



FA-Toolbox: Part 2

Solution Theory and A Posteriori Error Estimates for Maxwell Type Problems

Dirk Pauly

Fakultät für Mathematik

UNIVERSITÄT
DUISBURG
ESSEN

Open-Minded :-)

ICIAM 2019

IMS: Modeling, Simulation and Optimization in Electrical Engineering

Organizers: Stefan Kurz, Maria Salgado Rodriguez, Nella Rotundo

Valencia, July 16, 2019



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)

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

mixed boundary conditions and inhomogeneous and anisotropic media

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

for this talk: $\varepsilon = \mu = 1$ (= id) and no mixed boundary conditions for all appearing complexes



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

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



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

$$Ax = f$$

general theory

- compact embeddings
 - ⇓
- closed ranges
 - ⇓
- solution theory
- Friedrichs/Poincaré estimates and constants
- Helmholtz/Hodge/Weyl decompositions
- continuous and compact inverse operators
- variational formulations
- functional a posteriori error estimates
- generalized div-curl-lemma
- ...

idea: solve problem with general and simple linear functional analysis



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

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 $N(A)^\perp = \overline{R(A^*)}$)



general observations

Helmholtz/Hodge/Weyl decompositions (projection theorem)

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

remarkable observations

- time-dependent problems are simple

in gen $A : D(A) \subset H \rightarrow H$, $A = \partial_t + T$ (gen T skew-sa, or alt lsast $\operatorname{Re} T \geq 0$)

$$N(A) = \{0\} \quad N(A^*) = \{0\} \quad R(A) \text{ (cl)} = N(A^*)^\perp = H$$

- time-harmonic problems are more complicated

in gen $A : D(A) \subset H \rightarrow H$, $A = -\omega + T$

$$N(A), N(A^*) \text{ (fin dim)} \quad R(A) \text{ (cl, fin co-dim)} = N(A^*)^\perp$$

(Fredholm alternative)

- stat problems are most complicated

in gen $A : D(A) \subset H_0 \rightarrow H_1$, $A = 0 + T$

$$\dim N(A) = \dim N(A^*) = \infty \text{ (possibly)} \quad R(A) \text{ (cl, infin co-dim)} = N(A^*)^\perp$$



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

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

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

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

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

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

In this case $K_1 < \infty$.

Theorem (fa-toolbox I)

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

- (i) all emb cpt, i.e., $D(\mathcal{A}_0) \overset{\text{cpt}}{\iff} H_0$, $D(\mathcal{A}_1) \overset{\text{cpt}}{\iff} H_1$, $D(\mathcal{A}_0^*) \overset{\text{cpt}}{\iff} H_1$, $D(\mathcal{A}_1^*) \overset{\text{cpt}}{\iff} H_2$ 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

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

Theorem (fa-toolbox I (Helmholtz deco))

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

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

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

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

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

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

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

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

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

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

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

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

Remark

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



(stat) first order system - solution theory

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

$$A_1 x = f$$

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

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

$$\begin{array}{ll} A_1 x = f & (\text{rot } E = F) \\ A_0^* x = g & \text{think of } (-\text{div } E = g) \\ \pi_{K_1} x = k & (\pi_D E = K) \end{array}$$

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

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

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



(stat) first order system - variational formulations

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

$$x_f := \mathcal{A}_1^{-1} f \in D(\mathcal{A}_1) = D(A_1) \cap R(A_1^*) = D(A_1) \cap N(A_0^*) \cap K_1^\perp$$

$$x_g := (\mathcal{A}_0^*)^{-1} g \in D(\mathcal{A}_0^*) = D(A_0^*) \cap R(A_0) = D(A_0^*) \cap N(A_1) \cap K_1^\perp$$

