

## An Introduction to the Discontinuous Galerkin Method

Krzysztof J. Fidkowski Aerospace Computational Design Lab Massachusetts Institute of Technology

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## **Overview**



- What is DG? An Example
- Why DG for Computational Fluid Dynamics?
- Project X
- DG vs. Finite Volume
- DG for Elliptic Problems
- *p*-Multigrid for Higher-order DG Discretizations
- Grid Adaptation
- Conclusions and Ongoing Work



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Examine 1-D convection equation with source term:

$$au_x = cos(x)$$
 on  $[0,\pi]$ 

Homogenous Dirichlet BCs ⇒ Exact solution:  $u(x) = \frac{sin(x)}{a}$  Standard FEM procedure:



- Approximate:  $u(x) = \sum_{j} U_{j}\phi_{j}(x)$
- $\phi_j$  are "hat" basis functions
- N+1 basis functions in 1-D





Goal: solve for the coefficients U<sub>j</sub> (discrete vector U)
Weak form of equations:

$$\int_{\Omega} a u_x \phi_i dx = \int_{\Omega} \cos(x) \phi_i dx$$
$$- \int_{\Omega} a u \phi_{i,x} dx + \left[ (a u) \phi_i \right]_{\partial \Omega_L}^{\partial \Omega_R} = \int_{\Omega} \cos(x) \phi_i dx$$

Substitute  $u(x) = \sum_{j} U_{j}\phi_{j}(x)$ 

$$-\sum_{j} U_{j} \int_{\Omega} a\phi_{j}\phi_{i,x}dx + aU_{N}\phi_{i}(\pi) - aU_{0}\phi_{i}(0) = \int_{\Omega} \cos(x)\phi_{i}dx$$
  
Linear System:  $\mathbf{AU} = \mathbf{F}$ 

## **Solutions to Example**

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For 
$$a = 1$$
,  $u_e = sin(x)$ , we obtain:





## Where Discontinous Galerkin Differs



- Formulation is the same as standard FEM.
- DG difference is in the choice of basis.
- Specifically, no continuity constraint between elements.



- $\phi_j$  associated with *elements*.
- 2N linear basis functions in 1-D.



## **DG Weak Form**



$$\int_{\Omega} a u_x \phi_i dx = \int_{\Omega} \cos(x) \phi_i dx$$
$$\sum_{\kappa} \int_{\kappa} a u_x \phi_i dx = \sum_{\kappa} \int_{\kappa} \cos(x) \phi_i dx$$
$$\sum_{\kappa} \left\{ -\int_{\kappa} a u \phi_{i,x} dx + \left[ (a u) \phi_i \right]_{\kappa-1/2}^{\kappa+1/2} \right\} = \sum_{\kappa} \int_{\kappa} \cos(x) \phi_i dx$$
$$-\int_{\kappa} a u \phi_{i,x} dx + \left[ (a u) \phi_i \right]_{\kappa-1/2}^{\kappa+1/2} = \int_{\kappa} \cos(x) \phi_i dx$$



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Discontinuity creates problem in the weak form:

$$-\int_{\kappa}au\phi_{i,x}dx + \left[(au)\phi_i\right]_{\kappa-1/2}^{\kappa+1/2} = \int_{\kappa}\cos(x)\phi_i dx$$

(au) is multi-valued at element interfaces.



- Fortunately, this problem has been well studied by the Finite Volume community.
- Solution: use numerical flux function

$$(au) \to \mathcal{H}(u^L, u^R, a).$$

In this case use pure upwinding.



## **DG Solution**

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For the same 1-D problem,  $u_e = sin(x)$ , we obtain:









- DG seems to add additional DOFs for no reason.
- Why do we want to use DG over standard FEM?
- Main Benefit:

Easy to Introduce Higher Order (p > 1) interpolation



## Other Benefits of DG



- Basic iterative solution schemes (e.g. block Jacobi) are stable for higher order (i.e. no need for multistaging).
- Discretization lends itself to solution via p-multigrid.
- Easy parallelization.
- In the field of CFD for aerodynamics, these benefits seem to outweigh the cost of extra DOFs.



## **Project-X**



- DG solver package for computational fluid dynamics.
- Started in the Fall of 2002.
- Involved in seven M.S. theses and six ongoing Ph.D. theses.
- Currently:
  - ► Approximately 100,000 lines of code.
  - Capability ranges from grid generation to visualization.
  - Various side projects: grid adaptation, geometry optimization, turbulence modeling, shock limiting, unsteady studies.
  - ► End goal is full Reynolds-Averaged Navier-Stokes in 3-D.



