

A posteriori error estimator for 1D-2D Coupled Stokes Model

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Goal

Our goals :

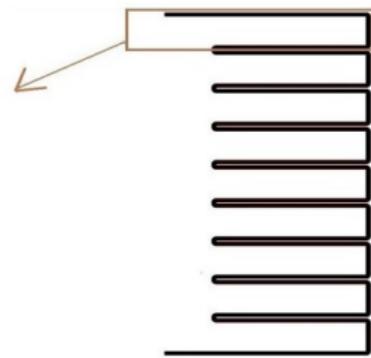
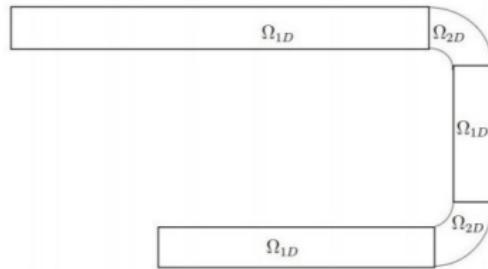
- We have non coupled 2D Stokes model.

- We have long channels and we want to find where the velocity are poiseuille in some 1D sections.

- Reduce the model to 1D-2D model.

- Determine the 1D-2D interface according to some tolerance

- Study a posteriori error.



Fuel Cell

Whole Domain Model

Stokes Equations

$$\begin{cases} -\Delta u + \nabla p = 0 & \text{in } \Omega \\ \nabla \cdot u = 0 & \text{in } \Omega \\ u = u_g & \text{on } \partial\Omega \end{cases}$$

Where, $u_g = \begin{cases} u_{in} & \text{on } \Gamma_{in}, \quad u_{in} \text{ is poiseuille,} \\ u_{out} & \text{on } \Gamma_{out}, \quad u_{out} \text{ is poiseuille,} \\ 0 & \text{on } \Gamma_{wall} \end{cases}$

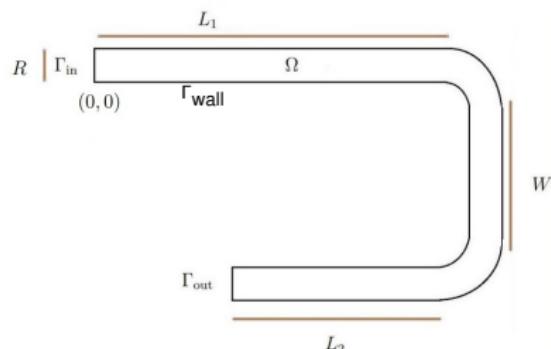
- $u_{in} = (6u_{av} \frac{(R-y)y}{R^2}, 0)$

- $u_{out} = (-6u_{av} \frac{(-W-y)(y+W+R)}{R^2}, 0)$

constraint condition

$p + c$ is also a solution, we fix this constant by:

$$\int_{\Omega} p = 0$$

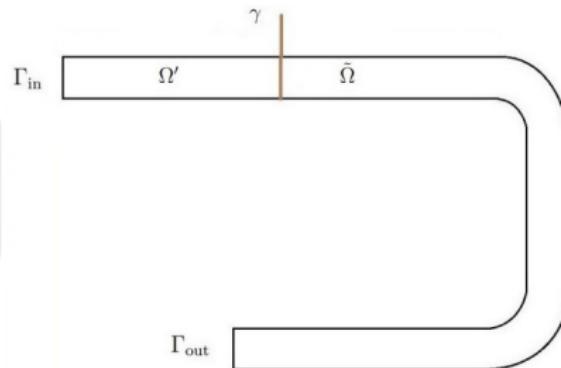


Derivation of 1D Model

Rely on [Gerbeau & Perthame,2000] and [Tayachi, 2014] to derive 1D simplified model.

1D Model

We put on Ω' : $u'_1 = 6u_{av} \frac{(R-y)y}{R^2}$, $u'_2 = 0$ and
 $p' = -\frac{12u_{av}}{R^2}x + c_{\Omega'}$, with $c_{\Omega'}$ to be fixed after.



