

Node diamond and face interpolated schemes for anisotropic diffusive equations

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Outline

- 1 Motivation
- 2 2D Node-Diamond scheme
- 3 3D Face-interpolated method
- 4 Conclusion & perspectives

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Anisotropic diffusion : $-\operatorname{div}(\Lambda(x)\nabla u) = f$

- Reservoir simulation : porous media flows.
- Chemotaxis models : Keller-Segel problems.
- Semi-conductor models.
- CFD models (Stokes, Navier-Stokes)
- ...

Hence, there is a strong interest in proposing "good" approximations of the diffusion.

Anisotropic diffusion : $-\operatorname{div}(\Lambda(x)\nabla u) = f$

A "good" approximation must take into account :

- Complex geometries of the domain
- Highly anisotropic tensors
- Stability & consistency
- ...

Benchmarks : FVCA5 '08, FVCA6 '11

Droniou's review, M3AS 2014

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Ideas of the Node-diamond scheme

- The location of the diamonds (also for D.O.Fs)
- The gradient expression
- Decouple the cell unknowns from the vertex ones

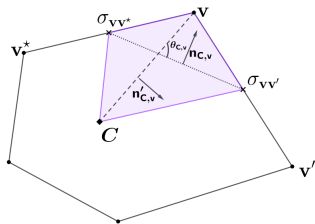


Figure: Given cell C of the mesh \mathcal{T} . The diamond $\mathcal{D}_{C,v}$ is uniquely identified by C and the vertex v .

From the DDFV discrete gradient

$$\nabla_{\mathcal{D}_{C,v}} w_M = \frac{1}{\sin(\theta_{C,v})} \left(\frac{w_v - w_C}{d_{C,v}} \mathbf{n}_{C,v} + \frac{w_{\sigma_{v'v}} - w_{\sigma_{vv^*}}}{d'_{C,v}} \mathbf{n}'_{C,v} \right),$$

We substitute

$$w_{\sigma_{v'v}} = \frac{1}{2}(w_v + w_{v'}), \quad w_{\sigma_{vv^*}} = \frac{1}{2}(w_v + w_{v^*}), \quad (1)$$

to end up with

$$\nabla_{\mathcal{D}_{C,v}} w_M = \frac{1}{\sin(\theta_{C,v})} \left(\frac{w_v - w_C}{d_{C,v}} \mathbf{n}_{C,v} + \frac{1}{2} \frac{w_{v'} - w_{v^*}}{d'_{C,v}} \mathbf{n}'_{C,v} \right). \quad (2)$$

2D Node-Diamond scheme

The scheme is derived from the discrete weak formulation

$$\int_{\Omega} \kappa_{h,T} \nabla_h u_{\mathcal{M}} \cdot \nabla_h \varphi_{\mathcal{M}} \, dx = \int_{\Omega} f \varphi_h \, dx, \quad \forall \varphi_{\mathcal{M}} \in X_{\mathcal{M},0}. \quad (3)$$

The compact formulation (3) is quite helpful to carry out the scheme analysis. In the spirit of the gradient schemes formalism.

Then, the Node-Diamond scheme on T_C and $T_{\mathbf{v}}$

$$\sum_{\mathbf{v} \in \mathcal{S}_C} |\mathcal{D}_{C,\mathbf{v}}| \kappa_C \nabla_{\mathcal{D}_{C,\mathbf{v}}} u_{\mathcal{M}} \cdot \nabla_{\mathcal{D}_{C,\mathbf{v}}} \mathbf{1}_C = |T_C| f_{T_C} \quad \forall C \in \mathcal{T}, \quad (4)$$

$$\sum_{C \in \mathcal{T}_{\mathbf{v}}} \sum_{\nu \in \mathcal{S}_{C,\mathbf{v}}} |\mathcal{D}_{C,\nu}| \kappa_C \nabla_{\mathcal{D}_{C,\nu}} u_{\mathcal{M}} \cdot \nabla_{\mathcal{D}_{C,\nu}} \mathbf{1}_{\mathbf{v}} = |T_{\mathbf{v}}| f_{T_{\mathbf{v}}} \quad \forall \mathbf{v} \in \mathcal{S} \setminus \mathcal{S}^D. \quad (5)$$

