

Partitioned finite element method for structured discretization with mixed boundary conditions

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1 Introduction: problem statement

2 Finite dimensional discretization

- Lagrange multiplier approach
- Virtual domain decomposition

3 Results

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3 Results

Model for the propagation of sound in air

$$\frac{\partial}{\partial t} \begin{bmatrix} \chi_s p \\ \mu_0 \mathbf{v} \end{bmatrix} = - \begin{bmatrix} 0 & \text{div} \\ \text{grad} & 0 \end{bmatrix} \begin{bmatrix} p \\ \mathbf{v} \end{bmatrix}, \quad \text{on } \Omega = \{x \in [0, L], r \in [0, R], \theta \in [0, 2\pi)\}.$$

- $p \in \mathbb{R}$ and $\mathbf{v} \in \mathbb{R}^3$: variations of pressure and velocity from a steady state;
- μ_0 : the steady state mass density;
- χ_s : adiabatic compressibility factor;
- x, r, θ : axial, radial and tangential coordinates.

Model description

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Boundary conditions

$$\begin{aligned} p(x, R, \theta) &= -\mathcal{Z}(x, t) v_r(x, R, \theta), \\ \mathbf{v} \cdot \mathbf{n}(0, r, \theta) &= -v_x(0, r, \theta) = -f(r), \\ \mathbf{v} \cdot \mathbf{n}(L, r, \theta) &= +v_x(L, r, \theta) = +f(r), \end{aligned}$$

Initial conditions

$$\begin{aligned} p^0(x, r, \theta) &= 0, & v_r^0(x, r, \theta) &= g(r), \\ v_x^0(x, r, \theta) &= f(r), & v_\theta^0(x, r, \theta) &= 0. \end{aligned}$$

The impedance \mathcal{Z} and the axial $f(r)$ and radial flow $g(r)$ expressions are the following

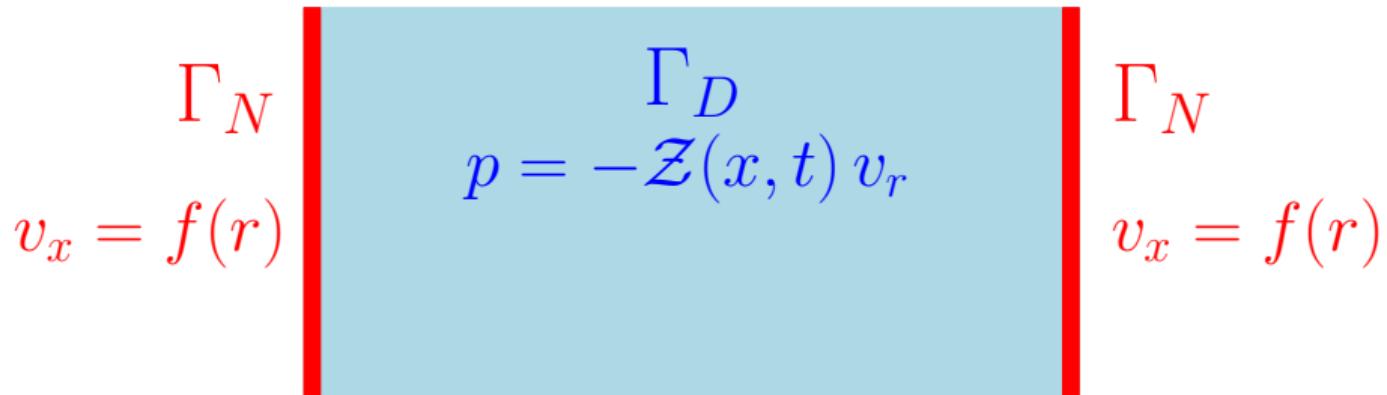
$$\mathcal{Z}(x, t) = \mathbb{1} \left\{ \frac{1}{3}L \leq x \leq \frac{2}{3}L, t \geq 0.2 t_{\text{fin}} \right\} \mu_0 c_0,$$

$$f(r) = \left(1 - \frac{r^2}{R^2}\right) v_0, \quad g(r) = 16 \frac{r^2}{R^4} (R - r)^2 v_0.$$

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Model reduction by symmetry

Because of symmetry the model can be reduced to a 2D problem

$$\frac{\partial}{\partial t} \begin{bmatrix} \chi_s p \\ \mu_0 v_x \\ \mu_0 v_r \end{bmatrix} = - \begin{bmatrix} 0 & \partial_x & \partial_r + 1/r \\ \partial_x & 0 & 0 \\ \partial_r & 0 & 0 \end{bmatrix} \begin{bmatrix} p \\ v_x \\ v_r \end{bmatrix}, \quad \text{on } \Omega_r = \{x \in [0, L], r \in [0, R]\}.$$

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The boundary conditions must now account for the symmetry condition at $r = 0$

