

HYBRIDISABLE DISCONTINUOUS GALERKIN METHODS

PART 1: FROM DG TO HDG FORMULATIONS

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IMTech

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Thanks to...



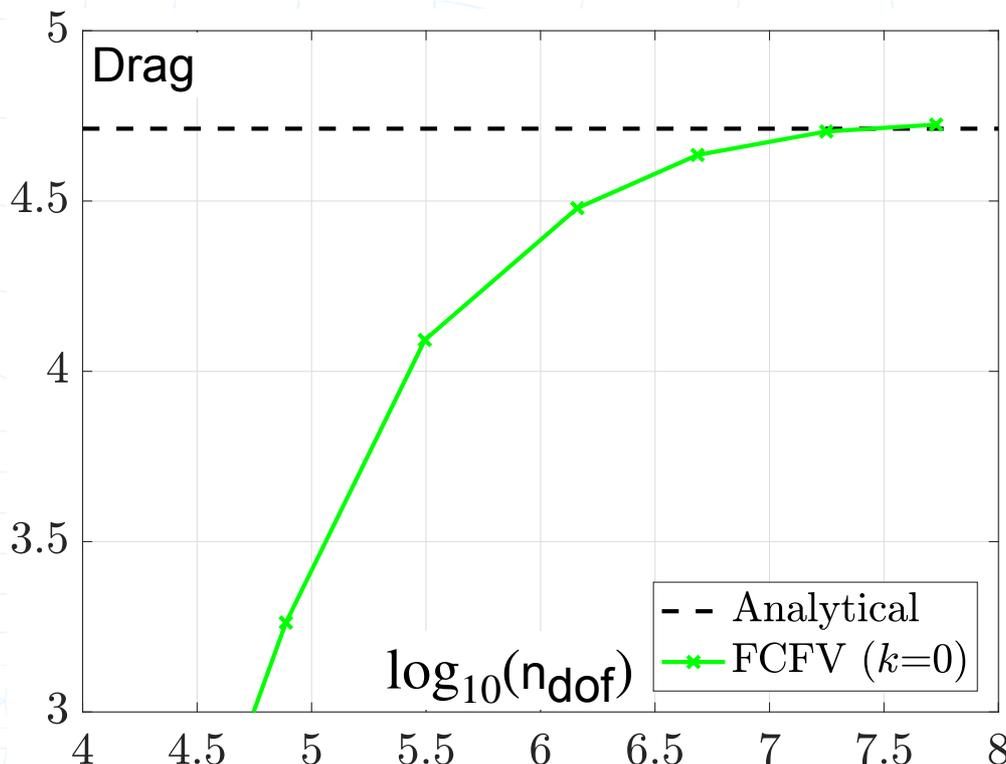
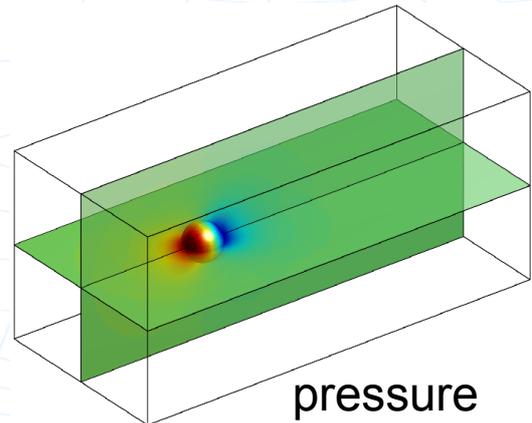
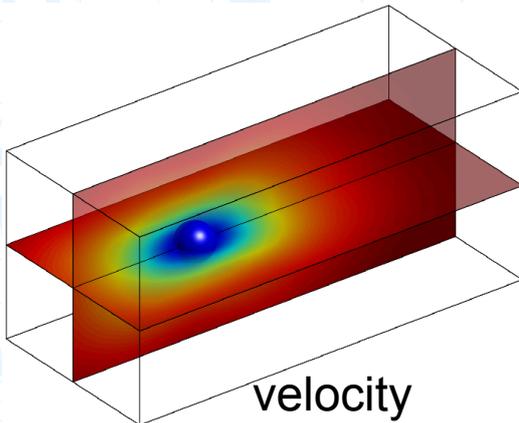
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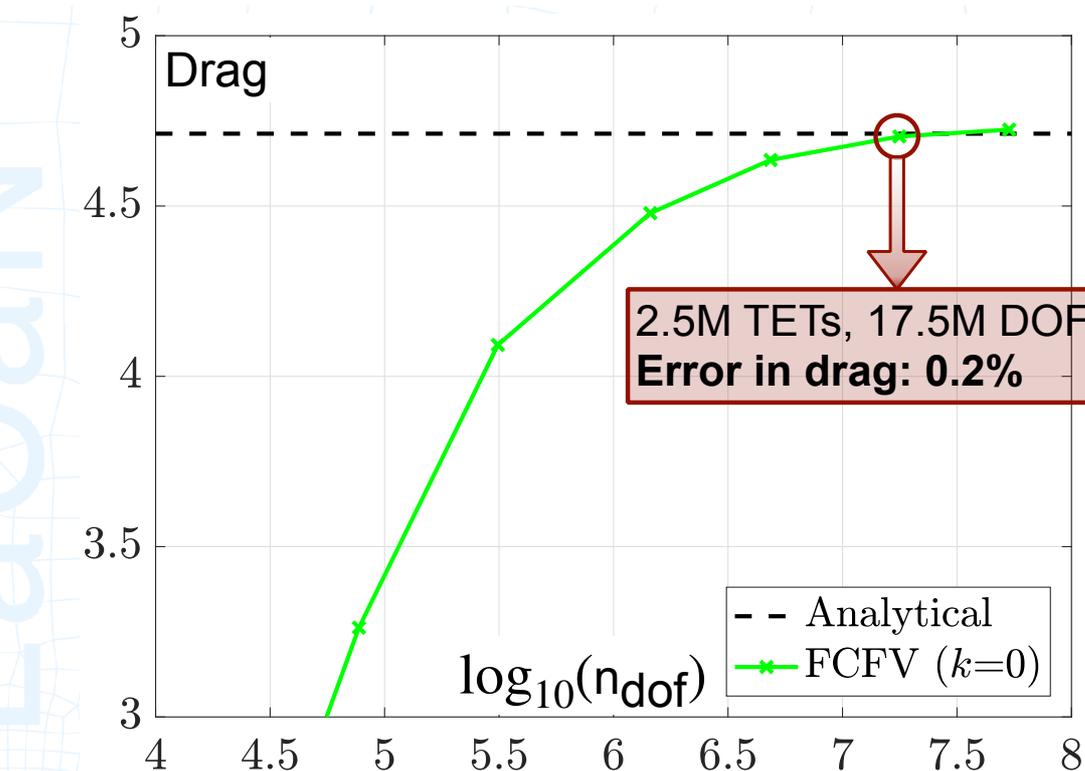
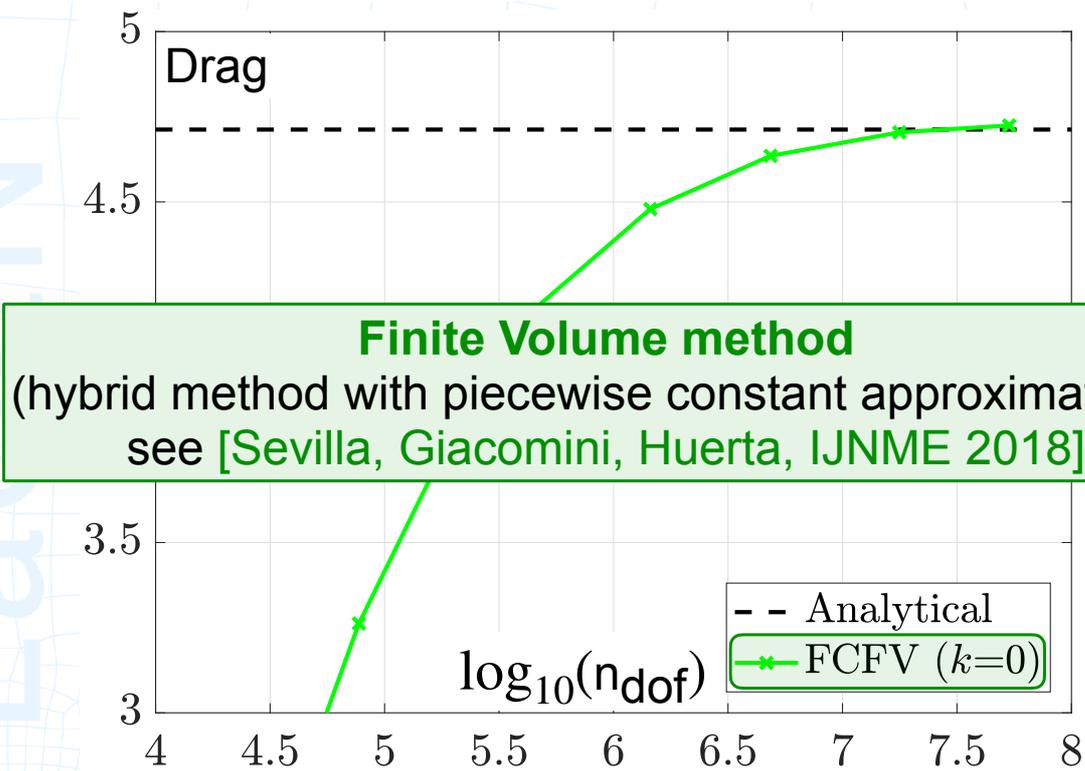
Former PhD students:

- Alexandros Karkoulas (2020)
- Jordi Vila-Pérez (2021)
- Davide Cortellessa (2024)
- Luan M. Vieira (2024)

Motivation

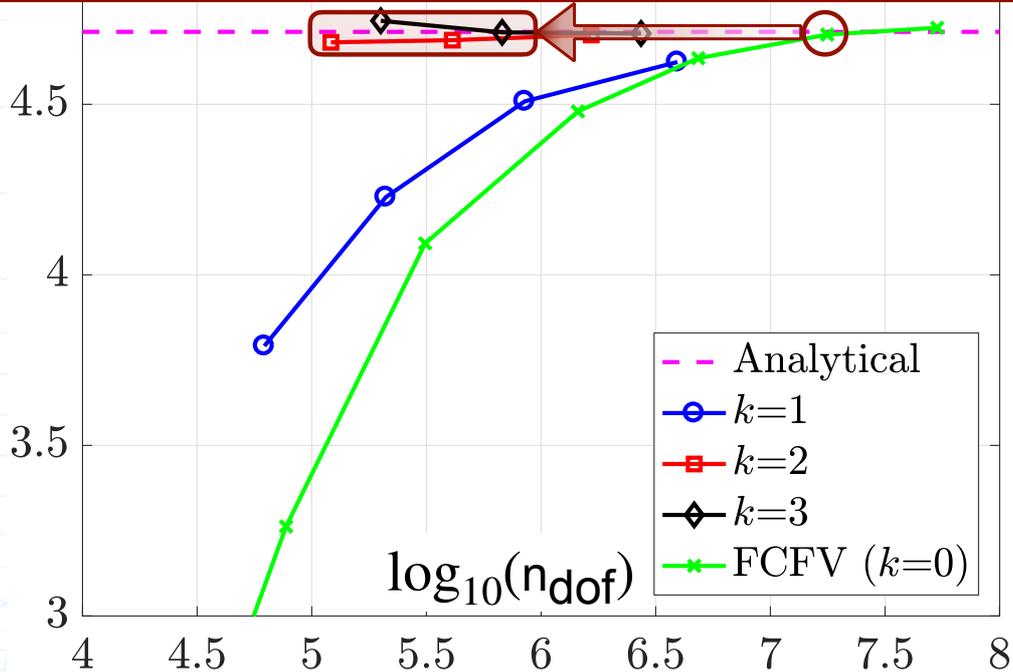
- Industry requires** both **Robust** and **High-Fidelity** solvers for CFD
 - Robust** solvers are often linked to *Finite Volumes*, while **High-Fidelity** solvers rely on *high-order approximations*.
- A simple example with analytical solution: **Stokes flow past a sphere**





