

Recent advances on Hybrid High-Order methods for problems in incompressible fluid mechanics

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joint work with L. Botti and J. Droniou

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ICIAM, 16 July 2019



- 1 Basics of HHO methods
- 2 Application to the incompressible Navier–Stokes problem

Features

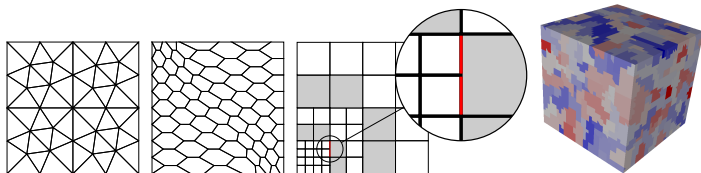


Figure: Examples of supported meshes $\mathcal{M}_h = (\mathcal{T}_h, \mathcal{F}_h)$ in 2d and 3d

- Capability of handling **general polyhedral meshes**
- Construction valid for both $d = 2$ and $d = 3$
- Arbitrary **approximation order** (including $k = 0$)
- **Inf-sup stability** on general meshes
- **Robust handling** of dominant advection
- **Local conservation** of momentum and mass
- Reduced **computational cost** after static condensation

HHO for incompressible flows

- HHO for Stokes [Aghili, Boyaval, DP, 2015]
- Péclet-robust HHO for Oseen [Aghili and DP, 2018]
- Darcy-robust HHO for Brinkman [Botti, DP, Droniou, 2018]
- Skew-symmetric HHO for Navier–Stokes [DP and Krell, 2018]
- **Temam's device for HHO** [Botti, DP, Droniou, 2018]
- See also D. Castanon-Quiroz's presentation

New book!

D. A. Di Pietro and J. Droniou

The Hybrid High-Order Method for Polytopal Meshes

Design, Analysis, and Applications

516 pages, <http://hal.archives-ouvertes.fr/hal-02151813>

1 Basics of HHO methods

2 Application to the incompressible Navier–Stokes problem

Model problem for the viscous term

- Let $\Omega \subset \mathbb{R}^d$, $d \geq 1$, denote a bounded connected polyhedral domain
- For $f \in L^2(\Omega)$, we consider the **Poisson problem**

$$\begin{aligned} -\Delta u &= f && \text{in } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

- In weak form: Find $u \in U := H_0^1(\Omega)$ s.t.

$$a(u, v) := \int_{\Omega} \nabla u \cdot \nabla v = \int_{\Omega} f v \quad \forall v \in U$$

Projectors on local polynomial spaces

- With $X \in \mathcal{T}_h \cup \mathcal{F}_h$, the L^2 -projector $\pi_X^{0,l} : L^2(X) \rightarrow \mathbb{P}^l(X)$ is s.t.

$$\pi_X^{0,l} v = \arg \min_{w \in \mathbb{P}^l(X)} \|w - v\|_X^2$$

- The elliptic projector $\pi_T^{1,l} : H^1(T) \rightarrow \mathbb{P}^l(T)$ is s.t.

$$\pi_T^{1,l} v = \arg \min_{w \in \mathbb{P}^l(T), \int_T (w-v) = 0} \|\nabla(w - v)\|_T^2$$

- Optimal approximation properties hold [DP and Droniou, 2017ab]

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- The elliptic projector $\pi_T^{1,l} : H^1(T) \rightarrow \mathbb{P}^l(T)$ is s.t.

$$\int_T \nabla(\pi_T^{1,l} v - v) \cdot \nabla w = 0 \text{ for all } w \in \mathbb{P}^l(T) \text{ and } \int_T (\pi_T^{1,l} v - v) = 0$$

- Optimal approximation properties hold [DP and Droniou, 2017ab]

Computing $\pi_T^{1,k+1}$ from L^2 -projections of degree k

- Recall the following IBP valid for all $v \in H^1(T)$ and all $w \in C^\infty(\bar{T})$:

$$\int_T \nabla v \cdot \nabla w = - \int_T v \Delta w + \sum_{F \in \mathcal{F}_T} \int_F v \nabla w \cdot \mathbf{n}_{TF}$$

