

FA-Toolbox: Part 1

The divDiv-Complex: Analytical Foundations

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Open-Minded :-)

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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-magnetics, Maxwell's equations)

$$\{0\} \begin{array}{c} \xleftrightarrow{\mathcal{L}\{0\}} \\ \xleftrightarrow{\pi\{0\}} \end{array} \mathbb{L}^2 \begin{array}{c} \xleftrightarrow{\dot{\nabla}} \\ \xleftrightarrow{-\text{div}} \end{array} \mathbb{L}^2 \begin{array}{c} \xleftrightarrow{\text{rot}} \\ \xleftrightarrow{\text{rot}} \end{array} \mathbb{L}^2 \begin{array}{c} \xleftrightarrow{\text{div}} \\ \xleftrightarrow{-\nabla} \end{array} \mathbb{L}^2 \begin{array}{c} \xleftrightarrow{\pi_{\mathbb{R}}} \\ \xleftrightarrow{\mathcal{L}_{\mathbb{R}}} \end{array} \mathbb{R}$$

mixed boundary conditions and inhomogeneous and anisotropic media are possible



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 the mother of all complexes)

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



elasticity complex in 3D (sym ∇ -Rot Rot T_S -Div $_S$ -complex)

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

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



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

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

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



general complex

$$A_0 : D(A_0) \subset H_0 \rightarrow H_1, \quad A_1 : D(A_1) \subset H_1 \rightarrow H_2 \quad (\text{lddc})$$

$$A_0^* : D(A_0^*) \subset H_1 \rightarrow H_0, \quad A_1^* : D(A_1^*) \subset H_2 \rightarrow H_1$$

general complex property $\boxed{A_1 A_0 = 0}$,

i.e., $R(A_0) \subset N(A_1)$ and/or eq $R(A_1^*) \subset N(A_0^*)$

$$\dots \begin{array}{c} \dots \\ \rightleftarrows \\ \dots \end{array} H_0 \begin{array}{c} A_0 \\ \rightleftarrows \\ A_0^* \end{array} H_1 \begin{array}{c} A_1 \\ \rightleftarrows \\ A_1^* \end{array} H_2 \begin{array}{c} \dots \\ \rightleftarrows \\ \dots \end{array} \dots$$



general observations

$$Ax = f$$

let's say $A : D(A) \subset H_0 \rightarrow H_1$ linear and H_0, H_1 Hilbert spaces

question: How to solve?



general observations

$$Ax = f$$

$A : D(A) \subset H_0 \rightarrow H_1$ linear

solution theory in the sense of Hadamard

- existence $\Leftrightarrow f \in R(A)$
- uniqueness $\Leftrightarrow A$ inj $\Leftrightarrow N(A) = \{0\} \Leftrightarrow A^{-1}$ exists
- cont dep on $f \Leftrightarrow A^{-1}$ cont

$\Rightarrow x = A^{-1}f \in D(A)$ and cont estimate (Friedrichs/Poincaré type estimate)

$$|x|_{H_0} = |A^{-1}f|_{H_0} \leq c_A |f|_{H_1} = c_A |Ax|_{H_1}$$

\Rightarrow best constant $c_A = |A^{-1}|_{R(A), H_0} \quad |A^{-1}|_{R(A), D(A)} = (c_A^2 + 1)^{1/2}$



general observations

$$A : D(A) \subset H_0 \rightarrow H_1$$

$$A^* : D(A^*) \subset H_1 \rightarrow H_0 \text{ Hilbert space adjoint}$$

Helmholtz/Hodge/Weyl decompositions (projection theorem)

$$H_1 = \overline{R(A)} \oplus N(A^*) \quad H_0 = N(A) \oplus \overline{R(A^*)}$$

$$Ax = f$$

solution theory in the sense of Hadamard

- existence $\Leftrightarrow f \in R(A) = N(A^*)^\perp$
- uniqueness $\Leftrightarrow A \text{ inj} \quad \Leftrightarrow N(A) = \{0\} \quad \Leftrightarrow A^{-1} \text{ exists}$
- cont dep on $f \quad \Leftrightarrow A^{-1} \text{ cont} \quad \Leftrightarrow R(A) \text{ cl} \quad (\text{cl range theo})$

fund range cond: $R(A) = \overline{R(A)}$ closed (must hold \rightsquigarrow right setting!)

kernel cond: $N(A) = \{0\}$ (fails in gen \rightsquigarrow proj onto $N(A)^\perp = \overline{R(A^*)}$)



1st fundamental observations

$A : D(A) \subset H_0 \rightarrow H_1$ lddc, $A^* : D(A^*) \subset H_1 \rightarrow H_0$ Hilbert space adjoint

