
A New Mesh Deformation Method for A Posteriori r-Adaptivity in the Context of FEM Error Control

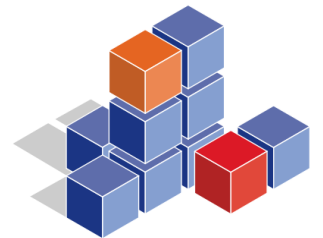
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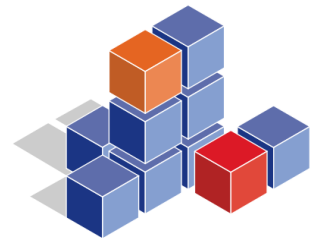
Institute for Applied Mathematics,

University of Dortmund



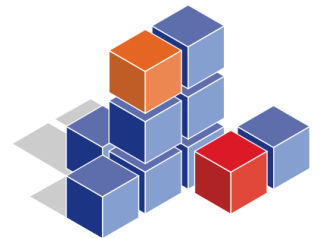
Outline

- motivation
- mathematical background
- basic deformation method
- numerical realisation and analysis
- r-adaptivity
- conclusion and discussion



Motivation

observation 1: Goal-oriented adaptivity and local mesh refinement is mandatory for accurate and efficient computation.



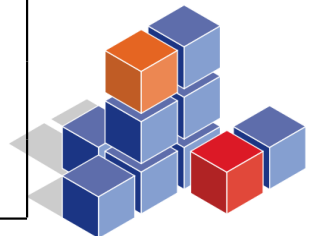
Motivation

observation 1: Goal-oriented adaptivity and local mesh refinement is mandatory for accurate and efficient computation.

observation 2: The MFlop/s rates in adaptive FEM calculations today do by far not reach the peak performance.

example: Sparse MV multiplication in **FEATFLOW** (F77-code):

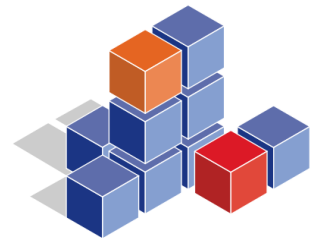
Computer	#Unknowns	CM	TL	STO
	8,320	147	136	116
DEC 21264	33,280	125	105	100
(667 MHz)	133,120	81	71	58
'EV67'	532,480	60	51	21
~ 1300 MFlop/s	2,129,920	58	47	13
	8,519,680	58	45	10



Motivation II

reasons for observation 2:

1. on modern computers: CPU speed \gg memory speed
2. current FEM-codes use
 - indirect addressing : many (unaligned) memory accesses
 - global data structures : effective caching prevented



Motivation II

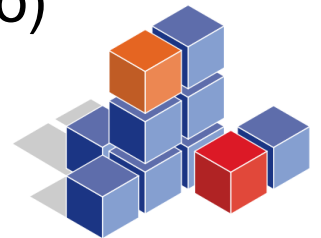
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problem:

Elementwise unstructured grids **allow adaptivity** but **prevent direct addressing**;

tensor product grids **allow direct addressing** and (seem to) **prevent adaptivity**.



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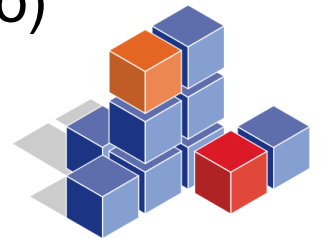
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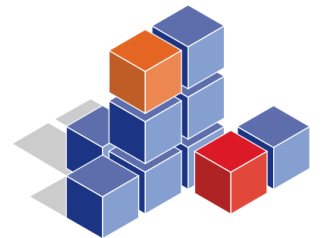
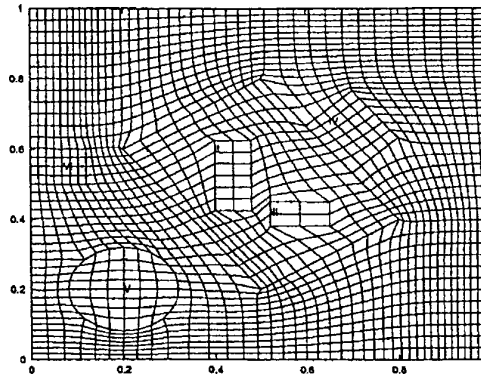
synthesis: FEAST



(grid-related part of the) FEAST concept

definition of a generalized tensor product mesh: Every inner point has exactly 4 neighbours \Rightarrow **linewise regular numbering**

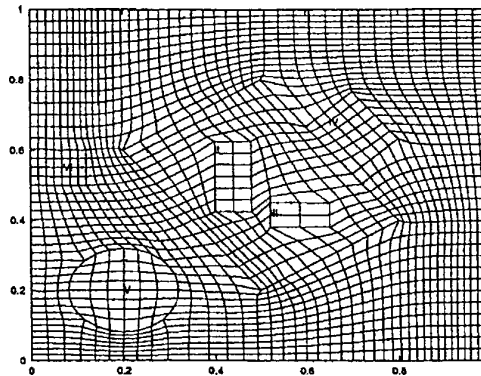
example:



