

AD-A281 416

94-21266

8pg

REPORT DOCUMENTATION PAGE			Form Approved OMB No. 0704-0188	
Public reporting burden for this collection of information is estimated to average 1 hour per response, including the time for reviewing instructions, searching existing data sources, gathering and maintaining the data needed, and completing and reviewing the collection of information. Send comments regarding this burden estimate or any other aspect of this collection of information, including suggestions for reducing this burden, to Washington Headquarters Services, Directorate for Information Operations and Reports, 1215 Jefferson Davis Highway, Suite 1204, Arlington, VA 22202-4302, and to the Office of Management and Budget, Paperwork Reduction Project (0704-0188), Washington, DC 20503.				
1. AGENCY USE ONLY (Leave blank)	2. REPORT DATE June 1994	3. REPORT TYPE AND DATES COVERED Final 1 Jan 92-31 May 93		
4. TITLE AND SUBTITLE Workshop on Adaptive Methods for Partial Differential Equations			5. FUNDING NUMBERS DAAL03-92-G-0009	
6. AUTHOR(S) Joseph E. Flaherty				
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) Rensselaer Polytechnic Institute Troy, NY 12180			8. PERFORMING ORGANIZATION REPORT NUMBER	
9. SPONSORING / MONITORING AGENCY NAME(S) AND ADDRESS(ES) U.S. Army Research Office P.O. Box 12211 Research Triangle Park, NC 27709-2211			10. SPONSORING / MONITORING AGENCY REPORT NUMBER ARO 29079.1-MA-CF	
11. SUPPLEMENTARY NOTES The views, opinions and/or findings contained in this report are those of the author(s) and should not be construed as an official Department of the Army position, policy, or decision, unless so designated by other documentation.				
12a. DISTRIBUTION / AVAILABILITY STATEMENT Approved for public release; distribution unlimited.			12b. DISTRIBUTION CODE SELECTE JUL 13 1994 S D	
13. ABSTRACT (Maximum 200 words) During this workshop, approximately 100 participants (whose names are appended) from industry, academia, Department of Defense, and other national laboratories heard talks on the theory and practice of adaptive approaches in several mathematical areas and physical disciplines. Also, for the first time in this series of workshops, a full day tutorial was held on May 17, covering some of the more germane issues in adaptivity. This tutorial, conducted by J. Tinsley Oden and two of the meeting co-organizers, Joseph E. Flaherty and Mark Shephard, discussed topics ranging from the underlying principles of a priori error estimation, to adaptive methods for transient problems, to computational geometric approaches for automatic three-dimensional finite element mesh generation. 94 7 12 139 DTIC QUALITY INSPECTED 8				
14. SUBJECT TERMS Workshop, Adaptive Methods, Partial Differential Equations, Adaptivity, Priori Error Estimation			15. NUMBER OF PAGES 7	
			16. PRICE CODE	
17. SECURITY CLASSIFICATION OF REPORT UNCLASSIFIED	18. SECURITY CLASSIFICATION OF THIS PAGE UNCLASSIFIED	19. SECURITY CLASSIFICATION OF ABSTRACT UNCLASSIFIED	20. LIMITATION OF ABSTRACT UL	

FINAL REPORT

U.S. Army Research Office Contract DAAL03-92-G-0009

Period: 1 January 1992 - 30 June 1994

Title of Research: Workshop on Adaptive Methods  
for Partial Differential Equations

Principal Investigators: Joseph E. Flaherty  
Mark S. Shephard

Scientific Computation Research Center

Rensselaer Polytechnic Institute

Troy, New York 12180

Accession For	
NTIS GPA&I	<input checked="" type="checkbox"/>
DTIC TAB	<input type="checkbox"/>
Unannounced	<input type="checkbox"/>
Justification	
By	
Distribution/	
Availability Codes	
Dist	Avail and/or Special
A-1	

Interest and progress on the development of reliable, robust, and efficient software for the automatic numerical solution of partial differential equations continues to grow. The U.S. Army Research Office (ARO) sponsored the initial workshop in this area at the University of Maryland in 1983. A second ARO-sponsored workshop was held at the Rensselaer Polytechnic Institute in 1988. Funding of this project supported the *Third ARO Workshop on Adaptive Methods for Partial Differential Equations* which was also held at Rensselaer, 18-22 May, 1992. During this workshop, approximately 100 participants (whose names are appended) from industry, academia, Department of Defense, and other national laboratories heard talks on the theory and practice of adaptive approaches in several mathematical areas and physical disciplines. Also, for the first time in this series of workshops, a full day tutorial was held on May 17, covering some of the more germane issues in adaptivity. This tutorial, conducted by J. Tinsley Oden and two of the meeting co-organizers, Joseph E. Flaherty and Mark Shephard, discussed topics ranging from the underlying principles of a priori error estimation, to adaptive methods for transient problems, to computational geometric approaches for automatic three-dimensional finite element mesh generation.

