

2-D hp adaptive control volume isogeometric analysis based on hierarchical Fup basis functions

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Abstract

In this paper, 2-D hp adaptive procedure is developed based on Control Volume Isogeometric Analysis (CV-IGA) and Hierarchical Fup (HF) basis functions. Contrary to the most common truncated hierarchical splines, HF enables hp adaptation because higher resolution levels do not include only basis with smaller compact support or higher frequencies, but also with higher order. Consequence of this property is spectral convergence of the proposed adaptive algorithm which is presented on classical benchmarks such as L-shape benchmark and advection dominated problems. Even in non-smooth problems, spectral convergence is achieved contrary to the application of uniform grid. CV-IGA ensures local and global mass conservation which is potentially very important for fluid mechanics problems. 2-D proposed algorithm chooses regular control volumes in parametric space at all resolution levels closely related to the Greville points (vertices) of basis functions. Therefore, methodology is very simple requiring only overlapping of control volumes in the areas where different levels are connected, while its computational cost lies between Galerkin and collocation formulations.

Keywords: Hierarchical Fup Basis Functions, hp-refinement, Local Refinement, Control Volume, Isogeometric Analysis, Adaptive Methods

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1 **1. Introduction**

2 Many industrial and real applicative problems in computational mechanics have been
3 solved by numerical simulations that require large computational resources including parallel
4 computing and the use of CPU/GPU clusters and/or supercomputers. Therefore, it is of
5 great importance that computer resources are used as efficiently as possible.

6 Numerical modeling of different physical and engineering problems characterized with
7 large range of spatial and temporal scales are typically faced by many difficulties. Many
8 different numerical approaches and methods have been proposed in recent decades. In
9 general, each method has its advantages, but also disadvantages, and none can be singled
10 out as the best for all problems. The classical methods are finite element method (FEM),
11 finite difference method (FDM) and finite volume method (FVM) [1, 2, 3, 4, 5, 6, 7, 8, 9].
12 There are various other methods such as the spectral element method (SEM), boundary
13 element method (BEM) [10], discrete element method (DEM) [11] which, together with
14 various collocation, meshfree and other hybrid approaches, are usually practical for limited
15 classes of problems.

16 The gap between computer-aided design (CAD) for the geometry description on the one
17 hand and finite element analysis (FEA) for the solution description on the other hand has
18 been long evident, and mostly present due to differences in the used interpolation (basis)
19 functions. Whereas classical polynomials have dominated in the field of numerical analysis,
20 spline-based basis functions (e.g., B-splines, non-uniform rational *B*-splines (NURBS) [12],

21 T-splines [13], hierarchical B-splines (HB) [14] etc.) play a crucial role in the field of compu-
 22 tational geometry. True popularity of spline functions for numerical analysis was achieved
 23 by the introduction of the concept of isogeometric analysis (Hughes *et al.* [12] and Cottrell
 24 *et al.* [15]). The main idea of isogeometric analysis (IGA) is to bridge the gap between FEA
 25 and a CAD by using the same type of spline basis functions for both systems. Therefore,
 26 IGA allows accurate representation of geometry in CAD terms in contrast to classical FEA
 27 where geometry is only approximated.

28 IGA is closely related to the meshless or mesh-free methodologies due to its use of spline
 29 basis functions. Application of spline basis functions enables some properties not seen in
 30 FEM, such as exact geometry description, no cumbersome meshing, usage of higher-order
 31 basis functions, higher continuity of solution and geometry, more efficient refinement adap-
 32 tive procedures and multiresolution approach [16]. Efficient numerical modeling using spline
 33 functions does not always have to be associated exclusively with IGA involving geometry
 34 transformations, because everything can only be performed in the physical domain which is
 35 immersed to the background mesh defined on regular rectangle in 2-D or cube in 3-D (see
 36 for instance immersogeometric methods in Hsu *et al.* [17], Rvachev structure method by
 37 Rvachev *et al.* [18] or WEB-splines by Höllig *et al.* [19]).

38 The development of adaptive methods [20, 21, 22, 23] for local refinement and coarsening
 39 became one of the most important researched topics within IGA. Since a fundamental lim-
 40 itation of traditional NURBS is the lack of potential for local refinement, several solutions
 41 have been derived, such as T-splines [13, 24, 25, 26, 27, 28, 29], hierarchical B-splines (HB)
 42 [14], truncated hierarchical B-splines (THB) [30, 31, 32, 33, 34] and locally refined B-splines
 43 (LR) [35]. Furthermore, linear independence, stability and partition of unity as well as local
 44 refinement and adaptation became center topics for these adaptive solutions.

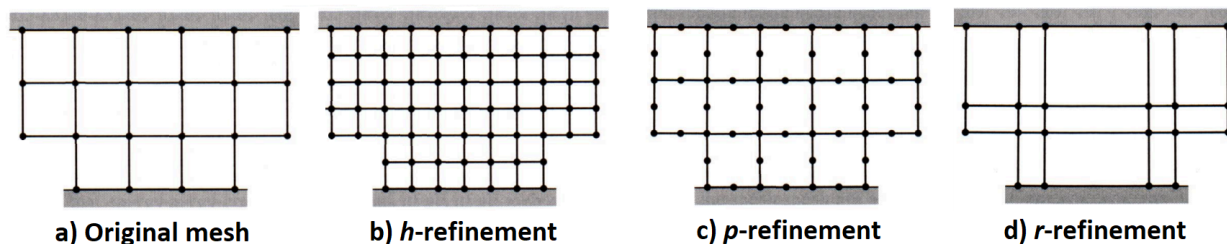


Figure 1: Refinement procedures.

45 Adaptive isogeometric methods attract a lot of attention and are a very active field of
 46 research which can generally be divided to h-refinement (Figure 1b; spline functions of the

47 same order but smaller knot intervals, i.e. higher frequencies), p-refinement (Figure 1c;
48 higher degree of basis functions), r-refinement (Figure 1d; redesigning the mesh without
49 changing the number of nodes and only adjusting their positions) and their combinations.
50 Even though B-splines and NURBS are most commonly used spline technologies in the
51 isogeometric settings, due to their tensor product structure, they are not well suited to treat
52 localized phenomena. Hierarchical B-splines (HB) constitute one of the most promising
53 solutions to easily define adaptive spline grid which preserve the non-negativity of standard
54 B-splines and enables the possibility to properly deal with local problems [14]. However,
55 since the hierarchical B-spline basis functions in non-rational form do not satisfy partition
56 of unity, it may produce ill-conditioned control meshes at the refined level [30]. To overcome
57 this deficiency, the truncated mechanism was first developed by Giannelli *et al.* [14] for the
58 hierarchical B-spline basis functions (THB) to form a partition of unity and to decrease the
59 overlapping of basis functions for better numerical conditioning.

60 In addition to spline functions, relatively lesser-known atomic basis functions have been
61 used in recent times (see Rvachev and Rvachev [36] and Gotovac [37]). Atomic basis func-
62 tions can be placed between classical polynomials and spline functions. However, in practice,
63 their use as basis functions is closer to splines or wavelets (see Beylkin and Keiser [38]). Go-
64 tovac [37] systematizes the existing knowledge about atomic basis functions and transforms
65 them into a numerically appropriate form, especially Fup basis functions as a typical mem-
66 ber of atomic class of basis functions. Kozulić [39] and Gotovac and Kozulić [40] showed
67 the basic possibilities of using Fup basis functions in structural mechanics and numerical
68 analysis. The use of Fup basis functions has been shown to solve the problem of signal
69 processing (see Kravchenko *et al.* [41]), the initial problem (see Gotovac and Kozulić [42])
70 and the boundary problems using the non-adaptive Fup collocation method (see Kozulić
71 and Gotovac [43] and Gotovac *et al.* [44]).

72 Gotovac *et al.* [45] presented a true multiresolution approach based on the Adaptive Fup
73 Collocation Method (AFCM). The heart of the AFCM methodology lies in the Fup basis
74 functions in conjunction with the collocation procedure. However, the main drawback was
75 the lack of global and local mass balance due to the properties of the collocation framework
76 and inability to describe the general irregular geometry. Malenica *et al.* [46] firstly devel-
77 oped Control Volume Isogeometric Analysis (CV-IGA) applied to the karst groundwater flow
78 model, while Gotovac *et al.* [16] presented CV-IGA in the context of other Galerkin and
79 collocation formulations. Kamber *et al.* [47] set foundation for efficient adaptive spatial
80 procedure developing 1-D hierarchical Fup (HF) basis functions inside CV-IGA. HF have

81 the option of local hp-refinement such that they can replace certain Fup basis functions at
 82 one resolution level with new basis functions at the next resolution level that have a smaller
 83 length of the compact support (h-refinement) but also higher order (p-refinement).

84 In this work, we present a novel adaptive algorithm that is based on hierarchical 2-D Fup
 85 basis functions and CV-IGA, which are closely related to the HB and THB. HF provides
 86 spectral convergence and presents a substantial improvement in comparison to THB that
 87 enable only polynomial convergence.

88 2. Spline basis functions

89 2.1. Hierarchical B-spline basis functions

90 The B-spline basis functions are piecewise polynomial functions defined in parametric
 91 space. B-spline basis functions are defined recursively (see Cottrell *et al.* [15]) starting with
 92 piecewise constants ($n = 0$):

$$93 \quad B_{i,0}(\xi) = \begin{cases} 1 & \xi_i \leq \xi < \xi_{i+1} \\ 0 & \text{elsewhere} \end{cases} \quad (1)$$

94 and for $n > 0$, B-splines are defined by

$$95 \quad B_{i,n}(\xi) = \frac{\xi - \xi_i}{\xi_{i+n} - \xi_i} B_{i,n-1}(\xi) + \frac{\xi_{i+n+1} - \xi}{\xi_{i+n+1} - \xi_{i+1}} B_{i+1,n-1}(\xi). \quad (2)$$

96 Figure 2 presents B-spline basis functions for $n = 0, 1, 2$ on a uniform knot vector. An
 97 interesting fact is that standard piecewise constant and linear finite element functions are
 98 the same for $n = 0, 1$. However, for higher-orders of B-spline basis functions they differ from
 99 their FEA counterparts.

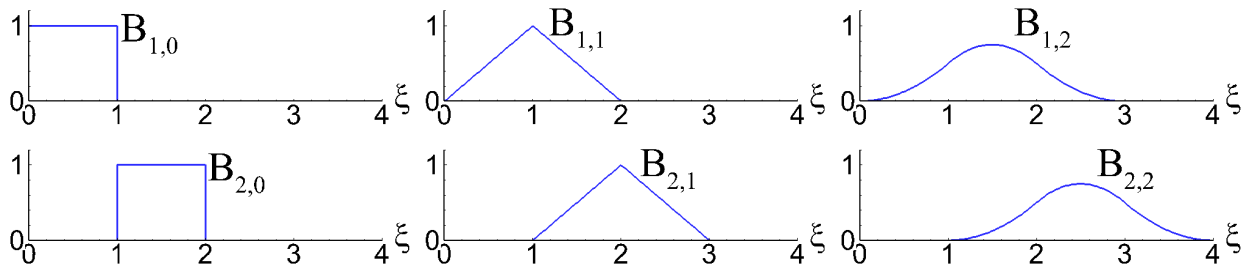


Figure 2: Basis functions of order 0, 1, and 2 for uniform knot vector $\Xi = \{0, 1, 2, \dots\}$.

100 $B_n(\xi)$ can be presented by using convolution theorem in the following form:

$$101 \quad B_n(\xi) = \int_{-\infty}^{\infty} B_{n-1}(\xi - t) B_0(t) dt \quad (3)$$

102 OR:

$$103 \quad B_n(\xi) = B_{n-1}(\xi) * B_0(\xi) = \underbrace{B_0(\xi) * \dots * B_0(\xi)}_{(n+1) \text{ times}} \quad (4)$$

104 where n is the order of the B-spline. The convolution theorem states that the Fourier
 105 transform (FT) of $B_n(\xi)$ can be expressed as a product of $(n+1)$ particular FT's of $B_0(\xi)$
 106 according to (4):

$$107 \quad f_n(t) = \left(\frac{\sin t/2}{t/2} \right)^{n+1} \quad (5)$$

108 so the inverse FT of $B_n(\xi)$ is defined by:

$$109 \quad B_n(\xi) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left(\frac{\sin(t/2)}{t/2} \right)^{n+1} \cdot e^{-it\xi} dt. \quad (6)$$

110 Equation (4) implies that the support of $B_n(\xi)$ is the union of the $(n+1)$ characteristic
 111 intervals $\Delta\xi$. By increasing the B-spline order, the length of its compact support also
 112 increases, and when $n \rightarrow \infty$, the length goes to infinity. The coordinate ξ_T is called the
 113 vertex of the basis function (point with maximum function value) and serves as the origin
 114 for the shifting of the basis functions along the ξ axis by the length of the characteristic
 115 interval.

116 In one-dimensional problems, a knot vector is a set of non-decreasing real numbers rep-
 117 resenting coordinates in the parametric space of the curve

$$118 \quad \Xi = \{\xi_1, \xi_2, \dots, \xi_{n+p+1}\} \quad (7)$$

119 where ξ_i is the i -th knot, i is the knot index, $i = 1, 2, \dots, n+p+1$, n is the polynomial order
 120 of the B-spline, and p is the number of basis functions which comprise the B-spline. The
 121 interval $[\xi_1, \xi_{n+p+1}]$ is called a patch. If knots are equally-spaced in the parametric space,
 122 they are said to be uniform, otherwise they are non-uniform. More than one knot can be
 123 located at the same coordinate in the parametric space, and are referred to as repeated
 124 knots. A knot vector is said to be open if its first and last knots appear $p+1$ times. $B_n(\xi)$
 125 is presented by the local polynomial of the n -th order on each interval $[\xi_k, \xi_{k+1}]$.

126 We can summarize the properties of the B-splines basis functions as follows:

- 127 1. B_n -spline is positive on $n + 1$ characteristic intervals and vanishes outside this interval
 128 i.e., B-splines have compact support where they have strictly positive non-zero values;
 129 elsewhere, they are zero, implying localized approximation properties.
- 130 2. B_n -spline is $(n - 1)$ -times continuously differentiable with discontinuities of the n -th
 131 derivative.
- 132 3. A linear combination of shifted B_n -splines by a characteristic interval describes algebraic
 133 polynomials up to the n -th order.
- 134 4. A linear combination of m shifted B-splines by a characteristic interval describes a
 135 unit constant function (“partition of unity”), that is

$$136 \quad \sum_{i=1}^m B_{i,n}(\xi) = 1 \quad (8)$$

- 137 5. B_n -splines can be presented by a linear combination of the shifted B-splines of the
 138 same order, but using two-times-smaller support. This implies that B-splines support
 139 multiresolution analysis and efficient adaptive numerical procedures (e.g., [20, 21, 22,
 140 23, 24, 30, 31, 33, 32]).

141 B-spline basis functions are refinable, which enables the construction of HB and its truncated
 142 variant THB. Truncated hierarchical B-splines (THB) were introduced and analysed
 143 in [14, 48]. THB-splines can be considered as an upgrade for hierarchical B-splines (HB) i.e.,
 144 an alternative base for the space of hierarchical splines, that retains the partition of unity
 145 property and reduces the support of the basis functions, therefore reducing the interaction
 146 between them. In the classical hierarchical construction, coarse basis functions of a certain
 147 level l whose support is completely covered by finer basis functions of level $l + 1$ are replaced.
 148 However for THB, the replacement is done as in the hierarchical case with addition that
 149 coarse basis functions whose support has a non-empty overlap with the domain Ω^{l+1} are
 150 truncated (see Figure 3).

151 THB refinability (see [14, 30]) indicates that a basis function B_n^l defined on Ξ^l can be
 152 represented as a linear combination of $n + 2$ B_n^{l+1} basis functions defined on Ξ^{l+1} as,

$$153 \quad B_{i,n}^l(\xi) = \sum_{k=0}^{n+1} c_{i,k}^n B_{2i+k,n}^{l+1}(\xi) \quad \text{with} \quad c_{i,k}^n = \frac{1}{2^n} \binom{n+1}{k}, i = 0, \dots, m^l - 1 \quad (9)$$

154 where $c_{i,k}^n$ are the refinement coefficients and m^l is the number of basis functions defined on
 155 Ξ^l . This procedure enables h -adaptive methods because each next resolution level has basis
 156 functions with two times smaller compact support (h -refinement).