To include the Dirichlet boundary condition, one sets

$$u_{\mathbf{v}} = g_{\mathbf{v}}, \quad \forall \mathbf{v} \in \mathcal{S}^D. \quad (6)$$

We note that

$$|\mathcal{D}_{C,\mathbf{v}}| \kappa_C \nabla_{\mathcal{D}_{C,\mathbf{v}}} u_{\mathcal{M}} \cdot \nabla_{\mathcal{D}_{C,\mathbf{v}}} \mathbf{1}_C = \alpha_{C\mathbf{v}} (u_C - u_{\mathbf{v}}) + \beta_{C\mathbf{v}} (u_{\mathbf{v}^*} - u_{\mathbf{v}'}),$$

where

$$\alpha_{C\mathbf{v}} = \frac{1}{2|\mathcal{D}_{C,\mathbf{v}}|} (d'_{C,\mathbf{v}})^2 \kappa_C \mathbf{n}_{C,\mathbf{v}} \cdot \mathbf{n}_{C,\mathbf{v}}, \quad \beta_{C\mathbf{v}} = \frac{1}{4|\mathcal{D}_{C,\mathbf{v}}|} d_{C,\mathbf{v}} d'_{C,\mathbf{v}} \kappa_C \mathbf{n}_{C,\mathbf{v}} \cdot \mathbf{n}'_{C,\mathbf{v}}.$$

Scheme analysis

Using similar tools from the DDFV framework, we proved

- Poincaré's inequality : $\|u_{\mathcal{M}}\|_0 \leq B_p \|u_{\mathcal{M}}\|_1$
- Energy estimate : $\|u_{\mathcal{M}}\|_1 \leq B$.
- Consistency of the discrete gradient : $\nabla_{h_\ell} u_{\mathcal{M}_\ell} \xrightarrow{\ell \rightarrow +\infty} \nabla u$ weakly in $L^2(\Omega)^2$
- Strong convergence towards the weak solution

Extension to a nonlinear problem

Consider the unsteady diffusion problem

$$u - \nabla \cdot \varrho(u)\kappa(x)\nabla u = f \quad \text{in } \Omega, \quad (7)$$

$$u = g \quad \text{on } \partial\Omega, \quad (8)$$

It accounts for a main term in porous media and models of chemotaxis. ϱ is increasing from \mathbb{R}^+ to \mathbb{R}^+ with $\varrho(0) = 0$. A natural discretization of the main equation (7) can be given by

$$|T_C| u_C - \sum_{\mathbf{v} \in S_C} |D_{C,\mathbf{v}}| \varrho_{C,\mathbf{v}}(u_M) \kappa_C \nabla_{D_{C,\mathbf{v}}} u_M \cdot \nabla_{D_{C,\mathbf{v}}} \mathbf{1}_C = |T_C| f_{T_C} \quad \forall C \in \mathcal{T}, \quad (9)$$

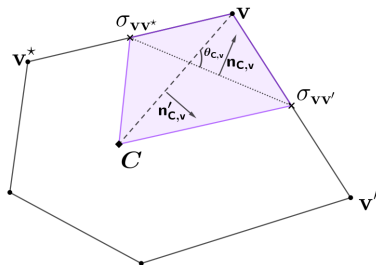
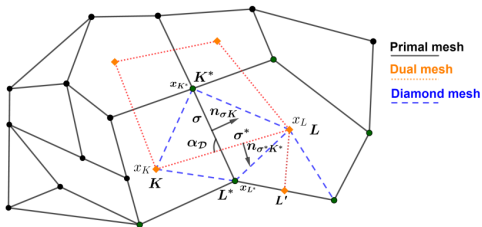
$$|T_{\mathbf{v}}| u_{\mathbf{v}} - \sum_{C \in T_{\mathbf{v}}} \sum_{\nu \in S_{C,\nu}} |D_{C,\nu}| \varrho_{C,\nu}(u_M) \kappa_C \nabla_{D_{C,\nu}} u_M \cdot \nabla_{D_{C,\nu}} \mathbf{1}_{\mathbf{v}} = |T_{\mathbf{v}}| f_{T_{\mathbf{v}}} \quad \forall \mathbf{v} \in S \setminus S^D. \quad (10)$$

