
A locally refined-staggered scheme for the variable density
Navier-Stokes equations

Jean-Claude LATCHÉ, Khaled SALEH

Institut de Radioprotection et de Sûreté Nucléaire,
Aix-Marseille Université

SHARK-FV 2014, Ofir (Portugal)
April 29th, 2014.

Outline

- Context and motivations.
 - Variable density Navier-Stokes equations.
 - General form of the discretization.
 - Discrete kinetic energy balance.
 - Non-conforming local refinement.
 - Numerical applications.
 - Error analysis.
 - A convergence result.
 - Conclusion and Perspectives.
-

Context and motivations

A CFD code for "industrial" purpose:

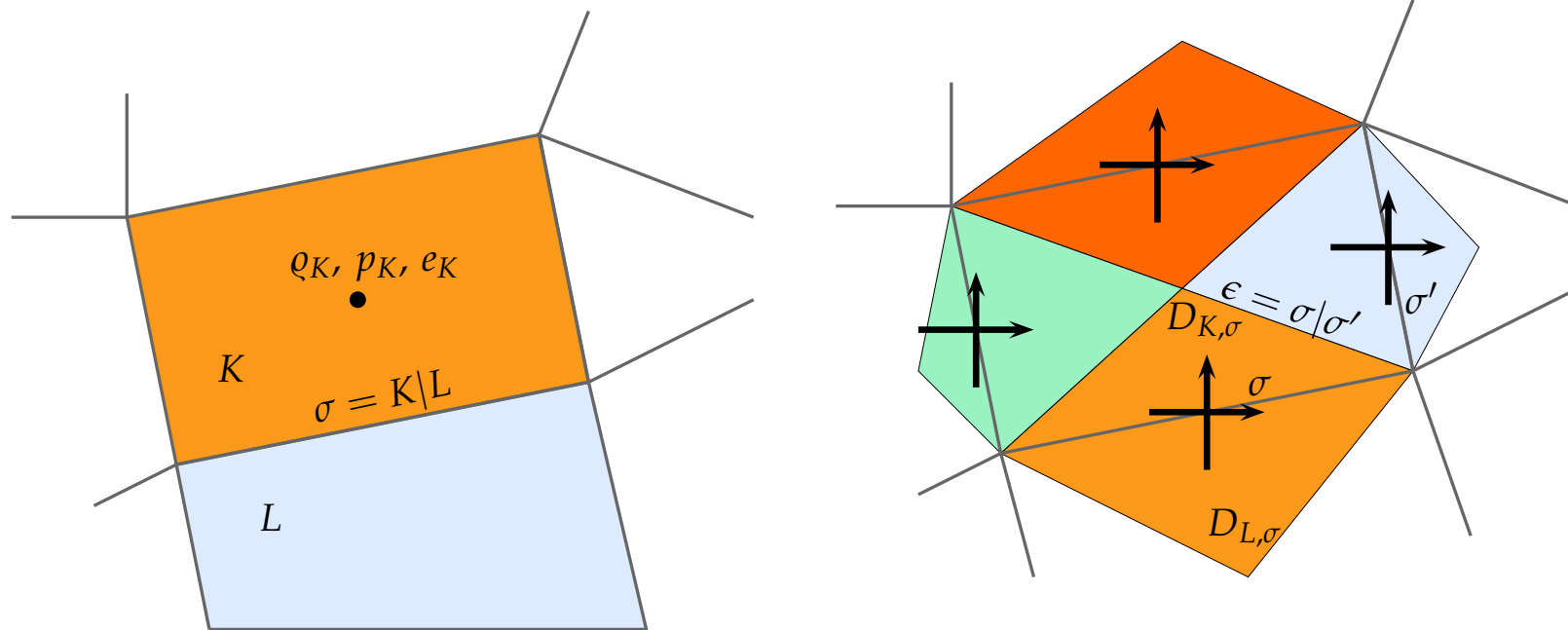
- Preserve some stability, (as far as possible) independently of the space and time steps,
- Accurate at any Mach number ?

△ **Time discretization with a fractional step algorithm, pressure correction method.**

△ **Staggered space discretization (but not structured mesh).**

Schemes described hereafter are implemented in the free software ISIS, based on the software component library and framework PELICANS.

Space discretization



- Primal mesh : $\mathcal{M} = \{ \text{set of control volumes } K \}$.
 - Scalar variables defined at cell centers: $(p_K)_{K \in \mathcal{M}}, (q_K)_{K \in \mathcal{M}}, (\vartheta_K)_{K \in \mathcal{M}}, \dots$
 - Velocity components defined at the (some) edges : $(v_{\sigma,i})_{\sigma \in \mathcal{E}(i)}$.
 - Dual mesh(es) : $(D_\sigma)_{\sigma \in \mathcal{E}(i)}$.
-

Variable density Navier-Stokes equations

On $(0, T) \times \Omega$ where Ω is a bounded connected domain of \mathbb{R}^d , $d \in \{2, 3\}$:

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$

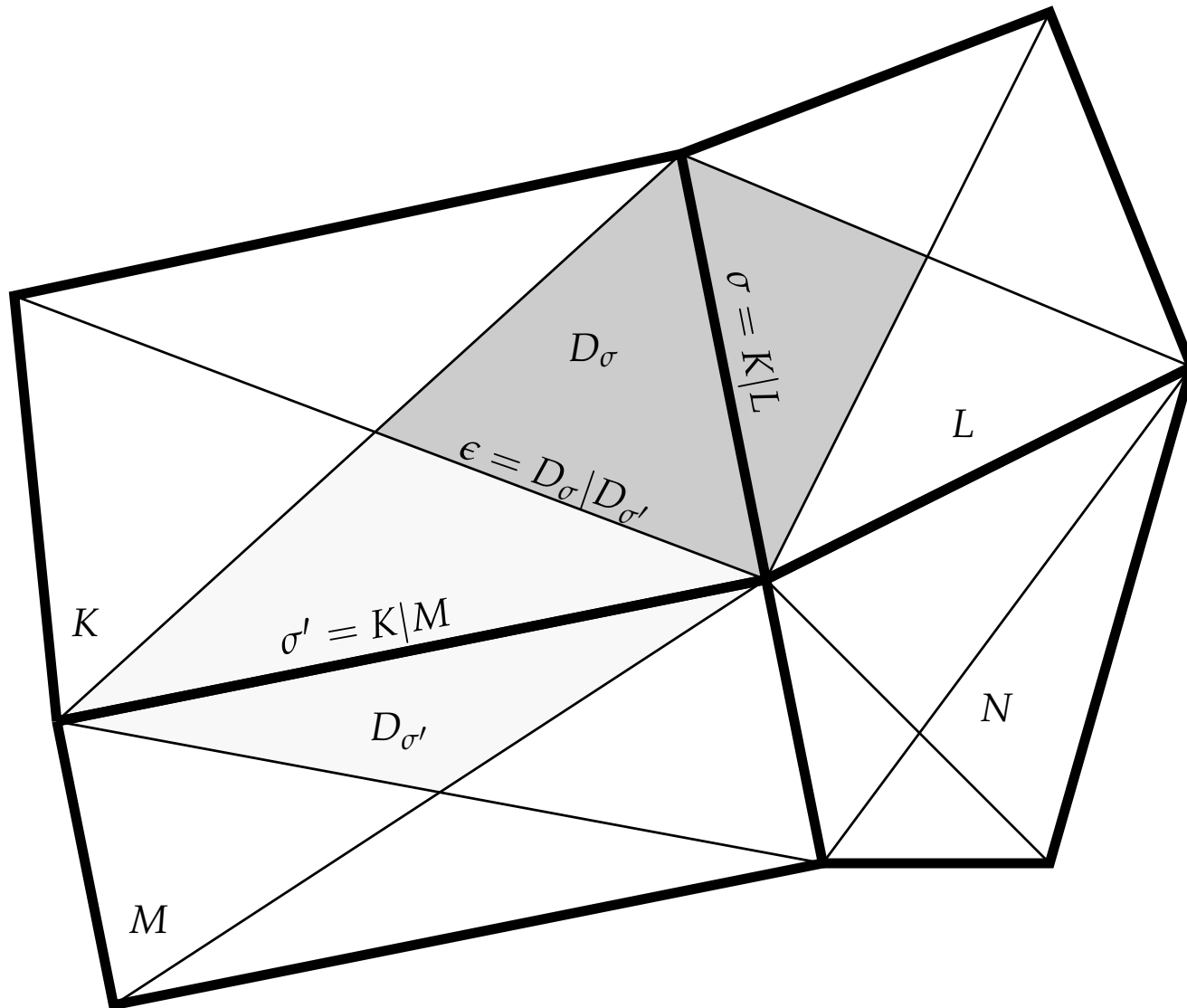
where :

- $\boldsymbol{\tau}(\mathbf{u}) = \mu(\nabla \mathbf{u} + \nabla^t \mathbf{u}) - \frac{2\mu}{3} \operatorname{div} \mathbf{u} I$, where μ is a positive parameter, possibly depending on x ,
- $\mathbf{u}|_{\partial\Omega} = \mathbf{u}_{\partial\Omega}$, $\mathbf{u}|_{t=0} = \mathbf{u}_0$,
- The density ρ is assumed to be a given positive **known function**, approximated by a piecewise constant function $\rho = \sum_K \rho_K 1_K$.

Kinetic energy balance : (Momentum balance) $\cdot \mathbf{u}$ & mass balance:

$$\partial_t \left(\frac{1}{2} \rho |\mathbf{u}|^2 \right) + \operatorname{div} \left(\frac{1}{2} \rho |\mathbf{u}|^2 \mathbf{u} \right) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

General form of the discretization



General form of the discretization

Implicit scheme :

$$\frac{1}{\delta t} (\rho_K - \rho_K^*) + \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\rho_\sigma \mathbf{u}_\sigma - \rho_\sigma^* \mathbf{u}_\sigma^*) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon} \mathbf{u}_\epsilon + (T_{\text{diff}}(\mathbf{u}))_\sigma + (\nabla p)_\sigma = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

with :

$$F_{K,\sigma} = |\sigma| \hat{\rho}_\sigma \mathbf{u}_\sigma \cdot \mathbf{n}_{K,\sigma}, \quad \hat{\rho}_\sigma = \frac{\rho_K + \rho_L}{2},$$

$$(\nabla p)_\sigma = \frac{|\sigma|}{|D_\sigma|} (p_L - p_K) \mathbf{n}_{K,\sigma},$$

$(T_{\text{diff}}(\mathbf{u}))_\sigma$ discretized by the Rannacher-Turek **finite element**.

The dual densities ρ_σ and dual fluxes $F_{\sigma,\epsilon}$ are built so that **a discrete kinetic energy** holds.

Second order **centered discretization** of the velocity on the dual faces: $\mathbf{u}_\epsilon = \frac{\mathbf{u}_\sigma + \mathbf{u}_{\sigma'}}{2}$.

