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# The MHM method for the second-order elastodynamic model

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Joint work with

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# Outline

Introduction

Hybridization procedure

The MHM method

Numerical results

An analytical problem

Multiscale problem

Final conclusions and remarks

# Introduction



## Elastodynamic problem

### Equation of motion and the constitutive equation

$$\rho \partial_{tt} \boldsymbol{u} - \nabla \cdot \boldsymbol{\sigma} = \mathbf{f}, \quad \boldsymbol{\sigma} = \mathbf{C} \boldsymbol{\varepsilon}, \quad \boldsymbol{\varepsilon} := \frac{\nabla \boldsymbol{u} + (\nabla \boldsymbol{u})^T}{2}$$

with  $\mathbf{u}(\mathbf{x}, 0) = \mathbf{u}_0(\mathbf{x})$ ,  $\partial_t \mathbf{u}(\mathbf{x}, 0) = \mathbf{v}_0(\mathbf{x})$  and  $\mathbf{u}|_{\partial\Omega} = \mathbf{0}$ .

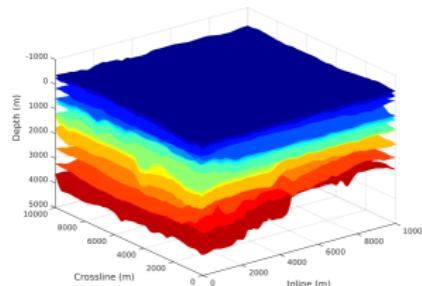
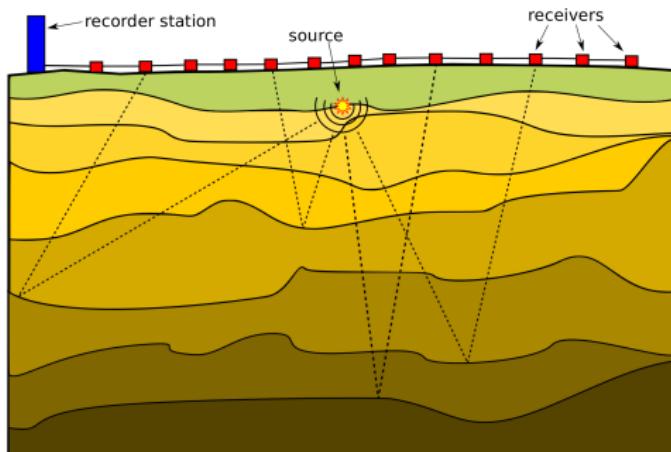


Figure : Layered media.

**Figure :** Seismic imaging technique.

# MHM - Multiscale Hybrid-Mixed method <sup>1</sup>

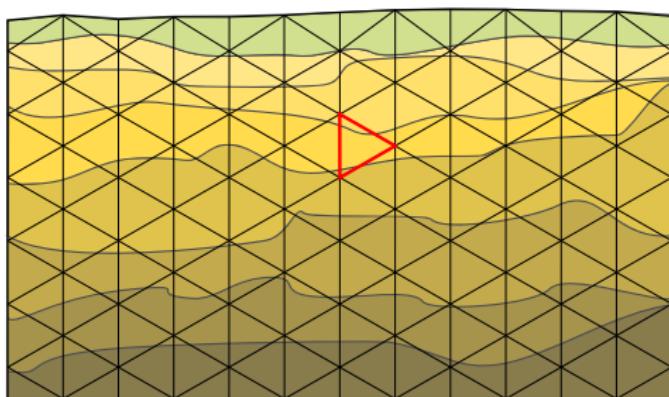


Figure :  $\mathcal{T}_H$  with elements  $K$ .

