

Finite Element Exterior Calculus

Douglas N. Arnold, University of Minnesota

The 41st Woudschoten Conference

5–7 October 2016

- The Hilbert complex framework
- Discretization of Hilbert complexes
- Finite element differential forms
- FEDF on cubical meshes
- New complexes from old

The Hilbert complex framework

Short closed Hilbert complex

$$W^0 \xrightarrow{(d^0, V^0)} W^1 \xrightarrow{(d^1, V^1)} W^2$$

- d^i are closed, densely-defined w/ closed range, $d^1 \circ d^0 = 0$
- Null space & range: $\mathfrak{Z}^i := \mathcal{N}(d^i)$, $\mathfrak{B}^i := \mathcal{R}(d^{i-1})$, $\mathfrak{B}^1 \subseteq \mathfrak{Z}^1$
- Dual complex: $W^0 \xleftarrow{(d_1^*, V_1^*)} W^1 \xleftarrow{(d_2^*, V_2^*)} W^2$
- Harmonic forms: $\mathfrak{H} = \mathfrak{Z}^1 \cap \mathfrak{Z}_1^* = (\mathfrak{B}^1)^\perp \mathfrak{Z}^1 \cong \mathfrak{B}^1 / \mathfrak{Z}^1$ (homology)
- Hodge decomposition:
$$W^1 = \underbrace{\mathfrak{B}^1}_{\mathfrak{Z}^{*\perp}} \oplus \underbrace{\mathfrak{H} \oplus \mathfrak{B}_1^*}_{\mathfrak{Z}^*}$$
- Poincaré inequality: $\|u\| \leq C_P \|du\|, \quad u \in V \cap \mathfrak{Z}^\perp$

Hodge Laplacian

$$W^0 \begin{array}{c} \xrightarrow{d^0} \\ \xleftarrow{d_1^*} \end{array} W^1 \begin{array}{c} \xrightarrow{d^1} \\ \xleftarrow{d_2^*} \end{array} W^2$$

- $L = dd^* + d^*d : W^1 \rightarrow W^1$,
 $D(L) = \{u \in V \cap V^* \mid du \in V^*, d^*u \in V\}$
- $L = L^*$, $\mathcal{N}(L) = \mathcal{R}(L)^\perp = \mathfrak{H}$
- *Strong form*: Given $f \in W$ find $u \in D(L)$ s.t. $Lu = f \pmod{\mathfrak{H}}$, $u \perp \mathfrak{H}$
- *Primal weak form*: Find $u \in V \cap V^* \cap \mathfrak{H}^\perp$ s.t.

$$\langle du, dv \rangle + \langle d^*u, d^*v \rangle = \langle f, v \rangle, \quad v \in V \cap V^* \cap \mathfrak{H}^\perp$$

- *Mixed weak form*: Find $\sigma \in V^0$, $u \in V^1$, $p \in \mathfrak{H}$ s.t.

$$\begin{aligned} \langle \sigma, \tau \rangle - \langle u, d\tau \rangle &= 0, & \tau \in V^0, \\ \langle d\sigma, v \rangle + \langle du, dv \rangle + \langle p, v \rangle &= \langle f, v \rangle, & v \in V^1, \\ \langle u, q \rangle &= 0, & q \in \mathfrak{H}. \end{aligned}$$

Well-posedness

THEOREM

Let $W^0 \xrightarrow{d} W^1 \xrightarrow{d} W^2$ be a closed H-complex. Then

1. $\forall f \in W^1 \exists! (\sigma, u, p) \in V^0 \times V^1 \times \mathfrak{H}$ solving the weak mixed form.
2. $\exists c$ depending only on the Poincaré constant for the complex s.t.
$$\|\sigma\|_V + \|u\|_V + \|p\| \leq c\|f\|$$
3. $u \in D(L)$ and satisfies $Lu = f \pmod{\mathfrak{H}}, \quad u \perp \mathfrak{H}$. (weak $\iff$ strong)

To show: inf-sup cond'n for $\langle \sigma, \tau \rangle - \langle u, d\tau \rangle + \langle d\sigma, v \rangle + \langle du, dv \rangle + \langle p, v \rangle + \langle u, q \rangle$.
So we need to bound $\|\sigma\|_V + \|u\|_V + \|p\|$ by bounded choice of τ, v, q .

Easy to bound $\|\sigma\|, \|d\sigma\|, \|p\|, \|du\|$, but ... *what about $\|u\|$?*

Hodge decomp of W^1 : $u = u_{\mathfrak{B}} + u_{\mathfrak{H}} + u_{\mathfrak{B}^*}$.

Easy to bound $\|u_{\mathfrak{H}}\|$. To bound $u_{\mathfrak{B}}$ take $\tau \in V^0 \cap \mathfrak{Z}^\perp$ with $d\tau = u_{\mathfrak{B}}$ and use Poincaré's inequality in V^0 .

Finally $\|u_{\mathfrak{B}^*}\| \leq C_P \|du_{\mathfrak{B}^*}\| = C_P \|du\|$ by Poincaré's inequality in V^1 .

Examples

$$\text{Ex 0. } \Omega \subset \mathbb{R}^3 \quad 0 \longrightarrow L^2(\Omega) \xrightarrow{(\text{grad}, H^1)} L^2(\Omega) \otimes \mathbb{R}^3$$

Mixed=Primal: Find $u \in H^1$, $p \in \mathbb{R}$ s.t.

$$\langle \text{grad } u, \text{grad } v \rangle = \langle f - p, v \rangle, \quad v \in H^1, \quad \int u = 0.$$

std. Poisson
Neumann BC

Examples

$$\text{Ex 0. } \Omega \subset \mathbb{R}^3 \quad 0 \longrightarrow L^2(\Omega) \xrightarrow{(\text{grad}, H^1)} L^2(\Omega) \otimes \mathbb{R}^3$$

Mixed=Primal: Find $u \in H^1$, $p \in \mathbb{R}$ s.t.

$$\langle \text{grad } u, \text{grad } v \rangle = \langle f - p, v \rangle, \quad v \in H^1, \quad \int u = 0.$$

std. Poisson
Neumann BC

$$\text{Ex 0a.} \quad 0 \longrightarrow L^2(\Omega) \xrightarrow{(\text{grad}, \dot{H}^1)} L^2(\Omega) \otimes \mathbb{R}^3$$

Find $u \in \dot{H}^1$ s.t. $\langle \text{grad } u, \text{grad } v \rangle = \langle f, v \rangle, \quad v \in \dot{H}^1.$

Examples

Ex 0. $\Omega \subset \mathbb{R}^3$ $0 \longrightarrow L^2(\Omega) \xrightarrow{(\text{grad}, H^1)} L^2(\Omega) \otimes \mathbb{R}^3$

Mixed=Primal: Find $u \in H^1$, $p \in \mathbb{R}$ s.t.

$$\langle \text{grad } u, \text{grad } v \rangle = \langle f - p, v \rangle, \quad v \in H^1, \quad \int u = 0.$$

*std. Poisson
Neumann BC*

Ex 0a. $0 \longrightarrow L^2(\Omega) \xrightarrow{(\text{grad}, \dot{H}^1)} L^2(\Omega) \otimes \mathbb{R}^3$