(A, A^*) dual pair as $(A^*)^* = \overline{A} = A$

A, A^* may not be inj

Helmholtz/Hodge/Weyl decompositions (projection theorem)

$$H_1 = N(A^*) \oplus \overline{R(A)} \quad H_0 = N(A) \oplus \overline{R(A^*)}$$

reduced operators restr to $N(A)^\perp$ and $N(A^*)^\perp$

$$\mathcal{A} := A|_{N(A)^\perp} = A|_{\overline{R(A^*)}} \quad \mathcal{A}^* := A^*|_{N(A^*)^\perp} = A^*|_{\overline{R(A)}}$$

$\mathcal{A}, \mathcal{A}^*$ inj $\Rightarrow \mathcal{A}^{-1}, (\mathcal{A}^*)^{-1}$ ex



1st fundamental observations

$A : D(A) \subset H_0 \rightarrow H_1, \quad A^* : D(A^*) \subset H_1 \rightarrow H_0$ lddc (A, A^*) dual pair

$$H_1 = N(A^*) \oplus \overline{R(A)} \quad H_0 = N(A) \oplus \overline{R(A^*)}$$

more precisely

$$\mathcal{A} := A|_{\overline{R(A^*)}} : D(\mathcal{A}) \subset \overline{R(A^*)} \rightarrow \overline{R(A)}, \quad D(\mathcal{A}) := D(A) \cap N(A)^\perp = D(A) \cap \overline{R(A^*)}$$

$$\mathcal{A}^* := A^*|_{\overline{R(A)}} : D(\mathcal{A}^*) \subset \overline{R(A)} \rightarrow \overline{R(A^*)}, \quad D(\mathcal{A}^*) := D(A^*) \cap N(A^*)^\perp = D(A^*) \cap \overline{R(A)}$$

$(\mathcal{A}, \mathcal{A}^*)$ dual pair and $\mathcal{A}, \mathcal{A}^*$ inj \Rightarrow

inverse ops exist (and bij)

$$\mathcal{A}^{-1} : R(A) \rightarrow D(\mathcal{A}) \quad (\mathcal{A}^*)^{-1} : R(A^*) \rightarrow D(\mathcal{A}^*)$$

refined decompositions

$$D(A) = N(A) \oplus D(\mathcal{A}) \quad D(A^*) = N(A^*) \oplus D(\mathcal{A}^*)$$

\Rightarrow

$$R(A) = R(\mathcal{A}) \quad R(A^*) = R(\mathcal{A}^*)$$



1st fundamental observations

closed range theorem & closed graph theorem \Rightarrow

Lemma (Friedrichs-Poincaré type est/cl range/cont inv)

The following assertions are equivalent:

- (i) $\exists c_A \in (0, \infty) \quad \forall x \in D(\mathcal{A}) \quad |x|_{H_0} \leq c_A |Ax|_{H_1}$
- (i*) $\exists c_{A^*} \in (0, \infty) \quad \forall y \in D(\mathcal{A}^*) \quad |y|_{H_1} \leq c_{A^*} |A^*y|_{H_0}$
- (ii) $R(A) = R(\mathcal{A})$ is closed in H_1 .
- (ii*) $R(A^*) = R(\mathcal{A}^*)$ is closed in H_0 .
- (iii) $\mathcal{A}^{-1} : R(A) \rightarrow D(\mathcal{A})$ is continuous and bijective.
- (iii*) $(\mathcal{A}^*)^{-1} : R(A^*) \rightarrow D(\mathcal{A}^*)$ is continuous and bijective.

In case that one of the latter assertions is true, e.g., (ii), $R(A)$ is closed, we have

$$\begin{aligned} H_0 &= N(A) \oplus R(A^*) & H_1 &= N(A^*) \oplus R(A) \\ D(A) &= N(A) \oplus D(\mathcal{A}) & D(A^*) &= N(A^*) \oplus D(\mathcal{A}^*) \\ D(\mathcal{A}) &= D(A) \cap R(A^*) & D(\mathcal{A}^*) &= D(A^*) \cap R(A) \end{aligned}$$

and $\mathcal{A} : D(\mathcal{A}) \subset R(A^*) \rightarrow R(A)$, $\mathcal{A}^* : D(\mathcal{A}^*) \subset R(A) \rightarrow R(A^*)$.

Note: trivial equivalence to inf-sup condition



1st fundamental observations

recall

$$(i) \quad \exists c_A \in (0, \infty) \quad \forall x \in D(\mathcal{A}) \quad |x|_{H_0} \leq c_A |Ax|_{H_1}$$

$$(i^*) \quad \exists c_{A^*} \in (0, \infty) \quad \forall y \in D(\mathcal{A}^*) \quad |y|_{H_1} \leq c_{A^*} |A^*y|_{H_0}$$

