

Multigrid applied to two-dimensional exponential fitting for drift-diffusion models

Citation for published version (APA):

Reusken, A. A. (1991). *Multigrid applied to two-dimensional exponential fitting for drift-diffusion models*. (RANA : reports on applied and numerical analysis; Vol. 9102). Technische Universiteit Eindhoven.

Document status and date:

Published: 01/01/1991

Document Version:

Publisher's PDF, also known as Version of Record (includes final page, issue and volume numbers)

Please check the document version of this publication:

- A submitted manuscript is the version of the article upon submission and before peer-review. There can be important differences between the submitted version and the official published version of record. People interested in the research are advised to contact the author for the final version of the publication, or visit the DOI to the publisher's website.
- The final author version and the galley proof are versions of the publication after peer review.
- The final published version features the final layout of the paper including the volume, issue and page numbers.

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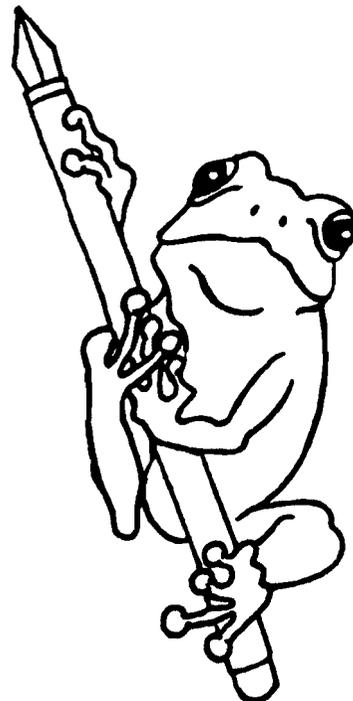
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Department of Mathematics and Computing Science**

**RANA 91-02
January 1991
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TWO-DIMENSIONAL EXPONENTIAL
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by
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MULTIGRID APPLIED TO TWO-DIMENSIONAL EXPONENTIAL FITTING FOR DRIFT-DIFFUSION MODELS

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1. Introduction

We consider drift-diffusion models of the following type:

$$(1.1) \quad \left\{ \begin{array}{ll} \text{Find } u \in H^1(\Omega) \text{ such that} & \\ -\operatorname{div}(\nabla u + u \nabla \psi) + cu = f & \text{in } \Omega \subset \mathbb{R}^2 \\ u = g & \text{on } \Gamma_0 \subset \partial\Omega \\ \frac{\partial u}{\partial n} + u \frac{\partial \psi}{\partial n} = 0 & \text{on } \Gamma_1 = \partial\Omega \setminus \Gamma_0 \end{array} \right.$$

We assume that f, g, ψ and c are given functions, with $c \geq 0$. The current \mathbf{J} is defined by $\mathbf{J} = \nabla u + u \nabla \psi$.

An important application of these equations is in the field of semiconductor device simulation (then $\|\nabla \psi\|$ extremely large in part of the domain). Recently in [5, 6, 8] Brezzi, Marini, Pietra introduced a two-dimensional exponential fitting method for the discretization of (1.1). The method, which results in a linear system with an M -matrix, has nice features such as current conservation and good approximation of sharp shapes. The method is derived by using the Slotboom variable, a mixed finite element scheme and Lagrange multipliers. For the case $c \equiv 0$ the well-known Raviart-Thomas mixed finite element scheme is used (see [5, 6]). For the situation $c \neq 0$ new mixed finite element schemes are introduced in [7, 8].

It is well-known that multigrid methods can be very efficient for solving the large sparse systems which result from the discretization of elliptic boundary value problems. In the situation here there is no "standard" multigrid method which can be used. In [9] we introduced a multigrid method for the discretized problem (1.1) if $c \equiv 0$. This method is based on a connection between the discretization resulting from the 2D exponential fitting method and a suitable nonconforming linear finite element discretization. In this paper we show that such a connection also exists for the situation $c \neq 0$ (in which the exponential fitting method is essentially different compared with $c \equiv 0$). As in [9] this then leads to a reasonable multigrid method. We describe the resulting algorithm and present some numerical results.

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2. Mixed finite element scheme

We start with summarizing some results from [8]. An analysis of properties of the discretization and error estimates can be found in [7, 8].

Using the *Slotboom variable* $\rho := e^\psi u$ we can rewrite (1.1) as follows

$$(2.1) \quad \left\{ \begin{array}{ll} \text{Find } u \in H^1(\Omega) \text{ such that} & \\ -\operatorname{div}(e^{-\psi} \nabla \rho) + c e^{-\psi} \rho = f & \text{in } \Omega \\ \rho = \chi := e^\psi g & \text{on } \Gamma_0 \\ \frac{\partial \rho}{\partial n} = 0 & \text{on } \Gamma_1 . \end{array} \right.$$

DEFINITIONS 2.2. For ease we assume that Ω is a polygonal domain. Let $\{T_k\}_{k \geq 0}$ be a regular sequence of decompositions of Ω into triangles T . Let E_k be the set of edges of T_k , and $E_k = \{e_i\}_{i \in I_0 \cup I}$ with I_0 the index set of edges $e_i \subset \Gamma_0$ and I the index set of edges $e_i \subset \Omega \setminus \Gamma_0$. Midpoints of edges are denoted by m_i .

