

A free energy diminishing DDFV scheme for convection-diffusion equations

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Outline of the talk

- 1 Motivation
- 2 About DDFV schemes for diffusion equations
- 3 The nonlinear DDFV scheme
- 4 Some numerical results

About convection-diffusion equations

Model problem : Fokker-Planck equation

$$\begin{cases} \partial_t u + \operatorname{div} \mathbf{J} = 0, & \mathbf{J} = \mathbf{\Lambda}(-\nabla u - u \nabla V), \text{ in } \Omega \times (0, T) \\ + \text{Neumann boundary conditions} \\ u(\cdot, 0) = u_0 \geq 0 \end{cases}$$

Examples

- Semiconductor models, corrosion models
 - ⇒ $\mathbf{\Lambda} = \mathbf{I}$
 - ⇒ coupling with a Poisson equation for V
- Porous media flow
 - ⇒ $\mathbf{\Lambda}$ bounded, symmetric and uniformly elliptic
 - ⇒ $V = gz$

Assumptions : $V \in C^1(\Omega, \mathbb{R}^+)$, $\int_{\Omega} u_0 > 0$.

Structural properties

$$\begin{cases} \partial_t u + \operatorname{div} \mathbf{J} = 0, & \mathbf{J} = \Lambda(-\nabla u - u \nabla V), \\ u(\cdot, 0) = u_0 \geq 0 & + \text{Neumann boundary conditions} \end{cases}$$

- Existence and uniqueness of the solution
- Nonnegativity of u and mass conservation
- An energy/energy dissipation relation : $\frac{d\mathbb{E}}{dt} + \mathbb{I} = 0$

$$\mathbb{E}(t) = \int_{\Omega} (H(u) + Vu) dx, \quad (H(s) = s \log s - s + 1)$$

$$\mathbb{I}(t) = \int_{\Omega} u \Lambda \nabla(\log u + V) \cdot \nabla(\log u + V) dx$$

- Convergence towards the thermal equilibrium :

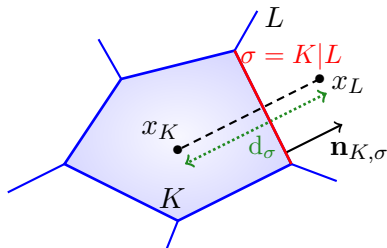
$$u_{\infty} = \lambda e^{-V} \quad (\implies \mathbf{J} = 0)$$

$\Lambda = \mathbf{I}$, TPFA scheme on admissible meshes

$$\begin{cases} \partial_t u + \operatorname{div} \mathbf{J} = 0, & \mathbf{J} = -\nabla u - u \nabla V, \text{ in } \Omega \\ u(\cdot, 0) = u_0 \geq 0 & + \text{Neumann boundary conditions} \end{cases}$$

Classical TPFA scheme

- \mathcal{T} : control volumes, $K \in \mathcal{T}$
- \mathcal{E} : edges, $\sigma \in \mathcal{E}$
- Δt : time step



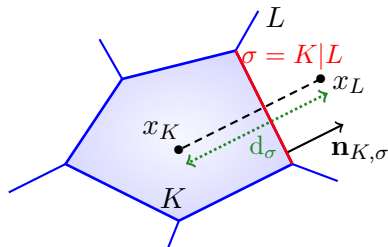
$$\begin{cases} m(K) \frac{u_K^{n+1} - u_K^n}{\Delta t} + \sum_{\sigma \in \mathcal{E}_K^{int}} \mathcal{F}_{K,\sigma}^{n+1} = 0 \\ \mathcal{F}_{K,\sigma} \approx \int_{\sigma} (-\nabla u - u \nabla V) \cdot \mathbf{n}_{K,\sigma} \end{cases}$$

$\Lambda = \mathbf{I}$, TPFA scheme on admissible meshes

$$\begin{cases} \partial_t u + \operatorname{div} \mathbf{J} = 0, & \mathbf{J} = -\nabla u - u \nabla V, \text{ in } \Omega \\ u(\cdot, 0) = u_0 \geq 0 & + \text{Neumann boundary conditions} \end{cases}$$