[Gerbeau & Perthame,2000] Jean-Frédéric Gerbeau—Benoît Perthame.Derivation of viscous saint-venant system for laminar shallow water; numerical validation.2000

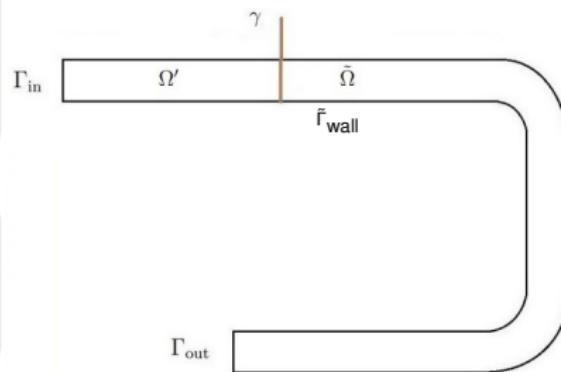
[Tayachi,2014] M Tayachi, Antoine Rousseau, Eric Blayo, Nicole Goutal, and Véronique Martin.Design and analysis of a schwarz coupling method for a dimensionally heterogeneous problem.International Journal for Numerical Methods n Fluids, 75(6):446–465, 2014.

Simplified 1D-2D Model

2D Model

$$\begin{cases} -\Delta \tilde{u} + \nabla \tilde{p} = 0 & \text{in } \tilde{\Omega}, \\ \nabla \cdot \tilde{u} = 0 & \text{in } \tilde{\Omega}, \\ \tilde{u} = \tilde{u}_g & \text{on } \partial \tilde{\Omega}, \end{cases}$$

where, $\tilde{u}_g = \begin{cases} \tilde{u} = u_{in} & \text{on } \gamma \\ \tilde{u} = u_{out} & \text{on } \Gamma_{out} \\ \tilde{u} = 0 & \text{on } \tilde{\Gamma}_{wall} \end{cases}$



1D Model

We put on Ω' : $u'_1 = 6u_{av} \frac{(R-y)y}{R^2}$, $u'_2 = 0$ and
 $p' = -\frac{12u_{av}}{R^2}x + c_{\Omega'}$

Coupled Conditions

$\tilde{p} + c_{\tilde{\Omega}}$ is also sol of 2D Model. Fix $c_{\tilde{\Omega}}$ & $c_{\Omega'}$ by :
 $\tilde{u} = u'$ on γ & $\int_{\gamma} \tilde{p} = \int_{\gamma} p'$ & $\int_{\Omega'} p' + \int_{\tilde{\Omega}} \tilde{p} = 0$.

Approximated 1D-2D Solution on Ω

Definition (Approximated 1D-2D Solution)

find $(\tilde{u}_h, \tilde{p}_h) \in \tilde{V}_h^g \times \tilde{M}_h$ such that

$$\begin{cases} (\nabla \tilde{u}_h, \nabla \tilde{v}_h)_{\tilde{\Omega}} - (\nabla \cdot \tilde{v}_h, \tilde{p}_h)_{\tilde{\Omega}} = 0 & \forall \tilde{v}_h \in \tilde{V}_h^0, \\ -(\nabla \cdot \tilde{u}_h, \tilde{q}_h)_{\tilde{\Omega}} = 0 & \forall \tilde{q}_h \in \tilde{M}_h, \end{cases}$$

- $\tilde{\mathcal{T}}_h$ be a regular triangular mesh on $\tilde{\Omega}$
- $\tilde{V}_h := \{v_h \in [C^0(\tilde{\Omega})]^2 \text{ s.t. } v_h \in [\mathbb{P}_2(\tilde{\mathcal{T}}_h)]^2\}$
- $\tilde{M}_h := \{q_h \in C^0(\tilde{\Omega}) \text{ s.t. } q_h \in \mathbb{P}_1(\tilde{\mathcal{T}}_h) \text{ and } \int_{\tilde{\Omega}} q_h = 0\}$
- $\tilde{V}_h^g := \{v_h \in \tilde{V}_h \text{ s.t. } v_h|_{\partial\tilde{\Omega}} = \tilde{u}_g\}$
- $\tilde{V}_h^0 := \{v_h \in \tilde{V}_h \text{ s.t. } v_h|_{\partial\tilde{\Omega}} = 0\}$

The approximate solution on the whole Ω :

$$u_h^s = \begin{cases} u' = (u'_1, u'_2) = (u_{in}, 0) \text{ on } \Omega' \\ \tilde{u}_h \text{ on } \tilde{\Omega} \end{cases}$$

$$p_h^s = \begin{cases} p' = -\frac{12u_{av}}{R^2}x + c_{\Omega'} \text{ on } \Omega' \\ \tilde{p}_h = \tilde{p}_h + c_{\tilde{\Omega}} \text{ on } \tilde{\Omega} \end{cases}$$

where $c_{\Omega'}$ and $c_{\tilde{\Omega}}$ are determined from coupled conditions $\int_{\gamma} [p_h^s] = 0$ and $\int_{\Omega} p_h^s = 0$

Properties of the approximated 1D-2D solution

We will construct some tools such as flux reconstruction to be used to derive a posteriori error estimator.

