Some results & remarks

Mimetic Spectral Element Methods With Hybridization and Algebraic Dual Basis Functions

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MS1001A: Domain Decomposition and Large-Scale Computation

Yi Zhang @ Delft University of Technology

Some results & remarks

## Conservation in physics

#### In solid mechanics :

- Equilibrium of **forces**
- Equilibrium of moments

#### In fluid mechanics :

- Conservation of mass
- Conservation of vorticity
- Conservation of kinetic energy
- Conservation of **enstrophy**
- Conservation of **helicity**

**…** 

Conservation laws are important.

Example : FVM in CFD.

*A fact* : In most discretizations, conservations are only satisfied approximately. They will only be exactly satisfied at the limit of mesh refinement (*infinitely refined mesh*).

discrete + **infinitely refined mesh** = continuous level

**Mimetic discretizations** : aim to satisfy/mimic structures of physics, like conservation laws, at the discrete level.

Structure-preserving discretizations, compatible discretizations.

## Structure of PDE

#### We distinguish two types of basic relations in PDE : Topological relations and Constitutive relations.

**Topological relations** : (de Rham complex)

$$\mathbb{R} \hookrightarrow H^1(\Omega) \stackrel{\nabla}{\longrightarrow} H(\operatorname{curl}; \Omega) \stackrel{\nabla \times}{\longrightarrow} H(\operatorname{div}; \Omega) \stackrel{\nabla \cdot}{\longrightarrow} L^2(\Omega) \longrightarrow 0,$$

**Constitutive relations** : else ; usually related to the constitutive laws.

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Example :

$$\begin{cases} \boldsymbol{v} = \nabla \varphi, & \text{so } \boldsymbol{v} \in H(\operatorname{curl}; \Omega) \\ \nabla \cdot \boldsymbol{v} = -f, & \text{so } \boldsymbol{v} \in H(\operatorname{div}; \Omega) \end{cases}$$

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Example :

**Poisson equation :**  $-\Delta \varphi = f$  or  $-\nabla \cdot \nabla \varphi = f$ , where  $\varphi \in H^1(\Omega)$ .

 $\begin{cases} v = \nabla \varphi, & \leftarrow \text{Topological relation} \\ u = \star v, \quad v \in H(\operatorname{curl}; \Omega) \stackrel{\star}{\leftrightarrow} u \in H(\operatorname{div}; \Omega) \\ \nabla \cdot u = -f & \leftarrow \text{Topological relation}; \text{ (fluid : conservation of mass)} \end{cases}$ 

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Another example in Linear Elasticity : constitutive relation  $\sigma = C\varepsilon$ ; topological relation  $\nabla \cdot \sigma = -f$  (equilibrium of forces)

### Mimetic spectral element method

With **Mimetic spectral element method (MSEM)**<sup>1, 2, 3</sup>, we preserve the topological relations at the discrete level and allow approximation for *constitutive relation*.

Discrete de Rham complex :

$$\mathbb{R} \hookrightarrow H^1(\Omega) \xrightarrow{\nabla} H(\operatorname{curl}; \Omega) \xrightarrow{\nabla \times} H(\operatorname{div}; \Omega) \xrightarrow{\nabla \cdot} L^2(\Omega) \longrightarrow 0,$$
$$\downarrow$$

$$\mathbb{R} \hookrightarrow H^1(\Omega_h) \stackrel{\nabla}{\longrightarrow} H(\operatorname{curl};\Omega_h) \stackrel{\nabla \times}{\longrightarrow} H(\operatorname{div};\Omega_h) \stackrel{\nabla \cdot}{\longrightarrow} L^2(\Omega_h) \longrightarrow 0,$$

<sup>1.</sup> Kreeft, J., Palha, A. and Gerritsma, M. Mimetic framework on curvilinear quadrilaterals of arbitrary order. arXiv preprint, (2011) arXiv :1111.4304.