- Taking $w \in \mathbb{P}^{k+1}(T)$ and using the definitions above, we can write

$$\int_T \nabla \pi_T^{1,k+1} v \cdot \nabla w = - \int_T \pi_T^{0,k} v \Delta w + \sum_{F \in \mathcal{F}_T} \int_F \pi_F^{0,k} v \nabla w \cdot \mathbf{n}_{TF}$$

- Hence, $\pi_T^{1,k+1} v$ can be computed from $\pi_T^{0,k} v$ and $(\pi_F^{0,k} v)_{F \in \mathcal{F}_T}$!**

Discrete unknowns

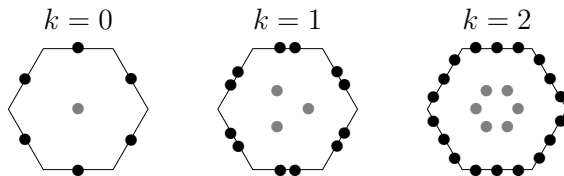


Figure: \underline{U}_T^k for $k \in \{0, 1, 2\}$ and $d = 2$

- For $k \geq 0$ and $T \in \mathcal{T}_h$, define the **local space of discrete unknowns**

$$\underline{U}_T^k := \{ \underline{v}_T = (v_T, (v_F)_{F \in \mathcal{F}_T}) : v_T \in \mathbb{P}^k(T) \text{ and } v_F \in \mathbb{P}^k(F) \quad \forall F \in \mathcal{F}_T \}$$

- The **local interpolator** $\underline{I}_T^k : H^1(T) \rightarrow \underline{U}_T^k$ is s.t., for all $v \in H^1(T)$,

$$\underline{I}_T^k v := (\pi_T^{0,k} v, (\pi_F^{0,k} v)_{F \in \mathcal{F}_T})$$

Local potential reconstruction

- Let $T \in \mathcal{T}_h$. We define the local **potential reconstruction** operator

$$r_T^{k+1} : \underline{U}_T^k \rightarrow \mathbb{P}^{k+1}(T)$$

s.t., for all $\underline{v}_T \in \underline{U}_T^k$, $\int_T (r_T^{k+1} \underline{v}_T - v_T) = 0$ and

$$\int_T \nabla r_T^{k+1} \underline{v}_T \cdot \nabla w = - \int_T v_T \Delta w + \sum_{F \in \mathcal{F}_T} \int_F v_F \nabla w \cdot \mathbf{n}_{TF} \quad \forall w \in \mathbb{P}^{k+1}(T)$$

- By construction, we have

$$r_T^{k+1} \circ \underline{I}_T^k = \pi_T^{1,k+1}$$

- $(r_T^{k+1} \circ \underline{I}_T^k)$ has therefore **optimal approximation properties** in $\mathbb{P}^{k+1}(T)$

Local bilinear form

We approximate $a|_T(u, v)$ with

$$a_T(\underline{u}_T, \underline{v}_T) := a|_T(r_T^{k+1} \underline{u}_T, r_T^{k+1} \underline{v}_T) + s_T(\underline{u}_T, \underline{v}_T)$$

Assumption (Stabilization bilinear form)

The bilinear form $s_T : \underline{U}_T^k \times \underline{U}_T^k \rightarrow \mathbb{R}$ satisfies the following properties:

- **Symmetry and positivity.** s_T is symmetric and positive semidefinite.
- **Stability.** It holds, with hidden constant independent of h and T ,

$$a_T(\underline{v}_T, \underline{v}_T) \simeq \|\underline{v}_T\|_{1,T}^2 := \|\nabla v_T\|_T^2 + \sum_{F \in \mathcal{F}_T} h_F^{-1} \|v_F - v_T\|_F^2 \quad \forall \underline{v}_T \in \underline{U}_T^k.$$

