## Master Vietnam-France in HCMC High Performance computing

TP 8 : Computing corner singularities by substructuration


Figure 1 - Diffraction by a corner


Figure 2 - Computational object

This subject aims at exploring the finite element method for elliptic problems, when the geometry is singular and not convex. In that case, the solution is not in $H^{2}(D)$, and therefore optimal error estimates are not available, for regular finite element methods.

Consider a metallic uniform plane plate, represented by the disk of center $O$ and radius 1 , cropped with an angle $\alpha>\pi$, see Figure. The object is fixed on the internal boundary $\gamma$, and free to vibrate on the remaining boundary $\Gamma$. The vertical vibrations are described by the wave equation

$$
\begin{array}{rll}
\partial_{t}^{2} u-\Delta u & =f & \text { in } \Omega \times \mathbb{R}_{+} \\
u & =0 & \text { on } \gamma \times \mathbb{R}_{+}  \tag{1}\\
\partial_{n} u & =0 & \text { on } \Gamma \times \mathbb{R}_{+}
\end{array}
$$

and initial conditions $u$ and $\partial_{t} u$ at initial time.

## 1 The steady problem

We first consider the steady problem, that is solving

$$
\begin{array}{rlrl}
-\Delta u & =f & \text { in } \Omega \\
u & =0 & \text { on } \gamma  \tag{2}\\
\partial_{n} u & =0 & & \text { on } \Gamma
\end{array}
$$

1. 2. Let $\phi$ decreasing and $\mathcal{C}^{2}$ on $(0,1)$, such that $\phi(0)=1, \phi^{\prime}(0)=\phi(1)=\phi^{\prime}(1)=0$ (give an example). Define in polar coordinates

$$
u_{0}(r, \theta)=\phi(r) r^{\frac{\pi}{\alpha}} \sin \left(\frac{\pi}{\alpha} \theta\right)
$$

Show that $u_{0} \in H^{1}(\Omega), u_{0}=0$ on $\gamma$ and $\partial_{n} u=0$ on $\Gamma$ (remember that $\partial_{n} u=\nabla u \cdot n$, and use the form of gradient and laplacian in polar coordinates

$$
\nabla u=\partial_{r} u e_{r}+\frac{1}{r} \partial_{\theta} u e_{\theta}, \quad \Delta u=\frac{1}{r} \partial_{r}\left(r \partial_{r} u\right)+\frac{1}{r^{2}} \partial_{\theta}^{2} u
$$

Compute $\Delta u_{0}$ and verify that it belongs to $L^{2}(\Omega)$. Therefore it is solution of (2).

1. 2. Write the variational formulation of (2) in the space $H_{\gamma}^{1}=\left\{v \in H^{1}(\Omega), v=\right.$ 0 on $\gamma\}$.
1. 3. Compute the solution with $\mathbb{P}_{1}$ finite elements, using the script PDE provided, using $f=\Delta u_{0}$ as a source. Choose the function $\phi$ you want.
1. 4. Analysis: What is the numerical convergence order of the approximation : if $p$ is the order, that means that $\left\|u-u_{h}\right\|_{L^{2}} \sim C(u) h^{p}$. If you draw the error for three values of $h$ on the same plot in loglog scale, you should recover a straight line, whose slope is $p$. It can be calculated by

$$
p \sim \log _{2} \frac{\left\|u-u_{h}\right\|}{\left\|u-u_{h / 2}\right\|}
$$

How the numerical order does it depend on $\alpha \in(0,2 \pi)$.?

1. 5. For a regular domain, a theoretical result says that $p=2$. It relies on the following result : if $\Delta u \in L^{2}(\Omega)$, then $u \in H^{2}(\Omega) \cap H_{0}^{1}(\Omega)$. Does $u_{0}$ belong to $H^{2}(\Omega)$ ?