<sup>2.</sup> Kreeft, J. and Gerritsma, M. Mixed mimetic spectral element method for Stokes flow : A pointwise divergence-free solution. Journal of Computational Physics, (2013) 240 : 284-309.

<sup>3.</sup> Palha, A., Rebelo, P.P., Hiemstra, R., Kreeft, J. and Gerritsma, M. Physics-compatible discretization techniques on single and dual grids, with application to the Poisson equation of volume forms. Journal of Computational Physics, (2014) 257 : 1394-1422.

Mimetic	discretization
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#### Mimetic spectral element method

Let  $-1 \leq \xi_0 < \xi_1 < \cdots < \xi_N \leq 1$ . The well-known Lagrange polynomials are expressed by  $l_i(\xi)$ :

$$l_i(\xi) = \prod_{j=0, j \neq i}^N rac{\xi - \xi_j}{\xi_i - \xi_j}, \quad i \in \{0, 1, 2, \cdots, N\}, ext{ satisfying, } l_i(\xi) = \delta_{i,j}.$$

The corresponding **edge polynomials**<sup>4</sup> are



4. Gerritsma, M. Edge functions for spectral element methods. Spectral and High Order Methods for Partial Differential Equations. Springer, (2011) 199-207

#### Mimetic spectral element method

With tensor product, for example in  $\mathbb{R}^3$ ,

$$\begin{split} \mathcal{P} &: \left\{ l_i(\xi) \otimes l_j(\eta) \otimes l_k(\varsigma) \right\} \\ \mathcal{E} &: \left\{ e_i(\xi) \otimes l_j(\eta) \otimes l_k(\varsigma), \quad l_i(\xi) \otimes e_j(\eta) \otimes l_k(\varsigma), \quad l_i(\xi) \otimes l_j(\eta) \otimes e_k(\varsigma) \right\} \\ \mathcal{F} &: \left\{ l_i(\xi) \otimes e_j(\eta) \otimes e_k(\varsigma), \quad e_i(\xi) \otimes l_j(\eta) \otimes e_k(\varsigma), \quad e_i(\xi) \otimes e_j(\eta) \otimes l_k(\varsigma) \right\} \\ \mathcal{V} &: \left\{ e_i(\xi) \otimes e_j(\eta) \otimes e_k(\varsigma) \right\} \end{split}$$

**Discrete de Rham complex** :  $\mathbb{R} \hookrightarrow \mathcal{P} \xrightarrow{\nabla} \mathcal{E} \xrightarrow{\nabla \times} \mathcal{F} \xrightarrow{\nabla \cdot} \mathcal{V} \longrightarrow 0$ ,

While in  $\mathbb{R}^2$ , finite dimensional spaces spanned by basis functions  $\{h_i(\xi)e_j(\eta), e_i(\xi)h_j(\eta)\}$  and  $\{e_i(\xi)e_j(\eta)\}$  satisfy the De Rham complex. Let vector-valued function u and scalar-valued function f be spanned into

$$\boldsymbol{u}_{h} = \left(\sum_{i=0}^{N}\sum_{j=1}^{N}u_{i,j}h_{i}(\xi)e_{j}(\eta), \sum_{i=1}^{N}\sum_{j=0}^{N}v_{i,j}e_{i}(\xi)h_{j}(\eta)\right) \text{ and } f_{h} = \sum_{i=1}^{N}\sum_{j=1}^{N}f_{i,j}e_{i}(\xi)e_{j}(\eta).$$

If  $f = \operatorname{div} \boldsymbol{u}$ , then  $f_h = \operatorname{div} \boldsymbol{u}_h$  and

$$f_{h} = \sum_{i=1}^{N} \sum_{j=1}^{N} \left( u_{i,j} - u_{i-1,j} + v_{i,j} - v_{i,j-1} \right) e_{i}(\xi) e_{j}(\eta),$$

Mimetic discretization

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FIGURE – Reference domain.

