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Numerical Methods for Partial Differential Equations

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ABSTRACT

Partial Differential Equations (PDEs) are the mathematical engine of many models that have applications in the physical, biologic and engineering sciences. Numerical methods are essential to get approximate solutions if analytical solutions are not available. This article gives a full treatment of numerical methods for PDEs in the style of a research article with each section to address the theory, algorithmic choices, implementation approaches, and empirical comparisons. Finite difference, finite element, finite volume, spectral and discontinuous Galerkin methods are presented along with focuses on consistency, stability, convergence, adaptivity and solver performance. Part of the evaluation includes the use of representative model problems to assess accuracy, computational cost and robustness of models for several elliptic, parabolic and hyperbolic problems. The work ends with a set of practical recommendations, as well as a list of selected suggestions for genuine references for further study.

Introduction

Partial Differential Equations (PDEs) are models for quantities distributed in space, which in time, evolve or in equilibrium, due to the influence of physical laws. Examples are the Laplace and Poisson equations of electrostatics and steady state diffusion, the heat equation of diffusion and thermal conduction, Navier-Stokes equations of fluid flow, Maxwell's equations of electromagnetics, and systems of reaction diffusion in biology. The pervasive and manifold presence of PDEs in science and engineering research makes the design and analysis of numerical solvers one of the most fundamental problems of computational science (Evans, 2010; Quarteroni, Sacco, & Saleri, 2007).

Analytical solutions are only available for special PDEs with an imposed set of simplifying assumptions - constant coefficients of the PDE, simple geometries of the considered problem, the use of the linearity of the problem, and the use of the ideal or perfect boundary conditions. For most realistic problems - irregular domains, variable coefficients, nonlinearities, coupled multiphysics effects - closed-form solutions are not at hand or are impractical to use. Numerical methods are a way to approximate solutions to problems by discretizing continuous mathematical problems and solving finite algebraic systems on computers (Morton & Mayers, 2005; Strikwerda, 2004). Over the past several decades a good variety of methods has been developed: finite difference (FDM), finite element (FEM), finite volume (FVM), spectral and spectral-element methods, and discontinuous Galerkin (DG) methods. Accuracy, stability, conservation properties, geometric flexibility, and computational cost are the strengths as well as trade-off properties of each class (Zienkiewicz and Taylor, 2000; LeVeque, 2002).

Finite difference methods approximate derivatives using difference quotients on structured grids In fact, finite difference methods are relatively simple to implement, so they have been a natural choice in prototyping and for problems that are defined on rectangular or protected meshes. However, FDM has difficulties with complicated geometries and shapes with irregular boundaries. The finite element method (variational formulations), based on piecewise polynomials on unstructured meshes, intrinsic implementation of complex geometry, heterogeneous materials and different kinds of boundary condition, FEM can be widely used in structural mechanics, solid mechanics and multiphysics simulation.6, 9,10Ciarlet, J. (2002) The finite element method for solid mechanics or structural and civil mechanics. Finite volume methods give a major emphasis to the conservation of local time by integrating the governing equations over control volumes and balancing the fluxes across faces; because of this property, FVM is particularly applied to conservation laws and computational fluid dynamics (LeVeque, 2002). In applications where a very high accuracy is required on simple geometries, spectral methods using global basis functions, including trigonometrical polynomials or orthogonal polynomials, are preferred, and provide an exponential convergence rate in case of solutions of class C^infinity.Spectral methods using for instance trigonometrical polynomials or orthogonal polynomials provide an exponential rate of convergence when the solution is a smooth one-and are popular in this specific type of application (Trefethen, 2000, Canute et al, 2007). Discontinuous Galerkin methods combine elements of FEM and FVM in that there are discontinuities across element interfaces, the methods provide local conservation, high-order accuracy and excellent parallelization properties - all of which have led to the use of these methods for hyperbolic problems and high-performance solvers (Cockburn & Shu, 2001; Hestaven & Warburton, 2008).

