

An Efficient and Effective FEM Solver for Diffusion Equation with Strong Anisotropy

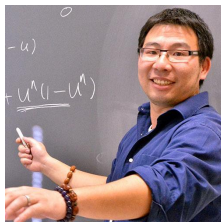
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Virtual Seminar



Collaborators



- David Green, Oak Ridge National Laboratory
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- Jeremy Lore, Oak Ridge National Laboratory
- Mark L. Stowell, Lawrence Livermore National Laboratory

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Outline

- 1 Motivation and Background
- 2 Previous Work
- 3 High Order Finite Element Methods (Accuracy)
 - Continuous Galerkin Methods
 - Discontinuous Galerkin Methods
 - Numerical Examples
- 4 Auxiliary Space Pre-conditioner (Efficiency)
 - Methods
 - Numerical Examples
- 5 Conclusions and Future Work





Figure: Major Fusion Breakthrough @ LLNL

- <https://www.llnl.gov/news/national-ignition-facility-achieves-fusion-ignition>





Figure: Unlimited Energy and Amazing Machine: Video from ITER

- References (Iter Website)
- <https://www.iter.org/>



Motivation and Background

- Magnetically confined plasma applications for which anisotropy is generated by the magnetic field.
- The anisotropy ratio between D_{\parallel}/D_{\perp} can range from 10^6 (boundary) to 10^{12} (core region).
- Computational Challenges:
 - **Numerical Pollution** in the perpendicular diffusion or transport, due to the fast parallel dynamics

For interaction with RF, we need to solve the anisotropic transport problem in this "far-SOL" region where the geometry is not aligned with the B field.

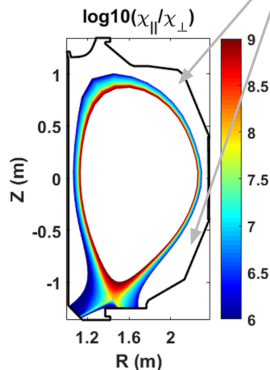


Figure: Demonstration of Anisotropy

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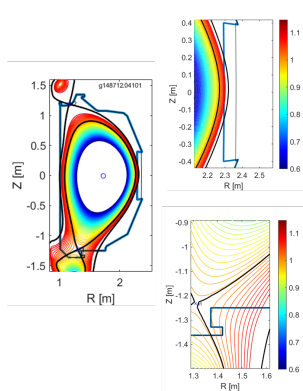


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 - **For our far-SOL use case where we need non-field aligned coordinates to handle the high geometric fidelity in the boundary**

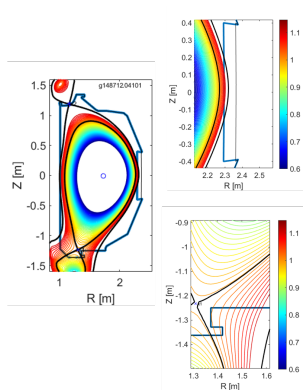


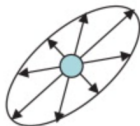
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Literature Review: Spatial Discretization

Isotropic
diffusion



Anisotropic
diffusion

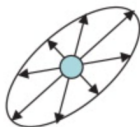


Literature Review: Spatial Discretization

Isotropic
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- Aligned Mesh

- FDM with flux aligned coordinates, [Dudson 2009, van Es 2014]
- Finite Volume Method [Crouseilles 2015]
- FEM with anisotropy adaptive mesh [Li 2010]

- Non-aligned Mesh

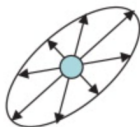
- FDM with modified interpolation schemes [Soler2020]
- FVM with high-order scheme [Holleman 2013]
- **FEM with high-order scheme** [Gunter 2007, Held 2016, Giorgiani 2020]
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 - Spectral element [Meier 2010]
- Fast Solver
 - Schwarz [Antonietti 2007], Multilevel [Dobrev 2006], Multigrid [Brenner 2005] Methods
 - Subspace Correction [Xu 1992] and **Auxiliary Space Preconditioning** [S. Nepomnyaschikh 1992, Xu 1996]

Goal of this project

We will address the issues in the Diffusion Equations with **Strong Anisotropy** ($D_{\parallel}/D_{\perp} \geq 1E6$):

- Accuracy on the **Non-aligned Mesh**
- Efficiency of the **Linear Solver**



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 - By **High-order Scheme**
- Efficiency of the **Linear Solver**
 - By **Auxiliary Space Pre-conditioner**



Problem Setting

We consider the following steady state anisotropic diffusion equation:

$$-\nabla \cdot (\mathbb{D} \nabla u) = f, \text{ in } \Omega, \quad (1)$$

$$u = 0, \text{ on } \partial\Omega, \quad (2)$$

where the diffusion coefficient tensor is given by

$$\mathbb{D} = \begin{pmatrix} b_1 & -b_2 \\ b_2 & b_1 \end{pmatrix} \begin{pmatrix} D_{\parallel} & 0 \\ 0 & D_{\perp} \end{pmatrix} \begin{pmatrix} b_1 & b_2 \\ -b_2 & b_1 \end{pmatrix}.$$

The direction of the anisotropy, or the magnetic field, is given by a unit vector $\mathbf{b} = (b_1, b_2)^{\top}$. Here D_{\parallel} and D_{\perp} represent the parallel and the perpendicular diffusion coefficient. For example, $D_{\perp} = 1$.



Finite Element Space

Let finite element spaces be

$$V_{CG} = \{v \in H_0^1(\Omega) \mid v|_T \in P_k(T), \forall T \in \mathcal{T}_h\}, \quad (3)$$

$$V_{DG} = \{v \in L^2(\Omega) \mid v|_T \in P_k(T), \forall T \in \mathcal{T}_h\}. \quad (4)$$

where $P_k(T)$ ($k \geq 1$) denotes the polynomials with degree $\leq k$.

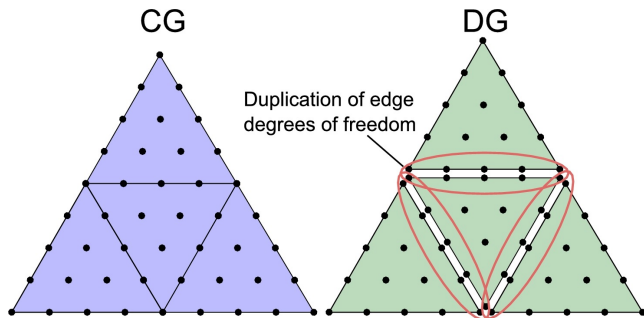


Figure: DG has more DoFs compared to CG on the same mesh.



Continuous Galerkin FEMs

The H^1 -FEM is to find the numerical solution $u_h \in V_{CG}$, such that

$$A_{CG}(u_h, v) = \sum_{T \in \mathcal{T}_h} \int_T f v dT, \quad \forall v \in V_{CG}, \quad (5)$$

where the bilinear form

$$A_{CG}(w, v) = \sum_{T \in \mathcal{T}_h} \int_T \mathbb{D} \nabla w \cdot \nabla v dT. \quad (6)$$



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Remark

- **Fewest** Degrees of Freedom (DoFs).
- **No** conservation preserving property
- The CG scheme will be **only** used in constructing the preconditioner.

Discontinuous Galerkin FEMs

The interior penalty discontinuous Galerkin (IPDG) numerical algorithm is to find $u_h \in V_{\text{DG}}$ such that

$$A_{\text{DG}}(u_h, v) = \sum_{T \in \mathcal{T}_h} \int_T f v dT, \quad \forall v \in V_{\text{DG}}, \quad \text{where} \quad (7)$$

$$A_{\text{DG}}(u_h, v) = \sum_{T \in \mathcal{T}_h} \int_T \mathbb{D} \nabla u_h \cdot \nabla v dT - \sum_{e \in \mathcal{E}_h} \int_e \{\{\mathbb{D} \nabla u_h \cdot \mathbf{n}\}\} [v] ds$$

$$- \beta \sum_{e \in \mathcal{E}_h} \int_e \{\{\mathbb{D} \nabla v \cdot \mathbf{n}\}\} [u_h] ds + \sum_{e \in \mathcal{E}_h} \int_e \alpha [u_h] [v] ds.$$

Remark:

- $\beta = 1$ - symmetric IPDG scheme; $\beta = -1$ - non-symmetric IPDG scheme
- For $\beta = 1$, α has to be chosen to ensure stability.
- **Features: Flexibility and Conservation**



Choice of Penalty Parameter

We shall only focus on the symmetric IPDG scheme

- Penalty parameter α can be chosen as

$$\alpha_1 = \frac{4k(k+1)D_{\parallel}}{h}, \quad \alpha_2 = \frac{4k(k+1)}{h} \mathbf{n} \cdot (\mathbb{D}\mathbf{n}). \quad (8)$$

- Error Estimate

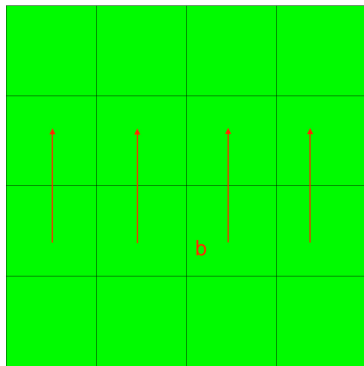
$$\|u - u_h\| \approx \frac{\lambda_{\max}}{\lambda_{\min}} h^{k+1} \|u\|_{k+1} \quad (9)$$

Remark:

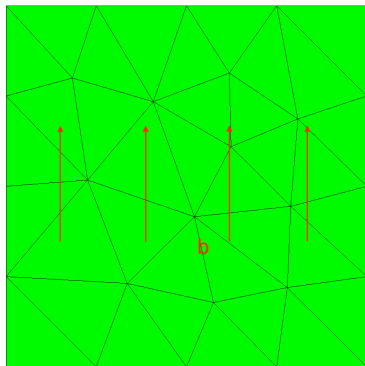
- For our case, $\lambda_{\min} = 1 = D_{\perp}$ with varying values in $\lambda_{\max} = D_{\parallel}$.
- The big ratio of anisotropy $\frac{\lambda_{\max}}{\lambda_{\min}}$ may destroy the approximation.
- High order scheme with larger k will HELP!
- We may have **bad** condition number.

