

The div-curl-Lemma by the FA-Toolbox

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Open-Minded :-)

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classical div-curl-lemma

Let $\Omega \subset \mathbb{R}^3$ be open.

Lemma (classical div-curl-lemma)

Assumptions:

- (i) $(E_n), (H_n)$ bounded in $L^2(\Omega)$
- (ii) $(\operatorname{rot} E_n)$ bounded in $L^2(\Omega)$
- (ii') $(\operatorname{div} H_n)$ bounded in $L^2(\Omega)$

$\Rightarrow \exists E, H$ and subsequences s.t. $E_n \rightharpoonup E$, $\operatorname{rot} E_n \rightharpoonup \operatorname{rot} E$ and $H_n \rightharpoonup H$, $\operatorname{div} H_n \rightharpoonup \operatorname{div} H$
and

$$\forall \varphi \in \dot{C}^\infty(\Omega) \quad \int_{\Omega} \varphi(E_n \cdot H_n) \rightarrow \int_{\Omega} \varphi(E \cdot H)$$

classical div-curl-lemma is local!

div-curl-lemma

Let $\Omega \subset \mathbb{R}^3$ be a bounded weak Lipschitz domain with boundary Γ and weak Lipschitz boundary parts Γ_t and $\Gamma_n = \Gamma \setminus \overline{\Gamma_t}$.

Lemma (div-curl-lemma (global version))

Assumptions:

- (i) $(E_n), (H_n)$ bounded in $L^2(\Omega)$
- (ii) $(\operatorname{rot} E_n)$ bounded in $L^2(\Omega)$
- (ii') $(\operatorname{div} H_n)$ bounded in $L^2(\Omega)$
- (iii) $\nu \times E_n = 0$ on Γ_t
- (iii') $\nu \cdot H_n = 0$ on Γ_n

$\Rightarrow \exists E, H$ and subsequences s.t. $E_n \rightarrow E$, $\operatorname{rot} E_n \rightarrow \operatorname{rot} E$ and $H_n \rightarrow H$, $\operatorname{div} H_n \rightarrow \operatorname{div} H$ and

$$\int_{\Omega} E_n \cdot H_n \rightarrow \int_{\Omega} E \cdot H$$

Proof.

- generalize and fa-toolbox
- crucial points: complex property and compact embedding



literature

original papers (local div-curl-lemma):

- Murat, F.: *Compacité par compensation*,
Annali della Scuola Normale Superiore di Pisa-Classe di Scienze, 1978
- Tartar, L.: *Compensated compactness and applications to partial differential equations*,
Nonlinear analysis and mechanics, Heriot-Watt symposium, 1979

recent papers (global div-curl-lemma):

- Gloria, A., Neukamm, S., Otto, F.: *Quantification of ergodicity in stochastic homogenization: optimal bounds via spectral gap on Glauber dynamics*,
(IM) Invent. Math., 2015
- Kozono, H., Yanagisawa, T.: *Global compensated compactness theorem for general differential operators of first order*,
(ARMA) Arch. Ration. Mech. Anal., 2013
- Schweizer, B.: *On Friedrichs inequality, Helmholtz decomposition, vector potentials, and the div-curl lemma*,
accepted preprint, 2018
- Waurick, M.: *A Functional Analytic Perspective to the div-curl Lemma*,
(JOP) J. Operator Theory, 2018

fa-toolbox for linear problems/systems

idea: solve problem with general and simple linear functional analysis
(\Rightarrow fa-toolbox) ...

literature: probably very well known for ages, but hard to find ...

Friedrichs, Weyl, Hörmander, Fredholm, von Neumann, Riesz, Banach, ... ?

Why not rediscover?

A_0^* - A_1 -lemma (generalized global div-curl-lemma)

Let $A_0 : D(A_0) \subset H_0 \rightarrow H_1$, $A_1 : D(A_1) \subset H_1 \rightarrow H_2$ (possibly and generally unbounded) be two densely defined and closed linear operators on three Hilbert spaces H_0 , H_1 , H_2

with Hilbert space adjoints $A_0^* : D(A_0^*) \subset H_1 \rightarrow H_0$, $A_1^* : D(A_1^*) \subset H_2 \rightarrow H_1$.