When $\mathbf{v} \in S^D$ we enforce $u_{\mathbf{v}} = g_{\mathbf{v}}$. The only difference with the linear scheme is $\varrho_{C,\mathbf{v}}$ that is approximated by using the centered scheme

$$\varrho_{C,\mathbf{v}}(u_M) = \frac{1}{4} \left(\varrho(u_C) + \varrho(u_{\mathbf{v}}) + \frac{\varrho(u_{\mathbf{v}}) + \varrho(u_{\mathbf{v}'})}{2} + \frac{\varrho(u_{\mathbf{v}}) + \varrho(u_{\mathbf{v}^*})}{2} \right).$$

Up to some technicalities, similar convergence analysis holds true as in the linear case.

Comparison with the DDFV schemes



DDFV methodology

- A big diamond crossed by edge
- Not adequate to anisotropic \Rightarrow m-DDFV method
- Conservation of the diffusive fluxes.
- Nodal + cell d.o.fs

Node-Diamond methodology

- Small diamonds.
- Handles naturally anisotropic tensor
- No conservation of the diffusive fluxes.
- Nodal d.o.fs after the elimination of the cell ones.

Case of additional convection

$$\overbrace{-\nabla \cdot \kappa(x) \nabla u}^{\text{Node-Diamond}} + \overbrace{\nabla \cdot u \mathbf{q}}^{\text{Finite volume}} = f \quad \text{in } \Omega, \quad (11)$$

$$u = g \quad \text{on } \partial\Omega, \quad (12)$$

$\mathbf{q} \in C^1(\bar{\Omega}, \mathbb{R}^2)$ and satisfy $\nabla \cdot \mathbf{q} \geq 0$. At the interface between T_C and T_v , we set

$$\mathbf{q}_{C,v} = \frac{1}{d'_{C,v}} \int_{\sigma_{C,v}} \mathbf{q} \cdot \mathbf{n}_{C,v} \, ds, \quad \mu_{Cv} = \frac{d'_{C,v}}{o_{C,v}}, \quad \mu_{vC} = \frac{d'_{C,v}}{o_{C,v}} \mu_C(-o_{C,v} \mathbf{q}_{C,v}).$$

Accordingly, the Node-Diamond scheme for steady convection-diffusion problems is written as

$$\begin{aligned} \sum_{v \in S_C} |D_{C,v}| \kappa_C \nabla_{D_{C,v}} u_M \cdot \nabla_{D_{C,v}} \mathbf{1}_C + \sum_{v \in S_C} (\mu_{vC} u_C - \mu_{vC} u_v) &= |T_C| f_{T_C} \quad \forall C \in \mathcal{T}, \\ \sum_{C \in T_v} \sum_{v \in S_{C,v}} |D_{C,v}| \kappa_C \nabla_{D_{C,v}} u_M \cdot \nabla_{D_{C,v}} \mathbf{1}_v - \sum_{C \in T_v} \alpha_{Cv} (\mu_{vC} u_C - \mu_{vC} u_v) &= |T_v| f_{T_v} \quad \forall v \in S \setminus S^D, \\ u_v &= g_v, \quad \forall v \in S^D. \end{aligned} \quad (13)$$

(i) **Upwind scheme** : $\mu_C(a) = \max(a, 0)$.

(ii) **Scharfetter–Gummel scheme** :

$$\mu_C(a) = \min(1, \lambda_{\kappa_C}) \mu_{\text{sg}} \left(\frac{a}{\min(1, \lambda_{\kappa_C})} \right), \quad \mu_{\text{sg}}(s) = \frac{-s}{e^{-s} - 1} - 1, \quad s \neq 0, \quad \mu_{\text{sg}}(0) = 0.$$

Implementation and resolution $\mathbf{A}u_{\mathcal{M}} = \mathbf{b}_{\mathcal{M}}$

