

Discrete functional analysis tools for discontinuous Galerkin methods with application to incompressible NS

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Introduction

- ▶ Discontinuous Galerkin (DG) methods were introduced in the 70's
 - ▶ hyperbolic PDE's [Reed & Hill 73, Lesaint & Raviart 74]
 - ▶ elliptic PDE's [Nitsche 71, Douglas & Dupont 76, Baker 77, Wheeler 78, Arnold 82]
- ▶ General principles and motivations
 - ▶ FE-based method using piecewise polynomials discontinuous across mesh elements
 - ▶ FV-based high-order method using numerical fluxes
 - ▶ flexibility (non-matching grids, variable polynomial degree)

Introduction

- ▶ For linear PDE's, the mathematical analysis is well-understood
 - ▶ unified analysis for Poisson problem [Arnold, Brezzi, Cockburn & Marini 01]
 - ▶ unified analysis for Friedrichs' systems [AE & Guermond 06-08]

Introduction

- ▶ For linear PDE's, the mathematical analysis is well-understood
 - ▶ unified analysis for Poisson problem [Arnold, Brezzi, Cockburn & Marini 01]
 - ▶ unified analysis for Friedrichs' systems [AE & Guermond 06-08]
- ▶ For nonlinear PDE's, the situation is substantially different
 - ▶ FE-based techniques require strong regularity assumptions on the exact solution
 - ▶ the analysis of FV schemes proceeds along a different path, avoiding such assumptions [Eymard, Gallouët, Herbin et al., 00-08]
- ▶ Our goal is to extend the discrete analysis tools for FV to DG
avoiding any strong regularity assumption

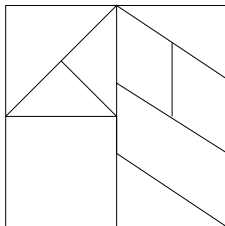
Outline

- ▶ Discrete functional analysis tools in DG spaces
- ▶ Poisson problem
- ▶ Incompressible NS

Discrete functional analysis tools in DG spaces

Admissible meshes $\{\mathcal{T}_h\}_{h \in \mathcal{H}}$ of bounded polyhedron $\Omega \subset \mathbb{R}^d$

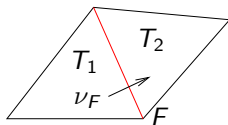
- ▶ non-conforming
- ▶ shape-regular
- ▶ $\text{size}(\mathcal{T}_h) \stackrel{\text{def}}{=} \max_{T \in \mathcal{T}_h} h_T$
- ▶ Example of admissible mesh



Jumps and averages

- ▶ Mesh faces: $\mathcal{F}_h = \mathcal{F}_h^i \cup \mathcal{F}_h^b$
- ▶ Jumps and averages: $F = \partial T_1 \cap \partial T_2$

$$[[\varphi]] \stackrel{\text{def}}{=} \varphi|_{T_1} - \varphi|_{T_2} \quad \{\!\!\{ \varphi \}\!\!\} \stackrel{\text{def}}{=} \frac{1}{2}(\varphi|_{T_1} + \varphi|_{T_2})$$



DG spaces

- $V_h^k \stackrel{\text{def}}{=} \{v_h \in L^2(\Omega); \forall T \in \mathcal{T}_h, v_h|_T \in \mathbb{P}_k(T)\}$ norm

$$\|v_h\|_{\text{DG}}^2 = \|\nabla_h v_h\|_{L^2(\Omega)^d}^2 + |v_h|_{\mathcal{J}, \mathcal{F}_h, -1}^2$$

with broken gradient ∇_h and jump seminorm ($\mathcal{F} = \mathcal{F}_h$ or \mathcal{F}_h^i)

$$|v_h|_{\mathcal{J}, \mathcal{F}, \pm 1}^2 \stackrel{\text{def}}{=} \sum_{F \in \mathcal{F}} h_F^{\pm 1} \int_F |[[v_h]]|^2$$

Discrete Sobolev embeddings

- ▶ non-Hilbertian setting ($1 \leq p < +\infty$)

$$\|v_h\|_{\text{DG},p}^p \stackrel{\text{def}}{=} \sum_{T \in \mathcal{T}_h} \int_T |\nabla v_h|_{\ell^p}^p + \sum_{F \in \mathcal{F}_h} \frac{1}{h_F^{p-1}} \int_F |[[v_h]]|^p$$

