

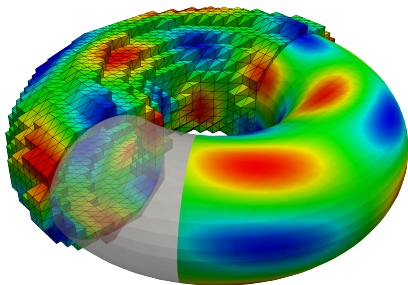
A cut discontinuous Galerkin framework for mixed-dimensional problems

André Massing
Umeå University, Sweden
NTNU Trondheim, Norway

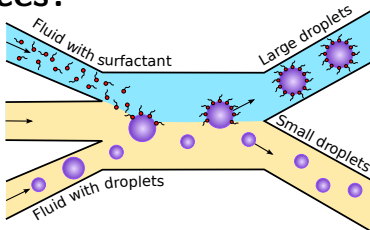
Thanks to
Ceren Gürkan,
Christoph Lehrenfeld, Fabian Heimann
Vetenskapsrådet, ESSENCE, Kempe
foundation

Norwegian Meeting on PDEs

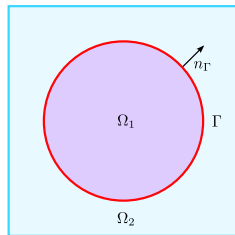
Trondheim, Norway
2019-06-07



How to model complex fluid behavior in microfluidic devices?



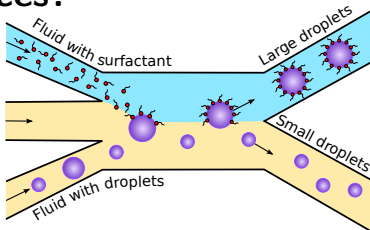
Microfluidic device



Single droplet fluid domains

G.K. Kurup and A.S. Basu, "Tensiophoresis: Migration and Sorting of Droplets in an Interfacial Tension Gradient," Micro Total Analysis Systems (MicroTAS).

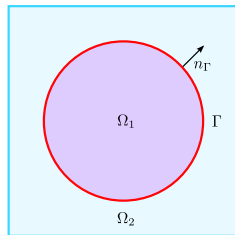
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Microfluidic device

$$\begin{aligned} \rho_i (\partial_t + \mathbf{u} \cdot \nabla) \mathbf{u} &= \nabla \cdot \boldsymbol{\sigma}_i + \rho_i \mathbf{g} & \text{in } \Omega_i(t) \\ \nabla \cdot \mathbf{u} &= 0 & \text{in } \Omega_i(t) \end{aligned}$$

Fluid equations

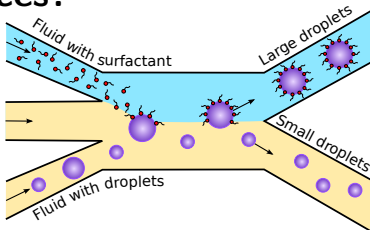


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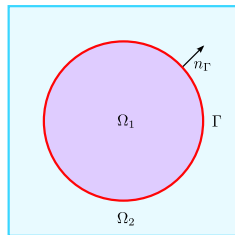
$$\begin{aligned} [\mathbf{u}] &= 0 & \text{on } \Gamma \\ [\boldsymbol{\sigma} \cdot \mathbf{n}_\Gamma] &= -\tau \kappa \mathbf{n}_\Gamma & \text{on } \Gamma \end{aligned}$$

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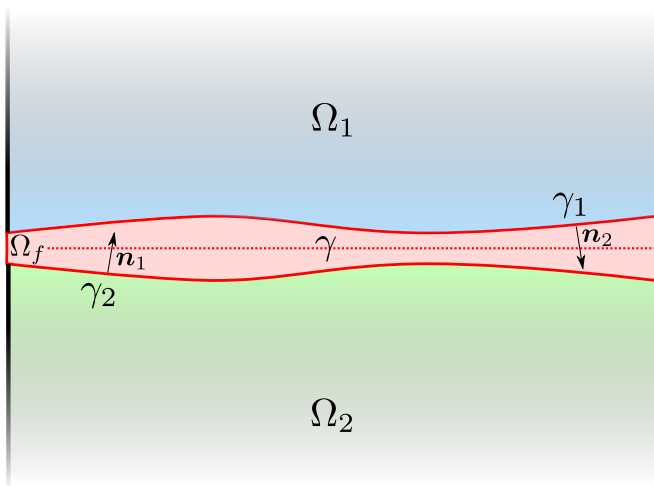
Fluid equations

$$\begin{aligned} \partial_t c_\Omega + \mathbf{u} \cdot \nabla c_\Omega - \nabla \cdot (k_\Gamma \nabla c_\Omega) &= 0 & \text{in } \Omega_i(t), & [k \nabla c_\Omega \cdot \mathbf{n}] = j_{\text{coupling}} & \text{on } \Gamma(t) \\ \partial_t c_\Gamma + \mathbf{u} \cdot \nabla c_\Gamma + c_\Gamma \nabla_\Gamma \cdot \mathbf{u} - \nabla_\Gamma \cdot (k_\Gamma \nabla_\Gamma c_\Gamma) &= j_{\text{coupling}} & \text{on } \Gamma(t) \end{aligned}$$

Surfactant equations

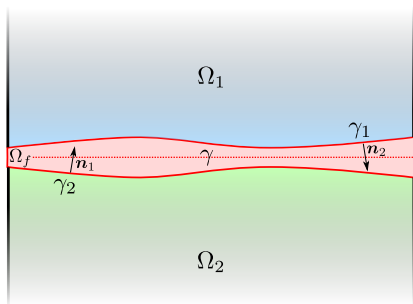
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How to model flow and transport problems in porous media with large-scale fractures?



