The ultra weak variational formulation for 3D elastic wave problems

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ABSTRACT

In this paper we investigate the feasibility of using the ultra weak variational formulation (UWVF) to solve the time-harmonic 3D elastic wave propagation problem. The UWVF is a non-polynomial volume based method that uses plane waves as basis functions which reduces the computational burden. More general, the UWVF is a special form of the discontinuous Galerkin method. As a model problem we consider plane wave propagation in a cubic domain. We shall show numerical results for the accuracy, conditioning and p-convergence of the UWVF. In addition, we shall investigate the effect of different ratios of the P- and S-wave basis functions.

INTRODUCTION

Elastic wave problems, in common with acoustic and electromagnetic problems, are usually challenging and computationally demanding due to the need approximate wavelike solutions. An added difficulty for elastic waves is that the solutions consist of two components, S and P-waves, with different wave numbers. Therefore it is useful to develop numerical methods that reduces the computational time, and also which can approximate the S and P waves separately.

The approach we follow is to use non-polynomial basis functions that are appropriate solutions of the underlying equation (for other applications of non-polynomial basis functions see (Barnett and Betcke 2010, Cessenat and Després 1998, Gabard 2007, Farhat et al. 2001, Huttunen et al. 2002, Perrey-Debain and Cessenat 2006)). The analysis and implementation of methods based on non-polynomial bases is an active area of research and these methods have been compared to each other recently, see, for example, references (Gabard et al. 2010, Gamallo and Astley 2007, Huttunen et al. 2009). However, the 3D elasticity problem has not been considered to date, and we shall focus on the ultra weak variational formulation (UWVF) for the 3D elastic wave problems.

The UWVF was first developed for the Helmholtz and Maxwell equations by Cessenat and Després, see references (Cessenat 1996, Cessenat and Després 1998). Further development, and particularly computational aspects of the UWVF for acoustics and electromagnetism, can be found in (Huttunen et al. 2007a,b, Loeser and Witzigmann 2009). Relevant to this paper is the study of the UWVF for the 2D elastic wave problems investigated in reference (Huttunen et al. 2004).

The UWVF is a volume based method that uses plane wave basis functions which are efficient to compute. However, if too many plane wave basis functions are used on an element the results may become inaccurate due to the ill-conditioning. Therefore, in this paper we study the behavior of the 3D elastic UWVF with different numbers of basis functions, and different ratios between S and P-wave components. The UWVF is a special form of the discontinuous Galerkin method, shown independently in references (Huttunen et al. 2007a, Gabard 2007). Thus the UWVF shares similar properties with the DGM and similar finite element meshes are used in the UWVF. In addition, convergence analysis of the non-polynomial DGM, shown in references (Hiptmair et al. 2009, Gittelison et al. 2009), are then applicable for the UWVF. The error estimates for the UWVF has been studied in reference (Buffa and Monk 2008). No estimates are specifically available for 3D elasticity. In this paper we aim to show preliminary numerical results for accuracy, p-convergence and conditioning of the 3D elastic UWVF.

This paper is organized as follows: First we give a short introduction of the UWVF for the Navier equation of elasticity with discretization. A detailed derivation of the 2D elastic UWVF, which is similar to 3D, can be found in reference (Huttunen et al. 2004). In the second section we show the numerical results for the model problem which is plane wave propagation in a cubic domain. Finally we draw conclusions from the preliminary numerical experiments.

THE ULTRA WEAK VARIATIONAL FORMULATION

In this section we consider the ultra weak variational formulation for the Navier equation, and its discretization by plane waves.

The UWVF for the Navier equation

Let $K$ be a computational domain with the boundary $\Gamma = \partial K$ and let us assume that $K$ consists of non-overlapping elements, i.e.

$K = \bigcup_{k=1}^{N} K_k$ where $N$ is the number of elements (a finite element grid).