(grid-related part of the) FEAST concept

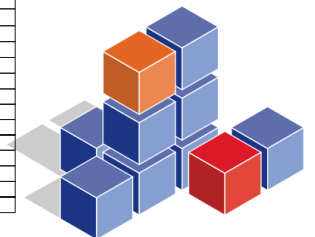
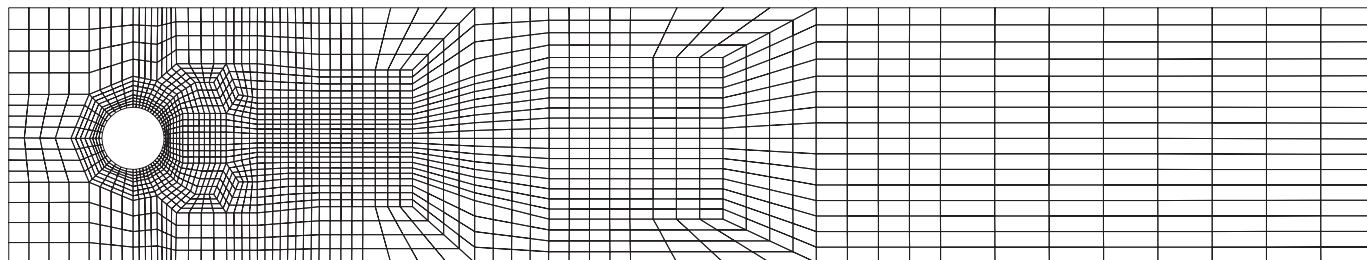
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example:



The global grid consists of “many” local generalized tensor product meshes (“macros”).

example:

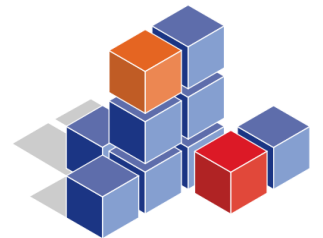


MFLOP-rate preserving adaptivity I

goal: adapted grids with local generalized tensor product structure

approach 1: macro wise adaptive refinement

- hanging nodes on macro edges are allowed
- the level difference of 2 edge-adjacent macros must not exceed 1



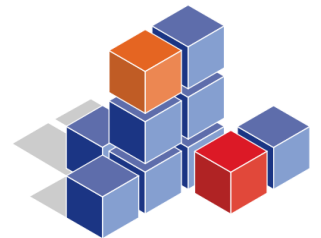
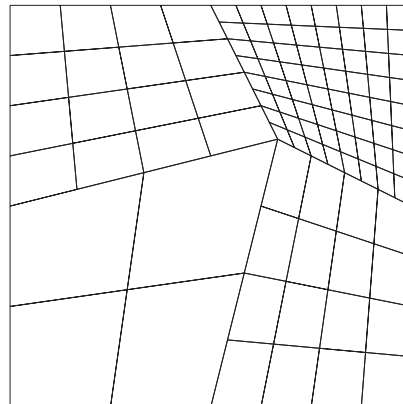
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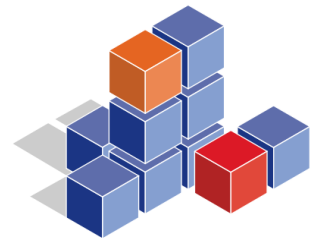
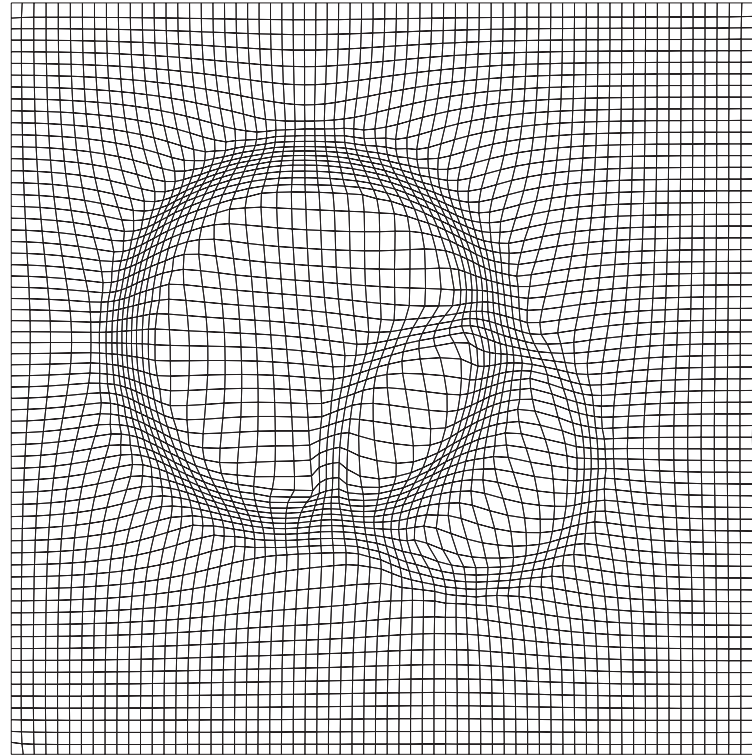
example



MFLOP-rate preserving adaptivity II

approach 2: grid deformation

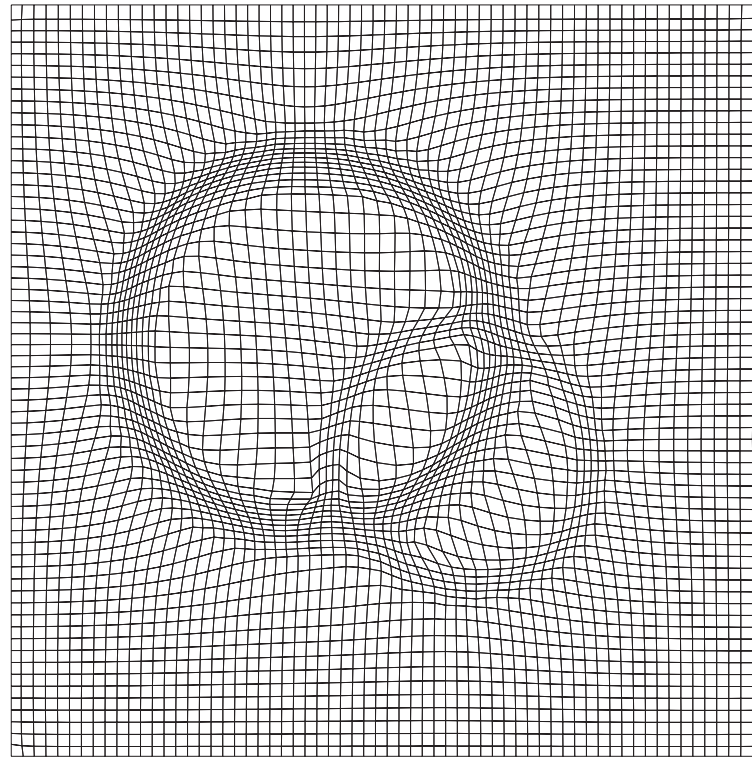
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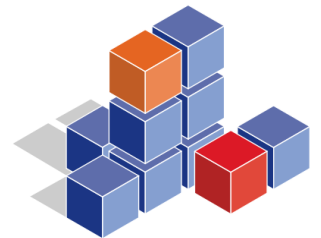
MFLOP-rate preserving adaptivity II

