

A generalization of the MAC scheme on non conforming meshes

R. Eymard ^(a)
in collaboration with E. Chénier ^(a) and R. Herbin ^(b)

^(a) Université Paris-Est, France

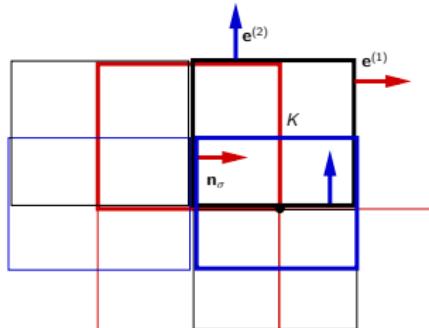
^(b) Université de Provence, France

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approximation of

$$\begin{aligned} -\Delta \mathbf{u} + \nabla p &= f \text{ in } \Omega, \quad \mathbf{u} = 0 \text{ on } \partial\Omega \\ \operatorname{div}(\mathbf{u}) &= 0 \text{ in } \Omega \end{aligned}$$

- \mathcal{T} : Cartesian rectangular mesh of Ω , \mathcal{E} : edges of \mathcal{T}
- Discretization of \mathbf{u} , and p by piecewise constant functions



$$p_{\mathcal{T}} \in X_{\mathcal{T}}, p_{\mathcal{T}} = p_K \text{ in } K, \quad K \in \mathcal{T} \text{ (black cell)}$$

$$\mathbf{n}_{\sigma} = \mathbf{e}^{(1)} \text{ for } \sigma \in \mathcal{E}_{\text{ver}} \text{ and } \mathbf{n}_{\sigma} = \mathbf{e}^{(2)} \text{ for } \sigma \in \mathcal{E}_{\text{hor}}$$

$$\mathbf{u}_{\mathcal{T}} = (u_{\mathcal{T}}^{(1)}, u_{\mathcal{T}}^{(2)}) \in \mathbf{H}_{\mathcal{T}}$$

$u_{\mathcal{T}}^{(1)} = u_{\sigma}$, first component of $\mathbf{u}_{\mathcal{T}}$ in the red cell

$u_{\mathcal{T}}^{(2)} = u_{\sigma}$, second component of $\mathbf{u}_{\mathcal{T}}$ in the blue cell

$u_{\sigma} \in \mathbb{R}$ is an approximate value for $\mathbf{u} \cdot \mathbf{n}_{\sigma}$

$u_{\sigma} = 0$ if $\sigma \subset \partial\Omega$

$$\mathbf{u}_T \in \mathbf{H}_T, \quad p_T \in X_T$$

$$\langle \mathbf{u}_T, \mathbf{v} \rangle_T - \int_{\Omega} p_T \operatorname{div}_T \mathbf{v} dx = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} dx, \quad \forall \mathbf{v} \in \mathbf{H}_T$$

$$\int_{\Omega} q \operatorname{div}_T \mathbf{u}_T dx = 0, \quad \forall q \in X_T$$

discrete divergence operator :

For $\mathbf{v} \in \mathbf{H}_T$

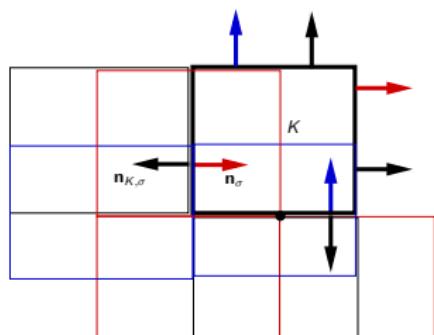
$\operatorname{div}_T \mathbf{v}$ constant on $K \in \mathcal{T}$ defined by

$$\operatorname{div}_K \mathbf{v} = \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}_K} |\sigma| v_{\sigma} \mathbf{n}_{\sigma} \cdot \mathbf{n}_{K,\sigma}$$

