# Unfitted hybrid high-order methods

#### Alexandre Ern

ENPC and INRIA, Paris, France joint work with E. Burman (UCL), G. Delay (Sorbonne), R. Mottier (ENPC/INRIA) collaboration and support: CEA

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#### Outline

- HHO methods in a nutshell
- Links to other methods
- Unfitted HHO
- Stabilization by polynomial extension

## HHO methods in a nutshell

- Seminal references: [Di Pietro, AE, Lemaire 14; Di Pietro, AE 15]
- Two textbooks
  - HHO on polytopal meshes [Di Pietro, Droniou 20]
  - A primer with application to solid mechanics [Cicuttin, AE, Pignet 21]



#### Basic ideas

- Degrees of freedom (dofs) located on mesh cells and faces
- Let us start with polynomials of the same degree  $k \ge 0$  on cells and faces

mesh





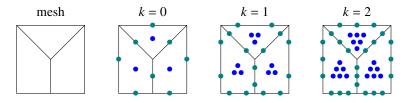


$$k = 1$$



#### Basic ideas

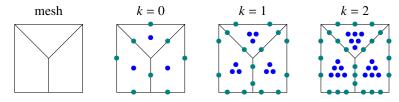
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- The global problem is assembled cellwise as in FEM
- Generalization to higher order of ideas from Hybrid FV and Hybrid Mimetic Mixed methods [Eymard, Gallouet, Herbin 10; Droniou et al. 10]

• Mesh cell  $T \in \mathcal{T}$ , cell dofs  $u_T \in \mathbb{P}^k(T)$ , face dofs  $u_{\partial T} \in \mathbb{P}^k(\mathcal{F}_{\partial T})$ 

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• Local potential reconstruction  $R_T: \hat{U}_T \to \mathbb{P}^{k+1}(T)$  s.t.

$$(\nabla R_T(\hat{u}_T), \nabla q)_T = -(u_T, \Delta q)_T + (u_{\partial T}, \nabla q \cdot \mathbf{n}_T)_{\partial T}, \quad \forall q \in \mathbb{P}^{k+1}(T)/\mathbb{R}$$
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- Local gradient reconstruction  $G_T(\hat{u}_T) := \nabla R_T(\hat{u}_T) \in \nabla \mathbb{P}^{k+1}(T)$
- Local stabilization operator acting on  $\delta_{\hat{u}_T} := u_T|_{\partial T} u_{\partial T}$ 
  - penalizing  $S_{\partial T}(\delta_{\hat{u}_T}) := \delta_{\hat{u}_T}$  is suboptimal (too much stab.) ...
  - one optimal choice for equal-order polynomials is

$$S_{\partial T}(\delta_{\hat{u}_T}) := \Pi^k_{\partial T} \Big( \delta_{\hat{u}_T} - \underbrace{\left( (I - \Pi^k_T) R_T(0, \delta_{\hat{u}_T}) \right) |_{\partial T}}_{\text{HHO high-order correction}} \Big)$$

#### Local bilinear form

• Local bilinear form for Poisson model problem (recall  $\delta_{\hat{u}_T} := u_T|_{\partial T} - u_{\partial T}$ )

$$a_T(\hat{u}_T,\hat{w}_T) := (\mathbf{G}_T(\hat{u}_T),\mathbf{G}_T(\hat{w}_T))_T + h_T^{-1}(S_{\partial T}(\delta_{\hat{u}_T}),S_{\partial T}(\delta_{\hat{w}_T}))_{\partial T}$$

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• Local  $H^1$ -like seminorm for hybrid variables

$$|\hat{u}_T|_{\hat{U}_T}^2 := \|\nabla \mathbf{u}_T\|_T^2 + h_T^{-1} \|\delta_{\hat{u}_T}\|_{\partial T}^2$$

Notice that 
$$|\hat{u}_T|_{\hat{U}_T} = 0 \implies u_T = u_{\partial T} = c$$

Stability and boundedness

$$\alpha |\hat{u}_T|_{\hat{U}_T}^2 \leq a_T(\hat{u}_T,\hat{u}_T) \leq \omega |\hat{u}_T|_{\hat{U}_T}^2, \quad \forall \hat{u}_T \in \hat{U}_T$$

## Assembly of discrete problem

• Global dofs  $\hat{u}_h = (u_{\mathcal{T}}, u_{\mathcal{F}})$  ( $\mathcal{T} := \{\text{mesh cells}\}, \mathcal{F} := \{\text{mesh faces}\}$ )

$$\hat{U}_h := \mathbb{P}^k(\mathcal{T}) \times \mathbb{P}^k(\mathcal{F}), \quad \mathbb{P}^k(\mathcal{T}) := \sum_{T \in \mathcal{T}} \mathbb{P}^k(T), \quad \mathbb{P}^k(\mathcal{F}) := \sum_{F \in \mathcal{F}} \mathbb{P}^k(F)$$