For assembling \mathbf{A} , consider the cell-vertex ($C \rightarrow \mathbf{v}$) and the vertex-vertex ($\mathbf{v}^* \rightarrow \mathbf{v}'$) contributions

$$F_{C,\mathbf{v}} = \alpha_{C\mathbf{v}}(u_C - \mathbf{Id}_{\mathbf{v}}u_{\mathbf{v}}) + \beta_{C\mathbf{v}}(\mathbf{Id}_{\mathbf{v}^*}u_{\mathbf{v}^*} - \mathbf{Id}_{\mathbf{v}'}u_{\mathbf{v}'}),$$
$$F_{\mathbf{v}^*,\mathbf{v}'} = \alpha'_{\mathbf{v}^*C}(u_{\mathbf{v}^*} - \mathbf{Id}_{\mathbf{v}'}u_{\mathbf{v}'} + \beta_{C\mathbf{v}}(u_C - \mathbf{Id}_{\mathbf{v}}u_{\mathbf{v}}), \quad \mathbf{v}^* \in S_C \setminus S^D,$$

where

$$\alpha_{C\mathbf{v}} = \frac{1}{2|\mathcal{D}_{C,\mathbf{v}}|} (d'_{C,\mathbf{v}})^2 \kappa_C \mathbf{n}_{C,\mathbf{v}} \cdot \mathbf{n}_{C,\mathbf{v}}, \quad \beta_{C\mathbf{v}} = \frac{1}{4|\mathcal{D}_{C,\mathbf{v}}|} d_{C,\mathbf{v}} d'_{C,\mathbf{v}} \kappa_C \mathbf{n}_{C,\mathbf{v}} \cdot \mathbf{n}'_{C,\mathbf{v}},$$
$$\alpha'_{\mathbf{v}^*C} = \frac{1}{8|\mathcal{D}_{C,\mathbf{v}}|} d_{C,\mathbf{v}}^2 \kappa_C \mathbf{n}'_{C,\mathbf{v}} \cdot \mathbf{n}'_{C,\mathbf{v}}.$$

The contribution vertex-cell ($\mathbf{v} \rightarrow C$) is filled by symmetry $F_{\mathbf{v},C} = -F_{C,\mathbf{v}}$ as long as $\mathbf{v} \notin S^D$. Similarly to ($\mathbf{v}' \rightarrow \mathbf{v}^*$). The structure of the final stiffness matrix is composed of four blocks

$$\mathbf{A} = \begin{pmatrix} \mathbf{A}_S & \mathbf{A}_{S,\mathcal{T}} \\ \mathbf{A}_{\mathcal{T},S} & \mathbf{A}_{\mathcal{T}} \end{pmatrix}.$$

The block $\mathbf{A}_{\mathcal{T}}$ is an invertible diagonal matrix. Apply the Schur complement to eliminate the cell unknowns before the resolution process. This amounts to solving

$$(\mathbf{A}_S - \mathbf{A}_{S,\mathcal{T}} \mathbf{A}_{\mathcal{T}}^{-1} \mathbf{A}_{\mathcal{T},S}) u_S = \mathbf{b}_S - \mathbf{A}_{S,\mathcal{T}} \mathbf{A}_{\mathcal{T}}^{-1} \mathbf{b}_{\mathcal{T}}.$$

Finally, one update

$$u_{\mathcal{T}} = \mathbf{A}_{\mathcal{T}}^{-1} (\mathbf{b}_{\mathcal{T}} - \mathbf{A}_{\mathcal{T},S} u_S).$$

Results : various polygonal meshes (distorted, non-conform, ...)

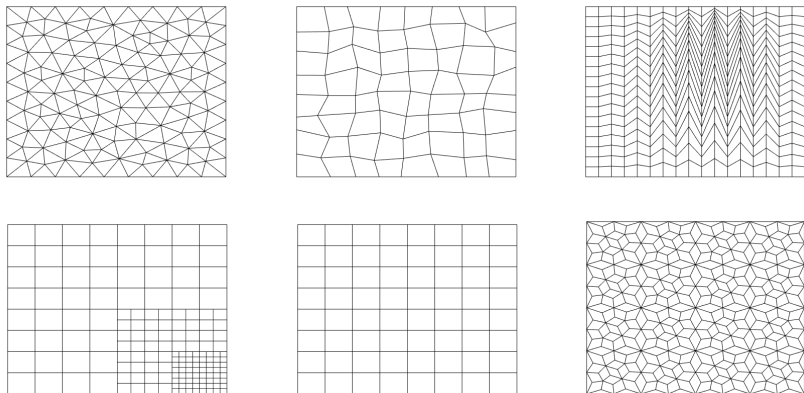


Figure: From left to right: Cartesian, triangular, random, locally refined, Kershaw, and diamond meshes.