Find $u \in \dot{H}^1$ s.t. $\langle \text{grad } u, \text{grad } v \rangle = \langle f, v \rangle, \quad v \in \dot{H}^1.$

Ex 3. $L^2(\Omega) \otimes \mathbb{R}^3 \xrightarrow{(\text{div}, H(\text{div}))} L^2(\Omega) \longrightarrow 0$

Mixed: Find $\sigma \in H(\text{div})$, $u \in L^2$ s.t.

$$\begin{aligned} \langle \sigma, \tau \rangle - \langle u, \text{div } \tau \rangle &= 0, & \tau \in H(\text{div}), \\ \langle \text{div } \sigma, v \rangle &= \langle f, v \rangle, & v \in L^2. \end{aligned}$$

mixed Poisson

The de Rham complex in 3D

$$0 \rightarrow L^2 \xrightarrow{\text{grad}, H^1} L^2 \otimes \mathbb{R}^3 \xrightarrow{\text{curl}, H(\text{curl})} L^2 \otimes \mathbb{R}^3 \xrightarrow{\text{div}, H(\text{div})} L^2 \rightarrow 0$$

The de Rham complex in 3D

$$0 \rightarrow L^2 \begin{array}{c} \xrightarrow{\text{grad}, H^1} \\ \xleftarrow{-\text{div}, \mathring{H}(\text{div})} \end{array} L^2 \otimes \mathbb{R}^3 \begin{array}{c} \xrightarrow{\text{curl}, H(\text{curl})} \\ \xleftarrow{\text{curl}, \mathring{H}(\text{curl})} \end{array} L^2 \otimes \mathbb{R}^3 \begin{array}{c} \xrightarrow{\text{div}, H(\text{div})} \\ \xleftarrow{-\text{grad}, \mathring{H}^1} \end{array} L^2 \rightarrow 0$$

The de Rham complex in 3D

$$0 \rightarrow L^2 \xrightleftharpoons[\substack{-\operatorname{div}, \mathring{H}(\operatorname{div})}]{\substack{\operatorname{grad}, H^1}} L^2 \otimes \mathbb{R}^3 \xrightleftharpoons[\substack{\operatorname{curl}, \mathring{H}(\operatorname{curl})}]{\substack{\operatorname{curl}, H(\operatorname{curl})}} L^2 \otimes \mathbb{R}^3 \xrightleftharpoons[\substack{-\operatorname{grad}, \mathring{H}^1}]{\substack{\operatorname{div}, H(\operatorname{div})}} L^2 \rightarrow 0$$

Ex 1. $dd^* + d^*d = -\operatorname{grad} \operatorname{div} + \operatorname{curl} \operatorname{curl}$

Natural magnetic b.c.: $u \cdot n = 0, \quad \operatorname{curl} u \times n = 0$

$$\sigma = -\operatorname{div} u$$

Ex 2. $dd^* + d^*d = \operatorname{curl} \operatorname{curl} - \operatorname{grad} \operatorname{div}$

Natural electric b.c.: $u \times n = 0, \quad \operatorname{div} u = 0$

$$\sigma = \operatorname{curl} u$$

The dimensions of the homology groups (harmonic forms) are the Betti numbers of Ω .

The Hodge wave equation

$$\ddot{U} + (dd^* + d^*d)U = 0, \quad U(0) = U_0, \quad \dot{U}(0) = U_1$$

Then $\sigma := d^*U$, $\rho := dU$, $u := \dot{U}$ satisfy

$$\begin{pmatrix} \dot{\sigma} \\ \dot{u} \\ \dot{\rho} \end{pmatrix} + \begin{pmatrix} 0 & -d^* & 0 \\ d & 0 & d^* \\ 0 & -d & 0 \end{pmatrix} \begin{pmatrix} \sigma \\ u \\ \rho \end{pmatrix} = 0$$

strong

Find $(\sigma, u, \rho) : [0, T] \rightarrow V^0 \times V^1 \times W^2$ s.t.

$$\langle \dot{\sigma}, \tau \rangle - \langle u, d\tau \rangle = 0, \quad \tau \in V^0,$$

$$\langle \dot{u}, v \rangle + \langle d\sigma, v \rangle + \langle \rho, dv \rangle = 0, \quad v \in V^1,$$

$$\langle \dot{\rho}, \eta \rangle - \langle du, \eta \rangle = 0, \quad \eta \in W^2.$$

weak

THEOREM

Given initial data $(\sigma_0, u_0, \rho_0) \in V^0 \times V^1 \times W^2$, $\exists!$ solution $(\sigma, u, \rho) \in C^0([0, T], V^0 \times V^1 \times W^2) \cap C^1([0, T], W^0 \times W^1 \times W^2)$.

Proof: Uniqueness: $(\tau, v, \eta) = (\sigma, u, \rho)$. Existence: Hille–Yosida.

Example: Maxwell's equations

$$\dot{D} = \operatorname{curl} H$$

$$\operatorname{div} D = 0$$

$$D = \epsilon E$$

$$\dot{B} = -\operatorname{curl} E$$

$$\operatorname{div} B = 0$$

$$B = \mu H$$

$$W^0 = L^2(\Omega)$$

$$W^1 = L^2(\Omega, \mathbb{R}^3, \epsilon dx)$$

$$W^2 = L^2(\Omega, \mathbb{R}^3, \mu^{-1} dx)$$

$$W^0 \xrightarrow{\operatorname{grad}} W^1 \xrightarrow{-\operatorname{curl}} W^2$$

$(\sigma, E, B) : [0, T] \times \Omega \rightarrow \mathbb{R} \times \mathbb{R}^3 \times \mathbb{R}^3$ solves

$$\langle \dot{\sigma}, \tau \rangle - \langle \epsilon E, \operatorname{grad} \tau \rangle = 0 \quad \forall \tau,$$

$$\langle \epsilon \dot{E}, F \rangle + \langle \epsilon \operatorname{grad} \sigma, F \rangle - \langle \mu^{-1} B, \operatorname{curl} F \rangle = 0 \quad \forall F,$$

$$\langle \mu^{-1} \dot{B}, C \rangle + \langle \mu^{-1} \operatorname{curl} E, C \rangle = 0 \quad \forall C.$$

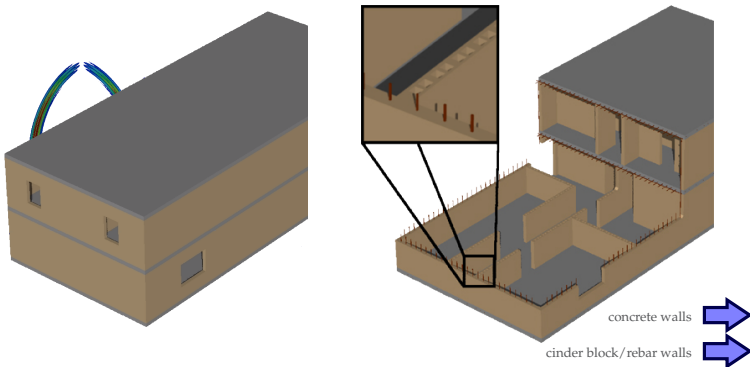
THEOREM

If σ , $\operatorname{div} \epsilon E$, and $\operatorname{div} B$ vanish for $t = 0$, then they vanish for all t , and E , B , $D = \epsilon E$, and $H = \mu^{-1} B$ satisfy Maxwell's equations.