• Dirichlet conditions enforced on face boundary dofs

$$\hat{U}_{h0} := \{ \hat{v}_h \in \hat{U}_h \mid v_F = 0 \ \forall F \subset \partial \Omega \}$$

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• Discrete problem: Find  $\hat{u}_h \in \hat{U}_{h0}$  s.t.

$$a_h(\hat{u}_h, \hat{w}_h) := \sum_{T \in \mathcal{T}} a_T(\hat{u}_T, \hat{w}_T) = (f, w_{\mathcal{T}})_{\Omega}, \quad \forall \hat{w}_h \in \hat{U}_{h0}$$

(only cell component of test function used on rhs)

## Algebraic realization and static condensation

Algebraic realization

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

 $\Longrightarrow$  submatrix  $A_{\mathcal{T}\mathcal{T}}$  is block-diagonal!

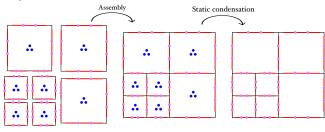
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- Cell dofs can be eliminated locally by static condensation
  - global problem couples only face dofs
  - cell dofs recovered by local post-processing
- Summary

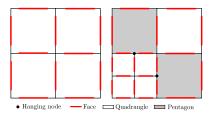


... Cell unknowns

· · Face unknowns

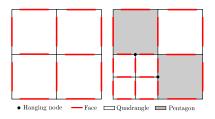
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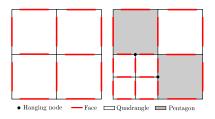
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- Local conservation
  - (as any reasonable method) admits algebraically balanced fluxes on faces
  - (as any face-based method) local (cell based) post-processing
- Attractive computational costs
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- Attractive computational costs
  - · only face dofs are globally coupled
- More complex problems
  - stab. weight only positive and element-based (no face-based diffusion)
  - no call to nonlinear behavior law at interfaces
  - symmetric (variational) formulation

#### **Error** estimates

- Full-regularity solutions (in  $H^{k+2}(\Omega)$ )
  - $O(h^{k+1})$   $H^1$ -error estimate (face dofs of order  $k \ge 0$ )
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  - $O(h^t)$   $H^1$ -error estimate if  $u \in H^{1+t}(\Omega), \forall t \in (\frac{1}{2}, k+1]$
  - for  $t \in (0, \frac{1}{2})$ , see [AE, Guermond 21 (FoCM)]
  - for t = 0 and  $f \in H^{-1}(\Omega)$ , see [AE, Zanotti 20 (IMAJNA)]

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- Main consistency property: Introduce reduction operator

$$\hat{I}_T: H^1(T) \to \hat{U}_T, \qquad \hat{I}_T(v) := (\Pi^k_T(v), \Pi^k_{\partial T}(v|_{\partial T}))$$

Then,

- $R_T \circ \hat{I}_T = \mathcal{E}_T^{k+1}$  is the elliptic projection onto  $\mathbb{P}^{k+1}(T)$
- $h_T^{-\frac{1}{2}} \| S_{\partial T}(\hat{I}_T(v)) \|_{\partial T} \lesssim \| \nabla (v \mathcal{E}_T^{k+1}(v)) \|_T$

$$\implies \|\nabla(v-R_T(\hat{l}_T(v)))\|_T + h_T^{-\frac{1}{2}} \|S_{\partial T}(\hat{l}_T(v))\|_{\partial T} \lesssim h_T^{k+1} |v|_{H^{k+2}(T)}$$

#### **Variants**

• Variant on gradient reconstruction  $G_T: \hat{U}_T \to \mathbb{P}^k(T; \mathbb{R}^d)$  s.t.

$$(\mathbf{G}_T(\hat{u}_T), \mathbf{q})_T = -(\mathbf{u}_T, \operatorname{div} \mathbf{q})_T + (\mathbf{u}_{\partial T}, \mathbf{q} \cdot \mathbf{n}_T)_{\partial T}, \quad \forall \mathbf{q} \in \mathbb{P}^k(T; \mathbb{R}^d)$$

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   [Di Pietro, Droniou 17; Abbas, AE, Pignet 18]
- Variants on cell dofs and stabilization
  - mixed-order setting:  $k \ge 0$  for face dofs and l := (k + 1) for cell dofs
  - this variant allows for the simpler Lehrenfeld–Schöberl HDG stabilization

$$S_{\partial T}(\delta_{\hat{u}_T}) := \Pi^k_{\partial T}(\delta_{\hat{u}_T})$$

• another variant is  $k \ge 1$  for face dofs and (k-1) for cell dofs

## Links to other methods

$$HHO \equiv WG \equiv HDG \equiv ncVEM$$

- [Cockburn, Di Pietro, AE 16 (M2AN)]
  [Di Pietro, Droniou, Manzini 18 (JCP)], [Cicuttin, AE, Pignet 21 (SpringerBriefs)]
- !! Different devising viewpoints should be mutually enriching !!

