

Effect of enrichment functions on GFEM solutions of time-dependent conduction heat transfer problems

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Abstract

This article investigates the effect of the selection of enrichment functions on the formulation of the Generalized Finite Element Method (GFEM) for the solutions of transient heat conduction problems. We present the study of an *a-posteriori* error estimate with the aim to show it is a reliable tool for the selection of enrichment functions to efficiently capture the sharp thermal gradients of the solutions. Problems in two- and three-dimensional domains are considered to demonstrate the robustness of the proposed error estimate. Numerical experiments consider two different types of enrichment functions that mimic the solution behaviour and capture the time-varying thermal gradients. The presented study shows that the error estimate is independent of the heuristically selected enrichment functions and can be used for any type of enrichment functions. It is concluded that the proposed error estimate efficiently reflects the errors in the GFEM solutions for both types of enrichment functions and can be used as an effective tool for the selection of more suitable enrichment functions that produce lower errors under the considered thermal conditions.

Keywords: GFEM, *a-posteriori* error estimate, enrichment functions, conduction heat transfer

1. Introduction

2 The advent of domain based enrichment methods like the Partition of Unity Finite Element
3 Method (PUFEM)[1] and partition of unity based generalized finite element method (GFEM)[2]
4 and eXtended Finite Element Method (XFEM)[3] has attracted the attention of a large number
5 of researchers in the last two decades. These methods are developed to reduce the meshing
6 requirements and facilitate efficient simulation of complex problems with singularities. Repre-

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7 representative examples include problems in solid mechanics [3, 4], multiphase flows [5], fluid structure
8 interaction [6] and thermal problems with sharp gradients [7–9], among many others. The formu-
9 lation of enriched finite element methods relies on the fusion of specially designed functions into
10 the approximation space. These special functions, or enrichment functions, incorporate *a-priori*
11 information about the solution of the considered problem. A suitable enrichment function ap-
12 proximates the solution better than the standard polynomial based shape functions. In fact, the
13 accuracy of an enriched finite element method relies on the proper selection of enrichment func-
14 tions [10]. Babuška and Banerjee [11] mentioned that the accuracy of GFEM solutions depends
15 on the choice of enrichment functions. Strouboulis et al. [12] also showed that the choice of enrich-
16 ment functions has an effect on the solutions of the GFEM formulation. They used polynomial and
17 exponential enrichment functions to solve one-dimensional convection-diffusion problems. Turner
18 et al. [13] also presented several enrichment functions for the solution of advection–diffusion prob-
19 lems in one-dimensional domains. Some examples of suitable enrichment functions for specific
20 applications can be found in [14].

21 In an ideal scenario, the enrichment functions should comprise the asymptotic solution space
22 or represent the solution of the considered partial differential equation. In wave propagation
23 problems, for example, the enrichment functions are taken from the exact solution of the prob-
24 lem. To solve Helmholtz and elastic wave problems, the wave potentials are expressed as linear
25 combinations of plane waves which are known to be the solution of the underlying PDEs. This
26 idea has been utilized for the solution of potential problems using PUFEM [15–18], GFEM [19–
27 21], boundary element methods [22, 23], discontinuous Galerkin methods [24–26] and ultraweak
28 variational formulations [27–29]. A similar idea has also been presented in the context of XFEM
29 [3, 30] for fracture mechanics problems. The enrichment functions in XFEM are taken from the
30 asymptotic solution space and are used to capture singularities around a crack tip [4]. Similar
31 enrichment functions have also been used for modelling crack propagation using meshless [31]
32 and boundary element methods [32, 33]. Aquino et al. [34] generated enrichment functions for
33 GFEM using experimental and simulated data and used the Proper Orthogonal Decomposition
34 (POD) technique.

35 Other enrichment techniques may include functions that do not represent the exact solution but
36 somehow approximate the solution of the problem. An intuitive knowledge can be used to form
37 enrichment functions that are not necessarily solutions of the underlying PDEs of the considered
38 problems. This is particularly helpful for problems where no exact solution space is available. Mo-
39 hamed and co-workers [8, 35] showed that such approximate enrichment functions result in better
40 accuracy and use less degrees of freedom, in comparison to conventional low-order polynomial
41 based finite element solutions. In [8, 35], Gaussian functions are used to capture the time varying
42 temperature fields. Similar enrichment functions for solving transient heat transfer problems are

43 also proposed in [36, 37].

44 The fact that enrichment-based methods use coarse mesh grids for solution approximation, the
45 proper selection of enrichment functions is of vital importance for the good performance of these
46 methods. The relative errors in the energy norm may rise to 40% or more in case of non-
47 conforming enrichment functions [38]. To investigate the accuracy of approximate numerical
48 methods, *a-posteriori* error estimation has become an important tool and has been used exten-
49 sively by the research community. The current work presents the study of *a-posteriori* error
50 estimate for the approximate solutions of transient conduction problems using GFEM. The basic
51 motivation of the study is to provide an efficient and reliable tool for the selection of suitable
52 enrichment functions with special emphasis on problems with unknown analytical solutions. In
53 this work, we use two types of enrichment functions to enrich the approximation space and cap-
54 ture the sharp thermal gradients on coarse finite element meshes. The presented error estimate
55 is utilized as a tool to assess the performance of the selected enrichment functions and help in
56 selecting better alternative functions that produce lower errors. Problems in 2D and 3D domains
57 are selected to show that the proposed error estimate does not depend on the scale of the prob-
58 lem and is equally applicable to 2D as well as 3D problems. Numerical results indicate that the
59 proposed error estimate provides a reliable tool to select better enrichment functions for a given
60 problem.

61 This paper is organised as follows. After the introduction, Section 2 presents the formulation
62 of the heat conduction problem followed by its weak form and GFEM discretization. The for-
63 mulation of the considered enrichment functions is also presented in Section 2. The residual
64 *a-posteriori* error estimate is introduced in Section 3, with its algorithmic considerations in Sec-
65 tion 4. The main numerical computations are presented in Section 5. Conclusions of the study
66 are presented in Section 6.

67 2. Problem formulation

68 This section describes the formulation of the time-dependent conduction heat transfer prob-
69 lem followed by its weak formulation to be solved by GFEM approximation.

70 2.1. Boundary value problem

Consider a bounded open domain, $\Omega \subset \mathbb{R}^n$, $n = 2, 3$, bounded by Γ , and a time interval $]0, t_f]$.
The governing equation of the considered transient conduction heat transfer problem is given by

$$\frac{\partial \phi}{\partial t} - \lambda \Delta \phi = G(t, \mathbf{x}), \quad (t, \mathbf{x}) \in]0, t_f] \times \Omega, \quad (1)$$

where ϕ is the unknown temperature field whereas t and $\mathbf{x} = (x, y, z)^T$ are the time and spa-
tial variables, respectively. The parameter λ denotes the heat diffusion coefficient and $G(t, \mathbf{x})$

represents the source term. We consider the following initial condition

$$\phi(t = 0, \mathbf{x}) = \phi_0(\mathbf{x}), \quad (\mathbf{x}) \in \Omega, \quad (2)$$

where $\phi_0(\mathbf{x})$ denotes a prescribed initial temperature field. A Robin type boundary condition is applied on the the outer boundary Γ . It is given by

$$\frac{\partial \phi}{\partial \mathbf{n}} + \alpha \phi = g(t, \mathbf{x}), \quad (t, \mathbf{x}) \in]0, t_f] \times \Gamma, \quad (3)$$

71 where \mathbf{n} is the outward unit normal on Γ , Δ is the Laplacian operator, α is the convection heat
72 coefficient and $g(t, \mathbf{x})$ denotes a boundary source.

73 2.2. Weak formulation

74 To find the approximate solution of the boundary value problem given by (1)–(3), we first
75 present the weak formulation using the Galerkin procedure. For the time discretization an
76 implicit Euler scheme is used.

77 2.2.1. Galerkin procedure

We use the standard Galerkin procedure and multiply (1) with a weight function ω and integrate it over Ω .

$$\int_{\Omega} \left(\omega \frac{\partial \phi}{\partial t} - \omega \lambda \Delta \phi \right) d\Omega = \int_{\Omega} \omega G d\Omega. \quad (4)$$

To eliminate the second derivative term in the above equation, the Green's lemma is used which results in

$$\int_{\Omega} \left(\omega \frac{\partial \phi}{\partial t} + \lambda \nabla \omega \nabla \phi \right) d\Omega - \int_{\Gamma} \lambda \omega \nabla \phi \cdot \mathbf{n} d\Gamma = \int_{\Omega} \omega G d\Omega, \quad (5)$$

The substitution of the boundary condition (3) in (5) results in the weak form of the transient conduction problem, whihc reads as follows: Find an approximate solution ϕ on domain Ω with the initial condition ϕ_0 and for all test functions ω on Ω and all $n \in \mathbb{N}$ such that

$$\int_{\Omega} \left(\omega \frac{\partial \phi}{\partial t} + \lambda \nabla \omega \nabla \phi \right) d\Omega + \int_{\Gamma} \lambda \omega \alpha \phi d\Gamma = \int_{\Omega} \omega G d\Omega + \int_{\Gamma} \lambda \omega g d\Gamma. \quad (6)$$

78 2.2.2. Time discretization

To discretize (6) in time we use an implicit Euler scheme. We divide the time $[0, t_f]$ into a number N_t of small intervals $[t_n, t_{n+1}]$ of size $\delta t = t_{n+1} - t_n$. The time derivative in the weak form (6) is approximated by a difference quotient. The problem (6) becomes

$$\int_{\Omega} \left(\omega \frac{\phi^{n+1} - \phi^n}{\delta t} + \lambda \nabla \omega \nabla \phi^{n+1} \right) d\Omega + \int_{\Gamma} \lambda \omega \alpha \phi^{n+1} d\Gamma = \int_{\Omega} \omega G^{n+1} d\Omega + \int_{\Gamma} \lambda \omega g^{n+1} d\Gamma, \quad (7)$$

where ϕ^{n+1} and ϕ^n are the temperature field solutions at times t_{n+1} and t_n , respectively. Rearranging results in the time-discretized variant of the weak formulation (6): Find a solution ϕ^{n+1} on Ω such that $\phi^0 = \phi_0$ and for all test functions ω on Ω and all $n \in \mathbb{N}$ such that

$$\int_{\Omega} (\nabla \omega \cdot \nabla \phi^{n+1} + \omega \beta \phi^{n+1}) d\Omega + \int_{\Gamma} \omega \alpha \phi^{n+1} d\Gamma = \int_{\Omega} \omega P^{n+1} d\Omega + \int_{\Gamma} \omega g^{n+1} d\Gamma, \quad (8)$$

where P^{n+1} and β are defined by

$$P^{n+1} = \beta \left(\delta t G(t_{n+1}, \mathbf{x}) + \phi^n \right), \quad \beta = \frac{1}{\lambda \delta t}.$$

79 Our aim is to find an approximate numerical solution ϕ^{n+1} of the weak formulation (8) using
80 the GFEM formulation.

