# Domain Decomposition Methods for Hybrid Discontinuous Galerkin Methods 

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hp-FEM Workshop Bonn, Feb 2012

## Hybrid Discontinuous Galerkin (HDG) Method

Model problem: $-\Delta u=f$ with mixed boundary conditions
A mesh consisting of elements and facets ( $=$ edges in 2D and faces in 3D)

$$
\mathcal{T}=\{T\} \quad \mathcal{F}=\{F\}
$$

Goal: Approximate $u$ with piece-wise polynomials on elements and additional polynomials on facets:

$$
u_{N} \in P^{p}(\mathcal{T}) \quad \lambda_{N} \in P^{p}(\mathcal{F})
$$



## HDG - Derivation

Exact solution $u$, traces on facets: $\lambda:=\left.u\right|_{\mathcal{F}}$
Integrate against discontinuous test-functions $v \in H^{1}(\mathcal{T})$, element-wise integration by parts:

$$
\sum_{T}\left\{\int_{T} \nabla u \nabla v-\int_{\partial T} \frac{\partial u}{\partial n} v\right\}=\int_{\Omega} f v
$$

Use continuity of $\frac{\partial u}{\partial n}$, and test with single-valued functions $\mu \in L_{2}(\mathcal{F})$ :

$$
\sum_{T}\left\{\int_{T} \nabla u \nabla v-\int_{\partial T} \frac{\partial u}{\partial n}(v-\mu)\right\}=\int_{\Omega} f v
$$

Use consistency $u=\lambda$ on $\partial T$ to symmetrice, and stabilize $\ldots$

$$
\sum_{T}\left\{\int_{T} \nabla u \nabla v-\int_{\partial T} \frac{\partial u}{\partial n}(v-\mu)-\int_{\partial T} \frac{\partial v}{\partial n}(u-\lambda)+\alpha(u-\lambda, v-\mu)_{j, \partial T}\right\}=\int_{\Omega} f v
$$

Dirichlet b.c.: Imposed on $\lambda$, Neumann b.c.: $\int_{\Gamma_{N}} g \mu$

## Interior penalty method

Stabilization with $\alpha$ suff large

$$
\alpha(u-\lambda, v-\mu)_{j, \partial T}=\frac{\alpha p^{2}}{h}(u-\lambda, v-\mu)_{L_{2}(\partial T)}
$$

Norm:

$$
\|(u, \lambda)\|_{1, H D G}^{2}:=\|\nabla u\|_{L_{2}(T)}^{2}+\|u-\lambda\|_{j, T}^{2}
$$

Stability is proven by Young's inequality and inverse inequality $\left\|\frac{\partial u}{\partial n}\right\|_{L_{2}(\partial T)}^{2} \leq c_{i n v} \frac{p^{2}}{h}\|\nabla u\|_{L_{2}(T)}^{2}$ :

$$
\begin{aligned}
A^{T}(u, \lambda ; u, \lambda) & =\|\nabla u\|_{L_{2}(T)}^{2}-\underbrace{2 \int_{\partial T} \frac{\partial u}{\partial n}(u-\lambda)}_{\leq \sqrt{\frac{c_{i n v}}{\alpha}}\|\nabla u\|_{L_{2}(T)}^{2}+\sqrt{c_{i n v} \alpha} \frac{p^{2}}{h}\|u-\lambda\|_{L_{2}(\partial T)}^{2}}+\frac{\alpha p^{2}}{h}\|u-\lambda\|_{L_{2}(\partial T)}^{2} \\
& \simeq\|(u, \lambda)\|_{1, H D G}^{2}
\end{aligned}
$$

for $\alpha>c_{i n v}$.