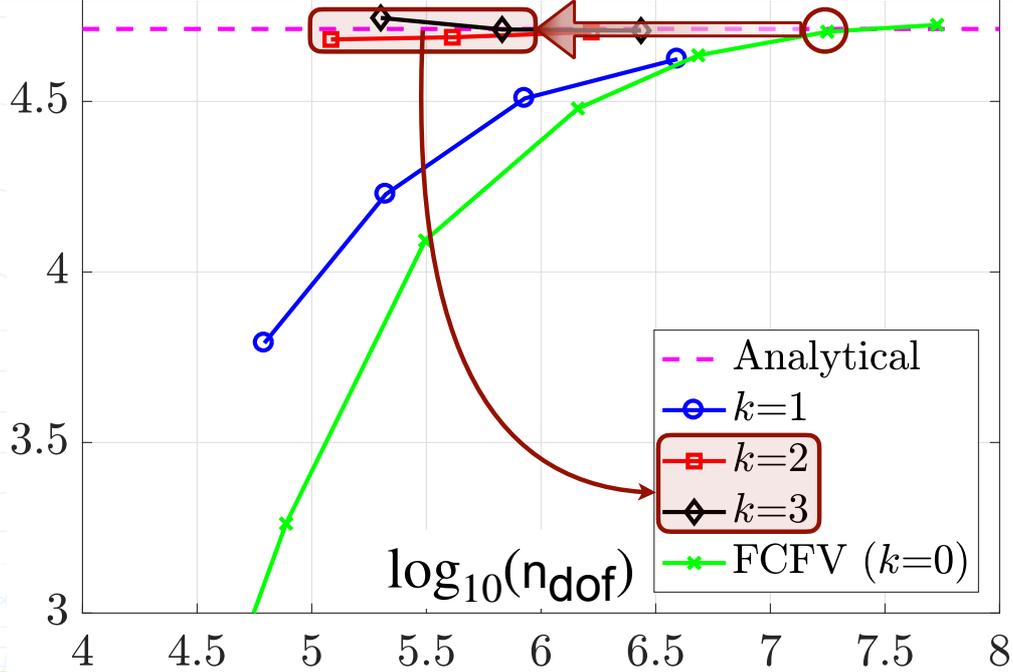
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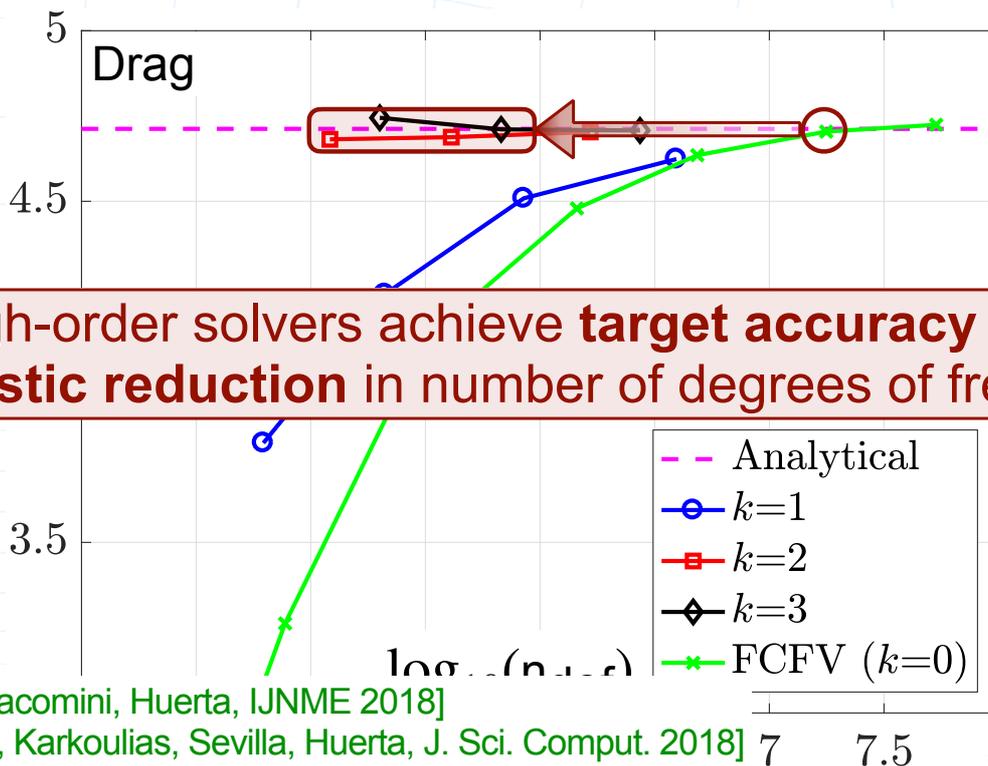
Comparable accuracy with fewer unknowns ($\frac{1}{2}$ M DOFs)



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Comparable accuracy with fewer unknowns ($\frac{1}{2}$ M DOFs)





Finite Volumes

- ✓ Widely used in industry, both **open-source** and **commercial** software.
- ✓ **Robust** and efficient for tackling large-scale problems.
- ✓ **Mesh generation** handled by a **large number of codes**.

High-Fidelity

- ✓ Efficient in **delivering target accuracy**.
- ✓ **Resolves scales** in turbulent flows and aeroacoustic problems.
- ✓ Handles transient phenomena with **low diffusion & dispersion error**.

Finite Volumes

- ✓ Widely used in industry, both **open-source** and **commercial** software.
- ✓ **Robust** and efficient for tackling large-scale problems.
- ✓ **Mesh generation** handled by a large number of codes.
- ✗ **Many degrees of freedom** for target accuracy.
- ✗ **Excessive mesh sensitivity**.
- ✗ Issues in **incompressible limit**.
- ✗ **Cannot resolve fine scales**.
- ✗ Poor for transient because of **high dispersion and diffusion**.

High-Fidelity

- ✓ Efficient in **delivering target accuracy**.
- ✓ **Resolves scales** in turbulent flows and aeroacoustic problems.
- ✓ Handles transient phenomena with **low diffusion & dispersion error**.
- ✗ **Predominantly academic**, not yet mature for industrial requirements.
- ✗ Needs **additional techniques** to ensure monotonicity in **shocks**.
- ✗ **Difficult** high-order **mesh generation** of real configurations.

Outline

1. Review of DG methods: IPM & LDG
2. HDG formulation
3. Accuracy and computational cost
4. HDGlab: implementation aspects
5. HDG for mechanical problems
6. HDG with convection stabilisation via Riemann solvers
7. HDG with exact geometry and degree adaptivity
8. From HDG (high-order) to FCFV (low-order)
9. Some ongoing research lines

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A brief review of Discontinuous Galerkin methods

Definitions

- Open bounded domain: $\Omega \subset \mathbb{R}^{n_{sd}}$
- External boundary: $\partial\Omega = \Gamma_D \cup \Gamma_N$ with $\Gamma_D \cap \Gamma_N = \emptyset$
- Ω is partitioned in n_{e1} disjoint subdomains Ω_i s.t.

$$\Omega = \bigcup_{i=1}^{n_{e1}} \Omega_i, \quad \Omega_i \cap \Omega_j = \emptyset \text{ for } i \neq j$$

with boundaries $\partial\Omega_i$, which define an internal interface Γ

$$\Gamma := \left[\bigcup_{i=1}^{n_{e1}} \partial\Omega_i \right] \setminus \partial\Omega$$

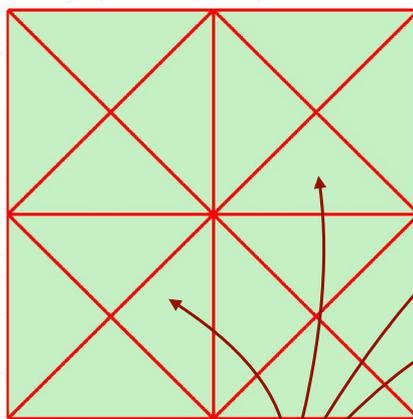
Definitions

Physical domain



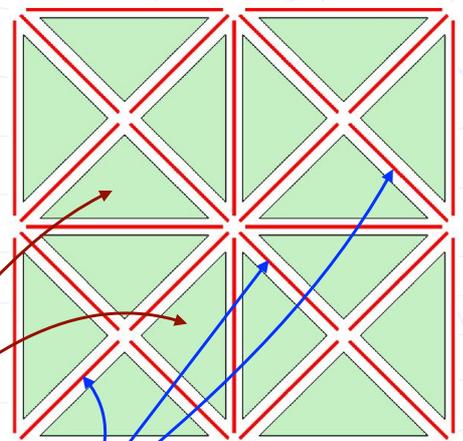
$$\Omega \subset \mathbb{R}^{n_{sd}}$$

Computational domain

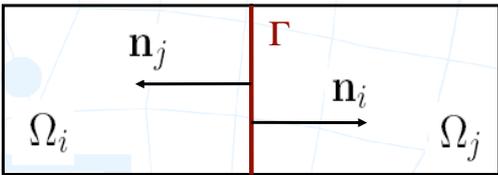


$$\Omega = \bigcup_{i=1}^{n_{e1}} \Omega_i$$

Broken computational domain



$$\Gamma := \left[\bigcup_{i=1}^{n_{e1}} \partial\Omega_i \right] \setminus \partial\Omega$$



Notation

[Montlaur, Fernández-Méndez, Huerta. IJNMF 2008]

▪ **Jump operator:**

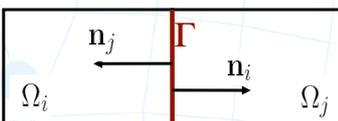
$$[[u\mathbf{n}]] = \begin{cases} u_i \mathbf{n}_i + u_j \mathbf{n}_j & \text{on } \Gamma \\ u\mathbf{n} & \text{on } \partial\Omega \end{cases} \quad \text{for scalars}$$

$$[[\boldsymbol{\sigma} \cdot \mathbf{n}]] = \begin{cases} \boldsymbol{\sigma}_i \cdot \mathbf{n}_i + \boldsymbol{\sigma}_j \cdot \mathbf{n}_j & \text{on } \Gamma \\ \boldsymbol{\sigma} \cdot \mathbf{n} & \text{on } \partial\Omega \end{cases} \quad \text{for vectors}$$

▪ **Mean operator:**

$$\{u\} = \begin{cases} \frac{1}{2}(u_i + u_j) & \text{on } \Gamma \\ u & \text{on } \partial\Omega \end{cases} \quad \text{for scalars}$$

$$\{\boldsymbol{\sigma}\} = \begin{cases} \frac{1}{2}(\boldsymbol{\sigma}_i + \boldsymbol{\sigma}_j) & \text{on } \Gamma \\ \boldsymbol{\sigma} & \text{on } \partial\Omega \end{cases} \quad \text{for vectors}$$



A useful identity

$$\sum_{e=1}^{n_{e1}} \int_{\partial\Omega_e} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma = \int_{\Gamma} \left([[\alpha \mathbf{n}]] \cdot \{ \mathbf{w} \} + \{ \alpha \} [[\mathbf{w} \cdot \mathbf{n}]]] \right) d\Gamma + \int_{\partial\Omega} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma$$

▪ Assume $n_{e1} = 2$ and denote the two elements as Ω_i and Ω_j .