Simulation of radar scattering off building

Stowell–Fassenfass–White, IEEE Trans. Ant. & Prop. 2008

- Solved time-dependent Maxwell equations using $Q_1^- \Lambda^1$ for E and $Q_1^- \Lambda^2$ for B (Nédélec elements of the first kind on bricks)
- 10,114,695,855 brick elements (≈ 1 cm resolution)
- $\approx 60,000,000,000$ unknowns
- $\approx 12,000$ time steps of 14 picoseconds



Some other complexes

$$0 \rightarrow L^2 \otimes \mathbb{R}^3 \xrightarrow{\text{sym grad}} L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{curl T curl}} L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{div}} L^2 \otimes \mathbb{R}^3 \rightarrow 0$$

displacement strain stress load

- $0 \rightarrow L^2 \otimes \mathbb{R}^3 \xrightarrow{\text{sym grad}} L^2 \otimes \mathbb{S}^3$ primal method for elasticity
- $L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{div}} L^2 \otimes \mathbb{R}^3 \rightarrow 0$ mixed method for elasticity

Some other complexes

$$0 \rightarrow L^2 \otimes \mathbb{R}^3 \xrightarrow{\text{sym grad}} L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{curl T curl}} L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{div}} L^2 \otimes \mathbb{R}^3 \rightarrow 0$$

displacement strain stress load

- $0 \rightarrow L^2 \otimes \mathbb{R}^3 \xrightarrow{\text{sym grad}} L^2 \otimes \mathbb{S}^3$ primal method for elasticity
- $L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{div}} L^2 \otimes \mathbb{R}^3 \rightarrow 0$ mixed method for elasticity

$$0 \rightarrow L^2 \xrightarrow{\text{grad grad}} L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{curl}} L^2 \otimes \mathbb{T} \xrightarrow{\text{div}} L^2 \otimes \mathbb{R}^3 \rightarrow 0$$

$\mathbb{R}^{3 \times 3}$ trace-free

- $0 \rightarrow L^2 \xrightarrow{\text{grad grad}} L^2 \otimes \mathbb{S}^3$ primal method for plate equation
- $L^2 \xrightarrow{\text{grad grad}} L^2 \otimes \mathbb{S}^3 \xrightarrow{\text{curl}} L^2 \otimes \mathbb{V}$ Einstein–Bianchi eqs (GR)

Discretization of Hilbert complexes

Discretization

Choose finite dimensional spaces $V_h^0 \subset V^0, V_h^1 \subset V^1$.

Of course they must have reasonable approximation:

$$\lim_{h \rightarrow 0} \inf_{v \in V_h} \|u - v\|_W = 0, \quad u \in W.$$

Let $d_h = d|_{V_h}, \mathfrak{Z}_h = \mathcal{N}(d_h), \mathfrak{B}_h = \mathcal{R}(d_h), \mathfrak{H}_h = \mathfrak{Z}_h \cap \mathfrak{B}_h^\perp$

Galerkin's method: Find $(\sigma_h, u_h, p_h) \in V_h^0 \times V_h^1 \times \mathfrak{H}_h$ s.t.

$$\begin{aligned} \langle \sigma_h, \tau \rangle - \langle u_h, d\tau \rangle &= 0, & \tau \in V_h^0, \\ \langle d\sigma_h, v \rangle + \langle du_h, dv \rangle + \langle p_h, v \rangle &= \langle f, v \rangle, & v \in V_h^1, \\ \langle u_h, q \rangle &= 0, & q \in \mathfrak{H}_h. \end{aligned}$$

When is this approximation stable, consistent, and convergent?

Assumptions on the discretization

Besides approximation, there are two key requirements:

Subcomplex assumption: $d V_h^k \subset V_h^{k+1}$

Bounded Cochain Projection assumption: $\exists \pi_h^k : V^k \rightarrow V_h^k$

$$\begin{array}{ccc} V^k & \xrightarrow{d^k} & V^{k+1} \\ \downarrow \pi_h^k & & \downarrow \pi_h^{k+1} \\ V_h^k & \xrightarrow{d^k} & V_h^{k+1} \end{array}$$

- π_h^k is bounded, uniformly in h
- π_h^k preserves V_h^k
- $\pi_h^{k+1} d^k = d^k \pi_h^k$

Consequences of the assumptions

The subcomplex property implies that $V_h^0 \xrightarrow{d_h} V_h^1 \xrightarrow{d_h} W^2$ is itself an H-complex. So it has its own harmonic forms, Hodge decomposition, and Poincaré inequality. The Hodge Laplacian for the discrete complex is the Galerkin method for the original problem.

THEOREM

Given the approximation, subcomplex, and BCP assumptions:

- $\mathfrak{H} \cong \mathfrak{H}_h$ and $\text{gap}(\mathfrak{H}, \mathfrak{H}_h) \rightarrow 0$.
- *The Galerkin method is consistent.*
- *The discrete Poincaré inequality $\|\omega\| \leq c\|d\omega\|$, $\omega \in \mathfrak{Z}_h^{k\perp}$, holds with c independent of h .*
- *The Galerkin method is stable.*
- *The Galerkin method is convergent with the error estimate:*

$$\|\sigma - \sigma_h\|_V + \|u - u_h\|_V + \|p - p_h\|_V \leq c[E(\sigma) + E(u) + E(p) + \epsilon]$$

$$\text{where } \epsilon \leq E(P_{\mathfrak{B}}u) \cdot \sup_{r \in \mathfrak{H}^k, \|r\|=1} E(r).$$

Finite element differential forms

Differential forms on a domain $\Omega \subset \mathbb{R}^n$

- Differential k -forms are functions $\Omega \rightarrow \text{Alt}^k \mathbb{R}^n$

0-forms: functions; 1-forms: covector fields; k -forms: $\binom{n}{k}$ components

$$u = \sum_{\sigma} f_{\sigma} dx^{\sigma} := \sum_{1 \leq \sigma_1 < \dots < \sigma_k \leq n} f_{\sigma_1 \dots \sigma_k} dx^{\sigma_1} \wedge \dots \wedge dx^{\sigma_k}$$

- The wedge product of a k -form and an l -form is a $(k + l)$ -form
- The exterior derivative du of a k -form is a $(k + 1)$ -form
- A k -form can be integrated over a k -dimensional subset of Ω
- Given $F : \Omega \rightarrow \Omega'$, a k -form on Ω' can be pulled back to a k -form on Ω .
- The trace of a k -form on a submanifold is the pull back under inclusion.
- Stokes theorem: $\int_{\Omega} du = \int_{\partial\Omega} \text{tr } u, \quad u \in \Lambda^{k-1}(\Omega)$
- The exterior derivative can be viewed as a closed, densely-defined op $L^2\Lambda^k \rightarrow L^2\Lambda^{k+1}$ with domain $H\Lambda^k(\Omega) = \{u \in L^2\Lambda^k \mid du \in L^2\Lambda^{k+1}\}$.
If Ω has a Lipschitz boundary, it has closed range.

