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Techniques de quadratisation pour les équations d'onde linéaires : modélisation et simulations

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Juliette Chabassier. Techniques de quadratisation pour les équations d'onde linéaires : modélisation et simulations. Journées Ondes du Sud Ouest, Mar 2023, Toulouse, France. hal-04039870

HAL Id: hal-04039870

<https://inria.hal.science/hal-04039870v1>

Submitted on 21 Mar 2023

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JO-SO
2023

Journées Ondes du Sud-Ouest
14 - 16 mars 2023 - Toulouse

Techniques de quadratisation pour les équations d'onde linéaires : modélisation et simulations

Juliette Chabassier - Equipe Makutu - INRIA

Introduction

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I. Discrétisation et Analyse Ordre 2

I.1 Discrétisation variationnelle et θ -schema

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Lemme de Céa

$$\|u - P_h u\|_U \leq C \inf_{u_h \in U_h} \|u - u_h\|_U$$

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$$\tilde{p}_h = \mu \delta u_h^n$$

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- L'énergie est positive si m_θ est positive, cad

- ▶ si $\theta \geq \frac{1}{4}$, ou

- ▶ si $\Delta t^2 \sup_{v_h \in U_h} \frac{(Bv_h, Bv_h)_D}{(v_h, v_h)_P} \leq \frac{4}{1 - 4\theta}$

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- Éléments de preuve pour la stabilité et la convergence espace / temps

Chabassier, J. and Imperiale, S. (2017). Space/time convergence analysis of a class of conservative schemes for linear wave equations. *Comptes Rendus Mathématiques*, 355(3):282–289.

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Chercher $u_h^n \in U_h \subset U$ tel que $P_k(\Delta t^2 A_h) \delta^2 u_h^n + A_h P_p(\Delta t^2 A_h) \mu^2 u_h^n = f_h^n$

$$P_p(x) = 1 \quad P_k(x) = 1 + \left(\theta - \frac{1}{4} \right) x$$

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I.2 Analyse

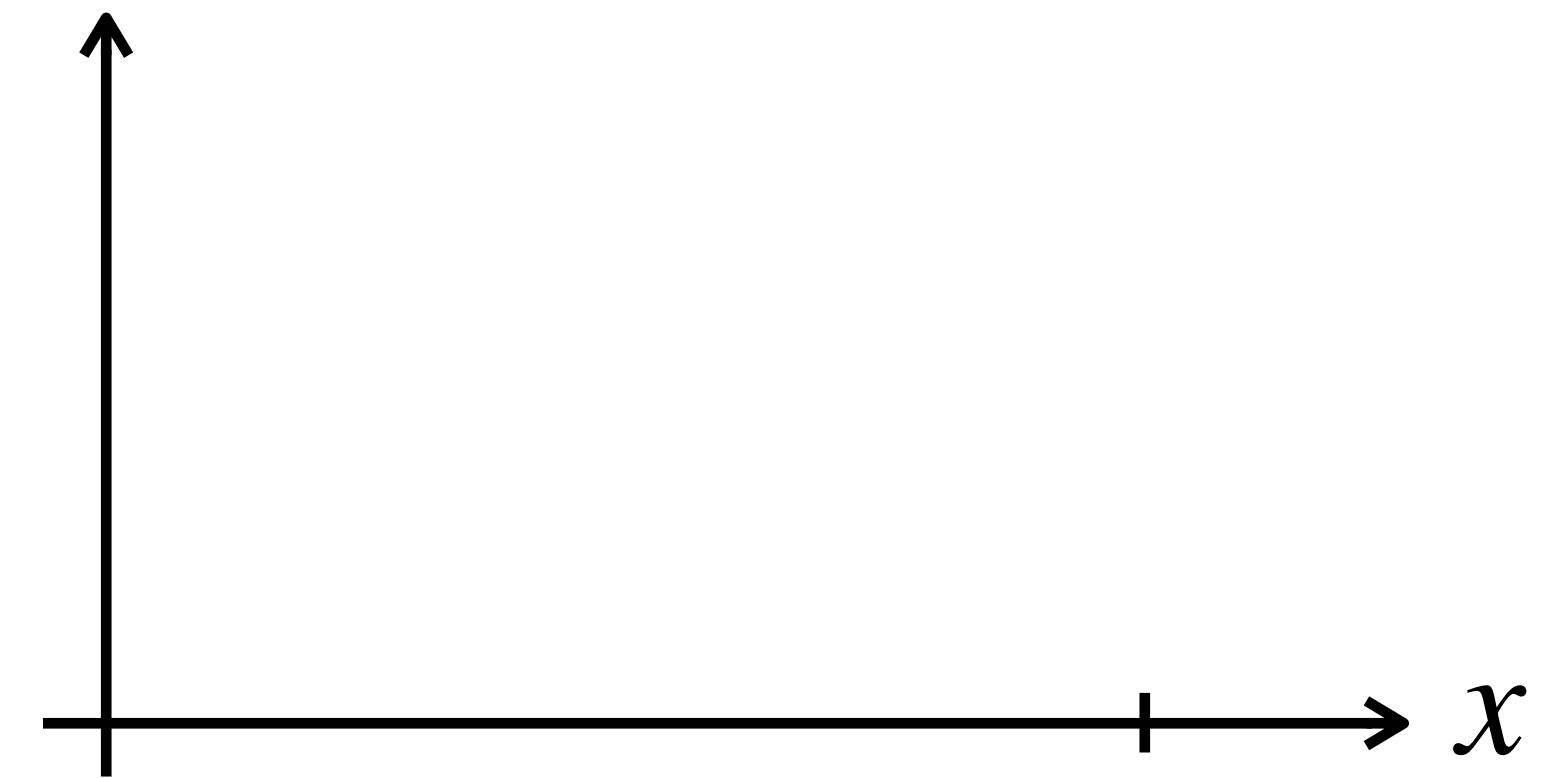
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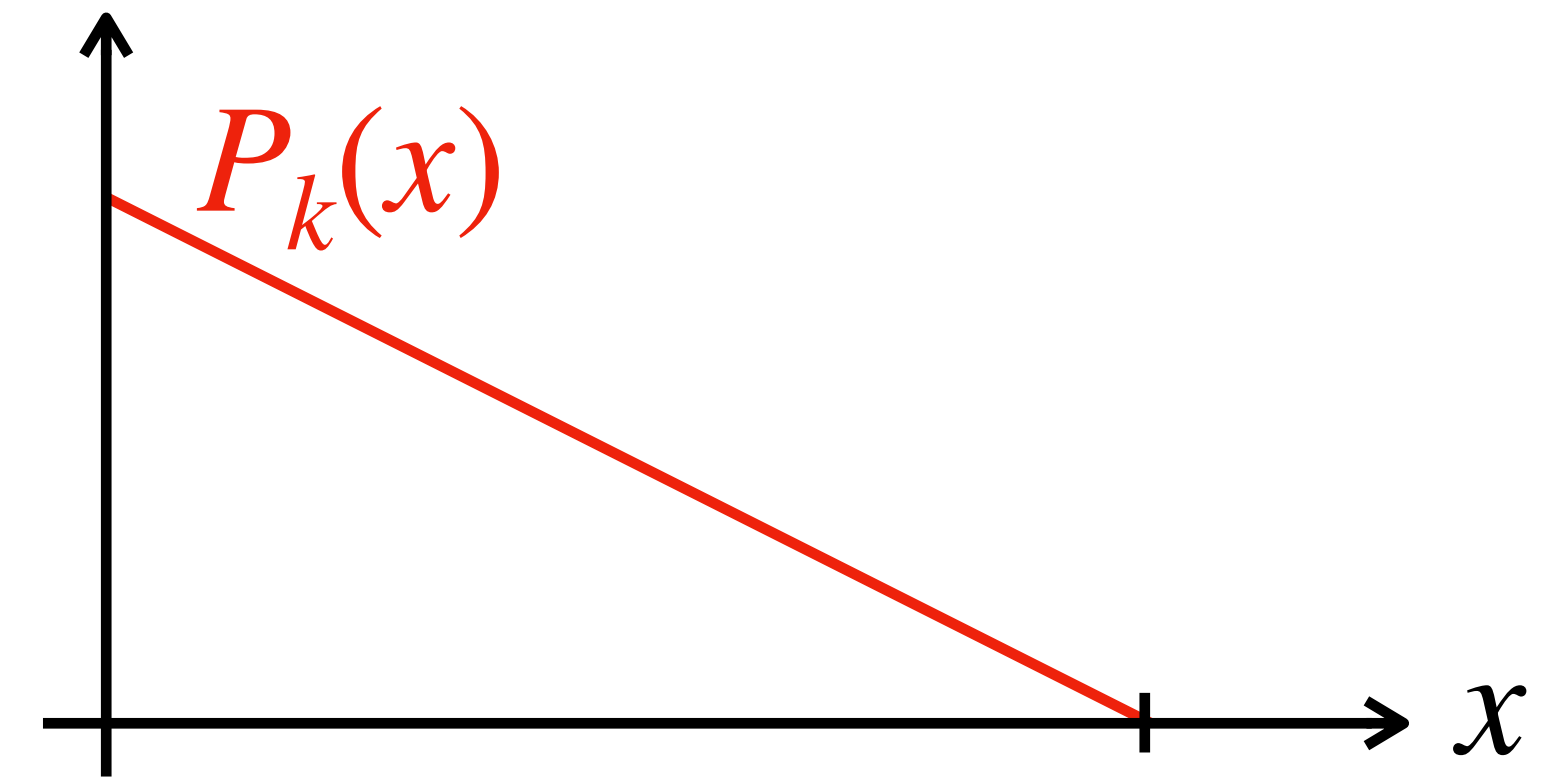
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I. Discrétisation et Analyse Ordre 2