$A_1 x = f$	$A_1 x_f = f$	$A_1 x_g = 0$	$A_1 k = 0$
$A_0^* x = g$	$A_0^* x_f = 0$	$A_0^* x_g = g$	$A_0^* k = 0$
$\pi_{K_1} x = k$	$\pi_{K_1} x_f = 0$	$\pi_{K_1} x_g = 0$	$\pi_{K_1} k = k$

- option I: find x_f and x_g separately $\Rightarrow x = x_f + x_g + k$
- option II: find x directly



(stat) first order system - variational formulations I

finding

$$x_f := \mathcal{A}_1^{-1}f \in D(\mathcal{A}_1) = D(A_1) \cap \underbrace{R(A_1^*)}_{=R(\mathcal{A}_1^*)} = D(A_1) \cap N(A_0^*) \cap K_1^\perp$$

$$A_1 x_f = f$$

$$A_0^* x_f = 0$$

$$\pi_{K_1} x_f = 0$$

at least two options

- option Ia: multiply $A_1 x_f = f$ by $A_1 \xi \Rightarrow$

$$\forall \xi \in D(\mathcal{A}_1) \quad \langle A_1 x_f, A_1 \xi \rangle_{H_2} = \langle f, A_1 \xi \rangle_{H_2}$$

weak form of $\boxed{A_1^* A_1 x_f = A_1^* f}$

- option Ib: repr $x_f = A_1^* y_f$ with potential $y_f = (A_1^*)^{-1} x_f \in D(\mathcal{A}_1^*)$
and mult by x_f by $A_1^* \phi \Rightarrow$

$$\forall \phi \in D(\mathcal{A}_1^*) \quad \langle A_1^* y_f, A_1^* \phi \rangle_{H_1} = \langle x_f, A_1^* \phi \rangle_{H_1} = \langle A_1 x_f, \phi \rangle_{H_2} = \langle f, \phi \rangle_{H_2}$$

weak form of $\boxed{A_1 x_f = f}$ and $\boxed{A_1 A_1^* y_f = f}$

analogously for x_g



(stat) first order system - a posteriori error estimates

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

'very' non-conforming 'approximation' of x : $\boxed{\tilde{x} \in H_1}$

def., dcmp. err. $\boxed{e = x - \tilde{x}} = \pi_{R(A_0)} e + \pi_{K_1} e + \pi_{R(A_1^*)} e \in H_1 = R(A_0) \oplus K_1 \oplus R(A_1^*)$

Theorem (sharp upper bounds)

Let $\tilde{x} \in H_1$ and $e = x - \tilde{x}$. Then

$$|e|_{H_1}^2 = |\pi_{R(A_0)} e|_{H_1}^2 + |\pi_{K_1} e|_{H_1}^2 + |\pi_{R(A_1^*)} e|_{H_1}^2$$

$$|\pi_{R(A_0)} e|_{H_1} = \min_{\phi \in D(A_0^*)} (c_{A_0} |A_0^* \phi - g|_{H_0} + |\phi - \tilde{x}|_{H_1}) \quad \boxed{\text{reg } (A_0 A_0^* + 1)\text{-prbl in } D(A_0^*)}$$

$$|\pi_{R(A_1^*)} e|_{H_1} = \min_{\varphi \in D(A_1)} (c_{A_1} |A_1 \varphi - f|_{H_2} + |\varphi - \tilde{x}|_{H_1}) \quad \boxed{\text{reg } (A_1^* A_1 + 1)\text{-prbl in } D(A_1)}$$

$$|\pi_{K_1} e|_{H_1} = |\pi_{K_1} \tilde{x} - k|_{H_1} = \min_{\substack{\xi \in D(A_0) \\ \zeta \in D(A_1^*)}} |A_0 \xi + A_1^* \zeta + \tilde{x} - k|_{H_1} \quad \boxed{\text{cpld } (A_0^* A_0) \text{-}(A_1 A_1^*)\text{-sys in } D(A_0) \text{-} D(A_1^*)}$$