Written proceedings of the invited and some contributed lectures at the workshop were published as a special issue (Volume 14, Numbers 1-3, April 1994) of *Applied Numerical Mathematics* which was edited by Kenneth Clark of ARO and Flaherty and Shephard of Rensselaer. The 18 papers in this volume spanned 365 pages and covered topics involving h-, p-, and r-refinement strategies for transient and steady problems; hierarchical solution and modeling techniques; a posteriori error estimation; parallel solution techniques; mesh generation; and applications to problems in elasticity, fluid mechanics, and biology.

Hierarchical strategies were the dominant theme at the workshop and in these proceedings. The papers by Fish et al. and McCormick and Rude describe hierarchical h-refinement strategies where solutions on finer meshes are regarded as corrections to those on coarser ones. With a composite-grid formulation, McCormick and Rude utilize multigrid solution techniques to enhance solution convergence. Biswas et al. describe a spatially discontinuous hierarchical hp-refinement strategy for hyperbolic systems of conservation laws. Oden et al. describes a method for obtaining a posteriori error estimates of adaptive hp-refinement processes that may be useful on a broad spectrum of problems.

Turning to a relatively new direction, papers by Babuska et al., Shephard and Wendorf, and Noor et al. relate hierarchical solution techniques to the assumptions used in formulating the mathematical model. They discuss the importance of specifying computational accuracy in relation to the idealizations of the mathematical model. Error estimates include both discretization errors, as usual in adaptive computation, and modeling errors, which arise when a more exact formulation is replaced by a simpler one. Typical situations involve the relationship of a plate or shell model to, a more exact, three-dimensional

elastic formulation or a homogenized model of the behavior of a composite media. Continuing in this vein, Shephard and Wentorf describe the structure of a framework for automating such modeling decisions. We believe that these innovations will become more widespread in the future.

Adaptive solution techniques for transient systems continues to grow. Local refinement strategies where space and time are locally enriched are represented by the papers of Berger and Saltzman and Ewing and Lazarov. Techniques for steady and unsteady fluid flows are described in papers by Berger and Saltzman; Biswas et al.; Grove; Lottati and Eidleman; Powell; and Ramakrishnan. Grove utilizes sophisticated front-tracking methods to avoid spurious effects near solution irregularities, while most of the other authors use artificial dissipation and solution limiting.

The papers of Berger and Saltzman and Biswas et al. discuss parallel adaptive procedures, which we view as another aspect of the field that will become more prevalent in future symposia. The goal and the challenge here are to develop strategies that simultaneously minimize both the computational cost and the redistribution cost that is incurred during adaptive enrichment.

Several problems in mechanics have been mentioned; however, Johnson and MacLeod describes a new application of adaptive methods to a problem in medical imaging. Enhanced derivative recovery through least squares techniques is the subject of Belytschko and Blacker's paper while Dougherty and Hyman and Simpson describe mesh-generation strategies. Finally, Kozlovsky describes a programming environment for developing adaptive solution strategies.

It may be interesting to trace the growth of adaptive methods over the ten-year period of the U. S. Army-sponsored workshops. None of the papers at the 1983 workshop involved three-dimensional computations whereas at least four contributions in these proceedings (those by Berger and Saltzman, Ewing and Lazarov, Johnson and MacLeod, Oden et al., and Shephard and Wentorf) involve difficult three-dimensional problems. At the time of the first workshop, the state of the art of adaptive techniques for steady problems was further advanced than it was for transient problems. The papers in this volume would suggest that research on transient problems has closed the gap. Many of the papers dealing with transient phenomena now address two- and three-dimensional problems while those in the proceedings of the first workshop concentrated on one-dimensional problems. As yet, however, no research on hierarchical techniques in both space and time is represented.