Accuracy Test 1

Set $f = \sin \pi x$ and Dirichlet BC at $x = 1$. Exact solution $u = \frac{1}{\pi^2} \sin \pi x$

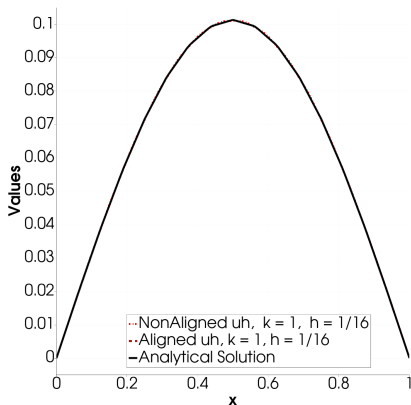


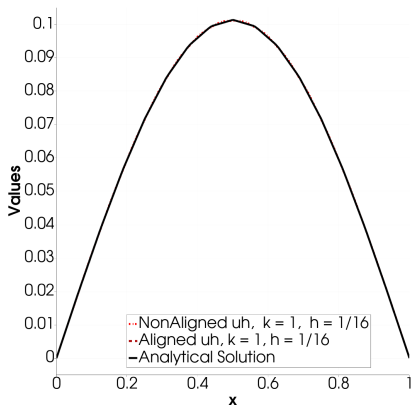
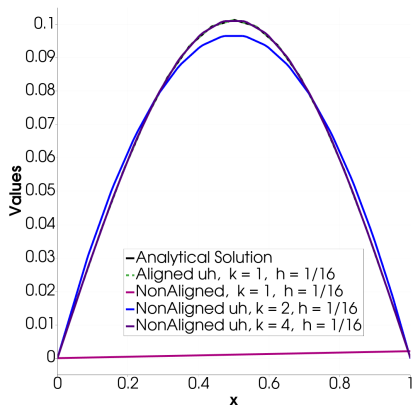
(a) Aligned Mesh



(b) Non-aligned Mesh



Results on (Non-)Aligned with $h = 1/16$ 

Results on (Non-)Aligned with $h = 1/16$ (a) $D_{\parallel} = 1.0$ (b) $D_{\parallel} = 10^9$ 

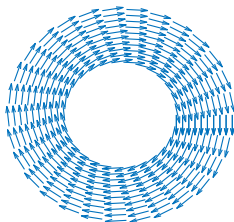
Accuracy Test 2: Annulus Test

Let Ω be an annulus with $R = 1$, $r = 0.5$ and

$$u = \sqrt{\frac{3}{4r}} \sin(2\pi r - \pi),$$

$$b_1 = \frac{y}{r}, \quad b_2 = -\frac{x}{r}, \quad \mathbf{b} = (\mathbf{b}_1, \mathbf{b}_2)^\top$$

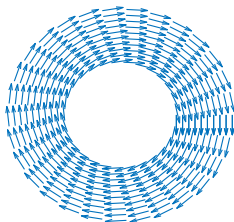
$$f = \sqrt{\frac{3}{4r^5}} \left(4\pi^2 r^2 - \frac{1}{4}\right) \sin(2\pi r - \pi).$$



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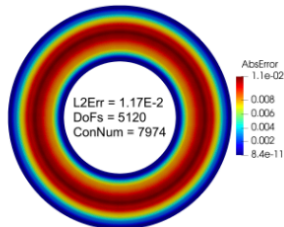
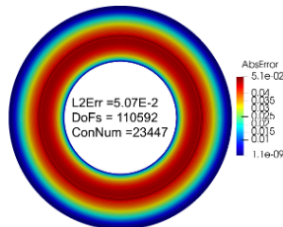
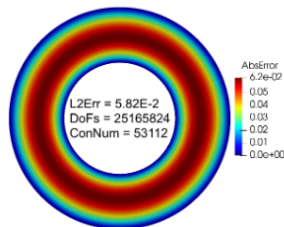
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Error Plot $|u - u_h|$ for $D_{||} = 1E6$ on:

(a) $N_r = 1024, k = 1$; (b) $N_r = 48, k = 2$; (c) $N_r = 8, k = 3$.

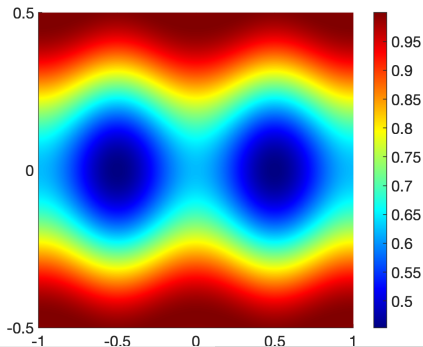
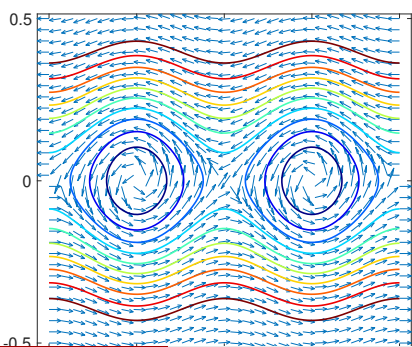


Accuracy Test 3: Two Magnetic Islands

Let $\Omega = [-1, 1] \times [-0.5, 0.5]$ and the exact solution be

$$u = \cos\left(\frac{1}{10} \cos(2\pi(x - 3/2)) + \cos(\pi y)\right). \quad (10)$$

$$\mathbf{b} = \frac{\mathbf{B}}{|\mathbf{B}|}, \quad \mathbf{B} = \begin{pmatrix} -\pi \sin(\pi y) \\ \frac{2\pi}{10} \sin(2\pi(x - 3/2)) \end{pmatrix}. \quad (11)$$



| 1/h | $D_{ } = 1E1$ | | $D_{ } = 1E2$ | | $D_{ } = 1E4$ | | $D_{ } = 1E6$ | | $D_{ } = 1E8$ | |
|---------|----------------|-------|----------------|-------|----------------|-------|----------------|-------|----------------|-------|
| | $\ u - u_h\ $ | order | $\ u - u_h\ $ | order | $\ u - u_h\ $ | order | $\ u - u_h\ $ | order | $\ u - u_h\ $ | order |
| $k = 1$ | | | | | | | | | | |
| 8 | 2.44E-02 | | 5.54E-02 | | 7.12E-02 | | 7.14E-02 | | 7.14E-02 | |
| 16 | 8.31E-03 | 1.56 | 3.26E-02 | 0.77 | 5.66E-02 | 0.33 | 5.70E-02 | 0.33 | 5.70E-02 | 0.33 |
| 32 | 2.39E-03 | 1.80 | 1.40E-02 | 1.22 | 4.73E-02 | 0.26 | 4.85E-02 | 0.23 | 4.85E-02 | 0.23 |
| 64 | 6.33E-04 | 1.92 | 4.50E-03 | 1.64 | 3.90E-02 | 0.28 | 4.27E-02 | 0.18 | 4.28E-02 | 0.18 |
| 128 | 1.62E-04 | 1.97 | 1.24E-03 | 1.86 | 2.84E-02 | 0.46 | 3.86E-02 | 0.15 | 3.87E-02 | 0.14 |
| 256 | 4.10E-05 | 1.99 | 3.23E-04 | 1.94 | 1.51E-02 | 0.91 | 3.54E-02 | 0.12 | 3.59E-02 | 0.11 |
| $k = 2$ | | | | | | | | | | |
| 4 | 5.68E-03 | | 1.20E-02 | | 1.73E-02 | | 1.74E-02 | | 1.74E-02 | |
| 8 | 6.01E-04 | 3.24 | 1.36E-03 | 3.14 | 7.80E-03 | 1.15 | 8.26E-03 | 1.08 | 8.26E-03 | 1.07 |
| 16 | 7.16E-05 | 3.07 | 1.22E-04 | 3.49 | 3.22E-03 | 1.28 | 4.91E-03 | 0.75 | 4.94E-03 | 0.74 |
| 32 | 8.84E-06 | 3.02 | 1.11E-05 | 3.45 | 4.93E-04 | 2.71 | 3.35E-03 | 0.55 | 3.56E-03 | 0.47 |
| 64 | 1.10E-06 | 3.00 | 1.19E-06 | 3.23 | 3.67E-05 | 3.75 | 1.56E-03 | 1.11 | 2.85E-03 | 0.32 |
| 128 | 1.38E-07 | 3.00 | 1.40E-07 | 3.08 | 2.42E-06 | 3.92 | 1.95E-04 | 3.00 | 2.23E-03 | 0.35 |
| $k = 3$ | | | | | | | | | | |
| 4 | 7.04E-04 | | 1.15E-03 | | 6.65E-03 | | 7.34E-03 | | 7.35E-03 | |
| 8 | 4.48E-05 | 3.98 | 6.43E-05 | 4.16 | 5.26E-04 | 3.66 | 9.12E-04 | 3.01 | 9.41E-04 | 2.96 |
| 16 | 2.78E-06 | 4.01 | 3.16E-06 | 4.35 | 5.17E-05 | 3.35 | 1.05E-03 | -0.21 | 1.33E-03 | -0.50 |
| 32 | 1.74E-07 | 4.00 | 1.80E-07 | 4.13 | 1.36E-06 | 5.25 | 8.98E-05 | 3.55 | 8.84E-04 | 0.59 |
| 64 | 1.09E-08 | 4.00 | 1.10E-08 | 4.03 | 3.79E-08 | 5.16 | 2.32E-06 | 5.27 | 1.32E-04 | 2.74 |
| 128 | 6.83E-10 | 4.00 | 6.83E-10 | 4.01 | 1.25E-09 | 4.92 | 6.45E-08 | 5.17 | 3.37E-06 | 5.29 |
| $k = 4$ | | | | | | | | | | |
| 4 | 3.64E-05 | | 5.19E-05 | | 9.96E-04 | | 3.08E-03 | | 3.14E-03 | |
| 8 | 1.03E-06 | 5.15 | 1.50E-06 | 5.11 | 1.70E-05 | 5.88 | 9.21E-05 | 5.06 | 9.92E-05 | 4.99 |
| 16 | 3.04E-08 | 5.08 | 3.76E-08 | 5.32 | 1.34E-07 | 6.99 | 1.31E-06 | 6.14 | 8.19E-06 | 3.60 |
| 32 | 9.16E-10 | 5.05 | 1.02E-09 | 5.20 | 2.45E-09 | 5.77 | 9.02E-09 | 7.18 | 5.38E-07 | 3.93 |
| 64 | 2.81E-11 | 5.03 | 2.96E-11 | 5.11 | 5.56E-11 | 5.46 | 4.43E-10 | 4.35 | 6.52E-08 | 3.04 |
| $k = 5$ | | | | | | | | | | |
| 2 | 2.62E-04 | | 3.71E-04 | | 4.12E-03 | | 5.22E-03 | | 5.23E-03 | |
| 4 | 3.12E-06 | 6.39 | 4.81E-06 | 6.27 | 9.10E-05 | 5.50 | 3.43E-04 | 3.93 | 3.53E-04 | 3.89 |
| 8 | 7.58E-08 | 5.36 | 8.81E-08 | 5.77 | 5.14E-07 | 7.47 | 1.59E-05 | 4.43 | 9.97E-05 | 1.82 |
| 16 | 1.09E-09 | 6.12 | 1.14E-09 | 6.27 | 5.62E-09 | 6.52 | 9.92E-08 | 7.32 | 2.01E-06 | 5.63 |
| 32 | 1.66E-11 | 6.03 | 1.68E-11 | 6.09 | 3.92E-11 | 7.16 | 4.08E-10 | 7.93 | 1.42E-08 | 7.15 |
| $k = 6$ | | | | | | | | | | |
| 1 | 1.50E-03 | | 3.18E-03 | | 2.83E-02 | | 5.24E-02 | | 5.29E-02 | |
| 2 | 1.70E-05 | 6.46 | 3.72E-05 | 6.42 | 7.55E-04 | 5.23 | 1.35E-03 | 5.28 | 1.36E-03 | 5.28 |
| 4 | 3.18E-07 | 5.74 | 5.40E-07 | 6.11 | 5.49E-06 | 7.10 | 1.10E-04 | 3.61 | 1.73E-04 | 2.97 |
| 8 | 1.91E-09 | 7.38 | 2.67E-09 | 7.66 | 2.84E-08 | 7.60 | 5.60E-07 | 7.62 | 9.63E-06 | 4.17 |
| 16 | 1.37E-11 | 7.12 | 1.63E-11 | 7.36 | 7.90E-11 | 8.49 | 2.53E-09 | 7.79 | 1.57E-08 | 9.26 |