## Bassi-Rebay type method

Stabilization term is

$$
\alpha(u-\lambda, v-\mu)_{j, \partial T}=\alpha(r(u-\lambda), r(v-\mu))_{L_{2}(T)}
$$

with lifting operator $r: P^{p}\left(\mathcal{F}_{T}\right) \rightarrow\left[P^{p}(T)\right]^{d}$ such that

$$
(r(u-\lambda), \sigma)_{L_{2}(T)}=\left(u-\lambda, \sigma_{n}\right)_{L_{2}(\partial T)} \quad \forall \sigma \in\left[P^{p}(T)\right]^{d}
$$

The corresponding jump-norm is

$$
\|u-\lambda\|_{j, \partial T}=\sup _{\sigma \in\left[P^{p}(T)\right]^{d}} \frac{\left(u-\lambda, \sigma_{n}\right)_{L_{2}(\partial T)}}{\|\sigma\|_{L_{2}(T)}}
$$

Stability for any $\alpha>1$ :

$$
\begin{aligned}
A^{T}(u, \lambda ; u, \lambda) & =\|\nabla u\|_{L_{2}(T)}^{2}-\underbrace{2 \int_{\partial T} \frac{\partial u}{\partial n}(u-\lambda)}_{\leq\|\nabla u\|_{L_{2}(T)} \sup _{\sigma \in[P p] d} \frac{\int_{\partial T} \sigma_{n}(u-\lambda)}{\|\sigma\|_{L_{2}(T)}}}+\alpha\|u-\lambda\|_{j, T}^{2} \\
& \simeq\|(u, \lambda)\|_{1, H D G}^{2}
\end{aligned}
$$

## Facet-wise Bassi-Rebay type method

Stabilization term is

$$
\alpha(u-\lambda, v-\mu)_{j, \partial T}=\alpha \sum_{F \in \mathcal{F}_{T}}\left(r_{F}(u-\lambda), r_{F}(v-\mu)\right)_{L_{2}(T)}
$$

with lifting operator $r_{F}: P^{p}(F) \rightarrow\left[P^{p}(T)\right]^{d}$ such that

$$
(r(u-\lambda), \sigma)_{L_{2}(T)}=\left(u-\lambda, \sigma_{n}\right)_{L_{2}(F)} \quad \forall \sigma \in\left[P^{p}(T)\right]^{d}
$$

The corresponding jump-norm is (here we assume non-curved elements)

$$
\|u-\lambda\|_{j, \partial T}=\sup _{\sigma \in\left[P^{p}(T)\right]^{d}} \frac{\left(u-\lambda, \sigma_{n}\right)_{L_{2}(\partial T)}}{\|\sigma\|_{L_{2}(T)}}=\sup _{\sigma \in P^{p}(T)} \frac{(u-\lambda, \sigma)_{L_{2}(\partial T)}}{\|\sigma\|_{L_{2}(T)}}
$$

Stability for any $\alpha>\left|\mathcal{F}_{T}\right|$.

## Error estimates

Follows from consistency and discrete stability:

$$
\begin{aligned}
\left\|\left(u-u_{N}, u-\lambda_{N}\right)\right\|_{1, H D G} & \preceq \inf _{v_{N}, \mu_{N}}\left\{\left\|\nabla\left(u-v_{N}\right)\right\|_{L_{2}(\mathcal{T})}+\left\|u_{N}-\lambda_{N}\right\|_{j}+\left\|\partial_{n} u-\partial_{n} u_{N}\right\|_{j^{*}}\right. \\
& \preceq p^{\gamma} \frac{h^{s}}{p^{s}}\|u\|_{H^{1+s}}
\end{aligned}
$$

- for $1 \leq s \leq p$
- with $\gamma=1 / 2$ or $\gamma=0$ depending on mesh-conformity, and jump-term.


## Relation to standard IP/BR DG method

DG - space

$$
V_{N}:=P^{p}(\mathcal{T})
$$

Bilinear-form

$$
A^{D G}(u, v)=\sum_{T}\left\{\int_{T} \nabla u \nabla v-\frac{1}{2} \int_{\partial T} \frac{\partial u}{\partial n}[v]-\frac{1}{2} \int_{\partial T} \frac{\partial v}{\partial n}[u]+\alpha([u],[v])_{j}\right\}
$$

Hybrid DG has

- even more unknowns, but less matrix entries
- allows element-wise assembling
- allows static condensation of element unknowns

Hybridization of standard DG methods [Cockburn+Gopalakrishnan+Lazarov]

## Good properties

mathematical:

- conservative fluxes: $\sigma_{n}$ defined by $\left(\sigma_{n}, \mu\right)=A_{T}(u, \lambda ; 0, \mu) \forall \mu$ satisfies

$$
\int_{\partial T} \sigma_{n}=\int_{T} f
$$

- allows upwinding for convection dominated problems
- allows interesting elements with partial continuity (LBB, ...)
computational:
- only polynomial spaces on $T$ and $F$, no bubbles for $T, F, E$ and $V$.
- only direct neighbour communication in parallel computing