## Weak Galerkin (WG)

- WG methods devised in [Wang, Ye 13] (vast litterature...)
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- HHO gradient reconstruction is called weak gradient in WG
- WG often uses plain least-squares stabilization

$$S_{\partial T}^{\text{WG}}(\delta_{\hat{u}_T}) := \delta_{\hat{u}_T} \quad \text{vs.} \quad S_{\partial T}^{\text{HHO}}(\delta_{\hat{u}_T}) := \begin{cases} \Pi_{\partial T}^k \left(\delta_{\hat{u}_T} - \left((I - \Pi_T^k) R_T(0, \delta_{\hat{u}_T})\right)|_{\partial T}\right) & (l = k) \\ \Pi_{\partial T}^k \left(\delta_{\hat{u}_T}\right) & (l = k + 1) \end{cases}$$

- Plain least-squares stabilization leads to  $O(h^k)$   $H^1$ -error bounds
  - $O(h^{k+1})$  bounds require face polynomials of order (k+1)
  - fails for pcw. constant approximation

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  - the local equation for the dual variable is the grad. rec. formula in HHO!
  - one passes from HDG to HHO formulation by static condensation of dual variable

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- HHO is an HDG method!
  - this bridge uncovers HHO numerical flux trace

$$\widehat{\mathbf{q}}_{\partial T}(\widehat{u}_T) = -\mathbf{G}_T(\widehat{u}_T) \cdot \mathbf{n}_T + h_T^{-1}(S_{\partial T}^{\bigstar} \circ S_{\partial T})(\delta_{\widehat{u}_T})$$

- HHO novelty: use of reconstruction in stabilization (equal-order case)
- One HHO benefit: simpler analysis based on  $L^2$ -projections (standard HDG projection works on simplicial meshes)

- ncVEM devised in [Ayuso, Manzini, Lipnikov 16]
- Virtual space

$$\mathbb{P}^{k+1}(T) \subsetneq \mathcal{V}_T := \{ v \in H^1(T) \mid \Delta v \in \mathbb{P}^l(T), \ \mathbf{n} \cdot \nabla v |_{\partial T} \in \mathbb{P}^k(\mathcal{F}_{\partial T}) \}$$

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- HHO dof space  $\hat{U}_T$  with l := k 1 isomorphic to virtual space  $\mathcal{V}_T$ 
  - virtual reconstruction operator  $\mathcal{R}_T: \hat{U}_T \to \mathcal{V}_T$
  - $\hat{\mathcal{J}}_T: \mathcal{V}_T \to \hat{U}_T$ : restriction of reduction operator to virtual space
  - then,  $\hat{\mathcal{J}}_T \circ \mathcal{R}_T = I_{\hat{U}_T}$  and  $\mathcal{R}_T \circ \hat{\mathcal{J}}_T = I_{\mathcal{V}_T}$

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- Further link to Multiscale Hybrid Mixed (MHM methods) [Chaumont, AE, Lemaire, Valentin 22]; see also [Lemaire 21]

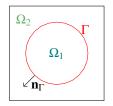
# **HHO** on unfitted meshes

• [Burman, AE 18 (SINUM)], [Burman, Cicuttin, Delay, AE 21 (SISC)]

### Model problem

- Model problem with curved interface (class  $C^2$  for simplicity)
- Find  $u \in H^1(\Omega_1 \cup \Omega_2)$  s.t.

$$\begin{split} -\nabla \cdot (\kappa \nabla u) &= f &\quad \text{in } \Omega_1 \cup \Omega_2 \\ \llbracket u \rrbracket_{\Gamma} &= g_D &\quad \text{on } \Gamma \\ \llbracket \kappa \nabla u \rrbracket_{\Gamma} \cdot \mathbf{n}_{\Gamma} &= g_N &\quad \text{on } \Gamma \\ u &= 0 &\quad \text{on } \partial \Omega \end{split}$$

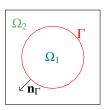


- data  $f \in L^2(\Omega_1 \cup \Omega_2), g_D \in H^{\frac{1}{2}}(\Gamma), g_N \in L^2(\Gamma)$
- $\kappa_i := \kappa|_{\Omega_i}$  constant (for simplicity)

# Model problem

- Model problem with curved interface (class  $C^2$  for simplicity)
- Find  $u \in H^1(\Omega_1 \cup \Omega_2)$  s.t.

$$\begin{split} -\nabla \cdot (\kappa \nabla u) &= f &\quad \text{in } \Omega_1 \cup \Omega_2 \\ \llbracket u \rrbracket_{\Gamma} &= g_D &\quad \text{on } \Gamma \\ \llbracket \kappa \nabla u \rrbracket_{\Gamma} \cdot \mathbf{n}_{\Gamma} &= g_N &\quad \text{on } \Gamma \\ u &= 0 &\quad \text{on } \partial \Omega \end{split}$$



- data  $f \in L^2(\Omega_1 \cup \Omega_2), g_D \in H^{\frac{1}{2}}(\Gamma), g_N \in L^2(\Gamma)$
- $\kappa_i := \kappa|_{\Omega_i}$  constant (for simplicity)
- Weak formulation