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- \mathcal{T} : control volumes, $K \in \mathcal{T}$
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$$\begin{cases} m(K) \frac{u_K^{n+1} - u_K^n}{\Delta t} + \sum_{\sigma \in \mathcal{E}_K^{int}} \mathcal{F}_{K,\sigma}^{n+1} = 0 \\ \mathcal{F}_{K,\sigma} = \frac{m(\sigma)}{d_\sigma} \left(B(V_L - V_K) u_K - B(-V_L + V_K) u_L \right) \end{cases}$$

$$B_{up}(s) = 1 + s^-, \quad B_{ce}(s) = 1 - s/2$$

TPFA + Scharfetter-Gummel fluxes

Definition

□ SCHARFETTER, GUMMEL, 1969

$$\mathcal{F}_{K,\sigma} = \frac{m(\sigma)}{d_\sigma} \left(B_{sg}(V_L - V_K)u_K - B_{sg}(-V_L + V_K)u_L \right)$$

$$B_{sg}(x) = \frac{x}{e^x - 1} \quad (B_{sg}(0) = 1).$$

Properties

- Existence, uniqueness of the solution to the scheme
- Preservation of positivity, conservation of mass
- Preservation of the thermal equilibrium :

$$u_K = \lambda \exp(-V_K) \implies \mathcal{F}_{K,\sigma} = 0.$$

- Discrete counterpart of the energy/dissipation relation

□ CHATARD, 2011

Motivation

Main drawbacks of the TPFA scheme

- Admissibility of the mesh
- $\Lambda = \mathbf{I}$

Requirements wanted for a new scheme

- To be applicable on almost-general meshes
- To be applicable for anisotropic equations
- To preserve thermal equilibrium
- To be energy-diminishing
- To ensure the positivity

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Introduction to DDFV schemes

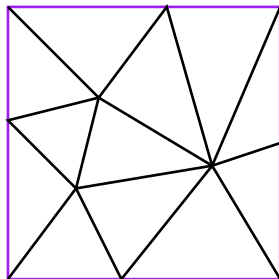
Some (partial) references

- ❑ DOMELEVO, OMNES, 2005
- ❑ COUDIÈRE, VILA, VILLEDIEU, 1999
- ❑ ANDREIANOV, BOYER, HUBERT, 2007
- ❑ ANDREIANOV, BENDAHDANE, KARLSEN, 2010
- ❑ ...

Principles (for diffusion equations)

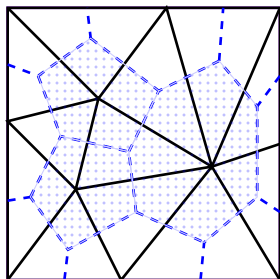
- Unknowns located at the centers and the vertices of the mesh
- Discrete gradient defined on a diamond mesh
- Discrete divergence defined on primal and dual meshes
- Integration of the equation on primal cells and dual cells
- Discrete-duality formula

Meshes : primal and dual meshes



\mathcal{M} : primal mesh
 $\partial\mathcal{M}$: exterior primal mesh

⇒ approximate values :
 $(u_K)_{K \in \mathcal{M} \cup \partial\mathcal{M}}$

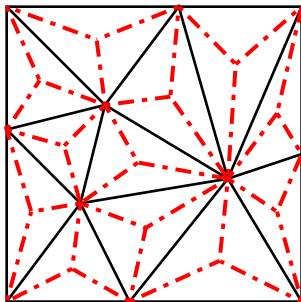


\mathcal{M}^* : interior dual mesh
 $\partial\mathcal{M}^*$: exterior dual mesh

⇒ approximate values :
 $(u_{K^*})_{K^* \in \mathcal{M}^* \cup \partial\mathcal{M}^*}$

$$u_{\mathcal{T}} = ((u_K)_{K \in \mathcal{M} \cup \partial\mathcal{M}}, (u_{K^*})_{K^* \in \mathcal{M}^* \cup \partial\mathcal{M}^*})$$