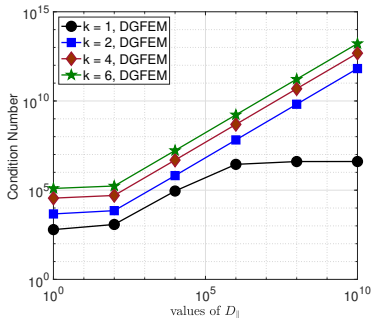
We observe:

- High-order Scheme works well for resolving the non-alignment of mesh and anisotropy



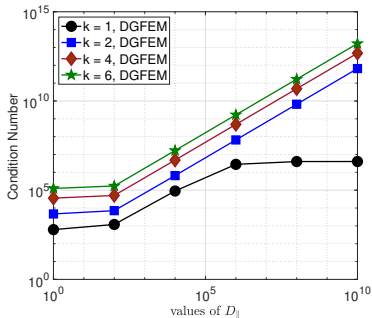
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- High-order Scheme works well for resolving the non-alignment of mesh and anisotropy
- However, with increasing anisotropy, the condition number in corresponding linear system is also increasing



- We need an **effective and efficient fast solver**



Illustration of Auxiliary Space Pre-conditioner (ASP)

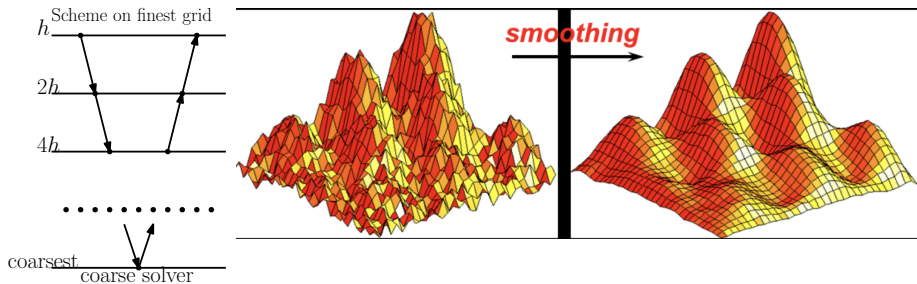


Figure: (a). Multigrid V-cycle;

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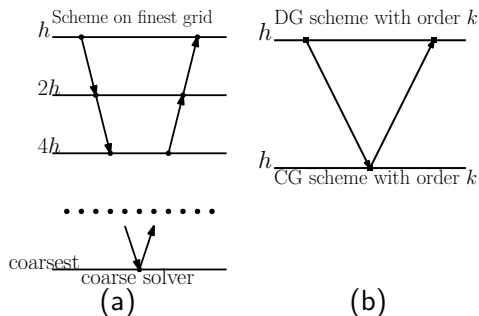


Figure: (a). Multigrid V-cycle; (b). One-level Auxiliary Space;

- Proposed in [S. Nepomnyaschikh 1992]
- b). Use an auxiliary space as “coarse” space, which is easier to solve

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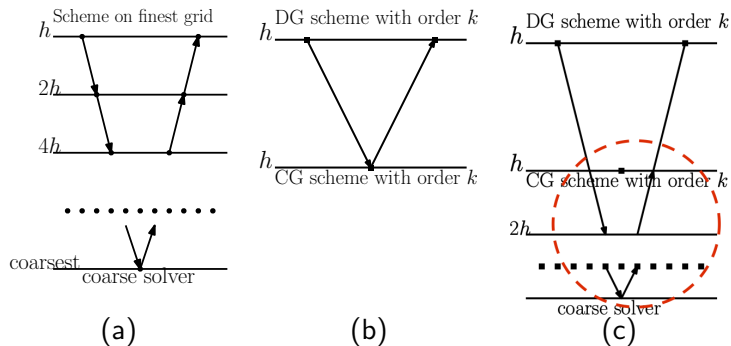


Figure: (a). Multigrid V-cycle; (b). One-level Auxiliary Space; (c). Multi-grid Auxiliary Space.

- Proposed in [S. Nepomnyaschikh 1992]
- b). Use an auxiliary space as “coarse” space, which is easier to solve
- c). Replace the “coarse” solver by existing solvers/preconditioners

Auxiliary Space Pre-conditioner - CG Scheme

Why CG Scheme as the ASP?

- Less DoFs
- Well developed CG - fast solver



Auxiliary Space Pre-conditioner (Efficiency)

Given $\mathbf{f} \in V'_{\text{DG}}$, find $\mathbf{u} \in V_{\text{DG}}$ such that

$$\mathbf{A}_{\text{DG}}\mathbf{u} = \mathbf{f},$$



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$$\bar{V}_{\text{DG}} = V_{\text{DG}} \times V_{\text{CG}}$$



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$$\bar{V}_{\text{DG}} = V_{\text{DG}} \times V_{\text{CG}}$$

- Since $V_{\text{CG}} \subset V_{\text{DG}}$, we can use subset decomposition

$$V_{\text{DG}} = V_{\text{DG}} + V_{\text{CG}}.$$



Auxiliary Space Pre-conditioner (Efficiency)

Given $\mathbf{f} \in V'_{DG}$, find $\mathbf{u} \in V_{DG}$ such that

$$\mathbf{A}_{DG}\mathbf{u} = \mathbf{f},$$

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Introduce the auxiliary space preconditioner, $\mathbf{B}_{DG} : V'_{DG} \mapsto V_{DG}$

$$\mathbf{B}_{DG} = \underbrace{\mathbf{S}_{DG}}_{\text{smoother: Gauss-Seidel}} + \underbrace{\mathbf{\Pi}}_{\text{inclusion operator}} \mathbf{A}_{CG}^{-1} \underbrace{\mathbf{\Pi}^T}_{L^2 \text{ projection}}, \quad (12)$$

Here $\mathbf{\Pi} : V_{CG} \rightarrow V_{DG}$ and $\mathbf{\Pi}^T : V'_{DG} \rightarrow V'_{CG}$.



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Here $\mathbf{\Pi} : V_{CG} \rightarrow V_{DG}$ and $\mathbf{\Pi}^T : V'_{DG} \rightarrow V'_{CG}$.

Remark:

Here we need to invert \mathbf{A}_{CG} exactly. We shall first show the effectiveness of the proposed pre-conditioner.

Efficiency Test 1 - Solve H^1 -problem exactly

- Set $\mathbf{B}_{\text{DG}} = \mathbf{S}_{\text{DG}} + \mathbf{\Pi} \mathbf{A}_{\text{CG}}^{-1} \mathbf{\Pi}^{\text{T}}$
- Solve pre-conditioned system by GMRES with $\text{tol} = 1\text{E-}6$
- $\mathbf{b} = [0, 1]^{\text{T}}$ on unstructured triangular mesh

Efficiency Test 1 - Solve H^1 -problem exactly

- Set $B_{\text{DG}} = S_{\text{DG}} + \Pi A_{\text{CG}}^{-1} \Pi^\top$
- Solve pre-conditioned system by GMRES with $\text{tol} = 1\text{E-}6$
- $\mathbf{b} = [0, 1]^\top$ on unstructured triangular mesh

| D_{\parallel} | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|-----------------|---------|---------|---------|---------|---------|---------|---------|---------|
| 1 | 11 | 11 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+2 | 12 | 10 | 10 | 10 | 10 | 10 | 10 | 11 |
| 1E+4 | 20 | 8 | 8 | 8 | 8 | 8 | 8 | 9 |
| 1E+6 | 20 | 14 | 5 | 5 | 5 | 5 | 6 | 7 |
| 1E+8 | 20 | 4 | 5 | 5 | 5 | 6 | 6 | 5 |

Table: Iterations for B_{DG} (solve the H^1 problem exactly) when $h = 1/10$ on non-aligned mesh.

Efficiency Test 1 - Solve H^1 -problem exactly

- Set $B_{\text{DG}} = S_{\text{DG}} + \Pi A_{\text{CG}}^{-1} \Pi^\top$
- Solve pre-conditioned system by GMRES with $\text{tol} = 1\text{E-}6$
- $\mathbf{b} = [0, 1]^\top$ on unstructured triangular mesh

| D_{\parallel} | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|-----------------|---------|---------|---------|---------|---------|---------|---------|---------|
| 1 | 11 | 11 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+2 | 12 | 10 | 10 | 10 | 10 | 10 | 10 | 11 |
| 1E+4 | 20 | 8 | 8 | 8 | 8 | 8 | 8 | 9 |
| 1E+6 | 20 | 14 | 5 | 5 | 5 | 5 | 6 | 7 |
| 1E+8 | 20 | 4 | 5 | 5 | 5 | 6 | 6 | 5 |

Table: Iterations for B_{DG} (solve the H^1 problem exactly) when $h = 1/10$ on non-aligned mesh.

