

The devising and analysis of Hybrid High-Order (HHO) methods

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POEMS Workshop, 5–7 July 2017

Outline

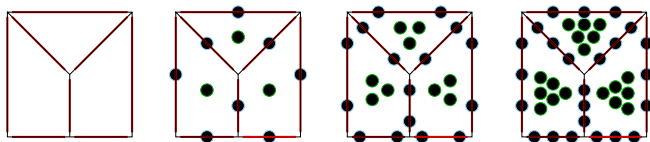
1. In a nutshell
2. Scalar elliptic PDEs
3. Computational Mechanics
4. Multiscale HHO

This talk is based on

- ▶ the two references where HHO methods were introduced
 - ▶ [\[Di Pietro, AE, Lemaire, CMAM, 2014\]](#) for diffusion
 - ▶ [\[Di Pietro, AE, CMAME, 2015\]](#) for elasticity
- ▶ plus a few more recent developments
 - ▶ [\[Cockburn, Di Pietro, AE, 2016\]](#) for building bridges
 - ▶ [\[Cicuttin, AE, Lemaire, 2016-\]](#) for multiscale HHO

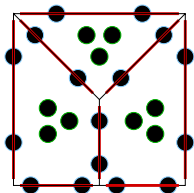
Discrete unknowns

- ▶ HHO methods attach discrete unknowns to **mesh faces**
 - ▶ one polynomial of order $k \geq 0$ on each mesh face
 - ▶ local variation of polynomial degree is possible
- ▶ HHO methods also use **cell unknowns**
 - ▶ elimination by static condensation (local Schur complement)
 - ▶ one simple choice is equal order (other choices are possible)



Devising HHO methods

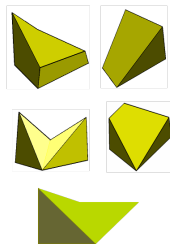
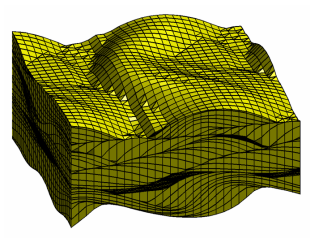
- ▶ Devising from **primal formulation** using two ideas
- ▶ Local **reconstruction operator** to build a higher-order field in each cell from cell and face unknowns
- ▶ Local **stabilization operator** to connect cell and face unknowns



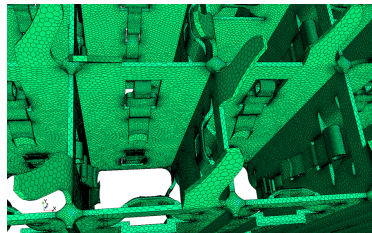
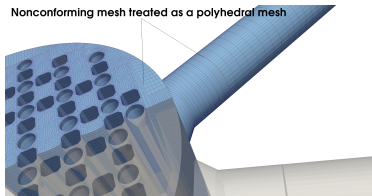
Main features

- ▶ **Genericity**
 - ▶ **arbitrary** polynomial order $k \geq 0$, energy-error of order $O(h^{k+1})$
 - ▶ construction **independent** of space dimension
 - ▶ **polytopal** meshes
 - ▶ library using **generic programming** [Cicuttin, Di Pietro, AE 17]
- ▶ **Physical fidelity**
 - ▶ local **conservation**
 - ▶ **robustness** (dominant advection, quasi-incompressible elasticity)
- ▶ **Attractive costs**
 - ▶ more compact stencil than, e.g., vertex-based methods
 - ▶ global system size $\sim k^2 \#(\text{faces})$ (vs. $\sim (k+1)^3 \#(\text{cells})$ for dG)
- ▶ **Industrial collaborations**: EDF R&D, BRGM, CEA, Saint Gobain

Some industrial motivations for POEMs (Courtesy IFPEN, EDF R&D)



Nonconforming mesh treated as a polyhedral mesh



Hybrid methods: a family portrait

- ▶ **Lower-order methods**
 - ▶ **Mimetic Finite Differences (MFD)** [Brezzi, Lipnikov, Shashkov 05]; recent textbook [Beirão da Veiga, Lipnikov, Manzini 14]
 - ▶ **Hybrid Finite Volumes (HFV)** [Droniou, Eymard 06; Eymard, Gallouet, Herbin 10]
 - ▶ **Crouzeix–Raviart FEM** (1973), see also [Di Pietro, Lemaire 15]
- ▶ Unifying settings
 - ▶ [Droniou, Eymard, Gallouet, Herbin 10, 13] for Hybrid Mimetic Mixed (**HMM**) methods and **Gradient Schemes**
 - ▶ [Bonelle, AE 14] for Compatible Discrete Operator (**CDO**) schemes
- ▶ **Higher-order methods**
 - ▶ **Hybridizable DG (HDG)** [Cockburn, Gopalakrishnan, Lazarov 09]
 - ▶ Weak Galerkin [Wang & Ye 13], equivalent to HDG [Cockburn 16]
 - ▶ **Higher-order MFD** [Lipnikov, Manzini 14]; **non-conforming VEM** [Ayuso, Lipnikov, Manzini 16]

Scalar elliptic PDEs

- ▶ Poisson model problem
- ▶ Advection-diffusion
- ▶ Building bridges

Poisson model problem

- ▶ Let $f \in L^2(D)$ and let $D \subset \mathbb{R}^d$ be a Lipschitz polyhedron
- ▶ Find $u \in V := H_0^1(D)$ s.t.

$$(\nabla u, \nabla w)_{L^2(D)} = (f, w)_{L^2(D)} \quad \forall w \in V$$

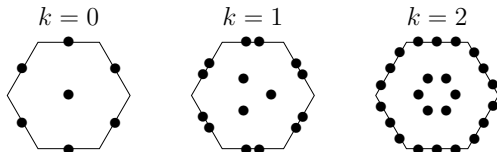
- ▶ Other BC's can be considered as well

Local viewpoint

- ▶ Consider a **mesh** $\mathcal{T} = \{T\}$ of D and a **polynomial degree** $k \geq 0$
 - ▶ broken polynomial space $\mathbb{P}^k(\partial T)$ (one poly. on each face of T)
- ▶ For all $T \in \mathcal{T}$, the discrete unknowns are

$$(v_T, v_{\partial T}) \in \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T)$$

- ▶ Example in a hexagonal cell



Reconstruction operator

$$\mathbf{R}_T^{k+1} : \underbrace{\mathbb{P}^k(T) \times \mathbb{P}^k(\partial T)}_{\text{cell and face unknowns}} \longrightarrow \underbrace{\mathbb{P}^{k+1}(T)}_{\text{higher-order polynomial}}$$

- ▶ Let $(v_T, v_{\partial T}) \in \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T)$
- ▶ Then $r := \mathbf{R}_T^{k+1}(v_T, v_{\partial T}) \in \mathbb{P}^{k+1}(T)$ solves, $\forall w \in \mathbb{P}^{k+1}(T)$,

$$\begin{aligned} (\nabla r, \nabla w)_{L^2(T)} &= -(v_T, \Delta w)_{L^2(T)} + (v_{\partial T}, \mathbf{n}_T \cdot \nabla w)_{L^2(\partial T)} \\ &= (\nabla v_T, \nabla w)_{L^2(T)} - (v_T - v_{\partial T}, \mathbf{n}_T \cdot \nabla w)_{L^2(\partial T)} \end{aligned}$$

together with the mean-value condition $(r, 1)_{L^2(T)} = (v_T, 1)_{L^2(T)}$

- ▶ well-posed local Neumann problem
 - ▶ Cholesky factorization of local stiffness matrix in $\mathbb{P}^{k+1}(T)$
 - ▶ **fully parallelizable**
- ▶ Note that $\mathbf{R}_T^{k+1}(v_T, v_{T|\partial T}) = v_T$
 - ▶ no order pickup if trace and face values coincide

Reduction and approximation operators

- ▶ Reconstruction operator $R_T^{k+1} : \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T) \rightarrow \mathbb{P}^{k+1}(T)$
- ▶ Reduction operator $\mathcal{I}_T^k : H^1(T) \rightarrow \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T)$ s.t.

$$\mathcal{I}_T^k(v) := (\Pi_T^k(v), \Pi_{\partial T}^k(v))$$

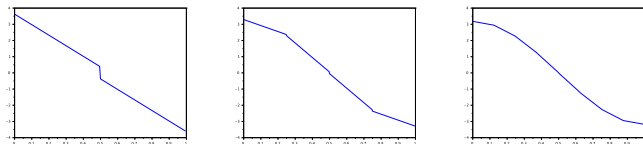
with L^2 -orthogonal projectors onto $\mathbb{P}^k(T)$ and $\mathbb{P}^k(\partial T)$ resp.

