

Getting started with DUNE

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This document describes how you can get started with using the Distributed and Unified Numerics Environment (DUNE). DUNE is a set of open-source C++ libraries that help you implement finite element and finite volume methods. The intended audience consists of people that roughly know how such methods work, know a bit of C++ programming, and want to start using DUNE as their basis for their own simulation codes. The text explains how to install DUNE, and how to set up your first own project. It then presents two complete example simulation programs, one using the finite element method to solve the Poisson equation, and another one using the finite volume method for a simple transport equation.

This document is actually one chapter of an entire book on the DUNE system. This book is still in the process of being written, and will be published by Springer when it is ready. Springer kindly consented to having this chapter released to the public before the release of the entire book.

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DUNE is a set of C++ libraries for the implementation of finite element and finite volume methods. It is available under the GNU General Public License (Version 2) with the linking exception,¹ which is the same license as the GNU C++ standard library.

The main public representation of DUNE is its project homepage at www.dune-project.org. There you will find the latest releases, class documentations, general information, and ways to contact the DUNE developers and users.

Many aspects of DUNE have been published in scientific articles. We mention [4, 5] on the DUNE grid interface, [2, 6, 7] on linear algebra, [10] on discrete functions, and [12] on the `dune-typtree` library. The most recent release at the time of writing, DUNE 2.4, has been presented in [8].

1 Installation of Dune

As the first step into the DUNE world you will have to install it. We have tried to make this as painless as possible. The following instructions assume that you have a Unix-style command shell and toolchain installed on your computer. This will be easy to obtain on all flavors of Linux, Apple OSX, and even on Windows if you have the CYGWIN environment² installed.

To run the examples in this text you will need seven DUNE modules: `dune-common`, `dune-geometry`, `dune-grid`, `dune-istl`, `dune-localfunctions`, `dune-typtree`, and `dune-functions`.

1.1 Installation from Binary Packages

Installation is easiest if there are precompiled packages for your system. At the time of writing this is the case for Debian, Ubuntu and openSUSE, but there may be more. Check the current status for your system. On a Debian-type system, type

```
apt-get install libdune-functions-dev libdune-istl-dev
```

as root, to install all those seven DUNE libraries. The ones not listed here are pulled in automatically.

If you are on openSUSE, type

```
zypper install dune-functions-devel dune-istl-devel
```

instead (again as root). The DUNE modules are then installed globally on your machine, and the DUNE build system will find them.

1.2 Installation from Source

If there are no precompiled packages available for your system, or if you do not have root access on your machine, then you need to install DUNE from the source code. First

¹www.dune-project.org/license.html

²<http://cygwin.com/>

you need to download the code from the DUNE website at www.dune-project.org. We recommend downloading the release tarballs, named

```
dune-modulename-X.Y.Z.tar.gz
```

where `modulename` is one of `common`, `geometry`, `grid`, `localfunctions`, `istl`, and `X.Y.Z` is the release version number. The code examples in this book require at least version 2.4.1. Release tarballs for `dune-typetree` are available from <http://www.dune-project.org/pdelab/>. Check for release tarballs for `dune-functions` at <http://www.dune-project.org/modules/dune-functions/>. At the time of writing there was no 2.4 release of `dune-functions`, but you can use the `2.4-compatible` branch from the git tree instead.

If you are brave and/or you need very recent features you can also get the development branches of the DUNE modules by anonymous git access. The repositories are at <https://gitlab.dune-project.org>. To clone (i.e., download) the source code for one module type

```
git clone https://gitlab.dune-project.org/core/dune-modulename.git
```

where again you need to replace `modulename` by `common`, `geometry`, `grid`, `localfunctions`, or `istl`. The module `dune-typetree` is available by³

```
git clone https://gitlab.dune-project.org/pdelab/dune-typetree.git
```

and `dune-functions` by

```
git clone https://gitlab.dune-project.org/staging/dune-functions.git
```

Out-of-the-box, DUNE currently only provides structured grids. To get all the power of DUNE with an unstructured grid you need to install the UG-3 library [3]. First check whether it is available from your system package manager (for example, it is called `libug-dev` on Debian systems). Otherwise, download the code from www.iwr.uni-heidelberg.de/frame/iwrwikiequipment/software/ug, and build and install it following the instructions given there. If you have it installed in a standard location, the DUNE build system will find it automatically. If you are on a Debian-based system then UG will be installed together with `dune-grid`.

As an alternative to UG you may also install the ALBERTA [14] or ALUGRID grid managers [9, 15]. UG, ALBERTA and ALUGRID all have their strength and weaknesses.

Let us assume that you have created an empty directory called `dune`, and downloaded the sources of the seven DUNE modules into this directory. Suppose further that you have unpacked the tarballs (provided that you are using the tarballs) by

³The sources for the `dune-typetree` module are scheduled to move into the `staging` namespace eventually. When that has happened, the git path for `dune-typetree` will be the same as the one for `dune-functions`.

```
tar -zxvf dune-modulename-X.Y.Z.tar.gz
```

for each DUNE module. To build them all, go into the `dune` directory and type⁴

```
./dune-common/bin/dunecontrol all
```

Note that this may take several minutes. Once the process has completed, you can install DUNE by saying

```
./dune-common/bin/dunecontrol make install
```

as root. This will install the DUNE core modules to `/usr/local`.

If you want to install DUNE to a non-standard location (because maybe you do not have root access, or you want to have several versions of DUNE installed in parallel), then you can set an installation path. For this, create a text file `dune.opts`, which should look like this:

```
CMAKE_FLAGS=" -DCMAKE_INSTALL_PREFIX=your/desired/installation/path "
```

The command `dunecontrol` will pickup the variable `CMAKE_FLAGS` from this file and use it as a command line option for any call to `CMAKE`. This particular options file will tell `CMAKE` that all modules should be installed to `your/desired/installation/path`. Then call

```
./dune-common/bin/dunecontrol --opts=dune.opts all
```

and

```
./dune-common/bin/dunecontrol make install
```

This should install all DUNE modules into `your/desired/installation/path`.

If you have installed UG in a nonstandard location you also have to add

```
CMAKE_FLAGS+=" -DCMAKE_PREFIX_PATH=your/ug/installation/path "
```

to the options file.

The `dunecontrol` program will also manage your own code. If you have installed DUNE locally you have to tell it where to find the DUNE core modules. You can do that by prepending the path `your/desired/installation/path` to the environment variable `DUNE_CONTROL_PATH`. Note, however, that if `DUNE_CONTROL_PATH` is set to anything, then the current directory is *not* searched automatically for DUNE modules. If you do want the current directory to be searched then the `DUNE_CONTROL_PATH` variable has to contain `:: somewhere`.⁵

2 A First Dune Application

DUNE is organized in modules, where each module is roughly a directory with a predefined structure. At this stage we suggest you write your first own DUNE program into a module, but later you do not have to do that. So the first thing you have to do is to create a new empty DUNE module.

⁴Replace `dune-common` by `dune-common-X.Y.Z` if you are using the tarballs.

⁵The dot denotes the current directory, and the colons are separators.

2.1 Creating a New Module

In the following we assume again that you have a Unix-type command shell on your computer, and that you have successfully installed DUNE either into the standard location, or that `DUNE_CONTROL_PATH` contains the installation path. To create an empty module, DUNE provides a special program called `duneproject`. Make a new directory, enter it, and then type

```
duneproject
```

in the shell. If the program is not installed globally you have to start it from `dune-common/bin`.

The `duneproject` program will ask you several questions before creating the module. The first is the module name. You can choose any Unix file name without whitespace, but customarily module names start with a `dune-` prefix. To be specific we will call your new module `dune-foo`.

The next question asks for other modules that your new module will depend upon. Surely the code you write will depend on other parts of DUNE, which reside in other modules. To let the build system know which modules you are going to use you have to list them here. To help you, `duneproject` has already collected a list of all modules it sees on your system. These are the globally installed ones, and the ones in directories listed in the `DUNE_CONTROL_PATH` environment variable. If you have done the installation described above correctly you should see at least `dune-common`, `dune-geometry`, `dune-grid`, `dune-istl`, `dune-localfunctions`, `dune-typetree`, and `dune-functions`. All you need to do is choose the ones you need. (And don't worry: if you forget one you can easily add it later.) For the purpose of this introduction please select them all.

Next is the question for a module version number. Since we are just starting out type 1.0. This is followed by a question for your email address. This address will appear in the file `dune.module` of the module (and nowhere else), and mark you as the responsible for it.

Finally, `duneproject` will ask you whether you want to “enable all available packages”. Simply answer `yes` to this question.

After you have answered these questions, and confirmed that your answers are correct, the `duneproject` program exits and you now have an empty module `dune-foo`.

```
sander@affe:~/dune: ls  
dune-foo
```

If you have the `tree` program installed you can see that `dune-foo` contains a small directory tree.

```
~/dune> tree dune-foo  
dune-foo  
|-- cmake  
|   '-- modules  
|       |-- CMakeLists.txt  
|       '-- DuneFooMacros.cmake
```

```

|-- CMakeLists.txt
|-- config.h.cmake
|-- doc
|   |-- CMakeLists.txt
|   |-- doxygen
|       |-- CMakeLists.txt
|       |-- Doxylocal
|-- dune
|   |-- CMakeLists.txt
|   |-- foo
|       |-- CMakeLists.txt
|       |-- foo.hh
|-- dune-foo.pc.in
|-- dune.module
|-- README
|-- src
|   |-- CMakeLists.txt
|   |-- dune-foo.cc
|-- stamp-vc

```

7 directories, 16 files

This tree contains:

- A text file `dune.module`, which contains some meta data of the module,
- a small example program in `dune-foo.cc`,
- The CMAKE build system.⁶

There is nothing DUNE-specific about the build system.

2.2 Testing the New Module

If you look at the contents of the new module you will see that there is a single C++ source code file `src/dune-foo.cc` already. So the module as it is already does something and this is what we are going to test now.