Moreover, let $A_1 A_0 = 0$, i.e. $R(A_0) \subset N(A_1)$. (complex property)

Lemma (A_0^* - A_1 -lemma)

Let $D(A_1) \cap D(A_0^*) \hookrightarrow H_1$ be compact, and

(i) (x_n) bounded in $D(A_1)$,

(ii) (y_n) bounded in $D(A_0^*)$.

$\Rightarrow \exists x \in D(A_1)$, $y \in D(A_0^*)$ and subsequences

s.t. $x_n \rightarrow x$ in $D(A_1)$ and $y_n \rightarrow y$ in $D(A_0^*)$ as well as

$$\langle x_n, y_n \rangle_{H_1} \rightarrow \langle x, y \rangle_{H_1}.$$

Proof.

... blackboard ...



A_0^* - A_1 -lemma (generalized global div-curl-lemma)

compact embedding

$$D(A_1) \cap D(A_0^*) \hookrightarrow H_1$$

in global div-curl-lemma reads:

$$\{E \in L^2(\Omega) : \operatorname{rot} E \in L^2(\Omega), \operatorname{div} E \in L^2(\Omega), \nu \times E = 0 \text{ on } \Gamma_t, \nu \cdot E = 0 \text{ on } \Gamma_n\} \hookrightarrow L^2(\Omega)$$

is compact

(Weck's selection theorem, '74,

also Bauer, Costabel, Kuhn, Jochmann, Osterbrink, P, Picard, Schomburg, Weber, Witsch)

classical de Rham complex in 3D (∇ -rot-div-complex)

$\Omega \subset \mathbb{R}^3$ bounded weak Lipschitz domain, $\partial\Omega = \Gamma = \overline{\Gamma_t \dot{\cup} \Gamma_n}$

(electro-magneto dynamics, Maxwell's equations)

$$\{0\} \begin{array}{c} \xrightarrow{\iota_{\{0\}}} \\ \xleftarrow{\pi_{\{0\}}} \end{array} L^2 \begin{array}{c} \xrightarrow{\dot{\nabla}} \\ \xleftarrow{-\operatorname{div}} \end{array} L^2 \begin{array}{c} \xrightarrow{\operatorname{rot}} \\ \xleftarrow{\operatorname{rot}} \end{array} L^2 \begin{array}{c} \xrightarrow{\operatorname{div}} \\ \xleftarrow{-\nabla} \end{array} L^2 \begin{array}{c} \xrightarrow{\pi_{\mathbb{R}}} \\ \xleftarrow{\iota_{\mathbb{R}}} \end{array} \mathbb{R}$$

mixed boundary conditions and inhomogeneous and anisotropic media

$$\{0\} \text{ or } \mathbb{R} \begin{array}{c} \xrightarrow{\iota} \\ \xleftarrow{\pi} \end{array} L^2 \begin{array}{c} \xrightarrow{\nabla_{\Gamma_t}} \\ \xleftarrow{-\operatorname{div}_{\Gamma_n} \varepsilon} \end{array} L^2_{\varepsilon} \begin{array}{c} \xrightarrow{\operatorname{rot}_{\Gamma_t}} \\ \xleftarrow{\varepsilon^{-1} \operatorname{rot}_{\Gamma_n}} \end{array} L^2 \begin{array}{c} \xrightarrow{\operatorname{div}_{\Gamma_t}} \\ \xleftarrow{-\nabla_{\Gamma_n}} \end{array} L^2 \begin{array}{c} \xrightarrow{\pi} \\ \xleftarrow{\iota} \end{array} \mathbb{R} \text{ or } \{0\}$$

classical de Rham complex in 3D (∇ -rot-div-complex)

$\Omega \subset \mathbb{R}^3$ bounded weak Lipschitz domain, $\partial\Omega = \Gamma = \overline{\Gamma_t \dot{\cup} \Gamma_n}$