Remark:

- Almost constant iteration number \rightarrow **Effective and Robust**

Efficiency Test 1 - Solve H^1 -problem exactly

- Set $B_{\text{DG}} = S_{\text{DG}} + \Pi A_{\text{CG}}^{-1} \Pi^\top$
- Solve pre-conditioned system by GMRES with $\text{tol} = 1\text{E-}6$
- $\mathbf{b} = [0, 1]^\top$ on unstructured triangular mesh

| D_{\parallel} | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|-----------------|---------|---------|---------|---------|---------|---------|---------|---------|
| 1 | 11 | 11 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+2 | 12 | 10 | 10 | 10 | 10 | 10 | 10 | 11 |
| 1E+4 | 20 | 8 | 8 | 8 | 8 | 8 | 8 | 9 |
| 1E+6 | 20 | 14 | 5 | 5 | 5 | 5 | 6 | 7 |
| 1E+8 | 20 | 4 | 5 | 5 | 5 | 6 | 6 | 5 |

Table: Iterations for B_{DG} (solve the H^1 problem exactly) when $h = 1/10$ on non-aligned mesh.

Remark:

- Almost constant iteration number \rightarrow **Effective and Robust**
- However, A_{CG}^{-1} challenging with large size, high polynomial degree, strong anisotropy.

Efficiency Test 1 - Solve H^1 -problem exactly

- Set $B_{DG} = S_{DG} + \Pi A_{CG}^{-1} \Pi^T$
- Solve pre-conditioned system by GMRES with $\text{tol} = 1E-6$
- $\mathbf{b} = [0, 1]^T$ on unstructured triangular mesh

| $D_{ }$ | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|----------|---------|---------|---------|---------|---------|---------|---------|---------|
| 1 | 11 | 11 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+2 | 12 | 10 | 10 | 10 | 10 | 10 | 10 | 11 |
| 1E+4 | 20 | 8 | 8 | 8 | 8 | 8 | 8 | 9 |
| 1E+6 | 20 | 14 | 5 | 5 | 5 | 5 | 6 | 7 |
| 1E+8 | 20 | 4 | 5 | 5 | 5 | 6 | 6 | 5 |

Table: Iterations for B_{DG} (solve the H^1 problem exactly) when $h = 1/10$ on non-aligned mesh.

Remark:

- Almost constant iteration number \rightarrow **Effective and Robust**
- However, A_{CG}^{-1} challenging with large size, high polynomial degree, strong anisotropy. \rightarrow **use preconditioner $B_{CG} \approx A_{CG}^{-1}$**

Auxiliary Space Pre-conditioner (Efficiency)

$B_{\text{DG}} = S_{\text{DG}} + \mathbf{\Pi} \mathbf{A}_{\text{CG}}^{-1} \mathbf{\Pi}^{\top}$, will be replaced by



Auxiliary Space Pre-conditioner (Efficiency)

$$\begin{aligned} \mathbf{B}_{\text{DG}} &= \mathbf{S}_{\text{DG}} + \mathbf{\Pi} \mathbf{A}_{\text{CG}}^{-1} \mathbf{\Pi}^{\top}, \text{ will be replaced by} \\ \mathbf{B}_{\text{DG}}^{\text{inexact}} &= \mathbf{S}_{\text{DG}} + \mathbf{\Pi} \mathbf{B}_{\text{CG}} \mathbf{\Pi}^{\top}, \text{ here, } \mathbf{B}_{\text{CG}} = \mathbf{S}_{\text{CG}} + \mathbf{B}_{\text{MG}} \end{aligned}$$



Auxiliary Space Pre-conditioner (Efficiency)

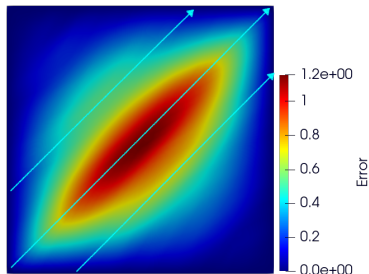
$$\begin{aligned} B_{\text{DG}} &= S_{\text{DG}} + \Pi A_{\text{CG}}^{-1} \Pi^{\top}, \text{ will be replaced by} \\ B_{\text{DG}}^{\text{inexact}} &= S_{\text{DG}} + \Pi B_{\text{CG}} \Pi^{\top}, \text{ here, } B_{\text{CG}} = S_{\text{CG}} + B_{\text{MG}} \end{aligned}$$

- Here B_{MG} : multi-grid solver for CG-FEM.
- S_{CG} : Schwarz-type block line smoother [Pavarino 1994, Antonietti 2017]

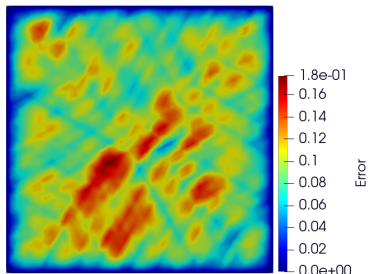


Error plot for $\mathbf{b} = [1, 1]^T / \sqrt{2}$ and exact $u = 0$

Let $\Omega = [-1, 1]^2$ and start the iterative solver with a random initial guess.



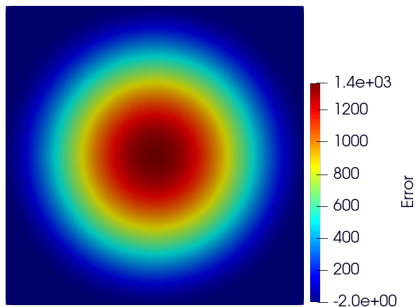
(a) before smoothing



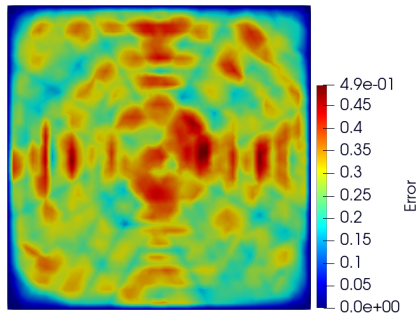
(b) with perpendicular line smoother



Error plot for circular \mathbf{b} and exact $u = 0$



(a) before smoothing

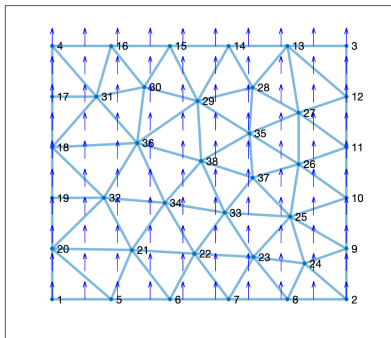


(b) with perpendicular line smoother

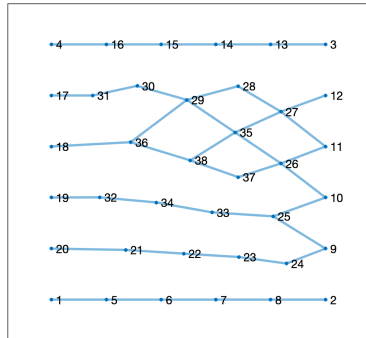
- high frequency pattern along the direction perpendicular to the anisotropy