approach 2: grid deformation

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Grid deformation preserves the (local) logical structure of the grid.



Theoretical background I

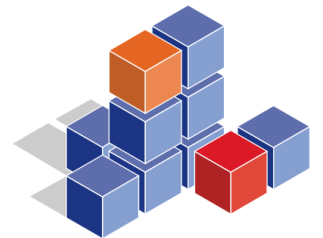
- domain Ω
- triangulation \mathbb{T} with quads T
- “monitor function” $0 < f \in \mathcal{C}^1(\bar{\Omega})$
- “weighting function” $0 < g \in \mathcal{C}^1(\bar{\Omega})$

goal: construct transformation $\Phi : \Omega \rightarrow \Omega$ with

$$g(x)|J\Phi(x)| = f(\Phi(x)) \quad \forall x \in \Omega$$

and

$$\Phi : \partial\Omega \rightarrow \partial\Omega.$$



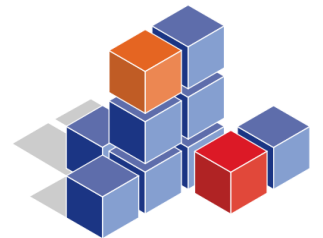
Theoretical background II

then:

$$m(\Phi(T)) := \int_{\Phi(T)} 1 dx = \int_T |J\Phi(x)| dx$$

1 × 1 Gauss rule:

$$g(x_{\text{mid}}) \frac{m(\Phi(T))}{m(T)} = f(\Phi(x_{\text{mid}})) + \mathcal{O}(h^2).$$



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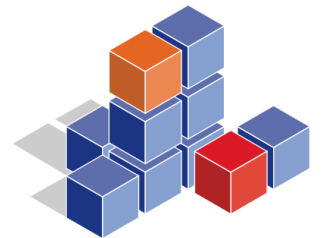
For

$$g(x) = m(T) + \mathcal{O}(h), \quad x \in T,$$

we obtain

$$m(\Phi(T)) = f(\Phi(x_{\text{mid}})) + \mathcal{O}(h).$$

⇒ local cell size on deformed grid $\approx f$, on initial grid $\approx g$



Theoretical background III

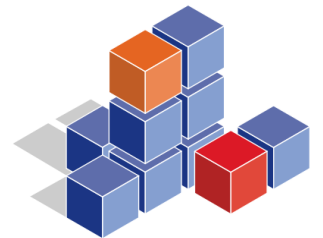
Theorem (Moser):

Let $0 < k \in \mathbb{N}$, $\alpha > 0$. Let $\Omega \subset \mathbb{R}^n$ be a domain with $\mathcal{C}^{3+k,\alpha}$ -smooth boundary. Suppose $f, g \in \mathcal{C}^{k,\alpha}(\bar{\Omega})$ with $\int_{\Omega} f = \int_{\Omega} g$. Then, there exists a \mathcal{C}^{k+1} -diffeomorphism Φ , which fulfills

$$g(x)|J\Phi(x)| = f(\Phi(x)) \quad \forall x \in \Omega$$

and

$$\Phi(x) = x \quad \forall x \in \partial\Omega.$$



Theoretical background III

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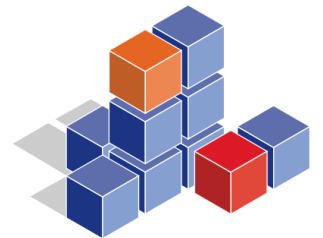
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advantage: mesh tangling impossible



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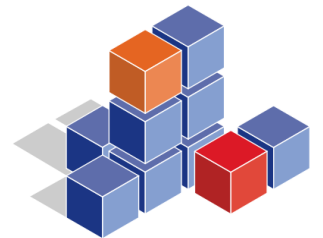
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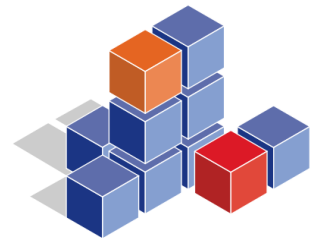
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problem: Φ is not unique



construction of Φ (based on Liao)

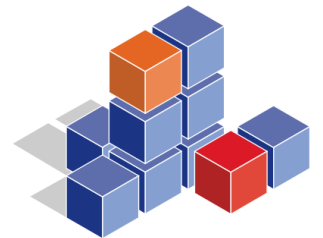
1. construct f (e.g. from error distribution) and area distribution g



construction of Φ (based on Liao)

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2. Scale f or g by

$$\int_{\Omega} \frac{1}{f(x)} dx = \int_{\Omega} \frac{1}{g(x)} dx, \quad \tilde{f} := 1/f, \tilde{g} := 1/g.$$



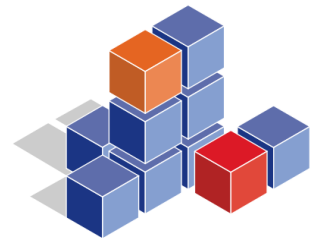
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$$\operatorname{div}(v(x)) = \tilde{f}(x) - \tilde{g}(x), x \in \Omega, \quad \text{and } v(x) \cdot \mathbf{n} = 0, x \in \partial\Omega.$$