▪ It follows that $\Omega = \Omega_i \cup \Omega_j$ and $\Gamma = \partial\Omega_i \cap \partial\Omega_j$
 $\partial\Omega = (\partial\Omega_i \cup \partial\Omega_j) \setminus \Gamma$

$$\sum_{e=i,j} \int_{\partial\Omega_e} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma = \int_{\partial\Omega_i \cap \partial\Omega_j} (\alpha_i \mathbf{w}_i \cdot \mathbf{n}_i + \alpha_j \mathbf{w}_j \cdot \mathbf{n}_j) d\Gamma + \int_{(\partial\Omega_i \cup \partial\Omega_j) \setminus \Gamma} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma$$

A useful identity

- Show that

$$\int_{\partial\Omega_i \cap \partial\Omega_j} (\alpha_i \mathbf{w}_i \cdot \mathbf{n}_i + \alpha_j \mathbf{w}_j \cdot \mathbf{n}_j) d\Gamma \stackrel{?}{=} \int_{\partial\Omega_i \cap \partial\Omega_j} \left([[\alpha \mathbf{n}]] \cdot \{\mathbf{w}\} + \{\alpha\} [[\mathbf{w} \cdot \mathbf{n}]] \right) d\Gamma$$

$$\begin{aligned} & \int_{\partial\Omega_i \cap \partial\Omega_j} \left([[\alpha \mathbf{n}]] \cdot \{\mathbf{w}\} + \{\alpha\} [[\mathbf{w} \cdot \mathbf{n}]] \right) d\Gamma \\ &= \int_{\partial\Omega_i \cap \partial\Omega_j} \left(\frac{1}{2} (\alpha_i \mathbf{n}_i + \alpha_j \mathbf{n}_j) \cdot (\mathbf{w}_i + \mathbf{w}_j) + \frac{1}{2} (\alpha_i + \alpha_j) (\mathbf{w}_i \cdot \mathbf{n}_i + \mathbf{w}_j \cdot \mathbf{n}_j) \right) d\Gamma \\ &= \int_{\partial\Omega_i \cap \partial\Omega_j} (\alpha_i \mathbf{w}_i \cdot \mathbf{n}_i + \alpha_j \mathbf{w}_j \cdot \mathbf{n}_j) d\Gamma \\ &+ \frac{1}{2} \int_{\partial\Omega_i \cap \partial\Omega_j} (\alpha_i \mathbf{w}_j \cdot \mathbf{n}_i + \alpha_j \mathbf{w}_i \cdot \mathbf{n}_j + \alpha_i \mathbf{w}_j \cdot \mathbf{n}_j + \alpha_j \mathbf{w}_i \cdot \mathbf{n}_i) d\Gamma \end{aligned}$$

$\mathbf{n}_j = -\mathbf{n}_i$

A review of Discontinuous Galerkin methods

- DG methods originally proposed for pure transport problems. [Reed, Hill. Tech. Report LA-UR-73-479 (1973)]
- In **Navier-Stokes** equations, **convection-diffusion** problems, **Euler** equations **with artificial viscosity** for shock capturing, it is crucial to properly discretise **self-adjoint operators** as well.

$$\mathbf{U}_t + \nabla \cdot \mathbf{F}(\mathbf{U}) - \nabla \cdot (\varepsilon \nabla \mathbf{U}) = \mathbf{0}$$

How to treat the self-adjoint operator with a DG formulation?

Interior Penalty Method (IPM)
 Local Discontinuous Galerkin (LDG)

...

Interior Penalty Method (IPM)

Douglas N. Arnold (1982)

- Model problem: **Poisson equation**

$$\begin{cases} -\Delta u = f & \text{in } \Omega, \\ u = g & \text{on } \Gamma_D, \end{cases} \quad \text{Physical domain}$$

Interior Penalty Method (IPM)

Douglas N. Arnold (1982)

- Model problem: **Poisson equation**

$$\begin{cases} -\Delta u = f & \text{in } \Omega \\ u = g & \text{on } \Gamma_D, \end{cases}$$

- Model problem over the **BROKEN** computational domain

$$\begin{cases} -\Delta u = f & \text{in } \Omega_e, \\ u = g & \text{on } \Gamma_D, \end{cases} \quad \text{for } e = 1, \dots, n_{e1}$$
$$\left. \begin{cases} \llbracket u \mathbf{n} \rrbracket = 0 & \text{on } \Gamma, \\ \llbracket \nabla u \cdot \mathbf{n} \rrbracket = 0 & \text{on } \Gamma, \end{cases} \right\} \text{IMPOSE CONTINUITY OF SOLUTION AND FLUXES}$$

Some comments on IPM

Douglas N. Arnold (1982)

- The solution is sought **element-by-element**.
- **Inter-element continuity** of the solution and of the fluxes is **relaxed**.
- The solution and its gradient **can be discontinuous across elements**.
- The solution does not belong to $\mathcal{H}^1(\Omega)$.
- **Functional space for test and trial functions:** $\mathcal{L}_2(\Omega)$
- The solution is approximated using a polynomial function within each element Ω_e .
- Dirichlet boundary conditions are imposed in a weak sense.

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Interior Penalty Method (IPM)

Douglas N. Arnold (1982)

$$\left\{ \begin{array}{l} -\Delta u = f \quad \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1} \\ u = g \quad \text{on } \Gamma_D \\ \llbracket u \mathbf{n} \rrbracket = 0 \quad \text{on } \Gamma, \\ \llbracket \nabla u \cdot \mathbf{n} \rrbracket = 0 \quad \text{on } \Gamma, \end{array} \right.$$

for simplicity: Dirichlet BC on all external boundary

- Write the weak form in a generic element Ω_e : find $u \in \mathcal{H}^1(\Omega_e)$ such that $u = g$ on $\partial\Omega_e \cap \partial\Omega$ and $\forall v \in \mathcal{H}^1(\Omega_e)$ it holds

$$\int_{\Omega_e} \nabla u \cdot \nabla v \, d\Omega - \int_{\partial\Omega_e} (\nabla u \cdot \mathbf{n}) v \, d\Gamma = \int_{\Omega_e} f v \, d\Omega$$

where \mathbf{n} is the unit outward normal vector to $\partial\Omega_e$.

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IPM weak form

- Sum the element-by-element contributions:

$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \sum_e \int_{\partial\Omega_e} (\nabla u \cdot \mathbf{n}) v \, d\Gamma = \int_{\Omega} f v \, d\Omega$$

Useful identity

$$\sum_{e=1}^{n_{e1}} \int_{\partial\Omega_e} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma = \int_{\Gamma} \left([[\alpha \mathbf{n}]] \cdot \{\mathbf{w}\} + \{\alpha\} [[\mathbf{w} \cdot \mathbf{n}]] \right) d\Gamma + \int_{\partial\Omega} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma$$

Γ or Γ_{int} is the union of all interior edges/faces

$\partial\Omega$ is the union of all exterior edges/faces, which can be split in Dirichlet, Γ_D , and Neumann, Γ_N , boundaries

IPM weak form

- Summing over all elements

$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \sum_e \int_{\partial\Omega_e} (\nabla u \cdot \mathbf{n}) v \, d\Gamma = \int_{\Omega} f v \, d\Omega$$

Useful identity

$$\sum_{e=1}^{n_{e1}} \int_{\partial\Omega_e} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma = \int_{\Gamma} \left([[\alpha \mathbf{n}]] \cdot \{\mathbf{w}\} + \{\alpha\} [[\mathbf{w} \cdot \mathbf{n}]] \right) d\Gamma + \int_{\partial\Omega} \alpha \mathbf{w} \cdot \mathbf{n} d\Gamma$$

$\partial\Omega = \Gamma_D$ (Only Dir. BC)

$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \int_{\Gamma} \left([[\mathbf{v} \mathbf{n}]] \cdot \{\nabla u\} + \{\mathbf{v}\} [[\nabla u \cdot \mathbf{n}]] \right) d\Gamma - \int_{\Gamma_D} \mathbf{v} \mathbf{n} \cdot \nabla u \, d\Gamma = \int_{\Omega} f v \, d\Omega$$

$[[\nabla u \cdot \mathbf{n}]] = 0$ on Γ (Flux continuity)

IPM symmetric weak form

$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \int_{\Gamma} ([v\mathbf{n}] \cdot \{\nabla u\} + \{v\} [\nabla u \cdot \mathbf{n}]) \, d\Gamma - \int_{\Gamma_D} v\mathbf{n} \cdot \nabla u \, d\Gamma = \int_{\Omega} f v \, d\Omega$$

$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \int_{\Gamma \cup \Gamma_D} [v\mathbf{n}] \cdot \{\nabla u\} \, d\Gamma = \int_{\Omega} f v \, d\Omega$$

non-symmetric

- Adding terms to obtain a **consistent symmetric** bilinear form:

$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \int_{\Gamma \cup \Gamma_D} ([v\mathbf{n}] \cdot \{\nabla u\} + [u\mathbf{n}] \cdot \{\nabla v\}) \, d\Gamma$$

$$= \int_{\Omega} f v \, d\Omega - 0 - \int_{\Gamma_D} g \nabla v \cdot \mathbf{n} \, d\Gamma$$

$$[u\mathbf{n}] = \mathbf{0} \text{ on } \Gamma \quad (\text{Solution continuity})$$

IPM symmetric weak form

- The bilinear form is symmetric but may be not coercive.
- Add the **consistent penalty term**:

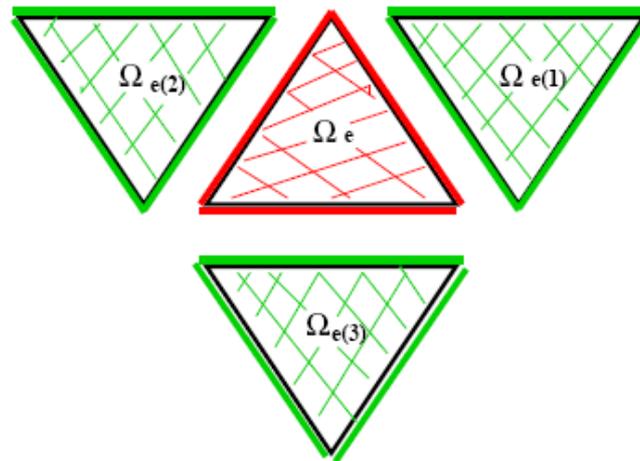
$$\int_{\Omega} \nabla u \cdot \nabla v \, d\Omega - \int_{\Gamma \cup \Gamma_D} ([v\mathbf{n}] \cdot \{\nabla u\} + [u\mathbf{n}] \cdot \{\nabla v\}) \, d\Gamma + \int_{\Gamma \cup \Gamma_D} \beta [u\mathbf{n}] \cdot [v\mathbf{n}] \, d\Gamma$$

$$= \int_{\Omega} f v \, d\Omega - 0 - \int_{\Gamma_D} g \nabla v \cdot \mathbf{n} \, d\Gamma + 0 + \int_{\Gamma_D} \beta g v \, d\Gamma$$

$$[u\mathbf{n}] = \mathbf{0} \text{ on } \Gamma \quad (\text{Solution continuity})$$

- The bilinear form is coercive for β large enough. $\beta = \alpha h^{-1}$
- This constant is typical from the weak imposition of essential boundary conditions using Nitsche's method.

IPM stencil in 2D



Only neighboring elements adjacent to Ω_e are used
 But ∇u must be calculated on $\partial\Omega_e$
 (thus, dependence on all neighboring nodes)

IPM convergence

- Using polynomials of degree p the following optimal rates of convergence are demonstrated for the \mathcal{L}_2 norm of

Variable	Order of convergence
u	$p+1$
∇u	p

- If the penalty parameter is not defined as $\beta = \alpha h^{-1}$ the optimal rate of convergence can be degraded.

