

An Adaptive Discrete Newton Method for Regularization-Free Bingham Model

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fakultät für
mathematik **m!**

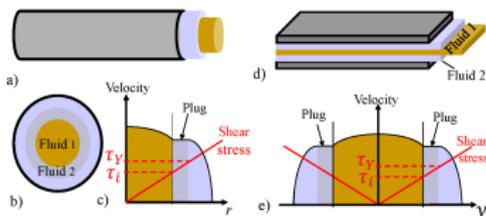
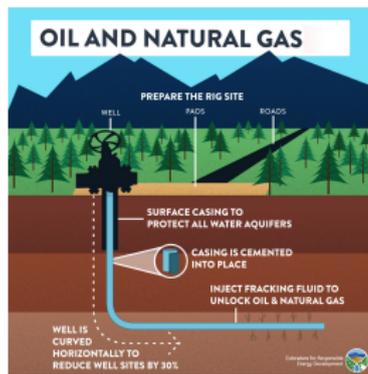


LS lehrstuhl für angewandte
mathematik und numerik

- 1 Motivation
- 2 Governing Equations
- 3 Finite Element Approximation
- 4 Newton Solver
- 5 Numerical Results: Newton
- 6 Adaptive Discrete Newton
- 7 Numerical Results: Adaptive Discrete Newton
- 8 Summary

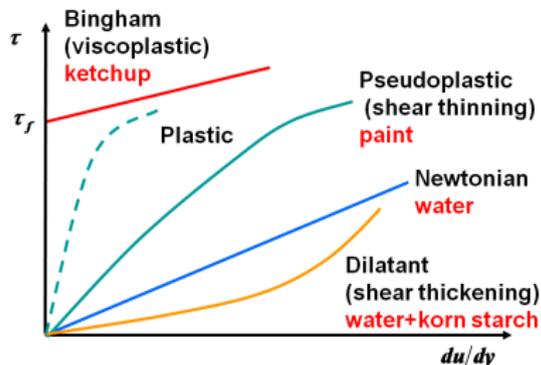
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- Viscoplastic lubrication in transport process
- Stabilization of interfaces in multi-layer flows
- Oil/gas fracking, site-specific drug delivery, medical imaging, food, cosmetic, and pharmaceutical product manufacturing, ...



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Classification



- Linear relation \rightarrow Newtonian
- Otherwise \rightarrow Non-Newtonian

Bingham Constitutive Law

$$\left\{ \begin{array}{l} \tau = 2\eta \mathbf{D}(\mathbf{u}) + \tau_s \frac{\mathbf{D}(\mathbf{u})}{\|\mathbf{D}(\mathbf{u})\|} \quad \text{if } \|\mathbf{D}(\mathbf{u})\| \neq 0 \\ \|\boldsymbol{\tau}\| \leq \tau_s \quad \text{if } \|\mathbf{D}(\mathbf{u})\| = 0 \end{array} \right.$$

- Applied stress \geq critical value of $\tau_s \rightarrow$ Shear region
- Applied stress \leq critical value of $\tau_s \rightarrow$ Rigid or plug region

- Viscosity model for Bingham flow

$$\eta(\|\mathbf{D}(\mathbf{u})\|) = 2\eta + \frac{\tau_s}{\|\mathbf{D}(\mathbf{u})\|}$$

- First, Shear region $\rightarrow \|\mathbf{D}(\mathbf{u})\| \neq 0$
- Second, Rigid or plug region $\rightarrow \|\mathbf{D}(\mathbf{u})\| = 0$
- Special treatment of plug zone: *Regularization*

$$\eta_\epsilon(\|\mathbf{D}(\mathbf{u})\|) = 2\eta + \frac{\tau_s}{\epsilon + \|\mathbf{D}(\mathbf{u})\|} \quad \text{Allouche et al. [1]}$$

$$\eta_\epsilon(\|\mathbf{D}(\mathbf{u})\|) = 2\eta + \frac{\tau_s(1 - \exp(-\frac{\|\mathbf{D}(\mathbf{u})\|}{\epsilon}))}{\|\mathbf{D}(\mathbf{u})\|} \quad \text{Papanastasiou [2]}$$

$$\eta_\epsilon(\|\mathbf{D}(\mathbf{u})\|) = \begin{cases} 2\eta + \frac{\tau_s}{\|\mathbf{D}(\mathbf{u})\|} & \text{if } \|\mathbf{D}(\mathbf{u})\| \geq \epsilon\tau_s \\ \frac{2\eta}{\epsilon} & \text{if } \|\mathbf{D}(\mathbf{u})\| \leq \epsilon\tau_s \end{cases} \quad \text{Tanner et al. [3]}$$

$$\eta_\epsilon(\|\mathbf{D}(\mathbf{u})\|) = 2\eta + \frac{\tau_s}{\sqrt{\mathbf{D} : \mathbf{D} + \epsilon^2}}$$

Bercovier Engelman [4]

Two-Field Formulation:

$$\begin{cases} -\nabla \cdot \eta_\epsilon(\|\mathbf{D}(\mathbf{u})\|)\mathbf{D}(\mathbf{u}) + \nabla p = 0 & \text{in } \Omega \\ \nabla \cdot \mathbf{u} = 0 & \text{in } \Omega \\ \mathbf{u} = \mathbf{g}_D & \text{on } \Gamma_D \end{cases}$$

Two-Field (u, p)

- Solve only for non vanishing regularization parameter $\epsilon \neq 0$
- Accuracy is compromised where yield properties are important

Three-Field (u, σ, p)

- Introducing auxiliary stress tensor σ
- Accurately solves regularization-free ($\epsilon = 0$) Bingham fluid flow

- Bingham model with additional symmetric viscoplastic stress tensor

$$\boldsymbol{\sigma} = \frac{\mathbf{D}(\mathbf{u})}{\|\mathbf{D}(\mathbf{u})\|_{\epsilon}}$$

$$\begin{aligned}\|\mathbf{D}(\mathbf{u})\|_{\epsilon} \boldsymbol{\sigma} - \mathbf{D}(\mathbf{u}) &= 0 && \text{in } \Omega \\ -\nabla \cdot (2\eta \mathbf{D}(\mathbf{u}) + \tau_s \boldsymbol{\sigma}) + \nabla p &= 0 && \text{in } \Omega \\ \nabla \cdot \mathbf{u} &= 0 && \text{in } \Omega \\ \mathbf{u} &= \mathbf{g}_D && \text{on } \Gamma_D\end{aligned}$$

- τ_s = yield stress
- η = viscosity
- $\mathbf{D}(\mathbf{u}) = \frac{1}{2}(\nabla \mathbf{u} + (\nabla \mathbf{u})^T)$
- \mathbf{u}, p = velocity, pressure

- Spaces for the velocity, pressure and stress
- $\mathbb{V} = (H_0^1(\Omega))^2$, $\mathbb{Q} = L_0^2(\Omega)$, $\mathbb{M} = (L^2(\Omega))_{\text{sym}}^{2 \times 2}$

$$\begin{aligned} \int_{\Omega} \left(\|\mathbf{D}(\mathbf{u})\|_{\epsilon} \boldsymbol{\sigma} : \boldsymbol{\tau} \right) dx - \int_{\Omega} \left(\mathbf{D}(\mathbf{u}) : \boldsymbol{\tau} \right) dx &= 0 \quad \text{in } \Omega \\ \int_{\Omega} \left(2\eta \mathbf{D}(\mathbf{u}) : \mathbf{D}(\mathbf{v}) \right) dx + \int_{\Omega} \left(\tau_s \mathbf{D}(\mathbf{v}) : \boldsymbol{\sigma} \right) dx - \int_{\Omega} p \nabla \cdot \mathbf{v} dx &= 0 \quad \text{in } \Omega \\ \int_{\Omega} q \nabla \cdot \mathbf{u} dx &= 0 \quad \text{in } \Omega \end{aligned}$$

$$\langle \mathcal{A}_1 \mathbf{u}, \mathbf{v} \rangle := \int_{\Omega} 2\eta \mathbf{D}(\mathbf{u}) : \mathbf{D}(\mathbf{v}) dx \quad , \quad \langle \mathcal{A}_2 \boldsymbol{\sigma}, \boldsymbol{\tau} \rangle = \int_{\Omega} \tau_s \|\mathbf{D}(\mathbf{u})\|_{\epsilon} \boldsymbol{\sigma} : \boldsymbol{\tau} dx$$

$$\langle \mathcal{B}_1 \mathbf{v}, q \rangle := - \int_{\Omega} \nabla \cdot \mathbf{v} q dx \quad , \quad \langle \mathcal{B}_2 \mathbf{v}, \boldsymbol{\sigma} \rangle := - \int_{\Omega} \tau_s \mathbf{D}(\mathbf{v}) : \boldsymbol{\sigma} dx$$

$$\langle \mathcal{A}(\mathbf{u}, \boldsymbol{\sigma}), (\mathbf{v}, \boldsymbol{\tau}) \rangle = \langle \mathcal{A}_1 \mathbf{u}, \mathbf{v} \rangle + \langle \mathcal{A}_2 \boldsymbol{\sigma}, \boldsymbol{\tau} \rangle + \langle \mathcal{B}_2^\top \mathbf{v}, \boldsymbol{\sigma} \rangle + \langle \mathcal{B}_1 \mathbf{u}, \boldsymbol{\tau} \rangle$$

$$\begin{bmatrix} \mathcal{A}_1 & \mathcal{B}_2^\top & \mathcal{B}_1^\top \\ \mathcal{B}_2 & -\mathcal{A}_2 & \mathbf{0} \\ \mathcal{B}_1 & \mathbf{0} & \mathbf{0} \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \boldsymbol{\sigma} \\ p \end{bmatrix} = \begin{bmatrix} rhs_u \\ rhs_\sigma \\ rhs_p \end{bmatrix}$$