Fractured porous medium

Flow dynamics in fractured porous media: full 3D problem



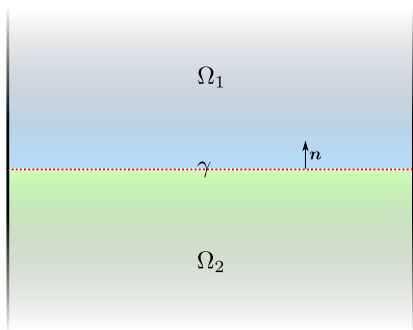
Flow dynamics

$$\begin{cases} \nabla \cdot \mathbf{u}_i = f_v \\ \mathbf{u}_i = -\mathbf{K}_i \nabla p_i \end{cases} \quad \text{in } \Omega_i$$

Coupling

$$\begin{cases} \mathbf{u}_j \cdot \mathbf{n}_i = \mathbf{u}_f \cdot \mathbf{n}_j \\ p_i = p_f \end{cases} \quad \text{on } \gamma_i$$

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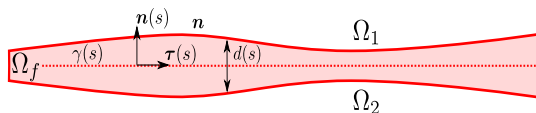
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Flow dynamics in fractured porous media: Reduced interface problem

Differential operators in local coordinates

$$\begin{aligned} \mathbf{N} &:= \mathbf{n} \otimes \mathbf{n} & \mathbf{T} &:= \mathbf{I} - \mathbf{N} \\ \nabla_n g &:= \mathbf{N} \nabla g & \nabla_\tau g &:= \mathbf{T} \nabla g \\ \nabla_n \cdot \mathbf{u} &:= \mathbf{N} : \nabla \mathbf{u} & \nabla_\tau \cdot \mathbf{u} &:= \mathbf{T} : \nabla \mathbf{u} \end{aligned}$$



Assumption on local representation of $\mathbf{K}_f$

$$\mathbf{K}_f = K_{f,n} \mathbf{N} + K_{f,\tau} \mathbf{T}$$

Bulk flow

$$\begin{cases} \nabla \cdot \mathbf{u}_i = f_v \\ \mathbf{u}_i = -\mathbf{K}_i \nabla p_i \end{cases} \quad \text{in } \Omega_i$$

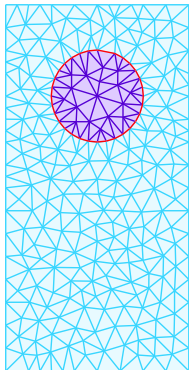
Fracture flow

$$\begin{cases} \nabla_\tau \cdot \hat{\mathbf{u}}_f = \hat{f}_v + [\mathbf{u} \cdot \mathbf{n}]_\gamma \\ \hat{\mathbf{u}}_f = -d \mathbf{K}_{f,\tau} \nabla_\tau \hat{p} \end{cases} \quad \text{on } \gamma$$

Coupling

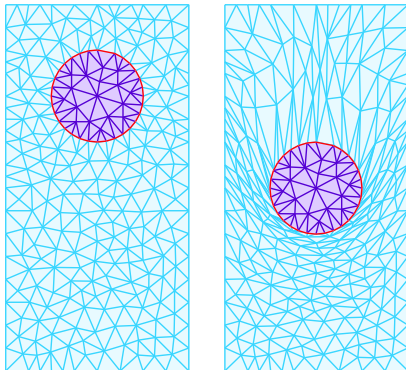
$$\begin{cases} \xi_0 \eta_\gamma [\mathbf{u} \cdot \mathbf{n}]_\gamma = \{p\}_\gamma - \hat{p}_f \\ \eta_\gamma \{ \mathbf{u} \cdot \mathbf{n} \}_\gamma = [p]_\gamma \end{cases} \quad \text{on } \gamma$$

Unfitted discretization schemes can reduce the burden of mesh generation



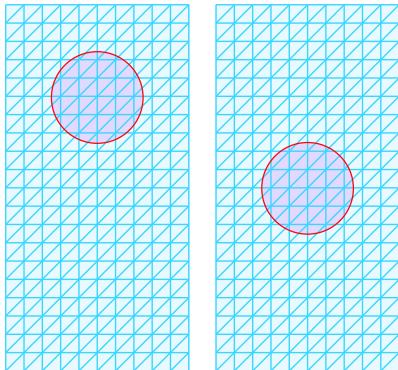
Moving interfaces

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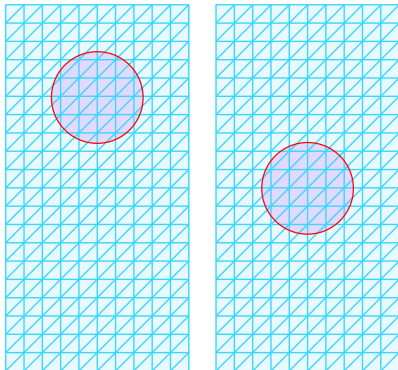
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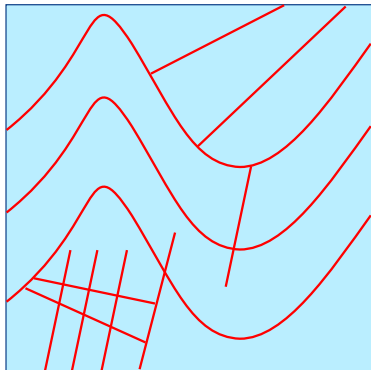


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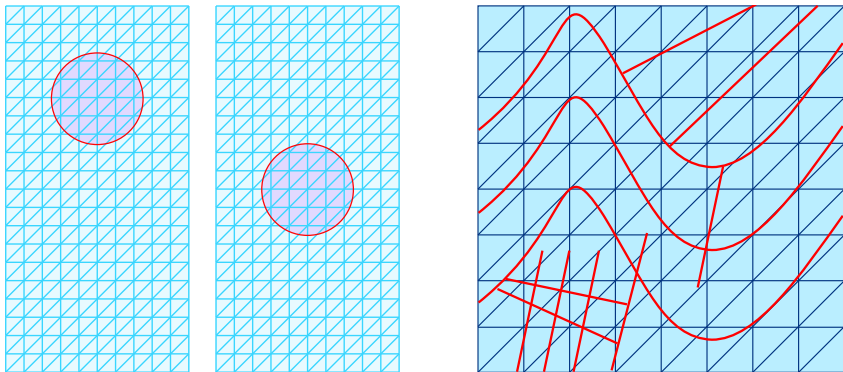


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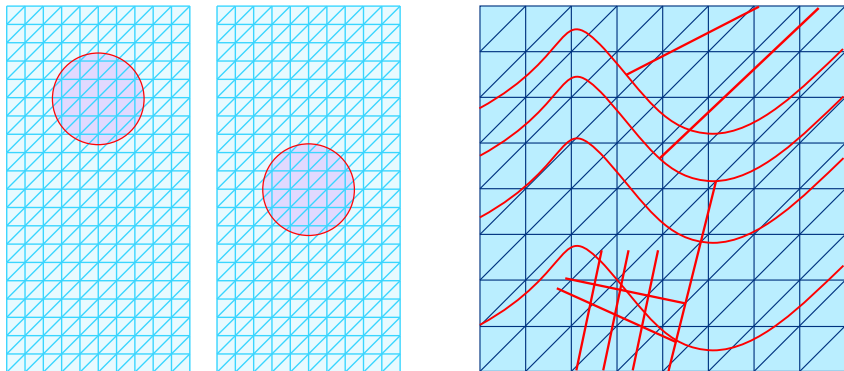
Embedded interfaces