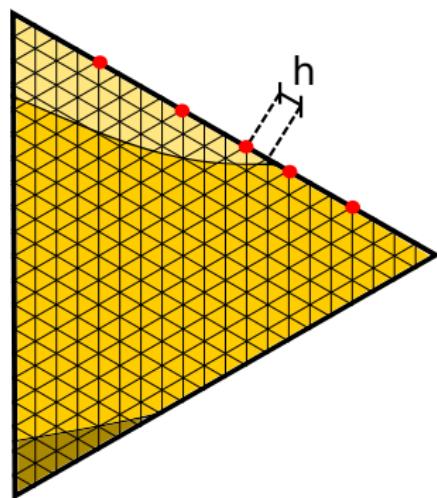


Figure : Local mesh  $\mathcal{T}_h^K$ .

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<sup>1</sup>C. Harder, D. Paredes, and F. Valentin. **A family of Multiscale Hybrid-Mixed finite element methods for the Darcy equation with rough coefficients.** *J. Comput. Phys.*, 245:107–130, 2013



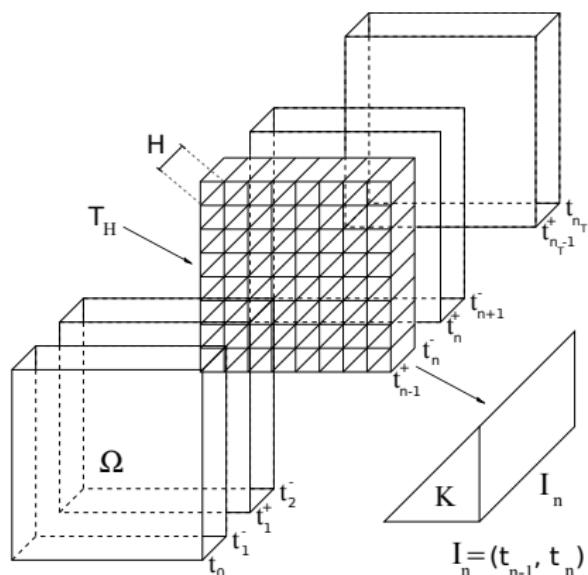
# Hybridization procedure



# 1. Partition the domain $\Omega \times [0, T]$

$$\mathbf{V} := \left\{ \mathbf{w} \in \mathbf{L}^2(\Omega) : \mathbf{w}|_K \in \mathbf{H}^1(K) \quad \forall K \in \mathcal{T}_H \right\},$$

$$\Lambda := \left\{ \boldsymbol{\tau} \cdot \mathbf{n}^K|_{\partial K}, \forall K \in \mathcal{T}_H : \boldsymbol{\tau} \in H(\mathbf{div}; \Omega; \mathbb{S}) \right\}.$$



Notation:

- $(\cdot, \cdot)_K$  -  $\mathbf{L}^2(K)$  product;
- $\langle \cdot, \cdot \rangle_{\partial K}$  - dual product  $\mathbf{H}^{-\frac{1}{2}}(\partial K) \times \mathbf{H}^{\frac{1}{2}}(\partial K)$ ;
- $\langle \cdot, \cdot \rangle_{\partial \mathcal{T}_H} := \sum_{K \in \mathcal{T}_H} \langle \cdot, \cdot \rangle_{\partial K}$ ;
- $\mathbf{u}^{(n)} := \mathbf{u}|_{I_n}$ .

## 2. A hybrid variational problem

Find  $(\mathbf{u}, \lambda)$  that, for  $n = 1, \dots, n_T$ , satisfies

$$\left\{ \begin{array}{l} d_{tt}(\rho \mathbf{u}^{(n)}, \mathbf{w})_K + (\sigma(\mathbf{u}^{(n)}), \boldsymbol{\varepsilon}(\mathbf{w}))_K - \langle \lambda^{(n)}, \mathbf{w} \rangle_{\partial K} = (\mathbf{f}, \mathbf{w})_K, \quad \forall \mathbf{w} \in \mathbf{H}^1(K), \\ (\mu, \mathbf{u}^{(n)})_{\partial \mathcal{T}_H} = 0, \quad \forall \mu \in \Lambda, \\ \mathbf{u}^{(n)}(t_{n-1}) = \mathbf{u}^{(n-1)}(t_{n-1}), \\ d_t \mathbf{u}^{(n)}(t_{n-1}) = d_t \mathbf{u}^{(n-1)}(t_{n-1}), \end{array} \right.$$

