

Surveys and Tutorials in the Applied Mathematical Sciences

Volume 4

Editors

S.S. Antman, J.E. Marsden, L. Sirovich

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Mathematics is becoming increasingly interdisciplinary and developing stronger interactions with fields such as biology, the physical sciences, and engineering. The rapid pace and development of the research frontiers has raised the need for new kinds of publications: short, up-to-date, readable tutorials and surveys on topics covering the breadth of the applied mathematical sciences. The volumes in this series are written in a style accessible to researchers, professionals, and graduate students in the sciences and engineering. They can serve as introductions to recent and emerging subject areas and as advanced teaching aids at universities. In particular, this series provides an outlet for material less formally presented and more anticipatory of needs than finished texts or monographs, yet of immediate interest because of the novelty of their treatments of applications, or of the mathematics being developed in the context of exciting applications. The series will often serve as an intermediate stage of publication of materials which, through exposure here, will be further developed and refined to appear later in one of Springer's more formal series in applied mathematics.

Yalchin Efendiev • Thomas Y. Hou

Multiscale Finite Element Methods

Theory and Applications

 Springer

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Dedicated to my parents, Rafik and Ziba,
my wife, Denise, and my son, William
Yalchin Efendiev

Dedicated to my parents, Sum-Hing and Sau-Ying,
my wife, Yu-Chung, and my children, George and Anthony
Thomas Y. Hou

Preface

The aim of this monograph is to describe the main concepts and recent advances in multiscale finite element methods. This monograph is intended for the broader audience including engineers, applied scientists, and for those who are interested in multiscale simulations. The book is intended for graduate students in applied mathematics and those interested in multiscale computations. It combines a practical introduction, numerical results, and analysis of multiscale finite element methods. Due to the page limitation, the material has been condensed.

Each chapter of the book starts with an introduction and description of the proposed methods and motivating examples. Some new techniques are introduced using formal arguments that are justified later in the last chapter. Numerical examples demonstrating the significance of the proposed methods are presented in each chapter following the description of the methods. In the last chapter, we analyze a few representative cases with the objective of demonstrating the main error sources and the convergence of the proposed methods.

A brief outline of the book is as follows. The first chapter gives a general introduction to multiscale methods and an outline of each chapter. The second chapter discusses the main idea of the multiscale finite element method and its extensions. This chapter also gives an overview of multiscale finite element methods and other related methods. The third chapter discusses the extension of multiscale finite element methods to nonlinear problems. The fourth chapter focuses on multiscale methods that use limited global information. This is motivated by porous media applications where some type of nonlocal information is needed in upscaling as well as multiscale simulations. The fifth chapter of the book is devoted to applications of these methods. Finally, in the last chapter, we present analyses of some representative multiscale methods from Chapters 2, 3, and 4.

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Contents

1	Introduction	1
1.1	Challenges and motivation	1
1.2	Literature review	6
1.3	Overview of the content of the book	10
2	Multiscale finite element methods for linear problems and overview	13
2.1	Summary	13
2.2	Introduction to multiscale finite element methods	13
2.3	Reducing boundary effects	20
2.3.1	Motivation	20
2.3.2	Oversampling technique	22
2.4	Generalization of MsFEM: A look forward	23
2.5	Brief overview of various global couplings of multiscale basis functions	25
2.5.1	Multiscale finite volume (MsFV) and multiscale finite volume element method (MsFVEM)	25
2.5.2	Mixed multiscale finite element method	27
2.6	MsFEM for problems with scale separation	31
2.7	Extension of MsFEM to parabolic problems	33
2.8	Comparison to other multiscale methods	34
2.9	Performance and implementation issues	38
2.9.1	Cost and performance	39
2.9.2	Convergence and accuracy	40
2.9.3	Coarse-grid choice	41
2.10	An application to two-phase flow	41
2.11	Discussions	45
3	Multiscale finite element methods for nonlinear equations	47
3.1	MsFEM for nonlinear problems. Introduction	47
3.2	Multiscale finite volume element method (MsFVEM)	52