- **Polynomial consistency.** For all $w \in \mathbb{P}^{k+1}(T)$ and all $\underline{v}_T \in \underline{U}_T^k$,

$$s_T(\underline{I}_T^k w, \underline{v}_T) = 0.$$

Discrete problem

- Define the **global space** with single-valued interface unknowns

$$\underline{U}_h^k := \left\{ \underline{v}_h = ((v_T)_{T \in \mathcal{T}_h}, (v_F)_{F \in \mathcal{F}_h}) : \right. \\ \left. v_T \in \mathbb{P}^k(T) \quad \forall T \in \mathcal{T}_h \text{ and } v_F \in \mathbb{P}^k(F) \quad \forall F \in \mathcal{F}_h \right\}$$

and its subspace with **strongly enforced boundary conditions**

$$\underline{U}_{h,0}^k := \{ \underline{v}_h \in \underline{U}_h^k : v_F = 0 \quad \forall F \in \mathcal{F}_h^b \}$$

- The discrete problem reads: Find $\underline{u}_h \in \underline{U}_{h,0}^k$ s.t.

$$\mathbf{a}_h(\underline{u}_h, \underline{v}_h) := \sum_{T \in \mathcal{T}_h} \mathbf{a}_T(\underline{u}_T, \underline{v}_T) = \sum_{T \in \mathcal{T}_h} \int_T f v_T \quad \forall \underline{v}_h \in \underline{U}_{h,0}^k$$

Convergence

Theorem (Energy-norm error estimate)

Assume $u \in H_0^1(\Omega) \cap H^{k+2}(\mathcal{T}_h)$. The following energy error estimate holds:

$$\|\underline{u}_h - \underline{I}_h^k u\|_{1,h} \lesssim h^{k+1} |u|_{H^{k+2}(\mathcal{T}_h)}$$

where $\|\underline{v}_h\|_{1,h}^2 := \sum_{T \in \mathcal{T}_h} \|\underline{v}_T\|_{1,T}^2$.

Theorem (Superconvergence in the L^2 -norm)

Further assuming *elliptic regularity* and $f \in H^1(\mathcal{T}_h)$ if $k = 0$,

$$\|u_h - \pi_h^{0,k} u\| \lesssim \begin{cases} h^{k+2} \|f\|_{H^1(\mathcal{T}_h)} & \text{if } k = 0, \\ h^{k+2} |u|_{H^{k+2}(\mathcal{T}_h)} & \text{if } k \geq 1. \end{cases}$$

1 Basics of HHO methods

2 Application to the incompressible Navier–Stokes problem

The incompressible Navier–Stokes equations

- Let $d \in \{2, 3\}$, $\nu \in \mathbb{R}_+^*$, $\mathbf{f} \in L^2(\Omega)^d$, $\mathbf{U} := H_0^1(\Omega)^d$, and $P := L_0^2(\Omega)$
- The INS problem reads: Find $(\mathbf{u}, p) \in \mathbf{U} \times P$ s.t.

$$\begin{aligned} \nu a(\mathbf{u}, \mathbf{v}) + t(\mathbf{u}, \mathbf{u}, \mathbf{v}) + b(\mathbf{v}, p) &= \int_{\Omega} \mathbf{f} \cdot \mathbf{v} & \forall \mathbf{v} \in \mathbf{U}, \\ -b(\mathbf{u}, q) &= 0 & \forall q \in L^2(\Omega), \end{aligned}$$

with **viscous** and **pressure-velocity coupling bilinear forms**

$$a(\mathbf{w}, \mathbf{v}) := \int_{\Omega} \nabla \mathbf{w} : \nabla \mathbf{v}, \quad b(\mathbf{v}, q) := - \int_{\Omega} q \nabla \cdot \mathbf{v}$$

and **convective trilinear form**

$$t(\mathbf{w}, \mathbf{v}, \mathbf{z}) := \int_{\Omega} (\mathbf{w} \cdot \nabla) \mathbf{v} \cdot \mathbf{z} = \sum_{i=1}^d \sum_{j=1}^d \int_{\Omega} w_j (\partial_j v_i) z_i$$

Discrete spaces

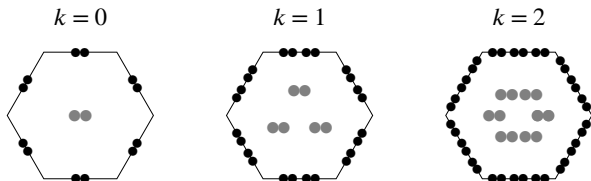


Figure: Local velocity space \underline{U}_T^k for $k \in \{0, 1, 2\}$ and $d = 2$