- ▶ $R_T^{k+1} \circ \mathcal{I}_T^k : H^1(T) \rightarrow \mathbb{P}^{k+1}(T)$ acts as an approximation operator

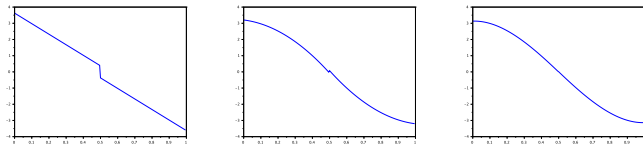
$$\begin{array}{ccc}
 H^1(T) & \xrightarrow{\mathcal{I}_T^k} & \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T) \\
 \vdots & & \swarrow R_T^{k+1} \\
 & & \mathbb{P}^{k+1}(T)
 \end{array}$$

Numerical illustration

- ▶ h -approximation of $\cos(\pi x)$, $N = 2, 4, 8$, $k = 0$



- ▶ p -approximation of $\cos(\pi x)$, $N = 2$, $k = 0, 1, 2$



Elliptic projector

- ▶ Elliptic projector $\mathcal{E}_T^{k+1} : H^1(T) \rightarrow \mathbb{P}^{k+1}(T)$
 - ▶ $(\nabla(\mathcal{E}_T^{k+1}(v) - v), \nabla w)_{L^2(T)} = 0, \forall w \in \mathbb{P}^{k+1}(T)$
 - ▶ $(\mathcal{E}_T^{k+1}(v) - v, 1)_{L^2(T)} = 0$

- ▶ The following holds true: $R_T^{k+1} \circ \mathcal{I}_T^k = \mathcal{E}_T^{k+1}$; indeed $\forall w \in \mathbb{P}^{k+1}(T)$,

$$\begin{aligned} (\nabla R_T^{k+1}(\mathcal{I}_T^k(v)), \nabla w)_{L^2(T)} &= (\nabla R_T^{k+1}(\Pi_T^k(v), \Pi_{\partial T}(v)), \nabla w)_{L^2(T)} \\ &= -(\Pi_T^k(v), \Delta w)_{L^2(T)} + (\Pi_{\partial T}^k(v), \mathbf{n}_T \cdot \nabla w)_{L^2(\partial T)} \\ &= -(v, \Delta w)_{L^2(T)} + (v, \mathbf{n}_T \cdot \nabla w)_{L^2(\partial T)} = (\nabla v, \nabla w)_{L^2(T)} \end{aligned}$$

- ▶ In summary, we have

$$\begin{array}{ccc}
 H^1(T) & \xrightarrow{\mathcal{I}_T^k} & \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T) \\
 \downarrow \mathcal{E}_T^{k+1} & & \swarrow R_T^{k+1} \\
 & & \mathbb{P}^{k+1}(T)
 \end{array}$$

Stabilization

- ▶ However, $\{\nabla R_T^{k+1}(v_T, v_{\partial T}) = \mathbf{0}\} \not\Rightarrow \{v_T = v_{\partial T} = \text{cst}\}$
- ▶ We “connect” cell and face unknowns by a Least-Squares penalty on

$$S_{\partial T}^k(v_T, v_{\partial T}) = \Pi_{\partial T}^k(v_T - v_{\partial T} + (I - \Pi_T^k)(R_T^{k+1}(v_T, v_{\partial T})))$$

- ▶ The **higher-order term** is a **distinctive feature** of HHO methods
- ▶ Local mass matrices in $\mathbb{P}^k(T)$ and $\mathbb{P}^k(\partial T)$, **fully parallelizable**
- ▶ Note that $S_{\partial T}^k(v_T, v_{T|\partial T}) = 0$
 - ▶ hence, we have $S_{\partial T}^k(v_T, v_{\partial T}) = \tilde{S}_{\partial T}^k(v_T - v_{\partial T})$

\mathbb{P}^{k+1} -polynomial consistency

- ▶ Recall elliptic projector $\mathcal{E}_T^{k+1} : H^1(T) \rightarrow \mathbb{P}^{k+1}(T)$
- ▶ Recall reduction operator s.t. $\mathcal{I}_T^k(v) = (\Pi_T^k(v), \Pi_{\partial T}^k(v))$
- ▶ For all $v \in H^1(T)$, we have

$$S_{\partial T}^k(\mathcal{I}_T^k(v)) = (\Pi_T^k - \Pi_{\partial T}^k)(v - \mathcal{E}_T^{k+1}(v))$$

Consequently, $S_{\partial T}^k(\mathcal{I}_T^k(p)) = 0, \forall p \in \mathbb{P}^{k+1}(T)$

$$\begin{aligned} S_{\partial T}^k(\mathcal{I}_T^k(v)) &= \Pi_{\partial T}^k(\Pi_T^k(v) - \Pi_{\partial T}^k(v) + (I - \Pi_T^k)(\mathcal{E}_T^{k+1}(v))) \\ &= \Pi_{\partial T}^k(\Pi_T^k(v - \mathcal{E}_T^{k+1}(v)) - (\Pi_{\partial T}^k(v) - \mathcal{E}_T^{k+1}(v))) \\ &= \Pi_T^k(v - \mathcal{E}_T^{k+1}(v)) - \Pi_{\partial T}^k(v - \mathcal{E}_T^{k+1}(v)) \end{aligned}$$

since $\Pi_{\partial T}^k \Pi_T^k = \Pi_T^k$ and $\Pi_{\partial T}^k \Pi_{\partial T}^k = \Pi_{\partial T}^k$

- ▶ Without the higher-order term, $S_{\partial T}^k(\mathcal{I}_T^k(p)) = 0$ only for $p \in \mathbb{P}^k(T)$

Local stability and boundedness

- Local bilinear form (with $\tau_{\partial T|F} \sim h_F^{-1}$ for all $F \subset \partial T$)

$$\hat{a}_T((v_T, v_{\partial T}), (w_T, w_{\partial T})) := \underbrace{(\nabla R_T^{k+1}(v_T, v_{\partial T}), \nabla R_T^{k+1}(w_T, w_{\partial T}))}_{\text{Galerkin/reconstruction}}_{L^2(T)} + \underbrace{(\tau_{\partial T} S_{\partial T}^k(v_T, v_{\partial T}), S_{\partial T}^k(w_T, w_{\partial T}))}_{\text{stabilization}}_{L^2(\partial T)}$$