where  $\mathbf{u}_n := \mathbf{u}^{(n)}(t_n) = \mathbf{u}(t_n)$  and  $\mathbf{v}_n := d_t \mathbf{u}^{(n)}(t_n) = d_t \mathbf{u}(t_n)$ .

### Theorem

The problem is well-defined for

$\mathbf{f} \in H^1(0, T; \mathbf{L}^2(\Omega))$ ,  $\mathbf{u}_0, \mathbf{v}_0 \in \mathbf{H}_0^1(\Omega)$  and  $\sigma(\mathbf{u}_0) \in H(\mathbf{div}; \Omega; \mathbb{S})$ .

The solution is unique in

$$C(0, T; \mathbf{V}) \cap C^1(0, T; \mathbf{L}^2(\Omega)) \times L^2(0, T; \Lambda).$$

Moreover,  $\mathbf{u}$  solves the original problem and

$$\lambda = \sigma(\mathbf{u}) \mathbf{n}^K \quad \text{on } \partial K, \quad \forall K \in \mathcal{T}_H.$$

### 3. Split the solution

$$\mathbf{u}^{(n)} = \mathcal{T}_n(\boldsymbol{\lambda}^{(n)}) + \hat{\mathcal{T}}_n(\mathbf{z}_n), \quad \mathbf{z}_n := (\mathbf{u}_{n-1}, \mathbf{v}_{n-1}, \mathbf{f}).$$

where  $\mathcal{T}_n$  and  $\hat{\mathcal{T}}_n$  are linear operators

$$\mathcal{T}_n : L^2(I_n; \mathbf{L}) \rightarrow L^2(I_n; \mathbf{L}^2(\Omega)),$$

$$\hat{\mathcal{T}}_n : \mathbf{V} \times \mathbf{L}^2(\Omega) \times L^2(I_n; \mathbf{L}^2(\Omega)) \rightarrow C(I_n; \mathbf{V}) \cap C^1(I_n; \mathbf{L}^2(\Omega)).$$

For each  $K \times I_n$ ,  $\mathbf{u}_\lambda^{(n)} := \mathcal{T}_n(\boldsymbol{\lambda}^{(n)})$  is the solution of

$$\begin{cases} d_{tt}(\rho \mathbf{u}_\lambda^{(n)}, \mathbf{w})_K + (\sigma(\mathbf{u}_\lambda^{(n)}), \varepsilon(\mathbf{w}))_K = \langle \boldsymbol{\lambda}^{(n)}, \mathbf{w} \rangle_{\partial K}, \quad \forall \mathbf{w} \in \mathbf{H}^1(K), \\ \mathbf{u}_\lambda^{(n)}(t_{n-1}) = d_t \mathbf{u}_\lambda^{(n)}(t_{n-1}) = \mathbf{0}, \end{cases}$$

and  $\mathbf{u}_z^{(n)} := \hat{\mathcal{T}}_n(\mathbf{z}_n)$  is the solution of

$$\begin{cases} d_{tt}(\rho \mathbf{u}_z^{(n)}, \mathbf{w})_K + (\sigma(\mathbf{u}_z^{(n)}), \varepsilon(\mathbf{w}))_K = (\mathbf{f}, \mathbf{w})_K, \quad \forall \mathbf{w} \in \mathbf{H}^1(K), \\ \mathbf{u}_z^{(n)}(t_{n-1}) = \mathbf{u}_{n-1}, \\ d_t \mathbf{u}_z^{(n)}(t_{n-1}) = \mathbf{v}_{n-1}. \end{cases}$$