The associated bilinear form for $\mathcal{U} = (\mathbf{u}, \boldsymbol{\sigma})$ and $\mathcal{V} = (\mathbf{v}, \boldsymbol{\tau})$ as

$$a(\mathcal{U}, \mathcal{V}) = a_1(\mathbf{u}, \mathbf{v}) + a_2(\boldsymbol{\sigma}, \boldsymbol{\tau}) + b_2(\mathbf{v}, \boldsymbol{\sigma}) + b_1(\mathbf{u}, \boldsymbol{\tau})$$

Find $(\mathcal{U}, p) \in \mathbb{X} \times \mathbb{Q}$ such that:

$$\begin{cases} a(\mathcal{U}, \mathcal{V}) + b(\mathcal{V}, p) = \langle \mathbf{f}, \mathcal{V} \rangle & \forall \mathcal{V} \in \mathbb{X} \\ b(\mathcal{U}, q) = \langle \mathbf{g}, q \rangle & \forall q \in \mathbb{Q} \end{cases} \quad (1)$$

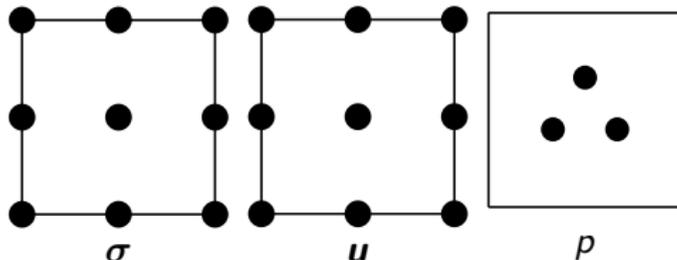
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- Domain $\Omega \subset \mathbb{R}^d \longrightarrow$ grid \mathcal{T}_h consisting of elements $K \in \mathcal{T}_h$
- Approximation spaces

$$\mathbb{V}^h = \{ \mathbf{v}_h \in \mathbb{V}, \mathbf{v}_h|_K \in (Q_2(K))^2 \}$$

$$\mathbb{M}^h = \{ \boldsymbol{\tau}_h \in \mathbb{M}, \boldsymbol{\sigma}_h|_K \in (Q_2(K))^{2 \times 2} \}$$

$$\mathbb{Q}^h = \{ q_h \in \mathbb{Q}, q_h|_K \in P_1^{\text{disc}}(K) \}$$



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Algorithm

- Provide the input parameters, e.g. tolerance, parameters of the non-linear solver, initial guess and the iteration number n
- Repeat until the tolerance is achieved
- Calculate the residual $\mathcal{R}(\mathcal{U}^n) = A \mathcal{U}^n - b$
- Build the Jacobian $J(\mathcal{U}^n) = \frac{\partial \mathcal{R}(\mathcal{U}^n)}{\partial \mathcal{U}^n}$
- Solve $J(\mathcal{U}^n) \delta \mathcal{U}^n = \mathcal{R}(\mathcal{U}^n)$
- Find the optimal value of the damping factor $\omega^n \in (-1, 0]$
- Approximate $\mathcal{U}^{n+1} = \mathcal{U}^n - \omega^n \delta \mathcal{U}^n$

Sensitive parameters: initial guess, damping factor ω

$$J(\mathcal{U}^n) = \begin{bmatrix} \frac{\partial R_u(\mathcal{U}^n)}{\partial \mathbf{u}} & \frac{\partial R_u(\mathcal{U}^n)}{\partial \boldsymbol{\sigma}} & \frac{\partial R_u(\mathcal{U}^n)}{\partial p} \\ \frac{\partial R_\sigma(\mathcal{U}^n)}{\partial \mathbf{u}} & \frac{\partial R_\sigma(\mathcal{U}^n)}{\partial \boldsymbol{\sigma}} & \frac{\partial R_\sigma(\mathcal{U}^n)}{\partial p} \\ \frac{\partial R_p(\mathcal{U}^n)}{\partial \mathbf{u}} & \frac{\partial R_p(\mathcal{U}^n)}{\partial \boldsymbol{\sigma}} & \frac{\partial R_p(\mathcal{U}^n)}{\partial p} \end{bmatrix}$$

Jacobian calculation method

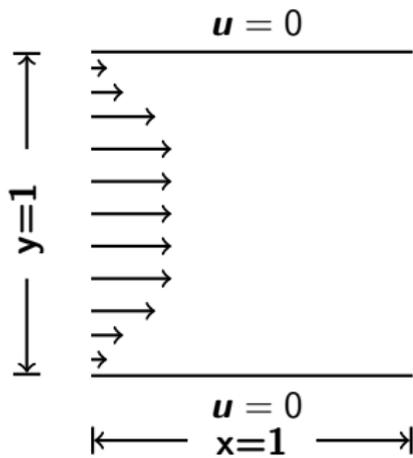
Analytical → Knowledge of the Jacobian a priori

Approximation → Black box manner

$$\left[\frac{\partial \mathcal{R}(\mathcal{U}^n)}{\partial \mathcal{U}^n} \right]_j \approx \frac{\mathcal{R}(\mathcal{U}^n + \chi \delta_j) - \mathcal{R}(\mathcal{U}^n - \chi \delta_j)}{2\chi}$$

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- **Channel domain:** Unit square
 $\Omega = [0, 1]^2$
- **Boundary conditions:**
 Dirichlet
- $u_y = 0, p = -x + c$ [5], $\eta = 1$



$$u_x = \begin{cases} \frac{1}{8} \left[(h - 2\tau_s)^2 - (h - 2\tau_s - 2y)^2 \right], & 0 \leq y < \frac{h}{2} - \tau_s, \\ \frac{1}{8} (h - 2\tau_s)^2, & \frac{h}{2} - \tau_s \leq y \leq \frac{h}{2} + \tau_s, \\ \frac{1}{8} \left[(h - 2\tau_s)^2 - (2y - 2\tau_s - h)^2 \right], & \frac{h}{2} + \tau_s < y \leq h. \end{cases}$$

Two-field (u, p) formulation $\epsilon = 0$ not solve-able

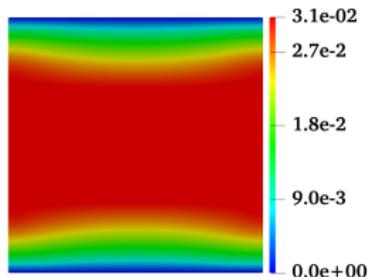
ϵ	Level	NL	$\ u - u_{ex}\ $	ϵ	NL	$\ u - u_{ex}\ $
10^{-1}	3	3	3.346×10^{-3}	10^{-2}	9	1.760×10^{-3}
	4	3	2.790×10^{-3}		6	1.041×10^{-3}
	5	2	2.563×10^{-3}		3	6.771×10^{-4}

Three-field (u, σ, p) formulation $\epsilon = 0$ solved

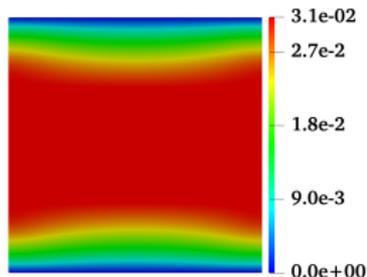
ϵ	Level	NL	$\ u - u_{ex}\ $
10^{-1}	3	6	2.598×10^{-3}
	4	3	2.597×10^{-3}
	5	2	2.597×10^{-3}
10^{-2}	3	45	5.873×10^{-4}
	4	4	5.818×10^{-4}
	5	3	5.815×10^{-4}
10^{-3}	3	14	6.257×10^{-5}
	4	6	6.415×10^{-5}
	5	4	6.416×10^{-5}

ϵ	Level	NL	$\ u - u_{ex}\ $
10^{-4}	3	49	6.407×10^{-6}
	4	5	6.262×10^{-6}
	5	4	6.298×10^{-6}
10^{-5}	3	39	6.788×10^{-7}
	4	13	6.378×10^{-7}
	5	5	6.297×10^{-7}
0	3	18	2.000×10^{-11}
	4	4	7.000×10^{-12}
	5	3	4.000×10^{-12}