- Local stability and boundedness:**

$$\hat{a}_T((v_T, v_{\partial T}), (v_T, v_{\partial T})) \sim |(v_T, v_{\partial T})|_{\mathcal{H}^1(T)}^2$$

with the local seminorm

$$|(v_T, v_{\partial T})|_{\mathcal{H}^1(T)}^2 = \|\nabla v_T\|_{L^2(T)}^2 + \|\tau_{\partial T}^{\frac{1}{2}}(v_T - v_{\partial T})\|_{L^2(\partial T)}^2$$

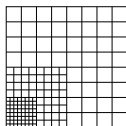
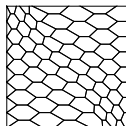
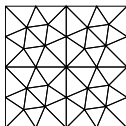
Note that $|(v_T, v_{\partial T})|_{\mathcal{H}^1(T)} = 0$ implies $v_T = v_{\partial T} = \text{cst}$

Interlude: variations on the cell unknowns

- ▶ Let $k \geq 0$ be the degree of the face unknowns
- ▶ Let $l \geq 0$ be the degree of the cell unknowns
- ▶ The equal-order case is $l = k$
- ▶ It is possible to choose $l = k - 1$ ($k \geq 1$) while achieving the same stability and approximation properties
- ▶ It is possible to choose $l = k + 1$
 - ▶ no further gain in stability/approximation
 - ▶ simplified stabilization $S_{\partial T}^k(v_T, v_{\partial T}) = \Pi_{\partial T}^k(v_T - v_{\partial T})$, but more cell unknowns to eliminate
 - ▶ cf. [Lehrenfeld, Schöberl 10] stabilization for HDG

Assembling the discrete problem

- ▶ Mesh $\mathcal{M} = \{\mathcal{T}, \mathcal{F}\}$, cells collected in $\mathcal{T} = \{T\}$, faces in $\mathcal{F} = \{F\}$
 - ▶ polytopal cells and non-matching interfaces are possible



- ▶ The (global) discrete unknowns are in

$$(v_T, v_F) \in \mathcal{V}_{\mathcal{M}}^k := \mathbb{P}^k(\mathcal{T}) \times \mathbb{P}^k(\mathcal{F})$$

- ▶ one polynomial of order k per cell (or $l \in \{k-1, k, k+1\}$)
- ▶ one polynomial of order k per face
- ▶ Let $(v_T, v_F) \in \mathcal{V}_{\mathcal{M}}^k$; the discrete unknowns attached to a cell $T \in \mathcal{T}$ and its faces $F \subset \partial T$ are denoted $(v_T, v_{\partial T})$
- ▶ To enforce homogeneous Dirichlet BCs, we restrict to $\mathcal{V}_{\mathcal{M},0}^k$ where global unknowns **attached to boundary faces are set to zero**

Discrete problem and local conservation

- ▶ The discrete problem is: Find $(u_T, u_F) \in \mathcal{V}_{\mathcal{M},0}^k$ s.t.

$$\sum_{T \in \mathcal{T}} \hat{a}_T((u_T, u_{\partial T}), (w_T, w_{\partial T})) = \sum_{T \in \mathcal{T}} (f, w_T)_{L^2(T)} \quad (1)$$

for all $(w_T, w_F) \in \mathcal{V}_{\mathcal{M},0}^k$

- ▶ Local conservation

- ▶ for all $T \in \mathcal{T}$, there is a **numerical flux trace** $\phi_T \in \mathbb{P}^k(\partial T)$
- ▶ testing (1) with $((p\delta_{T,T'})_{T' \in \mathcal{T}}, (0)_{F' \in \mathcal{F}})$ yields the **local balance**

$$(\nabla R_T^{k+1}(u_T, u_{\partial T}), \nabla p)_{L^2(T)} + (\phi_T, p)_{L^2(\partial T)} = (f, p)_{L^2(T)}, \quad \forall p \in \mathbb{P}^k(T)$$

- ▶ testing (1) with $((0)_{T' \in \mathcal{T}}, (q\delta_{F,F'})_{F' \in \mathcal{F}})$, $\forall q \in \mathbb{P}^k(F)$, yields the **equilibration condition**

$$\phi_{T_1|F} + \phi_{T_2|F} = 0, \quad F = \partial T_1 \cap \partial T_2$$

- ▶ we have $\phi_T = -\nabla R_T^{k+1}(u_T, u_{\partial T}) \cdot \mathbf{n}_T + \alpha_{\partial T}^{\text{HHO}}(u_T - u_{\partial T})$
- ▶ see [Cockburn, Di Pietro, AE, 16]

Algebraic realization

- ▶ Ordering cell unknowns first and then face unknowns, we obtain the linear system

$$\begin{bmatrix} \mathbf{A}_{\mathcal{T}\mathcal{T}} & \mathbf{A}_{\mathcal{T}\mathcal{F}} \\ \mathbf{A}_{\mathcal{F}\mathcal{T}} & \mathbf{A}_{\mathcal{F}\mathcal{F}} \end{bmatrix} \begin{bmatrix} \mathbf{U}_{\mathcal{T}} \\ \mathbf{U}_{\mathcal{F}} \end{bmatrix} = \begin{bmatrix} \mathbf{F}_{\mathcal{T}} \\ \mathbf{0} \end{bmatrix}$$

- ▶ The system matrix is **SPD**
- ▶ Local elimination of cell unknowns
 - ▶ $\mathbf{A}_{\mathcal{T}\mathcal{T}}$ is **block-diagonal** \rightarrow one can solve the Schur complement system in terms of face unknowns
 - ▶ size $\sim k^2 \#(\text{faces})$
 - ▶ compact stencil (two faces interact only if they belong to same cell)
 - ▶ can be interpreted as a **global transmission problem** [Cockburn 16]

Error analysis

- ▶ Stability and \mathbb{P}^{k+1} -consistency give (super)convergence
- ▶ $O(h^{k+1})$ energy-error estimate

$$\left(\sum_{T \in \mathcal{T}} \|\nabla(u - \mathbf{R}_T^{k+1}(u_T, u_{\partial T}))\|_{L^2(T)}^2 \right)^{\frac{1}{2}} \leq c \left(\sum_{T \in \mathcal{T}} h_T^{2(k+1)} |u|_{H^{k+2}(T)}^2 \right)^{\frac{1}{2}}$$

- ▶ Under (full) elliptic regularity, $O(h^{k+2})$ L^2 -error estimate

$$\left(\sum_{T \in \mathcal{T}} \|\Pi_T^k(u) - u_T\|_{L^2(T)}^2 \right)^{\frac{1}{2}} \leq c h \left(\sum_{T \in \mathcal{T}} h_T^{2(k+1)} |u|_{H^{k+2}(T)}^2 \right)^{\frac{1}{2}}$$

Polytopal mesh regularity

- ▶ (Usual) assumption that each mesh cell is an agglomeration of **finitely many, shape-regular simplices**; we assume planar faces
- ▶ Polynomial approximation in polytopal cells in Sobolev norms
 - ▶ Poincaré–Steklov inequality:

$$\|v - \Pi_T^0(v)\|_{L^2(T)} \leq C_{PS} h_T \|\nabla v\|_{L^2(T)}, \quad \forall v \in H^1(T)$$

- ▶ $C_{PS} = \pi^{-1}$ for convex T [Poincaré 1894; Steklov 1897; Payne, Weinberger 60 ($d = 2$), Bebendorf 03 ($d \geq 3$)]
- ▶ on polytopal cells, combine PS on simplices with multiplicative trace inequality [Veeder, Verfürth 12; AE, Guermond 16]

$$\|v\|_{L^2(\partial T)} \leq C_{MT} \left(h_T^{-\frac{1}{2}} \|v\|_{L^2(T)} + \|v\|_{L^2(T)}^{\frac{1}{2}} \|\nabla v\|_{L^2(T)}^{\frac{1}{2}} \right), \quad \forall v \in H^1(T)$$