Find 
$$u \in V_{g_D}$$
 :  $a(u, w) = \ell(w)$   $\forall w \in V_0$   
with  $V_{g_D} := \{v \in H^1(\Omega_1 \cup \Omega_2) \mid \llbracket v \rrbracket_{\Gamma} = g_D \text{ on } \Gamma, \ v = 0 \text{ on } \partial \Omega \}, \ V_0 = H^1_0(\Omega), \text{ and}$   
$$a(u, w) := \sum_{i \in \{1, 2\}} \kappa_i (\nabla u_i, \nabla w_i)_{\Omega_i}, \qquad \ell(w) := (f, w)_{\Omega} + (g_N, w)_{\Gamma}$$

## Unfitted meshes

- HHO works optimally on cells with planar faces
  - face normal being constant plays a role in the analysis

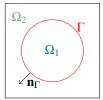
### Unfitted meshes

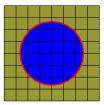
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   (also explored in ncVEM context [Beirao da Veiga, Liu, Mascotto, Russo 24])
- Alternative idea: use unfitted meshes
  - background mesh very simple to devise
  - curved interface can cut arbitrarily through mesh cells
  - numerical method must deal with ill cut cells





- Well developed paradigm for unfitted FEM
  - double nodal dofs in cut cells and use a consistent Nitsche's penalty technique to enforce jump conditions [Hansbo, Hansbo 02]
  - ghost penalty [Burman 10] to counter ill cuts (gradient jump penalty across faces near curved boundary/interface)

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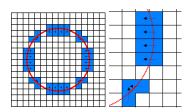
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- Everything readily extends to domains with curved boundary

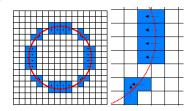
# Agglomeration procedure

• Circular interface

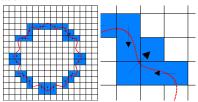


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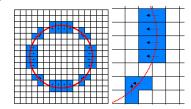


• Flower-like interface

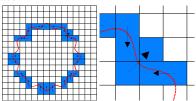


# Agglomeration procedure

Circular interface



Flower-like interface



- Usual numerical analysis tools available on agglomerated mesh
  - discrete inverse and trace inequalities, optimal polynomial approximation
  - precise statements in [Burman, AE 18]

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• Doubling of HHO unknowns in cut cells

$$\begin{split} \hat{u}_T &:= (\hat{u}_{T^1}, \hat{u}_{T^2}) := (u_{T^1}, u_{(\partial T)^1}, u_{T^2}, u_{(\partial T)^2}) \in \widehat{\mathcal{U}}_T := \widehat{\mathcal{U}}_{T^1} \times \widehat{\mathcal{U}}_{T^2} \\ \text{with } \widehat{\mathcal{U}}_{T^i} &:= \mathbb{P}^{k+1}(T^i) \times \mathbb{P}^k(\mathcal{F}_{(\partial T)^i}) \text{ and } \mathbb{P}^k(\mathcal{F}_{(\partial T)^i}) := \times_{F^i \in \mathcal{F}_{(\partial T)^i}} \mathbb{P}^k(F^i) \end{split}$$

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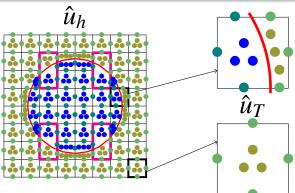
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• Similar notation in uncut cells:

$$\hat{u}_T := (u_T, u_{\partial T}, 0, 0) \ \forall T \in \mathcal{T}^1, \qquad \hat{u}_T := (0, 0, u_T, u_{\partial T}) \ \forall T \in \mathcal{T}^2$$

## Global dofs

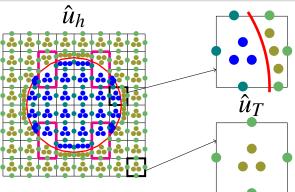


• The global dofs are in

$$\hat{u}_h \in \hat{U}_h := \underset{T^1 \in \mathcal{T}^1}{\bigvee} \mathbb{P}^{k+1}(T^1) \times \underset{F^1 \in \mathcal{F}^1}{\bigvee} \mathbb{P}^k(F^1) \times \underset{T^2 \in \mathcal{T}^2}{\bigvee} \mathbb{P}^{k+1}(T^2) \times \underset{F^2 \in \mathcal{F}^2}{\bigvee} \mathbb{P}^k(F^2)$$

• Set to zero all the face components attached to  $\partial\Omega$  (Dirichlet BCs)

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- $\bullet$  Set to zero all the face components attached to  $\partial\Omega$  (Dirichlet BCs)
- All the cell dofs locally eliminated by static condensation
- Only face dofs globally coupled

# Local gradient reconstruction

- General ideas
  - a gradient is reconstructed in each sub-cell
  - the two gradient reconstructions are independent
  - $\bullet\,$  jump across interface is accounted for in gradient reconstruction