We consider the Navier equation

\[ \mu \Delta u + (\lambda + \mu) \nabla (\nabla \cdot u) + \omega^2 \rho u = 0 \quad \text{in} \ K_k \tag{1} \]

where $\omega$ is the angular frequency of the field, $u$ is the time-harmonic displacement vector, $\lambda$ and $\mu$ are the Lamé constants and $\rho$ is the density of the medium. Later we use the following notation $K = (\lambda + \mu)(\nabla \cdot u)$. The Lamé constants can be expressed as

\[ \mu = \frac{E}{2(1-\nu)} \quad \text{and} \quad \lambda = \frac{E \nu}{(1+\nu)(1-2\nu)} \tag{2} \]
where $E$ is the Young’s modulus and $\nu$ is the Poisson ratio.

Next we define the traction operator $T^{[\alpha]}(u)$ on any closed surface $C$ so that

$$T^{[\alpha]}(u) = 2\mu \frac{\partial u}{\partial n} + \lambda n \nabla \cdot u + \mu n \times \nabla \times u. \quad (3)$$

where $n$ is an outward unit normal to the surface $C$, see (Huttunen et al. 2004).

The complex conjugate (denoted by overline) of the traction operator $T$ is defined as follows

$$\overline{T^{[\alpha]}(u)} = 2\mu \frac{\partial u}{\partial n} + \lambda n \nabla \cdot u + \mu n \times \nabla \times u. \quad (4)$$

In addition we note that

$$\overline{T^{[\alpha]}(u)} = 2\mu \frac{\partial u}{\partial n} + \lambda n \nabla \cdot u + \mu n \times \nabla \times u. \quad (5)$$

The boundary condition on the exterior boundary $\Gamma$ can be written as

$$T^{[\alpha]}(u) - i\sigma u = Q(-T^{[\alpha]}(u) - i\sigma u) + g \quad \text{on } \Gamma \quad (6)$$

where $g$ is the source term, $n$ is an outward unit normal, $\sigma$ is a coupling parameter (flux parameter) and $Q \in \mathbb{C}$, $|Q| \leq 1$ defines the type of the boundary conditions.

A time-harmonic elastic plane wave (solution of the Navier equation) moving in a direction $d$ in free space can be expressed as

$$u = A_d d \exp(i\kappa_d x) + A_{dSV} \exp(i\kappa_d x) + A_{dSH} \exp(i\kappa_d x) \quad (7)$$

where $d_{SH} = d^1$, $d_{SV} = d^1 + d_2$, wave numbers $\kappa_p = \omega/c_p$ and $\kappa_S = \omega/c_S$ (wave speeds $c_p$ and $c_S$ will be specified later) and $A_1, A_2$ and $A_3$ are amplitudes. In the equation (7) the first component is called a P-wave and denoted $u_p$, and the second two components are S-waves (SH-wave $u_{SH}$ and SV-wave $u_{SV}$, respectively). In addition, the following conditions hold $\nabla \times u_p = 0$ and $\nabla \cdot u_{SH} = \nabla \cdot u_{SV} = 0$.

The wave speed $c_p$ for the P-wave is

$$c_p = \sqrt{\frac{\lambda + 2\mu}{\rho}} \quad (8)$$

and the wave speed $c_S$ for S-waves (SH- and SV-waves) is

$$c_S = \sqrt{\frac{\mu}{\rho}} \quad (9)$$

Therefore waves can propagate with different speeds. Fortunately, in the UWVF we can define the number of basis functions separately for P-waves and S-waves which balances the method (limiting the growth of ill-conditioning). Now we give a short introduction to the derivation of the UWVF for the Navier equation. However, the detailed derivation of the UWVF can be found in (Huttunen et al. 2004). Let us denote $u_k := u|_{K_k}$ and let the solution $u_k$ of Navier equation satisfy

$$\Delta^r u_k + \omega^2 \rho u_k = 0 \quad \text{in } K_k \quad (10)$$

where $\Delta^r$ represents the differential operator in (1) such that

$$T^{[\alpha]}(u_k) - i\sigma u_k \in (L^2(\partial K_k))^3. \quad (11)$$

Similarly let $e_k$ be a test function that satisfies

$$\Delta^r e_k + \omega^2 \rho e_k = 0 \quad \text{in } K_k \quad (12)$$

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$$\overline{T^{[\alpha]}(e_k)} - i\sigma e_k \in (L^2(\partial K_k))^3. \quad (13)$$