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- ▶ Main result: For all q such that
 - (i) $1 \leq q \leq p^* \stackrel{\text{def}}{=} \frac{pd}{d-p}$ if $1 \leq p < d$;
 - (ii) $1 \leq q < +\infty$ if $d \leq p < +\infty$;

there is $\sigma_{q,p}$ such that

$$\forall v_h \in V_h^k, \quad \|v_h\|_{L^q(\Omega)} \leq \sigma_{q,p} \|v_h\|_{\text{DG},p}$$

Discrete Sobolev embeddings

- ▶ Discrete Poincaré–Friedrichs inequality ($q = 2$, $p = 2$) [Brenner 03]
- ▶ $q = 4$, $p = 2$ [Karakashian & Jureidini 98]
- ▶ Discrete Sobolev embeddings with $p = 2$ [Lasis & Süli 03]

Discrete Sobolev embeddings

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- ▶ Discrete Sobolev embeddings with $p = 2$ [Lasis & Süli 03]
- ▶ Two key differences
 - ▶ **our technique of proof is much simpler**: no elliptic regularity or nonconforming FE interpolation \Rightarrow **general meshes can be used**
 - ▶ embeddings are useful for DG spaces and **not for broken Sobolev spaces**

Discrete Sobolev embeddings

Principle of proof

- ▶ Inspired from [Eymard, Gallouët & Herbin 08]
- ▶ BV estimate ($\sum_{i=1}^d \sup\{\int_{\mathbb{R}^d} u \partial_i \varphi, \varphi \in C_c^\infty(\mathbb{R}^d), \|\varphi\|_{L^\infty(\mathbb{R}^d)} \leq 1\}$)

$$\forall v_h \in V_h^k, \quad \|v_h\|_{BV} \lesssim \|v_h\|_{DG,1} \lesssim \|v_h\|_{DG,p} \quad (p \geq 1)$$

(v_h extended by zero outside Ω)

- ▶ Classical result ($1^* \stackrel{\text{def}}{=} \frac{d}{d-1}$): $\|v\|_{L^{1^*}(\mathbb{R}^d)} \leq \frac{1}{2d} \|v\|_{BV}$
- ▶ For $1 < p < d$, use $\|\cdot\|_{L^{1^*}(\mathbb{R}^d)}$ -estimate for $|v_h|^\alpha$, Hölder's inequality and a **trace inequality**
- ▶ For $p \geq d$, simply use Hölder's inequality

Discrete Sobolev embeddings

- ▶ Main result for $p = 2$ and $d \in \{2, 3\}$: For all q such that
 - (i) $1 \leq q \leq 6$ if $d = 3$;
 - (ii) $1 \leq q < +\infty$ if $d = 2$;there is σ_q such that

$$\forall v_h \in V_h^k, \quad \|v_h\|_{L^q(\Omega)} \leq \sigma_q \|v_h\|_{\text{DG}}$$

Discrete gradients

- ▶ Let $l \geq 0$. For all $F \in \mathcal{F}_h$, let $r_F^l : L^2(F) \rightarrow [V_h^l]^d$ s.t.

$$\forall \tau_h \in [V_h^l]^d, \quad \int_{\Omega} r_F^l(\phi) \cdot \tau_h = \int_F \{\{\tau_h\}\} \cdot \nu_F \phi$$

- ▶ Support of r_F^l consists of one or two mesh elements

Discrete gradients

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- ▶ Support of r_F^l consists of one or two mesh elements
- ▶ Let $k \geq 1$, define discrete gradient $G_h^l : V_h^k \rightarrow [V_h^{\max(k-1, l)}]^d$ as

$$\forall v_h \in V_h^k, \quad G_h^l(v_h) \stackrel{\text{def}}{=} \nabla_h v_h - \sum_{F \in \mathcal{F}_h} r_F^l(\llbracket v_h \rrbracket)$$

- ▶ Usual values: $l = k$ or $l = k - 1$

Discrete gradients

- Stability

$$\forall v_h \in V_h^k, \quad \|G_h^I(v_h)\|_{L^2(\Omega)^d} \lesssim \|v_h\|_{\text{DG}}$$

Discrete gradients

► Stability

$$\forall v_h \in V_h^k, \quad \|G_h^l(v_h)\|_{L^2(\Omega)^d} \lesssim \|v_h\|_{\text{DG}}$$

