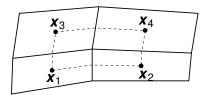
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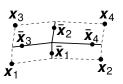
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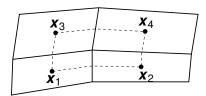
Interaction volume



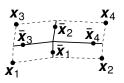
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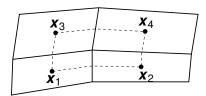


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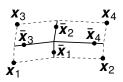


Interaction volume

Determine the flux through the half edges from the interaction of linear potentials in the four cells.

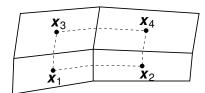


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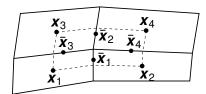


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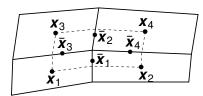
- ▶ Determine the flux through the half edges from the interaction of linear potentials in the four cells.
- ▶ Require continuous potential at  $\bar{x}_i$  and continuous flux through the half edges.



Cells with common corner



Cells with common corner



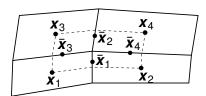
Cells with common corner

$$f_1 = f_1^{(1)} = f_1^{(2)}$$

$$f_2 = f_2^{(4)} = f_2^{(3)}$$

$$f_3 = f_3^{(3)} = f_3^{(1)}$$

$$f_4 = f_4^{(2)} = f_4^{(4)}$$



Cells with common corner

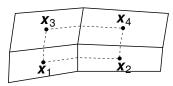
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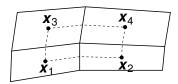
$$f_4 = f_4^{(2)} = f_4^{(4)}$$

⇒ Local explicit expression for the half-edge fluxes



Cells with common corner

$$f_i = \sum_{j=1}^4 t_{i,j} u_j$$
 where  $\sum_{j=1}^4 t_{i,j} = 0$ 



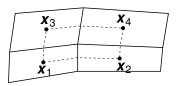
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$$\begin{array}{c|cccc}
\bullet X_3 & \bullet X_2 & \bullet X_6 \\
\hline
\bullet X_4 & \bullet X_1 & \bullet X_5
\end{array}$$

Flux stencil

$$f_i = \sum_{j=1}^{6} t_{i,j} u_j$$
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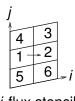
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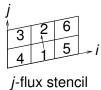
Multipoint flux approximation (MPFA)

### **Stencils**

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i-flux stencil



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i-flux stencil

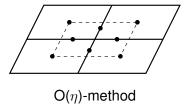
j-flux stencil

5 4 3 6 1 2 7 8 9

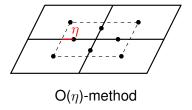
Cell stencil

 $O(\eta)$ -methods, Edwards et al., 1998

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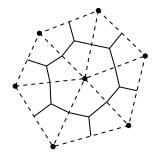


# $O(\eta)$ -methods, Edwards et al., 1998



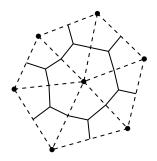
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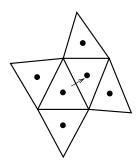


Cell stencil in polygonal grid

# Polygonal and triangular grids



Cell stencil in polygonal grid



Flux stencil in triangular grid

### MPFA O-method

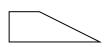
#### MPFA O-method

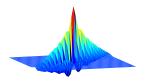
► For non-parallelogram quadrilaterals with strong irregularity, convergence may be lost, Klausen et al. (2006).



#### MPFA O-method

- For non-parallelogram quadrilaterals with strong irregularity, convergence may be lost, Klausen et al. (2006).
- For high skewness combined with strong aspect or anisotropy ratio, oscillating solutions may occur.





Anisotropy ratio 1 : 1000  $heta=30^\circ$  Square grid

Are there MPFA-methods with a larger domain of validity for convergence and monotonicity?

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- Does such a new method have disadvantages?