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$$\bullet \ \ \boldsymbol{G}^k_{T^i}: \widehat{\mathcal{U}}_T \to \mathbb{P}^k(T^i; \mathbb{R}^d) \text{ s.t., for all } \boldsymbol{q} \in \mathbb{P}^k(T^i; \mathbb{R}^d) \text{ and } i \in \{1, 2\},$$

$$(\boldsymbol{G}^k_{T^i}(\widehat{u}_T), \boldsymbol{q})_{T^i} := (\nabla \boldsymbol{u}_{T^i}, \boldsymbol{q})_{T^i} + (\boldsymbol{u}_{(\partial T)^i} - \boldsymbol{u}_{T^i}, \boldsymbol{q} \cdot \mathbf{n}_T)_{(\partial T)^i} - \delta_{i1}([\![\boldsymbol{u}_T]\!]_{\Gamma}, \boldsymbol{q} \cdot \mathbf{n}_{\Gamma})_{T^{\Gamma}}$$

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$$(G_{T^i}^k(\widehat{u}_T), q)_{T^i} := (\nabla u_{T^i}, q)_{T^i} + (u_{(\partial T)^i} - u_{T^i}, q \cdot \mathbf{n}_T)_{(\partial T)^i} - \delta_{i1}(\llbracket u_T \rrbracket_{\Gamma}, q \cdot \mathbf{n}_{\Gamma})_{T^{\Gamma}}$$

- Numbering of sub-domains so that  $\kappa_1 \le \kappa_2$ 
  - non-symmetric inclusion of  $\llbracket u_T \rrbracket_{\Gamma}$  allows for robustness when  $\kappa_1 \ll \kappa_2$
  - inclusion of  $\llbracket u_T \rrbracket_{\Gamma}$  in both gradient reconstructions possible when  $\kappa_1 \approx \kappa_2$

## Stabilization

 Usual HHO stabilization on sub-faces in each sub-domain (LS in mixed-order setting)

$$s_h^{\circ}(\hat{v}_h, \hat{w}_h) := \sum_{T \in \mathcal{T}} \sum_{i \in \{1,2\}} \frac{\kappa_i}{h_T} (\Pi_{(\partial T)^i}^k(v_{T^i}) - v_{(\partial T)^i}, \Pi_{(\partial T)^i}^k(w_{T^i}) - w_{(\partial T)^i})_{(\partial T)^i}$$

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• Nitsche-like penalty at interface (using smallest  $\kappa$ !)

$$s_h^{\Gamma}(\hat{v}_h, \hat{w}_h) := \sum_{T \in T^{\text{cut}}} \frac{\kappa_1}{h_T} (\llbracket v_T \rrbracket_{\Gamma}, \llbracket w_T \rrbracket_{\Gamma})_{T^{\Gamma}}$$

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Total stabilization

$$s_h(\hat{v}_h, \hat{w}_h) := s_h^{\circ}(\hat{v}_h, \hat{w}_h) + s_h^{\Gamma}(\hat{v}_h, \hat{w}_h)$$

# Global assembly

• Discrete bilinear form

$$a_h(\hat{v}_h, \hat{w}_h) := \sum_{T \in \mathcal{T}} \sum_{i \in \{1, 2\}} \kappa_i(\boldsymbol{G}_{T^i}^k(\hat{v}_T), \boldsymbol{G}_{T^i}^k(\hat{w}_T))_{T^i} + s_h(\hat{v}_h, \hat{w}_h)$$

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Right-hand side devised to ensure consistency

$$\begin{split} \ell_h(\hat{w}_h) := & \sum_{T \in \mathcal{T}} \sum_{i \in \{1,2\}} (f, w_{T^i})_{T^i} + \sum_{T \in \mathcal{T}^{\text{cut}}} (g_N, w_{T^2})_{T^\Gamma} \\ & + \sum_{T \in \mathcal{T}^{\text{cut}}} \kappa_1(g_D, h_T^{-1} \llbracket w_T \rrbracket_{\Gamma} - \boldsymbol{G}_{T^1}^k(\hat{w}_T) \cdot \mathbf{n}_{\Gamma})_{T^\Gamma} \end{split}$$

Notice that both jump conditions are enforced weakly

# Discrete problem and error estimate

Discrete problem

$$\hat{u}_h \in \widehat{\mathcal{U}}_{h0}$$
 :  $a_h(\hat{u}_h, \hat{w}_h) = \ell_h(\hat{w}_h) \quad \forall \hat{w}_h \in \widehat{\mathcal{U}}_{h0}$ 

- Stability and consistency properties can be established
  - see [Burman, AE 18 (SINUM)] for details

