Parallel Adaptive PDE Simulation with libMesh

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Outline

1. Introduction
2. Library Design
3. Application Examples
4. Software Installation & Ecosystem
5. A Generic Boundary Value Problem
6. Key Data Structures
7. Weighted Residuals
8. Adaptive Mesh Refinement
9. Parallelism on Adaptive Unstructured Meshes
10. Verification
Modern simulation software is complex:

- Implicit numerical methods
- Massively parallel computers
- Adaptive methods
- Multiple, coupled physical processes

There are a host of existing software libraries that excel at treating various aspects of this complexity.

Leveraging existing software whenever possible is the most efficient way to manage this complexity.
Modern simulation software is **multidisciplinary**:
- Physical Sciences
- Engineering
- Computer Science
- Applied Mathematics
- ...

It is not reasonable to expect a single person to have all the necessary skills for developing & implementing high-performance numerical algorithms on modern computing architectures.

Teaming is a prerequisite for success.
Background

- A large class of problems are amenable to mesh based simulation techniques.
- Consider some of the major components such a simulation:
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  3. Construct a discrete representation of the governing equations
  4. Solve the discrete system
  5. Write out results
  6. Optionally estimate error, refine the mesh, and repeat
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This allows the major components of such a simulation to be abstracted & implemented in a reusable software library.
The libMesh Software Library

- In 2002, the libMesh library began with these ideas in mind.
- Primary goal is to provide data structures and algorithms that can be shared by disparate physical applications, that may need some combination of
  - Implicit numerical methods
  - Adaptive mesh refinement techniques
  - Parallel computing
- Unifying theme: *mesh-based simulation of partial differential equations (PDEs).*
The **libMesh Software Library**

**Key Point**

- The **libMesh** library is designed to be used by students, researchers, scientists, and engineers as a tool for **developing simulation codes** or as a tool for **rapidly implementing a numerical method**.

- **libMesh** is not an application code.

- It does not “solve problem XYZ.”
  - It can be used to help you develop an application to solve problem XYZ, and to do so quickly with advanced numerical algorithms on high-performance computing platforms.
libMesh Community

Scope

- Free, Open source
- LGPL2 for core
- 35 Ph.D. theses, 393 papers (58 in 2015)
- ~10 current developers
- 160 – 240 current users?

Challenges

- Radically different application types
- Widely dispersed core developers
  - INL, UT-Austin, U.Buffalo, JSC, MIT, Harvard, Argonne
- OSS, commercial, private applications
• Foundational (typically optional) library access via LibMesh’s “roots”.

• Application “branches” built off the library “trunk”.

• Additional middleware layers (e.g. Akselos, GRINS, MOOSE) for more complex applications
Software Reusability

- At the inception of libMesh in 2002, there were many high-quality software libraries that implemented some aspect of the end-to-end PDE simulation process:
  - Parallel linear algebra
  - Partitioning algorithms for domain decomposition
  - Visualization formats
  - …

- A design goal of libMesh has always been to provide flexible & extensible interfaces to existing software whenever possible.

- We implement the “glue” to these pieces, as well as what we viewed as the missing infrastructure:
  - Flexible data structures for the discretization of spatial domains and systems of PDEs posed on these domains.
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Geometric Element Classes

- Abstract interface gives mesh topology
- Concrete instantiations of mesh geometry
- Hides element type from most applications
- Runtime polymorphism allows mixed element types, dimensions
- Base class data arrays allow more optimization, inlining
Linear Algebra

libMesh::SparseMatrix< T >

libMesh::EigenSparseMatrix< T >
libMesh::EpetraMatrix< T >
libMesh::LaspackMatrix< T >
libMesh::PetscMatrix< T >

libMesh::ReferenceCountedObject< SparseMatrix< T > >
libMesh::ReferenceCounter
I/O formats

- libMesh::AbaqusIO
- libMesh::MatlabIO
- libMesh::OFFIO
- libMesh::Nemesis_IO
- libMesh::TetGenIO
- libMesh::UCDIO
- libMesh::LegacyXdrIO
- libMesh::UNVIO
- libMesh::VTKIO
- libMesh::XdrIO
- libMesh::ExodusII_IO
- libMesh::GmshIO
- libMesh::GMVIO
- libMesh::LegacyXdrIO
- libMesh::GnuPlotIO
- libMesh::MEDITIO
- libMesh::PostscriptIO
- libMesh::TecplotIO
- libMesh::DvalIO
- libMesh::EnsightIO
- libMesh::ProlIO
Domain Partitioning

- libMesh::CentroidPartitioner
- libMesh::LinearPartitioner
- libMesh::MetisPartitioner
- libMesh::ParmetisPartitioner
- libMesh::SFCPartitioner
- libMesh::HilbertSFCPartitioner
- libMesh::MortonSFCPartitioner
Mesh Data Structures

- **MeshBase** gives node or element iterators, all or active, global or local
- **SerialMesh** or **ParallelMesh** manages synchronized or distributed data
Discretization: Finite Elements

The diagram illustrates the hierarchy and relationships between different classes for finite elements in the libMesh library. Here is a partial listing of the classes mentioned in the diagram:

- `libMesh::FEAbstract`
- `libMesh::FEGenericBase< OutputType, type >`
- `libMesh::FE< Dim, CLOUGH >`
- `libMesh::FEClough< Dim >`
- `libMesh::FE< Dim, HERMITE >`
- `libMesh::FEHermite< Dim >`
- `libMesh::FE< Dim, HIERARCHIC >`
- `libMesh::FEHierarchic< Dim >`
- `libMesh::FE< Dim, L2_HIERARCHIC >`
- `libMesh::FEL2Hierarchic< Dim >`
- `libMesh::FE< Dim, L2_LAGRANGE >`
- `libMesh::FEL2Lagrange< Dim >`
- `libMesh::FE< Dim, LAGRANGE >`
- `libMesh::FE_Lagrange< Dim >`
- `libMesh::FE< Dim, LAGRANGE_VEC >`
- `libMesh::FE_LagrangeVec< Dim >`
- `libMesh::FE< Dim, MONOMIAL >`
- `libMesh::FEMonomial< Dim >`
- `libMesh::FE< Dim, NEDELEC_ONE >`
- `libMesh::FENedelecOne< Dim >`
- `libMesh::FE< Dim, SCALAR >`
- `libMesh::FEScalar< Dim >`
- `libMesh::FE< Dim, XYZ >`
- `libMesh::FEXYZ< Dim >`
- `libMesh::FE< Dim, T >`
- `libMesh::INF< Dim >`

These classes represent various types of finite elements used for different types of problems in computational simulations.
Algorithms: Error Estimation

```
libMesh::ErrorEstimator
  - libMesh::AdjointRefinementEstimator
  - libMesh::AdjointResidualErrorEstimator
  - libMesh::ExactErrorEstimator
  - libMesh::JumpErrorEstimator
  - libMesh::PatchRecoveryErrorEstimator
  - libMesh::UniformRefinementEstimator
  - libMesh::DiscontinuityMeasure
  - libMesh::KellyErrorEstimator
  - libMesh::LaplacianErrorEstimator
  - libMesh::WeightedPatchRecoveryErrorEstimator
```
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FIN-S: Fully Implicit Navier-Stokes

- Kirk, Stogner, Bauman, Oliver, Computers & Fluids, 2014
- Application for high-speed (including reentry) compressible flows in thermochemical nonequilibrium
- Including AMR capabilities
- Fully implicit coupling with surface response models
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GRINS

https://github.com/grinsfem/grins

- Multiphysics FEM platform built on libMesh
- Modular structure for “Physics”, solvers, QoIs, etc.
- Key feature: automatically enabled discrete adjoints (AMR, sensitivities)
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Courtesy Nick Malaya, UT Austin
**MOOSE – Multiphysics Object Oriented Simulation Environment**