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- Project X Team Goal:
  - To improve the aerothermal design process for complex 3D configurations by significantly reducing the time from geometry to solution at engineering-required accuracy using high-order adaptive methods

### Who are we?

- Todd Oliver
- Chris Fidkowski
- Garrett Barter
- Bob Haimes
- Prof. David Darmofal
- Prof. Jaime Peraire

- Tan Bui
- Shannon Cheng
- James Lu
- Pete Whitney
- Doug Quattrochi



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Results of an AIAA Drag Prediction Workshop comparing the performance of industry-standard CFD codes:

0.055 Case 1 DPW Data Experiment 0.050 Average DPW 100:1 Limit 0.045 **D** 0.035 0.030 0.025 0.020 Solution Index 10 20 25 30 5

AIAA-2002-0841





- State of CFD in applied aerodynamics
  - ► Finite-volume with at best second order accuracy
  - Questions exist whether current discretizations are capable of achieving desired accuracy levels in practical time
- Decrease computational time and gridding requirements by increasing solution order

$$\log T = wd\left(-\frac{1}{p}\log E + \log p\right) - \log F + const$$

- T = time to solution w = solution complexity
  - p = discretization order

- $\blacksquare d = \text{dimension of problem}$
- E = desired error level (E << 1) F = computational speed





$$\mathbf{u}_t + \nabla \cdot \mathcal{F}_i(\mathbf{u}) = 0$$

u is the state vector and  $\mathcal{F}_i$  is the inviscid flux.
In two dimensions:

$$\mathbf{u} = \begin{bmatrix} \rho \\ \rho u \\ \rho v \\ \rho E \end{bmatrix} \quad \mathcal{F}_i^x = \begin{bmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ \rho uH \end{bmatrix}, \quad \mathcal{F}_i^y = \begin{bmatrix} \rho v \\ \rho uv \\ \rho v \\ \rho v^2 + p \\ \rho vH \end{bmatrix}$$



## **Integral Form**





Integrate Euler equations over triangle 0 and use Green's theorem:

$$\frac{d}{dt} \int_{A_0} \mathbf{u} \, d\mathbf{x} + \sum_{k=1}^3 \int_{0k} \mathcal{F}_i(\mathbf{u}) \cdot \hat{\mathbf{n}} \, ds = 0$$

If we assume **u** is constant in each triangle ...





u constant in each triangle:



$$\frac{d\mathbf{u}_0}{dt}A_0 + \sum_{k=1}^3 \int_{0k} \mathcal{H}_i(\mathbf{u}_0, \mathbf{u}_k, \hat{\mathbf{n}}_{0k}) \, ds = 0$$

 $\mathcal{H}_i(\mathbf{u}_L, \mathbf{u}_R, \hat{\mathbf{n}}_{LR})$  is flux function that determines inviscid flux in  $\hat{\mathbf{n}}_{LR}$  direction from left and right states,  $\mathbf{u}_L$  and  $\mathbf{u}_R$ .

Example flux functions: Godunov, Roe, Osher, Van Leer, Lax-Friedrichs, etc.

This discretization has a solution error which is O(h) where h is mesh size.





In each triangle, reconstruct a linear solution,  $\tilde{\mathbf{u}}$ , using neighboring averages:

$$\begin{split} \tilde{\mathbf{u}}_0 &\equiv \mathbf{u}_0 + (\mathbf{x} - \mathbf{x}_0) \cdot \nabla \mathbf{u}_0, \\ \nabla \mathbf{u}_0 &\equiv \nabla \mathbf{u}_0 \left( \mathbf{u}_0, \mathbf{u}_1, \mathbf{u}_2, \mathbf{u}_3 \right). \end{split}$$

Apply conservation law on triangle:

$$\frac{d\mathbf{u}_0}{dt}A_0 + \sum_{k=1}^3 \int_{0k} \mathcal{H}_i(\tilde{\mathbf{u}}_0, \tilde{\mathbf{u}}_k, \hat{\mathbf{n}}_{0k}) \, ds = 0$$

On smooth meshes and flows, solution error is  $O(h^2)$ .