Let (u, p) be the weak solution of 2D Stokes then

- $u \in [H_g^1(\Omega)]^2 := \{u \in [H^1(\Omega)]^2; u = u_g \text{ on } \partial\Omega\}$
- $\sigma := \nabla u - pI \in [H(\text{div}, \Omega)]^2 := \{(\sigma_{ij})_{1 \leq i,j \leq 4}; \sigma_{ij} \in L^2(\Omega); \nabla \cdot \sigma \in [L^2(\Omega)]^2\}$
- $\nabla \cdot \sigma = 0$.

Definition (Approximate Flux)

Let (u_h^s, p_h^s) be the of approximated 1D-2D solution then, we call approximate flux: $\nabla u_h^s - p_h^s I$

Let (u_h^s, p_h^s) be the approximated 1D-2D solution then, $u_h^s \in H_g^1(\Omega)$ but

- $\nabla u_h^s - p_h^s I \notin [H(\text{div}, \Omega)]^2$ in general.
- $\nabla \cdot (\nabla u_h^s - p_h^s I) \neq 0$ in general.

Flux Reconstruction

- Modify Vohralík approach [Ern & Vohralík, 2015] to get suitable reconstructed flux to our simplified 1D-2D model.
- Let (u_h^s, p_h^s) be the approximated 1D-2D solution.
- Ideally we would look $\sigma_h \in \Sigma_h \subset [H(\text{div}, \Omega)]^2$ such that:

$$\sigma_h := \arg \min_{\substack{\nu_h \in \Sigma_h, \\ \text{div } \nu_h = 0 \text{ on } \Omega}} \|\nabla u_h^s - p_h^s I - \nu_h\|_{L^2(\Omega)}.$$

- In practice, $\Sigma_h := (RTN_1 \mathbb{1}_{\tilde{\Omega}} + H(\text{div}, \Omega') \mathbb{1}_{\Omega'}) \cap H(\text{div}, \Omega)$.

Let $RTN_1(K)$ be the Raviart-Thomas mixed finite element space on $K \in \tilde{\mathcal{T}}_h$ defined by:

$$RTN_1(K) := [\mathbb{P}_1(K)]^2 + x\mathbb{P}_1(K)$$

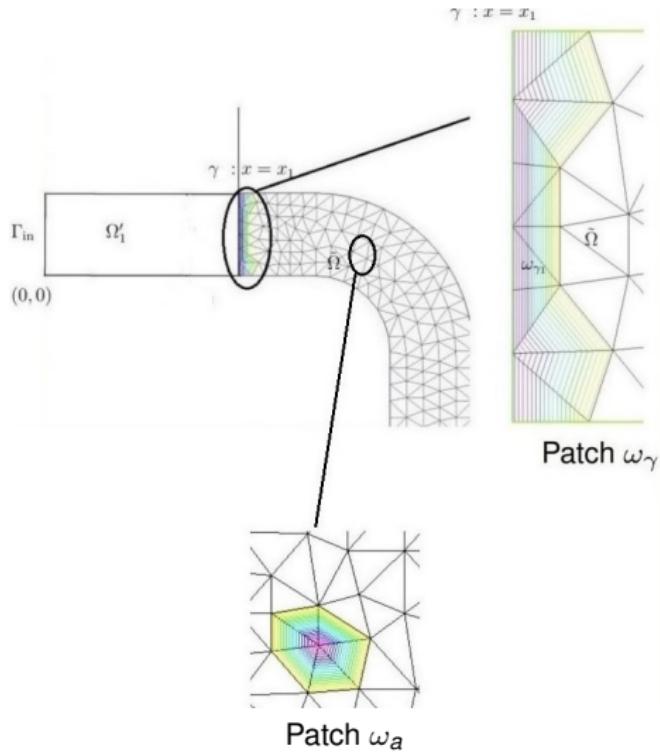
$$RTN_1 := \{ \nu_h \in H(\text{div}, \tilde{\Omega}); \nu_h|_K \in RTN_1(K), \forall K \in \tilde{\mathcal{T}}_h \}$$

- This σ_h is too expensive so localize this minimization.