(electro-magneto dynamics, Maxwell's equations with mixed boundary conditions)

$$\{0\} \text{ or } \mathbb{R} \xrightarrow[\pi]{L} L^2 \xrightarrow[\text{-div}_{\Gamma_n} \varepsilon]{\nabla_{\Gamma_t}} L^2_{\varepsilon} \xrightarrow[\varepsilon^{-1} \text{rot}_{\Gamma_n}]{\text{rot}_{\Gamma_t}} L^2 \xrightarrow[\text{-}\nabla_{\Gamma_n}]{\text{div}_{\Gamma_t}} L^2 \xrightarrow[\iota]{\pi} \mathbb{R} \text{ or } \{0\}$$

related fos

$$\begin{array}{cccc|cccc} \nabla_{\Gamma_t} u = A & \text{in } \Omega & | & \text{rot}_{\Gamma_t} E = J & \text{in } \Omega & | & \text{div}_{\Gamma_t} H = k & \text{in } \Omega & | & \pi v = b & \text{in } \Omega \\ \pi u = a & \text{in } \Omega & | & \text{-div}_{\Gamma_n} \varepsilon E = j & \text{in } \Omega & | & \varepsilon^{-1} \text{rot}_{\Gamma_n} H = K & \text{in } \Omega & | & \text{-}\nabla_{\Gamma_n} v = B & \text{in } \Omega \end{array}$$

related sos

$$\begin{array}{cccc|cccc} \text{-div}_{\Gamma_n} \varepsilon \nabla_{\Gamma_t} u = j & \text{in } \Omega & | & \varepsilon^{-1} \text{rot}_{\Gamma_n} \text{rot}_{\Gamma_t} E = K & \text{in } \Omega & | & \text{-}\nabla_{\Gamma_n} \text{div}_{\Gamma_t} H = B & \text{in } \Omega \\ \pi u = a & \text{in } \Omega & | & \text{-div}_{\Gamma_n} \varepsilon E = j & \text{in } \Omega & | & \varepsilon^{-1} \text{rot}_{\Gamma_n} H = K & \text{in } \Omega \end{array}$$

corresponding compact embeddings:

$$\begin{aligned} D(\nabla_{\Gamma_t}) \cap D(\pi) &= D(\nabla_{\Gamma_t}) = H_{\Gamma_t}^1 \hookrightarrow L^2 && \text{(Rellich's selection theorem)} \\ D(\text{rot}_{\Gamma_t}) \cap D(\text{-div}_{\Gamma_n} \varepsilon) &= R_{\Gamma_t} \cap \varepsilon^{-1} D_{\Gamma_n} \hookrightarrow L^2_{\varepsilon} && \text{(Weck's selection theorem, '74)} \\ D(\text{div}_{\Gamma_t}) \cap D(\varepsilon^{-1} \text{rot}_{\Gamma_n}) &= D_{\Gamma_t} \cap R_{\Gamma_n} \hookrightarrow L^2 && \text{(Weck's selection theorem, '74)} \\ D(\nabla_{\Gamma_n}) \cap D(\pi) &= D(\nabla_{\Gamma_n}) = H_{\Gamma_n}^1 \hookrightarrow L^2 && \text{(Rellich's selection theorem)} \end{aligned}$$

Weck's selection theorem for weak Lip. dom. and mixed bc: Bauer/P/Schomburg ('16)

de Rham complex in ND or on Riemannian manifolds (d-complex)

$\Omega \subset \mathbb{R}^N$ bd w. Lip. dom. or Ω Riemannian manifold with cpt cl. and Lip. boundary Γ
(generalized Maxwell equations)

$$\{0\} \begin{array}{c} \xrightarrow{\iota_{\{0\}}} \\ \xleftarrow{\pi_{\{0\}}} \end{array} L^{2,0} \begin{array}{c} \xrightarrow{d} \\ \xleftarrow{-\delta} \end{array} L^{2,1} \begin{array}{c} \xrightarrow{d} \\ \xleftarrow{-\delta} \end{array} \dots L^{2,q} \begin{array}{c} \xrightarrow{d} \\ \xleftarrow{-\delta} \end{array} L^{2,q+1} \dots L^{2,N-1} \begin{array}{c} \xrightarrow{d} \\ \xleftarrow{-\delta} \end{array} L^{2,N} \begin{array}{c} \xrightarrow{\pi_{\mathbb{R}}} \\ \xleftarrow{\iota_{\mathbb{R}}} \end{array} \mathbb{R}$$

de Rham complex in ND or on Riemannian manifolds (d-complex)