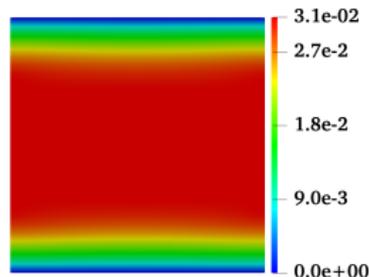
- Velocity for $\tau_s = 0.25$



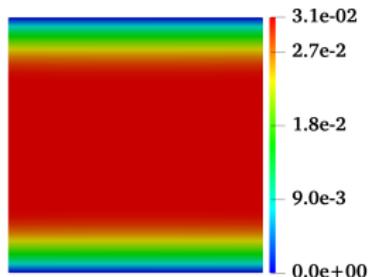
(a) $\epsilon = 10^{-1}$



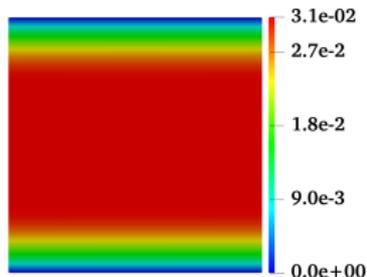
(b) $\epsilon = 10^{-2}$



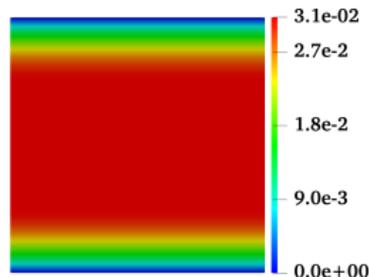
(c) $\epsilon = 10^{-3}$



(d) $\epsilon = 10^{-4}$

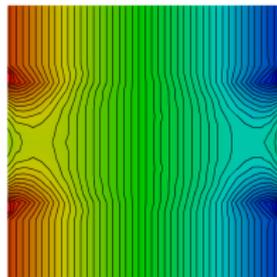


(e) $\epsilon = 10^{-5}$

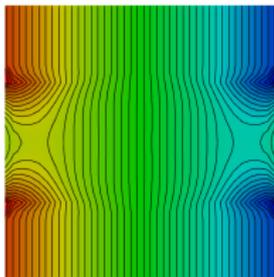


(f) $\epsilon = 0$

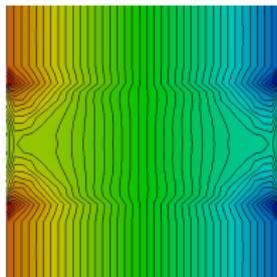
- Pressure distribution and contours for $\tau_s = 0.25$



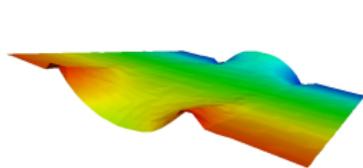
(g) $\epsilon = 10^{-4}$



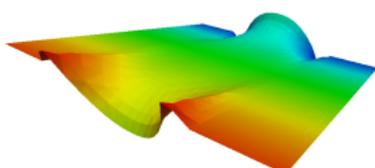
(h) $\epsilon = 10^{-5}$



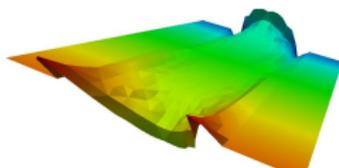
(i) $\epsilon = 0$



(j) $\epsilon = 10^{-4}$

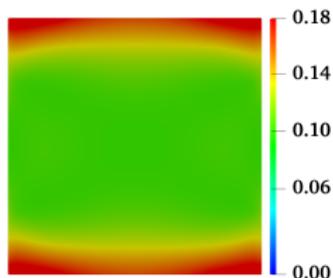


(k) $\epsilon = 10^{-5}$

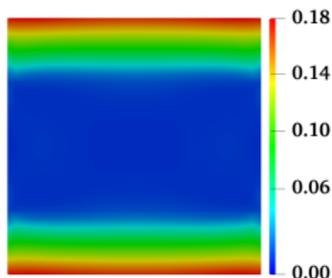


(l) $\epsilon = 0$

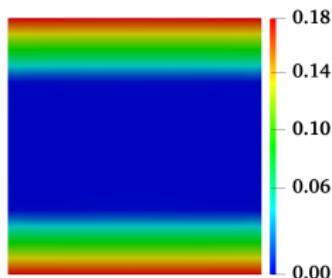
- $\|\mathbf{D}\|$ for $\tau_s = 0.25$



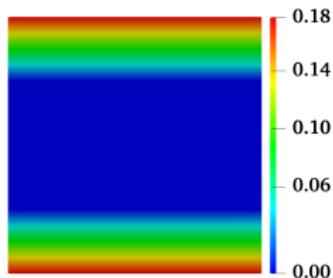
(m) $\epsilon = 10^{-1}$



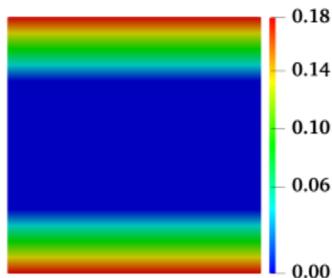
(n) $\epsilon = 10^{-2}$



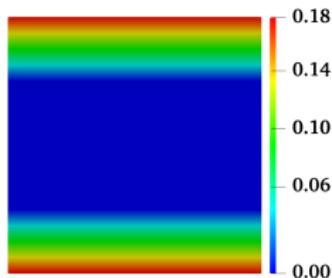
(o) $\epsilon = 10^{-3}$



(p) $\epsilon = 10^{-4}$



(q) $\epsilon = 10^{-5}$



(r) $\epsilon = 0$

- Newton-Multigrid solver behaviour for $\tau_s = 0.25$

ϵ	Level	NL/L	$\ u - u_{ex}\ $
10^{-1}	3	6/1	2.598×10^{-3}
	4	3/1	2.597×10^{-3}
	5	2/1	2.597×10^{-3}
	6	2/1	2.597×10^{-3}
10^{-2}	3	5/1	5.873×10^{-4}
	4	4/1	5.818×10^{-4}
	5	3/1	5.815×10^{-4}
	6	3/1	5.815×10^{-4}
10^{-3}	3	8/7	6.257×10^{-5}
	4	4/7	6.415×10^{-5}
	5	6/9	6.416×10^{-5}
	6	4/9	6.394×10^{-5}

Problem in convergence for small value of regularization parameter ϵ .

Possible Remedy: Add EOFEM or artificial diffusion stabilization

- Newton solver \rightarrow EOFEM(\mathbf{u}) $\gamma_u h$, $\gamma_u = 10^{-1}$ for $\tau_s = 0.25$

ϵ	Level	NL	$\ u - u_{ex}\ $	NL	$\ u - u_{ex}\ $
			No stab.	stab.	
10^{-1}	2	6	2.641×10^{-3}	6	2.627×10^{-3}
	3	3	2.598×10^{-3}	3	2.598×10^{-3}
	4	2	2.596×10^{-3}	3	2.597×10^{-3}
	5	2	2.597×10^{-3}	2	2.597×10^{-3}
10^{-2}	2	9	6.079×10^{-4}	9	6.130×10^{-4}
	3	5	5.873×10^{-4}	5	5.893×10^{-4}
	4	4	5.818×10^{-4}	4	5.819×10^{-4}
	5	4	5.815×10^{-4}	3	5.815×10^{-4}

ϵ	Level	NL	$\ u - u_{ex}\ $	NL	$\ u - u_{ex}\ $
			No stab.	stab.	
10^{-3}	2	19	6.237×10^{-5}	15	6.228×10^{-5}
	3	7	6.257×10^{-5}	5	6.296×10^{-5}
	4	5	6.415×10^{-5}	5	6.426×10^{-5}
	5	4	6.416×10^{-5}	5	6.418×10^{-5}
10^{-4}	2	15	7.835×10^{-6}	14	7.564×10^{-6}
	3	14	6.407×10^{-6}	9	6.300×10^{-6}
	4	4	6.262×10^{-6}	5	6.265×10^{-6}
	5	4	6.298×10^{-6}	4	6.308×10^{-6}

EOFEM stabilization does not effect the solution accuracy!

- Newton-Multigrid solver \rightarrow EOFEM(\mathbf{u}) $\gamma_u h$, $\gamma_u = 10^{-1}$ for $\tau_S = 0.25$

ϵ	Level	NL	$\ u - u_{ex}\ $	NL	$\ u - u_{ex}\ $
No stab.			stab.		
10^{-1}	2	6/1	2.641×10^{-3}	6/1	2.627×10^{-3}
	3	4/1	2.598×10^{-3}	4/1	2.598×10^{-3}
	4	3/1	2.596×10^{-3}	3/1	2.597×10^{-3}
	5	3/1	2.597×10^{-3}	3/1	2.597×10^{-3}
10^{-2}	2	9/1	6.079×10^{-4}	9/1	6.130×10^{-4}
	3	5/1	5.873×10^{-4}	5/1	5.893×10^{-4}
	4	4/1	5.818×10^{-4}	4/2	5.819×10^{-4}
	5	4/1	5.815×10^{-4}	3/1	5.814×10^{-4}

ϵ	Level	NL	$\ u - u_{ex}\ $	NL	$\ u - u_{ex}\ $
No stab.			stab.		
10^{-3}	2	15/1	6.237×10^{-5}	15/1	6.228×10^{-5}
	3	7/7	6.257×10^{-5}	6/2	6.296×10^{-5}
	4	4/3	6.415×10^{-5}	5/1	6.426×10^{-5}
	5	4/4	6.416×10^{-5}	5/2	6.418×10^{-5}
10^{-4}	2			14/1	6.228×10^{-6}
	3			12/4	6.504×10^{-6}
	4			10/7	6.339×10^{-6}
	5			11/8	6.338×10^{-6}

EOFEM stabilization helped MG to solve smaller ϵ !