[Ern & Vohralík, 2015] Alexandre Ern and Martin Vohralík. Polynomial-degree-robust a posteriori estimates in a unified setting for conforming, nonconforming, discontinuous galerkin, and mixed discretizations. SIAM Journal on Numerical Analysis, 53(2):1058–1081, 2015

Flux Reconstruction

- ω_a is a patch of triangles sharing a vertex a & $\omega_\gamma := \cup_{a \in \gamma} \omega_a$

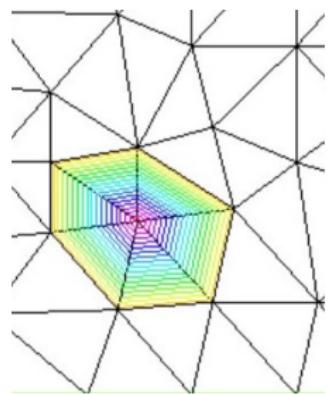


Flux Reconstruction

- $\mathbb{1}_\Omega = \mathbb{1}_{\Omega'} + \mathbb{1}_{\tilde{\Omega}} = \mathbb{1}_{\Omega'} + \sum_{a \in \gamma} \psi_a + \sum_{a \in \tilde{\Omega} \setminus \gamma} \psi_a = \mathbb{1}_{\Omega'} + \psi_\gamma + \sum_{a \in \tilde{\Omega} \setminus \gamma} \psi_a$
- Where, ψ_a hat fn & $\psi_\gamma = \sum_{a \in \gamma} \psi_a$
- $\sigma_h = (\sigma_h^\gamma + \sum_{a \in \tilde{\Omega} \setminus \gamma} \sigma_h^a) \mathbb{1}_{\tilde{\Omega}} + (\nabla u' - p' I) \mathbb{1}_{\Omega'}$
- Case1: a in an internal node of $\tilde{\Omega}$

$$\sigma_h^a := \arg \min_{v_h^a \in \Sigma_h^a, \operatorname{div} v_h^a = (\nabla \tilde{u}_h - \tilde{p}_h I) \cdot \nabla \psi_a} \|v_h^a - \psi_a(\nabla \tilde{u}_h - \tilde{p}_h I)\|_{L^2(\omega_a)}$$

where, $\Sigma_h^a := \{\sigma_h \in RTN_1(\omega_a), \sigma_h \cdot n = 0 \text{ on } \partial \omega_a\}$

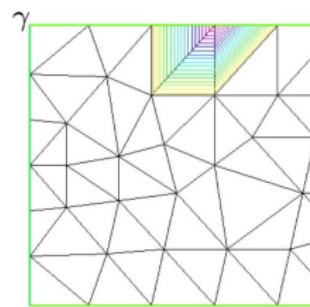


Flux Reconstruction

- $\sigma_h = (\sigma_h^\gamma + \sum_{a \in \tilde{\Omega} \setminus \gamma} \sigma_h^a) \mathbb{1}_{\tilde{\Omega}} + (\nabla u' - p' I) \mathbb{1}_{\Omega'}$
- Case2: a on the wall of $\tilde{\Omega} \setminus \gamma$

$$\begin{aligned}\sigma_h^a &:= \arg \min_{v_h^a \in \Sigma_h^a} \|v_h^a - \psi_a(\nabla \tilde{u}_h - \tilde{p}_h I)\|_{L^2(\omega_a)} \\ \operatorname{div} v_h^a &= (\nabla \tilde{u}_h - \tilde{p}_h I) \cdot \nabla \psi_a\end{aligned}$$

where, $\Sigma_h^a := \{\sigma_h \in RTN_1(\omega_a), \sigma_h \cdot n = 0 \text{ on } \partial \omega_a \setminus \partial \tilde{\Omega}\}$