# Global-Local formulation <sup>2</sup>

## Global-Local formulation

*Find  $\lambda$  that, for  $n = 1, \dots, n_T$ , satisfies*

$$(\mu, T_n(\lambda^{(n)}))_{\partial\mathcal{T}_H} = -(\mu, \hat{T}_n(z_n))_{\partial\mathcal{T}_H}, \quad \forall \mu \in \Lambda,$$

where

$$z_n := (\mathbf{u}_{n-1}, \mathbf{v}_{n-1}, \mathbf{f}),$$

$$\mathbf{u}_n := T_n(\lambda^{(n)})|_{t_n} + \hat{T}_n(z_n)|_{t_n},$$

$$\mathbf{v}_n := d_t T_n(\lambda^{(n)})|_{t_n} + d_t \hat{T}_n(z_n)|_{t_n},$$

This is equivalent to the hybrid problem using

$$\mathbf{u}^{(n)} := T_n(\lambda^{(n)}) + \hat{T}_n(z_n).$$

<sup>2</sup>A. T. Gomes, D. Paredes, W. Pereira, R. Souto, and F. Valentin. A Multiscale Hybrid-Mixed Method for the Elastodynamic Model with Rough Coefficients. In *XXXVIII CILAMCE*, 2017



# The MHM method

# One-level MHM method

## Global discretization

- $\Lambda_H \subset \Lambda$  and basis  $\{\psi_i\}_{i=1}^{m_\Lambda}$ .
- $\mathbb{P}_0(I_n; \Lambda_H) \subset L^2(I_n; \Lambda)$ .

$$\mathbf{u}_H^{(n)} := \sum_{j=1}^{m_\Lambda} \alpha_{nj} T_n(\psi_j) + \hat{T}_n(\mathbf{z}_{H,n})$$

For  $n = 1, \dots, n_T$ , find  $\alpha_n \in \mathbb{R}^{m_\Lambda}$  such that

$$\sum_{j=1}^{m_\Lambda} \alpha_{nj} (\psi_i, T_n(\psi_j)|_{t_n})_{\partial\mathcal{T}_H} = -(\psi_i, \hat{T}_n(\mathbf{z}_{H,n})|_{t_n})_{\partial\mathcal{T}_H}, \quad \forall i = 1, \dots, m_\Lambda,$$

where

$$\mathbf{z}_{H,n} := (\mathbf{u}_{H,n-1}, \mathbf{v}_{H,n-1}, \mathbf{f}), \quad \mathbf{u}_{H,n} := \mathbf{u}_H^{(n)}(t_n), \quad \mathbf{v}_{H,n} := d_t \mathbf{u}_H^{(n)}(t_n)$$

and initial conditions

$$\mathbf{u}_{H,0} := \mathbf{u}_0 \quad \text{and} \quad \mathbf{v}_{H,0} := \mathbf{v}_0.$$



## Two-level MHM method

Discretization in  $K \times I_n$ :

- $\mathbf{V}_h(K) \subset \mathbf{H}^1(K)$ ,  $\forall K \in \mathcal{T}_H$ ;
- Newmark-( $\gamma, \beta$ ) in  $I_n$ ,  $\forall n = 1, \dots, n_t$ .

$$\begin{aligned}\boldsymbol{\eta}_j^{(n)} &\approx T_n(\psi_j)|_{t_n}, \quad \boldsymbol{\eta}_0^{(n)} \approx \hat{T}_n(\mathbf{z}_{h,n})|_{t_n}, \quad \dot{\boldsymbol{\eta}}_j^{(n)} \approx d_t T_n(\psi_j)|_{t_n}, \quad \dot{\boldsymbol{\eta}}_0^{(n)} \approx d_t \hat{T}_n(\mathbf{z}_{h,n})|_{t_n}, \\ \mathbf{u}_{h,n}|_K &:= \sum_{j=1}^{m_\Lambda} \alpha_{nj} \boldsymbol{\eta}_j^{(n)} + \boldsymbol{\eta}_0^{(n)}, \quad \mathbf{v}_{h,n}|_K := \sum_{j=1}^{m_\Lambda} \alpha_{nj} \dot{\boldsymbol{\eta}}_j^{(n)} + \dot{\boldsymbol{\eta}}_0^{(n)}, \quad \boldsymbol{\sigma}_{h,n}|_\tau := \boldsymbol{\sigma}(\mathbf{u}_{h,n})|_\tau.\end{aligned}$$