Local Discontinuous Galerkin (LDG)

- Model problem

$$\begin{cases} -\Delta u = f & \text{in } \Omega, \\ u = g & \text{on } \Gamma_D, \end{cases}$$
- DG method based on a **mixed formulation** (system of first-order PDEs):

Cockburn and Shu (1998)

$$\begin{cases} \sigma - \nabla u = \mathbf{0} & \text{in } \Omega, \\ -\nabla \cdot \sigma = f & \text{in } \Omega, \\ u = g & \text{on } \Gamma_D, \end{cases}$$

Mixed formulation in broken computational domain

$$\begin{cases} \sigma - \nabla u = \mathbf{0} & \text{in } \Omega, \\ -\nabla \cdot \sigma = f & \text{in } \Omega, \\ u = g & \text{on } \Gamma_D, \end{cases}$$

$$\begin{cases} \sigma - \nabla u = \mathbf{0} & \text{in } \Omega_e, \\ -\nabla \cdot \sigma = f & \text{in } \Omega_e, \\ \llbracket u \mathbf{n} \rrbracket = 0 & \text{on } \Gamma, \\ \llbracket \mathbf{n} \cdot \sigma \rrbracket = 0 & \text{on } \Gamma, \\ u = g & \text{on } \partial\Omega := \Gamma_D. \end{cases} \quad \text{for } e = 1, \dots, n_{el}$$

IMPOSE CONTINUITY OF SOLUTION AND FLUXES

$$\begin{cases} \sigma - \nabla u = \mathbf{0} & \text{in } \Omega_e, \\ -\nabla \cdot \sigma = f & \text{in } \Omega_e, \\ u = g & \text{on } \partial\Omega. \end{cases} \quad \begin{cases} \llbracket u \mathbf{n} \rrbracket = \mathbf{0} & \text{on } \Gamma, \\ \llbracket \mathbf{n} \cdot \sigma \rrbracket = 0 & \text{on } \Gamma, \end{cases}$$

- Write the weak form in an element Ω_e : find $u \in \mathcal{L}_2(\Omega_e)$ and $\sigma \in \mathcal{H}(\text{div}, \Omega_e; \mathbb{R}^{\text{nsd}})$ such that $\forall (v, \tau) \in (\mathcal{H}^1(\Omega_e), \mathcal{H}(\text{div}, \Omega_e; \mathbb{R}^{\text{nsd}}))$ it holds

$$\int_{\Omega_e} \sigma \cdot \tau \, d\Omega + \int_{\Omega_e} u \nabla \cdot \tau \, d\Omega - \int_{\partial\Omega_e} \hat{u} \mathbf{n} \cdot \tau \, d\Gamma = 0$$

$$\int_{\Omega_e} \sigma \cdot \nabla v \, d\Omega - \int_{\partial\Omega_e} \hat{\sigma} \cdot \mathbf{n} v \, d\Gamma = \int_{\Omega_e} f v \, d\Omega$$

$$\hat{u} := \{u\} + \mathbf{C}_{12} \cdot \llbracket u \mathbf{n} \rrbracket$$

$$\hat{\sigma} := \{\sigma\} - \mathbf{C}_{12} \llbracket \sigma \cdot \mathbf{n} \rrbracket - C_{11} \llbracket u \mathbf{n} \rrbracket$$

(Numerical fluxes)

with $\mathbf{C}_{12} = \frac{1}{2}(S_{ij} \mathbf{n}_i + S_{ji} \mathbf{n}_j)$ and a switch such that $S_{ij} + S_{ji} = 1$

Some comments on LDG

- The flux of the solution u does not depend on σ **LOCAL DG**
- To guarantee consistency, the fluxes are such that

$$\hat{u}(u) = u|_{\Gamma} \quad (\text{trace of the solution})$$

$$\hat{\sigma}(\sigma, u) = \sigma|_{\Gamma}$$

- Conservation properties are fulfilled noticing that

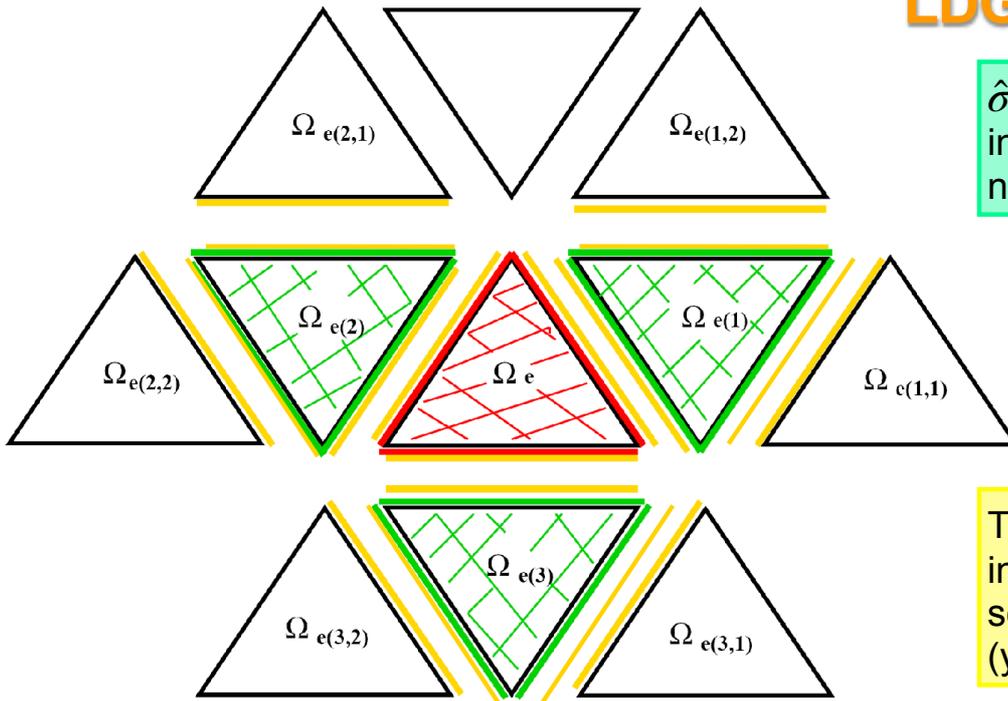
$$\begin{cases} \llbracket u \mathbf{n} \rrbracket = 0 \\ \llbracket \mathbf{n} \cdot \sigma \rrbracket = 0 \end{cases}$$



$$\begin{cases} \llbracket \hat{u} \mathbf{n} \rrbracket = \hat{u}_i \mathbf{n}_i + \hat{u}_j \mathbf{n}_j = 0 \\ \llbracket \hat{\sigma} \cdot \mathbf{n} \rrbracket = \hat{\sigma}_i \cdot \mathbf{n}_i + \hat{\sigma}_j \cdot \mathbf{n}_j = 0 \end{cases}$$

- Dirichlet conditions are imposed in a weak sense through numerical fluxes.

LDG stencil in 2D



$\hat{\sigma}$ requires the information of the first neighbors (green)

Trace \hat{u} involves the information of the second neighbors (yellow)

LDG convergence

- Using polynomials of degree p the following optimal rates of convergence are demonstrated for the \mathcal{L}_2 norm of

Variable	Order of convergence
u	$p+1$
σ	p

- The optimal order of convergence in the \mathcal{L}_2 norm is obtained when the parameter C_{11} is mesh-dependent ($C_{11} = \alpha h^{-1}$ like the penalty parameter of the IPM).
- If C_{11} is constant the order is not optimal: $p + 1/2$.

DG unified analysis for self-adjoint operators

[Arnold, Brezzi, Cockburn, Marini. SINUM 2002]

Method	\hat{u}_K	$\hat{\sigma}_K$
Bassi–Rebay [9]	$\{u_h\}$	$\{\sigma_h\}$
Brezzi et al. [18]	$\{u_h\}$	$\{\sigma_h\} - \alpha_r(\llbracket u_h \rrbracket)$
LDG [35]	$\{u_h\} - \beta \cdot \llbracket u_h \rrbracket$	$\{\sigma_h\} + \beta \llbracket \sigma_h \rrbracket - \alpha_j(\llbracket u_h \rrbracket)$
IP [43]	$\{u_h\}$	$\{\nabla_h u_h\} - \alpha_j(\llbracket u_h \rrbracket)$
Bassi et al. [10]	$\{u_h\}$	$\{\nabla_h u_h\} - \alpha_r(\llbracket u_h \rrbracket)$
Baumann–Oden [12]	$\{u_h\} + n_K \cdot \llbracket u_h \rrbracket$	$\{\nabla_h u_h\}$
NIPG [53]	$\{u_h\} + n_K \cdot \llbracket u_h \rrbracket$	$\{\nabla_h u_h\} - \alpha_j(\llbracket u_h \rrbracket)$
Babuška–Zlámal [6]	$(u_h _K) _{\partial K}$	$-\alpha_j(\llbracket u_h \rrbracket)$
Brezzi et al. [19]	$(u_h _K) _{\partial K}$	$-\alpha_r(\llbracket u_h \rrbracket)$

Some remarks

- There is a **large family of methods** following the DG rationale for elliptic operators.
- **Transmission conditions** are used to weakly impose inter-element continuity of the solution and of the fluxes.
- **Mixed formulations** can also be employed to **improve robustness**.
- Freedom to choose interpolation functions element-by-element, numerical flux stabilisation, local conservation, ...

Is the overhead cost of node duplication
 at edges/faces justified?

Hybridisable Discontinuous Galerkin formulation

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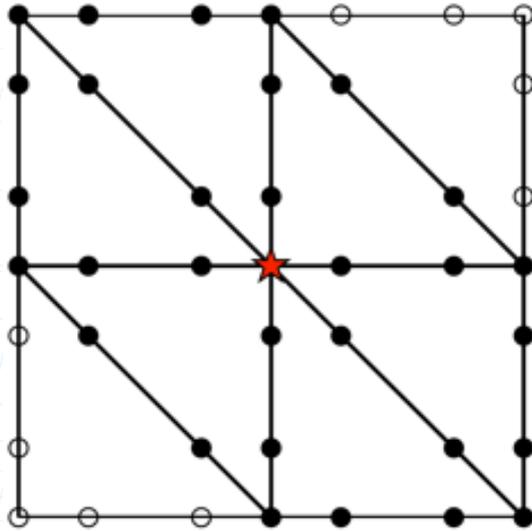
Useful tutorials

- R. Sevilla and A. Huerta, “Tutorial on Hybridizable Discontinuous Galerkin (HDG) for second-order elliptic problems”, in *Advanced Finite Element Technologies*, CISM International Centre for Mechanical Sciences, Vol 566, pp. 105-129, Springer, Eds. J. Schröder and P. Wriggers (2016). [DOI: 10.1007/978-3-319-31925-4_5](https://doi.org/10.1007/978-3-319-31925-4_5)
- M. Giacomini, R. Sevilla and A. Huerta, “Tutorial on Hybridizable Discontinuous Galerkin (HDG) Formulation for Incompressible Flow Problems”, in *Modeling in Engineering Using Innovative Numerical Methods for Solids and Fluids*, CISM International Centre for Mechanical Sciences, Vol. 599, pp.163-201, Springer, Eds. L. De Lorenzis and A. Düster (2020). [DOI: 10.1007/978-3-030-37518-8_5](https://doi.org/10.1007/978-3-030-37518-8_5)
- M. Giacomini, R. Sevilla and A. Huerta, “HDGLab: An Open-Source Implementation of the Hybridisable Discontinuous Galerkin Method in MATLAB”, *Archives of Computational Methods in Engineering*, Vol. 28, Issue 3, pp. 1941-1986 (2021). [DOI: 10.1007/s11831-020-09502-5](https://doi.org/10.1007/s11831-020-09502-5)

M. Giacomini · XXII Spanish-French School Jacques-Louis Lions · Paris (France) · January 12-14, 2026 · 40

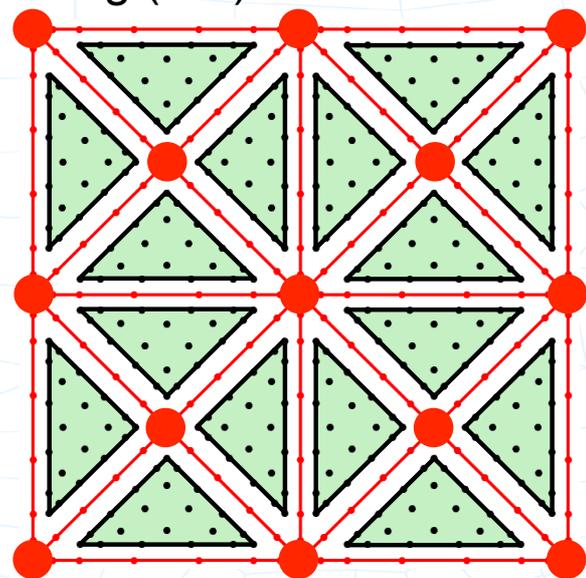
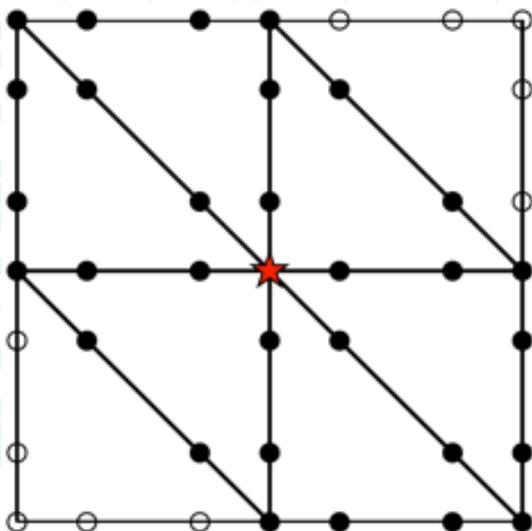
Degrees of freedom