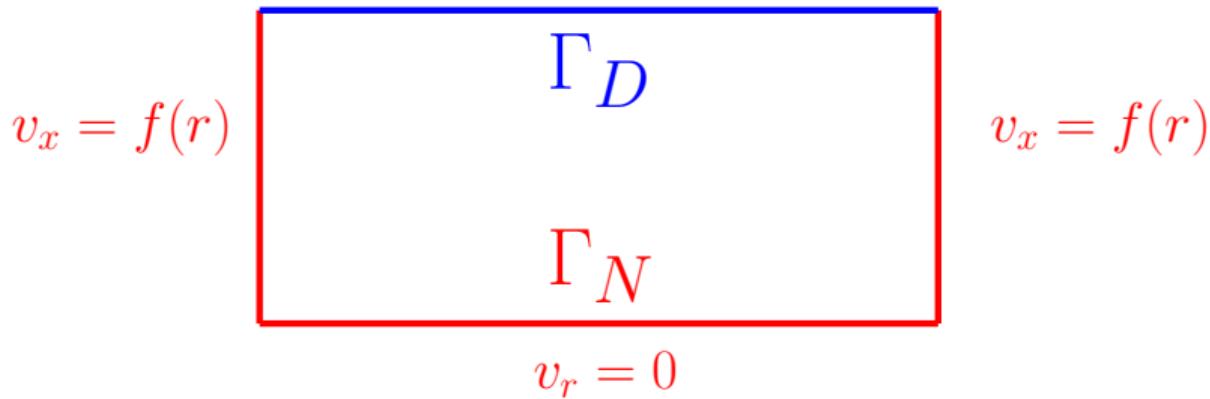
$$\begin{aligned} p(x, R, \theta) &= -\mathcal{Z}(x, t) v_r(x, R, \theta), \\ \mathbf{v} \cdot \mathbf{n}(0, r, \theta) &= -v_x(0, r, \theta) = -f(r), \\ \mathbf{v} \cdot \mathbf{n}(L, r, \theta) &= +v_x(L, r, \theta) = +f(r), \\ \mathbf{v} \cdot \mathbf{n}(x, 0) &= v_r(x, 0) = 0 \end{aligned}$$

Model reduction by symmetry

Because of symmetry the model can be reduced to a 2D problem

$$\frac{\partial}{\partial t} \begin{bmatrix} \chi_s p \\ \mu_0 v_x \\ \mu_0 v_r \end{bmatrix} = - \begin{bmatrix} 0 & \partial_x & \partial_r + 1/r \\ \partial_x & 0 & 0 \\ \partial_r & 0 & 0 \end{bmatrix} \begin{bmatrix} p \\ v_x \\ v_r \end{bmatrix}, \quad \text{on } \Omega_r = \{x \in [0, L], r \in [0, R]\}.$$

$$p = -\mathcal{Z}(x, t) v_r$$



A port-Hamiltonian structure

The system can be rewritten compactly as a pH system in co-energy variables

$$\mathcal{M}\partial_t e = \mathcal{J}e$$

where $\mathcal{M} = \text{diag}([\chi_s, \mu_0, \mu_0])$ and $e = [e_p, e_v]^\top = [p, v]^\top$.

The Hamiltonian is then computed as

$$H = \frac{1}{2} (e, \mathcal{M}e)_{\Omega_r}$$

where $(\cdot, \cdot)_{\Omega_r}$ is the standard L^2 inner product in polar coordinates

$$(\alpha, \beta)_{\Omega_r} = \int_{\Omega_r} \alpha \cdot \beta \ r \ dr \ dx = \int_{\Omega_r} \alpha \cdot \beta \ d\Omega_r.$$

The power flow is obtained by application of the Stokes theorem

$$\dot{H} = - \int_0^L \mathcal{Z}(x, t) v_r^2 \ R \ dx \leq 0$$

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where $\mathcal{M} = \text{diag}([\chi_s, \mu_0, \mu_0])$ and $e = [e_p, e_v]^\top = [p, \mathbf{v}]^\top$.

The interconnection operator \mathcal{J} can be decomposed into the sum of $\mathcal{J} = \mathcal{J}_{\text{div}} + \mathcal{J}_{\text{grad}}$

$$\mathcal{J}_{\text{div}} = - \begin{bmatrix} 0 & \text{div}_r \\ 0 & 0 \end{bmatrix}, \quad \text{div}_r = [\partial_x, \partial_r + 1/r]$$

$$\mathcal{J}_{\text{grad}} = - \begin{bmatrix} 0 & 0 \\ \text{grad}_r & 0 \end{bmatrix}, \quad \text{grad}_r = \begin{pmatrix} \partial_x \\ \partial_r \end{pmatrix}.$$

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General procedure for PFEM

- 1 Put the system into weak form:

$$\left(v, \mathcal{M} \frac{\partial e}{\partial t} \right)_{\Omega} = (v, \mathcal{J}e)_{\Omega}.$$

- 2 Apply integration by parts on a partition of \mathcal{J} :

$$(v, \mathcal{J}e)_{\Omega} \stackrel{i.b.p.}{=} j(v, e)_{\Omega} + b(v, u_{\partial})_{\partial\Omega},$$

so that $j(v, e)_{\Omega}$ is a skew-symmetric bilinear form.