## 2 Singularity coefficient

From now on $\alpha \in] \pi, 2 \pi[$. We give below some theory in functional analysis. Let $L$ be the operator

$$
\begin{aligned}
L: \quad L^{2}(\Omega) & \rightarrow
\end{aligned} H_{\gamma}^{1},
$$

Now define $V=\operatorname{Range}(L)$, then we have

$$
H^{2}(\Omega) \cap V=\left\{v \in H^{2}(\Omega) \cap H_{\gamma}^{1}(\Omega), \partial_{n} v=0 \text { on } \Gamma\right\}
$$

2.1. What do you think the convergence rate should be if $u \in H^{2}(\Omega) \cap V$ ? Check this numerically.
2. 2. Note $H=L^{-1}\left(H^{2}(\Omega) \cap V\right)$, and $D$ its orthogonal in $L^{2}(\Omega)$
$H=\left\{f \in L^{2}(\Omega), \exists v \in H^{2}(\Omega) \cap V,-\Delta v=f\right\}, \quad D=\left\{f \in L^{2}(\Omega), \forall v \in H^{2}(\Omega) \cap V, \int_{\Omega} f \Delta v=0\right\}$.
Define the function $p$ in polar coordinates by

$$
p(r, \theta)=c_{\alpha}\left(r^{\frac{\pi}{\alpha}}+r^{-\frac{\pi}{\alpha}}\right) \sin \frac{\pi}{\alpha} \theta, \quad c_{\alpha}=\sqrt{\frac{2}{\alpha} \frac{1-(\pi / \alpha)^{2}}{2-(\pi / \alpha)^{2}}}
$$

Show that $p \in D$ and $\|p\|_{L^{2}}=1$. We admit that $D$ is of dimension 1 and $H$ is closed in $L^{2}(\Omega)$. For $f \in L^{2}(\Omega)$, we note $c(f)$ and call singular coefficient the quantity $c(f)=$ $(p, f)_{L^{2}(\Omega)}$.
2. 3. For any $f \in L^{2}(\Omega)$, define $\tilde{f}=f-c(f) p$. Show that $\tilde{f} \in H$.
2. 4. Write a matlab script to compute an approximation of $c(f)$. Verify that the order of approximation is at least 1 (test on $f=p$ ).

## 3 Approximation of the singular part

3. 4. Show that $-\Delta u_{0} \notin H$. Deduce that for any $f$ in $L^{2}(\Omega)$, there exists a real number $\beta(f)$ such that $L(f)-\beta(f) u_{0} \in H^{2}(\Omega) \cap V$.
1. 2. (Optional) Note $\beta_{0}=\beta(p)$. Then $\beta_{0}=1 /\left(\pi c_{\alpha}\right)$.
1. 3. Show that that for any $f$ in $L^{2}(\Omega), f+c(f) \beta_{0} \Delta u_{0} \in H$. What do you think of the finite element approximation of $L\left(f+c(f) \beta_{0} \Delta u_{0} \in H\right)$ ?
1. 4. Propose and realize an approximation $\hat{u}_{h}$ of $L(f)$ which is of order two, that is

$$
\left\|u-\hat{u}_{h}\right\|_{L^{2}(\Omega)} \leq C h^{2}\|f\|_{L^{2}(\Omega)}
$$

Verify numerically the order of convergence for $f \equiv 1$.

## 4 Substructuring

The domain $\Omega$ is divided into two parts, in any of these two configurations


Figure 3 - Subdivision 1


Figure 4 - Subdivision 2

Start with the regular case.
4. 1. Split the domain $\Omega$ into two domains $\Omega_{j}$ with angle $\alpha / 2$ (Figure 4). Design one mesh in each subdomain, with the same interface mesh on $I$. The substructured problem can be designed as follows : take $g$ on $I$, solve the problem 2 in each subdomain with data $g$ on $I$, call $\mathcal{L}_{j}(f, g)$ the solution in $\Omega_{j}$. Then the problem to be solved is

$$
\mathcal{A}_{1}\left(f_{1}, g\right)+\mathcal{A}_{2}\left(f_{2}, g\right)=0, \quad f_{j}=\left.f\right|_{\Omega_{j}}
$$

This is a linear problem, solved by iteration, like Richardson or Krylov method.
4. 2. Design the iteration process, using Gauss-Seidel algorithm.
4. 3. Plot the iterates, and the convergence history.
4. 4. Do the same for the non regular case.
4. 5. Do the same for Decomposition 1 in Figure 4.