- ▶ higher-order polynomial approximation using Morrey's polynomial
 - ▶ this argument avoids a star-shapedness assumption on cells
 - ▶ both PS and MT inequalities allow for some **face degeneration**
- ▶ For further results on face degeneration, see [Cangiani, Georgoulis, Houston 14] and [Dong, PhD Thesis 2016]

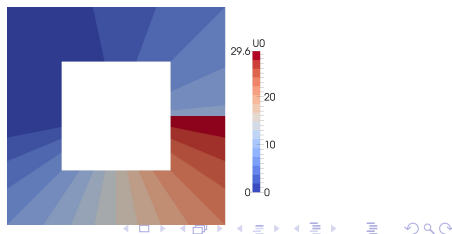
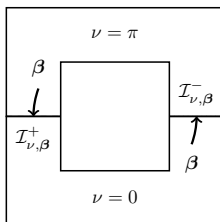
Péclet-robust advection-diffusion

- Locally degenerate problem

$$\nabla \cdot (-\nu \nabla u + \beta u) + \mu u = f \quad \text{in } D$$

with $\nu \geq 0$, $\beta = O(1)$ Lipschitz, $\mu > 0$

- Dirichlet BC on $\{\mathbf{x} \in \partial D \mid \nu > 0 \text{ or } \beta \cdot \mathbf{n} < 0\}$
- Exact solution **jumps** across diffusive/non-diffusive **interface** $I_{\nu, \beta}^-$ where β flows **from non-diffusive into diffusive region**
 - see [Gastaldi, Quarteroni 89; Di Pietro, AE, Guermond 08]



HHO discretization

- ▶ Main features of HHO method [Di Pietro, Droniou, AE 15]
 - ▶ arbitrary polynomial degree $k \geq 0$
 - ▶ local reconstruction in $\mathbb{P}^{k+1}(T)$ and local stabilization
 - ▶ local **advective derivative reconstruction** in $\mathbb{P}^k(T)$
 - ▶ **local upwind stabilization** between face and cell unknowns
 - ▶ weak enforcement of BC's à la Nitsche
 - ▶ no need to duplicate face unknowns on $I_{\nu,\beta}^-$

- ▶ Inf-sup stability norm

$$\begin{aligned} \|(\mathbf{v}_T, \mathbf{v}_{\partial T})\|_{\nu,\beta,T} &= |(\mathbf{v}_T, \mathbf{v}_{\partial T})|_{\nu,T} \\ &\quad + |(\mathbf{v}_T, \mathbf{v}_{\partial T})|_{\beta,T} + h_T \beta_T^{-1} \|G_{\beta,T}^k(\mathbf{v}_T, \mathbf{v}_{\partial T})\|_{L^2(T)} \end{aligned}$$

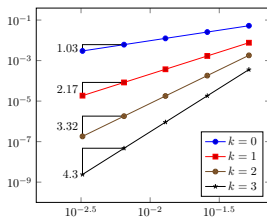
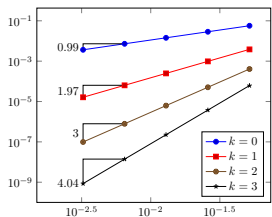
- ▶ $|\cdot|_{\nu,T}$: ν -scaled diffusive norm
- ▶ $|\cdot|_{\beta,T} = \|\mathbf{v}_T\|_{L^2(T)} + \| |\boldsymbol{\beta} \cdot \mathbf{n}|^{\frac{1}{2}} (\mathbf{v}_T - \mathbf{v}_{\partial T}) \|_{L^2(\partial T)}$

Error estimate and convergence

- ▶ Error estimate captures full range of Péclet numbers $\text{Pe}_T \in [0, \infty)$

$$\left(\sum_{T \in \mathcal{T}} \|\mathcal{I}_T^k(u) - (u_T, u_{\partial T})\|_{\nu, \beta, T}^2 \right)^{\frac{1}{2}} \leq c \left(\sum_{T \in \mathcal{T}} \nu_T h_T^{2(k+1)} |u|_{H^{k+2}(T)}^2 + \beta_T \min(1, \text{Pe}_T) h_T^{2(k+\frac{1}{2})} |u|_{H^{k+1}(T)}^2 \right)^{\frac{1}{2}}$$

- ▶ Numerical decay rates for energy (left) and L^2 (right) errors



Building bridges

- ▶ Following [Cockburn, Di Pietro, AE 16], we bridge the viewpoints of **HHO, HDG & ncVEM**, focusing on Poisson's model problem

- ▶ **Usual presentation of HDG**

- ▶ approximate the triple $(\boldsymbol{\sigma}, u, \lambda)$, with $\boldsymbol{\sigma} = -\nabla u$, $\lambda = u|_{\mathcal{F}}$
- ▶ $(\boldsymbol{\sigma}_T, u_T, \lambda_F) \in \mathbf{S}_T \times V_T \times V_F$ with local spaces \mathbf{S}_T, V_T, V_F
- ▶ discrete HDG problem: $\forall (\boldsymbol{\tau}_T, w_T, \mu_F) \in \mathbf{S}_T \times V_T \times V_F$,

$$\begin{aligned} (\boldsymbol{\sigma}_T, \boldsymbol{\tau}_T)_{L^2(T)} - (u_T, \nabla \cdot \boldsymbol{\tau}_T)_{L^2(T)} + (\lambda_{\partial T}, \boldsymbol{\tau}_T \cdot \mathbf{n}_T)_{L^2(\partial T)} &= 0 \\ - (\boldsymbol{\sigma}_T, \nabla w_T)_{L^2(T)} + (\phi_T, w_T)_{L^2(\partial T)} &= (f, w_T)_{L^2(T)} \\ (\phi_{T_1} + \phi_{T_2}, \mu_F)_{L^2(F)} &= 0, \quad F = \partial T_1 \cap \partial T_2 \end{aligned}$$

with the numerical flux trace

$$\phi_T = \boldsymbol{\sigma}_T \cdot \mathbf{n}_T + \alpha_{\partial T}^{\text{HDG}} (u_T - \lambda_{\partial T})$$

HHO meets HDG

- ▶ HDG method specified through \mathbf{S}_T , V_T , V_F and $\alpha_{\partial T}^{\text{HDG}}$
 - ▶ $\mathbf{S}_T = \mathbb{P}^k(T; \mathbb{R}^d)$, $V_T = \mathbb{P}^k(T)$, $V_F = \mathbb{P}^k(F)$, $\alpha_{\partial T}^{\text{HDG}}$ acts pointwise

- ▶ HHO as HDG method
 - ▶ $\mathbf{S}_T = \nabla \mathbb{P}^{k+1}(T)$, V_T , V_F as above, $\alpha_{\partial T}^{\text{HHO}} = \tilde{\mathbf{S}}_{\partial T}^{k*}(\tau_{\partial T} \tilde{\mathbf{S}}_{\partial T}^k)$
 - $(\tilde{\mathbf{S}}_{\partial T}^{k*}(\lambda), \mu)_{L^2(\partial T)} = (\lambda, \tilde{\mathbf{S}}_{\partial T}^k(\mu))_{L^2(\partial T)}$
 - ▶ 1st HDG eq: $\boldsymbol{\sigma}_T = -\nabla R_T^{k+1}(u_T, \lambda_{\partial T})$
 - ▶ 2nd HDG eq: HHO tested with $(w_T, 0)$
 - ▶ 3rd HDG eq: HHO tested with $(0, \mu_F)$