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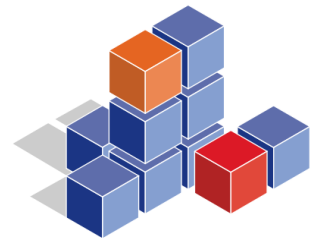
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4. For every grid point x solve the IVP

$$\frac{\partial \varphi(x, t)}{\partial t} = \eta(\varphi(x, t), t), \quad 0 < t < 1, \quad \varphi(x, 0) = x \text{ mit}$$

$$\eta(y, s) := \frac{-v(y)}{s\tilde{f}(y) + (1-s)\tilde{g}(y)}, \quad y \in \Omega, \quad s \in [0, 1].$$



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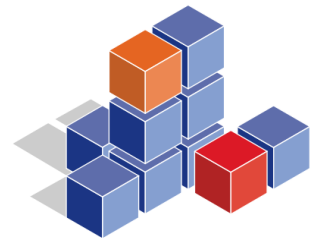
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$$\Phi(x) = \varphi(x, 1)$$



basic deformation method

Deformation($f, GRID$)

compute $\tilde{f} - \tilde{g}$, $g = g(GRID)$

solve $(\nabla w_h, \nabla \varphi_h) = (\tilde{f} - \tilde{g}, \varphi_h) \quad \forall \varphi_h \in \mathcal{Q}_1(\mathbb{T})$

$v_h := \text{recovered_gradient}(w_h)$

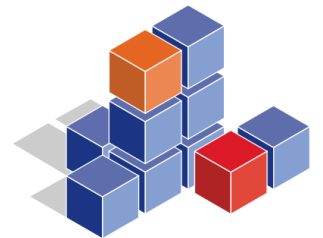
DO FORALL $x \in GRID$

solve $\frac{\partial \varphi(x,t)}{\partial t} = \eta_h(\varphi(x,t), t), \quad 0 \leq t \leq 1, \quad \varphi(x,0) = x$

$\Phi(x) = \varphi(x, 1)$

ENDDO

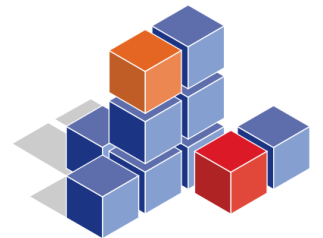
END Deformation



practical aspects I: IVP

solving the IVP (step 3):

- several methods tested (LMM, RK) : Runge-Kutta method of 3rd order performed best
- boundary projection necessary for boundary points

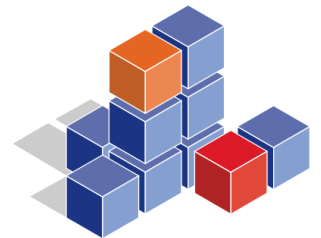


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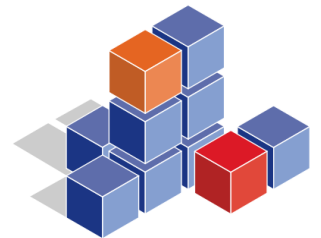
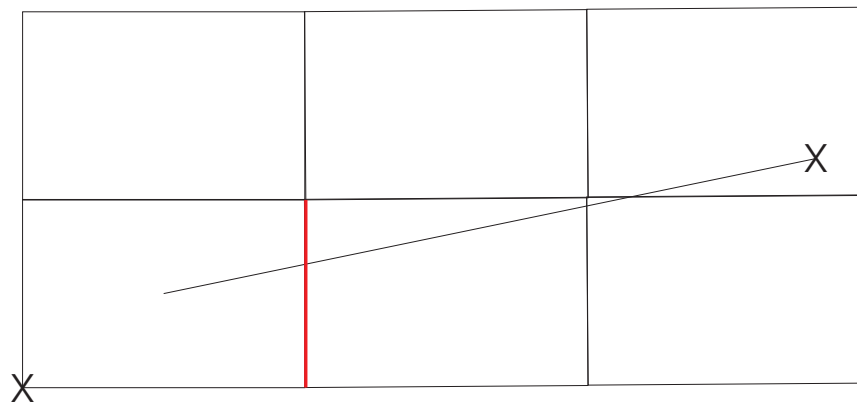
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remedy : raytracing search