- For $k \geq 0$, we define the **global space of discrete velocity unknowns**

$$\underline{U}_h^k := \left\{ \underline{v}_h = ((v_T)_{T \in \mathcal{T}_h}, (v_F)_{F \in \mathcal{F}_h}) : \right. \\ \left. v_T \in \mathbb{P}^k(T)^d \quad \forall T \in \mathcal{T}_h \text{ and } v_F \in \mathbb{P}^k(F)^d \quad \forall F \in \mathcal{F}_h \right\}$$

- The **velocity** and **pressure spaces** are

$$\underline{U}_{h,0}^k := \{ \underline{v}_h \in \underline{U}_h^k : v_F = 0 \quad \forall F \in \mathcal{F}_h^b \} \text{ and } P_h^k := \mathbb{P}^k(\mathcal{T}_h) \cap P$$

- The **viscous term** is discretized by means of the bilinear form a_h s.t.

$$a_h(\underline{\mathbf{u}}_h, \underline{\mathbf{v}}_h) := \sum_{T \in \mathcal{T}_h} a_T(\underline{\mathbf{u}}_T, \underline{\mathbf{v}}_T)$$

where, letting $\mathbf{r}_T^{k+1} : \underline{\mathbf{U}}_T^k \rightarrow \mathbb{P}^{k+1}(T)^d$ as for **Poisson component-wise**,

$$a_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T) := \int_T \nabla \mathbf{r}_T^{k+1} \underline{\mathbf{w}}_T : \nabla \mathbf{r}_T^{k+1} \underline{\mathbf{v}}_T + s_T(\underline{\mathbf{w}}_T, \underline{\mathbf{v}}_T)$$

- **Variable viscosity** can be treated following [DP and Ern, 2015] for $k \geq 1$ or [Botti, DP, Guglielmana, 2019] for $k = 0$

Divergence reconstruction

- Let $\ell \geq 0$. Inspired by the IBP formula: $\forall (\mathbf{v}, q) \in H^1(T)^d \times C^\infty(\bar{T})$,

$$\int_T (\nabla \cdot \mathbf{v}) q = - \int_T \mathbf{v} \cdot \nabla q + \sum_{F \in \mathcal{F}_T} \int_F (\mathbf{v} \cdot \mathbf{n}_{TF}) q$$

we introduce **divergence reconstruction** $D_T^\ell : \underline{U}_T^k \rightarrow \mathbb{P}^\ell(T)$ s.t.

$$\int_T D_T^\ell \underline{\mathbf{v}}_T q = - \int_T \mathbf{v}_T \cdot \nabla q + \sum_{F \in \mathcal{F}_T} \int_F (\mathbf{v}_F \cdot \mathbf{n}_{TF}) q \quad \forall q \in \mathbb{P}^\ell(T)$$

- By construction, it holds, for all $\mathbf{v} \in H^1(T)^d$,

$$D_T^k \underline{\mathbf{I}}_T^k \mathbf{v} = \pi_T^{0,k}(\nabla \cdot \mathbf{v})$$

Pressure-velocity coupling

$$b_h(\underline{\mathbf{v}}_h, q_h) := - \sum_{T \in \mathcal{T}_h} \int_T D_T^k \underline{\mathbf{v}}_T q_T$$

Lemma (Uniform inf-sup condition)

There is $\beta > 0$ independent of h s.t.

$$\forall q_h \in P_h^k, \quad \beta \|q_h\|_{L^2(\Omega)} \leq \sup_{\underline{\mathbf{v}}_h \in \underline{\mathbf{U}}_{h,0}^k, \|\underline{\mathbf{v}}_h\|_{1,h}=1} b_h(\underline{\mathbf{v}}_h, q_h).$$

Stability result valid on general meshes and for any $k \geq 0$

Convective term: A key remark

- We have the following IBP formula: For all $\mathbf{w}, \mathbf{v}, \mathbf{z} \in \mathbf{U}$,

$$\int_{\Omega} (\mathbf{w} \cdot \nabla) \mathbf{v} \cdot \mathbf{z} + \int_{\Omega} (\mathbf{w} \cdot \nabla) \mathbf{z} \cdot \mathbf{v} + \int_{\Omega} (\nabla \cdot \mathbf{w})(\mathbf{v} \cdot \mathbf{z}) = 0$$