For this we need to build and compile the module. The `dunecontrol` program does most of the work for you. If you have already installed the DUNE core modules from source you will notice that the process is hardly any different. Just type

```
dunecontrol all
```

⁶If you use DUNE release 2.4 or earlier there will also be an additional AUTOTOOLS-based build system in the new directory. That build system is a fully functional alternative to the CMAKE build system. However, it stopped being supported after the release of DUNE-2.4, and therefore we discourage you to use it.

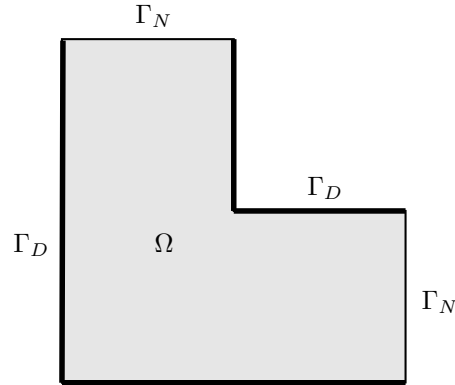


Figure 1: A simple domain Ω with Dirichlet boundary Γ_D (thick lines) and Neumann boundary Γ_N .

into your shell. This will output lots of information while it runs, but non of it should be of any concern to you right now (unless actual error messages appear somewhere). Once `dunecontrol` has terminated you can find a new executable `dune-foo` in `dune-foo/build_cmake/src`. Start it with

```
sander@affe:~/dune: ./dune-foo/build-cmake/src/dune-foo
```

and it will greet you with

```
Hello World! This is dune-foo.
This is a sequential program.
```

Congratulations! You have just run your first DUNE program.

3 Example: Solving the Poisson Equation Using Finite Elements

To get started with a real example we will solve the Poisson equation with the finite element method. We will compute the weak solution of the equation

$$-\Delta u = -5 \tag{1}$$

on the L -shaped domain $\Omega = (0, 1)^2 \setminus (0.5, 1)^2$, with Dirichlet boundary conditions

$$u = \begin{cases} 0 & \text{on } \{0\} \times [0, 1] \cup [0, 1] \times \{0\}, \\ 0.5 & \text{on } \{0.5\} \times [0.5, 1] \cup [0.5, 1] \times \{0.5\}, \end{cases}$$

and homogeneous Neumann conditions on the remainder of the boundary. (If you are unsure about how the finite element method works, please consult one of the

numerous textbooks on the subject.) The domain and boundary conditions are shown in Figure 1.

In the following we will walk you through a complete example program that solves the Poisson equation and outputs the result to a file which you can look at with the PARAVIEW visualization software.⁷ We will not show you quite the entire source code here, because complete C++ programs take a lot of space. However, the entire code is printed in Section 5. Also, if you are reading this document in electronic form you can access the source code file through the little pin icon on the side.



A DUNE example program for solving the Poisson equation can be written at different levels of abstraction. It could use many DUNE modules and the high-level features. In that case, the user code would be short, but you would lose the detailed control over the inner working of your program. On the other hand, you may want to depend on only a few low-level modules. In this case you would have to write more code by hand, which is more work, but which also means that you have more control.

The example in this chapter tries to strike a middle ground. It uses the DUNE modules for grids, shape functions, discrete functions spaces, and linear algebra. It does not use a DUNE module for the assembly of the algebraic system—that part is written by hand. If you are interested in having DUNE assemble your systems we recommend that you have a look at the `dune-pdelab`, `dune-fem`, and `dune-fufem` modules.

At the same time, it is quite easy to rewrite the example to not use the DUNE function spaces or a different linear algebra implementation. This is DUNE—you are in control. The finite volume example in Section 4 uses much less parts from DUNE than the Poisson example here does.

3.1 The Main Program

We begin with the main program, i.e., the part that sits in

```
int main (int argc, char** argv)
{
    [...]
}
```

Right away, we recommend you to catch exceptions at the end of the main block, i.e., instead of the previous code snippet use

```
int main (int argc, char** argv) try
{
    [...]
} catch (std::exception& e) {
    std::cout << e.what() << std::endl;
    return 1;
}
```

This will allow you to see more error messages if something goes wrong in the DUNE methods you call.

⁷<http://www.paraview.org/>

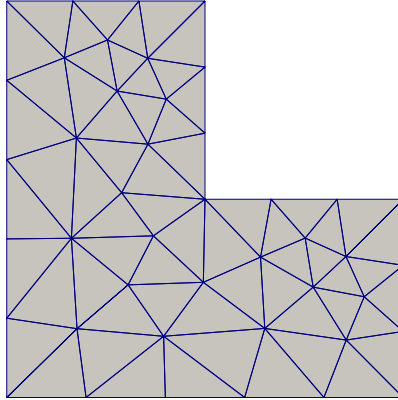


Figure 2: Unstructured grid for the example domain

3.1.1 Creating a Grid

The first thing we need to do is to create a grid. We will use the triangle grid shown in Figure 2. A good grid implementation for unstructured triangle grids is the `UGGrid` grid manager. The grid itself is read from a file in the GMSH format [11].⁸ You can obtain the file by clicking on the annotation icon in the margin. The following code sets up a two-dimensional `UGGrid` object with the grid from the GMSH file `l-shape.msh`.



```

273     const int dim = 2;
274     typedef UGGrid<dim> GridType;
275     std::shared_ptr<GridType> grid(GmshReader<GridType>::read("l-shape.msh"));
276
277     grid->globalRefine(2);
278
279     typedef GridType::LeafGridView GridView;
280     GridView gridView = grid->leafGridView();

```

Line 277 refines the grid twice uniformly, to get a smoother-looking result. Note that the grid dimension `dim` is a compile-time parameter. For this code to compile you need to place the line

```
10 #include <dune/grid/uggrid.hh>
```

at the top of your program. Also remember that all DUNE code resides in the `Dune` namespace. Hence you either need to write the `Dune::` prefix before the type names `UGGrid` and `GmshReader`, or write the line

```
30 using namespace Dune;
```

once at the top of the program.

⁸<http://geuz.org/gmsh>

We have introduced the type variable `GridType` to store the type of the grid we use. This hints at one of the strengths of DUNE: It is easy to use the same code with different grid data structures. For the rest of the code, whenever the type of the grid is needed, we will only refer to `GridType`. This allows to change to, say, a structured cube grid changing only the definition of `GridType` and the subsequent constructor call. Indeed, to replace the unstructured grid by a structured cube grid for the unit square, replace Lines 273–280 by

```

const int dim = 2;
typedef YaspGrid<dim> GridType;

GridType grid({1.0,1.0}, // upper right corner, the lower left one is implicitly (0,0) here
              {10, 10}); // number of elements per direction

grid.globalRefine(2);

```

```

typedef GridType::LeafGridView GridView;
GridView gridView = grid.leafGridView();

```

The `YaspGrid` class,⁹ from the file `dune/grid/yaspgrid.hh`, is the standard implementation of a structured cube grid in DUNE.

3.1.2 Assembling the Stiffness Matrix and Load Vector

Now that we have a grid we can assemble the matrix and the right-hand-side vector. For this we first need a matrix and a vector object to assemble into. We get these with the lines

```

288 typedef BlockVector<FieldVector<double,1> > VectorType;
289 typedef BCRSMMatrix<FieldMatrix<double,1,1> > MatrixType;
290
291 VectorType rhs;
292 MatrixType stiffnessMatrix;

```

These are data structures from the `dune-istl` module, and you need to put

```

17 #include <dune/istl/bvector.hh>
18 #include <dune/istl/bcrsmatrix.hh>

```

at the top of your program. If you look closely at our example code you will see that it is pretty easy to use other linear algebra implementations instead of the ones from `dune-istl`. That is another advantage of DUNE.

To give you a quick idea of what’s happening in Lines 288 and 289: `BCRSMMatrix` and `BlockVector` are *block* matrix and *block* vector types, respectively. Their template parameters are the types of the blocks. Since we deal with a scalar problem the blocks are 1×1 matrices and vectors of size 1.

We are now ready to assemble the stiffness matrix and right-hand side. To make the `main` method more readable we have put the assembly code into a subroutine and discuss it later. So for the time being write

⁹Yet another structured parallel `Grid`, for historical reasons

```

300     Functions::PQkNodalBasis<GridView,1> basis(gridView);
301
302     auto sourceTerm = [](const FieldVector<double,dim>& x){return -5.0;};
303     assemblePoissonProblem(basis, stiffnessMatrix, rhs, sourceTerm);

```

into your code. Line 300 selects the finite element space we are using. This example uses first-order Lagrangian finite elements, and we select the space of these elements by specifying a *basis* of this space. Line 302 then creates a function object that implements your analytical source term; in our case it is the function with the constant value -5 . We will show you how to implement the `assemblePoissonProblem` method in Chapter 3.2.

3.1.3 Incorporating the Dirichlet Boundary Conditions

After the call to `assemblePoissonProblem`, the variable `stiffnessMatrix` contains the stiffness matrix A of the Laplace operator, and the variable `rhs` contains the weak right hand side. However, we still need to incorporate the Dirichlet boundary conditions. We do this in the standard way; viz. if the i -th degree of freedom is on the Dirichlet boundary we overwrite the corresponding matrix row with a row from the identity matrix, and the entry in the right hand side vector with the prescribed Dirichlet value.