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## **Pros/Cons of Higher-order Finite Volume**



- Increased accuracy on given mesh without additional degrees of freedom
  - Difficulty in achieving higher-order on unstructured meshes and near boundaries
- Stabilizing multi-stage methods necessary for local iterative schemes
- Matrix fill-in results in high-memory requirements







Consider steady state problem and define discrete residual for cell j,

$$\mathbf{R}_{j}(\mathbf{u}) \equiv \sum_{k=1}^{3} \int_{jk} \mathcal{H}_{i}(\tilde{\mathbf{u}}_{j}, \tilde{\mathbf{u}}_{k}, \hat{\mathbf{n}}_{jk}) \, ds = 0.$$

A Jacobi iterative method to solve this problem is,

$$\mathbf{u}_{j}^{n+1} = \mathbf{u}_{j}^{n} - \omega \left( \partial \mathbf{R}_{j} / \partial \mathbf{u}_{j} \right)^{-1} \mathbf{R}_{j}(\mathbf{u}).$$

For any finite  $\omega$ , Jacobi is unstable for higher-order. One solution is a multi-stage method,

$$\hat{\mathbf{u}}_{j} = \mathbf{u}_{j}^{n} - \hat{\omega} \left( \partial \mathbf{R}_{j} / \partial \mathbf{u}_{j} \right)^{-1} \mathbf{R}_{j} (\mathbf{u}^{n})$$
  $\leftarrow$ Requires two residual   
 
$$\mathbf{u}_{j}^{n+1} = \mathbf{u}_{j}^{n} - \omega \left( \partial \mathbf{R}_{j} / \partial \mathbf{u}_{j} \right)^{-1} \mathbf{R}_{j} (\hat{\mathbf{u}})$$
 evaluations.



## Matrix Fill for Higher-order Finite Volume





Start from strong form of governing equations:

$$\mathbf{u}_t + \nabla \cdot \mathcal{F}_i(\mathbf{u}) = 0.$$

- Look for a solution  $\mathbf{u}_h \in \mathcal{V}_h^p$ .
- Multiply governing equation by weight function  $\mathbf{v}_h \in \mathcal{V}_h^p$  and integrate over element  $\kappa \in T_h$ :

$$\int_{\kappa} \mathbf{v}_h^T \left[ (\mathbf{u}_h)_t + \nabla \cdot \mathcal{F}_i \right] \, d\mathbf{x} = 0.$$

Integrate second term by parts (assume interior element):

$$\int_{\kappa} \mathbf{v}_h^T(\mathbf{u}_h)_t \, d\mathbf{x} - \int_{\kappa} \nabla \mathbf{v}_h^T \cdot \mathcal{F}_i \, d\mathbf{x} + \int_{\partial \kappa} \mathbf{v}_h^{+T} \mathcal{H}_i(\mathbf{u}_h^+, \mathbf{u}_h^-, \hat{\mathbf{n}}) ds = 0.$$



## **DG and Finite Volume**



DG weighted residual:

$$\int_{\kappa} \mathbf{v}_h^T(\mathbf{u}_h)_t \, d\mathbf{x} - \int_{\kappa} \nabla \mathbf{v}_h^T \cdot \mathcal{F}_i \, d\mathbf{x} + \int_{\partial \kappa} \mathbf{v}_h^{+T} \mathcal{H}_i(\mathbf{u}_h^+, \mathbf{u}_h^-, \hat{\mathbf{n}}) ds = 0.$$

For p = 0 solution, this reduces to:

$$(\mathbf{u}_{\kappa})_{t}A_{\kappa} + \int_{\partial\kappa} \mathcal{H}_{i}(\mathbf{u}_{h}^{+},\mathbf{u}_{h}^{-},\hat{\mathbf{n}})ds = 0.$$

Thus, p = 0 DG is identical to first-order finite volume.





Find  $\mathbf{u}_h \in \mathcal{V}_h^p$  such that  $\forall \mathbf{v}_h \in \mathcal{V}_h^p$ ,

$$\sum_{\kappa \in T_h} \left\{ \int_{\kappa} \mathbf{v}_h^T (\mathbf{u}_h)_t \, d\mathbf{x} - \int_{\kappa} \nabla \mathbf{v}_h^T \cdot \mathcal{F}_i \, d\mathbf{x} \right\} \\ + \int_{\Gamma_i} \mathbf{v}_h^{+T} \mathcal{H}_i(\mathbf{u}_h^+, \mathbf{u}_h^-, \hat{\mathbf{n}}) \, ds + \int_{\partial \Omega} \mathbf{v}_h^{+T} \mathcal{H}_i^b(\mathbf{u}_h^+, \mathbf{u}_h^b, \hat{\mathbf{n}}) \, ds = 0.$$

- Boundary conditions enforced weakly through  $\mathcal{H}_i^b(\mathbf{u}_h^+, \mathbf{u}_h^b, \hat{\mathbf{n}})$ where  $\mathbf{u}_h^b$  is determined from desired boundary conditions and outgoing characteristics.
- For smooth problems, the error of this scheme is expected to be  $O(h^{p+1})$ .



