How to speed up your tensor product finite element code without really trying

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Serendipity methods: a review of their potential



Three challenges facing large-scale implementation

Serendipity methods: a review of their potential

2 Recent mathematical advances in serendipity theory

Three challenges facing large-scale implementation

The original "serendipity phenomenon"



Finite element method for $\Delta u = 0$. Boundary data: $\sin(x) e^{y}$ Domain: $[0,3]^2$, with $\ell \times \ell$ square grid.

Quadratic tensor product element:	ℓ 2 4 8	DoFs 25 81 289	<i>u</i> - <i>u_h</i> ₂ 4.2029e-01 5.7476e-02 7.3802e-03	ratio 7.313 7.788	order 2.870 2.961	∇u - ∇u _h ₂ 1.9410e+00 5.0683e-01 1.2823e-01	ratio 3.830 3.952	order 1.937 1.983
	16	1089	9.2909e-04	7.943	2.990	3.2157e-02	3.988	1.996
Q_2^-		·						
Quadratic	l	DoFs	$ u - u_h _2$	ratio	order	$ \nabla u - \nabla u_h _2$	ratio	ordeı
serendipity	2	21	5.6921e-01	0.000	0.000	2.4006e+00	0.000	0.000
element:	4	65	6.0711e-02	9.376	3.229	5.3156e-01	4.516	2.175
T T	8	225	7.4447e-03	8.155	3.028	1.2947e-01	4.106	2.038
	16	833	9.3040e-04	8.002	3.000	3.2221e-02	4.018	2.007
T T	32	3201	1.1637e-04	7.995	2.999	8.0491e-03	4.003	2.001

 S_2^{\perp}

The original "serendipity" phenomenon



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Serendipity per-element DoF savings grow with r



- \rightarrow DoFs per Q_r^- (scalar) element in dim $n = (r+1)^n$
- \rightarrow DoFs per S_r (scalar) element in dim $n = O(r^n/n!)$
- \rightarrow In 2D, for large *r*, Q_r has \approx 2 times as many DoFs per element as S_r
- → In 3D, for large r, Q_r has \approx 5.8 times as many DoFs per element as S_r , including more than 2 times as many DoFs shared between elements!

Additional potential savings for solvers



Ex: In 3D, a Q_5 patch has \approx **12 times** the number of DoFs as a S_5 patch

 \implies a quadratic order complexity solver with Q_5 patches would have \approx 144 times longer run times than one with S_5 patches!

Takeaway: robustly implementing serendipity elements should allow significant reduction in computational cost with no loss in order of accuracy.

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Speeding up tensor product FE

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Two key insights from Arnold and Awanou

 \rightarrow Scalar serendipity elements exist for any order r > 1 in any dimension n > 2. ARNOLD, AWANOU "The serendipity family of finite elements", Foundations of Computational Mathematics, 2011



Scalar serendipity elements are part of a family of finite element differential forms. ARNOLD, AWANOU "Finite element differential forms on cubical meshes". Mathematics of Computation, 2013



- **Ex:** $S_1 \Lambda^2(\Box_3)$ is an element for
 - $r = 1 \rightarrow$ linear order of error decay
 - $\begin{array}{rcl} k=2 & \rightarrow & \text{conformity in } \Lambda^2(\mathbb{R}^3) \rightsquigarrow H(\text{div}) \\ n=3 & \rightarrow & \text{domains in } \mathbb{R}^3 \end{array}$

The 'Periodic Table of the Finite Elements'

ARNOLD, LOGG, "Periodic table of the finite elements," SIAM News, 2014.



Classification of many common conforming finite element types.

- $n \rightarrow \text{Domains in } \mathbb{R}^2$ (top half) and in \mathbb{R}^3 (bottom half)
- $r \rightarrow$ Order 1, 2, 3 of error decay (going down columns)
- $k \rightarrow$ Conformity type k = 0, ..., n (going across a row)

Geometry types: Simplices (left half) and cubes (right half).

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Method selection and cochain complexes



Stable pairs of elements for mixed Hodge-Laplacian problems are found by choosing consecutive spaces in compatible discretizations of the L^2 deRham Diagram.



Stable pairs are found from consecutive entries in a cochain complex.

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Exact cochain complexes found in the table



- Cochain complexes occur either horizontally or diagonally in the table as shown.
- Methods can be chosen from \mathcal{P} or \mathcal{P}^- (simplices) and \mathcal{Q}^- or \mathcal{S} (cubes).
- Mysteriously, the DoF count for mixed methods from the P⁻ spaces is smaller than those from the P spaces, while the opposite is true for Q⁻ and S spaces.

