

# A Comparative Study of Conforming and Nonconforming High-Resolution Finite Element Schemes

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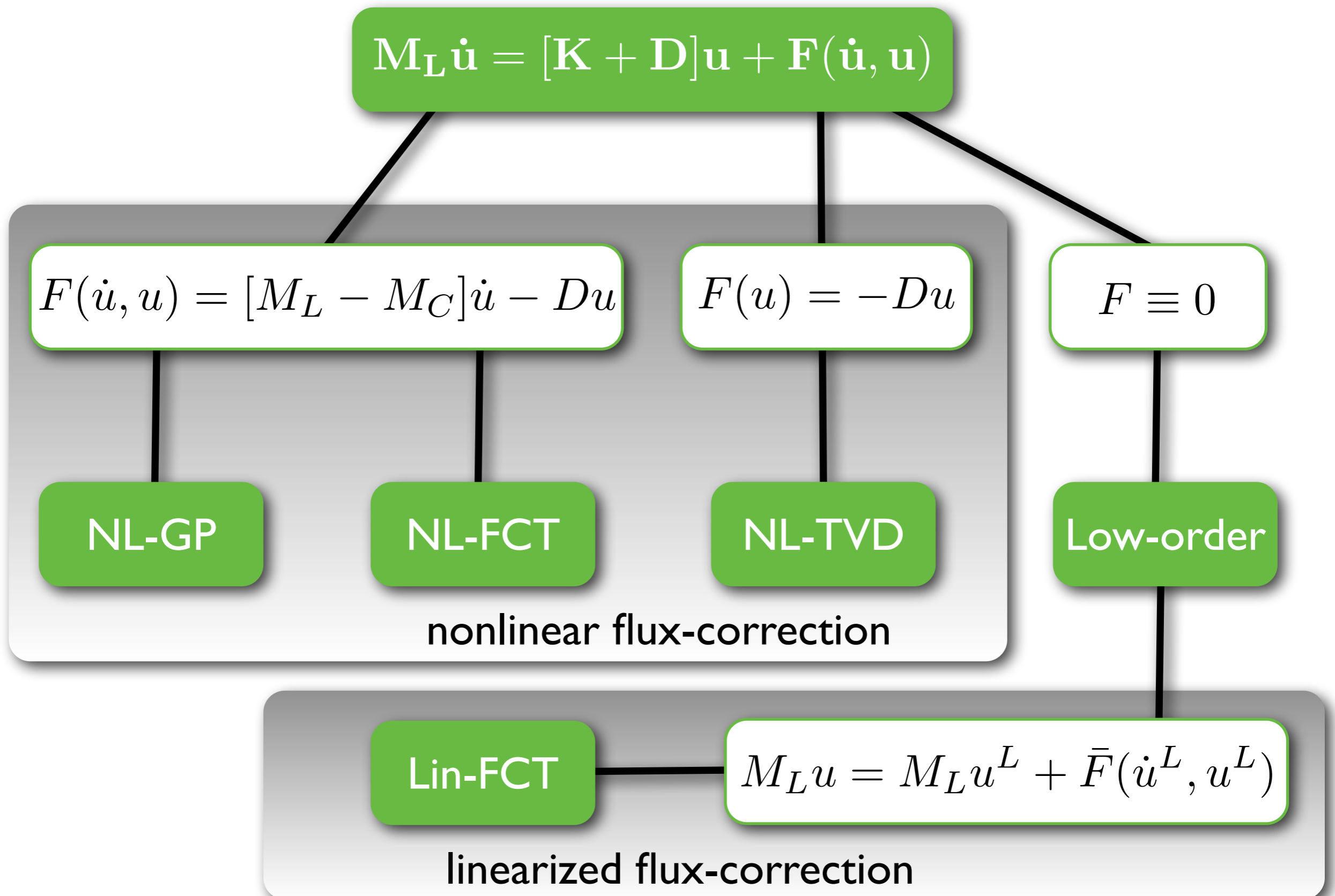
European Seminar on Computing  
Pilsen, Czech Republic  
June 25, 2012

$$\mathbf{M}_L \dot{\mathbf{u}} = [\mathbf{K} + \mathbf{D}] \mathbf{u} + \mathbf{F}(\dot{\mathbf{u}}, \mathbf{u})$$

lumped mass matrix

antidiffusive correction

artificial diffusion operator



$$M_L \dot{u} = [K + D]u + F(\dot{u}, u)$$

$$F(\dot{u}, u) = [M_L - M_C]\dot{u} - Du$$

NL-GP

$$F(u) = -Du$$

NL-FCT

NL-TVD

$$F \equiv 0$$

Low-order

nonlinear flux-correction

AFC-LPT

...

Lin-FCT

$$M_L u = M_L u^L + \bar{F}(\dot{u}^L, u^L)$$

linearized flux-correction



# Review of design principles

- Jameson's Local Extremum Diminishing criterion

**IF**

$$m_i \dot{u}_i = \sum_{j \neq i} \sigma_{ij} (u_j - u_i)$$

↑
↑  
 positive                      not negative

**THEN** local solution maxima/minima do not increase/decrease

- Semi-discrete high-resolution scheme

$$m_i \dot{u}_i = \sum_{j \neq i} (k_{ij} + d_{ij})(u_j - u_i) + \delta_i u_i + \sum_{j \neq i} \alpha_{ij} f_{ij}$$

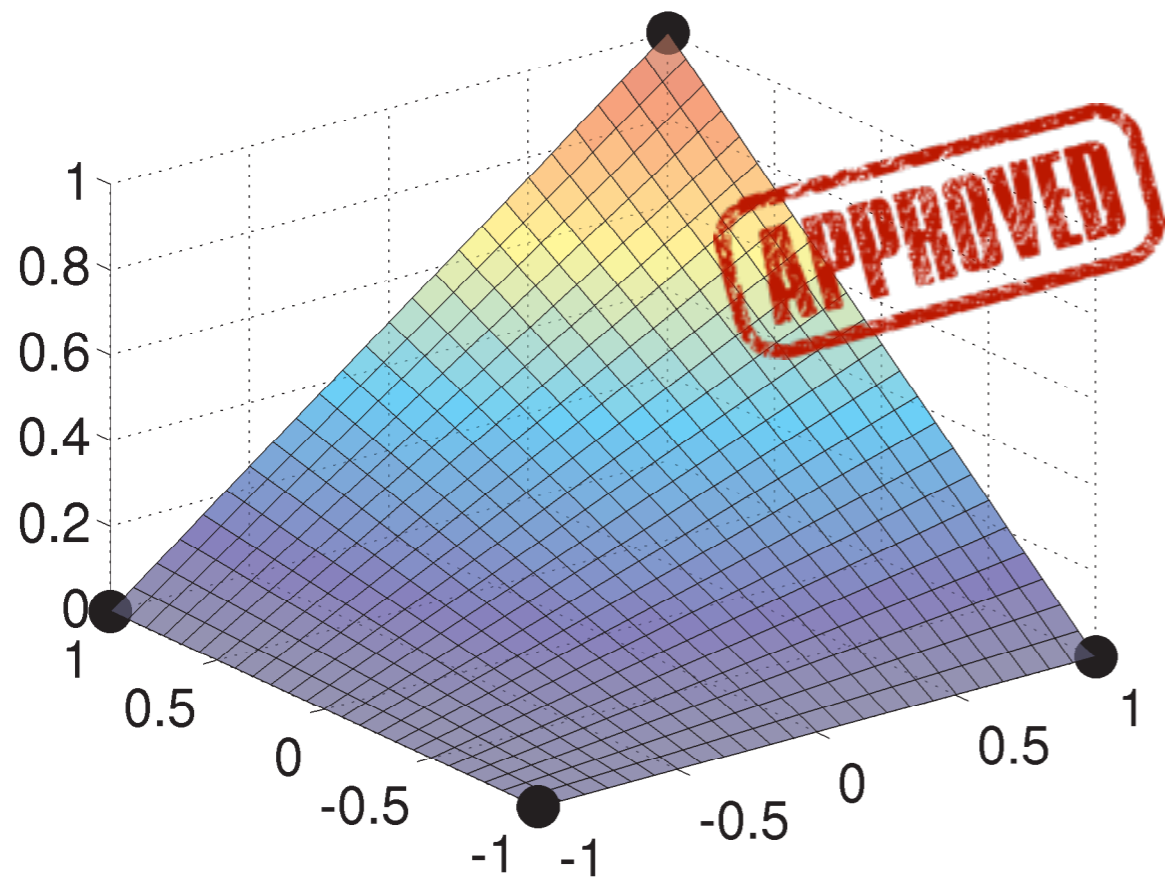
not negative by  
construction of  
diffusion coefficient

controlled by  
flux limiter

$$m_i = \sum_j m_{ij}$$



# Finite Elements

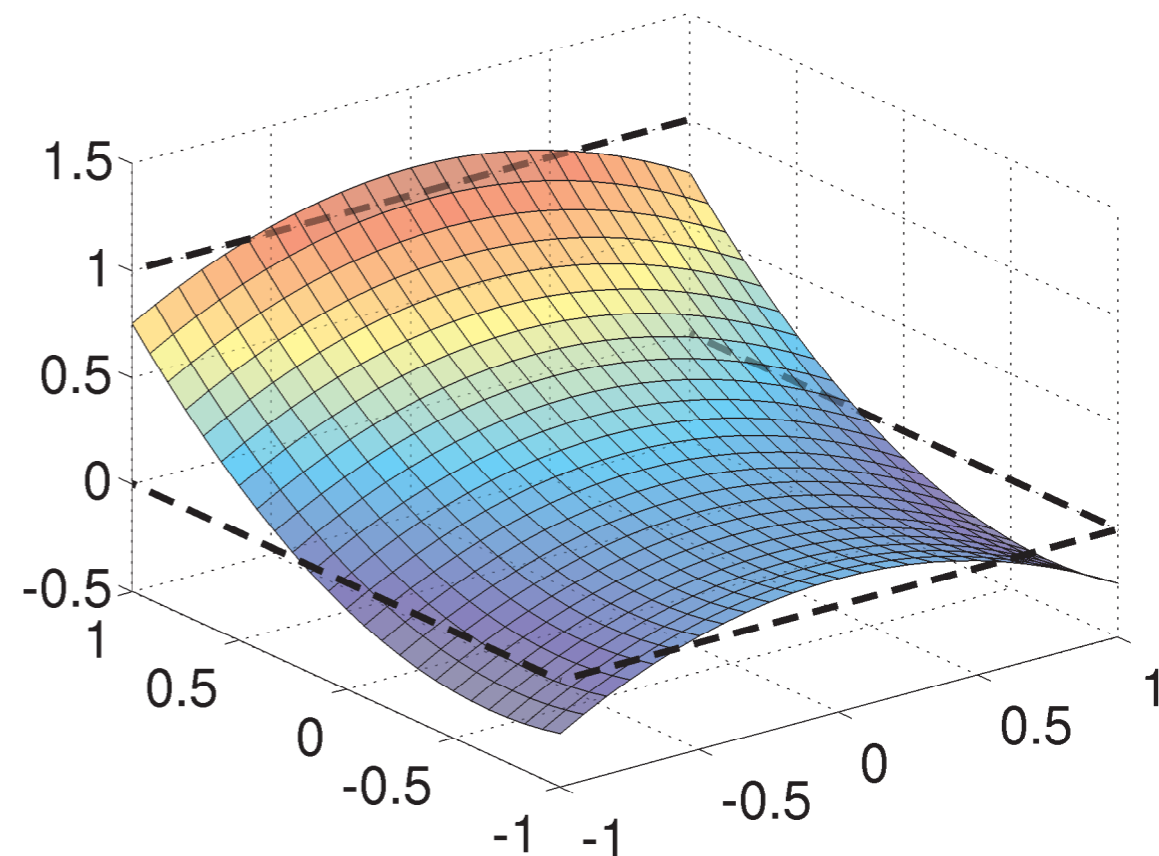
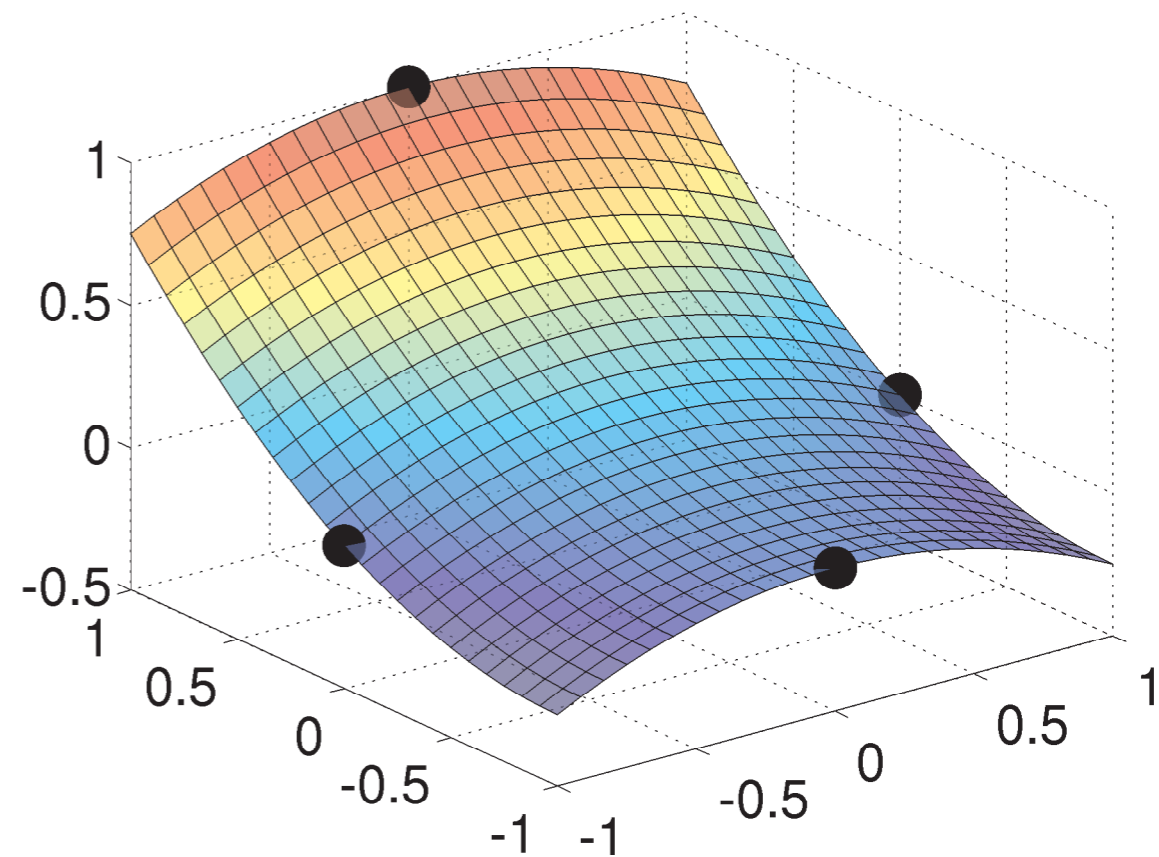