- 3 Discretization by Galerkin method (same basis function for test and co-energy variables)

Application to the wave equation

If the integration by parts is applied on \mathcal{J}_{div}

$$(w, \mathcal{J}e)_{\Omega_r} = (\mathbf{w}_v, \text{grad}_r e_p)_{\Omega_r} - (\text{grad}_r w_p, \mathbf{e}_v)_{\Omega_r} + (w_p, \mathbf{u}_N)_{\partial\Omega_r}.$$

The skew-symmetric bilinear form

$$j_{\text{grad}}(w, e) := (\mathbf{w}_v, \text{grad}_r e_p)_{\Omega_r} - (\text{grad}_r w_p, \mathbf{e}_v)_{\Omega_r}$$

is introduced, together with the boundary form

$$(w_p, \mathbf{u}_N)_{\partial\Omega_r} = \int_{\partial\Omega_r} w_p \mathbf{u}_N \, d\Gamma_r,$$

where $\mathbf{u}_N = \mathbf{v} \cdot \mathbf{n}|_{\partial\Omega_r}$. The corresponding power conjugated output is given by $\mathbf{y}_N = p|_{\partial\Omega_r}$. The system in weak form under Neumann boundary control is then written as

$$(w, \mathcal{M}\partial_t e)_{\Omega_r} = j_{\text{grad}}(w, e) + (w_p, \mathbf{u}_N)_{\partial\Omega_r}.$$

$$(w_N, \mathbf{y}_N)_{\partial\Omega_r} = (w_N, p)_{\partial\Omega_r},$$

Application to the wave equation

If the integration by parts is carried out on $\mathcal{J}_{\text{grad}}$

$$(w, \mathcal{J}e)_{\Omega_r} = (w_p, \text{div}_r e_v)_{\Omega_r} - (\text{div}_r \mathbf{w}_v, e_p)_{\Omega_r} + (\mathbf{w}_v \cdot \mathbf{n}, \mathbf{u}_D)_{\partial\Omega_r}.$$

The skew-symmetric bilinear form

$$j_{\text{div}}(w, e) := (w_p, \text{div}_r e_v)_{\Omega_r} - (\text{div}_r \mathbf{w}_v, e_p)_{\Omega_r}$$

is introduced, together with the boundary form

$$(\mathbf{w}_v \cdot \mathbf{n}, \mathbf{u}_D)_{\partial\Omega_r} = \int_{\partial\Omega_r} \mathbf{w}_v \cdot \mathbf{n} \ \mathbf{u}_D \ d\Gamma_r,$$

where $\mathbf{u}_D = p |_{\partial\Omega_r}$. Adding the conjugated output $\mathbf{y}_D = \mathbf{v} \cdot \mathbf{n} |_{\partial\Omega_r}$, the system in weak form under Dirichlet boundary control is then written as

$$(w, \mathcal{M}\partial_t e)_{\Omega_r} = j_{\text{div}}(w, e) + (\mathbf{w}_v \cdot \mathbf{n}, \mathbf{u}_D)_{\partial\Omega_r},$$

$$(w_D, \mathbf{y}_D)_{\partial\Omega_r} = (w_D, \mathbf{v} \cdot \mathbf{n})_{\partial\Omega_r},$$

To tackle mixed boundary conditions two approaches are developed:

- a Lagrange multiplier based method;
- a virtual domain decomposition method.

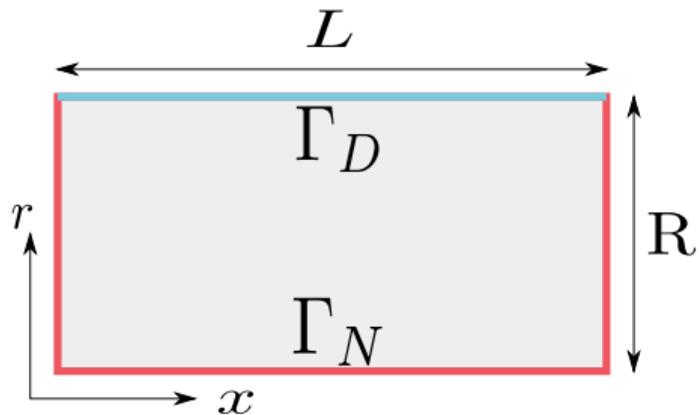


Figure: Boundary partition for the problem.