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- Stability and consistency properties can be established
  - see [Burman, AE 18 (SINUM)] for details
- Main error estimate: Assume  $u \in H^s(\Omega_1 \cup \Omega_2)$  with  $s \in (\frac{3}{2}, k+2]$ . Then,

$$\left\{ \sum_{T \in \mathcal{T}} \sum_{i \in \{1,2\}} \kappa_i \|\nabla(u_i - u_{T^i})\|_{T^i}^2 \right\}^{\frac{1}{2}} \lesssim h^{s-1} \sum_{i \in \{1,2\}} \kappa_i^{\frac{1}{2}} |u_i|_{H^s(\Omega_i)}$$

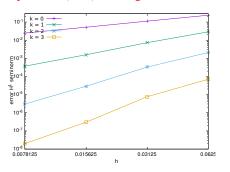
reaching  $O(h^{k+1})$ -convergence rates in  $H^1$ 

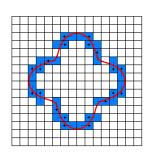
# Test case with jump

• Flower-like interface, exact solution with jump

$$u(x_1, x_2) := \begin{cases} \sin(\pi x_1) \sin(\pi x_2) & \text{in } \Omega_1\\ \sin(\pi x_1) \sin(\pi x_2) + 2 + x^3 y^3 & \text{in } \Omega_2 \end{cases}$$

• Optimal  $O(h^{k+1})$  convergence rates in  $H^1$ 





# Stabilization by polynomial extension

• [Burman, AE, Mottier 25 (arXiv)]

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- Stabilization by polynomial extension used in other contexts, e.g.,
  - Lagrange multipliers with FEM [Haslinger, Renard 09]
  - shifted boundary [Main, Scovazzi 18] and boundary correction [Burman, Hansbo, Larson 18] methods with FEM
  - isogeometric methods on trimmed geometries [Buffa, Puppi, Vázquez 20]
  - unfitted VEM [Bertoluzza, Pennacchio, Prada 22; Hou, Liu, Wang 24]

### Well-cut and ill-cut cells

• Partition of cut cells of the original unfitted mesh

$$\mathcal{T}^{\text{cut}} = \mathcal{T}^{\text{OK}} \cup \mathcal{T}^{\text{KO}}$$

• Fix parameter  $\vartheta \in (0, 1)$ , then  $T \in \mathcal{T}^{OK}$  if  $T^i$  contains a ball of radius  $\vartheta h_T$  for all  $i \in \{1, 2\}$ 

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- [Burman, AE 18; Lemma 6.2] shows that, if
  - h small enough w.r.t. interface curvature,
  - $\bullet$   $\vartheta$  small enough w.r.t. mesh regularity parameter,

the above ball condition can only fail on at most one sub-cell of T

Partition of cut cells as

$$\mathcal{T}^{\text{cut}} = \mathcal{T}^{\text{OK}} \cup \mathcal{T}^{\text{KO},1} \cup \mathcal{T}^{\text{KO},2}$$

## Pairing operator

• For every ill-cut cell  $S \in \mathcal{T}^{KO}$ , find a well-cut cell T in  $\Delta(S)$ 

$$\mathcal{N}_i: \mathcal{T}^{\mathrm{KO},i} \ni S \longmapsto T \in (\mathcal{T}^i \cup \mathcal{T}^{\mathrm{OK}} \cup \mathcal{T}^{\mathrm{KO},\bar{\imath}}) \cap \Delta(S) \quad \forall i \in \{1,2\}$$

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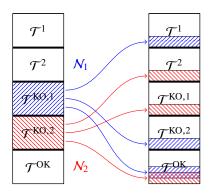
- existence granted if h small enough [Burman, AE 18; Lemma 6.3]
- construction by adapting [Burman, Cicuttin, Delay, AE 21]

### Pairing operator

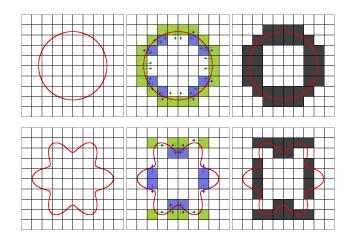
• For every ill-cut cell  $S \in \mathcal{T}^{KO}$ , find a well-cut cell T in  $\Delta(S)$ 

$$\mathcal{N}_i:\mathcal{T}^{\mathrm{KO},i}\ni S\longmapsto T\in (\mathcal{T}^i\cup\mathcal{T}^{\mathrm{OK}}\cup\mathcal{T}^{\mathrm{KO},\bar{i}})\cap\Delta(S)\quad\forall i\in\{1,2\}$$

- existence granted if h small enough [Burman, AE 18; Lemma 6.3]
- construction by adapting [Burman, Cicuttin, Delay, AE 21]



# Polynomial extension vs. Cell agglomeration



## Local gradient reconstruction

• Enlarge stencil for local gradient reconstruction to

$$\hat{u}_T^N := (\hat{u}_T, (\hat{u}_S)_{S \in \mathcal{N}^{-1}(T)}) \in \widehat{\mathcal{U}}_T^N := \widehat{\mathcal{U}}_T \times \bigotimes_{S \in \mathcal{N}^{-1}(T)} \widehat{\mathcal{U}}_S$$