## Incompressible Navier Stokes Equation

$$
\frac{\partial u}{\partial t}+\operatorname{div}(u \otimes u)-\nu \Delta u+\nabla p=f, \quad \operatorname{div} u=0
$$

Semi-Implicit time discretization

$$
\begin{aligned}
\frac{1}{\tau} M(\hat{u}-u)-\nu \Delta_{h} \hat{u}+B \hat{p} & =f-\operatorname{div}_{h}(u \otimes u) \\
B \hat{u} & =0
\end{aligned}
$$

- $u_{h} \in V_{h}:=B D M_{k} \subset H(\operatorname{div}) \times V_{f a c e t, \tau}, p \in Q_{h}:=P_{k-1} \subset L_{2}$
hybrid form of [Cockburn+Kanschat+Schötzau, 07]
- $u_{h}$ is exactly div-free
- viscosity term by hybrid DG (facet element with tangential component)
- convective term by upwinding
- bound for kinetic energy $\left(\frac{d}{d t}\|u\|_{0}^{2} \preceq \frac{1}{\nu}\|f\|_{L_{2}}^{2}\right)$

Flow around a disk, 2D
$\operatorname{Re}=100,5^{\text {th }}$-order elements


Boundary layer mesh around cylinder:


Flow around a disk, 2D

$$
\operatorname{Re}=1000
$$


$\operatorname{Re}=5000:$


## Flow around a cylinder, $\operatorname{Re}=100$


$p=5, N \approx 5 \cdot 10^{6}, 20$ sec per timestep
on $4 \times 10$-core Intel Xeon server

Master's thesis Christoph Lehrenfeld, 2011, [H. Egger+C. Waluga]

## Hybrid DG in elasticity

Tangential components continuous, normal component by HDG
HDG version of tangential-displacement normal-normal-stress (TD-NNS) mixed method Anisotropic error estimates:

$$
\sum_{T}\left\|\varepsilon\left(u-u_{h}\right)\right\|_{T}^{2}+\sum_{F} h_{o p}^{-1}\left\|\left[u_{n}\right]\right\|_{F}^{2}+\left\|\sigma-\sigma_{h}\right\|^{2} \leq c\left\{h_{x}^{p}\left\|\partial_{x}^{p} \varepsilon(u)\right\|+h_{y}^{p}\left\|\partial_{y}^{p} \varepsilon(u)\right\|\right\}^{2}
$$



Reinforcement with $E=50$ in medium with $E=1$.


PhD thesis A. Pechstein (born Sinwel) '09, [A. Pechstein + JS, '11]

# Hybrid method for the Helmholtz Equation 

$$
\begin{aligned}
-\Delta u-\omega^{2} u & =f \\
\frac{\partial u}{\partial n}+i \omega u & =g \quad \text { impedance b.c. }
\end{aligned}
$$

Hybrid discretization with left- and right-going traces on element-interfaces:

$$
g_{l}=\frac{\partial u}{\partial n}+i \omega u \quad g_{r}=\frac{\partial u}{\partial n}-i \omega u
$$

Goal: scalable iterative solver [P. Monk, A. Sinwel (now Pechstein), JS, 2010]

## Diffraction from a grating

Sphere with $D=40 \lambda, 127 k$ elements, $h \approx \lambda, p=5,39 M$ dofs (corresponds to $9.4 M$ primal dofs) 78 sub-domains / processes
$T_{\text {ass }}=9 \mathrm{~m}, T_{\text {pre }}=12 \mathrm{~m}, T_{\text {solve }}=21 \mathrm{~m}, 156$ its


## HDG/Nitsche for non-matching meshes for 2D Laplace

$f=x$ in circle, else $f=0$.

Solution $u$ :


Solution $\partial u / \partial x$ :


Finite element order $p=5$.

## HDG/Nitsche for non-matching meshes for 3D Laplace

$f=x z$ in cylinder, else $f=0$.

Solution $u$ :


Solution $\partial u / \partial x$ :


Finite element order $p=4$.