► Compactness and weak convergence

- let $\{v_h\}_{h \in \mathcal{H}}$ be a sequence in V_h^k
- bounded in the $\|\cdot\|_{\text{DG}}$ -norm

Then, there exists a subsequence of $\{v_h\}_{h \in \mathcal{H}}$ and a function $v \in H_0^1(\Omega)$ s.t. as $\text{size}(\mathcal{T}_h) \rightarrow 0$,

$$v_h \rightarrow v \quad \text{strongly in } L^2(\Omega)$$

and for all $l \geq 0$,

$$G_h^l(v_h) \rightharpoonup \nabla v \quad \text{weakly in } L^2(\Omega)^d$$

Discrete gradients

- ▶ **Proof inspired from FV analysis** [Eymard, Gallouët & Herbin 08]
- ▶ Uniform BV estimate on space translates

$$\|v_h(\cdot + \xi) - v_h\|_{L^1(\mathbb{R}^d)} \leq |\xi|_{\ell^1} \|v_h\|_{BV} \leq C |\xi|_{\ell^1}$$

- ▶ Kolmogorov's Compactness Criterion in $L^1(\mathbb{R}^d)$
- ▶ Sobolev embedding: compactness in $L^2(\mathbb{R}^d)$
- ▶ bound on discrete gradient: $G_h^l(v_h) \rightharpoonup w$ in $L^2(\Omega)^d$

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- ▶ bound on discrete gradient: $G_h^l(v_h) \rightharpoonup w$ in $L^2(\Omega)^d$
- ▶ For $\varphi \in C_c^\infty(\mathbb{R}^d)^d$,

$$\begin{aligned} \int_{\mathbb{R}^d} G_h^l(v_h) \cdot \varphi &= - \int_{\mathbb{R}^d} v_h (\nabla \cdot \varphi) - \int_{\mathbb{R}^d} R_h^l(\llbracket v_h \rrbracket) \cdot (\varphi - \pi_h^0 \varphi) \\ &\quad + \sum_{F \in \mathcal{F}_h} \int_F \{\{\varphi - \pi_h^0 \varphi\}\} \cdot \nu_F \llbracket v_h \rrbracket \end{aligned}$$

converges to $-\int_{\mathbb{R}^d} v (\nabla \cdot \varphi)$

- ▶ $\nabla v = w$, $v \in H^1(\mathbb{R}^d)$, and $v \equiv 0$ outside $\Omega \Rightarrow v \in H_0^1(\Omega)$.

Poisson problem

- ▶ A basic formulation
- ▶ Convergence analysis

A basic formulation

- ▶ Let $f \in L^r(\Omega)$ with $r \geq \frac{6}{5}$ if $d = 3$ and $r > 1$ if $d = 2$
- ▶ $u \in H_0^1(\Omega)$ s.t. for all $v \in H_0^1(\Omega)$,

$$\int_{\Omega} \nabla u \cdot \nabla v = \int_{\Omega} f v$$

A basic formulation

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- ▶ $u \in H_0^1(\Omega)$ s.t. for all $v \in H_0^1(\Omega)$,

$$\int_{\Omega} \nabla u \cdot \nabla v = \int_{\Omega} f v$$

- ▶ DG bilinear form (disc. grad. with $l = k$ or $k - 1$)

$$a_h(v_h, w_h) \stackrel{\text{def}}{=} \int_{\Omega} G_h(v_h) \cdot G_h(w_h) + j_h(v_h, w_h)$$

- ▶ Stabilization

$$j_h(v_h, w_h) \stackrel{\text{def}}{=} \sum_{F \in \mathcal{F}_h} \eta \int_{\Omega} r_F(\llbracket v_h \rrbracket) \cdot r_F(\llbracket w_h \rrbracket) - \int_{\Omega} R_h(\llbracket v_h \rrbracket) \cdot R_h(\llbracket w_h \rrbracket)$$

A basic formulation

- Expanding the lifting operators yields

$$\begin{aligned} a_h(v_h, w_h) = & \int_{\Omega} \nabla_h v_h \cdot \nabla_h w_h + \sum_{F \in \mathcal{F}_h} \eta \int_{\Omega} r_F(\llbracket v_h \rrbracket) \cdot r_F(\llbracket w_h \rrbracket) \\ & - \sum_{F \in \mathcal{F}_h} \int_F (\nu_F \cdot \{\nabla_h v_h\} \llbracket w_h \rrbracket + \nu_F \cdot \{\nabla_h w_h\} \llbracket v_h \rrbracket) \end{aligned}$$