'best' consts in (i) and (i*) equal norms of the inv ops and Rayleigh quotients

$$c_A = |\mathcal{A}^{-1}|_{R(A), R(A^*)}$$

$$c_{A^*} = |(\mathcal{A}^*)^{-1}|_{R(A^*), R(A)}$$

$$\frac{1}{c_A} = \inf_{0 \neq x \in D(\mathcal{A})} \frac{|Ax|_{H_1}}{|x|_{H_0}}$$

$$\frac{1}{c_{A^*}} = \inf_{0 \neq y \in D(\mathcal{A}^*)} \frac{|A^*y|_{H_0}}{|y|_{H_1}}$$

Lemma (Friedrichs-Poincaré type const)

$$c_A = c_{A^*}$$



1st fundamental observations

Lemma (cpt emb/cpt inv)

The following assertions are equivalent:

- (i) $D(\mathcal{A}) \hookrightarrow H_0$ is compact.
- (i*) $D(\mathcal{A}^*) \hookrightarrow H_1$ is compact.
- (ii) $\mathcal{A}^{-1} : R(\mathcal{A}) \rightarrow R(\mathcal{A}^*)$ is compact.
- (ii*) $(\mathcal{A}^*)^{-1} : R(\mathcal{A}^*) \rightarrow R(\mathcal{A})$ is compact.

Lemma (Friedrichs-Poincaré type est/cl range/cont inv)

⇓ $D(\mathcal{A}) \hookrightarrow H_0$ compact

- (i) $\exists c_A \in (0, \infty) \quad \forall x \in D(\mathcal{A}) \quad |x|_{H_0} \leq c_A |Ax|_{H_1}$
- (i*) $\exists c_{A^*} \in (0, \infty) \quad \forall y \in D(\mathcal{A}^*) \quad |y|_{H_1} \leq c_{A^*} |A^*y|_{H_0}$
- (ii) $R(\mathcal{A}) = R(\mathcal{A})$ is closed in H_1 .
- (ii*) $R(\mathcal{A}^*) = R(\mathcal{A}^*)$ is closed in H_0 .
- (iii) $\mathcal{A}^{-1} : R(\mathcal{A}) \rightarrow D(\mathcal{A})$ is continuous and bijective.
- (iii*) $(\mathcal{A}^*)^{-1} : R(\mathcal{A}^*) \rightarrow D(\mathcal{A}^*)$ is continuous and bijective.
- (i)-(iii*) equi & the resp Helm deco hold & $|\mathcal{A}^{-1}| = c_A = c_{A^*} = |(\mathcal{A}^*)^{-1}|$



2nd fundamental observations

So far no complex...

$$A_0 : D(A_0) \subset H_0 \rightarrow H_1, \quad A_1 : D(A_1) \subset H_1 \rightarrow H_2 \text{ (lddc)}$$

$$A_0^* : D(A_0^*) \subset H_1 \rightarrow H_0, \quad A_1^* : D(A_1^*) \subset H_2 \rightarrow H_1 \text{ (lddc)}$$

general complex ($A_1 A_0 = 0$, i.e., $R(A_0) \subset N(A_1)$ and $R(A_1^*) \subset N(A_0^*)$)

$$\dots \begin{array}{c} \dots \\ \rightleftarrows \\ \dots \end{array} H_0 \begin{array}{c} A_0 \\ \rightleftarrows \\ A_0^* \end{array} H_1 \begin{array}{c} A_1 \\ \rightleftarrows \\ A_1^* \end{array} H_2 \begin{array}{c} \dots \\ \rightleftarrows \\ \dots \end{array} \dots$$

recall Helmholtz deco

$$H_1 = \overline{R(A_0)} \oplus N(A_0^*)$$

$$\cap \quad \cup \quad \Rightarrow \text{(e.g.) } N(A_1) = \overline{R(A_0)} \oplus \underbrace{(N(A_1) \cap N(A_0^*))}_{=: K_1}$$

$$= N(A_1) \oplus \overline{R(A_1^*)}$$

\Rightarrow refined Helmholtz deco

$$H_1 = \overline{R(A_0)} \oplus K_1 \oplus \overline{R(A_1^*)}$$



2nd fundamental observations

recall

$$D(A_1) = D(\mathcal{A}_1) \cap \overline{R(A_1^*)} \quad R(A_1) = R(\mathcal{A}_1) \quad R(A_1^*) = R(\mathcal{A}_1^*)$$

$$D(A_0^*) = D(\mathcal{A}_0^*) \cap \overline{R(A_0)} \quad R(A_0^*) = R(\mathcal{A}_0^*) \quad R(A_0) = R(\mathcal{A}_0)$$

cohomology group $K_1 = N(A_1) \cap N(A_0^*)$

Lemma (Helmholtz deco I)

$$H_1 = \overline{R(A_0)} \oplus N(A_0^*)$$

$$H_1 = \overline{R(A_1^*)} \oplus N(A_1)$$

$$D(A_0^*) = D(\mathcal{A}_0^*) \oplus N(A_0^*)$$

$$D(A_1) = D(\mathcal{A}_1) \oplus N(A_1)$$

$$N(A_1) = D(\mathcal{A}_0^*) \oplus K_1$$

$$N(A_0^*) = D(\mathcal{A}_1) \oplus K_1$$

$$D(A_1) = \overline{R(A_0)} \oplus (D(A_1) \cap N(A_0^*)) \quad D(A_0^*) = \overline{R(A_1^*)} \oplus (D(A_0^*) \cap N(A_1))$$