### MHM method

For  $n = 1, \dots, n_T$ , find  $\alpha_n \in \mathbb{R}^{m_\Lambda}$  such that

$$\sum_{j=1}^{m_\Lambda} \alpha_{nj} (\psi_i, \boldsymbol{\eta}_j^{(n)})_{\partial\mathcal{T}_H} = -(\psi_i, \boldsymbol{\eta}_0^{(n)})_{\partial\mathcal{T}_H}, \quad \forall i = 1, \dots, m_\Lambda,$$

where  $\mathbf{z}_{h,n} := (\mathbf{u}_{h,n-1}, \mathbf{v}_{h,n-1}, \mathbf{f})$ ,  $\mathbf{u}_{h,0} \approx \mathbf{u}_0$  and  $\mathbf{v}_{h,0} \approx \mathbf{v}_0$ .



## Two-level MHM method

- $\mathbf{u}_{h,n} \in \mathbf{H}^1(\mathcal{T}_H)$ ,  $\forall n = 1, \dots, n_T$  ( $\mathbf{H}^1(\Omega)$ -non-conforming)
- Strong symmetric  $\boldsymbol{\sigma}_h$
- **High-order** local approximations in space  $\mathbf{V}_h(K)$
- Use of different local parameters  $(h, p)$  and  $(\Delta\tau = \frac{\Delta t}{n_\tau}, \gamma, \beta)$  to different  $K \times I_n$
- Energy-conservative local method  $\Rightarrow$  energy-conservative MHM



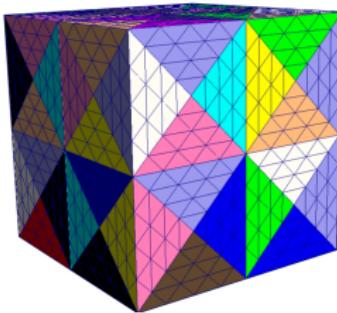
# Numerical results



## An analytical problem

Isotropic homogeneous media with exact solution  $\mathbf{u} = [u_1, u_2, u_3]^T$ :

$$\begin{cases} u_1(t, x, y, z) &= \frac{1}{2}(1 - \cos(\omega t)) \sin(2\pi x) \sin(2\pi y) \sin(2\pi z), \\ u_2(t, x, y, z) &= -\frac{1}{2}(1 - \cos(\omega t)) \sin(2\pi x) \sin(2\pi y) \sin(2\pi z), \\ u_3(t, x, y, z) &= \frac{1}{2}(1 - \cos(\omega t)) \sin(\pi x) \sin(\pi y) \sin(\pi z). \end{cases}$$



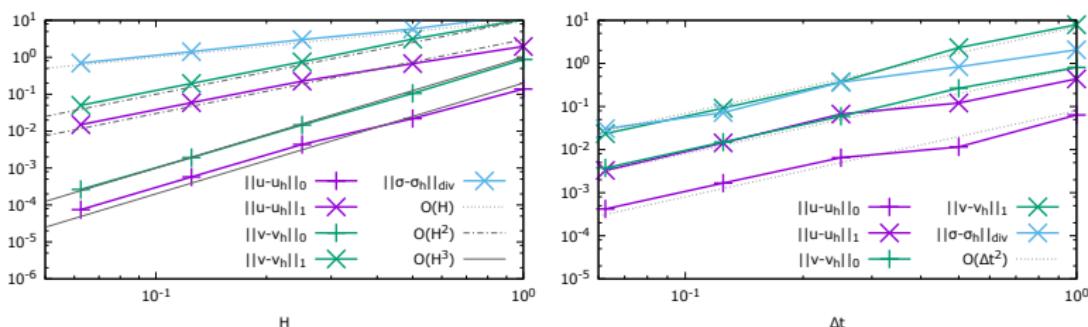
$$\boldsymbol{\Lambda}_H := \left\{ \boldsymbol{\mu}_H \in \boldsymbol{\Lambda} : \boldsymbol{\mu}_H|_F \in [\mathbb{P}_\ell(F)]^2 \quad \text{for all } F \in \partial\mathcal{T}_H \right\}$$