- Newton-Multigrid solver \rightarrow EOFEM(\mathbf{u}) $\gamma_u h^2$, $\gamma_u = 10^{-1}$ for $\tau_s = 0.25$

ϵ	Level	Newton		Newton-MG	
		NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
10^{-1}	2	5	2.621×10^{-3}	5/1	2.621×10^{-3}
	3	2	2.597×10^{-3}	4/1	2.598×10^{-3}
	4	2	2.596×10^{-3}	3/1	2.597×10^{-3}
	5	1	2.597×10^{-3}	2/1	2.597×10^{-3}
10^{-2}	2	7	6.100×10^{-4}	7/1	6.100×10^{-4}
	3	2	5.779×10^{-4}	5/1	5.876×10^{-4}
	4	2	5.794×10^{-4}	4/1	5.818×10^{-4}
	5	2	5.808×10^{-4}	3/1	5.815×10^{-4}

ϵ	Level	Newton		Newton-MG	
		NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
10^{-3}	2	11	6.234×10^{-5}	11/1	6.234×10^{-5}
	3	3	6.258×10^{-5}	6/2	6.262×10^{-5}
	4	4	6.415×10^{-5}	5/2	6.415×10^{-5}
	5	3	6.415×10^{-5}	5/3	6.416×10^{-5}
10^{-4}	2	13	7.713×10^{-6}	13/1	7.713×10^{-6}
	3	2	5.481×10^{-6}	8/7	6.382×10^{-6}
	4	2	6.139×10^{-6}	7/9	6.265×10^{-6}
	5	1	6.297×10^{-6}	8/18	6.298×10^{-6}

Adding $\gamma_u h^2 \rightarrow$ non-linear iterations slightly reduced

- Newton-Multigrid solver \rightarrow EOFEM(σ) $\gamma_\sigma h, \gamma_\sigma = 10^{-2}$ for $\tau_s = 0.25$

ϵ	Level	NL/L	No stab.		stab.	
			$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $	NL/L
10^{-1}	2	6/1	2.641×10^{-3}	3/1	2.616×10^{-3}	
	3	4/1	2.598×10^{-3}	4/1	2.598×10^{-3}	
	4	3/1	2.596×10^{-3}	3/1	2.597×10^{-3}	
	5	3/1	2.597×10^{-3}	3/1	2.597×10^{-3}	
10^{-2}	2	9/1	6.079×10^{-4}	3/1	6.018×10^{-4}	
	3	5/1	5.873×10^{-4}	4/1	5.874×10^{-4}	
	4	4/1	5.818×10^{-4}	5/1	5.819×10^{-4}	
	5	4/1	5.815×10^{-4}	4/2	5.815×10^{-4}	

ϵ	Level	NL/L	No stab.		stab.	
			$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $	NL/L
10^{-3}	2	15/1	6.237×10^{-5}	15/1	6.257×10^{-5}	
	3	7/7	6.257×10^{-5}	6/3	6.287×10^{-5}	
	4	4/3	6.415×10^{-5}	6/2	6.437×10^{-5}	
	5	4/4	6.416×10^{-5}	5/4	6.417×10^{-5}	
10^{-4}	2			21/1	8.919×10^{-6}	
	3			7/7	6.650×10^{-6}	
	4			7/4	6.985×10^{-6}	
	5			6/6	6.900×10^{-6}	
10^{-5}	2			9/1	9.772×10^{-7}	
	3			5/1	2.743×10^{-6}	
	4			11/34	3.003×10^{-6}	

EOFEM stabilization helped MG to solve more smaller $\epsilon!$

- Artificial diff. stab. $\gamma_\sigma h^2 \nabla^2 \sigma$, $\gamma_\sigma = 10^{-2}$ for $\tau_s = 0.25$

Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-1}$				
2	5	2.633×10^{-3}	5/1	2.633×10^{-3}
3	3	2.621×10^{-3}	3/2	2.621×10^{-3}
4	3	2.607×10^{-3}	3/4	2.607×10^{-3}
5	2	2.601×10^{-3}	2/5	2.601×10^{-3}
6	2	2.598×10^{-3}	2/5	2.598×10^{-3}
$\epsilon = 10^{-2}$				
2	7	1.384×10^{-3}	7/1	1.384×10^{-3}
3	4	8.964×10^{-4}	4/6	8.964×10^{-4}
4	3	6.887×10^{-4}	3/3	6.887×10^{-4}
5	2	6.159×10^{-4}	3/4	6.159×10^{-4}
6	2	5.919×10^{-4}	3/5	5.919×10^{-4}
$\epsilon = 10^{-3}$				
2	7	1.245×10^{-3}	7/1	1.245×10^{-3}
3	4	5.811×10^{-4}	5/9	5.811×10^{-4}
4	4	2.326×10^{-4}	4/8	2.326×10^{-4}
5	4	1.107×10^{-4}	3/6	1.107×10^{-4}
6	4	7.725×10^{-5}	3/8	7.725×10^{-5}

Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-4}$				
2	7	1.243×10^{-3}	7/1	1.243×10^{-3}
3	4	5.724×10^{-4}	4/6	5.724×10^{-4}
4	4	2.056×10^{-4}	4/5	2.056×10^{-4}
5	4	6.740×10^{-5}	4/6	6.740×10^{-5}
6	4	2.670×10^{-5}	5/6	2.670×10^{-5}
$\epsilon = 10^{-5}$				
2	7	1.243×10^{-3}	7/1	1.243×10^{-3}
3	4	5.724×10^{-4}	6/2	5.724×10^{-4}
4	4	2.056×10^{-4}	4/3	2.056×10^{-4}
5	4	6.636×10^{-5}	4/5	6.636×10^{-5}
6	4	2.458×10^{-5}	5/6	2.458×10^{-5}
$\epsilon = 0$				
2	3	1.243×10^{-3}	3/1	1.243×10^{-3}
3	3	5.724×10^{-4}	4/1	5.724×10^{-4}
4	3	2.056×10^{-4}	5/2	2.056×10^{-4}
5	3	6.635×10^{-5}	5/2	6.635×10^{-5}
6	6	2.459×10^{-5}	6/9	2.459×10^{-5}

- Artificial diff. stab. $\gamma_\sigma h^2 \nabla^2 \sigma$, $\gamma_\sigma = 10^{-3}$ for $\tau_s = 0.25$

Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-1}$				
2	6	2.648×10^{-3}	6/1	2.648×10^{-3}
3	3	2.603×10^{-3}	3/2	2.603×10^{-3}
4	2	2.598×10^{-3}	3/2	2.598×10^{-3}
5	2	2.597×10^{-3}	2/4	2.597×10^{-3}
6	2	2.597×10^{-3}	2/4	2.597×10^{-3}
$\epsilon = 10^{-2}$				
2	8	7.764×10^{-4}	8/1	7.764×10^{-4}
3	3	6.364×10^{-4}	3/2	6.364×10^{-4}
4	3	5.974×10^{-4}	3/3	5.974×10^{-4}
5	3	5.860×10^{-4}	3/3	5.860×10^{-4}
6	2	5.827×10^{-4}	2/4	5.827×10^{-4}
$\epsilon = 10^{-3}$				
2	9	3.457×10^{-4}	9/1	3.457×10^{-4}
3	4	1.452×10^{-4}	4/2	1.452×10^{-4}
4	4	8.630×10^{-5}	4/2	8.630×10^{-5}
5	4	7.022×10^{-5}	4/3	7.022×10^{-5}
6	5	6.569×10^{-5}	4/4	6.569×10^{-5}

Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-4}$				
2	9	3.306×10^{-4}	10/1	3.306×10^{-4}
3	6	1.117×10^{-4}	6/4	1.117×10^{-4}
4	7	4.155×10^{-5}	5/5	4.155×10^{-5}
5	5	1.787×10^{-5}	7/6	1.787×10^{-5}
6	6	9.418×10^{-6}	6/8	9.418×10^{-6}
$\epsilon = 10^{-5}$				
2	17	3.304×10^{-4}	17/1	3.304×10^{-4}
3	7	1.112×10^{-4}	6/4	1.112×10^{-4}
4	6	4.041×10^{-5}	5/3	4.041×10^{-5}
5	5	1.563×10^{-5}	7/6	1.563×10^{-5}
6	6	5.840×10^{-6}	7/8	5.840×10^{-6}
$\epsilon = 0$				
2	3	3.304×10^{-4}	3/1	3.304×10^{-4}
3	4	1.112×10^{-4}	6/2	1.112×10^{-4}
4	4	4.040×10^{-5}	6/4	4.040×10^{-5}
5	5	1.557×10^{-5}	6/11	1.557×10^{-5}
6	11	5.694×10^{-6}	12/22	5.694×10^{-6}

- Artificial diff. stab. $\gamma_\sigma h^2 \nabla^2 \sigma$, $\gamma_\sigma = 10^{-4}$ for $\tau_s = 0.25$

Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-1}$				
2	6	2.642×10^{-3}	6/1	2.642×10^{-3}
3	3	2.599×10^{-3}	3/2	2.599×10^{-3}
4	3	2.597×10^{-3}	3/3	2.597×10^{-3}
5	2	2.597×10^{-3}	2/3	2.597×10^{-3}
6	2	2.597×10^{-3}	2/3	2.597×10^{-3}
$\epsilon = 10^{-2}$				
2	9	6.232×10^{-4}	9/1	6.232×10^{-4}
3	5	5.937×10^{-4}	5/4	5.937×10^{-4}
4	4	5.836×10^{-4}	4/3	5.836×10^{-4}
5	4	5.820×10^{-4}	4/4	5.820×10^{-4}
6	3	5.816×10^{-4}	3/4	5.816×10^{-4}
$\epsilon = 10^{-3}$				
2	21	9.234×10^{-5}	21/1	9.234×10^{-5}
3	6	7.413×10^{-5}	7/6	7.413×10^{-5}
4	5	6.728×10^{-5}	8/9	6.728×10^{-5}
5	5	6.486×10^{-5}	6/8	6.486×10^{-5}
6	6	6.414×10^{-5}	6/12	6.414×10^{-5}

Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-4}$				
2	29	4.428×10^{-5}	24/1	4.428×10^{-5}
3	6	2.418×10^{-5}	12/11	2.418×10^{-5}
4	6	1.299×10^{-5}	11/4	1.299×10^{-5}
5	8	8.243×10^{-6}	10/4	8.243×10^{-6}
6	5	7.023×10^{-6}	9/4	7.023×10^{-6}
$\epsilon = 10^{-5}$				
2	12	4.304×10^{-5}	12/1	4.304×10^{-5}
3	3	2.226×10^{-5}	4/11	2.224×10^{-5}
4	5	1.075×10^{-5}	6/12	1.062×10^{-5}
5	9	4.953×10^{-6}	13/28	4.567×10^{-6}
6	10	2.577×10^{-6}	16/47	2.313×10^{-6}
$\epsilon = 0$				
2	4	4.292×10^{-5}	4/1	4.292×10^{-5}
3	5	2.225×10^{-5}	6/7	2.225×10^{-5}
4	6	1.012×10^{-5}	7/6	1.012×10^{-5}
5	10	4.448×10^{-6}	13/15	4.448×10^{-6}

- Artificial diff. stab. $\gamma_{\sigma} h^3 \nabla^2 \sigma$, $\gamma_{\sigma} = 10^{-3}$

ϵ	Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
10^{-1}	2	3	2.651×10^{-3}	3/1	2.651×10^{-3}
	3	2	2.604×10^{-3}	3/1	2.604×10^{-3}
	4	2	2.598×10^{-3}	3/1	2.598×10^{-3}
	5	1	2.597×10^{-3}	2/1	2.597×10^{-3}
	6	1	2.597×10^{-3}	3/2	2.597×10^{-3}
10^{-2}	2	6	9.336×10^{-4}	6/1	9.336×10^{-4}
	3	2	6.465×10^{-4}	5/1	6.465×10^{-4}
	4	2	5.920×10^{-4}	4/1	5.920×10^{-4}
	5	2	5.830×10^{-4}	4/1	5.830×10^{-4}
	6	1	5.816×10^{-4}	3/2	5.816×10^{-4}
10^{-3}	2	6	6.121×10^{-4}	6/1	6.121×10^{-4}
	3	3	1.622×10^{-4}	6/1	1.622×10^{-4}
	4	3	7.902×10^{-5}	8/1	7.902×10^{-5}
	5	3	6.626×10^{-5}	10/1	6.626×10^{-5}
	6	2	6.432×10^{-5}	5/2	6.432×10^{-5}

ϵ	Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
10^{-4}	2	6	6.046×10^{-4}	6/1	6.046×10^{-4}
	3	3	1.306×10^{-4}	6/2	1.306×10^{-4}
	4	4	3.203×10^{-5}	6/5	3.206×10^{-5}
	5	3	1.110×10^{-5}	9/6	1.113×10^{-6}
	6	4	6.867×10^{-6}	7/6	6.823×10^{-6}
10^{-5}	2	6	6.045×10^{-4}	6/1	6.045×10^{-4}
	3	3	1.302×10^{-4}	6/2	1.302×10^{-4}
	4	4	3.076×10^{-5}	6/2	3.076×10^{-5}
	5	5	8.498×10^{-6}	8/12	8.498×10^{-6}
	6	15	2.443×10^{-6}	7/15	2.443×10^{-6}
0	2	6	6.045×10^{-4}	6/1	6.045×10^{-4}
	3	3	1.302×10^{-4}	6/2	1.302×10^{-4}
	4	4	3.072×10^{-5}	6/5	3.072×10^{-5}
	5	5	8.436×10^{-6}	10/15	8.436×10^{-6}
	6	17	2.274×10^{-6}	33/25	2.263×10^{-6}

Convergence rate is slower but accuracy not improved

Idea: adding less amount in defect " γ_d " calculation than Jacobian " γ_j "

- Artificial diff. stab. $\gamma_\sigma h^2 \nabla^2 \sigma$, $\gamma_j = 10^{-3}$ and $\gamma_d = 10^{-4}$

	Level	NL	$\ u - u_{ex}\ $	NL/L	$\ u - u_{ex}\ $
$\epsilon = 10^{-1}$	2	12	2.642×10^{-3}	12/1	2.642×10^{-3}
	3	8	2.599×10^{-3}	7/1	2.599×10^{-3}
	4	5	2.597×10^{-3}	5/2	2.597×10^{-3}
	5	4	2.597×10^{-3}	4/3	2.597×10^{-3}
	6	2	2.597×10^{-3}	2/3	2.597×10^{-3}
$\epsilon = 10^{-2}$	2	33	6.232×10^{-4}	33/1	6.232×10^{-4}
	3	26	5.937×10^{-4}	26/4	5.937×10^{-4}
	4	21	5.836×10^{-4}	20/3	5.836×10^{-4}
	5	13	5.820×10^{-4}	13/5	5.820×10^{-4}
	6	8	5.816×10^{-4}	8/3	5.816×10^{-4}
$\epsilon = 10^{-3}$	2	69	9.234×10^{-5}	69/1	9.234×10^{-5}
	3	54	7.413×10^{-5}	53/14	7.413×10^{-5}
	4	39	6.728×10^{-5}	40/5	6.728×10^{-5}
	5	29	6.486×10^{-5}	28/5	6.486×10^{-5}
	6	19	6.414×10^{-5}	20/5	6.414×10^{-5}

Convergence rate gets very slow!

- 1 Motivation
- 2 Governing Equations
- 3 Finite Element Approximation
- 4 Newton Solver
- 5 Numerical Results: Newton
- 6 Adaptive Discrete Newton**
- 7 Numerical Results: Adaptive Discrete Newton
- 8 Summary

$$\left[\frac{\partial \mathcal{R}(U^n)}{\partial U^n} \right]_j \approx \frac{\mathcal{R}(U^n + \chi \delta_j) - \mathcal{R}(U^n - \chi \delta_j)}{2\chi}$$

$$\delta_j = \begin{cases} 1 & \text{j-index} \\ 0 & \text{otherwise} \end{cases}$$

Choice of the free parameter χ

- **Fixed constant:** Based on the perturbation analysis on the residuum [6] selected as machine precision
- **Adaptive choice:** The sensitivity study of the nonlinear behavior of power law models w.r.t. the χ , h and strength of nonlinearity [7]
 - $\chi \gg \rightarrow$ loss of the advantageous quasi-quadratic convergence
 - $\chi \ll \rightarrow$ divergence due to numerical instabilities

- Effect of χ w.r.t tolerance: Number of Newton iterations for Bingham fluid flow in a channel at $\tau_s = 0.25$

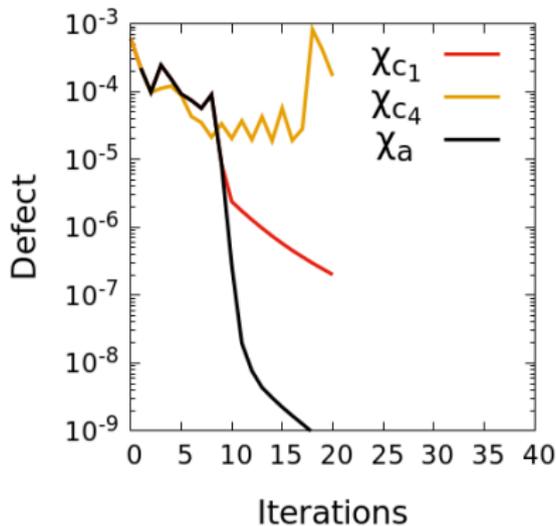
χ/TOL	10^{-5}	10^{-6}	10^{-7}	10^{-8}
10^{-2}	13	16	19	22
10^{-3}	13	14	14	16
10^{-4}	14	14	15	diverge
10^{-5}	15	15	oscillate	oscillate
10^{-6}	15	oscillate	oscillate	diverge
10^{-7}	16	diverge	oscillate	diverge
10^{-8}	17	37	diverge	diverge

- Step size choice based on the current nonlinear reduction

$$r_n = \frac{\|\mathcal{R}(U^n)\|}{\|\mathcal{R}(U^{n-1})\|}$$

- Characteristic Function [8]

$$f(r_n) = 0.2 + \frac{0.4}{0.7 + \exp(1.5r_n)}$$



$$\text{Adaptive } \chi \longrightarrow \chi_{n+1} = f^{-1}(r_n)\chi_n$$

$\chi_c = \text{constant} \rightarrow \chi_{c1} = 10^{-1}$, $\chi_{c4} = 10^{-4}$ and $\chi_a = \text{adaptive}$

- 1 Motivation
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- 7 Numerical Results: Adaptive Discrete Newton**
- 8 Summary