157 The $n + 2$ basis functions $B_{2i+k,n}^{l+1}$ on the next level are called the children of $B_{i,n}^l(\xi)$ i.e.,
 158 denoted as,

$$159 \quad \text{chdB}_{i,n}^l(\xi) = \{B_{2i+k,n}^{l+1}(\xi) | k = 0, 1, \dots, n + 1\}. \quad (10)$$

160 In the following, construction of only two consecutive levels with basis functions from
 161 level l and $l + 1$ will be shown, where $l \geq 0$. Starting from the initial parametric domain Ω^l
 162 with equally spaced knots $\Xi^l = \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9, 10\}$, \mathcal{B}^l set of B-spline basis functions
 163 are defined on a level l (see Figure 3). The supports of all the basis functions \mathcal{B}^l from initial
 164 level l covers Ω^l i.e., $\Omega^l = \text{supp } \mathcal{B}^l$. According to [49], the function space spanned by \mathcal{B}^l
 165 can be enlarged by replacing the certain B-spline basis functions with their children, which
 166 indicates a local refinement of basis functions. Figure 3 shows a construction process for
 167 univariate cubic THB in three steps:

- 168 • Identify a set of basis functions $\mathcal{B}_p^l \subseteq \mathcal{B}^l$ to be refined at level l (gray solid curve) and
 169 designate them as *passive* while the remaining basis functions in \mathcal{B}^l are designated as
 170 *active* ($\mathcal{B}_a^l = \mathcal{B}^l \setminus \mathcal{B}_p^l$).
- 171 • Obtain the children at level $l + 1$ (red solid curves) only for the *passive* \mathcal{B}_p^l and define
 172 them as *active*; $\mathcal{B}_a^{l+1} = \text{chd}\mathcal{B}_p^l$.
- 173 • Merge all of the basis functions that are *active* from levels l and $l + 1$ to obtain the
 174 hierarchical B-spline basis functions on the new level,

$$175 \quad \mathcal{B}_{hbf}^{l+1} = \mathcal{B}^{l+1} = \mathcal{B}_a^l \cup \mathcal{B}_a^{l+1}. \quad (11)$$

176 Eq. (11) refers to the global selection of all active basis functions, where the active
 177 basis functions are updated in each recursive step described above. Hierarchical B-spline
 178 basis functions in nonrational form do not satisfy partition of unity. To overcome that
 179 problem and to decrease the overlapping of basis functions for better numerical conditioning,
 180 a truncated mechanism for hierarchical B-splines was developed [14, 30]. Figure 3 shows
 181 how in the classical hierarchical construction, coarse basis functions from level l whose
 182 support is completely covered by finer B-splines of level $l + 1$ are replaced. THB-splines
 183 refinement (replacement) works as in the hierarchical case with addition of active coarse
 184 basis functions \mathcal{B}_a^l whose supports have a non-empty overlaps with Ω^{l+1} . These functions
 185 need to be modified or truncated as follows.

186 **Definition.** Given a set of (passive) basis functions \mathcal{B}_p^l to be refined, refinement area is
 187 defined as $\Omega^{l+1} = \text{supp}\mathcal{B}_p^l$. Provided that $B_i^l \notin \mathcal{B}_p^l$ is refinable and following Eq. (9) for its

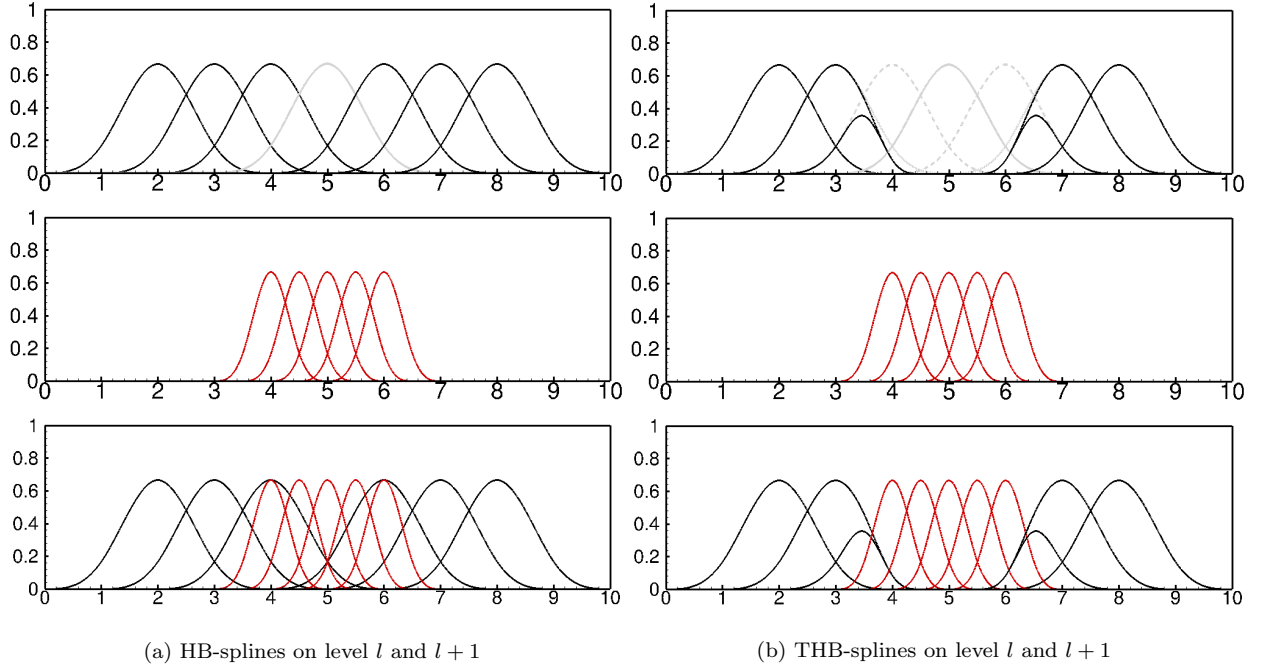


Figure 3: Comparison of univariate cubic HB- and THB-splines. (a) Three steps to construct univariate cubic HB-spline basis function without truncation and (b) tree steps to construct univariate cubic HB-spline basis function with truncation (THB).

188 *refinability gives,*

$$189 \quad B_i^l(\xi) = \sum_{\text{supp}B_j^{l+1} \subseteq \text{supp}B_i^l} c_{i,j} B_j^{l+1}(\xi), \quad (12)$$

190 *where $c_{i,j} \in \mathbb{R}$ are refinement coefficients from mid-knot insertions, and $B_j^{l+1}(\xi) \in \text{chdB}_i^l(\xi)$.*

191 *The truncated basis function \mathcal{B}_i^l is defined as*

$$192 \quad \text{trun}B_i^l(\xi) = \sum_{\text{supp}B_j^{l+1} \not\subseteq \Omega^{l+1}} c_{i,j} B_j^{l+1}(\xi) \quad (13)$$

193 *with respect to \mathcal{B}_p^l [30].*

194 Equation (13) indicates that only children of \mathcal{B}_i^l whose supports are fully contained in
 195 Ω_{l+1} are discarded while constructing the truncated basis function $\text{trun}B_i^l$. In Figure 3, the
 196 gray solid line represents the basis function to be refined \mathcal{B}_p^l which is also set as passive, and
 197 refinement area is $\Omega^{l+1} = [3, 7]$. In case for univariate cubic hierarchical B-splines, each basis
 198 function from level l has five children on level $l + 1$, and four basis functions surrounding \mathcal{B}_p^l
 199 (2 on the left and 2 on the right side; gray dashed curve) need to be truncated because they
 200 have children with supports fully contained in Ω^{l+1} . For the two basis functions adjacent to

201 \mathcal{B}_p^l three children are discarded, and for the other two basis functions, only one children is
 202 discarded. Basis functions that are far away from refinement area Ω^{l+1} i.e., they do not have
 203 children within that area, are not truncated. After truncating all designated basis functions,
 204 new level is constructed by combining active functions from level l (black solid curve and
 205 gray dashed curve; non-truncated and truncated) with active basis functions from level $l+1$
 206 (red solid curve; $\mathcal{B}_a^{l+1} = chd\mathcal{B}_p^l$).

207 The hierarchical B-spline basis with truncation has been proven to form a partition of
 208 unity and therefore achieves strong stability [48]. It gives a sparser connectivity among basis
 209 functions at different levels, and it can preserve geometry when local refinement is performed
 210 [30].

211 2.2. Hierarchical Fup basis functions

212 Fup basis functions belong to the class of atomic functions (see [36],[40]) and span vector
 213 space of algebraic polynomials, while their properties are closely related to the B-splines, as
 214 will be explained in the sequel.

215 Function $up(\xi)$ can be obtained by an infinite number of convolutions of the contracted
 216 $B_0(\xi)$ with compact support 2^{-k} and vertex value 2^k , $k \in \mathbb{N}$, according to following convo-
 217 lution procedure:

$$218 \quad up(\xi) = B_0(\xi) * B_0(2\xi) * \cdots * B_0(2^k\xi) * \cdots * B_0(2^\infty\xi) \quad (14)$$

219 From (14), the compact support of $up(\xi)$ is the union of an infinite number of finite
 220 intervals. However, its compact support is finite:

$$221 \quad h_{up} = \sum_{k=0}^{\infty} \frac{1}{2^k} = 2 \quad \rightarrow \quad \text{supp } up(\xi) = [-1, 1] \quad (15)$$

222 The convolution procedure (14) causes $up(\xi)$ to contain all polynomial orders by parts
 223 of its compact support. Due to its infinite number of continuous and non-zero derivatives,
 224 function $up(\xi)$ can be regarded as a perfect spline.

225 The values of $up(\xi)$ and its derivatives can be found exactly in the form of rational
 226 numbers in the binary-rational points. Those binary-rational points are defined as:

$$227 \quad \xi_{br} = -1 + k \cdot 2^{-m}, \quad m \in \mathbb{N}, \quad k = 1, \dots, 2^{m+1}. \quad (16)$$

228 At all other points of the compact support calculation of $up(\xi)$ can be done only approxi-
 229 mately, but up to the computer accuracy.

230 For the calculation of $up(\xi)$ values at arbitrary points, Gotovac and Kozulić [40] suggested
 231 a special series based on Taylor series of the $up(\xi)$ function at the binary-rational points ξ_{br}
 232 (because it is then a polynomial of the n -th order). Values of the even function $up(\xi)$ in
 233 arbitrary point $\xi \in [0, 1]$ can be presented as follows:

$$234 \quad up(\xi) = 1 - up(\xi - 1) = 1 - \sum_{k=1}^{\infty} (-1)^{1+p_1+\dots+p_k} p_k \sum_{j=0}^k C_{jk} \cdot \Delta_k^j \quad (17)$$

235 where the coefficients C_{jk} are rational numbers containing values of $up(\xi)$ at the binary-
 236 rational points $\xi_k = -1 + 1/2^m$ [40]:

$$237 \quad C_{jk} = \frac{1}{j!} 2^{j(j+1)/2} up(-1 + 2^{-(k-j)}); \quad j = 0, 1, \dots, k; \quad k = 1, 2, \dots, \infty \quad (18)$$

238 Factor Δ_k in (17) presents the difference between the real value of coordinate ξ and its
 239 binary presentation with k bytes, where $p_1 \dots p_k$ are the digits 0 or 1:

$$240 \quad \Delta_k = \xi - \sum_{i=1}^k p_i \cdot \frac{1}{2^i} \quad (19)$$

241 For an exact description of polynomials up to the n -th order on the interval $\Delta\xi_n = 2^{-n}$, it
 242 is necessary to use 2^{n+1} basis functions obtained by shifting $up(\xi)$ for $\Delta\xi_n$. Such a relatively
 243 large number of basis functions implies poor approximation properties of $up(\xi)$. This is the
 244 main reason why application of $up(\xi)$ in numerical analysis for practical purposes is quite
 245 limited.

246 $Fup_n(\xi)$ are another class of atomic basis functions, also belonging to the polynomial
 247 types of basis functions, which require only $(n+2)$ basis functions to exactly describe poly-
 248 nomials up to the n -th order on interval $\Delta\xi_n = 2^{-n}$. For instance, for the development
 249 of a 4-th order polynomial, only 6 or $(n+2)$ functions $Fup_4(\xi)$ are needed in comparison
 250 to 32 $up(\xi)$ basis functions. The compact support of $Fup_n(\xi)$ contains $n+2$ characteristic
 251 intervals $\Delta\xi_n = 2^{-n}$:

$$252 \quad \text{supp } Fup_n(\xi) = [-(n+2) \cdot 2^{-n-1}, (n+2) \cdot 2^{-n-1}] \quad (20)$$

253 For $n = 0$, the following holds:

$$254 \quad Fup_0(\xi) = up(\xi) \quad (21)$$

255 Function $Fup_n(\xi)$ can be obtained by a convolution procedure using the contracted B_n
 256 and up basis function:

$$257 \quad Fup_n(\xi) = B_n(2^n \xi) * up(2^{n+1} \xi) \quad (22)$$

258 This means that $Fup_n(\xi)$ is closely related to $B_n(\xi)$ and that they together share all
 259 the mentioned properties. However, $Fup_n(\xi)$ has better approximation properties than
 260 $B_n(\xi)$ due to the convolution with the up function containing all orders of polynomials
 261 by parts and infinite continuity. Moreover, they share the same convergence properties
 262 because it is directly linked by the polynomial order which can be exactly described by
 263 linear combination of these functions. Additionally, the $Fup_n(\xi)$ has better approximation
 264 properties which are paid by one more characteristic interval for the same n -th order of
 265 basis functions. Equation (22) is not numerically favorable for calculating the value of the
 266 function $Fup_n(\xi)$.

267 Atomic basis functions have a “deeper” mathematical background, and they are generally
 268 solutions of differential-functional equations, which for $Fup_n(\xi)$ take the following form:

$$269 \quad Fup'_n(\xi) = 2 \sum_{k=0}^{n+2} (C_n^k - C_n^{k-2}) \cdot Fup_n \left(2\xi - \frac{k}{2^n} + \frac{n+2}{2^{n+1}} \right) \quad (23)$$

270 where C_n^k are binomial coefficients defined as

$$271 \quad C_n^k = \binom{n}{k} = \frac{(n)!}{(n-k)! \cdot k!} \quad (24)$$

272 Equation (23) presents the atomic structure of these basis functions because its deriva-
 273 tives (but also a function values as will be shown in the sequel) are decomposed by a linear
 274 combination of these same functions (Rvachev and Rvachev [36]). $Fup_n(\xi)$ can be calculated
 275 by a linear combination of $up(\xi)$ mutually shifted by the characteristic interval 2^{-n} :

$$276 \quad Fup_n(\xi) = \sum_{k=0}^{\infty} C_k(n) \cdot up \left(\xi - 1 - \frac{k}{2^n} + \frac{n+2}{2^{n+1}} \right) \quad (25)$$

277 The zero coefficient in (25) is:

$$278 \quad C_0(n) = 2^{C_{n+1}^2} = 2^{n(n+1)/2} \quad (26)$$

279 Other coefficients are calculated in the form $C_k(n) = C_0(n) \cdot C'_k(n)$, where the coefficients
 280 $C'_k(n)$ are obtained using the following recursive formulas:

$$281 \quad \begin{aligned} C'_0(n) &= 1 \\ C'_k(n) &= (-1)^k C_{n+1}^k - \sum_{j=1}^{\min\{k; 2^{n+1}-1\}} C'_{k-j}(n) \cdot \delta_{j+1} \end{aligned} \quad (27)$$

282 In the numerical modeling of boundary value problems, there is a need to modify
 283 boundary basis functions in order to keep the same approximation properties as inside
 284 the domain. The concept of boundary basis functions refers to the linear combination of
 285 basis functions whose compact supports are at least partially located inside the domain.
 286 For simpler notation, modified boundary *Fup_n* basis functions are designated as $\varphi_{n,j}$, $j =$
 287 $-[(n+1)/2], \dots, [n/2]$ on the left domain boundary ξ_A , and $j = N - [n/2], \dots, N + [(n+1)/2]$
 288 on the right domain boundary ξ_B (N is the number of characteristic intervals $\Delta\xi_n$ inside
 289 the domain).