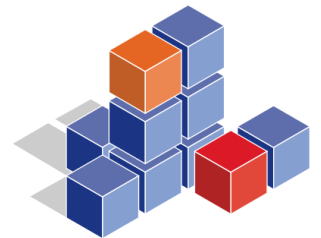
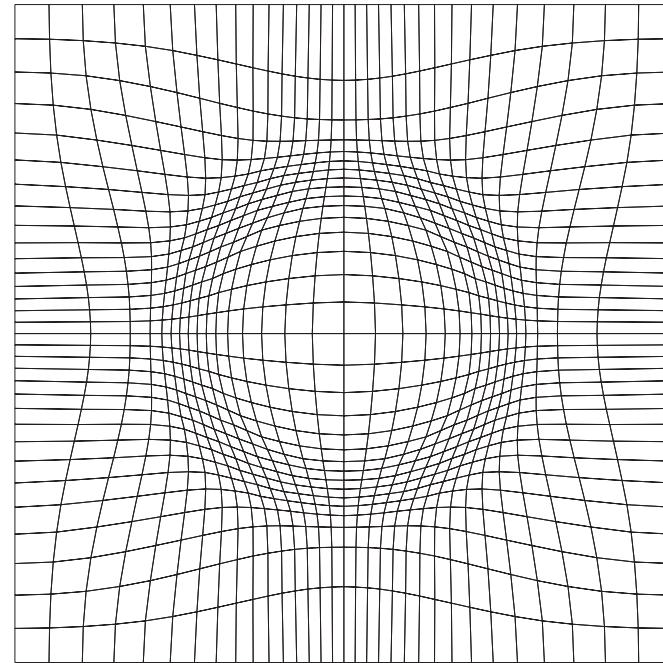
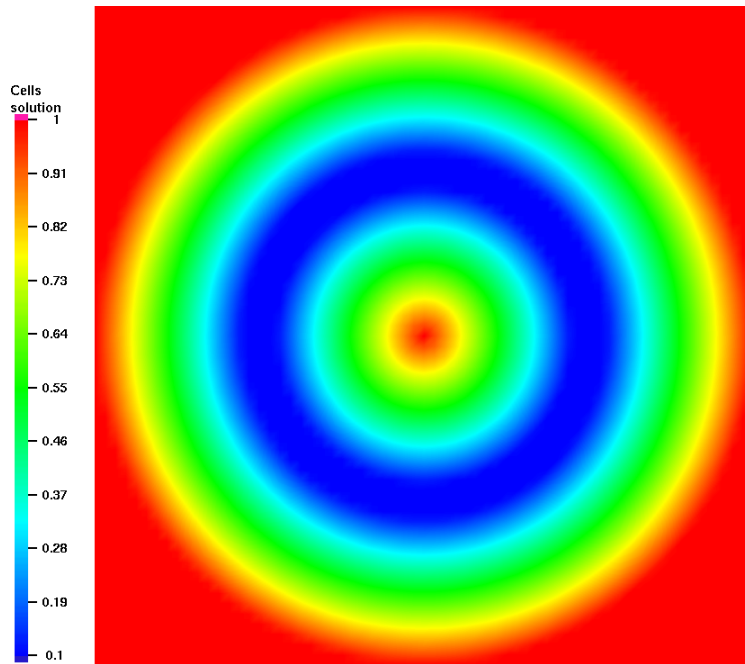


test problem I: circle in a square

domain : $\Omega = [0, 1]^2$

monitor function: $f(x) = \min \left(1, \max \left(\frac{|d-0.25|}{0.25}, \epsilon \right) \right)$,

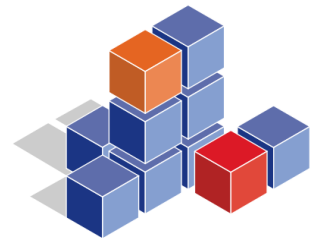
$d := \sqrt{(x_1 - 0.5)^2 + (x_2 - 0.5)^2}$, $\epsilon = 1/10$



practical aspects II: search time

N	raytracing	brute force
256	$9.36 \cdot 10^{-3}$	$5.65 \cdot 10^{-2}$
1024	$3.96 \cdot 10^{-2}$	$8.39 \cdot 10^0$
4096	$1.70 \cdot 10^{-1}$	$1.30 \cdot 10^2$
16384	$8.22 \cdot 10^{-1}$	$2.05 \cdot 10^3$
64536	$4.28 \cdot 10^0$	$3.25 \cdot 10^4$
262144	$2.42 \cdot 10^1$	-

Total search time needed by the the different search methods
on, 10 Runge-Kutta steps

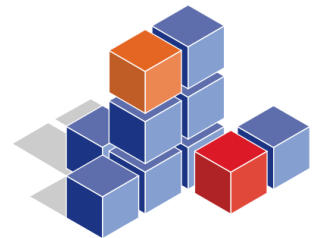


practical aspects III: accuracy

Definition:

$$q(x) := \frac{f(x)}{\text{area}(x)}$$

$$Q := \|1 - q\|_{l^2}$$



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IteratedDeformation(f , $GRID$, $NCORR$, TOL)