3.3	Examples of \mathcal{P}_h	53
3.4	Relation to upscaling methods	54
3.5	Multiscale finite element methods for nonlinear parabolic equations	55
3.6	Summary of convergence of MsFEM for nonlinear partial differential equations	58
3.7	Numerical results	59
3.8	Discussions	65
4	Multiscale finite element methods using limited global information	67
4.1	Motivation	67
4.1.1	A motivating numerical example	69
4.2	Mixed multiscale finite element methods using limited global information	71
4.2.1	Elliptic equations	71
4.2.2	Parabolic equations	73
4.2.3	Numerical results	75
4.3	Galerkin multiscale finite element methods using limited global information	84
4.3.1	A special case	84
4.3.2	General case	85
4.3.3	Numerical results	86
4.4	The use of approximate global information	89
4.4.1	Iterative MsFEM	90
4.4.2	The use of approximate global information	91
4.5	Discussions	92
5	Applications of multiscale finite element methods	95
5.1	Introduction	95
5.2	Multiscale methods for transport equation	96
5.2.1	Governing equations	96
5.2.2	Adaptive multiscale algorithm for transport equation ..	96
5.2.3	The coarse-to-fine grid interpolation operator	99
5.2.4	Numerical results	100
5.2.5	Results for a two-dimensional test case	101
5.2.6	Three-dimensional test cases	104
5.2.7	Discussion on local boundary conditions	107
5.2.8	Other approaches for coarsening the transport equation	107
5.2.9	Summary	112
5.3	Applications to Richards' equation	112
5.3.1	Problem statement	112
5.3.2	MsFVEM for Richards' equations	113
5.3.3	Numerical results	115
5.3.4	Summary	118

5.4	Applications to fluid–structure interaction	119
5.4.1	Problem statement	119
5.4.2	Multiscale numerical formulation	120
5.4.3	Numerical examples	122
5.4.4	Discussions	124
5.5	Applications of mixed MsFEMs to reservoir modeling and simulation (by J. E. Aarnes)	124
5.5.1	Multiscale method for the three-phase black oil model	126
5.5.2	Adaptive coarsening of the saturation equations	129
5.5.3	Utilization of multiscale methods for operational decision support	133
5.5.4	Summary	136
5.6	Multiscale finite volume method for black oil systems (by S. H. Lee, C. Wolfsteiner and H. A. Tchelepi)	136
5.6.1	Governing equations and discretized formulation	137
5.6.2	Multiscale finite volume formulation	138
5.6.3	Sequential fully implicit coupling and adaptive computation	142
5.6.4	Numerical examples	142
5.6.5	Remarks	144
5.7	Applications of multiscale finite element methods to stochastic flows in heterogeneous media	146
5.7.1	Multiscale methods for stochastic equations	148
5.7.2	The applications of MsFEMs to uncertainty quantification in inverse problems	160
5.8	Discussions	163
6	Analysis	165
6.1	Analysis of MsFEMs for linear problems (from Chapter 2)	166
6.1.1	Analysis of conforming multiscale finite element methods	166
6.1.2	Analysis of nonconforming multiscale finite element methods	171
6.1.3	Analysis of mixed multiscale finite element methods	173
6.2	Analysis of MsFEMs for nonlinear problems (from Chapter 3)	178
6.3	Analysis for MsFEMs with limited global information (from Chapter 4)	187
6.3.1	Mixed finite element methods with limited global information	187
6.3.2	Galerkin finite element methods with limited global information	198
A	Basic notations	203

B	Review of homogenization	205
B.1	Linear problems	205
B.1.1	Special case: One-dimensional problem	206
B.1.2	Multiscale asymptotic expansions.	207
B.1.3	Justification of formal expansions	209
B.1.4	Boundary corrections	209
B.1.5	Nonlocal memory effect of homogenization	210
B.1.6	Convection of microstructure	210
B.2	Nonlinear problems	212
	References	217
	Index	233