- ▶ Comments
 - ▶ HHO uses a **smaller flux space** (avoids curl-free functions)
 - ▶ HHO uses a **nonlocal stabilization design** for polytopal super-CV
 - ▶ alternative route to super-CV for HDG based on building space triplets by **M-decompositions** [Cockburn, Fu, Sayas 16]

HHO meets ncVEM (1)

- ▶ Consider the (finite-dimensional) subspace

$$V^{k+1}(T) = \{v \in H^1(T) \mid \Delta v \in \mathbb{P}^k(T), \mathbf{n}_T \cdot \nabla v \in \mathbb{P}^k(\partial T)\}$$

- ▶ $\mathbb{P}^{k+1}(T) \subsetneq V^{k+1}(T)$; other functions are not explicitly known
- ▶ Recall reduction operator $\mathcal{I}_T^k(v) = (\Pi_T^k(v), \Pi_{\partial T}^k(v))$; then

$$\mathcal{I}_T^k : V^{k+1}(T) \longleftrightarrow \mathbb{P}^k(T) \times \mathbb{P}^k(\partial T) \text{ is an isomorphism}$$

- ▶ Let $\varphi \in V^{k+1}(T)$
 - ▶ $\mathcal{E}_T^{k+1}(\varphi) = R_T^{k+1}(\mathcal{I}_T^k(\varphi))$ is **computable** from the **dof's** $\mathcal{I}_T^k(\varphi)$ of φ
 - ▶ same for $\check{S}_{\partial T}^k(\varphi) = S_{\partial T}^k(\mathcal{I}_T^k(\varphi))$

HHO meets ncVEM (2)

- Consider the following bilinear form on $V^{k+1}(T) \times V^{k+1}(T)$:

$$\check{a}_T(\varphi, \psi) = (\nabla \mathcal{E}_T^{k+1}(\varphi), \nabla \mathcal{E}_T^{k+1}(\psi))_{L^2(T)} + (\tau_{\partial T} \check{S}_{\partial T}^k(\varphi), \check{S}_{\partial T}^k(\psi))_{L^2(\partial T)}$$

$$\text{where } \check{S}_{\partial T}^k(\varphi) = (\Pi_T^k - \Pi_{\partial T}^k)(\varphi - \mathcal{E}_T^{k+1}(\varphi))$$

- We have $\check{a}_T(\varphi, \psi) = \hat{a}_T(\mathcal{I}_T^k(\varphi), \mathcal{I}_T^k(\psi))$
- Equivalent HHO stabilization with LS penalty on cells **and** on faces

$$(\mathcal{S}_T^k(\cdot), \mathcal{S}_T^k(\cdot))_{L^2(T)} + (\mathcal{S}_{\partial T}^k(\cdot), \mathcal{S}_{\partial T}^k(\cdot))_{L^2(\partial T)}$$

- $\mathcal{S}_T^k(v_T, v_{\partial T}) = h_T^{-1} \Pi_T^k(v_T - R_T^{k+1}(v_T, v_{\partial T}))$
 - $\mathcal{S}_{\partial T}^k(v_T, v_{\partial T}) = h_{\partial T}^{-1/2} \Pi_{\partial T}^k(v_{\partial T} - R_T^{k+1}(v_T, v_{\partial T}))$
 - both operators can be rewritten as operators on $v_T|_{\partial T} - v_{\partial T} \dots$
- Similar for mixed-order HHO (cell unknowns of order $k-1$)

$$V^{k+1}(T) = \{v \in H^1(T) \mid \Delta v \in \mathbb{P}^{k-1}(T), \mathbf{n}_T \cdot \nabla v \in \mathbb{P}^k(\partial T)\}$$

$$\mathcal{I}_T^k(v) = (\Pi_T^{k-1}(v), \Pi_{\partial T}^k(v))$$

Computational mechanics

- ▶ Let us focus on linear elasticity
- ▶ Model problem $\nabla \cdot \boldsymbol{\sigma}(\mathbf{u}) + \mathbf{f} = \mathbf{0}$ in D , $\mathbf{u} = \mathbf{0}$ on ∂D (for simplicity)

$$\boldsymbol{\sigma}(\mathbf{u}) = 2\mu\boldsymbol{\varepsilon}(\mathbf{u}) + \lambda \operatorname{tr}(\boldsymbol{\varepsilon}(\mathbf{u}))\mathbb{I} \quad \boldsymbol{\varepsilon}(\mathbf{u}) = \frac{1}{2}(\nabla \mathbf{u} + \nabla \mathbf{u}^T)$$

with Lamé coefficients $\mu > 0$ and $\lambda + \frac{2}{3}\mu > 0$

- ▶ Incompressible limit $\lambda \gg \mu$
 - ▶ need to represent accurately non-trivial divergence-free fields
 - ▶ locking phenomenon for (lower-order) conforming FEM
 - ▶ IPDG [Hansbo, Larson 03]
 - ▶ HDG [Kabaria, Lew, Cockburn 15; Fu, Cockburn, Stolarski 16]
 - ▶ VEM [Beirão da Veiga, Brezzi, Marini 13; Gain, Talischi, Paulino 14; Beirão da Veiga, Lovadina, Mora 15]

HHO discretization

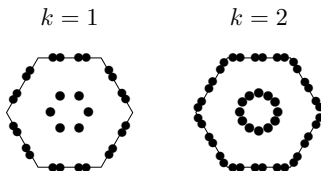
- ▶ Arbitrary polynomial degree $k \geq 1$
- ▶ Dimension-independent construction
- ▶ Displacement-based (primal) formulation, SPD linear system
- ▶ Error estimates: $O(h^{k+1})$ (energy-norm) and $O(h^{k+2})$ (L^2 -norm, elliptic regularity) on polytopal meshes
- ▶ Robust in the incompressible limit
- ▶ Local traction balance in each mesh cell

Devising the HHO method

- ▶ Let $k \geq 1$, let T be a mesh cell; the discrete unknowns are

$$(\mathbf{v}_T, \mathbf{v}_{\partial T}) \in \mathcal{V}_T^k := \mathbb{P}^k(T; \mathbb{R}^d) \times \mathbb{P}^k(\partial T; \mathbb{R}^d)$$

- ▶ Example in a hexagonal cell



- ▶ **Lowest-order version**

- ▶ 2D: 4#(faces) dofs $\rightarrow \sim 6$ #(cells) on triangles
- ▶ 3D: 9#(faces) dofs $\rightarrow \sim 18$ #(cells) on tetrahedra
- ▶ ~ 25 #(cells) for recent 3D DPG in [Carstensen, Hellwig 17]

Local displacement reconstruction

- ▶ Reconstruction of polynomial displacement in $\mathbb{P}^{k+1}(T; \mathbb{R}^d)$

$$\mathbb{R}_T^{k+1} : \underbrace{\mathcal{V}_T^k}_{\text{cell and face unknowns}} \longrightarrow \underbrace{\mathbb{P}^{k+1}(T; \mathbb{R}^d)}_{\text{higher-order polynomial}}$$

- ▶ Let $(\mathbf{v}_T, \mathbf{v}_{\partial T}) \in \mathcal{V}_T^k$
- ▶ $\mathbf{r} := \mathbb{R}_T^{k+1}(\mathbf{v}_T, \mathbf{v}_{\partial T}) \in \mathbb{P}^{k+1}(T; \mathbb{R}^d)$ solves, $\forall \mathbf{w} \in \mathbb{P}^{k+1}(T; \mathbb{R}^d)$,

$$(\boldsymbol{\varepsilon}(\mathbf{r}), \boldsymbol{\varepsilon}(\mathbf{w}))_{L^2(T)} = (\boldsymbol{\varepsilon}(\mathbf{v}_T), \boldsymbol{\varepsilon}(\mathbf{w}))_{L^2(T)} - (\mathbf{v} - \mathbf{v}_{\partial T}, \boldsymbol{\varepsilon}(\mathbf{w})\mathbf{n}_T)_{L^2(\partial T)}$$

and the rigid-body motions of \mathbf{r} are prescribed from \mathbf{v}_T (translation) and $\mathbf{v}_{\partial T}$ (rotation)