For $T \in T_k$ let $\Sigma(T) = \operatorname{span} \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \tau^* \right\}$ with τ^* a given polynomial vector which will be specified below. The finite element spaces are defined as follows:

$$V_k = \{ \tau \in (L^2(\Omega))^2 \mid \tau|_T \in \Sigma(T) \text{ for all } T \in T_k \} ,$$

$$W_k = \{ \varphi \in L^2(\Omega) \mid \varphi|_T \in P_0(T) \text{ for all } T \in T_k \} , \text{ and for } \zeta \in L^2(\Gamma_0)$$

$$\Lambda_{k,\zeta} = \{ \mu \in L^2(E_k) \mid \mu|_e \in P_0(e) \text{ for all } e \in E_k, \int_{e_i} (\mu - \zeta) ds = 0 \forall i \in I_0 \} .$$

For $h \in L^2(A)$ we use the notation $\bar{h}|_A = \frac{1}{|A|} \int_A h(x) dx$ (e.g. $\overline{e^\psi}|_T = \frac{1}{|T|} \int_T e^{\psi(x)} dx$). For a given triangle T let V_{\max} and V_{\min} be the vertices of T where ψ assumes a maximum and minimum value respectively, and let V_{med} be the third vertex; the edge connecting V_{\max} and V_{med} is denoted by \tilde{e} .

In the discretization on level k (cf. (2.3) below) we assume that ψ is piecewise linear on T_k and c is piecewise constant on T_k . The mixed-hybrid discretization of (2.1) is

$$(2.3) \left\{ \begin{array}{l} \text{Find } \mathbf{J}_k \in V_k, \rho_k \in W_k, \lambda_k \in \Lambda_{k,x} \text{ such that} \\ \sum_T \int_T \overline{e^\psi}|_T \mathbf{J}_k \cdot \boldsymbol{\tau} \, d\mathbf{x} - \sum_T \int_T \operatorname{div} \boldsymbol{\tau} \rho_k \, d\mathbf{x} + \sum_T \int_{\partial T} \lambda_k \boldsymbol{\tau} \cdot \mathbf{n} \, ds = 0 \quad \forall \boldsymbol{\tau} \in V_k \\ \sum_T \int_T \operatorname{div} \mathbf{J}_k \varphi \, d\mathbf{x} + \sum_T \int_T c(\overline{e^\psi}|_{\tilde{e}})^{-1} \rho_k \varphi \, d\mathbf{x} = \int_\Omega f \varphi \, d\mathbf{x} \quad \forall \varphi \in W_k \\ \sum_T \int_{\partial T} \mu \mathbf{J}_k \cdot \mathbf{n} \, ds = 0 \quad \forall \mu \in \Lambda_{k,0}. \end{array} \right.$$

The Lagrange multiplier λ_k can be used as an approximation of ρ at the interelements (cf. [1], [7]).

CHOICE OF $\boldsymbol{\tau}^*$. The choice of $\boldsymbol{\tau}^*$ in $\Sigma(T)$ is crucial. In the classical Raviart-Thomas space, that can be used if $c \equiv 0$, one takes $\boldsymbol{\tau}^* = \begin{pmatrix} x \\ y \end{pmatrix}$. In [8] two examples for a $\boldsymbol{\tau}^*$ which is suitable for the situation $c \geq 0$ are considered. Here we restrict ourselves to the first example. In this example one takes $\boldsymbol{\tau}^* = (\tau_1^*, \tau_2^*)$ as the element of minimum norm among all $\boldsymbol{\tau} = (\tau_1, \tau_2)$ which satisfy

$$(2.4) \quad \tau_1, \tau_2 \in P_1(T)$$

$$(2.5) \quad \int_{\tilde{e}} \boldsymbol{\tau} \cdot \mathbf{n} \, ds = |\tilde{e}|, \quad \int_e \boldsymbol{\tau} \cdot \mathbf{n} \, ds = 0 \text{ for the edges } e \text{ of } T \text{ with } e \neq \tilde{e}$$

$$(2.6) \quad \int_T \tau_1 \, d\mathbf{x} = \int_T \tau_2 \, d\mathbf{x} = 0.$$

In the linear system associated with (2.3) the unknowns corresponding to \mathbf{J}_k and ρ_k can be eliminated by static condensation. This leads to a final system acting on the unknown λ_k only, with a symmetric positive definite M -matrix, provided the triangulation is of weakly acute type.

Below in Lemma 2.8 we show how this final problem for λ_k can be formulated in a variational form. We first introduce some notation.