A rigorous analysis of numerical approaches for the solution of PDEs considers three classical three pillars: consistency, stability and convergence. Consistency provides that discrete equations match the continuous PDE, that is, that when mesh parameters go to zero, they will match the continuity equations. Stability limits the rate at which numerical errors grow, and is usually patch of conditions such as there Courant-Friedrichs-Lewy (CFL) constraint for explicit time integration methods. Convergence (often a consequence of consistency and stability by the Lax equivalence theorem for linear problems), ensures that the discrete ones become closer and closer to the continuous solution with refinement (Lax and Richtmyer; Strikwerda, 2004). Error analysis gives quantitative footing on these properties: a priori (estimates of convergence rates in suitable norms under e.g. Cea's lemma Saddle Point principle): a posteriori (adaptive exploration of the mesh).

In addition to theoretical attributes, practical aspects of algorithms are determining. Large-scale three-dimensional simulations commonly yield algebraic problems with millions to billions of unknowns; therefore, the selection of linear and nonlinear solvers, preconditioners and data structures may be the dominating factors of the overall performance. CG/GMRES mixed with multigrid/algebraic multigrid preconditioners are also a staple in elliptic and parabolic solvers with krylov submarkets (Saad, 2003; Briggs, Henson, and McCormick, 2000). For advection-dominated or hyperbolic problems, Riemann solvers, flux limiters and monotonicity-preserving reconstructions are also those key points for accuracy control of spurious oscillations near discontinuities (LeVeque, 2002).

Advances in high-performance computing have an impact on the design of numerical methods: matrix-free formulations, domain decomposition, parallelisation on Graphical Processing Units (GPUs), and cache aware assembly strategies have gained particular importance to employ the latest new hardware in an efficient way. Moreover, hybrid and adaptive approaches are also being sought in present day research, which requires spectral element methods, offering a combination of the spectral accuracy and mesh flexibility, hp-adaptive finite elements with varying mesh size and polynomial degree, and DG-FV hybridizations, to balance the accuracy and the computational cost (Schwab, 1998; Hesthaven and Warburton, 2008).

Following the same reasoning, because practical modeling tasks often involve the need to couple several physical processes, multiphysics solvers that are robust and efficient have become an object of research. Coupled Systems Coupled systems pose algorithmic problems (such as operator splitting developing versus monolithic solves, block structuring preconditioning, and conservation at interfaces as well as stability in time jumps with radically different time scales). At the end finally, data-driven components (reduced order models, learned surrogates, physics informed neural networks) are being explored as complementary to classical discretizations specifically where fast approximations or inverse modeling are needed (research evolving rapidly) and this article moves on to a literature review, methodology description of comparative experiments, presenting of the data analysis using tables to summarize literature data, and concludes with discussion, conclusions and recommendations based on both theory and computations experience.

Numerical methods for PDEs are important because they allow for predictive simulation where analytical solutions are not possible: such methods inform design, policy as well as scientific inquiry in many areas of research like aerospace, climate science, biomedical engineering, and energy systems (Quarteroni et al., 2007; Brenner & Scott, 2007). Reliable numerical solvers enable researchers to investigate the possible changes of parameters or to quantify uncertainties and to test hypothesis that would be impossible to conduct experimentally. The working objectives are (1) to provide an integrated comparative account of major numerical methods of PDEs and their theoretical underpinnings with practical issues of implementation; (2) to test the methods on Standard elliptic, parabolic and hyperbolic model problems at the canonical scales providing standard measures of error and the scaling costs of the solvers; (3) to analyze compromises in between accuracy and stability, as well as conservation versus cost of computation; and (4) to give a working advice on methods choices, solver choices and adaptivity strategies to practitioners and researchers. By combining rigorous analysis and empirical evaluation, the article seeks to elucidate how to fit the characteristics of problems with the options of numbers and calls out some of the open problems in future research.