- A framework for solving computational nuclear engineering problems in a well planned, managed, and coordinated way
  - Leveraged across multiple programs
- Designed to significantly reduce the expense and time required to develop new applications
- Designed to develop analysis tools
  - Uses very robust solution methods
  - Designed to be easily extended and maintained
  - Efficient on both a few and many processors
- Currently supports ~7 applications which are developed and used by ~20 scientists.
**BISON fuel performance**

- LWR, Triso, and TRU fuel performance code
- Parallel 1D-3D thermomechanics code
- Thermal, mechanical, and chemical models for FCI
- Constituent redistribution
- Material, fission product swelling, fission gas release models
- Mesoscale-informed material models
Coupled Thermal/Solid Mechanics
Coupled Thermal/Solid Mechanics
FALCON - Fracturing And Liquid CONservation

FALCON Simulation of Heat Extraction over a 30-year period in an Enhanced Geothermal System

Time: 9.99 (year)

T (deg.C)

200
175
150
125
100
FALCON - Fracturing And Liquid CONservation
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Important Websites

- Primary website
- Revision Control & Collaboration with GitHub
- Continuous Integration with MooseBuild (from INL)
http://libmesh.github.io

The libMesh library provides a framework for the numerical simulation of partial differential equations using arbitrary unstructured discretizations on serial and parallel platforms. A major goal of the library is to provide support for adaptive mesh refinement (AMR) computations in parallel while allowing a research scientist to focus on the physics they are modeling.

libMesh currently supports 1D, 2D, and 3D steady and transient simulations on a variety of popular geometric and finite element types. The library makes use of high-quality, existing software whenever possible. PETSc or the Trilinos Project are used for the solution of linear systems on both serial and parallel platforms, and LASPack is included with the library to provide linear solver support on serial machines. An optional interface to SLEPc is also provided for solving both standard and generalized eigenvalue problems.

The libMesh library was first created at The University of Texas at Austin in the CFDLab in March 2002. Major contributions have come from developers at the Technische Universität Hamburg-Harburg Institute of Modelling and Computation, and recent contributions have been made by CFDLab associates at the PECOS Center at UT-Austin, the Computational Frameworks Group at Idaho National Laboratory, NASA Lyndon B. Johnson Space Center, and MIT. The libMesh developers welcome contributions in the form of patches and bug reports (preferably with a minimal test case that reliably reproduces the error) to the official mailing lists. Many thanks to GitHub for hosting the project. You can find out what is currently happening in the development branch by checking out the Git Logs online, and you can see how many people are downloading the library on the statistics page.
http://github.com/libMesh/libmesh
MooseBuild Testing Integrated with GitHub

Don't include our METIS header when we're using PETSc's METIS by jwpeterson · Pull Request #504 · libMesh/libmesh · Mozilla Firefox

apparently no longer supported, and making METIS' REALPacked and DATA_PACKED consistent with libmesh's Real and dof_id_type types, but that will be another PR...

See also #498.

jwpeterson added some commits 11 days ago

- Only add contrib Metis directories to include and linker search paths.
- Have ParMetis respect --with-metis=PETSc also.
- Remove unused ParMetis configuration test.
- Run bootstrap.

moosebuild commented 23 hours ago

Results of testing bsec40 using libmesh_PR_test recipe:

Passed on: linux-gnu

View the results here: https://www.moosebuild.com/view_job/13707

moosebuild commented 22 hours ago

Results of testing bsec40 using libmesh_PR_test_dbg recipe:

Passed on: linux-gnu

View the results here: https://www.moosebuild.com/view_job/13708

Add more commits by pushing to the metis_m4 branch on libMesh/libmesh

All is well — Successfully passed all tests

This pull request can be automatically merged.
You can also merge branches on the command line.
Building libMesh
Getting the **libMesh Source**

- **Blessed, Stable releases:**
  Download prepackaged releases from

- **Development tree:**
  Grab the latest source tree from GitHub:

  ```
  $ git clone git://github.com/libMesh/libmesh.git
  ```
libMesh Suggested Dependencies

- **MPI** is of course required for shared-memory parallelism.
- Out of the box, libMesh will build with support for serial linear systems.
- Highly recommended you first install PETSc and/or Trilinos, which libMesh uses for solving linear systems in parallel.
- Other recommended, optional packages are:
  - SLEPc: eigenvalue support on top of PETSc.
  - Intel’s Threading Building Blocks for shared-memory multithreading.
Building \texttt{libMesh from source}

Unpack, Configure, Build, Install, & Test

\begin{verbatim}
# unpack the distribution
$ tar jxf libmesh-0.9.5.tar.bz2 && cd libmesh-0.9.5
# configure, install into the current directory
$ ./configure --prefix=${PWD}/install
# build & install
$ make -j 4 && make -j 4 install
# run all the examples, but only the optimized flavor
$ make -j 4 check METHODS=opt
\end{verbatim}
Typical Boundary Value Problem

• Common BVP components:

\[ M \frac{\partial u}{\partial t} = F(u) \quad \in \Omega \subset \mathbb{R}^n \]
\[ G(u) = 0 \quad \in \Omega \]
\[ u = u_D \quad \in \partial\Omega_D \]
\[ N(u) = 0 \quad \in \partial\Omega_N \]
\[ u(x, 0) = u_0(x) \]

• Less common components:
  • Moving domain \( \Omega(t) \), \( \Omega(u, t) \)
  • Multi-dimensional manifolds
  • Self-overlapping, contact
  • Acceleration \( \partial^2 u / \partial t^2 \)
  • Integro-differential equations
• Associated to the problem domain $\Omega$ is a \texttt{libMesh} data structure called a \texttt{Mesh}.

• A \texttt{Mesh} is essentially a collection of finite elements

$$\Omega^h := \bigcup_{e} \Omega_e$$
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• A \texttt{Mesh} is essentially a collection of finite elements

\[
\Omega^h := \bigcup_e \Omega_e
\]

• \texttt{libMesh} provides some simple structured mesh generation routines, interfaces to Triangle and TetGen, and supports a rich set of input file formats.
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Operations on Objects in the Mesh

- From a Mesh it is trivial to access ranges of objects of interest through *iterators*.
- Iterators are simply a mechanism for accessing a range of objects.
- *libMesh* makes extensive use of *predicted iterators* to access, for example,
  - All elements in the mesh.
  - The “active” elements in the mesh assigned to the local processor in a parallel simulation.
  - The nodes in the mesh.
Mesh Iterators

```cpp
void foo (const MeshBase &mesh)
{
    // Now we will loop over all the elements in the mesh that
    // live on the local processor. We will compute the element
    // matrix and right-hand-side contribution. Since the mesh
    // may be refined we want to only consider the ACTIVE elements,
    // hence we use a variant of the \p active_elem_iterator.
    MeshBase::const_element_iterator
        el = mesh.active_local_elements_begin();
    const MeshBase::const_element_iterator
        end_el = mesh.active_local_elements_end();

    for ( ; el != end_el; ++el)
    {
        // Store a pointer to the element we are currently
        // working on. This allows for nicer syntax later.
        const Elem* elem = *el;
        ...
    }
    ...
}
```
Mesh Iterators

```cpp
void foo (const MeshBase &mesh)
{
    // We will now loop over all nodes.
    MeshBase::const_node_iterator node_it = mesh.nodes_begin();
    const MeshBase::const_node_iterator node_end = mesh.nodes_end();

    for ( ; node_it != node_end; ++node_it)
    {
        // the current node pointer
        const Node* node = *node_it;
        ...
    }
    ...
}
```
**EquationSystems**