$\Omega \subset \mathbb{R}^N$ bd w. Lip. dom. or Ω Riemannian manifold with cpt cl. and Lip. boundary Γ
(generalized Maxwell equations)

$$\{0\} \text{ or } \mathbb{R} \xrightarrow[\leftarrow]{\pi} L^{2,0} \begin{array}{c} d_{\Gamma,t}^0 \\ \leftarrow \\ -\delta_{\Gamma,n}^1 \end{array} L^{2,1} \begin{array}{c} d_{\Gamma,t}^1 \\ \leftarrow \\ -\delta_{\Gamma,n}^2 \end{array} \dots L^{2,q} \begin{array}{c} d_{\Gamma,t}^q \\ \leftarrow \\ -\delta_{\Gamma,n}^{q+1} \end{array} L^{2,q+1} \dots L^{2,N-1} \begin{array}{c} d_{\Gamma,t}^{N-1} \\ \leftarrow \\ -\delta_{\Gamma,n}^N \end{array} L^{2,N} \xrightarrow[\leftarrow]{\pi} \mathbb{R} \text{ or } \{0\}$$

related fos

$$\begin{aligned} d_{\Gamma,t}^q E &= F && \text{in } \Omega \\ -\delta_{\Gamma,n}^q E &= G && \text{in } \Omega \end{aligned}$$

related sos

$$\begin{aligned} -\delta_{\Gamma,n}^{q+1} d_{\Gamma,t}^q E &= F && \text{in } \Omega \\ -\delta_{\Gamma,n}^q E &= G && \text{in } \Omega \end{aligned}$$

includes: EMS rot / div, Laplacian, rot rot, and more...
corresponding compact embeddings:

$$D(d_{\Gamma,t}^q) \cap D(\delta_{\Gamma,n}^q) \hookrightarrow L^{2,q} \quad (\text{Weck's selection theorems, '74})$$

Weck's selection theorem for Lip. manifolds and mixed bc: Bauer/P/Schomburg ('17)

elasticity complex in 3D (sym ∇ -Rot Rot $_{\mathbb{S}}^T$ -Div $_{\mathbb{S}}$ -complex)

$\Omega \subset \mathbb{R}^3$ bounded strong Lipschitz domain

$$\begin{array}{ccccccc}
 \{0\} & \begin{array}{c} \iota_{\{0\}} \\ \rightleftharpoons \\ \pi_{\{0\}} \end{array} & L^2 & \begin{array}{c} \text{sym } \nabla \\ \rightleftharpoons \\ -\text{Div}_{\mathbb{S}} \end{array} & L^2_{\mathbb{S}} & \begin{array}{c} \text{Rot Rot}_{\mathbb{S}}^T \\ \rightleftharpoons \\ \text{Rot Rot}_{\mathbb{S}}^T \end{array} & L^2_{\mathbb{S}} & \begin{array}{c} \text{Div}_{\mathbb{S}} \\ \rightleftharpoons \\ -\text{sym } \nabla \end{array} & L^2 & \begin{array}{c} \pi_{\text{RM}} \\ \rightleftharpoons \\ \iota_{\text{RM}} \end{array} & \text{RM}
 \end{array}$$

elasticity complex in 3D (sym ∇ -Rot Rot $_{\mathbb{S}}^T$ -Div $_{\mathbb{S}}$ -complex)

$\Omega \subset \mathbb{R}^3$ bounded strong Lipschitz domain

$$\{0\} \begin{array}{c} \overset{\mathcal{L}\{0\}}{\rightleftarrows} \\ \underset{\pi\{0\}}{\rightleftarrows} \end{array} L^2 \begin{array}{c} \overset{\text{sym } \nabla}{\rightleftarrows} \\ \underset{-\text{Div}_{\mathbb{S}}}{\rightleftarrows} \end{array} L_{\mathbb{S}}^2 \begin{array}{c} \overset{\text{Rot Rot}_{\mathbb{S}}^T}{\rightleftarrows} \\ \underset{\text{Rot Rot}_{\mathbb{S}}^T}{\rightleftarrows} \end{array} L_{\mathbb{S}}^2 \begin{array}{c} \overset{\text{Div}_{\mathbb{S}}}{\rightleftarrows} \\ \underset{-\text{sym } \nabla}{\rightleftarrows} \end{array} L^2 \begin{array}{c} \overset{\pi_{\text{RM}}}{\rightleftarrows} \\ \underset{\mathcal{L}_{\text{RM}}}{\rightleftarrows} \end{array} \text{RM}$$

related fos (Rot Rot $_{\mathbb{S},\Gamma}^T$, Rot Rot $_{\mathbb{S}}^T$ first order operators!)