Meshes : diamond mesh



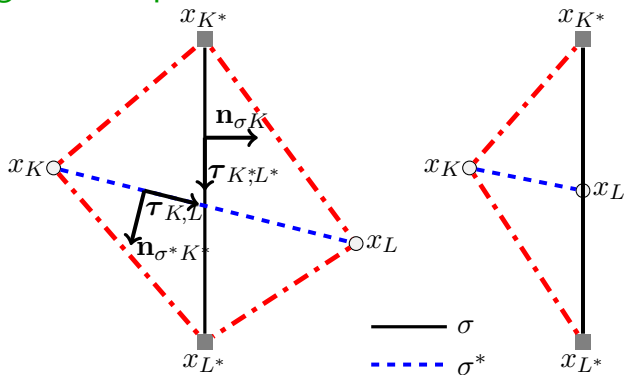
\mathcal{D} : diamond mesh

⇒ for the definition of the discrete gradient

$$\nabla^{\mathcal{D}} : \mathbb{R}^{\mathcal{T}} \rightarrow (\mathbb{R}^2)^{\mathcal{D}}$$

$$u_{\mathcal{T}} \mapsto (\nabla^{\mathcal{D}} u_{\mathcal{T}})_{\mathcal{D} \in \mathcal{D}}$$

Discrete gradient operator



$$\nabla^{\mathcal{D}} u_{\mathcal{T}} = (\nabla^{\mathcal{D}} u_{\mathcal{T}})_{\mathcal{D} \in \mathcal{D}} \text{ with } \begin{cases} \nabla^{\mathcal{D}} u_{\mathcal{T}} \cdot \boldsymbol{\tau}_{K^*,L^*} = \frac{u_{L^*} - u_{K^*}}{m_{\sigma}}, \\ \nabla^{\mathcal{D}} u_{\mathcal{T}} \cdot \boldsymbol{\tau}_{K,L} = \frac{u_L - u_K}{m_{\sigma^*}}. \end{cases}$$

$$\nabla^{\mathcal{D}} u_{\mathcal{T}} = \frac{1}{2m_{\mathcal{D}}} \left(m_{\sigma} (u_L - u_K) \mathbf{n}_{\sigma,K} + m_{\sigma^*} (u_{L^*} - u_{K^*}) \mathbf{n}_{\sigma^*,K^*} \right).$$

Discrete divergence operator

On the continuous level

$$\int_K \operatorname{div}(\boldsymbol{\xi}(x)) dx = \sum_{\sigma \in \partial K} \int_{\sigma} \boldsymbol{\xi}(s) \cdot \mathbf{n}_{\sigma K} ds, \quad \forall K \in \mathfrak{M}.$$

On the discrete level

$$\forall K \in \mathfrak{M}, \quad \operatorname{div}_K \boldsymbol{\xi}_{\mathcal{D}} = \frac{1}{m_K} \sum_{\substack{\mathcal{D} \in \mathcal{D}_K \\ \mathcal{D} = \mathcal{D}_{\sigma, \sigma^*}}} m_{\sigma} \boldsymbol{\xi}_{\mathcal{D}} \cdot \mathbf{n}_{\sigma K},$$

$$\forall K^* \in \mathfrak{M}^*, \quad \operatorname{div}_{K^*} \boldsymbol{\xi}_{\mathcal{D}} = \frac{1}{m_{K^*}} \sum_{\substack{\mathcal{D} \in \mathcal{D}_{K^*} \\ \mathcal{D} = \mathcal{D}_{\sigma, \sigma^*}}} m_{\sigma^*} \boldsymbol{\xi}_{\mathcal{D}} \cdot \mathbf{n}_{\sigma^* K^*},$$

$$\operatorname{div}^{\mathcal{T}} : (\mathbb{R}^2)^{\mathcal{D}} \rightarrow \mathbb{R}^{\mathcal{T}}$$

$$\boldsymbol{\xi}_{\mathcal{D}} \mapsto \left((\operatorname{div}_K \boldsymbol{\xi}_{\mathcal{D}})_{K \in \mathfrak{M}}, 0, (\operatorname{div}_{K^*} \boldsymbol{\xi}_{\mathcal{D}})_{K^* \in \mathfrak{M}^* \cup \partial \mathfrak{M}^*} \right)$$