$\mathbf{n}_{K,\sigma} \perp \sigma$ outward to K

discrete pressure term

$$\begin{aligned} & \int_{\Omega} p_T \operatorname{div}_T \mathbf{v} dx \\ &= \sum_{K \in \mathcal{T}} |K| p_K \operatorname{div}_K \mathbf{v} \end{aligned}$$



$$\mathbf{u}_T \in \mathbf{H}_T, \quad p_T \in X_T$$

$$\langle \mathbf{u}_T, \mathbf{v} \rangle_T - \int_{\Omega} p_T \operatorname{div}_T \mathbf{v} dx = \int_{\Omega} \mathbf{f} \cdot \mathbf{v} dx, \quad \forall \mathbf{v} \in \mathbf{H}_T$$

$$\int_{\Omega} q \operatorname{div}_T \mathbf{u}_T dx = 0, \quad \forall q \in X_T$$

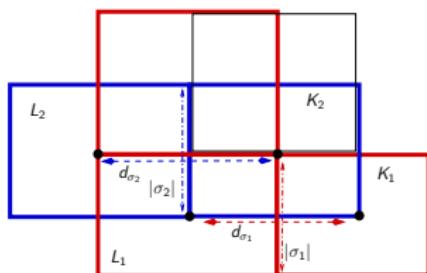
discrete viscous terms

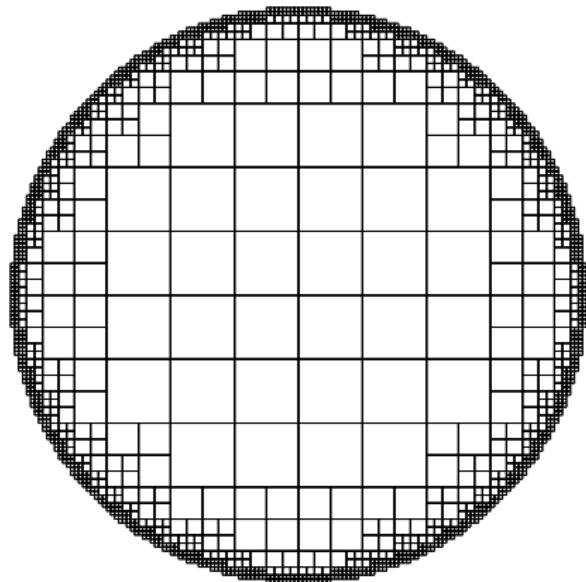
for $\mathbf{u}, \mathbf{v} \in \mathbf{H}_T$,

$$\langle \mathbf{u}, \mathbf{v} \rangle_T = \langle \mathbf{u}_1, \mathbf{v}_1 \rangle_{T_1} + \langle \mathbf{u}_2, \mathbf{v}_2 \rangle_{T_2}$$

where, for $i = 1, 2$

$$\begin{aligned} \langle \mathbf{u}_i, \mathbf{v}_i \rangle_{T_i} &= - \int_{\Omega} \Delta_{T_i} u_i \cdot v_i \\ &= \sum_{\sigma_i=(K_i, L_i)} |\sigma_i| d_{\sigma_i} \frac{u_{K_i} - u_{L_i}}{d_{\sigma_i}} \frac{v_{K_i} - v_{L_i}}{d_{\sigma_i}} \end{aligned}$$