81 2.3. GFEM discretization

To find an approximate numerical solution of the weak formulation (8) with the GFEM formulation, the domain Ω is discretized into a number n_e of non-overlapping elements Ω_e such that $\Omega = \cup \Omega_e$. The solution in each element is then approximated by a combination of piecewise linear shape functions and enrichment functions and so we look for $\phi^{n+1}(\mathbf{x})$ of the form

$$\phi^{n+1}(\mathbf{x}) = \sum_{j=1}^M \sum_{q=1}^Q N_j(\mathbf{x}) A_j^q \Psi(\mathbf{x}). \quad (9)$$

82 Here $N_j(\mathbf{x})$ are the Lagrange shape functions and M is the number of nodes in the element. $\Psi(\mathbf{x})$
83 are the GFEM enrichment functions with A_j^q being their coefficients at the nodal points and Q
84 denotes the number of enrichment functions. For ease of notation, we take $N_j(\mathbf{x})\Psi(\mathbf{x}) = \mathfrak{R}_n$. In
85 (9) the standard polynomial shape functions $N_j(\mathbf{x})$ with $j = 1, \dots, M$, constitutes the partition
86 of unity, i.e. $\sum_{j=1}^M N_j(\mathbf{x}) = 1$. It is worth mentioning that the current formulation, unlike the
87 discontinuous enrichment method or the ultraweak variational formulation, is continuous thanks
88 to the use of the polynomial shape functions N_j .

The literature reveals instances where enrichment functions are applied locally [39–41], but for the current GFEM formulation, we use multiple enrichment functions of global nature. In order to show the working of the proposed error estimate, defined in the next section, and to carry out a comparative study of enrichment functions, two different types of enrichment functions are considered in this current study. In the first type, the enrichment functions are based on *Gaussian* functions as used in [8, 42], while the second type of enrichment is based on *sin* functions and is a variation of the functions used in [43] for one-dimensional diffusion-convection problems. The formulation of both enrichment functions is given below.

Type EF1: Gaussian enrichment functions

$$\Psi 1(\mathbf{x}) = \frac{e^{-\left(\frac{R_0}{C}\right)^q} - e^{-\left(\frac{R_c}{C}\right)^q}}{1 - e^{-\left(\frac{R_c}{C}\right)^q}}, \quad q = 1, 2, \dots, Q \quad (10)$$

Type EF2: *sin* enrichment functions

$$\Psi 2(\mathbf{x}) = 1 - \left(\sin^4 \left(\frac{R_0}{L_0} \right) \right)^{A_0 q}, \quad q = 1, 2, \dots, Q \quad (11)$$

In the above equations, the parameters R_c and C , in EF1, and A_0 and L_0 , in EF2, are constants which control the shape of $\Psi(\mathbf{x})$, while R_0 is the distance of any point \mathbf{x} in the domain from a fixed

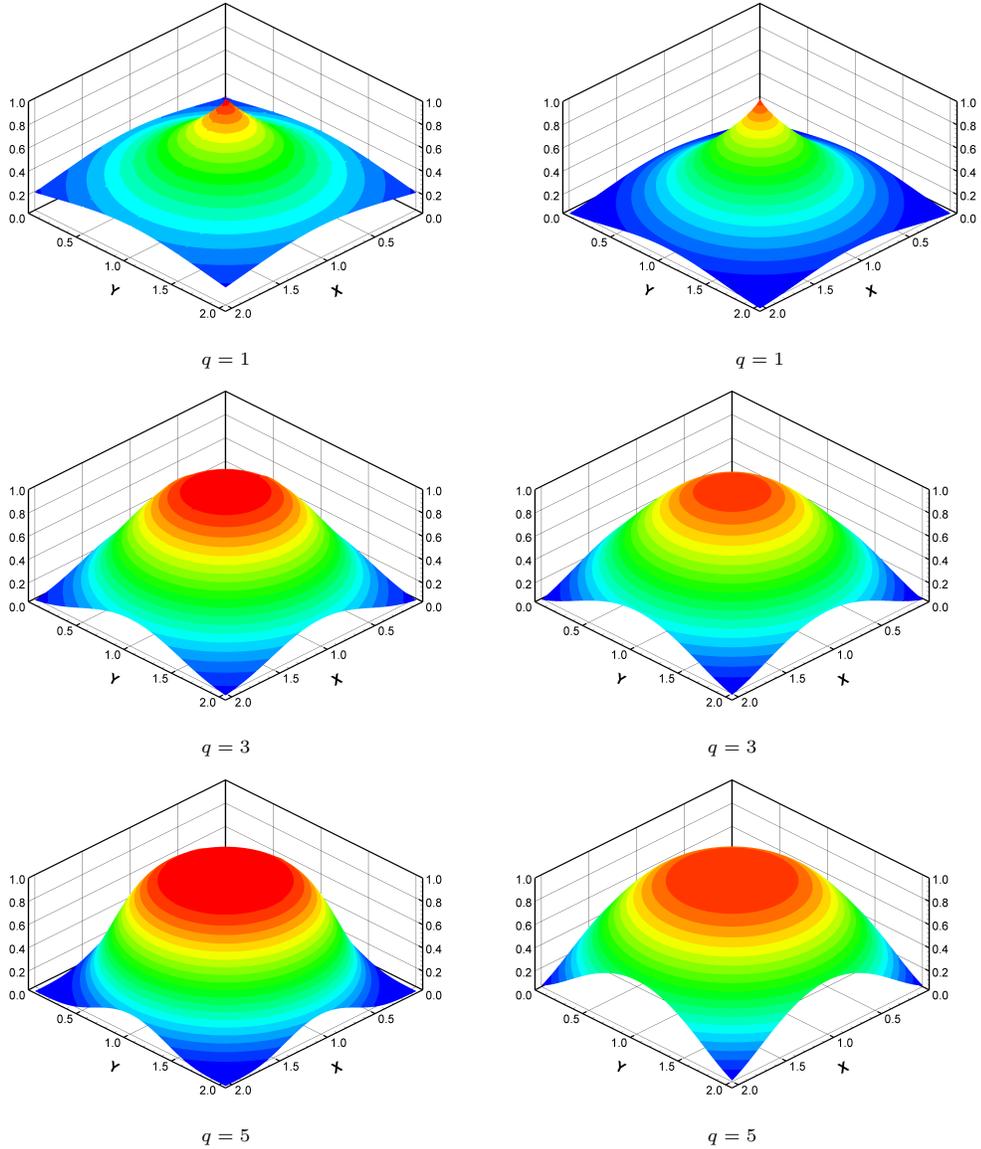


Figure 1: Illustration of EF1 (left column) and EF2 (right column), for different values of q .

point \mathbf{x}_c , which is defined as $R_0 := |\mathbf{x} - \mathbf{x}_c|$. In general, the fixed point \mathbf{x}_c represents the centre of the enrichment functions. The steepness of the enrichment functions given by both types EF1 and EF2 is controlled by the parameter q such that smaller values of q result in rapidly varying enrichment functions which are useful in capturing solutions with sharp thermal gradients. On the other hand, higher values of q produce slowly varying enrichment functions which can be useful when the temperatures become more uniform. Figure 1 illustrates the variation of EF1 and EF2 types enrichment functions for different values of q .

In the standard Galerkin procedure, the weighting functions ω are taken to be the same as the shape functions N_j . For GFEM we take $\omega = \mathfrak{R}_n$ which results in the GFEM discretization of

the weak form (8) such that:

Find $\phi^{n+1}(\mathbf{x})$ of the form (9) such that initial temperature $\phi^0 = \phi_0$ and for all $n = 1, \dots, MQ$

$$\int_{\Omega} (\nabla \mathfrak{R}_n \cdot \nabla \phi^{n+1} + \mathfrak{R}_n \beta \phi^{n+1}) d\Omega + \int_{\Gamma} \mathfrak{R}_n \alpha \phi^{n+1} d\Gamma = \int_{\Omega} \mathfrak{R}_n P^{n+1} d\Omega + \int_{\Gamma} \mathfrak{R}_n g^{n+1} d\Gamma. \quad (12)$$

89 The enrichment functions Ψ are formulated in the global co-ordinates and modulated locally
 90 by multiplying them with local shape functions N_j . The choice of the enrichment functions
 91 is driven by the physical behaviour of the solution. In general, little can be known about
 92 their approximation properties. However, enhanced enrichment functions can be chosen for
 93 a specific problem by accurately assessing the discretization error, which is the main motivation
 94 for presenting this current study.