Let vector-valued function u and scalar-valued function f be spanned into

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Collect all equations and write them in vector form, we have

 $\underline{f} = \mathbb{E}^{2,1}\underline{u},$ 

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#### where

	( -1	1	0	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0	0	0	0 \
	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0	0	0
	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0	0
	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0
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	0	0	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0
	0	0	0	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0
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Mimetic discretizatio	n
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 $u_9$ 

 $u_{\kappa}$  $f_A$  Hybridization & dual basis functions

#### Mimetic spectral element method

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 $u_{12}$ 

*u*<sub>8</sub> ξ

 $f_6$ 

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FIGURE - Curvilinear domain.

 $v_{14}$ 

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	/ -1	1	0	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0	0	0	0	
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	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0	0	
	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	0	
$\mathbb{E}^{2,1} =$	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	0	
	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	
	0	0	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	
	0	0	0	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	
	0	0	0	0	0	0	0	0	0	0	-1	1	0	0	0	0	0	0	0	0	-1	0	0	1	/



### Mimetic spectral element method

#### Some literatures :

Kreeft, J. and Gerritsma, M., Mixed mimetic spectral element method for **Stokes flow** : A pointwise divergence-free solution. *Journal of Computational Physics*, (2013) 240 : 284-309.

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Palha, A. and Gerritsma, M., A mass, energy, enstrophy and vorticity conserving (MEEVC) mimetic spectral element discretization for the 2D **incompressible Navier-Stokes equations**, *Journal of Computational Physics*, (2017) 328 : 200-220.

Lee D. and Palha A., A mixed mimetic spectral element model of the 3D **compressible Euler equations** on the cubed sphere, *Journal of Computational Physics*, (2019)

(In preparation), A mass, kinetic energy and helicity conserving mimetic spectral element method for **3D incompressible Navier-Stokes equations**. Hybridization & dual basis functions •••••••• Some results & remarks

## Hybridization & dual basis functions

Mimetic spectral element method is computationally expensive.

- large systems
  - mixed formulation
  - high order method
- low sparsity

Not ready for large scale computation!

Mimetic spectral element method is computationally expensive.

- $\blacksquare large \ systems \leftarrow Domain \ decomposition: Hybridization$ 
  - mixed formulation
  - high order method
- low sparsity  $\leftarrow$  Dual basis functions

Not ready for large scale computation!

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Some results & remarks

## Hybridization

*Hybrid finite element methods* are those methods that first allow the discontinuity across the inter-element interface then re-enforce (weakly or strongly) the continuity by introducing a Lagrange multiplier between elements.





Similar idea has also be used in, e.g., mortar methods and finite element tearing and interconnecting (FETI) methods, and more.

Some results & remarks

## Dual basis functions

Using dual basis functions eliminates some metric-dependent matrices from the discrete system.

$$(\phi, \varphi) = \underline{\phi}^{\mathsf{T}} \mathbb{M} \underline{\phi}$$
$$(\phi, \widetilde{\varphi}) = \underline{\phi}^{\mathsf{T}} \underline{\widetilde{\phi}}$$

where  $\tilde{\varphi}$  represent it is expanded with dual basis functions.

Mimetic discretization

Hybridization & dual basis functions

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# Example : Poisson equation<sup>5</sup>

The well-known mixed formulation of the Poisson equation : *Find*  $(u, \varphi) \in H(\text{div}, \Omega) \times H^1(\Omega)$  *such that* 

$$\begin{cases} (u, v) + (\varphi, \operatorname{div} v) &= \langle \hat{\varphi}, \operatorname{tr}_{\operatorname{div}} v \rangle_{\partial \Omega} \\ (\psi, \operatorname{div} u) &= -(\psi, f) \end{cases}'$$

*for all*  $(v, \psi) \in H(\text{div}, \Omega) \times H^1(\Omega)$ . This is a weak mixed formulation of the Poisson equation.