Remark

Even $\pi_{K_1} e = k - \pi_{K_1} \tilde{x}$ and the minima are attained at

$$\hat{\phi} = \pi_{R(A_0)} e + \tilde{x}, \quad \hat{\varphi} = \pi_{R(A_1^*)} e + \tilde{x}, \quad A_0 \hat{\xi} + A_1^* \hat{\zeta} = (\pi_{K_1} - 1) \tilde{x}.$$

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)

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

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



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

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)

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

related fos

$$\nabla_{\Gamma_t} u = A \quad \text{in } \Omega \quad | \quad \operatorname{rot}_{\Gamma_t} E = J \quad \text{in } \Omega \quad | \quad \operatorname{div}_{\Gamma_t} H = k \quad \text{in } \Omega \quad | \quad \pi v = b \quad \text{in } \Omega$$

$$\pi u = a \quad \text{in } \Omega \quad | \quad -\operatorname{div}_{\Gamma_n} \varepsilon E = j \quad \text{in } \Omega \quad | \quad \varepsilon^{-1} \operatorname{rot}_{\Gamma_n} H = K \quad \text{in } \Omega \quad | \quad -\nabla_{\Gamma_n} v = B \quad \text{in } \Omega$$

related sos

$$-\operatorname{div}_{\Gamma_n} \varepsilon \nabla_{\Gamma_t} u = j \quad \text{in } \Omega \quad | \quad \varepsilon^{-1} \operatorname{rot}_{\Gamma_n} \operatorname{rot}_{\Gamma_t} E = K \quad \text{in } \Omega \quad | \quad -\nabla_{\Gamma_n} \operatorname{div}_{\Gamma_t} H = B \quad \text{in } \Omega$$

$$\pi u = a \quad \text{in } \Omega \quad | \quad -\operatorname{div}_{\Gamma_n} \varepsilon E = j \quad \text{in } \Omega \quad | \quad \varepsilon^{-1} \operatorname{rot}_{\Gamma_n} H = K \quad \text{in } \Omega$$

corresponding compact embeddings:

$$D(\nabla_{\Gamma_t}) \cap D(\pi) = D(\nabla_{\Gamma_t}) = H_{\Gamma_t}^1 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem})$$

$$D(\operatorname{rot}_{\Gamma_t}) \cap D(-\operatorname{div}_{\Gamma_n} \varepsilon) = R_{\Gamma_t} \cap \varepsilon^{-1} D_{\Gamma_n} \hookrightarrow L^2_{\varepsilon} \quad (\text{Weck's selection theorem, '72})$$

$$D(\operatorname{div}_{\Gamma_t}) \cap D(\varepsilon^{-1} \operatorname{rot}_{\Gamma_n}) = D_{\Gamma_t} \cap R_{\Gamma_n} \hookrightarrow L^2 \quad (\text{Weck's selection theorem, '72})$$

$$D(\nabla_{\Gamma_n}) \cap D(\pi) = D(\nabla_{\Gamma_n}) = H_{\Gamma_n}^1 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem})$$

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

Weck's selection theorem (Weck '74, (Habil. '72) stimulated by Rolf Leis)

(Weber '80, Picard '84, Costabel '90, Witsch '93, Jochmann '97, Fernandes/Gilardi '97, Kuhn '99, Picard/Weck/Witsch '01, Py '96, '03, '06, '07, '08)