Lemma (Helmholtz deco II)

$$H_1 = \overline{R(A_0)} \oplus K_1 \oplus \overline{R(A_1^*)}$$

$$D(A_1) = \overline{R(A_0)} \oplus K_1 \oplus D(\mathcal{A}_1)$$

$$D(A_0^*) = D(\mathcal{A}_0^*) \oplus K_1 \oplus \overline{R(A_1^*)}$$

$$D(A_1) \cap D(A_0^*) = D(\mathcal{A}_0^*) \oplus K_1 \oplus D(\mathcal{A}_1)$$



2nd fundamental observations

$$K_1 = N(A_1) \cap N(A_0^*) \quad D(A_1) = D(\mathcal{A}_1) \cap \overline{R(A_1^*)} \quad D(A_0^*) = D(\mathcal{A}_0^*) \cap \overline{R(A_0)}$$

Lemma (cpt emb II)

The following assertions are equivalent:

- (i) $D(\mathcal{A}_0) \overset{\text{cpt}}{\leftrightarrow} H_0$, $D(\mathcal{A}_1) \overset{\text{cpt}}{\leftrightarrow} H_1$, and $K_1 \overset{\text{cpt}}{\leftrightarrow} H_1$ are compact.
- (ii) $D(A_1) \cap D(A_0^*) \overset{\text{cpt}}{\leftrightarrow} H_1$ is compact.

In this case $K_1 < \infty$.

Theorem (fa-toolbox I)

⇓ $D(A_1) \cap D(A_0^*) \overset{\text{cpt}}{\leftrightarrow} H_1$ compact

- (i) all emb cpt, i.e., $D(\mathcal{A}_0) \overset{\text{cpt}}{\leftrightarrow} H_0$, $D(\mathcal{A}_1) \overset{\text{cpt}}{\leftrightarrow} H_1$, $D(\mathcal{A}_0^*) \overset{\text{cpt}}{\leftrightarrow} H_1$, $D(\mathcal{A}_1^*) \overset{\text{cpt}}{\leftrightarrow} H_2$ cpt
- (ii) cohomology group K_1 finite dim
- (iii) all ranges closed, i.e., $R(A_0)$, $R(A_0^*)$, $R(A_1)$, $R(A_1^*)$ cl
- (iv) all Friedrichs-Poincaré type est hold
- (v) all Hodge-Helmholtz-Weyl type deco I & II hold with closed ranges



2nd fundamental observations

$$\text{complex} \quad \dots \quad \begin{array}{c} \dots \\ \xrightarrow{\mathcal{A}_0} \\ \dots \end{array} \quad H_0 \quad \begin{array}{c} \xrightarrow{\mathcal{A}_0} \\ \xleftarrow{\mathcal{A}_0^*} \end{array} \quad H_1 \quad \begin{array}{c} \xrightarrow{\mathcal{A}_1} \\ \xleftarrow{\mathcal{A}_1^*} \end{array} \quad H_2 \quad \begin{array}{c} \dots \\ \xrightarrow{\mathcal{A}_2} \\ \dots \end{array} \quad \dots$$

Theorem (fa-toolbox I (Friedrichs-Poincaré type est))

$$\Downarrow \quad \boxed{D(\mathcal{A}_1) \cap D(\mathcal{A}_0^*) \Leftrightarrow H_1 \text{ compact}} \quad \Rightarrow \quad \exists \quad |\mathcal{A}_i^{-1}| = c_{\mathcal{A}_i} = c_{\mathcal{A}_i^*} = |(\mathcal{A}_i^*)^{-1}| \in (0, \infty)$$

- (i) $\forall x \in D(\mathcal{A}_0) \quad |x|_{H_0} \leq c_{\mathcal{A}_0} |\mathcal{A}_0 x|_{H_1}$
- (i*) $\forall y \in D(\mathcal{A}_0^*) \quad |y|_{H_1} \leq c_{\mathcal{A}_0} |\mathcal{A}_0^* y|_{H_0}$
- (ii) $\forall y \in D(\mathcal{A}_1) \quad |y|_{H_1} \leq c_{\mathcal{A}_1} |\mathcal{A}_1 y|_{H_2}$
- (ii*) $\forall z \in D(\mathcal{A}_1^*) \quad |z|_{H_2} \leq c_{\mathcal{A}_1} |\mathcal{A}_1^* z|_{H_1}$
- (iii) $\forall y \in D(\mathcal{A}_1) \cap D(\mathcal{A}_0^*) \quad |(1 - \pi_{K_1})y|_{H_1} \leq c_{\mathcal{A}_1} |\mathcal{A}_1 y|_{H_2} + c_{\mathcal{A}_0} |\mathcal{A}_0^* y|_{H_0}$