## Bilinear $Q_1$ FE

- nodal values at cell vertices

## Rotated bilinear $\sim Q_1$ FE

- nodal values at cell midpoints
- integral mean-values at edges





# Finite Element properties

- Uniform 128x128 grid of unit square with 5% stochastic disturbance

		$\Delta(A)$	$M_C$	$M_L$	NEQ	NA
	$Q_I$	8	✓	✓	16,641	82,680
mean value	$\sim Q_I^{\text{par}}$	6	✓	✓	33,024	140,483
	$\sim Q_I^{\text{np}}$	6	✓	✓	33,024	140,478
point value	$\sim Q_I^{\text{par}}$	6	-7.2E-07	(✓)	33,024	138,204
	$\sim Q_I^{\text{np}}$	6	-7.2E-07	(✓)	33,024	138,576

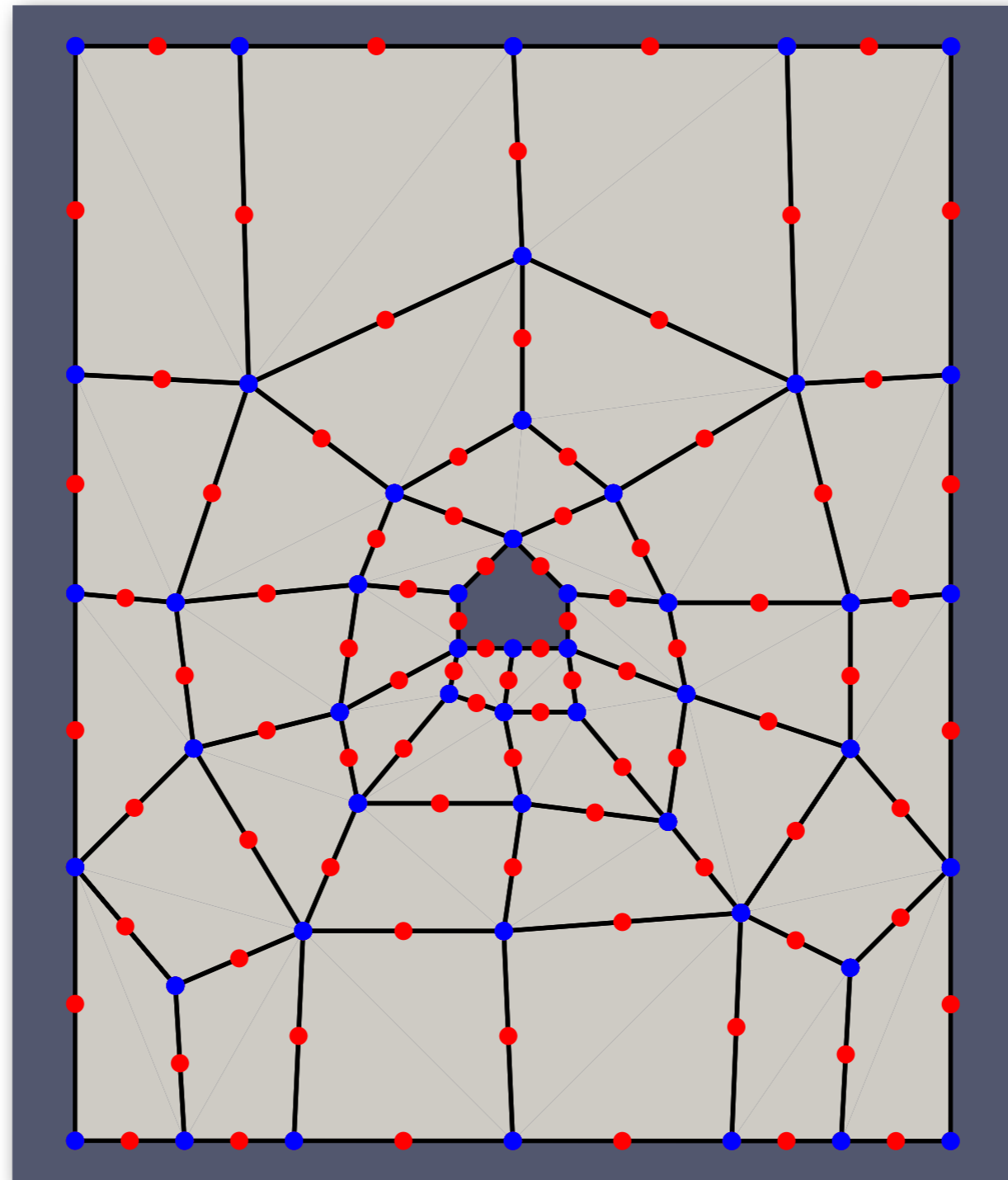
# Finite Element properties

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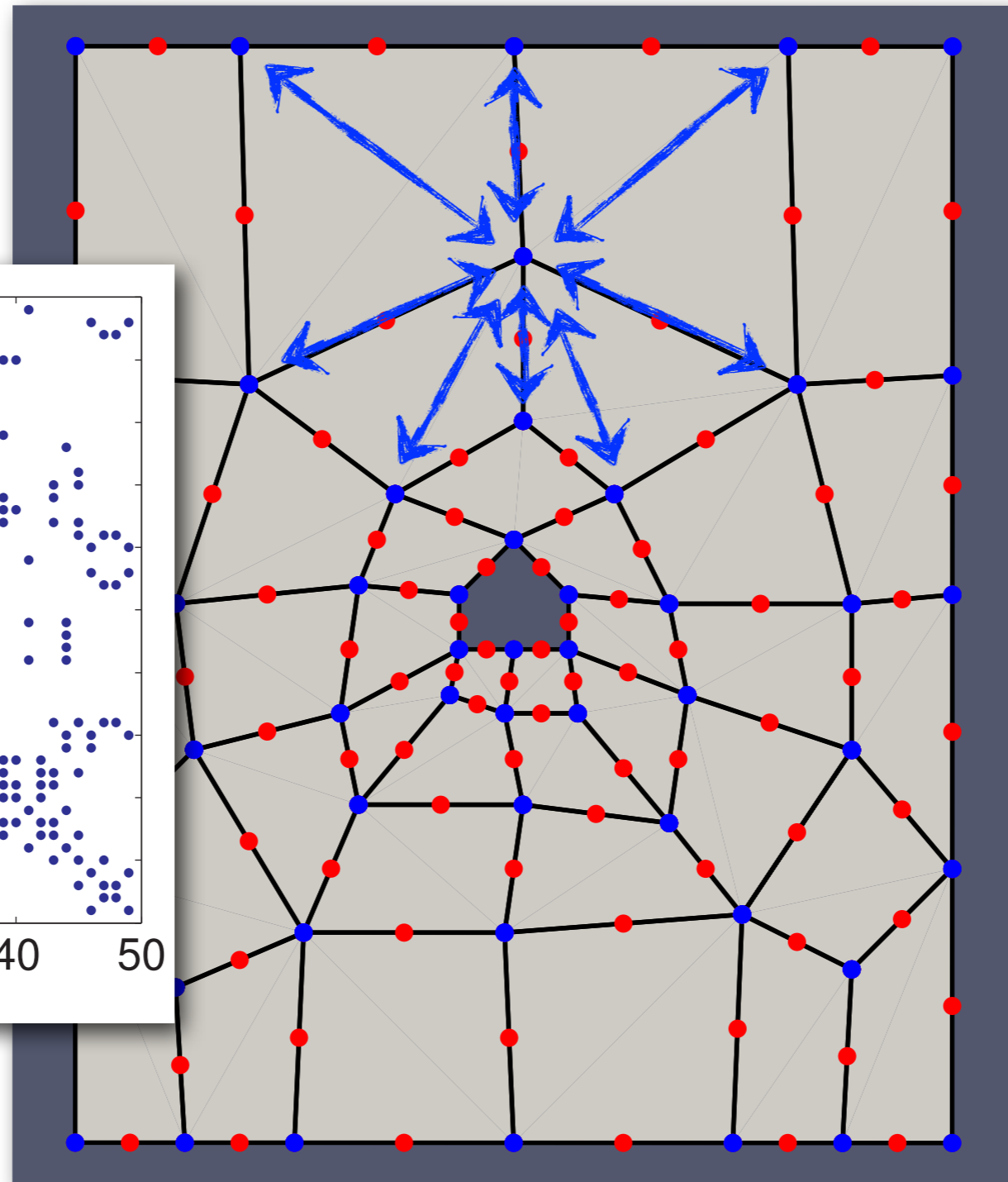
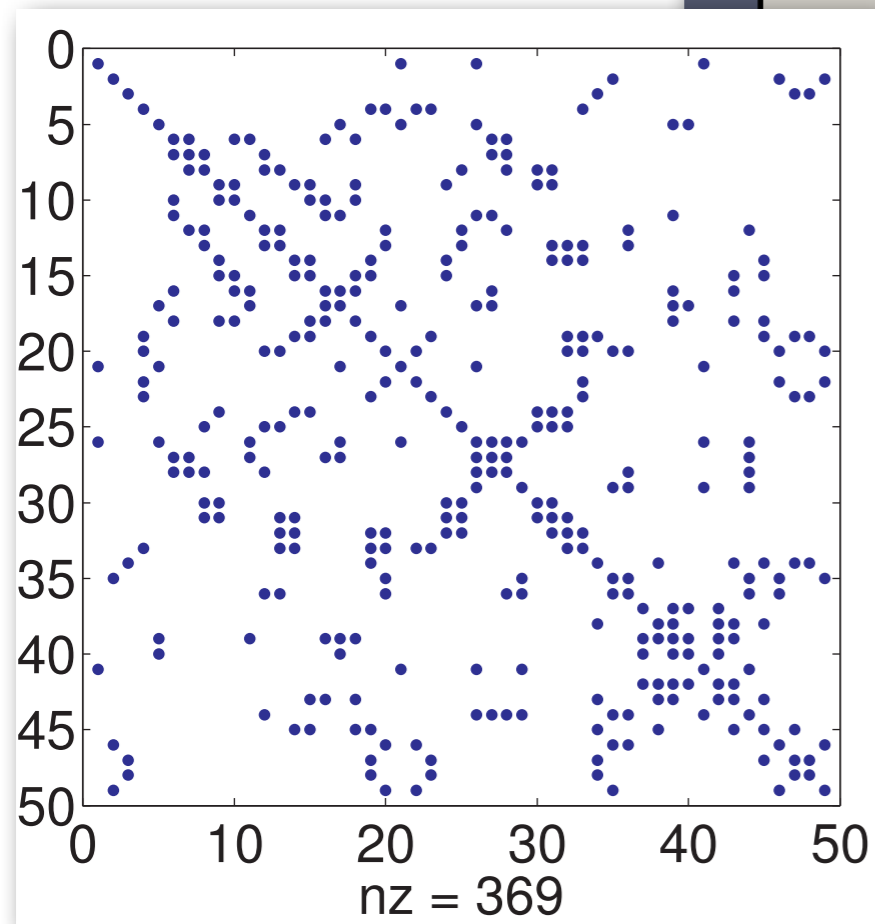
# Finite Element properties

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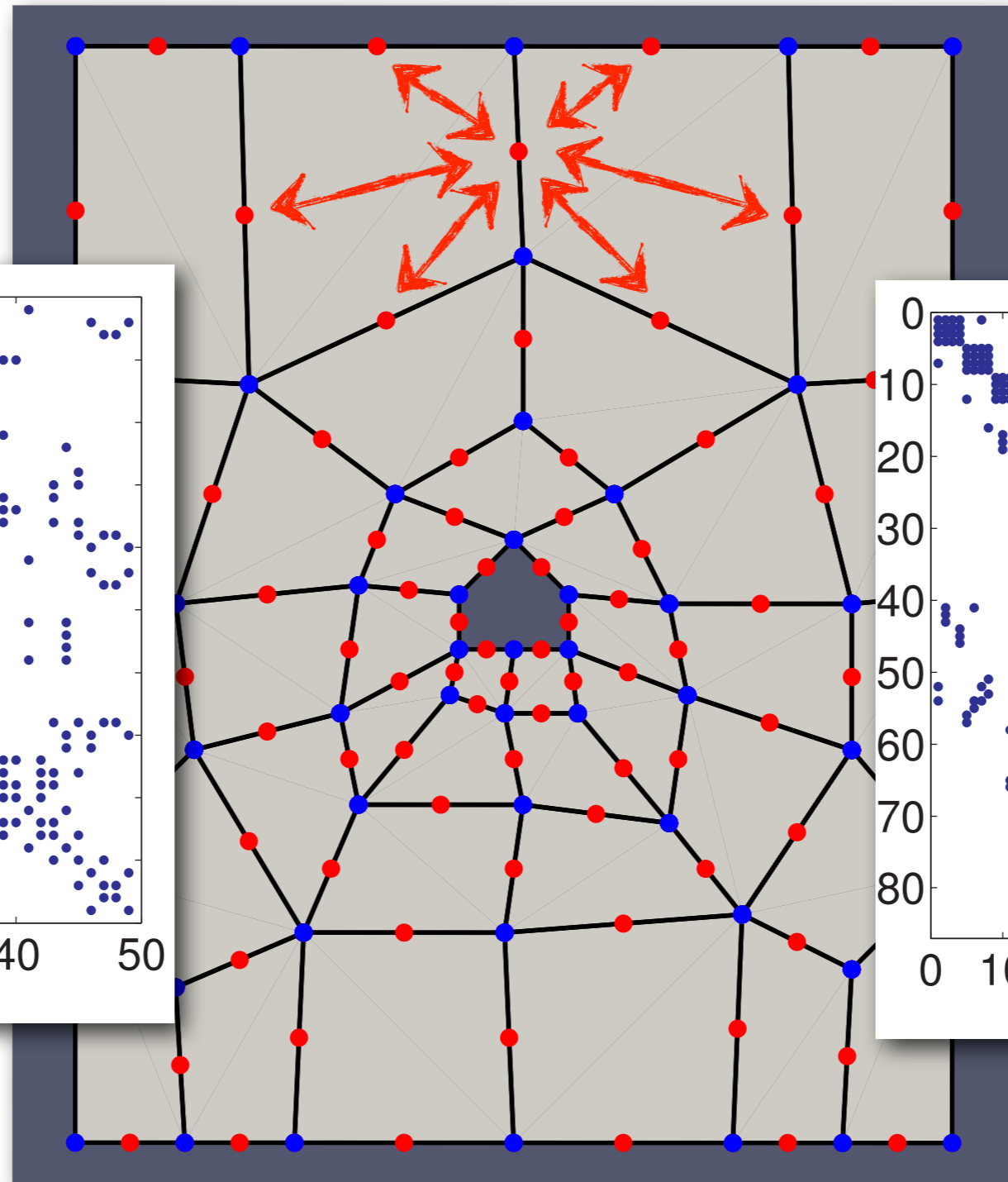
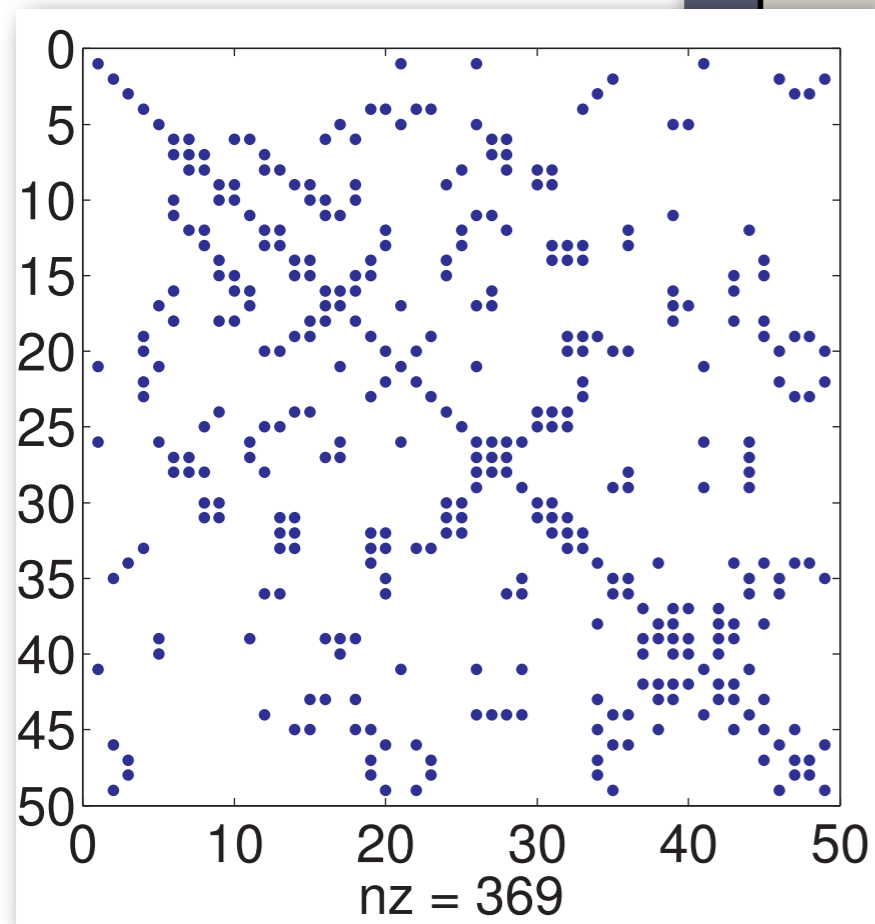
# Finite Element properties