## **Pros/Cons of Higher-order DG**

- 14ii
- Increased accuracy on given mesh requires additional degrees of freedom
- + Higher-order accuracy not hampered on unstructured meshes nor near boundaries
- + Local iterative methods are stable
- + Matrix fill-in maintains block sparsity of p = 0

$$\int_{\kappa} \mathbf{v}_h^T(\mathbf{u}_h)_t \, d\mathbf{x} - \int_{\kappa} \nabla \mathbf{v}_h^T \cdot \mathcal{F}_i \, d\mathbf{x} + \int_{\partial \kappa} \mathbf{v}_h^{+T} \mathcal{H}_i(\mathbf{u}_h^+, \mathbf{u}_h^-, \hat{\mathbf{n}}) ds = 0.$$



An elemental block Jacobi iterative method to solve this problem is,

$$\mathbf{u}_{j}^{n+1} = \mathbf{u}_{j}^{n} - \omega \left( \partial \mathbf{R}_{j} / \partial \mathbf{u}_{j} \right)^{-1} \mathbf{R}_{j}(\mathbf{u}).$$

where  $\partial \mathbf{R}_j / \partial \mathbf{u}_j$  is the diagonal block for the element j.

For  $0 < \omega < 1$ , elemental block Jacobi is stable independent of p.



## Matrix Fill for Higher-order DG



## **Inviscid Flow Example**





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## **Navier-Stokes Equations**

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Navier-Stokes Equations:  $\mathbf{u}_t + \nabla \cdot \mathcal{F}_i(\mathbf{u}) - \nabla \cdot \mathcal{F}_v(\mathbf{u}, \nabla \mathbf{u}) = 0$  $\mathcal{F}_v = \mathcal{A}_v \nabla \mathbf{u} = (\mathbf{F}_v^x, \mathbf{F}_v^y)$  is the viscous flux vector

$$\mathbf{F}_{v}^{x} = \begin{pmatrix} 0 \\ \frac{2}{3}\mu(2\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y}) \\ \mu(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x}) \\ \frac{2}{3}\mu(2\frac{\partial u}{\partial x} - \frac{\partial v}{\partial y})u + \mu(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x})v + \kappa\frac{\partial T}{\partial x} \end{pmatrix}$$

$$\mathbf{F}_{v}^{y} = \begin{pmatrix} 0 \\ \mu(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x}) \\ \frac{2}{3}\mu(2\frac{\partial v}{\partial y} - \frac{\partial u}{\partial x}) \\ \frac{2}{3}\mu(2\frac{\partial v}{\partial y} - \frac{\partial u}{\partial x})v + \mu(\frac{\partial u}{\partial y} + \frac{\partial v}{\partial x})u + \kappa\frac{\partial T}{\partial y} \end{pmatrix}$$



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## DG for Elliptic Operators: First Attempt

Model problem for viscous terms of N-S: 1-D, scalar Poisson's equation

$$-u_{xx} = f \quad \text{on} \quad [-1,1]$$

- Proceed as for Euler:
  - ► Triangulate domain into non-overlapping elements  $\kappa \in T_h$
  - ▶ Define solution and test function space  $\mathcal{V}_h^p$
- Discrete formulation: Find  $u_h \in \mathcal{V}_h^p$  such that  $\forall v_h \in \mathcal{V}_h^p$ ,

$$\sum_{\kappa \in T_h} \left\{ - \left[ v_h \widehat{u_x} \right]_{x_{\kappa-1/2}}^{x_{\kappa+1/2}} + \int_{\kappa} (v_h)_x (u_h)_x dx \right\} = \sum_{\kappa \in T_h} \left\{ \int_{\kappa} v_h f dx \right\}$$

**Need to define**  $\widehat{u_x}$ 





No upwinding mechanism  $\Rightarrow$  choose central flux

$$\widehat{u_x} = \frac{1}{2}((u_h)_x^L + (u_h)_x^R)$$

Discrete formulation becomes: Find  $u_h \in \mathcal{V}_h^p$  such that  $\forall v_h \in \mathcal{V}_h^p$ ,

$$\sum_{\kappa \in T_h} \left\{ - \left[ \frac{1}{2} v_h((u_h)_x^L + (u_h)_x^R) \right]_{x_{\kappa-1/2}}^{x_{\kappa+1/2}} + \int_{\kappa} (v_h)_x(u_h)_x dx \right\} = \sum_{\kappa \in T_h} \left\{ \int_{\kappa} v_h f dx \right\}$$

PROBLEM: Scheme is inconsistent!