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$$(w, \mathcal{J}e)_{\Omega_r} = j_{\text{grad}}(w, e) + (w_p, \mathbf{v} \cdot \mathbf{n}|_{\partial\Omega_r})_{\partial\Omega_r}.$$

The quantity $\mathbf{v} \cdot \mathbf{n}|_{\partial\Omega_r}$ is known on Γ_N only. On Γ_D the Lagrange multiplier λ_D is introduced

$$\int_{\partial\Omega_r} w_p \mathbf{v} \cdot \mathbf{n} \, d\Gamma_r = \int_{\Gamma_N} w_p u_N \, d\Gamma_r + \int_{\Gamma_D} w_p \lambda_D \, d\Gamma_r.$$

The constraint is the non-homogeneous Dirichlet condition

$$\int_{\Gamma_D} w_\lambda (p - u_D) \, d\Gamma_r = 0, \quad w_\lambda \text{ test function for the Lagrange multiplier.}$$

Final Weak Form with Lagrange multiplier

$$m(w, \partial_t e) = j_{\text{grad}}(w, e) + (w_p, \lambda_D)_{\Gamma_D} + (w_p, \mathbf{u}_N)_{\Gamma_N},$$

$$0 = -(w_\lambda, p)_{\Gamma_D} + (w_\lambda, \mathbf{u}_D)_{\Gamma_D},$$

$$(w_N, \mathbf{y}_N)_{\Gamma_N} = (w_N, p)_{\Gamma_N},$$

$$(w_D, \mathbf{y}_D)_{\Gamma_D} = (w_D, \lambda_D)_{\Gamma_D},$$

A Galerkin method can now be applied to retrieve a finite dimensional pH system. This means that corresponding test and trial functions are discretized using the same basis

$$p \approx \sum_{i=1}^{n_p} \phi_p^i(x, r) p^i, \quad *_D \approx \sum_{i=1}^{n_D} \phi_\Gamma^i(s_D) *_D^i, \quad s_D \in \Gamma_D, \quad (* = \{u, y, \lambda\}),$$

$$\mathbf{v} \approx \sum_{i=1}^{n_v} \phi_v^i(x, r) v^i, \quad *_N \approx \sum_{i=1}^{n_N} \phi_\Gamma^i(s_N) *_N^i, \quad s_N \in \Gamma_N, \quad (* = \{u, y\}).$$

A pHDAE system is obtained:

$$\begin{bmatrix} \mathbf{M} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \frac{d}{dt} \begin{pmatrix} \mathbf{e} \\ \boldsymbol{\lambda}_D \end{pmatrix} = \begin{bmatrix} \mathbf{J} & \mathbf{G}_D \\ -\mathbf{G}_D^\top & \mathbf{0} \end{bmatrix} \begin{pmatrix} \mathbf{e} \\ \boldsymbol{\lambda}_D \end{pmatrix} + \begin{bmatrix} \mathbf{B}_N & \mathbf{0} \\ \mathbf{0} & \mathbf{B}_D \end{bmatrix} \begin{pmatrix} \mathbf{u}_N \\ \mathbf{u}_D \end{pmatrix},$$

$$\begin{bmatrix} \mathbf{M}_{\Gamma_N} & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_{\Gamma_D} \end{bmatrix} \begin{pmatrix} \mathbf{y}_N \\ \mathbf{y}_D \end{pmatrix} = \begin{bmatrix} \mathbf{B}_N^\top & \mathbf{0} \\ \mathbf{0} & \mathbf{B}_D^\top \end{bmatrix} \begin{pmatrix} \mathbf{e} \\ \boldsymbol{\lambda}_D \end{pmatrix}.$$

Take the weak form of $u_D = -\mathcal{Z}\lambda_D = -\mathcal{Z}y_D$:

$$\mathbf{M}_{\Gamma_D} \mathbf{u}_D = -\mathbf{M}_{\Gamma_D, \mathcal{Z}} \mathbf{y}_D,$$

This amounts to applying the control law

$$\mathbf{u}_D = -\mathbf{Z} \mathbf{B}_D^T \boldsymbol{\lambda}_D, \quad \mathbf{Z} = \mathbf{M}_{\Gamma_D}^{-1} \mathbf{M}_{\Gamma_D, \mathcal{Z}} \mathbf{M}_{\Gamma_D}^{-1}$$

The Neumann boundary condition is imposed projecting $u_N = f(r)$.

Finite dimensional system with Lagrange multiplier

$$\begin{bmatrix} \mathbf{M} & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \frac{d}{dt} \begin{bmatrix} \mathbf{e} \\ \boldsymbol{\lambda}_D \end{bmatrix} = \begin{bmatrix} \mathbf{J} & \mathbf{G}_D \\ -\mathbf{G}_D^T & -\mathbf{R} \end{bmatrix} \begin{bmatrix} \mathbf{e} \\ \boldsymbol{\lambda}_D \end{bmatrix} + \begin{bmatrix} \mathbf{b}_N \\ \mathbf{0} \end{bmatrix},$$

with $\mathbf{R} = \mathbf{B}_D \mathbf{Z} \mathbf{B}_D^T$ a symmetric positive definite matrix.

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Decomposition of the domain

First of all the domain has to be decomposed.

The interface between the two subdomain is chosen to get regular meshes on both subdomains.