Continuous Galerking (CG)



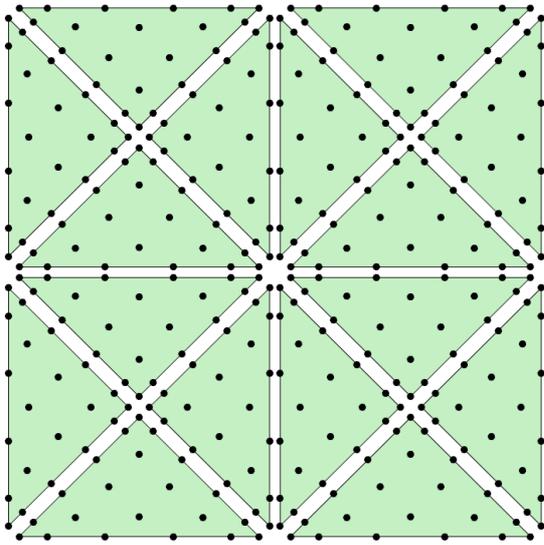
Degrees of freedom

Continuous Galerking (CG)

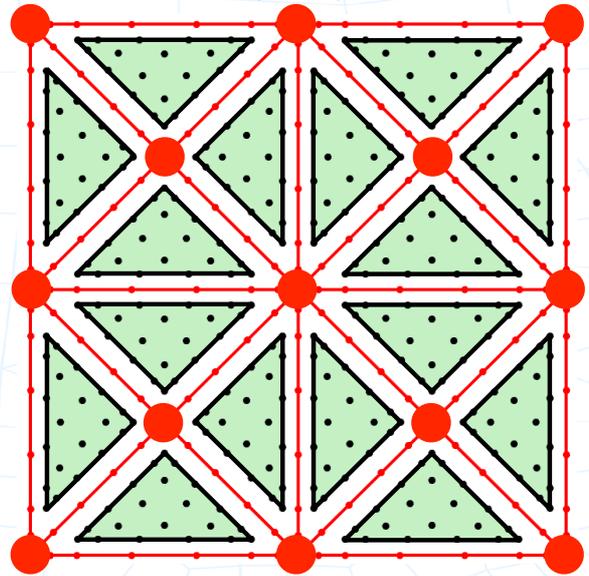


Interior nodes are decoupled by static condensation

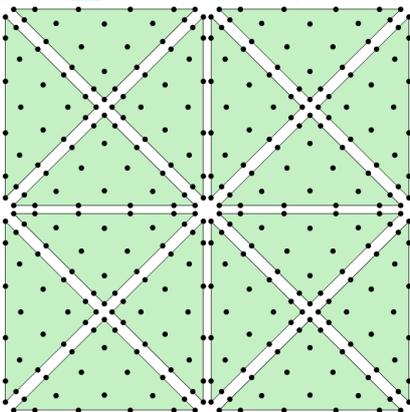
Discontinuous Galerkin (DG)



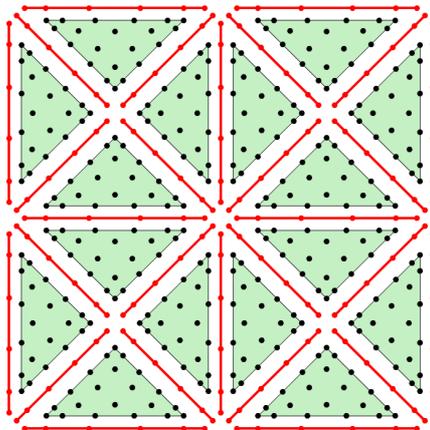
Degrees of freedom (CG)



(DG)

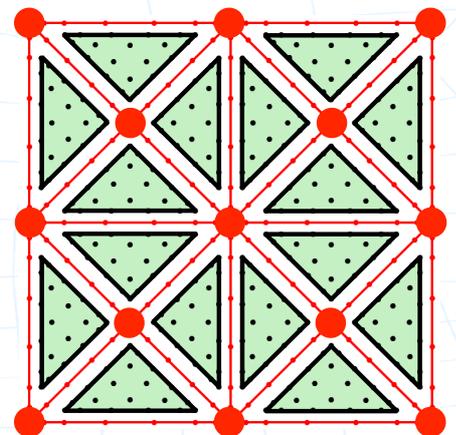


HDG



Degrees of freedom (CG)

(CG)



Hybridisable Discontinuous Galerkin (**HDG**) method proposed by Bernardo Cockburn and Jay Gopalakrishnan in early 2000's

What is a hybrid method?

“we may define more generally as a **hybrid method** any finite element method based on a formulation where **one unknown is a function**, or some of its derivatives, **on a set Ω** , and **the other unknown is the trace of some of its derivatives of the same function**, or **the function itself, along the boundaries of the set K** .”

discretisation

P. Ciarlet, *The finite element method for elliptic problems*, SIAM, 2002.

The origins of HDG

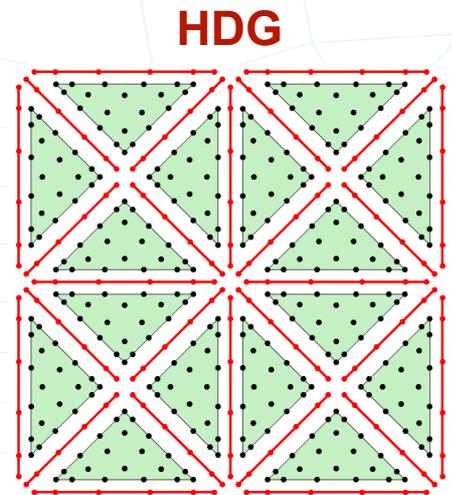
- Seminal works: [Guyan AIAA 1965] [Fraeijs de Veubeke 1965]
- Element-by-element discontinuous approximations:
 - ✓ hybrid/hybridised DG: [Egger, Schöberl 2009] [Egger, Waluga 2012] [Oikawa 2015/16]
 - ✓ hybridisable DG (HDG) [Cockburn...] [BC, Gopalakrishnan 2009] [Nguyen Peraire BC 2009]
 - ✓ hybrid high order (HHO) [Di Pietro, Ern ... 2014/2015]
- See a recent review in

[Giacomini, Sevilla, AH HDGlab Arch. Comp. Meth. Eng. 2021]

HDG rationale

Cockburn and Gopalakrishnan (2005)

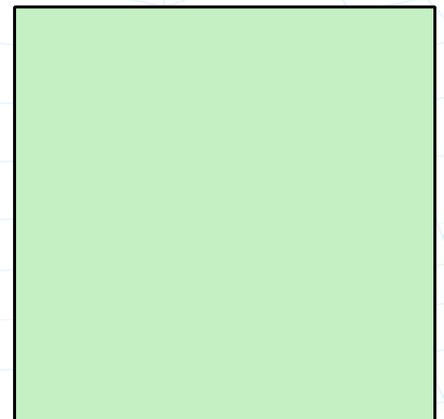
- 1) The solution is **discontinuous element-by-element**.
- 2) The **solution** and its **gradient** are approximated in **each element** using **piecewise polynomial functions**.
- 3) The **solution** is approximated on **each face** using **polynomial functions**.
- 4) **Equal-order approximation** is applied to **all the variables**.
- 5) **Elemental unknowns are eliminated via static condensation**.



Hybridisable Discontinuous Galerkin

- Model problem: solve BVP in Ω

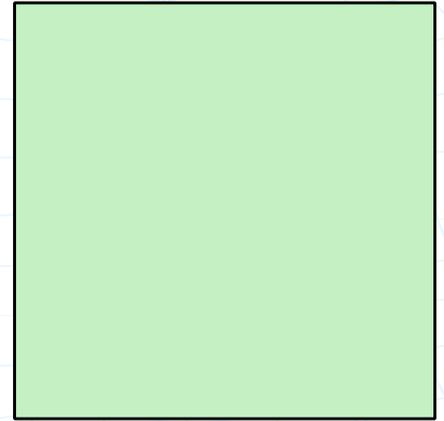
$$\left\{ \begin{array}{ll}
 -\nabla \cdot \nabla u = s & \text{in } \Omega, \\
 u = u_D & \text{on } \Gamma_D, \\
 \mathbf{n} \cdot \nabla u = t & \text{on } \Gamma_N,
 \end{array} \right.$$



Mixed formulation

- Introduce a **new unknown** representing the gradient of u :

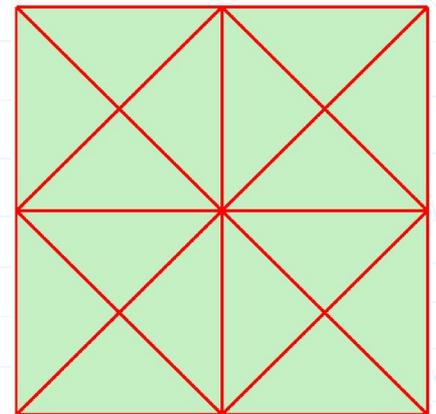
$$\begin{cases}
 \sigma - \nabla u = \mathbf{0} & \text{in } \Omega, \\
 -\nabla \cdot \sigma = s & \text{in } \Omega, \\
 u = u_D & \text{on } \Gamma_D, \\
 \mathbf{n} \cdot \sigma = -t & \text{on } \Gamma_N.
 \end{cases}$$



This improves stability of the discontinuous method

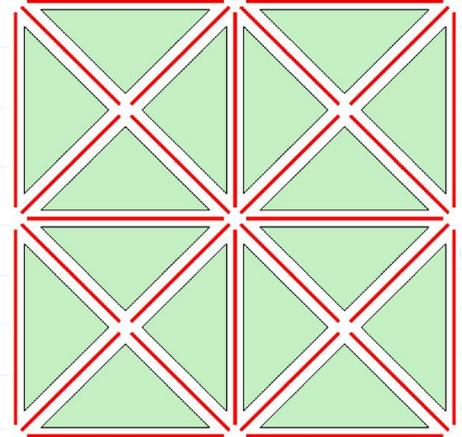
Mixed formulation in the broken domain

- Define the *broken computational domain* where Ω is partitioned in disjoint subdomains Ω_e , $e = 1, \dots, n_{e1}$



Mixed formulation in the broken domain

- Define the *broken computational domain* where Ω is partitioned in disjoint subdomains Ω_e , $e = 1, \dots, n_{e1}$ with interior skeleton Γ .



$$\Gamma := \left[\bigcup_{i=1}^{n_{e1}} \partial\Omega_i \right] \setminus \partial\Omega$$