DEFINITIONS 2.7. Let $\alpha_T := \frac{1}{|T|} \int_T ((\tau_1^*)^2 + (\tau_2^*)^2) \, d\mathbf{x}$ and

$\beta_T = [1 + \alpha_T c_{|T}(\overline{e^\psi}|_T) (\overline{e^\psi}|_{\tilde{e}})^{-1} |T|^2 |\tilde{e}|^{-2}]^{-1}$. We define symmetric bilinear forms b_k, c_k and a linear functional F_k on $L^2(E_k)$ as follows:

$$b_k(\lambda, \mu) = \sum_T (|T| \overline{e^\psi}|_T)^{-1} \int_{\partial T} \lambda \mathbf{n} \, ds \cdot \int_{\partial T} \mu \mathbf{n} \, ds$$

$$c_k(\lambda, \mu) = \sum_T \beta_T |T| |\tilde{e}|^{-2} c_{|T}(\overline{e^\psi}|_{\tilde{e}})^{-1} \int_{\partial T} \lambda \boldsymbol{\tau}^* \cdot \mathbf{n} \, ds \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} \, ds$$

$$F_k(\mu) = \sum_T \tilde{f}_{|T} \beta_T |T| |\tilde{e}|^{-1} \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} \, ds.$$

LEMMA 2.8. *The solution λ_k of (2.3) is also the unique solution of the following problem*

$$(2.9) \quad \begin{cases} \text{Find } \lambda_k \in \Lambda_{k,\chi} \text{ such that} \\ b_k(\lambda_k, \mu) + c_k(\lambda_k, \mu) = F_k(\mu) \quad \text{for all } \mu \in \Lambda_{k,0}. \end{cases}$$

Proof. First note that $b_k + c_k$ is positive definite on $\Lambda_{k,0}$, so there is a unique solution of (2.9). Now we show that the unique solution λ_k of (2.3) satisfies $b_k(\lambda_k, \mu) + c_k(\lambda_k, \mu) = F_k(\mu)$ for all $\mu \in \Lambda_{k,0}$.

Let $\mathbf{J}_k, \rho_k, \lambda_k$ be the solution of (2.3). Take $T \in T_k$. Now write $\mathbf{J}_k|_T = \alpha_1 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \alpha_2 \begin{pmatrix} 0 \\ 1 \end{pmatrix} + \alpha_3 \tau^* =: \mathbf{J}_k^{(0)} + \mathbf{J}_k^{(1)}$ with $\mathbf{J}_k^{(0)} = \begin{pmatrix} \alpha_1 \\ \alpha_2 \end{pmatrix}$, $\mathbf{J}_k^{(1)} = \alpha_3 \tau^*$.

The first equation of (2.3) with $\tau = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$ (on T) yields

$$\overline{e^\psi}|_T \int_T \mathbf{J}_k^{(0)} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} dx + \overline{e^\psi}|_T \int_T \mathbf{J}_k^{(1)} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} dx + \int_{\partial T} \lambda_k \begin{pmatrix} 1 \\ 0 \end{pmatrix} \cdot \mathbf{n} ds = 0.$$

Using (2.6) we get

$$\overline{e^\psi}|_T |T| \mathbf{J}_k^{(0)} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} = - \int_{\partial T} \lambda_k \begin{pmatrix} 1 \\ 0 \end{pmatrix} \cdot \mathbf{n} ds,$$

$$\text{so } \mathbf{J}_k^{(0)} \cdot \begin{pmatrix} 1 \\ 0 \end{pmatrix} = -(|T| \overline{e^\psi}|_T)^{-1} \int_{\partial T} \lambda_k \begin{pmatrix} 1 \\ 0 \end{pmatrix} \cdot \mathbf{n} ds.$$

Combining this with the analogous result for $\tau = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ yields

$$(a) \quad \mathbf{J}_k^{(0)} = -(|T| \overline{e^\psi}|_T)^{-1} \int_{\partial T} \lambda_k \mathbf{n} ds.$$

Now in the first equation of (2.3) we take $\tau = \tau^*$ (on T). Then we get:

$$\overline{e^\psi}|_T \left\{ \alpha_1 \int_T \tau_1^* dx + \alpha_2 \int_T \tau_2^* dx + \alpha_3 \int_T \tau^* \cdot \tau^* dx \right\} - \rho_k|_T \int_{\partial T} \tau^* \cdot \mathbf{n} ds + \int_{\partial T} \lambda_k \tau^* \cdot \mathbf{n} ds = 0$$

and thus

$$(b) \quad \overline{e^\psi}|_T \alpha_T |T| \alpha_3 - |\tilde{e}| \rho_k|_T = - \int_{\partial T} \lambda_k \tau^* \cdot \mathbf{n} ds \quad (\text{use (2.5), (2.6), 2.7}).$$

In the second equation of (2.3) we take $\varphi \equiv 1$ (on T); this yields:

$$\int_T \operatorname{div}(\mathbf{J}_k^{(0)} + \mathbf{J}_k^{(1)}) dx + \int_T c(\overline{e^\psi}|_{\tilde{\varepsilon}})^{-1} \rho_k dx = |T| \bar{f}|_T$$

and thus $\alpha_3 \int_{\partial T} \boldsymbol{\tau}^* \cdot \mathbf{n} ds + |T| c|_T (\overline{e^\psi}|_{\tilde{\varepsilon}})^{-1} \rho_k|_T = |T| \bar{f}|_T$.