The implementation needs two steps. First we need to figure out which degrees of freedom are Dirichlet degrees of freedom. Since we are using Lagrangian finite elements, we can use the positions of the Lagrange nodes to determine which degrees of freedom are fixed by the Dirichlet boundary conditions. First, we define a predicate class that returns `true` or `false` depending on whether a given position is on the Dirichlet boundary or not. Then, we interpolate this predicate with respect to the Lagrange basis to obtain a vector of booleans with the desired information.

```

312     auto predicate = [](auto p){return p[0] < 1e-8 or p[1] < 1e-8 or (p[0] > 0.4999 and p[1] > 0.4999);};
313
314     // Interpolating the predicate will mark all desired Dirichlet degrees of freedom
315     std::vector<char> dirichletNodes;
316     Functions::interpolate(basis, dirichletNodes, predicate);

```

In general, there is no single approach to the determination of Dirichlet degrees of freedom that fits all needs. The simple method used here works well for Lagrange spaces and simple geometries. However, DUNE also supports other ways to find the Dirichlet boundary.

Now, with the bit field `dirichletNodes`, the following code snippet does the corresponding modifications of the stiffness matrix.

```

323     // loop over the matrix rows
324     for (size_t i=0; i<stiffnessMatrix.N(); i++)
325     {
326         if (dirichletNodes[i])
327         {
328             auto cIt = stiffnessMatrix[i].begin();

```

```

329     auto cEndIt = stiffnessMatrix[i].end();
330     // loop over nonzero matrix entries in current row
331     for (; cIt!=cEndIt; ++cIt)
332         *cIt = (i==cIt.index()) ? 1.0 : 0.0;
333     }
334 }

```

In Line 324 we loop over all matrix rows, and in Line 326 we test whether the row corresponds to a Dirichlet degree of freedom. If this is the case then we loop over all matrix entries of the row. The matrix is sparse and we only want to loop over the nonzero entries of the row. This is done by the iterator loop you see in Line 331. Note that it is very similar to iterator loops in the C++ standard library. Finally we set the matrix entries in Line 332.

Modifying the right hand side vector is even easier.

```

339     auto dirichletValues = [(auto p){return (p[0]< 1e-8 or p[1] < 1e-8) ? 0 : 0.5;};
340     Functions::interpolate(basis,rhs, dirichletValues, dirichletNodes);

```

We define another function object implementing the Dirichlet value function in Line 339, and interpolate it into the `rhs` vector object. The fourth argument restricts the interpolation to those entries where the corresponding entry in `dirichletNodes` is set. All others are untouched.

At this point, we have set up the linear system

$$Ax = b \tag{2}$$

corresponding to the Poisson problem (1), and this system contains the Dirichlet boundary conditions. The matrix A is stored in the variable `stiffnessMatrix`, and the load vector b is stored in the variable `rhs`.

3.1.4 Solving the Algebraic Problem

To solve the algebraic system (2) we will use the conjugate gradient (CG) method with an ILU preconditioner (see [13] for some background on how these algorithms work). Both methods are implemented in the `dune-istl` module, and you need to include the headers `<dune/istl/solvers.hh>` and `<dune/istl/preconditioners.hh>`. The following code constructs the preconditioned solver, and applies it to the algebraic problem

```

356     // Choose an initial iterate
357     VectorType x(basis.size ());
358     x = 0;
359
360     // Technicality: turn the matrix into a linear operator
361     MatrixAdapter<MatrixType,VectorType,VectorType> linearOperator(stiffnessMatrix);
362
363     // Sequential incomplete LU decomposition as the preconditioner
364     SeqILU0<MatrixType,VectorType,VectorType> preconditioner(stiffnessMatrix,1.0);
365

```

```

366 // Preconditioned conjugate–gradient solver
367 CGSolver<VectorType> cg(linearOperator,
368                        preconditioner,
369                        1e-4, // desired residual reduction factor
370                        50,  // maximum number of iterations
371                        2);  // verbosity of the solver
372
373 // Object storing some statistics about the solving process
374 InverseOperatorResult statistics ;
375
376 // Solve!
377 cg.apply(x, rhs, statistics );

```

After this code has run, the variable `x` contains the approximate solution of (2), `rhs` contains the corresponding residual, and `statistics` contains some information about the solution process, like the number of iterations that have been performed.

3.1.5 Outputting the Result

Finally we want to access the result and, in particular, view it on screen. DUNE itself does not provide any visualization features (because dedicated visualization tools do a great job, and the DUNE team did not want to compete), but you can write the result to a file in a variety of different file formats. In this example we will use the VTK format [1], which is the standard format of the PARAVIEW software. Include the header `<dune/grid/io/file/vtk/vtkwriter.hh>` and add the lines

```

382 VTKWriter<GridView> vtkWriter(gridView);
383 vtkWriter.addVertexData(x, "solution");
384 vtkWriter.write("poissonequation–result");

```

to your program. The first line creates a `VTKWriter` object and initializes it with your grid. The second line adds the solution vector `x` as vertex data to the writer object. The string “`solution`” is a name given to the data field. It appears within PARAVIEW and prevents confusion when there is more than one field. The third line actually writes the file, giving it the name `poissonequation–result.vtu`.

3.1.6 Running the Program

With the exception of the stiffness matrix assembler (which we cover in the next section), the program is now complete. You can build it by typing `make` in the directory `build-cmake`. The executable `poissonequation` will then appear in the `build-cmake/src` directory. When you start it you will first see the `GmshReader` class give some information about the grid file it is reading. Then, you see the CG method iterating

```

Reading 2d Gmsh grid...
version 2.2 Gmsh file detected
file contains 43 nodes

```

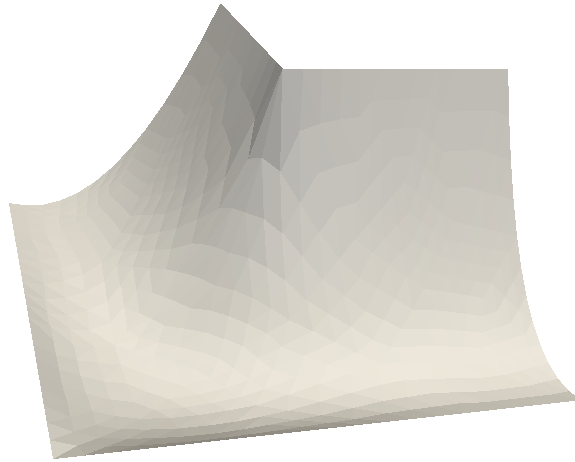


Figure 3: Output of the Poisson example program

```

file contains 90 elements
number of real vertices = 43
number of boundary elements = 22
number of elements = 62
=== CGSolver
  Iter      Defect      Rate
    0         2.50571
    1         0.944781      0.377051
    2         0.660777      0.699397
  [...]
    19        0.000414162      0.453941
    20        0.000263526      0.636287
    21        0.000221982      0.842355
=== rate=0.641237, T=0.015707, TIT=0.000747953, IT=21

```

After program termination there is a file called `poissonequation-result.vtu` in the `build_cmake/src` directory, which you can open in, e.g., `PARAVIEW`. It contains the grid and solution function, which should look like what you see in Figure 3.

3.2 Assembling the Stiffness Matrix

We now show you how the stiffness matrix and load vector of the Poisson problem are assembled. The example program here does it “by hand”—it contains a complete assembler loop that uses only the DUNE core modules and `dune-functions` for discrete

function spaces. This will teach you a few things about the grid and discrete function interfaces, and will allow you to write your own special-purpose assemblers. Several additional DUNE modules do provide such assemblers for you. Have a look at the `dune-pdelab`, `dune-fem`, and `dune-fufem` modules.

3.2.1 The Global Assembler

We now discuss the method `assemblePoissonProblem`, which was called by the `main` method for the problem assembly. It has the signature

```
181 template <class Basis>
182 void assemblePoissonProblem(const Basis& basis,
183                             BCRSMatrix<FieldMatrix<double,1,1> >& matrix,
184                             BlockVector<FieldVector<double,1> >& rhs,
185                             const std::function<double(FieldVector<double,Basis::GridView::dimension>)> volume
```

This method will assemble the individual element stiffness matrices, and add up the local results to obtain the global stiffness matrix. As the first step, we get the grid object from the finite element basis by writing

```
189     auto gridView = basis.gridView();
```

The object `gridView` is the finite element grid that the basis is defined on.

Next, we set up the global stiffness matrix occupation pattern, and initialize the matrix values to zero.

```
195     MatrixIndexSet occupationPattern;
196     getOccupationPattern(basis, occupationPattern);
197
198     // ... and give it the occupation pattern we want.
199     occupationPattern.exportIdx(matrix);
200
201     // Set all entries to zero
202     matrix = 0;
```

Then, we set the vector `rhs` to the correct size, and fill it with zeros as well:

```
206     // set rhs to correct length
207     rhs.resize(basis.size());
208
209     // Set all entries to zero
210     rhs = 0;
```

For brevity we do not show the code of the `getOccupationPattern` method here, because it is very similar to the actual assembler loop. See the complete source code in Section 5 to find out how it works in detail.

After these preliminaries starts the main loop over the elements in the grid.

```
215     auto localView = basis.localView();
216     auto localIndexSet = basis.localIndexSet();
217
218     for (const auto& element : elements(gridView))
219     {
```


The variables `localView` and `localIndexSet` are means to access the finite element basis on individual grid elements. While their use may seem overly complicated in this example program, they show their real power when using more advanced finite element spaces.

The loop in Line 218 is a so-called *range-based for* loop, new in C++11. The free method `elements` from the `dune-grid` module acts like a container of all elements of the grid in `gridView`. The `for` loop will iterate over this container. At each iteration, the object `element` will be a `const` reference to the current grid element.

Now, within the loop, we first bind the `localView` and `localIndexSet` objects to the current element. All subsequent calls to these two objects will now implicitly refer to that element. Then, we create a small dense matrix and call the element matrix assembler for it

```

225         localView.bind(element);
226         localIndexSet.bind(localView);
227
228         Matrix<FieldMatrix<double,1,1> > elementMatrix;
229         assembleElementStiffnessMatrix(localView, elementMatrix);

```

Note that we rely on the element assembler to set the correct matrix size for the current element. After this call, the variable `elementMatrix` contains the element stiffness matrix for the element referenced by the `element` variable.