note $\pi_{K_1} y \in K_1$ and $(1 - \pi_{K_1})y \in K_1^\perp$

Remark

enough $R(\mathcal{A}_0)$ and $R(\mathcal{A}_1)$ cl



2nd fundamental observations

complex ... $\begin{matrix} \dots \\ \rightleftarrows \\ \dots \end{matrix}$ H_0 $\begin{matrix} A_0 \\ \rightleftarrows \\ A_0^* \end{matrix}$ H_1 $\begin{matrix} A_1 \\ \rightleftarrows \\ A_1^* \end{matrix}$ H_2 $\begin{matrix} \dots \\ \rightleftarrows \\ \dots \end{matrix}$...

Theorem (fa-toolbox I (Helmholtz deco))

\Downarrow $D(A_1) \cap D(A_0^*) \leftrightarrow H_1$ compact

$$H_1 = R(A_0) \oplus N(A_0^*)$$

$$H_1 = R(A_1^*) \oplus N(A_1)$$

$$D(A_0^*) = D(\mathcal{A}_0^*) \oplus N(A_0^*)$$

$$D(A_1) = D(\mathcal{A}_1) \oplus N(A_1)$$

$$N(A_1) = D(\mathcal{A}_0^*) \oplus K_1$$

$$N(A_0^*) = D(\mathcal{A}_1) \oplus K_1$$

$$D(A_1) = R(A_0) \oplus (D(A_1) \cap N(A_0^*)) \quad D(A_0^*) = R(A_1^*) \oplus (D(A_0^*) \cap N(A_1))$$

$$H_1 = R(A_0) \oplus K_1 \oplus R(A_1^*)$$

$$D(A_1) = R(A_0) \oplus K_1 \oplus D(\mathcal{A}_1)$$

$$D(A_0^*) = D(\mathcal{A}_0^*) \oplus K_1 \oplus R(A_1^*)$$

$$D(A_1) \cap D(A_0^*) = D(\mathcal{A}_0^*) \oplus K_1 \oplus D(\mathcal{A}_1)$$

Remark

enough $R(A_0)$ and $R(A_1)$ cl



(stat) first order system - solution theory

$$\text{complex} \quad \dots \begin{array}{c} \dots \\ \rightleftarrows \\ \dots \end{array} H_0 \begin{array}{c} A_0 \\ \rightleftarrows \\ A_0^* \end{array} H_1 \begin{array}{c} A_1 \\ \rightleftarrows \\ A_1^* \end{array} H_2 \begin{array}{c} \dots \\ \rightleftarrows \\ \dots \end{array} \dots$$

$$A_1 x = f$$

$$\dim N(A_1) = \infty$$

find $x \in D(A_1) \cap D(A_0^*)$ such that the fos

$$\begin{array}{llll} A_1 x = f & \text{rot} E = F & \text{Rot}_{\mathbb{S}} S = F & \text{Div}_{\mathbb{T}} T = F \\ A_0^* x = g & \text{think of } -\text{div} E = g & \text{or } \text{div Div}_{\mathbb{S}} S = G & \text{or } \text{sym Rot}_{\mathbb{T}} T = G \\ \pi_{K_1} x = k & \pi_{\mathbb{D}} E = K & \pi_{\mathbb{D}} S = K & \pi_{\mathbb{D}} T = K \end{array}$$

$$\text{kernel} = \text{cohomology group} = K_1 = N(A_1) \cap N(A_0^*)$$

$$\text{trivially necessary } f \in R(A_1) \quad g \in R(A_0^*) \quad k \in K_1$$

apply fa-toolbox



(stat) first order system - solution theory

$$\text{complex} \quad \dots \quad \begin{matrix} \dots \\ \rightleftharpoons \\ \dots \end{matrix} \quad H_0 \quad \begin{matrix} A_0 \\ \rightleftharpoons \\ A_0^* \end{matrix} \quad H_1 \quad \begin{matrix} A_1 \\ \rightleftharpoons \\ A_1^* \end{matrix} \quad H_2 \quad \begin{matrix} \dots \\ \rightleftharpoons \\ \dots \end{matrix} \quad \dots$$

$$\text{find } x \in D(A_1) \cap D(A_0^*) \text{ st fos} \quad A_1 x = f \quad A_0^* x = g \quad \pi_{K_1} x = k$$