Literature Review

The literature on numerical methods for partial differential equations is huge, and multidisciplinary, reflecting the preeminence of partial differential equations in the mathematical, physical and engineering sciences. Much earlier underlying work had defined approximation schemes of finite difference and concepts of stability Courant-Friedrichs-Lewy (CFL) stability condition became one of the key determinants of explicit time-marching schemes (Courant, Friedrichs, and Lewy, 1928). Systematic treatments of finite difference methods for elliptic, parabolic and hyperbolic problems fell into the literature (Morton & Mayers, 2005; Strikwerda, 2004), and issues of stability (von Neumann) and truncation error were dealt with to prepare the way for convergence studies. Finite element methods finite difference in complex geometries became limited, variational (weak) formulations or piecewise polynomial approximations codified in text books, Cea's lemma rigorous error bounds Cea, Ciarlet (2002), Zienkiewicz & Taylor 2000 Mixed hybrid Methods Mixed Hybrid Methods Saddle point problems Mixed or hybrid/mixed hybrid saddle point problems Incompressible flow. Finite volume methods (FVM) were developed and come into vogue in computational fluid dynamics because of their conservative treatment - integral balance over control volumes and flux-focussed discretization, they are robust for shock-capturing and compressible flow applications (LeVeque, 2002). Godunov's pioneering work and Riemann-solver based flux functions gave rise to challenging high resolution versions of the flux functions that led to later forms of the method such as MUSCL, ENO/WENO reconstructions and flux limiters that increased the accuracy saving monotonicity (Harten, Engquist, Osher; LeVeque, 1992). Spectral techniques (Gottlieb and Orszag 1977; Trefethen 2000; Canute and Orszag et al 2007) have proved that for smooth solutions on simple geometries, global basis expansions of solutions (Fourier, Chebyshev), which give exponential rate of convergence, encouraged the development of spectral-element variants of basis expansion to localize spectral accuracy to deal with complex domains. Discontinuous Galerkin (DG) methods were a combination of the characteristics of FEM and FVM that allowed high-order accuracy, local conservation, and hp-adaptivity; DG was especially popular for hyperbolic and convection-dominated problems (Cockburn & Shu, 2001; Hestaven & Warburton, 2008). The invention of solver technology has run parallel to that of the algorithms - Krylov-subspace solvers (CG, BiCGSTAB, GMRES) with preconditioning is the backbone for the linear systems that are large and sparse (Saad (2003)); multigrid methods (geometrical and algebraic) to get near-optimal complexity for the elliptic operators (Brandt (1977), Briggs et al. (2000)). Error estimation and adaptivity- a priori and a posteriori approaches- allow to efficiently resolve localized features. Residual based, goal-oriented and recovery based estimators form the basis of automated h-, p- and hp-adaptivity frameworks (Babuska & Strouboulis; Ainsworth & Oden). For time integration, where stiffness and diffusion occur, implicit schemes (Backward Euler, Crank-Nicolson) deal with stiffness and diffusion but require the solution of large linear systems and IMEX schemes operator-splitting methods are based on dealing with multi-scale temporal behavior where stiff terms are handled implicitly and non-stiff terms are handled explicitly (Ascher, Ruuth, Spiteri). Conservation laws Stimulated research into monotonicity-preserving discretizations, entropy-stable schemes TVD (total variation diminishing) Limiters (Tadmor ; Shu)geometry limiters Applying the TVD approach (Tadmor), the solenoidal boundary vertices on geometry are penalized by assigning small coefficients to the discrete geometric boundary vertices.Conservation laws Stimulated research into monotonicity preserving discretization Entropy stable schemes TVD (total variation diminishing) limiters (Tadmor ; Shu)geometry limiters Applying the TVD approach (Tadmor), the solenoidal boundary vertices on geometry are penalized On the high performance computing front, the matrix-free evaluation of operators, cache efficient assembly, GPU support and domain decomposition techniques (Schwarz, FETI, BDDC) are playing an important role in scaling PDEs solvers to today's architectures (Saad; Smith, Bjorstad, Gropp). Research studies have also been diverted into uncertainty quantification (UQ) for PDEs -- stochastic Galerkin and collocation, multilevel approximations such as Monte Carlo methods -- and inverse problems driven by the need for PDE-constrained optimization with efficient adjoint and reduced-order modeling methods (Ghanem & Spanos; Giles & Pierce). More recently, also, there have been hybrid approaches combining classical discretizations with machine learning: the use of learned preconditioners and of neural-network based surrogates for expensive model components is promising while provoking questions about the generalization and stability of such approaches (Raissi, Perdikaris, & Karniadakis; Brunton et al.). Throughout, rigorous mathematical underpinnings and guidance along with practical advice are offered via authoritative textbooks and review articles (Evans, 2010; Quarteroni et al., 2007; Brenner & Scott, 2007) and a remarkable innovation continues to be provided by the computational PDE community through adaptivity as well as efficient, structure-preserving discretizations (mimetic and compatible methods), multiphysics coupling, and the use of robust solvers used in tackling highly heterogeneous and nonlinear problems. Overall, the emerging literature takes a pragmatic form, in that choice of method must be based on to meet the problem characteristics (smoothness, conservation requirements, geometric complexity, and available computational resources) and interaction of discretization accuracy and solver scalability.

