

# *Hybridized DG methods*

Jay Gopalakrishnan

University of Florida

(Banff International Research Station, November 2007.)

*Collaborators:* Bernardo Cockburn

University of Minnesota

Raytcho Lazarov

Texas A&M University

*Thanks:* NSF

# Outline



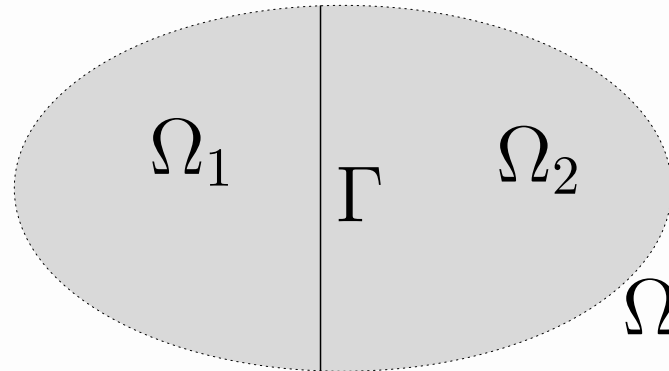
- A domain decomposition technique applied to CG method
- Hybridization as a domain decomposition technique.
- The hybridized RT method
- Developing hybridizable DG methods (H-DG methods)
- Previous DG methods that are H-DG methods
- New H-DG methods
- Coupling techniques

# The interface problem



In standard domain decomposition with two subdomains, the interface problem solves for the trace of the solution:

$$\begin{aligned} -\Delta u &= f && \text{on } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$



A function  $\lambda$  in  $H_{00}^{1/2}(\Gamma)$  satisfies

$$\lambda = u|_{\Gamma} \iff (\nabla \mathcal{H}\lambda, \nabla \mathcal{H}\mu) = (f, \mathcal{H}\mu) \quad \forall \mu$$

where  $\mathcal{H}\mu$  denotes the harmonic extension of  $\mu$ .

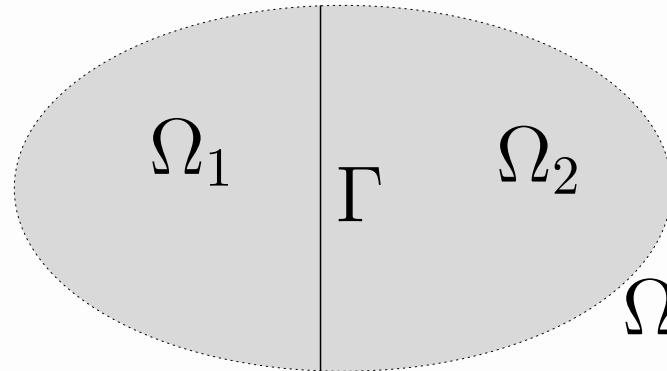
We call  $\lambda$  the “Lagrange multiplier” for reasons clear later.

# The interface problem



In standard domain decomposition with two subdomains, the interface problem solves for the trace of the solution:

$$\begin{aligned} -\Delta u &= f && \text{on } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$



A function  $\lambda_h$  in  $M_h$  satisfies [Bramble, Pasciak & Schatz, 1986]

$$\lambda_h = u_h|_{\Gamma} \iff (\nabla \mathcal{H}_h \lambda_h, \nabla \mathcal{H}_h \mu) = (f, \mathcal{H}_h \mu) \quad \forall \mu$$

where  $\mathcal{H}_h \mu$  denotes the **discrete** harmonic extension of  $\mu$ .

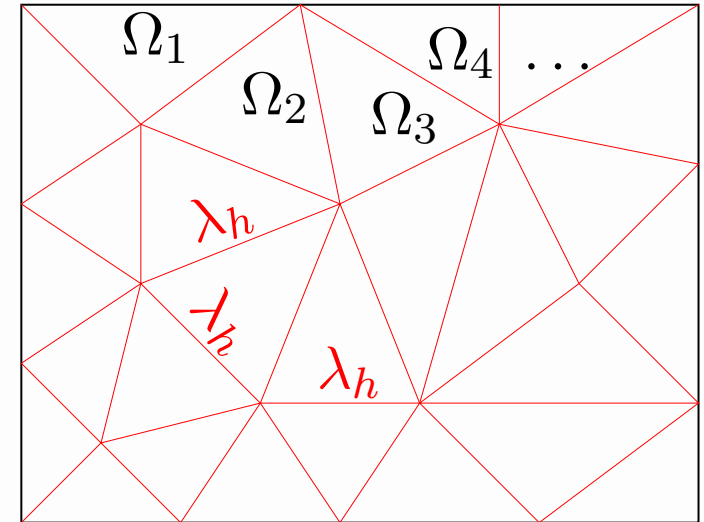
This holds for the continuous Galerkin (**CG**) finite element method even when subdomains reduce to mesh elements.

# Static condensation



When subdomains reduce to elements,

$$\underbrace{\left( \overbrace{\left( \nabla \mathcal{H}_h \lambda_h, \nabla \mathcal{H}_h \mu \right)}^{\text{Local lifting}}, \overbrace{\left( \nabla \mathcal{H}_h \mu \right)}^{\mathcal{Q}} \right)}_{a_h(\lambda_h, \mu)} = \underbrace{\left( f, \mathcal{H}_h \mu \right)}_{b_h(\mu)}.$$



- $\lambda_h$  satisfies a variational formulation involving the bilinear form

$$a_h(\lambda_h, \mu) = (\mathcal{Q}\lambda_h, \mathcal{Q}\mu)$$

with the *element by element* lifting  $\mathcal{Q}$ .

- The matrix for  $\lambda_h$  is the same as what one obtains by *static condensation* of the CG method.

Do other methods have such Lagrange multipliers?

# Mixed methods



Mixed methods for  $-\Delta u = f$  give such  $\lambda_h$  after “hybridization”.

*1st order reformulation:*

$$\begin{aligned} \mathbf{q} + \nabla u &= 0, & \text{on } \Omega \\ \operatorname{div} \mathbf{q} &= f, & \text{on } \Omega \\ u &= 0, & \text{on } \partial\Omega \end{aligned}$$

*The (nonhybridized) mixed method:*

$$\begin{aligned} (\mathbf{q}_h, \mathbf{v}) - (u_h, \operatorname{div} \mathbf{v}) &= 0, \\ (w, \operatorname{div} \mathbf{q}_h) &= (f, w). \end{aligned}$$

(The Raviart-Thomas (RT) method.)

Polynomial spaces:

$P_k(\tau)$  = set of all polynomials of degree  $\leq k$  on element  $\tau$ ,

$$\mathbf{V}_h^{\text{RT}} = \{ \mathbf{v} \in H(\operatorname{div}) : \mathbf{v}|_{\tau} \in \mathbf{x}P_k(\tau) + \mathbf{P}_k(\tau) \quad \forall \tau \},$$

$$W_h = \{ w \in L^2(\Omega) : w|_{\tau} \in P_k(\tau) \quad \forall \tau \}.$$

Then  $\mathbf{q}_h$  and  $\mathbf{v}$  are in  $\mathbf{V}_h^{\text{RT}}$ , while  $u_h$  and  $w$  are in  $W_h$ .