I.2 Analyse

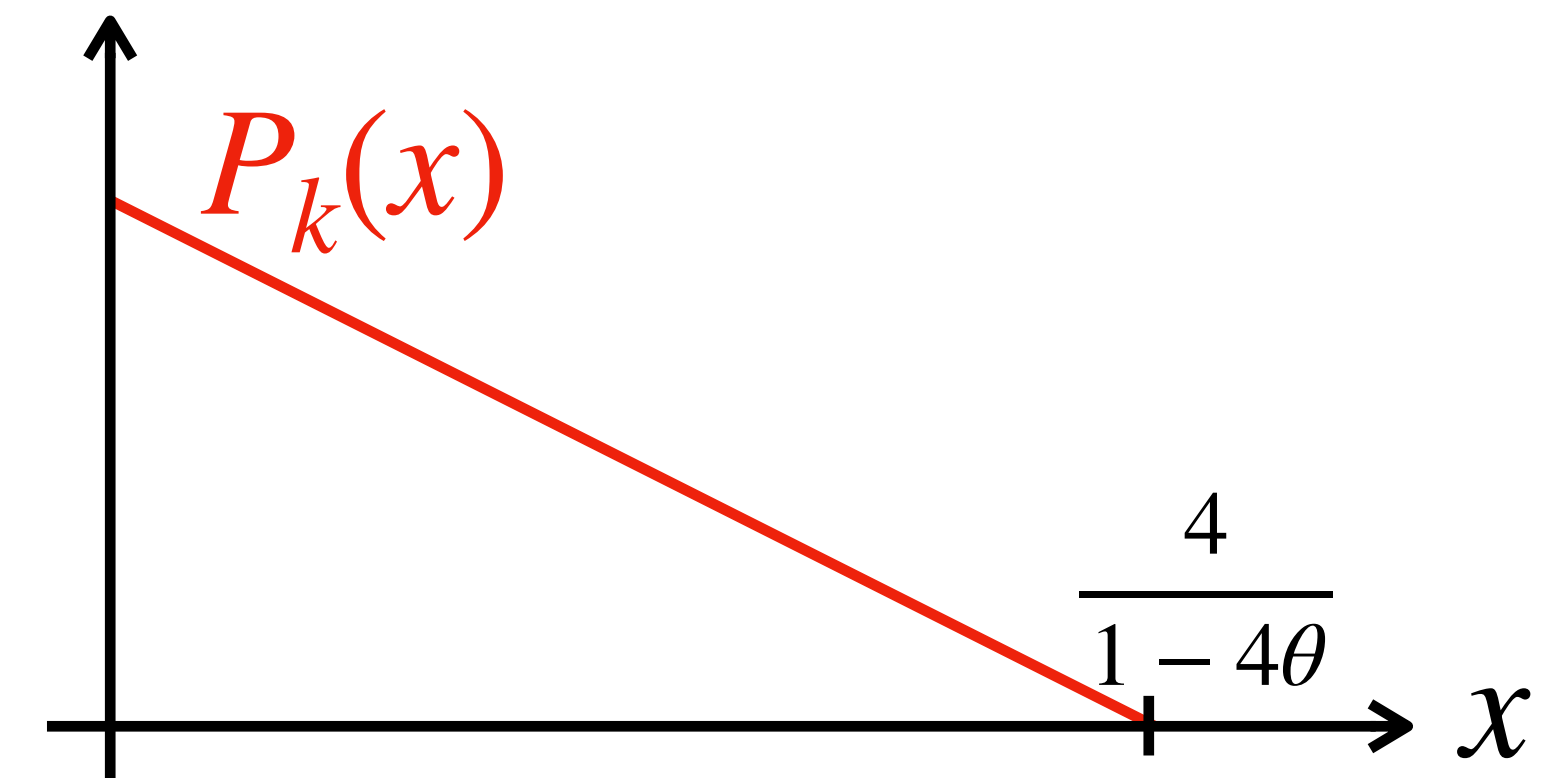
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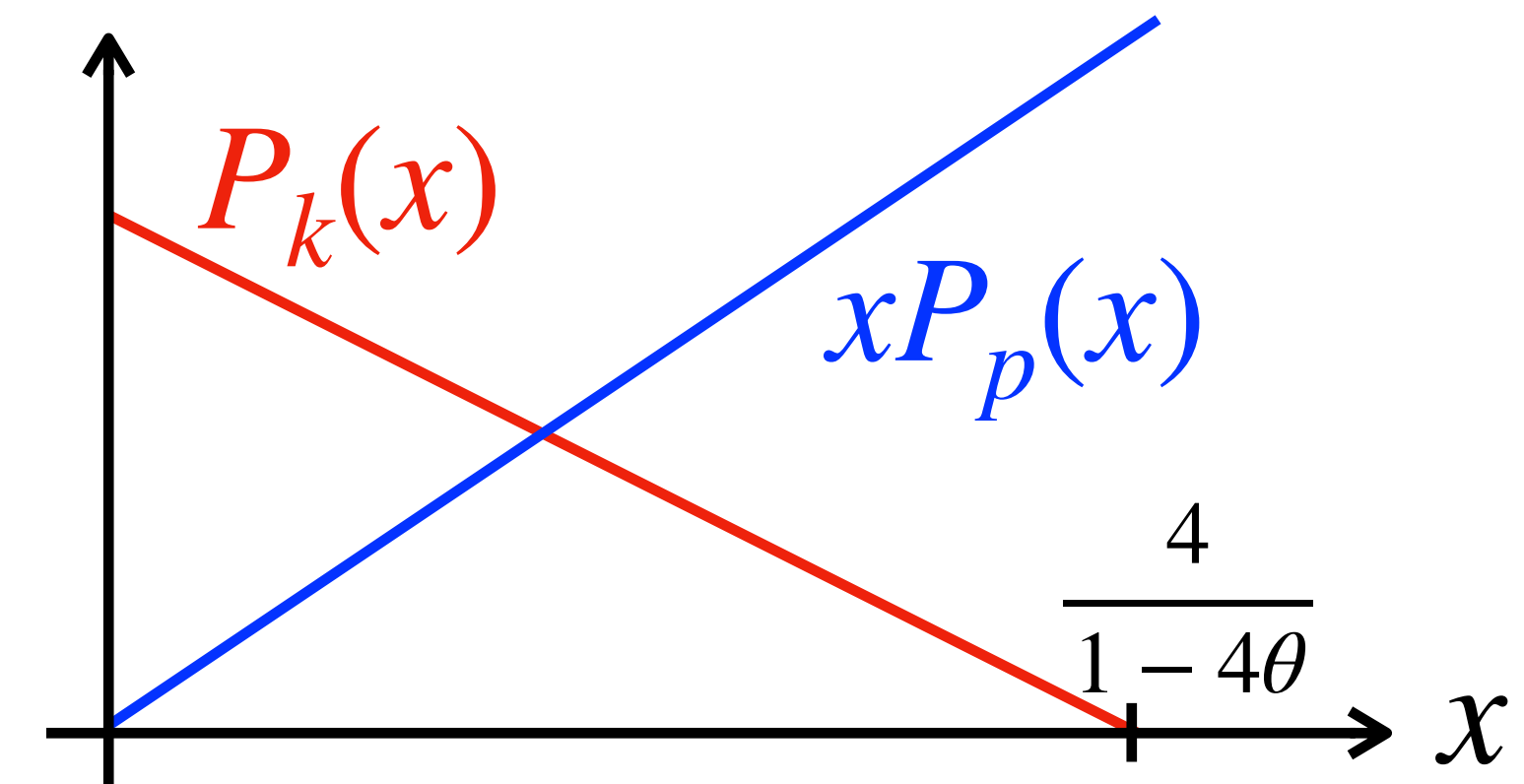
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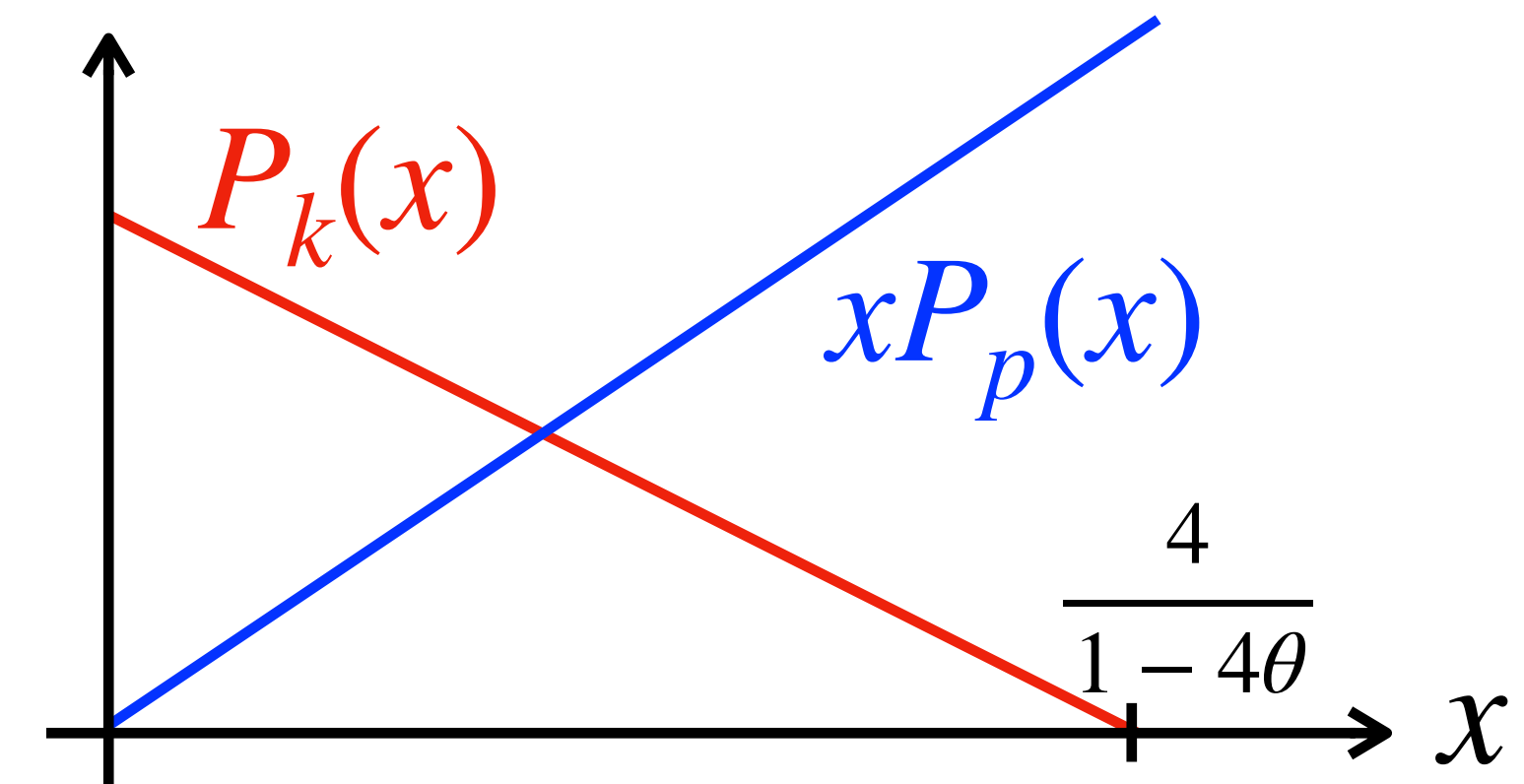
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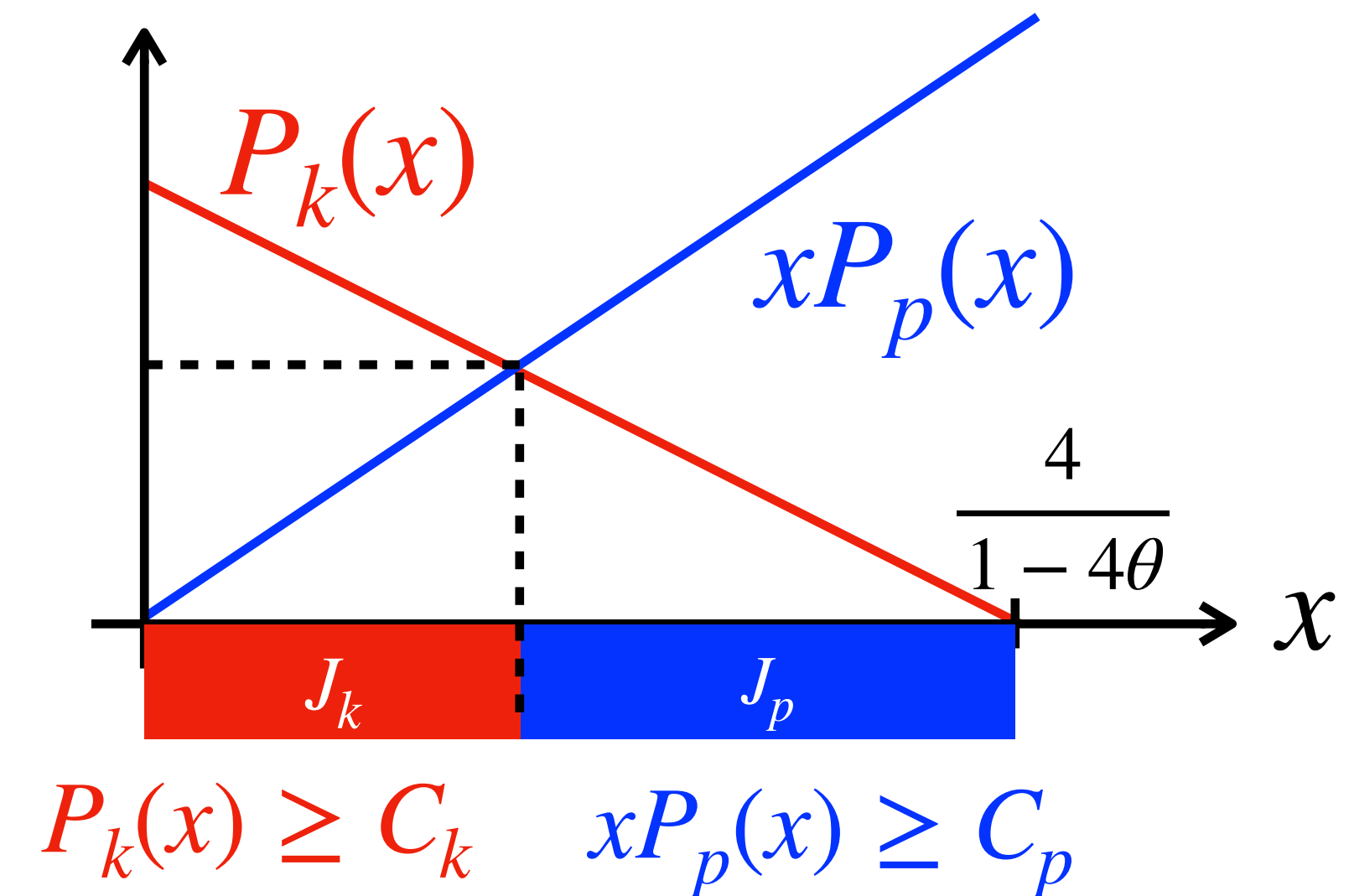