- Using this formula with $\mathbf{w} = \mathbf{v} = \mathbf{z} = \mathbf{u}$, we get

$$t(\mathbf{u}, \mathbf{u}, \mathbf{u}) = \int_{\Omega} (\mathbf{u} \cdot \nabla) \mathbf{u} \cdot \mathbf{u} = -\frac{1}{2} \int_{\Omega} (\nabla \cdot \mathbf{u})(\mathbf{u} \cdot \mathbf{u}) = 0$$

- The discrete velocity may not be divergence-free
- Following [Temam, 1979], we use instead of t

$$t^{\text{tm}}(\mathbf{w}, \mathbf{v}, \mathbf{z}) := \int_{\Omega} (\mathbf{w} \cdot \nabla) \mathbf{v} \cdot \mathbf{z} + \frac{1}{2} \int_{\Omega} (\nabla \cdot \mathbf{w})(\mathbf{v} \cdot \mathbf{z})$$

Directional derivative reconstruction

- Let $\underline{\mathbf{w}}_T \in \underline{U}_T^k$. The **directional derivative reconstruction along $\underline{\mathbf{w}}_T$** is

$$G_T^k(\underline{\mathbf{w}}_T; \cdot) : \underline{U}_T^k \rightarrow \mathbb{P}^k(T)^d$$

s.t., for all $\mathbf{z} \in \mathbb{P}^k(T)^d$,

$$\int_T G_T^k(\underline{\mathbf{w}}_T; \underline{\mathbf{v}}_T) \cdot \mathbf{z} = \int_T (\underline{\mathbf{w}}_T \cdot \nabla) \mathbf{v}_T \cdot \mathbf{z} + \sum_{F \in \mathcal{F}_T} \int_F (\underline{\mathbf{w}}_F \cdot \mathbf{n}_{TF}) (\mathbf{v}_F - \mathbf{v}_T) \cdot \mathbf{z}$$

- It holds, for all $\underline{\mathbf{w}}_h, \underline{\mathbf{v}}_h, \underline{\mathbf{z}}_h \in \underline{U}_{h,0}^k$,

$$\begin{aligned} & \sum_{T \in \mathcal{T}_h} \int_T \left(G_T^k(\underline{\mathbf{w}}_T; \underline{\mathbf{v}}_T) \cdot \mathbf{z}_T + \mathbf{v}_T \cdot G_T^k(\underline{\mathbf{w}}_T; \underline{\mathbf{z}}_T) + D_T^{2k} \underline{\mathbf{w}}_T (\mathbf{v}_T \cdot \mathbf{z}_T) \right) \\ &= - \sum_{T \in \mathcal{T}_h} \sum_{F \in \mathcal{F}_T} \int_F (\underline{\mathbf{w}}_F \cdot \mathbf{n}_{TF}) (\mathbf{v}_F - \mathbf{v}_T) \cdot (\mathbf{z}_F - \mathbf{z}_T). \end{aligned}$$

$$t^{\text{tm}}(\mathbf{w}, \mathbf{v}, \mathbf{z}) := \int_{\Omega} (\mathbf{w} \cdot \nabla) \mathbf{v} \cdot \mathbf{z} + \frac{1}{2} \int_{\Omega} (\nabla \cdot \mathbf{w}) (\mathbf{v} \cdot \mathbf{z}) \quad \forall \mathbf{w}, \mathbf{v}, \mathbf{z} \in U$$

- Inspired by t^{tm} , we set

$$\begin{aligned} t_h(\underline{\mathbf{w}}_h, \underline{\mathbf{v}}_h, \underline{\mathbf{z}}_h) &:= \sum_{T \in \mathcal{T}_h} \int_T G_T^k(\underline{\mathbf{w}}_T; \underline{\mathbf{v}}_T) \cdot \underline{\mathbf{z}}_T + \frac{1}{2} \sum_{T \in \mathcal{T}_h} \int_T D_T^{2k} \underline{\mathbf{w}}_T (\underline{\mathbf{v}}_T \cdot \underline{\mathbf{z}}_T) \\ &\quad + \frac{1}{2} \sum_{T \in \mathcal{T}_h} \sum_{F \in \mathcal{F}_T} \int_F (\mathbf{w}_F \cdot \mathbf{n}_{TF}) (\mathbf{v}_F - \mathbf{v}_T) \cdot (\mathbf{z}_F - \mathbf{z}_T) \end{aligned}$$