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The 5th column: Trimmed serendipity spaces



A new column for the PToFE: the **trimmed serendipity** elements.

 $\mathcal{S}_r^- \Lambda^k(\Box_n)$ denotes

approximation order r, subset of k-form space $\Lambda^k(\Omega)$, use on meshes of n-dim'l cubes.

Defined for any $n \ge 1$, $0 \le k \le n$, $r \ge 1$

Identical or analogous properties to all the other colummns in the table.

Computational advantage:

Fewer DoFs for mixed methods than both tensor product and serendipity counterparts.

G., KLOEFKORN "Trimmed Serendipity Finite Element Differential Forms." *Mathematics of Computation*, to appear, 2019.

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Mixed Method dimension comparison 1

Mixed method for Darcy problem:

$$\mathbf{u} + K \nabla p = 0$$

div $\mathbf{u} - f = 0$

We compare DoF counts among the three families for use on meshes of affinelymapped squares or cubes, when a conforming method with (at least) order r decay in the approximation of p, **u**, and div **u** is desired.

Total # of degrees of freedom on a square (n = 2):

r	$ \mathcal{Q}_r^-\Lambda^1 + \mathcal{Q}_r^-\Lambda^2 $	$ \mathcal{S}_r\Lambda^1 + \mathcal{S}_{r-1}\Lambda^2 $	$ \mathcal{S}_r^-\Lambda^1 + \mathcal{S}_r^-\Lambda^2 $
1	4+1 = 5	8+1 = 9	4+1 = 5
2	12+4 = 16	14+3 = 17	10+3 = 13
3	24+9 = 33	22+6 = 28	17+6 = 23

Total # of degrees of freedom on a cube (n = 3):

r	$ \mathcal{Q}_r^-\Lambda^2 + \mathcal{Q}_r^-\Lambda^3 $	$ \mathcal{S}_r \Lambda^2 + \mathcal{S}_{r-1} \Lambda^3 $	$ \mathcal{S}_r^-\Lambda^2 + \mathcal{S}_r^-\Lambda^3 $
1	6+1 = 7	18+1 = 19	6+1 = 7
2	36+8 = 44	39+4 = 43	21+4 = 25
3	108+27 = 135	72+10 = 82	45+10 = 55

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Mixed Method dimension comparison 2

Mixed method for Darcy problem: $\begin{array}{rcl} \mathbf{u} + K \nabla \rho &= 0 \\ \operatorname{div} \mathbf{u} - f &= 0 \end{array}$

Interior DoFs are reduced from tensor product, to serendipity, to trimmed serendipity:

1	0+1 = 1	0+1 = 1	0+1 = 1
2	12+8 = 20	3+4 = 7	3+4 = 7
3	54+27 = 81	12+10 = 22	9+10 = 19

Mixed Method dimension comparison 3

Mixed method for Darcy problem:

$$\mathbf{J} + K \nabla p = 0$$

div $\mathbf{u} - f = 0$

Assuming interior DoFs could be dealt with efficiently (e.g. by static condensation), trimmed serendipity elements *still* have the fewest DoFs:

of **interface** (edge) degrees of freedom on a square (n = 2):

r	$ \mathcal{Q}_r^- \Lambda^1(\partial \Box_2) $	$ S_r \Lambda^1(\partial \Box_2) $	$ \mathcal{S}_r^- \Lambda^1(\partial \Box_2) $
1	4	8	4
2	8	12	8
3	12	16	12

of interface (edge+face) degrees of freedom on a cube (n = 3):

r	$ \mathcal{Q}_r^- \Lambda^2(\partial \Box_3) $	$ S_r \Lambda^2(\partial \Box_3) $	$ \mathcal{S}_r^- \Lambda^2(\partial \Box_3) $
1	6	18	6
2	24	36	18
3	54	60	36

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Three challenges facing large-scale implementation

Given their potential, why haven't serendipity elements seen wider use?