Results : case of heterogeneous rotating anisotropy

Consider

$$u_e(x) = \sin(\pi x_1) \sin(\pi x_2), \quad x = (x_1, x_2) \in \Omega.$$

The boundary condition agrees with u_e . The source term is determined from

$$\kappa(x) = \begin{pmatrix} \varepsilon \widehat{x}_1^2 + \widehat{x}_2^2 & -(1 - \varepsilon) \widehat{x}_1 \widehat{x}_2 \\ -(1 - \varepsilon) \widehat{x}_1 \widehat{x}_2 & \widehat{x}_1^2 + \varepsilon \widehat{x}_2^2 \end{pmatrix},$$

where we set $\widehat{x}_1 = x_1 - 0.1$ and $\widehat{x}_2 = x_2 - 0.1$. The parameter ε is equal to 10^{-3} .

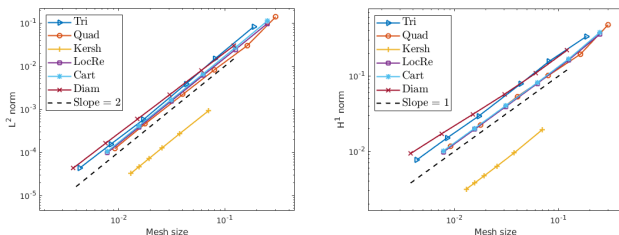


Figure: Errors in L^2 -norm (left) and H^1 -norm (right) with a heterogeneous rotating anisotropy.

	Tri	Quad	Kersh	LocRef	Cart	Diam
u_{\min}	-0.0199	0.0000	0.0000	0.0000	0.0000	-0.0384
u_{\max}	1.0774	1.1301	1.0000	1.1166	1.1390	0.9986

Table: DMP on the first element of each mesh category.

Results : oblique flow

This test-case is taken from the FVCA5 benchmark with the same set up. The diffusion tensor is

$$\kappa(x) = \mathcal{R}(\theta) \times \begin{pmatrix} 1 & 0 \\ 0 & 0.001 \end{pmatrix} \times \mathcal{R}^{-1}(\theta), \quad \text{and} \quad \mathcal{R}(\theta) = \begin{pmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{pmatrix},$$

where the rotation angle is $\theta = 40$ degrees. The source function f is set to 0. The Dirichlet boundary condition is prescribed by the piecewise linear continuous function

$$u_e(x) = \begin{cases} 1 & \text{on } (0, 0.2) \times \{0\} \cup \{0\} \times (0, 0.2) \\ 0 & \text{on } (0.8, 1) \times \{1\} \cup \{1\} \times (0.8, 1) \\ 0.5 & \text{on } (0.3, 1) \times \{0\} \cup \{0\} \times (0.3, 1) \\ 0.5 & \text{on } (0, 0.7) \times \{1\} \cup \{1\} \times (0, 0.7) \end{cases}.$$

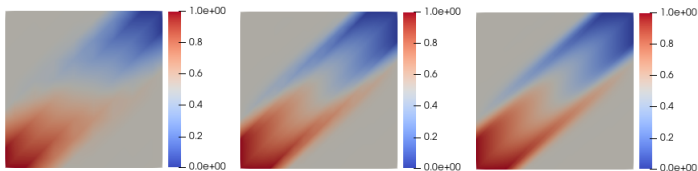


Figure: Test 3 : from left to right : approximate solution of the oblique flow test-case on three Cartesian meshes (Cart_2 , Cart_3 and Cart_4).

The obtained total energy behaves like in the FVCA benchmark.