Theorem (fa-toolbox II (solution theory))

$$\Downarrow \quad \boxed{D(A_1) \cap D(A_0^*) \leftrightarrow H_1 \text{ compact}}$$

$$\text{fos is uniq sol} \quad \Leftrightarrow \quad f \in R(A_1) \quad g \in R(A_0^*) \quad k \in K_1$$

$$x := x_f + x_g + k \in D(\mathcal{A}_1) \oplus D(\mathcal{A}_0^*) \oplus K_1 = D(A_1) \cap D(A_0^*)$$

$$\boxed{x_f := \mathcal{A}_1^{-1} f} \in D(\mathcal{A}_1)$$

$$\boxed{x_g := (\mathcal{A}_0^*)^{-1} g} \in D(\mathcal{A}_0^*)$$

$$\text{dep cont on data} \quad |x|_{H_1} \leq |x_f|_{H_1} + |x_g|_{H_1} + |k|_{H_1} \leq c_{A_1} |f|_{H_2} + c_{A_0} |g|_{H_0} + |k|_{H_1}$$

moreover

$$\pi_{R(A_1^*)} x = x_f \quad \pi_{R(A_0)} x = x_g \quad \pi_{K_1} x = k \quad |x|_{H_1}^2 = |x_f|_{H_1}^2 + |x_g|_{H_1}^2 + |k|_{H_1}^2$$

Remark

enough $R(A_0)$ and $R(A_1)$ cl

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

$x_n \rightharpoonup x$ in $D(A_1)$ and $y_n \rightharpoonup y$ in $D(A_0^*)$ as well as

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



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

Lemma (generalized A_0^* - A_1 -lemma)

Let $R(A_0)$ and $R(A_1)$ be closed, and let K_1 be finite dimensional. Moreover, let $(x_n), (y_n) \subset H_1$ be bounded such that

- (i) $\tilde{A}_1 x_n$ is relatively compact in $D(A_1^*)'$,
- (ii) $\tilde{A}_0^* y_n$ is relatively compact in $D(A_0)'$.

$\Rightarrow \exists x, y \in H_1$ and subsequences st $x_n \rightarrow x$ in H_1 and $y_n \rightarrow y$ in H_1 as well as

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

proof uses key observation

Lemma

Let $R(A)$ be closed. For $(x_n) \subset H_0$ the following statements are equivalent:

- (i) $\tilde{A} x_n$ is relatively compact in $D(A^*)'$.
- (ii) $\pi_{R(A^*)} x_n$ is relatively compact in $R(A^*)$ resp. H_1 .

If $x_n \rightarrow x$ in H_1 , then either of cond. (i) or (ii) implies $\pi_{R(A^*)} x_n \rightarrow \pi_{R(A^*)} x$ in H_1 .

nice results (and joint work/communication with) Marcus Waurick



applications: fos & sos (first and second order systems)

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

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

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



applications: fos & sos (first and second order systems)

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

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

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

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

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

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

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

corresponding compact embeddings:

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

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

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

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

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

These do not simply follow by BGG!

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

Lemma/Theorem \Downarrow $D(A_1) \cap D(A_0^*) \leftrightarrow H_1, \quad D(A_2) \cap D(A_1^*) \leftrightarrow H_2 \quad \text{cpt}$

(i) all Friedrichs-Poincaré type est hold

$$\text{est for } \mathcal{A}_0 \quad \Leftrightarrow \quad \forall \varphi \in D(\nabla\overset{\circ}{\nabla}) \cap R(\text{div Div}_{\mathbb{S}}) = \mathring{H}^2 \quad |\varphi|_{L^2} \leq c_0 |\nabla\overset{\circ}{\nabla}\varphi|_{L^2}$$

$$\text{est for } \mathcal{A}_0^* \quad \Leftrightarrow \quad \forall \Phi \in D(\text{div Div}_{\mathbb{S}}) \cap R(\nabla\overset{\circ}{\nabla}) \quad |\Phi|_{L^2} \leq c_0 |\text{div Div } \Phi|_{L^2}$$

$$\text{est for } \mathcal{A}_1 \quad \Leftrightarrow \quad \forall \Phi \in D(\mathring{\text{Rot}}_{\mathbb{S}}) \cap R(\text{sym Rot}_{\mathbb{T}}) \quad |\Phi|_{L^2} \leq c_1 |\text{Rot } \Phi|_{L^2}$$

$$\text{est for } \mathcal{A}_1^* \quad \Leftrightarrow \quad \forall \Phi \in D(\text{sym Rot}_{\mathbb{T}}) \cap R(\mathring{\text{Rot}}_{\mathbb{S}}) \quad |\Phi|_{L^2} \leq c_1 |\text{sym Rot } \Phi|_{L^2}$$

$$\text{est for } \mathcal{A}_2 \quad \Leftrightarrow \quad \forall \Phi \in D(\mathring{\text{Div}}_{\mathbb{T}}) \cap R(\text{dev } \nabla) \quad |\Phi|_{L^2} \leq c_2 |\text{Div } \Phi|_{L^2}$$

$$\text{est for } \mathcal{A}_2^* \quad \Leftrightarrow \quad \forall \varphi \in D(\text{dev } \nabla) \cap R(\mathring{\text{Div}}_{\mathbb{T}}) = H^1 \cap \text{RT}^{\perp} \quad |\varphi|_{L^2} \leq c_2 |\text{dev } \nabla\varphi|_{L^2}$$

