

THEORY OF DIFFERENTIAL EQUATIONS IN DISCONTINUOUS FIELDS AND ITS APPLICATION TO GALERKIN, MYXED, HYBRID AND OPTIMAL FUNCTIONS FEM

by
I. Herrera

Instituto de Geofísica
Universidad Nacional Autónoma de México (UNAM)
Apdo. Postal 22-582, México, 14000 D.F.
Email: iherrera@servidor.unam.mx

In recent years there has been a renewed interest in discontinuous Galerkin methods and its applications [1]. Related matters are Trefftz, Hybrid and Mixed methods. Also, penalty methods [2], Galerkin/least-squares [3], stabilized methods (SUPG/SD [4] and USFEM [5]), residual free bubbles (RFB [6-9]) variational multiscale (VMS), the partition of unity method (PUM) and nearly optimal Petrov-Galerkin [10]. Finally, the FEM with optimal functions (FEM-OF), recently proposed by Herrera. Most of these methods can be derived using a general theory of partial differential equations in discontinuous functions spaces, which has been developed by Herrera and his coworkers over a long time span. Firstly, it was introduced as an algebraic theory of boundary value problems (*BVP*) and in that form it was capable of supplying a very general framework, which accommodated practically all variational principles for *BVP* known at the time [11]. It also encompassed Trefftz methods and biorthogonal systems of functions [12-14]. Furthermore, this theory also supplies a suitable framework for the development of complete systems of functions and, according to Begehr and Gilbert ([15], p115), it supplies the basis for effectively applying to *BVP* the *function theoretic methods* whose development is due to many distinguished researchers, including Bergman, Vekua, Colton, Gilbert, Kracht-Kreyszig and Lanckau. The Pitman's Advanced Publishing Program devoted a book to it [11], which contains the results that were obtained up to 1984. Afterwards, in 1985 [16,17], a new kind of Green's formulas (*Green-Herrera formulas*) were introduced that are applicable to operators in discontinuous fields. They constitute the *backbone* of the theory of partial differential equations in discontinuous functions that will be explained in this plenary talk. When boundary value problems are formulated in function spaces that contain fully discontinuous members, in order to have well-posed problems, it is necessary to consider '*boundary value problems with prescribed jumps (BVPJ)*'; i.e., problems in which the usual boundary conditions are complemented with certain '*jump conditions*', at the '*internal boundaries*'. When the *jumps* vanish the standard solutions of boundary value problems (without *jumps*) are recovered. So, for example, for elliptic problems of order $2m$ it is necessary to prescribe the *jumps* of the normal derivatives, up to order $2m-1$, and the problem solutions for *zero jump conditions* are the usual solutions of the classical theory of partial differential equations, which belong to the Sobolev space $H^{2m}(\Omega)$ [18]. Based on this theory, the Finite Element Methods with Optimal Functions (*FEM-OF*) have been derived, which in turn have yielded new orthogonal collocation methods, referred to as *TH-collocation methods* [19, 20]. They possess important advantages with respect to the orthogonal spline collocation methods (*OSCM*), among them: they can be easily and effectively parallel-processed because they are very suitable to be combined with domain decomposition methods (*DDM* [21, 22]). Finally, it must be mentioned that in previous stages of its development the framework that the theory here presented yields, was referred to as Localized Adjoint Method (LAM) [23] and it supplied the theoretical foundations for the Eulerian-Lagrangian LAM (ELLAM, [24]), which was quite effective for treating transport problems, specially advection dominated transport [25]. The generality of the theory must also be stressed, since it is applicable to any linear differential operator independently of its type (elliptic, parabolic or hyperbolic), including the case when the operators' coefficients are discontinuous. In this talk, using it, the numerical methods mentioned at the beginning are revised.