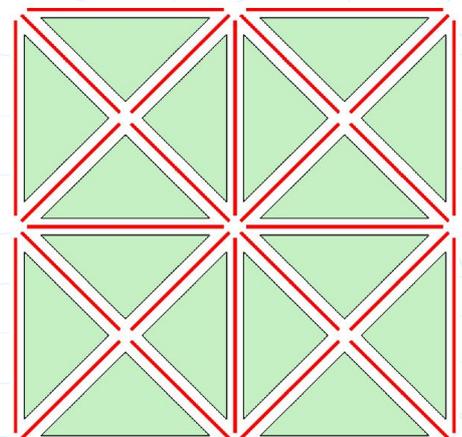
Mixed formulation in the broken domain

- Define the *broken computational domain* where Ω is partitioned in disjoint subdomains Ω_e , $e = 1, \dots, n_{e1}$ with interior skeleton Γ .
- Rewrite the equivalent problem:

$$\begin{cases} \sigma_e - \nabla u_e = \mathbf{0} & \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1}, \\ -\nabla \cdot \sigma_e = s & \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1}, \\ u = u_D & \text{on } \Gamma_D, \\ \mathbf{n} \cdot \sigma = -t & \text{on } \Gamma_N, \end{cases}$$

$$\begin{cases} \llbracket u \mathbf{n} \rrbracket = \mathbf{0} & \text{on } \Gamma, \\ \llbracket \mathbf{n} \cdot \sigma \rrbracket = 0 & \text{on } \Gamma. \end{cases}$$

IMPOSE CONTINUITY OF SOLUTION AND FLUXES

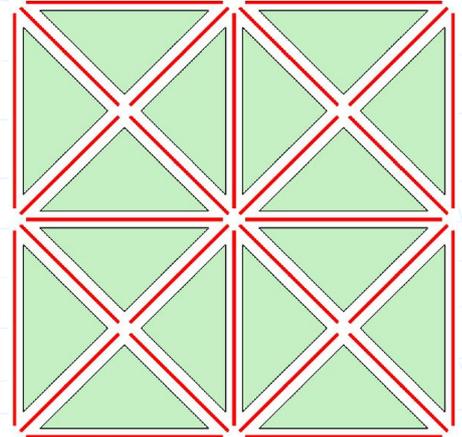


$$\Gamma := \left[\bigcup_{i=1}^{n_{e1}} \partial\Omega_i \right] \setminus \partial\Omega$$

Elemental and face-based problems

- On the broken computational domain, split the BVP into:
 - 1) element-by-element problems
 - 2) face problems

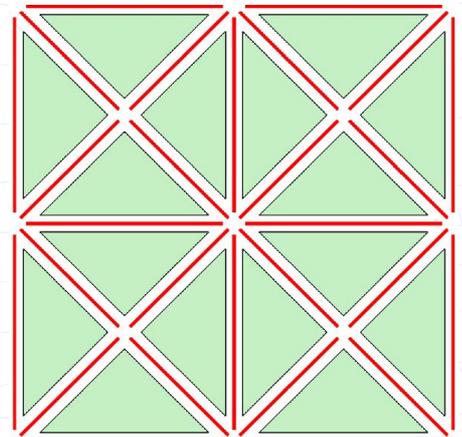
$$\left\{ \begin{array}{l}
 \sigma_e - \nabla u_e = \mathbf{0} \quad \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1}, \\
 -\nabla \cdot \sigma_e = s \quad \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1}, \\
 u = u_D \quad \text{on } \Gamma_D, \\
 \mathbf{n} \cdot \sigma = -t \quad \text{on } \Gamma_N, \\
 \llbracket u \mathbf{n} \rrbracket = \mathbf{0} \quad \text{on } \Gamma, \\
 \llbracket \mathbf{n} \cdot \sigma \rrbracket = 0 \quad \text{on } \Gamma.
 \end{array} \right.$$



Elemental and face-based problems

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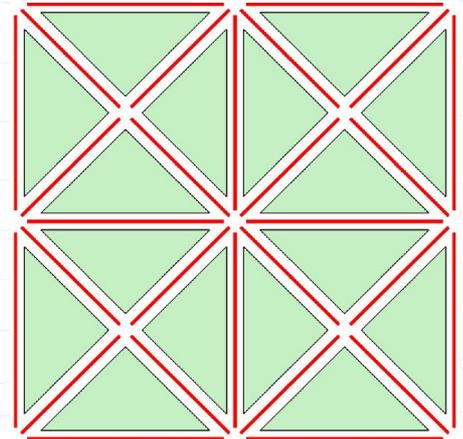
$$\left\{ \begin{array}{l}
 \sigma_e - \nabla u_e = \mathbf{0} \quad \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1}, \\
 -\nabla \cdot \sigma_e = s \quad \text{in } \Omega_e, \text{ for } e = 1, \dots, n_{e1}, \\
 u = u_D \quad \text{on } \Gamma_D, \\
 \mathbf{n} \cdot \sigma = -t \quad \text{on } \Gamma_N, \\
 \llbracket u \mathbf{n} \rrbracket = \mathbf{0} \quad \text{on } \Gamma, \\
 \llbracket \mathbf{n} \cdot \sigma \rrbracket = 0 \quad \text{on } \Gamma.
 \end{array} \right.$$



Elemental problems

1) Solve **element-by-element** for (u_e, σ_e) , $e = 1, \dots, n_{e1}$

$$\begin{cases}
 \sigma_e - \nabla u_e = \mathbf{0} & \text{in } \Omega_e, \\
 -\nabla \cdot \sigma_e = s & \text{in } \Omega_e, \\
 u_e = u_D & \text{on } \partial\Omega_e \cap \Gamma_D, \\
 ? & \text{on } \partial\Omega_e \setminus \Gamma_D.
 \end{cases}$$

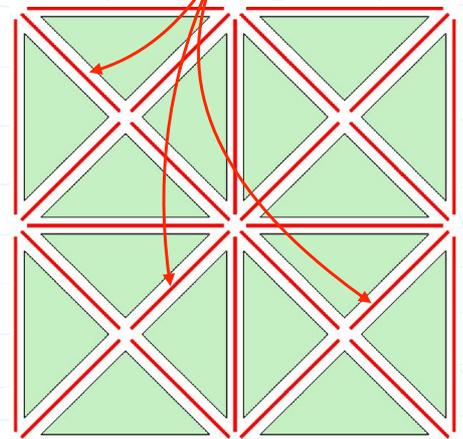


Elemental problems

1) Assume $\hat{u} \in \mathcal{L}_2(\Gamma \cup \Gamma_N)$ given and solve **element-by-element** for (u_e, σ_e) , $e = 1, \dots, n_{e1}$

$$\begin{cases}
 \sigma_e - \nabla u_e = \mathbf{0} & \text{in } \Omega_e, \\
 -\nabla \cdot \sigma_e = s & \text{in } \Omega_e, \\
 u_e = u_D & \text{on } \partial\Omega_e \cap \Gamma_D, \\
 u_e = \hat{u} & \text{on } \partial\Omega_e \setminus \Gamma_D.
 \end{cases}$$

The hybrid variable!

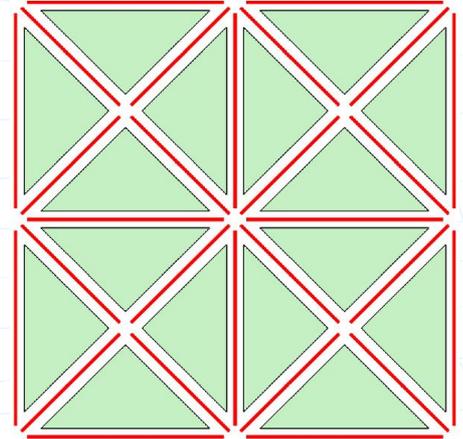


Solve for (u_e, σ_e) as a function of \hat{u}
(Static condensation)

Face-based problem

- 1) Assume $\hat{u} \in \mathcal{L}_2(\Gamma \cup \Gamma_N)$ given and solve element-by-element for (u_e, σ_e) , $e = 1, \dots, n_{e1}$

$$\begin{cases} \sigma_e - \nabla u_e = \mathbf{0} & \text{in } \Omega_e, \\ -\nabla \cdot \sigma_e = s & \text{in } \Omega_e, \\ u_e = u_D & \text{on } \partial\Omega_e \cap \Gamma_D, \\ u_e = \hat{u} & \text{on } \partial\Omega_e \setminus \Gamma_D. \end{cases}$$



- 2) On the interior skeleton (+Neumann), solve for the hybrid variable \hat{u} imposing:

$$\begin{cases} \mathbf{n} \cdot \boldsymbol{\sigma} = -t & \text{on } \Gamma_N, \\ \llbracket u \mathbf{n} \rrbracket = \mathbf{0} & \text{on } \Gamma, \\ \llbracket \mathbf{n} \cdot \boldsymbol{\sigma} \rrbracket = 0 & \text{on } \Gamma. \end{cases}$$

HDG weak form

- To write the weak forms:

Define the \mathcal{L}_2 scalar products for scalars $(u, v)_D = \int_D u v d\Omega$

and vectors $(\mathbf{u}, \mathbf{v})_D = \int_D \mathbf{u} \cdot \mathbf{v} d\Omega$ in any subdomain D

or any boundary $S \subset \Gamma \cup \partial\Omega$

$$\langle u, v \rangle_S = \int_S u v d\Gamma \quad \text{and} \quad \langle \mathbf{u}, \mathbf{v} \rangle_S = \int_S \mathbf{u} \cdot \mathbf{v} d\Gamma$$

And the weak local and global problem on the spaces:

$$\mathcal{V}^h(\Omega) := \{v \in \mathcal{L}_2(\Omega) : v|_{\Omega_e} \in \mathcal{P}^p(\Omega_e) \forall \Omega_e, e = 1, \dots, n_{e1}\}$$

$$\hat{\mathcal{V}}^h(S) := \{\hat{v} \in \mathcal{L}_2(S) : \hat{v}|_{\Gamma_i} \in \mathcal{P}^p(\Gamma_i) \forall \Gamma_i \subset S \subseteq \Gamma \cup \partial\Omega\}$$

HDG weak form: local problem

- **Local problem:** find (u_e, σ_e) , $e = 1, \dots, n_{e1}$ by solving

$$\begin{cases} \sigma_e - \nabla u_e = 0 & \text{in } \Omega_e, \\ -\nabla \cdot \sigma_e = s & \text{in } \Omega_e, \\ u_e = u_D & \text{on } \partial\Omega_e \cap \Gamma_D, \\ u_e = \hat{u} & \text{on } \partial\Omega_e \setminus \Gamma_D. \end{cases}$$

- Given u_D on Γ_D and \hat{u} on $\Gamma \cup \Gamma_N$, find $(u_e^h, \sigma_e^h) \in \mathcal{V}^h(\Omega_e) \times [\mathcal{V}^h(\Omega_e)]^{n_{sd}}$

$$(-\mathbf{w}, \sigma_e^h)_{\Omega_e} + (\nabla \cdot \mathbf{w}, u_e^h)_{\Omega_e} = \langle \mathbf{n}_e \cdot \mathbf{w}, u_D \rangle_{\partial\Omega_e \cap \Gamma_D} + \langle \mathbf{n}_e \cdot \mathbf{w}, \hat{u}^h \rangle_{\partial\Omega_e \setminus \Gamma_D}$$

$$-(\nabla v, \sigma_e^h)_{\Omega_e} + \langle v, \mathbf{n}_e \cdot \hat{\sigma}_e^h \rangle_{\partial\Omega_e} = (v, s)_{\Omega_e}$$

for all $(v, \mathbf{w}) \in \mathcal{V}^h(\Omega_e) \times [\mathcal{V}^h(\Omega_e)]^{n_{sd}}$

Numerical fluxes

$$\mathbf{n}_e \cdot \hat{\sigma}_e^h := \begin{cases} \mathbf{n}_e \cdot \sigma_e^h + \tau(u_e - u_D) & \text{on } \partial\Omega \cap \Gamma_D, \\ \mathbf{n}_e \cdot \sigma_e^h + \tau(u_e - \hat{u}) & \text{elsewhere,} \end{cases}$$

Stabilisation coefficient

HDG weak form: local problem

- Exploit the definition of the numerical fluxes and integrate by parts again the left-hand side of the 2nd equation to retrieve a symmetric formulation, the discrete weak problem becomes:

find $(u_e^h, \sigma_e^h) \in \mathcal{V}^h(\Omega_e) \times [\mathcal{V}^h(\Omega_e)]^{n_{sd}}$ s.t. for all $(v, \mathbf{w}) \in \mathcal{V}^h(\Omega_e) \times [\mathcal{V}^h(\Omega_e)]^{n_{sd}}$

$$(-\mathbf{w}, \sigma_e^h)_{\Omega_e} + (\nabla \cdot \mathbf{w}, u_e^h)_{\Omega_e} = \langle \mathbf{n}_e \cdot \mathbf{w}, u_D \rangle_{\partial\Omega_e \cap \Gamma_D} + \langle \mathbf{n}_e \cdot \mathbf{w}, \hat{u}^h \rangle_{\partial\Omega_e \setminus \Gamma_D}$$

$$(v, \nabla \cdot \sigma_e^h)_{\Omega_e} + \langle v, \tau u_e^h \rangle_{\partial\Omega_e} = (v, s)_{\Omega_e} + \langle v, \tau u_D \rangle_{\partial\Omega_e \cap \Gamma_D} + \langle v, \tau \hat{u}^h \rangle_{\partial\Omega_e \setminus \Gamma_D}$$

- **Theorem (Well posedness) [Cockburn et al., SINUM (2009)]**

The local solver on Ω_i for each element $i = 1, \dots, n_{e1}$ is well defined if $\tau_i > 0$ on $\partial\Omega_i$ and $\nabla \mathcal{V}^h(\Omega_i) \subset [\mathcal{V}^h(\Omega_i)]^{n_{sd}}$.