Finally, we need to add the element matrix to the global one. This is done by

```

234         for( size_t i=0; i<elementMatrix.N(); i++)
235         {
236             // The global index of the i-th degree of freedom of the element
237             auto row = localIndexSet.index(i);
238
239             for ( size_t j=0; j<elementMatrix.M(); j++ )
240             {
241                 // The global index of the j-th degree of freedom of the element
242                 auto col = localIndexSet.index(j);
243                 matrix[row][col] += elementMatrix[i][j];
244             }
245         }

```

The two `for`-loops loop over all entries of the element stiffness matrix. Since the matrix is a dense matrix type we do not need to use an iterator loop (but of course we can if we want to). Within the loops a pair `i, j` signifies an entry in the element matrix. The function space basis knows the corresponding global degrees of freedom, and provides this information via the `localIndexSet` object.

3.2.2 The Element Assembler

Finally, there is the local problem: given a grid element T , assemble the element stiffness matrix for the Laplace operator and the given finite element basis. We write a method with the following signature:

```

35 template <class LocalView, class MatrixType>
36 void assembleElementStiffnessMatrix( const LocalView& localView, MatrixType& elementMatrix)

```

Remember that the entry a_{ij} of the element matrix has the form

$$a_{ij} = \int_T \langle \nabla \varphi_i, \nabla \varphi_j \rangle dx,$$

φ_i, φ_j the nodal basis functions, and is computed by transforming the integral over T to an integral over the reference element T_{ref}

$$a_{ij} = \int_{T_{\text{ref}}} (\nabla F^{-1})^T \nabla \hat{\varphi}_i \cdot (\nabla F^{-1})^T \nabla \hat{\varphi}_j \det |\nabla F| d\xi, \quad (3)$$

where F is the mapping from T_{ref} to T , and $\hat{\varphi}_i, \hat{\varphi}_j$ are the shape functions on T_{ref} corresponding to the basis functions φ_i, φ_j on T . We approximate (3) by a quadrature rule with points ξ_k and weights w_k ,

$$a_{ij} = \sum_{k=1}^m w_k (\nabla F^{-1}(\xi_k))^T \nabla \hat{\varphi}_i(\xi_k) \cdot (\nabla F^{-1}(\xi_k))^T \nabla \hat{\varphi}_j(\xi_k) \det |\nabla F(\xi_k)|. \quad (4)$$

Formula (4) is what we need to implement.

The first argument of the method `assembleElementStiffnessMatrix` is the `LocalView` object of the finite element basis. From the view we get information about the current element, namely the element itself, its dimension, and its shape:

```

40 using Element = typename LocalView::Element;
41 auto element = localView.element();
42 const int dim = Element::dimension;
43 auto geometry = element.geometry();

```

The `geometry` object contains the transformation F from the reference element T_{ref} to the actual element T . Then, we get the set of shape functions $\{\hat{\varphi}_i\}_i$ for this element

```

48 const auto& localFiniteElement = localView.tree().finiteElement();

```

In DUNE-speak, the object that holds the set of shape functions is called a *local finite element*, because it is actually a little more than just the shape functions. The method `tree()` is there to accommodate the possibility to have vector-valued or mixed finite element spaces, and we advise you to ignore it for the time being.

We can now ask the shape function set for the number of shape functions for this element, and initialize the element matrix accordingly

```

53 elementMatrix.setSize(localFiniteElement.size (), localFiniteElement.size ());
54 elementMatrix = 0; // fills the entire matrix with zeros

```

The last thing we need to compute the integrals (3) is a quadrature rule. We get it from the `dune-geometry` module by including `<dune/geometry/quadraturerules.hh>`, and calling

```

59     int order = 2*(dim*localFiniteElement.localBasis().order()-1);
60     const auto& quadRule = QuadratureRules<double, dim>::rule(element.type(), order);

```

Line 59 estimates an appropriate quadrature order, and Line 60 gets the actual rule, as a reference to a singleton held by the `dune-geometry` module. A quadrature rule in DUNE is little more than a `std::vector` of quadrature points, and hence looping over all points looks familiar:

```

65     for (const auto& quadPoint : quadRule) {

```

Now, with `quadPoint` the current quadrature point, we need its position ξ_k , the inverse transposed Jacobian $\nabla F^{-T}(\xi_k)$, and the factor $\det \nabla F(\xi_k)$ there. This information is provided directly by the DUNE grid interface via the `geometry` object:

```

69         // Position of the current quadrature point in the reference element
70         const auto quadPos = quadPoint.position();
71
72         // The transposed inverse Jacobian of the map from the reference element to the element
73         const auto jacobian = geometry.jacobianInverseTransposed(quadPos);
74
75         // The multiplicative factor in the integral transformation formula
76         const auto integrationElement = geometry.integrationElement(quadPos);

```

Then we compute the derivatives of all shape functions on the reference element, and multiply them from the left by ∇F^{-T} to obtain the gradients of the basis functions $\{\nabla \varphi_i\}_i$ on the element T

```

80         // The gradients of the shape functions on the reference element
81         std::vector<FieldMatrix<double,1,dim>> referenceGradients;
82         localFiniteElement.localBasis().evaluateJacobian(quadPos, referenceGradients);
83
84         // Compute the shape function gradients on the real element
85         std::vector<FieldVector<double,dim>> gradients(referenceGradients.size());
86         for (size_t i=0; i<gradients.size(); i++)
87             jacobian.mv(referenceGradients[i][0], gradients[i]);

```

Note how the gradients of the $\{\hat{\varphi}_i\}_i$ are stored in a vector of *matrices* with one row in Line 81. The reason for this is to be able to handle vector-valued shape functions. In the scalar case, getting the *vector* $\nabla \varphi_i$ requires the suffix `[0]` in Line 87.

Finally we compute the actual matrix entries

```

92         for (size_t i=0; i<elementMatrix.N(); i++)
93             for (size_t j=0; j<elementMatrix.M(); j++)
94                 elementMatrix[localView.tree().localIndex(i)][localView.tree().localIndex(j)]
95                 += (gradients[i] * gradients[j]) * quadPoint.weight() * integrationElement;

```

By operator overloading, `gradients[i]*gradients[j]` is actually the scalar product between two vectors. The expressions `localView.tree().localIndex(i)` and `localView.tree().localIndex(j)` are there to accommodate more complicated finite element bases. In this particular case, `elementMatrix[i][j] += ...` would work just as well. See the `dune-functions` documentation for details.

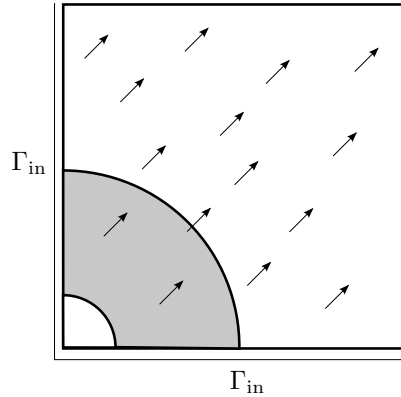


Figure 4: Domain, (scaled) velocity field, and initial condition of the finite volume example

4 Example: Solving the Transport Equation with a Finite Volume Method

The second example program will show you how to implement a simple first-order finite volume method. This will demonstrate a few more things about the DUNE grid interface, e.g., how to obtain face normals and volumes.

Compared to the Poisson solver of the previous section, the finite volume implementation uses much less features of the DUNE libraries. C++ standard library types are used for coefficient vectors, instead of using a dedicated linear algebra library. While cell-centered finite volume methods may be implemented using the function space basis objects from the `dune-functions` module, this would not make the code much simpler. We therefore implement the example without `dune-functions`.

4.1 Discrete linear transport equation

As the example problem we will use a linear scalar transport equation. Let $v : \Omega \times (0, t_{\text{end}}) \rightarrow \mathbb{R}^d$ be a given velocity field, and $c : \Omega \times [0, t_{\text{end}}] \rightarrow \mathbb{R}$ an unknown concentration. Transport of the concentration along the velocity flow lines is described by the equation

$$\frac{\partial c}{\partial t} + \text{div}(vc) = 0 \quad \text{in } \Omega \times (0, t_{\text{end}}). \quad (5)$$

For this example, we choose the unit-square domain $\Omega = (0, 1)^2$ (Figure 4), and the upper time bound $t_{\text{end}} = 0.6$. As velocity field we pick

$$v(x, t) = (1, 1),$$

which is stationary and divergence-free. By the choice of this flow field, a part of the boundary becomes the inflow boundary

$$\Gamma_{\text{in}}(t) := \{y \in \partial\Omega \mid v(y, t) \cdot \mathbf{n}(y) < 0\}.$$

In the current example, the inflow boundary consists of the lower and left sides of the square, and remains fixed over time. On the inflow boundary we prescribe the concentration

$$c(x, t) = 0 \quad x \in \Gamma_{\text{in}}, \quad t \in (0, t_{\text{end}}).$$

Finally, we provide initial conditions

$$c(x, 0) = c_0(x) \quad \text{for all } x \in \Omega,$$

which we set to

$$c_0(x) = \begin{cases} 1 & \text{if } |x| > 0.125 \text{ and } |x| < 0.5, \\ 0 & \text{otherwise.} \end{cases}$$

For the discretization we cover the domain with a uniform grid consisting of 80×80 quadrilateral elements. The time interval $[0, t_{\text{end}}]$ is split into substeps

$$0 = t_0 < t_1 < t_2 < \dots < t_m = t_{\text{end}},$$

and we define $\Delta t^k := t_{k+1} - t_k$. These steps are not uniform, but will be determined during the simulation by a simple adaptive time-stepping strategy. We write T_i for the i -th grid element and $|T_i|$ for its volume. Likewise, γ_{ij} will denote the element facet common to elements T_i and T_j , $|\gamma_{ij}|$ the area of the facet, and \mathbf{n}_{ij} its unit normal pointing from T_i to T_j . We use a cell-centered finite volume discretization in space, full upwind evaluation of the fluxes and an explicit Euler scheme in time. In particular, we approximate the unknown concentration c by a piecewise constant function, and identify each such function with its values C_i , $i = 1, \dots, N$ at the element centers.