Using a straightforward extension of the “Isometry Lemma”, the UWVF for the Navier equation in 2D proved in reference (Huttunen et al. 2004), the UWVF for the 3D Navier equation can now be written as

$$\sum_k \int_{\partial K_k} \sigma^{-1} \mathcal{J}_k \cdot (\overline{T^{[\alpha]}(e_k)} - i\sigma e_k)$$

$$- \sum_k \int_{\Omega_k} \sigma^{-1} \mathcal{J}_k \cdot (\overline{T^{[\alpha]}(e_k)} - i\sigma e_k)$$

$$- \sum_k \int_{\Gamma_k} \mathcal{Q} \sigma^{-1} \mathcal{J}_k \cdot (\overline{T^{[\alpha]}(e_k)} - i\sigma e_k)$$

$$= \sum_k \int_{\Omega_k} \sigma^{-1} \mathcal{J}_k \cdot (\overline{T^{[\alpha]}(e_k)} - i\sigma e_k) \quad (14)$$

where $\mathcal{J}_k = T^{[\alpha]}(u_k) - i\sigma u_k$ on $\partial K_k$. Here we shall consider the following flux parameter $\sigma$ by defining

$$\sigma = \rho \mathcal{R}\{|c_p| \} I \quad (15)$$

where $\mathcal{R}\{|c_p| \}$ indicates the real part of $c_p$ and $I$ is the unit matrix (other choices of $\sigma$ are possible, see Huttunen et al. 2004). Flux parameter in equation (15) is an ad hoc choice and the optimal flux parameter will be investigated later.

**Discretization**

We use the Helmholtz decomposition for the solution of the adjoint Navier equation by separating it into three components: P-wave, SH-wave and SV-wave (see also above). Therefore

$$e_k = e_{k,P} + e_{k,SH} + e_{k,SV} \quad (16)$$

in which the following conditions hold $\nabla \times e_p = 0$ and $\nabla \cdot e_{SH} = \nabla \cdot e_{SV} = 0$.

Using the same decomposition as in equation (16) we can write the approximation for $\mathcal{J}_k$ as follows

$$\mathcal{J}_k \approx \sum_{\ell=1}^{p^P_k} \left[ x_{k,\ell} \left( -T^{[\alpha]}(e_{k,\ell}) - i\sigma e_{k,\ell} \right) \right]$$

$$+ \sum_{\ell=1}^{p^SH_k} \left[ x_{k,\ell} e_{k,\ell} \overline{T^{[\alpha]}(e_{SH,\ell})} - i\sigma \overline{e_{SH,\ell}} \right]$$

$$+ \sum_{\ell=1}^{p^SV_k} \left[ x_{k,\ell} e_{k,\ell} \overline{T^{[\alpha]}(e_{SV,\ell})} - i\sigma \overline{e_{SV,\ell}} \right] \quad (17)$$

where $p^P_k$ is the number of basis functions for P-wave, $p^SH_k$ effectively for SH- and SV-waves and

$$e_{k,\ell} = \begin{cases} a_{k,\ell} \overline{\exp(\mathcal{R}(\mathcal{K} u_k, x))} & \text{in } K_k \\
0 & \text{elsewhere} \end{cases}$$

$$e_{SH,\ell} = \begin{cases} a_{k,\ell} \overline{\exp(\mathcal{R}(\mathcal{K} u_k, x))} & \text{in } K_k \\
0 & \text{elsewhere} \end{cases}$$

$$e_{SV,\ell} = \begin{cases} a_{k,\ell} \times x_{k,\ell} \overline{\exp(\mathcal{R}(\mathcal{K} u_k, x))} & \text{in } K_k \\
0 & \text{elsewhere} \end{cases}$$

where $a_{k,\ell}$ is the direction of propagation. This defines a discrete space of traces on the skeleton of the mesh that we denote $V_h$.