$$\begin{array}{l} \text{sym } \nabla_{\Gamma} v = M \quad \text{in } \Omega \quad | \quad \text{Rot Rot}_{\mathbb{S},\Gamma}^T M = F \quad \text{in } \Omega \quad | \quad \text{Div}_{\mathbb{S},\Gamma} N = g \quad \text{in } \Omega \quad | \quad \pi v = r \quad \text{in } \Omega \\ \pi v = 0 \quad \text{in } \Omega \quad | \quad -\text{Div}_{\mathbb{S}} M = f \quad \text{in } \Omega \quad | \quad \text{Rot Rot}_{\mathbb{S}}^T N = G \quad \text{in } \Omega \quad | \quad -\text{sym } \nabla v = M \quad \text{in } \Omega \end{array}$$

related sos (Rot Rot $_{\mathbb{S}}^T$ Rot Rot $_{\mathbb{S},\Gamma}^T$ second order operator!)

$$\begin{array}{l} -\text{Div}_{\mathbb{S}} \text{sym } \nabla_{\Gamma} v = f \quad \text{in } \Omega \quad | \quad \text{Rot Rot}_{\mathbb{S}}^T \text{Rot Rot}_{\mathbb{S},\Gamma}^T M = G \quad \text{in } \Omega \quad | \quad -\text{sym } \nabla \text{Div}_{\mathbb{S},\Gamma} N = M \quad \text{in } \Omega \\ \pi v = 0 \quad \text{in } \Omega \quad | \quad -\text{Div}_{\mathbb{S}} M = f \quad \text{in } \Omega \quad | \quad \text{Rot Rot}_{\mathbb{S}}^T N = G \quad \text{in } \Omega \end{array}$$

corresponding compact embeddings:

$$D(\text{sym } \nabla_{\Gamma}) \cap D(\pi) = D(\nabla_{\Gamma}) = H_{\Gamma}^1 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem and Korn ineq.})$$

$$D(\text{Rot Rot}_{\mathbb{S},\Gamma}^T) \cap D(\text{Div}_{\mathbb{S}}) \hookrightarrow L_{\mathbb{S}}^2 \quad (\text{new selection theorem})$$

$$D(\text{Div}_{\mathbb{S},\Gamma}) \cap D(\text{Rot Rot}_{\mathbb{S}}^T) \hookrightarrow L_{\mathbb{S}}^2 \quad (\text{new selection theorem})$$

$$D(\pi) \cap D(\text{sym } \nabla) = D(\nabla) = H^1 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem and Korn ineq.})$$

two new selection theorems for strong Lip. dom.: P/Schomburg/Zulehner ('18)

biharmonic / general relativity complex in 3D ($\nabla\nabla$ -Rot_S-Div_T-complex)

$\Omega \subset \mathbb{R}^3$ bounded strong Lipschitz domain

$$\{0\} \begin{array}{c} \xleftrightarrow{\iota_{\{0\}}} \\ \xleftarrow{\pi_{\{0\}}} \end{array} L^2 \begin{array}{c} \xleftrightarrow{\nabla\nabla} \\ \xleftarrow{\operatorname{div} \operatorname{Div}_S} \end{array} L^2_S \begin{array}{c} \xleftrightarrow{\operatorname{Rot}_S} \\ \xleftarrow{\operatorname{sym} \operatorname{Rot}_T} \end{array} L^2_T \begin{array}{c} \xleftrightarrow{\operatorname{Div}_T} \\ \xleftarrow{-\operatorname{dev} \nabla} \end{array} L^2 \begin{array}{c} \xleftrightarrow{\pi_{RT}} \\ \xleftarrow{\iota_{RT}} \end{array} RT$$

biharmonic / general relativity complex in 3D ($\nabla\nabla$ -Rot $_{\mathbb{S}}$ -Div $_{\mathbb{T}}$ -complex)

