

# Variational Space-Time Elements for Large-Scale Systems

C. Hesch, S. Schuß, M. Dittmann, S. R. Eugster, M. Favino and R. Krause

## Introduction

Space-time formulation [2]

- Continuum mechanical approach in  $\mathbb{R}^{n+1}$
- Variational formulation in space and time
- Space-time adaptivity and multigrid solver possible

Application to a wide range of transient systems

- Thermal conduction
- Nonlinear elasticity
- Fluids and material science

## Initial boundary value problem

- Reformulation as boundary value problem in the space-time domain

$$\tilde{\mathcal{B}} := \mathcal{B} \times I \subset \mathbb{R}^{n+1}$$

- Find  $\mathbf{u}: \tilde{\mathcal{B}} \rightarrow \mathbb{R}^m$  such that

$$\mathbf{A}(\mathbf{u}(\mathbf{y}), \mathbf{y}) \nabla_t \mathbf{u}(\mathbf{y}) + \mathbf{L}\mathbf{u}(\mathbf{y}) = \mathbf{f}(\mathbf{y}) \quad \forall \mathbf{y} \in \tilde{\mathcal{B}}$$

- supplemented by

$$\begin{aligned} \mathbf{u}(\mathbf{y}) &= \tilde{\mathbf{g}}(\mathbf{y}) \quad \text{on } \mathbf{y} \in \partial \tilde{\mathcal{B}}^u \\ (\mathbf{R}\mathbf{u})(\mathbf{y}) &= \mathbf{h}(\mathbf{y}) \quad \text{on } \mathbf{y} \in \partial \tilde{\mathcal{B}}^\sigma \end{aligned}$$

where  $\mathbf{y} = (\mathbf{x}, t)$  represents an event in the space-time.

## Thermal conduction

- Definition of solution and weighting functions

$$\begin{aligned} \mathcal{S} &= \{\theta \in H^1(\tilde{\mathcal{B}}) \mid (\theta = \bar{\theta} \text{ on } \partial \tilde{\mathcal{B}}^\theta) \wedge (\theta = \tilde{\theta} \text{ on } \partial \tilde{\mathcal{B}}^t)\} \\ \mathcal{V} &= \{\delta\theta \in H^1(\tilde{\mathcal{B}}) \mid (\delta\theta = 0 \text{ on } \partial \tilde{\mathcal{B}}^\theta) \wedge (\delta\theta = 0 \text{ on } \partial \tilde{\mathcal{B}}^t)\} \end{aligned}$$

- Weak problem: Find  $\theta \in \mathcal{S}$  such that

$$B(\theta, \delta\theta) = L(\delta\theta) \quad \forall \delta\theta \in \mathcal{V}$$

where

$$B(\theta, \delta\theta) := \int_{\tilde{\mathcal{B}}} \delta\theta \rho c_p(\theta) \nabla_t(\theta) dW + \int_{\tilde{\mathcal{B}}} \nabla_x(\delta\theta) \cdot \mathbf{K}(\theta) \nabla_x(\theta) dW$$

$$L(\delta\theta) := \int_{\tilde{\mathcal{B}}} \delta\theta R dW + \int_{\partial \tilde{\mathcal{B}}^q} \delta\theta \bar{Q} d\Gamma$$

Here,  $dW = dV dt$  and  $d\Gamma = dA dt$ .

## Discretisation

- Finite dimensional approximation in space-time

$$\theta^h = \sum_{A \in \omega} N^A(\mathbf{y}) \theta_A \quad \text{and} \quad \delta\theta^h = \sum_{A \in \omega} N^A(\mathbf{y}) \delta\theta_A$$

where  $A \in \omega = \{1, \dots, n_{\text{node}}\}$  are events in space-time.