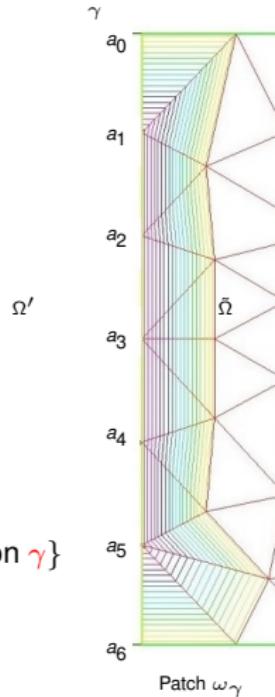
Flux Reconstruction

- $\sigma_h = (\sigma_h^\gamma + \sum_{a \in \tilde{\Omega} \setminus \gamma} \sigma_h^a) \mathbb{1}_{\tilde{\Omega}} + (\nabla u' - p' I) \mathbb{1}_{\Omega'}$
- Case3: a on the wall γ

$$\bullet \quad \sigma_h^\gamma := \arg \min_{\substack{v_h^\gamma \in \Sigma_h^\gamma, \\ \operatorname{div} v_h^\gamma = (\nabla \tilde{u}_h - \tilde{p}_h I) \cdot \nabla \psi_\gamma}} \|v_h^\gamma - \psi_\gamma(\nabla \tilde{u}_h - \tilde{p}_h I)\|_{L^2(\gamma)}$$

where,

$$\Sigma_h^\gamma := \{\sigma_h \in RTN_1(\omega_\gamma), \sigma_h \cdot n = 0 \text{ on } \partial\omega_\gamma \setminus \partial\tilde{\Omega}, \sigma_h \cdot n = (\nabla u' - p' I)n \text{ on } \gamma\}$$



Proposition

$\sigma_h = \tilde{\sigma}_h \mathbb{1}_{\tilde{\Omega}} + \sigma' \mathbb{1}_{\Omega'}$ where, $\tilde{\sigma}_h = \sigma_h^\gamma + \sum_{a \in \tilde{\Omega} \setminus \gamma} \sigma_h^a$, then $\nabla \cdot \tilde{\sigma}_h = 0$ on $\tilde{\Omega}$ and consequently $\nabla \cdot \sigma_h = 0$ on Ω .

Theorem (A general a posterior error estimate)

- Let (u, p) be the weak 2D solution of Stokes on Ω .
- Let $u_h^s \in [H_g^1(\Omega)]^2$ and $p_h^s \in L_0^2(\Omega)$ defined as approximated 1D-2D solution.
- Let \tilde{T}_h be the mesh of $\tilde{\Omega}$, then $\forall K \in \tilde{T}_h$ define:
 - Flux estimator: $\eta_{F,K} := \|\nabla \tilde{u}_h - \tilde{p}_h I - \tilde{\sigma}_h\|_K$
 - Divergence estimator: $\eta_{D,K} := \frac{\|\nabla \cdot \tilde{u}_h\|_K}{\beta}$.

Then,

$$e_U := \|\nabla(u - u_h)\|_\Omega \leq \left(\sum_{K \in \tilde{T}_h} \eta_{F,K}^2 + \sum_{K \in \tilde{T}_h} \eta_{D,K}^2 \right)^{\frac{1}{2}} := \eta_U$$

$$e_P := \beta \|p - p_h\|_\Omega \leq \left(\sum_{K \in \tilde{T}_h} \eta_{F,K}^2 \right)^{\frac{1}{2}} + \left(\sum_{K \in \tilde{T}_h} \eta_{D,K}^2 \right)^{\frac{1}{2}} := \eta_P$$

where, $\inf_{q \in L_0^2(\Omega)} \sup_{v \in [H_0^1(\Omega)]^2} \frac{(q, \nabla \cdot v)_\Omega}{\|q\|_\Omega \|\nabla v\|_\Omega} = \beta > 0$

Results

- Plot errors & estimators for different positions of the interface γ and for mesh sizes $h = 0.07$ and $h = 0.02$

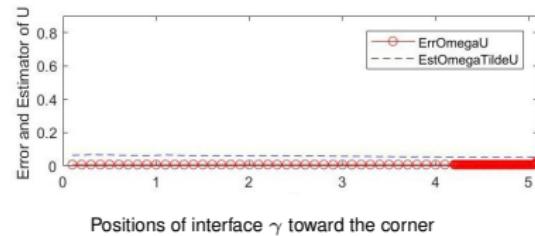
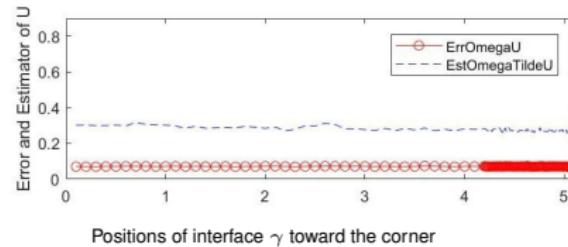
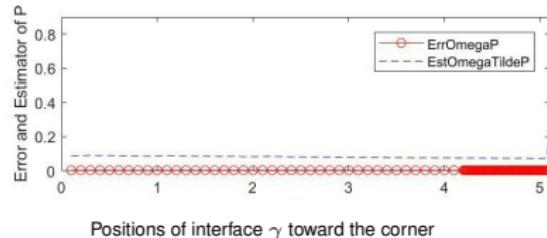
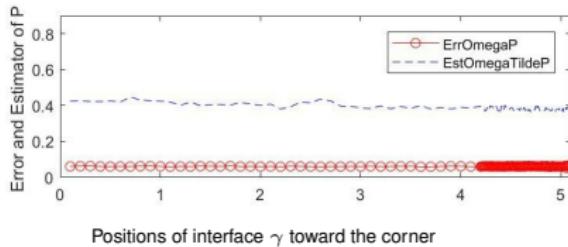