General form of the discretization

Rannacher-Turek finite element for the diffusion :

Case of the Stokes problem :

$$\begin{aligned} -\Delta u + \nabla p &= f, & \Omega \\ \operatorname{div} u &= 0, & \Omega, \\ u &= 0, & \partial\Omega. \end{aligned}$$

Discrete problem :

- $\tilde{Q}_1(K) = \operatorname{span}\{1, x_i, x_{i+1}^2 - x_{i+1}^2, 1 \leq i \leq d-1\}$
- Discrete spaces :

$$v \in V_h \iff \begin{cases} v|_K \in \tilde{Q}_1(K), & \forall K \in \mathcal{M} \\ \int_{\sigma} [v] = 0, & \forall \sigma \in \mathcal{E}_{\text{int}}. \end{cases}$$

$$q \in Q_h \iff q|_K = \text{cst.}$$

General form of the discretization

Rannacher-Turek finite element for the diffusion :

Case of the Stokes problem :

$$\begin{aligned} -\Delta u + \nabla p &= f, & \Omega \\ \operatorname{div} u &= 0, & \Omega, \\ u &= 0, & \partial\Omega. \end{aligned}$$

Discrete problem :

- $\tilde{Q}_1(K) = \operatorname{span}\{1, x_i, x_{i+1}^2 - x_{i+1}^2, 1 \leq i \leq d-1\}$
- Discrete spaces :

$$v \in V_h \iff \begin{cases} v|_K \in \tilde{Q}_1(K), & \forall K \in \mathcal{M} \\ \int_{\sigma} [v] = 0, & \forall \sigma \in \mathcal{E}_{\text{int}}. \end{cases} \quad q \in Q_h \iff q|_K = \text{cst.}$$

- Find (u_h, p_h) in $V_h^d \times Q_h$ such that for all (v_h, q_h) in $V_h^d \times Q_h$:

$$\begin{aligned} \sum_K \int_K \nabla u_h : \nabla v_h + \sum_K \int_K p_h \operatorname{div} v_h &= \int_{\Omega} f \cdot v_h, \\ \sum_K \int_K q_h \operatorname{div} u_h &= 0 \end{aligned}$$

General form of the discretization

Properties of the scheme :

- Gradient-divergence duality :

$$\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} v)_K + \sum_{\sigma \in \mathcal{E}} |D_\sigma| v_\sigma \cdot (\nabla p)_\sigma = 0, \quad \text{for all } (p, v) \in Q_h \times V_h^d.$$



General form of the discretization

Properties of the scheme :

- Gradient-divergence duality :

$$\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} \boldsymbol{v})_K + \sum_{\sigma \in \mathcal{E}} |D_\sigma| \boldsymbol{v}_\sigma \cdot (\nabla p)_\sigma = 0, \quad \text{for all } (p, \boldsymbol{v}) \in Q_h \times V_h^d.$$

- Positivity/coercivity of the diffusion term (Rannacher-Turek FE) :

$$\sum_{\sigma \in \mathcal{E}} |D_\sigma| (T_{\text{diff}}(\boldsymbol{v}))_\sigma \cdot \boldsymbol{v}_\sigma \geq \|\boldsymbol{v}\|_{1,h}^2, \quad \text{for all } \boldsymbol{v} \in V_h^d.$$

General form of the discretization

Properties of the scheme :

- Gradient-divergence duality :

$$\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} \boldsymbol{v})_K + \sum_{\sigma \in \mathcal{E}} |D_\sigma| \boldsymbol{v}_\sigma \cdot (\nabla p)_\sigma = 0, \quad \text{for all } (p, \boldsymbol{v}) \in Q_h \times V_h^d.$$

- Positivity/coercivity of the diffusion term (Rannacher-Turek FE) :

$$\sum_{\sigma \in \mathcal{E}} |D_\sigma| (T_{\text{diff}}(\boldsymbol{v}))_\sigma \cdot \boldsymbol{v}_\sigma \geq \|\boldsymbol{v}\|_{1,h}^2, \quad \text{for all } \boldsymbol{v} \in V_h^d.$$

- LBB (inf-sup) condition (*via* a Fortin interpolation operator) :

$$\inf_{p \in Q_h} \sup_{\boldsymbol{u} \in V_h^d} \frac{\int_{\Omega} p \operatorname{div}_h \boldsymbol{u}}{\|p\|_{L^2(\Omega)} \|\boldsymbol{u}\|_{1,h}} \geq \beta.$$



General form of the discretization

Properties of the scheme :

- Gradient-divergence duality :

$$\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} \boldsymbol{v})_K + \sum_{\sigma \in \mathcal{E}} |D_\sigma| \boldsymbol{v}_\sigma \cdot (\nabla p)_\sigma = 0, \quad \text{for all } (p, \boldsymbol{v}) \in Q_h \times V_h^d.$$

- Positivity/coercivity of the diffusion term (Rannacher-Turek FE) :

$$\sum_{\sigma \in \mathcal{E}} |D_\sigma| (T_{\text{diff}}(\boldsymbol{v}))_\sigma \cdot \boldsymbol{v}_\sigma \geq \|\boldsymbol{v}\|_{1,h}^2, \quad \text{for all } \boldsymbol{v} \in V_h^d.$$

- LBB (inf-sup) condition (*via* a Fortin interpolation operator) :

$$\inf_{p \in Q_h} \sup_{\boldsymbol{u} \in V_h^d} \frac{\int_{\Omega} p \operatorname{div}_h \boldsymbol{u}}{\|p\|_{L^2(\Omega)} \|\boldsymbol{u}\|_{1,h}} \geq \beta.$$

- Discrete kinetic energy balance :

$$\frac{1}{2\delta t} \left(\rho_\sigma |\boldsymbol{u}_\sigma|^2 - \rho_\sigma^* |\boldsymbol{u}_\sigma^*|^2 \right) + \frac{1}{2|D_\sigma|} \sum_{\substack{\epsilon \in \tilde{\mathcal{E}}(D_\sigma) \\ \epsilon = D_\sigma | D_{\sigma'}}} F_{\sigma,\epsilon} \boldsymbol{u}_\sigma \cdot \boldsymbol{u}_{\sigma'} - (T_{\text{diff}}(\boldsymbol{u}))_\sigma \cdot \boldsymbol{u}_\sigma + (\nabla p)_\sigma \cdot \boldsymbol{u}_\sigma \leq 0.$$

Discrete kinetic energy balance

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$

↓

$$\rho (\partial_t \mathbf{u} + \nabla \mathbf{u} \cdot \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$



Discrete kinetic energy balance

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$

↓

$$\mathbf{u} \cdot \left\{ \rho (\partial_t \mathbf{u} + \nabla \mathbf{u} \cdot \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0. \right\}$$



Discrete kinetic energy balance

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$

$$\rho \left(\partial_t \frac{|\mathbf{u}|^2}{2} + \nabla \frac{|\mathbf{u}|^2}{2} \right) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$



Discrete kinetic energy balance

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$

$$\rho \left(\partial_t \frac{|\mathbf{u}|^2}{2} + \nabla \frac{|\mathbf{u}|^2}{2} \right) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

$$\partial_t \frac{\rho |\mathbf{u}|^2}{2} + \nabla \frac{\rho |\mathbf{u}|^2}{2} - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

- The mass balance equation was used **twice**.
-

Discrete kinetic energy balance

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = 0.$$

$$\rho \left(\partial_t \frac{|\mathbf{u}|^2}{2} + \nabla \frac{|\mathbf{u}|^2}{2} \right) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

$$\partial_t \frac{\rho |\mathbf{u}|^2}{2} + \nabla \frac{\rho |\mathbf{u}|^2}{2} - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) \cdot \mathbf{u} + \nabla p \cdot \mathbf{u} = 0.$$

- The mass balance equation was used **twice**.
- The mass and momentum balances **are not discretized at the same locations !**

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\rho_\sigma \mathbf{u}_\sigma - \rho_\sigma^* \mathbf{u}_\sigma^*) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} \mathbf{u}_\epsilon - (T_{\text{diff}}(\mathbf{u}))_\sigma + (\nabla p)_\sigma = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

Discrete kinetic energy balance

Theorem (Herbin, Kheriji, Latché) :

Assume that a discrete mass balance holds over dual mesh :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0, \quad \forall \sigma \in \mathcal{E}_{\text{int}}.$$

Then a discrete kinetic energy balance holds :

$$\frac{1}{2\delta t} \left(\rho_\sigma |\mathbf{u}_\sigma|^2 - \rho_\sigma^* |\mathbf{u}_\sigma^*|^2 \right) + \frac{1}{2|D_\sigma|} \sum_{\substack{\epsilon \in \tilde{\mathcal{E}}(D_\sigma) \\ \epsilon = D_\sigma | D_{\sigma'}}} F_{\sigma,\epsilon} \mathbf{u}_\sigma \cdot \mathbf{u}_{\sigma'} - (T_{\text{diff}}(\mathbf{u}))_\sigma \cdot \mathbf{u}_\sigma + (\nabla p)_\sigma \cdot \mathbf{u}_\sigma \leq 0,$$

+ summing over $\sigma \in \mathcal{E}$ and $k = 1, \dots, n$:

$$\frac{1}{2} \sum_{\sigma \in \mathcal{E}} |D_\sigma| \rho_\sigma^n |\mathbf{u}_\sigma^n|^2 + \sum_{k=1}^* \delta t \|\mathbf{u}^k\|_{1,h}^2 \leq \frac{1}{2} \sum_{\sigma \in \mathcal{E}} |D_\sigma| \rho_\sigma^0 |\mathbf{u}_\sigma^0|^2, \quad \forall n \in \mathbb{N}.$$

Discrete kinetic energy balance

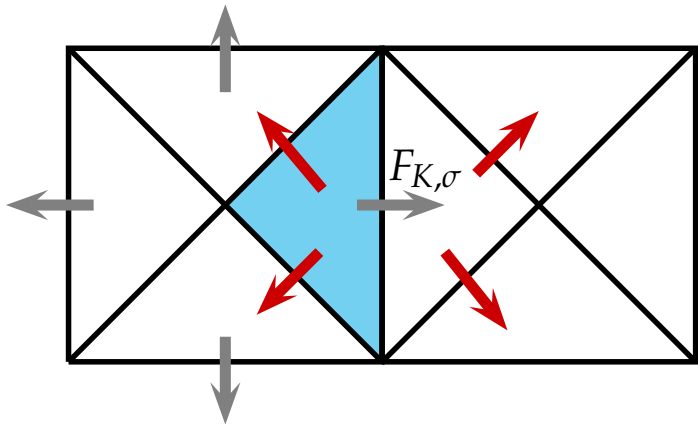
We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$