## Inconsistency



Examine Laplace's equation with homogeneous Dirichlet BCs

$$-u_{xx} = 0$$
 on  $[-1,1]$   
 $u(-1) = u(1) = 0$ 

Exact solution: u(x) = 0



If  $(u_h)_x = 0$  everywhere, discrete equations satisfied exactly regardless of magnitude of  $u_h$ 





Introduce new variable,  $q = u_x$ , such that

$$\begin{array}{rcl} -q_x &=& f\\ q-u_x &=& 0 \end{array}$$

Discrete formulation: Find  $u_h \in \mathcal{V}_h^p$  and  $q_h \in \mathcal{V}_h^p$  such that  $\forall v_h \in \mathcal{V}_h^p$ and  $\forall \tau_h \in \mathcal{V}_h^p$ ,

$$\sum_{\kappa \in T_h} \left\{ -\left[ v_h \widehat{q} \right]_{x_{\kappa-1/2}}^{x_{\kappa+1/2}} + \int_{\kappa} (v_h)_x q_h dx \right\} - \sum_{\kappa \in T_h} \left\{ \int_{\kappa} v_h f dx \right\} = 0$$
$$\sum_{\kappa \in T_h} \left\{ \int_{\kappa} \tau_h q_h dx + \int_{\kappa} (\tau_h)_x u_h dx - \left[ \tau_h \widehat{u} \right]_{x_{\kappa-1/2}}^{x_{\kappa+1/2}} \right\} = 0$$

#### Need to choose $\widehat{q}$ and $\widehat{u}$





■ Scheme 1: no upwinding mechanism ⇒ choose central fluxes

$$\widehat{u} = \frac{1}{2}(u_h^L + u_h^R); \quad \widehat{q} = \frac{1}{2}(q_h^L + q_h^R)$$

- $\blacktriangleright$  Sub-optimal order of accuracy for odd p
- Stencil no longer compact

Scheme 2: With  $[\![s]\!] = s^L - s^R$  and  $\{s\} = 0.5(s^L + s^R)$ ,

$$\widehat{u} = \{u_h\}; \quad \widehat{q} = \{(u_h)_x\} - \eta_f\{\delta_f\}$$

- ▶ New variable,  $\delta_f(\llbracket u \rrbracket)$ , is a jump penalty term.
- ► Optimal accuracy and compact stencil.





Nonlinear discrete equations can be written

 $\mathbf{R}(\mathbf{u}_h) = 0$ 

Use a preconditioned iterative scheme

$$\mathbf{u}_h^{n+1} = \mathbf{u}_h^n - \mathbf{P}^{-1}\mathbf{R}(\mathbf{u}_h^n)$$

- Preconditioner
  - Block-element smoothing
    - $\mathbf{P} = \mathbf{M}_{block} \Rightarrow$  Block diagonal of the Jacobian
  - Line-element smoothing
    - $\mathbf{P} = \mathbf{M}_{line} \Rightarrow$  Block tridiagonal systems from Jacobian



## **Line Solver**



- Motivation: Transport of information in Navier-Stokes equations characterized by convection-diffusion like phenomena
  - ► Inviscid regions: characteristic directions set by convection
  - ► Viscous regions: diffusion effects can be stronger



- Procedure:
  - Construct lines of elements based on measure of influence
  - Build and invert M<sub>line</sub>, which is a set of block tridiagonal systems from the full Jacobian



## **Example Lines and Performance**



#### Trailing edge of NACA 0012





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## p-Multigrid Solver: Motivation

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- Observation: Smoothers are inefficient at eliminating low frequency error modes on fine level
- h-Multigrid
  - ► Spatially coarse grid used to correct solution on fine grid
  - ► Grid coarsening is complex on unstructured meshes
- *p*-Multigrid (Ronquist & Patera, Helenbrook et al., Fidkowski & Darmofal)
  - ► Low order (p 1) approximation used to correct high order (p) solution
  - Natural implementation in DG discretization on unstructured meshes