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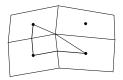
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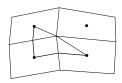
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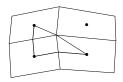
MPFA methods in 3D



L-shaped coupling



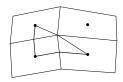
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L-shaped coupling

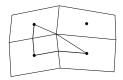
Inside the "triangle":

• Linear potential in each cell



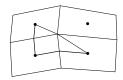
L-shaped coupling

- Linear potential in each cell
- Full potential continuity



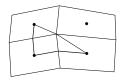
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L-shaped coupling

- Linear potential in each cell
- Full potential continuity
- Flux continuity
- $3 \cdot 2 = 6$  deg. of freedom

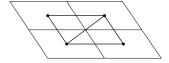


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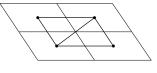
- Linear potential in each cell
- Full potential continuity
- Flux continuity
- $3 \cdot 2 = 6$  deg. of freedom
- $2 \cdot 3 = 6$  conditions

# Interaction region

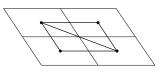
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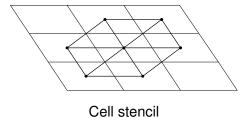
# Interaction region



Short diagonal



Long diagonal

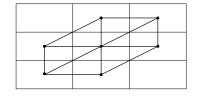




Permeability ellipse  $\mathbf{x}^{\mathrm{T}}\mathbf{K}^{-1}\mathbf{x} = 1$ 



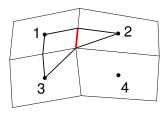
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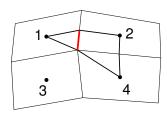
Cell stencil

### General case

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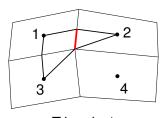


Triangle 1 Transmissibilities:  $t_j^1$ 

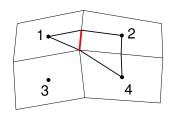


Triangle 2 Transmissibilities:  $t_j^2$ 

#### General case



Triangle 1 Transmissibilities:  $t_j^1$ 



Triangle 2 Transmissibilities:  $t_j^2$ 

If  $|t_1^1| < |t_2^2|$ , triangle 1 is chosen, else triangle 2 is chosen.







► For moderate skewness, the choice will be between these cases, and it is natural to choose the case to the left.



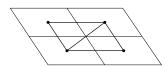


- ► For moderate skewness, the choice will be between these cases, and it is natural to choose the case to the left.
- ► For homogeneous medium and uniform grid, the criterion always chooses the "natural" seven-point stencil.





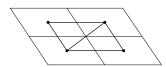
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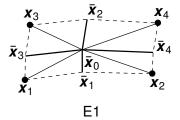


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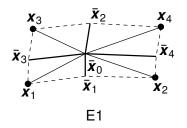


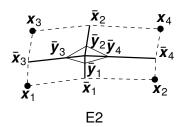
# Enriched MPFA method [Chen et al., 2008]

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$$\lim_{\epsilon \to 0} \frac{1}{\epsilon} \int_{\bar{\boldsymbol{V}}_1 \bar{\boldsymbol{V}}_2 \bar{\boldsymbol{V}}_3 \bar{\boldsymbol{V}}_4} \boldsymbol{n} \cdot \boldsymbol{q} \, ds = 0$$

#### **Outline**

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Solution of differential equation with homogeneous Dirichlet boundary conditions

$$u = Tq$$
,

where the operator  $\mathcal{T}$  is a monotone operator.

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Then

$$q \ge 0 \quad \Rightarrow \quad u \ge 0.$$



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$$A^{-1} \ge 0$$

for all subgrids with homogeneous Dirichlet boundary conditions.