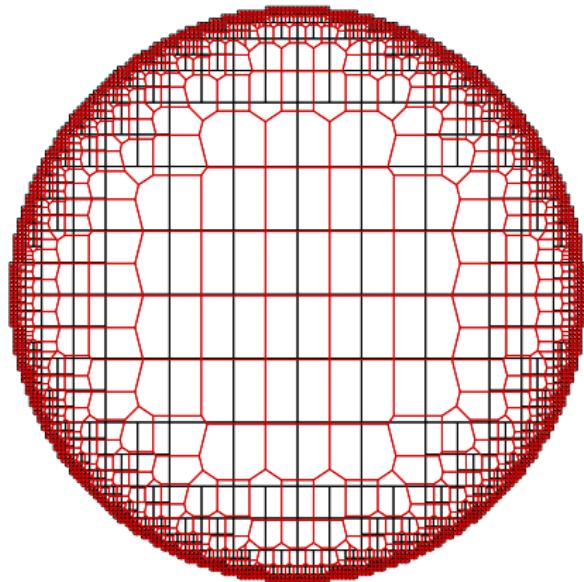


Pressure grid : again approximate

$$\operatorname{div} \mathbf{u} = 0$$

by

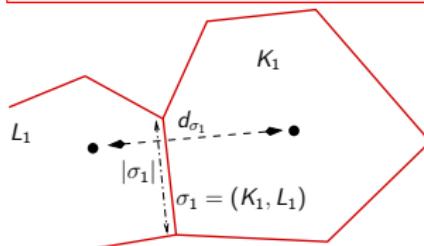
$$\begin{aligned}\operatorname{div}_K \mathbf{u} &= \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}_K} |\sigma| u_\sigma \mathbf{n}_\sigma \cdot \mathbf{n}_{K,\sigma} \\ &= 0\end{aligned}$$

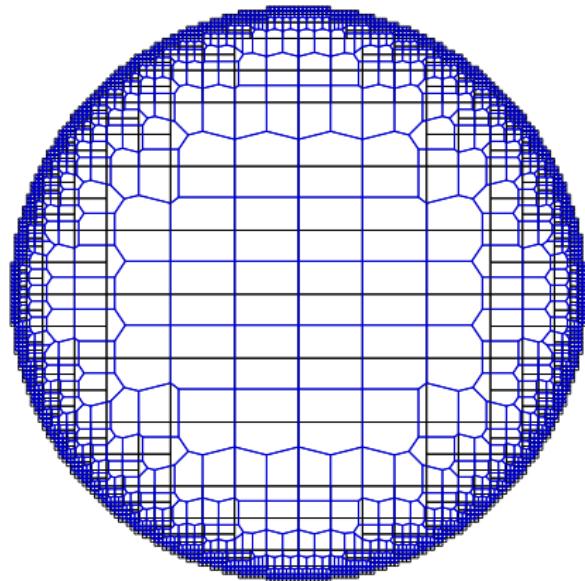


approximation of diffusion term

$$\langle \mathbf{u}, \mathbf{v} \rangle_T = \langle u_1, v_1 \rangle_{T_1} + \langle u_2, v_2 \rangle_{T_2}$$

$$\langle u_1, v_1 \rangle_{T_1} = \sum_{\sigma_1=(K_1, L_1)} |\sigma_1| d_{\sigma_1} \frac{u_{K_1} - u_{L_1}}{d_{\sigma_1}} \frac{v_{K_1} - v_{L_1}}{d_{\sigma_1}}$$

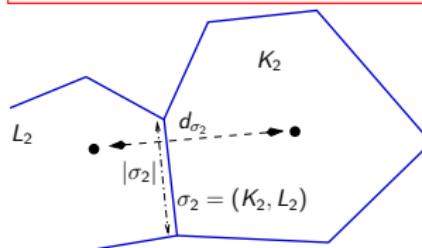




approximation of diffusion term

$$\langle \mathbf{u}, \mathbf{v} \rangle_T = \langle \mathbf{u}_1, \mathbf{v}_1 \rangle_{T_1} + \langle \mathbf{u}_2, \mathbf{v}_2 \rangle_{T_2}$$

$$\langle \mathbf{u}_2, \mathbf{v}_2 \rangle_{T_2} = \sum_{\sigma_2=(K_2, L_2)} |\sigma_2| d_{\sigma_2} \frac{u_{K_2} - u_{L_2}}{d_{\sigma_2}} \frac{v_{K_2} - v_{L_2}}{d_{\sigma_2}}$$