## p-Multigrid Solver: Full Multigrid



- Iterate on coarsest levels first and use these solutions as initial guesses for fine level solutions.
- Line solver used as smoother
- Full Approximation Scheme (FAS) used to deal with non-linearity





## NACA 0012 Test Case



# $M=0.5,\,Re=5000,\,\alpha=0$ Grids are from Swanson at NASA Langley





#### Mach contours

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## **Drag Error Convergence**







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## **CPU Timing**





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## h-Adaptation



- For smooth flows, large high-order elements are ideal for accuracy and efficiency
- When singularities are present, h-adaptation is necessary to maintain accuracy
- Where to adapt? One option is output-based adaptation (Venditti & Darmofal)
  - ► Pick output of interest (lift, drag) and a desired error tolerance
  - Solve for output adjoint in addition to the flow solution
  - Use adjoint and flow solutions to estimate which elements contribute most/least to output error
  - ► Refine/coarsen mesh until the output error tolerance is met



## h-Adaptation Example



#### NACA 0012 Transonic test case: M = 0.8, $\alpha = 1.25^{o}$





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## **NACA 0012:** M = 0.8, $\alpha = 1.25^{o}$





## **Ongoing Work**

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- Turbulence modeling (Todd Oliver)
- Shocks (Garrett Barter)
- Adaptation (Mike Park and Chris Fidkowski)
- Optimization (James Lu)
- Unsteady + Frequency Domain Solver (Tan Bui)
- Axisymmetric Solver + Plasma Physics (Shannon Cheng)
- Explicit solver (Pete Whitney)
- Hypersonic Flow (Doug Quattrochi)









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## **BR1 Scheme**



No upwinding mechanism  $\Rightarrow$  choose central fluxes

$$\widehat{u} = \frac{1}{2}(u_h^L + u_h^R); \quad \widehat{q} = \frac{1}{2}(q_h^L + q_h^R)$$

- Sub-optimal order of accuracy for odd p
- Stencil no longer compact





## **BR1 Scheme**



Define jump,  $\llbracket \cdot \rrbracket$ , and average,  $\{\cdot\}$ , operators:

$$[\![s]\!] = s^L - s^R$$
 and  $\{s\} = \frac{1}{2}(s^L + s^R)$ 

Central fluxes become

$$\widehat{u} = \{u_h\}; \quad \widehat{q} = \{(u_h)_x\} - \{\delta\}$$

•  $\delta$  given by following problem: Find  $\delta \in \mathcal{V}_h^p$  such that  $\forall \tau_h \in \mathcal{V}_h^p$ ,

$$\sum_{\kappa \in T_h} \int_{\kappa} \tau_h \delta dx = \sum_n \left[ \llbracket u_h \rrbracket \{\tau_h\} \right]$$



## **BR1 Scheme**



BR1 becomes: Find  $u_h \in \mathcal{V}_h^p$  and such that  $\forall v_h \in \mathcal{V}_h^p$ ,

$$\sum_{\kappa \in T_h} \int_{\kappa} (v_h)_x (u_h)_x dx$$
$$-\sum_n \left[ [\![u_h]\!] \{ (v_h)_x \} + [\![v_h]\!] (\{ (u_h)_x \} - \{\delta\}) \right] = \sum_{\kappa \in T_h} \int_{\kappa} v_h f dx$$

Stencil extended by δ dependence on u<sub>h</sub>





## **BR2 Scheme**



- Goal: Eliminate extended stencil
- Approach: Modify auxiliary variable,  $\delta$ , previously defined by:

$$\sum_{\kappa \in T_h} \int_{\kappa} \tau_h \delta dx = \sum_n \left[ \llbracket u_h \rrbracket \{\tau_h\} \right]$$

New variable,  $\delta_f$ , given by: Find  $\delta_f \in \mathcal{V}_h^p$  such that  $\forall \tau_h \in \mathcal{V}_h^p$ ,

$$\int_{\kappa^{L/R}} \tau_h \delta_f^{L/R} dx = \left[ \llbracket u_h \rrbracket \{\tau_h\}^{L/R} \right]_{n_f}$$

New fluxes have same form as before

$$\widehat{u} = \{u_h\}; \quad \widehat{q} = \{(u_h)_x\} - \eta_f\{\delta_f\}$$



## **BR2 Scheme**



- **Replacing**  $\{\delta\}$  in BR1 by  $\eta_f\{\delta_f\}$  gives BR2
- For proper choice of  $\eta_f$ , can prove optimal order of accuracy
- Stencil is compact