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

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

$$\begin{aligned}
 \operatorname{rot} E &= F && \text{in } \Omega \\
 -\operatorname{div} \varepsilon E &= g && \text{in } \Omega \\
 \nu \times E &= 0 && \text{at } \Gamma_t \\
 \nu \cdot \varepsilon E &= 0 && \text{at } \Gamma_n
 \end{aligned}$$

non-trivial kernel $\mathcal{H}_{D,\varepsilon} = \{H \in L^2 : \operatorname{rot} H = 0, \operatorname{div} \varepsilon H = 0, \nu \times H|_{\Gamma_t} = 0, \nu \cdot \varepsilon H|_{\Gamma_n} = 0\}$
 additional condition on Dirichlet/Neumann fields for uniqueness

$$\pi_D E = K \in \mathcal{H}_{D,\varepsilon}$$

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

$$\dots \xrightleftharpoons[\dots]{\dots} H_{-1} \xrightleftharpoons[A_{-1}^*]{A_{-1}} H_0 \xrightleftharpoons[A_0^*]{A_0} H_1 \xrightleftharpoons[A_1^*]{A_1} H_2 \xrightleftharpoons[A_2^*]{A_2} H_3 \xrightleftharpoons[A_3^*]{A_3} H_4 \xrightleftharpoons[\dots]{\dots} \dots$$

$$\begin{aligned}
 \text{find } E \in R_{\Gamma_t}(\Omega) \cap \varepsilon^{-1} D_{\Gamma_n}(\Omega) \quad \text{st} \quad & \text{(fos)} \quad \text{find } x \in D(A_1) \cap D(A_0^*) \quad \text{st} \\
 \operatorname{rot}_{\Gamma_t} E &= F && A_1 x = f \\
 -\operatorname{div}_{\Gamma_n} \varepsilon E &= g && \text{translation} \quad A_0^* x = g \\
 \pi_{D/N} E &= K && \pi_{K_1} x = k
 \end{aligned}$$



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

$c_{A_0} = c_{fp}$ (Friedrichs/Poincaré constant) and $c_{A_1} = c_m$ (Maxwell constant)

Lemma/Theorem \Downarrow $D(A_1) \cap D(A_0^*) \Leftrightarrow L_\varepsilon^2(\Omega)$ compact

(i) all Friedrichs-Poincaré type est hold

$$\forall \varphi \in D(\mathcal{A}_0) \quad |\varphi|_{H_0} \leq c_{A_0} |A_0 \varphi|_{H_1} \quad \Leftrightarrow \quad \forall \varphi \in H_{\Gamma_t}^1 \quad |\varphi|_{L^2} \leq c_{fp} |\nabla \varphi|_{L_\varepsilon^2}$$

$$\forall \phi \in D(\mathcal{A}_0^*) \quad |\phi|_{H_1} \leq c_{A_0} |A_0^* \phi|_{H_0} \quad \Leftrightarrow \quad \forall \Phi \in \varepsilon^{-1} D_{\Gamma_n} \cap \nabla H_{\Gamma_t}^1 \quad |\Phi|_{L_\varepsilon^2} \leq c_{fp} |\operatorname{div} \varepsilon \Phi|_{L^2}$$

$$\forall \varphi \in D(\mathcal{A}_1) \quad |\varphi|_{H_1} \leq c_{A_1} |A_1 \varphi|_{H_2} \quad \Leftrightarrow \quad \forall \Phi \in R_{\Gamma_t} \cap \varepsilon^{-1} \operatorname{rot} R_{\Gamma_n} \quad |\Phi|_{L_\varepsilon^2} \leq c_m |\operatorname{rot} \Phi|_{L^2}$$

$$\forall \psi \in D(\mathcal{A}_1^*) \quad |\psi|_{H_2} \leq c_{A_1} |A_1^* \psi|_{H_1} \quad \Leftrightarrow \quad \forall \Psi \in R_{\Gamma_n} \cap \operatorname{rot} R_{\Gamma_t} \quad |\Psi|_{L^2} \leq c_m |\operatorname{rot} \Psi|_{L_\varepsilon^2}$$

(ii) all ranges $R(A_0) = \nabla H_{\Gamma_t}^1$, $R(A_1) = \operatorname{rot} R_{\Gamma_t}$, $R(A_0^*) = \operatorname{div} D_{\Gamma_n}$ are cl in L^2