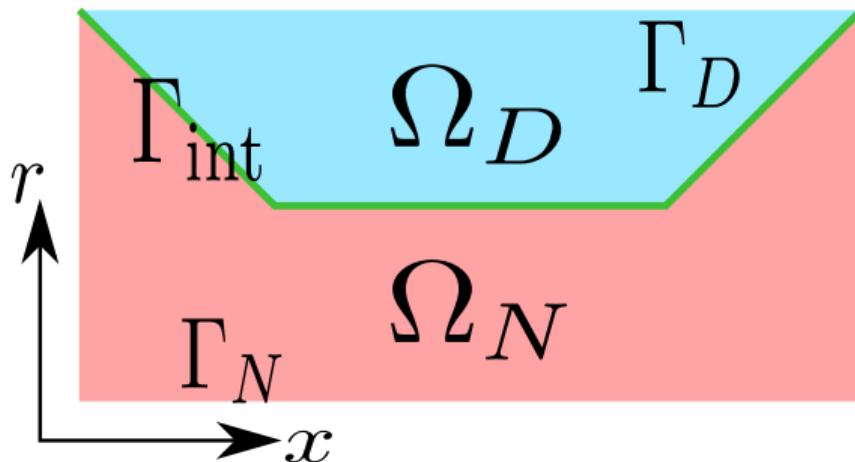


Figure: Virtual decomposition of the domain.

Virtual domain decomposition

Two weak formulations are constructed:

$$(w, \mathcal{M}\partial_t e)_{\Omega_N} = (w, \mathcal{J}e)_{\Omega_N}, \quad \text{where } (\alpha, \beta)_{\Omega_N} = \int_{\Omega_N} \alpha \cdot \beta \, d\Omega_N,$$

$$(w, \mathcal{M}\partial_t e)_{\Omega_D} = (w, \mathcal{J}e)_{\Omega_D}, \quad \text{where } (\alpha, \beta)_{\Omega_D} = \int_{\Omega_D} \alpha \cdot \beta \, d\Omega_D.$$

The integration by parts is performed differently on each subdomain to highlight the appropriate boundary input

$$(w, \mathcal{M}e)_{\Omega_N} = j_{\text{grad}}^{\Omega_N}(w, e) + (w_p, \textcolor{red}{u_N})_{\partial\Omega_N},$$

$$(w, \mathcal{M}e)_{\Omega_D} = j_{\text{div}}^{\Omega_D}(w, e) + (\mathbf{w}_v \cdot \mathbf{n}, \textcolor{blue}{u_D})_{\partial\Omega_D},$$

where the bilinear skew-symmetric forms are defined on each subdomain

$$j_{\text{grad}}^{\Omega_N}(w, e) := (\mathbf{w}_v, \text{grad}_r e_p)_{\Omega_N} - (\text{grad}_r w_p, \mathbf{e}_v)_{\Omega_N},$$

$$j_{\text{div}}^{\Omega_D}(w, e) := (w_p, \text{div}_r \mathbf{e}_v)_{\Omega_D} - (\text{div}_r \mathbf{w}_v, e_p)_{\Omega_D}.$$

Virtual domain decomposition

The boundary terms are then split into two contributions

$$\partial\Omega_N = \Gamma_N \cup \Gamma_{\text{int}} \implies (w_p, \mathbf{u}_N)_{\partial\Omega_N} = (w_p, \mathbf{u}_N)_{\Gamma_N} + (w_p, \mathbf{u}_N)_{\Gamma_{\text{int}}},$$

$$\partial\Omega_D = \Gamma_D \cup \Gamma_{\text{int}} \implies (\mathbf{w}_v \cdot \mathbf{n}, \mathbf{u}_D)_{\partial\Omega_D} = (\mathbf{w}_v \cdot \mathbf{n}, \mathbf{u}_D)_{\Gamma_D} + (\mathbf{w}_v \cdot \mathbf{n}, \mathbf{u}_D)_{\Gamma_{\text{int}}}.$$

Two finite dimensional pH systems are obtained

Subdomain Ω_N

$$\mathbf{M}_N \dot{\mathbf{e}}_N = \mathbf{J}_N \mathbf{e}_N + \mathbf{B}_N \mathbf{u}_N + \mathbf{B}_N^{\text{int}} \mathbf{u}_N^{\text{int}},$$

$$\mathbf{M}_{\Gamma_N} \mathbf{y}_N = \mathbf{B}_N^\top \mathbf{e}_N,$$

$$\mathbf{M}_{\Gamma_{\text{int}}} \mathbf{y}_N^{\text{int}} = \mathbf{B}_N^{\text{int}\top} \mathbf{e}_N,$$

$$\text{with Hamiltonian } H_{d,N} = \frac{1}{2} \mathbf{e}_N^\top \mathbf{M}_N \mathbf{e}_N$$