95 3. A residual *a-posteriori* error estimate

From the approximate numerical solution ϕ^{n+1} at time t_{n+1} , we define the solution $\phi(t, \mathbf{x})$ for all positive t

$$\phi(t, \mathbf{x}) = \frac{t - t_n}{t_{n+1} - t_n} \phi^{n+1}(\mathbf{x}) + \frac{t_{n+1} - t}{t_{n+1} - t_n} \phi^n(\mathbf{x}),$$

for all $t \in]t_n, t_{n+1}]$ and the definitions of $\hat{\phi}(t, \mathbf{x})$, $\hat{G}(t, \mathbf{x})$ and $\hat{g}(t, \mathbf{x})$

$$\begin{aligned} \hat{\phi}(t, \mathbf{x}) &= \phi(t_{n+1}, \mathbf{x}), \\ \hat{G}(t, \mathbf{x}) &= G(t_{n+1}, \mathbf{x}), \\ \hat{g}(t, \mathbf{x}) &= g(t_{n+1}, \mathbf{x}), \end{aligned}$$

the time discretized version (7) can be written as

$$\int_{\Omega} \left(\mathfrak{R}_n \partial_t \phi + \lambda \nabla \mathfrak{R}_n \nabla \hat{\phi} \right) d\Omega + \int_{\Gamma} \lambda \mathfrak{R}_n \alpha \hat{\phi} d\Gamma = \int_{\Omega} \mathfrak{R}_n \hat{G} d\Omega + \int_{\Gamma} \lambda \mathfrak{R}_n \hat{g} d\Gamma. \quad (13)$$

In the above notation, a classical residual based *a-posteriori* error estimate, similar to the widely used estimates for adaptive h -FEM and hp -FEM, is obtained for the GFEM solution. In the current work, we aim to find the accuracy of the two types of chosen enrichment functions with the help of the error estimation procedure.

As per *Theorem 1* of [42], if Φ is the exact solution of the weak form (6) and ϕ denotes the approximate solution of the GFEM discretization (12), then there exists a constant $c > 0$ such that

$$\begin{aligned} \int_{\Omega} |\Phi(t, \mathbf{x}) - \phi(t, \mathbf{x})|^2 d\Omega + \lambda \int_0^{t_f} \int_{\Omega} |\nabla(\Phi - \hat{\phi})|^2 d\Omega dt \\ \leq c \{ \eta_1^2 + \eta_2^2 + \eta_3^2 + \eta_4^2 + \eta_5^2 + \eta_6^2 \}. \end{aligned} \quad (14)$$

The terms on the left hand side (LHS) of (14) present the actual errors incurred in the solution obtained by the GFEM approximation, while the terms on the right hand side (RHS) present the computable error indicators $\eta_1^2, \eta_2^2, \dots, \eta_6^2$, which are defined as follows.

$$\eta_1^2 = \|\Phi_0 - \phi_0\|_{L^2(\Omega)}^2, \quad (15)$$

$$\eta_2^2 = \sum_K \int_0^{t_f} \left\| \hat{G} - \partial_t \phi + \lambda \Delta \hat{\phi} \right\|_{H^{-1}(K)}^2 dt, \quad (16)$$

$$\eta_3^2 = \int_0^{t_f} \left\| G - \hat{G} \right\|_{H^{-1}(\Omega)}^2 dt + \lambda \int_0^{t_f} \|\hat{g} - g\|_{H^{-1/2}(\Gamma)}^2 dt, \quad (17)$$

$$\eta_4^2 = \lambda \int_0^{t_f} \left\| \nabla(\phi - \hat{\phi}) \right\|_{L^2(\Omega)}^2 dt, \quad (18)$$

$$\eta_5^2 = \sum_{E \cap \Gamma = \emptyset} \int_0^{t_f} \left\| \left[\frac{\partial \hat{\phi}}{\partial n} \right] \right\|_{L^2(E)}^2 dt, \quad (19)$$

$$\eta_6^2 = \lambda \int_0^{t_f} \left\| \hat{g} - \frac{\partial \hat{\phi}}{\partial n} - \alpha \hat{\phi} \right\|_{H^{-1/2}(\Gamma)}^2 dt. \quad (20)$$

96 In order to test the accuracy of GFEM for transient heat conduction problems, both LHS and
 97 RHS need to be computed. For an acceptable accuracy, RHS will always bound LHS. In [42], the
 98 error indicators were derived and were shown to accurately capture the error of the numerical
 99 solution. Here, we use the indicators as a tool to assess the accuracy of the numerical approxi-
 100 mation by two types of enrichment functions. As we are concerned with the application of the
 101 error estimate therefore only RHS is calculated to assess the accuracy of EF1 and EF2 enrich-
 102 ment functions. The defined error indicators have clear physical meanings. The first one, η_1 ,
 103 measures the error introduced by the approximation of the initial condition (2) and η_6 measures
 104 the violation of the boundary condition (3). The violation of the original governing equation (1)
 105 is measured by η_2 while the error in the approximation of the source term is described by η_3 .
 106 The errors involved in the time discretization are calculated by η_4 and, last, η_5 measures the
 107 jump of the numerical solution across the boundaries of adjoining elements. The error indicators
 108 estimate the approximation error of the finite element solution independently of the choice of
 109 the enrichment functions. This was the main motivation in their derivation in [42]. From the
 110 definition of the error indicators (15)–(20), it is clear that they are independent of the heuris-
 111 tically selected enrichment functions and can be used for any kind of enrichment. While in the
 112 current study the indicators are used to estimate the errors for EF1 and EF2, they are equally
 113 applicable for other choices of enrichment functions. For further details and proof of *Theorem 1*,
 114 readers are referred to [42].

115 **4. Implementation of the algorithm**

The computation procedure of the error indicators $\eta_1^2, \eta_2^2, \dots, \eta_6^2$ is described in this section. In the numerical computations, only indicators η_2^2, η_4^2 and η_5^2 are calculated, while η_1^2, η_3^2 and η_6^2 are neglected. The indicator η_1^2 , which measures the error in the approximation of the initial condition, vanishes for the initial condition $\phi_0 = 0$ considered here. The exact implementation of source term G and boundary source g sets the indicator $\eta_3^2 = 0$. Similarly, the indicator η_6^2 is ignored due to its negligibly small value. The indicators η_2^2, η_4^2 and η_5^2 are computed individually in the whole domain. However, an overall value of the error estimate η is presented in the discussion of the numerical results. It is defined by

$$\eta = (\eta_2^2 + \eta_4^2 + \eta_5^2)^{1/2}. \quad (21)$$

The procedure for calculation of η_2, η_4 and η_5 relies on certain numerical approximations rather than calculating the indicators exactly. For example, the indicator η_2^2 is approximated as

$$\eta_2^2 = \sum_{n=0}^{N_t} \sum_K \eta_2^2(n, K), \quad (22)$$

with

$$\begin{aligned} \eta_2^2(n, K) &= \int_{t_n}^{t_{n+1}} \left\| \hat{G} - \partial_t \phi + \lambda \Delta \hat{\phi} \right\|_{H^{-1}(K)}^2 \\ &\leq \int_{t_n}^{t_{n+1}} dt \int_K \left(\hat{G} - \partial_t \phi + \lambda \Delta \hat{\phi} \right)^2 d\Omega \\ &= \frac{\delta t}{2} \int_K \left(G^{n+1} - \frac{\phi^{n+1} - \phi^n}{\delta t} + \lambda \left(\frac{\partial^2 \phi^{n+1}}{\partial x^2} + \frac{\partial^2 \phi^{n+1}}{\partial y^2} + \frac{\partial^2 \phi^{n+1}}{\partial z^2} \right) \right)^2 d\Omega \\ &\quad + \frac{\delta t}{2} \int_K \left(G^n - \frac{\phi^{n+1} - \phi^n}{\delta t} + \lambda \left(\frac{\partial^2 \phi^n}{\partial x^2} + \frac{\partial^2 \phi^n}{\partial y^2} + \frac{\partial^2 \phi^n}{\partial z^2} \right) \right)^2 d\Omega. \end{aligned}$$

For accurate computations, the values of G and ϕ are calculated at present as well as at previous time steps. All the values are calculated at each integration point and then the accumulated value is determined for the whole domain.

The indicator η_4^2 is approximated as

$$\eta_4^2 = \sum_{n=0}^{N_t} \sum_K \eta_4^2(n, K), \quad (23)$$

with

$$\begin{aligned} \eta_4^2(n, K) &= \lambda \int_{t_n}^{t_{n+1}} \left\| \nabla(\phi - \hat{\phi}) \right\|_{L^2(K)}^2 \\ &= \lambda \int_{t_n}^{t_{n+1}} \left(\frac{t_{n+1} - t}{t_{n+1} - t_n} \right)^2 dt \int_K \left[\left(\frac{\partial \phi^{n+1}}{\partial x} - \frac{\partial \phi^n}{\partial x} \right)^2 + \left(\frac{\partial \phi^{n+1}}{\partial y} - \frac{\partial \phi^n}{\partial y} \right)^2 + \left(\frac{\partial \phi^{n+1}}{\partial z} - \frac{\partial \phi^n}{\partial z} \right)^2 \right] d\Omega \\ &= \frac{\lambda \delta T}{3} \left(\int_K \left(\frac{\partial \phi^{n+1}}{\partial x} - \frac{\partial \phi^n}{\partial x} \right)^2 d\Omega + \int_K \left(\frac{\partial \phi^{n+1}}{\partial y} - \frac{\partial \phi^n}{\partial y} \right)^2 d\Omega \right. \\ &\quad \left. + \int_K \left(\frac{\partial \phi^{n+1}}{\partial z} - \frac{\partial \phi^n}{\partial z} \right)^2 d\Omega \right). \end{aligned}$$

Here the definition of $\phi(t, \mathbf{x}) - \hat{\phi}(t, \mathbf{x})$ is used as

$$\phi(t, \mathbf{x}) - \hat{\phi}(t, \mathbf{x}) = -\frac{t_{n+1} - t}{t_{n+1} - t_n} \left(\phi^{n+1}(\mathbf{x}) - \phi^n(\mathbf{x}) \right).$$

In the expression of the indicator η_4^2 , the derivatives of ϕ with respect to the spatial coordinates are calculated at each integration point and then accumulated for the whole computational domain.