Proof of convergence, main steps

$(\mathcal{T}_n)_{n \in \mathbb{N}}$ sequence of grids, such that $h_n \rightarrow 0$ as $n \rightarrow +\infty$

(\mathbf{u}_n, p_n) satisfying the discrete equations on mesh \mathcal{T}_n

- Estimate on the discrete H_0^1 norm of the components of \mathbf{u}_n :

$$\mathbf{v} = \mathbf{u}_n \quad \text{and} \quad \|\mathbf{v}\|_{L^2(\Omega)^d}^2 \leq C \langle \mathbf{v}, \mathbf{v} \rangle_{\mathcal{T}_n} \quad \text{imply} \quad \langle \mathbf{u}_n, \mathbf{u}_n \rangle_{\mathcal{T}_n} \leq C$$

- $L^2(\Omega)$ estimate on p_n :

$$p_n = \operatorname{div} \mathbf{v}, \quad v_\sigma = \frac{1}{|\sigma|} \int_\sigma \mathbf{v} \cdot \mathbf{n}_\sigma$$

- Compactness : classical, consequence of Kolmogorov :

$$\mathbf{u}_n \rightarrow \mathbf{u} \in H_0^1(\Omega)^2 \quad \text{in} \quad L^2(\Omega)^2 \quad \text{and} \quad p_n \rightarrow p \quad \text{in} \quad L^2(\Omega)$$

- Passing to the limit in velocity terms :

$$\langle \mathbf{u}_n, \varphi_n \rangle_{\mathcal{T}_n} \rightarrow \int_\Omega \nabla \mathbf{u} : \nabla \varphi dx$$

- Passing to the limit in divergence terms

$$\int_\Omega p_n \operatorname{div}_{\mathcal{T}} \varphi_n dx \rightarrow \int_\Omega p \operatorname{div} \varphi dx, \quad \int_\Omega \varphi_n \operatorname{div}_{\mathcal{T}} \mathbf{u}_n dx \rightarrow \int_\Omega \varphi \operatorname{div} \mathbf{u} dx = 0$$

- Strong convergence of p_n in $L^2(\Omega)$: convergence of

$$\int_\Omega p_n^2 dx$$

Passing to the limit $\int_{\Omega} \varphi_n \operatorname{div}_{\mathcal{T}} \mathbf{u}_n dx \rightarrow \int_{\Omega} \varphi \operatorname{div} \mathbf{u} dx = 0$

$\varphi \in C_c^{\infty}(\Omega)$, $\varphi_K = \text{mean value of } \varphi \text{ on } K$

$$\begin{aligned} 0 &= \sum_{K \in \mathcal{T}} \sum_{\sigma \in \mathcal{E}_K} |\sigma| u_{K,\sigma} \varphi_K &= \sum_{\sigma=K|L} |\sigma| u_{\sigma} (\varphi_K - \varphi_L) \\ &= \sum_{\sigma=K|L} |K_{\sigma}| u_{\sigma} |\sigma| \frac{(\varphi_K - \varphi_L)}{|K_{\sigma}|} \\ &= - \sum_{i=1}^d \int_{\Omega} u_T^{(i)} \partial_T^{(i)} \varphi \, dx \end{aligned}$$

where

$$\partial_T^{(i)} \varphi(\mathbf{x}) = |\sigma| \frac{(\varphi_L - \varphi_K)}{|K_{\sigma}|} \quad \text{for } \mathbf{x} \in K_{\sigma} \quad \text{and} \quad \mathbf{n}_{\sigma} = \mathbf{e}^{(i)}, \quad \sigma = K|L$$

conclusion thanks to weak convergence of $\partial_T^{(i)} \varphi$ and strong convergence of $u_T^{(i)}$

$$\mathbf{u}_T \in \mathbf{H}_T$$

$$\langle \mathbf{u}, \mathbf{v} \rangle_T + b_T(\mathbf{u}, \mathbf{u}, \mathbf{v}) - \int_{\Omega} p_T \operatorname{div}_T \mathbf{v}, \forall \mathbf{v} \in \mathbf{H}_T \quad (\text{NS}_T)$$