$$\mathbf{V}_h(K) := \left\{ \mathbf{v}_h \in C(\bar{K}) : \mathbf{v}_h|_\tau \in [\mathbb{P}_k(\tau)]^3 \quad \text{for all } \tau \in \mathcal{T}_h^K \right\}$$



## Convergence results

Figure : Experiments with  $\ell = 3$  and  $k = 5$ .



Error convergence observed numerically:

- $O(\Delta t^2)$  in all norms.
- $O(H^{\ell+2})$  in the  $L^2(\Omega)$ -norm,  $O(H^{\ell+1})$  in the  $H^1(\mathcal{T}_H)$ -norm and  $O(H^\ell)$  in the  $div$ -norm.



## Multiscale scenario<sup>3</sup>

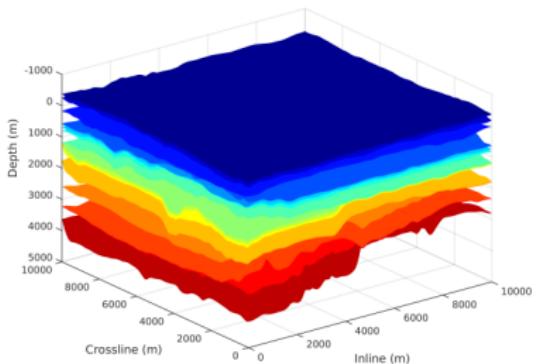


Figure : The physical domain divided in layers.

### Problem:

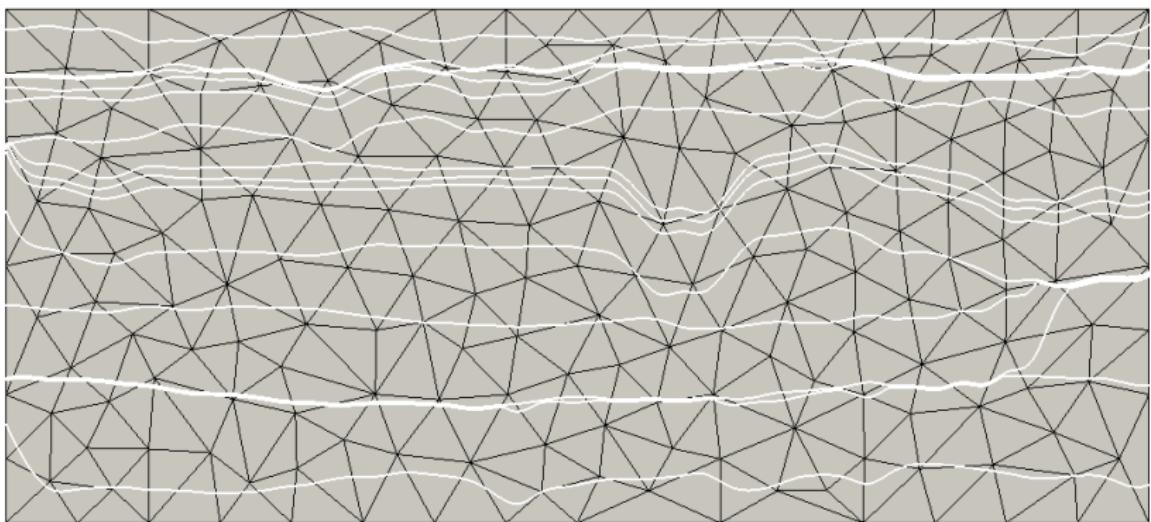
- Flat case.
- Single shot.
- Two-dimensional problem at a slice ( $\text{inline} = 0 \text{ m}$ ).
- Free surface boundary condition.