(iii) the inverse ops $(\widetilde{\nabla}_{\Gamma_t})^{-1}$, $(\widetilde{\operatorname{div}}_{\Gamma_n} \varepsilon)^{-1}$, $(\widetilde{\operatorname{rot}}_{\Gamma_t})^{-1}$, $(\widetilde{\varepsilon^{-1} \operatorname{rot}}_{\Gamma_n})^{-1}$ are cont, even cpt

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

$$H_1 = R(A_0) \oplus K_1 \oplus R(A_1^*) \quad \Leftrightarrow \quad L_\varepsilon^2 = \nabla H_{\Gamma_t}^1 \oplus_{L_\varepsilon^2} \mathcal{H}_{D,\varepsilon} \oplus_{L_\varepsilon^2} \varepsilon^{-1} \operatorname{rot} R_{\Gamma_n}$$

(v) solution theory

(vi) variational formulations

(vii) functional a posteriori error estimates

(viii) div-curl-lemma

(ix) ...



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

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

find $E \in R_{\Gamma_t} \cap \varepsilon^{-1}D_{\Gamma_n}$ s.t. / think of $x \in D(\mathcal{A}_1) \cap D(\mathcal{A}_0^*)$

$$\begin{array}{ll} \text{rot}_{\Gamma_t} E = F & \mathcal{A}_1 x = f \\ \text{div}_{\Gamma_n} \varepsilon E = g & / \quad \text{think of} \quad \mathcal{A}_0^* x = g \\ \pi_{\mathcal{H}_{D,\varepsilon}} E = K & \pi_{K_1} x = k \end{array}$$

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

with $x_f := \mathcal{A}_1^{-1} f \in D(\mathcal{A}_1)$ and $x_g := (\mathcal{A}_0^*)^{-1} g \in D(\mathcal{A}_0^*)$

i.e., $E = E_f + E_g + K$, where

$$E_f := (\widetilde{\text{rot}}_{\Gamma_t})^{-1} F \in D(\widetilde{\text{rot}}_{\Gamma_t}) = R_{\Gamma_t} \cap \varepsilon^{-1} \text{rot} R_{\Gamma_n} = R_{\Gamma_t} \cap \varepsilon^{-1} D_{\Gamma_n,0} \cap \mathcal{H}_{D,\varepsilon}^\perp,$$

$$E_g := (\widetilde{\text{div}}_{\Gamma_n} \varepsilon)^{-1} g \in D(\widetilde{\text{div}}_{\Gamma_n} \varepsilon) = \varepsilon^{-1} D_{\Gamma_n} \cap \nabla H_{\Gamma_t}^1 = \varepsilon^{-1} D_{\Gamma_n} \cap R_{\Gamma_t,0} \cap \mathcal{H}_{D,\varepsilon}^\perp$$



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

Theorem (sharp upper bounds)

Let $\tilde{E} \in L^2_\varepsilon$ (very non-conforming approximation of E !) and $e := E - \tilde{E}$. Then

$$|e|_{L^2_\varepsilon}^2 = |\pi_{R(\nabla_{\Gamma_t})} e|_{L^2_\varepsilon}^2 + |\pi_{R(\varepsilon^{-1} \text{rot}_{\Gamma_n})} e|_{L^2_\varepsilon}^2 + |\pi_{\mathcal{H}_{D,\varepsilon}} e|_{L^2_\varepsilon}^2$$

$$= \min_{\Phi \in \varepsilon^{-1} D_{\Gamma_n}} (c_{fp} |\text{div } \varepsilon \Phi + g|_{L^2} + |\Phi - \tilde{E}|_{L^2_\varepsilon})^2$$

reg $(-\nabla_{\Gamma_t} \text{div}_{\Gamma_n} + 1)$ -prbl in D_{Γ_n}

$$+ \min_{\Psi \in R_{\Gamma_t}} (c_m |\text{rot } \Psi - F|_{L^2} + |\Psi - \tilde{E}|_{L^2_\varepsilon})^2$$