Illustration of Line Smoother for $\mathbf{b} = [0, 1]^T$



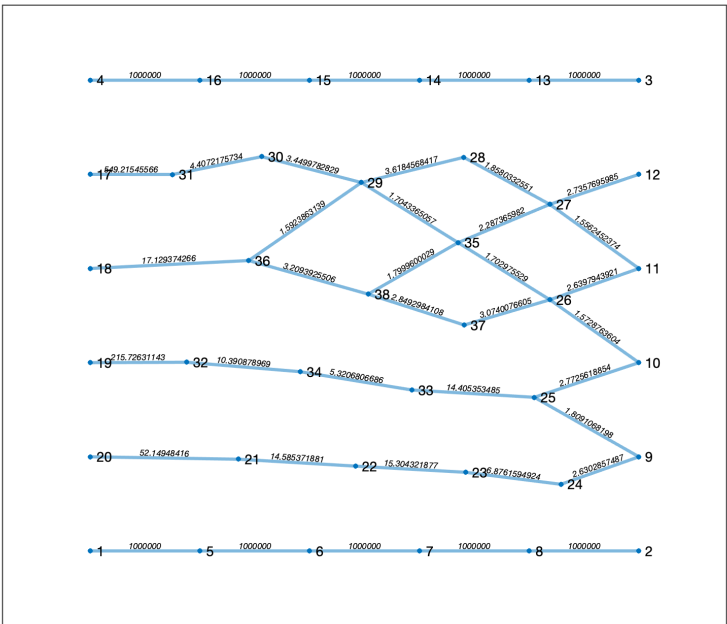
(a) mesh

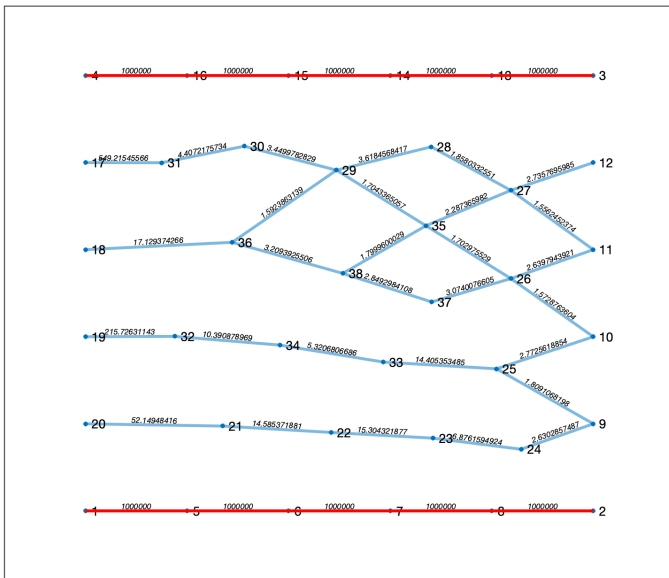


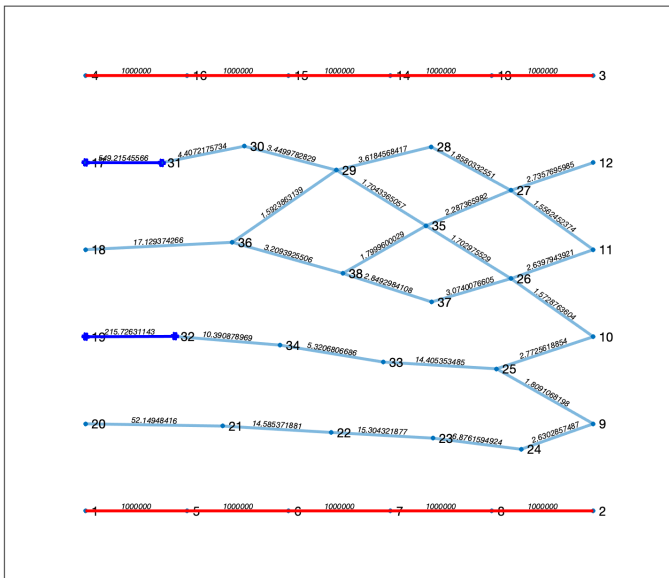
(b) dropping aligned edges

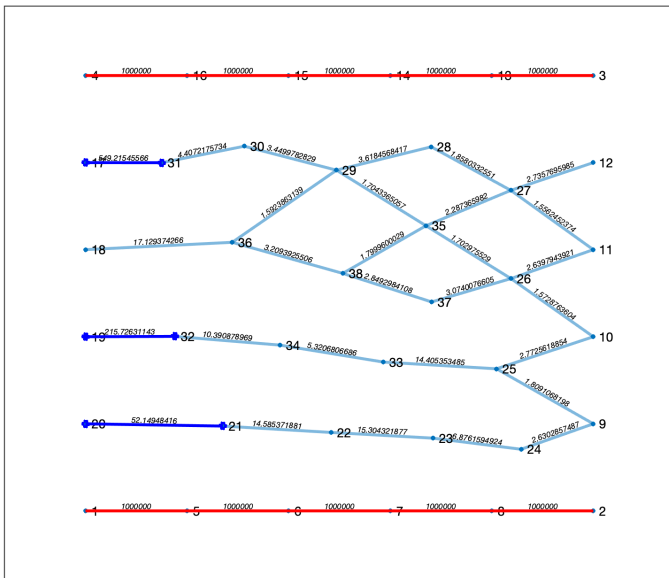
- Weights: $\omega_e \leftarrow \frac{1.0}{|\cos(\theta)| + 10^{-6}}$, $\cos(\theta) \leftarrow \frac{\mathbf{t}^\top \mathbf{b}_{\text{mid}}}{\|\mathbf{t}\| \|\mathbf{b}_{\text{mid}}\|}$
- For example, we choose threshold $\eta = 2.0$