The indicator η_5^2 is approximated as

$$\eta_5^2 = \sum_{n=0}^{N_t} \sum_E \eta_5^2(n, E)$$

with

$$\begin{aligned} \eta_5^2(n, E) &= \int_{t_n}^{t_{n+1}} \left\| \left[\frac{\partial \hat{\phi}}{\partial \mathbf{n}} \right] \right\|_{L^2(E)}^2 dt \\ &= \int_{t_n}^{t_{n+1}} \left\| [\nabla \phi^{n+1} \cdot \mathbf{n}] \right\|_{L^2(E)}^2 dt \\ &= \int_{t_n}^{t_{n+1}} \int_E (\nabla \phi_{E_1}^{n+1} n_1 + \nabla \phi_{E_2}^{n+1} n_2)^2 dE dt \\ &= \int_{t_n}^{t_{n+1}} \int_E (\nabla \phi_{E_1}^{n+1} n_1 - \nabla \phi_{E_2}^{n+1} n_1)^2 dE dt \\ &= \delta t \int_E \left(\left(\frac{\partial \phi^{n+1}}{\partial x} n_{1_x} + \frac{\partial \phi^{n+1}}{\partial y} n_{1_y} + \frac{\partial \phi^{n+1}}{\partial z} n_{1_z} \right)_{E_1} \right. \\ &\quad \left. - \left(\frac{\partial \phi^{n+1}}{\partial x} n_{1_x} + \frac{\partial \phi^{n+1}}{\partial y} n_{1_y} + \frac{\partial \phi^{n+1}}{\partial z} n_{1_z} \right)_{E_2} \right)^2 dE. \end{aligned}$$

116 Here, E_1 and E_2 represent the edges of two adjacent elements while $n_1 = -n_2$ are their unit
 117 normals, respectively. It is worth mentioning that the formulations of η_2^2 , η_4^2 and η_5^2 are presented
 118 above for 3D spatial domains. For 2D domains, the derivatives terms with respect to z are simply
 119 eliminated. While originally derived for 2D heat diffusion problems, the formulation of the error
 120 indicators is not restricted to 2D domains and is equally applicable for problems in 3D domains.
 121 In a recent contribution [44], their formulation is validated for 3D problems. The current work
 122 is concerned with the application of the error indicators for the selection of better performance
 123 enrichment functions for problems in 2D as well as in 3D domains.

124 5. Numerical tests and results

125 This section presents numerical results showing the effectiveness of the presented *a-posteriori*
 126 error estimate to measure the accuracy of GFEM solutions of transient heat conduction problems
 127 using two different types of enrichment functions. The proposed error estimate is shown to be
 128 used as a tool to test the performance of the selected enrichment functions and help in selecting

129 enrichment functions with better accuracy. To show the effectiveness of the error estimate,
130 problems in 2D and 3D domains are considered. The first example considers a problem in 2D
131 domain with a known analytical solution. The second and third example problems aim to show
132 the usefulness of the proposed error estimate for more general cases where the exact solutions
133 are not known. The numerical computations for 2D problems are carried out with 4-noded
134 quadrilateral elements whereas 3D computations are performed with 8-node hexahedral elements.
135 All integrations are performed numerically using Gauss–Legendre quadrature procedure. In order
136 to avoid the errors from the integration procedure, a preliminary study was performed and based
137 on the results obtained with 20 integration points in each spatial direction are used for all
138 the computations presented in this study. All the physical quantities used in the numerical
139 experiments are measured in a consistent system of units. For simplicity, all the quantities are
140 mentioned without units. This is emphasized by the purpose of this study to establish that the
141 developed error estimate can be used as a tool to test the performance of enrichment functions.
142 If a range of enrichment functions are proposed for a specific problem or a class of problems, the
143 developed error estimate can help in the selection of most effective enrichment functions. It can
144 also be used to enhance the shape of an enrichment function to reduce the overall discretization
145 errors.

146 5.1. Example problem 1

The first considered example presents the application of the developed error estimate for a
problem with known analytical solution. For a square domain $\Omega = [0, 2]^2$, we take $u_0(\mathbf{x})$, $G(t, \mathbf{x})$
and $g(t, \mathbf{x})$ such that the exact solution of (1)-(3) is given by

$$\Phi_{ext}(\mathbf{x}, t) = x^\tau(2-x)^\tau y^\tau(2-y)^\tau(1-e^{-\lambda t}). \quad (24)$$

For numerical computations, we select $\tau = 20$ to produce steep temperature gradients. For a
problem with known analytical solution Φ_{ext} , the relative L_2 norm error ($\varepsilon\%$) can be calculated
by

$$\varepsilon\% = \frac{\|\Phi_{ext} - \phi\|_{L^2(\Omega)}}{\|\Phi_{ext}\|_{L^2(\Omega)}} \times 100. \quad (25)$$

147 The intention behind the selection of a problem with known analytical solution is to show that
148 the proposed error estimate behaves in the same manner as the L_2 -norm error defined above.
149 In the computations, the values of η and $\varepsilon\%$ are calculated for both types of the enrichment
150 functions. In the presented results it is established that both η and $\varepsilon\%$ behave alike when the
151 number of enrichment functions is varied or the mesh size is changed. The effect of the condition
152 number (κ) on η and $\varepsilon\%$ is also investigated with q - and h -refinements. The results provide
153 basis for establishing the fact that the proposed error estimate can be effectively used as a tool
154 to test the accuracy of the results for problems with no available analytical solutions.

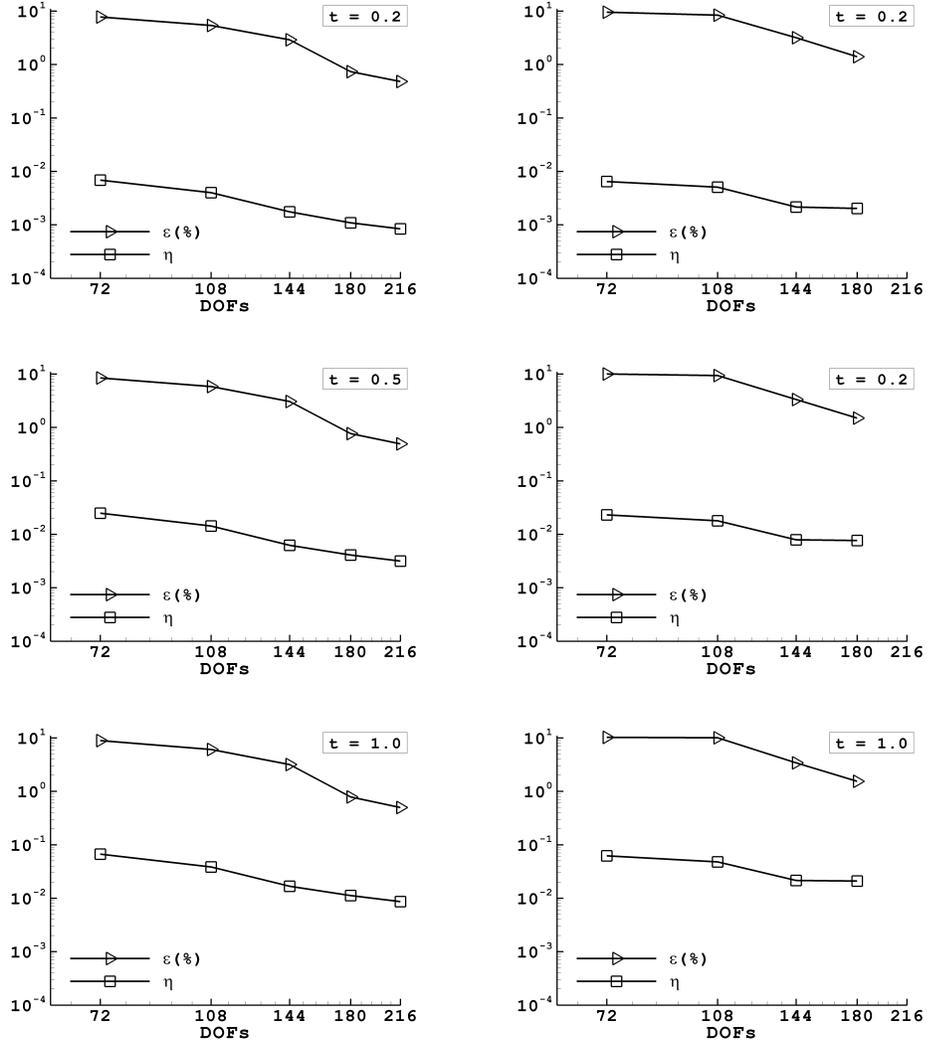


Figure 2: Variation of $\varepsilon\%$ and η with q -refinement for EF1 (left column) and EF2 (right column).