$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



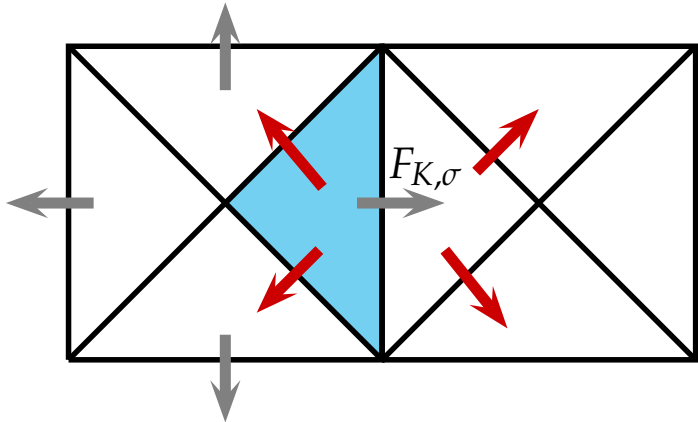
Discrete kinetic energy balance

We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$
$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



Let w such that $\text{div} w = \text{cst}$ and for all face σ of K :

$$\int_{\sigma} w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the primal fluxes}).$$

Then one defines : $F_{\sigma,\epsilon} = \int_{\epsilon} w \cdot n_{\sigma,\epsilon} .$

Discrete kinetic energy balance

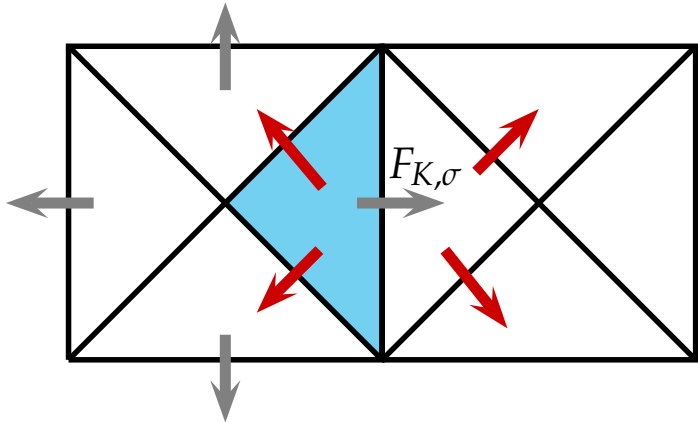
We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$

$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



Let w such that $\text{div} w = \text{cst}$ and for all face σ of K :

$$\int_{\sigma} w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the primal fluxes}).$$

Then one defines : $F_{\sigma,\epsilon} = \int_{\epsilon} w \cdot n_{\sigma,\epsilon} .$

$$\begin{aligned} F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} &= \int_{\partial D_{K,\sigma}} w \cdot n = \int_{D_{K,\sigma}} \text{div} w = \frac{|D_{K,\sigma}|}{|K|} \int_K \text{div} w = \frac{|D_{K,\sigma}|}{|K|} \int_{\partial K} w \cdot n \\ &= \frac{|D_{K,\sigma}|}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = -\frac{|D_{K,\sigma}|}{|K|} \frac{|K|}{\delta t} (\rho_K - \rho_K^*) \end{aligned}$$

Discrete kinetic energy balance

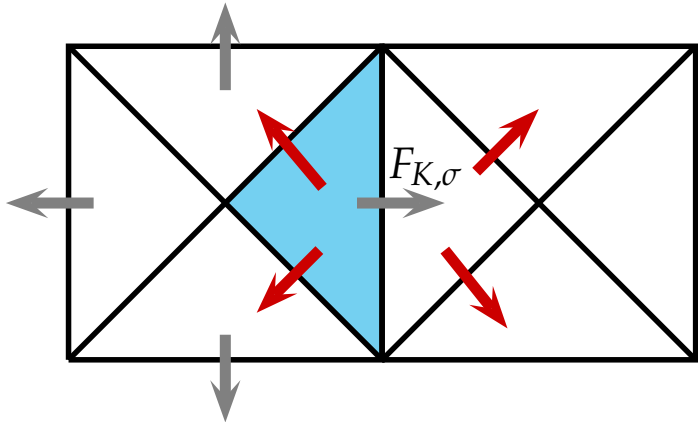
We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$

$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



Let w such that $\text{div} w = \text{cst}$ and for all face σ of K :

$$\int_{\sigma} w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the primal fluxes}).$$

Then one defines : $F_{\sigma,\epsilon} = \int_{\epsilon} w \cdot n_{\sigma,\epsilon} .$

$$\frac{|D_{K,\sigma}|}{\delta t} (\rho_K - \rho_K^*) + F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = 0,$$

Discrete kinetic energy balance

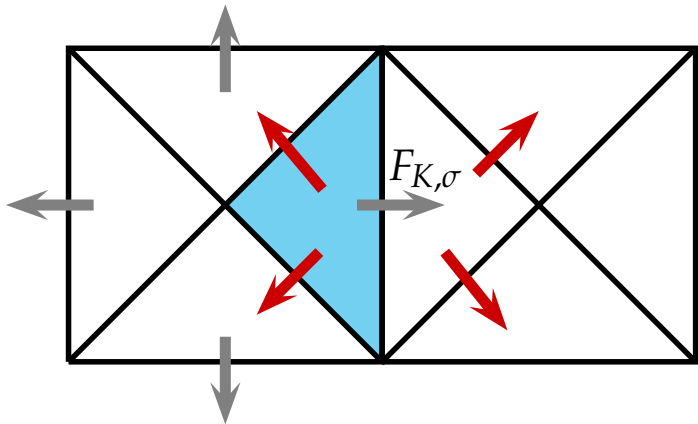
We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$

$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



Let w such that $\text{div} w = \text{cst}$ and for all face σ of K :

$$\int_{\sigma} w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the primal fluxes}).$$

Then one defines : $F_{\sigma,\epsilon} = \int_{\epsilon} w \cdot n_{\sigma,\epsilon} .$

$$\frac{|D_{K,\sigma}|}{\delta t} (\rho_K - \rho_K^*) + F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = 0, \quad \text{and} \quad \frac{|D_{L,\sigma}|}{\delta t} (\rho_L - \rho_L^*) + F_{L,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset L}} F_{\sigma,\epsilon} = 0.$$

Discrete kinetic energy balance

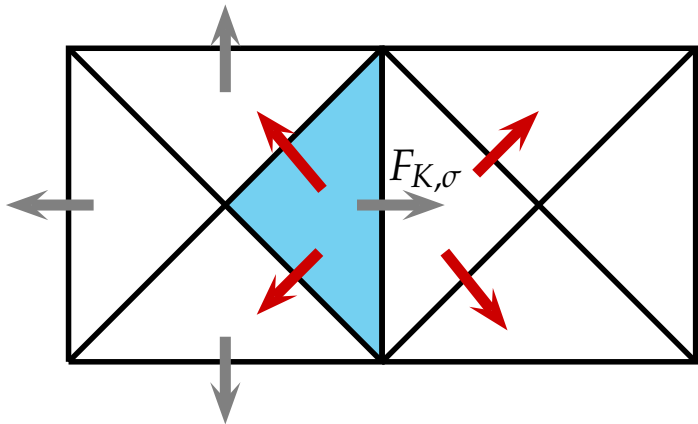
We want :

$$\frac{|D_\sigma|}{\delta t} (\rho_\sigma - \rho_\sigma^*) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

We have :

$$\frac{|K|}{\delta t} (\rho_K - \rho_K^*) + \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0,$$

$$\frac{|L|}{\delta t} (\rho_L - \rho_L^*) + \sum_{\sigma \in \mathcal{E}(L)} F_{L,\sigma} = 0.$$



Let w such that $\text{div} w = \text{cst}$ and for all face σ of K :

$$\int_{\sigma} w \cdot n_{K,\sigma} = F_{K,\sigma} \quad (\text{lifting of the primal fluxes}).$$

Then one defines : $F_{\sigma,\epsilon} = \int_{\epsilon} w \cdot n_{\sigma,\epsilon} .$

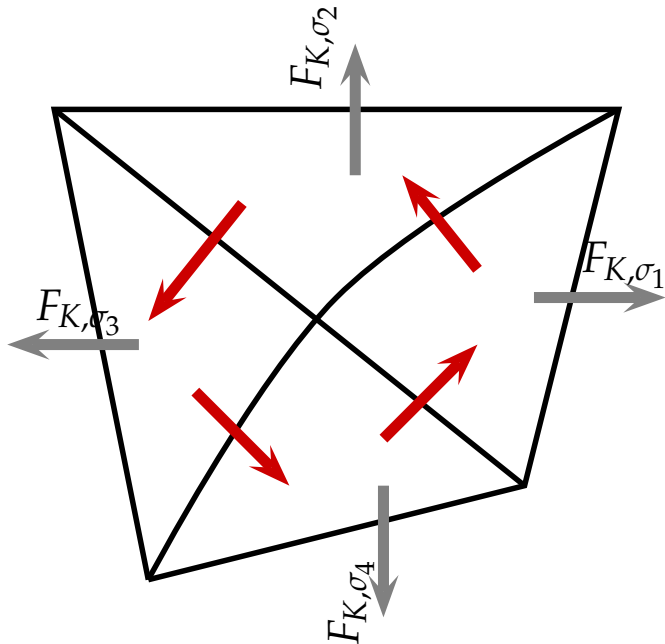
$$\frac{1}{\delta t} \left(\underbrace{|D_{K,\sigma}| \rho_K + |D_{L,\sigma}| \rho_L}_{=: |D_\sigma| \rho_\sigma} - |D_{K,\sigma}| \rho_K^* - |D_{L,\sigma}| \rho_L^* \right) + \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon} = 0.$$

Discrete kinetic energy balance

A construction which **does not depend on the element K** :

$$\begin{aligned}
 F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} &= \int_{\partial D_{K,\sigma}} \mathbf{w} \cdot \mathbf{n} = \int_{D_{K,\sigma}} \operatorname{div} \mathbf{w} = \frac{|D_{K,\sigma}|}{|K|} \int_K \operatorname{div} \mathbf{w} = \frac{|D_{K,\sigma}|}{|K|} \int_{\partial K} \mathbf{w} \cdot \mathbf{n} \\
 &= \frac{|D_{K,\sigma}|}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = -\frac{|D_{K,\sigma}|}{|K|} \frac{|K|}{\delta t} (\rho_K - \rho_K^*)
 \end{aligned}$$

where $\zeta_K^\sigma = \frac{|D_{K,\sigma}|}{|K|}$ is **independent** of K and σ .