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Moving interfaces

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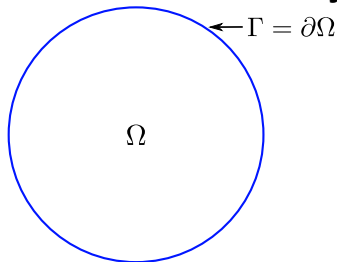
Moving interfaces

Nitsche's original method weakly imposes Dirichlet boundary conditions and inter-element continuity

Poisson problem

$$-\Delta u = f \quad \text{in } \Omega$$

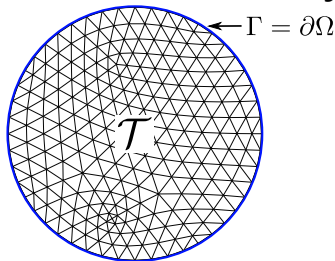
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Variational formulation

Find u_h in $V_h = \bigoplus_{T \in \mathcal{T}_h} P_k(T)$ s.t.

$$a_h(u_h, v) = l(v) \quad \forall v \in V.$$

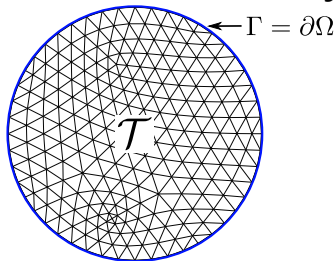
$$a_h(u_h, v) = (\nabla u_h, \nabla v)_\Omega - \underbrace{(\{\nabla u_h \cdot \mathbf{n}\}, [v])_{\mathcal{F}_h^i}}_{\text{Consistency}} - \underbrace{(\{\nabla v \cdot \mathbf{n}\}, [u_h])_{\mathcal{F}_h^i}}_{\text{Symmetrization}} + \underbrace{\gamma \left(h^{-1} [u_h], [v] \right)_{\mathcal{F}_h^i}}_{\text{Penalization}}$$

$$l_h(v) = (f, v)_\Omega$$

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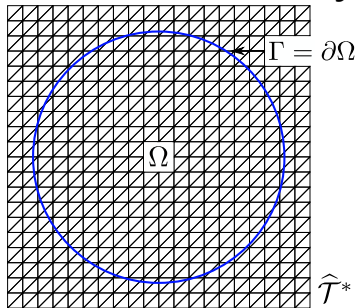
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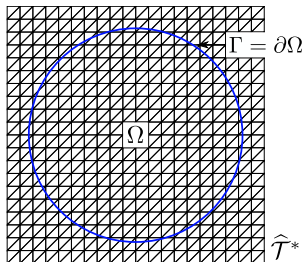
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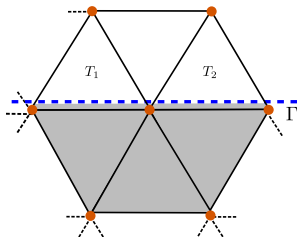
Cut discontinuous Galerkin methods encounter several theoretical challenges

Form stability

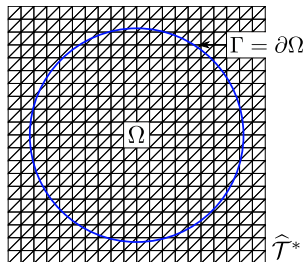


$$\|h^{1/2} n \cdot \nabla u\|_{\Gamma \cap \mathcal{T}} \leq C \|\nabla u\|_{\mathcal{T} \cap \Omega} \quad C \rightarrow \infty$$

$$\|h^{1/2} n \cdot \nabla u\|_{F \cap \mathcal{T}} \leq C \|\nabla u\|_{\mathcal{T} \cap \Omega} \quad C \rightarrow \infty$$



Cut discontinuous Galerkin methods encounter several theoretical challenges



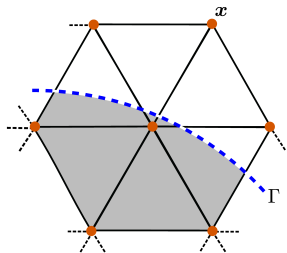
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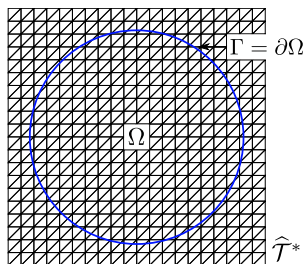
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$$\kappa(\mathcal{A}) \leq Ch^2 \quad C \rightarrow \infty$$



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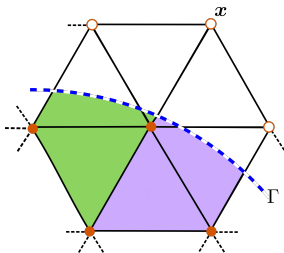
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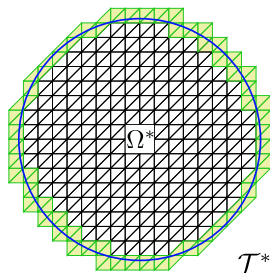
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Clarke/Hassan/Salas'86, Quirk'94, Bastian/Engwer'09,
 Sollie/Bokhove/van der Vegt'11, Heimann/Engwer/Ippisch/
 Bastian'13, Qin/Krivodonova'13 Johansson/Larson'13,
 Müller/Kummer/Krämer-Eis/Oberlack'16,
 Badia/Verdugo/Martin'17 (cell-merging)

...but can be made robust by adding ghost penalties in the boundary zone



Form stability

$$\|h^{1/2}n \cdot \nabla u\|_{\Gamma \cap \mathcal{T}} \leq C \|\nabla u\|_{\mathcal{T}}$$