155 For numerical computations, the parameters α and λ are taken to be 1 and 0.1, respectively.
 156 The time step value is set to be $\delta t = 0.01$ with a total solution time of $t = 1.0$. The effects of
 157 q -refinement, h -refinement and condition number κ are analysed for both types of enrichment
 158 functions and based on the results, enrichment functions with better performance are identified.
 159

160 5.1.1. Effect of q -refinement

161 As a first study, we evaluate the effect of the number of enrichment functions on the error
 162 estimate and L_2 norm error. For a fixed coarse mesh of 125 elements, we increase the number of
 163 enrichment functions, $Q = 2, 3, \dots, 6$, and compute η and $\varepsilon\%$ for EF1 and EF2. The total number
 164 of degrees of freedom (DOFs) for each number of enrichment functions is given in Table 1.
 165

Table 1: Total DOFs corresponding to each number of enrichment functions Q .

Case	Q	DOFs
1	2	72
2	3	108
3	4	144
4	5	180
5	6	216

166 Figure 2 shows the variation of the error estimate η and the L_2 -norm error $\varepsilon\%$ for both
167 versions of enrichment functions with increasing Q at three different simulation times, $t = 0.2$,
168 0.5 and 1.0. In the figure, the total number of degrees of freedom DOFs as given in Table 1 is
169 presented on the abscissa while the error estimate η along with the relative L_2 -norm error $\varepsilon\%$
170 are shown on the ordinate. The values of η and $\varepsilon\%$ are of different orders and so the logarithmic
171 scale is used for plotting the variation of the two quantities. The results show that in all cases,
172 the errors decrease with the increase of Q and hence DOFs. Both η and $\varepsilon\%$ show similar
173 decreasing trend. Comparison of the results show that relatively lower errors are obtained using
174 EF1 with the minimum error obtained with $Q = 6$ (216 DOFs). For EF2, the errors decrease
175 with increasing Q up to $Q = 5$ (180 DOFs) and then further increase of Q does not improve the
176 results. In fact, the results corresponding to $Q = 6$ are not shown because of the induced increase
177 of both the error estimate η along with the relative L_2 -norm error $\varepsilon\%$. The deterioration of the
178 results with higher Q is attributed to the very high condition number of the system matrix due
179 to the enrichment functions EF2. This is presented and discussed in the subsequent sections.
180 Figure 3 depicts the temperature distribution obtained with the exact solution and GFEM, with
181 EF1 and EF2. It is clear that GFEM solutions show temperature profiles similar to the exact
182 solution. An important observation made from Figure 3 is although very similar temperature
183 profiles are obtained with EF1 and EF2, yet the performance of EF1 is better than EF2, as
184 concluded from Figure 2. This shows the usefulness of the proposed error estimate, which
185 provides errors in the solution, the derivatives of the solution as well as in the initial condition,
186 boundary condition and source term, and therefore offers a reliable tool to thoroughly test the
187 accuracy of numerical solutions of transient conduction problems.

188 5.1.2. Effect of h -refinement

189 The second study tests the performance of the EF1 and EF2 types of enrichment functions with
190 the mesh size h of the computational domain. For this study, we fix the number of enrichment
191 functions $Q = 5$ and change the mesh size. We start with a mesh of 4×4 elements and enrich
192 the solution space with 5 enrichment functions. Three other mesh grids are considered with 5×5

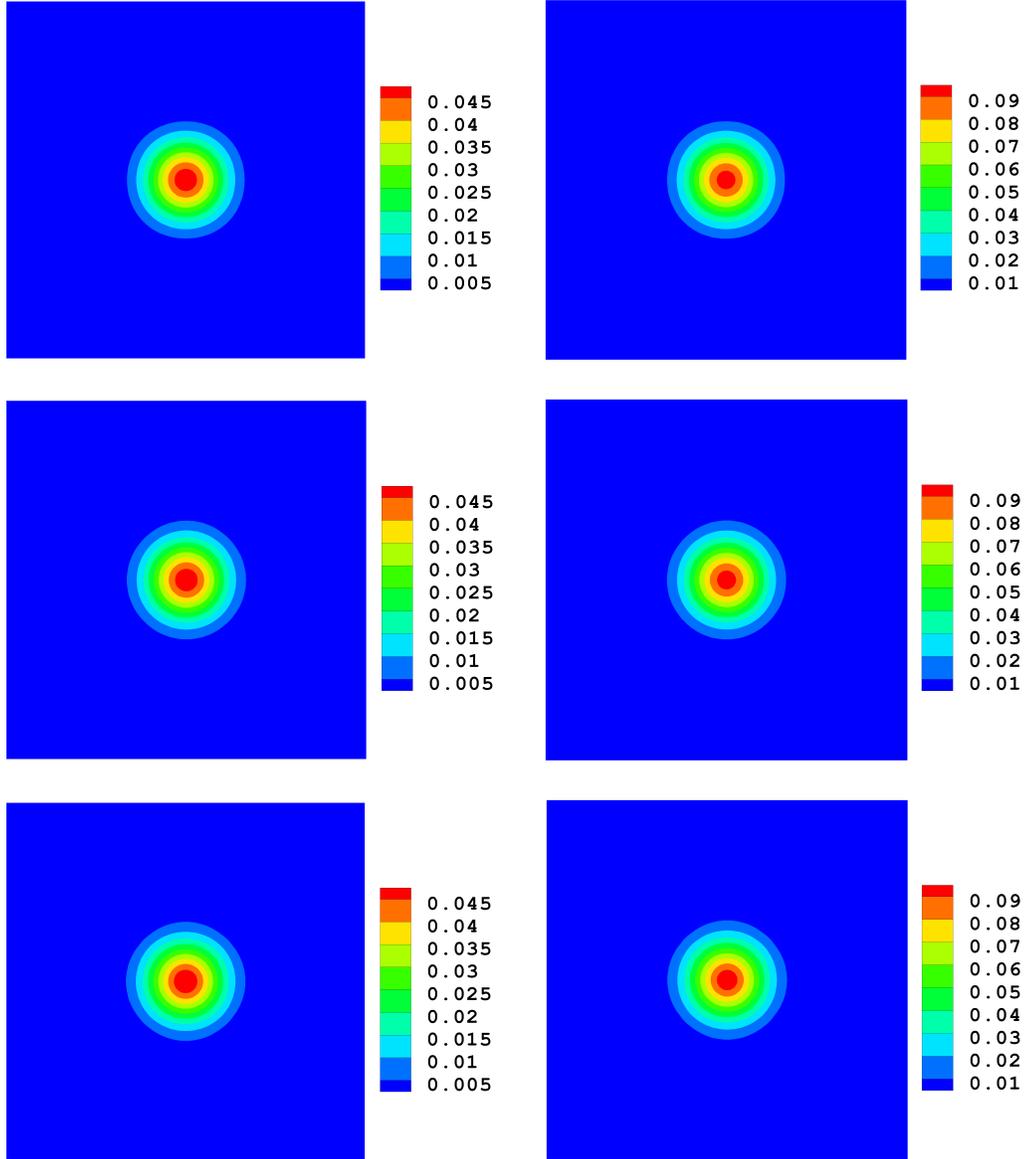


Figure 3: Temperature profiles obtained with the exact solution (top row) and GFEM solution with EF1 (centre row) and with EF2 (bottom row) at times $t = 0.5$ (left column) and $t = 1.0$ (right column).

193 , 6×6 and 8×8 elements. The total number DOFs for the selected four mesh grids are 125, 180,
 194 245 and 405, respectively.

195 To compare the results of the EF1 and EF2 types of enrichment functions, the error estimate η
 196 and the relative L_2 -norm error are evaluated and plotted against the total number of degrees of
 197 freedom. Figure 4 shows the results at three selected simulation times. As in the previous study,
 198 comparatively lower errors are obtained with EF1 at all computation times. From the results, it
 199 is clear that the error estimate η and relative L_2 -norm error $\varepsilon\%$ show similar behaviour as both
 200 decrease with the increase in the mesh density. A sustained decrease is observed for the case of