- The second and third terms embody **Temam's device**

Discrete problem

- The discrete problem reads: Find $(\underline{\mathbf{u}}_h, p_h) \in \underline{\mathbf{U}}_{h,0}^k \times P_h^k$ s.t.

$$\begin{aligned} \text{va}_h(\underline{\mathbf{u}}_h, \underline{\mathbf{v}}_h) + \text{t}_h(\underline{\mathbf{u}}_h, \underline{\mathbf{u}}_h, \underline{\mathbf{v}}_h) + \text{b}_h(\underline{\mathbf{v}}_h, p_h) &= \int_{\Omega} \mathbf{f} \cdot \mathbf{v}_h \quad \forall \underline{\mathbf{v}}_h \in \underline{\mathbf{U}}_{h,0}^k, \\ -\text{b}_h(\underline{\mathbf{u}}_h, q_h) &= 0 \quad \forall q_h \in P^k(\mathcal{T}_h) \end{aligned}$$

- Optionally, **upwind stabilisation** can be added through the term

$$\text{j}_h(\underline{\mathbf{w}}_h; \underline{\mathbf{v}}_h, \underline{\mathbf{z}}_h) := \sum_{T \in \mathcal{T}_h} \sum_{F \in \mathcal{F}_T} \int_F \frac{\nu}{h_F} \rho(\text{Pe}_{TF}(\mathbf{w}_F)) (\mathbf{v}_F - \mathbf{v}_T) \cdot (\mathbf{z}_F - \mathbf{z}_T)$$

- **Static condensation** enables an efficient solution after linearisation
- **Weakly enforced boundary conditions** can also be considered
- **Conservative fluxes** can be identified

Theorem (Convergence rates for small data)

Assume $\mathbf{u} \in W^{k+1,4}(\mathcal{T}_h)^d \cap H^{k+2}(\mathcal{T}_h)^d$, $p \in H^1(\Omega) \cap H^{k+1}(\Omega)$, and

$$\|\mathbf{f}\|_{L^2(\Omega)^d} \leq C\nu^2$$

with C , independent of h and ν , small enough. Then, it holds

$$\begin{aligned} & \nu \|\underline{\mathbf{u}}_h - \underline{\mathbf{I}}_h^k \mathbf{u}\|_{1,h} + \|p_h - \pi_h^{0,k} p\|_{L^2(\Omega)} \\ & \lesssim h^{k+1} \left(\nu |\mathbf{u}|_{H^{k+2}(\mathcal{T}_h)^d} + \|\mathbf{u}\|_{W^{1,4}(\Omega)^d} |\mathbf{u}|_{W^{k+1,4}(\mathcal{T}_h)^d} + |p|_{H^{k+1}(\mathcal{T}_h)} \right) \end{aligned}$$

with hidden constant independent of h and ν .

Lid-driven cavity I

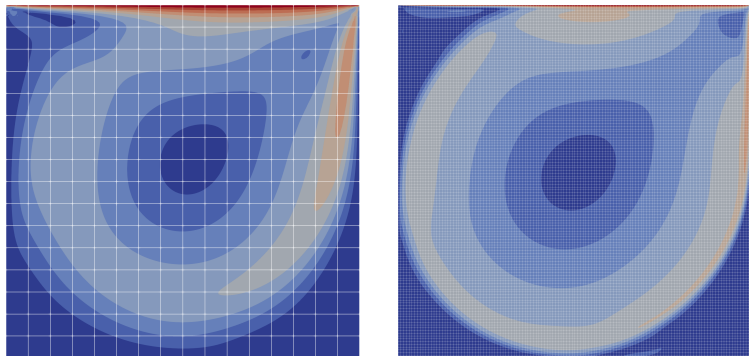


Figure: Lid-driven cavity, velocity magnitude contours (10 equispaced values in the range $[0, 1]$) for $k = 7$ computations at $Re = 1,000$ (left: 16×16 grid) and $Re = 20,000$ (right: 128×128 grid).