- ▶ symmetric strain-based reconstruction
- ▶ well-posed local Neumann problem
- ▶ Cholesky factorization of local stiffness matrices
- ▶ **fully parallelizable**

Local divergence reconstruction

- ▶ $D_T^k : \mathcal{V}_T^k \rightarrow \mathbb{P}^k(T)$
- ▶ Let $(\mathbf{v}_T, \mathbf{v}_{\partial T}) \in \mathcal{V}_T^k$
- ▶ $d := D_T^k(\mathbf{v}_T, \mathbf{v}_{\partial T}) \in \mathbb{P}^k(T)$ solves, $\forall q \in \mathbb{P}^k(T)$,

$$(d, q)_{L^2(T)} = (\nabla \cdot \mathbf{v}_T, q)_{L^2(T)} - (\mathbf{v}_T - \mathbf{v}_{\partial T}, \mathbf{q} \mathbf{n}_T)_{L^2(\partial T)}$$

- ▶ **Commuting diagram property** (key for incompressible limit)

$$\begin{array}{ccc} H^1(T) & \xrightarrow{\nabla \cdot} & L^2(T) \\ \downarrow \mathcal{I}_T^k & & \downarrow \Pi_T^k \\ \mathcal{V}_T^k & \xrightarrow{D_T^k} & \mathbb{P}^k(T) \end{array}$$

with reduction operator s.t. $\mathcal{I}_T^k(\mathbf{v}) := (\Pi_T^k(\mathbf{v}), \Pi_{\partial T}^k(\mathbf{v}))$

Discrete problem

- ▶ Exact bilinear form composed locally of

$$a_{\mu,T}(\mathbf{v}, \mathbf{w}) = 2\mu(\varepsilon(\mathbf{v}), \varepsilon(\mathbf{w}))_{L^2(T)}$$

$$a_{\lambda,T}(\mathbf{v}, \mathbf{w}) = \lambda(\nabla \cdot \mathbf{v}, \nabla \cdot \mathbf{w})_{L^2(T)}$$

- ▶ Discrete bilinear form composed locally of

$$\hat{a}_{\mu,T}((\mathbf{v}_T, \mathbf{v}_{\partial T}), (\mathbf{w}_T, \mathbf{w}_{\partial T})) = 2\mu(\varepsilon(\mathbf{R}_T^{k+1}(\mathbf{v}_T, \mathbf{v}_{\partial T})), \varepsilon(\mathbf{R}_T^{k+1}(\mathbf{w}_T, \mathbf{w}_{\partial T}))) + \text{stab}$$

$$\hat{a}_{\lambda,T}((\mathbf{v}_T, \mathbf{v}_{\partial T}), (\mathbf{w}_T, \mathbf{w}_{\partial T})) = \lambda(D_T^k(\mathbf{v}_T, \mathbf{v}_{\partial T}), D_T^k(\mathbf{w}_T, \mathbf{w}_{\partial T}))_{L^2(T)}$$

with **stab** devised component-wise as in the scalar diffusive case

- ▶ Discrete problem assembled cell-wise
 - ▶ cell displacement unknowns eliminated by static condensation
 - ▶ global **SPD matrix** of size $\sim k^2 \#(\text{faces})$ (3D)

Error analysis

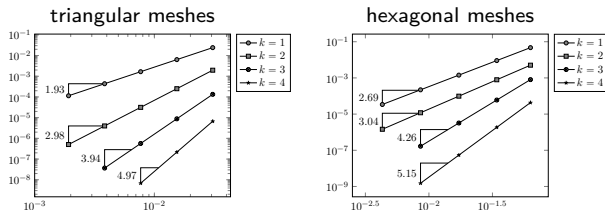
- ▶ Stability and \mathbb{P}^{k+1} -consistency yield (super)convergence; the commuting diagram property yields λ -robustness
- ▶ $O(h^{k+1})$ energy-error estimate

$$\left(\sum_{T \in \mathcal{T}} 2\mu \|\varepsilon(\mathbf{u} - \mathbb{R}_T^{k+1}(\mathbf{u}_T, \mathbf{u}_{\partial T}))\|_{\mathbf{L}^2(T)}^2 \right)^{\frac{1}{2}} \leq c \left(\sum_{T \in \mathcal{T}} 2\mu h_T^{2(k+1)} |\mathbf{u}|_{\mathbf{H}^{k+2}(T)}^2 + \lambda h_T^{2(k+1)} |\nabla \cdot \mathbf{u}|_{H^{k+1}(T)}^2 \right)^{\frac{1}{2}}$$

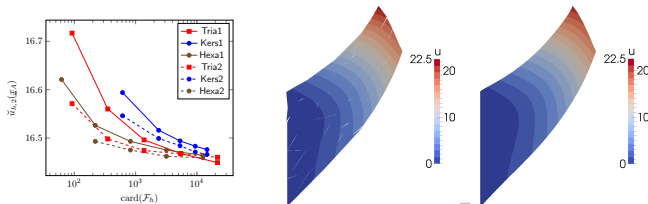
- ▶ $O(h^{k+2})$ \mathbf{L}^2 -error estimate under (full) elliptic regularity

Numerical results

- **Convergence rates** with analytical solution, $\frac{\lambda}{\mu} = 10^3$

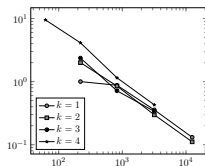


- **Cook's membrane test case**, $\mu = 0.375$ and $\lambda = 7.5 \times 10^6$
 - deformed configuration (22 vs. 4192 cells)



(Brief) performance assessment

- ▶ Assembly time τ_{ass} / solution time τ_{sol} , hexagonal meshes, $k \in \{1, 2, 3, 4\}$



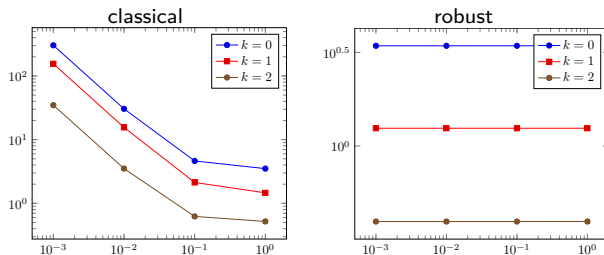
- ▶ $\tau_{\text{ass}} / \tau_{\text{sol}}$ decreases as $\sim (\#\text{dofs})^{-1}$
- ▶ rate and value fairly insensitive to k
- ▶ no parallelism exploited in assembly