- The **Mesh** is a discrete representation of the geometry for a problem.
- For a given **Mesh**, there can be an **EquationSystems** object, which represents one or more coupled system of equations posed on the **Mesh**.
  - There is only one **EquationSystems** object per **Mesh** object.
  - The **EquationSystems** object can hold many **System** objects, each representing a logical system of equations.
- High-level operations such as solution input/output is usually handled at the **EquationSystems** level.
EquationSystems

... Create an equation systems object. This object can contain
// multiple systems of different flavors for solving loosely coupled
// physics. Each system can contain multiple variables of different
// approximation orders. The EquationSystems object needs a
// reference to the mesh object, so the order of construction here
// is important.
EquationSystems equation_systems (mesh);

// Now we declare the system and its variables. We begin by adding
// a "TransientLinearImplicitSystem" to the EquationSystems object,
// and we give it the name "Simple System".
equation_systems.add_system<TransientLinearImplicitSystem> ("Simple System");

// Adds the variable "u" to "Simple System". "u" will be
// approximated using first-order approximation.
equation_systems.get_system("Simple System").add_variable("u", FIRST);

// Next we’ll by add an "ExplicitSystem" to the EquationSystems
// object, and we give it the name "Complex System".
equation_systems.add_system<ExplicitSystem> ("Complex System");

// Give "Complex System" three variables -- each with a different
// approximation order. Variables "c" and "T" will use first-order
// Lagrange approximation, while variable "dv" will use a
// second-order discontinuous approximation space.
equation_systems.get_system("Complex System").add_variable("c", FIRST);
equation_systems.get_system("Complex System").add_variable("T", FIRST);
equation_systems.get_system("Complex System").add_variable("dv", SECOND, MONOMIAL);

// Initialize the data structures for the equation system.
equation_systems.init();

// Prints information about the system to the screen.
equation_systems.print_info();
...
Elements

- The `Elem` base class defines a geometric element in `libMesh`.
- An `Elem` is defined by `Nodes`, `Edges` (2D,3D) and `Faces` (3D).
- An `Elem` is sufficiently rich that in many cases it is the only argument required to provide to a function.
Elements

// access each Node on the element
for (unsigned int n=0; n<elem->n_nodes(); n++)
{
  const Node *node = elem->get_node(n);

  // get a user-specified material property, based on
  // the subdomain the element belongs to
  const Real k_diff = my_matprop_func (elem->subdomain_id(), *node);
  ...
}

// Perform some operation for elements on the boundary
for (unsigned int side=0; side<elem->n_sides(); side++)
{
  // Every element knows its neighbor. If it has no neighbor,
  // then it lies on a physical boundary.
  if (elem->neighbor(side) == NULL)
  {
    // Construct the side as a lower dimensional element
    AutoPtr<Elem> elem_side (elem->build_side(side));
    ...
  }
  ...
}
Nodes

- **Nodes** define spatial locations in arbitrary dimensions.
- **Logically, a Node is a point in** $N$-**space plus metadata:**
  - Global ID.
  - Processor ownership.
  - Degree of freedom indexing data.
Nodes

// loop over a range and determine the bounding box
void bounding_box(const ConstNodeRange &range)
{
    ...
    for (ConstNodeRange::const_iterator it = range.begin();
        it != range.end(); ++it)
    {
        const Node *node = *it;

        for (unsigned int i=0; i<LIBMESH_DIM; i++)
        {
            _vmin[i] = std::min(_vmin[i], (*node)(i));
            _vmax[i] = std::max(_vmax[i], (*node)(i));
        }
    }
    ...
}

... Query the number of DOFs for a particular node in a system
const unsigned int n_dofs_per_node = node->n_dofs(sys_num);
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The point of departure in any FE analysis which uses libMesh is the weighted residual statement

\[(F(u), v) = 0 \quad \forall v \in V\]
• The point of departure in any FE analysis which uses \textit{libMesh} is the weighted residual statement

\[(F(u), v) = 0 \quad \forall v \in \mathcal{V}\]

• Or, more precisely, the weighted residual statement associated with the finite-dimensional space \(\mathcal{V}^h \subset \mathcal{V}\)

\[(F(u^h), v^h) = 0 \quad \forall v^h \in \mathcal{V}^h\]
Poisson Equation

\[-\Delta u = f \quad \in \quad \Omega\]
**Poisson Equation**

\[-\Delta u = f \quad \in \quad \Omega\]

**Weighted Residual Statement**

\[
(F(u), v) := \int_{\Omega} [\nabla u \cdot \nabla v - fv] \, dx \\
+ \int_{\partial\Omega_N} (\nabla u \cdot n) v \, ds
\]
Linear Convection-Diffusion

\[-k \Delta u + b \cdot \nabla u = f \quad \in \quad \Omega\]
Linear Convection-Diffusion

\[-k \Delta u + b \cdot \nabla u = f \quad \in \quad \Omega\]

Weighted Residual Statement

\[(F(u), v) := \int_{\Omega} [k \nabla u \cdot \nabla v + (b \cdot \nabla u)v - fv] \, dx\]

\[+ \int_{\partial \Omega_N} k (\nabla u \cdot n) v \, ds\]
Stokes Flow

\[ \nabla p - \nu \Delta u = f \]
\[ \nabla \cdot u = 0 \quad \in \Omega \]
Stokes Flow

\[ \nabla p - \nu \Delta u = f \]
\[ \nabla \cdot u = 0 \]
\[ \in \Omega \]

Weighted Residual Statement

\[ u := [u, p] \quad , \quad v := [v, q] \]

\[ (F(u), v) := \int_{\Omega} [-p (\nabla \cdot v) + \nu \nabla u : \nabla v - f \cdot v] \]
\[ + (\nabla \cdot u) q] dx + \int_{\partial \Omega_N} (\nu \nabla u - pI) n \cdot v ds \]
To obtain the approximate problem, we simply replace \( u \leftarrow u^h, \)
\( v \leftarrow v^h, \) and \( \Omega \leftarrow \Omega^h \) in the weighted residual statement.
For simplicity we start with the weighted residual statement arising from the Poisson equation, with $\partial \Omega_N = \emptyset$,

$$
(F(u^h), v^h) :=\int_{\Omega^h} \left[ \nabla u^h \cdot \nabla v^h - fv^h \right] dx = 0 \quad \forall v^h \in V^h
$$
The integral over $\Omega^h$ ...

\[
0 = \int_{\Omega^h} \left[ \nabla u^h \cdot \nabla v^h - f v^h \right] dx \quad \forall v^h \in V^h
\]
• The integral over $\Omega^h \ldots$ is written as a sum of integrals over the $N_e$ finite elements:

$$0 = \int_{\Omega^h} \left[ \nabla u^h \cdot \nabla v^h - f v^h \right] dx \quad \forall v^h \in V^h$$

$$= \sum_{e=1}^{N_e} \int_{\Omega_e} \left[ \nabla u^h \cdot \nabla v^h - f v^h \right] dx \quad \forall v^h \in V^h$$
- An element integral will have contributions only from the global basis functions corresponding to its nodes.
- We call these local basis functions $\phi_i$, $0 \leq i \leq N_s$.

$$v^h\big|_{\Omega_e} = \sum_{i=1}^{N_s} c_i \phi_i$$
• An element integral will have contributions only from the global basis functions corresponding to its nodes.