Two-Field (u, ρ) for $\tau_s = 0.23$

$\downarrow L/\epsilon \rightarrow$	10^{-1}	10^{-2}	10^{-3}	10^{-4}	10^{-5}	10^{-1}	10^{-2}	10^{-3}	10^{-4}	10^{-5}
	Newton					Adaptive Newton				
3	2	3	-	-	-	4	4	5	5	9
4	2	3	-	-	-	4	4	5	5	9
5	2	3	-	-	-	4	4	6	5	9

Three-Field (u, σ, ρ) for $\tau_s = 0.23$

$\downarrow L/\epsilon \rightarrow$	10^{-1}	10^{-2}	10^{-3}	10^{-4}	10^{-5}	0	10^{-1}	10^{-2}	10^{-3}	10^{-4}	10^{-5}	0
	Newton						Adaptive Newton					
3	2	3	4	6	9	1	2	2	2	5	1	2
4	2	3	4	8	9	1	1	2	2	4	2	2
5	1	2	3	9	5	2	1	1	1	1	3	1

Regularization – free Bingham $\epsilon = 0$

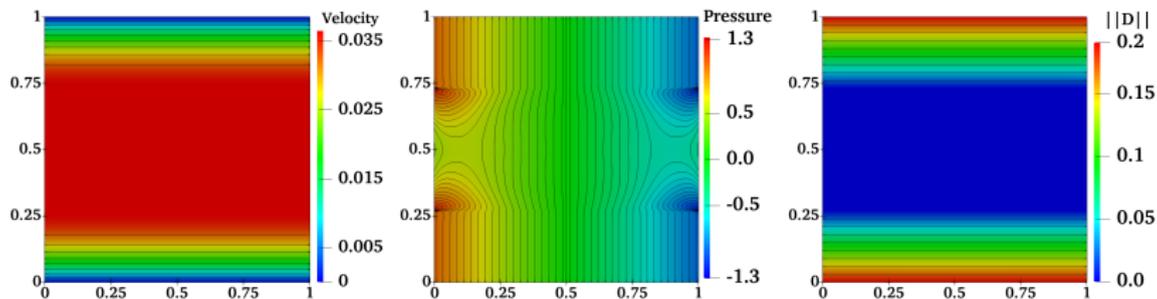


Figure: Visualization of the velocity contours, pressure and $\|\mathbf{D}(\mathbf{u})\|$ for the non-regularized Bingham fluid flow in a channel with $\tau_s = 0.23$ at refinement level $L=5$ ($h_x = 1/32$, $h_y = 1/96$).

Nonlinear convergence w.r.t χ for regularization-free Bingham

$\tau_s = 0.23$

- $h_x = \frac{1}{4}, h_y = \frac{1}{12}$

- $\chi_c = \text{constant}$

$\chi_{c1} = 10^{-1}$

$\chi_{c2} = 10^{-2}$

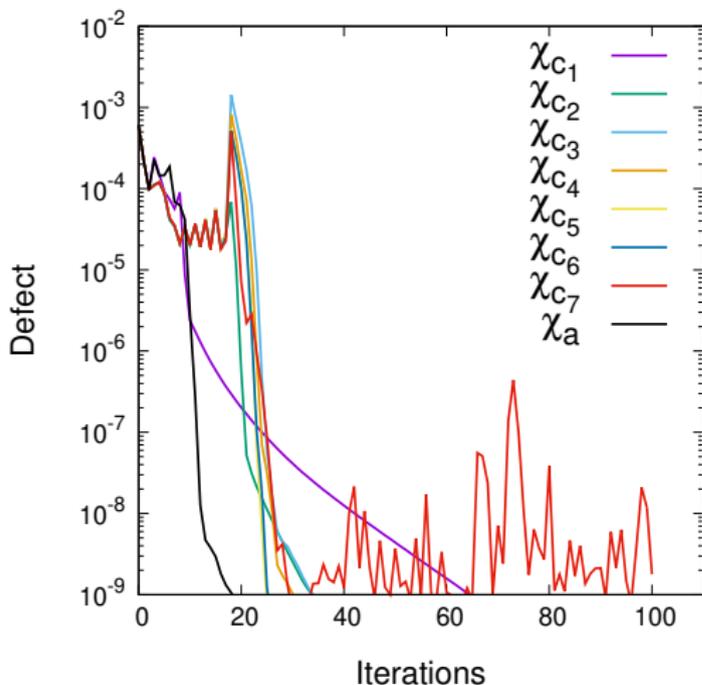
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$\chi_{c7} = 10^{-7}$

- $\chi_a = \text{adaptive}$



Nonlinear convergence w.r.t χ for regularization-free Bingham

$$\tau_s = 0.3$$

- $h_x = \frac{1}{4}, h_y = \frac{1}{12}$

- $\chi_c = \text{constant}$

$$\chi_{c1} = 10^{-1}$$

$$\chi_{c2} = 10^{-2}$$

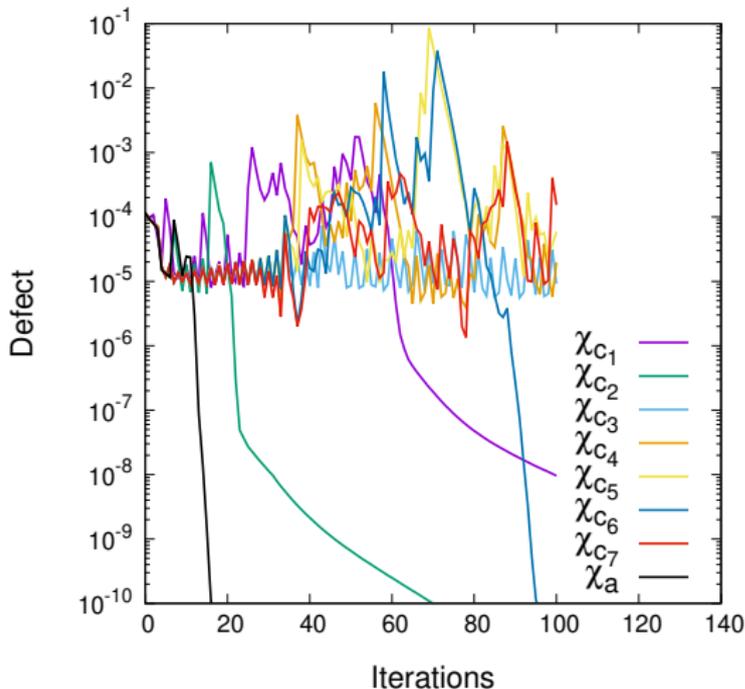
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$$\chi_{c7} = 10^{-7}$$

- $\chi_a = \text{adaptive}$



Nonlinear convergence w.r.t χ for regularization-free Bingham

$\tau_s = 0.35$

• $h_x = \frac{1}{4}, h_y = \frac{1}{12}$

• $\chi_c = \text{constant}$

$\chi_{c1} = 10^{-1}$

$\chi_{c2} = 10^{-2}$

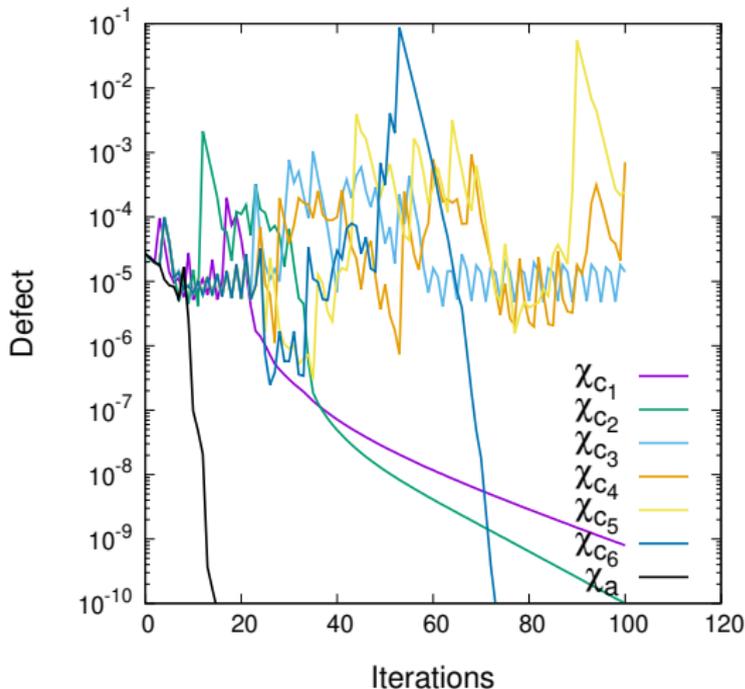
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$\chi_{c7} = 10^{-7}$