<sup>3</sup>J. de la Puente. [HPC4E Seismic Test Suite](#), 2016. Copyright Josep de la Puente (Barcelona Supercomputing Center) 2016. Licensed under the Creative-Commons Attribution-ShareAlike 4.0 International License



## MHM configuration

- Edges divided in 4 equally spaced parts.
- $\mathbb{P}^1$  approximation in each part of edge.
- Local meshes with 4096  $\mathbb{P}^3$  elements ( $h = H/64$ ).





## MHM solution

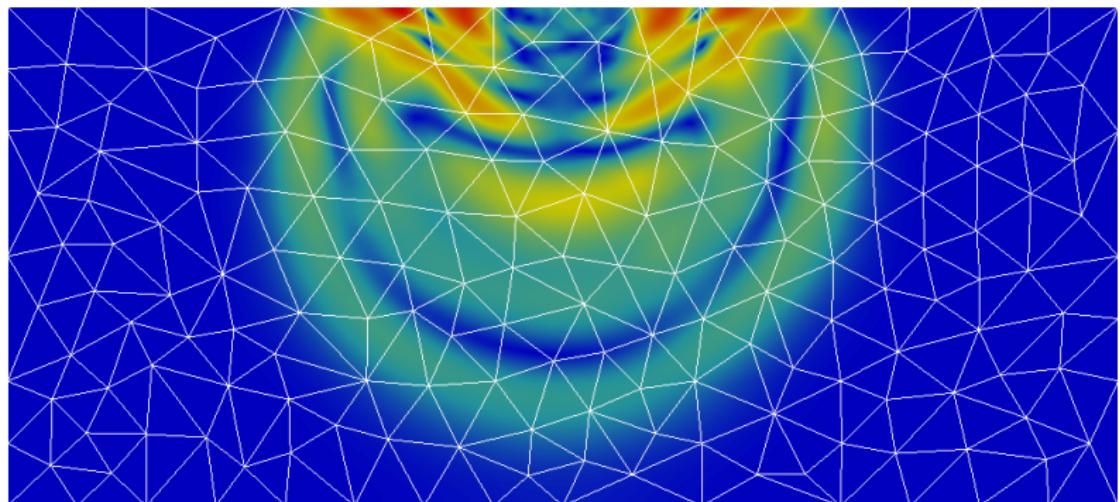
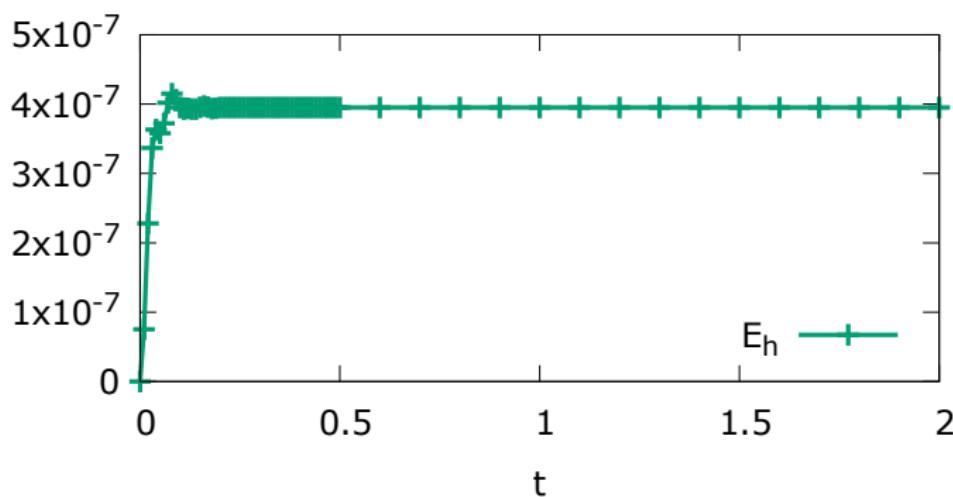


Figure : Isolines of  $|u_h|$  solution at  $t = 0.15$ .