DO $i = 1, NCORR$

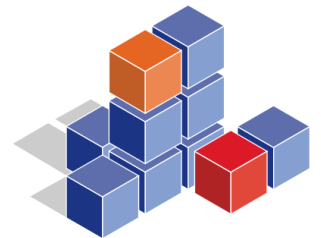
$GRID = \mathbf{Deformation}(f, GRID)$

$Q = Q(GRID)$

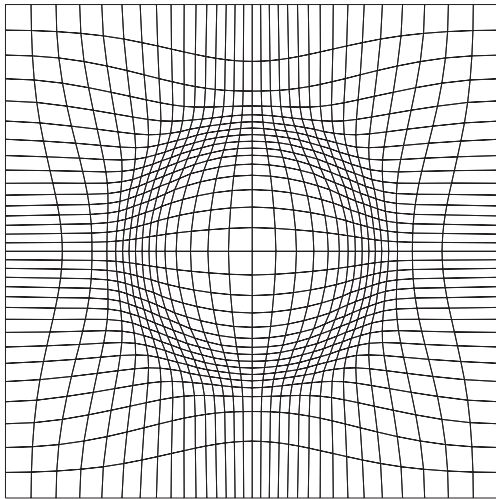
IF ($Q < TOL$) EXIT

ENDDO

END IteratedDeformation

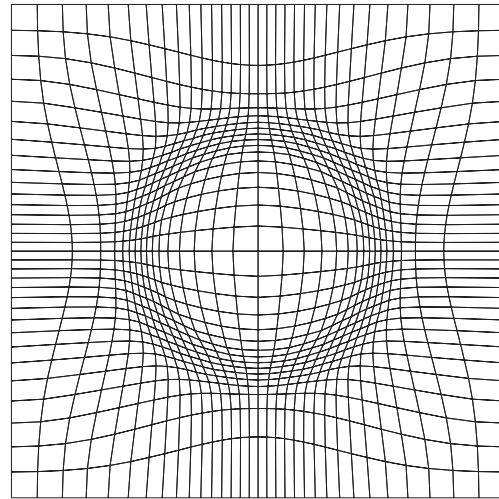


test problem I (circle in a square) revisited



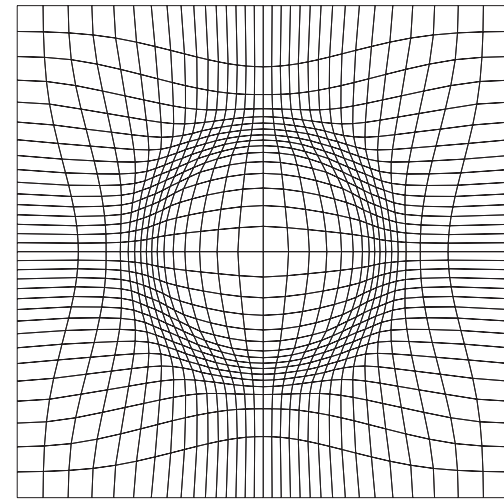
no correction

$$Q = 1.15 \cdot 10^{-1}$$



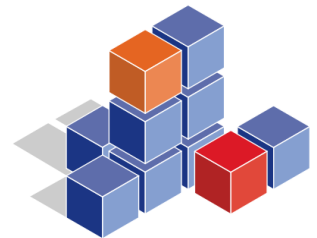
1 corr. step

$$Q = 6.80 \cdot 10^{-2}$$



2 corr. steps

$$Q = 6.10 \cdot 10^{-2}$$



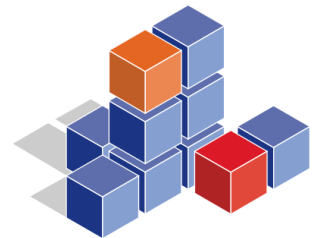
practical aspects III: robustness

problem: numerical errors (v_h , IVP)

⇒ **mesh tangling possible** in practical computations

Definition:

$$f_s(x) := sf(x) + (1 - s)g(x), \quad s \in [0, 1]$$



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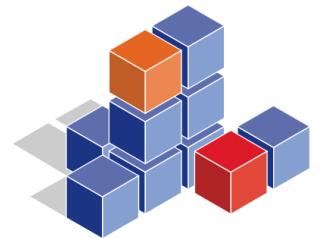
EnhancedDeformation($f, GRID, NCORR, NADAP, TOL, S$)

DO $i = 1, NADAP$

$GRID =$ **IteratedDeformation**($f_{S(i)}, GRID,$
 $NCORR(i), TOL(i)$)

ENDDO

END EnhancedDeformation

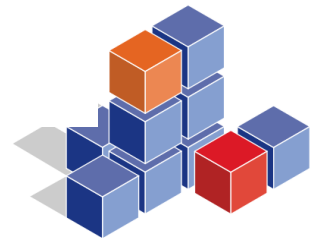
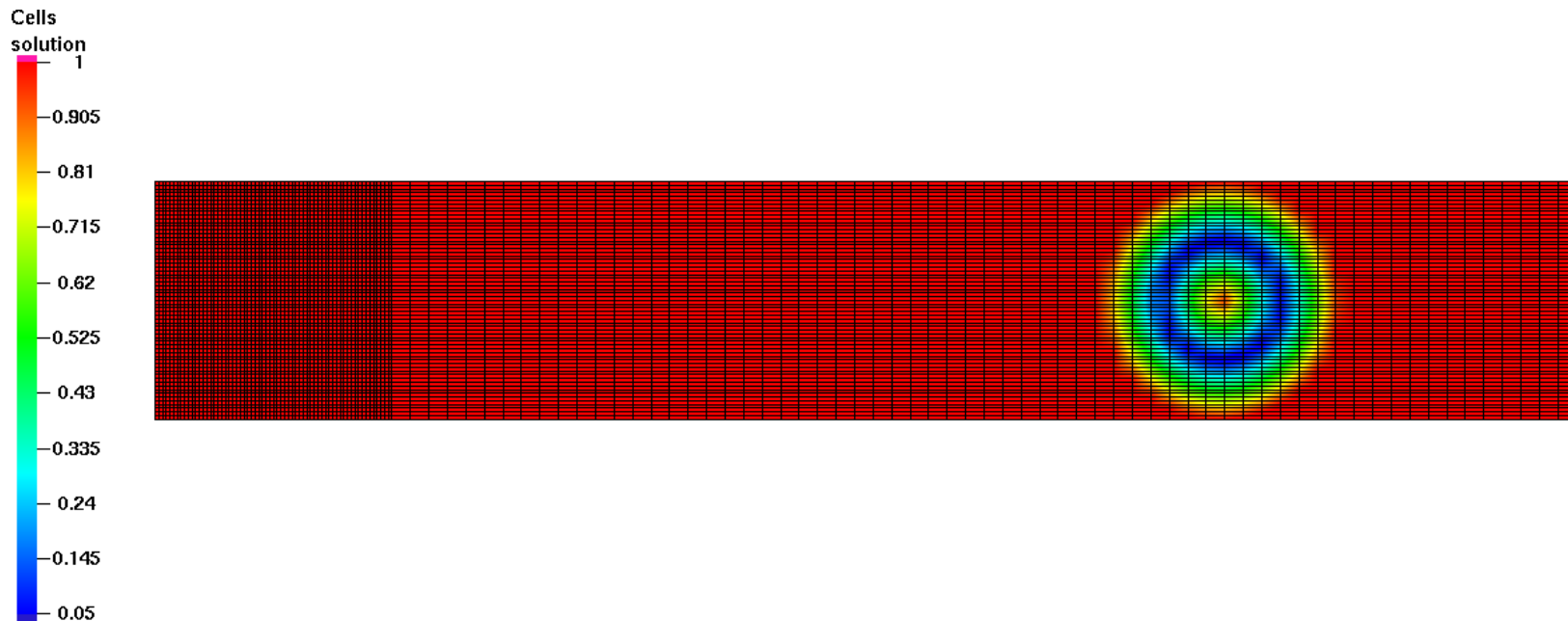