We obtain the following equation for the unknown cell values C_i^{k+1} at time t_{k+1} :

$$C_i^{k+1}|T_i| - C_i^k|T_i| + \sum_{\gamma_{ij}} \phi \cdot |\gamma_{ij}| \Delta t^k = 0 \quad \forall i = 1, \dots, N, \quad (6)$$

where v_{ij}^k is the velocity at the center of the facet γ_{ij} at time t_k . The flux function ϕ is an approximation of the flux $cv\mathbf{n}$ across the element boundary γ_{ij} . One common choice is

$$\phi(C_i^k, C_j^k, v_{ij}^n \cdot \mathbf{n}_{ij}) := C_i^k \max(0, v_{ij}^n \cdot \mathbf{n}_{ij}) - C_j^k \max(0, -v_{ij}^n \cdot \mathbf{n}_{ij}). \quad (7)$$

Observe that this expression effectively switches between two cases, depending on whether there is flux from T_i to T_j or vice versa.

Inserting the flux function (7) into (6) and rearranging terms, we can solve the expression for the unknown coefficients C_i^{k+1} at time t_{k+1} . The resulting formula is a simple vector update

$$C^{k+1} = C^k + \Delta t^k \delta \quad (8)$$

with the update vector $\delta \in \mathbb{R}^N$ given by

$$\delta_i := - \sum_{\gamma_{ij}} \frac{|\gamma_{ij}|}{|T_i|} (C_i^k \max(0, v_{ij}^k \cdot \mathbf{n}_{ij}) + C_j^k \max(0, -v_{ij}^k \cdot \mathbf{n}_{ij})). \quad (9)$$

To adaptively select the time steps Δt^k we consider a stability bound. The time stepping scheme is stable provided that

$$\Delta t^k \leq \min_{i=1, \dots, N} \left(\sum_{\gamma_{ij}} \frac{|\gamma_{ij}|}{|T_i|} \max(0, v_{ij}^k \cdot \mathbf{n}_{ij}) \right)^{-1}. \quad (10)$$

This allows to construct a simple control of the time step size Δt^k . After each iterate we compute the right-hand side of (10), and set Δt^k to just a little below that value.

4.2 The Main Program

The example implementation is contained in a single file. The complete file is printed in Section 6, and users of an electronic version of this text can get it by clicking on the icon in the margin. Do not forget that this program has



15 **using namespace** Dune;

at the top, to avoid having to write the `Dune::` prefix over and over again.

The implementation is split between two methods, the `main` method and a method `evolve` that computes and applies the update vector δ defined in (9). We first discuss the `main` method. It has the form

```
131 int main (int argc , char ** argv) try
132 {
133     // Set up MPI, if available
134     Dune::MPIHelper::instance(argc, argv);

        // code

232 }
233 catch (std::exception & e) {
234     std::cout << e.what() << std::endl;
235     return 1;
236 }
```

The `try...catch` block intercepts errors from within `DUNE` and prints the corresponding messages. The `MPIHelper` instance sets up your MPI system if you have it installed. Even though this example does not use MPI, some parts of `DUNE` link to it internally, and not initializing it would lead to run-time errors.

The first real code block sets up the grid:

```
138 const int dim = 2;
139 typedef YaspGrid<dim> GridType;
140 GridType grid({1.0,1.0}, // upper right corner, the lower left one is (0,0)
```

```

141         {80,80});    // number of elements per direction
142
143     typedef GridType::LeafGridView GridView;
144     GridView gridView = grid.leafGridView();

```

Unlike in the previous example we are using a structured grid now. Therefore there is no need to read the grid from a file; giving the bounding box and the number of elements per direction suffices.

We then set up the vector of the concentration values at the element centers:

```

149     MultipleCodimMultipleGeomTypeMapper<GridView,MCMGElementLayout>
150     mapper(gridView);
151
152     // Allocate a vector for the concentration
153     std::vector<double> c(mapper.size());

```

The `MultipleCodimMultipleGeomTypeMapper` object constructed in Line 149 is a device that assigns natural numbers to grid elements. These numbers are then used to address arrays that hold the actual simulation data. The mapper plays a similar role as the function space basis in the previous example, but it is a more low-level construct with less functionality. In particular, it is contained in the `dune-grid` module rather than in `dune-functions`. You do not need the latter module to run this example.

Line 153 creates the array that is to store the concentration values. Observe that this is a type from the C++ standard library. There is no dependence on the DUNE linear algebra module `dune-istl`, or any other linear algebra library.

The array `c` is then filled with the values of the initial-value function c_0 at the cell center. First, the function c_0 is implemented as a lambda object.

```

158     auto c0 = [](auto x) { return (x.two_norm())>0.125 && x.two_norm()<0.5) ? 1.0 : 0.0; };

```

Then, the code loops over the elements and samples `c0` at the element centers.

```

162     // Iterate over grid elements and evaluate c0 at element centers
163     for (const auto& element : elements(gridView))
164     {
165         // Get element geometry
166         auto geometry = element.geometry();
167
168         // Get global coordinate of element center
169         auto global = geometry.center();
170
171         // Sample initial concentration c0 at the element center
172         c[mapper.index(element)] = c0(global);
173     }

```

Looping over the elements has already been used in the previous example. Note the special method `center` used in Line 169 to obtain the coordinates of the center of the current element. While there is a more general mechanism to obtain coordinates for any point in an element (the `global` method of the `geometry` object), the element

center is so frequently used in finite volume schemes that a dedicated method for it exists. The center coordinate is then used as the argument for the function object `c0`, which returns the initial concentration c_0 at that point. Line 172 shows how the mapper object is used: Its `index` method returns a nonnegative integer for the given element, which is suitable to access the data array `c`.

The next code block constructs a writer for the VTK format, and writes the discrete initial concentration to a file

```

178     auto vtkWriter = std::make_shared<Dune::VTKWriter<GridView> >(gridView);
179     VTKSequenceWriter<GridView> vtkSequenceWriter(vtkWriter,
180                                                    "concentration"); // file name
181
182     // Write the initial values
183     vtkWriter->addCellData(c,"concentration");
184     vtkSequenceWriter.write( 0.0 ); // 0.0 is the current time

```

The `VTKWriter` constructed in Line 178 writes individual concentration fields to individual files. The `VTKSequenceWriter` in the following line ties these together to a time series of data. In addition to the individual data files, it writes a *sequence file* (with a `.pvd` suffix) that lists all data files together with their time points t_k . This information allows to properly visualize time-dependent data even if the time steps are not uniform.

The final block in the `main` method is the actual time loop.

```

189     double t=0;
190     double tend=0.6;
191     int k=0;
192     const double saveInterval = 0.1;
193     double saveStep = 0.1;
194
195     auto b = [](const Dune::FieldVector<GridView::ctype,GridView::dimensionworld>& x, double t)
196     {
197         return 0.0;
198     };
199
200     auto v = [](const Dune::FieldVector<GridView::ctype,GridView::dimensionworld>& x, double t)
201     {
202         return Dune::FieldVector<double,GridView::dimensionworld> (1.0);
203     };
204
205     while (t<tend)
206     {
207         // apply finite volume scheme
208         double dt = evolve(gridView,mapper,c,v,b,t);
209
210         // augment time and time step counter
211         t += dt;
212         ++k;
213

```

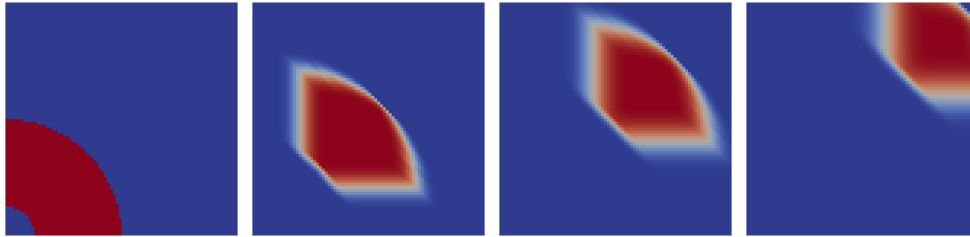



Figure 5: Evolution of the concentration c at times $t = 0$, $t = 0.204187$, $t = 0.402187$, $t = 0.600187$

```

214     // check if data should be written
215     if ( t >= saveStep)
216     {
217         // Write data. We do not have to call addCellData again!
218         vtkSequenceWriter.write( t );
219
220         // increase saveStep for next interval
221         saveStep += saveInterval;
222     }
223
224     // print iteration number, time, and time step size
225     std::cout << "k=" << k << " _t=" << t << " _dt=" << dt << std::endl;
226 }

```

Lines 189–193 initialize several variables, and two further lambda objects v and b for the velocity field and the inflow boundary condition, respectively. The loop starting in Line 205 loops until the current time t has exceeded the specified end time t_{end} . Most of the actual work is done in a separate method `evolve`, which we discuss below. That method determines a suitable time step size following the stability criterion (10), and advances the global concentration vector c to the next time step. The main loop then increases the global time, and writes the iterate to a file if a predefined amount of time has passed.

When run, the example program produces 97 time steps, seven output files, and the sequence file `concentration.pvd`. A visualization of the simulation result is given in Figure 5. One can clearly see how the initial condition is transported along the velocity field v . The noticeable diffusion is caused by the crude numerical method.

4.3 The method `evolve`

The method `evolve` does the main part of the work. In particular, it implements evolution (8) with optimal time step control via (10). After each call to `evolve`, the current iterate has advanced to the next time step, and a proper time step size Δt^k for this has been determined using the stability bound (10).