# Hybridized mixed method



The non-hybridized mixed method:

recall

$$\begin{aligned} (\mathbf{q}_h, \mathbf{v}) - (u_h, \operatorname{div} \mathbf{v}) &= 0, \\ (w, \operatorname{div} \mathbf{q}_h) &= (f, w). \end{aligned}$$

$\mathbf{q}_h$  is in  $\mathbf{V}_h^{\text{RT}} \subseteq H(\operatorname{div})$ , so

$$\underbrace{\llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket}_{\text{Normal flux jump}} = 0.$$

**Hybridization** is the process of removing continuity constraints of finite element spaces without altering the solution:

$$\begin{aligned} (\mathbf{q}_h, \mathbf{v}) - (u_h, \operatorname{div} \mathbf{v}) + \langle \lambda_h, \llbracket \mathbf{v}_h \cdot \mathbf{n} \rrbracket \rangle &= 0, \\ (w, \operatorname{div} \mathbf{q}_h) &= (f, w), \\ \langle \llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket, \mu \rangle &= 0. \end{aligned}$$

Now  $\mathbf{q}_h$  is not sought in  $\mathbf{V}_h^{\text{RT}} \subseteq H(\operatorname{div})$ , but rather in  $\mathbf{V}_h^{\text{RT}} = \{\mathbf{v} : \mathbf{v}|_{\tau} \in \mathbf{x}P_k(\tau) + \mathbf{P}_k(\tau) \quad \forall \tau\}$ . Here,

$$\langle \llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket, \mu \rangle = \sum_e \int_e \mu \llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket.$$

# Hybridized mixed method



|        |   |   |
|--------|---|---|
| recall | <p>The non-hybridized mixed method:</p> $  \begin{aligned}  (\mathbf{q}_h, \mathbf{v}) - (u_h, \operatorname{div} \mathbf{v}) &= 0, \\  (w, \operatorname{div} \mathbf{q}_h) &= (f, w).  \end{aligned}  $ | <p><math>\mathbf{q}_h</math> is in <math>\mathcal{V}_h^{\text{RT}} \subseteq H(\operatorname{div})</math>, so</p> $  \underbrace{[[\mathbf{q}_h \cdot \mathbf{n}]]}_{\text{Normal flux jump}} = 0.  $ |
|--------|---|---|

**Hybridization** is the process of removing continuity constraints of finite element spaces without altering the solution:

$$\begin{aligned}
 (\mathbf{q}_h, \mathbf{v}) & - (u_h, \operatorname{div} \mathbf{v}) + \langle \lambda_h, [[\mathbf{v}_h \cdot \mathbf{n}]] \rangle &= 0, \\
 (w, \operatorname{div} \mathbf{q}_h) & &= (f, w), \\
 \langle [[\mathbf{q}_h \cdot \mathbf{n}]], \mu \rangle & &= 0.
 \end{aligned}$$

The functions  $\mu$  and  $\lambda_h$  are in *(compare with the CG case)*

$$M_h^{\text{RT}} = \text{space of the jumps} = \{ \eta : \eta|_e \in P_k(e), \forall \text{ interior mesh edges } e \}.$$



# Hybridized mixed method



The non-hybridized mixed method:

$$\begin{aligned}(\mathbf{q}_h, \mathbf{v}) - (u_h, \operatorname{div} \mathbf{v}) &= 0, \\(w, \operatorname{div} \mathbf{q}_h) &= (f, w).\end{aligned}$$

$\mathbf{q}_h$  is in  $\mathcal{V}_h^{\text{RT}} \subseteq H(\operatorname{div})$ , so

$$\underbrace{\llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket}_{\text{Normal flux jump}} = 0.$$

**Hybridization** is the process of removing continuity constraints of finite element spaces without altering the solution:

$$\begin{aligned}(\mathbf{q}_h, \mathbf{v}) - (u_h, \operatorname{div} \mathbf{v}) + \langle \lambda_h, \llbracket \mathbf{v}_h \cdot \mathbf{n} \rrbracket \rangle &= 0, \\(w, \operatorname{div} \mathbf{q}_h) &= (f, w), \\\langle \llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket, \mu \rangle &= 0.\end{aligned}$$

- $\mathbf{q}_h$  and  $u_h$  of the hybridized method coincide with that of the mixed method.
- No longer the same as static condensation (extra information in  $\lambda_h$ ).

# A variational characterization

**THEOREM.** Like in the CG case, the Lagrange multiplier of the RT method  $\lambda_h$  is the unique function in  $M_h^{\text{RT}}$  that satisfies

$$a_h(\lambda_h, \mu) = b_h(\mu), \quad \text{for all } \mu \in M_h^{\text{RT}},$$

where the bilinear form and the right hand side are defined by

$$a_h(\eta, \mu) = (\mathcal{Q}\eta, \mathcal{Q}\mu) \quad \text{and}$$
$$b_h(\mu) = (f, \mathcal{U}\mu), \quad \text{for all } \eta, \mu \in M_h^{\text{RT}}.$$

Here the *lifting map*  $\mu \mapsto (\mathcal{Q}\mu, \mathcal{U}\mu)$  is defined as follows:  $\rightarrow$

Compare with CG case:

$$\underbrace{(\overbrace{\nabla \mathcal{H}_h \lambda_h}^{\mathcal{Q}}, \overbrace{\nabla \mathcal{H}_h \mu}^{\mathcal{Q}})}_{a_h(\lambda_h, \mu)} = \underbrace{(f, \mathcal{H}_h \mu)}_{b_h(\mu)}.$$

Different spaces, different liftings, but same structure.

# The lifting maps



*Definition of  $\mu \mapsto (\mathbf{Q}\mu, \mathcal{U}\mu)$  for RT:* On each element  $\tau$  of the mesh,  $\mathbf{Q}\mu|_{\tau} \in \mathbf{x}P_k(\tau) + \mathbf{P}_k(\tau)$  and  $\mathcal{U}\mu|_{\tau} \in P_k(\tau)$  form the unique solution of

$$\int_{\tau} \mathbf{Q}\mu \cdot \mathbf{r} - \int_{\tau} \mathcal{U}\mu \operatorname{div} \mathbf{r} = - \int_{\partial\tau \setminus \partial\Omega} \mu \mathbf{r} \cdot \mathbf{n},$$
$$\int_{\tau} w \operatorname{div} \mathbf{Q}\mu = 0,$$

for all  $\mathbf{r} \in \mathbf{R}_k(\tau)$  and  $w \in P_k(\tau)$ .

Thus,  $a_h(\eta, \mu)$  and  $b_h(\mu)$  are locally computable.

# Why hybridization?



Hybridization allows us to retain all the advantages of mixed methods, while removing its disadvantages:

- Results in a symmetric positive definite system, unlike mixed method equations.
- Results in a smaller system. (It involves just  $\lambda_h$ , instead of  $\mathbf{q}_h$ ,  $u_h$ , and  $\lambda_h$ .)
- Good for high order elements due to dimensional reduction.
- Once  $\lambda_h$  is found,  $\mathbf{q}_h$  and  $u_h$  can be found locally (element by element).
- $\lambda_h$  can be used to get a higher order solution by postprocessing [[Arnold & Brezzi, 1985](#)].

# Hybridize DG?

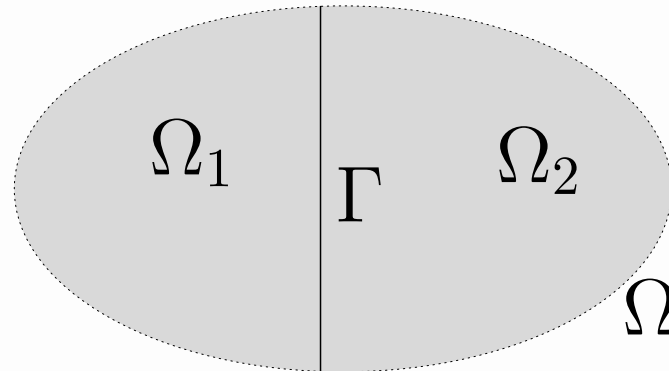


- *Motivation:* Remove the criticism that discontinuous Galerkin (DG) methods have too many unknowns, via the reduction of unknowns by hybridization.
- *Difficulty:* Hybridization of mixed methods proceeded by relaxing the continuity constraints of finite element spaces.  
  
But DG uses spaces with no continuity constraints, so no constraint to relax ?!
- *Solution:* Identify a “conservativity condition” . . .