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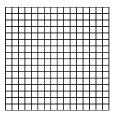
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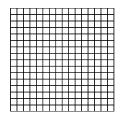


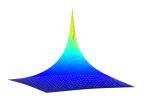
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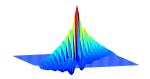




$$A^{-1} > O$$

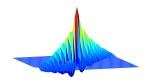
## Nonmonotone examples

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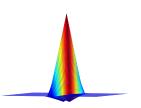


Anisotropy ratio 1 : 1000  $\theta = \pi/6 \\ \eta = 0 \\ \pmb{A}^{-1} \not \geq \pmb{O}$ 

### Nonmonotone examples



Anisotropy ratio 1 : 1000  $\theta = \pi/6 \\ \eta = 0 \\ \pmb{A}^{-1} \not \geq \pmb{O}$ 



Anisotropy ratio 1 : 10000  $\theta = 0$   $\eta = 0.5$   $\mathbf{A}^{-1} \not\geq \mathbf{O}$ 

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Conditions for  $\mathbf{A}^{-1} \geq \mathbf{0}$ 

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$$-\int_{\Omega_{i,j}}\operatorname{div}(\boldsymbol{K}\operatorname{grad} u)\,d\tau\approx\sum_{k=1}^9m_k^{i,j}u_k$$

5	4	3
6	1	2
7	8	

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$$A^{-1} \geq O$$
  $\Leftrightarrow$   $\rho(B^{-1}C) < 1$ 

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Generalization of M-matrix theory.

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$$egin{aligned} oldsymbol{e}^T oldsymbol{A} &\geq oldsymbol{0}^T, \ oldsymbol{B}^{-1} &\geq oldsymbol{O}, \ oldsymbol{C} oldsymbol{B}^{-1} & ext{irreducible}, \end{aligned}$$

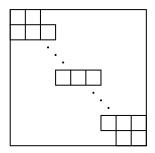
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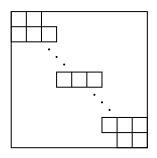
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then  $A^{-1} \ge 0$ .

These conditions are only sufficient.

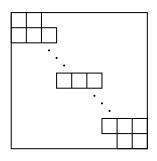


A block-tridiagonal



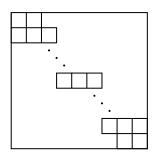
$$\qquad \qquad \blacktriangle = \pmb{B} - \pmb{C},$$

A block-tridiagonal



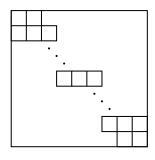
A block-tridiagonal

- ightharpoonup A = B C
- ▶ **B** = diagonal blocks,



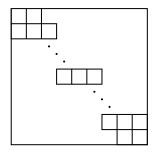
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A block-tridiagonal

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- ightharpoonup C = offdiagonal blocks,
- Different orderings yield different conditions.
- Use rowwise or columnwise orderings.

### Rowwise ordering

$$\begin{split} m_1^{i,j} &> 0 \\ m_2^{i,j} &< 0 \\ m_6^{i,j} &< 0 \\ m_6^{i,j} &< 0 \\ m_8^{i,j} &< 0 \\ m_8^{i,j} &< 0 \\ m_1^{i,j} + m_2^{i,j} + m_6^{i,j} &> 0 \\ m_2^{i,j} m_4^{i,j-1} - m_3^{i,j-1} m_1^{i,j} &> 0 \\ m_6^{i,j} m_4^{i,j-1} - m_5^{i,j-1} m_1^{i,j} &> 0 \\ m_2^{i,j} m_8^{i,j+1} - m_9^{i,j+1} m_1^{i,j} &> 0 \\ m_6^{i,j} m_8^{i,j+1} - m_7^{i,j+1} m_1^{i,j} &> 0 \\ m_6^{i,j} m_8^{i,j+1} - m_7^{i,j+1} m_1^{i,j} &> 0 \end{split}$$