• $\chi_a = \text{adaptive}$



Nonlinear convergence w.r.t χ for regularization-free Bingham

$\tau_s = 0.4$

• $h_x = \frac{1}{4}, h_y = \frac{1}{12}$

• $\chi_c = \text{constant}$

$\chi_{c1} = 10^{-1}$

$\chi_{c2} = 10^{-2}$

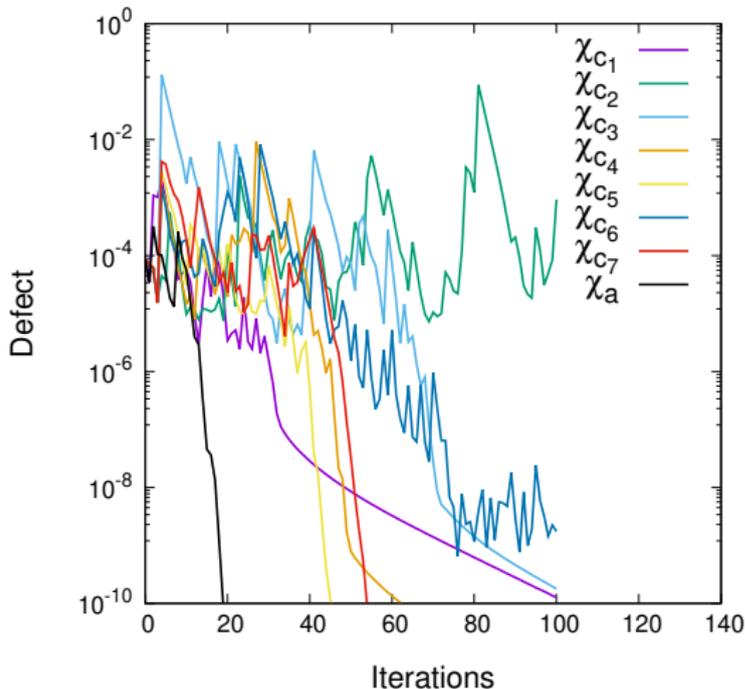
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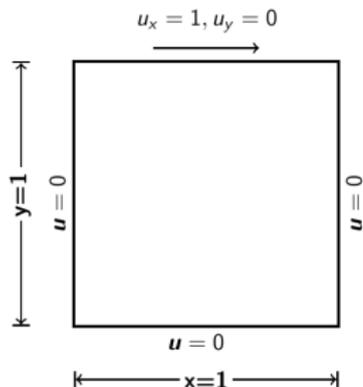
$\chi_{c7} = 10^{-7}$

• $\chi_a = \text{adaptive}$



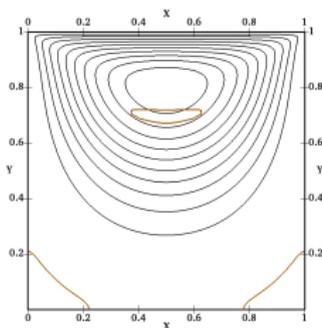
Lid Driven Cavity

- Bingham flow in a unit square
 $\Omega = [0, 1]^2$
- Dirichlet boundary conditions:
 Lid: $u_x = 1$, everywhere else
 $\mathbf{u} = 0$ at yield stress $\tau_s = 2.0$

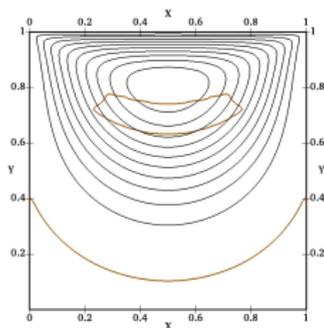


ϵ	Level	Newton	Adaptive Newton
10^{-1}	2	7	3
	3	3	3
	4	4	3
10^{-2}	2	12	4
	3	17	4
	4	11	4
10^{-3}	2	13	4
	3	21	4
	4	19	5

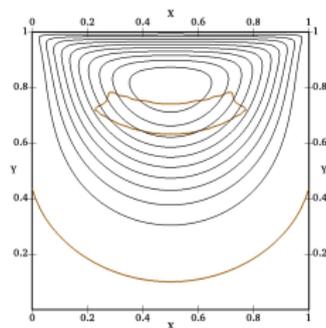
ϵ	Level	Newton	Adaptive Newton
10^{-4}	2	13	5
	3	21	5
	4	22	7
10^{-5}	2	13	4
	3	21	6
	4	7	7
0	2	13	5
	3	21	5
	4	18	6



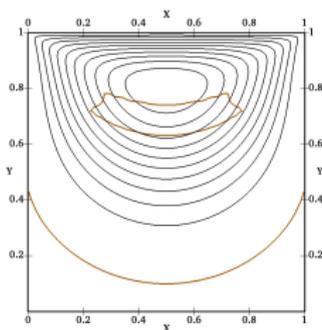
(a) $\epsilon = 10^{-1}$



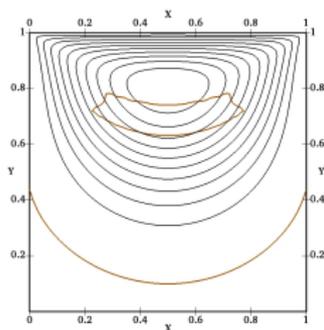
(b) $\epsilon = 10^{-2}$



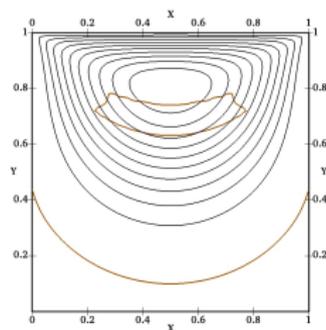
(c) $\epsilon = 10^{-3}$



(d) $\epsilon = 10^{-4}$

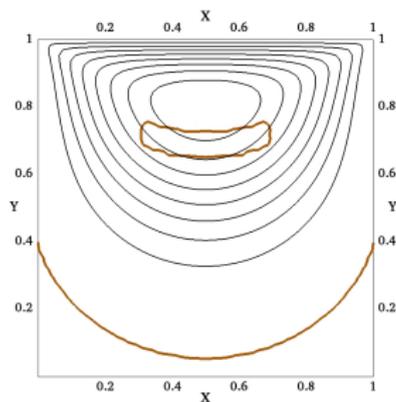


(e) $\epsilon = 10^{-5}$

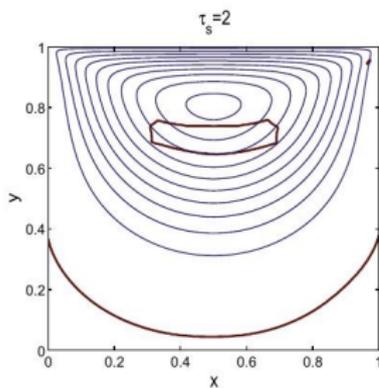


(f) $\epsilon = 0$

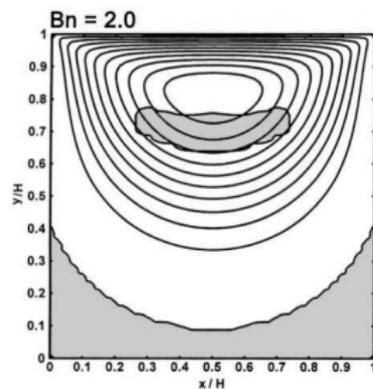
Figure: Non-yielded zone: The superposition of non yielded zone on the streamline contours for the yield stress $\tau_s = 2.0$



(a) Adaptive Newton



(b) M. A. Olshanskii [9]



(c) E. Mitsoulis [10]

Three-Field Formulation: Number of non-linear iterations for lid-driven cavity computed at the yield stress $\tau_s = 5.0$ for the Newton and adaptive discrete Newton

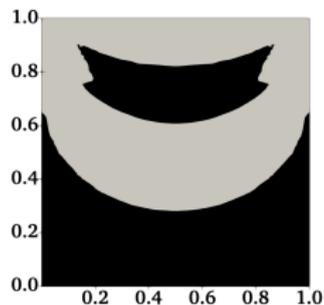
ϵ	Level	Newton	Adaptive Newton
10^{-1}	2	10	4
	3	11	3
	4	4	3
10^{-2}	2	21	4
	3	28	4
	4	27	3
10^{-3}	2	21	5
	3	31	5
	4	-	3

ϵ	Level	Newton	Adaptive Newton
10^{-4}	2	21	5
	3	31	6
	4	-	6
10^{-5}	2	21	5
	3	31	4
	4	-	6
0	2	5	5
	3	-	5
	4	-	6

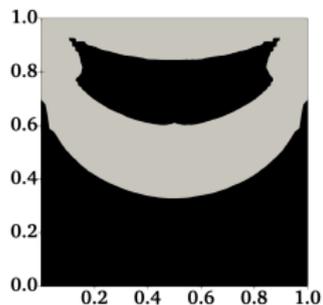
τ_s	Level	$\epsilon = 10^{-1}$	$\epsilon = 10^{-2}$	$\epsilon = 10^{-3}$	$\epsilon = 10^{-4}$	$\epsilon = 10^{-5}$	$\epsilon = 0$
7.5	3	14	29	37	40	4	2
	4	4	5	6	6	6	6
	5	4	4	6	4	4	2
10	3	13	22	31	100	101	101
	4	4	4	4	6	12	4
	5	3	4	5	7	9	3
15	3	20	29	54	65	78	79
	4	5	5	5	5	5	5
	5	4	4	7	2	2	5

Regularization-free Bingham

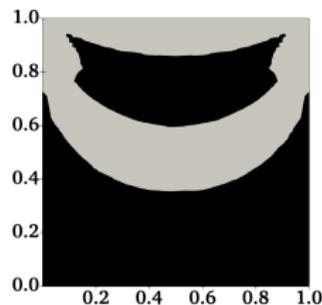
$\downarrow L/\tau_s \rightarrow$	2	5	7.5	10	15	20	40	50
3	5	5	2	101	79	3	8	18
4	5	6	6	4	5	5	6	7
5	6	6	2	3	5	5	6	9