Correct usage on unstructured quad/hex meshes is non-trivial → Feasible solutions are known

Need to work with established multi-purpose FEM codes → Requires careful coordination with code experts

Construction of "nice" basis functions

 $S_r^- \Lambda^k(\Box_n)$ is a space of differential *k*-forms whose coefficients are polynomials in \mathbb{R}^n .

$$\mathcal{S}_r^- \Lambda^k = \mathcal{P}_r^- \Lambda^k \oplus \mathcal{J}_r \Lambda^k \oplus d\mathcal{J}_r \Lambda^{k-1}$$

Polynomial coefficients in each summand:

- $\mathcal{P}_r^- \Lambda^k$: anything up to degree r-1 and some degree r
- $\mathcal{J}_r \Lambda^k$: certain polynomials whose degree is between r+1 and r+n-k-1
- $d\mathcal{J}_r \Lambda^{k-1}$: certain polynomials whose degree is between *r* and r+n-k-2

The "regular" serendipity space has an analogous decomposition:

$$\mathcal{S}_r \Lambda^k = \mathcal{P}_r \Lambda^k \oplus \mathcal{J}_r \Lambda^k \oplus d\mathcal{J}_{r+1} \Lambda^{k-1}$$

This decomposition provides a direct sum into some precise but elaborate subspaces:

$$\begin{split} \mathcal{J}_{r}\Lambda^{k}(\mathbb{R}^{n}) &:= \quad \sum_{l\geq 1} \kappa \mathcal{H}_{r+l-1,l}\Lambda^{k+1}(\mathbb{R}^{n}),\\ \text{where} \quad \mathcal{H}_{r,l}\Lambda^{k}(\mathbb{R}^{n}) &:= \quad \left\{\omega\in\mathcal{H}_{r}\Lambda^{k}(\mathbb{R}^{n}) \mid \text{ldeg } \omega\geq l\right\},\\ \text{where} \quad \text{ldeg}(x^{\alpha}dx_{\sigma}) &:= \quad \#\{i\in\sigma^{*} \ : \ \alpha_{i}=1\}. \end{split}$$

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Building a computational basis



dx	dy	dz
-yz	XZ	0
0	-XZ	xy
уz	XZ	xy
2 <i>xy</i>	x ²	0
2 <i>xz</i>	0	x ²
y ²	2xy	0
0	2 <i>yz</i>	y ²
z^2	0	2 <i>xz</i>
0	<i>z</i> ²	2yz
2 <i>xyz</i>	x^2z	x^2y
$y^2 z$	2 <i>xyz</i>	xy ²
yz ²	xz^2	2 <i>xyz</i>

Goal: find a computational basis for $S_1 \Lambda^1(\Box_3)$:

- Must be H(curl)-conforming
- Must have 24 functions, 2 associated to each edge of cube
- Must recover constant and linear approx. on each edge
- The approximation space contains:

(1) Any polynomial coefficient of at most linear order:

 $\{1, x, y, z\} \times \{dx, dy, dz\} \rightarrow 12$ forms

(2) Certain forms with quadratic or cubic order coefficients shown in table at left \rightarrow 12 forms

• For constants, use "obvious" functions:

 $\{(y \pm 1)(z \pm 1)dx, (x \pm 1)(z \pm 1)dy, (x \pm 1)(y \pm 1)dz\}$

e.g. (y + 1)(z + 1)dx evaluates to zero on every edge *except* {y = 1, z = 1} where it is $\equiv 4 \rightarrow$ constant approx.

Also, (y + 1)(z + 1)dx can be written as a linear combo, by using the first three forms at left to get the *yz* dx term

Building a computational basis



dx	dy	dz
-yz	XZ	0
0	-XZ	xy
уz	XZ	xy
2xy	x ²	0
2 <i>xz</i>	0	x ²
y ²	2xy	0
0	2 <i>yz</i>	y ²
z ²	0	2 <i>xz</i>
0	<i>z</i> ²	2 <i>yz</i>
2 <i>xyz</i>	x ² z	x² y
y²z	2 <i>xyz</i>	xy ²
yz ²	xz ²	2 <i>xyz</i>

. For constant approx on edges, we used:

 $\{(y \pm 1)(z \pm 1)dx, (x \pm 1)(z \pm 1)dy, (x \pm 1)(y \pm 1)dz\}$

Guess for linear approx on edges:

{ $x(y \pm 1)(z \pm 1)dx$, $y(x \pm 1)(z \pm 1)dy$, $z(x \pm 1)(y \pm 1)dz$ } e.g. x(y + 1)(z + 1)dx evaluates to 4x on {y = 1, z = 1}.

• Unfortunately: $x(y+1)(z+1)dx \notin S_1\Lambda(\Box_3)!$

Why? x(y+1)(z+1)dx = (xyz + xy + xz + x)dx

but xyz dx only appears with other cubic order coefficients!