290 The boundary basis functions $\varphi_{n,j}$ on the left domain boundary are modified so that i -th
 291 derivation is satisfied in a manner

$$292 \begin{aligned} \varphi_{n,j}^{(i)}(\xi_A) &\neq 0 \quad \text{for } j + [(n+1)/2] \leq i \leq n \\ \varphi_{n,j}^{(i)}(\xi_A) &= 0 \quad \text{otherwise; } \quad i \in \mathbb{N} \end{aligned} \quad (28)$$

293 Modification of the right boundary basis functions is achieved by translating and mir-
 294 roring the left modified boundary basis functions. In the vector space of mutually displaced
 295 *Fup_n* basis functions, it is necessary to modify the $(n+1)$ basis functions on each boundary.

296 We can summarize the properties of the *Fup* basis functions as follows:

- 297 1. *Fup_n* is positive on $n+2$ characteristic intervals and vanishes outside these intervals i.e.,
 298 *Fup* basis functions have compact support where they have strictly positive non-zero
 299 values; elsewhere, they are zero, implying localized approximation properties.
- 300 2. *Fup_n* is infinitely differentiable.
- 301 3. A linear combination of m shifted *Fup* basis functions by a characteristic interval
 302 describes a unit constant function (“partition of unity”), that is

$$303 \frac{1}{2^n} \sum_{i=1}^m \text{Fup}_{i,n}(\xi) = 1 \quad (29)$$

- 304 4. *Fup_n* can be presented by a linear combination of the shifted *Fup* basis functions with
 305 the higher order, but using two-times-smaller supports. This implies that *Fup* basis
 306 functions enable multiresolution analysis and efficient adaptive numerical procedures
 307 (e.g., [47]).

308 Basis function Fup_n^l defined on Ξ^l can be represented as a linear combination of $n+2$
 309 Fup_{n+1}^{l+1} basis functions defined on Ξ^{l+1} ,

$$310 \text{Fup}_n^l(\xi) = \sum_{k=0}^{n+1} C_{n+1}^k \cdot \text{Fup}_{n+1}^{l+1} \left(\xi - \frac{k}{2^{n+1}} + \frac{n+1}{2^{n+2}} \right), \quad (30)$$

311 where C_{n+1}^k are the refinement coefficients

$$312 \quad C_{n+1}^k = \frac{1}{2^{n+1}} \binom{n+1}{k} \quad (31)$$

313 The $n+2$ basis functions Fup_{n+1}^{l+1} are called the *children* of Fup_n^l , denoted as

$$314 \quad chdFup_n^l(\xi) = \left\{ Fup_{n+1}^{l+1} \left(\xi - \frac{k}{2^{n+1}} + \frac{n+1}{2^{n+2}} \right) \middle| k = 0, 1, \dots, n+1 \right\} \quad (32)$$

315 In contrast to THB, hierarchical Fup basis functions (HF) enable *hp*-adaptive methods
 316 because each next resolution level not only decreases compact support, but also increases
 317 the order of the basis functions (*hp*-refinement).

318 At the zero coarsest level, we can define a set of uniformly distributed Fup basis functions
 319 \mathcal{F}^0 . The initial domain is covered with the compact supports of all the Fup basis functions in
 320 \mathcal{F}^0 i.e., $\Omega^0 = supp\mathcal{F}^0$. Since Fup basis functions are refinable, it indicates that the function
 321 space spanned by \mathcal{F}^0 can be enlarged by replacing the selected Fup basis functions with
 322 their children (see Eq. (30)) [40]. In the following, we will show only two consecutive levels
 323 and construct level $l+1$ from the level l .

324 Figure 4 illustrates the construction process of hierarchical Fup basis functions in three
 325 steps:

- 326 • Identify a set of basis functions $\mathcal{F}_p^l \subseteq \mathcal{F}^l$ to be refined at level l (black dashed curve)
 327 and designate them as *passive* while the remaining basis functions in \mathcal{F}^l (black solid
 328 curves) are designated as *active* ($\mathcal{F}_a^l = \mathcal{F}^l \setminus \mathcal{F}_p^l$).
- 329 • Obtain the children at level $l+1$ (red solid curves) only for the *passive* Fup_n^l and
 330 define them as *active*; $\mathcal{F}_a^{l+1} = chd\mathcal{F}_p^l$.
- 331 • Merge all of the basis functions that are *active* from levels l and $l+1$ to obtain the
 332 hierarchical Fup basis functions,

$$333 \quad \mathcal{F}_{hbf}^{l+1} = \mathcal{F}^{l+1} = \mathcal{F}_a^l \cup \mathcal{F}_a^{l+1}. \quad (33)$$

334 Hierarchical Fup basis functions satisfy partition of unity such that every Fup_n basis
 335 function on the zero coarsest level is multiplied with constant 2^{-n} (see Eq. (29)). Since
 336 every Fup_n^l basis function defined on the level l can be represented as a linear combination
 337 of $n+2$ Fup_{n+1}^{l+1} basis functions defined on the level $l+1$ (see Eq. (30)), it entails that all
 338 of the Fup basis functions that are created at higher resolution levels also satisfy partition
 339 of unity.

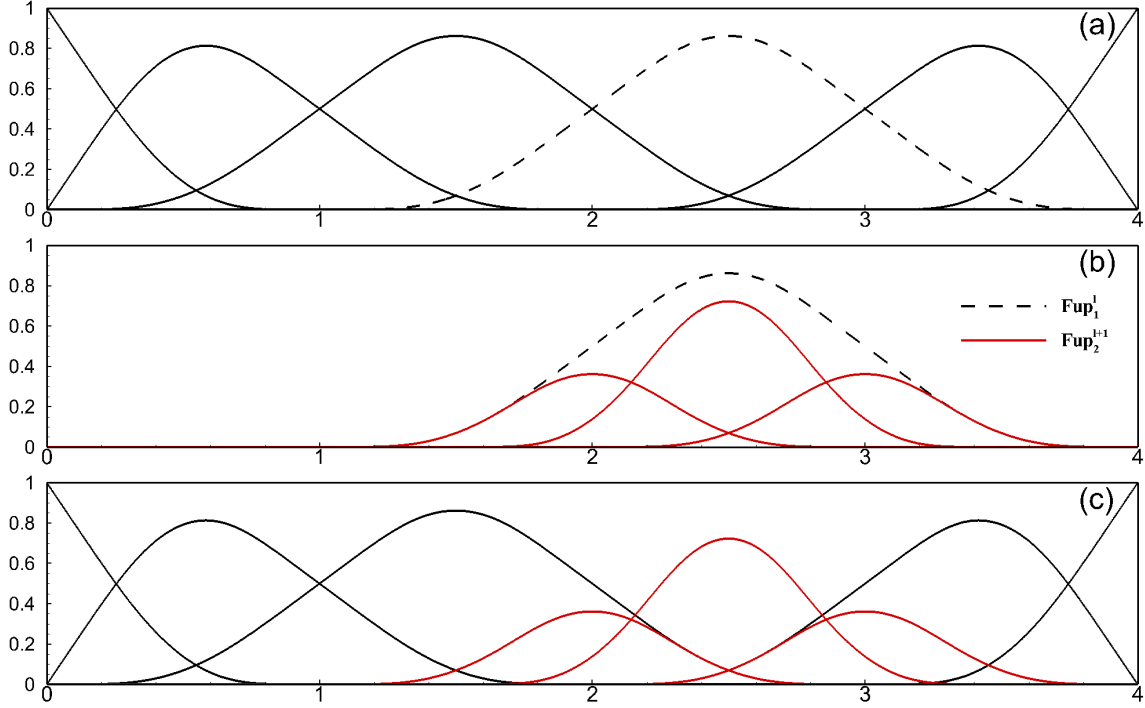


Figure 4: The three steps to construct hierarchical Fup basis functions. (a) In level l , basis functions \mathcal{F}_p^l that need to be refined are determined (black dashed curve $|Fup_1^l|$) and they are defined as *passive*, while remaining basis functions are defined as *active*; (b) In level $l + 1$, three children (red solid curves $|Fup_2^{l+1}|$) are designated as *active*; and (c) all *active* basis functions from levels l and $l + 1$ are summed and form the hierarchical Fup basis functions \mathcal{F}_{hbf}^{l+1} .

340 3. Adaptive methodology

341 The 2-D adaptive spatial strategy used in this work is a novel approach based on the
 342 Control Volume IsoGeometric Analysis, shortly CV-IGA (Malenica *et al.* [46], [50], Gotovac
 343 *et al.* [16]) and hierarchical Fup basis functions (*hp*-refinement; see Kamber *et al.* [47]).
 344 Firstly, CV-IGA concept is explained. In the section 3.4, adaptive scheme for approximating
 345 known function is presented. It is used for easier understanding of whole adaptive process
 346 and serves as introduction for boundary value problems (BVPs). In the section 3.5, adaptive
 347 strategy for solving BVP with its differences, but also similarities with approximation of a
 348 known function is presented.

349 3.1. Control volume isogeometric analysis

350 In FEA there is one notion of a mesh and another for element, but also one element has
 351 two representations, one in the parent domain and one in physical space. Degrees of freedom
 352 of the finite elements are usually the values of the basis functions at the nodes, and elements

353 are usually defined by their nodal coordinates. Finite element basis functions, often referred
 354 to as “interpolation functions” or “shape functions”, are typically interpolatory and may
 355 take on positive and negative values. However, for example in NURBS, the basis functions
 356 are usually not interpolatory and there are two notions of meshes, the control mesh and the
 357 physical mesh. The control points (see Figure 5) define the control mesh and the control
 358 mesh interpolates the control points. The control points enables the designer to create a
 359 wide range of desired objects, for instance, in the aviation or car industry. The control mesh
 360 consists of multilinear elements and does not conform to the actual geometry. Instead, it
 361 can be described like a scaffold, that controls the geometry. Control variables that defines
 362 the control mesh are the degrees of freedom that are located at the control points (red circles
 363 on the Figure 5).

364 The physical mesh, i.e., decomposition of the actual geometry, consists of two types of
 365 elements, the patch and the knot span (see Figure 5). The patch may be thought of as a
 366 macro-element or subdomain. While there are multiple patches in FEM (one element one
 367 patch) in IGA most geometries, for academic test cases, can be modeled with a single patch.
 368 Each patch has two representations, one in physical space and one in a parent domain.
 369 Patches in two-dimensional topologies are rectangles (see Figure 5), and in three dimensions
 370 are a cuboid in the parent domain representation. Patches can be decomposed into knot
 371 spans bounded by knots which are points, lines and surfaces in 1-D, 2-D, and 3-D topologies,
 372 respectively.

373 Figure 5 shows schematic illustration of IGA how one 2-D subdomain or patch is trans-
 374 formed from the parameter (virtual) space to the physical (real) space using following spline
 375 representation

$$376 \quad x(\xi, \eta) = \sum_{j=1} x_j \phi_j(\xi, \eta); \quad y(\xi, \eta) = \sum_{j=1} y_j \phi_j(\xi, \eta) \quad (34)$$

377 where x_j and y_j are the coordinates of the control points $\mathbf{B}(x_j, y_j)$ in the physical space,
 378 while ξ and η represents the coordinates in the parameter space. However, the main part of
 379 (34) are spline basis functions ϕ_j which in classic IGA are B-splines and NURBS. It is clear
 380 from (34) that IGA operates only with basis functions in the parametric regular domain
 381 since transformations from the parametric to real physical space, and vice versa are defined
 382 by the Jacobian

$$383 \quad J = \begin{bmatrix} \frac{\partial x}{\partial \xi} & \frac{\partial y}{\partial \xi} \\ \frac{\partial x}{\partial \eta} & \frac{\partial y}{\partial \eta} \end{bmatrix} = \sum_{j=1}^N \begin{bmatrix} \frac{\partial \phi_j}{\partial \xi} x_j & \frac{\partial \phi_j}{\partial \xi} y_j \\ \frac{\partial \phi_j}{\partial \eta} x_j & \frac{\partial \phi_j}{\partial \eta} y_j \end{bmatrix} \quad (35)$$

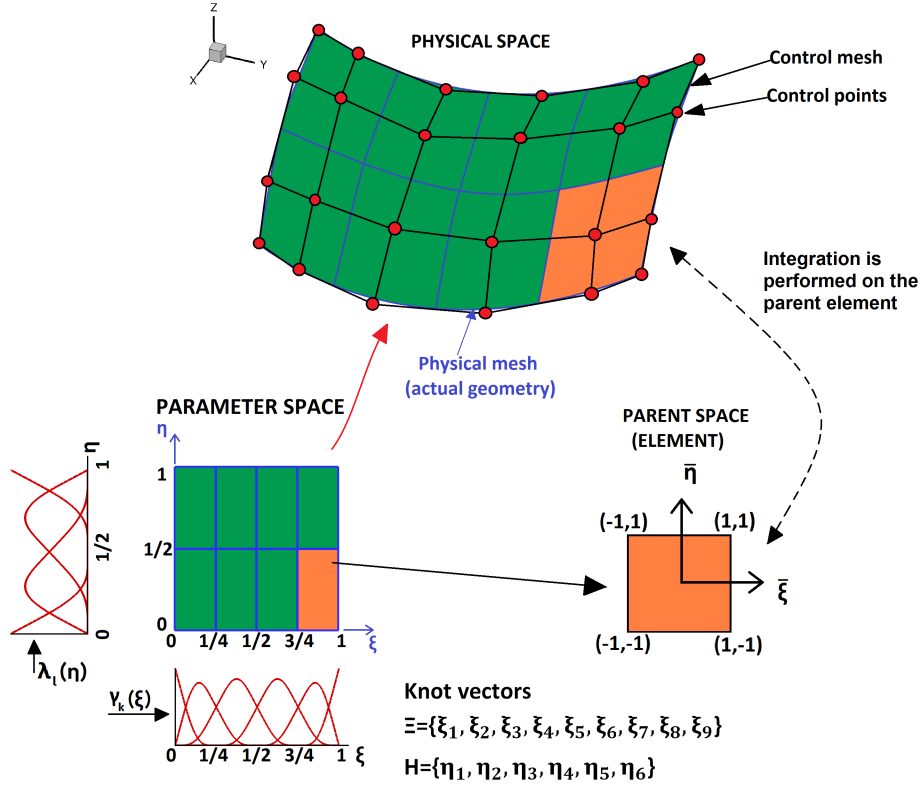


Figure 5: Schematic illustration of isogeometric analysis (IGA): physical space with control points and control mesh, parameter space with spline basis functions and related parent elements, knot vectors, and index space.

384 and its inverse

$$385 \quad J^{-1} = \begin{bmatrix} \frac{\partial \xi}{\partial x} & \frac{\partial \eta}{\partial x} \\ \frac{\partial \xi}{\partial y} & \frac{\partial \eta}{\partial y} \end{bmatrix} = \frac{1}{\det J} \begin{bmatrix} \frac{\partial y}{\partial \eta} & -\frac{\partial y}{\partial \xi} \\ -\frac{\partial x}{\partial \eta} & \frac{\partial x}{\partial \xi} \end{bmatrix}, \quad (36)$$

386 as in classic FEM. However, the main difference is that IGA considers the transformation
 387 of each patch, which can be thought of as a macro-element or a subdomain, while the FEM
 388 performs transformations for each element [15].

389 The numerical solution in the parametric space is also described by independent set of
 390 spline basis functions

$$391 \quad u(\xi, \eta) = \sum_{j=1} \alpha_j \varphi_j(\xi, \eta) \quad (37)$$

392 It should be noted that number and order of the basis functions in the (34) and (37) may
 393 not be the same.

394 In the following, the control volume discretization process will be presented by consid-
 395 ering a simple steady-state advection-dispersion equation (ADE) in the form:

$$396 \quad \nabla \cdot (D\nabla u(\mathbf{x})) - \nabla \cdot (vu(\mathbf{x})) = 0 \quad \text{in } \Omega \quad (38)$$

397 with appropriate boundary conditions:

$$398 \quad u(\mathbf{x}) = u_D \quad \text{on } \Gamma_D \quad (39)$$

$$399 \quad (D\nabla u(\mathbf{x}) - vu(\mathbf{x})) \cdot \mathbf{n} = q_N(\mathbf{x}) \quad \text{on } \Gamma_N \quad (40)$$

401 where $u(\mathbf{x})$ represents the dependent variable, while the first and second term in Equa-
 402 tion (38) represent influence of the dispersive (diffusive) and advective (convective) flux,
 403 respectively, which in general may be function of time, space and/or an unknown solution.
 404 Domain boundaries under the Dirichlet and Neumann boundary conditions are Γ_D and Γ_N ,
 405 respectively, and \mathbf{n} is the outward normal vector.