### Columnwise ordering

$$\begin{split} m_1^{i,j} &> 0 \\ m_2^{i,j} &< 0 \\ m_4^{i,j} &< 0 \\ m_6^{i,j} &< 0 \\ m_8^{i,j} &< 0 \\ m_8^{i,j} &< 0 \\ m_1^{i,j} + m_4^{i,j} + m_8^{i,j} &> 0 \\ m_4^{i,j} m_2^{i-1,j} - m_3^{i-1,j} m_1^{i,j} &> 0 \\ m_4^{i,j} m_6^{i-1,j} - m_5^{i+1,j} m_1^{i,j} &> 0 \\ m_8^{i,j} m_2^{i-1,j} - m_7^{i-1,j} m_1^{i,j} &> 0 \\ m_8^{i,j} m_6^{i+1,j} - m_7^{i+1,j} m_1^{i,j} &> 0 \end{split}$$

Different orderings yield different criteria.

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- Agreement with numerical observations.

### Homogeneous medium, uniform grid

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```
m_1 > 0
\max\{m_2, m_4\} < 0
m_1 + 2\max\{m_2, m_4\} > 0
m_2m_4 - \max\{m_3, m_5\} \cdot m_1 > 0
```

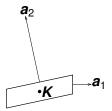
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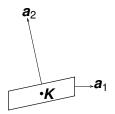
5 6 7	4 1 8	3 2 9

Homogeneous medium Uniform grid

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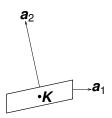
Homogeneous medium Uniform grid



#### Define

$$\begin{bmatrix} a & c \\ c & b \end{bmatrix} = \frac{1}{V} \begin{bmatrix} \boldsymbol{a}_1 & \boldsymbol{a}_2 \end{bmatrix}^{\mathrm{T}} \boldsymbol{K} \begin{bmatrix} \boldsymbol{a}_1 & \boldsymbol{a}_2 \end{bmatrix}$$

Homogeneous medium Uniform grid



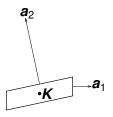
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Ellipticity implies

$$c \leq \sqrt{ab}$$

Homogeneous medium Uniform grid



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Ellipticity implies

$$c \leq \sqrt{ab}$$

Monotonicity & conservation & exact solution for uniform flow imply

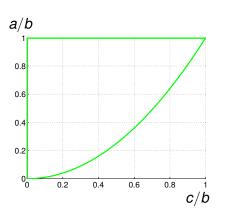
$$c \leq \min\{a, b\}.$$

Assume  $a \le b$ 

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Ellipticity:

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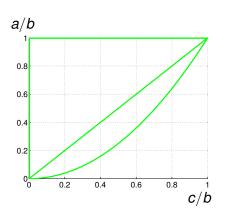


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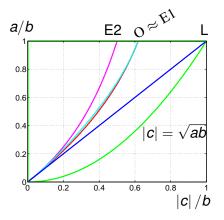
# Monotonicity, $\eta = 0$

Assume  $a \le b$ 

Ellipticity:

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$$\frac{c}{b} \leq \frac{a}{b}$$