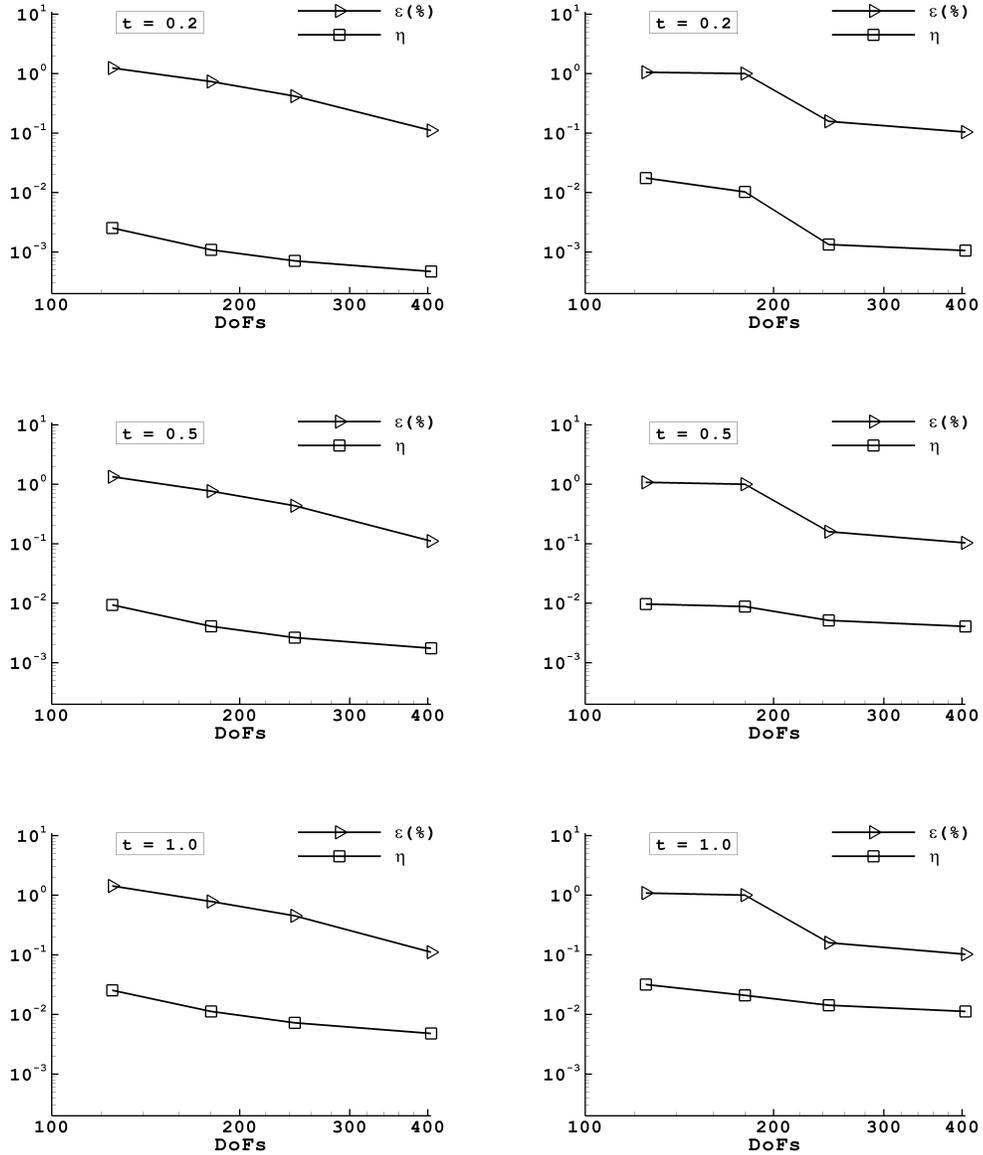


Figure 4: Variation of $\varepsilon\%$ and η with h -refinement for EF1 (left column) and EF2 (right column).

201 EF1 while, in the case of EF2, improvement in the results by increasing mesh density from 4×4
 202 to 5×5 is small. A rapid decrease is noticed with 6×6 mesh and a further small improvement in
 203 the errors with 8×8 mesh. The comparison of the results of both enrichment functions shows
 204 EF1 to perform better than EF2, for the considered problem.

205

Table 2: Variation of Condition Number (κ) with increasing Q for EF1 and EF2.

Q	$\kappa(\text{EF1})$	$\kappa(\text{EF2})$
3	8.64E+07	6.42E+08
4	1.66E+11	8.16E+12
5	2.19E+13	3.50E+15
6	8.29E+15	8.68E+16
7	1.91E+17	2.00E+17

206 5.1.3. Effect of the Condition Number (κ)

207 Lins et al. [45] mentioned the ill-conditioning of system matrix as an inherent drawback of the
 208 GFEM formulation when a large number of enrichment functions is used. Different methodologies,
 209 including Stable GFEM [11], are proposed to improve the conditioning issue of GFEM. This
 210 study is designed to show the effect of the condition number κ on the results deterioration when
 211 a large number of enrichment functions or a fine mesh grids are used. The purpose here is not
 212 to improve the conditioning issue of the GFEM method, but to show that the proposed error
 213 estimate efficiently captures the effect of ill-conditioning on the GFEM results.

214 To study the effect of the condition number on the results quality obtained with EF1 and
 215 EF2 types of enrichment functions, a uniform mesh of 8×8 elements is selected with $Q = 3, 4, \dots, 7$
 216 to perform the numerical computations. The variation of η and $\varepsilon\%$ with increasing Q is depicted
 217 in Figure 5 for both enrichment functions. For EF1, the values of η and $\varepsilon\%$ decrease up to $Q = 6$
 218 and a further increase in the number of enrichment functions leads to an ill-conditioned system
 219 and the deterioration of the solution, as commonly encountered in GFEM. For EF2, the decrease
 220 of η and $\varepsilon\%$ is observed up to $Q = 5$ and then with $Q = 6$ the results deteriorate which can
 221 be clearly seen in Figure 5(b). The results become then irrelevant for $Q = 7$ as the values of
 222 η and $\varepsilon\%$ increase significantly. Table 2 shows the values of the condition number for EF1 and

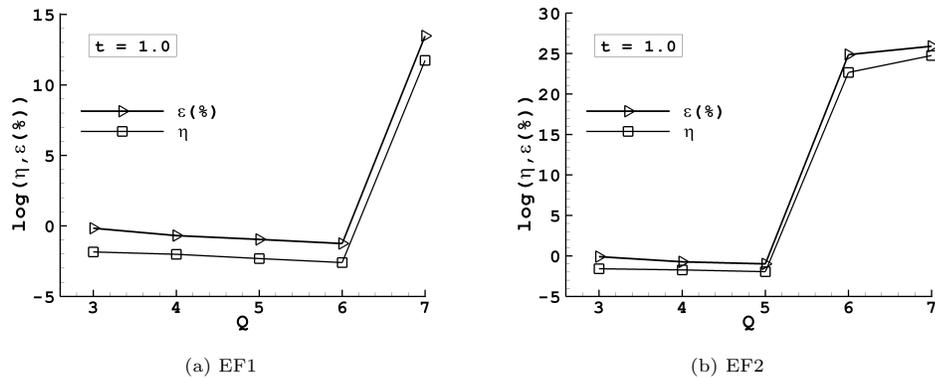


Figure 5: Result deterioration of $\varepsilon\%$ and η with higher Q .

223 EF2 enrichment functions for increasing values of Q . It is clear that the GFEM formulation with
 224 EF1 results in relatively lower condition numbers in comparison to the numbers corresponding
 225 to EF2. With $Q = 3$, relatively low values of κ are obtained for both types of enrichment
 226 functions. Increasing the number of enrichment functions leads to significant increase of the
 227 condition number for both EF1 and EF2 enrichment functions, with the EF2 related condition
 228 being at least one order of magnitude larger, in general. All the computations in this paper are
 229 performed using double-precision floating-point format. Hence, a condition number of around
 230 $1\text{E}+16$ is expected to be a threshold where the resulting linear system of equations becomes
 231 practically singular and one may expect a large numerical error. For $Q = 6$ the condition number
 232 for EF2 grows to a value of $8.68\text{E}+16$ which leads the results obtained with EF2 to deteriorate.
 233 For EF1 we get a condition number of $8.29\text{E}+15$ which still produces meaningful results. With
 234 $Q = 7$, both EF1 and EF2 result in almost identical condition numbers, of the order $1\text{E}+17$.
 235 This leads to the deterioration of the results obtained with both types of enrichment functions.
 236 An overall conclusion drawn from the above three studies is that for the presented numerical
 237 problem, EF1 performs comparatively better than EF2. Although small differences in the results
 238 are observed for both types of enrichment functions, the proposed error estimate efficiently
 239 captures these small variations under the specified parameters.

240 5.1.4. Selection of enrichment functions

In the preceding studies, the presented formulation was used to test and compare the per-
 formance of two types of enrichment functions and it was concluded that EF1 performs better
 than EF2, for the considered problems. The current section explores the possible use of the pro-
 posed error estimate to further improve the results of EF1 enrichment functions by enhancing
 the enrichment functions. As stated earlier, the constants C and R_c in (10) control the shape
 of the enrichment functions. Here we use different combinations of the parameters C and R_c as
 shown in Table 3 to get the optimum shape of EF1 enrichment functions that provide the best
 approximate solution of the considered problem. The procedure for optimizing the shape of the
 enrichment functions can be described as: Given the enrichment function (10), find C and R_c
 such that the solution to the considered problem is best approximated. Mathematically we can
 write

$$\text{For (10), find } C \text{ and } R_c \text{ such that } \eta \rightarrow \min \quad (26)$$

241 A similar study for improving the shape of enrichment functions is also performed in [44]. In [46],
 242 Waisman and Belytschko proposed an optimization algorithm to find an unknown parameter for
 243 enhancing the shape of the enrichment functions for boundary layer problems. Although in [46]
 244 the authors devised an automatic procedure for parameter optimization, in the current work we
 245 manually select different combinations of parameters C and R_C . A procedure for the identification

Table 3: Different combinations of contacts C and R_c used EF1 enrichment functions.

CASE	C	R_c
1	$\sqrt{0.5}$	$\sqrt{6}$
2	$\sqrt{0.5}$	$\sqrt{8}$
3	$\sqrt{0.5}$	$\sqrt{10}$
4	$\sqrt{1}$	$\sqrt{6}$
5	$\sqrt{1}$	$\sqrt{8}$
6	$\sqrt{1}$	$\sqrt{10}$
7	$\sqrt{1.5}$	$\sqrt{6}$
8	$\sqrt{1.5}$	$\sqrt{8}$
9	$\sqrt{1.5}$	$\sqrt{10}$

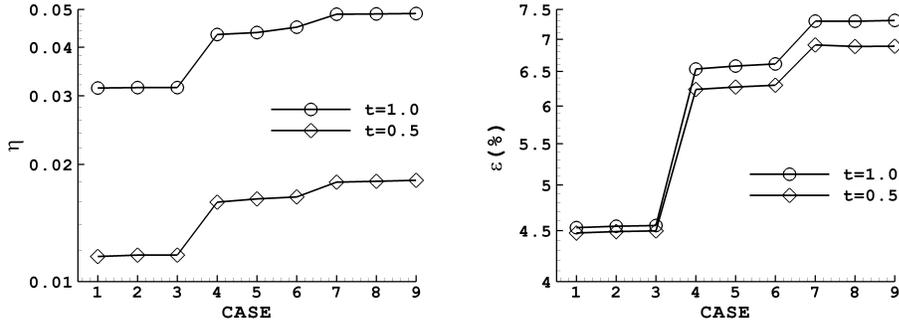


Figure 6: Variation of η and $\varepsilon\%$ with different combinations of C and R_c in EF1 enrichment functions.