Subdomain Ω_D

$$\mathbf{M}_D \dot{\mathbf{e}}_D = \mathbf{J}_D \mathbf{e}_D + \mathbf{B}_D \mathbf{u}_D + \mathbf{B}_D^{\text{int}} \mathbf{u}_D^{\text{int}},$$

$$\mathbf{M}_{\Gamma_D} \mathbf{y}_D = \mathbf{B}_D^\top \mathbf{e}_D,$$

$$\mathbf{M}_{\Gamma_{\text{int}}} \mathbf{y}_D^{\text{int}} = \mathbf{B}_D^{\text{int}\top} \mathbf{e}_D.$$

$$\text{with Hamiltonian } H_{d,D} = \frac{1}{2} \mathbf{e}_D^\top \mathbf{M}_D \mathbf{e}_D$$

A gyrator interconnection is performed

$$\mathbf{u}_N^{\text{int}} = -\mathbf{y}_D^{\text{int}} = -\mathbf{M}_{\Gamma_{\text{int}}}^{-1} \mathbf{B}_D^{\text{int}\top} \mathbf{e}_D, \quad \mathbf{u}_D^{\text{int}} = \mathbf{y}_N^{\text{int}} = \mathbf{M}_{\Gamma_{\text{int}}}^{-1} \mathbf{B}_N^{\text{int}\top} \mathbf{e}_N.$$

The interconnection implies that the power is exchanged without loss between the two systems

$$\mathbf{u}_D^{\text{int}\top} \mathbf{M}_{\Gamma_{\text{int}}} \mathbf{y}_D^{\text{int}} + \mathbf{u}_N^{\text{int}\top} \mathbf{M}_{\Gamma_{\text{int}}} \mathbf{y}_N^{\text{int}} = 0.$$

After imposition of the boundary condition the final system is obtained.

Finite dimensional system (Virtual domain decomposition)

$$\begin{bmatrix} \mathbf{M}_N & \mathbf{0} \\ \mathbf{0} & \mathbf{M}_D \end{bmatrix} \frac{d}{dt} \begin{bmatrix} \mathbf{e}_N \\ \mathbf{e}_D \end{bmatrix} = \left(\begin{bmatrix} \mathbf{J}_N & -\mathbf{C} \\ \mathbf{C}^\top & \mathbf{J}_D \end{bmatrix} - \begin{bmatrix} \mathbf{0} & \mathbf{0} \\ \mathbf{0} & \mathbf{R} \end{bmatrix} \right) \begin{bmatrix} \mathbf{e}_N \\ \mathbf{e}_D \end{bmatrix} + \begin{bmatrix} \mathbf{b}_N \\ \mathbf{0} \end{bmatrix}$$

with $\mathbf{C} = \mathbf{B}_N^{\text{int}} \mathbf{M}_{\Gamma_{\text{int}}}^{-1} \mathbf{B}_D^{\text{int}\top}$.

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The energy accounts for the pressure and velocity contribution

$$H_p = \frac{1}{2} \int \chi_s p^2 \, d\Omega_r \approx \frac{1}{2} \mathbf{p}^T \mathbf{M}_p \mathbf{p}, \quad H_v = \frac{1}{2} \int \mu_0 ||\mathbf{v}||^2 \, d\Omega_r \approx \frac{1}{2} \mathbf{v}^T \mathbf{M}_v \mathbf{v},$$

The total energy at the initial time is the kinetic energy only

$$H_v^0 = H_{vx}^0 + H_{vr}^0 = \frac{1}{2} \int_0^L \int_0^R \mu_0 \left[(v_x^0)^2 + (v_r^0)^2 \right] r \, dr \, dx.$$

The numerical values of the energy contribution are

$$H_v^0 = 0.453[J], \quad H_{vx}^0 = 0.204[J], \quad H_{vr}^0 = 0.249[J].$$

The impedance acts by dissipating the radial component of the velocity

$$\lim_{t \rightarrow \infty} H_{vr} \rightarrow 0, \quad \lim_{t \rightarrow \infty} H_v \rightarrow H_{vx}^0 = 0.204[J]$$

Pressure field approximation

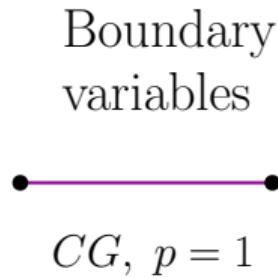
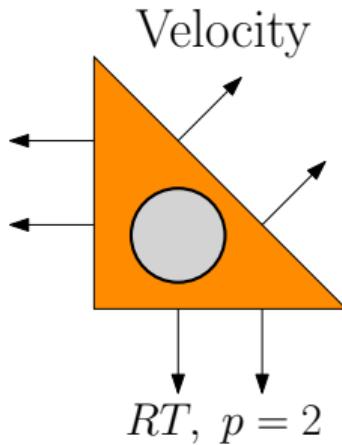
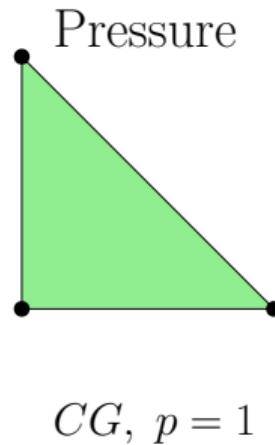
The pressure $\phi_p(x, r)$ is interpolated using order 1 Lagrange polynomials.