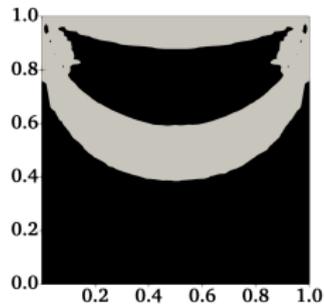
(d) $\tau_s = 10$



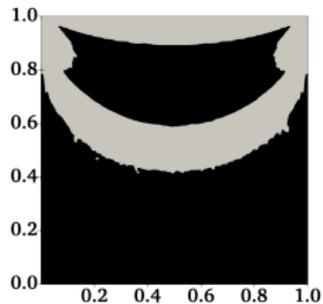
(e) $\tau_s = 15$



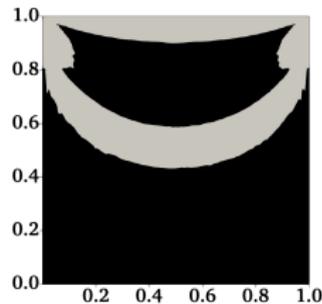
(f) $\tau_s = 20$



(g) $\tau_s = 30$



(h) $\tau_s = 40$



(i) $\tau_s = 50$

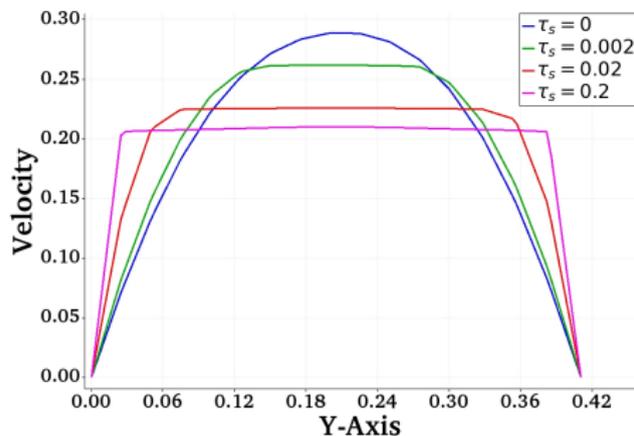
- Inlet: $u(0, y) = \frac{4 \times U_y(0.41 - y)}{(0.41)^2}$
- $Re = \frac{U_{avg} c_l}{\eta} = 20$
- $\eta = 10^{-3}$, $l_c = 0.1$
- $C_D = \frac{2}{U_{avg}^2 c_l} F_D$, $C_L = \frac{2}{U_{avg}^2 c_l} F_L$



Level	Drag/Lift	NL/L	Drag/Lift [11]	NL/L
1	5.5550/0.009498	9/1	5.5550/ 0.009498	9/2
2	5.5722/ 0.010601	6/1	5.5722/ 0.010601	9/2
3	5.5776/ 0.010616	5/1	5.5776/ 0.010616	9/1
4	5.5791/ 0.010618	4/1	5.5790/ 0.010618	8/1

- Drag/lift values and velocity profile at $x = 1.5$ for regularization-free ($\epsilon = 0$) Bingham fluid at different yield stress (τ_s) values
- NL denotes the number of adaptive Newton iterations

τ_s	Level	Drag/Lift	NL
0.002	0	6.1228/0.014789	7
	1	6.2469/0.026615	10
	2	6.2679/0.032125	11
0.02	0	12.7121/0.072606	13
	1	13.4006/0.084327	13
	2	13.5184/0.081366	16
0.2	0	78.7969/0.418760280	7
	1	83.5063/-0.050840764	14
	2	87.4437/-0.151120580	16

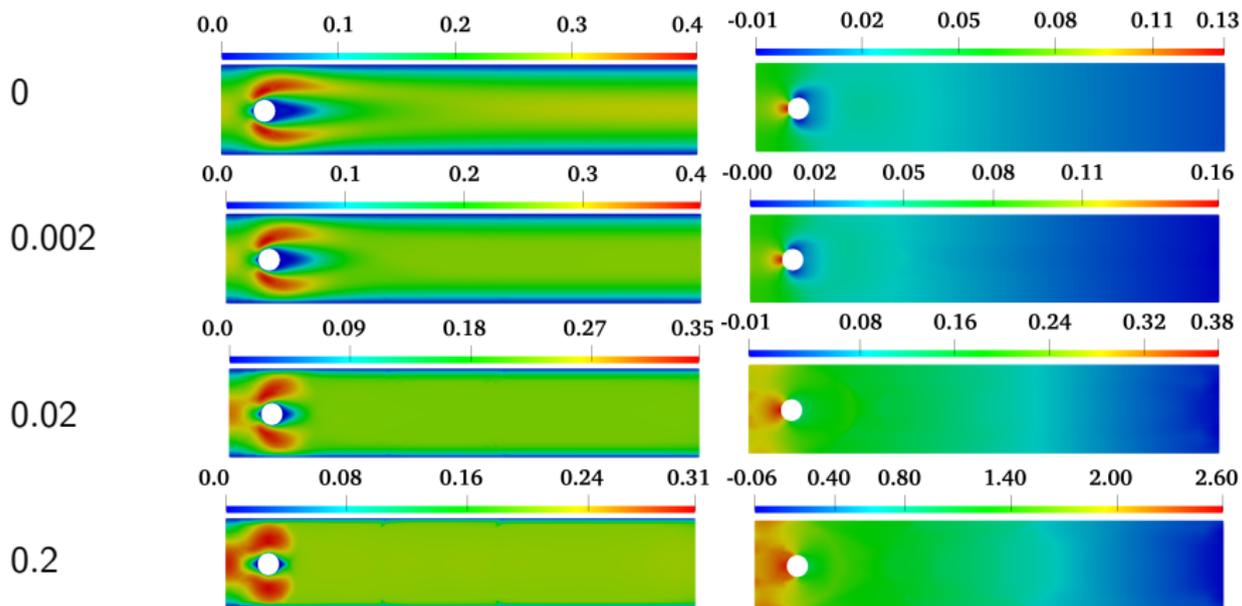


Flow Around Cylinder

τ_s

velocity

pressure

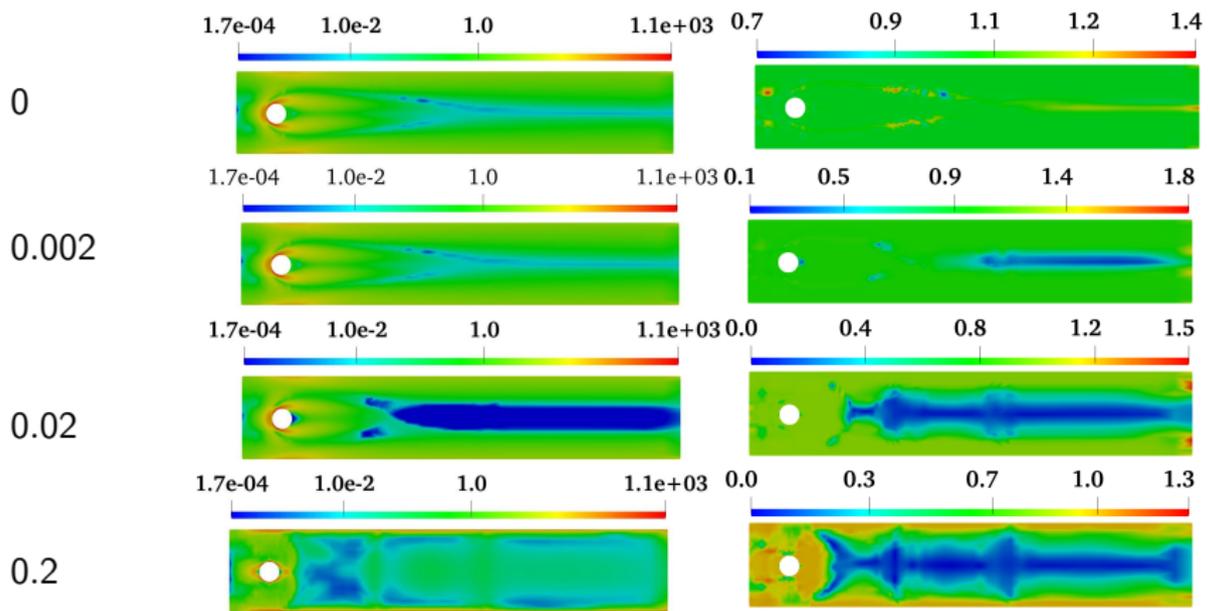


Flow Around Cylinder

$$\tau_s$$

$$\|D(u)\|$$

$$\|\sigma\|$$



- 1 Motivation
- 2 Governing Equations
- 3 Finite Element Approximation
- 4 Newton Solver
- 5 Numerical Results: Newton
- 6 Adaptive Discrete Newton
- 7 Numerical Results: Adaptive Discrete Newton
- 8 Summary

A new adaptive discrete Newton and regularization-free solver for yield stress fluids is developed

- Three-field formulation → New auxiliary stress
- Adaptive step size → Accurate and efficient

Advantages

- Accurate non-regularized viscoplastic solution → $\epsilon = 0$
- The method does not effect the shape of the yield surfaces
- Faster convergence ✓
- Significant reduction in nonlinear iterations ✓

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