test problem II: circle in a channel

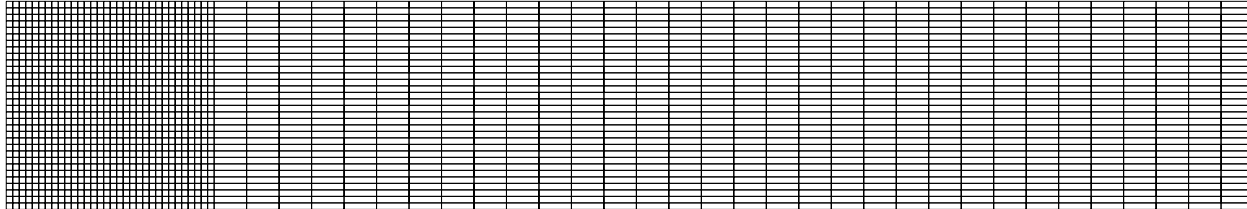
domain : $\Omega = [0, 1] \times [0.6]$

monitor function: $f(x) = \min \left(1, \max \left(\frac{|d-0.25|}{0.25}, \epsilon \right) \right)$,

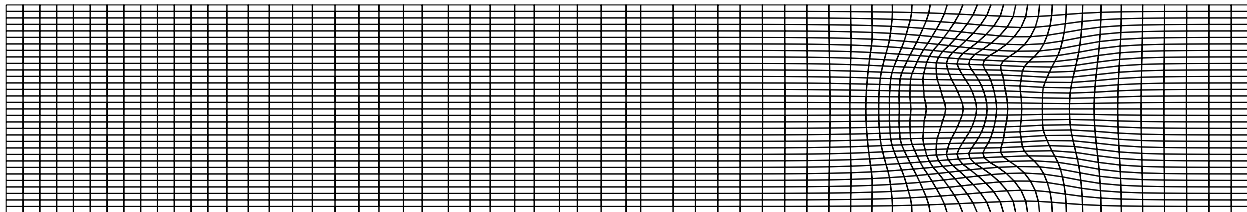
$d := \sqrt{(x_1 - 4.5)^2 + (x_2 - 0.5)^2}$, $\epsilon = 1/10$



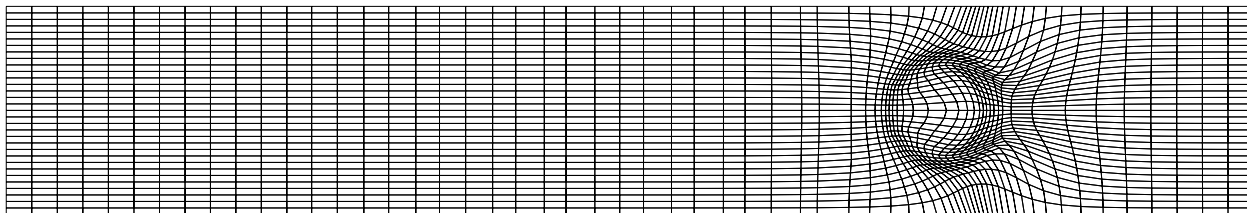
test problem II: circle in a channel



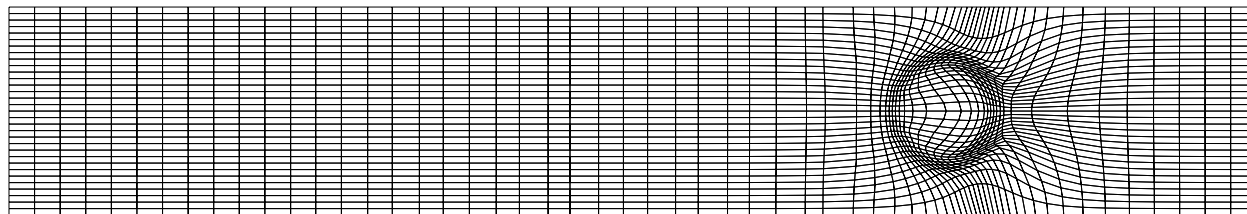
$$s = 0$$



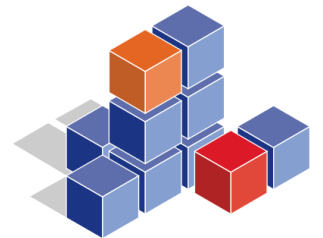
$$s = \sqrt{1/2}$$



$$s = 1$$
$$Q = 8.07 \cdot 10^{-2}$$



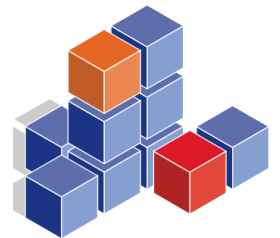
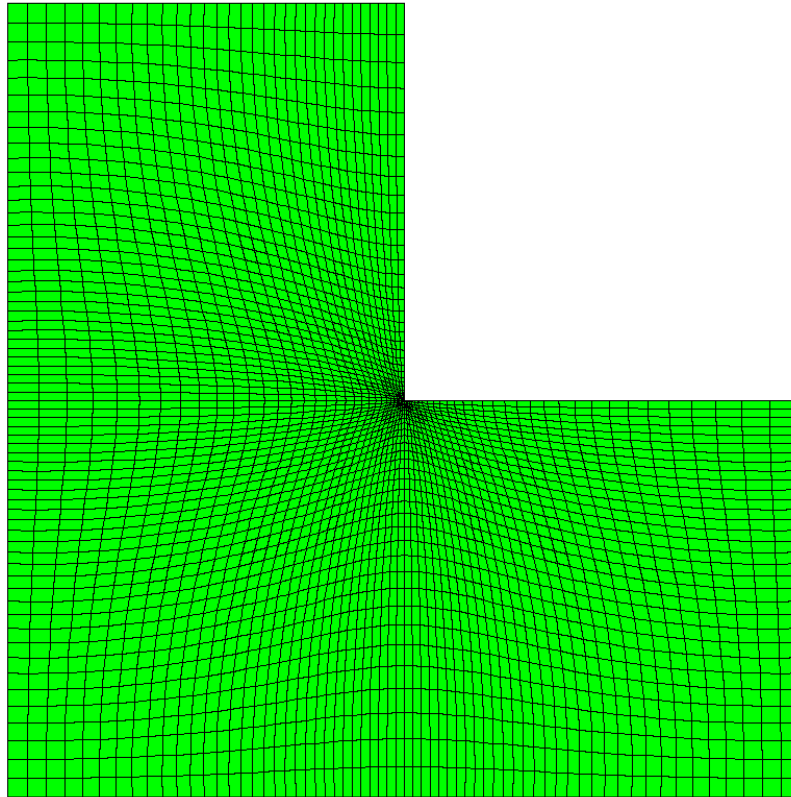
$$s = 1$$
$$Q = 3.98 \cdot 10^{-2}$$