## Bore-hole electromagnetics

borehole with soil
tool with antennas


## Bore-hole electromagnetics


$B$-field, field-lines:


Master's thesis Daniel Feldengut '11, [Hollaus,Feldengut,JS,Wabro,Omeragic '11]

## How to solve ?

Standard DG


$$
\kappa\left\{C_{A S M}^{-1} A\right\} \simeq p^{2}
$$

for element-by-element Schwarz preconditioner $C_{A S M}$ plus coarse grid [Antonietti+Houston,11]

Hybrid DG
with facet Schur-complement $S$


$$
\kappa\left\{C_{A S M}^{-1} S\right\} \simeq(\log p)^{\gamma}
$$

for facet-by-facet Schwarz preconditioner $C_{A S M}$ plus coarse grid

## Trace norms inequality

For $\lambda \in P^{p}(F)$ define semi-norm and norm

$$
\begin{aligned}
|\lambda|_{F}^{2} & :=\inf _{u \in P^{p}}\left\{\|\nabla u\|_{L_{2}(T)}^{2}+\|u-\lambda\|_{j, F}^{2}\right\} \\
\|\lambda\|_{F, 0}^{2} & :=\inf _{u \in P^{p}}\left\{\|\nabla u\|_{L_{2}(T)}^{2}+\|u-\lambda\|_{j, F}^{2}+\|u-0\|_{j, \partial T \backslash F}^{2}\right\}
\end{aligned}
$$

mimic $|\cdot|_{H^{1 / 2}(F)}$ and $\|\cdot\|_{H_{00}^{1 / 2}(F)}$.
Theorem: For $\lambda \in P^{p}(F)$ with $\int_{F} \lambda=0$ there holds

$$
\|\lambda\|_{F, 0}^{2} \preceq(\log p)^{\gamma}|\lambda|_{F}^{2} \quad \text { with } \gamma=3
$$

- if $T$ is a trig, quad, or hex, and $\|\cdot\|_{j}$ is IP or BR
- if $T$ is a tet, and $\|\cdot\|_{j}$ is BR

From the trace norms inequality we get immediately condition number estimates for Schwarz methods and BDDC preconditioners

## Meta-proof of trace norms inequality

scale to reference element, given $\lambda \in P^{p}(F)$ with $\int_{F} \lambda=0$. Take $u \in P^{p}(T)$ such that

$$
\|u\|_{H^{1}(T)}^{2}+\|u-\lambda\|_{j}^{2} \preceq|\lambda|_{F}^{2}
$$

(Poincare-type estimate). Projection-based interpolation technique

$$
\begin{aligned}
u_{2} & =u-\sum_{V \in F} \mathcal{E}_{V \rightarrow T} u(V) \\
u_{3} & =u_{2}-\left.\sum_{E \subset F} \mathcal{E}_{E \rightarrow T} u_{2}\right|_{E} \quad \text { (3D only) } \\
\tilde{u} & =\mathcal{E}_{F \rightarrow T} u_{3}
\end{aligned}
$$

gives $\tilde{u} \in P^{p}$ such that $\tilde{u}=0$ on $\partial T \backslash F$, and

$$
\|\nabla \tilde{u}\|_{L_{2}(T)}^{2}+\|\tilde{u}-u\|_{j, F}^{2} \preceq(\log p)^{\gamma}\|u\|_{H^{1}(T)}^{2}
$$

and thus

$$
\|\lambda\|_{F, 0}^{2} \preceq\|\nabla \tilde{u}\|_{L_{2}(T)}^{2}+\|\lambda-\tilde{u}\|_{j}^{2} \preceq(\log p)^{\gamma}\|u\|_{H^{1}(T)}^{2}+\|\lambda-u\|_{j}^{2} \preceq(\log p)^{\gamma}\|\lambda\|_{F}^{2}
$$

## Components for quads and trigs

define polynomial fast decaying function (Pavarino+Widlund)

$$
l^{p}(x)=\underset{\substack{v \in P p \\ v(0)=1, v(1)=0}}{\operatorname{argmin}} \int_{0}^{1} v^{2}(x) d x
$$

there holds

$$
\left\|l^{p}\right\|_{0}^{2} \preceq p^{-2} \quad \text { and } \quad\left\|\left(l^{p}\right)^{\prime}\right\|_{0}^{2} \preceq p^{2}
$$