This is the IP-method of Bassi, Rebay et al. 97

A basic formulation

- ▶ Expanding the lifting operators yields

$$\begin{aligned} a_h(v_h, w_h) = & \int_{\Omega} \nabla_h v_h \cdot \nabla_h w_h + \sum_{F \in \mathcal{F}_h} \eta \int_{\Omega} r_F(\llbracket v_h \rrbracket) \cdot r_F(\llbracket w_h \rrbracket) \\ & - \sum_{F \in \mathcal{F}_h} \int_F (\nu_F \cdot \{\nabla_h v_h\} \llbracket w_h \rrbracket + \nu_F \cdot \{\nabla_h w_h\} \llbracket v_h \rrbracket) \end{aligned}$$

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- ▶ SIPG method [Arnold 82] and LDG method [Cockburn & Shu 98]

$$\begin{aligned} j_h^{\text{SIPG}}(v_h, w_h) & \stackrel{\text{def}}{=} \sum_{F \in \mathcal{F}_h} \eta \frac{1}{h_F} \int_F \llbracket v_h \rrbracket \llbracket w_h \rrbracket - \int_{\Omega} R_h(\llbracket v_h \rrbracket) \cdot R_h(\llbracket w_h \rrbracket) \\ j_h^{\text{LDG}}(v_h, w_h) & \stackrel{\text{def}}{=} \sum_{F \in \mathcal{F}_h} \eta \frac{1}{h_F} \int_F \llbracket v_h \rrbracket \llbracket w_h \rrbracket \end{aligned}$$

A basic formulation

- ▶ Stabilization parameter $\eta > N_\partial$ (max. number of faces per mesh element)
- ▶ Stability result: For all $v_h \in V_h^k$,

$$\|G_h(v_h)\|_{L^2(\Omega)^d}^2 + (\eta - N_\partial) \sum_{F \in \mathcal{F}_h} \|r_F(\llbracket v_h \rrbracket)\|_{L^2(\Omega)^d}^2 \leq a_h(v_h, v_h)$$

- ▶ Coercivity: $\exists \alpha > 0$ s.t. for all $v_h \in V_h^k$,

$$\alpha \|v_h\|_{\text{DG}}^2 \leq a_h(v_h, v_h)$$

Convergence result

Let $\{u_h\}_{h \in \mathcal{H}}$ be the sequence of approximate solutions generated by solving the discrete Poisson problem on the admissible meshes $\{\mathcal{T}_h\}_{h \in \mathcal{H}}$. Then, as $\text{size}(\mathcal{T}_h) \rightarrow 0$,

$$\begin{aligned} u_h &\rightarrow u && \text{in } L^2(\Omega) \\ G_h(u_h) &\rightarrow \nabla u && \text{in } L^2(\Omega)^d \\ \nabla_h u_h &\rightarrow \nabla u && \text{in } L^2(\Omega)^d \\ |u_h|_{J, \mathcal{F}_h, -1} &\rightarrow 0 \end{aligned}$$

where $u \in H_0^1(\Omega)$ is the exact solution

Sketch of proof

- ▶ A priori estimate:

$$\alpha \|u_h\|_{\text{DG}}^2 \leq a(u_h, u_h) = \int_{\Omega} f u_h \leq \|f\|_{L^r(\Omega)} \|u_h\|_{L^{r'}(\Omega)}$$

and Sobolev embedding yields

$$\|u_h\|_{\text{DG}} \leq C$$

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and Sobolev embedding yields

$$\|u_h\|_{\text{DG}} \leq C$$

- ▶ Compactness: there exists a subsequence of $\{u_h\}_{h \in \mathcal{H}}$ and $u \in H_0^1(\Omega)$ s.t. as $\text{size}(\mathcal{T}_h) \rightarrow 0$,

$$\begin{aligned} u_h &\rightarrow u && \text{strongly in } L^2(\Omega) \\ G_h(u_h) &\rightharpoonup \nabla u && \text{weakly in } L^2(\Omega)^d \end{aligned}$$