Now we can write the discrete UWVF by finding $\mathcal{J}_{h,k} \in V_h$, $k = 1, 2, \ldots, N$ such that

$$\sum_k \int_{\partial K_k} \sigma^{-1} \mathcal{J}_{h,k} \cdot \overline{T^{[\alpha]}(e_k)} - \sum_k \int_{\Omega_k} \sigma^{-1} \mathcal{J}_{h,k} \cdot \overline{T^{[\alpha]}(e_k)}$$

$$- \sum_k \int_{\Gamma_k} \mathcal{Q} \sigma^{-1} \mathcal{J}_{h,k} \cdot \overline{T^{[\alpha]}(e_k)}$$

$$= \sum_k \int_{\Omega_k} \sigma^{-1} \mathcal{J}_{h,k} \cdot \overline{T^{[\alpha]}(e_k)} \quad (18)$$
for all $\gamma_{h,k} \in V_{h,k}, k = 1, 2, \ldots, N$. Where the operator $D$ is defined by element by

$$F_k(\gamma_{h,k}) \approx \sum_{l=1}^{p} \left[ Y_l \left( \mathbf{I}(\mathbf{e}_l^k) - i\sigma \mathbf{e}_l^k \right) \right] + \sum_{l=1}^{p} \left[ Y_l^H \left( \mathbf{I}(\mathbf{e}_l^k)^H - i\sigma \mathbf{e}_l^k \right) \right] + \sum_{l=1}^{p} \left[ Y_l^H \left( \mathbf{I}(\mathbf{e}_l^k)^H - i\sigma \mathbf{e}_l^k \right) \right].$$  \hspace{1cm} (19)

The discrete elastic UWVF can be written in a matrix form as follows

$$(D - C)x = b$$ \hspace{1cm} (20)

where $D$ corresponds to the first sesquilinear form on the left hand side of (18) and $C$ to the second term. We shall see shortly that $D$ is diagonal, so we usually use the numerically more stable form

$$(I - D^{-1}C)x = D^{-1}b$$ \hspace{1cm} (21)

where $D$ and $C$ are sparse block matrices and $X = \{x_1, \ldots, x_l, x_{l+1}, \ldots, x_{l+2}, \ldots, x_T\}$. The block matrix $D$ may become ill-conditioned if too many basis functions are used in small elements. Therefore it is essential to examine the conditioning of the UWVF problem.

The matrix $D$ is a Hermitian diagonal block matrix as

$$D = \begin{pmatrix}
D^1 & 0 & \cdots & 0 \\
0 & D^2 & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
0 & 0 & \cdots & D^l
\end{pmatrix}$$ \hspace{1cm} (22)

$$D^k = \begin{pmatrix}
D_{PP,m}^k & D_{PSH,m}^k & D_{PSV,m}^k & D_{SV,m}^k \\
D_{PSH,m}^k & D_{SH,m}^k & D_{SH,m}^k & D_{SV,m}^k \\
D_{PSV,m}^k & D_{SH,m}^k & D_{SV,m}^k & D_{SV,m}^k \\
D_{SV,m}^k & D_{SV,m}^k & D_{SV,m}^k & D_{SV,m}^k
\end{pmatrix}.$$

For example, $D_{PSH,m}^k$ in (23) is of the form

$$D_{PSH,m}^k = \int_{\partial K_m} \sigma^{-1} \left( \mathbf{I}(\mathbf{e}_m^k) - i\sigma \mathbf{e}_m^k \right) \mathbf{I}(\mathbf{e}_m^k)^H = \int_{\partial K_m} \mathbf{I}(\mathbf{e}_m^k) \mathbf{I}(\mathbf{e}_m^k)^H,$$  \hspace{1cm} (24)

with similar expressions for other blocks of the matrix.