Figure: Errors and Estimators U and P for $h = 0.07$ for different positions of interface γ

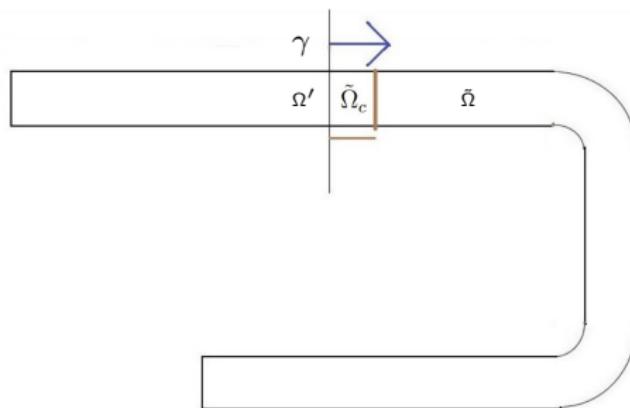
Figure: Errors and Estimators U and P for $h = 0.02$ for different positions of interface γ

Results

- Using Theorem we can't detect the suitable position for the interface.
- We introduce a "Detection of interface position".

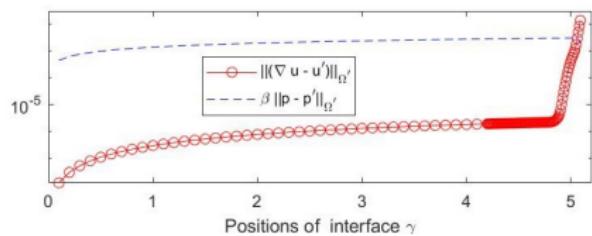
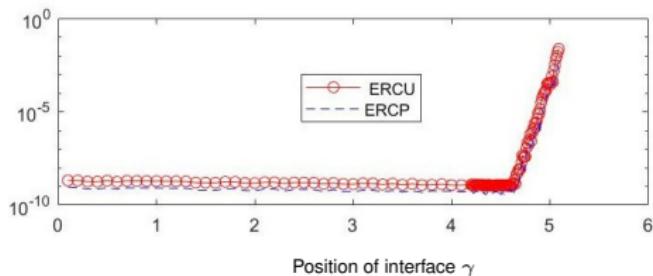
$$ERCU := \|\nabla(\tilde{u}_h - u')\|_{\tilde{\Omega}_c}$$

$$ERCP := \beta \|\tilde{p}_h - p'\|_{\tilde{\Omega}_c}$$



Results

- Plot Estimated Region Cut $ERCU$ and $ERCP$ on a region $\tilde{\Omega}_c$ for mesh sizes $h = 0.07$ and for different positions of the interface.
- Compare $ERCU$ and $ERCP$ on a region $\tilde{\Omega}_c$ with errors $\|\nabla(u - u')\|_{\Omega'}$ and $\beta\|p - p'\|_{\Omega'}$ on Ω' .



- the benefit of "ERCU" or "ERCP" is to determine the position of the interface without any knowledge about the exact solution u and p

Conclusion and Perspectives

We conclude that:

- The errors between non-coupled model and 2D-1D coupled model depends on the position of interfaces and mesh size.
- As we are near the bend channels the 2D effects are dominants and we can not reduce model in this region .
- We studied the posterior error estimator to get idea about the errors without any knowledge about the exact solution.
- We validate numerically the upper bound of a posteriori error estimator (for a chosen β to be calculated after) .

Perspective:

- We can make an approximation of inf-sup condition to determine β .
- We will study the efficiency of the estimators.