Using (2.5) this results in

$$(c) \quad |\tilde{\varepsilon}| \alpha_3 + |T| c|_T (\overline{e^\psi}|_{\tilde{\varepsilon}})^{-1} \rho_k|_T = |T| \bar{f}|_T.$$

The equations in (b) and (c) together form a nonsingular system for the unknowns α_3 and $\rho_k|_T$. Solving this system yields

$$\alpha_3 = \beta_T |\tilde{\varepsilon}|^{-1} |T| \{ \bar{f}|_T - |\tilde{\varepsilon}|^{-1} c|_T (\overline{e^\psi}|_{\tilde{\varepsilon}})^{-1} \int_{\partial T} \lambda_k \boldsymbol{\tau}^* \cdot \mathbf{n} ds \} =: \alpha_3^*$$

and thus

$$(d) \quad \mathbf{J}_k^{(1)} = \alpha_3^* \boldsymbol{\tau}^*.$$

Now take a $\mu \in \Lambda_{k,0}$. The third equation of (2.3) combined with (a) and (d) yields

$$-\sum_T \int_{\partial T} \mu (|T| \overline{e^\psi}|_T)^{-1} \int_{\partial T} \lambda_k \mathbf{n} ds \cdot \mathbf{n} ds + \sum_T \int_{\partial T} \mu \alpha_3^* \boldsymbol{\tau}^* \cdot \mathbf{n} ds = 0.$$

$$\text{So } \sum_T (|T| \overline{e^\psi}|_T)^{-1} \int_{\partial T} \lambda_k \mathbf{n} ds \cdot \int_{\partial T} \mu \mathbf{n} ds - \sum_T \alpha_3^* \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} ds = 0$$

$$\text{and thus } b_k(\lambda_k, \mu) - \sum_T \alpha_3^* \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} ds = 0 \quad (\text{use 2.7}).$$

Using the definition of α_3^* we get

$$\begin{aligned} -\sum_T \alpha_3^* \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} ds &= -\sum_T \beta_T |\tilde{\varepsilon}|^{-1} |T| \bar{f}|_T \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} ds \\ &\quad + \sum_T \beta_T |T| |\tilde{\varepsilon}|^{-2} c|_T (\overline{e^\psi}|_{\tilde{\varepsilon}})^{-1} \int_{\partial T} \lambda_k \boldsymbol{\tau}^* \cdot \mathbf{n} ds \int_{\partial T} \mu \boldsymbol{\tau}^* \cdot \mathbf{n} ds \\ &= -F_k(\mu) + c_k(\lambda_k, \mu). \end{aligned}$$

We conclude that $b_k(\lambda_k, \mu) + c_k(\lambda_k, \mu) = F_k(\mu)$. \square

The Lagrange multiplier λ_k is an approximation of $\rho = e^\psi u$ and is not suited for actual computation if the range of ψ is large (which often happens in semiconductor problems); moreover we are interested in approximating u instead of ρ . So we rescale λ_k to get an approximation $\tilde{\mu}_k$ of u (at the interelements). We define the isomorphism $Q_k : \Lambda_{k,g} \rightarrow \Lambda_{k,\chi}$ (g, χ as in (2.1)) as follows: Take $\mu \in \Lambda_{k,g}$, then:

$$\begin{aligned} \text{for } e \in \Gamma_0 \quad (Q_k \mu)|_e &= \bar{\chi}|_e \\ \text{for } e \in \bar{\Omega} \setminus \Gamma_0 \quad (Q_k \mu)|_e &= e^{\bar{\psi}}|_e \mu|_e . \end{aligned}$$

Using this isomorphism we can rewrite (2.9) as follows

$$(2.10) \quad \begin{cases} \text{Find } \tilde{\mu}_k \in \Lambda_{k,g} \text{ such that} \\ b_k(Q_k \tilde{\mu}_k, \mu) + c_k(Q_k \tilde{\mu}_k, \mu) = F_k(\mu) \quad \text{for all } \mu \in \Lambda_{k,0} . \end{cases}$$

The problem (2.10) is the final one, which we actually want to solve.