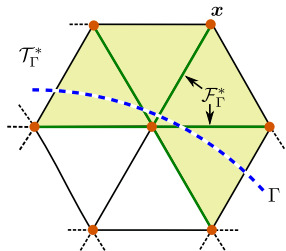
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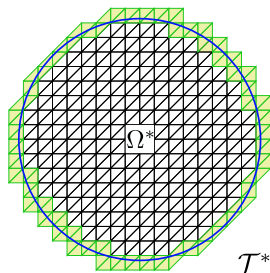
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Ghost penalty

$$|||v_h|||_{\Omega^*}^2 \sim |||v_h|||_{\Omega}^2 + g_h(v_h, v_h)$$



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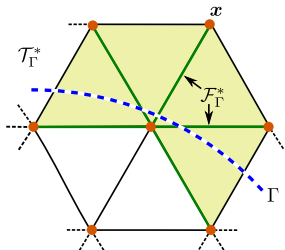
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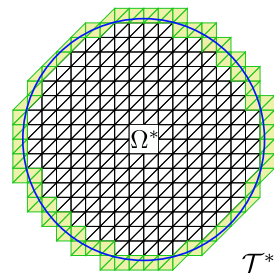
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Burman/Hansbo 2011

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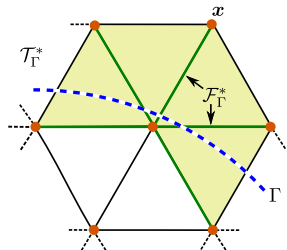
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Burman/Hansbo 2011/12, M./Logg/Larson/Rognes 2012/13,
Hansbo/Larson/Zahedi 2014, Burman/Claus/M. 2015,
M./Schott/Wall 2016, Burman/Hansbo/Larson 2015,
Guzman/Sanchez/Sarkis 2015, Sticko/Kreiss 2016 ...

How to design the ghost penalty?

To guarantee geometrically robust optimal a priori error estimates g_h needs to satisfy 2 assumptions:

- **EP1** H^1 semi-norm extension property for $v \in V_h$,

$$\|\nabla v\|_{\mathcal{T}_h} \lesssim \|\nabla v\|_{\Omega} + |v|_{g_h}$$

- **EP2** Weak consistency for $v \in H^s(\Omega)$ and $r = \min\{s, k+1\}$,

$$|\pi_h^e v|_{g_h} \lesssim h^{r-1} \|v\|_{r,\Omega}$$

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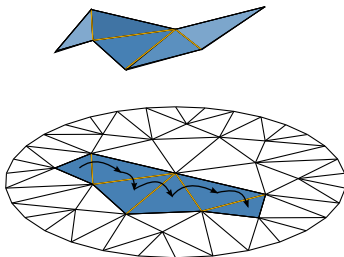
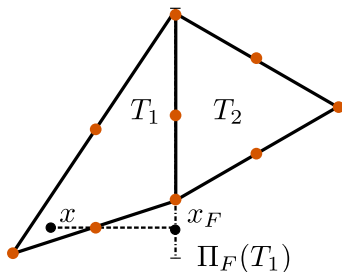
- **EP3** L^2 norm extension property for $v \in V_h$,

$$\|v\|_{\mathcal{T}_h} \lesssim \|v\|_{\Omega} + |v|_{g_h}$$

- **EP4** Inverse inequality for $v \in V_h$,

$$|v|_{g_h} \lesssim h^{-1} \|v\|_{\mathcal{T}_h}$$

Face-based jump penalties give a valid ghost-penalty



Lemma

Let v be a piecewise polynomial function defined on macro-element $\bar{T} = T_1 \cup T_2$ and $p = \max(\text{ord}(v_1), \text{ord}(v_2))$ of v . Then

$$\|v\|_{T_1}^2 \leq C \left(\|v\|_{T_2}^2 + \sum_{j \leq p} h^{2j+1} ([\partial_n^j v], [\partial_n^j v])_F \right)$$

Proof: Scaling argument or Taylor-expansion

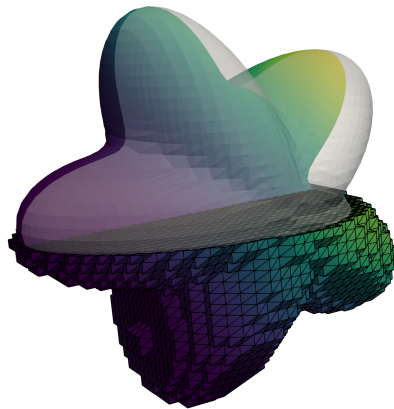
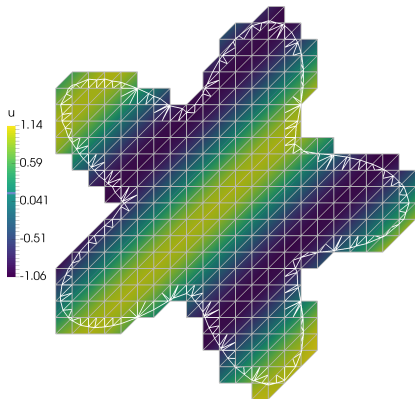
$$v_i(\mathbf{x}) = \sum_{|\alpha| \leq p} \frac{D^\alpha v_i(\mathbf{x}_F)}{\alpha!} (|\mathbf{x} - \mathbf{x}_F| \mathbf{n})^\alpha \Rightarrow v_1(\mathbf{x}) = v_2(\mathbf{x}) + \sum_{|\alpha| \leq p} \frac{[D^\alpha v(\mathbf{x}_F)]}{\alpha!} (|\mathbf{x} - \mathbf{x}_F| \mathbf{n})^\alpha$$

Ghost penalty is necessary to obtain geometrically robust optimal convergence rates

Theorem

Assume that $u \in H^{k+1}(\Omega)$, $V_h = \mathbb{P}_{\text{dc}}^k(\mathcal{T}_h)$ then

$$\|u - u_h\|_{a_h,*} \lesssim h^k \|u\|_{k,\Omega}, \quad \|u - u_h\|_{\Omega} \lesssim h^{k+1} \|u\|_{k,\Omega}.$$

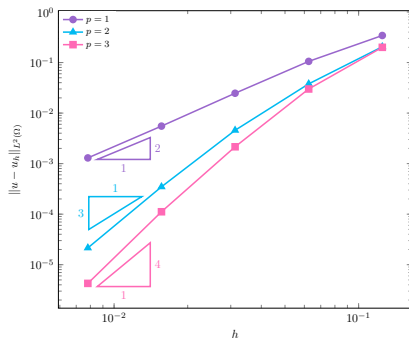
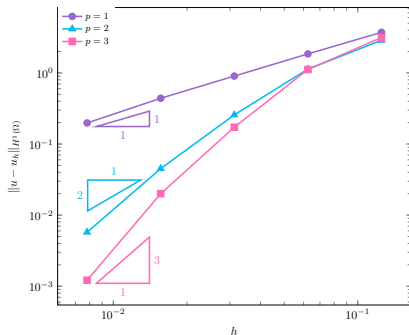