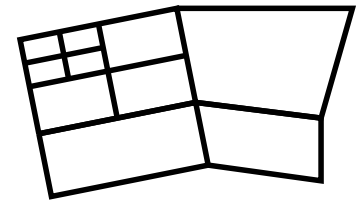
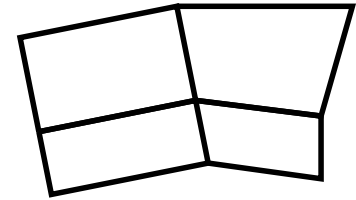
Solve the linear system :

$$F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_\sigma) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = \zeta_K^\sigma \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma}, \quad \forall \sigma \in \mathcal{E}(K).$$

Non-conforming local refinement

Admissible refined meshes :

- start from a regular triangulation
- recursive application of a refinement pattern to some cells
- maximum difference of refinement levels of adjacent cells: 1



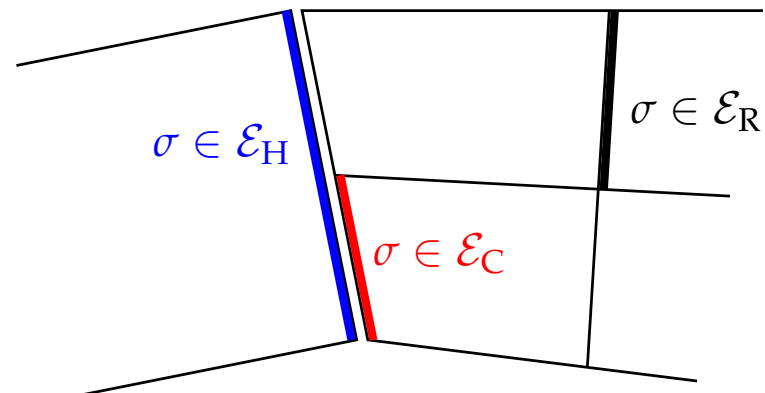
Hanging Faces :

$$\mathcal{E} = \mathcal{E}_R \cup \mathcal{E}_H \cup \mathcal{E}_C$$

\mathcal{E}_R : regular faces

\mathcal{E}_H : hanging faces

\mathcal{E}_C : child faces



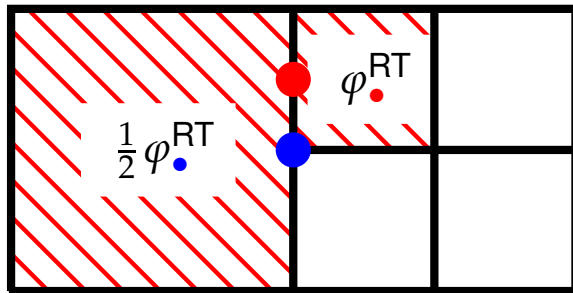
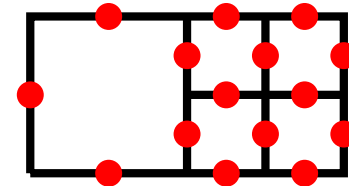
Non-conforming local refinement

Rannacher-Turek element adapted to locally refined meshes :

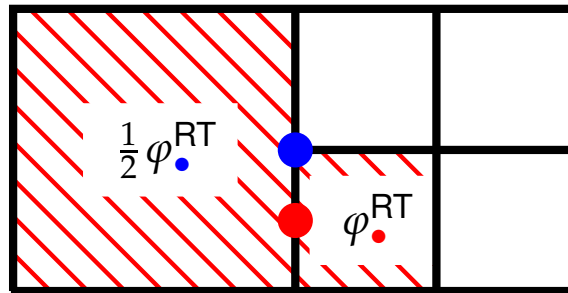
$$V_h = \left\{ v \in L^2(\Omega); v|_K \in \tilde{Q}_1(K), \forall K \in \mathcal{M} \text{ and } \int_{\sigma} [v] = 0, \forall \sigma \in \mathcal{E}_R \cup \mathcal{E}_C \right\}.$$

Basis functions :

$$V_h = \text{span} \left\{ \varphi_{\sigma}; \sigma \in \mathcal{E}_R \cup \mathcal{E}_C \right\}$$



piecewise definition of φ_{\bullet}



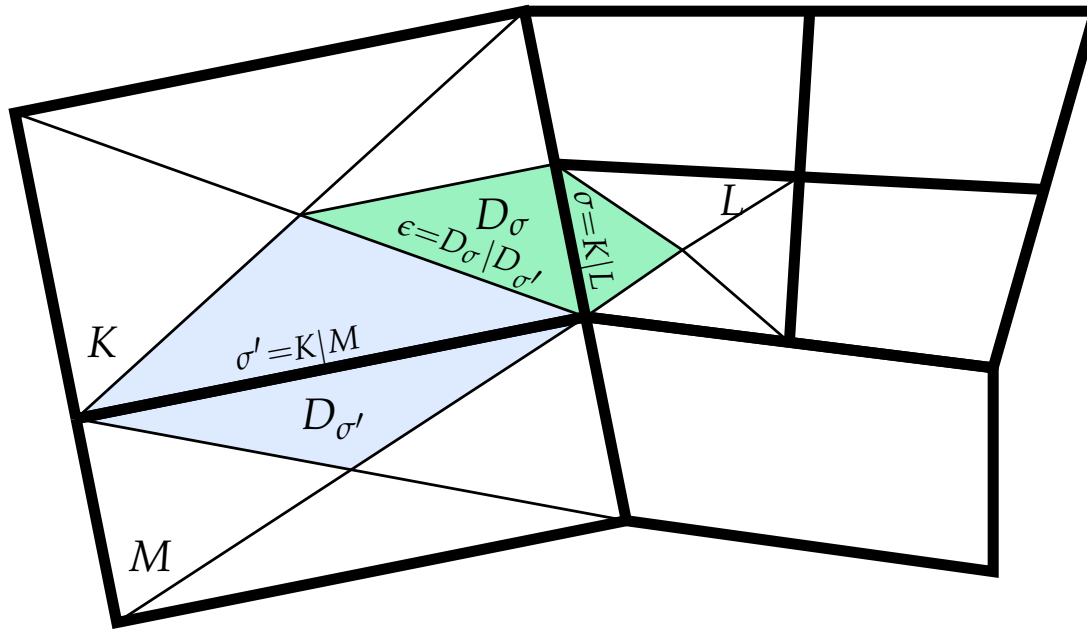
piecewise definition of φ_{\bullet}

Practical Implementation :

$$(T_{\text{diff}}(\mathbf{u}))_{\sigma,i} = \frac{1}{|D_{\sigma}|} \sum_{K \in \mathcal{M}} \int_K \sum_{\sigma' \in \mathcal{E}(K)} \sum_{j=1}^d u_{\sigma',j} \tau(\varphi_{\sigma'} \mathbf{e}^{(j)}) : \nabla(\varphi_{\sigma} \mathbf{e}^{(i)}) \, dx,$$

Non-conforming local refinement

Dual fluxes for locally refined meshes :



Find a solution to the system :

$$\forall \sigma \in \mathcal{E}(K), \quad F_{K,\sigma} + \sum_{\substack{\epsilon \in \mathcal{E}(D_{\sigma}) \\ \epsilon \subset K}} F_{\sigma,\epsilon} = \zeta_K^{\sigma} \sum_{\sigma' \in \mathcal{E}(K)} F_{K,\sigma'}, \quad \forall \sigma \in \mathcal{E}(K). \quad (H1)$$

Non-conforming local refinement

Properties of the scheme :

- Gradient-divergence duality :

$$\sum_{K \in \mathcal{M}} |K| p_K (\operatorname{div} \boldsymbol{v})_K + \sum_{\sigma \in \mathcal{E}} |D_\sigma| \boldsymbol{v}_\sigma \cdot (\nabla p)_\sigma = 0, \quad \text{for all } (p, \boldsymbol{v}) \in Q_h \times V_h^d.$$

- Positivity/coercivity of the diffusion term (Rannacher-Turek FE) :

$$\sum_{\sigma \in \mathcal{E}} |D_\sigma| (T_{\text{diff}}(\boldsymbol{v}))_\sigma \cdot \boldsymbol{v}_\sigma = \|\boldsymbol{v}\|_{1,h}^2, \quad \text{for all } \boldsymbol{v} \in V_h^d.$$

- LBB (inf-sup) condition (*via* a Fortin interpolation operator) :

$$\inf_{p \in Q_h} \sup_{\boldsymbol{u} \in V_h^d} \frac{\int_{\Omega} p \operatorname{div}_h \boldsymbol{u}}{\|p\|_{L^2(\Omega)} \|\boldsymbol{u}\|_{1,h}} \geq \beta.$$

- Discrete kinetic energy balance :

$$\frac{1}{2\delta t} \left(\rho_\sigma |\boldsymbol{u}_\sigma|^2 - \rho_\sigma^* |\boldsymbol{u}_\sigma^*|^2 \right) + \frac{1}{2|D_\sigma|} \sum_{\substack{\epsilon \in \tilde{\mathcal{E}}(D_\sigma) \\ \epsilon = D_\sigma | D_{\sigma'}}} F_{\sigma,\epsilon} \boldsymbol{u}_\sigma \cdot \boldsymbol{u}_{\sigma'} - (T_{\text{diff}}(\boldsymbol{u}))_\sigma \cdot \boldsymbol{u}_\sigma + (\nabla p)_\sigma \cdot \boldsymbol{u}_\sigma \leq 0.$$

Pressure correction scheme

Knowing ρ^* , \mathbf{u}^* , p^* and ρ^{**} s.t. $\frac{1}{\delta t}(\rho_K^* - \rho_K^{**}) + \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}} F_{K,\sigma}^*$, $\forall K \in \mathcal{M}$,

0-Preparation step – Compute $(\rho_\sigma^{**})_{\sigma \in \mathcal{E}_{\text{int}}}$, $(\rho_\sigma^*)_{\sigma \in \mathcal{E}_{\text{int}}}$ and $(F_{\sigma,\epsilon}^*)_{\sigma \in \mathcal{E}_{\text{int}}}$ such that:

$$\frac{1}{\delta t}(\rho_\sigma^* - \rho_\sigma^{**}) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon}^* = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

1-Prediction step – Find $(\tilde{\mathbf{u}}_\sigma)_{\sigma \in \mathcal{E}_{\text{int}}}$ such that:

$$\frac{1}{\delta t}(\rho_\sigma^* \tilde{\mathbf{u}}_\sigma - \rho_\sigma^{**} \mathbf{u}_\sigma^*) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon}^* \tilde{\mathbf{u}}_\epsilon + (T_{\text{diff}}(\tilde{\mathbf{u}}))_\sigma + \left(\frac{\rho_\sigma^*}{\rho_\sigma^{**}} \right)^{\frac{1}{2}} (\nabla p)_\sigma^* = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