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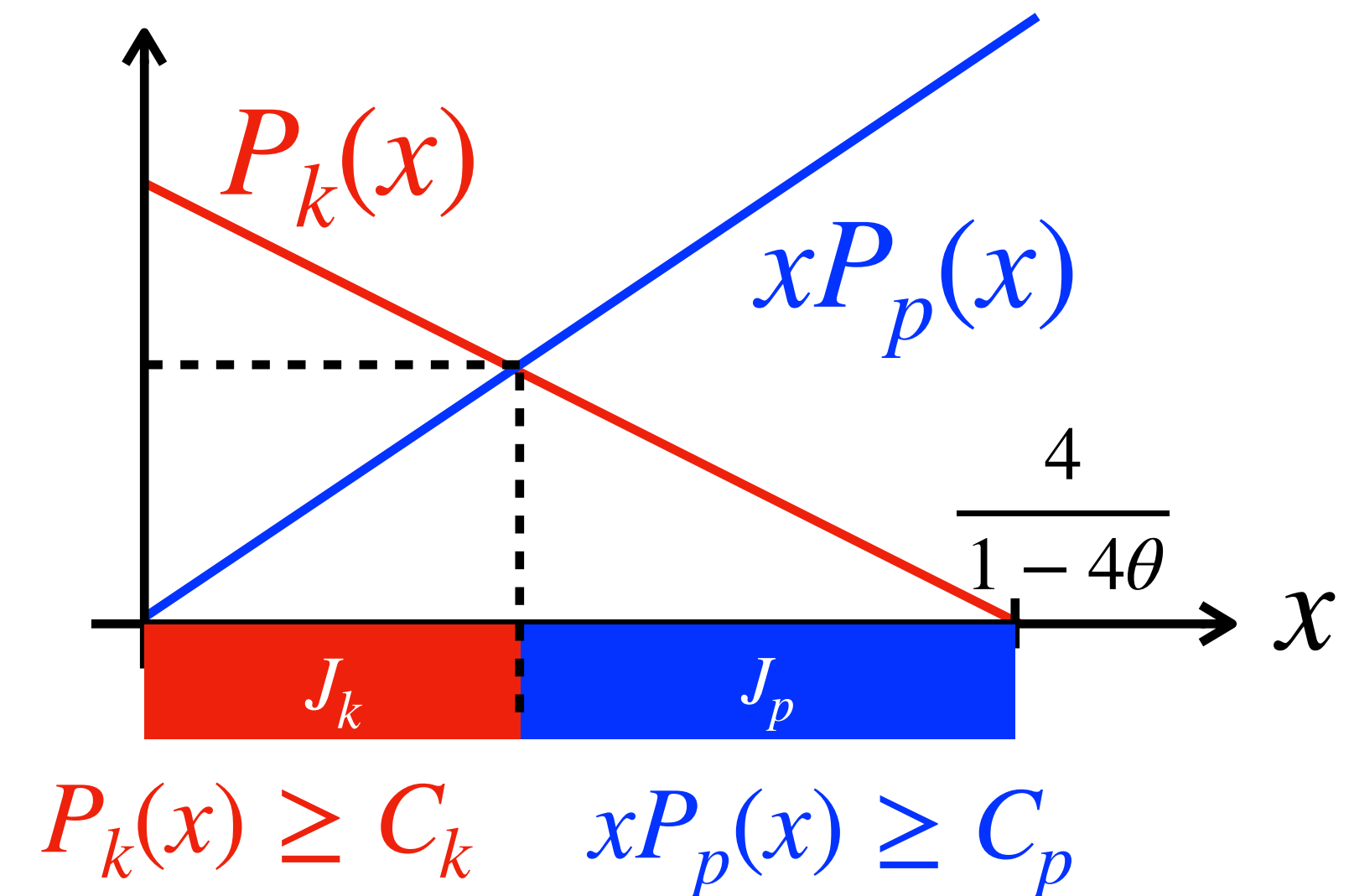
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$$\Pi_p u_h = \sum_{\substack{\Delta t^2 \lambda \in J_p \\ \lambda \in \text{Sp}(A_h)}} (w_h^\lambda, u_h) w_h^\lambda$$