Discrete duality property

Scalar products and norms

$$\llbracket v_T, u_T \rrbracket_T = \frac{1}{2} \left(\sum_{K \in \mathfrak{M}} m_K u_K v_K + \sum_{K^* \in \overline{\mathfrak{M}^*}} m_{K^*} u_{K^*} v_{K^*} \right),$$

$$(\boldsymbol{\xi}_{\mathcal{D}}, \boldsymbol{\varphi}_{\mathcal{D}})_{\mathcal{D}} = \sum_{\mathcal{D} \in \mathcal{D}} m_{\mathcal{D}} \boldsymbol{\xi}_{\mathcal{D}} \cdot \boldsymbol{\varphi}_{\mathcal{D}},$$

On the continuous level : the Green formula

$$\int_{\Omega} \operatorname{div} \boldsymbol{\xi} v = - \int_{\Omega} \boldsymbol{\xi} \cdot \nabla v + \int_{\partial \Omega} \boldsymbol{\xi} \cdot \mathbf{n} v$$

On the discrete level : the discrete duality formula

$$\llbracket \operatorname{div}^T \boldsymbol{\xi}_{\mathcal{D}}, v_T \rrbracket_T = -(\boldsymbol{\xi}_{\mathcal{D}}, \nabla^{\mathcal{D}} v_T)_{\mathcal{D}} + \langle \gamma^{\mathcal{D}}(\boldsymbol{\xi}_{\mathcal{D}}) \cdot \mathbf{n}, \gamma^T(v_T) \rangle_{\partial \Omega},$$

DDFV scheme for an anisotropic diffusion equation

$$\begin{cases} -\operatorname{div} \mathbf{\Lambda} \nabla u = f \\ + \text{boundary conditions} \end{cases}$$

The DDFV scheme

$$\begin{cases} -\operatorname{div}^{\mathcal{T}} \left(\mathbf{\Lambda}_{\mathfrak{D}} \nabla^{\mathfrak{D}} u_{\mathcal{T}} \right) = f_{\mathcal{T}} \\ + \text{boundary conditions} \end{cases}$$

“Variational” formulation

$$(\mathbf{\Lambda}_{\mathfrak{D}} \nabla^{\mathfrak{D}} u_{\mathcal{T}}, \nabla^{\mathfrak{D}} v_{\mathcal{T}})_{\mathfrak{D}} = \llbracket f_{\mathcal{T}}, v_{\mathcal{T}} \rrbracket_{\mathcal{T}} \quad \forall v_{\mathcal{T}} \in \mathbb{R}^{\mathcal{T}}$$

DDFV scheme for an anisotropic diffusion equation

$$\begin{cases} -\operatorname{div} \Lambda \nabla u = f \\ + \text{boundary conditions} \end{cases}$$

The DDFV scheme

$$\begin{cases} -\operatorname{div}^{\mathcal{T}} \left(\Lambda_{\mathcal{D}} \nabla^{\mathcal{D}} u_{\mathcal{T}} \right) = f_{\mathcal{T}} \\ + \text{boundary conditions} \end{cases}$$

“Variational” formulation

$$\underbrace{(\Lambda_{\mathcal{D}} \nabla^{\mathcal{D}} u_{\mathcal{T}}, \nabla^{\mathcal{D}} v_{\mathcal{T}})_{\mathcal{D}}}_{(\nabla^{\mathcal{D}} u_{\mathcal{T}}, \nabla^{\mathcal{D}} v_{\mathcal{T}})_{\Lambda, \mathcal{D}}} = \llbracket f_{\mathcal{T}}, v_{\mathcal{T}} \rrbracket_{\mathcal{T}} \quad \forall v_{\mathcal{T}} \in \mathbb{R}^{\mathcal{T}}$$

DDFV scheme for an anisotropic diffusion equation

$$\begin{cases} -\operatorname{div} \Lambda \nabla u = f \\ + \text{boundary conditions} \end{cases}$$