The L^2 de Rham complex and its discretization

$$0 \rightarrow L^2\Lambda^0 \xrightarrow{d} L^2\Lambda^1 \xrightarrow{d} \dots \xrightarrow{d} L^2\Lambda^n \rightarrow 0$$

Our goal is to define spaces $V_h^k \subset H\Lambda^k$ satisfying the approximation, subcomplex, and BCP assumptions.

In the case $k = 0$, $V_h^k \subset H^1$ will just be the Lagrange elements. It turns out that for $k > 0$ there are two distinct generalizations.

The Lagrange finite element space $\mathcal{P}_r\Lambda^0(\mathcal{T}_h)$

nothing new
(But notation)

Elements: A triangulation $\mathcal{T}_h$ consisting of **simplices** T

Shape functions: $V(T) = \mathcal{P}_r\Lambda^0(T) = \mathcal{P}_r(T)$, some $r \geq 1$

Degrees of freedom (*unisolvent*):

- $v \in \Delta_0(T)$: $u \mapsto u(v)$
- $e \in \Delta_1(T)$: $u \mapsto \int_e (\text{tr}_e u) q \, dt$, $q \in \mathcal{P}_{r-2}(e)$
- $f \in \Delta_2(T)$: $u \mapsto \int_f (\text{tr}_f u) q \, ds$, $q \in \mathcal{P}_{r-3}(f)$
- $\vdots$



$$u \mapsto \int_f (\text{tr}_f u) \wedge q, \quad q \in \mathcal{P}_{r-d-1}\Lambda^d(f), \quad f \in \Delta_d(T), \quad d \geq 0$$

The resulting finite element space belongs to $H\Lambda^0 = H^1$. In fact, it equals

$$\{ u \in H\Lambda^0(\Omega) : u|_T \in V(T) \, \forall T \in \mathcal{T}_h \}$$

The $\mathcal{P}_r \Lambda^k(\mathcal{T}_h)$ and $\mathcal{P}_r^- \Lambda^k(\mathcal{T}_h)$ finite element spaces

Elements: A triangulation $\mathcal{T}_h$ consisting of **simplices T**

Shape functions: $V(T) = \mathcal{P}_r \Lambda^k(T)$ or $\mathcal{P}_r^- \Lambda^k(T)$, some $r \geq 1$  to be defined

Degrees of freedom for $\mathcal{P}_r \Lambda^k$ (unisolvent):

$$u \mapsto \int_f (\mathrm{tr}_f u) \wedge q, \quad q \in \mathcal{P}_{r-d+k}^- \Lambda^{d-k}(f), f \in \Delta_d(T), d \geq k$$

Degrees of freedom for $\mathcal{P}_r^- \Lambda^k$ (unisolvent):

$$u \mapsto \int_f (\mathrm{tr}_f u) \wedge q, \quad q \in \mathcal{P}_{r-d+k-1} \Lambda^{d-k}(f), f \in \Delta_d(T), d \geq k$$

Hiptmair '99

The resulting finite element spaces belongs to $H\Lambda^k$. In fact, they equal

$$\{ u \in H\Lambda^0(\Omega) : u|_T \in V(T) \forall T \in \mathcal{T}_h \}$$

The Koszul differential

κ is a simple algebraic operation take k -forms to $k - 1$ -forms.
It takes polynomial forms to polynomial forms of 1 degree higher.

- $\kappa(dx^i) = x^i, \quad \kappa(u \wedge v) = (\kappa u) \wedge v + (-)^k u \wedge (\kappa v)$
- $\kappa(f dx^{\sigma_1} \wedge \dots \wedge dx^{\sigma_k}) = \sum_{i=1}^k (-)^{i f} x^{\sigma_i} dx^{\sigma_1} \wedge \dots \widehat{dx^{\sigma_i}} \dots \wedge dx^{\sigma_k}$
- In $\mathbb{R}^3$: $\mathcal{P}_r \Lambda^3 \xrightarrow{\vec{x}} \mathcal{P}_{r+1} \Lambda^2 \xrightarrow{\times \vec{x}} \mathcal{P}_{r+2} \Lambda^1 \xrightarrow{\cdot \vec{x}} \mathcal{P}_{r+3} \Lambda^0$

Two basic properties:

- κ is a differential: $\kappa \circ \kappa = 0$
- Homotopy property: $(d\kappa + \kappa d)u = (r + k)u, \quad u \in \mathcal{H}_r \Lambda^k$

e.g., $\text{curl}(\vec{x} \times \vec{v}) + \vec{x}(\text{div } \vec{v}) = (\text{deg } \vec{v} + 2) \vec{v}$ homog. deg. r

Consequences:

- The Koszul complex $0 \rightarrow \mathcal{H}_r \Lambda^n \xrightarrow{\kappa} \mathcal{H}_{r+1} \Lambda^{n-1} \xrightarrow{\kappa} \dots \xrightarrow{\kappa} \mathcal{H}_{r+n} \Lambda^0 \rightarrow 0$ is exact.
- $\mathcal{H}_r \Lambda^k = \kappa \mathcal{H}_{r-1} \Lambda^{k+1} \oplus d \mathcal{H}_{r+1} \Lambda^{k-1}$

Definition: $\mathcal{P}_r^- \Lambda^k = \mathcal{P}_{r-1} \Lambda^k + \kappa \mathcal{H}_{r-1} \Lambda^{k+1}$

Finite element discretizations of the de Rham complex

- $\mathcal{P}_{r-1}\Lambda^k \subsetneq \mathcal{P}_r^-\Lambda^k \subsetneq \mathcal{P}_r\Lambda^k$ except $\mathcal{P}_r^-\Lambda^0 = \mathcal{P}_r\Lambda^0, \mathcal{P}_r^-\Lambda^n = \mathcal{P}_{r-1}\Lambda^n$
- The DOFs given above for $\mathcal{P}_r\Lambda^k$ and $\mathcal{P}_r^-\Lambda^k$ are *unisolvent*.
- The DOFs define cochain projections for the complexes

$$\begin{array}{ccccccc}
 0 \rightarrow \mathcal{P}_r\Lambda^0(\mathcal{T}_h) & \xrightarrow{d} & \mathcal{P}_{r-1}\Lambda^1(\mathcal{T}_h) & \xrightarrow{d} & \cdots & \xrightarrow{d} & \mathcal{P}_{r-n}\Lambda^n(\mathcal{T}_h) \rightarrow 0 \\
 0 \rightarrow \mathcal{P}_r^-\Lambda^0(\mathcal{T}_h) & \xrightarrow{d} & \mathcal{P}_r^-\Lambda^1(\mathcal{T}_h) & \xrightarrow{d} & \cdots & \xrightarrow{d} & \mathcal{P}_r^-\Lambda^n(\mathcal{T}_h) \rightarrow 0
 \end{array}$$

decreasing degree constant degree

- This leads to four stable discretizations of the mixed k -form Laplacian:

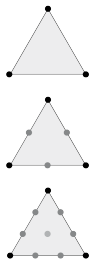
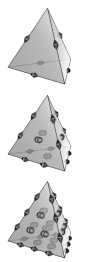
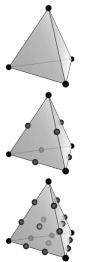
$$\begin{array}{ll}
 \mathcal{P}_r\Lambda^{k-1}(\mathcal{T}_h) \times \mathcal{P}_{r-1}\Lambda^k(\mathcal{T}_h) & \mathcal{P}_r\Lambda^{k-1}(\mathcal{T}_h) \times \mathcal{P}_r^-\Lambda^k(\mathcal{T}_h) \\
 \mathcal{P}_r^-\Lambda^{k-1}(\mathcal{T}_h) \times \mathcal{P}_{r-1}\Lambda^k(\mathcal{T}_h) & \mathcal{P}_r^-\Lambda^{k-1}(\mathcal{T}_h) \times \mathcal{P}_r^-\Lambda^k(\mathcal{T}_h)
 \end{array}$$

$\mathcal{P}_r^{-}\Lambda^k$

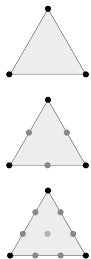
		$k = 0$	$k = 1$	$k = 2$	$k = 3$
$n = 1$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 2$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 3$	$r = 1$				
	$r = 2$				
	$r = 3$				

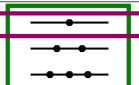
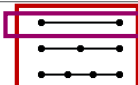
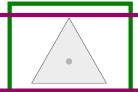
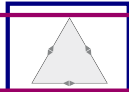
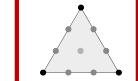
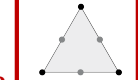
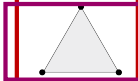
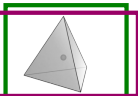
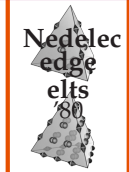
$\mathcal{P}_r^{-}\Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $r = 1$  $n = 2$ $r = 2$ $r = 3$ **Lagrange** $r = 1$  $n = 3$ $r = 2$ $r = 3$ 

$\mathcal{P}_r^{-}\Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ 

$\mathcal{P}_r^{-\Lambda^k}$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****Raviart-Thomas '75****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ 

$\mathcal{P}_r^{-\Lambda^k}$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****Raviart-Thomas
'75****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ **Nedelec
face
elts
'80**

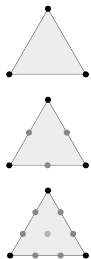
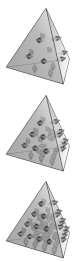
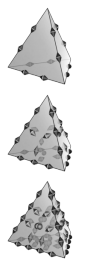
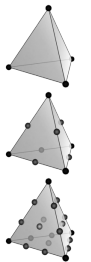
$\mathcal{P}_r^- \Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****Raviart-Thomas
'75****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ **Nedelec
edge
elts
'80****Nedelec
face
elts
'80**

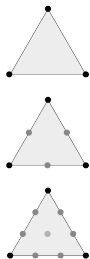
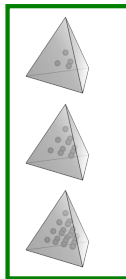
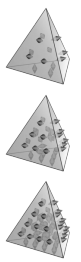
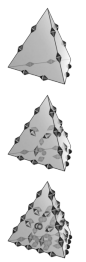
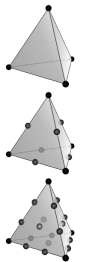
$\mathcal{P}_r^{-\Lambda^k}$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 2$ $r = 3$ **Lagrange****Whitney '57****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ 

$\mathcal{P}_r \Lambda^k$

		$k = 0$	$k = 1$	$k = 2$	$k = 3$
$n = 1$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 2$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 3$	$r = 1$				
	$r = 2$				
	$r = 3$				

$\mathcal{P}_r \Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange** $n = 3$ $r = 1$ $r = 2$ $r = 3$ 

$\mathcal{P}_r \Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ 

$\mathcal{P}_r \Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ 

$\mathcal{P}_r \Lambda^k$
 $k = 0$
 $k = 1$
 $k = 2$
 $k = 3$
 $n = 1$
 $r = 1$
 $r = 2$
 $r = 3$

 $n = 2$
 $r = 1$
 $r = 2$
 $r = 3$
Lagrange

DG
 $n = 3$
 $r = 1$
 $r = 2$
 $r = 3$


$\mathcal{P}_r \Lambda^k$
 $k = 0$
 $k = 1$
 $k = 2$
 $k = 3$
 $n = 1$
 $r = 1$
 $r = 2$
 $r = 3$

 $n = 2$
 $r = 1$
 $r = 2$
 $r = 3$
Lagrange

DG
 $n = 3$
 $r = 1$
 $r = 2$
 $r = 3$


$\mathcal{P}_r \Lambda^k$ $k = 0$ $k = 1$ $k = 2$ $k = 3$ $n = 1$ $r = 1$ $r = 2$ $r = 3$  $n = 2$ $r = 1$ $r = 2$ $r = 3$ **Lagrange****BDM**
85**Sullivan '78****DG** $n = 3$ $r = 1$ $r = 2$ $r = 3$ **Nedelec
edge
elts;
2nd
kind**
86**Nedelec
face
elts;
2nd
kind**
86

Finite element differential forms on cubical meshes

The tensor product construction

DNA-Boffi-Bonizzoni 2012

Suppose we have a de Rham subcomplex V on an element $S \subset \mathbb{R}^m$:

$$\dots \rightarrow V^k \xrightarrow{d} V^{k+1} \rightarrow \dots \quad V^k \subset H\Lambda^k(S)$$

and another, W , on another element $T \subset \mathbb{R}^n$:

$$\dots \rightarrow W^k \xrightarrow{d} W^{k+1} \rightarrow \dots$$

The tensor-product construction produces a new complex $V \wedge W$, a subcomplex of the de Rham complex on $S \times T$.

The tensor product construction

DNA-Boffi-Bonizzoni 2012

Suppose we have a de Rham subcomplex V on an element $S \subset \mathbb{R}^m$:

$$\dots \rightarrow V^k \xrightarrow{d} V^{k+1} \rightarrow \dots \quad V^k \subset H\Lambda^k(S)$$

and another, W , on another element $T \subset \mathbb{R}^n$:

$$\dots \rightarrow W^k \xrightarrow{d} W^{k+1} \rightarrow \dots$$

The tensor-product construction produces a new complex $V \wedge W$, a subcomplex of the de Rham complex on $S \times T$.