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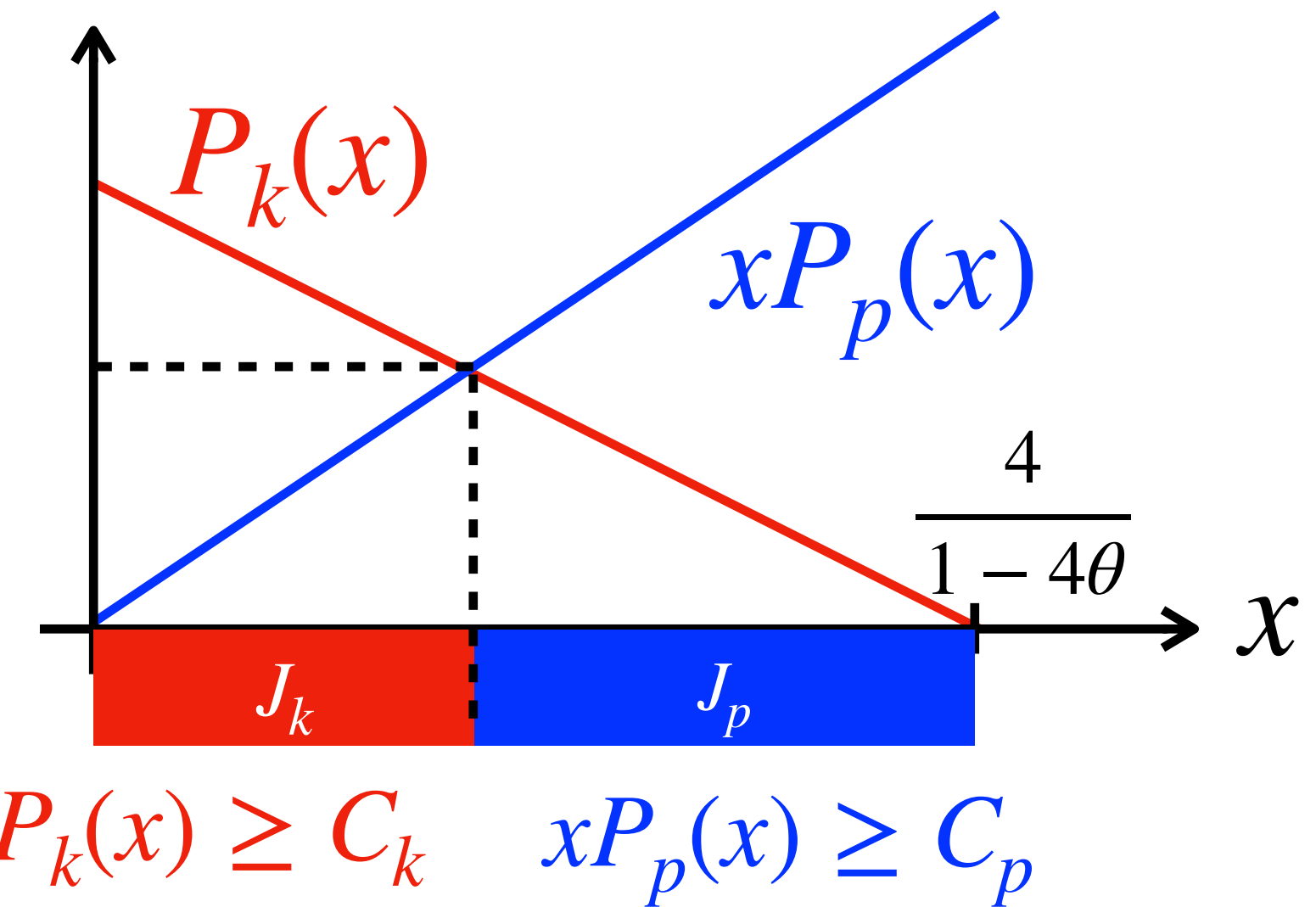
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$$\|\Pi_p \tilde{u}_h\|_P^2 \leq C_p^{-1} (\Delta t^2 A_h P_p(\Delta t^2 A_h) \tilde{u}_h, \tilde{u}_h)_P$$

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On pose $p = \dot{u} : \begin{cases} (\dot{p}, \tilde{p})_P + (v, B\tilde{p})_D = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ (\dot{v}, \tilde{v})_D = (Bp, \tilde{v})_D, & \forall \tilde{v} \in D \\ (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, & \forall \tilde{u} \in P \end{cases}$

On pose $b(v, p) = (v, Bp)_D, \quad \forall v \in D, \forall p \in U$. On cherche $p \in U$ et $v \in D$ tq

$$\begin{cases} (\dot{p}, \tilde{p})_P + b(v, \tilde{p}) = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ (\dot{v}, \tilde{v})_D - b(\tilde{v}, p) = 0, & \forall \tilde{v} \in D \end{cases} \quad (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, \quad \forall \tilde{u} \in P$$

II. Formulation Mixte

II.1 Formulation primale/duale/primale !

On cherche $p \in U$ et $v \in D$ tq

$$\begin{cases} (\dot{p}, \tilde{p})_P + b(v, \tilde{p}) = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ (\dot{v}, \tilde{v})_D - b(\tilde{v}, p) = 0, & \forall \tilde{v} \in D \end{cases}$$

$$(\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, \quad \forall \tilde{u} \in P$$

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En prenant $\tilde{p} = p$ et $\tilde{v} = v$, $\frac{d\mathcal{E}(p, v)}{dt} = (f, p)_P$ où $\mathcal{E}(p, v) = \frac{1}{2}(p, p)_P + \frac{1}{2}(v, v)_D$

En utilisant que $p = \dot{u}$ et $v = Bu$, on retrouve le bilan de puissance initial.

II. Formulation Mixte

II.2 Discrétisation de la formulation primale-duale(-primale)

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Soient $U_h \subset U$ et $D_h \subset D$. On cherche $p_h \in U_h$ et $v_h \in D_h$ tq

$$(\dot{p}_h, \tilde{p}_h)_P + b(v_h, \tilde{p}_h) = (f, \tilde{p}_h)_P, \quad \forall \tilde{p}_h \in U_h$$

$$(\dot{v}_h, \tilde{v}_h)_D - b(\tilde{v}_h, p_h) = 0, \quad \forall \tilde{v}_h \in D_h$$

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On suppose qu' \exists opérateur linéaire $\Pi_h : U \times D \rightarrow U_h \times D_h$ tel que $\forall v \in D, \forall p \in U,$

$$\begin{cases} (p - \Pi_h p, \tilde{p}_h)_P + b(v - \Pi_h v, \tilde{p}_h) = 0, & \forall \tilde{p}_h \in U_h \\ (v - \Pi_h v, \tilde{v}_h)_D - b(\tilde{v}_h, p - \Pi_h p) = 0, & \forall \tilde{v}_h \in D_h \end{cases}$$

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Tel que $\|p - \Pi_h p\|_U + \|v - \Pi_h v\|_D \xrightarrow{h \rightarrow 0} 0$

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II.2 Discrétisation de la formulation primale-duale(-primale)

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On suppose qu' \exists opérateur linéaire $\Pi_h : U \times D \rightarrow U_h \times D_h$ tel que $\forall v \in D, \forall p \in U,$

$$\begin{cases} (p - \Pi_h p, \tilde{p}_h)_P + b(v - \Pi_h v, \tilde{p}_h) = 0, & \forall \tilde{p}_h \in U_h \\ (v - \Pi_h v, \tilde{v}_h)_D - b(\tilde{v}_h, p - \Pi_h p) = 0, & \forall \tilde{v}_h \in D_h \end{cases}$$