(ii) all ranges $R(A_n) = R(\mathcal{A}_n)$, $R(A_n^*) = R(\mathcal{A}_n^*)$ are cl in L^2

(iii) all inverse ops \mathcal{A}_n^{-1} , $(\mathcal{A}_n^*)^{-1}$ are cont, even cpt

(iv) all Helmholtz decomposition hold, e.g.,

$$H_1 = R(A_0) \oplus K_1 \oplus R(A_1^*) \quad \Leftrightarrow \quad L_{\mathbb{S}}^2 = R(\nabla\overset{\circ}{\nabla}) \oplus_{L_{\mathbb{S}}^2} \mathcal{H}_{D,\mathbb{S}} \oplus_{L_{\mathbb{S}}^2} R(\text{sym Rot}_{\mathbb{T}}),$$

$$H_2 = R(A_1) \oplus K_2 \oplus R(A_2^*) \quad \Leftrightarrow \quad L_{\mathbb{T}}^2 = R(\mathring{\text{Rot}}_{\mathbb{S}}) \oplus_{L_{\mathbb{T}}^2} \mathcal{H}_{N,\mathbb{T}} \oplus_{L_{\mathbb{T}}^2} R(\text{dev } \nabla)$$

(v)-(ix) solution theories, variational formulations, functional a posteriori error estimates, div-curl-lemmas, ...



key tools to prove compact embeddings

crucial tool: compact embeddings

- localisation to top triv domains by partition of unity
(2nd order operators = problems / sol: regular decompositions in H^{-1} , ...)
- Helmholtz decompositions
- regular potentials
(Here is the hard analysis: weak/strong Lipschitz domains, mixed bc, ...)
- Rellich's selection theorem



crucial property: compact embedding

regular potentials

Theorem (regular potentials)

Let (Ω, Γ_t) be a bounded strong Lipschitz pair and $k \geq 0$. Then there exists a continuous linear operator

$$S_{d,k}^q : \dot{H}_{\Gamma_t}^{k,q}(\Omega) \cap \dot{D}_{\Gamma_t,0}^q(\Omega) \cap \mathcal{H}^q(\Omega)^\perp \longrightarrow \dot{H}_{\Gamma_t}^{k+1,q-1}(\Omega),$$

such that $d S_{d,k}^q = \text{id} |_{\dot{H}_{\Gamma_t}^{k,q}(\Omega) \cap \dot{D}_{\Gamma_t,0}^q(\Omega) \cap \mathcal{H}^q(\Omega)^\perp}$. In particular,

$$\begin{aligned} \dot{H}_{\Gamma_t}^{k,q}(\Omega) \cap \dot{D}_{\Gamma_t,0}^q(\Omega) \cap \mathcal{H}^q(\Omega)^\perp &= \dot{H}_{\Gamma_t}^{k,q}(\Omega) \cap d \dot{D}_{\Gamma_t}^{q-1}(\Omega) \\ &= d \dot{H}_{\Gamma_t}^{k+1,q-1}(\Omega) \\ &= d \dot{D}_{\Gamma_t}^{k,q-1}(\Omega) \end{aligned}$$

and the regular $\dot{H}_{\Gamma_t}^{k+1,q-1}(\Omega)$ -potential depends continuously on the data. Especially, these spaces are closed subspaces of $\dot{H}^{k,q}(\Omega)$ and $S_{d,k}^q$ is a right inverse to d .



crucial property: compact embedding

regular decompositions

Theorem (regular decompositions)

Let (Ω, Γ_t) be a bounded strong Lipschitz pair and $k \geq 0$. Then the regular decompositions

$$\begin{aligned} \mathring{D}_{\Gamma_t}^{k,q}(\Omega) &= \mathring{H}_{\Gamma_t}^{k+1,q}(\Omega) + d \mathring{H}_{\Gamma_t}^{k+1,q-1}(\Omega) \\ &\quad \cap \quad \cup \\ &= \mathcal{S}_{d,k}^{q+1} d \mathring{D}_{\Gamma_t}^{k,q}(\Omega) \dot{+} (\mathring{H}_{\Gamma_t}^{k,q}(\Omega) \cap \mathring{D}_{\Gamma_t,0}^q(\Omega)) \end{aligned}$$

hold with linear and continuous regular decomposition resp. potential operators, which can be defined explicitly by the orthonormal Helmholtz projectors and the operators $\mathcal{S}_{d,k}^q$.

joint work with

Ralf Hiptmair, Clemens Pechstein, Michael Schomburg, Walter Zulehner

generalises and improves work/results of Costabel and McIntosh



dual regular potentials and decompositions

Dual regular potentials and decompositions involving

$$\mathring{H}_{\Gamma_n}^{-k,q}(\Omega) = \mathring{H}_{\Gamma_t}^{k,q}(\Omega)'$$

can be proved by Banach space duality. E.g.:

- $\mathring{D}_{\Gamma_t}^{k,q}(\Omega)' = \mathring{\Delta}_{\Gamma_n}^{-k-1,q}(\Omega) := \{E' \in \mathring{H}_{\Gamma_n}^{-k-1,q}(\Omega) : \delta E' \in \mathring{H}_{\Gamma_n}^{-k-1,q-1}(\Omega)\}$
- dual ranges are closed
- dual Friedrichs/Poincaré typ estimates, inf-sup condition, i.e.,

$$\delta^{-1} : \delta \mathring{H}_{\Gamma_n}^{-k,q}(\Omega) \longrightarrow (\mathring{d} \mathring{H}_{\Gamma_t}^{k+1,q-1}(\Omega))' \quad \text{cont}$$



$$\forall H' \in (\mathring{d} \mathring{H}_{\Gamma_t}^{k+1,q-1}(\Omega))' \quad \frac{1}{c} |H'|_{\mathring{H}_{\Gamma_n}^{-k,q}(\Omega)} \leq |\delta H'|_{\mathring{H}_{\Gamma_n}^{-k-1,q-1}(\Omega)} \leq c |H'|_{\mathring{H}_{\Gamma_n}^{-k,q}(\Omega)}$$



$$0 < \inf_{0 \neq H \in \mathring{H}_{\Gamma_t}^{k+1,q-1}(\Omega)} \sup_{0 \neq E \in \mathring{H}_{\Gamma_n}^{k+1,q-1}(\Omega)} \frac{\langle H, \mathring{d} E \rangle_{\mathring{H}_{\Gamma_t}^{k,q}(\Omega)}}{|H|_{\mathring{H}_{\Gamma_t}^{k,q}(\Omega)} |E|_{\mathring{H}_{\Gamma_n}^{k+1,q-1}(\Omega)}}$$



crucial property: compact embedding

dual regular potentials and decompositions

Ω top triv \Rightarrow

$$d \dot{H}_{\Gamma_t}^{k+1, q-1}(\Omega) = \dot{H}_{\Gamma_t}^{k, q}(\Omega) \cap \dot{D}_{\Gamma_t, 0}^q(\Omega)$$

$$\delta \dot{H}_{\Gamma_n}^{-k, q}(\Omega) = \dot{\Delta}_{\Gamma_n, 0}^{-k-1, q-1}(\Omega) = \{H' \in \dot{H}_{\Gamma_n}^{-k-1, q-1}(\Omega) : \delta H' = 0\}$$



literature (complexes, applications to FEM, ...)

Arnold, Falk, Winther, Christiansen, Gopalakrishnan, Schöberl, Zulehner, ...



literature (fa-toolbox, complexes, a posteriori error estimates, ...)

some results of this talk:

- Py: *Solution Theory, Variational Formulations, and Functional a Posteriori Error Estimates for General First Order Systems with Applications to Electro-Magneto-Statics and More*, (NFAO) Numerical Functional Analysis and Optimization, 2019



literature (complexes, Friedrichs type constants, Maxwell constants)

some results of this talk:

- Py: *On Constants in Maxwell Inequalities for Bounded and Convex Domains*, Zapiski POMI/ (JMS) Journal of Mathematical Sciences (Springer New York), 2015
- Py: *On Maxwell's and Poincaré's Constants*, (DCDS) Discrete and Continuous Dynamical Systems - Series S, 2015
- Py: *On the Maxwell Constants in 3D*, (M2AS) Mathematical Methods in the Applied Sciences, 2017
- Py: *On the Maxwell and Friedrichs/Poincaré Constants in ND*, (MZ) Mathematische Zeitschrift, 2019

- Py: ... *some (so far) unpublished results*



literature (complexes, Friedrichs type constants, compact embeddings)

compact embeddings for Maxwell:

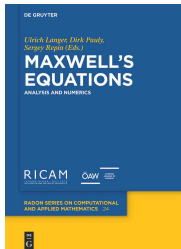
- Weck: *Maxwell's boundary value problems on Riemannian manifolds with nonsmooth boundaries*,
(JMA2) Journal of Mathematical Analysis and Applications, 1974 (1972)
- Picard: *An elementary proof for a compact imbedding result in generalized electromagnetic theory*,
(MZ) Mathematische Zeitschrift, 1984
- Witsch: *A remark on a compactness result in electromagnetic theory*,
(M2AS) Mathematical Methods in the Applied Sciences, 1993

(Weber '80, Costabel '90, Jochmann '97, Fernandes/Gilardi '97, Kuhn '99, Picard/Weck/Witsch '01, Py '96, '03, '06, '07, '08)



literature

literature (Maxwell's equations and more...)



- Langer, Py, Repin (Eds): *Maxwell's equations. Analysis and numerics*, Radon Series on Applied Mathematics, De Gruyter, July 2019