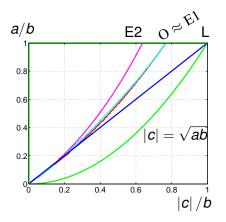
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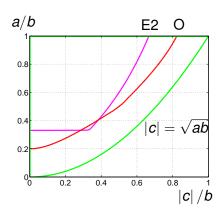
### Monotonicity, $\eta = 0.5$

Assume  $a \le b$ 

Ellipticity:

$$\frac{c}{b} \leq \sqrt{\frac{a}{b}}$$

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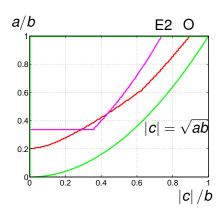
### Monotonicity, $\eta = 0$

Assume  $a \le b$ 

Ellipticity:

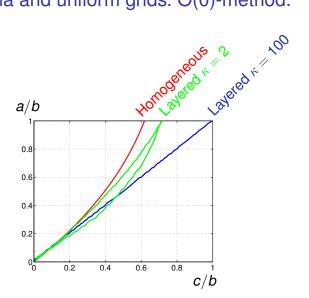
$$\frac{c}{b} \leq \sqrt{\frac{a}{b}}$$

$$\frac{c}{b} \leq \frac{a}{b}$$

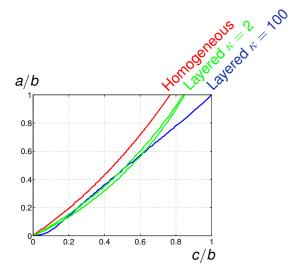


Layered media and uniform grids. O(0)-method.

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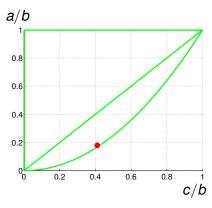


Anisotropy 1:1000 Angle 67.5° Square grid cells

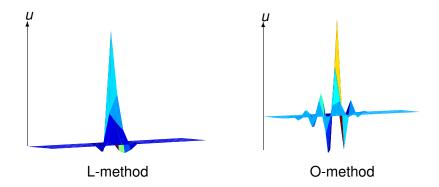
#### Nonmonotone case

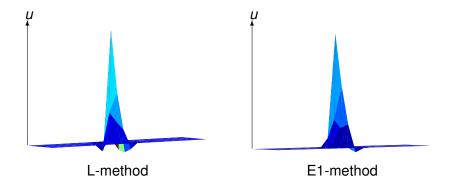


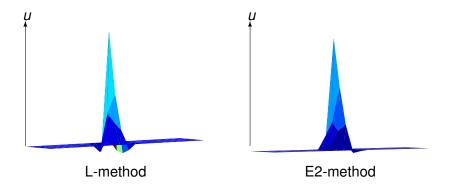
Anisotropy 1:1000 Angle 67.5° Square grid cells



$$a/b = 0.41$$
  
 $c/b = 0.17$ 







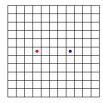
Oscillating behavior (violation of Hopf 1):

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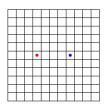
L, E1, E2 much better than O,

Oscillating behavior (violation of Hopf 1):

- L, E1, E2 much better than O,
- ► E2 and E1 marginally better than L.



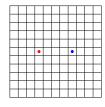
- pressure 0
- pressure 1



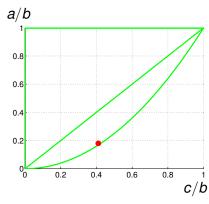
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Anisotropy 1:1000 Angle 67.5 °

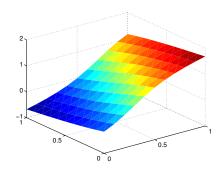


- pressure 0
- pressure 1

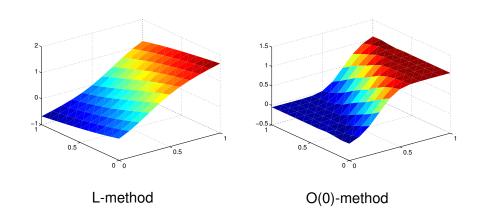


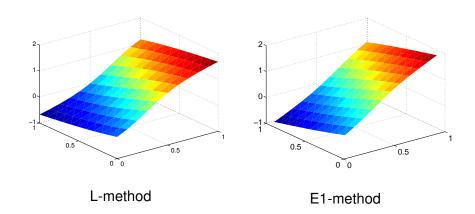
$$a/b = 0.41$$
  
 $c/b = 0.17$ 

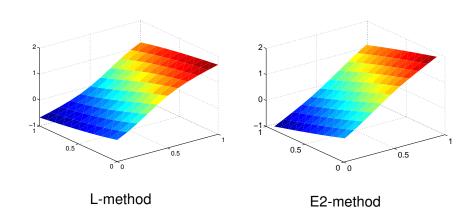
$$c/b = 0.17$$



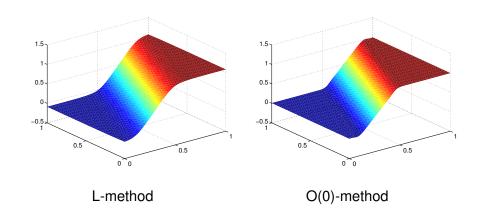
L-method



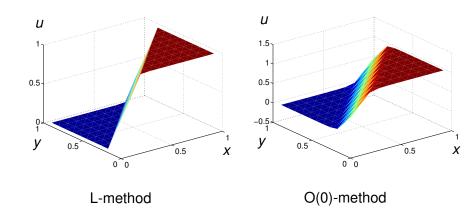




# $55 \times 55 \text{ grid}$



## $11 \times 11$ grid, Angle $45^{\circ}$



Extrema on no-flow boundary (violation of Hopf 2):

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▶ O much better than L, E1 and E2,

Extrema on no-flow boundary (violation of Hopf 2):