$$\int_{\Omega} q \operatorname{div}_T \mathbf{u} dx = 0, \forall q \in X_T$$

$$\forall \mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbf{H}_T, b_T(\mathbf{u}, \mathbf{v}, \mathbf{w}) = \sum_{\substack{\sigma \in \mathcal{E} \\ \sigma = \{K, L\}}} |\sigma| u_{\sigma} (\Pi_L \mathbf{v} - \Pi_K \mathbf{v}) \cdot \frac{\Pi_K \mathbf{w} + \Pi_L \mathbf{w}}{2}$$

with

$$\Pi_K \mathbf{v} = \left(\begin{array}{l} \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}_{K, \text{ver}}} |K \cap K_{\sigma}| v_{\sigma} \\ \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}_{K, \text{hor}}} |K \cap K_{\sigma}| v_{\sigma} \end{array} \right)$$

properties

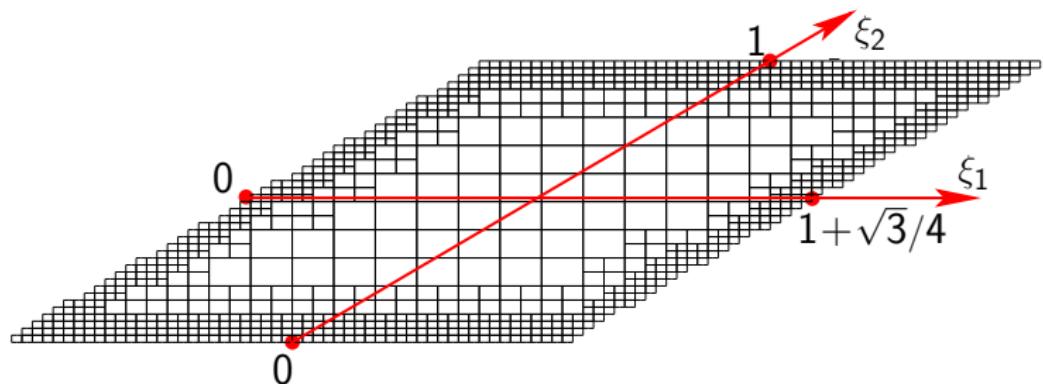
$$\begin{aligned} & \text{if } \operatorname{div}_T \mathbf{u} = 0 \\ & b_T(\mathbf{u}, \mathbf{v}, \mathbf{w}) = -b_T(\mathbf{u}, \mathbf{w}, \mathbf{v}) \\ & \text{and } b_T(\mathbf{u}, \mathbf{u}, \mathbf{u}) = 0 \end{aligned}$$

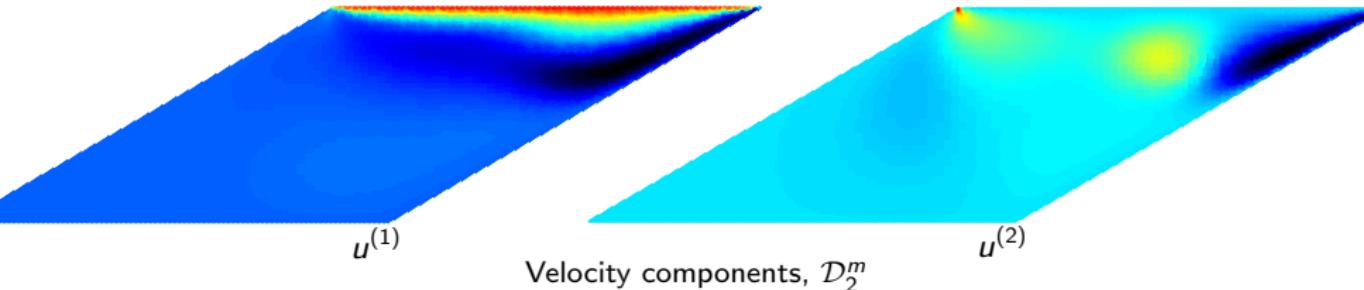
$\mathbf{v} = \mathbf{u}$ in $(\text{NS})_T$ yields discrete H_0^1 estimate in \mathbf{u}