Vertex-to-Element extension:

$$
\mathcal{E}_{V \rightarrow T} u=u(V) l^{p}\left(1-\lambda_{v}\right)
$$

Then

$$
\left\|\mathcal{E}_{V \rightarrow T^{2}} u\right\|_{H^{1}(T)}^{2}+p^{2}\left\|\mathcal{E}_{V \rightarrow T} u\right\|_{L_{2}(F)}^{2} \preceq u(V)^{2} \preceq \log p\|u\|_{H^{1}(T)}^{2}
$$

## Components for hexes

need additionally edge-to-element extension for $u_{E} \in P_{0}^{p}(E)$

$$
\mathcal{E}_{E \rightarrow T} u_{E}:=u(x) l^{p}(1-y) l^{p}(1-z) \quad \text { for } E=(x, 1,1)
$$

satisfies

$$
\left\|\mathcal{E}_{E \rightarrow T} u\right\|_{H^{1}(T)}^{2}+p^{2}\left\|\mathcal{E}_{E \rightarrow T} u\right\|_{L_{2}(F)}^{2} \preceq\|u\|_{L_{2}(E)}^{2} \preceq \log p\|u\|_{H^{1}(T)}^{2}
$$

## Difficulty on tets

- Cannot multiply with fast decaying function in polynomial space of total order $p$
- Babus̆ka et al averaging - extension, from $E=(x, 0,0)$ :

$$
\mathcal{E}_{E \rightarrow T} u(x, y, z):=\frac{1}{y+z} \int_{x-y-z}^{x+y+z} u(s) d s
$$

does not give low energy in jump-norm!

- On triangles, the estimate

$$
\min _{\substack{v \in P^{\prime}(T) \\ v=u \text { on } E}} p\|v\|_{L_{2}(T)}^{2} \preceq\|u\|_{L_{2}(E)}^{2}
$$

is sharp (in contrast to $p^{2}$ on quads!).

## Way out on tets

- Bassi-Rebay stabilization is essentially weaker than interior penalty !
- Construct new fast decaying edge-to-tet extension operator motivated by Pavarino-Widlund construction


## Technical tool: trace estimate on the interval

## Lemma:

$$
\min _{v \in P^{n}, v(0)=1} \int_{0}^{1} y^{\alpha}(1-y)^{\beta} v(y)^{2} d y \simeq \frac{1}{n^{\alpha+1}(n+\beta)^{\alpha+1}}
$$

Proof: expanding $v=\sum c_{k} P^{(\alpha, \beta)}(1-2 y)$ leads to a quadratic minimization problem with a diagonal matrix and a scalar constraint, direct evaluation of the KKT system gives

$$
\frac{1}{\min }=\sum_{k=0}^{n}(2 k+\alpha+\beta+1) \frac{(k+\alpha)!(k+\alpha+\beta)!}{(\alpha!)^{2} k!(k+\beta)!}
$$

by means of Gosper's algorithm for hypergeometric summation, friends from computer algebra (Veronika Pillwein) computed the closed form

$$
\frac{1}{\min }=\frac{(n+\alpha+1)!(n+\alpha+\beta+1)!}{\alpha!(\alpha+1)!n!(n+\beta)!}
$$

## Bassi-Rebay jump norm

Lemma: tet $T$ with face $F$, and $\lambda \in P^{p}(F), \mathbf{P}^{p}$ is $L_{2}(F)$-orthogonal projection. Then:

$$
\sup _{\sigma \in P^{p}(T)} \frac{(\lambda, \sigma)_{L_{2}(F)}^{2}}{\|\sigma\|_{L_{2}(T)}^{2}} \simeq \sum_{k=0}^{p} p(p-k+1)\left\|\left(\mathbf{P}^{p}-\mathbf{P}^{p-1}\right) \lambda\right\|_{L_{2}(F)}^{2}
$$