The DDFV scheme

$$\begin{cases} -\operatorname{div}^{\mathcal{T}} \left(\Lambda_{\mathcal{D}} \nabla^{\mathcal{D}} u_{\mathcal{T}} \right) = f_{\mathcal{T}} \\ + \text{boundary conditions} \end{cases}$$

“Variational” formulation

$$\underbrace{(\Lambda_{\mathcal{D}} \nabla^{\mathcal{D}} u_{\mathcal{T}}, \nabla^{\mathcal{D}} v_{\mathcal{T}})_{\mathcal{D}}}_{(\nabla^{\mathcal{D}} u_{\mathcal{T}}, \nabla^{\mathcal{D}} v_{\mathcal{T}})_{\Lambda, \mathcal{D}}} = \llbracket f_{\mathcal{T}}, v_{\mathcal{T}} \rrbracket_{\mathcal{T}} \quad \forall v_{\mathcal{T}} \in \mathbb{R}^{\mathcal{T}}$$

$$\text{with } (\xi_{\mathcal{D}}, \varphi_{\mathcal{D}})_{\Lambda, \mathcal{D}} = \sum_{D \in \mathcal{D}} m_D \xi_D \cdot \Lambda_D \varphi_D, \quad \Lambda_D = \frac{1}{m_D} \int_D \Lambda.$$

Structure of the scalar product of two discrete gradients

Discrete gradient

$$\nabla^{\mathcal{D}} u_{\mathcal{T}} = \frac{1}{2m_{\mathcal{D}}} \left(m_{\sigma} (u_L - u_K) \mathbf{n}_{\sigma K} + m_{\sigma^*} (u_{L^*} - u_{K^*}) \mathbf{n}_{\sigma^* K^*} \right).$$

$$\delta^{\mathcal{D}} u_{\mathcal{T}} = \begin{pmatrix} u_K - u_L \\ u_{K^*} - u_{L^*} \end{pmatrix}$$

Scalar product

$$\begin{aligned} (\nabla^{\mathcal{D}} u_{\mathcal{T}}, \nabla^{\mathcal{D}} v_{\mathcal{T}})_{\Lambda, \mathcal{D}} &= \sum_{\mathcal{D} \in \mathcal{D}} m_{\mathcal{D}} \nabla^{\mathcal{D}} u_{\mathcal{T}} \cdot \Lambda_{\mathcal{D}} \nabla^{\mathcal{D}} v_{\mathcal{T}}, \\ &= \sum_{\mathcal{D} \in \mathcal{D}} m_{\mathcal{D}} \delta^{\mathcal{D}} u_{\mathcal{T}} \cdot \mathbb{A}_{\mathcal{D}} \delta^{\mathcal{D}} v_{\mathcal{T}}. \end{aligned}$$

Local matrices $\mathbb{A}_{\mathcal{D}}$

→ Uniform bound on $\text{Cond}_2(\mathbb{A}_{\mathcal{D}})$

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Nonlinear formulation of the problem

$$\begin{cases} \partial_t u + \operatorname{div} \mathbf{J} = 0, & \mathbf{J} = -u \mathbf{\Lambda} \nabla (\log u + V), \text{ in } \Omega \times (0, T) \\ u(\cdot, 0) = u_0 \geq 0 + \text{Neumann boundary conditions} \end{cases}$$

How to approximate the current ?

- $V_{\mathcal{T}}$ given. For $u_{\mathcal{T}} \in \mathbb{R}^{\mathcal{T}}$, we define $g_{\mathcal{T}} = \log u_{\mathcal{T}} + V_{\mathcal{T}}$.
- $\nabla^{\mathfrak{D}} g_{\mathcal{T}}$ has a sense.
- Reconstruction of u on the diamond mesh, $r^{\mathfrak{D}}(u_{\mathcal{T}})$

$$r^{\mathfrak{D}}(u_{\mathcal{T}}) = \frac{1}{4}(u_K + u_L + u_{K^*} + u_{L^*}) \quad \forall \mathfrak{D} \in \mathfrak{D}$$

- We can define a discrete current on the diamond mesh :

$$\mathbf{J}_{\mathfrak{D}} = -r^{\mathfrak{D}}(u_{\mathcal{T}}) \mathbf{\Lambda}_{\mathfrak{D}} \nabla^{\mathfrak{D}} g_{\mathcal{T}}.$$