406 Method of weighted residuals can be thought as a general approach for deriving the
 407 different numerical formulations. The main idea is to integrate differential equation (38)
 408 over the domain of interest and multiply it by a finite number of weighting (test) functions
 409 $w_i(\mathbf{x})$:

$$410 \quad \int_{\Omega} \nabla \cdot (D\nabla u(\mathbf{x}))w_i(\mathbf{x})d\Omega - \int_{\Omega} \nabla \cdot (vu(\mathbf{x}))w_i(\mathbf{x})d\Omega = 0 \quad (41)$$

411 where the number of test functions (w_i) is generally the same as the number of basis func-
 412 tions. Two most used formulations in IGA are Galerkin (G-IGA; test functions are the same
 413 as basis functions, Hughes *et al.* [12]) and collocation formulation (C-IGA; test functions
 414 are Dirac functions located at Greville points, Schillinger *et al.* [51]). However in this work,
 415 formulation of control volume within IGA (CV-IGA) will be introduced.

416 The control volume formulation is performed by firstly dividing the parametric space by
 417 m control volumes (see Figure 6) ($\Omega_i; i = 1, \dots, m$). CV formulation [52] uses test functions
 418 defined in the following form:

$$419 \quad w_i(x) = \begin{cases} 1 & \mathbf{x} \in \Omega_i \\ 0 & \mathbf{x} \notin \Omega_i \end{cases}, \Omega_i \in \Omega. \quad (42)$$

420 Substituting (42) in (41) and integrating only over the i -th control volume (CV) due to the
 421 properties of the test functions (42), the volume integrals at left side over the control volume
 422 are transformed into a surface integrals across Ω_i boundaries Γ_i using Gauss's theorem:

$$423 \quad \int_{\Gamma_i} (D\nabla u(\mathbf{x}))\mathbf{n}d\Gamma - \int_{\Gamma_i} (vu(\mathbf{x}))\mathbf{n}d\Gamma = 0 \quad (43)$$

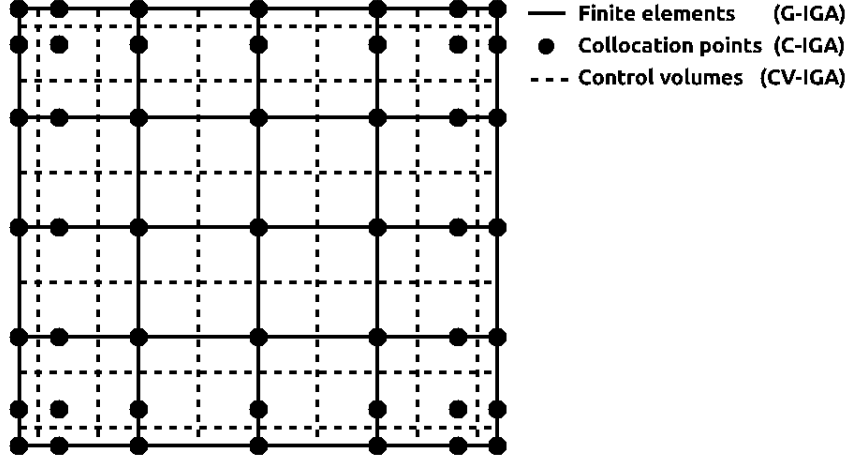


Figure 6: Discretization of 2-D domain with three different IGA formulations. Note that Greville points (black circles) represents collocation points but also locations of the vertices of basis functions which are crucial for creating CV boundaries.

424 where \mathbf{n} is outward normal vector, thus obtaining the ADE conservative form.

425 Finally, weak formulation (43) is defined on each control volume using spline basis func-
 426 tions and unit compactly supported test functions (42) in order to get fully discretized
 427 control volume formulation:

$$428 \quad \alpha_j \left[\int_{\Gamma_i} (D\nabla\varphi_j(\mathbf{x}))\mathbf{n}d\Gamma_i - \int_{\Gamma_i} (v\varphi_j(\mathbf{x}))\mathbf{n}d\Gamma_i \right] = \int_{\Gamma_{N_i}} q_N d\Gamma_N \quad (44)$$

429 where i denotes index of control volume and row of stiffness/conductance matrix, while j
 430 denotes index of spline basis function and column of the stiffness/conductance matrix. It is
 431 valid for all internal CV faces and boundary CV faces with Neumann boundary conditions.
 432 This implies that Neumann boundary conditions are weakly imposed by incorporating the
 433 known value of q_N to the weak formulation. However, as in G-IGA, Dirichlet essential
 434 boundary conditions requires special treatment. In this paper, Dirichlet boundary conditions
 435 are satisfied in the strong sense by directly satisfying the boundary conditions values in the
 436 following form:

$$437 \quad \int_{\Gamma_{D_i}} u(\mathbf{x})d\Gamma_{D_i} = \int_{\Gamma_{D_i}} u_D(\mathbf{x})d\Gamma_{D_i} \quad (45)$$

438 After using set of spline basis functions for representation of the numerical solution $u(\mathbf{x})$

439 (see Eq. (37)) yields

$$440 \quad \alpha_j \int_{\Gamma_{D_i}} \varphi_j(\mathbf{x}) d\Gamma_D = \int_{\Gamma_{D_i}} u_D(\mathbf{x}) d\Gamma_D. \quad (46)$$

441 It should be noted that Dirichlet boundary conditions are satisfied in similar sense as in
 442 classical FEM. Equations linked with CVs which contain Dirichlet boundary conditions are
 443 replaced with (45), and later when we solve the system of equations and get unknown spline
 444 coefficients, from these memorized equations the Dirichlet boundary fluxes are calculated.

445 Conservation is an interesting feature of the control volume formulation. The conserva-
 446 tion is exactly satisfied over any control volume (local conservation), as well as over the whole
 447 computational domain (global conservation). Furthermore, even the coarse-mesh solution
 448 exhibits an exact integral balance [52].

449 CV-IGA requires cheaper numerical integrations than G-IGA because control volume
 450 formulation (43) requires only integration over CV boundaries Γ_i , while Galerkin formulation
 451 requires (full) integration over the part of domain where the particular test function is
 452 defined. Furthermore, the number of nonzero basis functions for each discretized equation
 453 in CV-IGA is lower than in G-IGA, thus the cost for the solution of the system of equations is
 454 generally lower than that for G-IGA. For comparison, the number of nonzero basis functions
 455 for CV-IGA for each discretized equation is $(n + 2)^{dim}$ for odd order of basis functions and
 456 $(n + 3)^{dim}$ for even, whereas for G-IGA this number is defined by $(2n + 3)^{dim}$, where dim
 457 denotes the dimensionality of the problem. On the other side, CV-IGA is more expensive
 458 than C-IGA which contains only one integration (collocation) point per degree of freedom
 459 and smaller number of nonzero elements in the stiffness/conductance matrix. Generally, CV-
 460 IGA lies between two classical IGA formulations enabling local and global mass conservation
 461 (see details in Gotovac *et al.* [16]).

462 3.2. 2-D basis functions

463 Multi-dimensional Fup basis functions are obtained as tensor products of the one-dimensional
 464 basis functions defined for each coordinate direction. For example, the two-dimensional Fup
 465 basis functions are defined as,

$$466 \quad Fup_n(\xi, \eta) = Fup_n(\xi) \cdot Fup_n(\eta) \quad (47)$$

467 where $Fup_n(\xi)$ and $Fup_n(\eta)$ are n -th order Fup basis functions that are defined in the ξ -
 468 and η - parametric directions, respectively. Figure 7 shows two-dimensional $Fup_1(\xi, \eta)$ basis
 469 function and its first partial derivative.

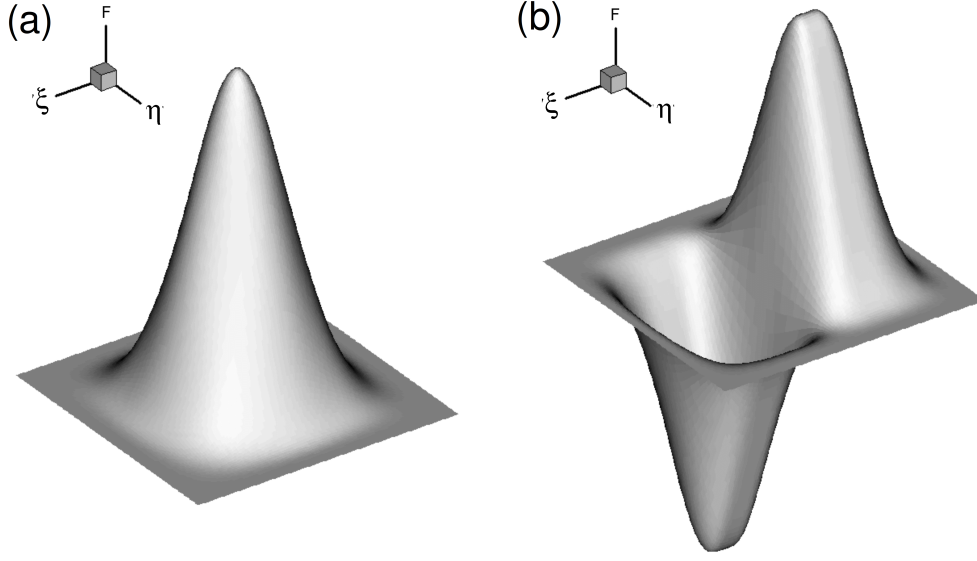


Figure 7: 2D Fup basis functions. $F = \text{Fup}_1(\xi, \eta)$; a) F and b) $\frac{\partial F}{\partial \xi}$.

470 For 1-D Fup basis functions, Fup_n^l defined on Ξ^l can be represented as a linear combina-
 471 tion of $n + 2$ Fup_{n+1}^{l+1} defined on Ξ^{l+1} (see Eq. (30)). $\text{Fup}_n^l(\xi, \eta)$ defined on the level l can be
 472 represented as a linear combination of $(n + 2) \times (n + 2)$ i.e., $(n + 2)^2$ Fup_{n+1}^{l+1} defined on the
 473 level $l + 1$,

$$474 \quad \text{Fup}_n^l(\xi, \eta) = \sum_{i=0}^{n+1} \sum_{j=0}^{n+1} C_{n+1}^i C_{n+1}^j \text{Fup}_{n+1}^{l+1} \left(\xi - \frac{i}{2^{n+1}} + \frac{n+1}{2^{n+2}} \right) \text{Fup}_{n+1}^{l+1} \left(\eta - \frac{j}{2^{n+1}} + \frac{n+1}{2^{n+2}} \right) \quad (48)$$

475 where C_{n+1}^i and C_{n+1}^j are refinement coefficients (see Eq. (31)).

476 For example Fup_1^l is defined on the knot vectors $\Xi^l = \{0, \frac{1}{3}, \frac{2}{3}, 1\}$ and $H^l = \{0, \frac{1}{3}, \frac{2}{3}, 1\}$,
 477 and its nine children Fup_2^{l+1} (see Eq. (32)) are defined on a knot vectors $\Xi^{l+1} = \{0, \frac{1}{6}, \frac{1}{3}, \frac{1}{2}, \frac{2}{3}, \frac{5}{6}, 1\}$
 478 and $H^{l+1} = \{0, \frac{1}{6}, \frac{1}{3}, \frac{1}{2}, \frac{2}{3}, \frac{5}{6}, 1\}$.

479 The trial function space of uniformly distributed $\text{Fup}_n(\xi, \eta)$ basis functions on the resolu-
 480 tion level l and given order n are defined over the knot vectors in the form $\Xi = \{\xi_1, \xi_2, \dots, \xi_{m^\xi}\}$
 481 and $H = \{\eta_1, \eta_2, \dots, \eta_{m^\eta}\}$, where m^ξ and m^η represents number of basis functions in ξ -
 482 and η - directions, respectively. The number of basis functions on the first resolution level
 483 $m^{l,\xi}, m^{l,\eta}; l = 0$ are defined as input parameters.

484 Length of the characteristic intervals $(\Delta\xi, \Delta\eta)$ are calculated as

$$485 \quad \Delta\xi^l = \frac{\xi_{m^\xi+n+2} - \xi_1}{(m^{l,\xi} - n - 1)2^l}; \quad \Delta\eta^l = \frac{\eta_{m^\eta+n+2} - \eta_1}{(m^{l,\eta} - n - 1)2^l}, \quad (49)$$

486 where ξ_1 and $\xi_{m\xi+n+2}$ are the first and last members of the knot vector in ξ - direction and
 487 η_1 and $\eta_{m\eta+n+2}$ are the first and last members of the knot vector in η - direction on the first
 488 resolution level ($l = 0$).

489 Basis functions whose compact support is at least partially located outside the domain
 490 are modified by satisfying i -th derivations (see equation (28)). In the vector of mutually
 491 displaced Fup_n basis functions in 2-D, it is necessary to modify the $(n + 2)$ basis functions
 492 in ξ and/or η direction if they are near boundary of the domain.

493 3.3. Selection of control volumes

494 CV-IGA directly depends on selection of dimensions and positions of CVs. Since control
 495 volume approach can be considered as subdomain collocation, selection of control volumes
 496 is directly related to the Greville collocation points (see IGA collocation for example in
 497 Schillinger *et al.* [51]). The vertex of the basis function, i.e., the coordinate ξ_T , is the point
 498 with the maximum function value. The vertex serves as the origin for the shifting of the
 499 basis functions along the ξ and η axis by the length of the characteristic interval $(\Delta\xi, \Delta\eta)$.
 500 However, not all vertices are uniformly spaced according to the length of the characteristic
 501 interval. Vertices of the modified boundary basis functions (see subsection 2.2) are shifted
 502 and located inside the domain area. Their exact location can be calculated. In case of
 503 the B -splines of order n , the Greville points are defined to be the mean location of $n - 1$
 504 consecutive knots in the knot vector for each basis spline function of order n [53]. Since Fup
 505 basis functions have one more characteristic interval for the same order, the grid points of
 506 the Greville abscissae calculated for the B_n correspond to the Greville abscissae grid points
 507 of the Fup_{n-1} . The Greville abscissa (Figure 6 - black circles) for the Fup_n basis functions
 508 can easily be computed from a knot vector $\Xi = \{\xi_1, \xi_2, \dots, \xi_{m+n+2}\}$

$$509 \quad \hat{\xi}_i = \frac{1}{n+1}(\xi_{i+1} + \dots + \xi_{i+n+1}), \quad i = 1, \dots, m \quad (50)$$

510 where n is the order of the basis functions, and m is the number of basis functions. From
 511 this point, when basis function vertex is mentioned, it is referred to the real coordinate
 512 of the vertex, except for modified boundary basis functions whose vertex coordinates are
 513 represented by the Greville points.

514 Figure 6 shows distribution of finite elements, collocation points and control volumes for
 515 all three IGA formulations (see also Gotovac *et al.* [16]). For each control volume (CV),
 516 there are four CV boundaries or faces. Each CV boundary represents side faces of CV in a
 517 manner that it lies in the middle between two adjacent Greville points (see also Figures 8

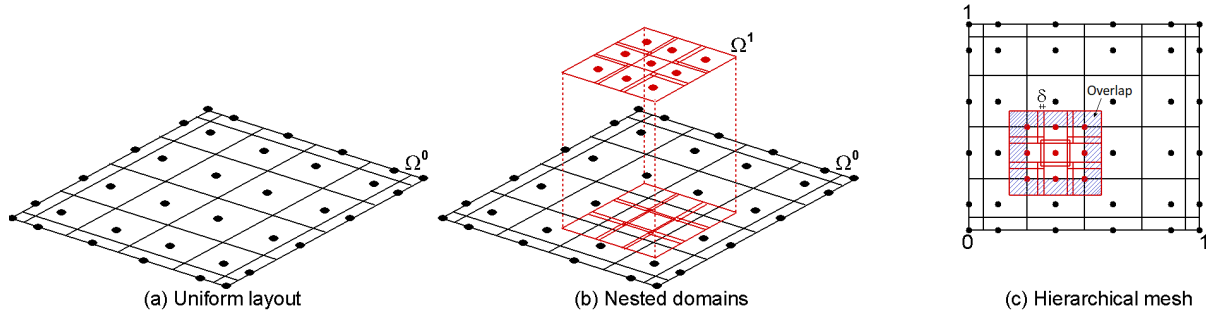


Figure 8: A nested sequence of CV domains for the construction of the Fup hierarchy according to relation $\Omega^l \supseteq \Omega^{l+1}$ for two-dimensional case. (a) uniform nonoverlapping CV distribution at the first level; (b) CV distribution on the first and second resolution level with active Fup basis functions from \mathcal{F}^0 and \mathcal{F}^1 ; (c) Hierarchical mesh with overlapping CVs (dots represents basis functions vertices).