reg $(\text{rot}_{\Gamma_n} \text{rot}_{\Gamma_t} + 1)$ -prbl in R_{Γ_t}

$$+ \min_{\theta \in H^1_{\Gamma_t}, \Theta \in R_{\Gamma_n}} |\nabla \theta + \varepsilon^{-1} \text{rot } \Theta + \tilde{E} - K|_{L^2_\varepsilon}^2$$

cpld $(-\text{div}_{\Gamma_n} \nabla_{\Gamma_t})$ - $(\text{rot}_{\Gamma_t} \text{rot}_{\Gamma_n})$ -sys in $H^1_{\Gamma_t}$ - R_{Γ_n}

Remark

- $(\text{rot}_{\Gamma_t} \text{rot}_{\Gamma_n})$ -prbl needs saddle point formulation
- Ω top trv $\Rightarrow \pi_D = 0$ and $R_{\Gamma_t,0} = \nabla H^1_{\Gamma_t}$ and $D_{\Gamma_n,0} = \text{rot } R_{\Gamma_n}$

$$\bullet \quad \Omega \text{ convex and } \varepsilon = \mu = 1 \text{ and } \Gamma_t = \Gamma \text{ or } \Gamma_n = \Gamma \Rightarrow c_f \leq c_m \leq c_p \leq \frac{\text{diam } \Omega}{\pi}$$



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

functional a posteriori error estimates for BEM

(joint work with

Stefan Kurz, Dirk Praetorius, Sergey Repin, Daniel Sebastian)

problem: num approx with BEM

$$\Delta u = 0 \quad \text{in } \Omega, \quad u|_{\Gamma} = g \quad \text{on } \Gamma.$$

functional a posteriori error estimates: num approx with FEM

$$\max_{\substack{E \in L^2(\Omega) \\ \operatorname{div} E = 0}} \left(2 \langle n \cdot E, g - \tilde{u}|_{\Gamma} \rangle_{H^{-1/2}(\Gamma)} - |E|_{L^2(\Omega)}^2 \right) = |\nabla(u - \tilde{u})|_{L^2(\Omega)}^2 = \min_{\substack{v \in H^1(\Omega) \\ v|_{\Gamma} = g - \tilde{u}|_{\Gamma}}} |\nabla v|_{L^2(\Omega)}^2$$

natural energy norm ($H^1(\Omega)$ -volume norm)

idea: compute upper and lower bounds in a thin boundary layer using FEM



functional a posteriori error estimates for BEM

$$\max_{\substack{E \in L^2(\Omega) \\ \operatorname{div} E = 0}} \left(2 \langle n \cdot E, g - \tilde{u}|_{\Gamma} \rangle_{H^{-1/2}(\Gamma)} - |E|_{L^2(\Omega)}^2 \right) = |\nabla(u - \tilde{u})|_{L^2(\Omega)}^2 = \min_{\substack{v \in H^1(\Omega) \\ v|_{\Gamma} = g - \tilde{u}|_{\Gamma}}} |\nabla v|_{L^2(\Omega)}^2$$

minimiser of upper bound:

$$\Delta v = 0 \quad \text{in } \Omega, \quad v|_{\Gamma} = g - \tilde{u}|_{\Gamma} \quad \text{on } \Gamma.$$

maximiser of lower bound: saddle point formulation (mixed/dual Laplacian)

Find $(E, u) \in D_0(\Omega) \times L^2(\Omega)$ s.t. for all $(\Phi, \phi) \in D_0(\Omega) \times L^2(\Omega)$