2-Correction step – Find $(\mathbf{u}_\sigma)_{\sigma \in \mathcal{E}_{\text{int}}}$ and $(p_K)_{K \in \mathcal{M}}$ such that:

$$\frac{1}{\delta t} \rho_\sigma^* (\mathbf{u}_\sigma - \tilde{\mathbf{u}}_\sigma) + (\nabla p)_\sigma - \left(\frac{\rho_\sigma^*}{\rho_\sigma^{**}} \right)^{\frac{1}{2}} (\nabla p)_\sigma^* = 0, \quad \sigma \in \mathcal{E}_{\text{int}},$$

$$\frac{1}{\delta t}(\rho_K - \rho_K^*) + \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0, \quad K \in \mathcal{M}.$$

Numerical applications (1/2)

A low Mach number model for buoyant flows :

$$\partial_t(\rho c_p \vartheta) + \operatorname{div}(\rho c_p \vartheta \mathbf{u}) - \operatorname{div}(\lambda \nabla \vartheta) = 0,$$

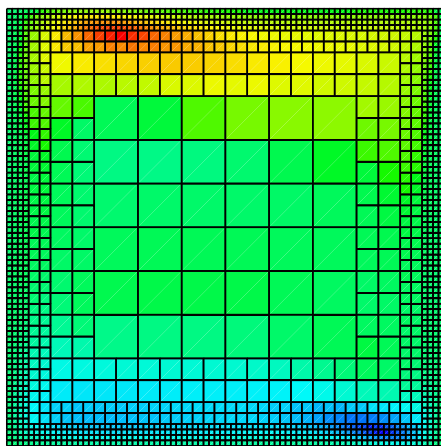
$$P_{th}(t) = \rho R \vartheta,$$

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = \rho \mathbf{g}.$$

The evolution of P_{th} with time must be given by an additional relation: the conservation of the total mass in the domain:

$$\int_{\Omega} \rho(\mathbf{x}, t) \, d\mathbf{x} = \frac{P_{th}(t)}{R} \int_{\Omega} \frac{1}{\vartheta(\mathbf{x}, t)} \, d\mathbf{x} = |\Omega| \rho_0, \text{ with } \rho_0 = \frac{P_{th}(0)}{R \vartheta_0}.$$



The velocity is set to zero on the boundary and the **border is heated** according to: $\vartheta(\mathbf{x}) = \frac{L-x_1}{L} \vartheta_h + \frac{x_1}{L} \vartheta_c$, $\vartheta_h = (1 + \varepsilon) \vartheta_0$, $\vartheta_c = (1 - \varepsilon) \vartheta_0$.

Numerical applications (1/2)

A low Mach number model for buoyant flows :

$$\partial_t(\rho c_p \vartheta) + \operatorname{div}(\rho c_p \vartheta \mathbf{u}) - \operatorname{div}(\lambda \nabla \vartheta) = 0,$$

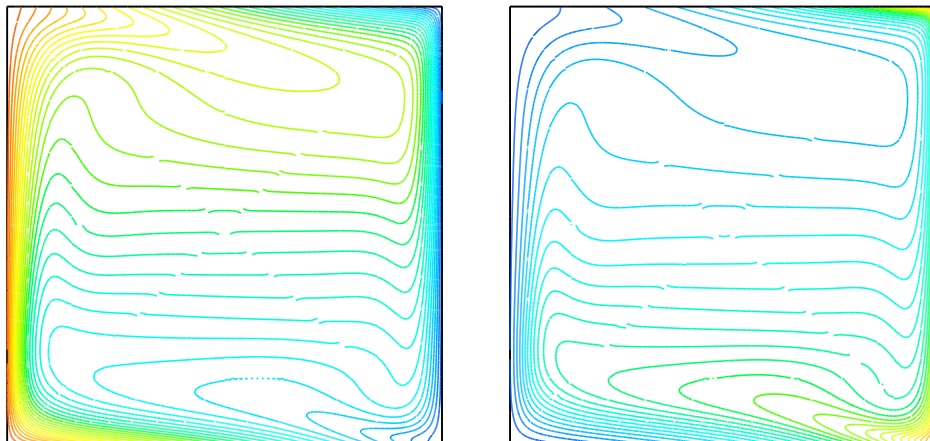
$$P_{th}(t) = \rho R \vartheta,$$

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = \rho \mathbf{g}.$$

The evolution of P_{th} with time must be given by an additional relation: the conservation of the total mass in the domain:

$$\int_{\Omega} \rho(\mathbf{x}, t) \, d\mathbf{x} = \frac{P_{th}(t)}{R} \int_{\Omega} \frac{1}{\vartheta(\mathbf{x}, t)} \, d\mathbf{x} = |\Omega| \rho_0, \text{ with } \rho_0 = \frac{P_{th}(0)}{R \vartheta_0}.$$



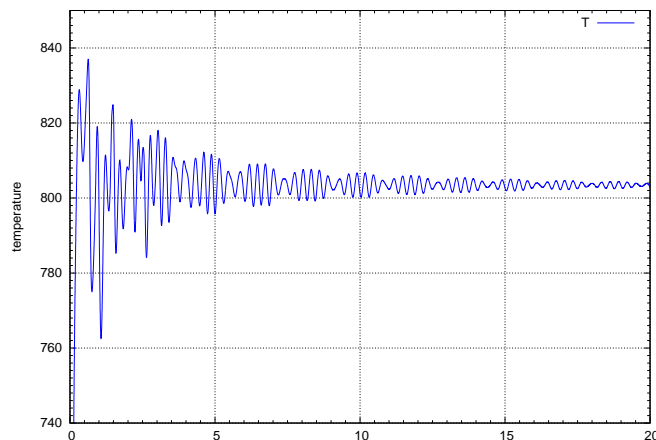
Numerical applications (1/2)

A low Mach number model for buoyant flows :

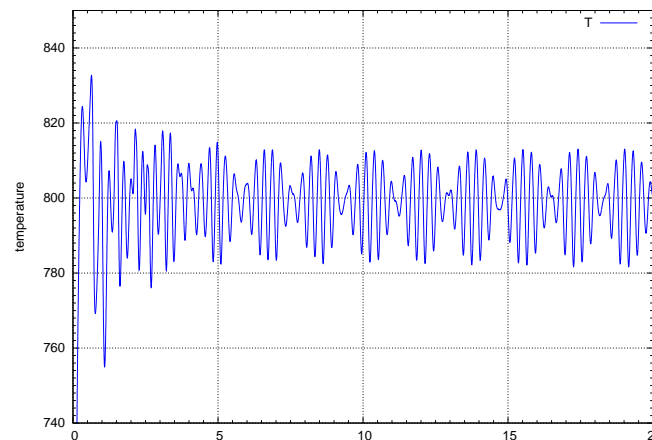
Dimensional analysis \implies the flow is governed by the Prandtl and the Rayleigh numbers :

$$\text{Pr} = \frac{\mu c_p}{\lambda}, \quad \text{Ra} = \frac{\rho_0^2 c_p g (\vartheta_h - \vartheta_c) L^3}{\mu \lambda \vartheta_0}.$$

S. Xin and P. Le Quéré (Physics of Fluids, 2001), provide a stability analysis that shows that the flow reaches a steady state up to a critical value of the Rayleigh number approximately equal to $\text{Ra} = 2.1 \cdot 10^6$. Beyond this value, the flow remains time-dependent.



$$\text{Ra} = 2.1 \cdot 10^6$$



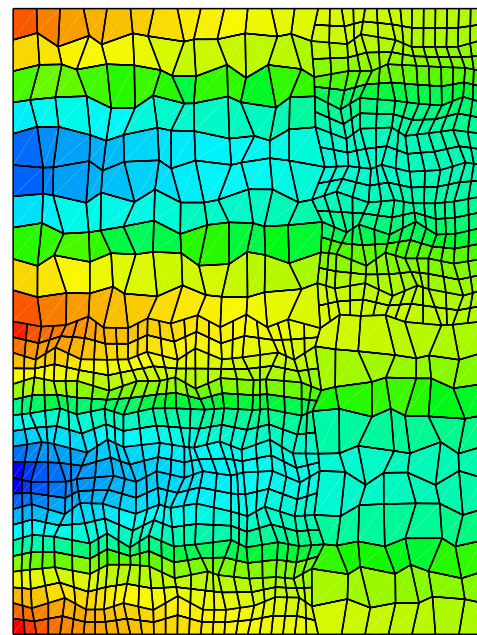
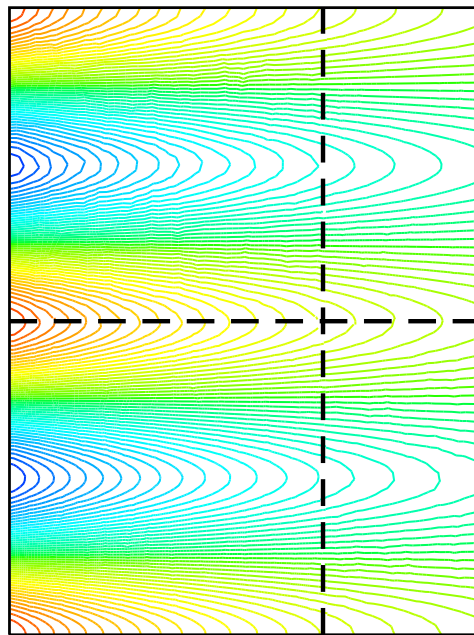
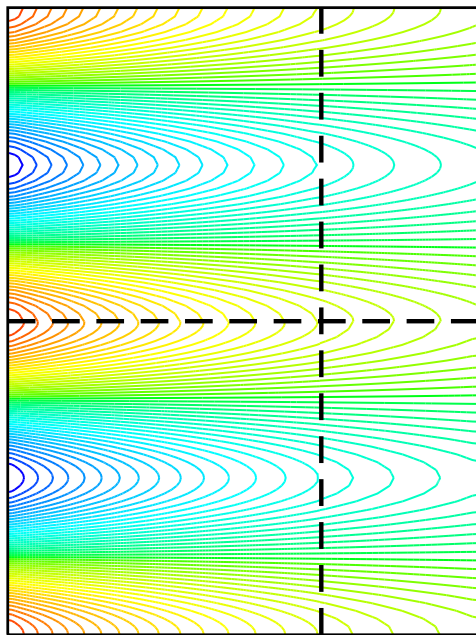
$$\text{Ra} = 2.2 \cdot 10^6$$

Numerical applications (2/2)

A stationary incompressible flow (Kovasznay flow) :

$$\mathbf{u} = \begin{bmatrix} 1 - e^{\lambda x} \cos(2\pi y) \\ \frac{\lambda}{2\pi} e^{\lambda x} \sin(2\pi y) \end{bmatrix}, \quad p = \frac{1}{2} (1 - e^{2\lambda x}), \quad \lambda = \frac{1}{2\mu} - \left(\frac{1}{4\mu^2} + 4\pi^2 \right)^{1/2},$$

where μ stands for the viscosity of the flow, taken here as $\mu = 1/40$ is an analytic solution of the incompressible Navier-Stokes equations.