518 and 9). Figure 8 shows a nested sequence of CVs domain, together with the corresponding
 519 vertices for each resolution level l , where each CV is linked with only one Greville point
 520 (vertex) i.e., the number of basis functions corresponds to the number of CVs.

521 Figure 8a) shows uniformly distributed Fup₁ basis functions on the knot vectors $\Xi^0 =$
 522 $\{0, 0, 0, \frac{1}{8}, \frac{2}{8}, \frac{3}{8}, \frac{4}{8}, \frac{5}{8}, \frac{6}{8}, \frac{7}{8}, 1, 1, 1\}$ and $H^0 = \{0, 0, 0, \frac{1}{8}, \frac{2}{8}, \frac{3}{8}, \frac{4}{8}, \frac{5}{8}, \frac{6}{8}, \frac{7}{8}, 1, 1, 1\}$ with the position
 523 of vertices (black dots) and corresponding CVs represented with solid line. Furthermore, af-
 524 ter replacing one Fup₁ (assigned as passive) basis function from the first resolution level, nine
 525 Fup₂ basis functions (red dots, assigned as active) are introduced to the second resolution
 526 level (Ω^1). Each CVs boundary on the higher second level (see Figure 8b-c) are positioned
 527 exactly half the length of the characteristic intervals $\Delta\xi$, $\Delta\eta$ (see Eq. (49)) from the cor-
 528 responding Fup basis function vertex, thus higher levels (CVs) are overlapping with lower
 529 levels (CVs). After assembling all active basis functions (assembles active Fup₁ and Fup₂
 530 basis functions; $\mathcal{F}^1 = \mathcal{F}_a^0 \cup \mathcal{F}_a^1$), CV overlapping distribution is defined for these two levels.
 531 However, it is possible that few CVs from higher level cover the same area as one larger
 532 CV from the lower level which creates problem of linearly dependent equations. Therefore,
 533 higher level that is in contact with lower level should have increased CV area to avoid prob-
 534 lem of singular stiffness matrix. Enlargement of CV dimensions to $\Delta\xi(1 + \delta)$, $\Delta\eta(1 + \delta)$ can
 535 be chosen using parameter $\delta \in \langle 0, \frac{1}{2} \rangle$. Here, we choose $\delta = \frac{1}{4}$ (see Figure 8c). All Cvs from
 536 different resolution levels are rectangles in the parametric domain. Overlapping of some CVs
 537 makes this algorithm even more robust, but main advantage is easier process of constructing
 538 test (weight) functions in two-dimensional domains. Also, it should be emphasized that the

539 CV overlapping is the simplest possible algorithm when compiling hierarchical mesh and
540 to simplify the numerical integration across each control volume. Some different algorithm
541 could avoid overlapping of CVs, but would make integration process more complex over
542 unregular CVs including cumbersome meshing procedure with Voronoi cells. We choose as
543 simple as possible algorithm with all regular CVs in the parametric space, while avoiding
544 any meshing procedure which can compromise meshless nature of CV-IGA.

545 3.4. Adaptive strategy for the function approximation

546 Adaptive CV-IGA with hierarchical Fup basis functions is easy and effective to present
547 firstly in the simple functions approximation. The main idea is to represent the known
548 function (f) in an adaptive manner so that coarse control volumes and lower order of Fup
549 basis functions are used in regions where the solution is smooth, while fine control volumes
550 and a higher order of Fup basis functions are used in those areas where the solution varies
551 strongly.

552 The approximation $\tilde{f}(x, y)$ of the known function $f(x, y) : \Omega \rightarrow \mathbb{R}$ is presented in the
553 form of the linear combination of Fup basis functions. The difference between the known
554 function $f(x, y)$ and its numerical approximation $\tilde{f}(x, y)$ yields the numerical error:

$$555 \quad \varepsilon(x, y) = f(x, y) - \tilde{f}(x, y) = f(x, y) - \sum_{j=1}^m \alpha_j \varphi_j(x, y) \quad (51)$$

556 The meaning of the approximation is to minimize the error $\varepsilon(x, y)$. If the control volume
557 formulation is applied, the unknown coefficients α_j are obtained from the following system
558 of equations:

$$559 \quad \sum_{j=1}^m \alpha_j \int_{\Omega_i} \varphi_j(x, y) d\Omega = \int_{\Omega_i} f(x, y) d\Omega; \quad i, j = 1, 2, \dots, m \quad (52)$$

560 which can be presented in a reduced matrix form:

$$561 \quad a_{ij} \alpha_j = b_i; \quad i, j = 1, 2, \dots, m \quad (53)$$

562 where

$$563 \quad a_{ij} = \int_{\Omega_i} \varphi_j(x, y) d\Omega; \quad b_i = \int_{\Omega_i} f(x, y) d\Omega. \quad (54)$$

564 The adaptive criteria for the function approximation is defined as:

$$565 \quad \int_{\Omega_A} \frac{1}{\Omega_A} (|f(x, y) - \tilde{f}(x, y)|) d\Omega < \varepsilon_A \quad (55)$$

566 where ε_A represents the defined threshold and Ω_A is the integration area. Adaptive criteria
 567 (ε_A) defines whether Fup basis functions are kept or replaced while refining resolution level
 568 l . For the i -th control volume (CV), boundaries are defined via $\Gamma_{i,j,l}, \Gamma_{i,j,r}, \Gamma_{i,j,u}$ and $\Gamma_{i,j,d}$
 569 (see Figure 9), where subscript letter l (left), r (right), u (up) and d (down) represents side
 570 faces of the CV. Since the numerical approximation (\tilde{f}) satisfies the average function value
 571 of the known function (f) over every CV_i ($i = 1, 2, \dots, m$) on the current resolution level, the
 572 main problem for enabling an adaptation is to test how close the numerical approximation
 573 (\tilde{f}) is with respect to the known function (f). Therefore, we perform testing on the each
 574 quarter of the CV (see Figure 9). If all CVs satisfy adaptive criteria, the adaptive procedure
 575 stops. However, if one or more CVs did not satisfy Eq. (55), than those CVs are marked
 576 as refinable. Furthermore, all corresponding Fup basis functions that are at least partially
 577 located inside refinable CVs are marked as *passive*. Other Fup basis functions are marked
 578 as *active*, and they are kept in the next level. For the *passive* Fup basis functions, the
 579 algorithm introduces their children, as it is earlier explained (see Eq. (30)). In this way,
 580 using mentioned adaptive criteria on CV quarters, adaptive hierarchical grid is created using
 581 the hierarchical Fup basis functions with different resolutions and orders over the adaptive
 582 grid.

583 3.5. Boundary value problems

584 The adaptive spatial strategy used for the boundary value problem (BVP) is in some
 585 sense similar to the one used for function approximation. In the following, focus will be
 586 on the main differences between these two strategies. The major differences are adaptive
 587 criteria and adaptation of boundary conditions.

588 In the function approximation, a known function is approximated, while in BVP, we
 589 usually do not know the solution of the differential equation. The question is how to solve
 590 (approximate) the BVP. One of the possible approaches is shown considering the ADE (see
 591 Eq. (38)). In that case, solving ADE is reduced to the flux conservation over all CVs (see
 592 Eq. (44)). Since the CV formulation exactly satisfies Eq. (44) (i.e., the weak integral form
 593 of the conservation law) over each CV on the current resolution level, the adaptive criteria
 594 is used to check the conservation error for each quarter of the particular i -th CV (see Figure
 595 9) ie., the adaptive criteria for the ADE problem is defined as

$$596 \alpha_j \left[\int_{\Gamma_i} (D\nabla\varphi_j(\mathbf{x}))\mathbf{n}d\Gamma_i - \int_{\Gamma_i} (v\varphi_j(\mathbf{x}))\mathbf{n}d\Gamma_i \right] - \int_{\Gamma_{N_i}} q_N d\Gamma_N < \varepsilon_A \quad (56)$$

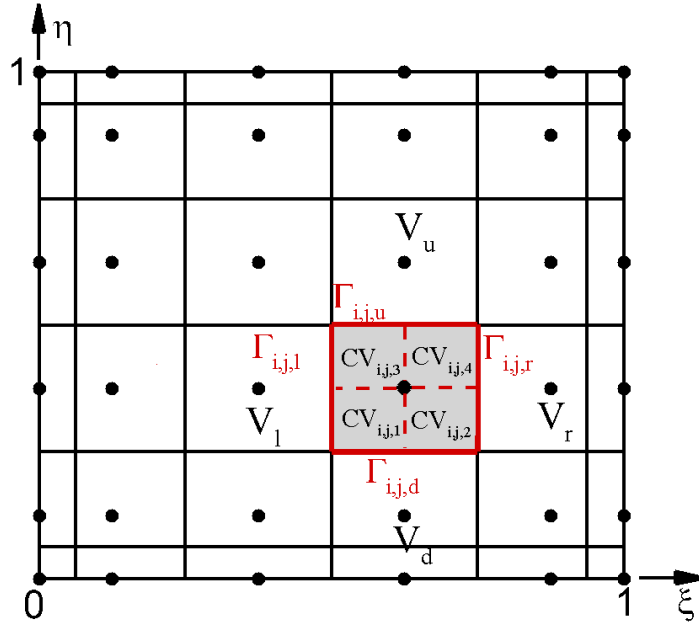


Figure 9: Dividing i -th CV into four equal parts ($CV_{i,j,1}$, $CV_{i,j,2}$, $CV_{i,j,3}$ and $CV_{i,j,4}$) while testing adaptive criteria on i -th CV.

597 where ε_A represents the defined threshold. All CVs where at least one of the quarters has
 598 the conservation error greater than the prescribed threshold are marked as refinable, and
 599 the adaptive procedure refines selected basis functions in the next level in the same way as
 600 for the function approximation. However, in BVP there are boundary conditions that needs
 601 to be satisfied. CVs with Neumann boundary conditions are satisfied in same sense as all
 602 internal CVs by checking conservation error for each quarter of the particular i -th CV, i.e.
 603 Neumann boundary conditions are weakly imposed by incorporating the known value (40)
 604 to the weak formulation (44). However, Dirichlet boundary conditions are satisfied in the
 605 strong sense by directly satisfying the boundary values (39). This implies that CVs with
 606 Dirichlet boundary conditions use calculated boundary fluxes from memorized equations
 607 and check mass conservation with other internal fluxes. If mass conservation is not satisfied,
 608 those Dirichlet CVs are marked as refinable.

609 In the function approximation, adaptive criteria is set to be related to the function accu-
 610 racy Eq. (55), while in BVP the criteria is set to be the mass conservation error. However,
 611 the adaptive criteria can be defined in many ways. There are many other meaningful numer-
 612 ical and physical choices. For example, for function approximation, the function derivatives
 613 can be an ideal option in some cases. Furthermore, for BVP, the solution error between two

614 resolution levels can be defined as criteria [54]. Moreover, satisfaction of the Peclet number
 615 can be very valuable for ADE problems (see [55]). Finally, any combination of these criteria
 616 can also be new obtained criteria.

617 4. Numerical examples

618 4.1. Aim of the numerical examples

619 The aim of the numerical tests herein is to investigate whether adaptive refinement
 620 using hierarchical Fup basis functions achieves spectral convergence rates, even while solving
 621 problems that may involve singularities, contrary to the application of uniform grid.

622 Numerical examples are started with function approximation for easier understanding of
 623 whole adaptive process. This example demonstrates HF's ability to capture sharp fronts by
 624 introducing new levels into a portion of the domain where it is needed. To demonstrate the
 625 potential of HF within CV-IGA we address the following classical benchmark 2-D problems:

- 626 • Poisson equation
- 627 • Heat conduction problem
- 628 • Advection-dispersion problem

629 Analytical solutions are available for all problems except advection-dispersion problem. All
 630 of the examples illustrate the ability of HF's to efficiently and accurately describe different
 631 resolution scales.

632 4.2. Verification tests

633 4.2.1. Function approximation

634 The selected test 2-D function is:

$$635 \quad f(x, y) = \arctan \left(50 \left(-0.25 + \sqrt{x^2 + y^2} \right) \right) \quad (57)$$

636 with chosen numerical parameters at the zero level $n = 1$, $m_x^0 = 10$, $m_y^0 = 10$ and the
 637 domain defined as $\Omega = [0, 1]^2$. The error threshold is set as $\varepsilon_s = 10^{-7}$, which implies that
 638 the residual (see Eq. (51)) between the Fup approximation and the given function (57)
 639 over all CVs at all resolution levels must be less than this prescribed threshold. Figure 10
 640 shows the evolution of the adaptive procedure using HF at five consecutive resolution levels
 641 starting with uniform Fup₁(x, y) basis functions.

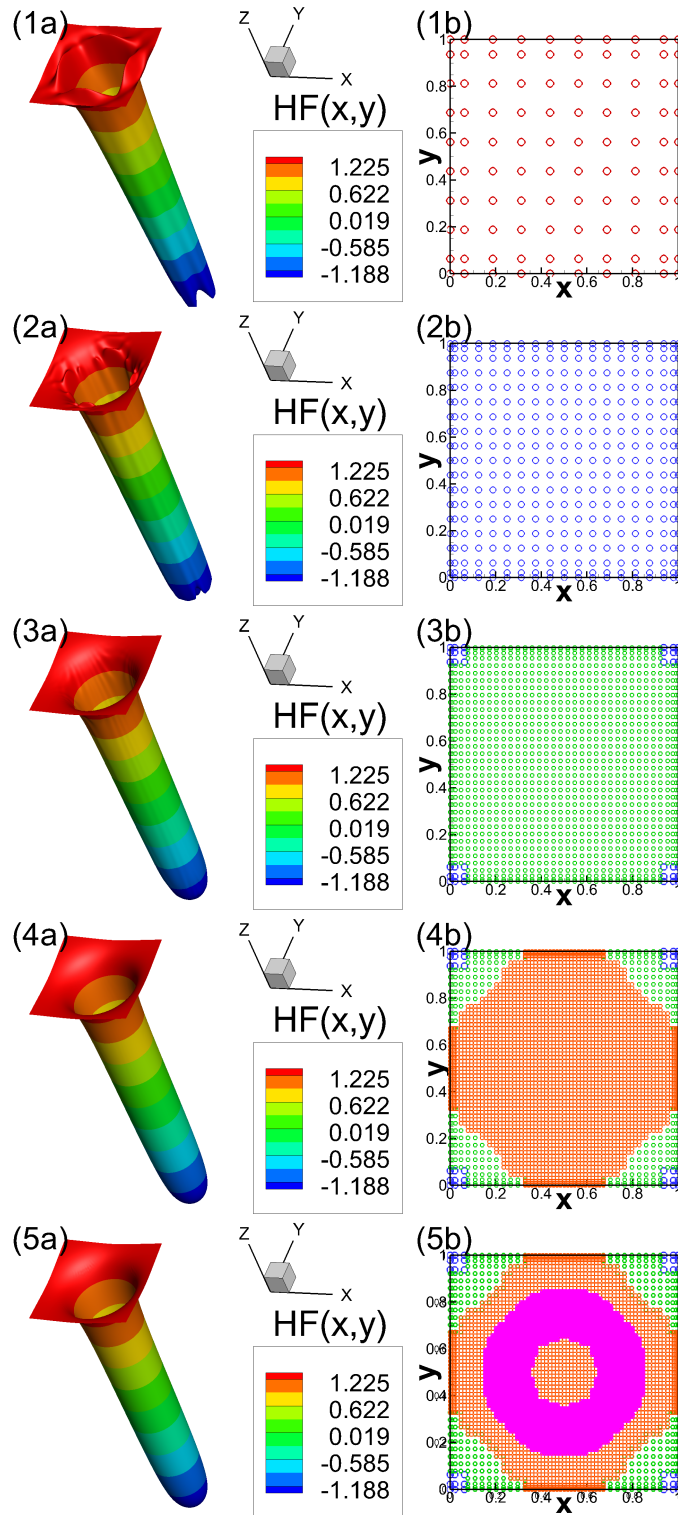


Figure 10: CV-IGA approximation of the function (57). (a) HF approximations of the given function, (b) the adaptive grid on different resolution levels where each color represents F_{up} basis function vertices on different level.