# Transmission conditions



$$\begin{aligned} -\Delta u &= f && \text{on } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$



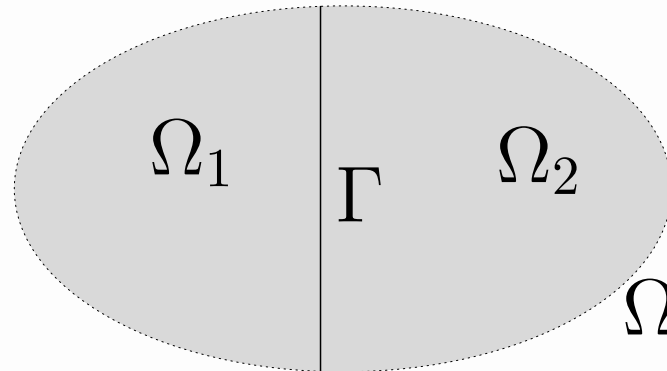
Transmission conditions on  $\Gamma$ :

$$\begin{aligned} \llbracket u \rrbracket &= 0 \\ \llbracket \mathbf{q} \cdot \mathbf{n} \rrbracket &= 0 \quad \leftarrow \text{Conservativity condition.} \end{aligned}$$

# Transmission conditions



$$\begin{aligned} -\Delta u &= f && \text{on } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$



Transmission conditions on  $\Gamma$ :

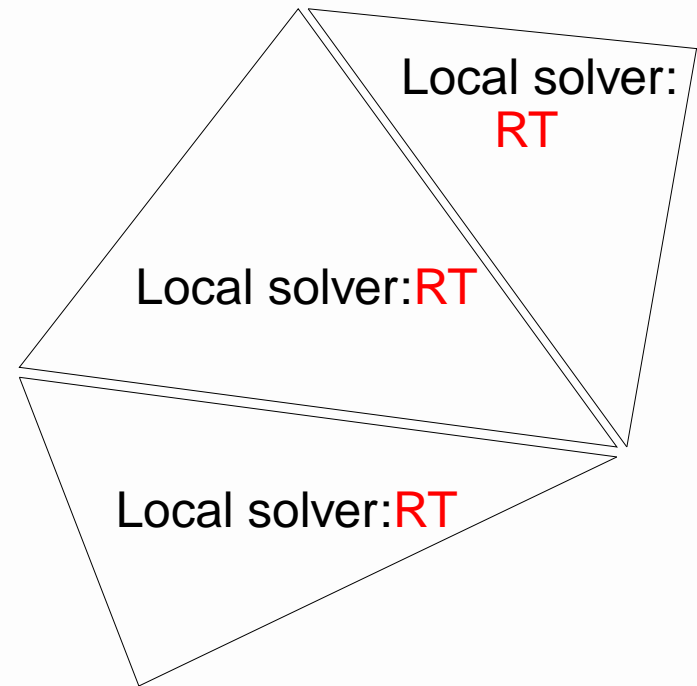
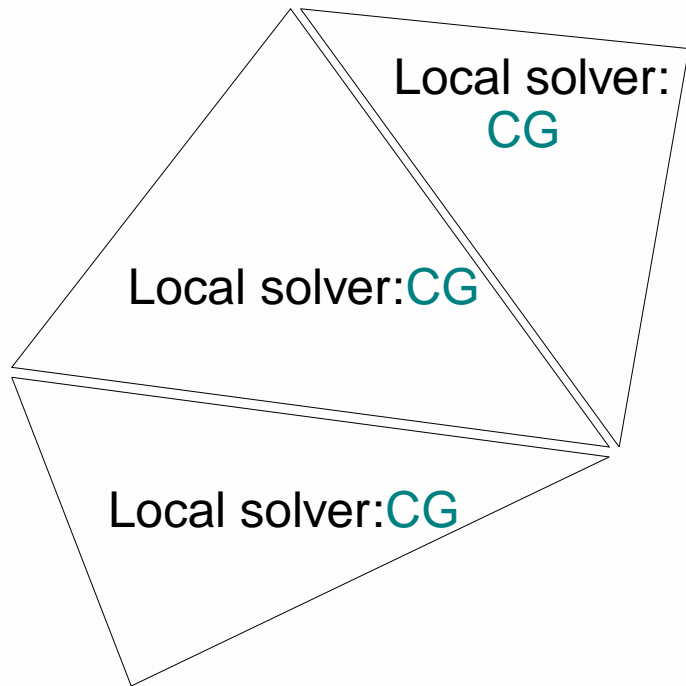
$$\begin{aligned} \llbracket u \rrbracket &= 0 \\ \llbracket \mathbf{q} \cdot \mathbf{n} \rrbracket &= 0 \quad \leftarrow \text{Conservativity condition.} \end{aligned}$$

Every method has discrete versions of these conditions . . .

|   | CG method | RT method | DG method |
|---|-----------|-----------|-----------|
| $\llbracket u \rrbracket = 0$                           | ✓         | ?         | ?         |
| $\llbracket \mathbf{q} \cdot \mathbf{n} \rrbracket = 0$ | ?         | ✓         | ?         |

# Local solvers & Conservativity

Elements are endowed with local solvers.

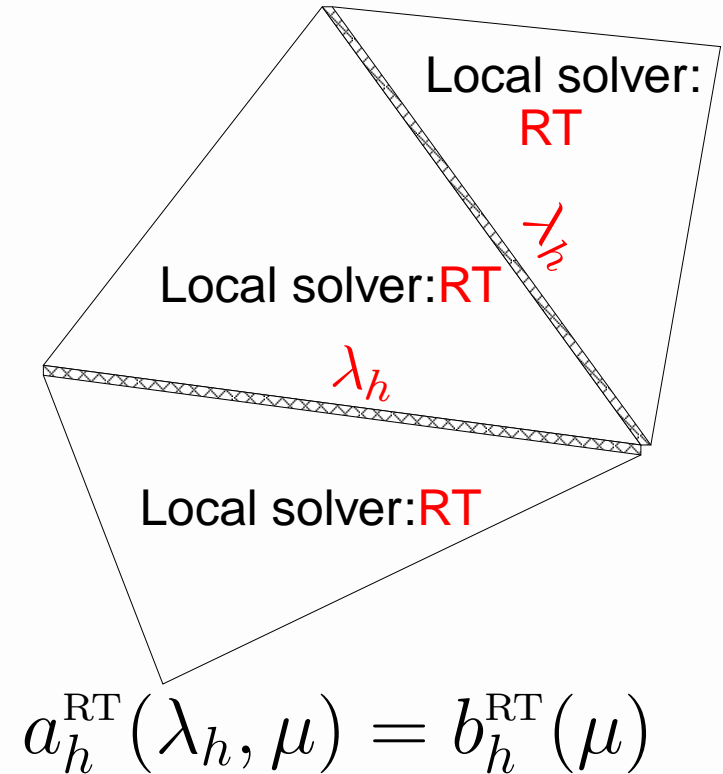
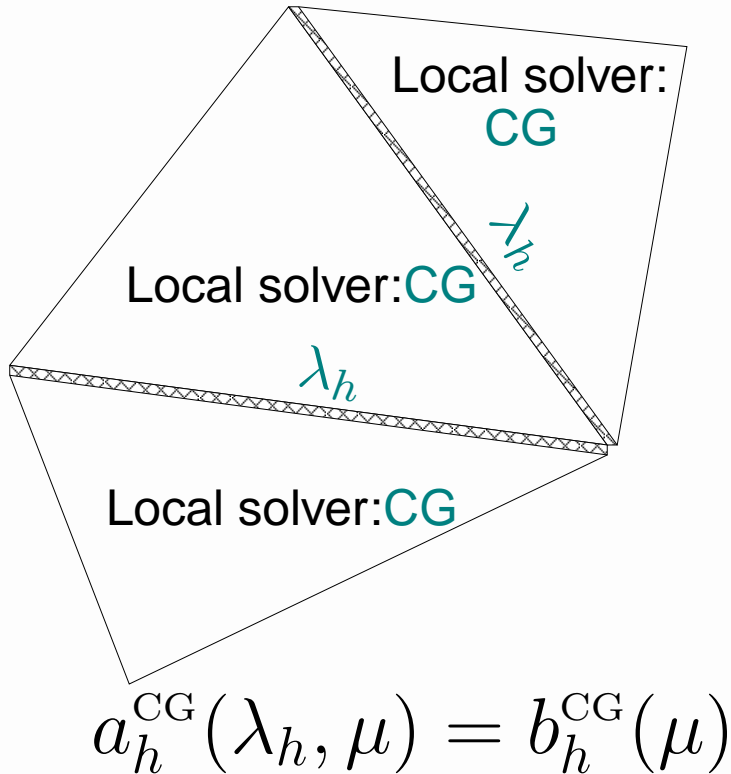




# Local solvers & Conservativity

Elements are endowed with local solvers.