$Q_1$  FE

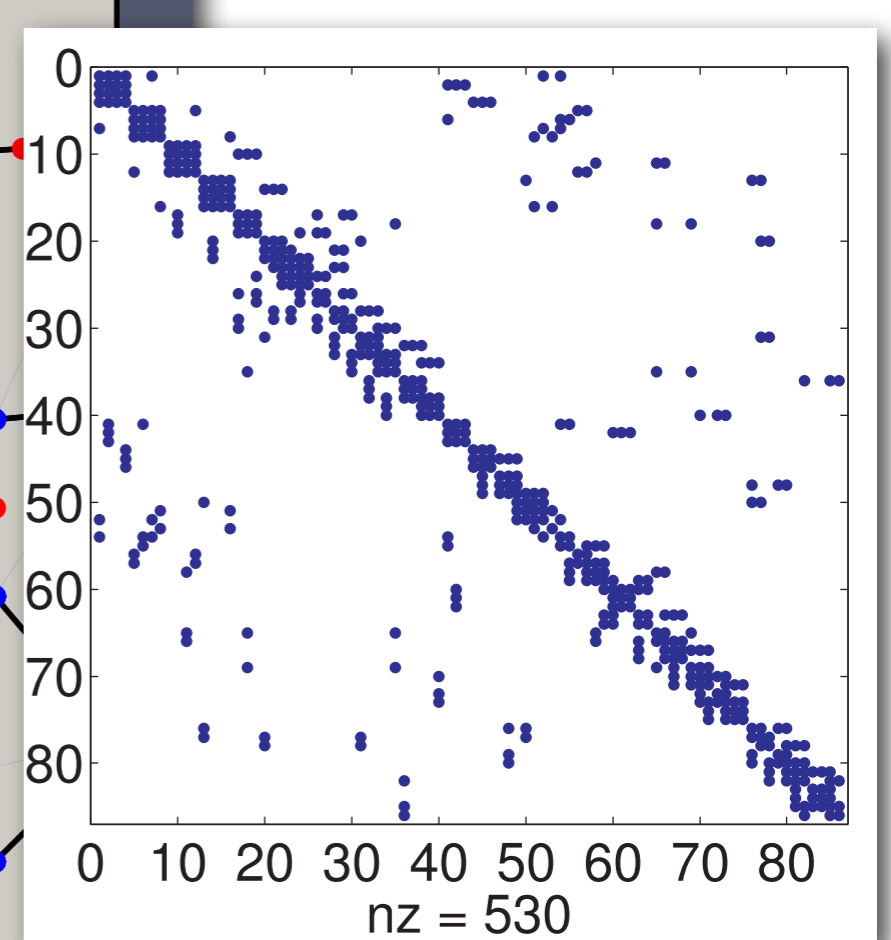


# Finite Element properties

$Q_1$  FE



$\sim Q_1$  FE

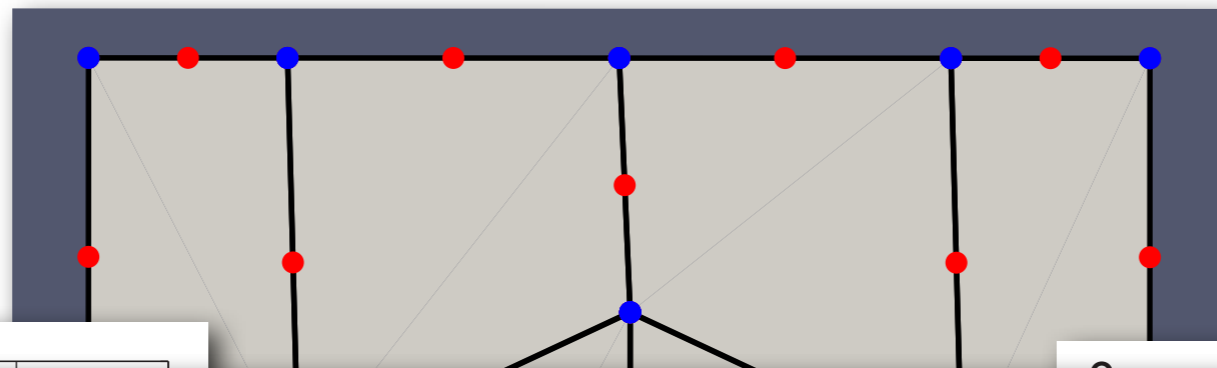


# Finite Element properties

Storage format:

■ CRS, CCS

$Q_1$  FE

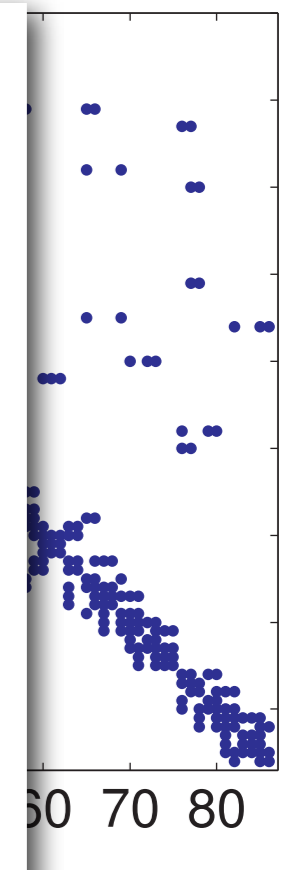
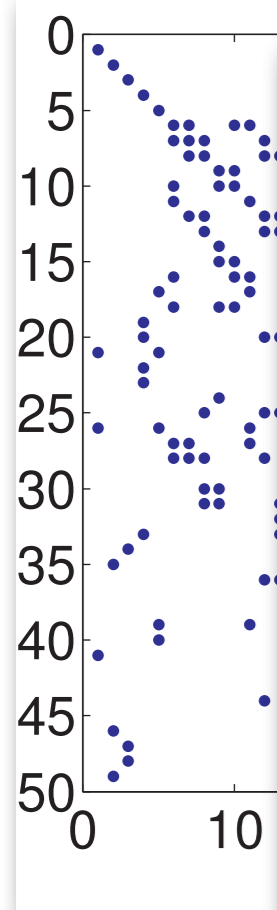
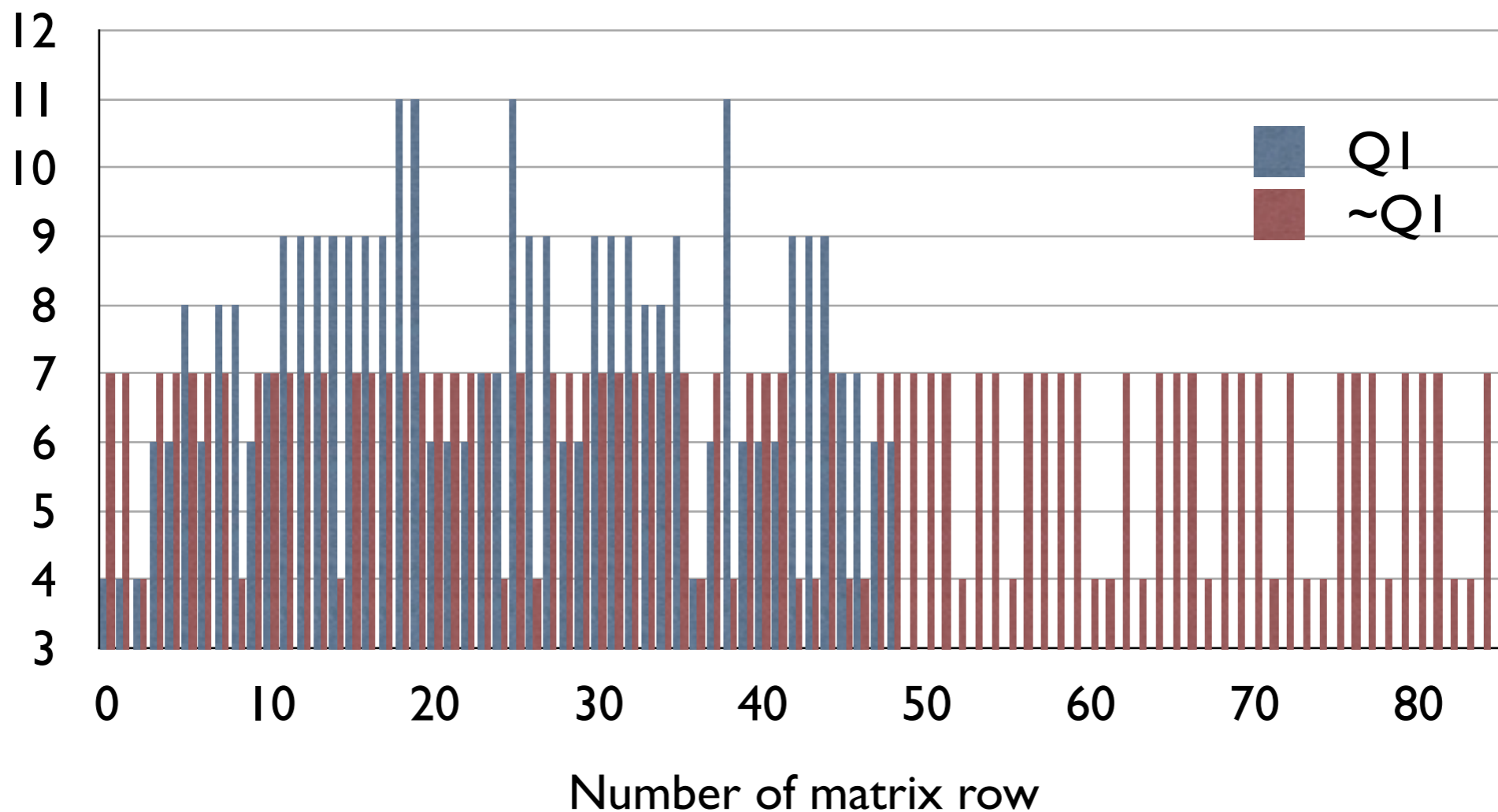


Storage format:

■ ELLPACK

$\sim Q_1$  FE

## Number of non-zero entries per matrix row

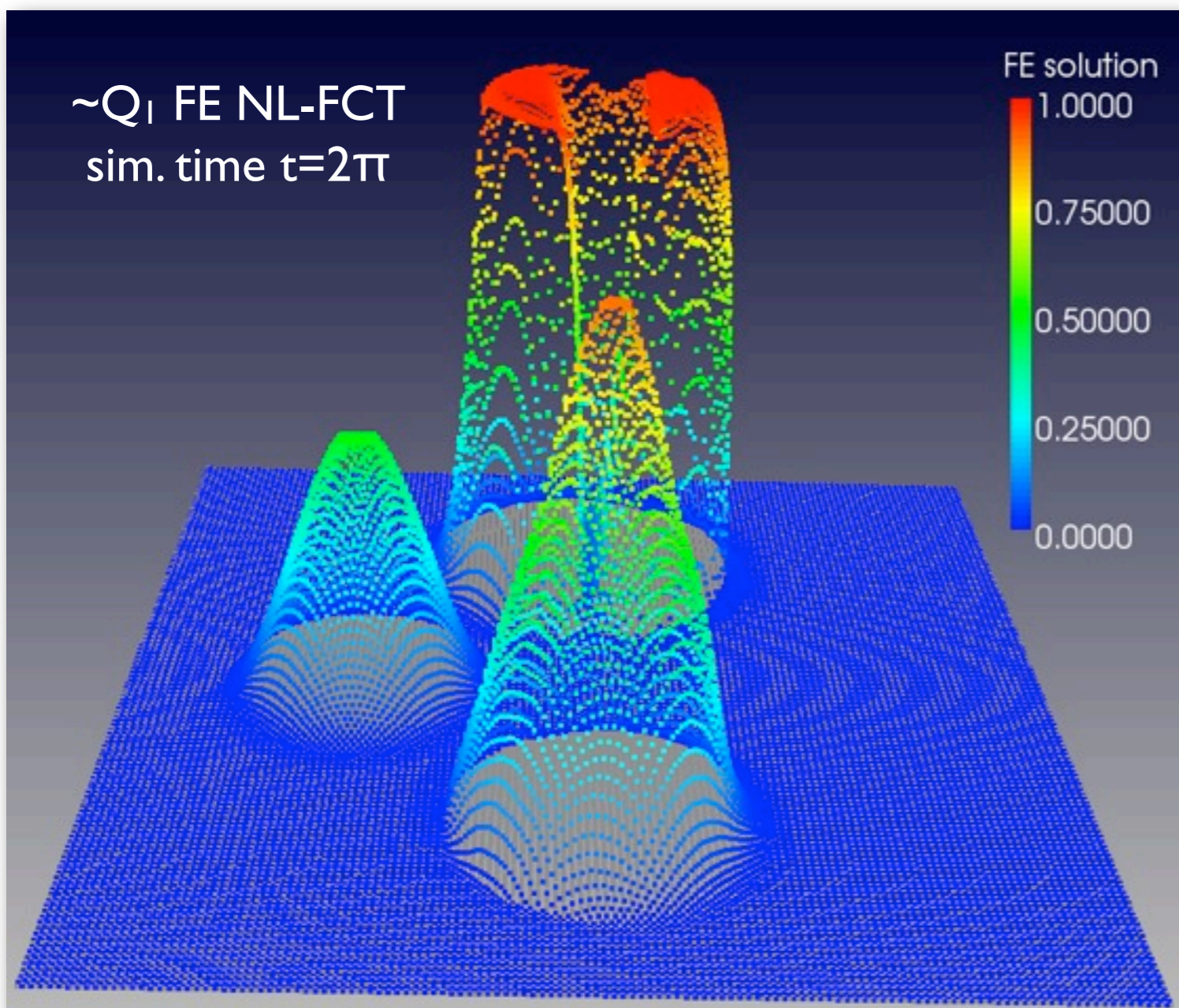


# Solid body rotation

## Pure convection problem

$$\dot{u} + \nabla \cdot (\mathbf{v}u) = 0 \quad \text{in } \Omega = (0, 1)^2$$

$$u = 0 \quad \text{on } \Gamma_{\text{inflow}}$$

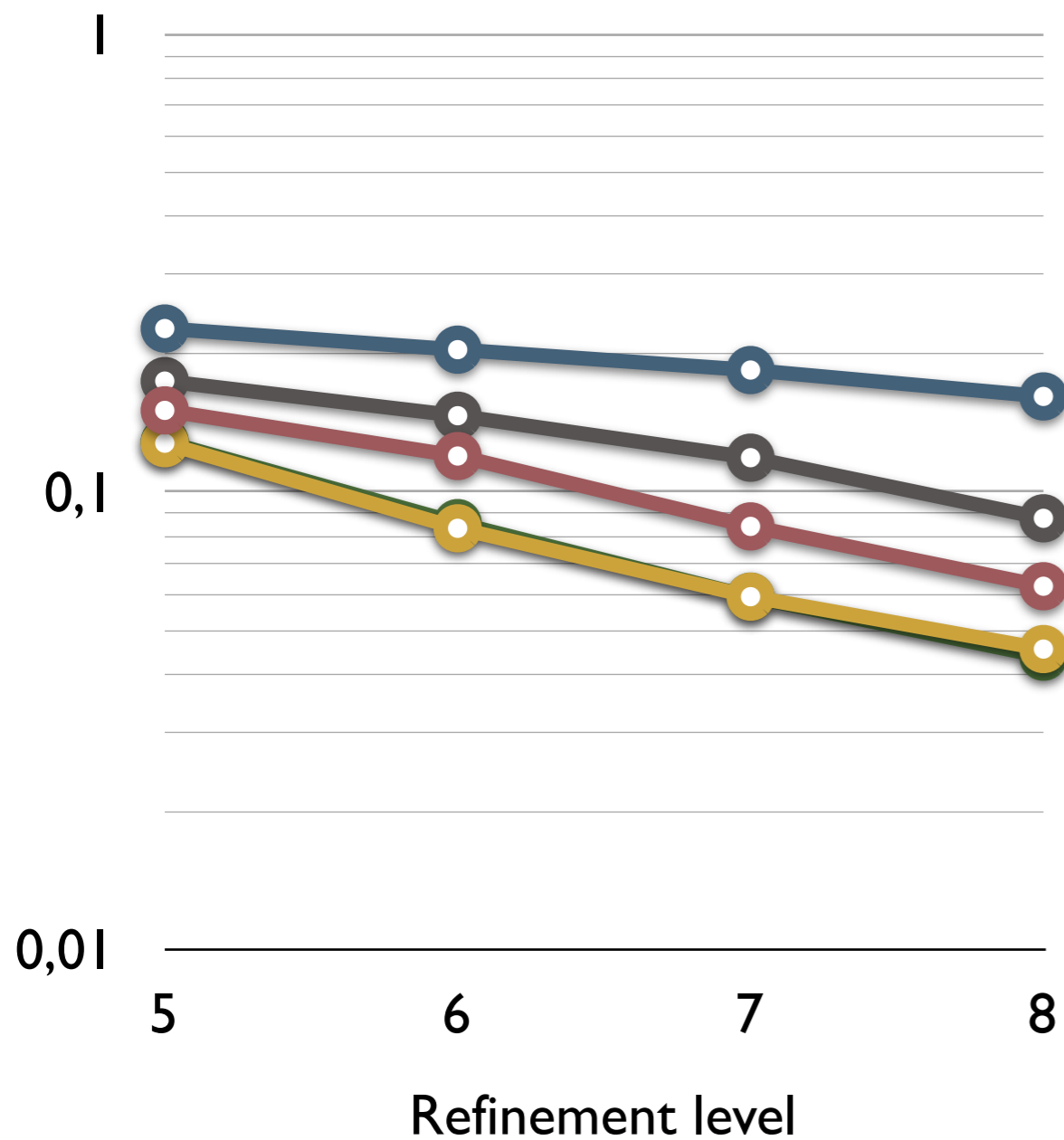


- Velocity field  
 $\mathbf{v}(x, y) = (0.5 - y, x - 0.5)$
- Grid size  
 $h = 1/2^l, l = 5, 6, \dots$
- Stochastic grid disturbance  
 $\delta \in \{0\%, 1\%, 5\%\}$
- Time step in Crank-Nicolson  $\Delta t = 1.28 \cdot h$
- Initial = exact solution at  
 $t = 2\pi k, k \in \mathbb{N}$

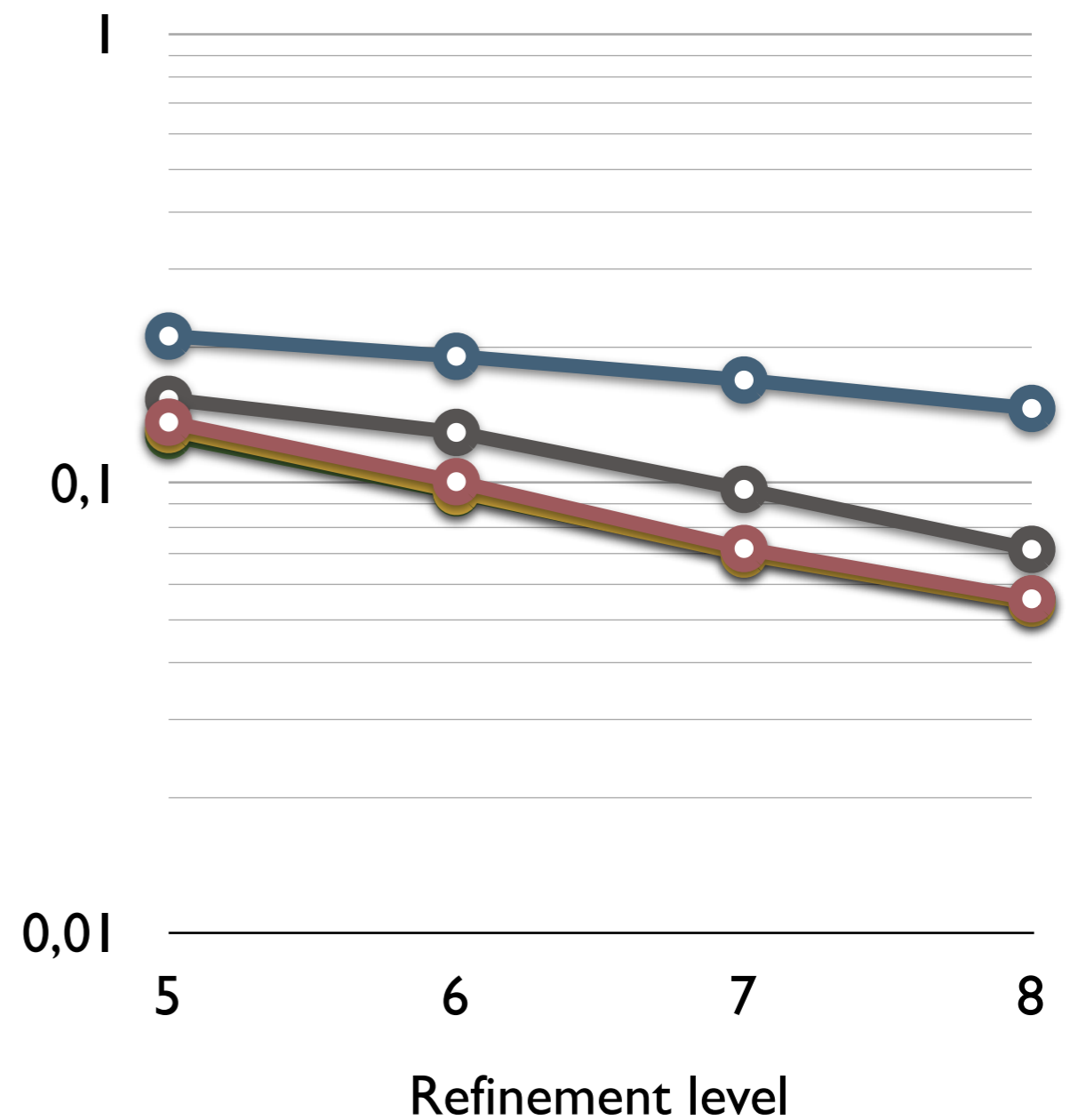
# SBR: $L_2$ -error (0% mesh disturbance)