Lid-driven cavity

Re = 1,000

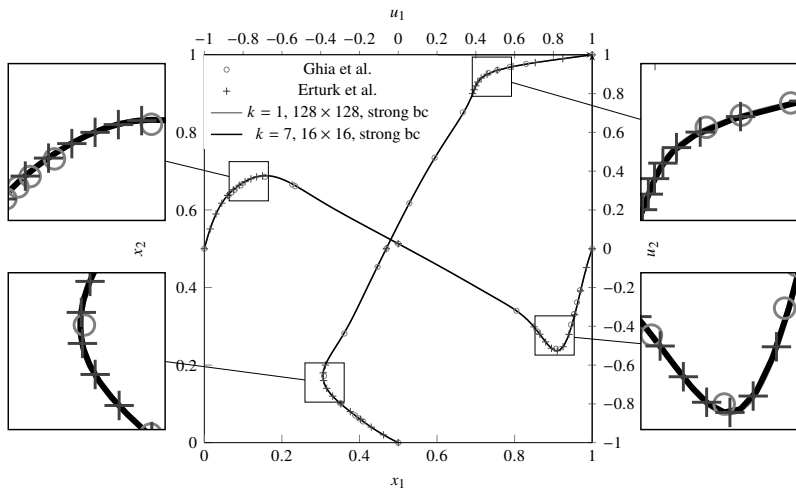


Figure: u_1 along the vertical centerline, u_2 along the horizontal centerline

Lid-driven cavity

Re = 10,000

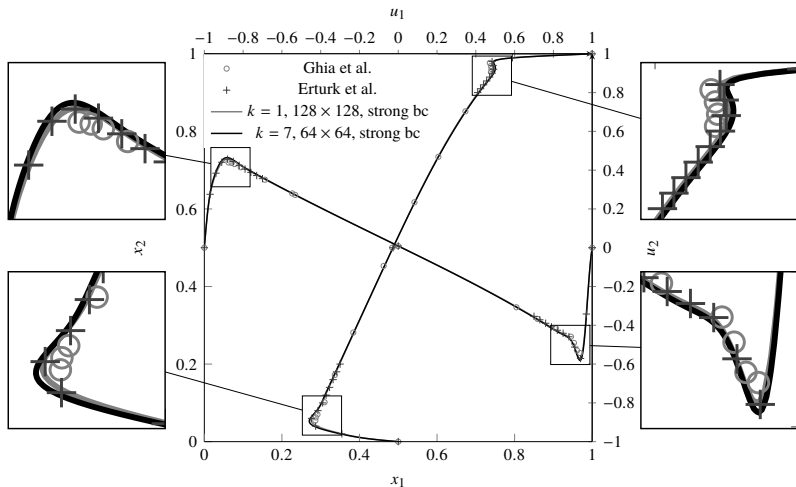


Figure: u_1 along the vertical centerline, u_2 along the horizontal centerline

Lid-driven cavity

Re = 20,000

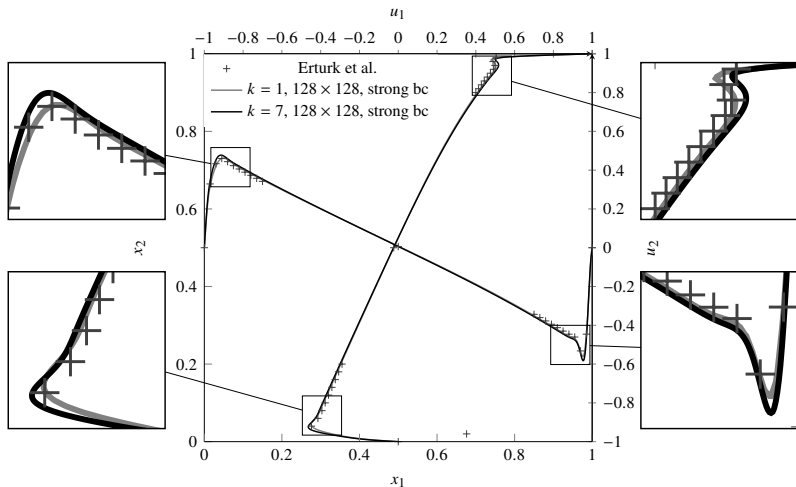


Figure: u_1 along the vertical centerline, u_2 along the horizontal centerline

Three-dimensional lid-driven cavity

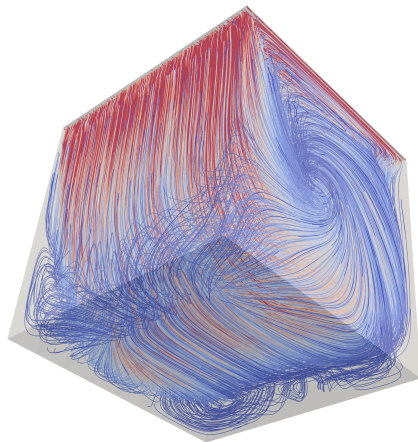


Figure: Three-dimensional lid-driven cavity, $Re = 1000$, streamlines

Lid-driven cavity

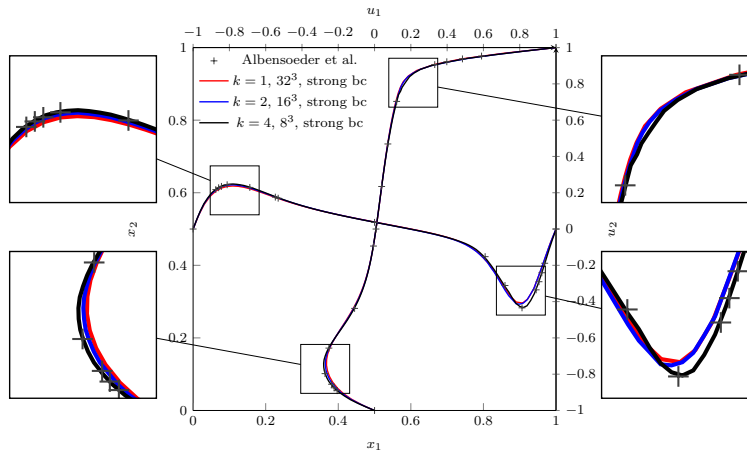