References

- [1] B. Cockburn, G.E. Karniadakis and C.-W. Shu, (Eds.), “Discontinuous Galerkin Methods: Theory, Computation and Applications”, Lecture Notes in Comput. Sci. Engrg. 11, Springer-Verlag, Berlin Heidelberg New York, 470pp. 2000.
- [2] J. Douglas, Jr. and T. DuPont, “Interior penalty procedures for elliptic and parabolic Galerkin methods”, Lectures Notes in Phys., 58, Springer-Verlag, Berlin, 1976.
- [3] T.J.R. Hughes, L.P. Franca, G.M. Hulbert, “A new finite element formulation for computational fluid dynamics: VII. The Galerkin/least squares method for advective-diffusive equations”, *Comput. Methods in Appl. Mech. and Engrg.* **73**(2), 1989.
- [4] A.N. Brooks, T.J.R. Hughes, “Streamline upwind/Petrov-Galerkin formulation for convection dominated flows with particular emphasis on the incompressible Navie-Stokes equations”, *Comput. Methods in Appl. Mech. and Engrg.* **32**(1/3), 1982.
- [5] L.P. Franca, S.L. Frey, T.J.R. Hughes, “Stabilized finite element method: I. Application to the advective-diffusive model”, *Comput. Methods in Appl. Mech. and Engrg.* **95**(2), 1992.
- [6] F. Brezzi, L.P. Franca, A. Russo, “Further considerations on residual-free bubbles for advective-diffusive equations”, *Comput. Methods in Appl. Mech. and Engrg.* **166**(1/2), 1998.
- [7] L.P. Franca, C. Farhat, A.P. Macedo, M. Lesoinne, “Residual-free bubbles for the Helmholtz equation”, *Int. J. Numer. Methods. Engrg.*, **40**(21), 1997.
- [8] L.P. Franca, A.P. Macedo, “A two-level finite element method and its application to the Helmholtz equation”, *Int. J. Numer. Methods. Engrg.*, **43**(1), 1998.
- [9] L.P. Franca, A. Nesliturk, M. Stynes, “On the stability of residual-free bubbles for convection-diffusion problems and their approximation by a two-level finite element method”, *Comput. Methods in Appl. Mech. and Engrg.* **166**(1/2), 1998.
- [10] P.E. Barbone, I. Harari, “Nearly H^1 -optimal finite element method”, *Comput. Methods in Appl. Mech. and Engrg.* **190**, 2001.
- [11] I. Herrera “Boundary methods. An algebraic theory”, *Pitman Advanced Publishing Program, Pitman, Boston, London, Melbourne*, 1984.
- [12] I. Herrera “Trefftz Method”. *Topics In: Boundary Element Research*, Vol.1: Basic Principles and Applications, C.A. Brebbia, Ed., Springer-Verlag, Chapter 10, pp. 225-253, 1984.
- [13] I. Herrera “Boundary Methods for Fluids”. *Finite Elements in Fluids*, Vol. IV, R.H. Gallagher, D. Norrie, J.T. Oden & O.C. Zienkiewicz, Eds., John Wiley & Sons Ltd., Capítulo 19, pp. 403-432, 1982.
- [14] I. Herrera and D.A. Spence “Framework for Biorthogonal Fourier Series”, *Proc. National Academy of Sciences (Physical and Mathematical Sciences)*, USA, **78**(12), pp. 7240-7244, 1981.
- [15] H. Begher and R.P. Gilbert “Transformations, Transmutations, and Kernel Functions”, *Longman Scientific & Technical, England*, 1992.
- [16] I. Herrera “Unified Approach to Numerical Methods. Part 1. Green's Formulas for Operators in Discontinuous Fields”, *Numer Meth Partial Differen Equat*, **1**(1), pp. 12-37, 1985.
- [17] I. Herrera, L. Chargoy and G. Alduncin, “Unified Approach to Numerical Methods. Part 3. Finite Differences and Ordinary Differential Equations”, *Numer Meth Partial Differen Equat*, **1**(4), 241-258, 1985.
- [18] J.L. Lions and E. Magenes, “Non-homogeneous Boundary Value Problems and Applications”, *Springer-Verlag, New York, Heidelberg, Berlin* Vol 1, 1972.
- [19] Herrera, I.; Díaz, M. “Indirect Methods of Collocation: Trefftz-Herrera Collocation”. *Numerical Methods for Partial Differential Equations*. **15**(6) 709-738, 1999.
- [20] Herrera, I., Yates R. and Díaz M. “General Theory of Domain Decomposition: Indirect Methods”. *Numerical Methods for Partial Differential Equations*, **18** (3), pp. 296-322, 2002.
- [21] A. Quarteroni and A. Valli. “Domain Decomposition Methods for Partial Differential Equations” Clarendon Press. Oxford. 1999
- [22] I. Herrera, and R. Yates “A General Effective Method for Combining Collocation and DDM: An Application of Discontinuous Galerkin Methods”, *Numer Meth Partial Differen Equat*, **21**(4) pp. 672-700, 2005.

- [23] I. Herrera, "Localized Adjoint Methods: A New Discretization Methodology", *Chapter 6 of the book: "Computational Methods in Geosciences*, W.E. Fitzgibbon & M.F. Wheeler Eds., SIAM, pp. 66-77, 1992.
- [24] I. Herrera, R.E. Ewing, M.A. Celia and T. Russell, "Eulerian-Lagrangian Localized Adjoint Methods: The Theoretical Framework", *Numer Meth Partial Differen Equat*, **9** (4), pp. 431-457, 1992.
- [25] T.F. Russell and M.A. Celia, "An overview of research on Eulerian-Lagrangian localized adjoint methods (ELLAM)", *Advances in Water resources*, 25, pp. 1215-1231, **2002**.