Numerical applications (2/2)

A stationary incompressible flow (Kovaszny flow) :

$$\mathbf{u} = \begin{bmatrix} 1 - e^{\lambda x} \cos(2\pi y) \\ \frac{\lambda}{2\pi} e^{\lambda x} \sin(2\pi y) \end{bmatrix}, \quad p = \frac{1}{2} (1 - e^{2\lambda x}), \quad \lambda = \frac{1}{2\mu} - \left(\frac{1}{4\mu^2} + 4\pi^2\right)^{1/2},$$

where μ stands for the viscosity of the flow, taken here as $\mu = 1/40$ is an analytic solution of the incompressible Navier-Stokes equations.

n	$\ \mathbf{u} - \mathbf{u}_{\text{exact}}\ _{L^2(\Omega)^d}$	$\ p - p_{\text{exact}}\ _{L^2(\Omega)}$
20	0.0384	0.0334
40	0.00825	0.0158
80	0.00211	0.00782
160	0.000544	0.00390

Second order convergence for \mathbf{u} .

n	$\ \mathbf{u} - \mathbf{u}_{\text{exact}}\ _{L^2(\Omega)^d}$	$\ p - p_{\text{exact}}\ _{L^2(\Omega)}$
20	0.0617	0.0406
40	0.0119	0.0179
80	0.00281	0.0087
160	0.000718	0.0043

Second order convergence for \mathbf{u} .

Pressure correction scheme

Knowing ρ^* , \mathbf{u}^* , p^* and ρ^{**} s.t. $\frac{1}{\delta t}(\rho_K^* - \rho_K^{**}) + \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}} F_{K,\sigma}^*$, $\forall K \in \mathcal{M}$,

0-Preparation step – Compute $(\rho_\sigma^{**})_{\sigma \in \mathcal{E}_{\text{int}}}$, $(\rho_\sigma^*)_{\sigma \in \mathcal{E}_{\text{int}}}$ and $(F_{\sigma,\epsilon}^*)_{\sigma \in \mathcal{E}_{\text{int}}}$ such that:

$$\frac{1}{\delta t}(\rho_\sigma^* - \rho_\sigma^{**}) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \mathcal{E}(D_\sigma)} F_{\sigma,\epsilon}^* = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

1-Prediction step – Find $(\tilde{\mathbf{u}}_\sigma)_{\sigma \in \mathcal{E}_{\text{int}}}$ such that:

$$\frac{1}{\delta t}(\rho_\sigma^* \tilde{\mathbf{u}}_\sigma - \rho_\sigma^{**} \mathbf{u}_\sigma^*) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon}^* \tilde{\mathbf{u}}_\epsilon + (T_{\text{diff}}(\tilde{\mathbf{u}}))_\sigma + \left(\frac{\rho_\sigma^*}{\rho_\sigma^{**}} \right)^{\frac{1}{2}} (\nabla p)_\sigma^* = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

2-Correction step – Find $(\mathbf{u}_\sigma)_{\sigma \in \mathcal{E}_{\text{int}}}$ and $(p_K)_{K \in \mathcal{M}}$ such that:

$$\frac{1}{\delta t} \rho_\sigma^* (\mathbf{u}_\sigma - \tilde{\mathbf{u}}_\sigma) + (\nabla p)_\sigma - \left(\frac{\rho_\sigma^*}{\rho_\sigma^{**}} \right)^{\frac{1}{2}} (\nabla p)_\sigma^* = 0, \quad \sigma \in \mathcal{E}_{\text{int}},$$

$$\frac{1}{\delta t}(\rho_K - \rho_K^*) + \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0, \quad K \in \mathcal{M}.$$

Error analysis : convection-diffusion equation

Let $w \in C^1(\overline{\Omega})^d$ such that $w|_{\partial\Omega} = 0$, $\operatorname{div} w = 0$ and let $f \in L^2(\Omega)$.

Strong form of the convection-diffusion equation :

$$\begin{aligned} u + \operatorname{div}(uw) - \Delta u &= f, & \text{on } \Omega, \\ u &= 0, & \text{on } \partial\Omega. \end{aligned}$$

Weak formulation of the convection-diffusion equation :

Let us define :

$$a(u, v) = \int_{\Omega} \nabla u \cdot \nabla v, \quad u, v \in H_0^1(\Omega),$$

$$b(w, u, v) = \int_{\Omega} \operatorname{div}(uw)v, \quad u, v \in H_0^1(\Omega).$$

A weak solution is a function $u \in H_0^1(\Omega)$ such that:

$$(u, v) + b(w, u, v) + a(u, v) = (f, v), \quad \forall v \in H_0^1(\Omega).$$

Lax-Milgram theorem \implies there exists a unique weak solution.

Error analysis : convection-diffusion equation

The staggered scheme for the convection-diffusion equation :

- Let $F_{K,\sigma}(w) = \int_{\sigma} w \cdot n_{K,\sigma} d\gamma$ and compute the dual fluxes $F_{\sigma,\epsilon}(w)$ so that (H1) holds.

Error analysis : convection-diffusion equation

The staggered scheme for the convection-diffusion equation :

- Let $F_{K,\sigma}(\boldsymbol{w}) = \int_{\sigma} \boldsymbol{w} \cdot \boldsymbol{n}_{K,\sigma} \, d\gamma$ and compute the dual fluxes $F_{\sigma,\epsilon}(\boldsymbol{w})$ so that (H1) holds.
- The staggered scheme reads:

$$u_{\sigma} + \frac{1}{|D_{\sigma}|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_{\sigma})} F_{\sigma,\epsilon}(\boldsymbol{w}) u_{\epsilon} + \sum_{K \in \mathcal{M}} \int_K \sum_{\sigma' \in \mathcal{E}} u_{\sigma'} \nabla \varphi_{\sigma'} \cdot \nabla \varphi_{\sigma} = f_{\sigma}.$$



Error analysis : convection-diffusion equation

The staggered scheme for the convection-diffusion equation :

- Let $F_{K,\sigma}(\boldsymbol{w}) = \int_{\sigma} \boldsymbol{w} \cdot \boldsymbol{n}_{K,\sigma} \, d\gamma$ and compute the dual fluxes $F_{\sigma,\epsilon}(\boldsymbol{w})$ so that (H1) holds.
- The staggered scheme reads:

$$u_{\sigma} + \frac{1}{|D_{\sigma}|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_{\sigma})} F_{\sigma,\epsilon}(\boldsymbol{w}) u_{\epsilon} + \sum_{K \in \mathcal{M}} \int_K \sum_{\sigma' \in \mathcal{E}} u_{\sigma'} \nabla \varphi_{\sigma'} \cdot \nabla \varphi_{\sigma} = f_{\sigma}.$$

- Multiplying by v_{σ} and summing over $\sigma \in \mathcal{E}_{\text{int}}$, the scheme is equivalent to:

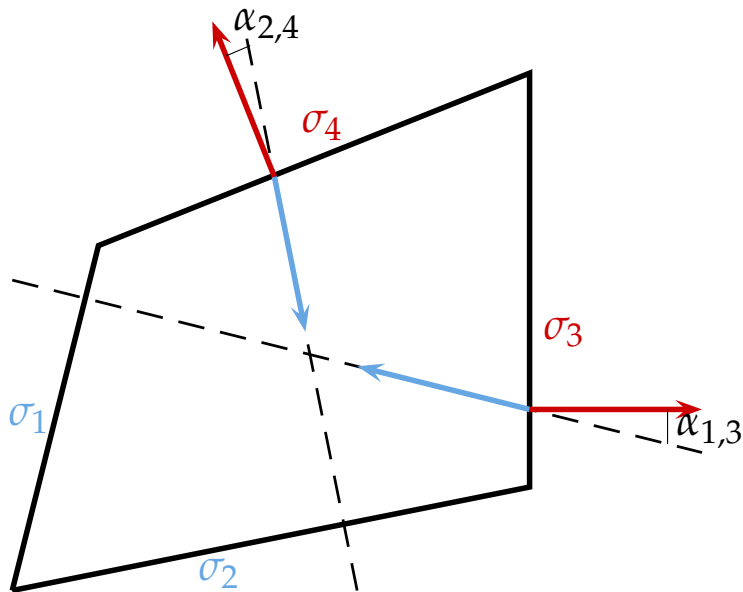
Find $u_h \in V_h$ such that :

$$(u_h, v)_h + b_h(\boldsymbol{w}, u_h, v) + a_h(u_h, v) = (f, v), \quad \text{for all } v \in V_h,$$

$$\text{where } \forall (u, v) \in V_h \times V_h, \quad \left| \begin{array}{l} (u, v)_h = \sum_{\sigma \in \mathcal{E}} |D_{\sigma}| u_{\sigma} v_{\sigma}, \\ b_h(\boldsymbol{w}, u, v) = \sum_{\sigma \in \mathcal{E}} v_{\sigma} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_{\sigma})} F_{\sigma,\epsilon}(\boldsymbol{w}) u_{\epsilon}, \\ a_h(u, v) = \int_{\Omega} \nabla_h u \cdot \nabla_h v. \end{array} \right.$$

Error analysis : convection-diffusion equation

Regularity of the mesh :



We assume **convex** control volumes K .

$$h_K = \text{size}(K)$$

r_K = radius of the biggest ball included in K

$$\alpha_K = \max(\alpha_{1,3}, \alpha_{2,4})$$

$$h = \max\{h_K, K \in \mathcal{M}\}$$

$$\alpha_h = \max\{\alpha_K, K \in \mathcal{M}\}$$

$$\theta_h = \max\left\{\frac{h_K}{r_K}, K \in \mathcal{M}\right\}$$



Error analysis : convection-diffusion equation

Reminder : Stokes problem :

$$-\Delta \mathbf{u} + \nabla p = \mathbf{f}, \quad \Omega$$

$$\operatorname{div} \mathbf{u} = 0, \quad \Omega,$$

$$\mathbf{u} = 0, \quad \partial\Omega.$$

Theorem : Let $\theta_0 > 0$ and let \mathcal{M} be a *non-refined* mesh of the computational domain Ω such that $\theta_h \leq \theta_0$. Let $(\mathbf{u}_h, p_h) \in V_h \times Q_h$ be the Rannacher-Turek approximation of the Stokes. We assume that the solution (p, \mathbf{u}) of the Stokes problem belongs to $H^1(\Omega) \times H_0^1(\Omega)^d \cap H^2(\Omega)^d$. Then the discrete solution (p_h, \mathbf{u}_h) satisfies:

$$\|p_h - p\|_{L^2(\Omega)} + \|\mathbf{u}_h - \mathbf{u}\|_{1,h} \leq C(h + \alpha_h),$$

where C only depends on p, \mathbf{u}, Ω and θ_0 .

Question : For the convection-diffusion equation, do we have the same accuracy of the *staggered* scheme on *locally non-conforming refined* meshes and knowing the particular discretization of the convection term ?