Rewriting (2.10) as a matrix-vector problem using the standard basis $\{\mu_i\}_{i \in I_0 \cup I}$ of $\Lambda_k := \{\mu \in L^2(E_k) \mid \mu|_e \in P_0(e) \text{ for all } e \in E_k\}$ (cf. 2.2 for I_0, I) yields the following system of equations for the unknowns $\{\alpha_j\}_{j \in I}$ with $\tilde{\mu}_k = \sum_{j \in I} \alpha_j \mu_j + \sum_{j \in I_0} \bar{g}|_{e_j} \mu_j$:

$$(2.11) \quad \begin{aligned} & \sum_{j \in I} \{b_k(Q_k \mu_j, \mu_i) + c_k(Q_k \mu_j, \mu_i)\} \alpha_j = \\ & - \sum_{j \in I_0} \{b_k(Q_k \mu_j, \mu_i) + c_k(Q_k \mu_j, \mu_i)\} \bar{g}|_{e_j} + F_k(\mu_i) \quad \text{for } i \in I . \end{aligned}$$

REMARK 2.12. For the local stiffness matrix m_{ij}^T corresponding to (2.11) we take a triangle T and number its edges e_1, e_2, e_3 such that $e_1 = \bar{e}$ (cf. 2.2); the corresponding unit outward normals are denoted by $\mathbf{n}^{(i)}$ ($i = 1, 2, 3$) and $\boldsymbol{\nu}^{(i)} := |e_i| \mathbf{n}^{(i)}$. Then $m_{ij}^T = b_{k|T}(Q_k \mu_j, \mu_i) + c_{k|T}(Q_k \mu_j, \mu_i)$ ($i, j \in \{1, 2, 3\}$). And

$$\begin{aligned} b_{k|T}(Q_k \mu_j, \mu_i) &= (|T| \bar{e}^{\bar{\psi}}|_T)^{-1} \int_{\partial T} \bar{e}^{\bar{\psi}}|_{e_j} \mu_j \mathbf{n} \, ds \cdot \int_{\partial T} \mu_i \mathbf{n} \, ds \\ &= (\bar{e}^{\bar{\psi}}|_T)^{-1} \bar{e}^{\bar{\psi}}|_{e_j} \boldsymbol{\nu}^{(j)} \cdot \boldsymbol{\nu}^{(i)} / |T| , \\ c_{k|T}(Q_k \mu_j, \mu_i) &= \beta_T |T| |e_1|^{-2} c_{|T}(\bar{e}^{\bar{\psi}}|_{e_1})^{-1} \int_{\partial T} \bar{e}^{\bar{\psi}}|_{e_j} \mu_j \boldsymbol{\tau}^* \cdot \mathbf{n} \, ds \int_{\partial T} \mu_i \boldsymbol{\tau}^* \cdot \mathbf{n} \, ds \\ &= \beta_T |T| |e_1|^{-2} c_{|T}(\bar{e}^{\bar{\psi}}|_{e_1})^{-1} \bar{e}^{\bar{\psi}}|_{e_j} \int_{e_j} \boldsymbol{\tau}^* \cdot \mathbf{n}^{(j)} \, ds \int_{e_i} \boldsymbol{\tau}^* \cdot \mathbf{n}^{(i)} \, ds \\ &= \begin{cases} \beta_T |T| c_{|T} & \text{if } i = j = 1 \\ 0 & \text{otherwise} \end{cases} \quad (\text{use (2.5)}) . \end{aligned}$$

These formulas for the local stiffness matrix can also be found in [8]. If the triangulation is of weakly acute type, then the resulting (nonsymmetric) stiffness matrix is an M -matrix.

3. Connection with nonconforming finite elements

The natural procedure of §2 led to the matrix-vector problem in (2.11). In this section we show that the same system (2.11) results from the following procedure: We consider the original problem (1.1) in variational formulation (find $u \in H_g^1(\Omega)$ such that $\int_{\Omega} e^{-\psi} \nabla(e^\psi u) \cdot \nabla v \, dx + \int_{\Omega} c u v \, dx = \int_{\Omega} f v \, dx$ for all $v \in H_0^1(\Omega)$) and use a (seemingly unnatural) modified discretization in the nonconforming $P1$ Crouzeix-Raviart finite element space. This modified discretization is described in Lemma 3.2 and Remark 3.5 below. In §4 we use this connection with nonconforming finite elements to make a multigrid solver for (2.11).

DEFINITIONS 3.1. The *Crouzeix-Raviart (P1) space* corresponding to T_k is given by $S_k = \{v \in L^2(\Omega) \mid v|_T \text{ is linear for all } T \in T_k, v \text{ is continuous at midpoints of edges}\}$. The standard basis of S_k is denoted by $\{\varphi_i\}_{i \in I_0 \cup I}$ (I, I_0 as in 2.2). For $\zeta \in L^2(\Gamma_0)$ we define $S_{k,\zeta} = \{v \in S_k \mid v(m_i) = \zeta|_{e_i} \text{ for all } i \in I_0\}$.

We define the linear operator $R_k : S_k \rightarrow S_k$ by $R_k(\sum \alpha_i \varphi_i) = \sum \alpha_i \bar{e}|_{e_i} \varphi_i$. For a given T the midpoint of edge \bar{e} (cf. 2.2) is denoted by \tilde{m} .