- O much better than L, E1 and E2,
- L somewhat better than E1 and E2.

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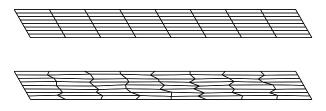
Local monotonicity conditions

Nonmonotone cases

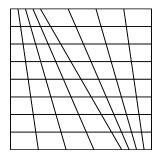
Convergence

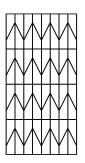
MPFA methods in 3D

# Test grids



# Test grids



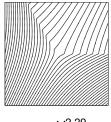


### Test cases, streamlines

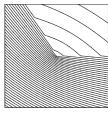
#### Smooth solution:



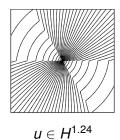
#### Nonsmooth solutions:





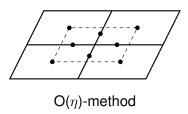


 $u \in H^{1.79}$ 

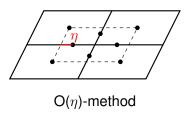


Compare convergence behavior of L-, O(0)- and O(0.5)-method.

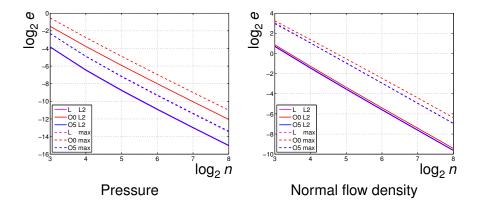
Compare convergence behavior of L-, O(0)- and O(0.5)-method.



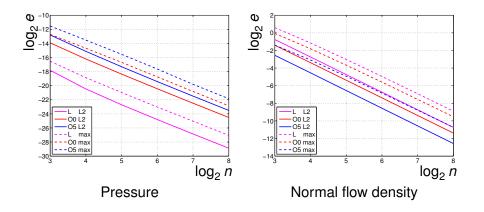
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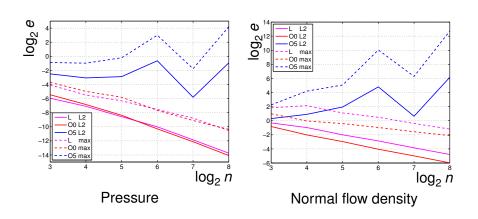
## Parallelogram grid, aspect ratio 1, angle 30°



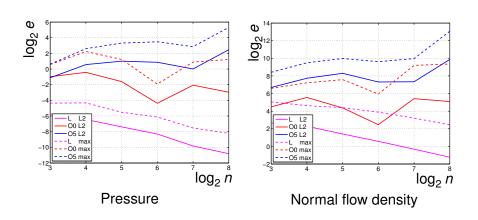
## Parallelogram grid, aspect ratio 0.01, angle 30°



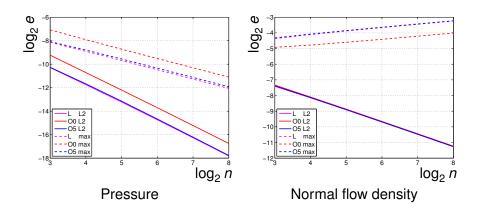
# Perturbed parallelogram grid, aspect ratio 0.1, angle 30 $^{\circ}$



# Perturbed parallelogram grid, aspect ratio 0.01, angle 30 $^{\circ}$



# Flow around a corner, $u \in H^{1.79}$



Tested  $L^2$  and  $L^{\infty}$  convergence for

▶ solutions  $u \in H^{1+\alpha}$ ,  $\alpha > 0$ ,

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- ▶ solutions  $u \in H^{1+\alpha}$ ,  $\alpha > 0$ ,
- smooth and rough grids,
- ▶ grid aspect ratios between 10<sup>-2</sup> and 10<sup>2</sup>,

On rough quadrilateral grids, the simulation tests indicate that if  $u \in H^{1+\alpha}$ ,  $\alpha > 0$ , then

$$\|u_h - u\|_{L^2} \sim h^{\min\{2,2\alpha\}}$$
  
 $\|u_h - u\|_{L^\infty} \sim h^{\min\{2,\alpha\}}$   
 $\|(\boldsymbol{q}_h - \boldsymbol{q}) \cdot \boldsymbol{n}\|_{L^2} \sim h^{\min\{1,\alpha\}}$ 

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On smooth quadrilateral grids, stronger flow density bounds apply:

$$\begin{split} \|({m q}_h - {m q}) \cdot {m n}\|_{L^2} &\sim h^{\min\{2, lpha\}} \ \|({m q}_h - {m q}) \cdot {m n}\|_{L^\infty} &\sim h^{\min\{2, lpha - 1\}} \end{split}$$

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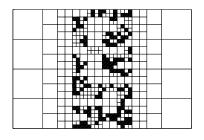
$$\|u_h - u\|_{L^2} \sim h^{\min\{2,2\alpha\}}$$
  
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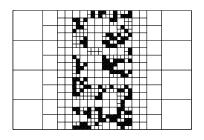
$$\|(oldsymbol{q}_h - oldsymbol{q}) \cdot oldsymbol{n}\|_{L^2} \sim h^{\min\{2, lpha\}} \ \|(oldsymbol{q}_h - oldsymbol{q}) \cdot oldsymbol{n}\|_{L^\infty} \sim h^{\min\{2, lpha - 1\}}$$

These rates apply to "moderate" aspect ratios.



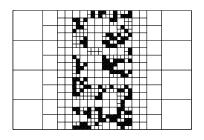


Black cells:  $K = 10^{-6}I$ . White cells: K = I.



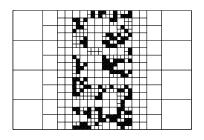
Black cells:  $K = 10^{-6}I$ . White cells: K = I.

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- ▶ O-method error  $\approx$  2× Fine-grid error.



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- ▶ L-method error  $\approx$  Fine-grid error.
- ▶ O-method error  $\approx$  2× Fine-grid error.
- ▶ ⇒ L-method almost optimal.

#### **Outline**

Motivation

Properties of model equation

First MPFA method

New MPFA methods

Monotonicity

Local monotonicity conditions

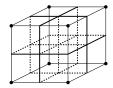
Nonmonotone cases

Convergence

MPFA methods in 3D

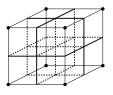
In 3 dimensions, the interaction volume contains 8 cells. For the O-method, the flux stencil has 18 cells, and the cell stencil has 27 cells.

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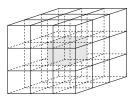


Interaction volume

In 3 dimensions, the interaction volume contains 8 cells. For the O-method, the flux stencil has 18 cells, and the cell stencil has 27 cells.



Interaction volume



Cell stencil O-method

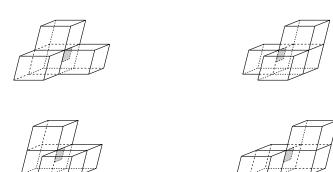
### 3D L-stencils

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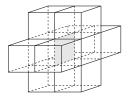
In 3 dimensions there are 4 L-stencils with 4 cells.

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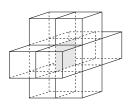
► Flux stencil: 10 points