Error analysis : convection-diffusion equation

$$\begin{aligned} u + \operatorname{div}(uw) - \Delta u &= f, & \text{on } \Omega, \\ u &= 0, & \text{on } \partial\Omega. \end{aligned}$$

Theorem (Jean-Claude Latché, Bruno Piar, K.S.) : Let $\theta_0 > 0$ and let \mathcal{M} be a *locally refined mesh* of the computational domain Ω such that $\theta_h \leq \theta_0$. Let $u_h \in V_h$ be the solution to the staggered scheme. We assume that the solution u of the continuous convection-diffusion problem belongs to $H_0^1(\Omega) \cap H^2(\Omega)$. Then u_h satisfies:

$$\|u_h - u\|_{1,h} \leq C (h + \alpha_h) \|u\|_{H^2(\Omega)},$$

where C only depends on w , Ω and θ_0 .

Remark : Thanks to the gradient-divergence duality and the inf-sup stability properties, a similar result can be proved for the **Oseen model**:

$$\begin{aligned} u + \operatorname{div}(w \otimes u) - \Delta u + \nabla p &= f, & \Omega \\ \operatorname{div} u &= 0, & \Omega, \\ u &= 0, & \partial\Omega. \end{aligned}$$

Error analysis : convection-diffusion equation

Sketch of the proof :

- By the triangle inequality : $\|u_h - u\|_{1,h} \leq \|u_h - r_h u\|_{1,h} + \|r_h u - u\|_{1,h}$ where r_h is the following interpolation operator:

$$r_h : \begin{cases} \mathbf{H}_0^1(\Omega) & \longrightarrow & V_h \\ v & \longmapsto & r_h v(\mathbf{x}) = \sum_{\sigma \in \mathcal{E}} |\sigma|^{-1} \left(\int_{\sigma} v \, d\gamma \right) \varphi_{\sigma}(\mathbf{x}). \end{cases}$$

- Approximation property of r_h (Rannacher-Turek extended to refined meshes) :

$$\forall v \in \mathbf{H}_0^1(\Omega) \cap \mathbf{H}^2(\Omega), \forall K \in \mathcal{M},$$

$$\|v - r_h v\|_{L^2(K)} + h_K \|\nabla(v - r_h v)\|_{L^2(K)^d} \leq C_2 h_K (h_K + \alpha_K) |v|_{\mathbf{H}^2(K)}.$$

Hence:

$$\|r_h u - u\|_{1,h} = \left(\sum_{K \in \mathcal{M}} \|\nabla(u - r_h u)\|_{L^2(K)^d}^2 \right)^{\frac{1}{2}} \leq C_2 (h + \alpha_h) |u|_{\mathbf{H}^2(\Omega)}.$$

Error analysis : convection-diffusion equation

Sketch of the proof :

- Dual formulation of the norm :

$$\|u_h - r_h u\|_{1,h} \leq \sup_{v \in V_h} \frac{\mathcal{A}_h(u_h - r_h u, v)}{\|v\|_h}.$$

where $\mathcal{A}_h(u, v) := (u, v)_h + b_h(\boldsymbol{w}, u, v) + a_h(u, v)$.



Error analysis : convection-diffusion equation

Sketch of the proof :

- Dual formulation of the norm :

$$\|u_h - r_h u\|_{1,h} \leq \sup_{v \in V_h} \frac{\mathcal{A}_h(u_h - r_h u, v)}{\|v\|_h}.$$

where $\mathcal{A}_h(u, v) := (u, v)_h + b_h(\boldsymbol{w}, u, v) + a_h(u, v)$.

- As u_h is the numerical solution, one has $\mathcal{A}_h(u_h, v) = (f, v)$.
-

Error analysis : convection-diffusion equation

Sketch of the proof :

- Dual formulation of the norm :

$$\|u_h - r_h u\|_{1,h} \leq \sup_{v \in V_h} \frac{\mathcal{A}_h(u_h - r_h u, v)}{\|v\|_h}.$$

where $\mathcal{A}_h(u, v) := (u, v)_h + b_h(\mathbf{w}, u, v) + a_h(u, v)$.

- As u_h is the numerical solution, one has $\mathcal{A}_h(u_h, v) = (f, v)$.
- The exact solution u of the convection-diffusion is assumed to be in $H^2(\Omega)$, hence, the equation is satisfied in the strong sense in $L^2(\Omega)$:

$$(u, v) + (\operatorname{div}(u\mathbf{w}), v) - (\Delta u, v) = (f, v), \quad \forall v \in L^2(\Omega)$$

$$\implies \mathcal{A}_h(u_h, v) = (u, v) + (\operatorname{div}(u\mathbf{w}), v) - (\Delta u, v), \quad \forall v \in V_h.$$

Error analysis : convection-diffusion equation

Sketch of the proof :

- Dual formulation of the norm :

$$\|u_h - r_h u\|_{1,h} \leq \sup_{v \in V_h} \frac{\mathcal{A}_h(u_h - r_h u, v)}{\|v\|_h}.$$

where $\mathcal{A}_h(u, v) := (u, v)_h + b_h(\boldsymbol{w}, u, v) + a_h(u, v)$.

- As u_h is the numerical solution, one has $\mathcal{A}_h(u_h, v) = (f, v)$.
- The exact solution u of the convection-diffusion is assumed to be in $H^2(\Omega)$, hence, the equation is satisfied in the strong sense in $L^2(\Omega)$:

$$(u, v) + (\operatorname{div}(u\boldsymbol{w}), v) - (\Delta u, v) = (f, v), \quad \forall v \in L^2(\Omega)$$

$$\implies \mathcal{A}_h(u_h, v) = (u, v) + (\operatorname{div}(u\boldsymbol{w}), v) - (\Delta u, v), \quad \forall v \in V_h.$$

- The error decomposes in three terms :

$$\mathcal{A}_h(u_h - r_h u, v) = \underbrace{(u, v) - (r_h u, v)_h}_{\text{reaction error}} + \underbrace{(\operatorname{div}(u\boldsymbol{w}), v) - b_h(\boldsymbol{w}, r_h u, v)}_{\text{convection error}} + \underbrace{(-\Delta u, v) - a_h(r_h u, v)}_{\text{diffusion error}}.$$

Error analysis : convection-diffusion equation

Sketch of the proof :

Convection error: $|(\operatorname{div}(u\boldsymbol{w}), v) - b_h(\boldsymbol{w}, r_h u, v)|$ with

$$b_h(\boldsymbol{w}, u, v) = \sum_{\sigma \in \mathcal{E}} v_\sigma \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma, \epsilon}(\boldsymbol{w}) u_\epsilon.$$



Error analysis : convection-diffusion equation

Sketch of the proof :

Convection error: $|(\operatorname{div}(u\boldsymbol{w}), v) - b_h(\boldsymbol{w}, r_h u, v)|$ with

$$b_h(\boldsymbol{w}, u, v) = \sum_{\sigma \in \mathcal{E}} v_\sigma \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma, \epsilon}(\boldsymbol{w}) u_\epsilon.$$

- The expressions of the dual fluxes $F_{\sigma, \epsilon}(\boldsymbol{w})$ w.r.t \boldsymbol{w} is complicated, contrary to the expressions of $F_{K, \sigma}(\boldsymbol{w}) = \int_\sigma \boldsymbol{w} \cdot \boldsymbol{n}_{K, \sigma} d\gamma$ ($= |\sigma| \hat{\rho}_\sigma \boldsymbol{u}_\sigma \cdot \boldsymbol{n}_{K, \sigma}$).



Error analysis : convection-diffusion equation

Sketch of the proof :

Convection error: $|(\operatorname{div}(u\mathbf{w}), v) - b_h(\mathbf{w}, r_h u, v)|$ with

$$b_h(\mathbf{w}, u, v) = \sum_{\sigma \in \mathcal{E}} v_\sigma \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma, \epsilon}(\mathbf{w}) u_\epsilon.$$

- The expressions of the dual fluxes $F_{\sigma, \epsilon}(\mathbf{w})$ w.r.t \mathbf{w} is complicated, contrary to the expressions of $F_{K, \sigma}(\mathbf{w}) = \int_\sigma \mathbf{w} \cdot \mathbf{n}_{K, \sigma} d\gamma$ ($= |\sigma| \hat{\rho}_\sigma \mathbf{u}_\sigma \cdot \mathbf{n}_{K, \sigma}$).
- In the analysis, replace the implemented convection term by a simpler convection term on the primal mesh:

$$\tilde{b}_h(\mathbf{w}, u, v) = \sum_{K \in \mathcal{M}} v_K \sum_{\sigma \in \mathcal{E}(K)} F_{K, \sigma}(\mathbf{w}) u_\sigma, \quad \text{with } v_K = \sum_{\sigma \in \mathcal{E}(K)} \xi_K^\sigma v_\sigma,$$

and prove the first-order bound

$$|\tilde{b}_h(\mathbf{w}, u, v) - b_h(\mathbf{w}, u, v)| \leq C h \|\mathbf{w}\|_{L^\infty(\Omega)^d} \|u\|_{1, h} \|v\|_{1, h}, \quad \forall u, v \in V_h.$$

Error analysis : convection-diffusion equation

Sketch of the proof :

Convection error: $|(\operatorname{div}(u\mathbf{w}), v) - b_h(\mathbf{w}, r_h u, v)|$ with

$$b_h(\mathbf{w}, u, v) = \sum_{\sigma \in \mathcal{E}} v_\sigma \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma, \epsilon}(\mathbf{w}) u_\epsilon.$$

- The expressions of the dual fluxes $F_{\sigma, \epsilon}(\mathbf{w})$ w.r.t \mathbf{w} is complicated, contrary to the expressions of $F_{K, \sigma}(\mathbf{w}) = \int_\sigma \mathbf{w} \cdot \mathbf{n}_{K, \sigma} d\gamma$ ($= |\sigma| \hat{\rho}_\sigma \mathbf{u}_\sigma \cdot \mathbf{n}_{K, \sigma}$).
- In the analysis, replace the implemented convection term by a simpler convection term on the primal mesh:

$$\tilde{b}_h(\mathbf{w}, u, v) = \sum_{K \in \mathcal{M}} v_K \sum_{\sigma \in \mathcal{E}(K)} F_{K, \sigma}(\mathbf{w}) u_\sigma, \quad \text{with } v_K = \sum_{\sigma \in \mathcal{E}(K)} \xi_K^\sigma v_\sigma,$$

and prove the first-order bound

$$|\tilde{b}_h(\mathbf{w}, u, v) - b_h(\mathbf{w}, u, v)| \leq Ch \|\mathbf{w}\|_{L^\infty(\Omega)^d} \|u\|_{1,h} \|v\|_{1,h}, \quad \forall u, v \in V_h.$$

- Prove

$$|(\operatorname{div}(u\mathbf{w}), v) - \tilde{b}_h(\mathbf{w}, r_h u, v)| \leq Ch.$$

Error analysis : convection-diffusion equation

Sketch of the proof :

Diffusion error: $|(-\Delta u, v) - a_h(r_h u, v)|$.