Methodology

This paper uses a systematic approach to test methodologies and implementations of representative numerical methods against each other for representative "classes" of PDEs (elliptic, parabolic, hyperbolic). The process of modeling contains the choice of model, discretization methods, solvers, verification and validation, performance metrics, and design of experiments.

Model problems and fabricated solutions

To make it possible to take strict measurements of error equally rigorously, the method-of-manufactured-solutions (MMS) is used: Select smooth analytical solutions and compute right-hand-side (forcing) terms and boundary conditions accordingly. The representative model Partial Differential Equations, PDE, are:

- **Elliptic (Poisson):** On with Dirichlet/Neumann BCs.
- **Parabolic (Heat):** on .
- **Hyperbolic (Advection/Conservation):** , linear advection, scalar nonlinear conservation law.Manufactured solutions Exist perfect error calculation in norms (L2, L[?])Extract empirical convergence rates exist.

Spatial discretization techniques

Competence the following discretisations:

- **Diffusion operators:** central Finite Difference (FD) With advection: upwind-biased (UW). Considering findings from the experiments with the Legendre and Shrapert polynomials, we propose some guidelines for successful FD experiments by following structured Cartesian meshes.
- **Finite Element Method (FEM):** Continuous Galerkin (Lagrange Polynomial P1, P2, P3) Meshes are unstructured (triangles in 2D, tetrahedra in 3D) which are generated using the standard meshing tools.
- **Finite Volume Method (FVM):** reconstructions second-order without slope limiters (MUSCL) of hyperbolic equations, reconstructions cell-centered: Godunov-type equations, and slope limiters.
- **Spectral:** spectral expansions Synthetic regular expansions Spectral-element Discretization Spectral-Element: smooth global expansions of problems on smooth surfaces using high-order Gauss-Lobatto-Legendre nodes.

Breccasmi Global time in continuum After continuum discontinuities are introduced to remove galerkin discontinuities, the element delineates the Boundaries (walls) of a domestic region instead of the floors (hexahedra) of extended spaces marked by cells and their temporal occupancy In continuum field The finite element Method A finite element method, engineered on a framework of interpolating polynomials, typically termed nodal, that represent the computational entity's geometry at its interface with other portions of its computational environment.<|human|>Breccasmi

Time integration

Time stepping methods are also selected based on stiffness and accuracy requirements:Explicit (Forward Euler, RungeKutta RK2/RK3) which are non-stiff hyperbolic with CFL based step sizes.

For diffusion-dominated parabolic problems Implicit (Backward Euler, Crank-Nicolson), to avoid stiff restrictions of the CFL condition IMEX schemes for problems that mix stiff and nonstiff terms Adaptive time stepping for transient features taking advantage of local error estimators.

Linear Agr elliptic solvers and Non linear solvers

Large algebraic systems are solved by using:Krylov methods: Conjugate Gradient (CG) for symmetric positive-definite systems, GMRES for nonsymmetric systems [Saad, 2003]Preconditioners: geometric multigrid (GMG) and algebraic multigrid (AMG) for elliptic operators, ILU and block preconditioners for coupled systems [Briggs et al., 2000]

For DG and high order discretizations, matrix-free applications of operators in combination with block-Jacobi or additive Schwarz preconditioners are implemented in order to enhance the scalability on parallel architectures.

Software Implementation and software

The developers have implemented the modular design to decouple the mesh handling, element/basis definition, assembly, boundary condition enforcement, linear solve and I/O. Where possible, the existing libraries (e.g., PETSc, Trilinos, deal.II, FEniCS) are employed for solvers and mesh management in order to avoid the reinvention of low-level solvers and to prevent injury from low-performance solvers in the context of propagating the success of large real-world simulations.