While parallel solution techniques have grown with the availability of hardware at, e.g., national computer centers, their use with adaptive techniques continues to be limited. The challenges are substantial, since adaptivity and parallelism are at odds. The most successful parallel solution strategies have employed simple algorithms and uniform structures

while the most successful adaptive techniques utilize complex logic, sophisticated solution strategies involving mesh and order variation, and nonuniform structures. Nevertheless, these difficulties must be overcome if adaptive methods are to be used to address the most difficult three-dimensional transient and steady problems that arise in modern science and engineering.

Some shortcomings cited in the proceedings of the first two workshops continue to be apparent. Suitable benchmark calculations illustrating the effectiveness of an approach with respect to more or less clearly formulated aims and performance measures have yet to be defined. Notions of adaptivity are common in fields such as biology, optimal control, and artificial intelligence. Our aim was to present related ideas of adaptivity used in some of these fields at the workshop and to stimulate a discussion with comparisons and synergism. Most adaptive techniques are still being applied to problems in mechanics. We would hope to see more varied usage and, in this respect, find Johnson and MacLeod's application to a problem in medical imaging refreshing. We will endeavor to have applications in other disciplines represented at future workshops. Once again, the synergy provided by individuals conducting similar activities in different fields can only be beneficial.

The workshop and published proceedings represented, in our opinion, a realistic picture of today's state of the art. The area of adaptive computational methods for partial differential equations is highly promising and offers many challenging research problems. The field is still young but is having a profound impact on computational strategies in several disciplines.

### **Workshop Participants**

**Mohammed Aiffa, Mathematical Sciences, Rensselaer Polytechnic Institute**  
**Mark Ainsworth, Mathematics, Texas Institute for Computational Mechanics**  
**Ed Akin, Mechanical Engineering, Rice University**  
**Ron Ashany, Graduate Center, City University of New York**  
**Ivo Babuska, Institute for Physical Science and Technology, University of Maryland**  
**Peggy Baehmann, SCOREC, Rensselaer Polytechnic Institute**  
**Celso Barcelos, Aries Technology**  
**Ted Belytschko, Civil Engineering, Northwestern University**  
**Marsha Berger, Courant Institute of Mathematical Sciences and RIACS**  
**Kim Bey, Structural Mechanics Division, NASA Langley Research Center**  
**Rupak Biswas, RIACS**  
**Ted Blacker, Sandia National Laboratories**  
**Jugma Bora, PDA Engineering**  
**Malcolm Casale, PATRAN Software Products Division, PDA Engineering**  
**Jagdish Chandra, Mathematics and Computer Science Division, US Army Research Office**  
**Alain Charbonneau, Mathematics and Statistics, Université Laval**  
**Peter Chen, Research Division, Benét Laboratories**  
**Qi Keith Chen, Laboratory for Plasma Research, University of Maryland**  
**Wing Cheng, Applied Mechanics, Corporate Technology Center, FMC Corporation**  
**Shun-chin Chou, Mech. and Struct. Branch, US Army Materials Technology Laboratory**  
**Li Fu Chu, University of Tulsa**  
**Melvyn Ciment, CISE Directorate, National Science Foundation**  
**Kenneth Clark, Mathematics and Computer Science Division, US Army Research Office**  
**Michael Coyle, Research Division, Benét Laboratories**  
**John Dannenhoffer, Comp. and Design Methods, United Technologies Research Center**  
**Gautam Dasgupta, Civil Engineering and Engineering. Mechanics, Columbia University**  
**Roger Davis, Comp. and Design Methods, United Technologies Research Center**  
**Yuefan Deng, Applied Mathematics, SUNY at Stony Brook**  
**Karen Devine, Computer Science, Rensselaer Polytechnic Institute**  
**Comer Duncan, Physics and Astronomy, Bowling Green State University**  
**Todd Dupont, Computer Science, University of Chicago**  
**Harris Edge, Launch & Flight Division, USA Ballistic Research Laboratory**  
**Richard Ewing, Institute for Scientific Computing, University of Wyoming**  
**Jacob Fish, SCOREC, Rensselaer Polytechnic Institute**  
**Joseph Flaherty, Computer Science and SCOREC, Rensselaer Polytechnic Institute**  
**Colin Freese, Mech. and Struct. Branch, US Army Materials Technology Laboratory**  
**John Gary, Div. 881, NIST**  
**Marcel Georges, SCOREC, Rensselaer Polytechnic Institute**  
**Joel Glickman, InterScience**