We still need to determine \hat{u}^h , which is an unknown!!!

HDG weak form: global problem

- **Global problem:** solve for the hybrid variable \hat{u} imposing

$$\begin{cases} \mathbf{n} \cdot \boldsymbol{\sigma} = -t & \text{on } \Gamma_N, \\ \llbracket \mathbf{n} \cdot \boldsymbol{\sigma} \rrbracket = 0 & \text{on } \Gamma. \end{cases}$$

$$\text{seek } \hat{u}^h \in \hat{\mathcal{V}}^h(\Gamma \cup \Gamma_N) \text{ such that for all } \hat{v} \in \hat{\mathcal{V}}^h(\Gamma \cup \Gamma_N)$$

$$\sum_{e=1}^{n_{el}} \langle \hat{v}, \mathbf{n}_e \cdot \hat{\boldsymbol{\sigma}}_e^h \rangle_{\partial\Omega_e \setminus \partial\Omega} + \sum_{e=1}^{n_{el}} \langle \hat{v}, \mathbf{n}_e \cdot \hat{\boldsymbol{\sigma}}_e^h + t \rangle_{\partial\Omega_e \cap \Gamma_N} = 0$$

$(u_e^h, \boldsymbol{\sigma}_e^h)$ are written in terms of \hat{u}^h solving the local problems

Numerical fluxes

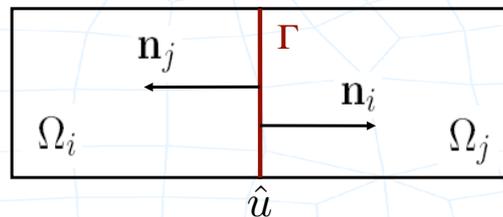
$$\sum_{e=1}^{n_{el}} \left\{ \langle \hat{v}, \mathbf{n}_e \cdot \boldsymbol{\sigma}_e^h \rangle_{\partial\Omega_e \setminus \Gamma_D} + \sum_{e=1}^{n_{el}} \langle \hat{v}, \tau u_e^h \rangle_{\partial\Omega_e \setminus \Gamma_D} - \sum_{e=1}^{n_{el}} \langle \hat{v}, \tau \hat{u}^h \rangle_{\partial\Omega_e \setminus \Gamma_D} \right\} = - \sum_{e=1}^{n_{el}} \langle \hat{v}, t \rangle_{\partial\Omega_e \cap \Gamma_N}$$

Stabilisation coefficient

Some comments on HDG

- The solution of the element-by-element problems is equivalent to a **static condensation** in CG.
- **Inter-element continuity of the solution is automatically fulfilled** owing to the uniqueness of the hybrid variable on the element boundary:

$$\llbracket un \rrbracket = \hat{u} \mathbf{n}_i + \hat{u} \mathbf{n}_j = \mathbf{0} \text{ on } \Gamma$$



- Dirichlet conditions are imposed in a weak sense through numerical fluxes.

Superconvergence

- **Optimal convergence rates for both approximations** u^h and σ^h in \mathcal{L}_2 norm is of order $p+1$ (i.e. rate of \mathcal{H}^1 norm of u^h is $p+1$)
- A simple post-process (loop over elements) allows to compute a **superconvergent solution**
 $u_\star \in \mathcal{V}_\star^h(\Omega) := \{v \in \mathcal{L}_2(\Omega) : v|_{\Omega_e} \in \mathcal{P}^{p+1}(\Omega_e) \forall \Omega_e, e = 1, \dots, n_{e1}\}$

$$\begin{cases} -\nabla \cdot \nabla u_\star = \nabla \cdot \sigma_e & \text{in } \Omega_e, \\ \mathbf{n}_e \cdot \nabla u_\star = -\mathbf{n} \cdot \sigma_e & \text{on } \partial\Omega_e, \end{cases} \quad \& \quad \int_{\Omega_e} u_\star d\Omega = \int_{\Omega_e} u_e d\Omega$$

Constraint to eliminate indeterminacy

HDG convergence

- Using polynomials of degree p the following optimal rates of convergence are demonstrated for the \mathcal{L}_2 norm of

Variable	Order of convergence
u	$p+1$
\hat{u}	$p+1$
σ	$p+1$
u_\star	$p+2$

Additional accuracy obtained by solving a set of *small* problems defined **independently element-by-element**

On accuracy and computational cost of HDG

Example: Poisson equation

• Solve
$$\begin{cases} -\nabla \cdot \nabla u = f & \text{in } \Omega, \\ u = u_D & \text{on } \Gamma_D, \\ \mathbf{n} \cdot \nabla u = t & \text{on } \Gamma_N, \end{cases}$$

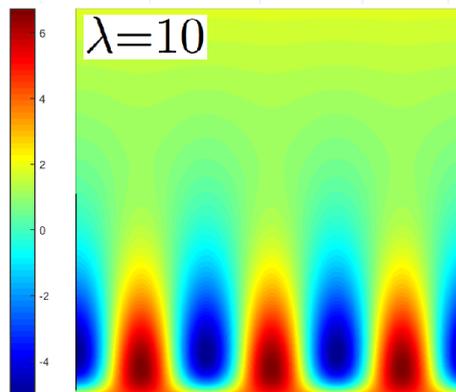
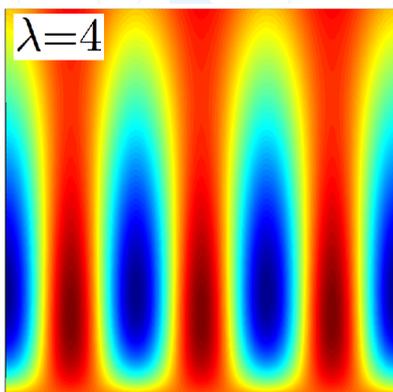
$$\Omega :=]0, 1[\times]0, 1[$$

$$\Gamma_N = \{(x, y) \in \partial\Omega \mid y = 0\}$$

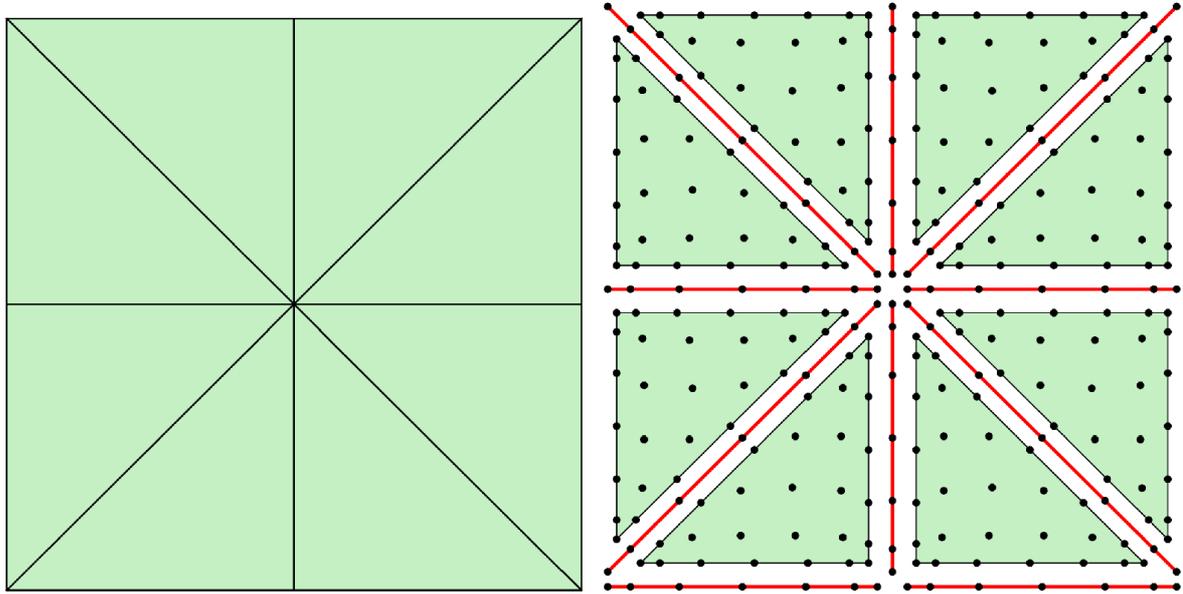
$$\Gamma_D = \partial\Omega \setminus \Gamma_N$$

with analytical solution:

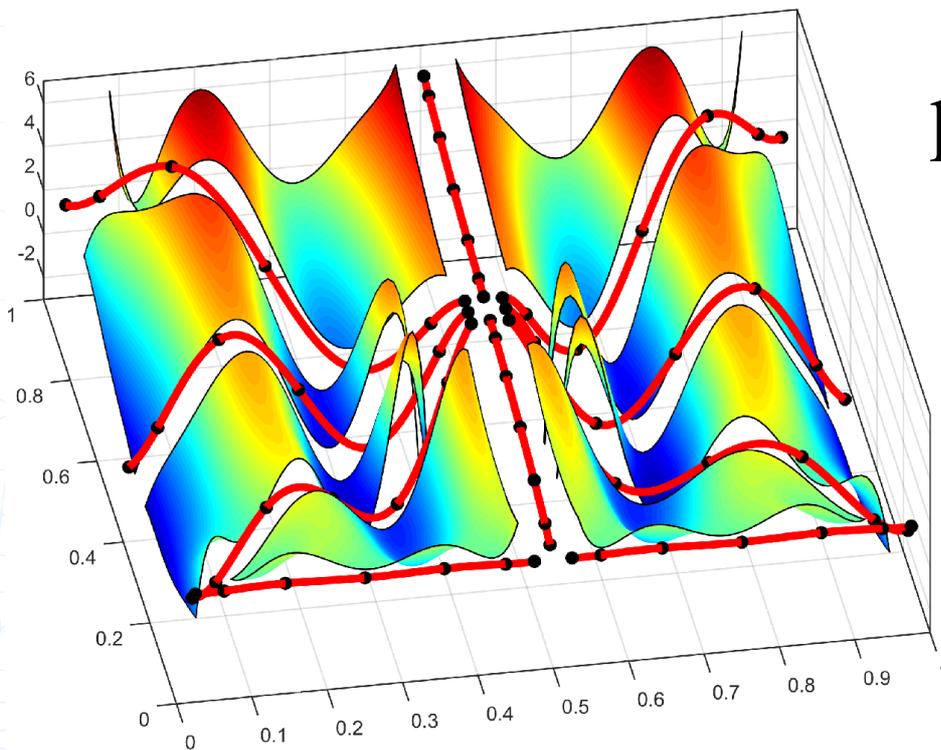
$$u(x, y) = 4y^2 - 4\lambda^2 y \exp(-\lambda y) \cos(6\pi x) + \lambda \exp(-2\lambda y)$$