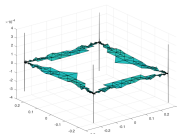
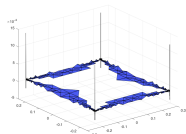
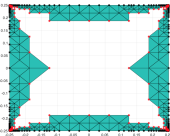
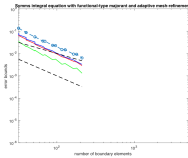
$$\begin{aligned} \langle E, \Phi \rangle_{L^2(\Omega)} + \langle \operatorname{div} \Phi, u \rangle_{L^2(\Omega)} &= \langle n \cdot \Phi, g - \tilde{u}|_{\Gamma} \rangle_{H^{-1/2}(\Gamma)}, \\ \langle \operatorname{div} E, \phi \rangle_{L^2(\Omega)} &= 0 \end{aligned}$$

note: $D_0(\Omega) = \{ \Phi \in L^2(\Omega) : \operatorname{div} \Phi = 0 \}$

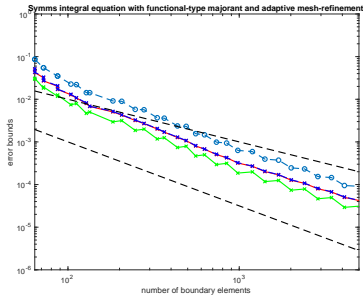


applications: fos & sos (first and second order systems)

functional a posteriori error estimates for BEM - some pics



Daniel Sebastian, Strobl am Wolfgangsee, July 1, 2019



Ω : unit square, $g(x) = \cosh(x_1)\cos(x_2)$

o o o residual based estimator by Dirk Praetorius

upper bound

exact error

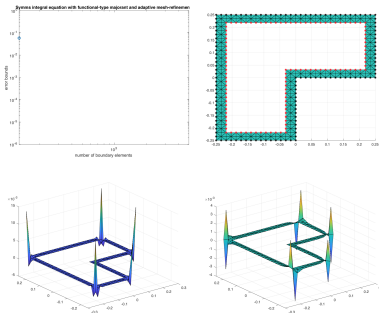
lower bound

— — — order 3/2

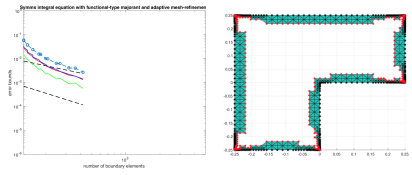


applications: fos & sos (first and second order systems)

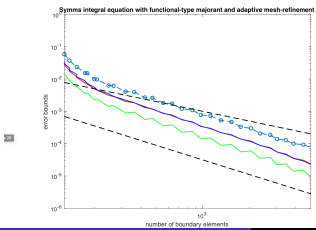
functional a posteriori error estimates for BEM - some pics



Daniel Sebastian, Strobl am Wolfgangsee, July 1, 2019



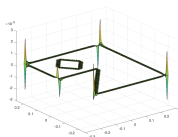
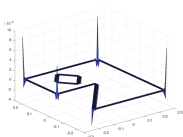
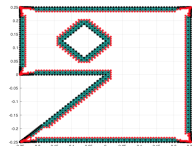
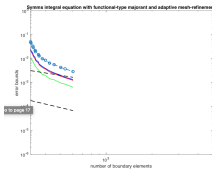
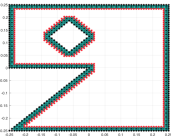
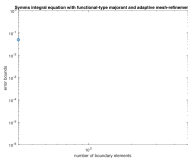
Daniel Sebastian, Strobl am Wolfgangsee, July 1, 2019





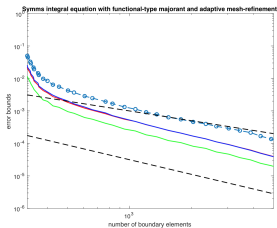
applications: fos & sos (first and second order systems)

functional a posteriori error estimates for BEM - some pics



Daniel Sebastian, Strobl am Wolfgangsee, July 1, 2019

Daniel Sebastian, Strobl am Wolfgangsee, July 1, 2019





div-curl-lemma

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

Assumptions:

- (i) (E_n) bounded in $L^2(\Omega)$
- (i') (H_n) bounded in $L^2(\Omega)$
- (ii) $(\operatorname{rot} E_n)$ bounded in $L^2(\Omega)$
- (ii') $(\operatorname{div} \varepsilon H_n)$ bounded in $L^2(\Omega)$
- (iii) $\nu \times E_n = 0$ on Γ_t , i.e., $E_n \in R_{\Gamma_t}(\Omega)$
- (iii') $\nu \cdot \varepsilon H_n = 0$ on Γ_n , i.e., $H_n \in \varepsilon^{-1} D_{\Gamma_n}(\Omega)$

$\Rightarrow \exists E, H$ and subsequences st

$E_n \rightharpoonup E, \operatorname{rot} E_n \rightharpoonup \operatorname{rot} E$ and $H_n \rightharpoonup H, \operatorname{div} H_n \rightharpoonup \operatorname{div} H$ in $L^2(\Omega)$ and

$$\langle E_n, H_n \rangle_{L^2_\varepsilon(\Omega)} \rightarrow \langle E, H \rangle_{L^2_\varepsilon(\Omega)}$$

\Rightarrow classical local version



key tools to prove compact embeddings

crucial tool: compact embeddings

- localisation to top triv domains by partition of unity
- Helmholtz decompositions
- regular potentials
(Here is the hard analysis: weak/strong Lipschitz domains, mixed bc, ...)
- Rellich's selection theorem



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 (complexes, Friedrichs type constants, compact embeddings)

some results of this talk:

- Bauer, Py, Schomburg: *The Maxwell Compactness Property in Bounded Weak Lipschitz Domains with Mixed Boundary Conditions*, (SIMA) SIAM Journal on Mathematical Analysis, 2016
- Py, Zulehner: *The divDiv-Complex and Applications to Biharmonic Equations*, (AA) Applicable Analysis, 2019
- Hiptmair, Pechstein, Py, Schomburg, Zulehner,: *Regular Potentials and Regular Decompositions for Bounded Strong Lipschitz Domains with Mixed Boundary Conditions in Arbitrary Dimensions*, (almost) submitted
- Py, Schomburg, Zulehner: *The Elasticity Complex*, (almost) submitted



literature (div-curl-lemma)

original papers (local div-curl-lemma):

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



literature (div-curl-lemma)

recent papers (global div-curl-lemma, H^1 -detour):

- Gloria, Neukamm, Otto: *Quantification of ergodicity in stochastic homogenization: optimal bounds via spectral gap on Glauber dynamics*, (IM) Invent. Math., 2015
- Kozono, Yanagisawa: *Global compensated compactness theorem for general differential operators of first order*, (ARMA) Arch. Ration. Mech. Anal., 2013
- Schweizer: *On Friedrichs inequality, Helmholtz decomposition, vector potentials, and the div-curl lemma*, accepted preprint, 2018

recent papers (global div-curl-lemma, general results/this talk):

- Waurick: *A Functional Analytic Perspective to the div-curl Lemma*, (JOP) J. Operator Theory, 2018
- Py: *A Global div-curl-Lemma for Mixed Boundary Conditions in Weak Lipschitz Domains and a Corresponding Generalized A_0^* - A_1 -Lemma in Hilbert Spaces*, (ANA) Analysis (Munich), 2019

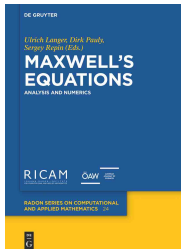


literature (full time-dependent Maxwell equations)

- Py, Picard: *A Note on the Justification of the Eddy Current Model in Electrodynamics*,
(M2AS) Mathematical Methods in the Applied Sciences, 2017
- Py, Picard, Trostorff, Waurick: *On a Class of Degenerate Abstract Parabolic Problems and Applications to Some Eddy Current Models*,
submitted, 2019



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