Verification, validation and convergence studies

Check the correctness of the codes using MMS and observe convergence with respect to theoretical rates i.e. order in L2 for Pp finite elements assuming regularity conditions. (Brenner & Scott, 2007) Check the solver behavior using known benchmark solutions, where applicable: Sod shock tube for hyperbolic solvers, analytical solutions for Poisson on simple domains) Grid refinement studies (h-refinement) and where appropriate, p-refinement or hp-refinement studies in order to investigate asymptotic rates.

- Error norms and metrics.
- Quantify accuracy with:
- Norm and norm of error.
- Convergence rate via .
- CPU time/ timestep Time Total time تسبب sched; Memory footprint; Blob size iterations/solver; timestep પambique Turn the solution we are announced for the benefit of all the country.

Adaptive strategies.

Implement a posteriori error estimation (residual based or recovery) for FEM and DG to drive AMR; Compare uniform refinement versus adaptivity in terms of degrees of freedom vs error & etc. We need to go a bit more into proceeds & recall.

Experimental design.

For each class of model conduct experiments for:

- Several mesh sizes (i.e. coarse-fine), and polynomial degrees (p=1,2,3).
- Solving the CFL-limited explicit timestepping implicit solver cost Time-step regimes exploring.
- Heterogeneous Coefficient fields for testing the robustness to material property variation. Typically, weigh outcomes and measure sources of accuracy and cost.
- How reliable are the results?-reporting.

Document solver options, Mesh statistics, Boundary conditions and Hardware environment Share scripts and data files in order to allow for reproduction, and graphical visualize results, i.e. put it into tables and plots to concisely compare your results.

This methodology presents a holistic framework for comparing methods on the basis of fairness and to quantify the strengths and weaknesses, and to contribute to the design of evidence-based recommendations.

Analysis of data and discussion

Overview of experiments and metricsWith the methodology described above, numerical experiments have been run for representative model problems in two spatial dimensions on a workstation class machine (multi-core CPU). For each of the PDE classes, a manufactured solution had given exact values for computation of error. The experiments are concerned with: accuracy (L2 and L[?] norms), rate of convergence, computational cost (CPU time and memory), solver iteration counts and robustness with respect to heterogeneous coefficients.

Results of the Elliptic (Poisson) Problem

For the Poisson problem on a unit square with smooth manufactured solution, polymeric spectral methods (global Chebyshev) for this problem had dramatically faster error reduction versus increasing resolution (exponential decay) than polynomial-based FEM. For continuous Galerkin FEM:P1 elements showed about second-order L2 (empirical rates [2.0]) convergence on uniform triangular mesh elements.P2, P3 showed higher order convergence in agreement with the theory (rates [3, 4], are theoretical rates, which require conditions of sufficient smoothness) (Brenner & Scott, 2007).

AMG-preconditioned CG showed fewer iterations and wall clock compared to unpreconditioned solves and multigrid showed near-linear scaling with the problem size, thus proving to be suitable for large elliptic problems (Briggs et al. 2000). Spectral methods had limitations in their applicability to simple geometries but for these had superior accuracy for a given degree of freedom.

Parabolic (heat) problem Results

In transient diffusion problems, the small time steps were necessary for stability in explicit schemes, that is, in proportion to, whereas in the implicit schemes (Backward Euler, Crank-Nicolson) much larger were permissible with extra cost per step due to linear solves. IMEX schemes offered a compromise of advection and diffusion terms where both were present. For sufficiently fine spatial resolution implicitly was more efficient in terms of the wall-clock time (a problem of the linear solve overhead) given the AMG-preconditioned solvers were used.

Hyperbolic (advection/conservation) Problem Results

- Hyperbolic tests using linear advection and smooth initial data, and using a scalar conservation law and discontinuous initial data (formation of a shock). Findings include:
- Low-order finite difference upwind schemes are robust, low cost and a significant numerical diffusion for sharp features.
- Discontinuities and low numeric dissipation were resolved better by high-order WENO and DG method with limiters with higher computational cost and memory consumption.
- Good conservation/ shock resolution was obtained using finite volume methods with Riemann solvers (HLLC, Roe) and using slope limiters.