Matrix $C$ consists of blocks $C^k$ and $C_{PSH,m}^k$ (will be given shortly). Matrix blocks $C^k$ are on the diagonal and $C_{PSH,m}^k$ are on the off-diagonal of matrix $C$. Matrix block $C^k$ can be written as follows

$$C^k = \begin{pmatrix}
C_{PP,m}^k & C_{PSH,m}^k & C_{PSV,m}^k & C_{SV,m}^k \\
C_{PSH,m}^k & C_{SH,m}^k & C_{SH,m}^k & C_{SV,m}^k \\
C_{PSV,m}^k & C_{SH,m}^k & C_{SV,m}^k & C_{SV,m}^k \\
C_{SV,m}^k & C_{SV,m}^k & C_{SV,m}^k & C_{SV,m}^k
\end{pmatrix} \hspace{1cm} (25)

$$

where, for example, $C_{PSH,m}^k$ is of the form

$$C_{PSH,m}^k = \int_{\Gamma^k} Q \sigma^{-1} \left( \mathbf{I}(\mathbf{e}_m^k) - i\sigma \mathbf{e}_m^k \right) \mathbf{I}(\mathbf{e}_m^k)^H = \int_{\Gamma^k} Q \mathbf{I}(\mathbf{e}_m^k) \mathbf{I}(\mathbf{e}_m^k)^H.$$

Similarly others. The off-diagonal block matrix $C_{PSH,m}^k$ is as follows

$$C_{PSH,m}^k = \begin{pmatrix}
C_{PP,m}^k & C_{PSH,m}^k & C_{PSV,m}^k & C_{SV,m}^k \\
C_{PSH,m}^k & C_{SH,m}^k & C_{SH,m}^k & C_{SV,m}^k \\
C_{PSV,m}^k & C_{SH,m}^k & C_{SV,m}^k & C_{SV,m}^k \\
C_{SV,m}^k & C_{SV,m}^k & C_{SV,m}^k & C_{SV,m}^k
\end{pmatrix} \hspace{1cm} (26)

$$

where, for example, $C_{PSH,m}^k$ is of the form

$$C_{PSH,m}^k = \int_{\partial K_m} \sigma^{-1} \left( \mathbf{I}(\mathbf{e}_m^k) - i\sigma \mathbf{e}_m^k \right) \mathbf{I}(\mathbf{e}_m^k)^H = \int_{\partial K_m} \mathbf{I}(\mathbf{e}_m^k) \mathbf{I}(\mathbf{e}_m^k)^H.$$

The numerical results for the 3D elastic wave problem.

We investigate the UWVF for the 3D elastic wave problem. We consider a simple 3D model problem, plane wave propagation in a unit cube. The exact solution is of the form

$$u = A_1 \mathbf{e} \exp(i \mathbf{k} \cdot \mathbf{x} - \mathbf{d}) + A_2 \mathbf{d} \exp(i \mathbf{k} \cdot \mathbf{x} - \mathbf{d}) \hspace{1cm} (29)$$

where the direction of plane wave propagation is chosen in our simulations as $\mathbf{d} = [-0.73, 0.45, 0.51]$, $\mathbf{d} = 1$, $d_{SH} = \mathbf{d} \perp \mathbf{d}$ and the amplitudes $A_1 = A_2 = \infty$. We emphasize that the incident direction $\mathbf{d}$ is not equal of any directions used in the basis functions. As a boundary condition we choose an impedance type boundary condition, i.e. $Q = 0$ in equation (6). In the following simulations uniform/structured meshes are used because we want to investigate the convergence of the method. However, it is, of course, possible to use unstructured/non-uniform meshes where the element sizes vary and in the UWVF the number of basis functions can vary from element to element as well.

In the first numerical study we investigate the elastic UWVF with different wave numbers. The mesh size and the number of basis functions are fixed and the wave numbers vary. The mesh is shown in Figure 1 and the number of basis functions per element for the P-wave is $p = 37$ and for the S-waves $p = 43$ (the total number of basis functions per element is $p_{tot} = p + 2p_{s}$ because there are horizontal and vertical S-waves (i.e. SH- and SV-waves)). As physical material parameters we have Young’s modulus $E = 70 \times 10^9$, Poisson ratio $\nu = 0.33$, the density $\rho = 2700$ and the wave speeds $c_p = 6.1978 \times 3$ and $c_s = 3.1220 \times 3$.