$\Omega \subset \mathbb{R}^3$ bounded strong Lipschitz domain

$$\{0\} \begin{array}{c} \xleftrightarrow{\iota_{\{0\}}} \\ \xleftrightarrow{\pi_{\{0\}}} \end{array} L^2 \begin{array}{c} \xleftrightarrow{\nabla\nabla} \\ \xleftrightarrow{\text{div Div}_{\mathbb{S}}} \end{array} L^2_{\mathbb{S}} \begin{array}{c} \xleftrightarrow{\text{Rot}_{\mathbb{S}}} \\ \xleftrightarrow{\text{sym Rot}_{\mathbb{T}}} \end{array} L^2_{\mathbb{T}} \begin{array}{c} \xleftrightarrow{\text{Div}_{\mathbb{T}}} \\ \xleftrightarrow{-\text{dev } \nabla} \end{array} L^2 \begin{array}{c} \xleftrightarrow{\pi_{\mathbb{RT}}} \\ \xleftrightarrow{\iota_{\mathbb{RT}}} \end{array} \text{RT}$$

related fos ($\nabla\nabla_{\Gamma}$, $\text{div Div}_{\mathbb{S}}$ first order operators!)

$$\begin{array}{l} \nabla\nabla_{\Gamma} u = M \quad \text{in } \Omega \quad | \quad \text{Rot}_{\mathbb{S},\Gamma} M = F \quad \text{in } \Omega \quad | \quad \text{Div}_{\mathbb{T},\Gamma} N = g \quad \text{in } \Omega \quad | \quad \pi v = r \quad \text{in } \Omega \\ \pi u = 0 \quad \text{in } \Omega \quad | \quad \text{div Div}_{\mathbb{S}} M = f \quad \text{in } \Omega \quad | \quad \text{sym Rot}_{\mathbb{T}} N = G \quad \text{in } \Omega \quad | \quad -\text{dev } \nabla v = T \quad \text{in } \Omega \end{array}$$

related sos ($\text{div Div}_{\mathbb{S}} \nabla\nabla_{\Gamma} = \Delta_{\Gamma}^2$ second order operator!)

$$\begin{array}{l} \text{div Div}_{\mathbb{S}} \nabla\nabla_{\Gamma} u = \Delta_{\Gamma}^2 u = f \quad \text{in } \Omega \quad | \quad \text{sym Rot}_{\mathbb{T}} \text{Rot}_{\mathbb{S},\Gamma} M = G \quad \text{in } \Omega \quad | \quad -\text{dev } \nabla \text{Div}_{\mathbb{T},\Gamma} N = T \quad \text{in } \Omega \\ \pi u = 0 \quad \text{in } \Omega \quad | \quad \text{div Div}_{\mathbb{S}} M = f \quad \text{in } \Omega \quad | \quad \text{sym Rot}_{\mathbb{T}} N = G \quad \text{in } \Omega \end{array}$$

corresponding compact embeddings:

$$D(\nabla\nabla_{\Gamma}) \cap D(\pi) = D(\nabla\nabla_{\Gamma}) = H_{\Gamma}^2 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem})$$

$$D(\text{Rot}_{\mathbb{S},\Gamma}) \cap D(\text{div Div}_{\mathbb{S}}) \hookrightarrow L^2_{\mathbb{S}} \quad (\text{new selection theorem})$$

$$D(\text{Div}_{\mathbb{T},\Gamma}) \cap D(\text{sym Rot}_{\mathbb{T}}) \hookrightarrow L^2_{\mathbb{T}} \quad (\text{new selection theorem})$$

$$D(\pi) \cap D(\text{dev } \nabla) = D(\text{dev } \nabla) = D(\nabla) = H^1 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem and Korn type ineq.})$$

two new selection theorems for strong Lip. dom. and Korn Type ineq.: P/Zulehner ('16)

... the world is full of complexes ... ;)

⇒ relaxing at

AANMPDE 11

11th Workshop on Analysis and Advanced Numerical Methods
for Partial Differential Equations (not only) for Junior Scientists

<http://www.mit.jyu.fi/scoma/AANMPDE11>

August 6–10 2018, Särkisaari, Finland

organizers: Ulrich Langer, Dirk Pauly, Sergey Repin