Proof: Expand $\lambda$ and $\sigma$ in $L_{2}(F)$-orthogonal Dubiner basis:

$$
\begin{aligned}
\lambda(x, y) & =\sum_{i+j \leq p} \lambda_{i j} \varphi_{i j}(x, y) \\
\sigma(x, y, z) & =\sum_{i+j \leq p} \sigma_{i j}(z) \varphi_{i j}\left(\frac{x}{1-z}, \frac{y}{1-z}\right)(1-z)^{i+j}
\end{aligned}
$$

with $\sigma_{i j} \in P^{p-i-j}$. Then

$$
\|\sigma\|_{L_{2}(T)}^{2}=\sum_{i+j \leq p}\left\|\varphi_{i j}\right\|^{2} \int_{0}^{1}(1-z)^{2 i+2 j+2} \sigma_{i j}(z)^{2} d z
$$

$$
\begin{aligned}
\sup _{\sigma \in P^{p}(T)} \frac{(\lambda, \sigma)_{F}^{2}}{\|\sigma\|_{T}^{2}} & =\sup _{\sigma \in P^{p}} \frac{\left(\sum \lambda_{i j} \sigma_{i j}(0)\left\|\varphi_{i j}\right\|^{2}\right)^{2}}{\sum_{i j} \int_{0}^{1}(1-z)^{2 i+2 j+2} \sigma_{i j}^{2}(z) d z\left\|\varphi_{i j}\right\|^{2}} \\
& =\sum_{i+j \leq p^{\prime} \sigma_{i j} \in P^{p-i-j}} \sup _{\int_{0}^{1}(1-z)^{2 i+2 j+2} \sigma_{i j}(z)^{2} d z} \lambda_{i j}\|\varphi\|_{L_{2}(F)}^{2} \\
& \simeq \sum_{i+j \leq p} p(p-i-j+1) \lambda_{i j}\left\|\varphi_{i j}\right\|_{L_{2}(F)}^{2} \\
& =\sum_{k=0}^{p} p(p-k+1) \sum_{i+j=k}\left\|\lambda_{i j} \varphi_{i j}\right\|_{L_{2}(F)}^{2} \\
& =\sum_{k=0}^{p} p(p-k+1)\left\|\left(\mathbf{P}^{k}-\mathbf{P}^{k-1}\right) \lambda\right\|_{L_{2}(F)}^{2}
\end{aligned}
$$

## First idea for simplicial extension operator

Let

$$
e_{i}(y)=\underset{v \in P^{p-i}, v(0)=1}{\operatorname{argmin}} \int_{0}^{1} y(1-y)^{2 i+1} v(y)^{2} d y
$$

and $L_{i}(x):=\int_{-1}^{x} P_{i-1}(s) d s$ are the integrated Legendre pols.
For an edge-bubble

$$
u_{E}(x)=\sum u_{i} L_{i}(x)
$$

define the extension

$$
\mathcal{E}_{E \rightarrow T} u_{E}(x, y, z):=\sum_{i=2}^{p} u_{i} L_{i}\left(\frac{x}{1-y-z}\right)(1-y-z)^{i} e_{i}(y+z)
$$

Then

$$
\left\|\mathcal{E}_{E \rightarrow F} u_{E}\right\|_{H^{1}(T)}^{2} \simeq \sum_{i} \int_{0}^{1} y e_{i}^{2} d y \frac{u_{i}^{2}}{i}+\int_{0}^{1} y\left(\partial_{y}\left(e_{i}-e_{i-2}\right)\right)^{2} d y \frac{\left(u_{i}-u_{i-2}\right)^{2}}{i^{3}}
$$

Problem: Term with differences $e_{i}-e_{i-2}$ is dominating too much.

## Simplicial extension operator with averaging

Let

$$
\tilde{e}_{i}(y)=\underset{v \in P^{p-i}, v(0)=1}{\operatorname{argmin}} \int_{0}^{1} y(1-y)^{2 i+1} v(y)^{2} d y
$$

and

$$
e_{i}=\frac{1}{p-i+1} \sum_{k=i}^{p}(1-y)^{k-i} \tilde{e}_{k}(y)
$$

Theorem: The extension

$$
\mathcal{E}_{E \rightarrow T} u_{E}(x, y, z):=\sum_{i=2}^{p} u_{i} L_{i}\left(\frac{x}{1-y-z}\right)(1-y-z)^{i} e_{i}(y+z)
$$

satisfies

$$
\left\|\mathcal{E}_{E \rightarrow T} u_{E}\right\|_{H^{1}(T)}^{2}+\left\|\mathcal{E}_{E \rightarrow F} u_{E}\right\|_{j}^{2} \preceq\left\|u_{E}\right\|_{L_{2}(E)}^{2}
$$