• Remedy: add dy and dz terms that vanish on all edges.

Building a computational basis



dx	dy	dz
-yz	XZ	0
0	-XZ	xy
уz	XZ	xy
2xy	x ²	0
2 <i>xz</i>	0	x ²
y ²	2xy	0
0	2 <i>yz</i>	y ²
z^2	0	2 <i>xz</i>
0	<i>z</i> ²	2 <i>yz</i>
2 <i>xyz</i>	x ² z	x ² y
y²z	2 <i>xyz</i>	xy ²
yz²	xz ²	2 <i>xyz</i>

Computational basis element associated to $\{y = 1, z = 1\}$: $2x(y+1)(z+1) dx + (z+1)(x^2-1) dy + (y+1)(x^2-1) dz$

- ✓ Evaluates to 4x on $\{y = 1, z = 1\}$ (linear approx.)
- ✓ Evaluates to 0 on all other edges

✓ Belongs to the space $S_1 \Lambda(\square_3)$:



There are 11 other such functions, one per edge. We have:

$\mathcal{S}_1 \Lambda(\Box_3)$	=	$\underbrace{E_0\Lambda^1(\Box_3)}$	\oplus	$\underbrace{\tilde{E}_1 \Lambda^1(\Box_3)}$
		"obvious" basis for constant approx		modified basis for linear approx
dim 24	=	12	+	12

A complete table of computational bases

<i>n</i> = 3	k = 0	<i>k</i> = 1	<i>k</i> = 2	<i>k</i> = 3
	$V\Lambda^0(\Box_3)$	Ø	Ø	Ø
$S_r \Lambda^k$	$\bigoplus_{i=0}^{r-2} E_i \Lambda^0(\Box_3)$	$\bigoplus_{i=0}^{r-1} E_i \Lambda^1(\square_3) \oplus \tilde{E}_r \Lambda^1(\square_3)$	Ø	Ø
	$\bigoplus_{\substack{i=4\\r}}^r F_i \Lambda^0(\Box_3)$	$\bigoplus_{\substack{i=2\\r}}^{r-1} F_i \Lambda^1(\Box_3) \oplus \hat{F}_r \Lambda^1(\Box_3)$	$\bigoplus_{\substack{i=0\\r}}^{r-1} F_i \Lambda^2(\Box_3) \oplus \tilde{F}_r \Lambda^2(\Box_3)$	Ø
	$\bigoplus_{i=6}^{r} I_i \Lambda^0(\Box_3)$	$\bigoplus_{i=4}^{r} I_i \Lambda^1(\Box_3)$	$\bigoplus_{i=2}^{\prime} I_i \Lambda^2(\Box_3)$	$\bigoplus_{i=2}^{'} I_i \Lambda^3(\Box_3)$
	$V\Lambda^0(\Box_3)$	Ø	Ø	Ø
$S_r^- \Lambda^k$	$\bigoplus_{i=0}^{r-2} E_i \Lambda^0(\Box_3)$	$\bigoplus_{i=0}^{r-1} E_i \Lambda^1(\Box_3)$	Ø	Ø
	$\bigoplus_{i=4}^r F_i \Lambda^0(\Box_3)$	$\bigoplus_{i=2}^{r-1} F_i \Lambda^1(\Box_3) \oplus \tilde{F}_r \Lambda^1(\Box_3)$	$\bigoplus_{i=0}^{r-1} F_i \Lambda^2(\Box_3)$	Ø
	$\bigoplus_{i=6}^{r} I_i \Lambda^0(\Box_3)$	$\bigoplus_{i=4}^{r-1} \mathit{I}_i \Lambda^1(\square_3) \oplus \tilde{\mathit{I}}_r \Lambda^1(\square_3)$	$\bigoplus_{i=2}^{r-1} I_i \Lambda^2(\Box_3) \oplus \tilde{I}_r \Lambda^2(\Box_3)$	$\bigoplus_{i=2}^{r-1} I_i \Lambda^3(\Box_3)$

G., KLOEFKORN, SANDERS "Computational serendipity and tensor product finite element differential forms." SMAI J. Computational Mathematics, to appear, 2019.

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An alternate approach to basis construction



FLOATER, G. "Nodal Bases for the Serendipity Family of Finite Elements." Foundations of Computational Mathematics, 17:4, 2017.

G., GROSS, PLACKOWSKI "Numerical studies of serendipity and tensor product elements for eigenvalue problems." Involve, 11:4, 2018.