Figure: 3D Lid-driven cavity flow, horizontal component u_1 of the velocity along the vertical centerline $x_1, x_3 = \frac{1}{2}$ and the vertical component u_2 of the velocity along the horizontal centerline $x_2, x_3 = \frac{1}{2}$ for $Re = 1,000, k = 1, 2, 4$

Lid-driven cavity

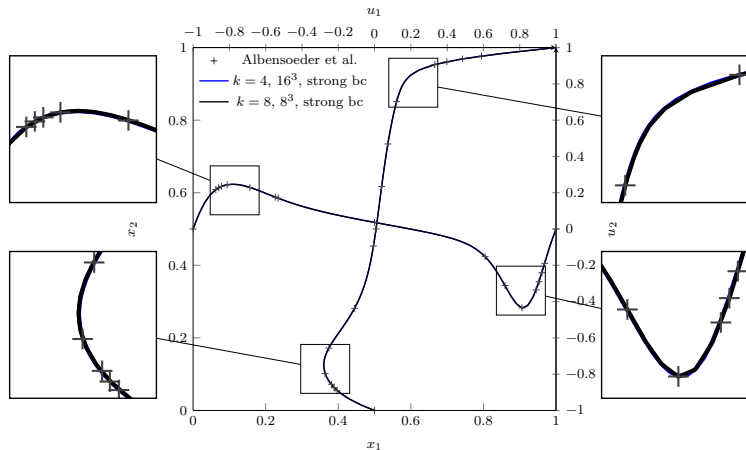


Figure: 3D Lid-driven cavity flow, horizontal component u_1 of the velocity along the vertical centerline $x_1, x_3 = \frac{1}{2}$ and the vertical component u_2 of the velocity along the horizontal centerline $x_2, x_3 = \frac{1}{2}$ for $\text{Re} = 1,000$, $k = 4, 8$

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