642 Function approximations of the given function (57) over all levels are shown in Figure
643 10(1a-5a). The error measure between the numerical approximation and given function is
644 residual which can be calculated as the integral difference between those two functions on all
645 quarters of the CVs. Figure 10(1b-5b) shows active basis functions used for the numerical
646 approximation and are represented by their vertices (each color represents one level, i.e.,
647 active basis functions on that level). CVs are not directly shown but can be visualized with
648 the help of the basis functions vertices, since every CVs edge is placed between the vertices
649 of the adjacent functions (see Figure 8).

650 The adaptive procedure is repeated until all residuals are less then the prescribed thresh-
651 old. For given function (57) and adaptive threshold set as $\varepsilon_s = 10^{-7}$, adaptive procedure
652 needs five levels to approximate given problem, as shown in Figure 10. Note that fine CVs
653 with a higher order of Fup basis functions are obtained only around the “well” edges de-
654 scribing high solution frequencies. Moreover, in other regions the adaptive grid uses lower
655 order of Fup basis functions and coarse CVs which helps in reducing the computational cost
656 and increases efficiency.

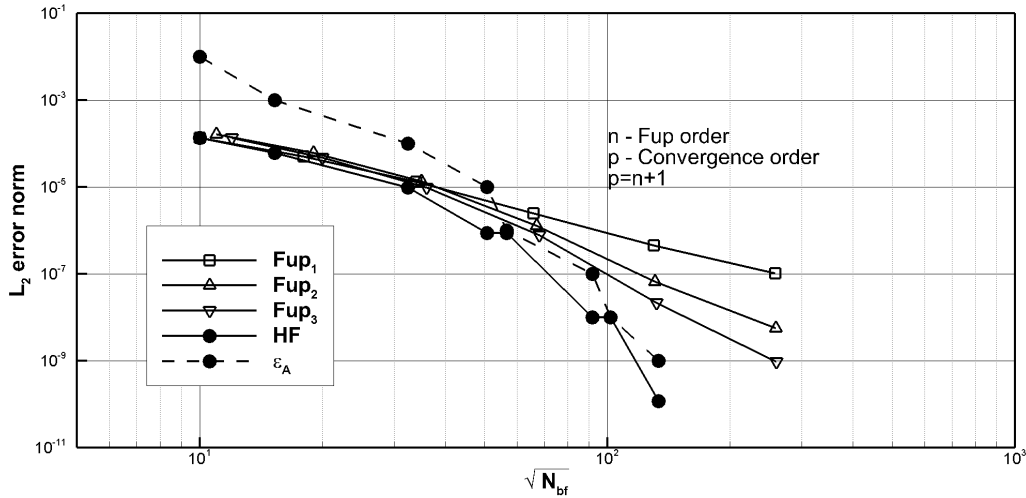


Figure 11: Convergence analysis obtained with uniform and adaptive Fup_n basis functions for the function approximation.

657 Figure 11 shows efficiency in terms of the L_2 error norm as a function of the total
658 degrees of freedom (DOFs) with slope representing the convergence rate (p) confirming that
659 $p = n + 1$ is valid for uniform grid if n is the Fup order. Adaptive procedure just like in
660 one-dimensional case [47] yields spectral convergence (solid line with filled circles), contrary
661 to the THB splines which ensures polynomial convergence ($p = n + 1$). Spectral convergence

662 enables that convergence rate is higher than $p = n + 1$ if n is the Fup order used at the highest
 663 resolution level. Spectral convergence is achieved due to using hp -refinement when higher
 664 resolution levels not only use basis functions with smaller scales or higher frequencies, but
 665 also increased order of basis functions. This hp property causes that new levels and DOFs
 666 more drastically increase accuracy than it is case with THB splines where all levels use
 667 the same order of the basis functions. Figure 11 shows that convergence plot have larger
 668 slopes when new resolution levels and increased order of basis functions are introduced.
 669 Furthermore, adaptive procedure achieves a higher accuracy then the prescribed threshold
 670 (dashed line with empty circles, ε_A), thus proving the control of the numerical error. This
 671 means that the real numerical error of the function approximation is strictly less than the
 672 prescribed threshold.

673 4.2.2. Poisson equation

674 For 2-D Poisson benchmark problem, so called wavefront well problem is considered.
 675 It is commonly used example for testing adaptive refinement algorithms because of a steep
 676 wave front in the interior of the domain [7, 56, 57]. Parameters determine the steepness and
 677 location of the wave front. With the arctangent wave front that has exact solution that is
 678 similar to the function (57), there is a mild singularity at the center of the circle. However,
 679 for this test center of the circle is outside the domain, thus performance on the wave front
 680 is examined, not the singularity.

681 Problem is defined in the form

$$682 \quad \nabla \cdot (-\kappa \nabla u(x, y)) = f(x, y), \quad (x, y) \in \Omega \quad (58)$$

683 with boundary conditions

$$684 \quad u(x, y) = u_D(x, y), \quad (x, y) \in \partial\Omega \quad (59)$$

685 The numerical simulation domain is defined by a square area $\Omega = [0, 1] \times [0, 1]$ where the
 686 boundaries are $\Gamma_D = \partial\Omega$ and $\Gamma_N = \emptyset$ (see Figure 12a). The exact analytical solution for the
 687 pressure field is given by:

$$688 \quad u(x, y) = \arctan(\alpha(r - r_0)) \quad \text{where} \quad r = \sqrt{(x - x_c)^2 + (y - y_c)^2} \quad (60)$$

689 where x_c and y_c represent center of the circular wave front, r_0 is the distance from the wave
 690 front to the center of the circle, and α gives the steepness of the wave front.

691 It should be noted that the right hand side $f(x, y)$ is generated by taking the Laplacian
 692 (∇^2) of the exact solution given in Equation (60). The exact solution depicted in Figure

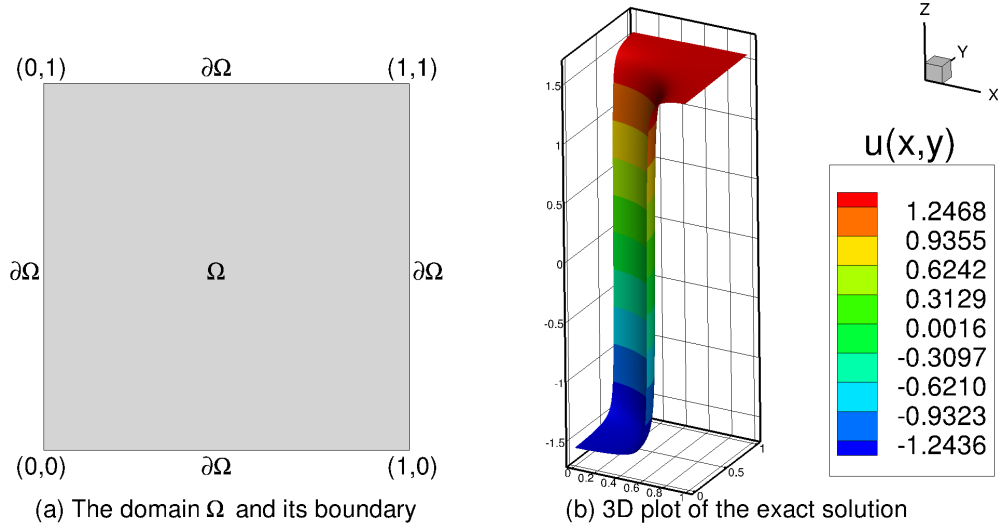


Figure 12: Numerical solution domain and exact solution plot of the wave well problem defined by Eq. (58).

693 12b displays a “front”-type of behavior where the solution is rapidly changing across a
 694 circular band (a quarter of a circle) inside the domain. For the conductivity matrix κ
 695 only isotropic case is considered, and for simplicity in deriving the source function, the
 696 conductivity equivalent coefficient is set equal to

$$697 \quad \kappa = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad (61)$$

698 The adaptive simulation shown in Figures 13 and 14 is performed with starting poly-
 699 nomial degree $n = 1$. Number of basis functions on uniform level is defined as $m_x^0 = 18$,
 700 $m_y^0 = 18$, center of circular wave front is set at $x_c = y_c = -0.05$ with $r_0 = 0.7$ and $\alpha = 100$.
 701 The error threshold is set as $\varepsilon_s = 1 \cdot 10^{-4}$, which implies that the mass conservation error
 702 over all quarters CVs on every level must be less than this prescribed threshold.

703 Figures 13 presents the absolute difference between the numerical and exact (see (60))
 704 solution while Figure 14 presents the adaptive grid on different resolution levels. With every
 705 new level, numerical solution becomes closer to the real solution (Figure 13 1a-6a). Even
 706 though, difference between numerical solution and exact solution is presented in Figure 13
 707 because exact solution is known, it was not the adaptive criteria used for testing like in
 708 approximating function (57). Here, adaptive criteria is used to check conservation error for
 709 each quarters of the particular i -th CV on the current resolution level. Quarters of the CVs
 710 are used because CV formulation exactly satisfies governing equation (i.e., the weak integral
 711 form of the conservation law), over each CV on the current resolution level. The adaptive

712 grid captures the front (see Figure 14) and repeats adaptive procedure until conservation
713 error is less then the prescribed threshold at each quarter of the CVs. For given parameters
714 and using HF, six levels are needed in order to find numerical solution that has conservation
715 error less then prescribed error threshold on all quarters of the CVs.

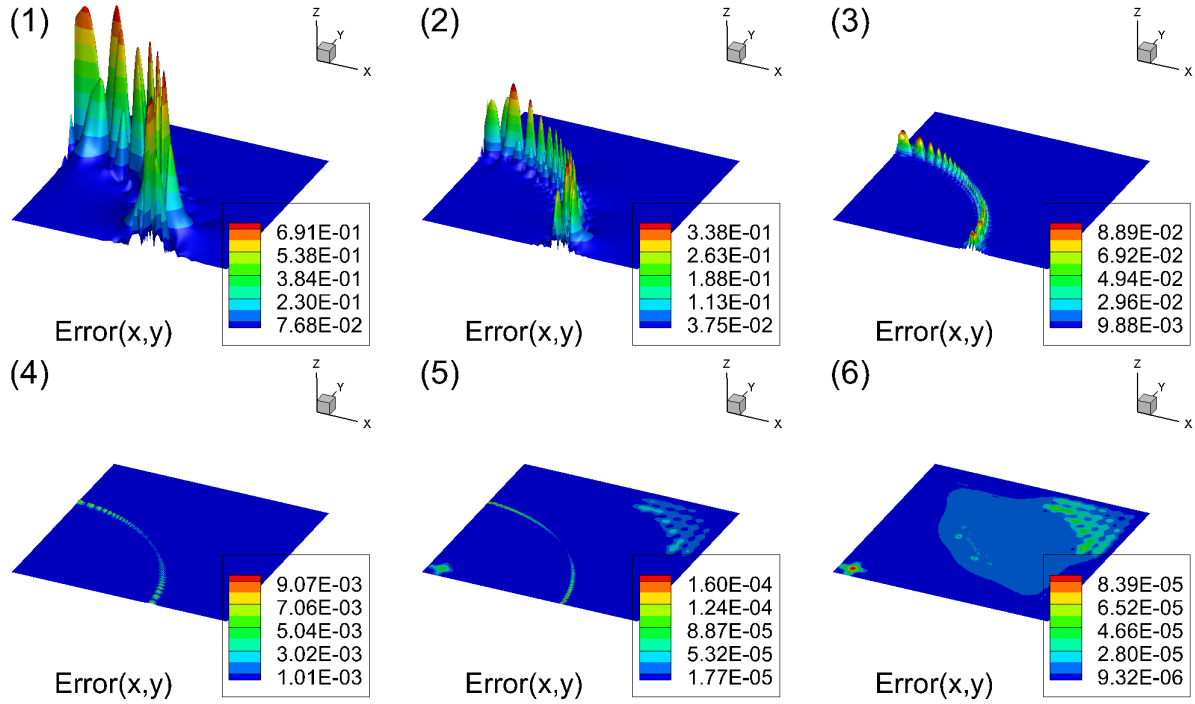


Figure 13: The absolute difference between the numerical and exact (60) solution on different resolution levels (1-6).

716 The convergence analysis for the uniform and adaptive procedure is shown in Figure
717 15. It depicts a demonstration of the efficiency in the terms of the L_2 error norm as a
718 function of DOF, and shows that the convergence rate for CV-IGA using the uniform grid
719 is the optimal ($p = n + 1$) for odd and the suboptimal ($p = n$) for even order (n) of basis
720 functions. G-IGA (Galerkin) yields the optimal convergence rate for the Poisson problem for
721 all orders of Fup basis functions (i.e., $p = n + 1$), while C-IGA (collocation) yields suboptimal
722 convergence rates of $p = n - 1$ for odd basis functions and $p = n$ for even basis functions
723 [50, 16]. The adaptive procedure for this diffusive-like boundary value problem exhibits
724 spectral convergence (black solid line with filled triangles), just like in one-dimensional case
725 [47].

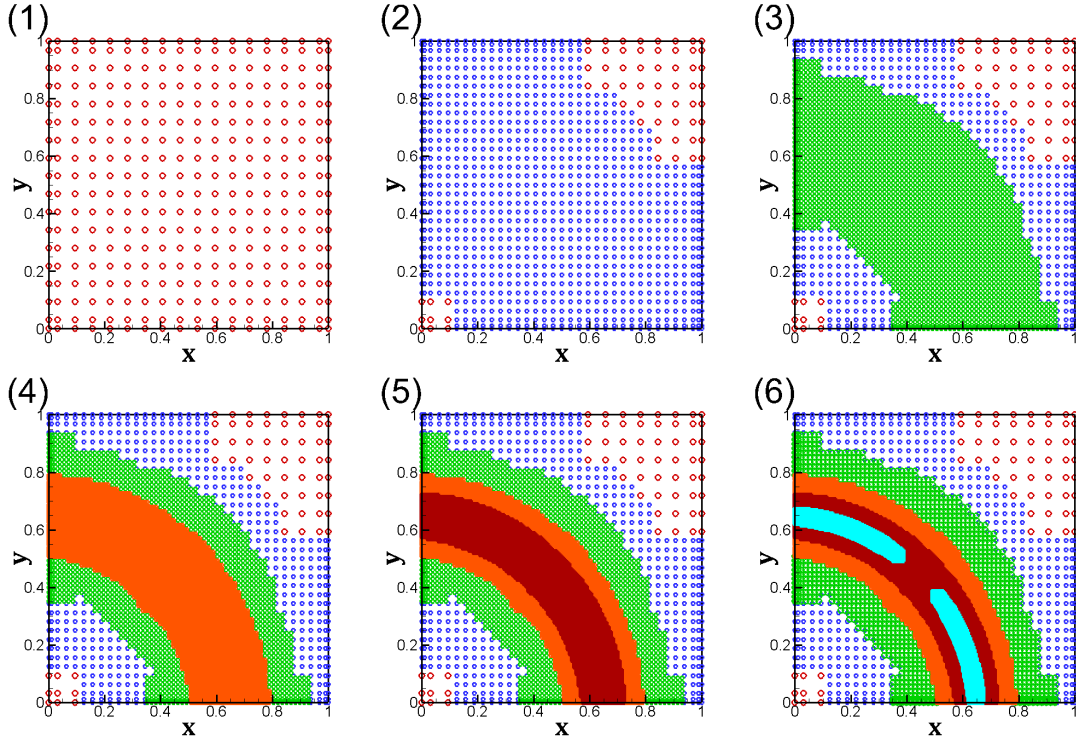


Figure 14: The adaptive grid on different resolution levels, (1) first, (2) second, ..., (6) sixth level. Each color represents Fup basis function vertices on different level.