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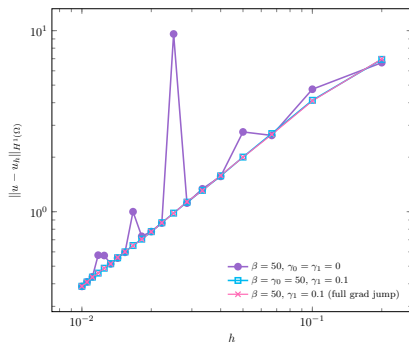
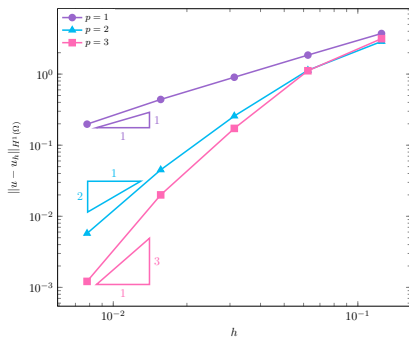


Ghost penalty is necessary to obtain geometrically robust optimal convergence rates

Theorem

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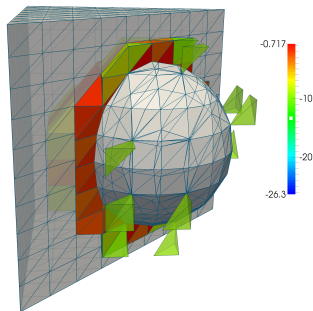


Ghost penalty is necessary to obtain geometrically robust optimal condition number estimates

Theorem

The condition number of the stiffness matrix satisfies the estimate

$$\kappa(\mathcal{A}) \lesssim h^{-2}$$

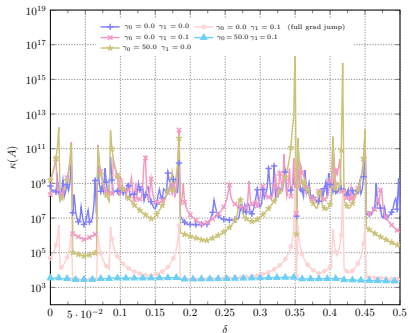
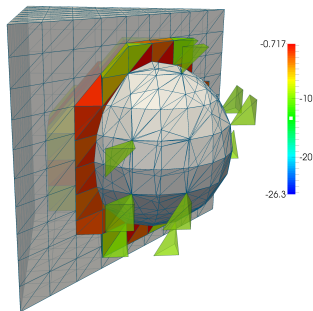


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Take home message: small guys are unstable, big guys are stable, ghost-penalties make smalls guys big again



Not so stable ...

**Take home message: small guys are unstable, big
big guys are stable, ghost-penalties make smalls
guys big again**



Not so stable ...



but with ghost
penalties:

Take home message: small guys are unstable, big guys are stable, ghost-penalties make smalls guys big again



Not so stable ...

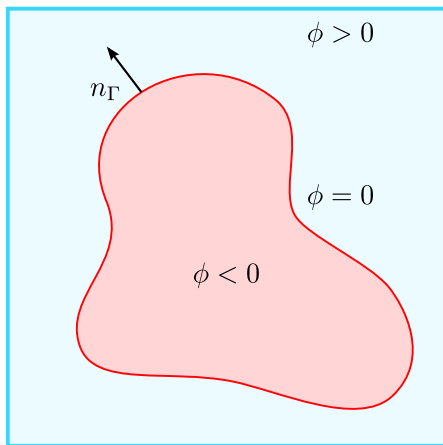


but with ghost
penalties:



pretty stable!

The Poisson problem on a surface



$$\Gamma = \{\phi = 0\} \quad n_\Gamma = \frac{\nabla \phi}{|\nabla \phi|}$$

Tangential gradient

$$\nabla_\Gamma u = (I - n_\Gamma \otimes n_\Gamma) \nabla \bar{u} = P_\Gamma \nabla u$$

Laplace-Beltrami operator

$$\Delta_\Gamma u = \nabla_\Gamma \cdot \nabla_\Gamma u$$

Poisson problem

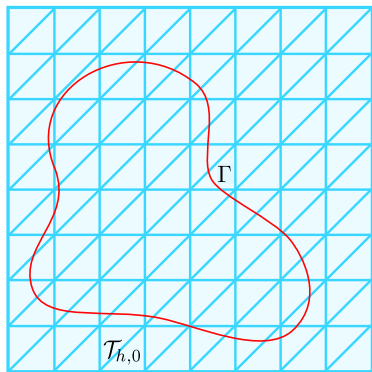
$$-\Delta_\Gamma u = f$$

Weak problem

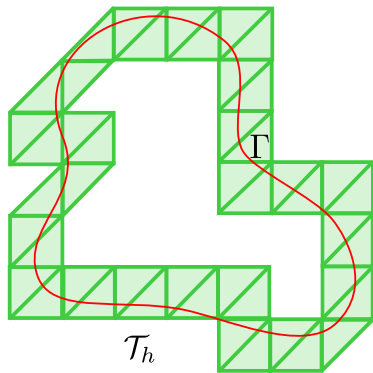
$$(\nabla_\Gamma u, \nabla_\Gamma v)_\Gamma = (f, v)_\Gamma$$

Dziuk '88, Olshanskii/Reusken/Grande '09, Dedner/Madhavan/Stinner '13,
Burman/Hansbo/Larson '15, Burman/Hansbo/Larson/M. '16

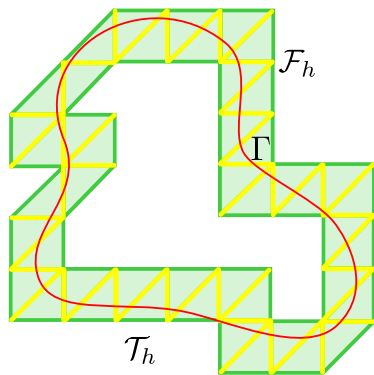
Computational domains and level-set discretization