John Grove, Applied Mathematics and Statistics, SUNY at Stony Brook  
Benqi Guo, University of Manitoba  
Martin Heinstejn, Sandia National Laboratories  
Jens Hugger, Institute for Physical Science and Technology, University of Maryland  
Gregory Hulbert, Mechanical Engineering and Appl. Mechanics, University of Michigan  
Mac Hyman, Group T-7, Los Alamos National Laboratory  
Marc Jacobs, Mathematics and Computer Science, AFOSR  
Dick Jardine, Mathematical Sciences, R.P.I. and U.S.M.A.  
Sisira Jayasinghe, Technical Development/Design Analysis, SDRC  
Chris Johnson, Medicine/Mathematics, University of Utah  
Bruce Johnston, Analysis Software, Aries Technology  
Jim Jones, Computational Mathematics Group, University of Colorado at Denver  
Kugan Kandasamy, Analysis Applications, Intergraph Corporation  
Gregory Kozlovsky, Computer Science, City College of New York  
Scott Lamson, Corporate Research and Development, General Electric  
Martin Leachs, Research Division, Benét Laboratories  
Tom Levosky, Engineering and Manufacturing Computer Systems, AMP  
Likang Li, University of Maryland  
Andrea Long, Computer Science, Rensselaer Polytechnic Institute  
Isaac Lottati, Hydrodynamic Modeling, Science Application International  
Ray Loy, Computer Science, Rensselaer Polytechnic Institute  
Steve McCormick, Computational Mathematics, University of Colorado  
Andrew Mera, Research and Technology Division, Boeing Computer Services  
Peter Moore, Mathematics, Tulane University  
Sella Muthukrishnan, University of Texas at Arlington  
Rajiv Nambiar, Mechanical Engineering, University of Texas at Arlington  
Ahmed Noor, University of Virginia  
J. Tinsley Oden, Aero. Engr. and Engr. Mech., TICOM, University of Texas at Austin  
Can Ozturan, Computer Science, Rensselaer Polytechnic Institute  
James Peng, 62G, IBM  
John Peters, Geotechnical Laboratory, US Army Waterways Experiment Station  
Roger Pierre, Mathematiques Et Statistique, Université Laval  
Kenneth Powell, Aerospace Engineering, University of Michigan  
Ramki Ramakrishnan, Theoretical Flow Physics Branch, NASA Langley Research Center  
Leszek Sczaniecki, Physics and Astronomy, Bowling Green State University  
Ganesh Shastri, Physics and Astronomy, Bowling Green State University  
Mark Shephard, SCOREC, Rensselaer Polytechnic Institute  
Johann Sienz, Civil Engineering, University College of Swansea  
Bruce Simpson, Computer Science, University of Waterloo  
Balaram Sinharoy, Computer Science, Rensselaer Polytechnic Institute  
Royce Soanes, Research Division, Benét Laboratories

James Stewart, Applied Mechanics, Stanford University  
T. Strouboulis, Aerospace Engineering, Texas A&M University  
John Swanson, Swanson Analysis Systems  
Barna Szabo, Center for Computational Mechanics, Washington University  
Ravindra Tetambe, Quality Assurance, Swanson Analysis Systems  
Fred Tracy, Information Technology Laboratory, US Army Waterways Experiment Station  
John Vasilakis, Research Division, Benét Laboratories  
Dennis Vasilopoulos, Engineering Mechanics, General Motors Research  
John Walter, Terminal Ballistics Division, Army Ballistic Research Laboratory  
Yun Wang, Computer Science, Rensselaer Polytechnic Institute  
Ron Webster, Space Operations, Thiokol Corporation  
Rolf Wentorf, SCOREC, Rensselaer Polytechnic Institute  
Mike Wheeler, Rasna Corporation  
Shaojie Xu, Theor. and Applied Math., University of Illinois at Urbana-Champaign  
Ren-Jye Yang, CAE Department, Ford Scientific Research Laboratories  
Samuel Yee, Geophysics Directorate, Phillips Laboratory  
J.Z. Zhu, Universal Energy System