• We call these local basis functions $\phi_i$, $0 \leq i \leq N_s$.

\[
v^h \bigg|_{\Omega_e} = \sum_{i=1}^{N_s} c_i \phi_i
\]

\[
\int_{\Omega_e} v^h \, dx = \sum_{i=1}^{N_s} c_i \int_{\Omega_e} \phi_i \, dx
\]
• The element integrals . . .

\[
\int_{\Omega_e} \left[ \nabla u^h \cdot \nabla v^h - f v^h \right] \, dx
\]
• The element integrals . . .

\[ \int_{\Omega_e} \left[ \nabla u^h \cdot \nabla v^h - f v^h \right] dx \]

• are written in terms of the local “\( \phi_i \)” basis functions

\[ \sum_{j=1}^{N_s} u_j \int_{\Omega_e} \nabla \phi_j \cdot \nabla \phi_i dx \quad - \int_{\Omega_e} f \phi_i dx \quad , \quad i = 1, \ldots, N_s \]
• The element integrals...

\[ \int_{\Omega_e} \left[ \nabla u^h \cdot \nabla v^h - fv^h \right] \, dx \]

• are written in terms of the local "\( \phi_i \)" basis functions

\[ \sum_{j=1}^{N_s} u_j \int_{\Omega_e} \nabla \phi_j \cdot \nabla \phi_i \, dx - \int_{\Omega_e} f \phi_i \, dx \quad , \quad i = 1, \ldots, N_s \]

• This can be expressed naturally in matrix notation as

\[ K^e U^e - F^e \]
• The entries of the element stiffness matrix are the integrals

\[
K_{ij}^e := \int_{\Omega_e} \nabla \phi_j \cdot \nabla \phi_i \, dx
\]
• The entries of the element stiffness matrix are the integrals

\[ K_{ij}^e := \int_{\Omega_e} \nabla \phi_j \cdot \nabla \phi_i \, dx \]

• While for the element right-hand side we have

\[ F_i^e := \int_{\Omega_e} f \phi_i \, dx \]
• The entries of the element stiffness matrix are the integrals

\[ K^e_{ij} := \int_{\Omega_e} \nabla \phi_j \cdot \nabla \phi_i \; dx \]

• While for the element right-hand side we have

\[ F^e_i := \int_{\Omega_e} f \phi_i \; dx \]

• The element stiffness matrices and right-hand sides can be “assembled” to obtain the global system of equations

\[ KU = F \]
• The integrals are performed on a “reference” element $\hat{\Omega}_e$
• The integrals are performed on a “reference” element $\hat{\Omega}_e$

\[ F^e_i = \int_{\Omega_e} f \phi_i dx = \int_{\hat{\Omega}_e} f(\mathbf{x}(\xi)) \phi_i |J| d\xi \]
• The integrals are performed on a “reference” element $\hat{\Omega}_e$

\[ \int_{\Omega_e} \nabla \phi_j \cdot \nabla \phi_i \, dx = \int_{\hat{\Omega}_e} \hat{\nabla}_\xi \phi_j \cdot \hat{\nabla}_\xi \phi_i \, |J| \, d\xi \]

• Chain rule: $\nabla = J^{-1} \nabla_\xi := \hat{\nabla}_\xi$
• The integrals on the “reference” element are approximated via numerical quadrature.
• The integrals on the “reference” element are approximated via numerical quadrature.
• The quadrature rule has $N_q$ points “$\xi_q$” and weights “$w_q$”.
The integrals on the “reference” element are approximated via numerical quadrature. The quadrature rule has $N_q$ points “$\xi_q$” and weights “$w_q$.”

\[
F^e_i = \int_{\hat{\Omega}_e} f \phi_i |J| d\xi \\
\approx \sum_{q=1}^{N_q} f(x(\xi_q)) \phi_i(\xi_q) |J(\xi_q)| w_q
\]
• The integrals on the “reference” element are approximated via numerical quadrature.
• The quadrature rule has $N_q$ points “$\xi_q$” and weights “$w_q$”.

$$K_{ij}^e = \int_{\hat{\Omega}_e} \hat{\nabla}_\xi \phi_j \cdot \hat{\nabla}_\xi \phi_i |J| d\xi$$

\[ \approx \sum_{q=1}^{N_q} \hat{\nabla}_\xi \phi_j(\xi_q) \cdot \hat{\nabla}_\xi \phi_i(\xi_q) |J(\xi_q)| w_q \]
libMesh provides the following variables at each quadrature point $q$:

<table>
<thead>
<tr>
<th>Code</th>
<th>Math</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>$JxW[q]$</td>
<td>$</td>
<td>J(\xi_q)</td>
</tr>
<tr>
<td>phi[i][q]</td>
<td>$\phi_i(\xi_q)$</td>
<td>value of $i^{th}$ shape fn.</td>
</tr>
<tr>
<td>dphi[i][q]</td>
<td>$\hat{\nabla}_\xi \phi_i(\xi_q)$</td>
<td>value of $i^{th}$ shape fn. gradient</td>
</tr>
<tr>
<td>d2phi[i][q]</td>
<td>$\hat{\nabla}_\xi^2 \phi_i(\xi_q)$</td>
<td>value of $i^{th}$ shape fn. Hessian</td>
</tr>
<tr>
<td>xyz[q]</td>
<td>$x(\xi_q)$</td>
<td>location of $\xi_q$ in physical space</td>
</tr>
</tbody>
</table>
• The libMesh representation of the matrix and rhs assembly is similar to the mathematical statements.

```cpp
for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q] * f(xyz[q]) * phi[i][q];

        for (j=0; j<Ns; ++j)
            Ke(i,j) += JxW[q] * (dphi[j][q] * dphi[i][q]);
    }
```
• The **libMesh** representation of the matrix and rhs assembly is similar to the mathematical statements.

```csharp
for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q] * f(xyz[q]) * phi[i][q];
    }

for (j=0; j<Ns; ++j)
    Ke(i,j) += JxW[q] * (dphi[j][q] * dphi[i][q]);
```

\[
F_i^e = \sum_{q=1}^{N_q} f(x(\xi_q)) \phi_i(\xi_q) |J(\xi_q)| w_q
\]
• The **libMesh** representation of the matrix and rhs assembly is similar to the mathematical statements.

for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q]*f(xyz[q])*phi[i][q];
    }

    for (j=0; j<Ns; ++j)
        Ke(i,j) += JxW[q]*(dphi[j][q]*dphi[i][q]);
}

\[
F^e_i = \sum_{q=1}^{N_q} f(x(\xi_q))\phi_i(\xi_q)|J(\xi_q)|w_q
\]
- The **libMesh** representation of the matrix and rhs assembly is similar to the mathematical statements.

```c
for (q=0; q<Nq; ++q)
  for (i=0; i<Ns; ++i) {
    Fe(i) += JxW[q] * f(xyz[q]) * phi[i][q];
    for (j=0; j<Ns; ++j)
      Ke(i,j) += JxW[q] * (dphi[j][q] * dphi[i][q]);
  }

\[
F^e_i = \sum_{q=1}^{N_q} f(x(\xi_q)) \phi_i(\xi_q) |J(\xi_q)| w_q
\]
• The *libMesh* representation of the matrix and rhs assembly is similar to the mathematical statements.

\[
F_e^i = \sum_{q=1}^{N_q} f(x(\xi_q)) \phi_i(\xi_q) |J(\xi_q)| w_q
\]

for \((q=0; \ q<N_q; \ ++q)\) 
   for \((i=0; \ i<Ns; \ ++i)\) {
      \(F_e(i) \ = \ JxW[q] \ast f(xyz[q]) \ast phi[i][q];\)
   
   for \((j=0; \ j<Ns; \ ++j)\)
      \(Ke(i, j) \ = \ JxW[q] \ast (dphi[j][q] \ast dphi[i][q]);\)
}
The \texttt{libMesh} representation of the matrix and rhs assembly is similar to the mathematical statements.

\begin{verbatim}
for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q] * f(xyz[q]) * phi[i][q];
    }
    for (j=0; j<Ns; ++j)
        Ke(i, j) += JxW[q] * (dphi[j][q] * dphi[i][q]);
\end{verbatim}

$$K^e_{ij} = \sum_{q=1}^{N_q} \hat{\nabla}_{\xi} \phi_j(\xi_q) \cdot \hat{\nabla}_{\xi} \phi_i(\xi_q) |J(\xi_q)| w_q$$
• The libMesh representation of the matrix and rhs assembly is similar to the mathematical statements.