Tel que $\|p - \Pi_h p\|_U + \|v - \Pi_h v\|_D \xrightarrow{h \rightarrow 0} 0$

Soit $B_h : U_h \rightarrow D_h$ l'opérateur défini par $b(v_h, p_h) = (v_h, B_h p_h)_D, \forall v_h \in D_h, \forall p_h \in U_h$

II. Formulation Mixte

II.3 Schéma de Crank–Nicolson et analyse

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II.3 Schéma de Crank–Nicolson et analyse

On discrétise p_h et v_h sur la grille $t^{n+\frac{1}{2}} = (n + 1/2) \Delta t$:

II. Formulation Mixte

II.3 Schéma de Crank–Nicolson et analyse

On discrétise p_h et v_h sur la grille $t^{n+\frac{1}{2}} = (n + 1/2) \Delta t$:

$$(\delta p_h^n, \tilde{p}_h)_P + b(\mu v_h^n, \tilde{p}_h) = (f^n, \tilde{p}_h)_P, \quad \forall \tilde{p}_h \in U_h$$

$$(\delta v_h^n, \tilde{v}_h)_D - b(\tilde{v}_h, \mu p_h^n) = 0, \quad \forall \tilde{v}_h \in D_h$$

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$$(\delta v_h^n, \tilde{v}_h)_D - b(\tilde{v}_h, \mu p_h^n) = 0, \quad \forall \tilde{v}_h \in D_h$$

$$\delta \mathcal{E}_h^n = (\delta f^n, \mu p_h^n)_P \quad \text{avec} \quad \mathcal{E}_h^{n+\frac{1}{2}} = \frac{1}{2} (p_h^{n+\frac{1}{2}}, p_h^{n+\frac{1}{2}})_P + \frac{1}{2} (v_h^{n+\frac{1}{2}}, v_h^{n+\frac{1}{2}})_D$$

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- L'énergie est toujours positive

$$\|p_h^{n+\frac{1}{2}}\|_P \leq \sqrt{2\mathcal{E}_h^{n+\frac{1}{2}}} \quad \text{et} \quad \|v_h^{n+\frac{1}{2}}\|_D \leq \sqrt{2\mathcal{E}_h^{n+\frac{1}{2}}}$$

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$$\delta \mathcal{E}_h^n = (\delta f^n, \mu p_h^n)_P \quad \text{avec} \quad \mathcal{E}_h^{n+\frac{1}{2}} = \frac{1}{2} (p_h^{n+\frac{1}{2}}, p_h^{n+\frac{1}{2}})_P + \frac{1}{2} (v_h^{n+\frac{1}{2}}, v_h^{n+\frac{1}{2}})_D$$

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II. Formulation Mixte

II.4 Schéma de Störmer-Verlet et analyse

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On discrétise p_h sur la grille $t^{n+\frac{1}{2}} = (n + 1/2) \Delta t$ et v_h sur la grille t^n

II. Formulation Mixte

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$$\left(\delta v_h^{n+\frac{1}{2}}, \tilde{v}_h \right)_D - b(\tilde{v}_h, p_h^{n+\frac{1}{2}}) = 0, \quad \forall \tilde{v}_h \in D_h$$

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$$\begin{aligned} v_h^{n+1} &= \mu v_h^{n+\frac{1}{2}} + \frac{\Delta t}{2} \delta v_h^{n+\frac{1}{2}} \\ v_h^n &= \mu v_h^{n+\frac{1}{2}} - \frac{\Delta t}{2} \delta v_h^{n+\frac{1}{2}} \end{aligned}$$

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$$\delta \mathcal{E}_h^n = (\delta f^n, \mu p_h^n)_P \quad \text{avec} \quad \mathcal{E}_h^{n+\frac{1}{2}} = \frac{1}{2} \tilde{m}(p_h^{n+\frac{1}{2}}, p_h^{n+\frac{1}{2}}) + \frac{1}{2} (\mu v_h^{n+\frac{1}{2}}, \mu v_h^{n+\frac{1}{2}})_D$$

$$v_h^{n+1} = \mu v_h^{n+\frac{1}{2}} + \frac{\Delta t}{2} \delta v_h^{n+\frac{1}{2}}$$

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$$\tilde{m}(p_h, \tilde{p}_h) = (p_h, \tilde{p}_h)_P - \frac{\Delta t^2}{4} (B_h p_h, B_h \tilde{p}_h)_D$$

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$$\tilde{m}(p_h, \tilde{p}_h) = (p_h, \tilde{p}_h)_P - \frac{\Delta t^2}{4} (B_h p_h, B_h \tilde{p}_h)_D$$

- L'énergie est positive si \tilde{m} est positive, cad si $\Delta t^2 \sup_{p_h \in U_h} \frac{(B_h p_h, B_h p_h)_D}{(p_h, p_h)_P} \leq 4$

II. Formulation Mixte

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II. Formulation Mixte

II.4 Schéma de Störmer-Verlet et analyse

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$$\|\mu v_h^{n+\frac{1}{2}}\|_D \leq \sqrt{2\mathcal{E}_h^{n+\frac{1}{2}}}$$

$$\|\mu p_h^n\|_P \leq 2\gamma\mu \left(\sqrt{2\mathcal{E}_h}\right)^n$$

II. Formulation Mixte

II.4 Schéma de Störmer-Verlet et analyse

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$$\sqrt{\mathcal{E}_h^{n+\frac{1}{2}}} \leq \sqrt{\mathcal{E}_h^{\frac{1}{2}}} + \sqrt{2}\gamma\Delta t \sum_{k=1}^n \|f^k\|_P$$

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Mais on n'a pas de contrôle sur p_h^n tout entier, seulement sur sa projection $\Pi_k p_h^n$

II. Formulation Mixte

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On définit : $u_h^{n+1} = u_h^n + \Delta t p_h^{n+\frac{1}{2}}$, u_h^0 tel que $B_h u_h^0 = v_h^0$

II. Formulation Mixte

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Mais on n'a pas de contrôle sur p_h^n tout entier, seulement sur sa projection $\Pi_k p_h^n$

On définit : $u_h^{n+1} = u_h^n + \Delta t p_h^{n+\frac{1}{2}}$, u_h^0 tel que $B_h u_h^0 = v_h^0$

$$\|u_h^{n+1}\|_P \leq \sqrt{2}\|u_h^0\| + \gamma\Delta t \sum_{k=0}^n \sqrt{2\mathcal{E}_h^{k+\frac{1}{2}}}$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

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Chercher $u \in U$ tel que $(\ddot{u}, \tilde{p})_P + (Bu, B\tilde{p})_D = (f, \tilde{p})_P, \quad \forall \tilde{p} \in U$

$$\frac{d}{dt} \left[\frac{1}{2} (\dot{u}, \dot{u})_P + \frac{1}{2} (Bu, Bu)_D \right] = (f, \dot{u})_P$$

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$$v(t) = \sqrt{(B\boldsymbol{u}, B\boldsymbol{u})_D + 2\alpha} \in \mathbb{R} \Rightarrow$$

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$$\frac{d}{dt} \left[\frac{1}{2} (\dot{u}, \dot{u})_P + \frac{1}{2} (Bu, Bu)_D \right] = (f, \dot{u})_P$$

$$v(t) = \sqrt{(Bu, Bu)_D + 2\alpha} \in \mathbb{R} \Rightarrow \dot{v} = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\dot{u} \right)_D$$

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IV.1 Formulation primale/scalaire/primale ?

Chercher $u \in U$ tel que $(\ddot{u}, \tilde{p})_P + (Bu, B\tilde{p})_D = (f, \tilde{p})_P, \quad \forall \tilde{p} \in U$

$$\frac{d}{dt} \left[\frac{1}{2} (\dot{u}, \dot{u})_P + \frac{1}{2} (Bu, Bu)_D \right] = (f, \dot{u})_P$$

$$v(t) = \sqrt{(Bu, Bu)_D + 2\alpha} \in \mathbb{R} \Rightarrow \dot{v} = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\dot{u} \right)_D$$

$$b[u, \tilde{u}] = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\tilde{u} \right)_D$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

Chercher $u \in U$ tel que $(\ddot{u}, \tilde{p})_P + (Bu, B\tilde{p})_D = (f, \tilde{p})_P, \quad \forall \tilde{p} \in U$

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$$b[u, \tilde{u}] = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\tilde{u} \right)_D$$

$$\begin{cases} (\dot{u}, \tilde{p})_P + v b[u, \tilde{p}] = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ \dot{v} - b[u, \dot{u}] = 0 \end{cases}$$

IV. Scalar Auxiliary Variable

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Chercher $u \in U$ tel que $(\ddot{u}, \tilde{p})_P + (Bu, B\tilde{p})_D = (f, \tilde{p})_P, \quad \forall \tilde{p} \in U$

$$\frac{d}{dt} \left[\frac{1}{2} (\dot{u}, \dot{u})_P + \frac{1}{2} (Bu, Bu)_D \right] = (f, \dot{u})_P$$

$$v(t) = \sqrt{(Bu, Bu)_D + 2\alpha} \in \mathbb{R} \Rightarrow \dot{v} = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\dot{u} \right)_D$$