Computational domains and level-set discretization



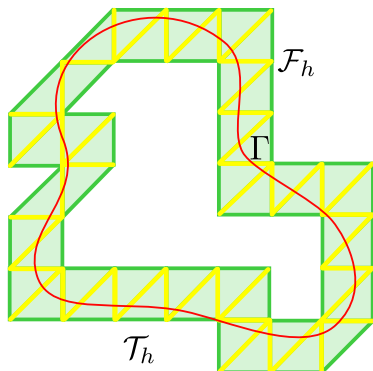
Computational domains and level-set discretization



$$\mathcal{T}_h = \{T \in \mathcal{T}_{h,0} : T \cap \Gamma \neq \emptyset\}$$

$$\mathcal{F}_h = \{F = T^+ \cap T^- : T^+, T^- \in \mathcal{T}_h\}$$

Computational domains and level-set discretization

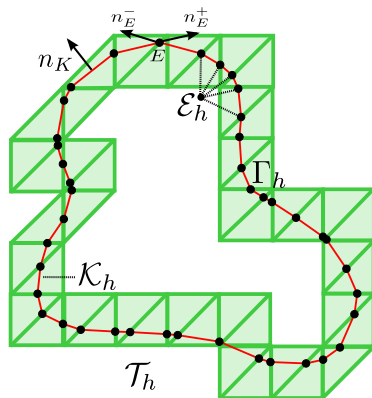


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The following estimates hold

$$\|g - \tilde{g}_h\|_{L^\infty(\Gamma)} \lesssim h^{k+1}$$



$$\Gamma_h = \{x \in \Omega : \rho_h(x) = 0\}$$

$$\mathcal{K}_h = \{K = \Gamma_h \cap T : T \in \mathcal{T}_h\}$$

$$\mathcal{E}_h = \{E = K^+ \cap K^- : K^+, K^- \in \mathcal{K}_h\}$$

A Cut Discontinuous Galerkin Method for the Poisson problem on Surfaces

Define $V^h = \bigoplus_{T \in \mathcal{T}^h} P_1(T)$ $H^s(\mathcal{T}^h) = \bigoplus_{T \in \mathcal{T}^h} H^s(T)$ and the DG operators

$$\{n_E \cdot \nabla w\}|_E = \frac{1}{2}(n_E^+ \cdot \nabla w^+ - n_E^- \cdot \nabla w^-), \quad [w]|_E = w_E^+ - w_E^-, \quad [w]|_F = w_F^+ - w_F^-$$

The cutDGM takes the form: find $u^h \in V^h$ such that

$$\underbrace{a^h(v, w) + s^h(v, w)}_{A^h} = l^h(v) \quad \forall v \in V^h$$

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$$\begin{aligned} a^h(v, w) = & (\nabla_{\Gamma^h} v, \nabla_{\Gamma^h} w)_{\mathcal{K}^h} - (\{n_E \cdot \nabla v\}, [w])_{\mathcal{E}^h} - ([v], \{n_E \cdot \nabla w\})_{\mathcal{E}^h} \\ & + \beta_E h^{-1}([v], [w])_{\mathcal{E}^h} \end{aligned}$$

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$$l^h(v) = (f^e, v)_{\Gamma^h}.$$

$$\text{Norm: } \|v\|_{A^h}^2 = \|\nabla_{\Gamma^h} v\|_{\mathcal{K}^h}^2 + \|h^{-1/2} [v]\|_{\mathcal{E}^h}^2 + s^h(v, v)$$

Burman/Hansbo/Larson/M. 2016

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Burman/Hansbo/Larson/M. 2016

Heimann/Lehrenfeld/M. 2019

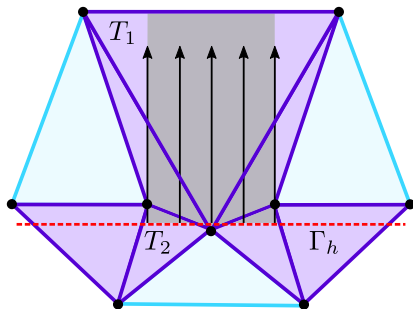
Mechanism behind the normal gradient stabilization

Lemma

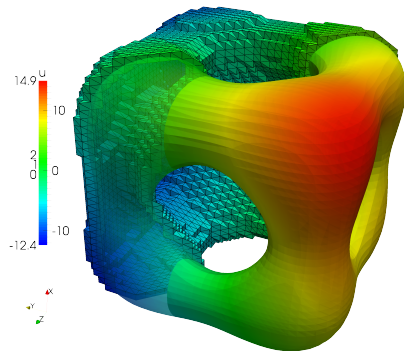
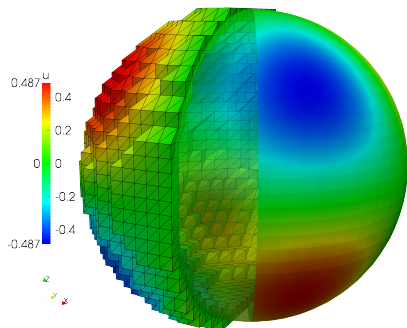
For $v \in V_h$ it holds

$$h^{-1} \|v\|_{\mathcal{T}_h}^2 \lesssim \|v\|_{\Gamma_h}^2 + \|[v]\|_{\mathcal{F}_h} + h \|n^h \cdot \nabla v\|_{\mathcal{T}_h}^2,$$

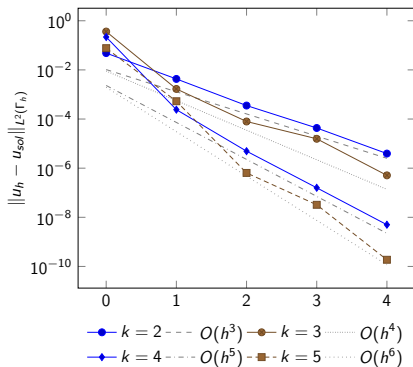
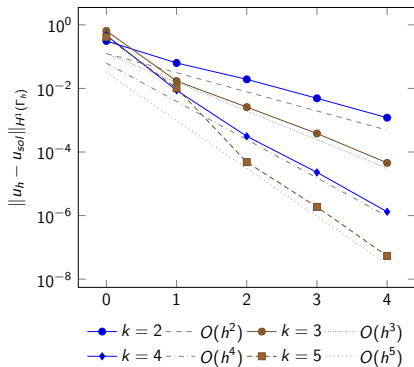
where the hidden constant depends only on quasi-uniformity.