An alternate approach to basis construction

This approach allows you to express serendipity basis functions as linear combinations of tensor product basis functions:



FLOATER, G. "Nodal Bases for the Serendipity Family of Finite Elements." Foundations of Computational Mathematics, 17:4, 2017.

G., GROSS, PLACKOWSKI "Numerical studies of serendipity and tensor product elements for eigenvalue problems." Involve, 11:4, 2018.

Correct usage on unstructured quad/hex meshes

Quadratic serendipity elements, mapped non-affinely, are only expected to converge at the rate of *linear* elements.



Extensions to vector-valued and higher dimensions:

ARNOLD, BOFFI, FALK, "Quadrilateral H(div) Finite Elements," SINUM, 2005.
ARNOLD, BOFFI, BONIZZONI, "Finite element differential forms on curvilinear cubic meshes," Numer. Math., 2014

Basis functions on physical elements

Instead mapping to a reference element, use basis functions ψ_{ii} defined on physical elements:

$$u_h = I_q u := \sum_{i=1}^n u(\mathbf{v}_i)\psi_{ii} + u\left(\frac{\mathbf{v}_i + \mathbf{v}_{i+1}}{2}\right)\psi_{i(i+1)}$$



Non-affine bilinear mapping

Physical element basis functions:

	$ u - u_h _{L^2}$		$ \nabla(u-u_h) _{L^2}$			$ u - u_h _{L^2}$		$ \nabla(u-u_h) _{L^2}$	
n	error	rate	error	rate	 n	error	rate	error	rate
2	5.0e-2		6.2e-1		 2	2.34e-3		2.22e-2	
4	6.7e-3	2.9	1.8e-1	1.8	4	3.03e-4	2.95	6.10e-3	1.87
8	9.7e-4	2.8	5.9e-2	1.6	8	3.87e-5	2.97	1.59e-3	1.94
16	1.6e-4	2.6	2.3e-2	1.4	16	4.88e-6	2.99	4.04e-4	1.97
32	3.3e-5	2.3	1.0e-2	1.2	32	6.13e-7	3.00	1.02e-4	1.99
64	7.4e-6	2.1	4.96e-3	1.1	64	7.67e-8	3.00	2.56e-5	1.99

RAND, G., BAJAJ "Quadratic Serendipity Finite Elements on Polygons Using Generalized Barycentric Coordinates." Mathematics of Computation, 83:290, 2014.

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The Arbogast-Correa technique



A finite element space on a general quadrilateral is built in two parts:

- Apply Piola mapping to functions associated to boundary of reference element.
- Define functions on the physical element corresponding to interior degrees of freedom in a way that ensures relevant polynomial approximation properties.
- ARBOGAST, CORREA "Two families of *H*(div) mixed finite elements on quadrilaterals of minimal dimension," *SIAM J. Numerical Analysis*, 2016

The virtual element technique



 \rightarrow Analogues of conforming finite element spaces on squares can be treated as virtual elements.

- \rightarrow Explicit basis functions are not needed to implement the method.
- \rightarrow Related polygonal element methods (HHO, HDG, WG. . .) may offer similar approaches.

BEIRÃO DA VEIGA, BREZZI, MARINI, RUSSO "Serendipity face and edge VEM spaces" Rendiconti Lincei-Matematica e Applicazioni, 2017.

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Open source finite element software packages



 \rightarrow open source C++ program library for adaptive FEM, in development since 1998

 \rightarrow designed to support quad/hex meshes and h/p adaptivity

 \rightarrow data structures are well-documented but not easy to introduce new element types without in-depth knowledge of the code



 $\rightarrow\,$ FEM toolkits that use Unified Form Language to define a weak form and create local assembly kernels

 $\rightarrow\,$ FEniCS passes kernels to DOLFIN's C++ libraries and PETSc to do solves

 \rightarrow Firedrake creates intermediate data structures that are then passed to parallel schedulers, including notions like "dofs" and "interior facet" that more easily accommodate extensibility

None of these packages support (trimmed) serendipity elements yet...

ALNÆS ET AL. "The FEniCS Project Version 1.5" Archive of Numerical Software, 2015

RATHGEBER ET AL. "Firedrake: automating the finite element method by composing abstractions" ACM Transactions on Mathematical Software, 2016.

BANGERTH ET AL. "The deal.ii Library, Version 8.4," Journal of Numerical Mathematics, 2016

Mahalo to the organizers for the invitation!

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Slides and Pre-prints

http://math.arizona.edu/~agillette/