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Anisotropic diffusion : $-\operatorname{div}(\Lambda(x)\nabla u) = f$

The aim is to propose a scheme with the following strengths

- Handle Hexahedral geometries
- Deal with Highly anisotropic tensors
- Ensure Stability & consistency
- Use of purely nodal unknowns without additional ones

Applications : prediction of macroscopic properties of materials, heat transfer in wood

Scheme's idea

Set : $\overrightarrow{\tau_{\mathcal{F}_{2i-1}\mathcal{F}_{2i}}} = \overrightarrow{x_{\mathcal{F}_{2i-1}}x_{\mathcal{F}_{2i}}}$. The DDFV gradient writes

$$\nabla_K u_T = \frac{1}{|K|} \left((u_{\mathcal{F}_2} - u_{\mathcal{F}_1}) \overrightarrow{N}_{12} + (u_{\mathcal{F}_4} - u_{\mathcal{F}_3}) \overrightarrow{N}_{34} + (u_{\mathcal{F}_6} - u_{\mathcal{F}_5}) \overrightarrow{N}_{56} \right), \quad (14)$$

where

$$\overrightarrow{N}_{12} = \overrightarrow{\tau_{\mathcal{F}_3\mathcal{F}_4}} \wedge \overrightarrow{\tau_{\mathcal{F}_5\mathcal{F}_6}}, \quad \overrightarrow{N}_{34} = \overrightarrow{\tau_{\mathcal{F}_5\mathcal{F}_6}} \wedge \overrightarrow{\tau_{\mathcal{F}_1\mathcal{F}_2}}, \quad \overrightarrow{N}_{56} = \overrightarrow{\tau_{\mathcal{F}_1\mathcal{F}_2}} \wedge \overrightarrow{\tau_{\mathcal{F}_3\mathcal{F}_4}}.$$

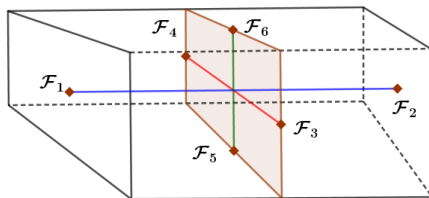


Figure: opposite faces in the cell K and their corresponding directions.

The scheme becomes nodal by taking $u_{\mathcal{F}_i} = \frac{1}{4} \sum_{s \in \mathcal{T}_{\mathcal{F}_i}} u_s$.

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where

$$\overrightarrow{N_{12}} = \overrightarrow{\tau_{\mathcal{F}_3\mathcal{F}_4}} \wedge \overrightarrow{\tau_{\mathcal{F}_5\mathcal{F}_6}}, \quad \overrightarrow{N_{34}} = \overrightarrow{\tau_{\mathcal{F}_5\mathcal{F}_6}} \wedge \overrightarrow{\tau_{\mathcal{F}_1\mathcal{F}_2}}, \quad \overrightarrow{N_{56}} = \overrightarrow{\tau_{\mathcal{F}_1\mathcal{F}_2}} \wedge \overrightarrow{\tau_{\mathcal{F}_3\mathcal{F}_4}}.$$

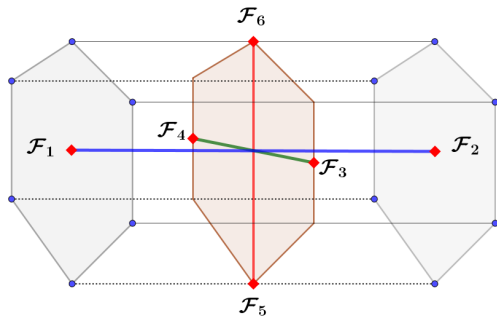


Figure: opposite faces in the cell K and their corresponding directions.

The scheme becomes nodal by taking $u_{\mathcal{F}_i} = \frac{1}{4} \sum_{s \in \mathcal{T}_{\mathcal{F}_i}} u_s, i = 1, 2, 3, 4. u_{\mathcal{F}_5} = u_{s_5}, u_{\mathcal{F}_6} = u_{s_6}$

Mesh used for the numerical results

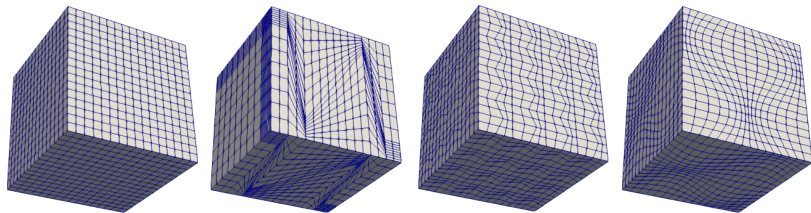


Figure: Cartesian, Kershaw, fluctuated and sinusoidal meshes.