```cpp
for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q] * f(xyz[q]) * phi[i][q];
    }

for (j=0; j<Ns; ++j)
    Ke(i, j) += JxW[q] * (dphi[j][q] * dphi[i][q]);
```

\[
K_{ij}^e = \sum_{q=1}^{N_q} \hat{\nabla}_\xi \phi_j(\xi_q) \cdot \hat{\nabla}_\xi \phi_i(\xi_q) |J(\xi_q)| w_q
\]
The `libMesh` representation of the matrix and rhs assembly is similar to the mathematical statements.

```c
for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q] * f(xyz[q])*phi[i][q];

        for (j=0; j<Ns; ++j)
            Ke(i,j) += JxW[q]*(dphi[j][q]*dphi[i][q]);
    }

\[ K_{ij}^e = \sum_{q=1}^{N_q} \hat{\nabla}_{\xi} \phi_j(\xi_q) \cdot \hat{\nabla}_{\xi} \phi_i(\xi_q) |J(\xi_q)| w_q \]
• The matrix assembly routine for the linear convection-diffusion equation,

\[-k\Delta u + b \cdot \nabla u = f\]

```c
for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe[i] += JxW[q] * f(xyz[q]) * phi[i][q];

        for (j=0; j<Ns; ++j)
            Ke[i][j] += JxW[q] * (k * (dphi[j][q] * dphi[i][q])
                                  + (b * dphi[j][q]) * phi[i][q]);
    }
```
• The matrix assembly routine for the linear convection-diffusion equation,

\[-k \nabla^2 u + b \cdot \nabla u = f\]

for (q=0; q<Nq; ++q)
    for (i=0; i<Ns; ++i) {
        Fe(i) += JxW[q] * f(xyz[q]) * phi[i][q];

        for (j=0; j<Ns; ++j)
            Ke(i,j) += JxW[q] * (k * (dphi[j][q] * dphi[i][q])
                                 + (b * dphi[j][q]) * phi[i][q]);
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         Ke(i,j) += JxW[q] * (k * (dphi[j][q] * dphi[i][q])
                           + (b * dphi[j][q]) * phi[i][q]);
   }
For multi-variable systems like Stokes flow,

\[
\begin{align*}
\nabla p - \nu \Delta u &= f \\
\n\nabla \cdot u &= 0
\end{align*}
\]

\[\in \Omega \subset \mathbb{R}^2\]

The element stiffness matrix concept can be extended to include sub-matrices

\[
\begin{bmatrix}
K_{u_1u_1}^e & K_{u_1u_2}^e & K_{u_1p}^e \\
K_{u_2u_1}^e & K_{u_2u_2}^e & K_{u_2p}^e \\
K_{pu_1}^e & K_{pu_2}^e & K_{pp}^e
\end{bmatrix}
\begin{bmatrix}
U_{u_1}^e \\
U_{u_2}^e \\
U_p^e
\end{bmatrix}
- 
\begin{bmatrix}
F_{u_1}^e \\
F_{u_2}^e \\
F_p^e
\end{bmatrix}
\]

We have an array of submatrices: \(Ke[ ] [ ]\)
• For multi-variable systems like Stokes flow,

\[ \nabla p - \nu \Delta u = f \]

\[ \nabla \cdot u = 0 \]

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\[
\begin{pmatrix}
K_{u1u1}^e & K_{u1u2}^e & K_{u1p}^e \\
K_{u2u1}^e & K_{u2u2}^e & K_{u2p}^e \\
K_{pu1}^e & K_{pu2}^e & K_{pp}^e
\end{pmatrix}
\begin{pmatrix}
U_{u1}^e \\
U_{u2}^e \\
U_p^e
\end{pmatrix}
= \begin{pmatrix}
F_{u1}^e \\
F_{u2}^e \\
F_p^e
\end{pmatrix}

• We have an array of submatrices: \[ Ke [ 0 ] [ 0 ] \]
• For multi-variable systems like Stokes flow,
\[
\nabla p - \nu \Delta u = f \\
\nabla \cdot u = 0
\in \Omega \subset \mathbb{R}^2
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• The element stiffness matrix concept can extended to include sub-matrices

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\end{bmatrix}
\begin{bmatrix}
U_{u1}^e \\
U_{u2}^e \\
U_p^e
\end{bmatrix}
- \begin{bmatrix}
F_{u1}^e \\
F_{u2}^e \\
F_p^e
\end{bmatrix}
\]

• We have an array of submatrices: \( Ke \)
• For multi-variable systems like Stokes flow,

\[
\nabla p - \nu \Delta u = f \\
\n\nabla \cdot u = 0 \\
\end{array} \quad \in \quad \Omega \subset \mathbb{R}^2
\]

• The element stiffness matrix concept can be extended to include sub-matrices

\[
\begin{bmatrix}
K_{u1u1}^e & K_{u1u2}^e & K_{u1p}^e \\
K_{u2u1}^e & K_{u2u2}^e & K_{u2p}^e \\
K_{pu1}^e & K_{pu2}^e & K_{pp}^e
\end{bmatrix}
\begin{bmatrix}
U_{u1}^e \\
U_{u2}^e \\
U_p^e
\end{bmatrix}
- 
\begin{bmatrix}
F_{u1}^e \\
F_{u2}^e \\
F_p^e
\end{bmatrix}
\]

• We have an array of submatrices: \( \text{Ke}[2][1] \)
• For multi-variable systems like Stokes flow,

\[
\nabla p - \nu \Delta u = f \\
\n\nabla \cdot u = 0
\]

\[\in \Omega \subset \mathbb{R}^2\]

• The element stiffness matrix concept can extended to include sub-matrices

\[
\begin{bmatrix}
K_{u_1 u_1}^e & K_{u_1 u_2}^e & K_{u_1 p}^e \\
K_{u_2 u_1}^e & K_{u_2 u_2}^e & K_{u_2 p}^e \\
K_{p u_1}^e & K_{p u_2}^e & K_{p p}^e
\end{bmatrix}
\begin{bmatrix}
U_{u_1}^e \\
U_{u_2}^e \\
U_p^e
\end{bmatrix}
-
\begin{bmatrix}
F_{u_1}^e \\
F_{u_2}^e \\
F_p^e
\end{bmatrix}
\]

• And an array of right-hand sides: \( F_e[] \).
• For multi-variable systems like Stokes flow,

\[
\nabla p - \nu \Delta u = f \\
\n\nabla \cdot u = 0 \\
\in \Omega \subset \mathbb{R}^2
\]