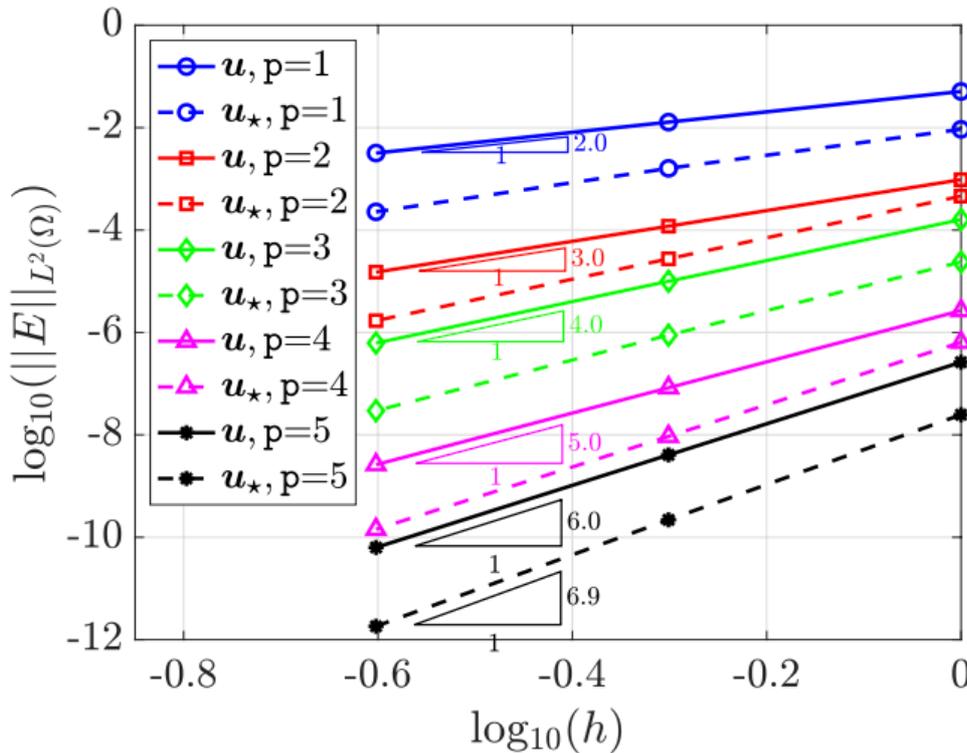
• Coarse mesh with $p=6$



$\lambda=4$



$p = 6$



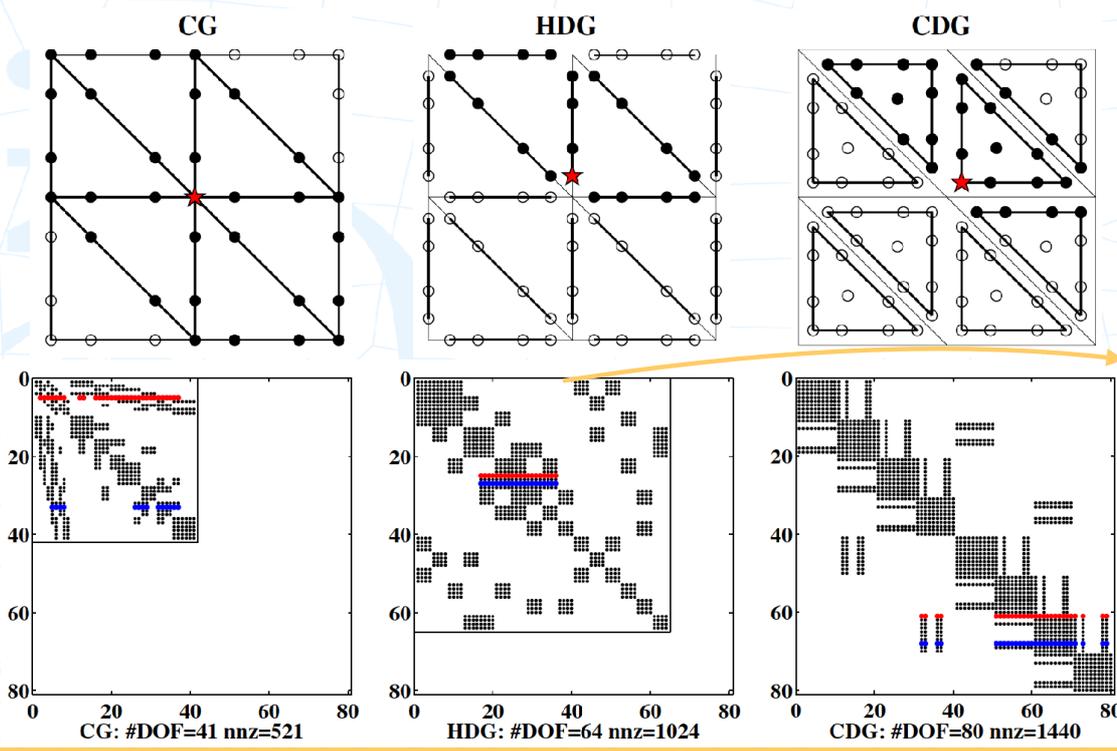
High-order vs. Low-order

- [Huerta, Angeloski, Roca, Peraire, IJNME 2013] :
 “high-order elements are consistently more efficient than linear ones when confronted with the cost for solving the global system arising from second order differential operators.

[...]

The comparison has been also extended to discontinuous versus continuous approaches for a given accuracy (i.e. mesh discretization) where it is also shown that **the only method with a cost comparable to CG is HDG**, provided its super-convergent property is utilized.”

Stencils

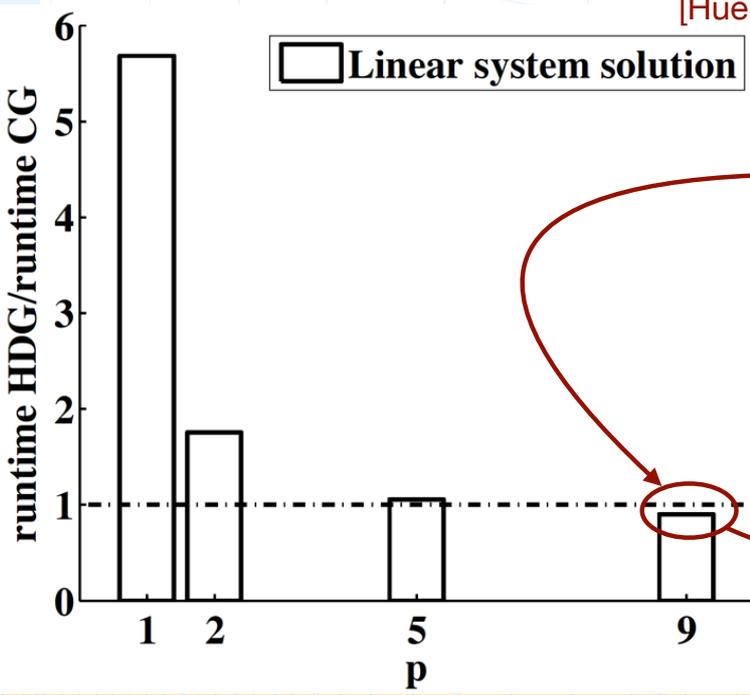


All rows have the same number of coefficients and same block structure

Efficient linear solvers suitable for HDG

Solver cost: HDG vs. CG

[Huerta, Angeloski, Roca, Peraire. IJNME 2013]



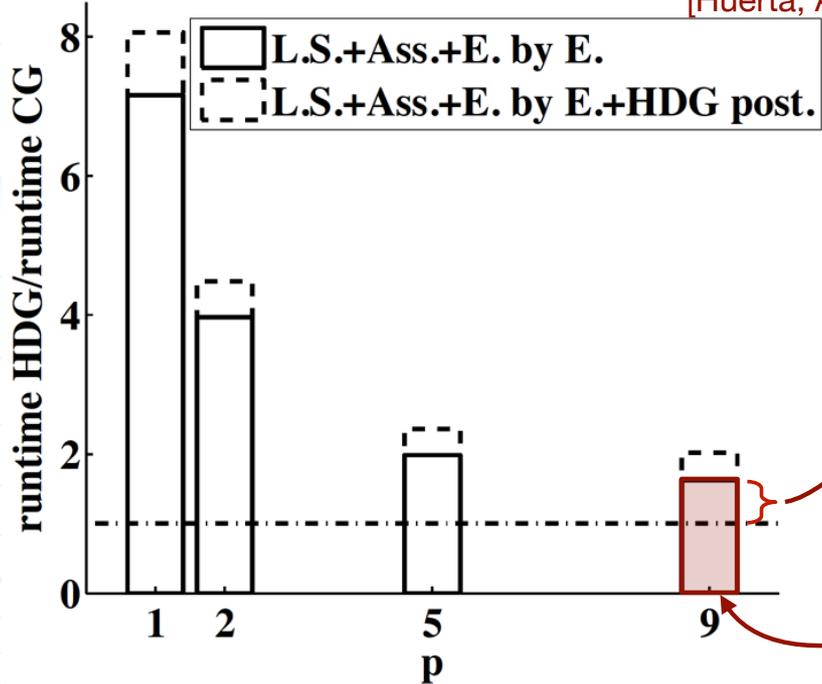
CG: 781 226 DOFs
 ↳ 5161 bandwidth

HDG: 937 230 DOFs
 ↳ 3438 bandwidth

HDG features:
 20% more DOFs
 33% less bandwidth
 10% runtime reduction

Total execution time: HDG vs. CG

[Huerta, Angeloski, Roca, Peraire. IJNME 2013]



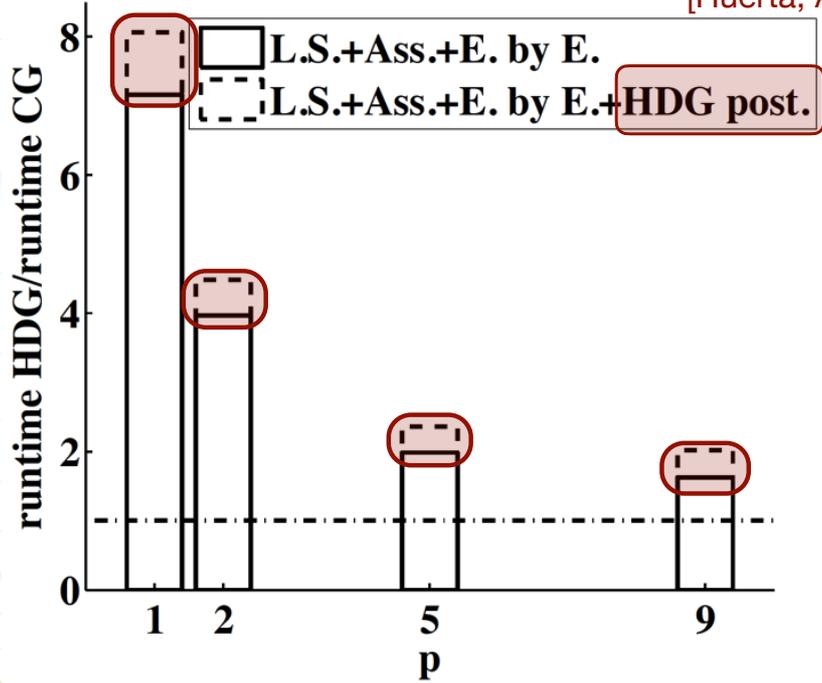
Total HDG runtime
60% more expensive

Accounting also for:

- assembly
- element-by-element computation

Accuracy and execution time

[Huerta, Angeloski, Roca, Peraire. IJNME 2013]



HDG postprocess
allows to achieve
1 extra order of convergence
for a comparable
computing effort

Summary I

- HDG outperforms DG, greatly reducing the number of DOFs.
- HDG has a slightly larger number of DOFs than CG.
- HDG provides stable approximations using the same order of polynomial discretisations for all the variables (**easier mesh generation**).
- HDG features a **sparsity pattern** particularly advantageous for the development of efficient linear solvers.