246 of optimal local approximation spaces for GFEM solutions of elliptic partial differential equations
 247 is also formulated by Babuska and Lipton [47]. Figure 6 depicts the results of η along with $\varepsilon\%$
 248 at two stated simulation times. It is clear from the figure that both η and $\varepsilon\%$
 249 result in similar solution trends for different combinations of C and R_c . For problems with known analytical
 250 solutions, the L_2 -norm error can be used as an indicator to select the best possible combination
 251 of C and R_c . However, for problems with no known analytical solutions where the L_2 -norm error
 252 cannot be computed, the proposed error estimate can be used as a reliable tool to optimize the
 253 shape of the enrichment functions for minimal error.

254 Figure 6 shows that for the selected nine cases, CASE-1 with $C = \sqrt{0.5}$ and $R_c = \sqrt{6}$ produces
 255 the lowest errors while CASE-9 with $C = \sqrt{1.5}$ and $R_c = \sqrt{10}$ leads to the largest errors. It can
 256 also be observed from Figure 6 that the performance of the enrichment functions is predominantly
 257 dependent on the value of C and its variation with change in the values of R_c is small. For CASE-
 258 1 to CASE-3, where the value of C is constant and that of R_c is changing, we get almost constant
 259 values of η and L_2 -norm error. For CASE-4, where the value of C changes from $\sqrt{0.5}$ to $\sqrt{1}$, we

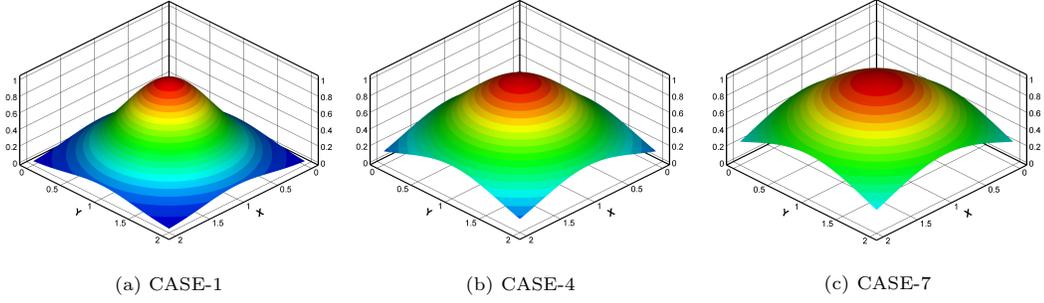


Figure 7: Illustration of EF1 shape function with $q = 2$ for different combinations of C and R_c .

260 see a significant jump in the errors. Similarly, for CASE-7, where the value of C again changes
 261 from $\sqrt{1}$ to $\sqrt{1.5}$, an increase in the values of η and L_2 -norm error can be observed. Figure
 262 7 depicts how the shape of the enrichment functions changes with different combinations of C
 263 and R_c . Three cases; CASE-1, CASE-4 and CASE-7 are selected for illustration where a clear
 264 variation in the shape of the enrichment functions can be observed. It can be seen that CASE-1
 265 results in enrichment function with comparatively steep gradient whereas CASE-4 produces a
 266 slowly varying function, while CASE-7 results in a relatively flatter enrichment function. To this
 267 end, in this study, only nine combinations of C and R_c are analysed for demonstration purpose.
 268 It is possible to systematically test even more combinations to further enhance the shape of
 269 the enrichment functions for best possible solutions. For the selected nine combinations, it is
 270 concluded that CASE-1 results in comparatively better shape of the enrichment functions that
 271 produce the lowest error for the considered problem.

272 5.2. Example problem 2

273 As a second example, we consider transient heat conduction problem in a two-dimensional
 274 domain $\Omega = [0, 2]^2$ with a heat source in the central part as shown in Figure 8. The heat
 275 dissipating source is $G = 200$ in the centre of the domain $(x, y) \in [0.8, 1.2]^2$ and is zero elsewhere.
 276 For numerical computations, the time step value is fixed at $\delta t = 0.001$ and computations are
 277 performed for 1000 time steps. The source dissipates heat during the whole of the simulation
 278 time. The convection heat transfer coefficient α and the heat diffusion coefficient λ are taken
 279 to be 1 and 0.1, respectively.

280 Example problem 2 assesses the effectiveness of the proposed error estimate for a more general
 281 problem where the analytical solution is not known. The L_2 -norm error cannot be computed in
 282 this case and naturally an alternative indicator is needed to assess the accuracy of the numerical
 283 solution. The proposed error estimate is shown here to be used as a reliable indicator instead of
 284 the L_2 -norm error. The purpose is to use the error estimate η for the selection the enrichment
 285 functions.

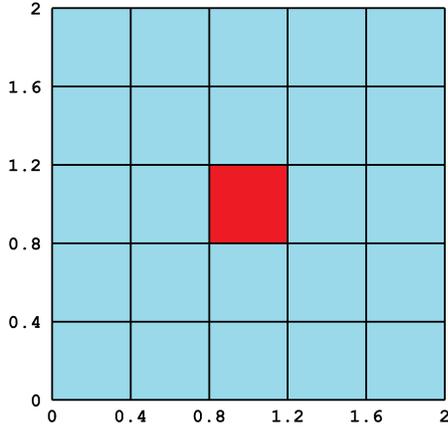


Figure 8: Domain configuration for Example problem 2 with a heat source (■) in the centre.

286 To investigate the effect of EF1 and EF2 enrichment functions on the solution of Example
 287 problem 2, we use a 5×5 mesh with different numbers of enrichment functions. Figure 9 shows
 288 the variation of η as a function of Q for both types of enrichment functions, at times $t = 0.2, 0.5$
 289 and 1.0 . As observed in the previous example, the value of η decreases with the increase of the
 290 number of enrichment functions. An interesting observation made from the results presented
 291 in Figure 9 is that for early simulation times EF2 enrichment functions perform better than
 292 EF1 enrichment functions, for the selected problem conditions. As the time progresses, results
 293 obtained with both types of enrichment functions become practically similar, see Figure 9(b).
 294 At $t = 1.0$ almost similar results are obtained with both types of enrichment functions. This
 295 suggests that if we want to solve the selected problem for a short time duration, then EF2
 296 enrichment functions provide a better option because they efficiently capture the sharp thermal
 297 gradients at early simulation times. For long simulation times either EF1 or EF2 can be selected
 298 because both produce almost similar results. If we extrapolate the results, EF1 may perform
 299 better for much later time steps and it may become a more suitable option. If better accuracy
 300 is required at extended simulation times, EF1 will perform better because a higher number Q of

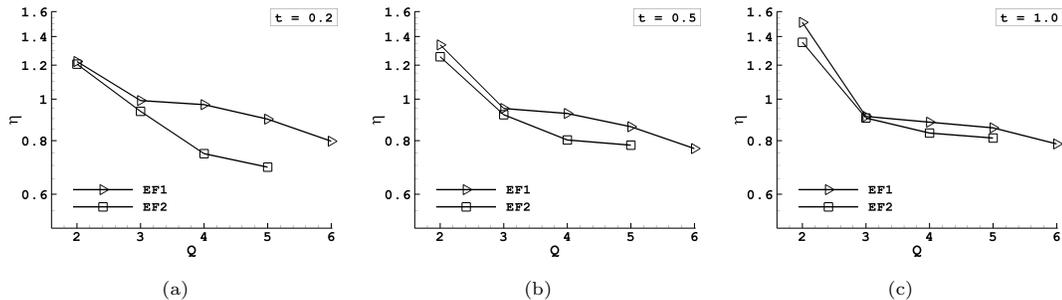


Figure 9: Variation of η with q -refinement for Example problem 2.

301 enrichment functions can be considered in comparison to EF1. From Figure 9(c), it is clear that
 302 better accuracy is achieved with EF1 using $Q = 6$. With EF2, we can use up to $Q = 5$ and the
 addition of a further enrichment function leads to the deterioration of the numerical results.

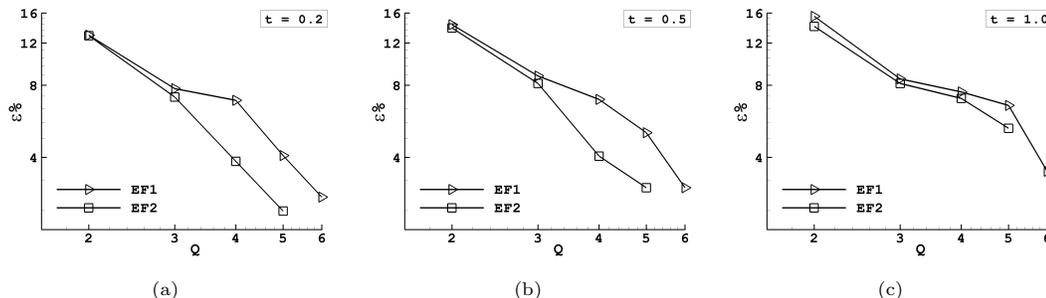


Figure 10: Variation of $\varepsilon\%$ with q -refinement for Example problem 2.