The method signature is

```

19 template<class GridView, class Mapper>
20 double evolve (const GridView& gridView,
21             const Mapper& mapper,
22             std::vector<double>& c,
23             const std::function<FieldVector<typename GridView::ctype,GridView::dimensionworld>
24             (FieldVector<typename GridView::ctype,GridView::dimension>,double)> v,
25             const std::function<double
26             (FieldVector<typename GridView::ctype,GridView::dimension>,double)> b,
27             double t)

```

The first two arguments are the grid and the mapper. The third argument is the array of element concentration values c . This argument is a non-const reference, because the array is modified in-place. The arguments v and b are the velocity field and the inflow boundary condition functions, respectively. The last argument is the current global time t . Even though the velocity field and boundary conditions are independent of time for this specific example, we have kept the infrastructure in the code to also allow time-dependent data.

The method starts by a bit of initialization code:

```

31 // Grid dimension
32 const int dim = GridView::dimension;
33
34 // allocate a temporary vector for the update
35 std::vector<double> update(c.size());
36 std::fill(update.begin(), update.end(), 0.0);
37
38 // initialize dt very large
39 double dt = std::numeric_limits<double>::max();

```

The array set up in Line 35 is the correction δ defined in (9). The variable dt in Line 39 will store the time step size Δt^k . As it is defined as the minimum of a sequence of numbers in (10), it is initially set to something that is certainly larger than anything that can occur in (10).

Then starts the loop over all grid elements T_i :

```

44 for (const auto& element : elements(gridView))
45 {
46     // element geometry
47     auto geometry = element.geometry();
48
49     // element volume
50     double elementVolume = geometry.volume();
51
52     // Element index
53     auto i = mapper.index(element);
54
55     // Will store the total element outflow
56     double sumfactor = 0.0;

```

This is the same kind of loop already seen in the global finite element assembler in Section 3. For each element T_i , the loop computes the update δ_i defined in (9). At the top of the loop, a bit of information about T_i like its volume $|T_i|$ and index i are precomputed.

The formula (9) for the correction δ_i for element T_i consists of a sum over all elements T_j whose boundaries intersect with the boundary of T_i in more than just a point. Such neighborhood relations are represented by the DUNE grid interface by objects of type `Intersection`. These return all relevant information about the relationship of an element with a particular neighbor or the domain boundary. The concept is deliberately general enough to allow for nonconforming grids, i.e., grids where the intersection of two elements is not necessarily a common facet.

The sum in (9) is therefore coded with a loop over all intersections of the current element.

```

61     for (const auto& intersection : intersections(gridView,element))
62     {
63         // get geometry type of face
64         auto igeo = intersection.geometry();
65
66         // center of face in global coordinates
67         auto faceCenter = igeo.center();
68
69         // evaluate velocity at face center
70         auto velocity = v(faceCenter,t);
71
72         // get the center of the intersection in local coordinates
73         const auto& intersectionReferenceElement = ReferenceElements<double,dim-1>::general(intersection.type());
74         auto intersectionCenter = intersectionReferenceElement.position(0,0);
75
76         // get normal vector scaled with volume
77         auto integrationOuterNormal = intersection.integrationOuterNormal(intersectionCenter);
78
79         // Compute factor occuring in flux formula  $v \cdot \mathbf{n}_{ij} \cdot |\gamma_{ij}|$ 
80         double factor = velocity*integrationOuterNormal;

```

The loop itself uses the convenient range-based `for` syntax already used for the loops over the grid elements. It then computes the factor $|\gamma_{ij}|v_{ij}\mathbf{n}_{ij}$. To compute v_{ij} , the value of the velocity field v at the center of the common facet between T_i and its current neighbor T_j , Line 64 first acquires the geometry (i.e., the shape) of the intersection between T_i and T_j . Just like an element geometry, this intersection geometry has a `center` method which is called in Line 67. Line 70 then evaluates the velocity field at that position.

To evaluate \mathbf{n}_{ij} , we need the center of the intersection in local coordinates of the intersection. A direct method for this does not exist. On the other hand, there is a reference element corresponding to the intersection, which is acquired in Line 73. That reference element knows its center.

Rather than computing $|\gamma_{ij}|$ and \mathbf{n}_{ij} separately, the DUNE grid interface offers a method `integrationOuterNormal` that directly yields the product of the two. This is

again due to the fact that this product is used very frequently in finite volume methods, so that a dedicated method makes sense. Even more importantly, it can be much more efficient to evaluate the scaled normal $|\gamma|_{ij} \mathbf{n}_{ij}$ directly, rather than computing the two separate factors first.

The second half of the intersection loop computes the actual update δ_i for the element T_i .

```

84     // Outflow contributions
85     update[i] -= c[i]*std::max(0.0,factor)/elementVolume;
86
87     // Inflow contributions
88     if (factor <= 0) // inflow!
89     {
90         // handle interior face
91         if (intersection.neighbor())
92         {
93             // access neighbor
94             auto j = mapper.index(intersection.outside());
95             update[i] -= c[j]*factor/elementVolume;
96         }
97
98         // handle boundary face
99         if (intersection.boundary())
100             update[i] -= b(faceCenter,t)*factor/elementVolume;
101     }
102
103     // for time step calculation
104     sumfactor += std::max(0.0,factor);
105 } // end loop over all intersections

```

Line 85 adds $-C_i \frac{|\gamma_{ij}|}{|T_i|} \max(0, v \mathbf{n})$, which covers the case that the current intersection is an outflow boundary of the element T_i . If $v|\gamma_{ij}| \mathbf{n}_{ij} < 0$, i.e., if there is flow into element T_i , we need to distinguish whether γ_{ij} really is the intersection with a second element T_j , or whether γ_{ij} is part of the domain boundary $\partial\Omega$ (in which case it is automatically on the inflow boundary Γ_{in}). Lines 88–101 cover these two cases. Observe how the intersection knows whether there is an adjacent element T_j (through the `neighbor` method), and whether we are on the domain boundary (through the `boundary` method). If the grid is distributed across several processors, both methods may return `false` at the same time. However, in this simple sequential example this cannot happen.

Finally, Line 104 sums up the outflow contributions for the stability bound (10). This ends the loop over the intersections.

The loop over the elements ends shortly after

```

109     // compute dt restriction
110     dt = std::min(dt,elementVolume/sumfactor);
111 } // end loop over the grid elements

```

All that is left to do is to compute the current minimum over the outflows in Line 110.

Finally, the new time step size is multiplied with a safety factor of 0.99, and used to update the concentration vector.

```

115 // scale dt with safety factor
116 dt *= 0.99;
117
118 // update the concentration vector
119 for (unsigned int i=0; i<c.size(); ++i)
120     c[i] += dt*update[i];
121
122 return dt;
123 }

```

This ends the discussion of the `evolve` method.

5 Complete source code of the finite element example

```

1 #include <config.h>
2
3 #include <vector>
4
5 #include <dune/common/function.hh>
6
7 #include <dune/geometry/quadraturerules.hh>
8
9 // { include_uggrid_begin }
10 #include <dune/grid/uggrid.hh>
11 // { include_uggrid_end }
12 #include <dune/grid/io/file/gmshreader.hh>
13 #include <dune/grid/io/file/vtk/vtkwriter.hh>
14
15 #include <dune/istl/matrix.hh>
16 // { include_matrix_vector_begin }
17 #include <dune/istl/bvector.hh>
18 #include <dune/istl/bcrsmatrix.hh>
19 // { include_matrix_vector_end }
20 #include <dune/istl/matrixindexset.hh>
21 #include <dune/istl/preconditioners.hh>
22 #include <dune/istl/solvers.hh>
23 #include <dune/istl/matrixmarket.hh>
24
25 #include <dune/functions/functionspacebases/pqknodalbasis.hh>
26 #include <dune/functions/functionspacebases/interpolate.hh>
27
28
29 // { using_namespace_dune_begin }
30 using namespace Dune;
31 // { using_namespace_dune_end }
32
33 // Compute the stiffness matrix for a single element
34 // { local_assembler_signature_begin }
35 template <class LocalView, class MatrixType>
36 void assembleElementStiffnessMatrix( const LocalView& localView, MatrixType& elementMatrix)
37 // { local_assembler_signature_end }
38 {
39     // { local_assembler_get_geometry_begin }
40     using Element = typename LocalView::Element;
41     auto element = localView.element();
42     const int dim = Element::dimension();
43     auto geometry = element.geometry();
44     // { local_assembler_get_geometry_end }
45
46     // Get set of shape functions for this element
47     // { get_shapefunctions_begin }
48     const auto& localFiniteElement = localView.tree().finiteElement();
49     // { get_shapefunctions_end }
50
51     // Set all matrix entries to zero
52     // { init_element_matrix_begin }
53     elementMatrix.setSize(localFiniteElement.size(), localFiniteElement.size());
54     elementMatrix = 0; // fills the entire matrix with zeros
55     // { init_element_matrix_end }
56
57     // Get a quadrature rule
58     // { get_quadrature_rule_begin }