The scheme

$$\begin{cases} \partial_t u + \operatorname{div} \mathbf{J} = 0, & \mathbf{J} = -u \mathbf{\Lambda} \nabla (\log u + V), \text{ in } \Omega \times (0, T) \\ u(\cdot, 0) = u_0 \geq 0 + \text{Neumann boundary conditions} \end{cases}$$

“Classical” formulation

$$\frac{u_{\mathcal{T}}^{n+1} - u_{\mathcal{T}}^n}{\Delta t} + \operatorname{div}^{\mathcal{T}}(J_{\mathcal{D}}^{n+1}) = 0, \quad J_{\mathcal{D}}^{n+1} = -r^{\mathcal{D}}[u_{\mathcal{T}}^{n+1}] \mathbf{\Lambda}^{\mathcal{D}} \nabla^{\mathcal{D}} g_{\mathcal{T}}^{n+1},$$

$$m_{\sigma} J_{\mathcal{D}}^{n+1} \cdot \mathbf{n} = 0, \quad \forall \mathcal{D} = \mathcal{D}_{\sigma, \sigma^*} \in \mathcal{D}_{ext}.$$

Compact form

$$\left[\left[\frac{u_{\mathcal{T}}^{n+1} - u_{\mathcal{T}}^n}{\Delta t}, \psi_{\mathcal{T}} \right] \right]_{\mathcal{T}} + T_{\mathcal{D}}(u_{\mathcal{T}}^{n+1}; g_{\mathcal{T}}^{n+1}, \psi_{\mathcal{T}}) = 0, \quad \forall \psi_{\mathcal{T}} \in \mathbb{R}^{\mathcal{T}},$$

$$T_{\mathcal{D}}(u_{\mathcal{T}}^{n+1}; g_{\mathcal{T}}^{n+1}, \psi_{\mathcal{T}}) = \sum_{\mathcal{D} \in \mathcal{D}} r^{\mathcal{D}}(u_{\mathcal{T}}^{n+1}) \delta^{\mathcal{D}} g_{\mathcal{T}}^{n+1} \cdot \mathbf{\Lambda}^{\mathcal{D}} \delta^{\mathcal{D}} \psi_{\mathcal{T}},$$

$$g_{\mathcal{T}}^{n+1} = \log(u_{\mathcal{T}}^{n+1}) + V_{\mathcal{T}}.$$

Key discrete properties

$$\begin{aligned} \left[\left[\frac{u_{\mathcal{T}}^{n+1} - u_{\mathcal{T}}^n}{\Delta t}, \psi_{\mathcal{T}} \right] \right]_{\mathcal{T}} + T_{\mathcal{D}}(u_{\mathcal{T}}^{n+1}; g_{\mathcal{T}}^{n+1}, \psi_{\mathcal{T}}) &= 0, \quad \forall \psi_{\mathcal{T}} \in \mathbb{R}^{\mathcal{T}}, \\ T_{\mathcal{D}}(u_{\mathcal{T}}^{n+1}; g_{\mathcal{T}}^{n+1}, \psi_{\mathcal{T}}) &= \sum_{\mathcal{D} \in \mathcal{D}} r^{\mathcal{D}}(u_{\mathcal{T}}^{n+1}) \delta^{\mathcal{D}} g_{\mathcal{T}}^{n+1} \cdot \mathbb{A}^{\mathcal{D}} \delta^{\mathcal{D}} \psi_{\mathcal{T}}, \\ g_{\mathcal{T}}^{n+1} &= \log(u_{\mathcal{T}}^{n+1}) + V_{\mathcal{T}}. \end{aligned}$$