Global methods are obtained using Lagrange multipliers.



$$\llbracket (\text{a flux approx}) \cdot \mathbf{n} \rrbracket \approx 0$$



$$\llbracket \mathbf{q}_h \cdot \mathbf{n} \rrbracket = 0$$

Conservativity conditions

# Derivation of DG methods



[Arnold, Brezzi, Cockburn & Marini, 2001]

$$\mathbf{q} + \nabla u = 0 \implies$$

$$\int_{\tau} \mathbf{q} \cdot \mathbf{v} - \int_{\tau} u \operatorname{div} \mathbf{v} + \int_{\partial\tau} u (\mathbf{v} \cdot \mathbf{n}) = 0$$

# Derivation of DG methods



[Arnold, Brezzi, Cockburn & Marini, 2001]

$$\mathbf{q} + \nabla u = 0 \implies$$

$$\int_{\tau} \mathbf{q} \cdot \mathbf{v} - \int_{\tau} u \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} u(\mathbf{v} \cdot \mathbf{n}) = 0$$

# Derivation of DG methods



[Arnold, Brezzi, Cockburn & Marini, 2001]

$$\mathbf{q} + \nabla u = 0 \implies$$

$$\int_{\tau} \mathbf{q}_h \cdot \mathbf{v} - \int_{\tau} u_h \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} \hat{u}_h (\mathbf{v} \cdot \mathbf{n}) = 0$$

# Derivation of DG methods



[Arnold, Brezzi, Cockburn & Marini, 2001]

$$\mathbf{q} + \nabla u = 0 \implies$$

$$\int_{\tau} \mathbf{q}_h \cdot \mathbf{v} - \int_{\tau} u_h \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} \hat{u}_h (\mathbf{v} \cdot \mathbf{n}) = 0$$

$$\operatorname{div} \mathbf{q} = f \implies$$

$$- \int_{\tau} \nabla w \cdot \mathbf{q} + \int_{\partial\tau} w \mathbf{q} \cdot \mathbf{n} = \int_{\tau} f w$$

# Derivation of DG methods



[Arnold, Brezzi, Cockburn & Marini, 2001]

$$\mathbf{q} + \nabla u = 0 \implies$$

$$\int_{\tau} \mathbf{q}_h \cdot \mathbf{v} - \int_{\tau} u_h \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} \hat{u}_h (\mathbf{v} \cdot \mathbf{n}) = 0$$

$$\operatorname{div} \mathbf{q} = f \implies$$

$$- \int_{\tau} \nabla w \cdot \mathbf{q}_h + \int_{\partial\tau} w \hat{\mathbf{q}}_h \cdot \mathbf{n} = \int_{\tau} f w$$

# Derivation of DG methods



[Arnold, Brezzi, Cockburn & Marini, 2001]

$$\mathbf{q} + \nabla u = 0 \implies$$

$$\int_{\tau} \mathbf{q}_h \cdot \mathbf{v} - \int_{\tau} u_h \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} \hat{u}_h (\mathbf{v} \cdot \mathbf{n}) = 0$$

$$\operatorname{div} \mathbf{q} = f \implies$$

$$- \int_{\tau} \nabla w \cdot \mathbf{q}_h + \int_{\partial\tau} w \hat{\mathbf{q}}_h \cdot \mathbf{n} = \int_{\tau} f w$$

Various DG methods are obtained by setting different expressions for the *numerical fluxes*  $\hat{u}_h$  and  $\hat{\mathbf{q}}_h$ .

The conservativity condition is implicit in the choice of  $\hat{\mathbf{q}}_h$  . . .

# Derivation of DG methods



Equations of the scheme:

Lagrange multiplier

$$\sum_{\tau} \left( \int_{\tau} \mathbf{q}_h \cdot \mathbf{v} - \int_{\tau} u_h \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} \lambda_h \mathbf{v} \cdot \mathbf{n} \right) = 0$$

$$\sum_{\tau} \left( - \int_{\tau} \nabla w \cdot \mathbf{q}_h + \int_{\partial\tau} w \hat{\mathbf{q}}_h \cdot \mathbf{n} \right) = \int_{\Omega} f w$$

Add conservativity condition:  $\sum_{\text{edges } e} \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]]_{\mu} = 0$

- $\mathbf{q}_h$  and  $u_h$  are both in discontinuous spaces.
- $\hat{\mathbf{q}}_h$  needs to be prescribed.
- $\lambda_h = \hat{u}_h$  is now an unknown and no longer needs to be prescribed.

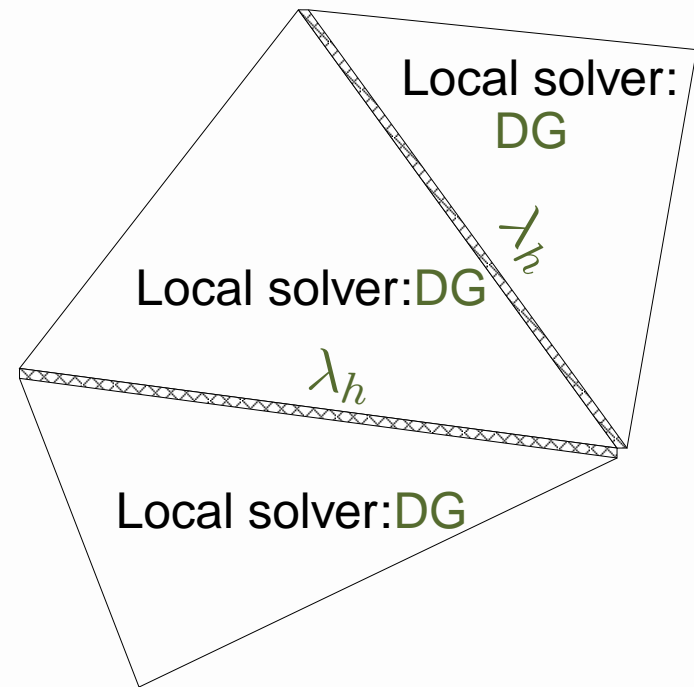


# To hybridize DG...



To hybridize such a DG scheme we need

- Local DG solvers
- Conservativity condition (✓)
- Lagrange multiplier space (✓)



Let us define the local solvers (liftings) ...

# DG local solvers



The DG lifting  $\mu \mapsto (\mathcal{Q}\mu, \mathcal{U}\mu)$  is defined by

$$\int_{\tau} \mathcal{Q}\mu \cdot \mathbf{v} - \int_{\tau} (\mathcal{U}\mu) \operatorname{div} \mathbf{v} = - \int_{\partial\tau} \mu \mathbf{v} \cdot \mathbf{n},$$
$$- \int_{\tau} \nabla w \cdot \mathcal{Q}\mu + \int_{\partial\tau} w \text{flux} \cdot \mathbf{n} = 0$$

(The functions are in the DG spaces on the element  $\tau$ .)

Different prescriptions of **flux** give different DG local solvers.

The DG lifting  $\mu \mapsto (\mathcal{Q}\mu, \mathcal{U}\mu)$  is defined by

$$\int_{\tau} \mathcal{Q}\mu \cdot \mathbf{v} - \int_{\tau} (\mathcal{U}\mu) \operatorname{div} \mathbf{v} = - \int_{\partial\tau} \mu \mathbf{v} \cdot \mathbf{n},$$
$$- \int_{\tau} \nabla w \cdot \mathcal{Q}\mu + \int_{\partial\tau} w \hat{\mathcal{Q}}\mu \cdot \mathbf{n} = 0$$

(The functions are in the DG spaces on the element  $\tau$ .)

Different prescriptions of  $\hat{\mathcal{Q}}\mu$  give different DG local solvers.

- $\hat{\mathcal{Q}}\mu = \mathcal{Q}\mu + \gamma(\mathcal{U}\mu - \mu) \mathbf{n} \longrightarrow$  (LDG local solver)
  - $\hat{\mathcal{Q}}\mu = -a \nabla \mathcal{U}\mu + \gamma(\mathcal{U}\mu - \mu) \mathbf{n} \longrightarrow$  (IP local solver)
- etc.

# Hybridized DG scheme



**THEOREM.** *The conservativity condition of the DG scheme characterizes the Lagrange multiplier (numerical trace):*

$$\sum_e \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] \mu = 0 \iff a_h(\lambda_h, \mu) = b_h(\mu)$$

*where the bilinear form now involves the DG liftings,*

$$a_h(\eta, \mu) = \int_{\Omega} \mathcal{Q}\eta \cdot \mathcal{Q}\mu + \sum_e \int_e [(\mathcal{U}\mu - \mu)(\hat{\mathcal{Q}}\eta - \mathcal{Q}\eta) \cdot \mathbf{n}],$$

*and  $b_h(\cdot)$  has a similar expression involving the local solvers.*

---

Moreover,  $\mathbf{q}_h$  and  $u_h$  can be recovered locally element by element once  $\lambda_h$  is computed.