Sketch of proof

- Identification of the limit: For all $\varphi \in C_c^\infty(\Omega)$,

$$a_h(u_h, \pi_h \varphi) \rightarrow \int_{\Omega} \nabla u \cdot \nabla \varphi$$

so that

$$\int_{\Omega} f \varphi \leftarrow \int_{\Omega} f \pi_h \varphi = a_h(u_h, \pi_h \varphi) \rightarrow \int_{\Omega} \nabla u \cdot \nabla \varphi$$

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- By density of $C_c^\infty(\Omega)$ in $H_0^1(\Omega)$, u solves the Poisson problem
- By uniqueness of the solution, the whole sequence converges

Sketch of proof

- ▶ Owing to weak convergence

$$\liminf \|G_h(u_h)\|_{L^2(\Omega)^d}^2 \geq \|\nabla u\|_{L^2(\Omega)^d}^2$$

- ▶ Owing to stability

$$\|G_h(u_h)\|_{L^2(\Omega)^d}^2 \leq a_h(u_h, u_h) = \int_{\Omega} f u_h$$

so that

$$\limsup \|G_h(u_h)\|_{L^2(\Omega)^d}^2 \leq \limsup \int_{\Omega} f u_h = \int_{\Omega} f u = \|\nabla u\|_{L^2(\Omega)^d}^2$$

- ▶ Hence, $\|G_h(u_h)\|_{L^2(\Omega)^d} \rightarrow \|\nabla u\|_{L^2(\Omega)^d}$ so that $G_h(u_h)$ strongly converges to ∇u in $L^2(\Omega)^d$

Sketch of proof

- ▶ Owing to stability

$$(\eta - N_{\partial}) \sum_{F \in \mathcal{F}_h} \|r_F(\llbracket u_h \rrbracket)\|_{L^2(\Omega)^d}^2 \leq a_h(u_h, u_h) - \|G_h(u_h)\|_{L^2(\Omega)^d}^2$$

- ▶ Hence, $|u_h|_{J, \mathcal{F}_h, -1} \rightarrow 0$

Sketch of proof

- ▶ Owing to stability

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- ▶ Hence, $|u_h|_{J, \mathcal{F}_h, -1} \rightarrow 0$

Remark. If the exact solution is smooth, the usual optimal a priori error estimates are recovered

$$\|u - u_h\|_{\text{DG}} \leq C(u)h^k$$

Incompressible Navier–Stokes

- ▶ Pressure-velocity coupling (Stokes system)
- ▶ Convective trilinear form for NS
- ▶ Convergence result

Stokes system

- ▶ Let $f \in L^r(\Omega)^d$ with $r \geq \frac{6}{5}$ if $d = 3$ and $r > 1$ if $d = 2$
- ▶ Let $\nu > 0$
- ▶ $(u, p) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$ s.t. for all $(v, q) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$,

$$\nu \int_{\Omega} \nabla u \cdot \nabla v - \int_{\Omega} p \nabla \cdot v + \int_{\Omega} q \nabla \cdot u = \int_{\Omega} f \cdot v$$

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$$\nu \int_{\Omega} \nabla u \cdot \nabla v - \int_{\Omega} p \nabla \cdot v + \int_{\Omega} q \nabla \cdot u = \int_{\Omega} f \cdot v$$

- ▶ Equal-order polynomial spaces for velocity and pressure

$$U_h \stackrel{\text{def}}{=} [V_h^k]^d \quad P_h \stackrel{\text{def}}{=} V_h^k \quad X_h \stackrel{\text{def}}{=} U_h \times P_h$$

- ▶ Pressure stabilization $s_h(q_h, r_h) \stackrel{\text{def}}{=} \sum_{F \in \mathcal{F}_h^i} h_F \int_F [[q_h]] [[r_h]]$

Pressure–velocity coupling

- ▶ Discrete divergence operator

$$\forall v_h \in U_h, \quad D_h^l(v_h) = G_h^l(v_{h,j}) \cdot e_j$$

- ▶ Pressure–velocity bilinear form

$$b_h(v_h, q_h) \stackrel{\text{def}}{=} - \int_{\Omega} q_h D_h^k(v_h)$$

- ▶ $(u_h, p_h) \in X_h$ s.t. $l_h((u_h, p_h), (v_h, q_h)) = \int_{\Omega} f \cdot v_h, \forall (v_h, q_h) \in X_h$
where

$$l_h((u_h, p_h), (v_h, q_h)) \stackrel{\text{def}}{=} \nu a_h(u_{h,i}, u_{h,i}) + b_h(v_h, p_h) - b_h(u_h, q_h) + s_h(p_h, q_h)$$