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• If sub-cell  $T^i$  satisfies the ball condition, then for all  $q \in \mathbb{P}^k(T^i; \mathbb{R}^d)$ ,

$$(\boldsymbol{G}_{T^{i}}^{k}(\hat{u}_{T}^{N}),\boldsymbol{q})_{T^{i}} := (\nabla u_{T^{i}},\boldsymbol{q})_{T^{i}} + (u_{(\partial T)^{i}} - u_{T^{i}},\boldsymbol{q}\cdot\mathbf{n}_{T})_{(\partial T)^{i}} - \delta_{i1}(\llbracket u_{T} \rrbracket_{\Gamma},\boldsymbol{q}\cdot\mathbf{n}_{\Gamma})_{T^{\Gamma}} + \sum_{S \in \mathcal{N}_{i}^{-1}(T)} \left\{ (u_{(\partial S)^{i}} - u_{S^{i}},\boldsymbol{q}^{+}\cdot\mathbf{n}_{S})_{(\partial S)^{i}} - \delta_{i1}(\llbracket u_{S} \rrbracket_{\Gamma},\boldsymbol{q}^{+}\cdot\mathbf{n}_{\Gamma})_{S^{\Gamma}} \right\}$$

where  $q^+$  denotes the extension of q to  $T^i \cup \bigcup_{S \in \mathcal{N}_i^{-1}(T)} S^i$ 

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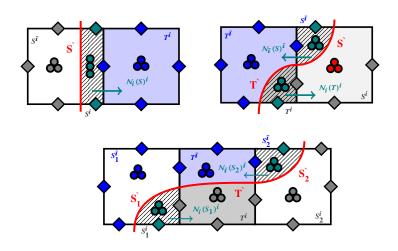
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where  $q^+$  denotes the extension of q to  $T^i \cup \bigcup_{S \in \mathcal{N}_i^{-1}(T)} S^i$ 

• If the ball condition fails, then simply set

$$G_{T^i}^k(\hat{u}_T^N) := \nabla u_{T^i}$$

# Some examples



#### Stabilization

• Keep usual HHO stabilization inside sub-domains and Nitsche-like penalty at interface

$$s_h^{\circ}(\hat{v}_h, \hat{w}_h), \qquad s_h^{\Gamma}(\hat{v}_h, \hat{w}_h)$$

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 Add stabilization to connect cell dofs of well- and ill-cut cells in the spirit of direct ghost penalty method [Preuss 18; Lehrenfeld, Olshanski 19]

$$s_h^{\mathcal{N}}(\hat{v}_h, \hat{w}_h) := \sum_{(T, i) \in \mathcal{P}_h^{\text{OK}}} \sum_{S \in \mathcal{N}_i^{-1}(T)} \frac{\kappa_i}{h_T^2} (v_{S^i} - v_{T^i}^+, w_{S^i} - w_{T^i}^+)_{T^i}$$

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Total stabilization

$$s_h(\hat{v}_h, \hat{w}_h) := s_h^{\circ}(\hat{v}_h, \hat{w}_h) + s_h^{\Gamma}(\hat{v}_h, \hat{w}_h) + s_h^{\mathcal{N}}(\hat{v}_h, \hat{w}_h)$$

## Discrete problem and error estimate

• Global assembly

$$a_h(\hat{v}_h, \hat{w}_h) := \sum_{T \in \mathcal{T}} \sum_{i \in \{1,2\}} \kappa_i(\boldsymbol{G}_{T^i}^k(\hat{v}_T^{\mathcal{N}}), \boldsymbol{G}_{T^i}^k(\hat{w}_T^{\mathcal{N}}))_{T^i} + s_h(\hat{v}_h, \hat{w}_h)$$

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• Discrete problem

$$\hat{u}_h \in \widehat{\mathcal{U}}_{h0}$$
 :  $a_h(\hat{u}_h, \hat{w}_h) = \ell_h(\hat{w}_h) \quad \forall \hat{w}_h \in \widehat{\mathcal{U}}_{h0}$ 

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with  $\ell_h$  defined so as to ensure consistency

• Main error estimate: Assume  $u \in H^s(\Omega_1 \cup \Omega_2)$  with  $s \in (\frac{3}{2}, k+2]$ . Then,

$$\left\{ \sum_{T \in \mathcal{T}} \sum_{i \in \{1,2\}} \kappa_i \|\nabla(u_i - u_{T^i})\|_{T^i}^2 \right\}^{\frac{1}{2}} \lesssim h^{s-1} \sum_{i \in \{1,2\}} \kappa_i^{\frac{1}{2}} |u_i|_{H^s(\Omega_i)}$$

reaching  $O(h^{k+1})$ -convergence rates in  $H^1$ 

## Main analysis tools

• Inverse inequalities: For all  $(T, i) \in \mathcal{P}_h^{OK}$  and all  $\phi \in \mathbb{P}^{\ell}(T^i; \mathbb{R})$ ,

$$\sum_{S\in\{T\}\cup \mathcal{N}_i^{-1}(T)}\left\{\|\phi^+\|_S+h_S^{\frac{1}{2}}\|\phi^+\|_{(\partial S)^i\cup S^\Gamma}\right\}\lesssim \|\phi\|_{T^i}$$