On a triangle T we define the quadrature rule K_T for approximating $\int_T q(\mathbf{x}) \, dx$ by $K_T(q) = |T| q(\tilde{m})$.

LEMMA 3.2. Consider the following problem (with f, g as in (1.1))

$$(3.3) \quad \begin{cases} \text{Find } \tilde{\eta}_k \in S_{k,g} \text{ such that for all } \varphi \in S_{k,0} \\ \sum_T \int_T (\bar{e}|_T)^{-1} \nabla(R_k \tilde{\eta}_k) \cdot \nabla \varphi \, dx + \sum_T \beta_T K_T(c \tilde{\eta}_k \varphi) = \sum_T \beta_T K_T(\bar{f}|_T \varphi). \end{cases}$$

Write $\tilde{\eta}_k = \sum_{j \in I} \alpha_j \varphi_j + \sum_{j \in I_0} \bar{g}|_{e_j} \varphi_j$. Taking $\varphi = \varphi_i$ ($i \in I$) in (3.3) results in a system of equations for the unknowns $\{\alpha_j\}_{j \in I}$ that is given in (2.11).

Proof. Use the notation $a_k(\eta, \varphi) = \sum_T \int_T (\bar{e}|_T)^{-1} \nabla \eta \cdot \nabla \varphi \, dx$, $d_k(\eta, \varphi) = \sum_T \beta_T K_T(c \eta \varphi)$. Taking $\varphi = \varphi_i$ in (3.3) yields

$$(3.4) \quad \begin{aligned} \sum_{j \in I} \{a_k(R_k \varphi_j, \varphi_i) + d_k(\varphi_j, \varphi_i)\} \alpha_j = \\ - \sum_{j \in I_0} \{a_k(R_k \varphi_j, \varphi_i) + d_k(\varphi_j, \varphi_i)\} \bar{g}|_{e_j} + \sum_T \beta_T K_T(\bar{f}|_T \varphi_i). \end{aligned}$$

By comparing (3.4) with (2.11) it follows that we only have to show:

$$(a) \quad b_k(Q_k \mu_j, \mu_i) = a_k(R_k \varphi_j, \varphi_i)$$

$$(b) \quad c_k(Q_k \mu_j, \mu_i) = d_k(\varphi_j, \varphi_i)$$

$$(c) \quad F_k(\mu_i) = \sum_T \beta_T K_T(\bar{f}|_T \varphi_i).$$

Using the definitions and checking per triangle it follows that it is sufficient to prove

$$(a') \quad |T|^{-1} \int_{\partial T} \mu_j \mathbf{n} ds \cdot \int_{\partial T} \mu_i \mathbf{n} ds = \int_T \nabla \varphi_j \cdot \nabla \varphi_i dx$$

$$(b') \quad |\bar{e}|^{-2} (\bar{e}^{\psi}|_{\bar{e}})^{-1} (\bar{e}^{\psi}|_{e_j}) \int_{\partial T} \mu_j \boldsymbol{\tau}^* \cdot \mathbf{n} ds \int_{\partial T} \mu_i \boldsymbol{\tau}^* \cdot \mathbf{n} ds = \varphi_j(\tilde{m}) \varphi_i(\tilde{m})$$

$$(c') \quad |\bar{e}|^{-1} \int_{\partial T} \mu_i \boldsymbol{\tau}^* \cdot \mathbf{n} ds = \varphi_i(\tilde{m}).$$

We only have to consider T, i, j with $e_i \subset \partial T, e_j \subset \partial T$. We use the notation $\boldsymbol{\nu}^{(k)} := |e_k| \mathbf{n}^{(k)}$, $k \in \{i, j\}$. One easily verifies that $\nabla(\varphi_j|_T) = |T|^{-1} \boldsymbol{\nu}^{(j)}$ holds. Both sides of (a') are equal to $|T|^{-1} \boldsymbol{\nu}^{(j)} \cdot \boldsymbol{\nu}^{(i)}$, so (a') holds. With respect to (b') and (c') note that $\varphi_i(\tilde{m}) = 1$ if $e_i = \bar{e}$ and $\varphi_i(\tilde{m}) = 0$ otherwise. Also $\int_{\partial T} \mu_i \boldsymbol{\tau}^* \cdot \mathbf{n} ds = |e_i|$ if $e_i = \bar{e}$ and $\int_{\partial T} \mu_i \boldsymbol{\tau}^* \cdot \mathbf{n} ds = 0$ otherwise (use (2.5)). So both sides of (b') are equal to 1 if $e_i = e_j = \bar{e}$ and 0 otherwise. Both sides of (c') are equal to 1 if $e_i = \bar{e}$ and 0 otherwise. \square