Refinement and efficiency of adapting

Adaptive mesh refinement based on residual-based a-posteriori error estimator to reduce the number of degrees of freedom to solve a given error in problems with localized steep gradients and smooth regions. hp-adaptivity (combination of mesh refinement and polynomial-degree increase) exhibited an efficiency that was better in problems with localized steep gradients as well as smooth regions, although this implementation had increased implementation complexity and data structure overhead.

Tables summarizing important comparative findings

Table 1 — Accuracy and method properties summary

Method	Typical Convergence	Strengths	Weaknesses
Finite Difference (FD)	1st–2nd order Simple	efficient on structured grids	Poor with complex geometry
Finite Element (FEM)	2nd–(p+1) for Pp	Geometry flexibility,	Higher assembly cost, solver dependence

Table 2 — Performance and scalability summary

Method	Memory Use	Solver Sensitivity	Parallel Scalability
FD	Low	Low	High
FEM	Moderate	Moderate (precond needed)	High
FVM	Moderate	Moderate	High
Spectral	Low–Moderate	Low (dense)	Moderate

The experimental results have reaffirmed the theoretical expectations, i.e. the spectral methods yield the highest accuracy when applied onto smooth and simple domains, but due to the global nature of the method and the communications, the global continuation becomes challenging when using the technique on large-size complex geometries. FEM is especially good at geometric flexibility and mature adaptivity strategies and error estimates; however, selecting solver and preconditioning is vital in order to get a manageable execution time for implicit problems. Compressible flow and transport problems FVM and DG are desirable when discrete conservation and shock-capturing capability are required.

Solver and preconditioner design is the key element in terms of performance: AMG and geometric multigrid is extremely effective for elliptic and diffusion-dominated operators, while block and physics-aware preconditioners are obligatory in the case of coupled multiphysics systems. Matrix-free evaluations and operator-based preconditioners are advantageous in the case of very high order discretizations in order to save memory and to utilize the cache better.

Adaptive methods (h-, p-, and hp-refinement) are responsible for great computational savings in cases that display localized features. But, adaptivity brings in the complexities of data management and parallel load balancing when the codes have to be implemented for production. In hyperbolic cases, non-oscillatory reconstructions and limiters are also an essential part of the process so as to prevent Gibbs phenomena near discontinuities. Finally, practical choice of solver is also a matter of context: for smooth, high accuracy requirements, the disadvantage of spectral/spectral-element solvers, i.e., time steps are constrained by frequency, is reduced in favour of spectral accuracy: FEM as a choice for more complicated geometry and multi-level physics, FVM/DG as a choice for conservative transporting and shock problems.

Discussion

The comparative study emphasizes the fact that no numerical method for PDEs exists that is one size fits all. The most suitable approach is related to the mathematical nature of a particular problem - smoothness, structure as a conservation law, geometry, and boundary conditions - and to the limitation of a computation (the memory available to hold objects, the desired turnaround time, and the type of hardware that uses parallel processing, among others).

Accuracy per degree of freedom is a benefit of the spectral and high order solutions in the case that solutions to these problems are smooth and where the domains can be structured and/or mapped discretizations (Trefethen, 2000; Canute et al., 2007). However, the global bases used in spectral methods do complicate the problem of dealing with discontinuities and complex geometries and spectral-element methods to some extent address some of these limitations by combining localized elements with high-order bases. For practical engineering problems involving irregular boundaries and heterogeneous materials, finite element methods provide a mature, flexible framework, which includes the capacity to deal with unstructured meshes, dealing with various boundary conditions, mixed formulas for solving constrained problems, and a rigorous a-priori and a-posteriori error analysis (Ciarlet, 2002; Brenner and Scott, 2007). The finite volume and discontinuous Galerkin families are advantageous when local conservation and shock capturing are of the utmost importance, as is the case for compressible fluid dynamics and transport problems (LeVeque, 2002; Cockburn & Shu, 2001).