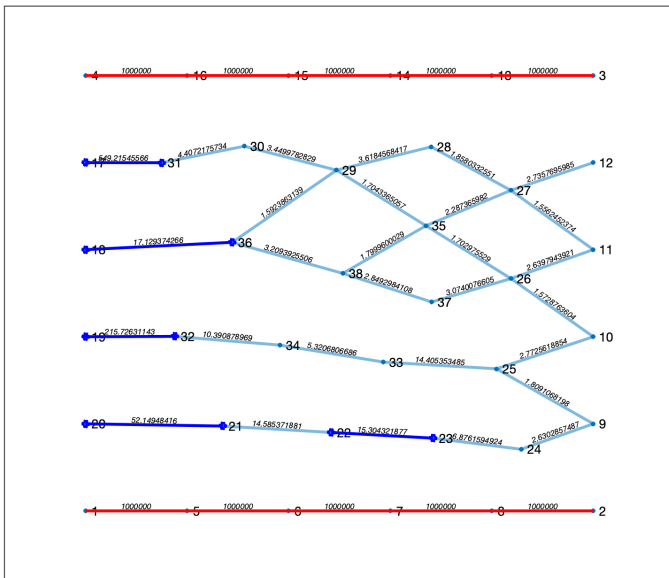


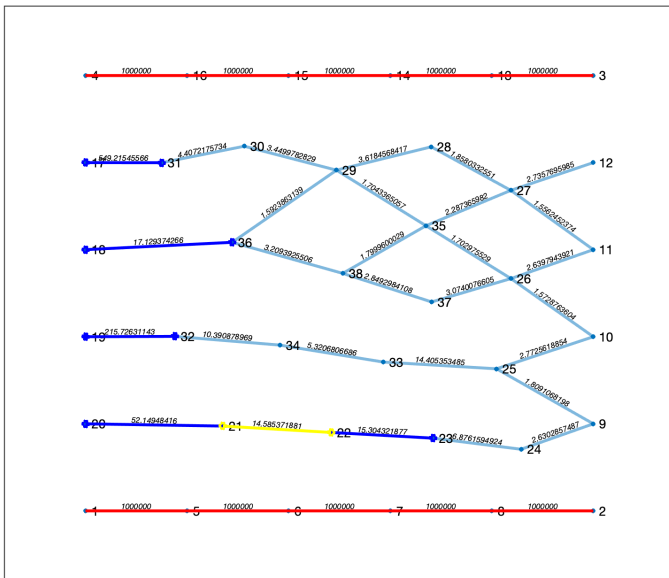


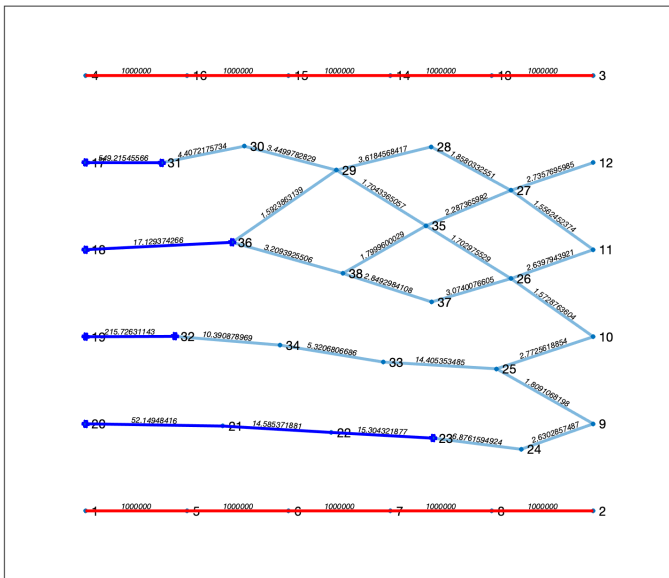


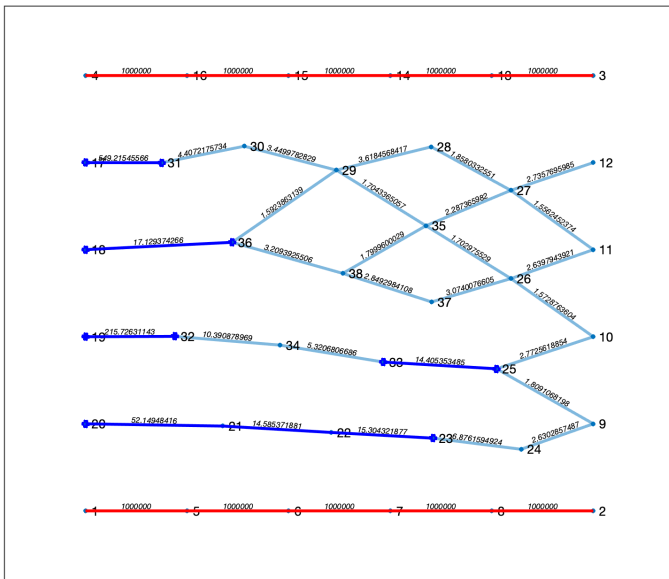


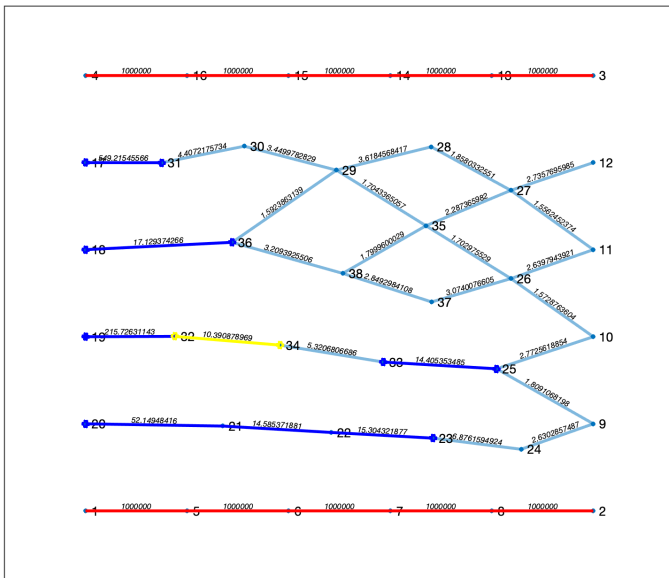


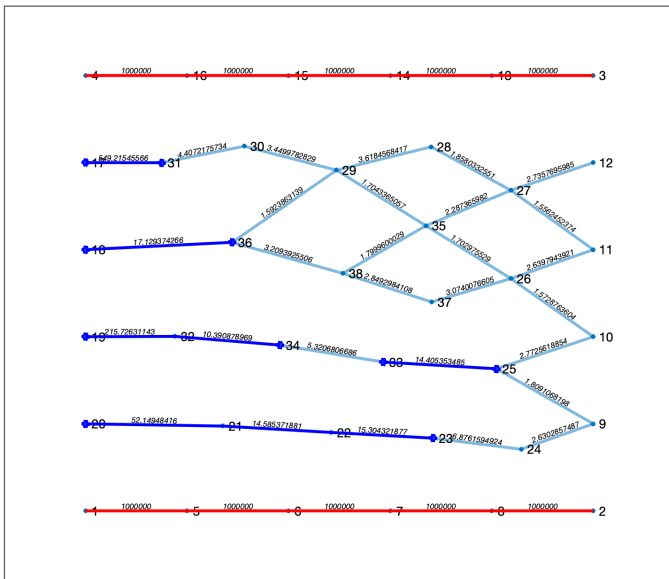


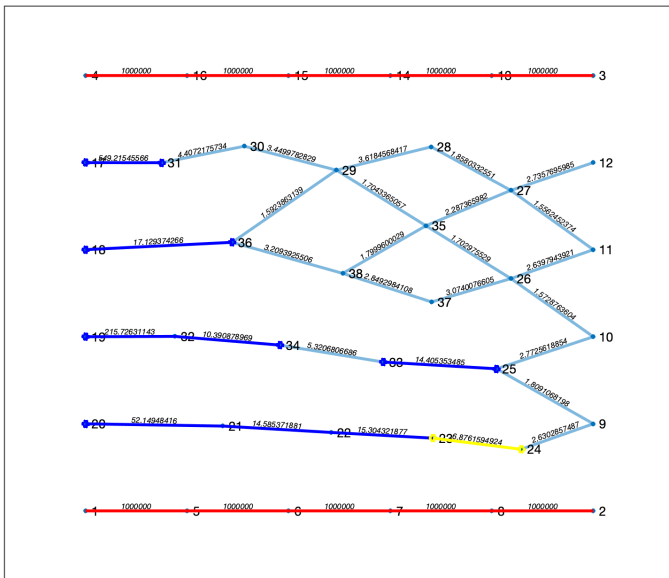


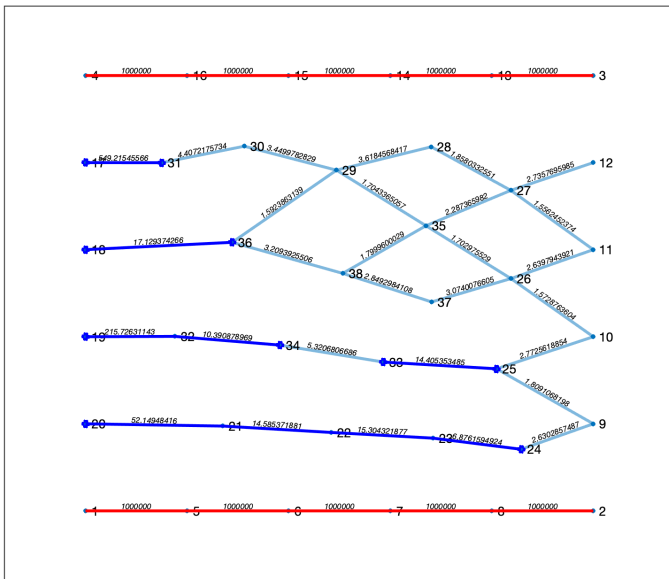


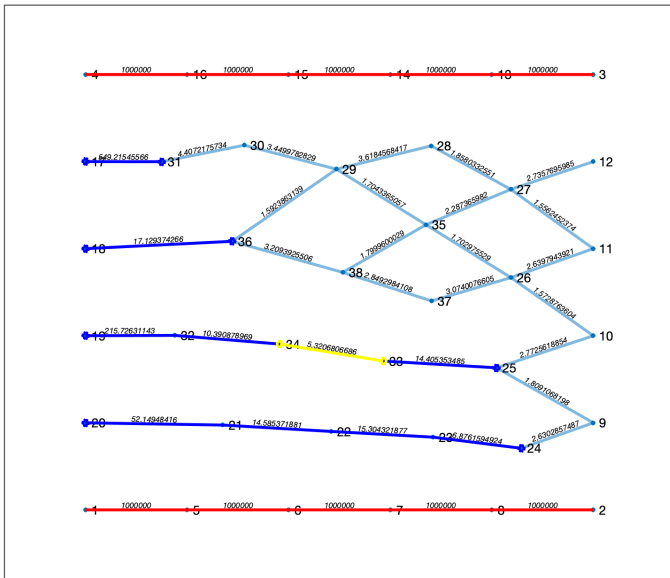


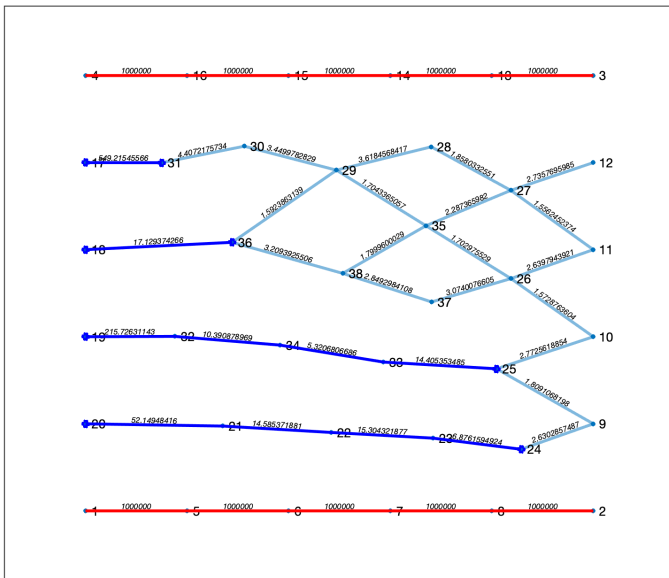


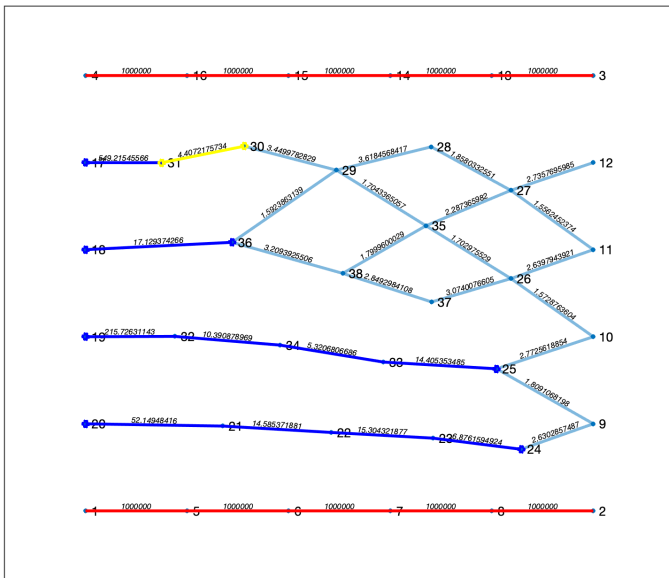


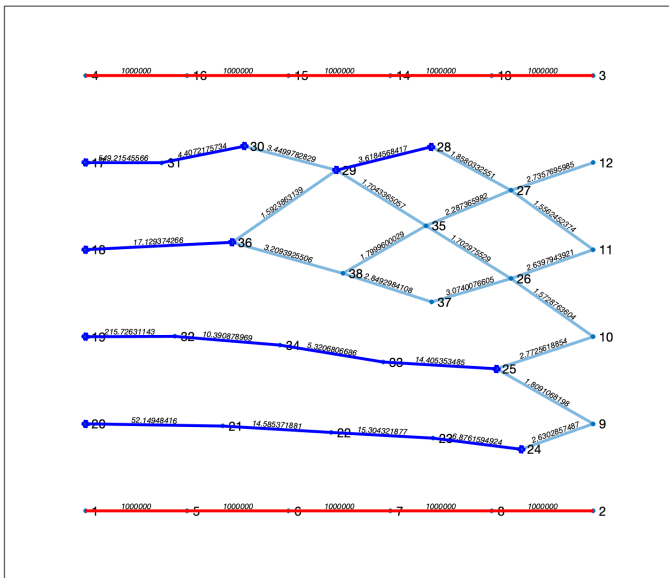


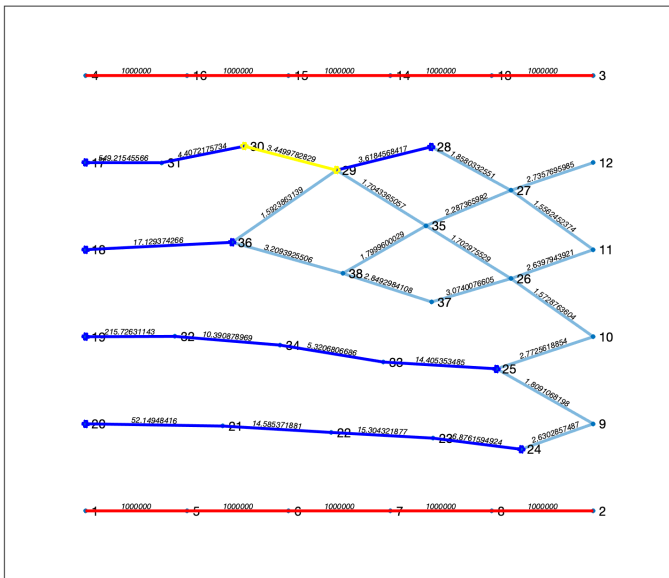


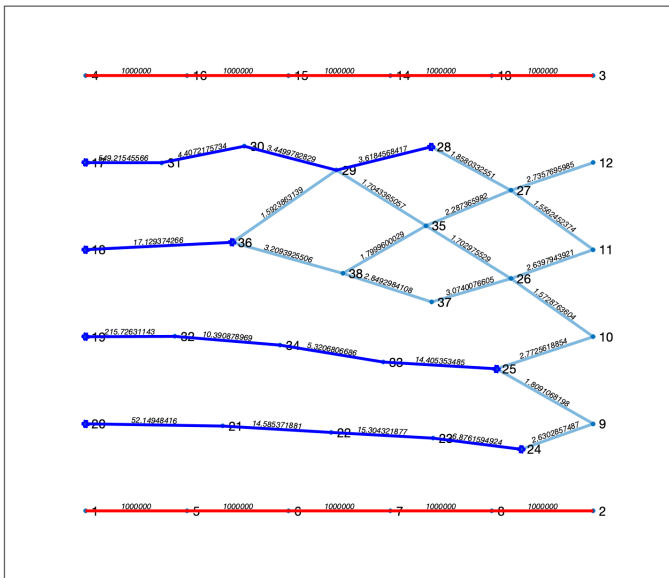


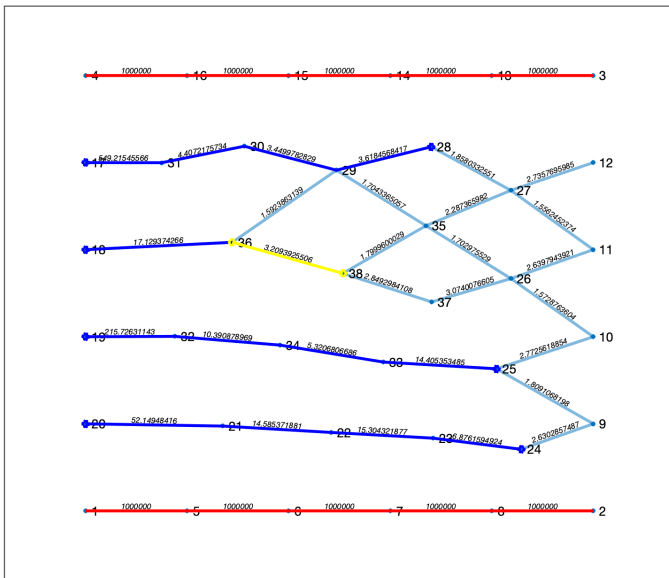


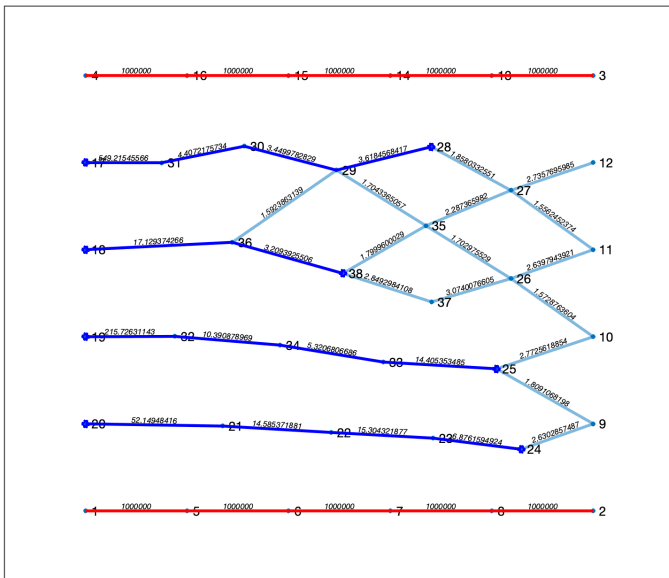


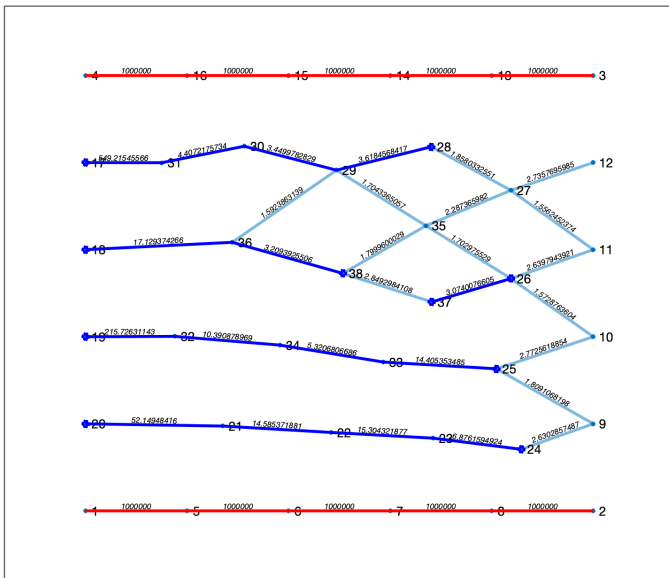


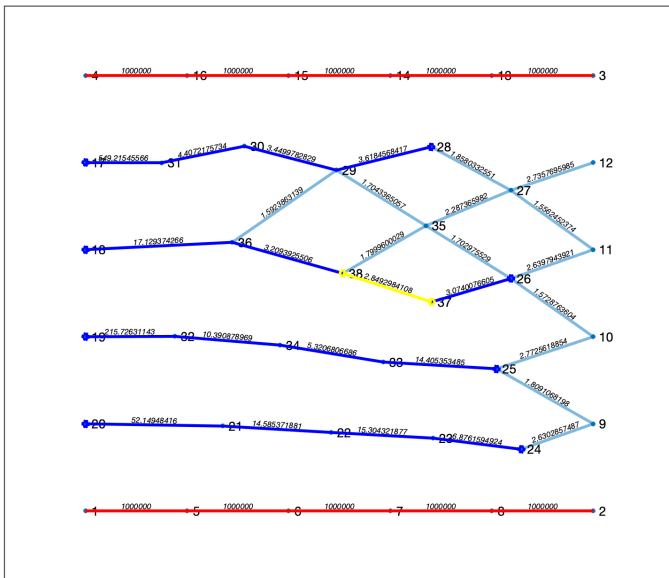


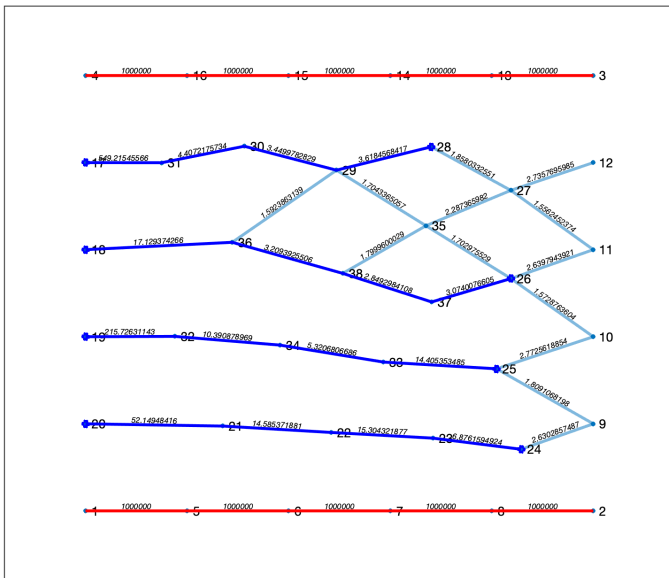