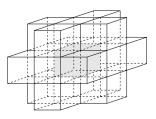
Flux stencil

► Flux stencil: 10 points

► Cell stencil: 19 points



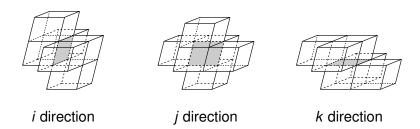
Flux stencil



Cell stencil

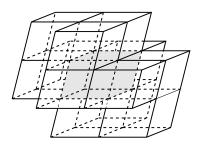
# 3D flux stencils for constant "principal" directions, L-method

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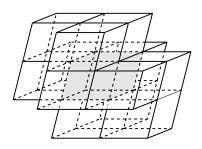


# Cell stencil for constant "principal" directions, L-method

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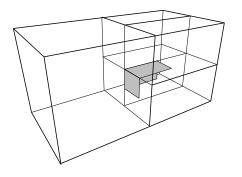


# Cell stencil for constant "principal" directions, L-method

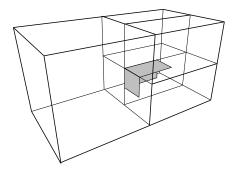


The cell stencil contains only 13 cells.

## L-method, hanging node

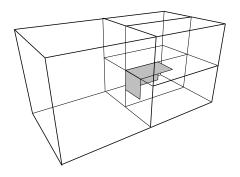


### L-method, hanging node

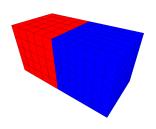


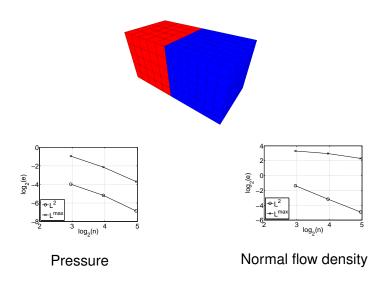
▶ Degrees of freedom:  $3 \cdot 4 = 12$ 

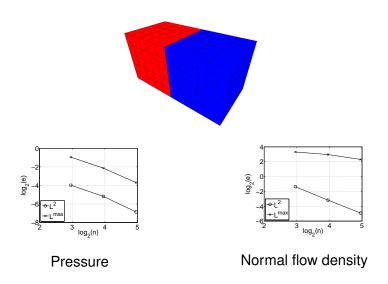
## L-method, hanging node



- ▶ Degrees of freedom: 3 · 4 = 12
- ► Continuity conditions:  $4 \cdot 3 = 12$





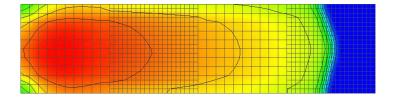


 $L^2$  convergence order: 1.7 for pressure and flow density



## Two-phase flow

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Saturation contours

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- The solutions are exact for linear pressure fields.
- Monotonicity conditions are generally more restrictive than L<sup>2</sup> convergence conditions.
- ► The L-method may also be used for nonmatching grids.

### Recent papers

- I. Aavatsmark, G.T. Eigestad, R.A. Klausen, M.F. Wheeler, and I. Yotov, Convergence of a symmetric MPFA method on quadrilateral grids, *Comput. Geosci.* 11:333–345, 2007.
- R.A. Klausen and R. Winther, Robust convergence of multi point flux approximations on rough grids, *Numer. Math.* 104:317–337, 2006.
- J.M. Nordbotten, I. Aavatsmark, and G.T. Eigestad, Monotonicity of control volume methods, *Numer. Math.* 106:255–288, 2007.
- I. Aavatsmark, G.T. Eigestad, B.T. Mallison, and J.M. Nordbotten A compact multipoint flux approximation method with improved robustness, *Numer. Methods Partial Diff. Eqns.* 24, 2008.