Low-order   Lin-FCT   NL-FCT   NL-GP   NL-TVD

QI FE



~QI FE

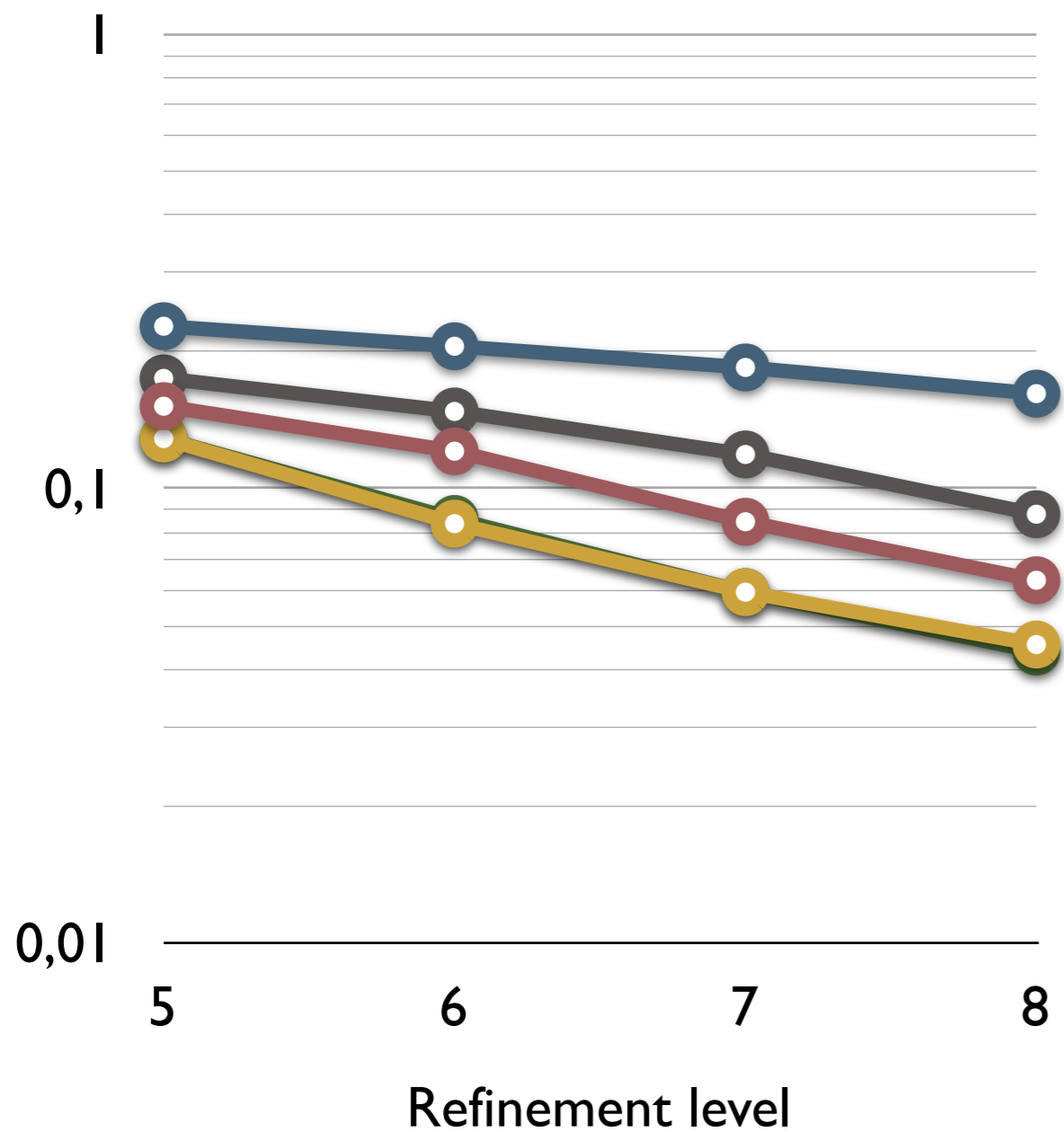




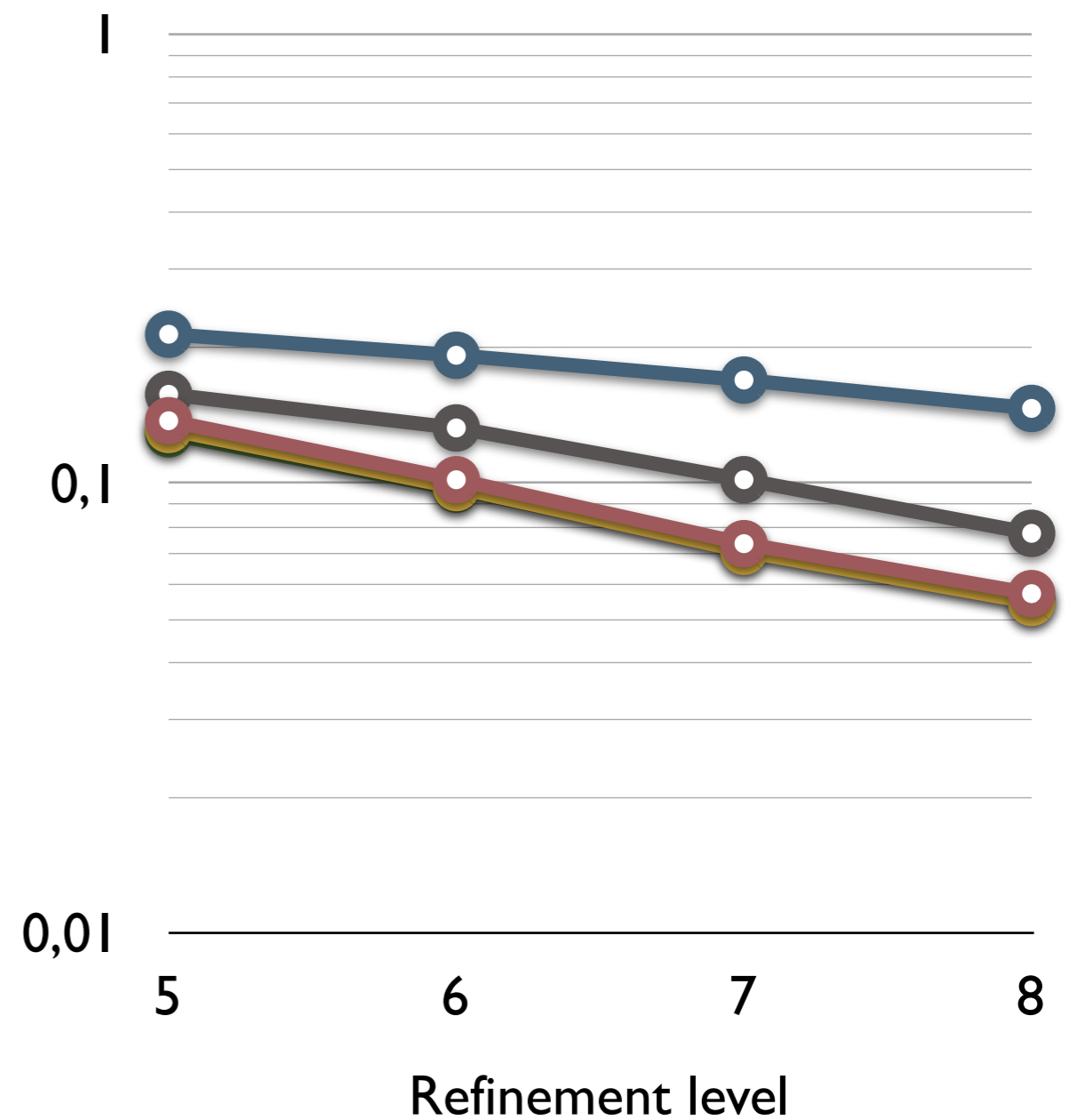
# SBR: $L_2$ -error (5% mesh disturbance)

Low-order   Lin-FCT   NL-FCT   NL-GP   NL-TVD

QI FE



~QI FE



# Rotation of a Gaussian hill

- Convection-diffusion equation

$$\dot{u} + \nabla \cdot (\mathbf{v}u - \epsilon \nabla u) = 0$$

$$\text{in } \Omega = (-1, 1)^2$$

- Velocity field, diffusion coefficient

$$\mathbf{v}(x, y) = (-y, x), \quad \epsilon = 0.001$$

- Analytical solution

$$u(x, y, t) = \frac{1}{4\pi\epsilon t} e^{-\frac{r^2}{4\epsilon t}}$$

$$r^2 = (x - \hat{x})^2 + (y - \hat{y})^2$$

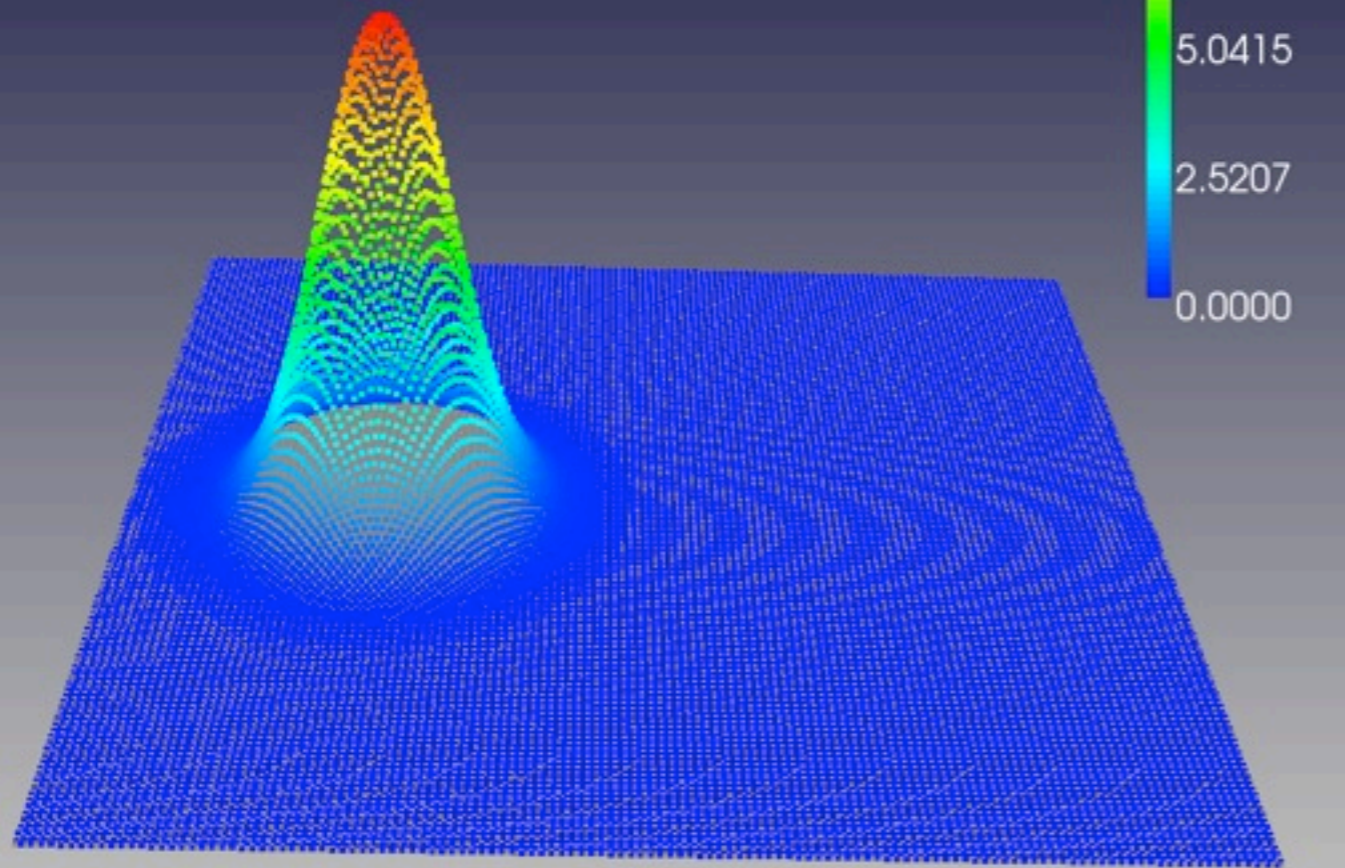
- Position of the peak

$$\hat{x}(t) = -0.5 \sin t$$

$$\hat{y}(t) = 0.5 \cos(t)$$

- Other parameters as before

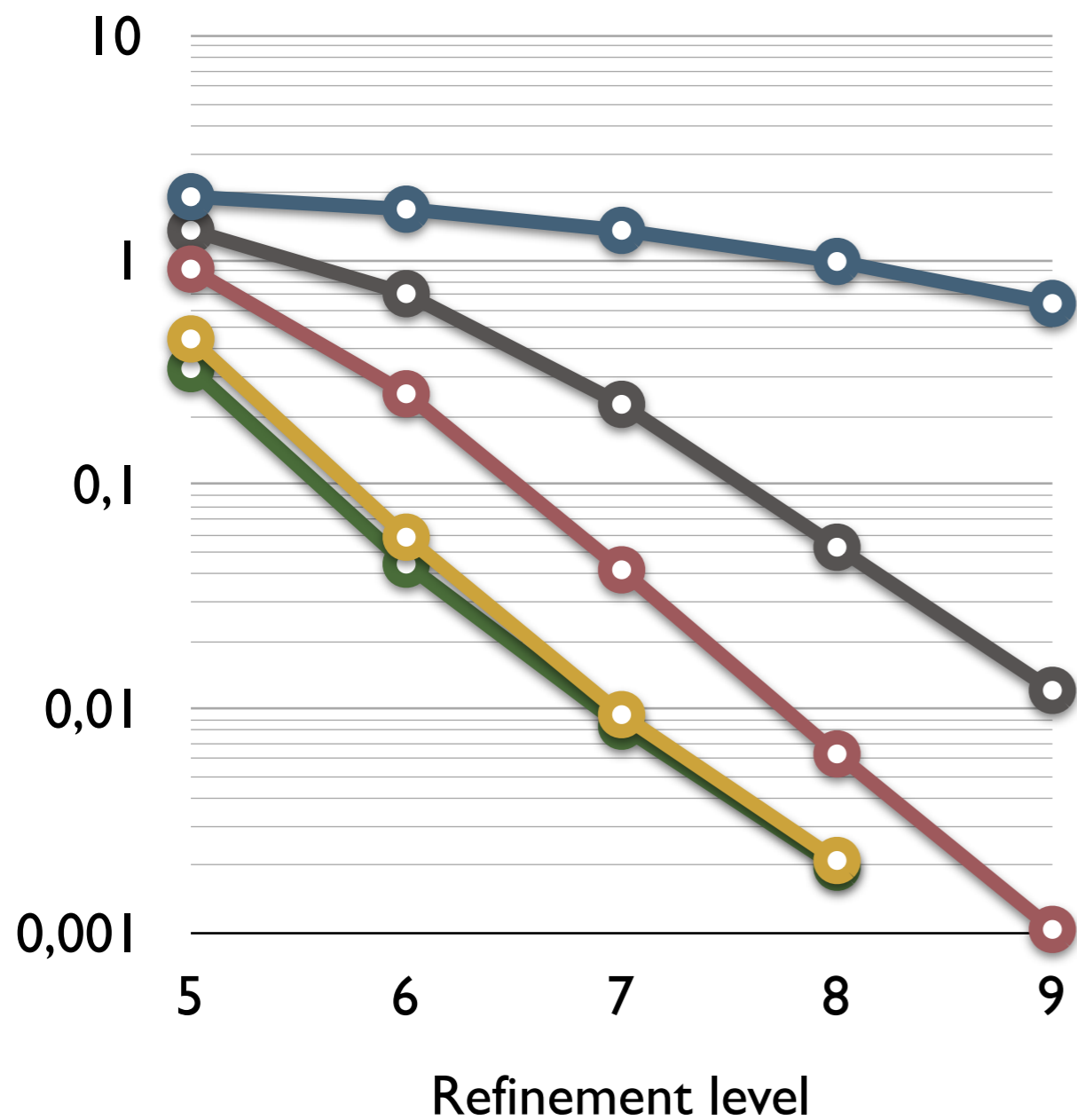
~Q<sub>1</sub> FE NL-FCT  
time t=5/2π



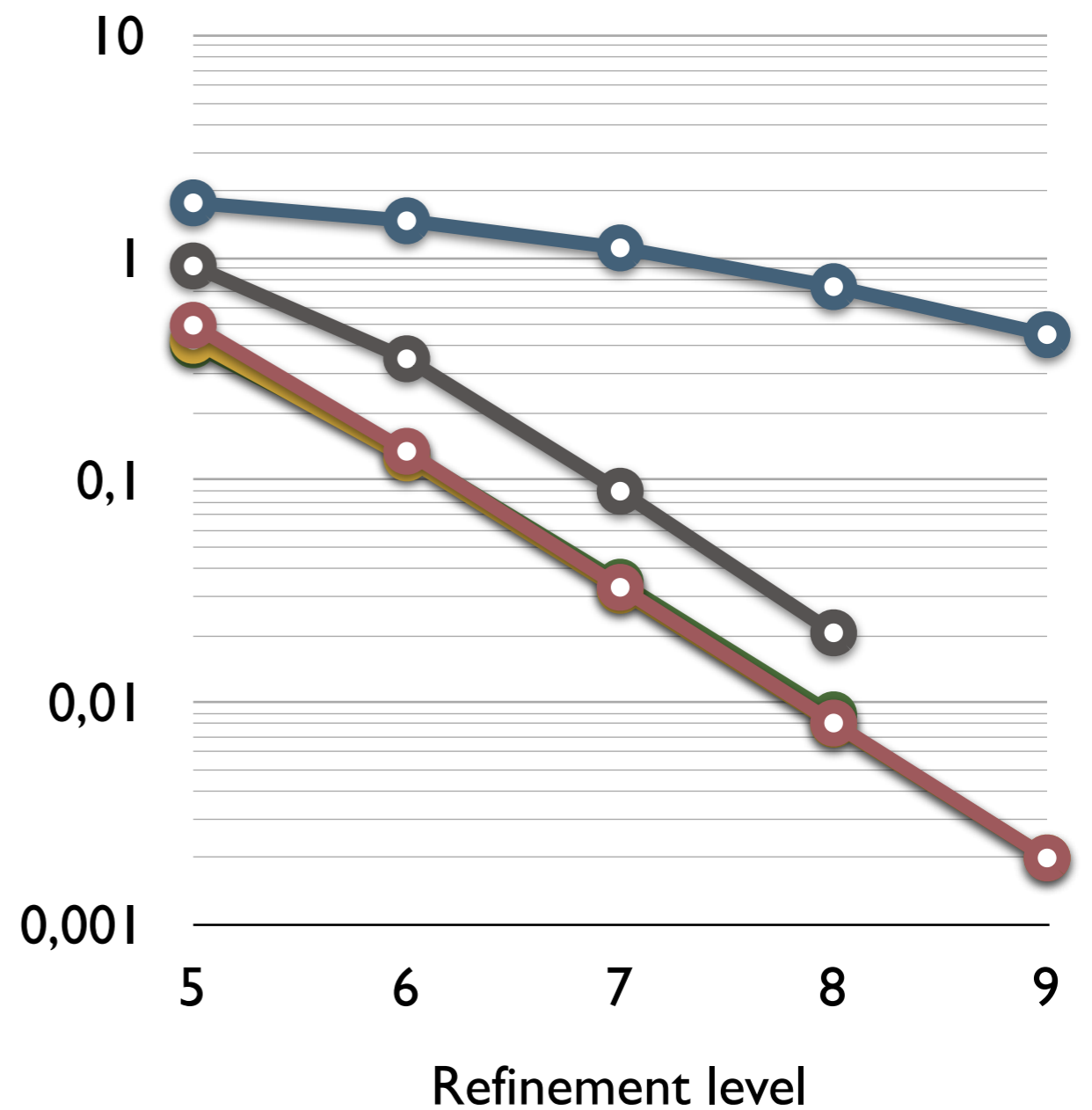
# RGH: $L_2$ -error (0% mesh disturbance)