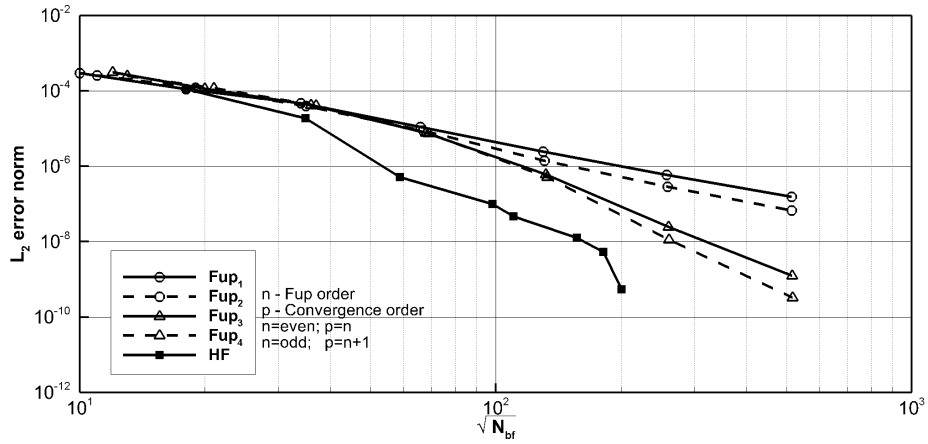


Figure 15: Convergence analysis of the wave front problem given in the form (58) for the uniform and adaptive procedure.

726 4.2.3. Heat equation (Laplace)

727 In this part, results obtained with adaptive algorithm on problems with irregular geom-
 728 etry are presented. Considering stationary heat conduction problem

729
$$\Delta u = 0 \tag{62}$$

730 on an L-shaped domain $\Omega = [-1, 1]^2 \setminus [0, 1]^2$, see Figure 16a), with boundary conditions

731
$$u = 0 \quad \text{on} \quad \Gamma_D \tag{63}$$

732
$$\frac{\partial u}{\partial n} = q_N \quad \text{on} \quad \Gamma_N \tag{64}$$

734 such that the exact solution is given by

735
$$u = r^{2/3} \sin\left(\frac{2\theta - \pi}{3}\right) \tag{65}$$

736 in polar coordinates (r, θ) , where $r^2 = x^2 + y^2$ and $\theta = \arctan(y/x)$. The expression for
 737 the Neumann boundary condition q_N is derived based on the exact solution (65). For the
 738 given elliptic problem, the re-entrant corner at $(0, 0)$ in the domain causes a singularity in
 739 the solution. An optimal convergence rate is not obtained when uniform mesh refinement is
 740 performed for the problems where the solution is not sufficiently smooth [21].

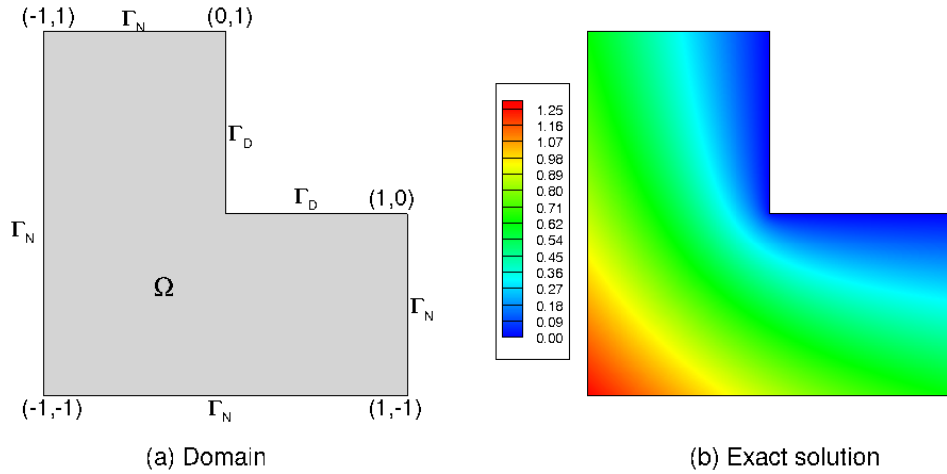


Figure 16: The L-shape problem: a) Numerical solution domain with boundary conditions and b) exact solution plot.

741 Presented HF procedure starts with $m_x^0 = 18$, $m_y^0 = 18$ Fup basis functions on the first
 742 (uniform) resolution level. The error threshold is set as $\varepsilon_s = 9 \cdot 10^{-3}$, which implies that the

743 mass conservation error over all quarters CVs on every level must be less then this prescribed
 744 threshold. The exact solution of the presented problem is shown in Figure 16b.

745 L-shaped domain is discretized by two patches, as shown in Figure 17b, while Figure 17a
 746 shows control points for the coarse mesh.

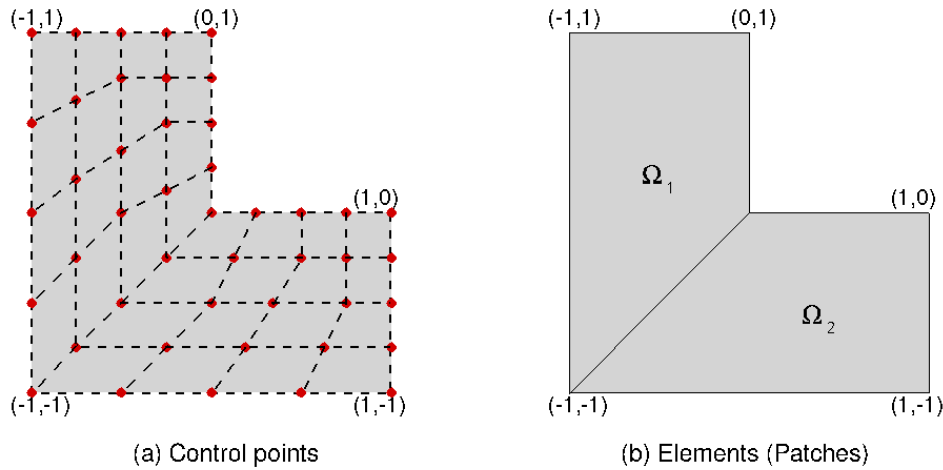


Figure 17: The L-shape problem: a) Fup discretized geometry with a $n_{cp} = 25$ number of control points per each element, and b) for $n_{el} = 2$ number of patches. In a) red circles represent the control points, whereas the shaded region is the modeled geometry.

747 Figure 18 presents the numerical solution for the stationary heat conduction problem
 748 in two-dimensional domain. The area of interest is detected and resolved locally using HF
 749 basis functions (see Figure 18). Refinement captures the re-entrant corner in the domain
 750 at $(0,0)$ where a singularity in the solution occurs. For given parameters and using HF, six
 751 levels are needed in order to find numerical solution that has conservation error less then
 752 prescribed error threshold on all quarters of the CVs.

753 The convergence analysis is performed using L_2 norm and is plotted in Figure 19 for
 754 uniform Fup_1 , Fup_2 and HF basis functions. It can be observed that adaptive HF basis
 755 functions again improves the convergence rate in comparison to the uniform layout. More-
 756 over, uniform grids shows a significantly reduced convergence rate ($p = 0.3$) due to the
 757 re-entrant corner at $(0,0)$ in the domain (singularity). The present numerical example thus
 758 confirms that adaptive algorithm significantly improves solution for rough problems still en-
 759 abling spectral convergence. Convergence rate by parts is equal to unifom grid if new levels
 760 are not introduced. When new levels are introduced around singular corner, convergence
 761 rate exhibits spectral character. Overall, convergence is still spectral due to hp -refinement
 762 properties of the proposed method.

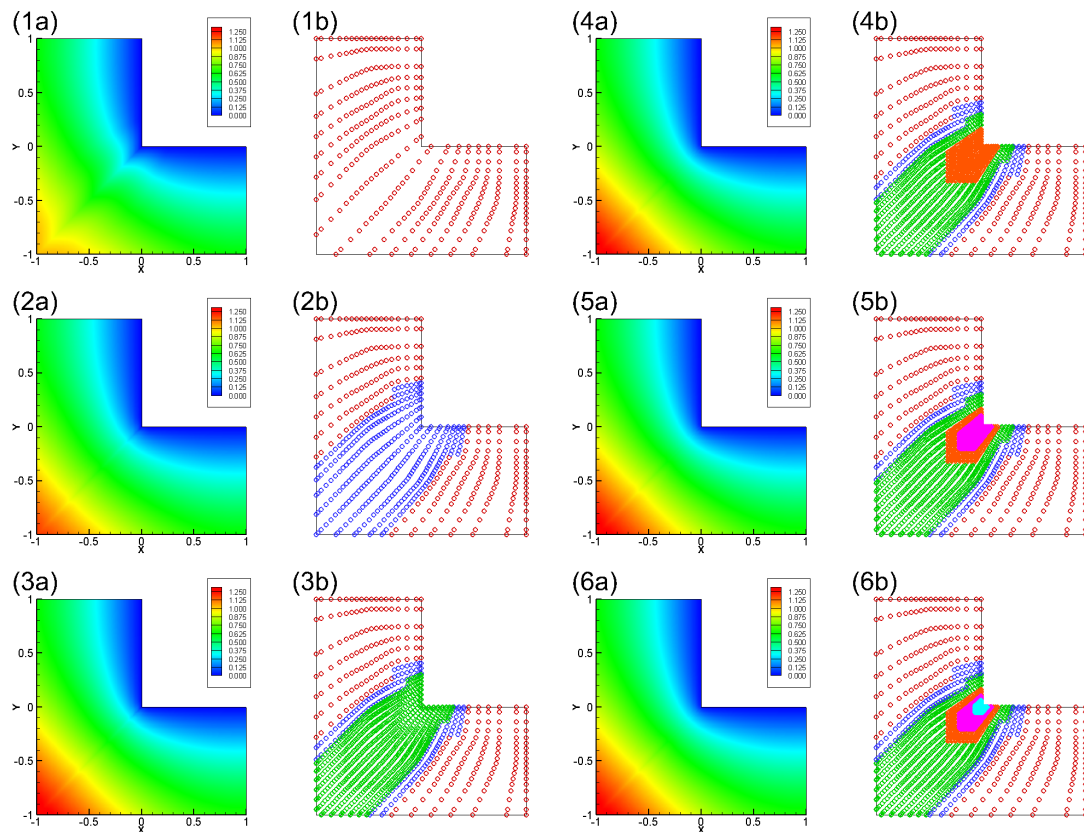


Figure 18: Numerical solution of the stationary heat conduction problem defined over an L-shaped domain (governed by Laplace equation (62)) at different resolution levels; (1a-6a) HF approximations; (1b-6b) corresponding adaptive spatial grids.

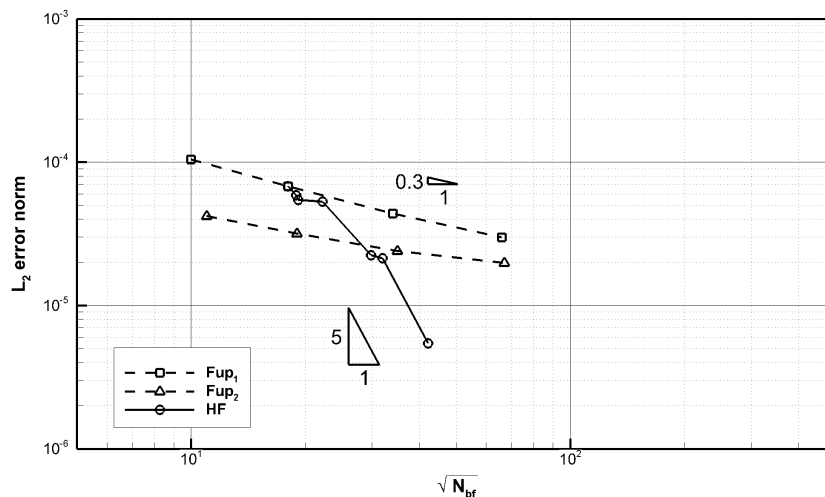


Figure 19: Convergence analysis for uniform and adaptive method for the L-shape problem.

763 4.2.4. Advection-dispersion equation

764 **Steady-state discontinuous example**

765 Two-dimensional benchmark example is taken from [12, 15, 23] which consists of solving
 766 the advection-dispersion equation

767
$$D\Delta u - v \cdot \nabla u = 0 \tag{66}$$

768 on the unit-square with discontinuous Dirichlet boundary conditions (see Figure 20). The
 769 dispersion D coefficient is chosen extremely small ($D = 8 \cdot 10^{-4}$) compared to the advection
 770 velocity $v = (\sin \theta, \cos \theta)^T$, thus very sharp layers are considered. Sharp interior and bound-
 771 ary layers require stable numerical techniques as well as adaptive solutions in order to capture
 772 all resolution scales. Adaptation with hierarchical Fup basis functions (hp -refinement) gives
 773 very accurate numerical results, but still needs large number of basis functions (unlike uni-
 774 form basis layout), so SUPG stabilization [58] is employed as additional mechanism inside
 775 the adaptive procedure.

776 Adaptive resolution of the internal and boundary layers are investigated with the pre-
 777 sented HF procedure starting from $m_x^0 = 18$, $m_y^0 = 18$ Fup basis functions on the first
 778 (uniform) resolution level. The error threshold is set as $\varepsilon_s = 1 \cdot 10^{-4}$. The exact solution of
 779 the presented problem is not known.

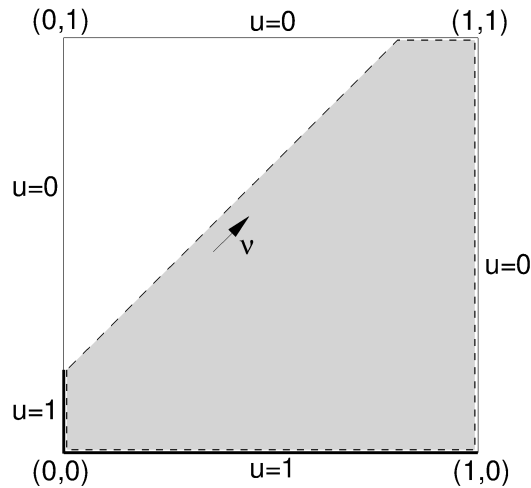


Figure 20: Domain with discontinuous Dirichlet boundary conditions for the Advection-dispersion problem.

780 Firstly, Figure 21 presents the evolution of the sharp boundary layer and correspond-
 781 ing adaptive spatial grids at five consecutive resolution levels in two-dimensional domain

782 without stabilization. It can be observed that the refinement captures the location of the
783 internal and the boundary layers very well. Despite the high Peclet number no stability or
784 robustness issues in the adaptive algorithm were encountered. There are some under- and
785 overshooting of the first (uniform) level along the internal layer. These nonphysical oscilla-
786 tions are a result of the discretization of the first order spatial derivative in the advective
787 term when this term dominates the other terms in the governing equation. Moreover, five
788 adaptive HF refinement levels are required to get control over the undershooting close to
789 the jump at the inflow boundary. Mass conservation error detects the internal layer as well
790 as the boundary layer. However, the refined levels are not placed only around the boundary
791 layer and the internal layer, solely because adaptive algorithm just like in one-dimensional
792 case [47] requires stabilization process to efficiently solve this advection dominated problem
793 (see Figure 22). It is more relevant to apply stabilization only to the first few levels (in
794 this case, for the first three levels, $l = 1, 2, 3$) because the Peclet number is higher at the
795 initial resolution levels. Figure 22 presents the evolution of the numerical solution and cor-
796 responding adaptive spatial grids at four consecutive resolution levels with the stabilization
797 method applied to the adaptive algorithm. Comparing grids with (Figure 22) and without
798 (Figure 21) stabilization, methodology which uses stabilization yields significant improve-
799 ment. Moreover, the computational cost is reduced since fewer basis functions are needed
800 on higher levels to achieve the same mass conservation error on all quarters of the CVs.

801 Figure 23 presents the convergence analysis of the adaptive algorithm using HF basis
802 functions, with respect to the degrees of freedom used to achieve a certain accuracy. Since
803 previous problem had reduced convergence rate for uniform test due to the singularity, in this
804 test we skipped uniform analysis since problem has discontinuity within Dirichlet boundary
805 conditions. As expected, HF adaptive algorithm achieves spectral convergence rate which
806 is quite impressive for these type of problems. Note that previous authors did not present
807 convergence plot for this ADE benchmark using THB.