# Hybridized DG scheme



**THEOREM.** *The conservativity condition of the DG scheme characterizes the Lagrange multiplier (numerical trace):*

$$\sum_e \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] \mu = 0 \iff a_h(\lambda_h, \mu) = b_h(\mu)$$

*where the bilinear form now involves the DG liftings,*

$$a_h(\eta, \mu) = \int_{\Omega} \mathcal{Q}\eta \cdot \mathcal{Q}\mu + \sum_e \int_e [(\mathcal{U}\mu - \mu)(\hat{\mathcal{Q}}\eta - \mathcal{Q}\eta) \cdot \mathbf{n}],$$

*and  $b_h(\cdot)$  has a similar expression involving the local solvers.*

**IMPORTANCE:** Such hybridized DG schemes yield matrices of size and sparsity identical to that of mixed methods.

 [RT case](#)

# Unified hybridization



The theorem holds for any method in the form

$$\sum_{\tau} \left( \int_{\tau} \mathbf{q}_h \cdot \mathbf{v} - \int_{\tau} u_h \operatorname{div} \mathbf{v} + \int_{\partial\tau \setminus \partial\Omega} \lambda_h \mathbf{v} \cdot \mathbf{n} \right) = 0$$

$$\sum_{\tau} \left( - \int_{\tau} \nabla w \cdot \mathbf{q}_h + \int_{\partial\tau} w \hat{\mathbf{q}}_h \cdot \mathbf{n} \right) = \int_{\Omega} f w$$

$$\sum_e \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]]_{\mu} = 0.$$

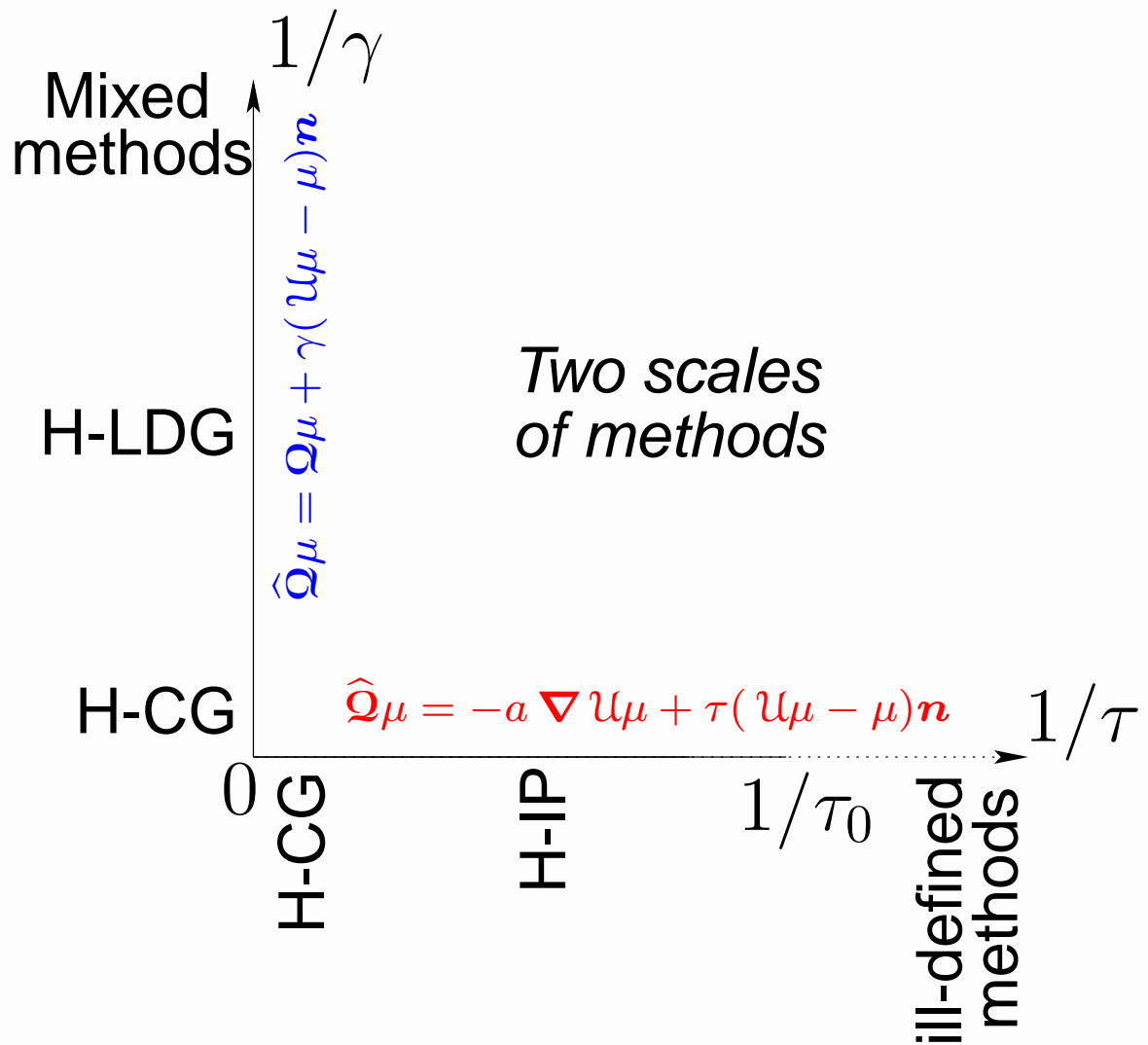
Thm: 
$$\sum_e \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]]_{\mu} = 0 \iff a_h(\lambda_h, \mu) = b_h(\mu).$$

gives a unified framework for hybridizing CG, RT, and DG.

# Examples

Different choices of  $\hat{\mathcal{Q}}_\mu$  give different methods:

- Many DG schemes
- The CG method
- The RT method
- The BDM method
- $P_1$  & other non-conforming methods



(As penalty  $\gamma \rightarrow \infty$  we get the hybridized CG method.)

# *H-IP method $\neq$ IP method*

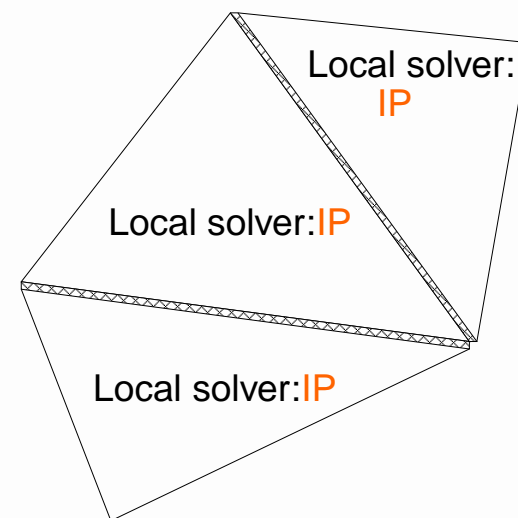


Eg.1: *H-IP method* = the hybridized DG method with local solver set to IP.

**PROPOSITION.** *The numerical fluxes of the H-IP method on interior edges (with constant single valued penalty  $\gamma$ ) are*

$$\lambda_h = \{u_h\} - \frac{1}{2\gamma} [a \nabla u_h \cdot \mathbf{n}],$$

$$\hat{\mathbf{q}}_h = - \{a \nabla u_h\} + \frac{\gamma}{2} [u_h \mathbf{n}].$$



H-IP method

Cf. standard IP method: 
$$\begin{cases} \hat{u}_h = \{u_h\} := (u^+ + u^-)/2 \\ \hat{\mathbf{q}}_h = - \{a \nabla u_h\} + \gamma [u_h \mathbf{n}]. \end{cases}$$



# Ewing-Wang-Yang method



Eg.2: The EWY method originally motivated by:

$$-\operatorname{div}(a \nabla u) = f \quad \Longrightarrow \quad \begin{cases} (a \nabla u, \nabla v)_K - \langle a \nabla u \cdot \mathbf{n}, v \rangle_{\partial K} = (f, v)_K \\ [u] = 0 \end{cases}$$