Low-order    Lin-FCT    NL-FCT    NL-GP    NL-TVD

Q1 FE



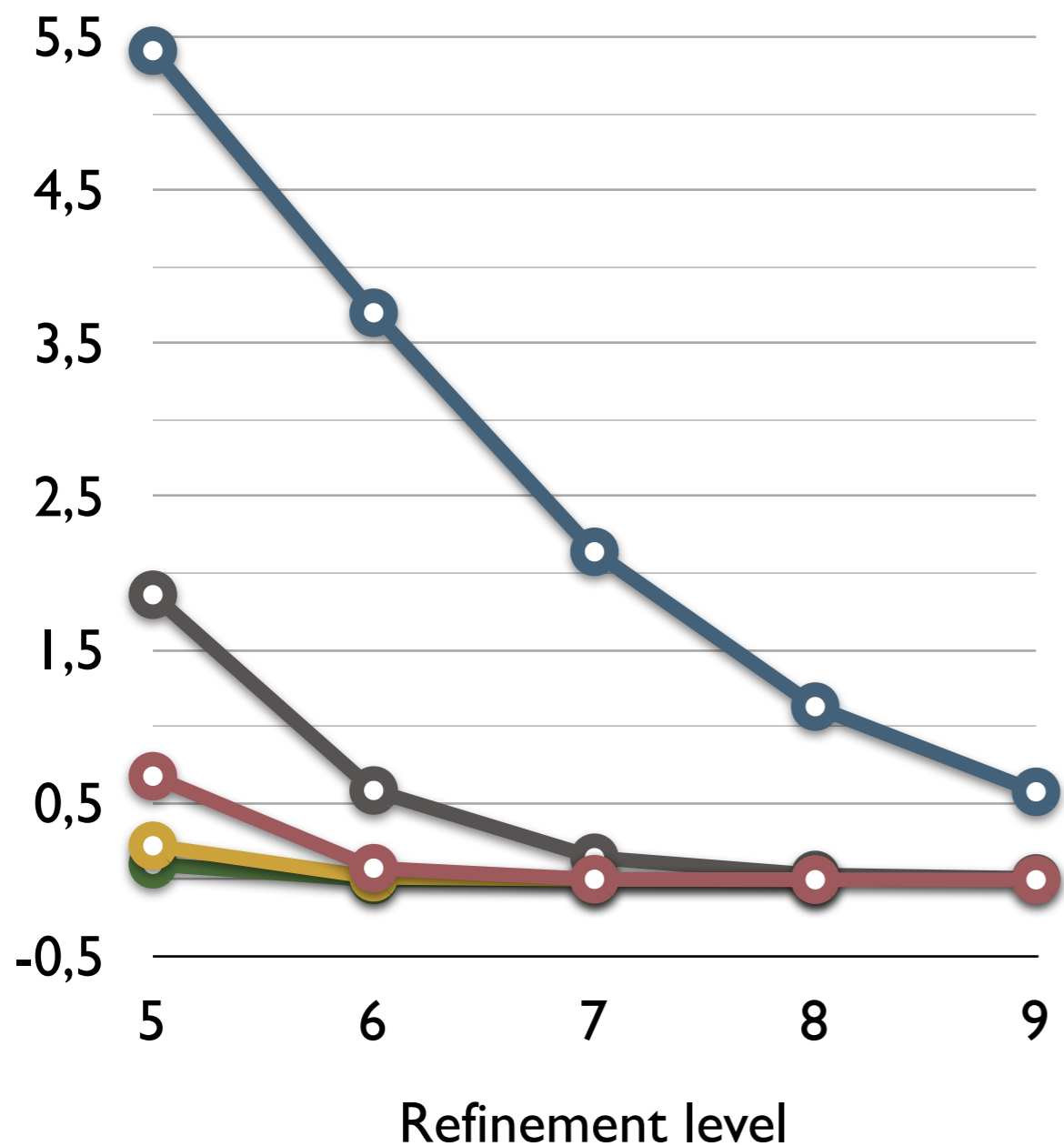
~Q1 FE



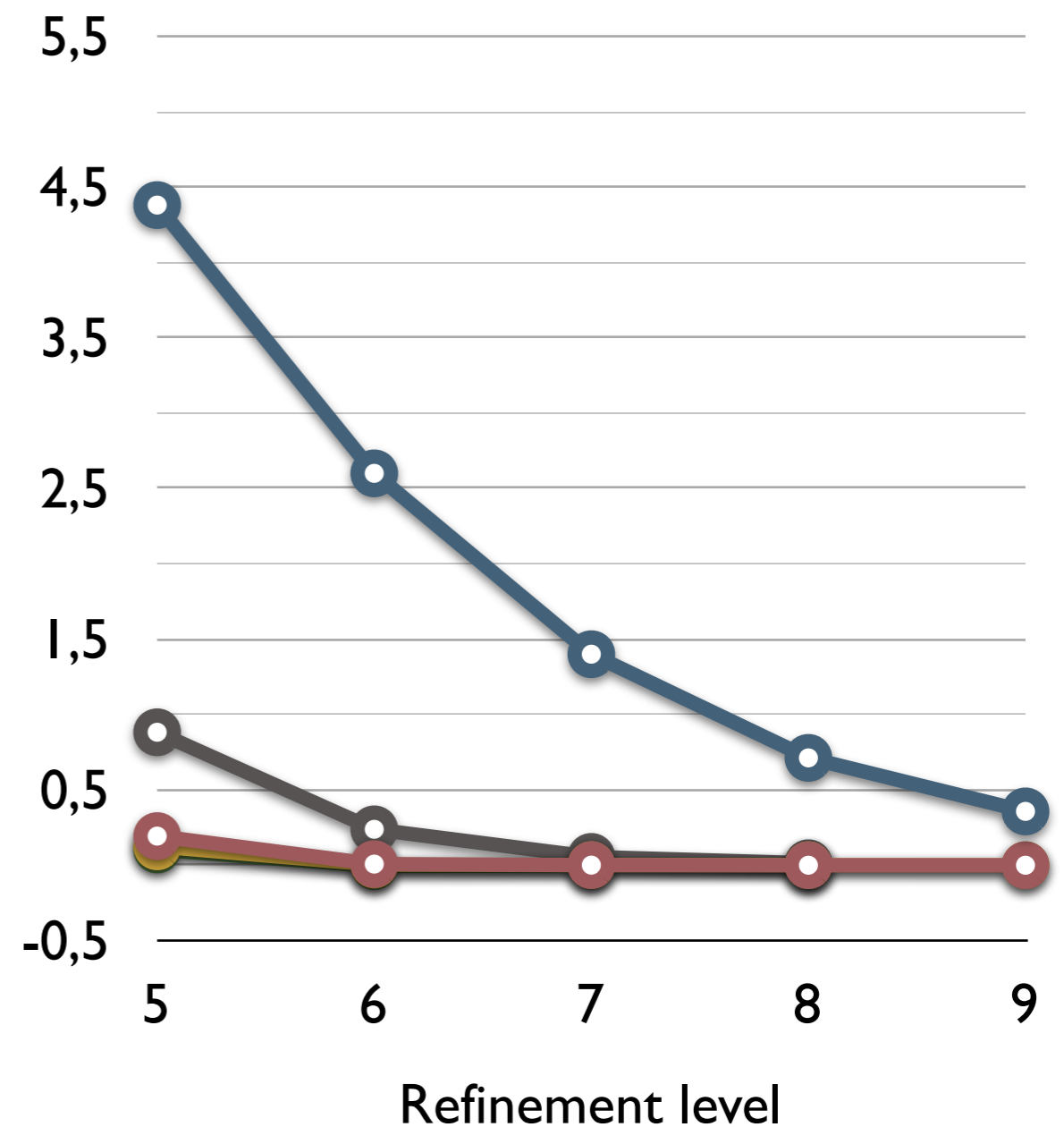
# RGH: dispersion-error (0% mesh disturbance)

Low-order Lin-FCT NL-FCT NL-GP NL-TVD

QI FE



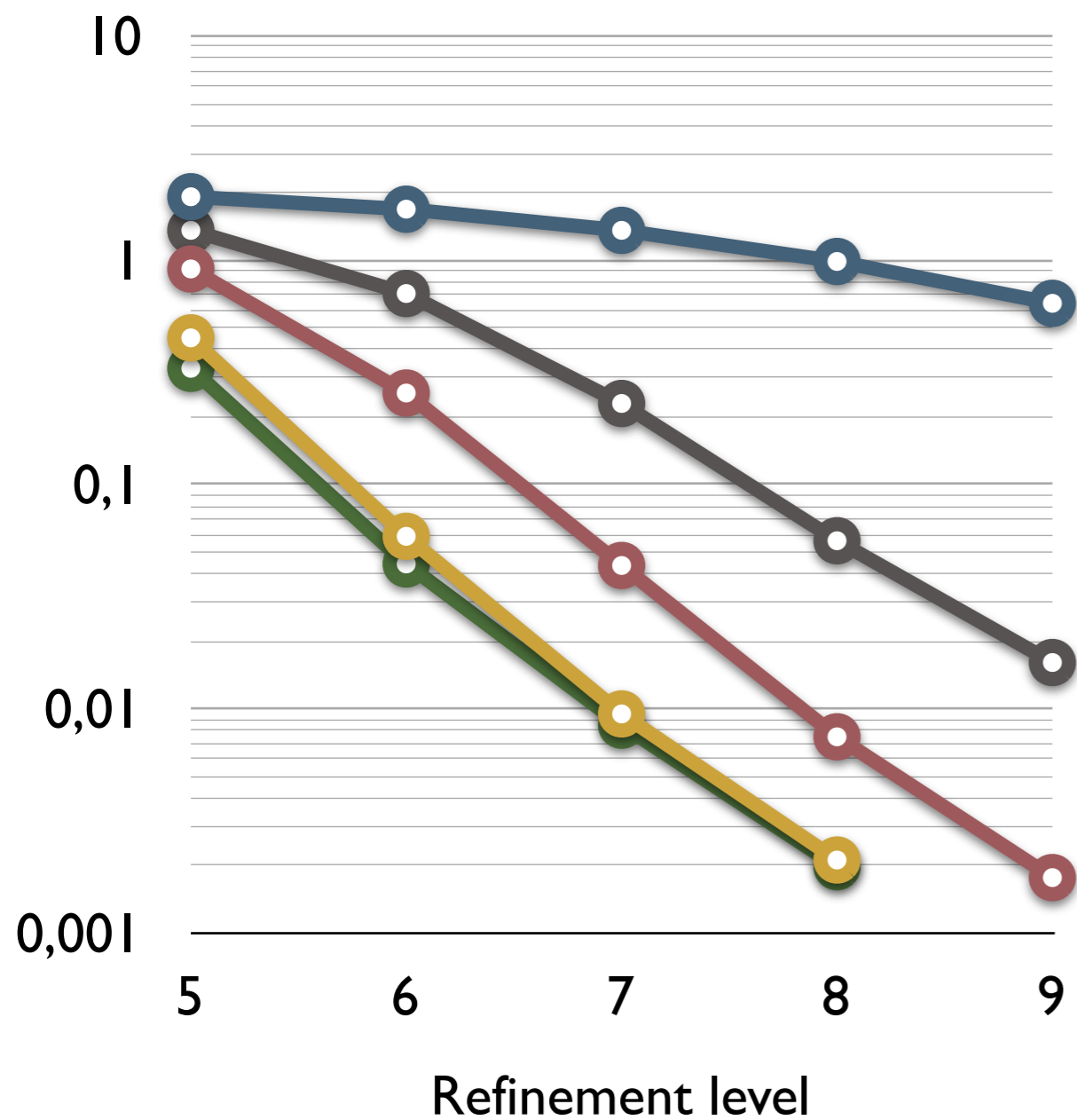
~QI FE



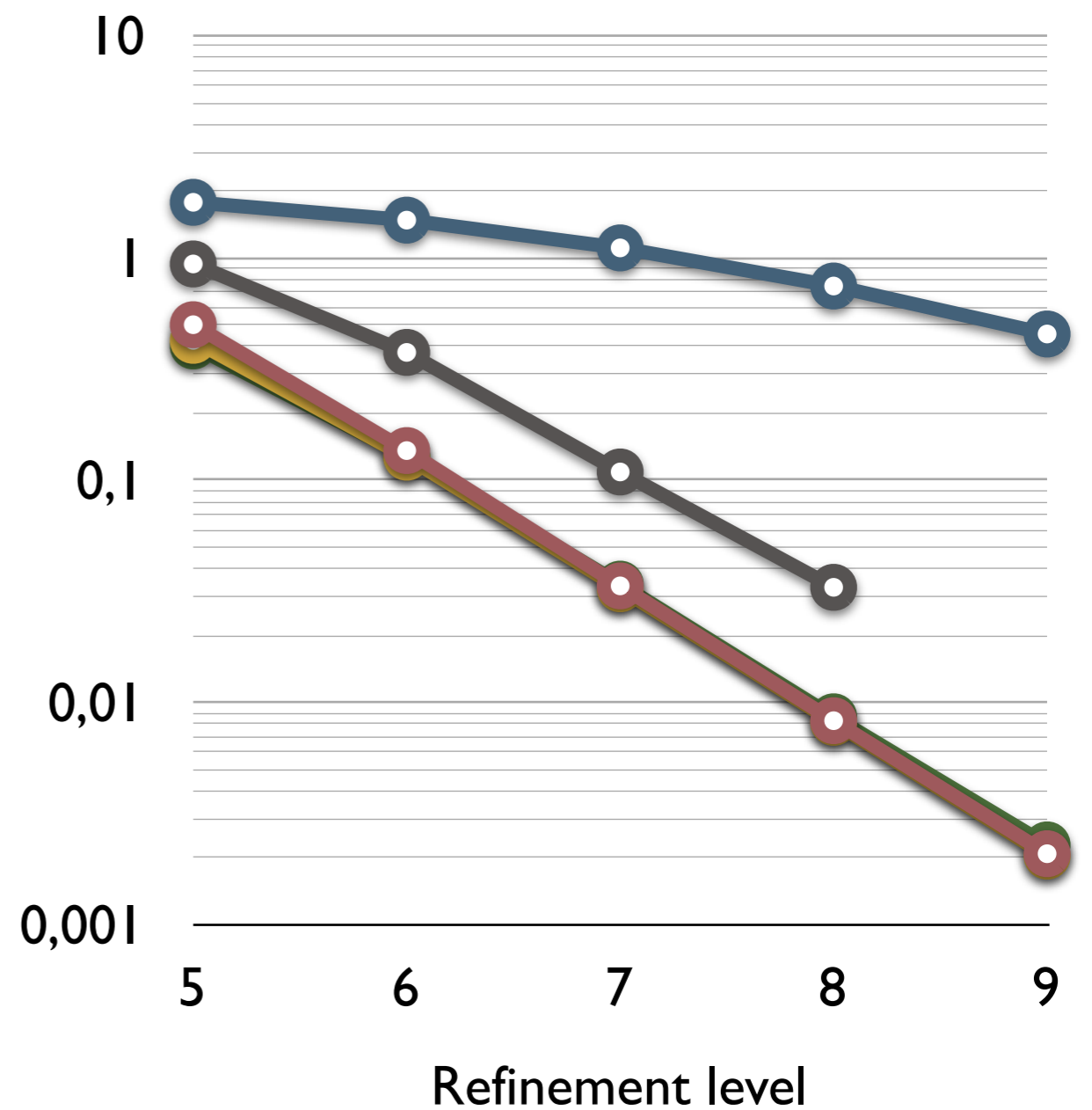
# RGH: $L_2$ -error (5% mesh disturbance)