## Global energy

$$E_h := \frac{1}{2} \sum_{K \in T_H} (\rho \mathbf{v}_h, \mathbf{v}_h)_K + (\boldsymbol{\sigma}_h, \boldsymbol{\epsilon}(\mathbf{u}_h))_K$$





## Comparison with a Galerkin solution

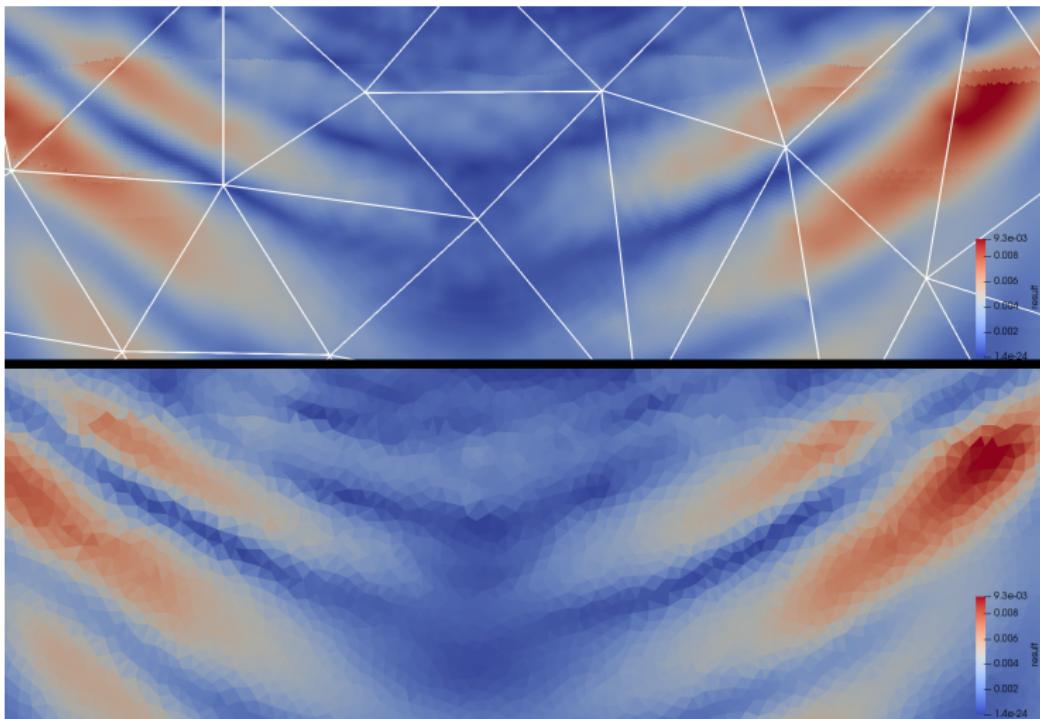


Figure : Isovalues of the von Mises stress for MHM (top) and a reference solution (bottom), at  $t = 0.15$ .

## Final conclusions and remarks

- The MHM method provides a natural level of parallelism.
- It allows local mesh refinement and high-order approximations.
- Optimal convergence in time and super convergence in space for displacement, velocity and stress.
- It conserves energy depending on the local level.
- It is robust on non-aligned mesh with interfaces.

Ongoing work:

- Local time step validation.
- Error and stability analysis.

# Thank you!

Funding and resources:



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