---

# Ewing-Wang-Yang method



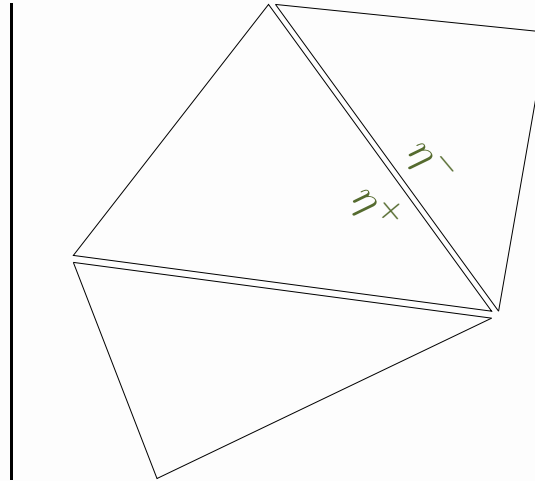
Eg.2: The EWY method originally motivated by:

$$-\operatorname{div}(a \nabla u) = f \quad \Longrightarrow \quad \begin{cases} (a \nabla u, \nabla v)_K - \langle a \nabla u \cdot \mathbf{n}, v \rangle_{\partial K} = (f, v)_K \\ \llbracket u \rrbracket = 0 \end{cases}$$

Now

$$\llbracket u \rrbracket = 0 \quad \Longleftrightarrow \quad \sum_K \langle u, \eta \rangle_{\partial K} = 0$$

for all double valued functions  $\eta$  on interior edges with  $\eta^+ + \eta^- = 0$ . This motivates:



# Ewing-Wang-Yang method



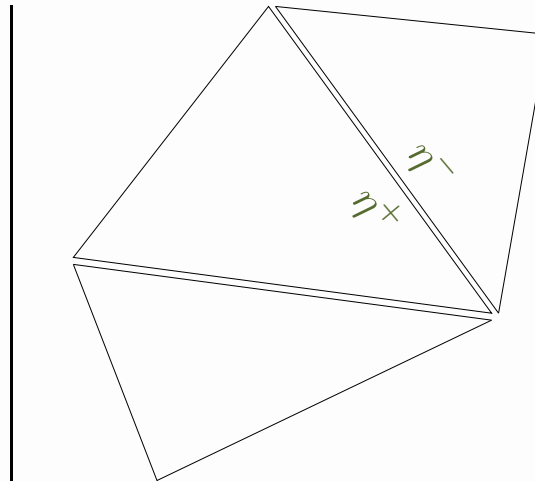
Eg.2: The EWY method originally motivated by:

$$-\operatorname{div}(a \nabla u) = f \quad \Longrightarrow \quad \begin{cases} (a \nabla u, \nabla v)_K - \langle a \nabla u \cdot \mathbf{n}, v \rangle_{\partial K} = (f, v)_K \\ \llbracket u \rrbracket = 0 \end{cases}$$

Now

$$\llbracket u \rrbracket = 0 \quad \Longleftrightarrow \quad \sum_K \langle u, \eta \rangle_{\partial K} = 0$$

for all double valued functions  $\eta$  on interior edges with  $\eta^+ + \eta^- = 0$ . This motivates:



$$\left\{ \begin{array}{l} \sum_K \left( (a \nabla u, \nabla v)_K - \langle \ell, v \rangle_{\partial K} \right) = (f, v)_\Omega, \quad \forall v \\ \sum_K \langle u, \eta \rangle_{\partial K} = 0, \quad \forall \eta \end{array} \right.$$

# The EWY method



The equation of the EWY method: Find  $u_h$  and  $\ell_h$  satisfying

$$\sum_K (a \nabla u_h, \nabla v)_K - \langle \ell_h, v \rangle_{\partial K} - \langle \eta, u_h \rangle_{\partial K} - \alpha h \langle (\ell_h - a \nabla u_h \cdot \mathbf{n}), (\eta - a \nabla v \cdot \mathbf{n}) \rangle_{\partial K} = (f, v)_\Omega.$$

- $u_h$  and  $v$  are in  $P_k(K)$  for all mesh elements  $K$ .
- $\ell_h$  is an approximation to  $a \nabla u \cdot \mathbf{n}$  from  $P_k(e)$  on all mesh edges  $e$ . On every interior edge, it is a double-valued function whose branches from either side satisfy  $\ell_h^+ + \ell_h^- = 0$ . (Test function  $\eta$  is in the same space.)

# The EWY method



The equation of the EWY method: Find  $u_h$  and  $\ell_h$  satisfying

$$\sum_K (a \nabla u_h, \nabla v)_K - \langle \ell_h, v \rangle_{\partial K} - \langle \eta, u_h \rangle_{\partial K} - \alpha h \langle (\ell_h - a \nabla u_h \cdot \mathbf{n}), (\eta - a \nabla v \cdot \mathbf{n}) \rangle_{\partial K} = (f, v)_\Omega.$$

---

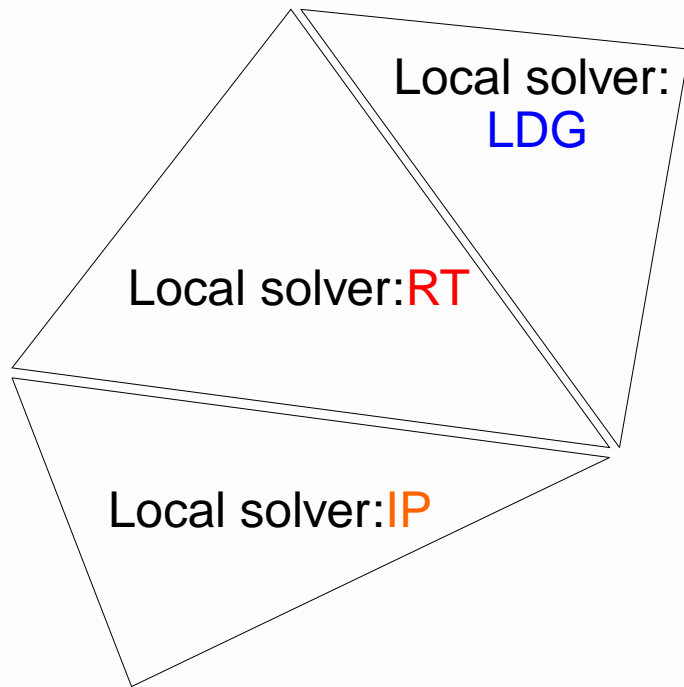
**PROPOSITION.** *The EWY method is a H-IP method.*

*Specifically, the solution  $u_h$  of the EWY method coincides with that of an H-IP method when  $\gamma^{-1} = \alpha h$ . Moreover*

$$\ell_h = -\hat{\mathbf{q}}_h \cdot \mathbf{n}$$

*where  $\hat{\mathbf{q}}_h$  is the numerical flux of this H-IP method.*

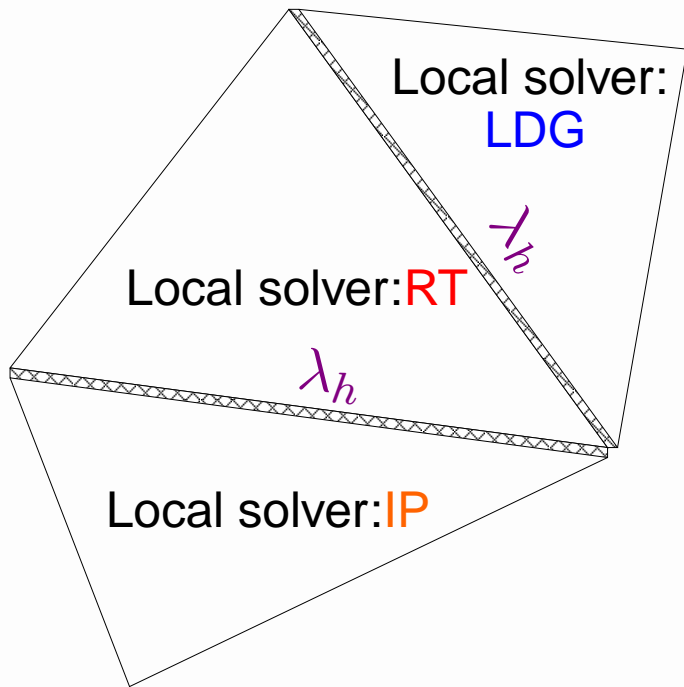
# Coupling methods



Suppose we set different local solvers in different elements. How can we couple them?

Using the hybridization framework, we can generalize previous works on coupling methods [[Perugia & Schötzau, 2001](#)], [[Cockburn & Dawson, 2002](#)], and mortaring [[Wheeler & Yotov, 1998](#)].