• The element stiffness matrix concept can extended to include sub-matrices

\[
\begin{bmatrix}
K_{u1u1}^e & K_{u1u2}^e & K_{u1p}^e \\
K_{u2u1}^e & K_{u2u2}^e & K_{u2p}^e \\
K_{pu1}^e & K_{pu2}^e & K_{pp}^e
\end{bmatrix}
\begin{bmatrix}
U_{u1}^e \\
U_{u2}^e \\
U_p^e
\end{bmatrix}
- 
\begin{bmatrix}
F_{u1}^e \\
F_{u2}^e \\
F_p^e
\end{bmatrix}
\]

• And an array of right-hand sides: \( F_e [0] \).
For multi-variable systems like Stokes flow,

\[
\nabla p - \nu \Delta u = f \\
\n\nabla \cdot u = 0 \\in \Omega \subset \mathbb{R}^2
\n\]

The element stiffness matrix concept can extended to include sub-matrices

\[
\begin{bmatrix}
K_{u_1 u_1}^e & K_{u_1 u_2}^e & K_{u_1 p}^e \\
K_{u_2 u_1}^e & K_{u_2 u_2}^e & K_{u_2 p}^e \\
K_{p u_1}^e & K_{p u_2}^e & K_{p p}^e
\end{bmatrix}
\begin{bmatrix}
U_{u_1}^e \\
U_{u_2}^e \\
U_p^e
\end{bmatrix}
- 
\begin{bmatrix}
F_{u_1}^e \\
F_{u_2}^e \\
F_p^e
\end{bmatrix}
\]

And an array of right-hand sides: \( F_e[1] \).
• The matrix assembly can proceed in essentially the same way.
• For the momentum equations:

```c
for (q=0; q<Nq; ++q)
    for (d=0; d<2; ++d)
        for (i=0; i<Ns; ++i) {
            Fe[d](i) += JxW[q]*f(xyz[q],d)*phi[i][q];

            for (j=0; j<Ns; ++j)
                Ke[d][d](i,j) +=
                    JxW[q]*nu*(dphi[j][q]*dphi[i][q]);
        }
```
Outline

1. Introduction
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8. Adaptive Mesh Refinement
9. Parallelism on Adaptive Unstructured Meshes
10. Verification
Model Problem

- Consider the 1D model ODE
  \[
  \begin{cases}
  -u'' + bu' + cu = f & \in \Omega = (0, L) \\
  u(0) = u_0 \\
  u(L) = u_L
  \end{cases}
  \]  
  \hspace{1cm} (1)

- with weak form
  \[
  \int_{\Omega} \left( u'v' + bu'v + cuv \right) \, dx = \int_{\Omega} fv \, dx
  \]  
  \hspace{1cm} (2)

  for every \( v \in H^1_0(\Omega) \).
Model Problem (cont.)

- The analogous \( d \)-dimensional problem with \( \Omega \subset \mathbb{R}^d \) and boundary \( \partial \Omega \) is

\[
\begin{cases}
-\Delta u + b \cdot \nabla u + cu = f & \in \Omega \\
u = g & \in \partial \Omega
\end{cases}
\]

(3)

- with weak form

\[
\int_{\Omega} (\nabla u \cdot \nabla v + (b \cdot \nabla u)v + cuz) \, dx = \int_{\Omega} fv \, dx
\]

(4)
Model Problem (cont.)

- The finite element method works with the weak form, replacing the trial and test functions \( u, v \) with their approximations \( u^h, v^h \), and summing the contributions of the element integrals

\[
\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \nabla u^h \cdot \nabla v^h + (b \cdot \nabla u^h)v^h + cu^h v^h - fv^h \right) \, dx = 0 \quad (5)
\]

- Remark: We considered here a standard piecewise continuous finite element basis. In general, \( \nabla u^h \) will have a jump discontinuity across element boundaries.
Galerkin FE Method

- Expressing $u^h$ and $v^h$ in our chosen piecewise continuous polynomial basis

$$u^h = \sum_{j=1}^{N} u_j \varphi_j$$
$$v^h = \sum_{i=1}^{N} c_i \varphi_i$$

we obtain on each element $\Omega_e$

$$\sum_{j=1}^{N} u_j \left[ \int_{\Omega_e} (\nabla \varphi_j \cdot \nabla \varphi_i + (b \cdot \nabla \varphi_j) \varphi_i + c \varphi_j \varphi_i) \, dx \right] = \int_{\Omega_e} f \varphi_i \, dx$$

for $i = 1 \ldots N$.

- In the standard element-stiffness matrix form,

$$K_e U = F_e$$
for (q=0; q<Nq; ++q) {
    // Compute b, c, f at this quadrature point
    // ...

    for (i=0; i<N; ++i) {
        Fe(i) += JxW[q]*f*phi[i][q];

        for (j=0; j<N; ++j)
            Ke(i, j) += JxW[q]*(
                (dphi[i][q]*dphi[j][q]) +
                (b*dphi[j][q])*phi[i][q] +
                c*phi[j][q]*phi[i][q]
            );
    }
}
Natural Refinement Patterns

Triangle

Quadrilateral

Tetrahedron

Prism
Flux-Jump Error Indicator

- The flux-jump error indicator is derived starting from the element integrals

$$\sum_{e=1}^{N_e} \int_{\Omega_e} \left( \nabla u^h \cdot \nabla v^h + (b \cdot \nabla u^h) v^h + cu^h v^h - f v^h \right) \, dx = 0$$ (5)

- Applying the divergence theorem “in reverse” obtains

$$\sum_{e=1}^{N_e} \int_{\Omega_e} \left( -\Delta u^h + (b \cdot \nabla u^h) + cu^h - f \right) v^h \, dx +$$

$$\sum \int_{\partial \Omega_e \cap \partial \Omega} \left[ \frac{\partial u^h}{\partial n} \right] v^h \, dx = 0$$ (9)
Flux-Jump Error Indicator (cont.)

- Defining the cell residual

\[
    r(u^h) = -\Delta u^h + (b \cdot \nabla u^h) + cu^h - f
\]  

we have

\[
    \sum_{e=1}^{N_e} \int_{\Omega_e} r(u^h)v^h \, dx + \sum_{\partial \Omega_e \not\subset \partial \Omega} \int_{\partial \Omega_e} \left[ \frac{\partial u^h}{\partial n} \right] v^h \, dx = 0
\]  

- Clearly, the exact solution \( u \) satisfies (11) identically.
- Computing \( r(u^h) \) requires knowledge of the differential operator (i.e. knowledge of the “physics”).
- The second sum leads to a physics-independent method for estimating the error in the approximate solution \( u^h \).
1D Example

- Consider the function

\[ u = \frac{1 - \exp(10x)}{1 - \exp(10)} \]

which is a solution of the classic 1D advection-diffusion boundary layer equation.

- We assume here that the finite element solution is the linear interpolant of \( u \), and compute the error indicator for a sequence of uniformly refined grids.
Adaptive Mesh Refinement

\[ \| e \|_{L^2} = 0.09 \]

4 elements
Adaptive Mesh Refinement

8 elements

$\|e\|_{L^2} = 0.027$
Adaptive Mesh Refinement

16 elements

$$\|e\|_{L^2} = 0.0071$$
A Simple Refinement Strategy

- A simple adaptive refinement strategy with $r_{\text{max}}$ refinement steps for this 1D example problem is:

```plaintext
r=0;
while (r < r_{\text{max}})
    Compute the FE solution (linear interpolant)
    Estimate the error (using flux-jump indicator)
    Refine the elements with error in top 10%
    Increment r
end
```
Adaptive Mesh Refinement

$u_{\text{exact}}$ and $u$

$u$

$x$

$0$ $0.2$ $0.4$ $0.6$ $0.8$ $1$

$0$ $0.1$ $0.2$ $0.3$ $0.4$ $0.5$ $0.6$ $0.7$ $0.8$ $0.9$ $1$

R. H. Stogner
libMesh PDE Simulation
March 2, 2016 78 / 124
Adaptive Mesh Refinement
The graph shows the comparison between the exact solution $u_{\text{exact}}$ and the computed solution $u$ for a specific variable $u$. The x-axis represents the variable $x$, and the y-axis represents the value of $u$. The data points are plotted with different markers for the exact and computed solutions, highlighting the accuracy of the computed solution against the exact solution.
A Simple Refinement Strategy (cont.)