Low-order    Lin-FCT    NL-FCT    NL-GP    NL-TVD

QI FE



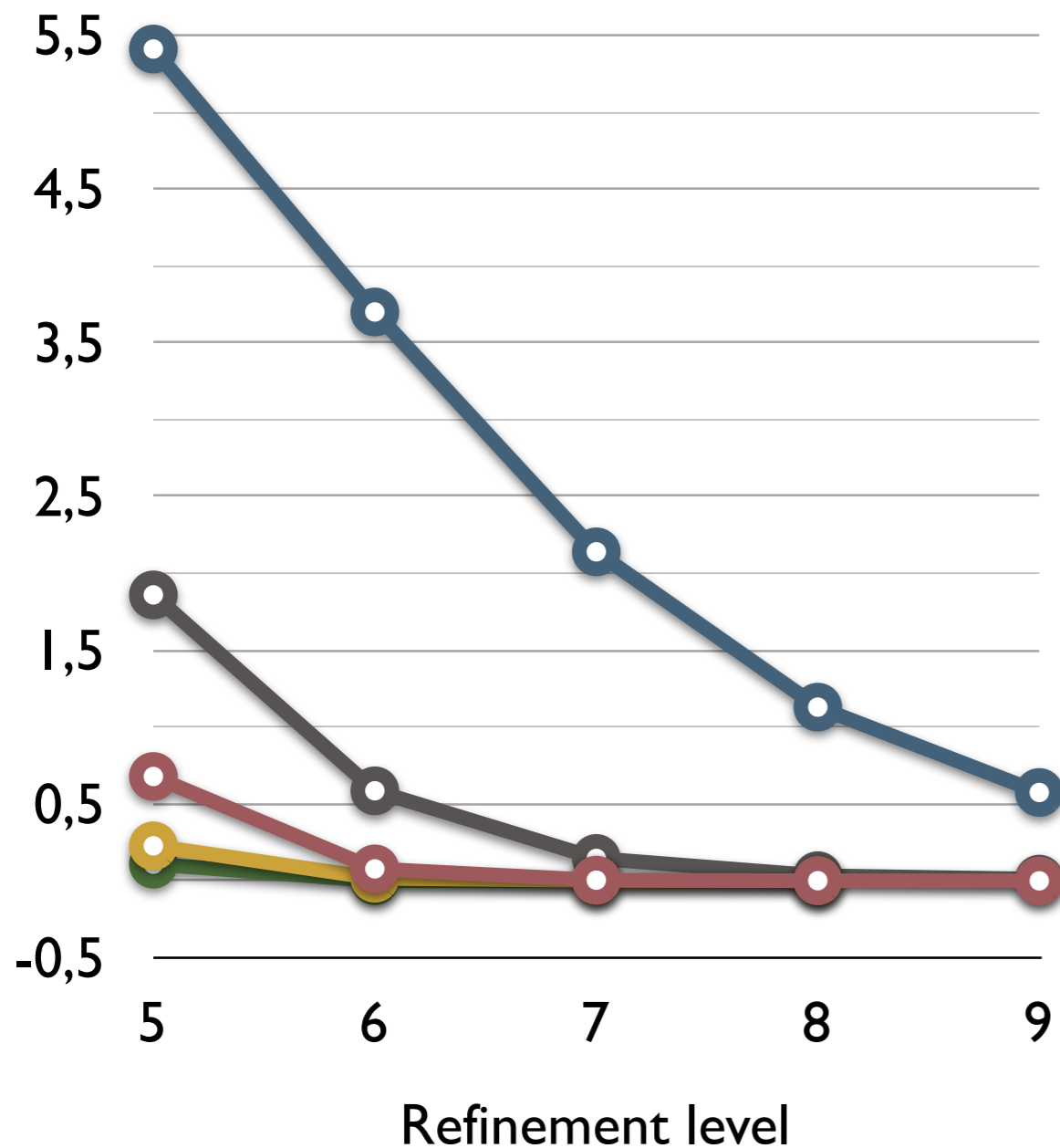
~QI FE



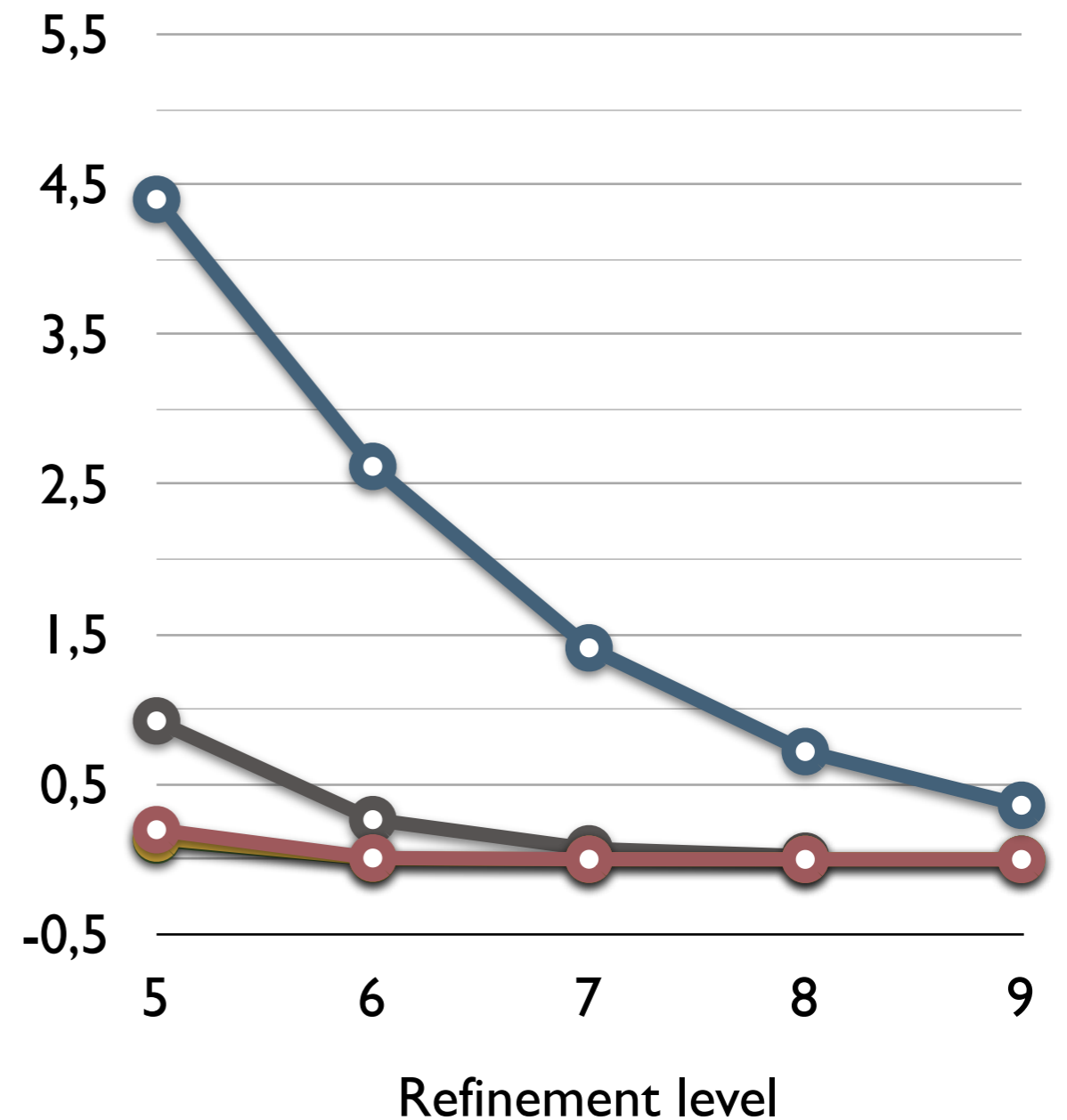
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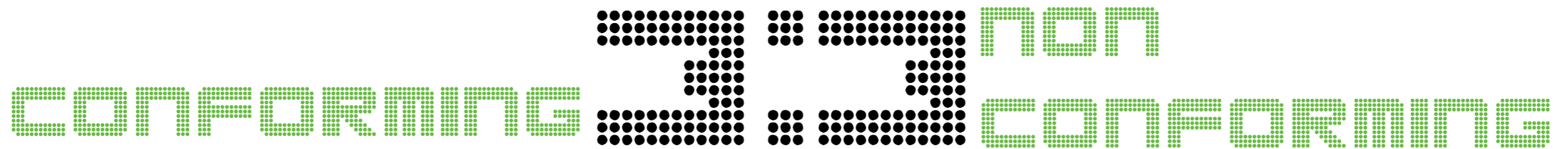
QI FE



~QI FE



# Taxonomy of finite elements



good	accuracy	good
small	numerical diffusion	small
smaller	#DOFs, #edges	larger
irregular	sparsity pattern	regular

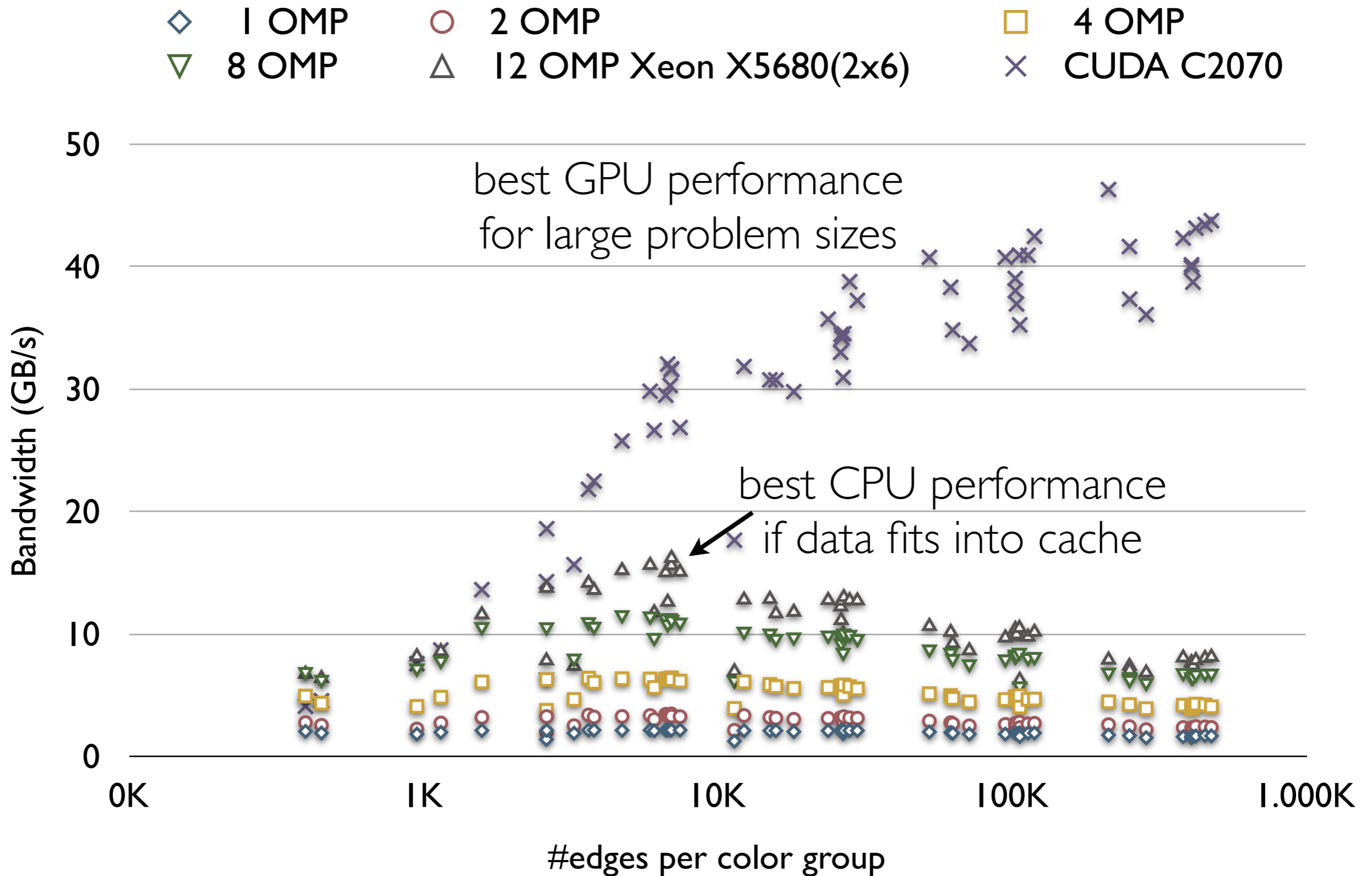
A detailed die shot of the NVIDIA Kepler GK110 GPU die, showing its complex circuitry and various functional blocks. The die is divided into several color-coded regions: a large green area on the left and right, a purple area at the top center, a blue area at the bottom center, and a red area on the left side. A central text box is overlaid on the die.

Can nonconforming finite elements help to improve performance on many-core hardware ?