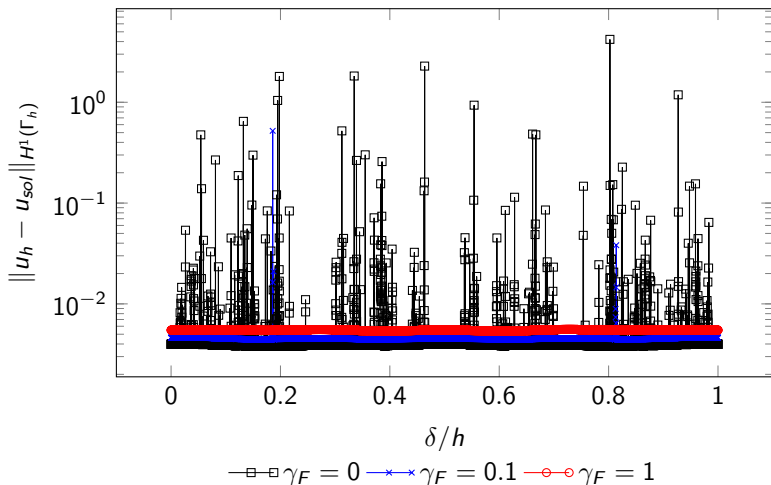
Ghost penalty is necessary to obtain geometrically robust optimal convergence rates



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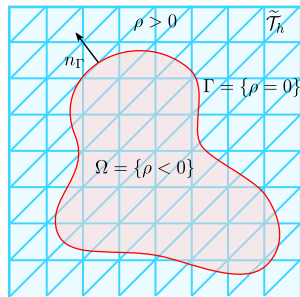


Ghost penalty is necessary to obtain geometrically robust optimal convergence rates



Coupled surface-bulk problems can be easily discretized using cutDG methods

Surface-bulk problem

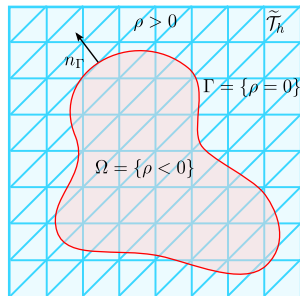


$$\begin{aligned} -\nabla \cdot (k_\Omega \nabla u_\Omega) + u_\Omega &= f_\Omega & \text{in } \Omega \\ c_\Omega u_\Omega - c_\Gamma u_\Gamma + k_\Omega \nabla u_\Omega \cdot n &= 0 & \text{on } \Gamma \\ -\nabla \cdot (k_\Gamma \nabla u_\Gamma) + u_\Gamma &= f_\Gamma & \text{in } \Gamma \end{aligned}$$

Ranner/Elliot'13 (fitted),
Groß/Olshanskii/Reusken'15 ,
Burman/Hansbo/Larson/Zahedi'16
(CG-Trace/CutFEM) M.'18,
Heiman/Lehrenfeld/M. (in prep)
(cutDG)

Coupled surface-bulk problems can be easily discretized using cutDG methods

Surface-bulk problem



Weak formulation

Find $u = (u_\Gamma, u_\Omega) \in H^1(\Omega) \times H^1(\Gamma)$ s.t.
 $a(u, v) = l(v) \forall v \in V$ where

$$a(u, v) = a_\Omega(u, v) + a_\Gamma(u, v) + a_{\Omega\Gamma}(u, v)$$

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$$-\nabla \cdot (k_\Omega \nabla u_\Omega) + u_\Omega = f_\Omega \quad \text{in } \Omega$$

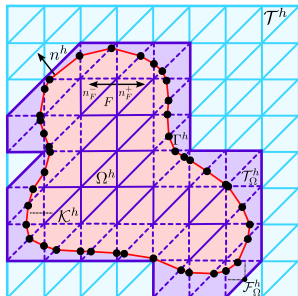
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Discrete formulation

Find $(u_\Gamma^h, u_\Omega^h) \in V^h = V^h(\mathcal{T}_\Omega) \times V^h(\mathcal{T}_\Gamma)$ s.t.
 $a^h(u^h, v) + s^h(u^h, v) = l(v) \forall v \in V^h$.

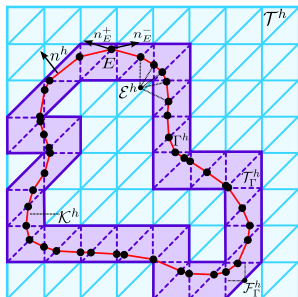
Ghost penalties

$$\begin{aligned} s_\Omega(v_\Omega, w_\Omega) &= h^{-1}([v_\Omega], [w_\Omega])_{\mathcal{F}_\Omega} + h([\nabla v_\Omega \cdot n], [\nabla w_\Omega \cdot n])_{\mathcal{F}_\Omega^h} \\ s_\Gamma(v_\Gamma, w_\Gamma) &= h^{-2}([v_\Gamma], [w_\Gamma])_{\mathcal{F}_\Gamma^h} + ([\nabla v_\Gamma \cdot n], [\nabla w_\Gamma \cdot n])_{\mathcal{F}_\Gamma^h} \end{aligned}$$

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Discrete formulation

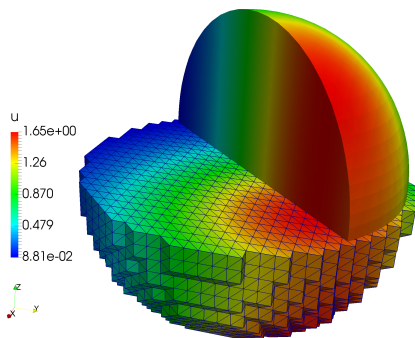
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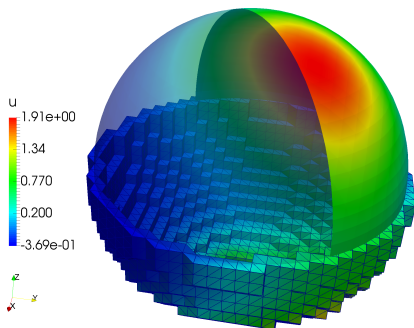
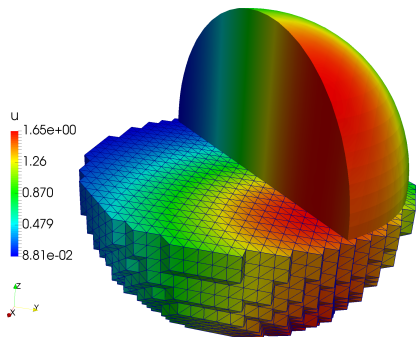
Ranner/Elliot'13 (fitted),
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Coupled surface-bulk problems can be easily discretized using cutDG methods