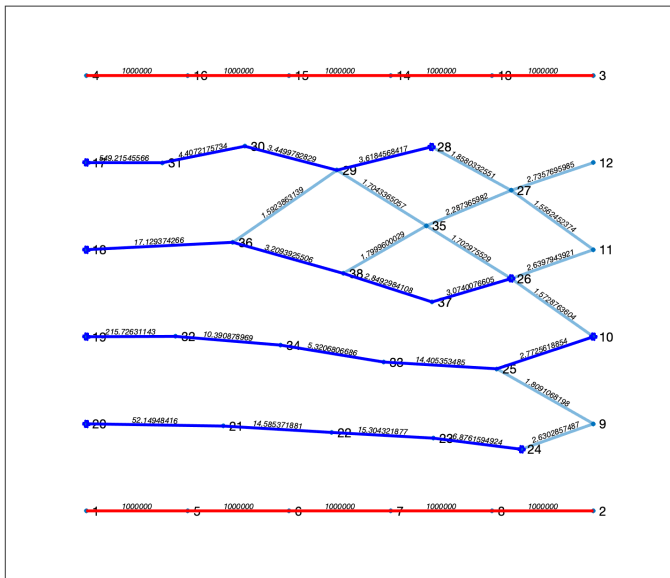


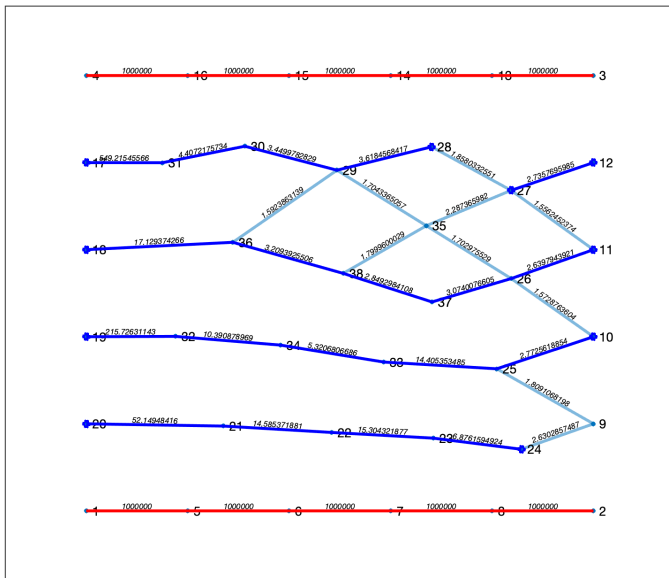


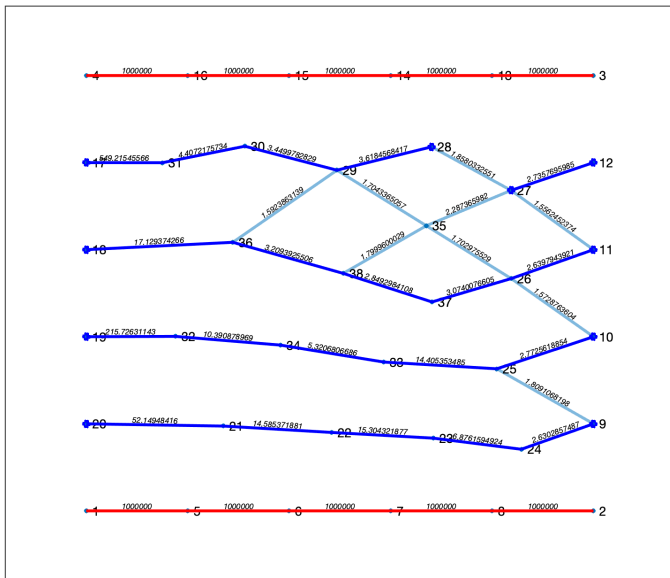


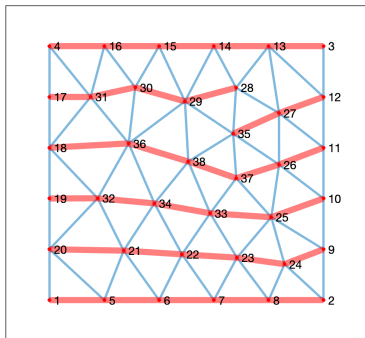


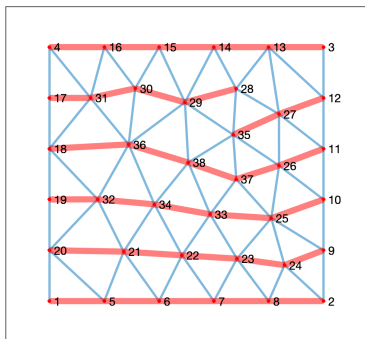




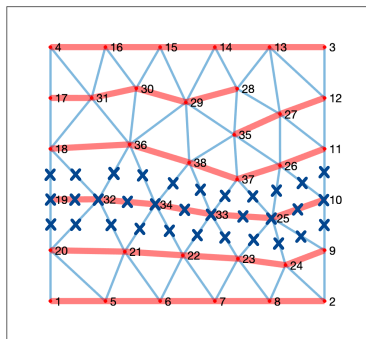








(c) Path Cover

(b) DoFs of one block for P_2 basis

Fast Solver Test 1: $\mathbf{b} = [0, 1]^T$

- \mathbf{S}_{DG} : symmetric block Gauss-Seidel smoother using vertex patches
- \mathbf{S}_{CG} : block line smoother
- \mathbf{B}_{MG} : NG-Solve build-in MG method for high-order CG
- $\mathbf{A}_{\text{DG}}^{-1} \approx \mathbf{S}_{\text{DG}} + \mathbf{\Pi} \mathbf{B}_{\text{CG}} \mathbf{\Pi}^T$ and $\mathbf{B}_{\text{CG}} = \mathbf{S}_{\text{CG}} + \mathbf{B}_{\text{MG}} \approx \mathbf{A}_{\text{CG}}^{-1}$
- $\text{tol}_{\text{DG}} = 10^{-6}$ and $\text{tol}_{\text{CG}} = 10^{-4}$