NVIDIA Kepler GK110 Die Shot (taken from: [www.gpgpu.org](http://www.gpgpu.org))



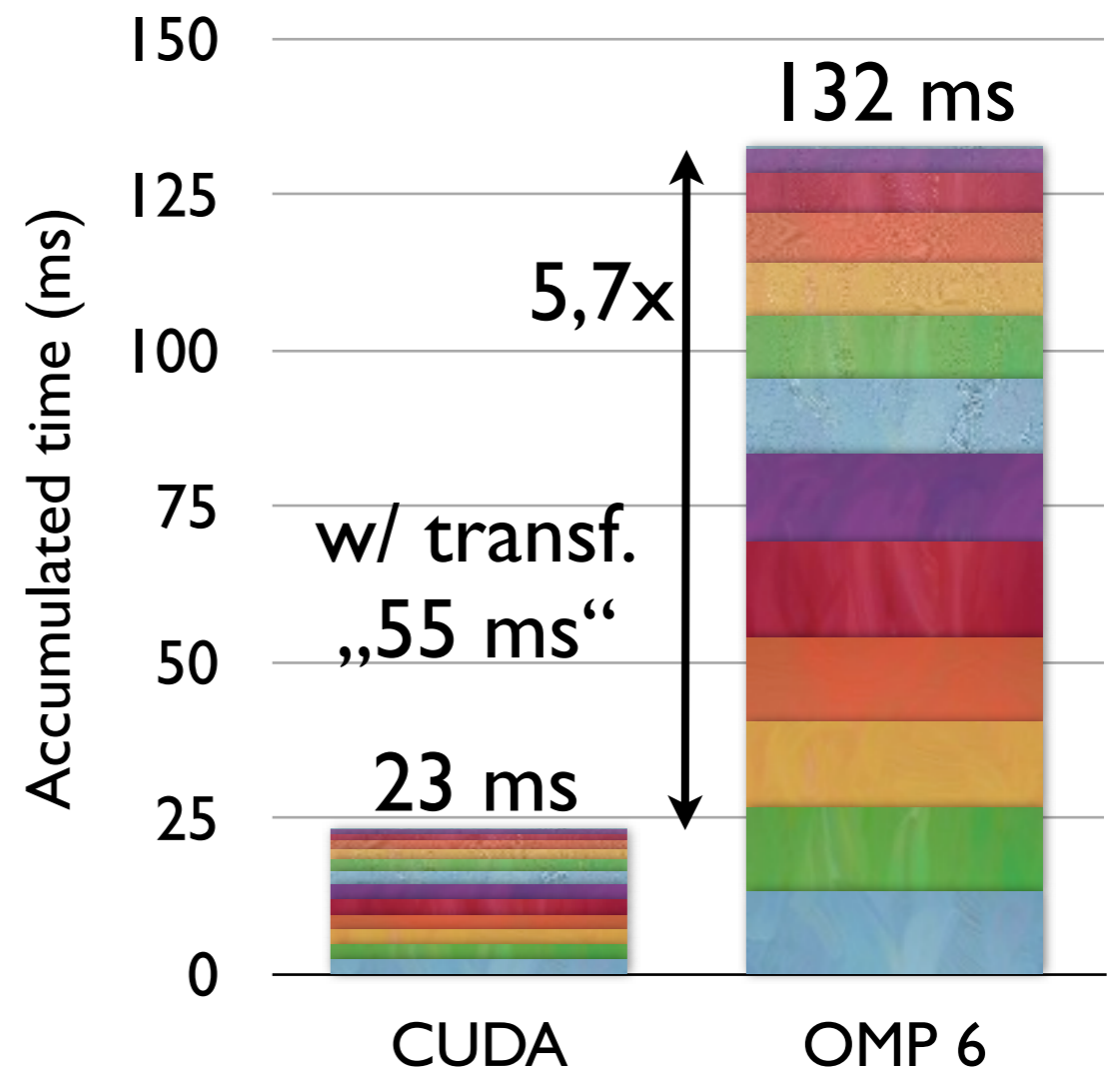
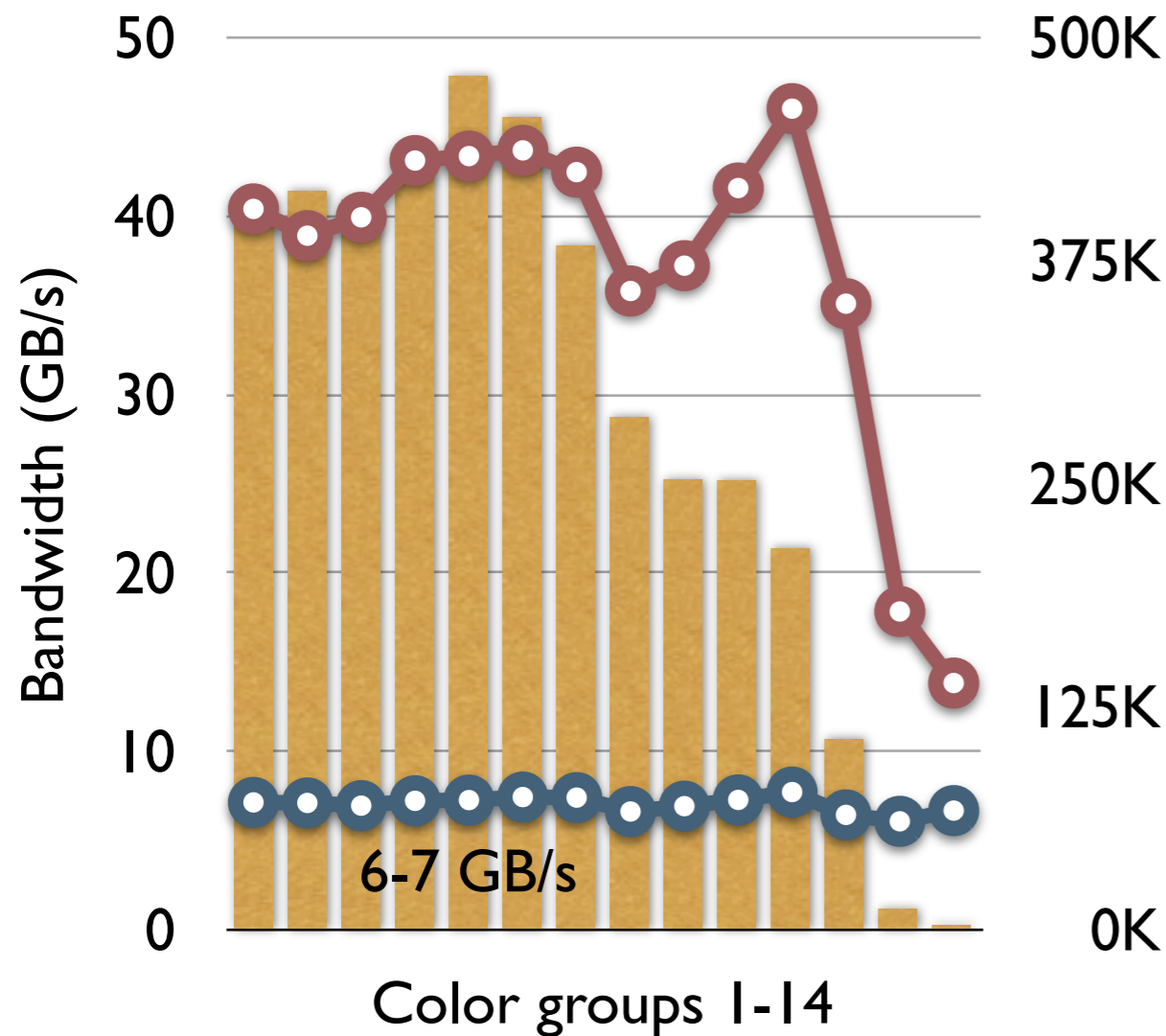
# Example: edge-based flux-assembly with $Q_1$ FE



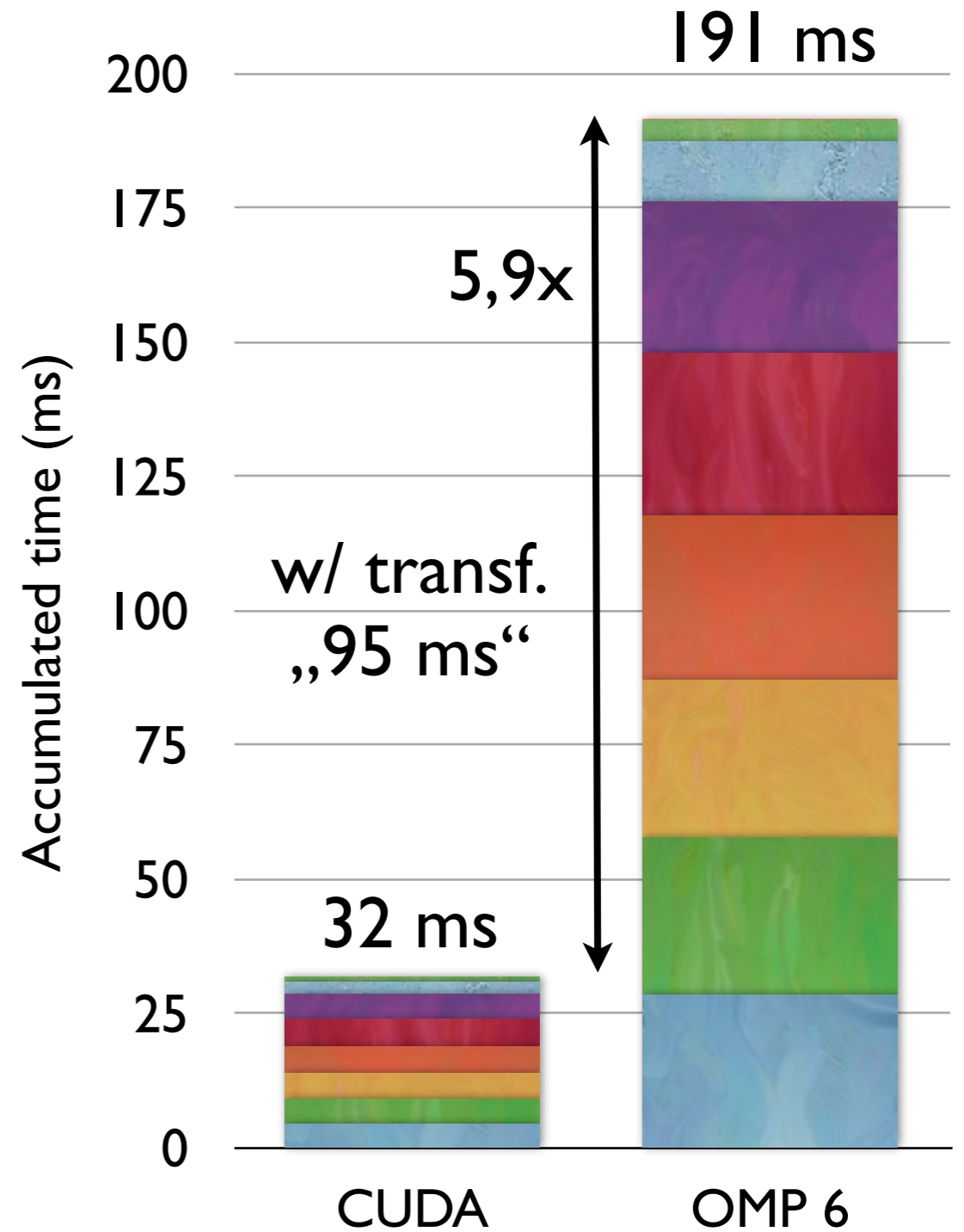
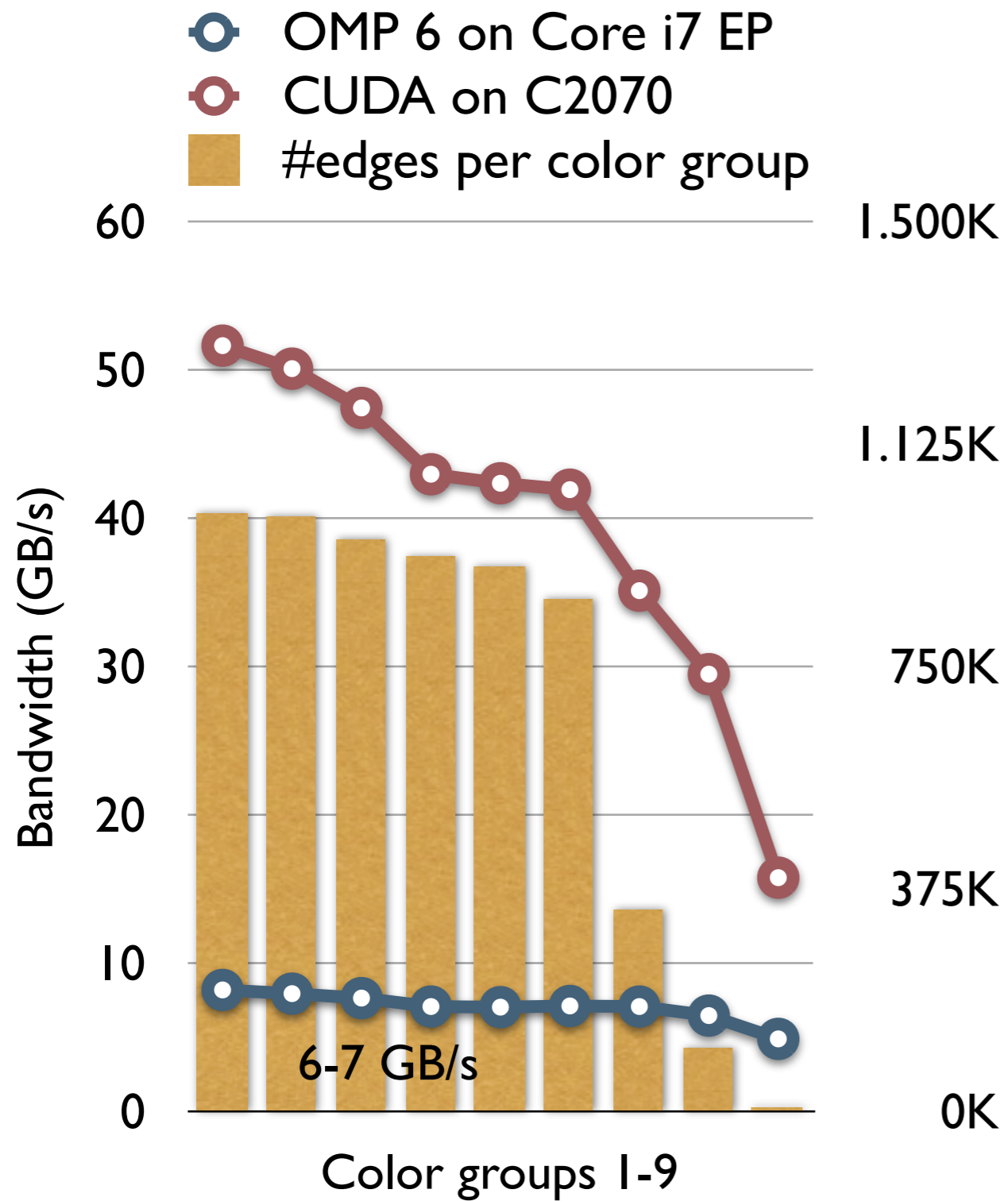
# Example: edge-based flux assembly with $Q_1$ FE

- OMP 6 on Core i7 EP
- CUDA on C2070
- #edges per color group

$$F_i = \sum_{k=1}^{N_{\text{colors}}} \sum_{ij \in CG_k} \sigma_{ij} (U_j - U_i)$$



# Example: edge-based flux assembly with $\sim Q_1$ FE



# Summary

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## Nonconforming $\sim Q_1$ finite elements

- can be used within the algebraic flux correction framework
- are comparable to conforming FEs (accuracy/numerical diffusion)
- increase number of DOFs as compared to conforming  $Q_1$  FEs
- lead to system matrices with regular structure favorable for HPC

## Future plans

- Apply nonconforming AFC schemes to systems of equations
- Exploit benefits of nonconforming FEs for many-core architectures:  
*speed up parallel (edge-based) assembly loops,*  
*implement more efficient matrix structures (ELLPACK),*  
*reduce communication costs in parallelized code*

# Acknowledgements

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## AFC schemes

- D. Kuzmin (University of Erlangen-Nuremberg)

## CUDA/GPU programming

- D. Göddeke, D. Ribbrock, M. Geveler (TU Dortmund)

## Featflow2

- M. Köster, P. Zajac (TU Dortmund)

Source code freely available at:

<http://www.featflow.de/en/software/featflow2.html>