![Graph showing log_{10} ||e|| vs. log_{10} N_{nodes} for Uniform and Adaptive refinement strategies.]
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Parallelism Goals

Reduced CPU time
- Distributed CPU usage
- Asynchronous I/O

Reduced memory requirements
- Larger attainable problem size
Parallelism Levels

SIMD Instructions
- Assemblies, MatVec operations

Shared-memory Threads
- Mesh Partitioning
Parallelism Levels

Separate Simulations
- Parametric studies
- Uncertainty analysis

Distributed-memory Processes
- Asynchronous I/O
- Mesh Partitioning
SerialMesh Partitioning

- Each element, node is “local” to one processor
- Each processor has an identical Mesh copy
- Mesh stays in sync through redundant work
- FEM data synced on “ghost” elements only
ParallelMesh Partitioning

- Processors store only local and ghost objects
- Each processor has a small Mesh subset
- Mesh stays in sync through MPI communication
ParallelMesh Partitioning

Pros

• Reduced memory use
• $O(N_E/N_P)$ CPU costs
ParallelMesh Partitioning

Cons

- Increased code complexity
- Increased synchronization “bookkeeping”
- Greater debugging difficulty
“Typical” PDE example

Transient Cahn-Hilliard, Bogner-Fox-Schmidt quads or hexes

Results

- Parallel codes using SerialMesh are unchanged for ParallelMesh
- Overhead, distributed sparse matrix costs are unchanged
- Serialized mesh, indexing once dominated RAM use
Distributed Mesh Refinement

Elem, Node creation
Distributed Mesh Refinement

Elem, Node creation

- Lds \( \{ i : i \mod (N_P + 1) = p \} \) are owned by processor \( p \)
Distributed Mesh Refinement

**Elem, Node creation**
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**Synchronization**
- Refinement Flags
- New ghost child elements, nodes
- Hanging node constraint equations
### Distributed Mesh Refinement

#### Elem, Node creation
- Ids \( \{i : i \mod (N_P + 1) = p\} \) are owned by processor \( p \)

#### Synchronization
- Refinement Flags
  - Data requested by id
  - Iteratively to enforce smoothing
- New ghost child elements, nodes
  - Id requested by data
- Hanging node constraint equations
  - Iteratively through subconstraints, subconstraints-of-subconstraints...
Adaptivity and ParallelMesh

Challenges

- Reindexing elements, nodes, DoFs
- Synchronization of ghost objects
- Load balancing, Repartitioning
ParallelMesh Data Structure

std::vector fails
- Not sparse
- $O(N_E)$ storage cost

std::map
- “mapvector” interface provides iterators
- $O(\log(N_E/N_P))$ lookup time without std::unsorted_map
- $O(1)$ lookup time with std::unsorted_map
Parallel:: API

Encapsulating MPI

- Improvement over MPI C++ interface
- Makes code shorter, more legible

Example:

```cpp
std::vector<Real> send, recv;
...
send_receive(dest_processor_id, send,
             source_processor_id, recv);
```
Parallel:: API

Instead of:

```c
if (dest_processor_id == libMesh::processor_id() &&
    source_processor_id == libMesh::processor_id())
    recv = send;
#endif
```

```c
unsigned int sendsize = send.size(), recvsize;
MPI_Status status;
MPI_Sendrecv(&sendsize, 1, datatype<unsigned int>(),
    dest_processor_id, 0,
    &recvsize, 1, datatype<unsigned int>(),
    source_processor_id, 0,
    libMesh::COMM_WORLD,
    &status);

recv.resize(recvsize);

MPI_Sendrecv(sendsize ? &send[0] : NULL, sendsize, MPI_DOUBLE,
    dest_processor_id, 0,
    recvsize ? &recv[0] : NULL, recvsize, MPI_DOUBLE,
    source_processor_id, 0,
    libMesh::COMM_WORLD,
    &status);
```

```c
#endif // HAVE_MPI
```
Outline

1. Introduction
2. Library Design
3. Application Examples
4. Software Installation & Ecosystem
5. A Generic Boundary Value Problem
6. Key Data Structures
7. Weighted Residuals
8. Adaptive Mesh Refinement
9. Parallelism on Adaptive Unstructured Meshes
10. Verification
Verification: Finding The Unknown Unknowns

Solution Verification

Estimating Numerical Error:
- Discretization Error
- Iterative Error
- Round-off Error

These errors cannot be avoided, but can be quantified.

Code Verification

- Software bugs
- Numerical algorithm weaknesses
- Model implementation mistakes

Codes cannot practically be proven error-free, but can be proven to have errors. So we try our best to do the latter...
**Code Reuse**

**Examples**

- MPI, BLAS
- Aztec, MUMPS, PETSc
- deal.II, FEniCS, libMesh

- Don’t reinvent the wheel unnecessarily!
- Time spent rewriting something old is time that could have been spent writing something new.
- More eyes == fewer bugs
- Extend existing capabilities where possible.
Modular Programming

Discrete Components, Interfaces

- Linear, nonlinear solvers are discretization-independent
- System assembly, solution I/O & postprocessing can be discretization-independent
- Time, space discretizations should be physics-independent
- Error analysis, sensitivity methods can be physics-independent

- Reusable components get re-tested
- Errors too subtle to find in complex physics are easy to spot in benchmark problems.
Assertions

“When in trouble when in doubt, run in circles scream and shout.”
- old Army War College football team slogan
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```c
#if IN_DOUBT {
    if (in_trouble()) {
        run_in_circles();
        scream_and_shout();
    }
#endif
```
Assertions

“When in trouble when in doubt, run in circles scream and shout.”
- old Army War College football team slogan

```c
#if IN_DOUBT {
    if (in_trouble()) {
        run_in_circles();
        scream_and_shout();
    }
#endif

assert(!in_trouble());
```
High-level Assertions

libmesh_assert(), PETSc debug mode

• Active only in “debug” runs
• Function preconditions
  • Are function arguments all valid?
• Function postconditions
  • Does function result satisfy requirements?
• Approx. 7000 assertions in libMesh alone

Assertion types

Standard assert() prints failed assertion, prints file/line numbers, exits
libmesh_assert() adds:

• Per-processor stack trace files
  • Line numbers via gdb
• C++ exception thrown
High-level Assertions Examples

libmesh_assert(c < _variables.size());
libmesh_assert(s < elem->n_sides());
libmesh_assert((ig >= Ug.first_local_index()) &&
               (ig < Ug.last_local_index()));
libmesh_assert(requested_ids[p].size() == ghost_objects_from_proc);
libmesh_assert(obj_procid != DofObject::invalid_processor_id);
MeshTools::libmesh_assert_valid_node_procids(mesh);
libmesh_assert(neigh->has_children());
libmesh_assert(this->closed());
libmesh_assert(this->initialized());
libmesh_assert(mesh.is_prepared());
libmesh_assert(error_estimator.error_norm.type(var) == H1_SEMINORM);
libmesh_assert(error_estimator.error_norm.type(var) == W1_INF_SEMINORM);
libmesh_assert(number_h_refinements > 0 || number_p_refinements >
Low-level Assertions

Defining `_GLIBCXX_DEBUG`

- Runtime bounds-checking of standard `vector`, `iterator` use
- Similar to ifort “-check bounds”
- Out Of Bounds errors otherwise lead to corrupt data, not just segfaults!
Unit Tests

Testing One Object At A Time

- Reusable modules interact with all other code through a limited API
- That API can be tested directly outside of application code
- Test one method at a time, isolate problems locally
- 108 unit tests currently in libMesh
# Unit Tests

## Testing One Object At A Time

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- 108 unit tests currently in `libMesh`

## Tests are useful only when run!

- Regression, example, application tests had more coverage
- Unit tests became useful only when added to CI
- Most useful: Test-driven development
  - Write tests first
  - Write code to fit
Unit Tests Example