Passing to the limit in

$$\sum_{i,j=1}^d \int_{\Omega} u_T^{(j)} \partial_T^{(j)} \Pi_T^{(i)} u_T^{(i)} P_T^{(i)} \varphi \, dx$$

The 30° inclined driven cavity : the locally refined mesh





	Generalized MAC scheme card(\mathcal{D}_0^m) 924	Generalized MAC scheme card(\mathcal{D}_1^m) 3698	Generalized MAC scheme card(\mathcal{D}_2^m) 14796	Generalized MAC scheme card(\mathcal{D}_3^m) 59190	Demirdzic 92 102400 (= 320^2)
$\min(u^{(1)}(\xi_2))$	$-1.86 \cdot 10^{-1}$	$-1.99 \cdot 10^{-1}$	$-1.99 \cdot 10^{-1}$	$-1.98 \cdot 10^{-1}$	$-1.98 \cdot 10^{-1}$
ξ_2	$7.50 \cdot 10^{-1}$	$7.83 \cdot 10^{-1}$	$7.87 \cdot 10^{-1}$	$7.81 \cdot 10^{-1}$	$7.82 \cdot 10^{-1}$
$\min(u^{(2)}(\xi_1))$	$-2.14 \cdot 10^{-2}$	$-2.25 \cdot 10^{-2}$	$-2.06 \cdot 10^{-2}$	$-2.01 \cdot 10^{-2}$	$-1.99 \cdot 10^{-2}$
ξ_1	$3.42 \cdot 10^{-1}$	$3.24 \cdot 10^{-1}$	$3.146 \cdot 10^{-1}$	$3.19 \cdot 10^{-1}$	$3.17 \cdot 10^{-1}$
$\max(u^{(2)}(\xi_1))$	$1.36 \cdot 10^{-2}$	$1.36 \cdot 10^{-2}$	$1.25 \cdot 10^{-2}$	$1.21 \cdot 10^{-2}$	$1.21 \cdot 10^{-2}$
ξ_1	$7.85 \cdot 10^{-1}$	$8.04 \cdot 10^{-1}$	$8.26 \cdot 10^{-1}$	$8.24 \cdot 10^{-1}$	$8.26 \cdot 10^{-1}$

Max and min of velocity components along the centerlines ξ_1 and ξ_2 .

A second extension to more general grids

$$u \in H_T, \quad p \in X_T$$

$$\langle u, v \rangle_T - \int_{\Omega} p \operatorname{div}_T v dx + b_T(u, u, v) = \int_{\Omega} \mathbf{f} \cdot \boldsymbol{\Pi} v dx, \quad \forall v \in H_T$$

$$\int_{\Omega} q \operatorname{div}_T u dx = 0, \quad \forall q \in X_T$$

$$H_T = \{u = (u_{\sigma})_{\sigma \in \mathcal{E}}\} \quad \text{set of normal velocities}$$

$$X_T = \{p = (p_K)_{K \in T}\}$$

2nd order reconst. $\Pi_{\sigma} u$ such that $\Pi_{\sigma} u \cdot \mathbf{n}_{\sigma} = u_{\sigma}$