A priori estimates

- Mass conservation : $\left[\left[u_{\mathcal{T}}^n, 1_{\mathcal{T}} \right] \right]_{\mathcal{T}} = \int_{\Omega} u_0 \quad \forall n \geq 0$
- Energy/dissipation property
 - Discrete free energy : $\mathbb{E}_{\mathcal{T}}^n = \left[\left[H(u_{\mathcal{T}}^n), 1_{\mathcal{T}} \right] \right]_{\mathcal{T}} + \left[\left[V_{\mathcal{T}}, u_{\mathcal{T}}^n \right] \right]_{\mathcal{T}}$
 - Discrete dissipation : $\mathbb{I}_{\mathcal{T}}^n = T_{\mathcal{D}}(u_{\mathcal{T}}^n; g_{\mathcal{T}}^n, g_{\mathcal{T}}^n), \quad \forall n \geq 1$

$$\frac{\mathbb{E}_{\mathcal{T}}^{n+1} - \mathbb{E}_{\mathcal{T}}^n}{\Delta t} + \mathbb{I}_{\mathcal{T}}^{n+1} \leq 0, \quad \forall n \geq 0.$$

Consequences

- Decay of the free energy + bounds
- Further a priori estimates related to Fisher information
- Positivity + lower bound of the approximate solution
- Existence of a solution to the scheme
- Compactness of a sequence of approximate solutions
- Convergence (if penalization term)

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Test case

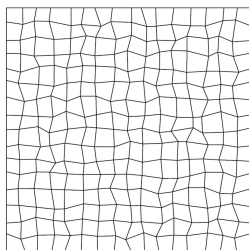
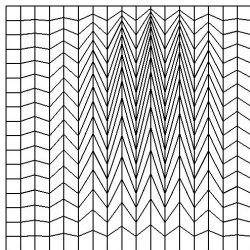
Data and solution

- $\Omega = (0, 1)^2$, and $V(x_1, x_2) = -x_2$.
- Exact solution, with $\alpha = \pi^2 + \frac{1}{4}$,

$$u_{\text{ex}}((x_1, x_2), t) = e^{-\alpha t + \frac{x_2}{2}} \left(\pi \cos(\pi x_2) + \frac{1}{2} \sin(\pi x_2) \right) + \pi e^{(x_2 - \frac{1}{2})}$$

- Initial condition : $u_0(x) = u_{\text{ex}}(x, 0)$.

Meshes



Convergence with respect to the grid

On Kershaw meshes

M	dt	erru	ordu	N_{\max}	N_{mean}	Min u^n
1	2.0E-03	7.2E-03	—	9	2.15	1.010E-01
2	5.0E-04	1.7E-03	2.09	8	2.02	2.582E-02
3	1.2E-04	7.2E-04	2.20	7	1.49	6.488E-03
4	3.1E-05	4.0E-04	2.11	7	1.07	1.628E-03
5	3.1E-05	2.6E-04	1.98	7	1.04	1.628E-03

On quadrangle meshes

M	dt	erru	ordu	N_{\max}	N_{mean}	Min u^n
1	4.0E-03	2.1E-02	—	9	2.26	1.803E-01
2	1.0E-03	5.1E-03	2.08	9	2.04	5.079E-02
3	2.5E-04	1.3E-03	2.06	8	1.96	1.352E-02
4	6.3E-05	3.3E-04	2.09	8	1.22	3.349E-03
5	1.2E-05	7.7E-05	1.70	7	1.01	8.695E-04

Long time behavior

Discrete stationary solution

$$u_K^\infty = \rho e^{-V(x_K)}, \quad u_{K^*}^\infty = \rho^* e^{-V(x_{K^*})}$$

$$\rho, \rho^* \text{ such that } \sum_{K \in \mathfrak{M}} u_K^\infty m_K = \sum_{K \in \overline{\mathfrak{M}}^*} u_{K^*}^\infty m_{K^*} = \int_{\Omega} u_0(x) dx.$$

Relative energy

$$\mathbb{E}_{\mathcal{T}}^n - \mathbb{E}_{\mathcal{T}}^\infty = \left[\left[u_{\mathcal{T}}^n \log \left(\frac{u_{\mathcal{T}}^n}{u_{\mathcal{T}}^\infty} \right) - u_{\mathcal{T}}^n + u_{\mathcal{T}}^\infty, 1_{\mathcal{T}} \right] \right]_{\mathcal{T}}, \quad n \geq 0$$