Two main ingredients:

- The approximation property of the Fortin operator for refined meshes:

$$\forall v \in \mathbf{H}_0^1(\Omega) \cap \mathbf{H}^2(\Omega), \forall K \in \mathcal{M},$$

$$\|v - r_h v\|_{L^2(K)} + h_K \|\nabla(v - r_h v)\|_{L^2(K)^d} \leq C_2 h_K (h_K + \alpha_K) |v|_{\mathbf{H}^2(K)}.$$

- A bound on the interface jumps of the velocity:

$$\sum_{\Sigma \in \mathcal{E}_R \cup \mathcal{E}_H} \left| \int_{\Sigma} [v]_{\Sigma} \partial_n u \right| \leq C h \|v\|_{1,h} \|u\|_{\mathbf{H}_0^1(\Omega)}, \quad \forall v \in V_h, u \in \mathbf{H}_0^1(\Omega).$$

A convergence result

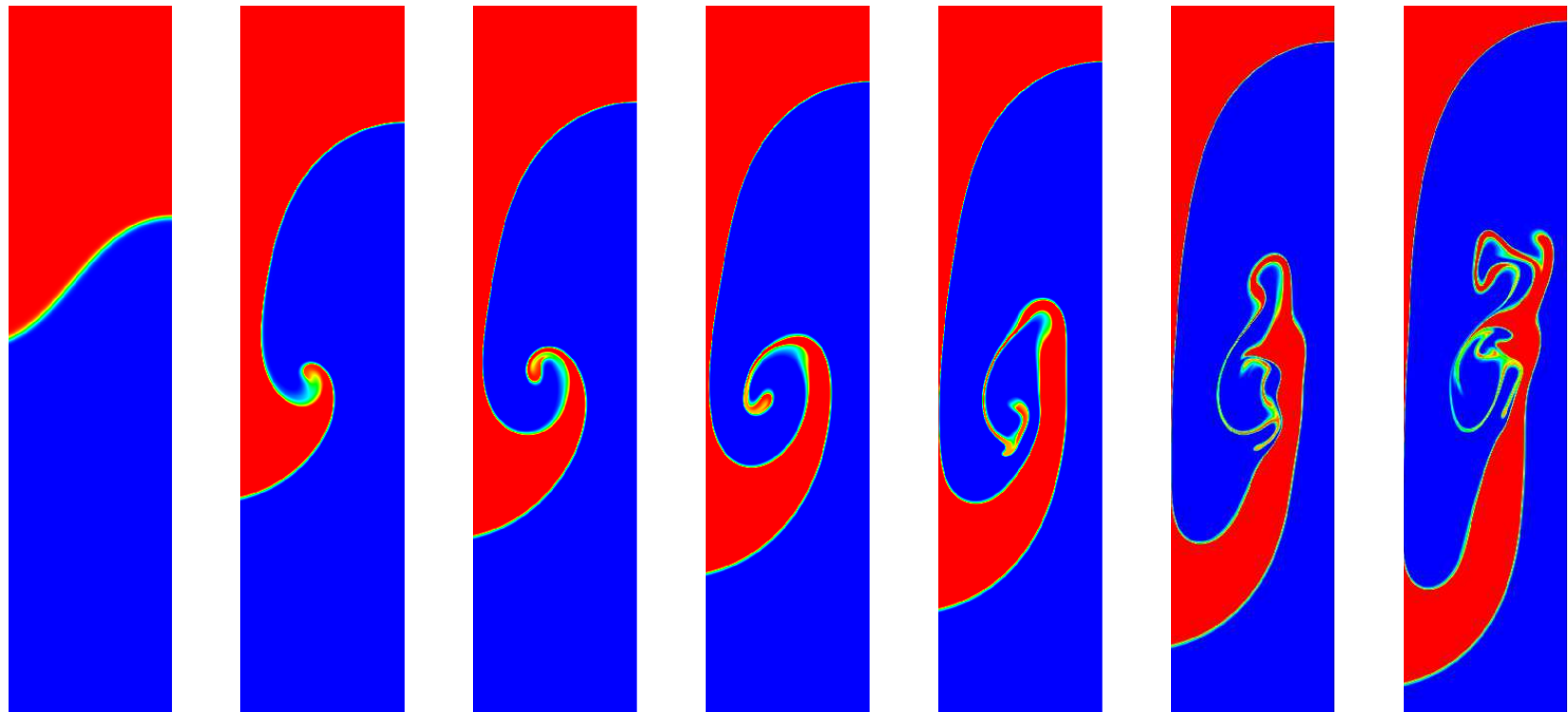
Incompressible variable density Navier-Stokes equations

$$\partial_t(\rho c_p \vartheta) + \operatorname{div}(\rho c_p \vartheta \mathbf{u}) = 0,$$

$$\rho = \mathcal{F}(\theta),$$

$$\partial_t \rho + \operatorname{div}(\rho \mathbf{u}) = 0,$$

$$\partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p = \rho \mathbf{g}.$$



A convergence result

Incompressible variable density Navier-Stokes equations

$$\begin{aligned}\partial_t(\rho c_p \vartheta) + \operatorname{div}(\rho c_p \vartheta \mathbf{u}) &= 0, \\ \rho &= \mathcal{F}(\vartheta), \\ \partial_t \rho + \operatorname{div}(\rho \mathbf{u}) &= 0, \\ \partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \operatorname{div}(\boldsymbol{\tau}(\mathbf{u})) + \nabla p &= 0.\end{aligned}$$

This model is equivalent to :

$$\begin{aligned}\operatorname{div} \mathbf{u} &= 0, \\ \partial_t \rho + \operatorname{div}(\rho \mathbf{u}) &= 0, \\ \partial_t(\rho \mathbf{u}) + \operatorname{div}(\rho \mathbf{u} \otimes \mathbf{u}) - \Delta \mathbf{u} + \nabla p &= 0.\end{aligned}$$

On a bounded domain $(0, T) \times \Omega$, we prove the **convergence of the staggered scheme** towards the weak solutions of this model, with:

$$\mathbf{u}|_{\partial\Omega} = 0, \quad \mathbf{u}|_{t=0} = \mathbf{u}_0 \quad \rho|_{t=0} = \rho_0 \geq \rho_{\min} > 0.$$

A convergence result

The scheme:

$$(\operatorname{div} \mathbf{u})_K = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\rho_K - \rho_K^*) + \frac{1}{|K|} \sum_{\sigma \in \mathcal{E}(K)} F_{K,\sigma} = 0, \quad K \in \mathcal{M},$$

$$\frac{1}{\delta t} (\rho_\sigma \mathbf{u}_\sigma - \rho_\sigma^* \mathbf{u}_\sigma^*) + \frac{1}{|D_\sigma|} \sum_{\epsilon \in \tilde{\mathcal{E}}(D_\sigma)} F_{\sigma,\epsilon} \mathbf{u}_\epsilon - (\Delta \mathbf{u})_\sigma + (\nabla p)_\sigma = 0, \quad \sigma \in \mathcal{E}_{\text{int}}.$$

with:

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

$$F_{K,\sigma} = |\sigma| \rho_\sigma \mathbf{u}_\sigma^{\text{up}} \cdot \mathbf{n}_{K,\sigma}, \quad \rho_\sigma^{\text{up}} : \text{upwind approximation of } \rho \text{ on } \sigma.$$

$$(\nabla p)_\sigma = \frac{|\sigma|}{|D_\sigma|} (p_L - p_K) \mathbf{n}_{K,\sigma},$$

centered approximation for \mathbf{u}_ϵ ,

– $(\Delta \mathbf{u})_\sigma$ discretized by the usual Rannacher-Turek expansion.

A convergence result

For a given mesh:

- 1 - *A priori* estimates.
- 2 - Existence of a solution.

For a sequence of meshes and time steps $(\mathcal{M}^{(m)}, \delta t^{(m)})$:

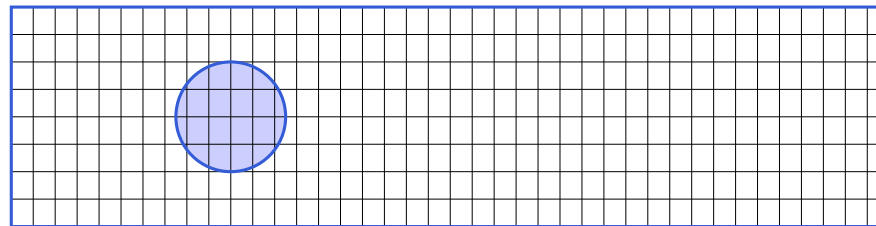
$$\begin{cases} \rho^{(m)}(\mathbf{x}, t) \\ p^{(m)}(\mathbf{x}, t) \end{cases} = \sum_{n=1}^{N^{(m)}} \sum_{K \in \mathcal{M}^{(m)}} \begin{cases} \rho_K^n \\ p_K^n \end{cases} \chi_K(\mathbf{x}) \chi_{(n-1, n]}(t)$$
$$\mathbf{u}^{(m)}(\mathbf{x}, t) = \sum_{n=1}^{N^{(m)}} \sum_{\sigma \in \mathcal{E}^{(m)}} \mathbf{u}_\sigma^n \chi_{D_\sigma} \chi_{(n-1, n]}(t).$$

- 3 - Compactness: (up to the extraction of a subsequence) strong convergence of $\mathbf{u}^{(m)}$ *c.f.* the talk of T. Gallouët) and weak convergence of $\rho^{(m)}$.
- 4 - Passage to the limit in the divergence-free constraint.
- 5 - Passage to the limit in the mass balance equation.
- 6 - Strong convergence of ρ .
- 7 - Passage to the limit in the momentum balance equation.

Theorem (Jean-Claude Latché, K.S.): *Up to the extraction of a subsequence, the scheme converges (in strong norms) to a weak solution of the problem.*

Perspectives

- Ongoing work : local refinement for Euler equations (avoid spurious oscillations at the refinement boundary).
- Improvement of numerical schemes: explicit MUSCL for Euler, implicit MUSCL for scalar transport and Euler (defect correction techniques), assessing the use of local refinement techniques for vanishing-diffusion flows.
- Run the code on massively parallel machines (Maison de la Simulation (Saclay) ?).
- Toward the generalization of LES approaches, on structured schemes + immersed boundary method.



obstacle, boundary and mesh

- New field of application: explosion (H_2 , natural gas, dust).
 - solvers for reactive compressible flows,
 - and for the so-called G-equation (transport of a quantity by a velocity field colinear with its gradient).
-

Thank you !