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$$\dot{u} = p \in U$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

Chercher $\mathbf{u} \in U$ tel que $(\ddot{\mathbf{u}}, \tilde{\mathbf{p}})_P + (B\mathbf{u}, B\tilde{\mathbf{p}})_D = (f, \tilde{\mathbf{p}})_P, \quad \forall \tilde{\mathbf{p}} \in U$

$$\frac{d}{dt} \left[\frac{1}{2} (\dot{\mathbf{u}}, \dot{\mathbf{u}})_P + \frac{1}{2} (B\mathbf{u}, B\mathbf{u})_D \right] = (f, \dot{\mathbf{u}})_P$$

$$\mathbf{v}(t) = \sqrt{(B\mathbf{u}, B\mathbf{u})_D + 2\alpha} \in \mathbb{R} \Rightarrow \dot{\mathbf{v}} = \left(\frac{B\mathbf{u}}{\sqrt{\|B\mathbf{u}\|_D^2 + 2\alpha}}, B\dot{\mathbf{u}} \right)_D$$

$$b[\mathbf{u}, \tilde{\mathbf{u}}] = \left(\frac{B\mathbf{u}}{\sqrt{\|B\mathbf{u}\|_D^2 + 2\alpha}}, B\tilde{\mathbf{u}} \right)_D$$

$$\begin{cases} (\dot{\mathbf{p}}, \tilde{\mathbf{p}})_P + \mathbf{v} b[\mathbf{u}, \tilde{\mathbf{p}}] = (f, \tilde{\mathbf{p}})_P, & \forall \tilde{\mathbf{p}} \in U \\ \dot{\mathbf{v}} - b[\mathbf{u}, \mathbf{p}] = 0 \\ (\dot{\mathbf{u}}, \tilde{\mathbf{u}})_P = (\mathbf{p}, \tilde{\mathbf{u}})_P, & \forall \tilde{\mathbf{u}} \in P \end{cases}$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

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$$\begin{cases} (\dot{p}, \tilde{p})_P + \nu b[u, \tilde{p}] = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ \dot{v} - b[u, p] = 0 \\ (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, & \forall \tilde{u} \in P \end{cases}$$

$$b[u, \tilde{u}] = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\tilde{u} \right)_D$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

$$\begin{cases} (\dot{p}, \tilde{p})_P + \nu b[u, \tilde{p}] = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ \dot{v} - b[u, p] = 0 \\ (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, & \forall \tilde{u} \in P \end{cases}$$

$$b[u, \tilde{u}] = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\tilde{u} \right)_D$$

Prenons $\tilde{p} = p$ et multiplions la deuxième équation par ν , on obtient :

$$\frac{d\mathcal{E}}{dt} = (f, p)_P \quad \mathcal{E} = \frac{1}{2} (p, p)_P + \frac{1}{2} \nu^2$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

$$\begin{cases} (\dot{p}, \tilde{p})_P + \nu b[u, \tilde{p}] = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ \dot{v} - b[u, p] = 0 \\ (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, & \forall \tilde{u} \in P \end{cases}$$

$$b[u, \tilde{u}] = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\tilde{u} \right)_D = F_\alpha[u] (Bu, B\tilde{u})_D$$

Prenons $\tilde{p} = p$ et multiplions la deuxième équation par ν , on obtient :

$$\frac{d\mathcal{E}}{dt} = (f, p)_P \quad \mathcal{E} = \frac{1}{2} (p, p)_P + \frac{1}{2} \nu^2$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

$$\begin{cases} (\dot{\mathbf{p}}, \tilde{\mathbf{p}})_P + \nu b[\mathbf{u}, \tilde{\mathbf{p}}] = (f, \tilde{\mathbf{p}})_P, & \forall \tilde{\mathbf{p}} \in U \\ \dot{\mathbf{v}} - b[\mathbf{u}, \mathbf{p}] = 0 \\ (\dot{\mathbf{u}}, \tilde{\mathbf{u}})_P = (\mathbf{p}, \tilde{\mathbf{u}})_P, & \forall \tilde{\mathbf{u}} \in P \end{cases}$$

$$b[\mathbf{u}, \tilde{\mathbf{u}}] = \left(\frac{B\mathbf{u}}{\sqrt{\|B\mathbf{u}\|_D^2 + 2\alpha}}, B\tilde{\mathbf{u}} \right)_D = F_\alpha[\mathbf{u}] (B\mathbf{u}, B\tilde{\mathbf{u}})_D$$

$$F_\alpha[\mathbf{u}] = \frac{1}{\sqrt{\|B\mathbf{u}\|_D^2 + 2\alpha}}$$

Prenons $\tilde{\mathbf{p}} = \mathbf{p}$ et multiplions la deuxième équation par ν , on obtient :

$$\frac{d\mathcal{E}}{dt} = (f, \mathbf{p})_P \quad \mathcal{E} = \frac{1}{2} (\mathbf{p}, \mathbf{p})_P + \frac{1}{2} \nu^2$$

IV. Scalar Auxiliary Variable

IV.1 Formulation primale/scalaire/primale ?

$$a(u, \tilde{u}) = (Bu, B\tilde{u})_D, \quad \forall u, \tilde{u} \in U^2$$

$$\begin{cases} (\dot{p}, \tilde{p})_P + v b[u, \tilde{p}] = (f, \tilde{p})_P, & \forall \tilde{p} \in U \\ \dot{v} - b[u, p] = 0 \\ (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, & \forall \tilde{u} \in P \end{cases} \quad \begin{cases} (\dot{p}, \tilde{p})_P + F_\alpha[u] v a(u, \tilde{p}) = (f, \tilde{p})_P \\ \dot{v} - F_\alpha[u] a(u, p) = 0 \\ (\dot{u}, \tilde{u})_P = (p, \tilde{u})_P, & \forall \tilde{u} \in P \end{cases}$$

$$b[u, \tilde{u}] = \left(\frac{Bu}{\sqrt{\|Bu\|_D^2 + 2\alpha}}, B\tilde{u} \right)_D = F_\alpha[u] (Bu, B\tilde{u})_D$$

$$F_\alpha[u] = \frac{1}{\sqrt{\|Bu\|_D^2 + 2\alpha}}$$

Prenons $\tilde{p} = p$ et multiplions la deuxième équation par v , on obtient :

$$\frac{d\mathcal{E}}{dt} = (f, p)_P \quad \mathcal{E} = \frac{1}{2} (p, p)_P + \frac{1}{2} v^2$$

IV. Scalar Auxiliary Variable

$$F_\alpha[u] = \frac{1}{\sqrt{\|Bu\|_D^2 + 2\alpha}}$$

IV.2 Discretisation

$$a(u, \tilde{u}) = (Bu, B\tilde{u})_D, \forall u, \tilde{u} \in U^2$$

IV. Scalar Auxiliary Variable

$$F_\alpha[u] = \frac{1}{\sqrt{\|Bu\|_D^2 + 2\alpha}}$$

IV.2 Discretisation

$$a(u, \tilde{u}) = (Bu, B\tilde{u})_D, \forall u, \tilde{u} \in U^2$$

Chaolong Jiang and Wenjun Cai and Yushun Wang. « A Linearly Implicit and Local Energy-Preserving Scheme for the Sine-Gordon Equation Based on the Invariant Energy Quadraticization Approach », Journal of Scientific Computing vol 80(3), 2019.

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IV. Scalar Auxiliary Variable

$$F_\alpha[u] = \frac{1}{\sqrt{\|Bu\|_D^2 + 2\alpha}}$$

IV.2 Discretisation

$$a(u, \tilde{u}) = (Bu, B\tilde{u})_D, \quad \forall u, \tilde{u} \in U^2$$

$$\left\{ \begin{array}{l} (\delta p_h^n, \tilde{p}_h)_P + F_\alpha[u_h^n] \mu v_h^n a(u_h^n, \tilde{p}_h) = (f^n, \tilde{p}_h)_P, \quad \forall \tilde{p}_h \in U_h \\ \delta v_h^n - F_\alpha[u_h^n] a(u_h^n, \mu p_h^n) = 0 \\ (\delta u_h^{n+\frac{1}{2}}, \tilde{u}_h)_P = (p_h^{n+\frac{1}{2}}, \tilde{u}_h)_P, \quad \forall \tilde{u}_h \in U_h \end{array} \right.$$

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IV. Scalar Auxiliary Variable

$$F_\alpha[u] = \frac{1}{\sqrt{\|Bu\|_D^2 + 2\alpha}}$$

IV.2 Discrétisation

$$a(u, \tilde{u}) = (Bu, B\tilde{u})_D, \quad \forall u, \tilde{u} \in U^2$$

$$\left\{ \begin{array}{l} (\delta p_h^n, \tilde{p}_h)_P + F_\alpha[u_h^n] \mu v_h^n a(u_h^n, \tilde{p}_h) = (f^n, \tilde{p}_h)_P, \quad \forall \tilde{p}_h \in U_h \\ \delta v_h^n - F_\alpha[u_h^n] a(u_h^n, \mu p_h^n) = 0 \\ (\delta u_h^{n+\frac{1}{2}}, \tilde{u}_h)_P = (p_h^{n+\frac{1}{2}}, \tilde{u}_h)_P, \quad \forall \tilde{u}_h \in U_h \end{array} \right.$$