## BDDC Preconditioning

[Dohrmann, Mandel, Tezaur, Li, Widlund, Tu, Brenner, Sung, Klawonn, Pavarino, Rheinbach, ... 2003+]
Model problem: Conforming high order finite elements for 2D Laplace:

continuous fe-space $V$ matrix $A$

discontinuous fe-space $\widetilde{V}$ with vertex constraints matrix $\widetilde{A}$
averaging operator $R: \widetilde{V} \rightarrow V$
BDDC preconditioning action:

$$
C_{B D D C}^{-1}=R \widetilde{A}^{-1} R^{t}
$$

for HDG: keep mean-value on facets continuous

## The algorithm

Preconditioning action: $C_{B D D C}^{-1}: d \mapsto w$

1. $\underset{\sim}{w}:=A_{I}^{-1} d \quad$ (local pre-correction step)
2. $\widetilde{d}:=R_{1}^{t}(d-A w) \quad$ (residual distribution)
3. $\widetilde{w}:=\widetilde{A}^{-1} \widetilde{d} \quad$ (global solve)
4. $w:=w+R_{1} \widetilde{w} \quad$ (simple averaging of edge dofs)
5. $w:=w+A_{I}^{-1}(d-A w) \quad$ (local post-correction step)
with
$A_{I}$ element-wise Dirichlet matrix
$R_{1}$ simple averaging of interface-dofs
no local solves are necessary after static condensation

## BDDC Analysis

There holds the representation (fictitious space lemma)

$$
\|u\|_{C_{B D D C}}^{2}=\inf _{\substack{y \tilde{V} \\ R y=u}}\|y\|_{\widetilde{A}}^{2}
$$

It implies immediately

$$
\sigma\left\{C_{B D D C}^{-1} A\right\} \subset\left[1,\|R\|^{2}\right]
$$

with the norm of the averaging operator

$$
\|R\|:=\sup _{y \in \widetilde{V}} \frac{\|R y\|_{A}}{\|y\|_{\widetilde{A}}}
$$

## Estimating $\|R\|$

For $y \in \widetilde{V}$ there holds

$$
\begin{aligned}
\|R y\|_{S}^{2} & =\sum_{T}|R y|_{H^{1 / 2}(\partial T)}^{2} \preceq \sum_{T}|R y-y|_{H^{1 / 2}(\partial T)}^{2}+\sum_{T}|y|_{H^{1 / 2}(\partial T)}^{2} \\
& \preceq \sum_{T} \sum_{F \in \mathcal{F}_{T}}|R y-y|_{H_{00}^{1 / 2}(F)}^{2}+\sum_{T}|y|_{H^{1 / 2}(\partial T)}^{2} \\
& \preceq(\log p)^{\gamma} \sum_{F \in \mathcal{F}}|[y]|_{H^{1 / 2}(F)}^{2}+\sum_{T}|y|_{H^{1 / 2}(\partial T)}^{2} \\
& \preceq(\log p)^{\gamma} \sum_{T}|y|_{H^{1 / 2}(\partial T)}^{2}=(\log p)^{\gamma}\|y\|_{\tilde{S}}^{2}
\end{aligned}
$$

## Condition numbers of BDDC

Laplace equation, mesh consisting of 184 tetrahedra, HDG discretization


- element-wise Bassi-Rebay with $\alpha=1.5$ (nearly proven to be $O\left(\log ^{3} p\right)$ )
- facet-wise Bassi-Rebay with $\alpha=5$ (proven to be $O\left(\log ^{3} p\right)$ )
- interior penalty with $\alpha=10,20,40$ (only $O(p)$ is proven)


## Conclusions

- DG and HDG are powerful methods with a lot of tuning possibilities for interesting equations
- HDG allows for fast iterative solvers
- freely available hp-finite element software Netgen/NgSolve from sourceforge
- [Lehrenfeld/JS]-preprint on HDG-DD analysis available from www.asc.tuwien.ac.at/~schoeberl