Shape fns: $(V \wedge W)^k = \bigoplus_{i+j=k} \pi_S^* V^i \wedge \pi_T^* W^j \quad (\pi_S : S \times T \rightarrow S)$

DOFs: $(\eta \wedge \rho)(\pi_S^* v \wedge \pi_T^* w) := \eta(v) \rho(w)$

Finite element differential forms on cubes: the $\mathcal{Q}_r^- \Lambda^k$ family

Start with the simple 1-D degree r finite element de Rham complex, V_r :

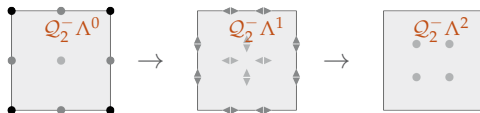
$$\begin{array}{ccccccc}
 0 & \rightarrow & \mathcal{P}_r \Lambda^0(I) & \xrightarrow{d} & \mathcal{P}_{r-1} \Lambda^1(I) & \rightarrow & 0 \\
 & & \text{---} \bullet \text{---} \bullet \text{---} & & \text{---} \bullet \text{---} \bullet \text{---} & & \\
 & & u(x) & \rightarrow & u'(x) dx & &
 \end{array}$$

Take tensor product n times: $\mathcal{Q}_r^- \Lambda^k(I^n) := (V_r \wedge \cdots \wedge V_r)^k$

$$\mathcal{Q}_r^- \Lambda^0 = \mathcal{Q}_r,$$

$$\mathcal{Q}_r^- \Lambda^1 = \mathcal{Q}_{r-1,r,r,\dots} dx^1 + \mathcal{Q}_{r,r-1,r,\dots} dx^2 + \cdots,$$

$$\mathcal{Q}_r^- \Lambda^2 = \mathcal{Q}_{r-1,r-1,r,\dots} dx^1 \wedge dx^2 + \cdots, \quad \dots$$



constant degree

$\mathcal{Q}_r^- \Lambda^k$

		$k = 0$	$k = 1$	$k = 2$	$k = 3$
$n = 1$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 2$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 3$	$r = 1$				
	$r = 2$				
	$r = 3$				

The 2nd family on cubes: 0-forms

DNA-Awanou 2011

The $\mathcal{Q}_r^- \Lambda^k$ family reduces to $\mathcal{Q}_r$ when $k = 0$. For the second family, we get the **serendipy space** $\mathcal{S}_r$.

The 2nd family on cubes: 0-forms

DNA-Awanou 2011

The $\mathcal{Q}_r^- \Lambda^k$ family reduces to $\mathcal{Q}_r$ when $k = 0$. For the second family, we get the **serendipy space $\mathcal{S}_r$** .

2-D shape fns: $\mathcal{S}_r(I^2) = \mathcal{P}_r(I^2) \oplus \text{span}[x_1^r x_2, x_1 x_2^r]$

DOFs: $u \mapsto \int_f \text{tr}_f u q, \quad q \in \mathcal{P}_{r-2d}(f), f \in \Delta_d(I^n)$

The 2nd family on cubes: 0-forms

DNA-Awanou 2011

The $\mathcal{Q}_r^- \Lambda^k$ family reduces to $\mathcal{Q}_r$ when $k = 0$. For the second family, we get the **serendipity space** $\mathcal{S}_r$.

$$\text{2-D shape fns: } \mathcal{S}_r(I^2) = \mathcal{P}_r(I^2) \oplus \text{span}[x_1^r x_2, x_1 x_2^r]$$

$$\text{DOFs: } u \mapsto \int_f \text{tr}_f u q, \quad q \in \mathcal{P}_{r-2d}(f), f \in \Delta_d(I^n)$$

$$n\text{-D shape fns: } \mathcal{S}_r(I^n) = \mathcal{P}_r(I^n) \oplus \bigoplus_{\ell \geq 1} \mathcal{H}_{r+\ell, \ell}(I^n)$$

$$\mathcal{H}_{r, \ell}(I^n) = \text{span of monomials of degree } r, \text{ linear in } \geq \ell \text{ variables}$$

The 2nd family of finite element differential forms on cubes

DNA-Awanou 2012

The $\mathcal{S}_r \Lambda^k(I^n)$ family of FEDFs, uses the serendipity spaces for 0-forms, and serendipity-like DOFs.

DOFs: $u \mapsto \int_f \text{tr}_f u \wedge q, \quad q \in \mathcal{P}_{r-2(d-k)} \Lambda^{d-k}(f), f \in \Delta_d(I^n), d \geq k$

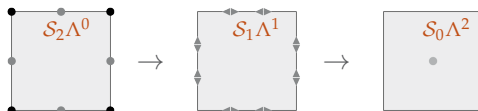
Shape fns:

$$\mathcal{S}_r \Lambda^k(I^n) = \mathcal{P}_r \Lambda^k(I^n) \oplus \underbrace{\bigoplus_{\ell \geq 1} [\kappa \mathcal{H}_{r+\ell-1, \ell} \Lambda^{k+1}(I^n) \oplus d\kappa \mathcal{H}_{r+\ell, \ell} \Lambda^k(I^n)]}_{\deg=r+\ell}$$

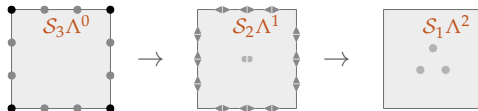
$$\mathcal{H}_{r, \ell} \Lambda^k(I^n) = \text{span of monomials } x_1^{\alpha_1} \cdots x_n^{\alpha_n} dx_{\sigma_1} \wedge \cdots \wedge dx_{\sigma_k}, \\ |\alpha| = r, \text{ linear in } \geq \ell \text{ variables not counting the } x_{\sigma_i}$$

Unisolvence holds for all $n \geq 1, r \geq 1, 0 \leq k \leq n$.

The 2nd cubic family in 2-D



decreasing degree



	$\mathcal{S}_r\Lambda^k(I^2)$						$\mathcal{Q}_r^-\Lambda^k(I^2)$				
k	1	2	3	4	5	k	1	2	3	4	5
0	4	8	12	17	23	0	4	9	16	25	36
1	8	14	22	32	44	1	4	12	24	40	60
2	3	6	10	15	21	2	1	4	9	16	25

The 3D shape functions in traditional FE language

$\mathcal{S}_r\Lambda^0$: polynomials u such that $\deg u \leq r + \text{ldeg } u$

$\mathcal{S}_r\Lambda^1$:

$$(v_1, v_2, v_3) + (x_2x_3(w_2 - w_3), x_3x_1(w_3 - w_1), x_1x_2(w_1 - w_2)) + \text{grad } u,$$

$$v_i \in \mathcal{P}_r, \quad w_i \in \mathcal{P}_{r-1} \text{ independent of } x_i, \quad \deg u \leq r + \text{ldeg } u + 1$$

$\mathcal{S}_r\Lambda^2$:

$$(v_1, v_2, v_3) + \text{curl}(x_2x_3(w_2 - w_3), x_3x_1(w_3 - w_1), x_1x_2(w_1 - w_2)),$$

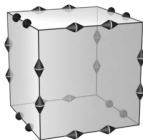
$$v_i, w_i \in \mathcal{P}_r(I^3) \text{ with } w_i \text{ independent of } x_i$$

$\mathcal{S}_r\Lambda^3$: $v \in \mathcal{P}_r$

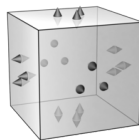
Dimensions and low order cases

	$\mathcal{S}_r \Lambda^k(I^3)$				
k	1	2	3	4	5
0	8	20	32	50	74
1	24	48	84	135	204
2	18	39	72	120	186
3	4	10	20	35	56