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$$I_{T^i}^{k+1}(v_i) := \Pi_T^{k+1}(E_i^s(v_i))|_{T^i} \in \mathbb{P}^{k+1}(T^i)$$

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• Under the mild assumption  $\text{conv}(T) \subset \Delta(T)$ ,  $I_{T^i}^{k+1}$  has optimal approximation properties

$$\sum_{S \in \{T\} \cup \mathcal{N}_i^{-1}(T)} \left\{ \|v_i - I_{T^i}^{k+1}(v_i)^+\|_{S^i} + h_S^{\frac{1}{2}} \|v_i - I_{T^i}^{k+1}(v_i)^+\|_{(\partial S)^i} \dots \right\} \lesssim h_T^s |E_i^s(v_i)|_{H^s(\Delta(T))}$$

## Implementation aspects

- Nontrivial modifications of global assembly module
- Modal (centered and scaled) bases attached to sub-cells
- Ill-cut stab. bilinear form weighted with  $\eta_N = 20$

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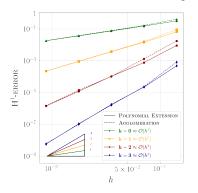
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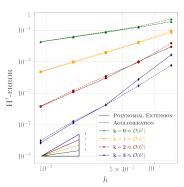
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- Pairing operator guarantees locality
- Quadratures in cut cells based on sub-triangulation, using a pcw. linear approximation of interface into 2<sup>r</sup> segments (to be improved!)

## Convergence rates on smooth solutions

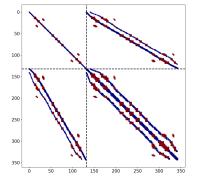
- $u(x, y) = \sin(\pi x)\sin(\pi y), g_D = g_N = 0, \kappa_1 = \kappa_2 = 1$
- Comparison between polynomial extension (solid) and cell agglomeration (dashed)
- Circular (left) and flower-like (right) interface

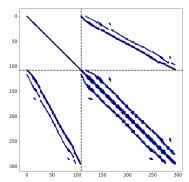




## Comparison of matrix sparsity profiles

• Polynomial extension (left) vs. cell agglomeration (right)



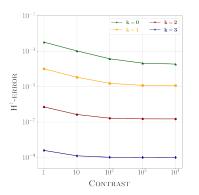


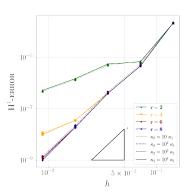
## Solutions with contrasted diffusivity

• Circular interface,  $g_D = g_N = 0$ , in polar coordinates  $(\rho, \theta)$ 

$$u_1(\rho) = \frac{\rho^6}{\kappa_1}, \qquad u_2(\rho) = \frac{\rho^6}{\kappa_2} + R^6 \left(\frac{1}{\kappa_1} - \frac{1}{\kappa_2}\right)$$

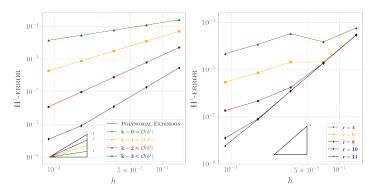
- Left: Error vs. diffusivity contrast,  $\kappa_2 = 10^m \kappa_1$ ,  $m \in \{0.4\}$ , finest mesh
- Right: Error vs. h for sub-triangulation parameter  $r \in \{2, 4, 6, 8\}$





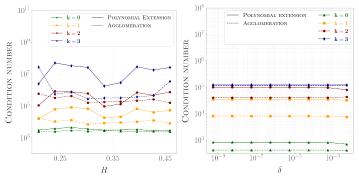
## Solution with non-polynomial jumps

- $u_1(x, y) = \cos(y)e^x$ ,  $u_2(x, y) = \sin(\pi x)\sin(\pi y)$ ,  $\kappa_1 = \kappa_2 = 1$
- Left: Error vs.  $h, k \in \{0, 1, 2, 3\}, r = 10$
- Right: Error vs.  $h, k = 3, r \in \{4, 6, 8, 10, 11\}$



## Conditioning of stiffness matrix

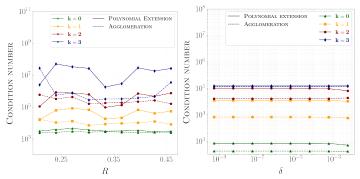
- Left: Circular interface with radius  $R = \frac{1}{3} + \frac{i}{32}$ ,  $i \in \{-4, \dots, 4\}$
- Right: Square interface, distance to mesh  $0.5 \times 10^{-p}$ ,  $p \in \{1, ..., 5\}$



• Robust conditioning for severe ill-cuts

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#### !! Thank you for your attention !!