# Coupling methods



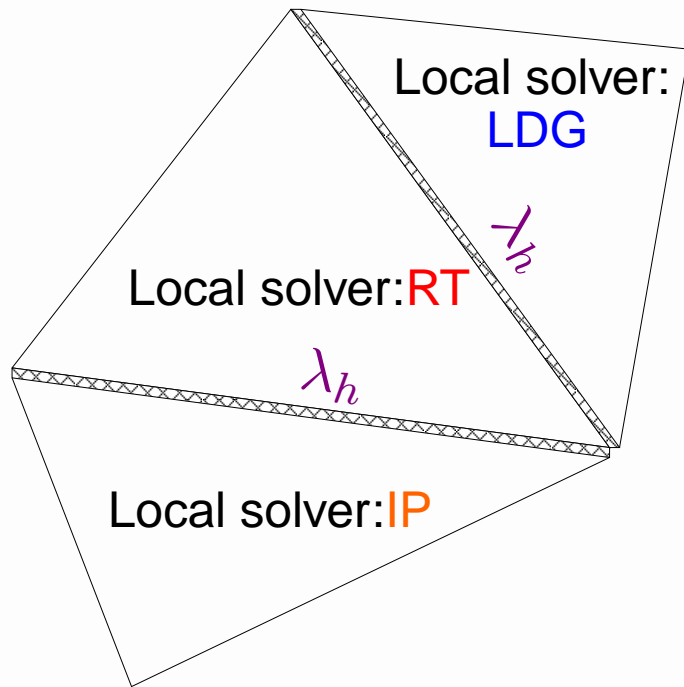
To couple methods, we only have to set the Lagrange multiplier space  $M_h$ . A choice of  $M_h$  implies a conservativity condition.

For all  $\mu$  in  $M_h$ ,

$$\sum_e \int_e [\hat{\mathbf{q}}_h \cdot \mathbf{n}] \mu = 0 \quad \iff \quad \underbrace{a_h(\lambda_h, \mu)}_{(\mathcal{Q}\lambda_h, \mathcal{Q}\mu)} = b_h(\mu).$$

Here, on each element  $\tau$ , the lifting  $(\mathcal{Q}\lambda_h)|_\tau$  is defined using the local solver set on that element (e.g. LDG, RT, IP).

# Coupling methods



To couple methods, we only have to set the Lagrange multiplier space  $M_h$ . A choice of  $M_h$  implies a conservativity condition.

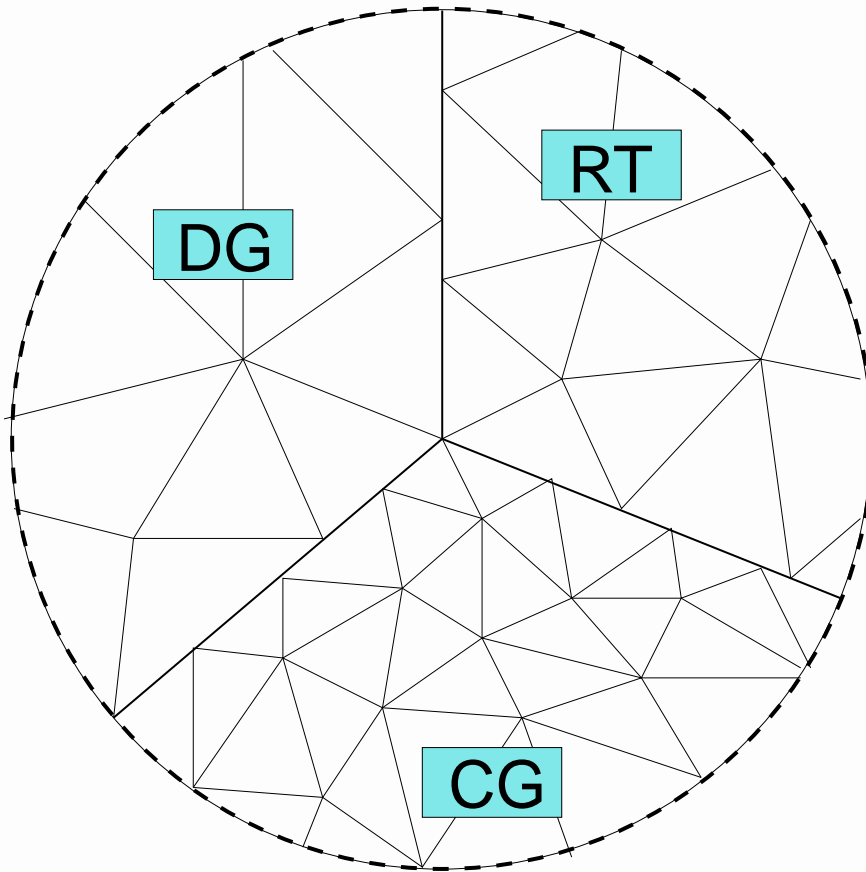
For all  $\mu$  in  $M_h$ ,

$$\sum_e \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] \mu = 0 \quad \iff \quad a_h(\lambda_h, \mu) = b_h(\mu).$$

- Weakly conservative coupling:  $[[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] \notin M_h$ .
- Strongly conservative coupling:  $[[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] \in M_h$ .



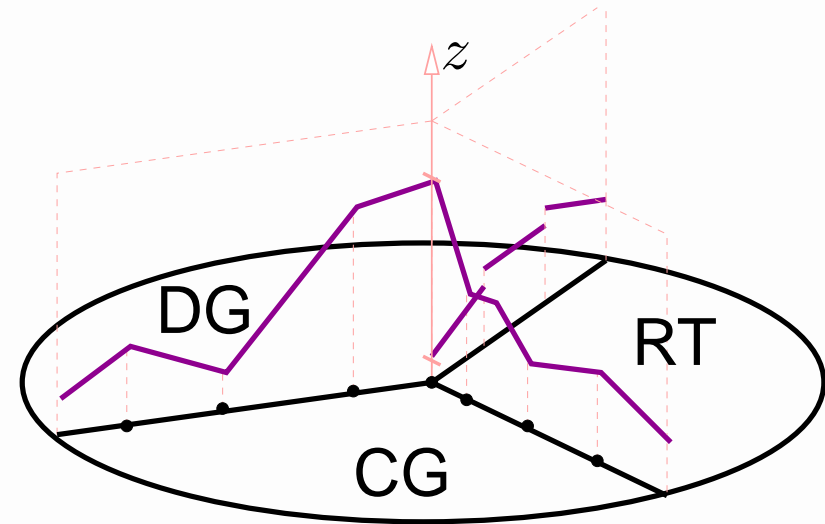
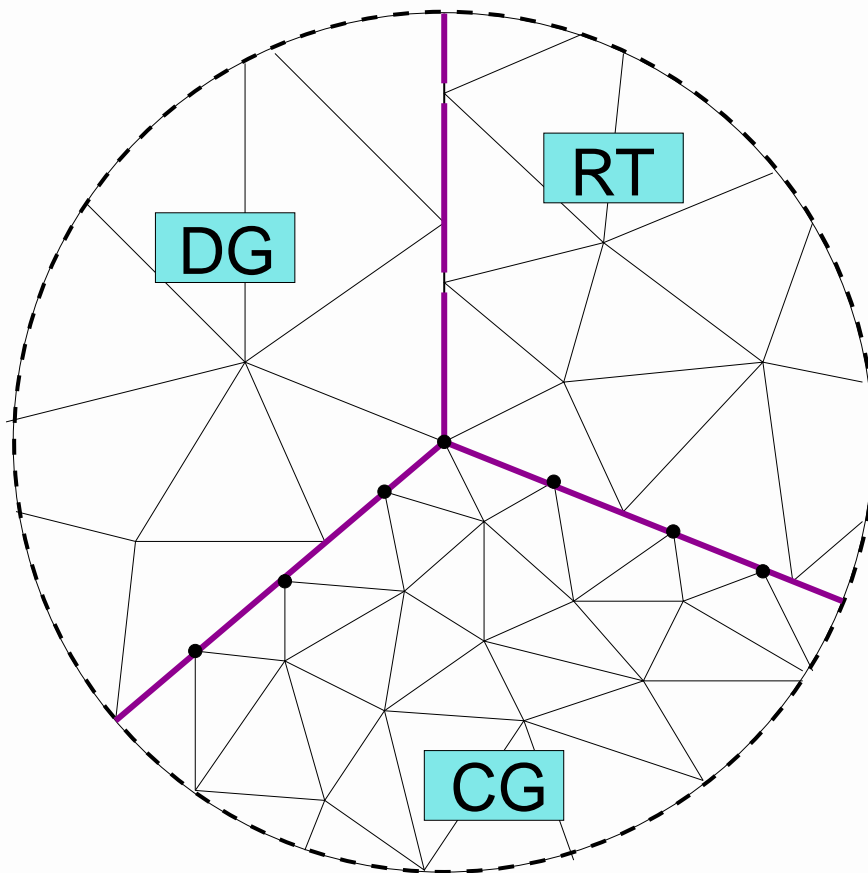
# Mortar techniques



We can couple methods even across non-matching meshes.