REMARK 3.5. In the continuous variational problem we have the bilinear form $(u, v) \rightarrow \int_{\Omega} e^{-\psi} \nabla(e^{\psi} u) \cdot \nabla v dx + \int_{\Omega} c u v dx$ and the right hand side functional $v \rightarrow \int_{\Omega} f v dx$. From Lemma 3.2 it follows that the system (2.11) results from a discretization in the Crouzeix-Raviart ($P1$) space with the following modifications:

- (1) in $\int_T e^{-\psi} \nabla(e^{\psi} u) \cdot \nabla v dx$ the function $e^{-\psi}$ is replaced by its harmonic average $(\bar{e}^{\psi}|_T)^{-1}$ and $e^{\psi} u = \sum_i \alpha_i e^{\psi} \varphi_i$ is replaced by $\sum_i \alpha_i \bar{e}^{\psi}|_{e_i} \varphi_i$.
- (2) $\int_T c u v dx$ is replaced by $\beta_T K_T(c u v)$; so the integral over T is replaced by the quadrature rule K_T and there is an artificial perturbation due to β_T (note that $\beta_T - 1 = O(|T|)$).
- (3) $\int_T f v dx$ is replaced by $\beta_T K_T(\bar{f}|_T v)$ (cf. (2)).

4. Multigrid method

Through the equivalence between (2.11) and (3.3) we are led to multigrid methods for nonconforming finite elements (as in [2], [3,4]) for solving the system (2.11). Here we only very briefly discuss the components of the multigrid method we use. A more comprehensive explanation can be found in [9].

We assume a regular sequence of triangulations $\{T_k\}_{k \geq 0}$ in which T_k is obtained from T_{k-1} by connecting the midpoints of the edges in the triangles of T_{k-1} . We assume that T_0 is of weakly acute type. In the experiments in §5 we have $\Omega = [0, 1] \times [0, 1]$ and we use only right isosceles triangles.

For coarse grid approximation we use the stiffness matrix induced by the discretization (3.3) on the coarse grid.

We use a prolongation $P_k : S_{k-1,0} \rightarrow S_{k,0}$ as in [2]: For P_k we take the orthogonal projection w.r.t. the L^2 -inner product of $S_{k-1,0}$ on $S_{k,0}$. For this P_k formulas suited for computation can be found in [2].

For smoothing, in the situation where we have a triangulation with right isosceles triangles, we use a variant of Gauss-Seidel as explained in [9]. This variant resembles a collective Gauss-Seidel smoother in which an unknown on a diagonal line is relaxed together with its four neighbouring unknowns (with relatively low costs because in part of the unknowns we only have three point difference stars).

The multigrid algorithm we use is described in [2], [9]. The algorithm is very similar to the standard multigrid algorithm. The only difference is that due to the nonconforming spaces we use the prolongation P_k in the coarse grid correction. The structure of the coarse grid problem is as follows: Find $u_{k-1}^* \in S_{k-1,0}$ such that $a_{k-1}(u_{k-1}^*, \varphi) = f_k(P_k \varphi) - a_k(u_k, P_k \varphi)$ for all $\varphi \in S_{k-1,0}$.

5. Numerical results

In this section we show results of the multigrid method of §4 applied to two model problems. We use $\Omega = [0, 1] \times [0, 1]$ and uniform triangulations with right isosceles triangles. The meshwidth (= half of the length of the shortest edge of a triangle) is denoted by h . We use a coarsest grid with $h = \frac{1}{4}$. On the finest grid we have k_{\max} and h_{\min} related by $h_{\min} = 2^{-(2+k_{\max})}$. We always use one pre- and one post-smoothing. The number of coarse grid corrections is denoted by μ ($\mu = 0$: no coarse grid corrections; $\mu = 1$: V -cycle; $\mu = 2$: W -cycle).

We measure the performance of a method by way of the average reduction factor (arf) which results by taking an arbitrary starting vector and then computing the geometric mean of the norm reductions of the defect in a (sufficiently large) number of iterations.

If $\psi \equiv c \equiv 0$ in (1.1) the linear system (2.11) we have to solve corresponds to a modified nonconforming finite element discretization of the Poisson equation (cf. (3.3)). Our algorithm (for the case $\mu = 2$, $\Gamma_0 = \partial\Omega$) with $k_{\max} =$

1, 2, 3, 4, 5 then has average reduction factors of 0.0043, 0.026, 0.058, 0.067, 0.068 respectively.

EXPERIMENT 1. We consider a model problem from [8], however with less convection (then diffusion also plays a role for realistic h).

We take ψ such that $\nabla\psi = -20(1, 0.5)$ on Ω , $f \equiv 0$, and $c \equiv 10^{10}$ in the quarter of the circle centered in $(1,0)$ and with radius 0.5, $c \equiv 0$ elsewhere. $\Gamma_0 = \partial\Omega$ and on Γ_0 $u(x, y) = 0$ if $(x = 1)$ or $((y = 0)$ and $(x \geq 0.5))$ and $u(x, y) = 1$ elsewhere. The solution for $h = 2^{-6}$ is represented on a 32×32 grid in Fig. 1. The average reduction factors for varying k_{\max} and μ are given in Fig. 2.