Velocity field approximation

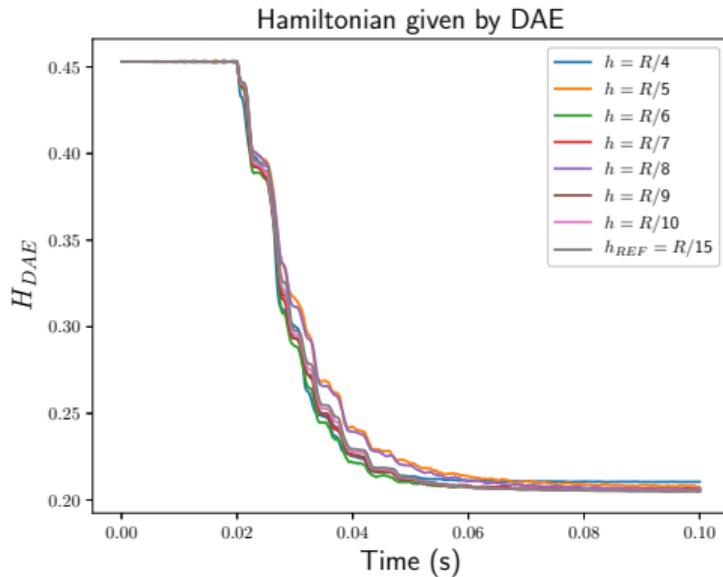
The velocity field $\phi_v(x, r)$ is interpolated using order 2 Raviart-Thomas polynomials.

Boundary variables approximation

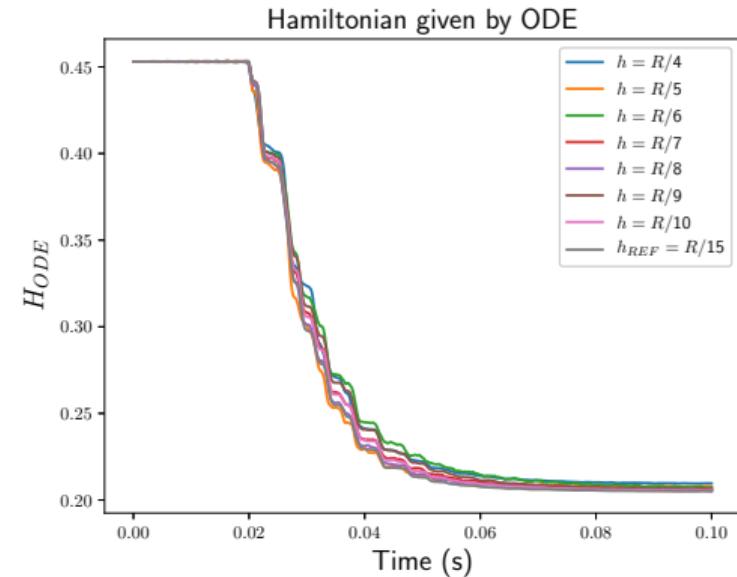
The boundary variables $\phi_\Gamma(s)$ are approximated by Lagrange polynomial of order 1 defined on the boundary Γ_D (for λ_D, u_D, y_D) or Γ_N (for u_N, y_N).



- Point evaluation
- ↗ Directional component
- Interior moments

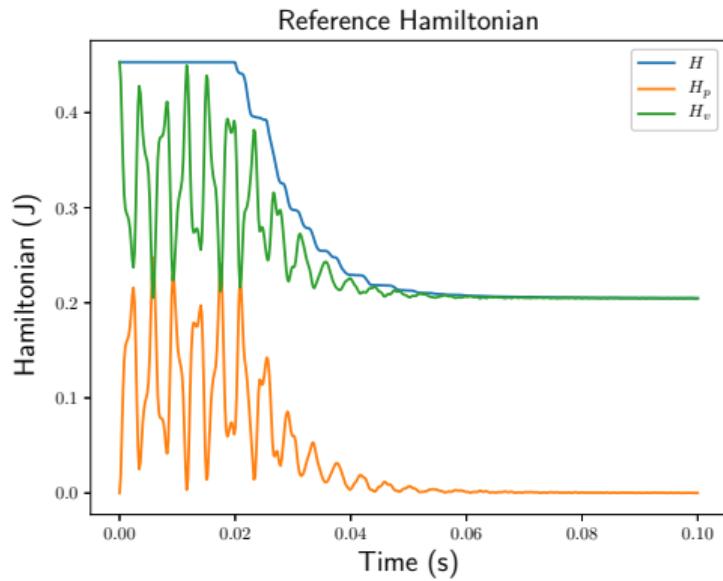


(a) DAE system.