Prenons $\tilde{p}_h = \mu p_h^n$, multiplions la deuxième équation par μv_h^n . On a :

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IV. Scalar Auxiliary Variable

$$F_\alpha[u] = \frac{1}{\sqrt{\|Bu\|_D^2 + 2\alpha}}$$

IV.2 Discrétisation

$$a(u, \tilde{u}) = (Bu, B\tilde{u})_D, \quad \forall u, \tilde{u} \in U^2$$

$$\begin{cases} (\delta p_h^n, \tilde{p}_h)_P + F_\alpha[u_h^n] \mu v_h^n a(u_h^n, \tilde{p}_h) = (f^n, \tilde{p}_h)_P, & \forall \tilde{p}_h \in U_h \\ \delta v_h^n - F_\alpha[u_h^n] a(u_h^n, \mu p_h^n) = 0 \\ (\delta u_h^{n+\frac{1}{2}}, \tilde{u}_h)_P = (p_h^{n+\frac{1}{2}}, \tilde{u}_h)_P, & \forall \tilde{u}_h \in U_h \end{cases}$$

Prenons $\tilde{p}_h = \mu p_h^n$, multiplions la deuxième équation par μv_h^n . On a :

$$\delta \mathcal{E}_h^n = (f^n, \mu p_h^{n+\frac{1}{2}})_P \quad \mathcal{E}_h^{n+\frac{1}{2}} = \frac{1}{2} (p_h^{n+\frac{1}{2}}, p_h^{n+\frac{1}{2}})_P + \frac{1}{2} (v_h^{n+\frac{1}{2}})^2$$

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IV. Scalar Auxiliary Variable

IV.2 Discrétisation

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant U_h^n , $P_h^{n-\frac{1}{2}}$, $v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha [U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha [U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases}$$

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases}$$

$$\begin{pmatrix} M_h & F_\alpha[U_h^n] C_h^n \\ -F_\alpha[U_h^n] (C_h^n)^T & 1 \end{pmatrix}$$

$$F_\alpha[U_h^n] = \sqrt{K_h U_h^n \cdot U_h^n + 2\alpha}^{-1}$$

$$C_h^n = K_h U_h^n$$

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases} \quad \begin{cases} M_h \delta^2 U_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h^n \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu \delta U_h^n = 0 \end{cases}$$

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IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases} \quad \begin{cases} M_h \delta^2 U_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h^n \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu \delta U_h^n = 0 \end{cases}$$

$$\begin{pmatrix} M_h & F_\alpha[U_h^n] C_h^n \\ -F_\alpha[U_h^n] (C_h^n)^T & 1 \end{pmatrix}$$

$$F_\alpha[U_h^n] = \sqrt{K_h U_h^n \cdot U_h^n + 2\alpha}^{-1}$$

$$C_h^n = K_h U_h^n$$

Ce schéma :

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases} \quad \begin{cases} M_h \delta^2 U_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h^n \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu \delta U_h^n = 0 \end{cases}$$

$$\begin{pmatrix} M_h & F_\alpha[U_h^n] C_h^n \\ -F_\alpha[U_h^n] (C_h^n)^T & 1 \end{pmatrix}$$

$$F_\alpha[U_h^n] = \sqrt{K_h U_h^n \cdot U_h^n + 2\alpha}^{-1}$$

$$C_h^n = K_h U_h^n$$

Ce schéma :

- est inconditionnellement stable

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases} \quad \begin{cases} M_h \delta^2 U_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h^n \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu \delta U_h^n = 0 \end{cases}$$

$$\begin{pmatrix} M_h & F_\alpha[U_h^n] C_h^n \\ -F_\alpha[U_h^n] (C_h^n)^T & 1 \end{pmatrix}$$

$$F_\alpha[U_h^n] = \sqrt{K_h U_h^n \cdot U_h^n + 2\alpha}^{-1}$$

$$C_h^n = K_h U_h^n$$

Ce schéma :

- est inconditionnellement stable

- couple linéairement les inconnues $P_h^{n+\frac{1}{2}} / U_h^{n+1}$ et $v_h^{n+\frac{1}{2}}$ par une matrice $(N+1) \times (N+1)$

IV. Scalar Auxiliary Variable

IV.2 Discrétisation

Connaissant $U_h^n, P_h^{n-\frac{1}{2}}, v_h^{n-\frac{1}{2}}$, Trouver $P_h^{n+\frac{1}{2}}$ et $v_h^{n+\frac{1}{2}}$ puis U_h^{n+1} tels que :

$$\begin{cases} M_h \delta P_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu P_h^n = 0 \\ M_h \delta U_h^{n+\frac{1}{2}} = M_h P_h^{n+\frac{1}{2}} \end{cases} \quad \begin{cases} M_h \delta^2 U_h^n + F_\alpha[U_h^n] \mu v_h^n K_h U_h^n = F_h^n \\ \delta v_h^n - F_\alpha[U_h^n] K_h U_h^n \cdot \mu \delta U_h^n = 0 \end{cases}$$

$$\begin{pmatrix} M_h & F_\alpha[U_h^n] C_h^n \\ -F_\alpha[U_h^n] (C_h^n)^T & 1 \end{pmatrix}$$

$$F_\alpha[U_h^n] = \sqrt{K_h U_h^n \cdot U_h^n + 2\alpha}^{-1}$$

$$C_h^n = K_h U_h^n$$

Ce schéma :

- est inconditionnellement stable
- couple linéairement les inconnues $P_h^{n+\frac{1}{2}} / U_h^{n+1}$ et $v_h^{n+\frac{1}{2}}$ par une matrice $(N+1) \times (N+1)$
- peut **se ramener** à une simple inversion de M_h accompagnée d'une évaluation de $K_h U_h^n + \text{prod scal}$

IV. Scalar Auxiliary Variable

IV.3 Simulations préliminaires

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$$\ddot{y} + \lambda^2 y = 0$$

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$$\ddot{y} + \lambda^2 y = 0$$

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Pour les θ -schémas,

$$\Delta t \lambda \leq \sqrt{\frac{4}{1-4\theta}}$$

IV. Scalar Auxiliary Variable

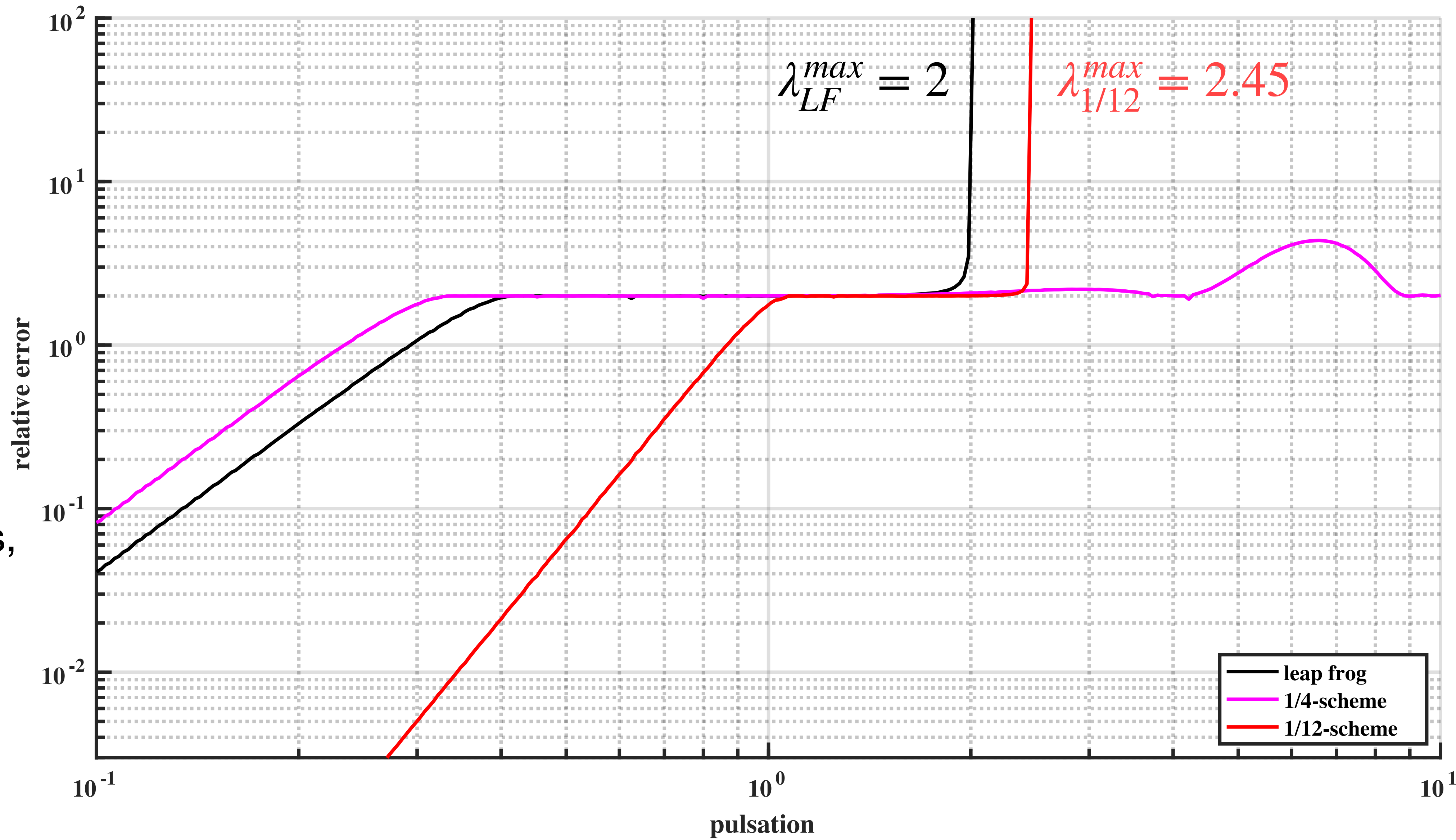
IV.3 Simulations préliminaires

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IV. Scalar Auxiliary Variable