Results are shown in Table 1. There relative errors are computed as discrete L2-error such as

$$\text{error} = \frac{|u_{ex} - u_{WVF}||e|}{|u_{ex}|} \times 100\% \hspace{1cm} (30)$$

where the exact solution $u_{ex}$ and the UWVF solution $u_{WVF}$ are computed in a dense set of uniformly distributed points (number of points is 40401).

These results show that when the wave numbers increase the errors increase as expected. In addition, when the wave numbers increase, the maximum of the element-wise condition number of the matrix $D$ decreases when the number of basis functions is fixed. This is also observed in other problems.

In practice, there are three possibilities to enhance the accuracy, one is to refine the mesh size and the second is to increase the number of basis functions and the third is to proceed changing
Five cases are herein considered when.

The mesh consists of 24 tetrahedra elements. Results of the wave speeds waves. The mesh used in this simulation is shown in Figure 1.

Table 1: Behavior of the UWVF when the wave number varies and the mesh size and the number of basis functions are fixed. The number of basis functions for P-wave \( p_P = 37 \) and for S-wave \( p_S = 43 \) (total number of basis functions per element is \( p_{tot} = p_P + 2p_S \)). The maximum of the elementwise condition number of \( D \) matrix is denoted by \( \max(\text{cond}(D^k)) \).

<table>
<thead>
<tr>
<th>( \kappa_P )</th>
<th>( \kappa_S )</th>
<th>error(%)</th>
<th>( \max(\text{cond}(D^k)) )</th>
</tr>
</thead>
<tbody>
<tr>
<td>5.0689</td>
<td>10.0629</td>
<td>0.2125</td>
<td>7.5017e7</td>
</tr>
<tr>
<td>7.0964</td>
<td>14.0881</td>
<td>1.2807</td>
<td>1.4313e6</td>
</tr>
<tr>
<td>8.1102</td>
<td>16.1007</td>
<td>2.8948</td>
<td>2.9047e5</td>
</tr>
</tbody>
</table>

both, i.e. refine the mesh size and increase the number of basis functions.

Next we shall study numerically the effects of changing the number of basis function and the ratio of basis functions between P- and S-waves. The aim of this study is to find the optimal ratio between the basis functions. We note that theoretical and numerical studies of optimal ratios of the basis function ratios in the plane wave based methods can be found in reference (Perrey-Debain 2006). Five cases are herein considered when the wave numbers are \( \kappa_P = 4.0551 \) and \( \kappa_{SH} = \kappa_S = 8.0503 \), the angular frequency \( \omega = 0.87 \times 10^7 \), Young’s modulus \( E = 70 \times 10^9 \), Poisson ratio \( \nu = 0.33 \) and the density \( \rho = 2700 \), the wave speeds \( c_P = 6.1978e3 \) and \( c_S = 3.1220e3 \), the number of basis function ratios are \( p_P = 0.25p_S \), \( p_P = 0.5p_S \), \( p_P = 1p_S \), and the ratio between basis functions per element is \( p_{tot} = p_P + 2p_S \). Right panel: the maximum of the element-wise condition number of the \( D \) matrix, i.e. \( \max(\text{cond}(D^k)) \) versus the number of basis functions per element.

CONCLUSIONS

We have shown the feasibility of the UWVF for the 3D Navier equation. In the simulations shown in this paper we used a uniform mesh with the same number of basis functions on each element. In the first test simulation the results show that the mesh size and the number of basis functions have an impact to the accuracy as well as the conditioning. In the second simulation the convergence of the method as the number of basis functions, and the ratio between basis function components, is investigated. The results show that the curves have similar slopes but depending on the basis function ratio the conditioning varied. However, more tests are needed to obtain an optimal ratio between the basis functions which ensures accurate results with low cost and small condition number. In addition testing on more complex problems, including those involving surface waves, is needed.

REFERENCES


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