```cpp
#include <quadrature.h>

class QuadratureTest : public CppUnit::TestCase {
    public:
    
        CPPUNIT_TEST_SUITE( QuadratureTest );
        CPPUNIT_TEST( test3DWeights<FIFTH> );  // etc.

    template <Order order> 
    void test3DWeights ()
    {
        AutoPtr<QBase> qrule = QBase::build(QGAUSS, 3, order);
        qrule->init (TET10);
        sum = 0;
        for (unsigned int qp=0; qp<qrule->n_points(); qp++)
            sum += qrule->w(qp);
        CPPUNIT_ASSERT_DOUBLES_EQUAL( 1./6., sum , TOLERANCE*TOLERANCE 
    }

};
```
Parametric Testing

One Test Code, Many Tests

- Keep test codes generic
- Execute with many different parameter choices
- **libMesh** compile time examples:
  - Algebraic solver interface
  - Real/complex arithmetic
  - Mesh data structure
- **libMesh** run time examples:
  - Geometric element type
  - Finite element type
  - Polynomial degree
  - Error indicator type
  - Processor count
  - Partitioner
  - Adaptive refinement strategy
  - I/O format
Regression Tests

Revise Software ⇒ Rerun Tests

- Example applications, unit tests, benchmark tests
- Catches *unintended consequences* of revisions
- Continuous Build System automation
  - Tests once run “by hand” by libMesh developers
  - BuildBot tests for wide configuration coverage
  - Civet tests on every Pull Request
Verification Benchmark Problems

Choosing Test Problems

Capitalize on anything you know a priori:

- Known solutions
  - Exact solution to discretized problem
  - Limit solution of continuous problem
  - Known quantities of interest

- Known asymptotic convergence rates

- Known residuals
Known Solutions, Functionals

Examples

- Incompressible flow around a cusp
- Wetting angle in Laplace-Young surface tension
Manufactured Solutions

Any Solution for Any Equation

- Real Physics: $R(u) = 0$ for $u = u^r$
- Choose manufactured solution $u^m$
- Desired Physics: $R^m(u) = 0$ for $u = u^m$
- Construct $R^m(u) = R(u) - R(u^m)$
Manufactured Solution Example

Convection-Diffusion Problem with Adjoint

Residual equation:

\[ R(u) = \nabla \cdot \alpha \nabla u + \beta \vec{e}_x \cdot \nabla u + f = 0 \]

Manufactured solution:

\[ u \equiv 4(1 - e^{-\alpha x} - (1 - e^{-\alpha})x)y(1 - y) \]

- Homogeneous Dirichlet boundary
- \( \alpha \) controls flux strength, layer
- Choose any convection strength \( \beta \), solve for \( f \)
- \( \beta = 0 \) gives simple series adjoint solutions
Manufactured Solution Example

Goal-Oriented Refinement

- Superconvergence on some grids
- Convergence “plateaus” found in multiple refinement strategies
- `UniformRefinementEstimator` required new code to solve for adjoint solution errors
- `PatchRecoveryErrorEstimator` required new seminorm integration \((H^1/L_2/\text{mixed vs. } W^{1,\text{inf}})\) to give compatible error subestimates
Adjoint-based Parameter Sensitivity

- Convergence to analytic sensitivity plateaus at 2% relative error in every refinement strategy
- Finite differenced partial derivatives not responsible
- Manufactured solution allowed sensitivity subcomponent comparison to analytic solutions
- Sign errors in \texttt{libMesh} parameter sensitivity method
Manufactured Solution Example

Adjoint-based Parameter Sensitivity

- “Off by 100%” error remaining in one subterm of equations
- Switch to \( u'' = f \), 1D quadratic solutions, manufactured residual test
- Identified bug in repeated `adjoint_solve` rhs assembly
- Returned to manufactured solution benchmark: now converges to true solution
Manufactured Solution Issues

Compressible Inviscid Perfect Gas Flow

Use Maple, Mathematica, automatic differentiation

Manufactured Analytic Solution Abstraction library: https://manufactured-solutions.github.io/MASA/
Manufactured Residuals

The Last Resort

- Manufactured solution tests fail
- The bug location isn’t obvious
- You can’t invert the problem by hand
Manufactured Residuals

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Test $R(U)$

- Small (one, two element!?) meshes
- Cartesian grids
Code-to-Code Comparisons

“Lumped” Verification

- Differing results from:
  - Different models
  - Different formulations
  - Different discretizations
Hierarchic Models

Per-Operator Testing
- Coefficients selectively “turn off” parts of equations
- Allows easier construction of analytic solutions
- Assists with “narrowing down” other bugs

Model Simplification
- Model linearity can be tested in solver
- Reduce complex physics to simple physics case
- Code-to-code testing
Symmetry Tests

Symmetry In, Symmetry Out
- Mirror, radial symmetries
- Beware unstable solution modes!
Jacobian Verification

Inexact Newton Step

\[ J(u^{n-1}) (u^n - u^{n-1}) \equiv -R(u^{n-1}) \]
\[ J \equiv \frac{\partial R}{\partial u} \]

- Library code handles inexact solve tolerances, line search, etc.
- \( R, J \) are application-dependent
## Library Jacobian Construction

### Finite Differencing

\[
J_{ij} \approx \frac{R_i(u + \varepsilon e_j) - R_i(u - \varepsilon e_j)}{2\varepsilon}
\]

Greedy or element-wise algorithms handle sparsity

### Complex-Step Perturbations

\[
J_{ij} \approx \frac{\Im[R_i(u + \varepsilon e_j \sqrt{-1})]}{\varepsilon}
\]

Avoids floating point subtractive cancellation error

### Automatic Differentiation

- Variable constructors seed derivatives
- Variable operations evaluate derivatives
Jacobian Verification

Test Analytic vs. Numeric Jacobians

- Relative error in matrix norm
- If match isn’t within tolerance, either:
  - The discretization or floating point error has overwhelmed the finite differenced Jacobian
    - Unlikely for good choices of finite difference perturbations
    - Can be investigated
  - The residual is non-differentiable at that iterate
    - Can be checked analytically
  - The Jacobian calculation is wrong
  - The residual calculation is wrong
A Priori Asymptotic Convergence Rates

Biharmonic Problem, Manufactured Solution

- $\Delta^2 u = f$
- $C^1$ Macroelement bases

Verification Example

- Code verification failures - bugs in basis transformations
- Solution verification “failure” - higher order Nitsche lift fails for $L_2$ error with quadratic elements for fourth order problems
Asymptotic Convergence Rate Examples

Cahn-Hilliard Phase Evolution

Gives some confidence in even highly nonlinear, transient, stochastic problems
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Useful resources:

- libMesh: https://libmesh.github.io/
- MOOSE: https://mooseframework.org/
- FALCON: https://github.com/idaholab/falcon
- MASA: https://manufactured-solutions.github.io/MASA/
- GRINS: https://grinsfem.github.io/