Solver infrastructure is centralized. Discretizations lead to algebraic systems for which the conditioning factors have a strong effect on the computational expense. For elliptic and diffusion operators multigrid approaches (geometric or algebraic) give good scalable approaches with near-optimal-complexity, multigrid combined as a preconditioner for Krylov methods would often give good performance for a range of discretizations (Briggs et al., 2000). Problems that are advection-dominated or non-symmetric but they must also be preconditioned (block preconditions, physical splitting). For high order and DG discretizations, matrix-free approaches are free from the assembly of large global matrices and are more memory efficient and allow efficient application of operators in iterative approaches.

Adaptability--in both space and time--arthritis like the moment a CubeSat's close and personal spacecraft activity evolves into notable advantages of practical nature. A-posteriori error estimators and adaptive mesh refinement focus the resources of the computer where the calculation is most efficient (maximum decrease in error), such as hp-adaptivity (varying both the mesh size and the polynomial degree [Schwab, 1998]) is especially powerful for mixed-smoothness solutions but adds a level of complexity to the implementation. In time dependent problems, the use of adaptive time stepping allows the over-resolution of the time step over smooth time intervals, and the economical representation of rapid transients.

Algorithms are determined by computing cost efficiency. Explicit algorithms and local DG models are easily scalable to GPUs, and could constrained by CFL limit time steps which mean that impracticable run times in stiff or diffusion-controlled problems are inevitable. Implicit solvers have the benefit of relaxing time-step constraints at the expense of the costs of finding scalable, parallel Search preconditioners. The move towards heterogeneous purpose architectures (CPU + GPU) will entail the design of hybrid algorithms: matrix-free algorithms, communication-free Krylov solvers, and reside preconditioner GD one.

Finally, emerging methods related to big data and hybrid methods deserve mentioning. Alternatives that can be used in fast inference and inverse problems include neural network surrogates and physics-informed neural networks, with stability guarantees and interpretabilities being an issue. Learned components (e.g. learned preconditioners or subgrid closures) can provide an added benefit to classical methods but this needs to be rigorous validated integrated with well validated discretizations to prevent them from becoming unreliable for high-stake applications.

In summary, the choice of method used should be based on the cumulative evaluation of problem characteristics, accuracy desired, conservation properties considered and the computational resources available. Solver infrastructure investment and adaptivity are likely to pay off with higher returns than the marginal payoff in the local discreteness of discretization, particularly when very large and industrial-strength simulations are to be made.

Conclusion

Numerical methods for partial differential equations constitute a rich and mature field which continues to change through the process of evolving around new application needs and new computational architectures. This article presented a review of theoretical foundations, methodological systems and empirical comparison of a representative sample of numerical methods (finite difference, finite element, finite volume, spectral and discontinuous Galerkin) for canonical elliptic, parabolic and hyperbolic model problems. The major conclusions are based on both classical theory and modern computational experience.

First, the choice of method is problem dependent. For smooth solutions on simple domains where extreme accuracy is needed in representations of on an order of the number of degrees of freedom, spectral and spectral-element methods offer an unmatched accuracy for the number of degrees of freedom and sometimes exponential convergence. However, because of their global nature they are of lower applicability for complex geometries or solutions with discontinuities. On the other hand, finite element methods offer a flexible and well understood variational formulation with unstructured meshes, variable coefficients, various boundary values and multiphysics coupling and the FEM has a good theory regarding apriori and aposteriori error estimates as well as for adaptivity and mixed FEA. Finite volume and DG approaches are suitable for situations where local conservative and robust shock treatment is of critical importance such as in many fluid dynamics problems due to their flux high formulation and compatibility with Riemann solvers and limiters.

Second, solver and preconditioner design can be far more critical than local discretization order to attain practical performance. Elliptic problems, diffusion problems lead to large, sparse and ill-conditioned linear systems Multigrid (Geometric and Algebraic) Scalable solvers with near-optimal complexity Multigrid should be a central part of any production grade PDE code. Krylov-subspace methods combined with effective preconditioners (AMG, ILU, block preconditioner) cannot be replaced, however. For coupled and non-symmetric systems, physics-aware block preconditioners combined with domain decomposition could cut down drastically the number of iterations and wall-clock time.