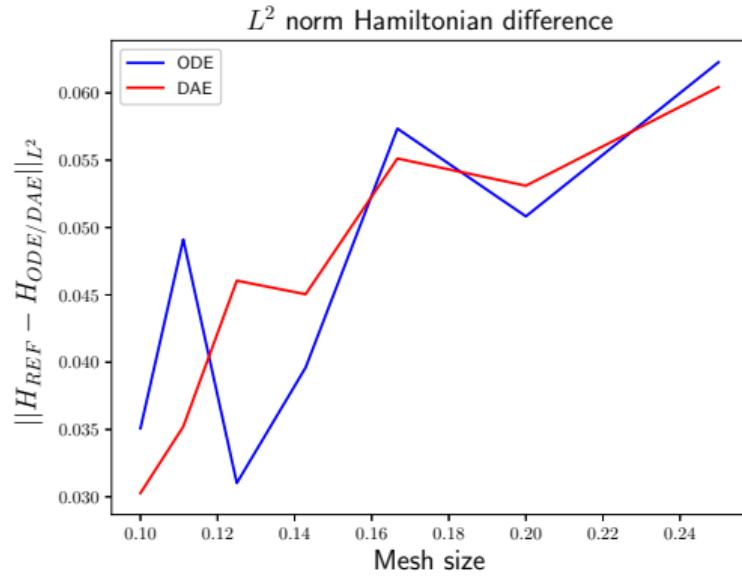


(b) ODE system.

Figure: Hamiltonian trend for different mesh size.

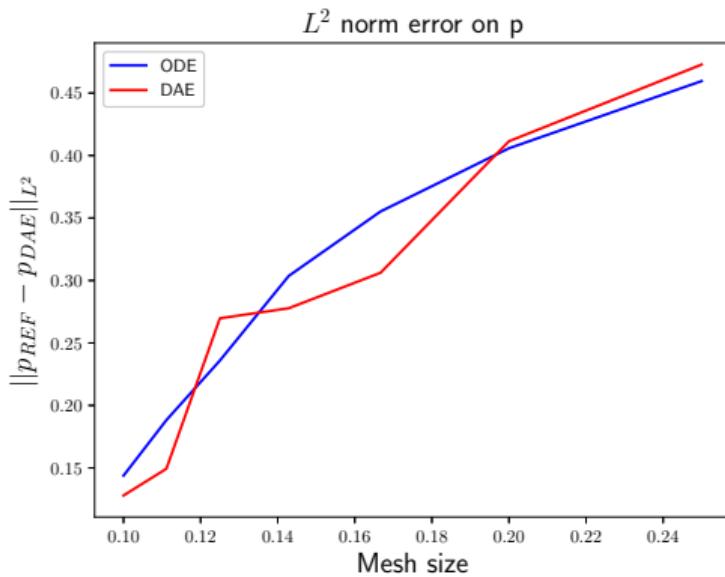


(a) Reference Hamiltonian.

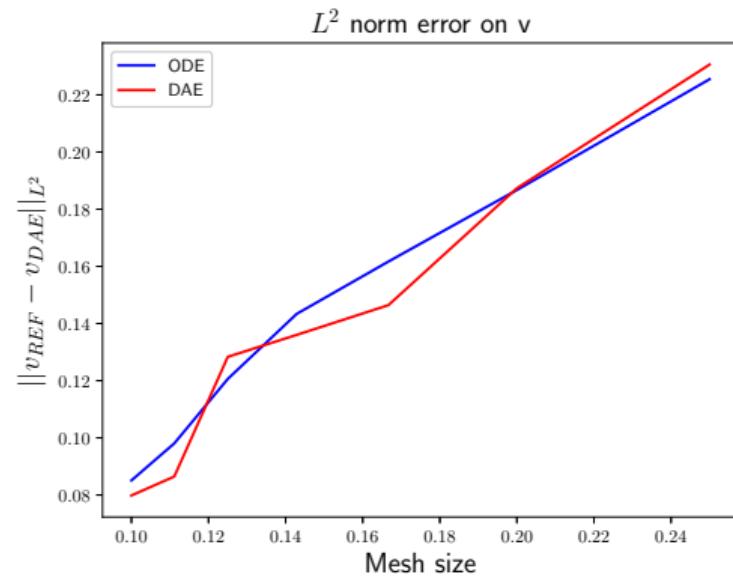


(b) L^2 Hamiltonian error.

Figure: Reference Hamiltonian and L^2 error.



(a) L^2 pressure error.



(b) L^2 velocity error.

Figure: Error on the state variables for different mesh size.

Future developments:

- a numerical analysis of the optimal choice for the underlying finite elements¹;
- the employment of these techniques to more complicated models arising from structural and fluid mechanics;
- reformulation of the approach in terms of differential forms;
- application of the domain decomposition technique to parallelize simulations of large-scale models.

Thanks for your attention

¹G. Haine, D. Matignon, and S. Anass. *A structure-preserving space-discretization for an anisotropic and heterogeneous boundary controlled N-dimensional wave equation as port-Hamiltonian system.* Submitted. 2020.

-  C. Beattie et al. "Linear port-Hamiltonian descriptor systems". In: *Mathematics of Control, Signals, and Systems* 30.4 (2018), p. 17.
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