Convergence result

Let $\{(u_h, p_h)\}_{h \in \mathcal{H}}$ be the sequence of approximate solutions generated by solving the discrete Stokes problems on the admissible meshes $\{\mathcal{T}_h\}_{h \in \mathcal{H}}$. Then, as $\text{size}(\mathcal{T}_h) \rightarrow 0$,

$$\begin{aligned} u_h &\rightarrow u && \text{in } L^2(\Omega)^d \\ \nabla_h u_h &\rightarrow \nabla u && \text{in } L^2(\Omega)^{d,d} \\ |u_h|_{J, \mathcal{F}_h, -1} &\rightarrow 0 \\ p_h &\rightarrow p && \text{in } L^2(\Omega) \\ |p_h|_{J, \mathcal{F}_h^i, 1} &\rightarrow 0 \end{aligned}$$

where $(u, p) \in H_0^1(\Omega) \times L_0^2(\Omega)$ is the exact Stokes solution

Sketch of proof

- ▶ Coercivity on velocity and **discrete inf-sup condition** on pressure
- ▶ A priori estimate + compactness: $u_h \rightarrow u$ strongly in $L^2(\Omega)^d$, $G_h(u_{h,i}) \rightharpoonup \nabla u_i$ weakly in $L^2(\Omega)^d$ and $p_h \rightharpoonup p$ weakly in $L^2(\Omega)$
- ▶ Identification of the limit and convergence of the whole sequence
- ▶ Strong convergence of velocity gradient and jumps (as before)
- ▶ Strong convergence of the pressure using **Nečas velocity**

Sketch of proof

- ▶ Coercivity on velocity and **discrete inf-sup condition** on pressure
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Remark. If the exact solution is smooth, the usual optimal a priori error estimates are recovered [Cockburn, Kanschat, Schötzau & Schwab 02, AE & Guermond 08]

$$\|(u - u_h, p - p_h)\|_S \leq C(u)h^k$$

Incompressible NS system

- ▶ Let $f \in L^r(\Omega)^d$ with $r \geq \frac{6}{5}$ if $d = 3$ and $r > 1$ if $d = 2$
- ▶ Let $\nu > 0$
- ▶ $(u, p) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$ s.t. for all $(v, q) \in H_0^1(\Omega)^d \times L_0^2(\Omega)$,

$$\nu \int_{\Omega} \nabla u \cdot \nabla v + \int_{\Omega} v \cdot (\nabla \cdot F(u, p)) + \int_{\Omega} q \nabla \cdot u = \int_{\Omega} f \cdot v$$

with incomp. Euler flux $F(u, p) = u \otimes u + pl$

- ▶ Existence of such a weak solution holds for $d \in \{2, 3\}$
- ▶ Uniqueness under small data assumption

Incompressible NS system

- ▶ For all $u \in H_0^1(\Omega)^d$,

$$\int_{\Omega} u \cdot \nabla \cdot (u \otimes u) = \int_{\Omega} u \cdot \left(\frac{1}{2} (\nabla \cdot u) u \right) = - \int_{\Omega} u \cdot \nabla \left(\frac{1}{2} |u|^2 \right)$$

- ▶ **Temam's device** for stability: add source term $-\int_{\Omega} \frac{1}{2} (\nabla \cdot u) u$
 - ▶ non-conservative form
 - ▶ source term vanishes at the limit for solenoidal velocity
- ▶ **Modified Euler flux** $\Phi(u, \bar{p}) = u \otimes u + \frac{1}{2} |u|^2 I + \bar{p} I$ with $\bar{p} = p - \frac{1}{2} |u|^2$
 - ▶ conservative form
 - ▶ hinted to in [Cockburn, Kanschat & Schötzau 05]

Discrete NS system

► DG methods for incompressible NS

- piecewise solenoidal velocity fields [Karakashian & Jureidini 98]
- nonconservative method based on Temam's device [Girault, Rivi re & Wheeler 04]
- conservative LDG method [Cockburn, Kanschat & Sch tzau 04] using BDM projection

► FV methods for incompressible NS

- nonconservative form [Eymard, Herbin & Latch  07]
- conservative form [Ch nier, Eymard & Herbin 08]