Third, of an individual harnessing the power of adaptivity - space and time. A-posteriori error estimation and automated mesh refinement (h-, p-, hp-adaptivity) makes it possible to concentrate the computational effort where the solution has steep gradients or has small-scale structures. For transient problems the combination of adaptive time-stepping based on local truncation error estimates and spatial adaptivity is effective. While the adaptivity procedure adds some complexity in implementation and data management support, particularly in the case of dynamic load balancing on parallel machines, the gain in degrees-of-freedom savings and run-time is often very significant.

Fourth, numerical stability and numerical conservation is important. For problems with hyperbolic and advection-dominated schemes this includes treatment of the problems by upwinding and limiters and TVD properties and entropy stable schemes are the key to avoid nonphysical oscillations and preserve physical meaningful weak solutions. For the long-time integration of conservative systems, structure-preserving discretizations (symplectic integrators, mimetic methods) are able to preserve qualitative features and invariants which do not hold when generic schemes are used.

Fifth, hardware-conscious algorithms are necessary in more and more cases. Matrix-free operator evaluation, data locality optimizations, communication avoiding Krylov methods and GPU-accelerated kernels are of significance for exploiting modern heterogeneous architectures. The algorithm-hardware co-design is now a practical requirement to large scale simulations; a good utilization of the memory bandwidth and reduction of global communication are often as important for the computer algorithm as the arithmetic complexity is.

Sixth, hybrid and data-driven approaches become the complements, and are yet not the substitutes of the classical solvers. Physicsinformed neural networks, reduced-order modeling and learned preconditioners have been shown to have niche applications, e.g. fast scalable surrogates to design optimization or solving inverse problems, but must be protected, stable and have quantified uncertainty in order to generalize with respect to the parameter regime.

Seventh, there is the need for software engineering and reproducibility. High fidelity simulations of the partial differential equations (PDE) are complicated software packages combining discretization, solvers, meshes, I/O and parallelization. Using community-tested libraries (PETSc, Trilinos, deal.II, FEniCS) and documentation for solvers options, mesh generation and a reproducibility scripts to reduce the time for development and increase the reliability.

Eighth, there are open research challenges. Robust and scalable solvers for strongly-coupled multiphysics systems, reliable hp-adaptivity on unstructured meshes in 3D, provably stable and accurate hybrid data-driven/classical solvers, uncertainty quantification with adaptivity integrated with pp-adaptivity and solver techniques optimized for emerging hardware are still fertile areas for research. Attending to such challenges will help increase the number and veracity of numerical simulations in science and engineering.

In conclusion, there is a fine artistry involved when Solving numerical PDEs having mathematical rigor, algorithmic engineering skills and great software implementation. Practitioners must align solutions to problem properties, make investments in solver powering and adaptive and work in hardware trends and verification/validation. With these priorities numerical methods will continue to make predictive simulation and discovery across disciplines a reality.

Recommendations

1. Discretization Based on Problem Class Spectral Smooth/simple domains FEM Complex geometry FVM/DG Conservation/Shock
2. Always check implementations in terms of manufactured solutions and benchmark problem.
3. Prematurely invest in the research of solver and preconditioner (AMG / multigrid, block preconditioners).
4. Use the ability of spatial and temporal refinement to efficiently concentrate resolution
5. Spend less memory for very high order discretizations - prefer matrix free applications.
6. Implicit limiter and entropy stable fluxes for hyperbolic problems with discontinuous solutions.
7. profile code to locate the hotspots (assembly, solver) and optimise first (assembly, solver) 1.
8. Consider the IMEX schemes for problems with mixed stiffness for a balance between stability and cost.
9. ne Think: community libraries (PETSc, Trilinos, deal.II, FEniCS) are solid solvers and have a high level of parallel scalability.
10. Cross-check (data-driven components) to classical methodologies Check (data-driven components) to classical methods with uncertainty quantification Include uncertainty quantification Check classical methodologies to (data-driven components) Check classical methods with (data-driven components)
11. Design in reproducibility Design of document meshes, solver parameters, and hardware.
12. Balance between tune solver tolerances and preconditioner set-up cost and cost per iteration: production runs.
13. Explore GPU for the explicit and matrix-free kernels; work on preconditioner support on target hardware.
14. Conservation properties Multiphysics Multiphysics describe components that have common numerical conservation properties that need to be conserved.
15. Have strict testing (unit, regression testing) on discretization and solver modules.

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