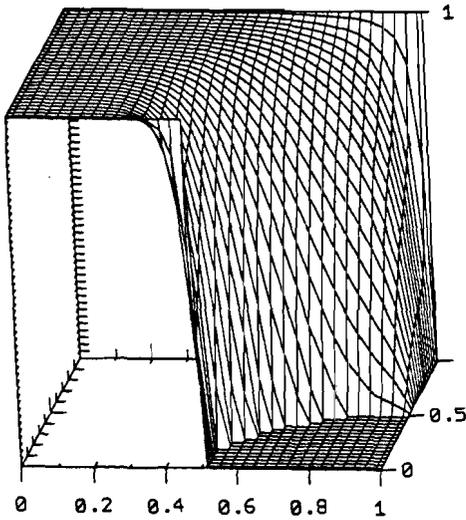


Figure 1

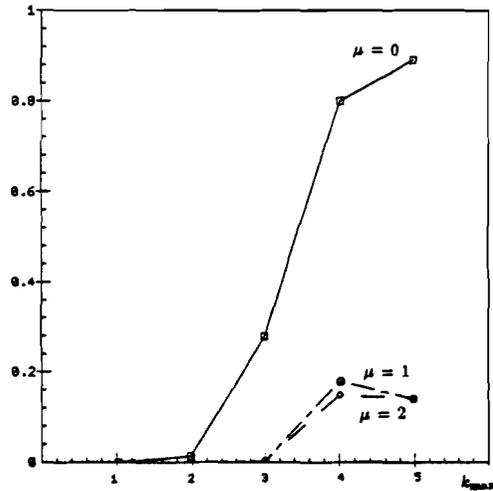


Figure 2

EXPERIMENT 2. We consider a model problem with $\|\nabla\psi\|$ very large in part of the domain and c very large in (another) part of the domain (cf. [9] for results if $c \equiv 0$ in Ω). For the function ψ we define $\rho := ((x-1)^2 + (y-1)^2)^{\frac{1}{2}}$, $\psi_0(\rho) := 0$ if $0 \leq \rho \leq 0.8$, $\psi_0(\rho) := \rho - 0.8$ if $0.8 \leq \rho \leq 0.9$, $\psi_0(\rho) = 0.1$ if $\rho \geq 0.9$, and we take $\psi = 10^3 \psi_0$ (so $\|\nabla\psi(\rho)\|_2 = 0$ if $0 < \rho < 0.8$ or $0.9 < \rho < 1$ and $\|\nabla\psi(\rho)\|_2 = 10^3$ if $0.8 < \rho < 0.9$). We take $f \equiv 0$, and $c(x, y) = 10^6$ if $3x - 5y \geq 0$, $c(x, y) = 0$ elsewhere. $\Gamma_1 = \{(x, y) \mid ((x = 1)$ and $(y \leq 0.5))$ or $((y = 1)$ and $(x \leq 0.5))\}$; on Γ_0 we have $u(x, y) = 0$ if $x = 0$ or $y = 0$ and $u(x, y) = 1$ elsewhere. The solution for $h = 2^{-6}$ is represented on a 32×32 grid in Fig. 3. The average reduction factors for varying k_{\max} and μ are given in Fig. 4.

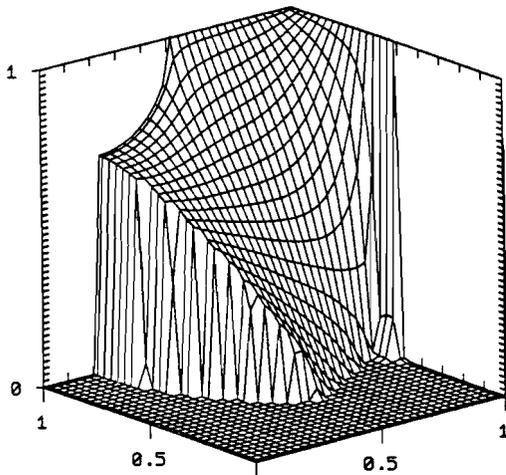


Figure 3

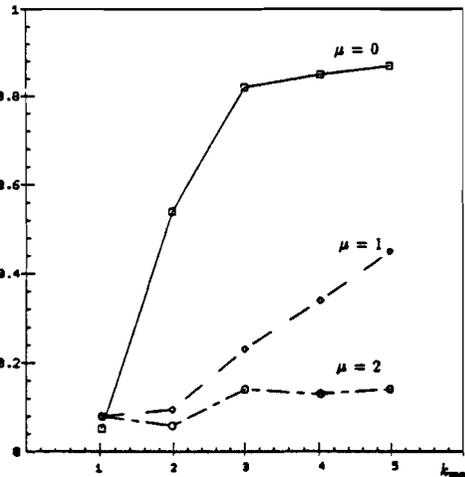


Figure 4

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