- Discrete problem: Find  $\theta^h \in \mathcal{S}^h$  such that

$$B(\theta^h, N^A) = L(N^A) \quad \forall A \in \omega$$

where

$$B(\theta^h, N^A) = \int_{\tilde{\mathcal{B}}^h} N^A \rho c_p(\theta^h) \nabla_t(N^B) dW \theta_B + \int_{\tilde{\mathcal{B}}^h} \nabla_x(N^A) \cdot \mathbf{K}(\theta^h) \nabla_x(N^B) dW \theta_B$$

$$L(N^A) = \int_{\tilde{\mathcal{B}}^h} N^A R dW + \int_{\partial \tilde{\mathcal{B}}^{q,h}} N^A \bar{Q} d\Gamma$$

is valid.

## Multigrid approach

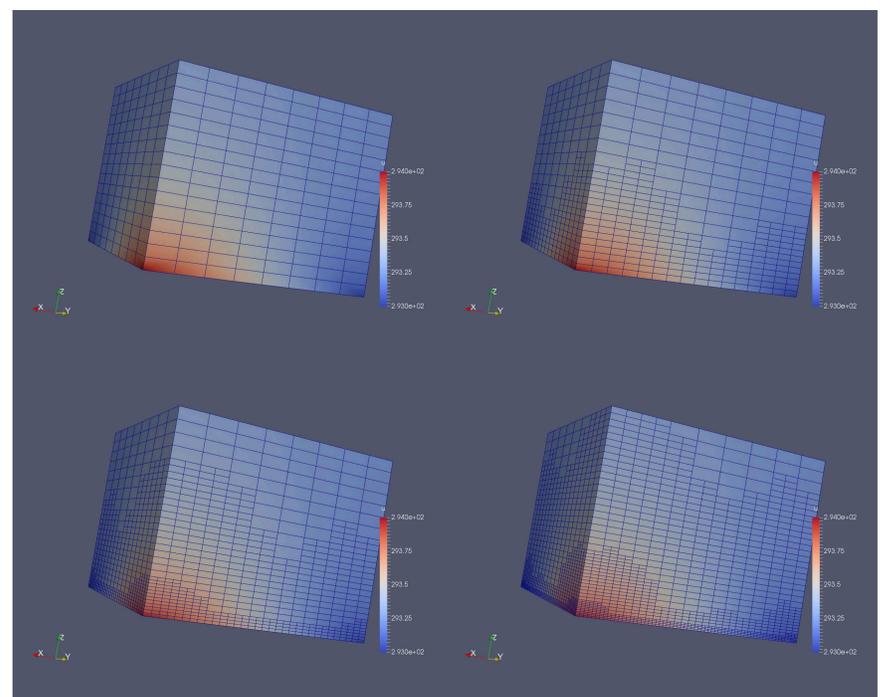
From a multigrid point of view, the main difficulty for space-time solution is that in time we have to deal with a purely convective problem (after possible reduction to a first order system). The multigrid approach considered here is therefore based on a stabilization in time. Here, we follow the approach of [1] and add diffusion in time.

For the application on continuous Lagrangian finite elements in time and space-time, we construct the coarser approximation spaces using semi-geometric multigrid methods. These methods create a nested hierarchy of finite element spaces based on a hierarchy of possibly non-nested meshes. To this end, a discrete (pseudo-)  $L^2$ -projection operator between the finite element spaces related to the non-nested meshes is computed. The weights of the resulting scaled mass-matrices are then used for defining the coarse level spaces based on linear combinations of the fine level basis functions.

## Multigrid performance for thermal systems

Material parameters for copper at room temperature are used:

- Conductivity  $\mathbf{K} = 400\mathbf{I}$
- Heat capacity  $c_p = 385$
- Density  $\rho = 8920$



Space-time adaptive approach based on a gradient error indicator.

## References

- D. Krause and R. Krause. Enabling local time stepping in the parallel implicit solution of reaction-diffusion equations via space-time finite elements on shallow tree meshes. *Applied Mathematics and Computation*, 277, March 2016.
- C. Hesch, S. Schuß, M. Dittmann, S. Eugster, M. Favino and R. Krause. Variational Space-Time Elements for Large-Scale Systems, *Comput. Methods Appl. Mech. Engrg.*, submitted.