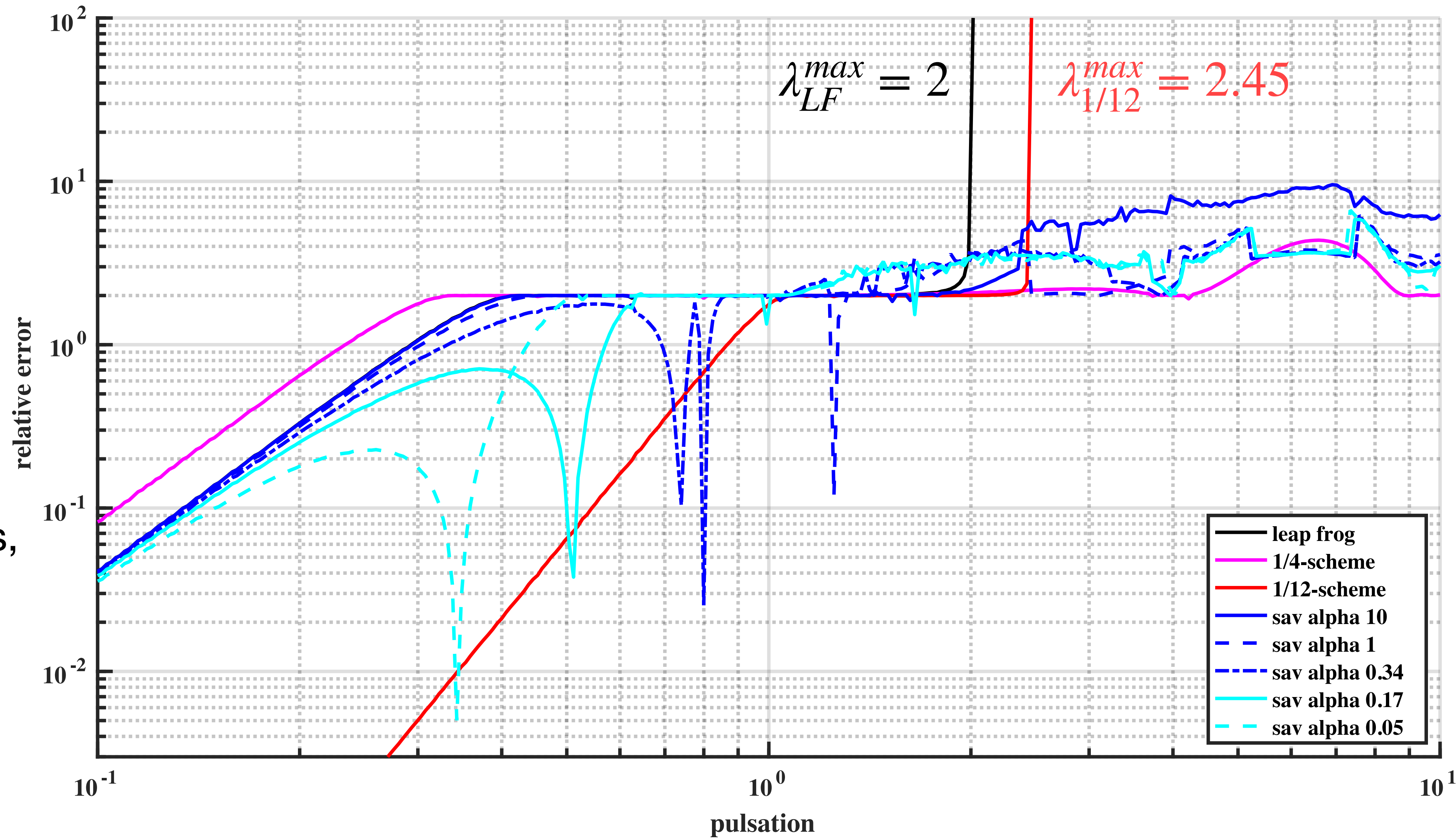
IV.3 Simulations préliminaires

$$\ddot{y} + \lambda^2 y = 0$$

$$\Delta t = 1$$

Pour les θ -schémas,

$$\Delta t \lambda \leq \sqrt{\frac{4}{1-4\theta}}$$



Conclusion - Perspectives

Chercher $u \in U = H(B) \subset P$ tel que

$$(\ddot{u}, \tilde{p})_P + (Bu, B\tilde{p})_D = (f, \tilde{p})_P, \quad \forall \tilde{p} \in U \quad (1)$$

I. Discrétisation et analyse de (1)

II. On pose $v(x, t) = Bu(x, t)$ \Rightarrow Formulation Mixte

III. On pose $v(t) = \sqrt{(Bu, Bu)_D + 2\alpha}$ \Rightarrow Scalar Auxiliary Variable

Le nouveau schéma proposé est inconditionnellement stable et explicite.

Son analyse complète est en cours.



JO-SO
2023

Journées Ondes du Sud-Ouest
14 - 16 mars 2023 - Toulouse

Merci de votre attention

Juliette Chabassier - Equipe Makutu - INRIA

$$\{u_h\}_\theta^n = \theta u_h^{n+1} + (1 - 2\theta)u_h^n + \theta u_h^{n-1}$$

$$\delta^2 u_h^n = \frac{u_h^{n+1} - 2u_h^n + u_h^{n-1}}{\Delta t^2}$$

$$\delta X^{n+\frac{1}{2}} = \frac{X^{n+1} - X^n}{\Delta t}, \quad \mu X^{n+\frac{1}{2}} = \frac{X^{n+1} + X^n}{2}, \quad \pi X^{n+\frac{1}{2}} = \frac{3X^n - X^{n-1}}{2}$$

$$\{X\}_\theta^n = X^n + \theta \Delta t^2 \delta^2 X = \mu^2 X^n + \left(\theta - \frac{1}{4}\right) \Delta t^2 \delta^2 X \quad (\text{A})$$

$$v_h^{n+1} = \mu v_h^{n+\frac{1}{2}} + \frac{\Delta t}{2} \delta v_h^{n+\frac{1}{2}}$$

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IV. Scalar Auxiliary Variable

IV.3 Complexité

$$M_h \ddot{U}_h + D_h \dot{U}_h + K_h U_h = F_h$$

```
u_h(1) = u0; % initial data
u_h(2) = u1; % initial data
mu_u = (u_sav(1)+u_sav(2))*0.5;
v_h(1) = sqrt( 2 * alpha + dot ( K_h*mu_u, mu_u ) ); % initial data
Am1      = inv ( M_h + dt*0.5*D_h ); % mass matrix : easy to invert

For i = 3..N
    Kun      = Kh * u_h(i-1); % stiffness matrix * vector product
    Falphan  = 1 / sqrt( 2*alpha + dot ( Kun , u_h(i-1) ) ); % Falphan is a scalar
    Cn       = dt * 0.5 * Falphan * Kun; % vector

    RHS      = dt*0.5*F_h(n) + ( u_h(i-1)-u_h(i-2) ) / dt - v_h(i-2)*Cn; % vector
    Am1Cn    = Am1*Cn;
    mat_sherman = Am1 - dot ( Am1Cn , Am1Cn ) / ( 1 + dot ( Cn , Am1Cn ) ); % real division
    temp     = mat_sherman * RHS; % temp now contains the vector \delta\mu U^n

    u_h(i)   = u_sav(i-2) + 2*dt*temp;
    v_h(i-1) = v_h(i-2) + 2* dot ( Cn , temp ); % dot prod ( Cn , temp )
```

Complexité : $4 \cdot O(N)$ pour les **dot**, $O(N)$ pour l'**inv** et $O(p \cdot N)$ pour le **produit par Kh** ($p \approx$ ordre des FEM)

II. Formulation Mixte

II.5 θ schéma sur la formulation mixte et analyse

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$$\left(\delta v_h^{n+\frac{1}{2}}, \tilde{v}_h \right)_D - b(\tilde{v}_h, p_h^{n+\frac{1}{2}}) = 0, \quad \forall \tilde{v}_h \in D_h$$

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$$\dot{u} = p$$

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