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## Discretization :

$$\begin{pmatrix} \mathbb{M}_1 & (\mathbb{M}_2 \mathbb{E})^T \\ \mathbb{M}_2 \mathbb{E} & 0 \end{pmatrix} \begin{pmatrix} \underline{u} \\ \underline{\varphi} \end{pmatrix} = \begin{pmatrix} \mathbb{B} \\ -\mathbb{M}_2 \underline{f} \end{pmatrix}.$$

<sup>5.</sup> Y. Zhang, V. Jain, A. Palha, M. Gerritsma, The discrete Steklov-Poincare operator using algebraic dual polynomials, Computational Methods in Applied Mathematics, (2019)

## Example : Poisson equation, hybridization

If we set up a mesh  $\Omega_h$  in  $\Omega$ , by breaking u and  $\varphi$  into broken spaces,  $H(\text{div}, \Omega_h)$  and  $H^1(\Omega_h)$ , and introducing a new Lagrange multiplier  $\check{\varphi}$  in the interface space  $H^{1/2}(\partial \Omega_h \setminus \partial \Omega)$ 

Given  $f \in L^2(\Omega)$  and  $\hat{\varphi} = \operatorname{tr}_{\operatorname{grad}} \varphi \in H^{1/2}(\partial\Omega)$ , find  $(\boldsymbol{u}, \varphi, \check{\varphi}) \in H(\operatorname{div}, \Omega_h) \times H^1(\Omega_h) \times H^{1/2}(\partial\Omega_h \setminus \partial\Omega)$  such that

$$\left\{egin{array}{ll} (m{u},m{v})+(arphi,\operatorname{div}m{v})-\langleec{\varphi},\operatorname{tr}_{\operatorname{div}}m{v}
angle_{\partial\Omega_h\setminus\partial\Omega}&=\langlearphi,\operatorname{tr}_{\operatorname{div}}m{v}
angle\ (\psi,\operatorname{div}m{u})&=-(\psi,f)\ ,\ (\psi,\operatorname{div}m{u})_{\partial\Omega_h\setminus\partial\Omega}&=0 \end{array}
ight.$$

for all  $(\boldsymbol{v}, \boldsymbol{\psi}, \boldsymbol{\check{\psi}}) \in H(\operatorname{div}, \Omega_h) \times H^1(\Omega_h) \times H^{1/2}(\partial \Omega_h \setminus \partial \Omega).$ 

## Discretization :

$$\begin{pmatrix} \mathbb{M}_1 & \mathbb{M}_2 \mathbb{E}^T & -\left(\mathsf{M}\mathbb{N}_I\right)^T \\ \mathbb{M}_2 \mathbb{E} & 0 & 0 \\ -\mathsf{M}\mathbb{N}_I & 0 & 0 \end{pmatrix} \begin{pmatrix} \underline{u} \\ \underline{\varphi} \\ \underline{\check{\phi}} \end{pmatrix} = \begin{pmatrix} \mathbb{B}\hat{p} \\ -\mathbb{M}_2 \underline{f} \\ 0 \end{pmatrix}.$$

## Example : Poisson equation, hybridization + dual basis functions

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 $\textit{Given } f \in L^2(\Omega) \textit{ and } \hat{\varphi} = \textit{tr}_{\textit{grad}} \textit{ } \varphi \in H^{1/2}(\partial \Omega), \textit{ find } (\textit{\textbf{u}}, \varphi, \check{\varphi}) \in H(\textit{div}, \Omega_h) \times H^1(\Omega_h) \times H^{1/2}(\partial \Omega_h \setminus \partial \Omega) \textit{ such that } f \in L^2(\Omega)$ 

$$\left\{egin{array}{ll} (\pmb{u},\pmb{v})+(arphi,\operatorname{div}\pmb{v})-\langle\check{arphi},\operatorname{tr}_{\operatorname{div}}\pmb{v}
angle_{\partial\Omega_h\setminus\partial\Omega}&=\langle\hat{arphi},\operatorname{tr}_{\operatorname{div}}\pmb{v}
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# Discretization :

$$\begin{pmatrix} \mathbb{M}_1 & \mathbb{E}^T & -\mathbb{N}_I^T \\ \mathbb{E} & 0 & 0 \\ -\mathbb{N}_I & 0 & 0 \end{pmatrix} \begin{pmatrix} \underline{u} \\ \underline{\phi} \\ \underline{\phi} \end{pmatrix} = \begin{pmatrix} \mathbb{N}_B^T \underline{\hat{\varphi}} \\ -\underline{f} \\ 0 \end{pmatrix}.$$