303

304 In the previous example, we established that the proposed error estimate behaves in a similar
 305 trend of the L_2 -norm error, providing an upper bound, and for practical problems it can be used
 306 as an alternative tool to gauge the accuracy of GFEM approximations. In the current study
 307 we compute a reference solution using a very fine mesh with the standard FEM formulation to
 308 verify the accuracy of the error estimate. A preliminary study allowed to produce a reference
 309 FEM solution with 12,100 element mesh grid. As defined by (25), we calculate $\varepsilon\%$ where ϕ is
 310 calculated by GFEM approximation and Φ_{ext} is replaced by the FEM reference solution obtained
 311 with the fine mesh grid. Figure 10 depicts the values of $\varepsilon\%$ at three selected simulation times. It
 312 is clear from the figure that the accuracy assessed by $\varepsilon\%$ shows identical trends as that obtained
 313 by the proposed error estimate. At earlier simulation times, EF2 performs better than EF1
 314 and at later simulation times almost similar values are obtained with both types of enrichment
 315 functions. Similar to the values of η with $Q = 6$ for EF2, the value of $\varepsilon\%$ also deteriorates with
 316 $Q = 6$ due to the relatively high condition numbers with EF2. The deterioration of the results
 317 of η and $\varepsilon\%$ for EF2 is depicted in Figure 11 at $t = 0.5$ and $t = 1.0$.

318 Table 4 presents the values of the condition number for EF1 and EF2 with increasing the
 319 number of enrichment functions Q . It is clear that consistently higher values of the condition
 320 number are experienced with EF2 compared to EF1. Using $Q = 2$ results in almost similar
 321 condition numbers for both enrichment functions. For higher values of Q , the difference in
 322 condition numbers for EF1 and EF2 increases, with the maximum difference observed with
 323 $Q = 6$. Again, in this example, the results deteriorate significantly once the condition number
 324 exceeds $1E+16$. For EF1 the condition number, for $Q = 6$, is of the order $1E+13$ while that for
 325 EF2 is of the order $1E+16$, which leads to a large numerical error.

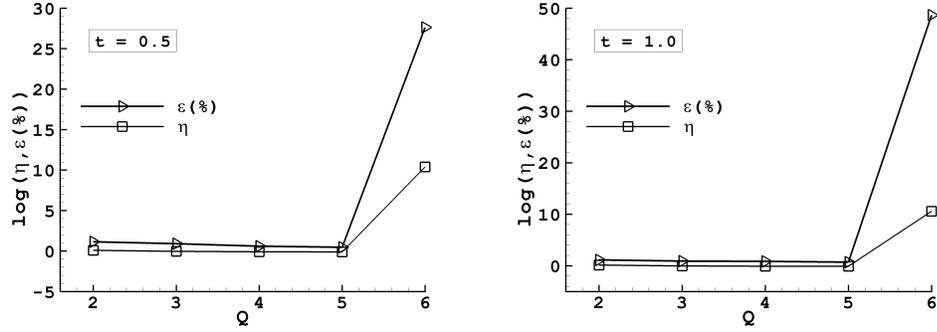


Figure 11: Variation of η and $\varepsilon\%$ with q -refinement for EF2 in Example problem 2.

Table 4: Condition Number (κ) with increasing Q for EF1 and EF2.

Q	$\kappa(\text{EF1})$	$\kappa(\text{EF2})$
2	1.46E+05	5.53E+05
3	2.53E+07	4.32E+08
4	4.30E+09	9.42E+11
5	5.12E+11	5.58E+14
6	1.64E+13	7.73E+16

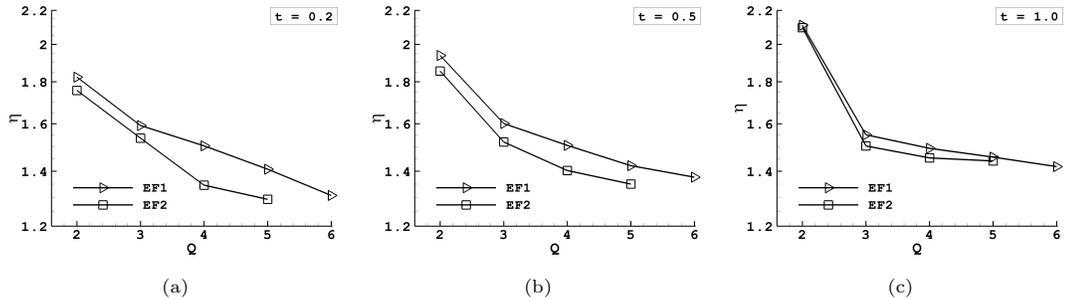


Figure 12: Variation of η with q -refinement for Example problem 3.

326 *5.3. Example problem 3*

327 The third example considers a problem in a three-dimensional domain in which the effec-
 328 tiveness of the proposed error estimate is tested for the selection of better enrichment functions.
 329 We extend the 2D problem considered in the previous section to a 3D domain $\Omega = [0, 2]^3$ with
 330 a symmetric heat source in the middle of the domain. The mesh density and all the physical
 331 parameters are also kept the same for the sake of consistency. We take a $5 \times 5 \times 5$ mesh with a
 332 heat source in the central part of the domain $(x, y, z) \in [0.8, 1.2]^3$ which dissipates heat at a
 333 constant rate $G = 200$ and is zero in the rest of the domain. The simulation time and time step
 334 value are also taken the same as in the previous example problem.

335 The purpose of Example problem 3 is not only to show the use of the proposed error estimate

336 for the selection of better enrichment functions, in a 3D domain, but it also shows that the error
 337 estimate does not depend on the scale of the problem. The error estimate is equally applicable
 338 to problems in 2D as well as in 3D domains. Figure 12 depicts a set of results at different
 339 simulation times showing similar trend to that obtained for the case of the 2D problem. At all
 340 the simulation times, a decrease in the value of η is observed with the increase in Q . As in the
 341 previous problem, comparatively better results are obtained with EF2 at early simulation times
 342 and almost similar results are produced at later simulation times by EF1 and EF2. In order to
 343 assess the accuracy of the approximate GFEM solution, we compute a reference FEM solution
 344 with a fine mesh grid, as in the previous example. We use a fine mesh of 216,000 elements to
 345 compute the reference solution and compare it to the GFEM solution by calculating $\varepsilon\%$ defined
 346 by (25). Again, producing reference solutions with very fine mesh grids is not a practical option
 347 for real-world problems. However, in the current study it is being used for verification purpose.
 348 For real-world problems, one can use our proposed error estimate as a tool instead of the L_2 -norm
 349 error if no analytical solution is available. Figure 13 shows that similar trends of the results as
 350 captured by η , in previous considered cases, are also obtained by $\varepsilon\%$, verifying the accuracy
 351 of the proposed error estimate. For this 3D problem, the conclusions drawn from the results of
 352 the error estimate η are similar to those drawn from the previous results of the equivalent 2D
 353 problem.

354 6. Conclusions

355 In this work, a previously developed a residual *a-posteriori* error estimate is used for the
 356 selection of better performance enrichment functions for GFEM solutions of transient conduction
 357 heat transfer problems. Two types of enrichment functions are considered and their performance
 358 is tested in two-dimensional as well as three-dimensional problems. The first type of enrichment
 359 functions is based on *exponential* functions (EF1) while the second type is based on *sin* functions
 360 (EF2). Both enrichment functions mimic the solution behaviour and capture the heat diffusion

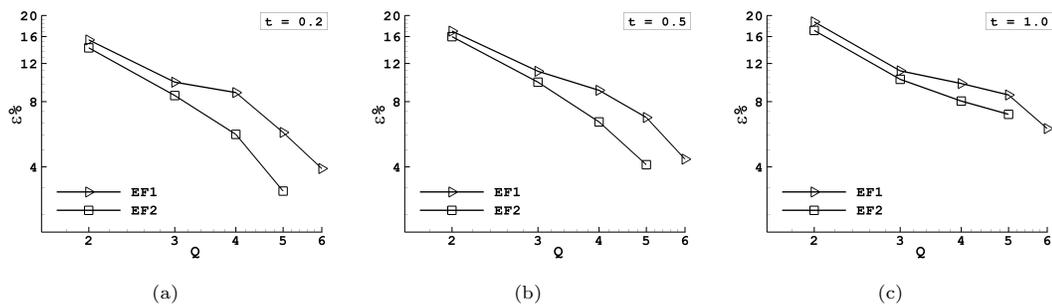


Figure 13: Variation of $\varepsilon\%$ with q -refinement for Example problem 3.

361 decay of the conduction heat transfer problems. To efficiently capture the time-dependent nature
362 of the heat transfer, a multiplicity of enrichment functions of different standard deviations are
363 used to enrich the approximation space. To test the performance of both enrichment functions, a
364 residual *a-posteriori* error estimate is used as a tool to compute the discretization error of GFEM
365 solutions when the number of enrichment functions is increased or the element size is reduced.
366 The performance of both enrichment functions is tested on three numerical examples. The first
367 example tests EF1 and EF2 for a problem with a known analytical solution and so both the
368 relative L_2 -norm error and the error estimate are computed. The results show that the type
369 of enrichment functions influences the accuracy of GFEM solutions. It is also established that
370 both the relative L_2 -norm error and the error estimate behave in a similar way and lead to the
371 same conclusion that EF1 performs better than EF2. The main emphasis of this study is to offer
372 an effective tool which can effectively assess the performance of different enrichment functions
373 for problems where analytical solutions are not available. For such problems, the computation
374 of the L_2 -norm error is not possible and so the error estimate can be used as an alternative
375 reliable tool. For the considered problems, it is concluded that EF2 performs better at early
376 simulation times while at later stages both EF1 and EF2 lead to practically similar results.
377 The results of the three-dimensional problem lead to the same conclusions confirming that the
378 error estimate effectively captures the solution trends and can be used as an effective tool for
379 the selection of suitable enrichment functions for GFEM solutions of transient conduction heat
380 transfer problems.

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