We consider one example.

# Mortar techniques

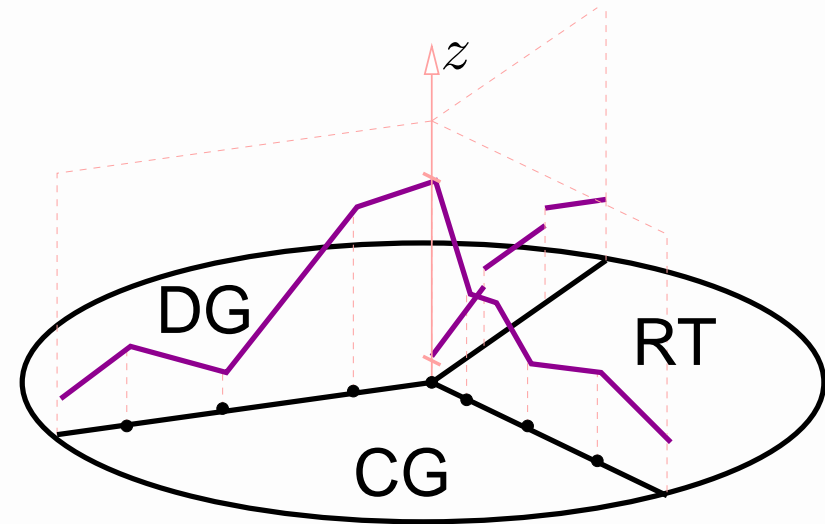
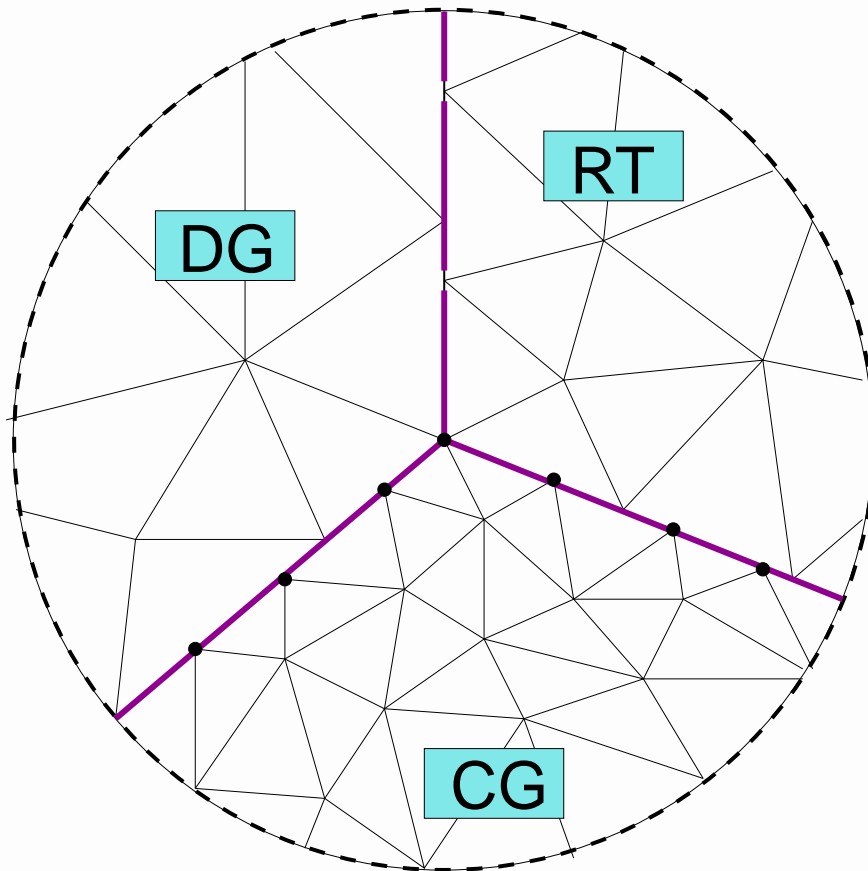


Graph of a typical function in  $M_h$

Set  $M_h$  as follows:

- Choose  $M_h$  functions on a DG-RT interface as the traces from either the DG or the RT side (arbitrarily).
- On CG-DG or CG-RT interface, must choose  $M_h$  as the trace from CG side.

# Mortar techniques

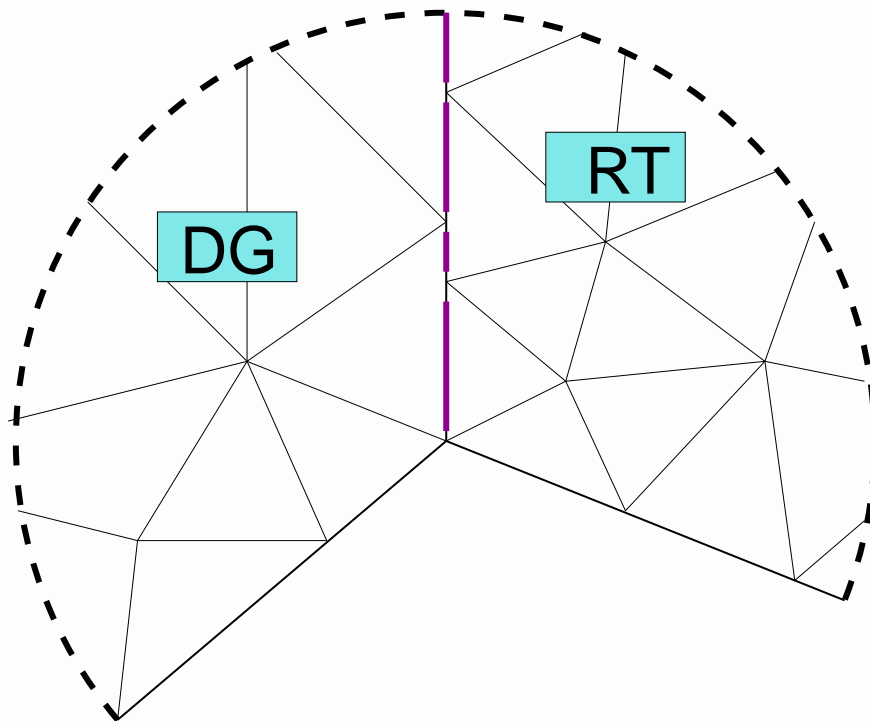


Graph of a typical function in  $M_h$

**THEOREM.** With this choice of  $M_h$  to couple CG, DG, and RT methods, there is a unique solution  $\lambda_h \in M_h$  to the composite variational equation

$$a_h(\lambda_h, \mu) = b_h(\mu), \quad \text{for all } \mu \in M_h.$$

# Conservative mortars



Given two conservative methods, in order to couple them across a nonmatching interface *conservatively*, we should enforce

$$[[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] = 0.$$

Therefore, we should choose  $M_h$  such that

$$\sum_e \int_e [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] \mu = 0, \quad \forall \mu \in M_h \quad \Longrightarrow \quad [[\hat{\mathbf{q}}_h \cdot \mathbf{n}]] = 0.$$

(Must use the mesh formed by vertices from both sides: expect bad conditioning.)

- Hybridization brings a new point of view to FEM.
  - Traditional FEM construction: Design degrees of freedom suitable to enforce continuity across elements.
  - Hybridized FEM construction: Focus on solvers within an element without regard to continuity. Then choose “Lagrange multipliers” or a “conservativity condition”.
- It is possible to hybridize some DG methods.
  - Such DG methods are competitive with mixed methods in the number of unknowns.
- Can couple various methods
  - within a conforming mesh, or across non-matching mesh interfaces, in exactly conservative, or weakly conservative fashion.