	$\mathcal{Q}_r^- \Lambda^k(I^3)$				
k	1	2	3	4	5
0	8	27	64	125	216
1	12	54	96	200	540
2	6	36	108	240	450
3	1	8	27	64	125



$\mathcal{S}_1 \Lambda^1(I^3)$
new element

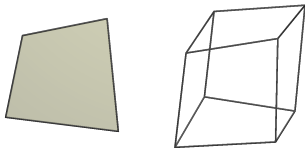


$\mathcal{S}_1 \Lambda^2(I^3)$
corrected element

Approximation properties

On cubes the $\mathcal{Q}_r^- \Lambda^k$ and $\mathcal{S}_r^- \Lambda^k$ spaces provide the expected order of approximation. Same is true on parallelotopes, but accuracy is lost by non-affine distortions, *with greater loss, the greater the form degree k .*

- The L^2 approximation rate of the space $\mathcal{Q}_r = \mathcal{Q}_r^- \Lambda^0$ is $r + 1$ on either affinely or multilinearly mapped elements.
- The rate for $\mathcal{S}_r = \mathcal{S}_r^- \Lambda^0$ is $r + 1$ on affinely mapped elements, but only $\max(2, \lfloor r/n \rfloor + 1)$ on multilinearly mapped elements.
- The rate for $\mathcal{Q}_r^- \Lambda^k, k > 0$, is r on affinely mapped elements, $r - k + 1$ on multilinearly mapped elements.
- The rate for $\mathcal{P}_r \Lambda^n = \mathcal{S}_r^- \Lambda^n$ is $r + 1$ for affinely mapped elements, $\lfloor r/n \rfloor - n + 2$ for multilinearly mapped.



DNA-Boffi-Bonizzoni 2012

$\mathcal{S}_r \Lambda^k$

		$k = 0$	$k = 1$	$k = 2$	$k = 3$
$n = 1$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 2$	$r = 1$				
	$r = 2$				
	$r = 3$				
$n = 3$	$r = 1$				
	$r = 2$				
	$r = 3$				

Periodic Table of the Finite Elements

	$P_r A^k$				$Q_r A^k$				$S_r A^k$			
	$r=0$	$r=1$	$r=2$	$r=3$	$r=0$	$r=1$	$r=2$	$r=3$	$r=0$	$r=1$	$r=2$	$r=3$
$k=1$												
$k=2$												
$k=3$												
$k=4$												

Legend

Element shape: Δ
 Polynomial space: $P_r A^k$
 Quadrilateral space: $Q_r A^k$
 Simplicial space: $S_r A^k$

Finite elements

The finite element space for $P_r A^k$ consists of all differential k -forms with polynomial coefficients of degree at most r and the dimension $\dim(P_r A^k) = \binom{n+k}{k} \binom{n+r}{r}$.
 The degree of freedom are given on faces f of dimension $d \leq k$ as the moments of the trace weighted by a P^r form:
 $\phi = \int_{f \times \mathbb{R}^{n-d}} \phi \wedge \omega \wedge P^r A^{k-d}$
 The space with decreasing degree r from a complete $P^r A^k \supset P^{r-1} A^k \supset \dots \supset P^0 A^k$.

References

1. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
2. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
3. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
4. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
5. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
6. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
7. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
8. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
9. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
10. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
11. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
12. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
13. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
14. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
15. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
16. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
17. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
18. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
19. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
20. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
21. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
22. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
23. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
24. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
25. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
26. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
27. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
28. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
29. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
30. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
31. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
32. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
33. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
34. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
35. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
36. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
37. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
38. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
39. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
40. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
41. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
42. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
43. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
44. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
45. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
46. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
47. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
48. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
49. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.
50. J. J. Duval, *Mathematics of the Finite Element Method*, Springer, 1975.

Periodic Table of the Finite Elements

<http://femtable.org>

printed copies available upon request

New complexes from old

Elasticity with weak symmetry

The mixed formulation of elasticity with *weak symmetry* is more amenable to discretization than the standard mixed formulation.

Fraeijs de Veubeke '75

$$p = \text{skw grad } u, \quad A\sigma = \text{grad } u - p$$

Find $\sigma \in L^2(\Omega) \otimes \mathbb{R}^{n \times n}, u \in L^2(\Omega) \otimes \mathbb{R}^n, p \in L^2(\Omega) \otimes \mathbb{R}_{\text{skw}}^{n \times n}$ s.t.

$$\begin{aligned} \langle A\sigma, \tau \rangle + \langle u, \text{div } \tau \rangle + \langle p, \tau \rangle &= 0, & \tau &\in L^2(\Omega) \otimes \mathbb{R}^{n \times n} \\ -\langle \text{div } \sigma, v \rangle &= \langle f, v \rangle, & v &\in L^2(\Omega) \otimes \mathbb{R}^n \\ -\langle \sigma, q \rangle &= 0, & q &\in L^2(\Omega) \otimes \mathbb{R}_{\text{skw}}^{n \times n} \end{aligned}$$

This is exactly the mixed Hodge Laplacian for the complex:

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\text{div}, -\text{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\text{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & \nearrow -\operatorname{skw} & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0
 \end{array}$$

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0 \\
 & & & & & \nwarrow -\operatorname{skw} & \\
 & & & & & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} \xrightarrow{\operatorname{div}} L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} \longrightarrow 0
 \end{array}$$

$\begin{matrix} q \\ v \end{matrix}$

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & \nearrow -\operatorname{skw} & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0 \\
 & & \rho & \longleftarrow & v & &
 \end{array}$$

q (above $L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}$)
 v (above $L^2(\Omega) \otimes \mathbb{R}^n$)
 ρ (below $L^2(\Omega) \otimes \mathbb{R}^{n \times n}$)

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & \nearrow -\operatorname{skw} & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0 \\
 & & \rho & \xleftarrow{\quad} & v & &
 \end{array}$$

$q + \operatorname{skw} \rho$ (above the top right arrow)
 ρ (below the bottom left arrow)
 v (below the bottom right arrow)

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & \psi & \longleftarrow & q + \operatorname{skw} \rho & & \\
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & \nearrow -\operatorname{skw} & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0 \\
 & & \rho & \longleftarrow & v & &
 \end{array}$$

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & \psi & \longleftarrow & q + \operatorname{skw} \rho & & \\
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & \nearrow -\operatorname{skw} & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0 \\
 \phi & & \rho & \longleftarrow & v & &
 \end{array}$$

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Well-posedness

$$L_A^2(\Omega) \otimes \mathbb{R}^{n \times n} \xrightarrow{(-\operatorname{div}, -\operatorname{skw})} [L^2(\Omega) \otimes \mathbb{R}^n] \oplus [L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n}] \longrightarrow 0$$