Fast Solver Test 1: $\mathbf{b} = [0, 1]^T$

- \mathbf{S}_{DG} : symmetric block Gauss-Seidel smoother using vertex patches
- \mathbf{S}_{CG} : block line smoother
- \mathbf{B}_{MG} : NG-Solve build-in MG method for high-order CG
- $\mathbf{A}_{\text{DG}}^{-1} \approx \mathbf{S}_{\text{DG}} + \Pi \mathbf{B}_{\text{CG}} \Pi^T$ and $\mathbf{B}_{\text{CG}} = \mathbf{S}_{\text{CG}} + \mathbf{B}_{\text{MG}} \approx \mathbf{A}_{\text{CG}}^{-1}$
- $\text{tol}_{\text{DG}} = 10^{-6}$ and $\text{tol}_{\text{CG}} = 10^{-4}$

| D_{\parallel} | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|--|---------|---------|---------|---------|---------|---------|---------|---------|
| number of iterations for $\mathbf{B}_{\text{DG}}^{\text{inexact}}$ when $h = 1/10$ | | | | | | | | |
| 1 | 11 | 11 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+2 | 12 | 11 | 10 | 11 | 11 | 11 | 11 | 11 |
| 1E+4 | 17 | 10 | 9 | 9 | 9 | 9 | 9 | 9 |
| 1E+6 | 15 | 13 | 10 | 9 | 8 | 7 | 7 | 7 |
| 1E+8 | 12 | 5 | 6 | 8 | 7 | 7 | 7 | 7 |



Fast Solver Test 2: Circular Test

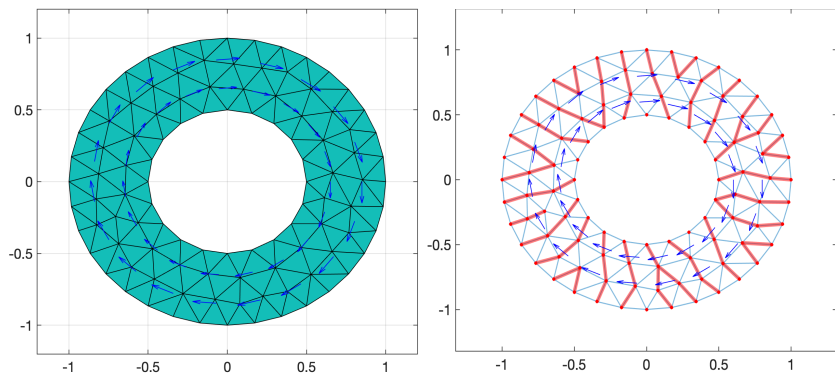


Figure: Illustration of computational Mesh level 1 (left) and line smoother (right).



Number of Iterations for Exact Solver

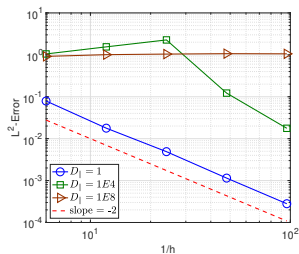
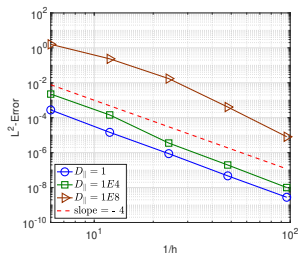
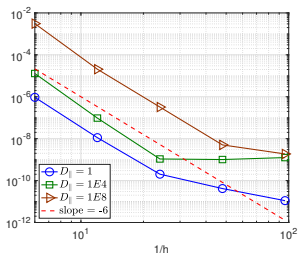
| $D_{ }$ | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|----------|------------|---------|---------|---------|---------|---------|---------|---------|
| | $h = 1/6$ | | | | | | | |
| 1 | 11 | 10 | 10 | 10 | 10 | 10 | 9 | 9 |
| 1E+2 | 22 | 15 | 12 | 11 | 11 | 11 | 11 | 11 |
| 1E+4 | 50 | 52 | 33 | 20 | 13 | 11 | 10 | 10 |
| 1E+6 | 49 | 61 | 66 | 41 | 39 | 20 | 9 | 9 |
| 1E+8 | 49 | 66 | 70 | 52 | 39 | 13 | 11 | 11 |
| | $h = 1/12$ | | | | | | | |
| 1 | 12 | 12 | 12 | 12 | 12 | 12 | 12 | 12 |
| 1E+2 | 21 | 13 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+4 | 86 | 61 | 27 | 16 | 12 | 10 | 10 | 9 |
| 1E+6 | 94 | 114 | 91 | 56 | 17 | 8 | 7 | 7 |
| 1E+8 | 94 | 122 | 125 | 41 | 13 | 11 | 9 | 9 |
| | $h = 1/24$ | | | | | | | |
| 1 | 13 | 12 | 12 | 12 | 12 | 12 | 12 | 12 |
| 1E+2 | 21 | 13 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+4 | 111 | 58 | 22 | 14 | 12 | 10 | 10 | 9 |
| 1E+6 | 205 | 191 | 99 | 52 | 17 | 8 | 7 | 7 |
| 1E+8 | 210 | 249 | 178 | 41 | 13 | 11 | 9 | 9 |



Number of Iterations for In-exact Solver

| $D_{ }$ | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|----------|------------|---------|---------|---------|---------|---------|---------|---------|
| | $h = 1/6$ | | | | | | | |
| 1 | 10 | 9 | 9 | 8 | 8 | 8 | 8 | 8 |
| 1E+2 | 20 | 13 | 10 | 10 | 10 | 10 | 10 | 10 |
| 1E+4 | 51 | 52 | 27 | 17 | 11 | 10 | 9 | 9 |
| 1E+6 | 54 | 65 | 64 | 37 | 24 | 17 | 8 | 16 |
| 1E+8 | 57 | 73 | 70 | 48 | 10 | 14 | 9 | 10 |
| | $h = 1/12$ | | | | | | | |
| 1 | 11 | 10 | 10 | 10 | 10 | 10 | 10 | 10 |
| 1E+2 | 18 | 12 | 10 | 10 | 10 | 10 | 10 | 10 |
| 1E+4 | 79 | 54 | 20 | 13 | 11 | 9 | 9 | 8 |
| 1E+6 | 98 | 116 | 84 | 32 | 19 | 16 | 8 | 9 |
| 1E+8 | 109 | 129 | 85 | 44 | 16 | 12 | 9 | 9 |
| | $h = 1/24$ | | | | | | | |
| 1 | 13 | 12 | 12 | 12 | 12 | 12 | 12 | 12 |
| 1E+2 | 21 | 13 | 11 | 11 | 11 | 11 | 11 | 11 |
| 1E+4 | 111 | 58 | 24 | 19 | 16 | 13 | 11 | 10 |
| 1E+6 | 205 | 191 | 122 | 87 | 19 | 16 | 8 | 9 |
| 1E+8 | 210 | 249 | 178 | 44 | 15 | 12 | 9 | 9 |



Accuracy Test for Annulus Test with Varying Values in $D_{||}$ (a). $k = 1$ (b). $k = 3$ (c). $k = 5$ 

Fast Solver Test 3: WEST tokamak 2D with circular b

A Gaussian source is diffused towards an identical sink

$$f_{sc} = D_{\parallel} \exp(-r_{sc}^2/0.05^2)$$

$$f_{sk} = -D_{\parallel} \exp(-r_{sk}^2/0.05^2),$$

where $r_{sc} = \sqrt{(x - 1.5)^2 + y^2}$ and $r_{sk} = \sqrt{(x + 1.5)^2 + y^2}$. The magnetic field direction is chosen as $\mathbf{b} = (b_1, b_2)^{\top}$ where

$$b_1 = \frac{y}{r}, \quad b_2 = -\frac{x}{r}.$$

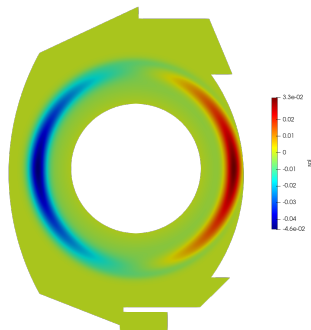
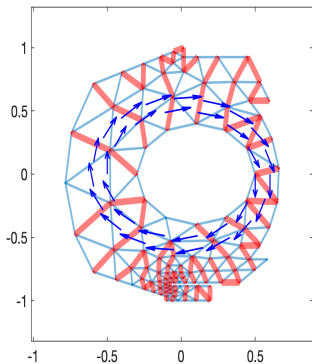


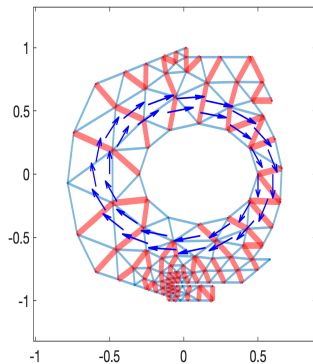
Figure: Plot of solution with $D_{\parallel} = 1E4$.



Illustration of line smoother



(a) $\eta = 1.05$



(b) $\eta = 1.2$



Numerical Performance for Solvers

| $D_{ }$ | $k = 1$ | $k = 2$ | $k = 3$ | $k = 4$ | $k = 5$ | $k = 6$ | $k = 7$ | $k = 8$ |
|--|---------|---------|---------|---------|---------|---------|---------|---------|
| number of iterations for B_{DG} when $h = 1/10$ | | | | | | | | |
| 1 | 8 | 8 | 8 | 8 | 8 | 8 | 7 | 7 |
| 1E+2 | 17 | 14 | 12 | 11 | 11 | 11 | 11 | 11 |
| 1E+4 | 21 | 20 | 18 | 15 | 15 | 14 | 13 | 13 |
| 1E+6 | 21 | 20 | 18 | 17 | 17 | 16 | 17 | 18 |
| 1E+8 | 21 | 20 | 18 | 17 | 17 | 16 | 15 | 18 |
| number of iterations for B_{DG}^{inexact} when $h = 1/10$ | | | | | | | | |
| 1 | 8 | 8 | 8 | 8 | 8 | 8 | 7 | 7 |
| 1E+2 | 17 | 13 | 11 | 11 | 10 | 10 | 10 | 10 |
| 1E+4 | 27 | 26 | 20 | 18 | 15 | 13 | 12 | 12 |
| 1E+6 | 28 | 30 | 26 | 24 | 23 | 22 | 21 | 20 |
| 1E+8 | 28 | 30 | 29 | 28 | 26 | 26 | 25 | 25 |

Conclusions and Future Work

Conclusion

- High order scheme can resolve the numerical pollution on the non-aligned mesh
- Auxiliary Space Preconditioner (ASP) is efficient and effective in solving the linear system with large anisotropy

Future Work

- Numerical analysis
- Incorporate with M. Stowell and D. Copeland in MFEM implementation
- More applications with complicated magnetic fields



Thank you!

Reference

- D. Green, X. Hu, J. Lore, L. Mu, and M. Stowell, An Efficient High-order Numerical Solver for Diffusion Equations with Strong Anisotropy, CPC, 276, 2022.
- D. Green, X. Hu, J. Lore, L. Mu, and M. Stowell, An Efficient High-order Solver for Diffusion Equations with Strong Anisotropy on Non-anisotropy-aligned Meshes, Submitted.