```

```

59     int order = 2*(dim*localFiniteElement.localBasis().order()-1);
60     const auto& quadRule = QuadratureRules<double, dim>::rule(element.type(), order);
61     // { get_quadrature_rule_end }
62
63     // Loop over all quadrature points
64     // { loop_over_quad_points_begin }
65     for (const auto& quadPoint : quadRule) {
66         // { loop_over_quad_points_end }
67
68         // { get_quad_point_info_begin }
69         // Position of the current quadrature point in the reference element
70         const auto quadPos = quadPoint.position();
71
72         // The transposed inverse Jacobian of the map from the reference element to the element
73         const auto jacobian = geometry.jacobianInverseTransposed(quadPos);
74
75         // The multiplicative factor in the integral transformation formula
76         const auto integrationElement = geometry.integrationElement(quadPos);
77         // { get_quad_point_info_end }
78
79         // { compute_gradients_begin }
80         // The gradients of the shape functions on the reference element
81         std::vector<FieldMatrix<double,1,dim> > referenceGradients;
82         localFiniteElement.localBasis().evaluateJacobian(quadPos, referenceGradients);
83
84         // Compute the shape function gradients on the real element
85         std::vector<FieldVector<double,dim> > gradients(referenceGradients.size());
86         for (size_t i=0; i<gradients.size(); i++)
87             jacobian.mv(referenceGradients[i][0], gradients[i]);
88         // { compute_gradients_end }
89
90         // Compute the actual matrix entries
91         // { compute_matrix_entries_begin }
92         for (size_t i=0; i<elementMatrix.N(); i++)
93             for (size_t j=0; j<elementMatrix.M(); j++)
94                 elementMatrix[localView.tree().localIndex(i)][localView.tree().localIndex(j)]
95                     += (gradients[i] * gradients[j]) * quadPoint.weight() * integrationElement;
96         // { compute_matrix_entries_end }
97     }
98 }
99
100 }
101
102 // Compute the source term for a single element
103 template <class LocalView>
104 void getVolumeTerm( const LocalView& localView,
105                   BlockVector<FieldVector<double,1> >& localRhs,
106                   const std::function<double(FieldVector<double,LocalView::Element::dimension>)> volumeTerm)
107 {
108     using Element = typename LocalView::Element;
109     auto element = localView.element();
110     const int dim = Element::dimension;
111
112     // Set of shape functions for a single element
113     const auto& localFiniteElement = localView.tree().finiteElement();
114
115     // Set all entries to zero
116     localRhs.resize(localFiniteElement.size());
117     localRhs = 0;
118
119     // A quadrature rule
120     int order = dim;
121     const auto& quadRule = QuadratureRules<double, dim>::rule(element.type(), order);
122
123     // Loop over all quadrature points
124     for (const auto& quadPoint : quadRule) {
125
126         // Position of the current quadrature point in the reference element
127         const FieldVector<double,dim>& quadPos = quadPoint.position();
128
129         // The multiplicative factor in the integral transformation formula
130         const double integrationElement = element.geometry().integrationElement(quadPos);
131
132         double functionValue = volumeTerm(element.geometry().global(quadPos));
133
134         // Evaluate all shape function values at this point
135         std::vector<FieldVector<double,1> > shapeFunctionValues;
136         localFiniteElement.localBasis().evaluateFunction(quadPos, shapeFunctionValues);
137
138         // Actually compute the vector entries
139         for (size_t i=0; i<localRhs.size(); i++)
140             localRhs[i] += shapeFunctionValues[i] * functionValue * quadPoint.weight() * integrationElement;
141     }
142 }
143
144 }
145
146 // Get the occupation pattern of the stiffness matrix
147 template <class Basis>

```

```

148 void getOccupationPattern(const Basis& basis, MatrixIndexSet& nb)
149 {
150     nb.resize(basis.size(), basis.size());
151
152     auto gridView = basis.gridView();
153
154     // A loop over all elements of the grid
155     auto localView = basis.localView();
156     auto localIndexSet = basis.localIndexSet();
157
158     for (const auto& element : elements(gridView))
159     {
160         localView.bind(element);
161         localIndexSet.bind(localView);
162
163         for (size_t i=0; i<localIndexSet.size(); i++)
164         {
165             // The global index of the i-th vertex of the element
166             auto row = localIndexSet.index(i);
167
168             for (size_t j=0; j<localIndexSet.size(); j++)
169             {
170                 // The global index of the j-th vertex of the element
171                 auto col = localIndexSet.index(j);
172                 nb.add(row,col);
173             }
174         }
175     }
176 }
177
178
179 /** \brief Assemble the Laplace stiffness matrix on the given grid view */
180 // { global_assembler_signature_begin }
181 template <class Basis>
182 void assemblePoissonProblem(const Basis& basis,
183                             BCRSMatix<FieldMatrix<double,1,1> >& matrix,
184                             BlockVector<FieldVector<double,1> >& rhs,
185                             const std::function<double(FieldVector<double,Basis::GridView::dimension>)> volumeTerm)
186 // { global_assembler_signature_end }
187 {
188     // { assembler_get_grid_info_begin }
189     auto gridView = basis.gridView();
190     // { assembler_get_grid_info_end }
191
192     // MatrixIndexSets store the occupation pattern of a sparse matrix.
193     // They are not particularly efficient, but simple to use.
194     // { assembler_zero_matrix_begin }
195     MatrixIndexSet occupationPattern;
196     getOccupationPattern(basis, occupationPattern);
197
198     // ... and give it the occupation pattern we want.
199     occupationPattern.exportIdx(matrix);
200
201     // Set all entries to zero
202     matrix = 0;
203     // { assembler_zero_matrix_end }
204
205     // { assembler_zero_vector_begin }
206     // set rhs to correct length
207     rhs.resize(basis.size());
208
209     // Set all entries to zero
210     rhs = 0;
211     // { assembler_zero_vector_end }
212
213     // A loop over all elements of the grid
214     // { assembler_element_loop_begin }
215     auto localView = basis.localView();
216     auto localIndexSet = basis.localIndexSet();
217
218     for (const auto& element : elements(gridView))
219     {
220         // { assembler_element_loop_end }
221
222         // Now let's get the element stiffness matrix
223         // A dense matrix is used for the element stiffness matrix
224         // { assembler_assemble_element_matrix_begin }
225         localView.bind(element);
226         localIndexSet.bind(localView);
227
228         Matrix<FieldMatrix<double,1,1> > elementMatrix;
229         assembleElementStiffnessMatrix(localView, elementMatrix);
230         // { assembler_assemble_element_matrix_end }
231
232         //
233         // { assembler_add_element_matrix_begin }
234         for (size_t i=0; i<elementMatrix.N(); i++)
235         {
236             // The global index of the i-th degree of freedom of the element

```

```

237         auto row = localIndexSet.index(i);
238
239         for (size_t j=0; j<elementMatrix.M(); j++)
240         {
241             // The global index of the j-th degree of freedom of the element
242             auto col = localIndexSet.index(j);
243             matrix[row][col] += elementMatrix[i][j];
244         }
245     }
246     // { assembler_add_element_matrix_end }
247
248     // Now get the local contribution to the right-hand side vector
249     BlockVector<FieldVector<double,1> > localRhs;
250     getVolumeTerm(localView, localRhs, volumeTerm);
251
252     for (size_t i=0; i<localRhs.size(); i++)
253     {
254         // The global index of the i-th vertex of the element
255         auto row = localIndexSet.index(i);
256         rhs[row] += localRhs[i];
257     }
258 }
259 }
260
261
262 int main (int argc, char *argv[]) try
263 {
264     // Set up MPI, if available
265     MPIHelper::instance(argc, argv);
266
267
268     // //////////////////////////////////////
269     // Generate the grid
270     // //////////////////////////////////////
271
272     // { create_grid_begin }
273     const int dim = 2;
274     typedef UGGrid<dim> GridType;
275     std::shared_ptr<GridType> grid(GmshReader<GridType>::read("1-shape.msh"));
276
277     grid->globalRefine(2);
278
279     typedef GridType::LeafGridView GridView;
280     GridView gridView = grid->leafGridView();
281     // { create_grid_end }
282
283     // //////////////////////////////////////
284     // Stiffness matrix and right hand side vector
285     // //////////////////////////////////////
286
287     // { create_matrix_vector_begin }
288     typedef BlockVector<FieldVector<double,1> > VectorType;
289     typedef BCRCMatrix<FieldMatrix<double,1,1> > MatrixType;
290
291     VectorType rhs;
292     MatrixType stiffnessMatrix;
293     // { create_matrix_vector_end }
294
295     // //////////////////////////////////////
296     // Assemble the system
297     // //////////////////////////////////////
298
299     // { call_assembler_begin }
300     Functions::PQkNodalBasis<GridView,1> basis(gridView);
301
302     auto sourceTerm = [(const FieldVector<double,dim>& x){return -5.0;};
303     assemblePoissonProblem(basis, stiffnessMatrix, rhs, sourceTerm);
304     // { call_assembler_end }
305
306     // Determine Dirichlet dofs by marking all degrees of freedom whose Lagrange nodes comply with a
307     // given predicate .
308     // Since interpolating into a vector<bool> is currently not supported ,
309     // we use a vector<char> which, in contrast to vector<bool>
310     // is a real container .
311     // { dirichlet_marking_begin }
312     auto predicate = [(auto p){return p[0] < 1e-8 or p[1] < 1e-8 or (p[0] > 0.4999 and p[1] > 0.4999);};
313
314     // Interpolating the predicate will mark all desired Dirichlet degrees of freedom
315     std::vector<char> dirichletNodes;
316     Functions::interpolate(basis, dirichletNodes, predicate);
317     // { dirichlet_marking_end }
318
319     // //////////////////////////////////////
320     // Modify Dirichlet rows
321     // //////////////////////////////////////
322     // { dirichlet_matrix_modification_begin }
323     // loop over the matrix rows
324     for (size_t i=0; i<stiffnessMatrix.N(); i++)
325     {