Well-posedness depends on the exactness of the complex. This can be shown by relating the complex to two de Rham complexes:

$$\begin{array}{ccccccc}
 & & \psi & \xleftarrow{\quad} & q + \operatorname{skw} \rho & & \\
 & & L^2(\Omega) \otimes \mathbb{R}^n \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \xrightarrow{\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}_{\operatorname{skw}}^{n \times n} & \longrightarrow & 0 \\
 & \nearrow S & & & \nearrow -\operatorname{skw} & & \\
 L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{\operatorname{curl}} & L^2(\Omega) \otimes \mathbb{R}^{n \times n} & \xrightarrow{-\operatorname{div}} & L^2(\Omega) \otimes \mathbb{R}^n & \longrightarrow & 0 \\
 \phi & \xleftarrow{\quad} & \operatorname{curl} \phi + \rho & \xleftarrow{\quad} & v & &
 \end{array}$$

$$S\tau = \tau^T - \operatorname{tr}(\tau)I \quad (\text{invertible})$$

Discretization

To discretize we select discrete de Rham subcomplexes with commuting projs

$$\tilde{V}_h^0 \xrightarrow{\text{curl}} \tilde{V}_h^1 \xrightarrow{-\text{div}} \tilde{V}_h^2 \rightarrow 0, \quad V_h^1 \xrightarrow{-\text{div}} V_h^2 \rightarrow 0$$

to get the discrete complex

$$\tilde{V}_h^1 \otimes \mathbb{R}^n \xrightarrow{(-\text{div}, -\text{skw})} (\tilde{V}_h^2 \otimes \mathbb{R}^n) \times (V_h^2 \otimes \mathbb{R}_{\text{skw}}^{n \times n}) \rightarrow 0$$

We get stability if we can carry out the diagram chase on:

$$\begin{array}{ccccccc} & & V_h^1 \otimes \mathbb{R}_{\text{skw}}^{n \times n} & \xrightarrow{\text{div}} & V_h^2 \otimes \mathbb{R}_{\text{skw}}^{n \times n} & \rightarrow & 0 \\ & \nearrow \pi_h^1 S & & & \nearrow -\pi_h^2 \text{skw} & & \\ \tilde{V}_h^0 \otimes \mathbb{R}^n & \xrightarrow{\text{curl}} & \tilde{V}_h^1 \otimes \mathbb{R}^n & \xrightarrow{-\text{div}} & \tilde{V}_h^2 \otimes \mathbb{R}^n & \rightarrow & 0 \end{array}$$

This requires that $\pi_h^1 S : \tilde{V}_h^0 \otimes \mathbb{R}^n \rightarrow V_h^1 \otimes \mathbb{R}_{\text{skw}}^{n \times n}$ is *surjective*.

Stable elements

The requirement that $\pi_h^1 S : \tilde{V}_h^0 \otimes \mathbb{R}^n \rightarrow V_h^1 \otimes \mathbb{R}_{\text{skw}}^{n \times n}$ is surjective can be checked by looking at DOFs.

The simplest choice is

$$\mathcal{P}_{r+1} \Lambda^{n-2} \xrightarrow{\text{curl}} \mathcal{P}_r \Lambda^{n-1} \xrightarrow{-\text{div}} \mathcal{P}_{r-1} \Lambda^n \rightarrow 0, \quad \mathcal{P}_r^- \Lambda^{n-1} \xrightarrow{\text{div}} \mathcal{P}_r^- \Lambda^n \rightarrow 0$$

which gives the elements of DNA–Falk–Winther '07



σ



u



p

Other elements:

Cockburn–Gopalakrishnan–Guzmán,
Gopalakrishnan–Guzmán, Stenberg, ...

More complexes from complexes

$$\begin{array}{ccccc}
 0 & \longrightarrow & V^1 & \xrightarrow{d} & W^2 \\
 & & & \searrow S & \\
 0 & \longrightarrow & \tilde{V}^1 & \xrightarrow{\tilde{d}} & \tilde{W}^2
 \end{array}
 \quad \rightsquigarrow \quad
 0 \longrightarrow \Gamma \xrightarrow{D} \tilde{W}^2$$

where $\Gamma = \{(v, \tau) \in V^1 \times \tilde{V}^1 \mid dv = S\tau\}$, $D(v, \tau) = \tilde{d}\tau$.

$$\begin{array}{ccccc}
 0 & \longrightarrow & V_h^1 & \xrightarrow{d} & V_h^2 \\
 & & & \searrow \pi_h^2 S & \\
 0 & \longrightarrow & \tilde{V}_h^1 & \xrightarrow{\tilde{d}} & \tilde{W}^2
 \end{array}
 \quad \rightsquigarrow \quad
 0 \longrightarrow \Gamma_h \xrightarrow{D} \tilde{W}^2$$

where $\Gamma_h = \{(v, \tau) \in V_h^1 \times \tilde{V}_h^1 \mid dv = \pi_h^2 S\tau\}$.

Find $u_h \in V_h^1, \sigma_h \in \tilde{V}_h^1, \lambda_h \in V_h^2$ s.t.

$$\langle \tilde{d}\sigma_h, \tilde{d}\tau \rangle + \langle \lambda_h, dv - \pi_h S\tau \rangle = \langle f, v \rangle, \quad v \in V_h^1, \tau \in \tilde{V}_h^1,$$

$$\langle du_h - \pi_h S\sigma_h, \mu \rangle = 0, \quad \mu \in V_h^2.$$

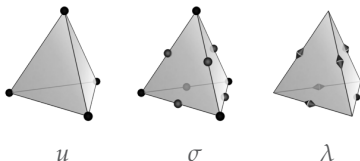
FEEC discretization of the biharmonic

$$\begin{array}{ccc} 0 & \longrightarrow & \dot{H}^1(\Omega) \xrightarrow{\text{grad}} L^2(\Omega; \mathbb{R}^n) \\ & & \nearrow I \\ 0 & \longrightarrow & \dot{H}^1(\Omega; \mathbb{R}^n) \xrightarrow{\text{grad}} L_C^2(\Omega; \mathbb{R}^{n \times n}) \end{array}$$

$$\begin{array}{ccc} 0 & \longrightarrow & \mathcal{P}_r \Lambda^0 \xrightarrow{\text{grad}} \mathcal{P}_r^- \Lambda^1 \\ & & \nearrow \pi_h \\ 0 & \longrightarrow & \mathcal{P}_{r+1} \Lambda^0 \otimes \mathbb{R}^n \xrightarrow{\text{grad}} L_C^2(\Omega; \mathbb{R}^{n \times n}) \end{array}$$

Find $u_h \in \mathcal{P}_r \Lambda^0, \sigma_h \in \mathcal{P}_{r+1} \Lambda^0, \lambda_h \in \mathcal{P}_r^- \Lambda^1$ s.t.

$$\begin{aligned} \langle C \text{grad } \sigma_h, \text{grad } \tau \rangle + \langle \lambda_h, \text{grad } v - \pi_h \tau \rangle &= \langle f, v \rangle, & v \in \mathcal{P}_r \Lambda^0, \tau \in \mathcal{P}_{r+1} \Lambda^0, \\ \langle \text{grad } u_h - \pi_h \sigma_h, \mu \rangle &= 0, & \mu \in \mathcal{P}_r^- \Lambda^1. \end{aligned}$$



DNA, Falk, Winther, **Finite element exterior calculus, homological techniques, and applications**. Acta Numerica 2006, p. 1–155

DNA, Falk, Winther, **Finite element exterior calculus: from Hodge theory to numerical stability**. AMS Bulletin 2010, p. 281-354

everything at <http://umn.edu/~arnold/publications.html>