Manufactured solution from Elliot/Ranner '13

Coupled surface-bulk problems can be easily discretized using cutDG methods



Manufactured solution from Elliot/Ranner '13

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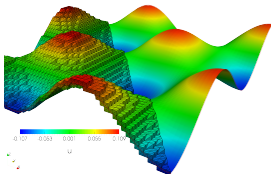
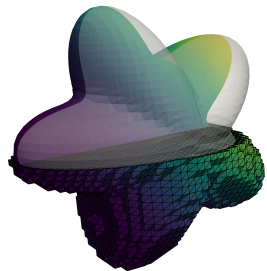
k	$\ e^h\ _{H^1(\Omega^h)}$	EOC	$\ e^k\ _{L^2(\Omega^h)}$	EOC	$\ e^k\ _{H^1(\Gamma^h)}$	EOC	$\ e^k\ _{L^2(\Gamma^h)}$	EOC
0	$5.28 \cdot 10^{-1}$	—	$8.60 \cdot 10^{-2}$	—	$2.17 \cdot 10^0$	—	$2.73 \cdot 10^{-1}$	—
1	$3.44 \cdot 10^{-1}$	+0.62	$3.04 \cdot 10^{-2}$	+1.50	$1.12 \cdot 10^0$	+0.96	$7.38 \cdot 10^{-2}$	+1.89
2	$1.84 \cdot 10^{-1}$	+0.90	$7.34 \cdot 10^{-3}$	+2.05	$5.80 \cdot 10^{-1}$	+0.94	$1.80 \cdot 10^{-2}$	+2.04
3	$9.35 \cdot 10^{-2}$	+0.98	$1.83 \cdot 10^{-3}$	+2.00	$2.76 \cdot 10^{-1}$	+1.07	$4.63 \cdot 10^{-3}$	+1.96
4	$4.71 \cdot 10^{-2}$	+0.99	$4.66 \cdot 10^{-4}$	+1.98	$1.39 \cdot 10^{-1}$	+0.99	$1.07 \cdot 10^{-3}$	+2.12

Coupled surface-bulk problems can be easily discretized using cutDG methods

k	$\ e^h\ _{H^1(\Omega^h)}$	EOC	$\ e^k\ _{L^2(\Omega^h)}$	EOC	$\ e^k\ _{H^1(\Gamma^h)}$	EOC	$\ e^k\ _{L^2(\Gamma^h)}$	EOC
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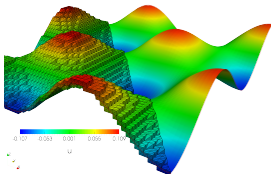
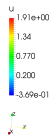
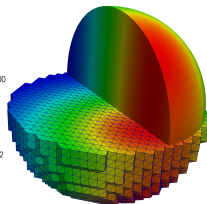
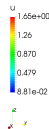
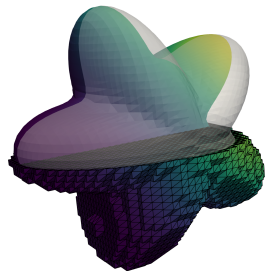
k	$\ e^h\ _{H^1(\Omega^h)}$	EOC	$\ e^k\ _{L^2(\Omega^h)}$	EOC	$\ e^k\ _{H^1(\Gamma^h)}$	EOC	$\ e^k\ _{L^2(\Gamma^h)}$	EOC
0	$7.27 \cdot 10^{-1}$	—	$1.32 \cdot 10^{-1}$	—	$5.38 \cdot 10^0$	—	$1.16 \cdot 10^0$	—
1	$8.88 \cdot 10^{-1}$	−0.29	$1.99 \cdot 10^{-1}$	−0.59	$8.46 \cdot 10^0$	−0.65	$1.82 \cdot 10^0$	−0.65
2	$1.14 \cdot 10^0$	−0.36	$2.72 \cdot 10^{-1}$	−0.45	$1.02 \cdot 10^2$	−3.59	$2.60 \cdot 10^0$	−0.51
3	$1.01 \cdot 10^0$	+0.17	$2.51 \cdot 10^{-1}$	+0.11	$1.87 \cdot 10^1$	+2.44	$2.25 \cdot 10^0$	+0.21

In conclusion, stabilized cutDGMs yield robust schemes for multidimensional multi-physics problems



Embedded domains

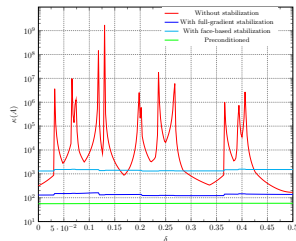
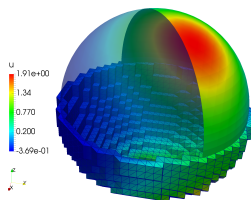
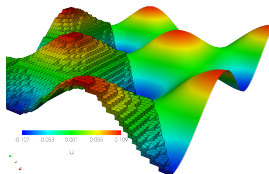
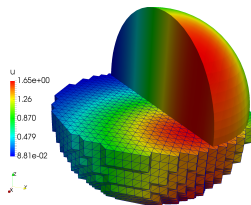
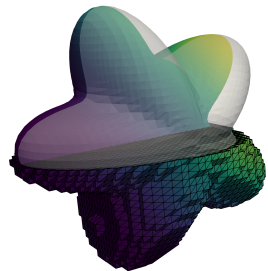
In conclusion, stabilized cutDGMs yield robust schemes for multidimensional multi-physics problems



Embedded domains

Multidimensional
coupled problems

In conclusion, stabilized cutDGMs yield robust schemes for multidimensional multi-physics problems



k	$\ u_k - u\ _{1,\Gamma_h}$	EOC	$\ u_k - u\ _{\Gamma_h}$	EOC
0	$9.39 \cdot 10^0$	—	$1.04 \cdot 10^0$	—
1	$5.00 \cdot 10^0$	0.91	$3.38 \cdot 10^{-1}$	1.62
2	$2.43 \cdot 10^0$	1.04	$8.43 \cdot 10^{-2}$	2.00
3	$1.21 \cdot 10^0$	1.00	$2.14 \cdot 10^{-2}$	1.98
4	$5.99 \cdot 10^{-1}$	1.02	$5.28 \cdot 10^{-3}$	2.02
5	$2.96 \cdot 10^{-1}$	1.01	$1.31 \cdot 10^{-3}$	2.01

Embedded domains

Multidimensional
coupled problems

Geometrically robust