808 **Space-time advection-dispersion problem**

809 This section describes the mixing of transport processes in the space-time domain, for in-
810 stance in porous media [54]. Advection-dispersion process can be described by the following
811 equation, in the form:

$$812 \quad \frac{\partial C(x, t)}{\partial t} = D \frac{\partial^2 C(x, t)}{\partial x^2} - v \frac{\partial C(x, t)}{\partial x} \quad (67)$$

813 with appropriate initial and boundary conditions:

$$814 \quad C(x, 0) = 0 \quad (68)$$

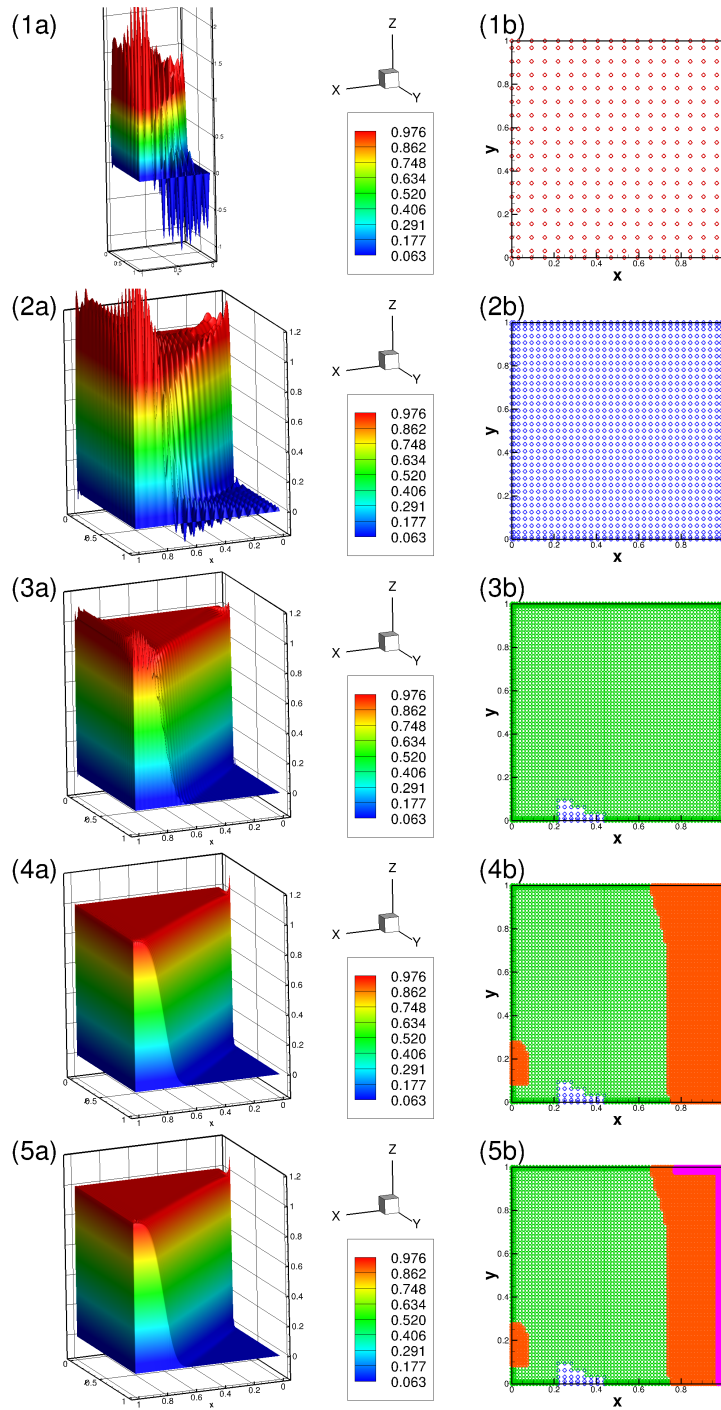


Figure 21: Numerical solution of the ADE (66) at different resolution levels (without stabilization); (1a-5a) HF approximations; (1b-5b) corresponding adaptive spatial grids.

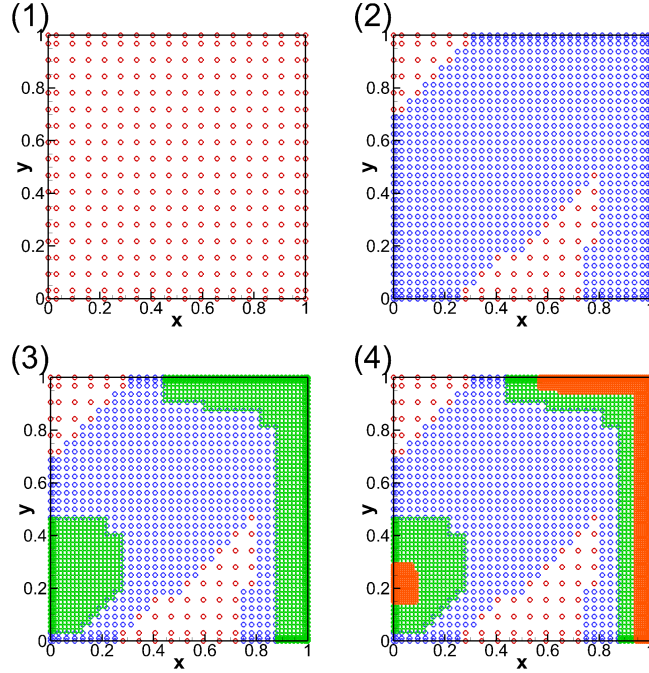


Figure 22: Numerical solution of the ADE (66) with stabilization procedure at different resolution levels: corresponding adaptive spatial grids at the (1) first, (2) second, (3) third and (4) fourth level.

815

816

$$C(0, t) = C_0; \quad \frac{\partial C(2, t)}{\partial x} = 0 \quad (69)$$

817 where C represents the dependent variable (concentration [M/L^3]), while D is the dispersion
 818 coefficient and v is the transport velocity in the x direction.

819 The domain, dispersion, velocity and threshold are defined by: $L = 2m$; $D = 10^{-5}$,
 820 $v = 10^{-3}$, $\varepsilon = 5 \cdot 10^{-4}$. The initial condition (see Eq. (68)) shows that initially the domain
 821 was occupied by fresh water ($C = 0$). However, the left boundary consists of denser fluid (for
 822 example the salt source) that continuously flows into the domain, and the right boundary
 823 states that there is no dispersion flux through that boundary.

824 Figure 24a shows the numerical solution in the $x-t$ domain obtained with space-time HF
 825 basis functions. It represents the change in the solute concentration over the space and time.
 826 This change occurs in a narrow transition zone (see Figure 24). Figure 24b shows an adaptive
 827 grids in the space-time domain. In initial stages of the process, a fine CVs with higher order
 828 of Fup basis functions are needed due to very challenging initial conditions and the creation
 829 of a very sharp discontinuous concentration front. It should be noted that time domain
 830 is considered as one global time step. Furthermore, the initial error does not propagate

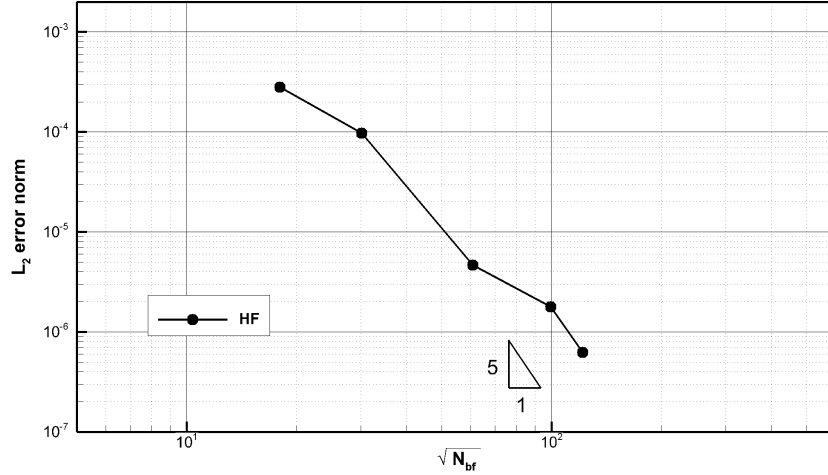


Figure 23: Convergence analysis for adaptive method of steady state advection dispersion problem (66).

831 further over time because proposed adaptive method converts the boundary-initial problem
 832 to a quasi-boundary problem controlling the global temporal/spatial error.

833 Figure 25 presents corresponding adaptive spatial grids at four consecutive resolution
 834 levels with the stabilization method. For two-dimensional cases, the idea of implement-
 835 ing stabilization method of upwinding can not be easily applied. Various methods have
 836 been proposed to implement the basic idea of upwinding to 2-D analyses. Here, upwinding
 837 method adjusting for 2-D analyses with control volume procedure is used [59]. Moreover,
 838 the computational cost is reduced since fewer basis functions and levels (Figure 24 vs Figure
 839 25) are needed to achieve the same mass conservation error on all quarters of the CVs.

840 Figure 26 shows convergence analysis using L_2 norm. Uniform analysis is skipped since
 841 presented problem has singularity due to discontinuity of boundary conditions, thus only
 842 adaptive algorithm without stabilization is tested. It can be observed that adaptive HF basis
 843 functions achieves spectral convergence rate. This example is used to show how adaptive
 844 grid handles moving fronts and have the ability to change the grid dynamically, following a
 845 front during the simulation while keeping the spectral convergence rate.

846 5. Conclusions

847 This paper presents the development of new 2-D hierarchical Fup (HF) basis functions
 848 that enable local hp-improvement inside adaptive control volume isogeometric analysis (CV-
 849 IGA). HF provides spectral convergence and presents a substantial improvement in compar-
 850 ison to THB that enable polynomial convergence. Hierarchical Fup basis functions do not

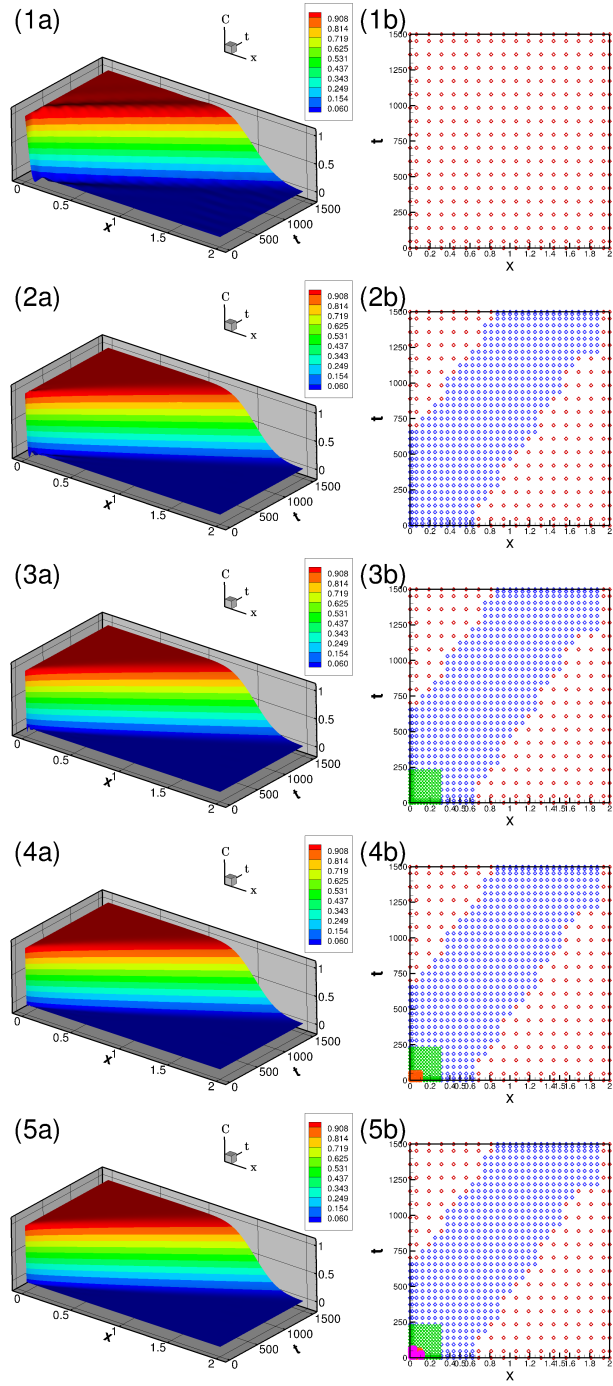


Figure 24: Numerical solution of the ADE (67) at different resolution levels; (1a-5a) HF approximation (without stabilization), (1b-5b) corresponding adaptive time-spatial grids.

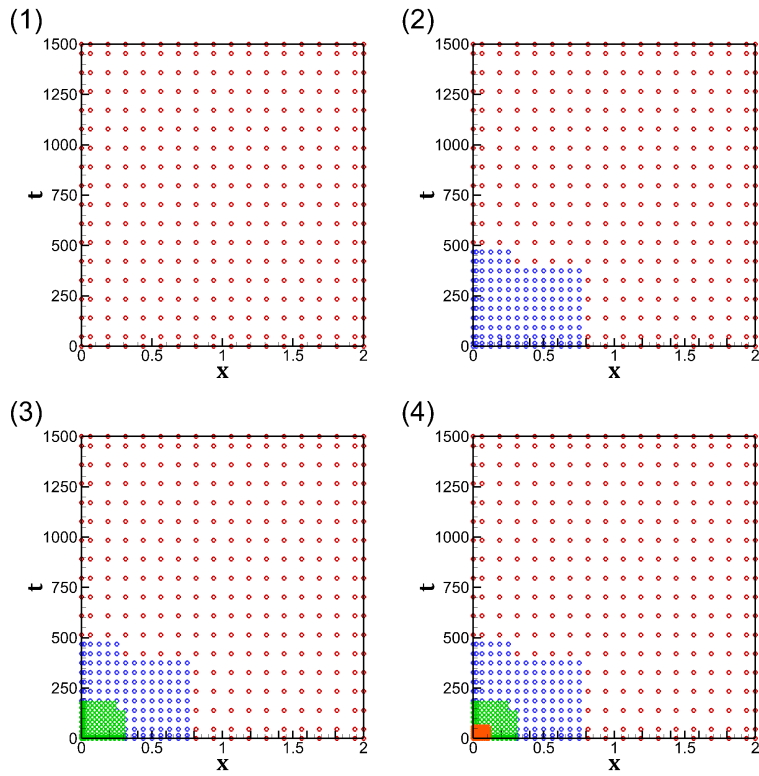


Figure 25: Corresponding adaptive time-spatial grids at different resolution levels of the ADE (67) (with stabilization).

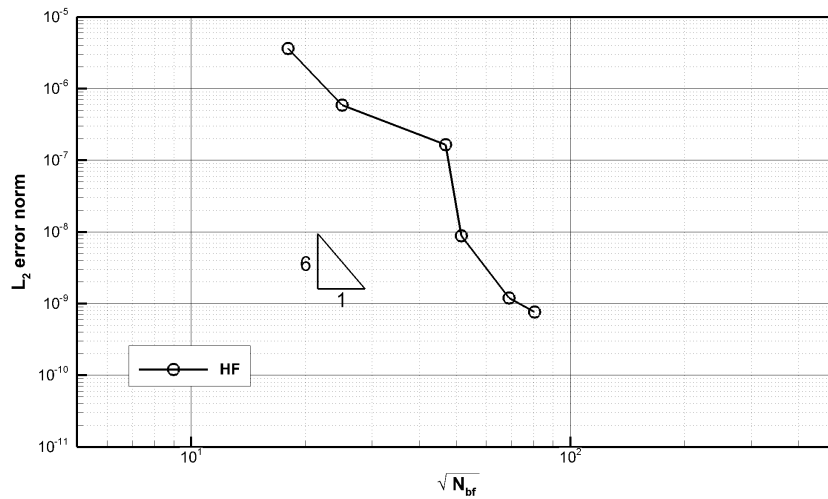


Figure 26: Convergence analysis for adaptive method (without stabilization)

851 require additional modifications to preserve the essential property of partition of unity that
852 allow easy implementation of local hp-enhancements. Control volume formulation is simple,
853 all control volumes are regular in the parametric space (also related to the Greville colloca-
854 tion points), only overlapping is needed in the zones of contact between different resolution
855 levels.

856 The developed adaptive algorithm is presented first on a simple example of function
857 approximation for the sake of simplicity of the presented adaptive algorithm, then to the
858 application of the Poisson equation, which has wide implementation in structural and fluid
859 mechanics. On the example of ADE, we show that even in cases when the advective member
860 dominates and creates oscillations in solving using adaptive techniques, we achieve stability
861 and accurate solutions. Even in non-smooth problems, spectral convergence is achieved con-
862 trary to the application of uniform grid. CV-IGA ensures local and global mass conservation
863 which is potentially very important for fluid mechanics problems.

864

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