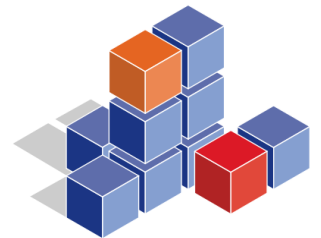
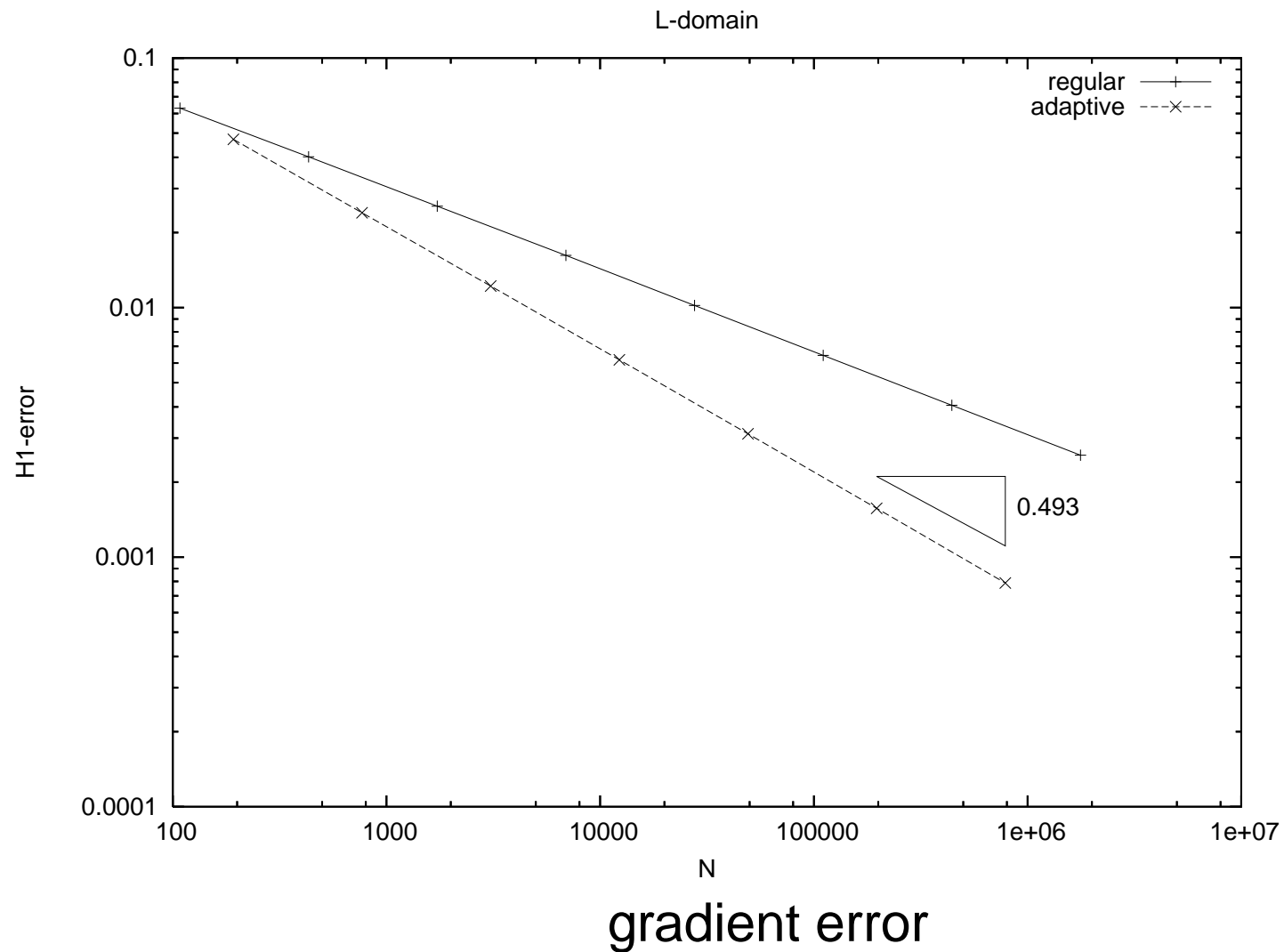
test problem III: L-domain

generic monitor function:

$$f(x) = \min(1, \max(|x|, h * c_0))$$

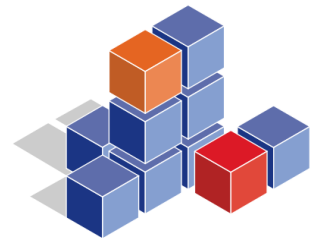


test problem III: L-domain



Conclusion and discussion

- traditional adaption concepts: poor MFlop/s-rates
- FEAST-concept:
 - macro-wise hanging nodes
 - grid deformation
- Enhanced Deformation method
- numerical realisation and analysis
- r-adaptivity on L-domain



Thank you for your attention!