Mesh Nb	Nb of DOFs	Nb NzCoeffMat	Density
1	729	15625	2.94011 %
2	4913	117649	0.48741 %
3	35937	912673	0.07066 %
4	274625	7189057	0.00953 %
5	2097152	57066625	0.00129 %

Table: DOFs for each mesh and the corresponding number of non zero coefficients of the stiffness matrix.

Results

In this test, the eigenvectors directions change over the domain

$$\Lambda(x, y, z) = \mathcal{R}_\theta(x) \times \begin{pmatrix} 1 & 0 & 0 \\ 0 & \varepsilon & 0 \\ 0 & 0 & \eta(1+x+y+z) \end{pmatrix} \times \mathcal{R}_\theta(x)^t,$$

where $\varepsilon = 0.1$, $\eta = 10$ and

$$\mathcal{R}_\theta(x) = \begin{pmatrix} \cos(\pi x) & -\sin(\pi x) & 0 \\ \sin(\pi x) & \cos(\pi x) & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

We impose the exact solution to be

$$u_e(x, y, z) = \sin(\pi x) \sin(\pi x) \sin(\pi z).$$

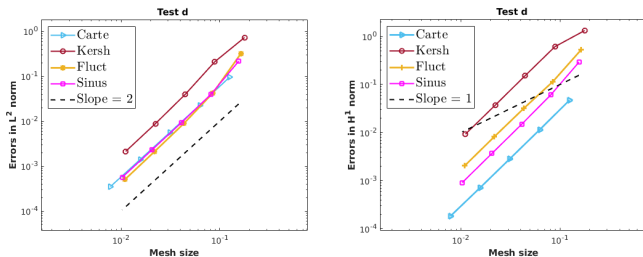


Figure: Numerical relative errors in the L^2 -norm (left) and H^1 -norm (right).

Solver behavior : Conjugate Gradient + SSOR preconditioner

Cartesian meshes								
$h_{\mathcal{T}}$	κ	κ^*	λ_{\max}	λ_{\max}^*	#it	#it*	CPU	CPU*
0.125	2.47E+3	8.74E+1	1.22E+1	1.01E+0	66	27	0.0254	0.0153
0.063	2.69E+4	6.68E+2	7.43E+0	1.02E+0	46	18	0.1849	0.0905
0.031	4.53E+5	6.96E+3	4.17E+0	1.05E+0	74	14	1.4793	1.0899
Kershaw meshes								
$h_{\mathcal{T}}$	κ	κ^*	λ_{\max}	λ_{\max}^*	#it	#it*	CPU	CPU*
0.178	3.35E+3	5.72E+1	2.42E+1	1.10E+0	145	43	0.0321	0.0209
0.089	6.90E+4	2.22E+2	2.46E+1	1.05E+0	618	98	0.3600	0.1235
0.045	1.59E+6	1.08E+3	1.73E+1	1.12E+0	1017	111	3.8786	1.1868
Fluctuated meshes								
$h_{\mathcal{T}}$	κ	κ^*	λ_{\max}	λ_{\max}^*	#it	#it*	CPU	CPU*
0.163	3.49E+3	6.30E+1	1.66E+1	9.95E-1	131	37	0.0377	0.0211
0.085	7.39E+4	6.56E+2	1.32E+1	1.11E+0	342	64	0.2631	0.1088
0.043	1.41E+6	2.02E+3	8.68E+0	1.05E+0	284	44	2.1575	1.0610
Sinusoidal meshes								
$h_{\mathcal{T}}$	κ	κ^*	λ_{\max}	λ_{\max}^*	#it	#it*	CPU	CPU*
0.156	5.63E+3	6.63E+1	1.92E+1	1.08E+0	145	32	0.0294	0.0172
0.081	9.43E+4	5.74E+2	1.53E+1	1.05E+0	152	31	0.2138	0.1063
0.041	1.69E+6	1.96E+3	1.01E+1	1.13E+0	162	26	1.7939	0.9587

Table: solver statistics before and after the preconditioning.

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Conclusion & perspectives

- Overview on the face interpolated methods
 - Link with the DDFV methods
 - A particular emphasis is set on the approximation of the gradient.
- Application to complex two-phase flows in porous media.
 - Prediction of macroscopic properties of wood
 - Heat transfer in hygroscopic media (wood, fibers, ...)

Non-exhaustive references



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Thank you for your attention !