```



```

326     if (dirichletNodes[i])
327     {
328         auto cIt = stiffnessMatrix[i].begin();
329         auto cEndIt = stiffnessMatrix[i].end();
330         // loop over nonzero matrix entries in current row
331         for (; cIt!=cEndIt; ++cIt)
332             *cIt = (i==cIt.index()) ? 1.0 : 0.0;
333     }
334 }
335 // { dirichlet_matrix_modification_end }
336
337 // Set Dirichlet values
338 // { dirichlet_rhs_modification_begin }
339 auto dirichletValues = [(auto p){return (p[0] < 1e-8 or p[1] < 1e-8) ? 0 : 0.5;};
340 Functions::interpolate(basis,rhs,dirichletValues,dirichletNodes);
341 // { dirichlet_rhs_modification_end }
342
343 ////////////////////////////////////////////////////////////////////
344 // Write matrix and load vector to files, to be used in later examples
345 ////////////////////////////////////////////////////////////////////
346 // { matrix_rhs_writing_begin }
347 storeMatrixMarket(stiffnessMatrix, "poisson-matrix.mm");
348 storeMatrixMarket(rhs, "poisson-rhs.mm");
349 // { matrix_rhs_writing_end }
350
351 ////////////////////////////////////////////////////////////////////
352 // Compute solution
353 ////////////////////////////////////////////////////////////////////
354 // { algebraic_solving_begin }
355 // Choose an initial iterate
356 VectorType x(basis.size());
357 x = 0;
358
359 // Technicality : turn the matrix into a linear operator
360 MatrixAdapter<MatrixType,VectorType,VectorType> linearOperator(stiffnessMatrix);
361
362 // Sequential incomplete LU decomposition as the preconditioner
363 SeqILU0<MatrixType,VectorType,VectorType> preconditioner(stiffnessMatrix,1.0);
364
365 // Preconditioned conjugate - gradient solver
366 CGSolver<VectorType> cg(linearOperator,
367 preconditioner,
368 1e-4, // desired residual reduction factor
369 50, // maximum number of iterations
370 2); // verbosity of the solver
371
372 // Object storing some statistics about the solving process
373 InverseOperatorResult statistics;
374
375 // Solve !
376 cg.apply(x, rhs, statistics);
377 // { algebraic_solving_end }
378
379 // Output result
380 // { vtk_output_begin }
381 VTKWriter<GridView> vtkWriter(gridView);
382 vtkWriter.addVertexData(x, "solution");
383 vtkWriter.write("poissonequation-result");
384 // { vtk_output_end }
385
386 return 0;
387 }
388 // Error handling
389 catch (std::exception& e) {
390     std::cout << e.what() << std::endl;
391     return 1;
392 }
393 }

```

6 Complete source code of the finite volume example

```

1 // -- tab-width: 4; indent-tabs-mode: nil; c-basic-offset: 2 --
2 // vi: set et ts=4 sw=2 sts=2:
3 #include "config.h" // know what grids are present
4
5 #include <iostream> // for input/output to shell
6 #include <vector> // STL vector class
7
8 #include <dune/common/parallel/mpihelper.hh>
9
10 #include <dune/grid/common/mcmgmapper.hh>
11 #include <dune/grid/yaspgrid.hh>
12 #include <dune/grid/io/file/vtk.hh>
13
14 // { using_namespace_dune_begin }
15 using namespace Dune;

```

```

16 // { using_namespace_dune_end }
17
18 // { evolve_signature_begin }
19 template<class GridView, class Mapper>
20 double evolve (const GridView& gridView,
21               const Mapper& mapper,
22               std::vector<double>& c,
23               const std::function<FieldVector<typename GridView::ctype,GridView::dimensionworld>
24                 (FieldVector<typename GridView::ctype,GridView::dimension>,double)> v,
25               const std::function<double
26                 (FieldVector<typename GridView::ctype,GridView::dimension>,double)> b,
27               double t)
28 // { evolve_signature_end }
29 {
30 // { evolve_init_begin }
31 // Grid dimension
32 const int dim = GridView::dimension;
33
34 // allocate a temporary vector for the update
35 std::vector<double> update(c.size());
36 std::fill (update.begin(), update.end(), 0.0);
37
38 // initialize dt very large
39 double dt = std::numeric_limits<double>::max();
40 // { evolve_init_end }
41
42 // compute update vector and optimum dt in one grid traversal
43 // { element_loop_begin }
44 for (const auto& element : elements(gridView))
45 {
46 // element geometry
47 auto geometry = element.geometry();
48
49 // element volume
50 double elementVolume = geometry.volume();
51
52 // Element index
53 auto i = mapper.index(element);
54
55 // Will store the total element outflow
56 double sumfactor = 0.0;
57 // { element_loop_end }
58
59 // run through all intersections  $\gamma_{ij}$  with neighbors and boundary
60 // { intersection_loop_begin }
61 for (const auto& intersection : intersections (gridView,element))
62 {
63 // get geometry type of face
64 auto igeo = intersection.geometry();
65
66 // center of face in global coordinates
67 auto faceCenter = igeo.center();
68
69 // evaluate velocity at face center
70 auto velocity = v(faceCenter,t);
71
72 // get the center of the intersection in local coordinates
73 const auto& intersectionReferenceElement = ReferenceElements<double,dim-1>::general(intersection.type());
74 auto intersectionCenter = intersectionReferenceElement.position(0,0);
75
76 // get normal vector scaled with volume
77 auto integrationOuterNormal = intersection.integrationOuterNormal(intersectionCenter);
78
79 // Compute factor occuring in flux formula  $v \cdot \mathbf{n}_{ij} \cdot |\gamma_{ij}|$ 
80 double factor = velocity*integrationOuterNormal;
81 // { intersection_loop_initend }
82
83 // { intersection_loop_mainbegin }
84 // Outflow contributions
85 update[i] -= c[i]*std::max(0.0,factor)/elementVolume;
86
87 // Inflow contributions
88 if (factor<=0) // inflow !
89 {
90 // handle interior face
91 if (intersection.neighbor())
92 {
93 // access neighbor
94 auto j = mapper.index(intersection.outside());
95 update[i] -= c[j]*factor/elementVolume;
96 }
97
98 // handle boundary face
99 if (intersection.boundary())
100 update[i] -= b(faceCenter,t)*factor/elementVolume;
101 }
102
103 // for time step calculation

```

```

104     sumfactor += std::max(0.0,factor);
105 } // end loop over all intersections
106 // { intersection_loopend }
107
108 // { element_loop_beginend }
109 // compute dt restriction
110 dt = std::min(dt,elementVolume/sumfactor);
111 } // end loop over the grid elements
112 // { element_loop_end }
113
114 // { evolve_laststeps }
115 // scale dt with safety factor
116 dt *= 0.99;
117
118 // update the concentration vector
119 for (unsigned int i=0; i<c.size(); ++i)
120     c[i] += dt*update[i];
121
122 return dt;
123 }
124 // { evolve_end }
125
126 //=====
127 // The main function creates objects and does the time loop
128 //=====
129
130 // { main_begin }
131 int main (int argc , char ** argv) try
132 {
133     // Set up MPI, if available
134     Dune::MPIHelper::instance(argc, argv);
135     // { main_signature_end }
136
137     // { create_grid_begin }
138     const int dim = 2;
139     typedef YaspGrid<dim> GridType;
140     GridType grid({1.0,1.0}, // upper right corner, the lower left one is (0,0)
141                 {80,80}); // number of elements per direction
142
143     typedef GridType::LeafGridView GridView;
144     GridView gridView = grid.leafGridView();
145     // { create_grid_end }
146
147     // Assigns a unique number to each element
148     // { create_concentration_begin }
149     MultipleCodimMultipleGeomTypeMapper<GridView,MCMGElementLayout>
150     mapper(gridView);
151
152     // Allocate a vector for the concentration
153     std::vector<double> c(mapper.size());
154     // { create_concentration_end }
155
156     // initial concentration
157     // { lambda_initial_concentration_begin }
158     auto c0 = [](auto x) { return (x.two_norm())>0.125 && x.two_norm()<0.5 ? 1.0 : 0.0; };
159     // { lambda_initial_concentration_end }
160
161     // { sample_initial_concentration_begin }
162     // Iterate over grid elements and evaluate c0 at element centers
163     for (const auto& element : elements(gridView))
164     {
165         // Get element geometry
166         auto geometry = element.geometry();
167
168         // Get global coordinate of element center
169         auto global = geometry.center();
170
171         // Sample initial concentration c0 at the element center
172         c[mapper.index(element)] = c0(global);
173     }
174     // { sample_initial_concentration_end }
175
176     // Construct VTK writer
177     // { construct_vtk_writer_begin }
178     auto vtkWriter = std::make_shared<Dune::VTKWriter<GridView>>(gridView);
179     VTKSequenceWriter<GridView> vtkSequenceWriter(vtkWriter,
180                                                  "concentration"); // file name
181
182     // Write the initial values
183     vtkWriter->addCellData(c,"concentration");
184     vtkSequenceWriter.write(0.0); // 0.0 is the current time
185     // { construct_vtk_writer_end }
186
187     // now do the time steps
188     // { time_loop_begin }
189     double t=0;
190     double tend=0.6;
191     int k=0;
192     const double saveInterval = 0.1;

```

```

193     double saveStep = 0.1;
194
195     auto b = [](const Dune::FieldVector<GridView::ctype,GridView::dimensionworld>& x, double t)
196     {
197         return 0.0;
198     };
199
200     auto v = [](const Dune::FieldVector<GridView::ctype,GridView::dimensionworld>& x, double t)
201     {
202         return Dune::FieldVector<double,GridView::dimensionworld> (1.0);
203     };
204
205     while (t<tend)
206     {
207         // apply finite volume scheme
208         double dt = evolve(gridView,mapper,c,v,b,t);
209
210         // augment time and time step counter
211         t += dt;
212         ++k;
213
214         // check if data should be written
215         if (t >= saveStep)
216         {
217             // Write data. We do not have to call addCellData again!
218             vtkSequenceWriter.write( t );
219
220             // increase saveStep for next interval
221             saveStep += saveInterval;
222         }
223
224         // print iteration number, time, and time step size
225         std::cout << "k=" << k << "_t=" << t << "_dt=" << dt << std::endl;
226     }
227     // { time_loop_end }
228
229     // done
230     return 0;
231     // { catch_block_begin }
232 }
233 catch (std::exception & e) {
234     std::cout << e.what() << std::endl;
235     return 1;
236 }
237 // { main_end }

```

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