Incompressible Stokes flows

- ▶ Model problem $-\nu\Delta\mathbf{u} + \nabla p = \mathbf{f}$, $\nabla\cdot\mathbf{u} = 0$ in D
- ▶ Main features of HHO method [DP, AE, Linke, Schieweck 16]
 - ▶ arbitrary polynomial order $k \geq 0$
 - ▶ local velocity in $\mathbb{P}^k(T; \mathbb{R}^d) \times \mathbb{P}^k(\partial T; \mathbb{R}^d)$ and pressure in $\mathbb{P}^k(T)$
 - ▶ after static condensation, global saddle-point system of size $k^2\#(\text{faces}) + 1\#(\text{cells})$ (3D)
 - ▶ energy-velocity and L^2 -pressure $O(h^{k+1})$ error estimates
 - ▶ L^2 -velocity $O(h^{k+2})$ error estimates under full elliptic regularity
 - ▶ local momentum and mass balance in each mesh cell
- ▶ Some recent literature on hybrid methods for Stokes flows
 - ▶ hybrid FE [Jeon, Park, Sheen 14]
 - ▶ HDG [Egger, Waluga 13; Cockburn, Sayas 14; Cockburn, Shi 14; Lehrenfeld, Schöberl 15], WG [Mu, Wang, Ye 15]

Large irrotational body forces

- ▶ Examples: Coriolis, centrifugal, electrokinetics [Linke 14]
- ▶ Pointwise divergence-free velocity reconstruction to test momentum balance; here, Raviart–Thomas reconstruction on tet meshes
- ▶ Velocity error for 3D Green–Taylor vortex flow vs. viscosity



A multiscale HHO method

- ▶ Find $u_\varepsilon \in V = H_0^1(D)$ s.t. $(\mathbb{A}_\varepsilon \nabla u_\varepsilon, \nabla w)_{L^2(D)} = (f, w)_{L^2(D)}$, $\forall w \in V$
 - ▶ $f \in L^2(D)$ and Lipschitz polyhedron $D \subset \mathbb{R}^d$
 - ▶ \mathbb{A}_ε unif. > 0 , **oscillatory with length scale** $\varepsilon \ll \ell_D$
 - ▶ periodic case $\mathbb{A}_\varepsilon(\mathbf{x}) = \mathbb{A}(\mathbf{x}/\varepsilon)$, where $\mathbb{A}(\cdot)$ is \mathbb{Z}^d -periodic in \mathbb{R}^d
- ▶ Theoretical results (periodic setting) [Allaire 02]
 - ▶ $(\mathbb{A}_\varepsilon)_{\varepsilon>0}$ G-converges to \mathbb{A}_0 s.t. $[\mathbb{A}_0]_{ij} = \int_Q \mathbb{A}(\mathbf{e}_j + \nabla \mu_j) \cdot (\mathbf{e}_i + \nabla \mu_i)$
 - ▶ **corrector** $\mu_i \in H_{\text{per}}^1(Q)$ s.t. $\nabla \cdot (\mathbb{A}(\nabla \mu_i + \mathbf{e}_i)) = 0$ on $Q = (0, 1)^d$
 - ▶ **homogenized sol.** $u_0 \in V$, $(\mathbb{A}_0 \nabla u_0, \nabla w)_{L^2(D)} = (f, w)_{L^2(D)}$, $\forall w \in V$
 - ▶ **first-order two-scale expansion**

$$\mathcal{L}_\varepsilon^1(u_0) = u_0 + \varepsilon \sum_{l \in \{1:d\}} \mu_l(\cdot/\varepsilon) \partial_l u_0$$

- ▶ if $u_0 \in H^2(D) \cap W^{1,\infty}(D)$, $\|\mathbb{A}_\varepsilon^{\frac{1}{2}} \nabla (u_\varepsilon - \mathcal{L}_\varepsilon^1(u_0))\|_{L^2(D)} = O(\varepsilon^{\frac{1}{2}})$
[Jikov, Kozlov, Oleinik 94]

msFEM

- ▶ The goal is to approximate the **oscillatory** solution u_ε on a **coarse** mesh \mathcal{T}_H with $\varepsilon \leq H \leq \ell_D$
 - ▶ if $H \leq \varepsilon$, any mono-scale method can be used
- ▶ The main idea is to replace the usual FEM basis functions by **oscillatory basis functions** pre-computed offline [Hou, Wu 97]
- ▶ The error analysis assumes a periodic setting
 - ▶ in lowest-order case, $\|\mathbb{A}_\varepsilon^{\frac{1}{2}} \nabla(u_\varepsilon - u_{\varepsilon,H})\|_{L^2(D)} = O(\varepsilon^{\frac{1}{2}} + H + (\varepsilon/H)^{\frac{1}{2}})$ where the last term is the **resonance error**, visible when $H \sim \varepsilon$
 - ▶ for higher-order msFEM [Allaire, Brizzi 05], the upper bound is $O(\varepsilon^{\frac{1}{2}} + H^k + (\varepsilon/H)^{\frac{1}{2}})$; increasing k **pays off**: the upper bound is minimal for higher H and takes a smaller value
 - ▶ the resonance error can be tamed by **oversampling** [Efendiev, Hou, Wu 00] and essentially eliminated by local decompositions with **larger supports** [Malqvist, Peterseim 14; Kornhuber, Yserentant 16]

msHHO

- ▶ Let \mathcal{T}_H be a coarse (polytopal) mesh with $\varepsilon \leq H \leq \ell_D$
- ▶ The main ideas of the msHHO method are
 - ▶ **oscillatory cell and face basis functions** precomputed offline
 - ▶ discrete unknowns are polynomials of order $k \geq 0$ on mesh faces and of order $l \geq 0$ on mesh cells (**as in mono-scale case**)
 - ▶ equal-order ($l = k$) and mixed-order ($l = k - 1$) variants
 - ▶ reconstruction operator based on **oscillatory basis functions**
- ▶ For $k = 0$, the method is analyzed in [Le Bris, Legoll, Lozinski 13] under the name **msFEM à la Crouzeix–Raviart**
 - ▶ error estimate $O(\varepsilon^{\frac{1}{2}} + H + (\varepsilon/H)^{\frac{1}{2}})$ on simplicial meshes
- ▶ The msHHO method provides an extension to **arbitrary order** with an analysis on polytopal meshes
- ▶ See [Cicuttin, AE, Lemaire 16] and **Lemaire's talk this Friday**

Oscillatory basis functions

- ▶ Cell basis functions (for $k \geq 1$)

$$\varphi_{\varepsilon, T}^{k+1, i} = \arg \min_{\substack{\varphi \in H^1(T) \\ \Pi_F^k(\varphi) = 0, \forall F \subset \partial T}} \int_T \left[\frac{1}{2} \mathbb{A}_\varepsilon \nabla \varphi \cdot \nabla \varphi - \Phi_T^{k-1, i} \varphi \right]$$

where $(\Phi_T^{k-1, i})_{1 \leq i \leq N_d^{k-1}}$ is a basis of $\mathbb{P}^{k-1}(T)$

- ▶ Face basis functions (for $k \geq 0$)

$$\varphi_{\varepsilon, T, F}^{k+1, j} = \arg \min_{\substack{\varphi \in H^1(T) \\ \Pi_F^k(\varphi) = \Phi_F^{k, j} \\ \Pi_\sigma^k(\varphi) = 0, \forall \sigma \subset \partial T \setminus \{F\}}} \int_T \left[\frac{1}{2} \mathbb{A}_\varepsilon \nabla \varphi \cdot \nabla \varphi \right]$$

where $(\Phi_F^{k, j})_{1 \leq j \leq N_{d-1}^k}$ is a basis of $\mathbb{P}^k(F)$

- ▶ The oscillatory functions form a basis of

$$V_\varepsilon^{k+1}(T) = \{v \in H^1(T) \mid \nabla \cdot (\mathbb{A}_\varepsilon \nabla v) \in \mathbb{P}^{k-1}(T), \mathbf{n}_T \cdot \mathbb{A}_\varepsilon \nabla v \in \mathbb{P}^k(\partial T)\}$$