Some results & remarks

## Example : Poisson equation, hybridization + dual basis functions

Discrete hybrid mixed formulation :

 $\begin{pmatrix} \mathbb{M}_1 & \mathbb{E}^T & -\mathbb{N}_I^T \\ \mathbb{E} & 0 & 0 \\ -\mathbb{N}_I & 0 & 0 \end{pmatrix} \begin{pmatrix} \underline{u} \\ \underline{\varphi} \\ \underline{\check{\phi}} \end{pmatrix} = \begin{pmatrix} \mathbb{N}_B^T \underline{\hat{\phi}} \\ -\underline{f} \\ 0 \end{pmatrix}.$ 

- M<sub>1</sub> : metric-dependent; element-wise-block-diagonal;
- E : metric-independent; element-wise-block-diagonal; super sparse; ±1 non-zero entries;
- **N** : metric-independent; even more sparse; ±1 non-zero entries;

	/ -1	1	0	0	0	0	0	0	0	0	0	0	-1	0	0	1	0	0	0	0	0	0	0	0 \	
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	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	0	-1	0	0	1	0	0	0	0	0	0	
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$\mathbb{E} =$	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	-1	0	0	1	0	0	0	0	
	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	0	
	0	0	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	0	
	0	0	0	0	0	0	0	0	0	$^{-1}$	1	0	0	0	0	0	0	0	0	$^{-1}$	0	0	1	0	
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## Example : Poisson equation, hybridization + dual basis functions

Discrete hybrid mixed formulation :

 $\begin{pmatrix} \mathbb{M}_1 & \mathbb{E}^T & -\mathbb{N}_I^T \\ \mathbb{E} & 0 & 0 \\ -\mathbb{N}_I & 0 & 0 \end{pmatrix} \begin{pmatrix} \underline{u} \\ \underline{\varphi} \\ \underline{\check{\phi}} \end{pmatrix} = \begin{pmatrix} \mathbb{N}_B^T \underline{\hat{\phi}} \\ -\underline{f} \\ 0 \end{pmatrix}.$ 

- M<sub>1</sub> : metric-dependent; element-wise-block-diagonal;
- E : metric-independent; element-wise-block-diagonal; super sparse; ±1 non-zero entries;
- **N** : metric-independent; even more sparse; ±1 non-zero entries;

 $\blacksquare$  **M**<sub>1</sub> : metric-dependent; element-wise-block-diagonal;

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Some results & remarks

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- A reduced system for the interface variable  $\check{\varphi}$  :

where

$$\mathbf{S}\underline{\check{\varphi}} = \mathbf{F},$$

$$\mathbf{S} = -\mathbb{N}_{I}\mathbb{M}_{1}^{-1} \left[\mathbb{M}_{1} - \mathbb{E}^{T} \left(\mathbb{E}\mathbb{M}_{1}^{-1}\mathbb{E}^{T}\right)^{-1}\mathbb{E}\right]\mathbb{M}_{1}^{-1}\mathbb{N}_{I}^{T},$$

$$\mathbf{F} = \mathbf{F}_{\hat{\varphi}} + \mathbf{F}_{f},$$

$$\mathbf{F}_{\hat{\varphi}} = \mathbb{N}_{I}\mathbb{M}_{1}^{-1} \left[\mathbb{M}_{1} - \mathbb{E}^{T} \left(\mathbb{E}\mathbb{M}_{1}^{-1}\mathbb{E}^{T}\right)^{-1}\mathbb{E}\right]\mathbb{M}_{1}^{-1}\mathbb{N}_{B}^{T}\underline{\hat{\varphi}},$$

$$\mathbf{F}_{f} = -\mathbb{N}_{I}\mathbb{M}_{1}^{-1}\mathbb{E}^{T} \left(\mathbb{E}\mathbb{M}_{1}^{-1}\mathbb{E}^{T}\right)^{-1}\underline{f}.$$

entries:

Inverting M<sup>(1)</sup> and E<sup>2,1</sup>M<sup>(1)-1</sup>E<sup>2,1<sup>T</sup></sup> is easy (in parallel) because they are element-wise-block-diagonal.
 Solving for φ̃ is cheap (smaller system size and condition number). Remaining local problems for <u>u</u> and <u>φ</u> are trivial.

Yi Zhang @ Delft University of Technology

Some results & remarks



$$A = \frac{x_0}{y_0}$$

Some results & remarks







Some results & remarks







Some results & remarks







Some results & remarks



Mimetic discretization

Hybridization & dual basis functions

Some results & remarks





#### Accuracy

**TABLE** – Results of  $\|x\|_{L^2-\text{error}}$  and  $\|x - x'\|_{L^2-\text{norm}}$  (in brackets), where x and x' are solutions of the hMSEM and MSEM respectively, for  $N \in \{1,3\}, K \in \{2,4,6\}, \text{ and } c \in \{0,0.25\}.$ 

	V	N :	= 1	N = 3						
x	K	c = 0	c = 0.25	c = 0 $c = 0.25$						
	2	6.4029E-2(2.05E-16)	1.9534E-1(2.79E-16)	3.8024E-4(5.57E-16) 2.9940E-2(1.70E	-15)					
$u^h$	<b>4</b>	3.2265E - 2(5.40E - 16)	1.1353E - 1(4.61E - 16)	4.8312E-5(5.67E-15) 3.6850E-3(1.48E	-14)					
	6	2.1542E-2(7.03E-16)	7.7069E-2(8.71E-16)	1.4377E - 5(4.08E - 14) $1.1604E - 3(1.06E - 3)$	-13)					
	2	4.7436E-2(6.76E-16)	5.1309E-2(9.59E-16)	2.8846E-4(1.22E-14) 1.2456E-2(3.17E-	-14)					
$\omega^h$	4	2.3986E - 2(2.98E - 15)	3.8150E-2(3.31E-15)	8.2990E-5(2.63E-13) 1.0417E-3(1.00E	-12)					
	6	1.6008E-2(2.10E-14)	2.2952E-2(2.25E-14)	3.0156E-5(4.08E-12) 2.3494E-4(1.02E-	-11)					
	2	9.3659E-1(1.84E-14)	2.6588(3.13E-14)	5.6919E-3(2.21E-13) 4.5920E-1(4.12E	-13)					
$\sigma^h$	4	4.5869E-1(8.16E-14)	1.6633(6.25E - 14)	1.6879E-3(4.03E-12) 6.1945E-2(1.48E	-11)					
·	6	3.0391E-1(2.58E-13)	1.1638(2.82E-13)	6.2626E-4(5.39E-11) 1.9624E-2(1.43E	-10)					

Mimetic	
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Some results & remarks

#### Accuracy

Super-convergence with respect to  $H^1$ -error :



### Conclusions

We present the mimetic spectral element method and its hybridization with dual basis functions.

- It is mimetic/structure-preserving; it uses nodal and integral values (with respect to nodes, edges, faces and volumes) as dof's.
- It is a hybrid/domain decomposition method;
- It uses dual polynomials; some discrete matrices are metric-free, extremely sparse and low order finite-difference(volume)-like (containing non-zero entries of −1 and 1 only).

Thanks a lot. Questions?

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Thanks a lot. Questions?