Discrete NS system

- ▶ $(u_h, p_h) \in X_h$ s.t. $\forall (v_h, q_h) \in X_h$,

$$l_h((u_h, p_h), (v_h, q_h)) + t_h(u_h, u_h, v_h) = \int_{\Omega} f \cdot v_h$$

with Stokes bilinear form l_h and discrete trilinear form t_h

- ▶ **Design conditions on t_h**
 - ▶ **Stability:** $t_h(v_h, v_h, v_h) = 0, \forall v_h \in U_h$
 - ▶ Continuity on discrete space
 - ▶ Weak continuity: $t_h(u_h, u_h, \pi_h \varphi) \rightarrow t(u, u, \varphi)$
- ▶ Existence of discrete solution using **topological degree argument** (no small data assumption!)

Convergence result for NS

Let $\{(u_h, p_h)\}_{h \in \mathcal{H}}$ be a sequence of approximate solutions generated by solving the discrete NS problems on the admissible meshes $\{\mathcal{T}_h\}_{h \in \mathcal{H}}$. Then, as $\text{size}(\mathcal{T}_h) \rightarrow 0$, **up to a subsequence**

$$\begin{aligned}u_h &\rightarrow u && \text{in } L^2(\Omega)^d \\ \nabla_h u_h &\rightarrow \nabla u && \text{in } L^2(\Omega)^{d,d} \\ |u_h|_{J, \mathcal{F}_h, -1} &\rightarrow 0 \\ p_h &\rightarrow p && \text{in } L^2(\Omega) \\ |p_h|_{J, \mathcal{F}_h^i, 1} &\rightarrow 0\end{aligned}$$

where $(u, p) \in H_0^1(\Omega) \times L_0^2(\Omega)$ is an exact solution

Examples of DG trilinear forms

- Non-conservative, based on Temam's device

$$\begin{aligned} t_h(w, u, v) = & \int_{\Omega} (w \cdot \nabla_h u) \cdot v - \sum_{F \in \mathcal{F}_h^i} \int_F \{w\} \cdot \nu_F [u] \cdot \{v\} \\ & + \int_{\Omega} \frac{1}{2} \nabla_h \cdot w (u \cdot v) - \sum_{F \in \mathcal{F}_h} \int_F [w] \cdot \nu_F \frac{1}{2} \{u \cdot v\} \end{aligned}$$

so that

$$\begin{aligned} t_h(u_h, u_h, v_h) = & \int_{\Omega} u_h \cdot \mathcal{G}_h^{2k}(u_{h,i}) v_{h,i} + \frac{1}{4} \sum_{F \in \mathcal{F}_h^i} \int_F [u_{h,i}] \nu_F \cdot [u_h] [v_{h,i}] \\ & + \int_{\Omega} D_h^{2k}(u_h) \frac{1}{2} u_{h,i} v_{h,i} \end{aligned}$$

Examples of DG trilinear forms

- Conservative, based on Euler flux modification

$$\begin{aligned} t_h(w, u, v) = & - \int_{\Omega} (w \otimes u) : \nabla_h v + \sum_{F \in \mathcal{F}_h^i} \int_F \nu_F \cdot \{u\} \{w\} \cdot [v] \\ & + \int_{\Omega} \frac{1}{2} v \cdot \nabla_h (u \cdot w) - \sum_{F \in \mathcal{F}_h^i} \int_F \nu_F \cdot \{v\} \frac{1}{2} [u \cdot w] \end{aligned}$$

so that

$$\begin{aligned} t_h(u_h, u_h, v_h) = & - \int_{\Omega} u_{h,i} u_h \cdot \mathcal{G}_h^{2k}(v_{h,i}) - \frac{1}{4} \sum_{F \in \mathcal{F}_h^i} \int_F \nu_F \cdot [u_h] [u_{h,i}] [v_{h,i}] \\ & - \int_{\Omega} \frac{1}{2} u_{h,i} u_{h,i} D_h^{2k}(v_h) \end{aligned}$$

Concluding remarks

- ▶ Uniqueness of discrete solution under small data assumption
- ▶ Upwinding of convective term
- ▶ Optimal a priori error analysis under strong regularity assumptions
- ▶ Confirmed by numerical tests on standard benchmark problems
- ▶ For higher Reynolds numbers, the artificial compressibility method of [Bassi, Di Pietro & Rebay 07], yet to be analyzed mathematically, yields better CV of nonlinear solver