Multiscale reconstruction operator

$$R_{\varepsilon, T}^{k+1} : \underbrace{\mathbb{P}^l(T) \times \mathbb{P}^k(\partial T)}_{\text{cell and face unknowns}} \longrightarrow \underbrace{V_{\varepsilon}^{k+1}(T)}_{\text{oscillatory function}}$$

- ▶ Let $(v_T, v_{\partial T}) \in \mathbb{P}^l(T) \times \mathbb{P}^k(\partial T)$
- ▶ Then $r := R_{\varepsilon, T}^{k+1}(v_T, v_{\partial T}) \in V_{\varepsilon}^{k+1}(T)$ solves, $\forall w \in V_{\varepsilon}^{k+1}(T)$,

$$(\mathbb{A}_{\varepsilon} \nabla r, \nabla w)_{L^2(T)} = -(v_T, \nabla \cdot (\mathbb{A}_{\varepsilon} \nabla w))_{L^2(T)} + (v_{\partial T}, \mathbf{n}_T \cdot \mathbb{A}_{\varepsilon} \nabla w)_{L^2(\partial T)}$$
 together with the mean-value condition $(r, 1)_{L^2(T)} = (v_T, 1)_{L^2(T)}$
- ▶ In practice, the oscillatory basis functions are precomputed offline by meshing T (of size $H > \varepsilon$) with subcells of size $h < \varepsilon$, and using a mono-scale method to approximate the minimizers

Mixed-order msHHO

- ▶ Let us take $l = k - 1$
- ▶ The local msHHO bilinear form is

$$\hat{a}_{\varepsilon, T}(\cdot, \cdot) = (\mathbb{A}_{\varepsilon} \nabla R_{\varepsilon, T}^{k+1}(\cdot), \nabla R_{\varepsilon, T}^{k+1}(\cdot))_{L^2(T)}$$

- ▶ **No need for stabilization**: we explored the whole space $V_{\varepsilon}^{k+1}(T)$ to resolve the oscillatory nature of the problem
- ▶ Error estimate: if $u_0 \in H^{k+2}(D) \cap W^{1, \infty}(D)$ and $\mu_l \in W^{1, \infty}(\mathbb{R}^d)$,

$$\left(\sum_{T \in \mathcal{T}_H} \|\mathbb{A}_{\varepsilon}^{\frac{1}{2}} \nabla (u_{\varepsilon} - R_{\varepsilon, T}^{k+1}(u_T, u_{\partial T}))\|_{L^2(T)}^2 \right)^{\frac{1}{2}} \leq c(\varepsilon^{\frac{1}{2}} + H^{k+1} + (\varepsilon/H)^{\frac{1}{2}})$$

Key approximation lemma

- ▶ $V_\varepsilon^{k+1}(T)$ no longer contains high-order polynomials ...
- ▶ Recall homogenized solution u_0 and first-order expansion $\mathcal{L}_\varepsilon^1(u_0)$
- ▶ Key idea: build a function $\mathcal{J}_{\varepsilon,T}^{k+1}(u_0) \in V_\varepsilon^{k+1}(T)$ from $\Pi_T^{k+1}(u_0)$
 - ▶ $\nabla \cdot (\mathbb{A}_\varepsilon \nabla \mathcal{J}_{\varepsilon,T}^{k+1}(u_0)) = \nabla \cdot (\mathbb{A}_0 \nabla \Pi_T^{k+1}(u_0)) \in \mathbb{P}^{k-1}(T)$
 - ▶ $\mathbf{n}_T \cdot \mathbb{A}_\varepsilon \nabla \mathcal{J}_{\varepsilon,T}^{k+1}(u_0) = \mathbf{n}_T \cdot \mathbb{A}_0 \nabla \Pi_T^{k+1}(u_0) \in \mathbb{P}^k(\partial T)$
- ▶ Assume $u_0 \in H^{k+2}(T) \cap W^{1,\infty}(T)$ and $\mu_l \in W^{1,\infty}(\mathbb{R}^d)$; then

$$\|\mathbb{A}_\varepsilon^{\frac{1}{2}} \nabla (\mathcal{L}_\varepsilon^1(u_0) - \mathcal{J}_{\varepsilon,T}^{k+1}(u_0))\|_{L^2(T)} \leq c(\varepsilon |u_0|_{H^2} + H_T^{k+1} |u_0|_{H^{k+2}} + (\varepsilon |\partial T|)^{\frac{1}{2}} |u_0|_{W^{1,\infty}})$$

proof combines HHO analysis tools with [Jikov, Kozlov, Oleinik 94]

Equal-order msHHO

- ▶ Let us take $l = k$
- ▶ We still reconstruct in $V_\varepsilon^{k+1}(T)$ using $R_{\varepsilon,T}^{k+1}$
- ▶ The local msHHO bilinear form is

$$\hat{a}_{\varepsilon,T}(\cdot, \cdot) = (\mathbb{A}_\varepsilon \nabla R_{\varepsilon,T}^{k+1}(\cdot), \nabla R_{\varepsilon,T}^{k+1}(\cdot))_{L^2(T)} + (\tau_{\partial T} S_{\varepsilon,\partial T}^k(\cdot), S_{\varepsilon,\partial T}^k(\cdot))_{L^2(\partial T)}$$

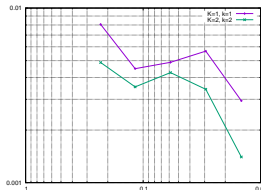
$$S_{\varepsilon,\partial T}^k(v_T, v_{\partial T}) = v_T - \Pi_T^k(R_{\varepsilon,T}^{k+1}(v_T, v_{\partial T}))$$

- ▶ stabilization needed because we reconstruct in $V_{\varepsilon,T}^{k+1}$ and not in $\tilde{V}_{\varepsilon,T}^{k+1} = \{v \in H^1(T) \mid \nabla \cdot (\mathbb{A}_\varepsilon \nabla v) \in \mathbb{P}^k(T), \mathbf{n}_T \cdot \mathbb{A}_\varepsilon \nabla v \in \mathbb{P}^k(\partial T)\}$
- ▶ stabilization can be avoided by computing additional oscillatory basis functions to span $\tilde{V}_{\varepsilon,T}^{k+1}$; see [Le Bris, Legoll, Lozinski 14] for $k = 0$ (one additional basis function)
- ▶ **Same error estimate** as in mixed-order case

Numerical illustration

- ▶ Periodic setting with $\mathbb{A}_\varepsilon(x, y) = a(x/\varepsilon, y/\varepsilon)\mathbb{I}_2$, $\varepsilon = \pi/150 \approx 0.021$

$$a(x, y) = 1 + 100 \cos^2(\pi x) \sin^2(\pi y)$$
- ▶ Hierarchical triangular meshes of size $H_l = 0.23 \times 2^{-l}$, $l \in \{0:11\}$
 - ▶ resonance expected for $H_4 < \varepsilon < H_3$
- ▶ Mixed-order msHHO with $k \in \{1, 2\}$
- ▶ Oscillatory basis functions computed with (equal-order) mono-scale HHO of degree $k' = k$, refining the coarse mesh cells **six times**
- ▶ Energy-error as a function of H_l for $k \in \{1, 2\}$



Conclusions

► Outlook

- further HHO developments: *hp*-analysis, Leray–Lions, Cahn–Hilliard, Navier–Stokes, fractured porous media (→ talk by Di Pietro)
 - HHO for nonlinear mechanics (→ talk by M. Botti, PhD of Pignet)
 - nonplanar faces (→ talk by L. Botti)
-
- **New Finite Element book** with J.-L. Guermond (Spring 2018)
 - 10 chap. of 50 pages → 60 chap. of 12/14 pages (incl. exercises)



Thank you for your attention