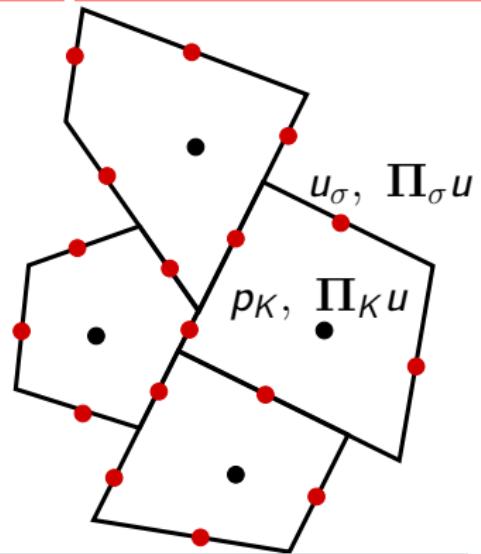
1st order reconst. $\Pi_K u$

using SUSHI scheme :

$$\langle u, v \rangle_T = \sum_{i=1}^d \langle \Pi_{\mathcal{E}}^{(i)} u, \Pi_{\mathcal{E}}^{(i)} v \rangle_T$$

$$\operatorname{div}_K u = \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}_K} |\sigma| u_{\sigma} \mathbf{n}_{\sigma} \cdot \mathbf{n}_{K,\sigma}$$

$$b_T(u, v, w) = \sum_{\substack{\sigma \in \mathcal{E} \\ \sigma = \{K, L\}}} |\sigma| u_{\sigma} (\Pi_L v - \Pi_K v) \cdot \frac{\Pi_K w + \Pi_L w}{2}$$



$$\begin{aligned}
 u^{n+1} &\in H_T, \quad u = \theta u^{n+1} + (1 - \theta) u^n, \quad \theta \in [\frac{1}{2}, 1], \quad p \in X_T \\
 &\int_{\Omega} \frac{\Pi u - \Pi u^n}{\theta \delta t} \cdot \Pi v dx \\
 &+ \langle u, v \rangle_T - \int_{\Omega} p \operatorname{div}_T v dx + b_T(u, u, v) = \int_{\Omega} \mathbf{f}^{n+1} \cdot \Pi v dx, \quad \forall v \in H_T \\
 &\int_{\Omega} q \operatorname{div}_T u dx = 0, \quad \forall q \in X_T
 \end{aligned}$$

MAC scheme in space, estimate with $v = u$ and sum on n (it works since $\theta \geq \frac{1}{2}$)

θ -scheme in time

Compactness in time ?

B a Banach, $(B_n)_{n \in \mathbb{N}}$ family of finite dimensional subspaces of B

$\|\cdot\|_{X_n}$ and $\|\cdot\|_{Y_n}$ two norms on B_n such that

- If $(\|w_n\|_{X_n})_{n \in \mathbb{N}}$ is bounded, there exists $w \in B$ such that $w_n \rightarrow w$ in B .
- If $w_n \rightarrow w$ in B and $\|w_n\|_{Y_n} \rightarrow 0$, then $w = 0$.

$X_n = B_n$ with norm $\|\cdot\|_{X_n}$, $Y_n = B_n$ with norm $\|\cdot\|_{Y_n}$.

Let $T > 0$, $k_n > 0$ and $(u_n)_{n \in \mathbb{N}}$ be a sequence such that

- for all n , $u_n(\cdot, t) = u_n^{(p)} \in B_n$ for $t \in ((p-1)k_n, pk_n)$
- $(u_n)_{n \in \mathbb{N}}$ is bounded in $L^1((0, T), X_n)$,
- $(\partial_{t, k_n} u_n)_{n \in \mathbb{N}}$ is bounded in $L^1((0, T), Y_n)$.

Then $\exists u \in L^1((0, T), B)$ s.t., up to a subsequence, $u_n \rightarrow u$ in $L^1((0, T), B)$.

Application to incompressible NS extended MAC scheme

$B = L^2(\Omega)$, $B_n = H_{T_n}$

$$\|w\|_{X_n} = \|w\|_{1, T_n} \text{ and } \|w\|_{Y_n} = \sup_{v \in H_{T_n} \setminus \{0\}} \frac{1}{\|v\|_{1, T_n}} \int_{\Omega} w v \, dx$$