



Electro-Magneto Statics and (Much) More by a (Linear) Functional Analysis Toolbox

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Linear Maxwell's Equations in 3D - Electro-Magneto-Dynamics

$\Omega \subset \mathbb{R}^3$ domain (open and connected set) with boundary Γ

$\partial_t(\varepsilon E) - \operatorname{rot} H + \sigma E = -J$	in $\mathbb{R}_+ \times \Omega$	(DE 1.1, Ampère/Maxwell law)
$\partial_t(\mu H) + \operatorname{rot} E = 0$	in $\mathbb{R}_+ \times \Omega$	(DE 1.2, Faraday/Maxwell law)
$\operatorname{div}(\varepsilon E) = \rho$	in $\mathbb{R}_+ \times \Omega$	(DE 2.1, electric Gauß law)
$\operatorname{div}(\mu H) = 0$	in $\mathbb{R}_+ \times \Omega$	(DE 2.2, magnetic Gauß law)
$n \times E = 0$	on $\mathbb{R}_+ \times \Gamma$	(BC 1, perfect conductor)
$n \cdot (\mu H) = 0$	on $\mathbb{R}_+ \times \Gamma$	(BC 2, perfect conductor)
$(E, H)(0) = (E_0, H_0)$	in Ω	(IC)

$E, H : \mathbb{R}_+ \times \Omega \rightarrow \mathbb{C}^3$ electric resp. magnetic/magnetization field

$J : \mathbb{R}_+ \times \Omega \rightarrow \mathbb{C}^3$ electric current density,

$\rho : \mathbb{R}_+ \times \Omega \rightarrow \mathbb{C}$ charge density

$\varepsilon, \mu, \sigma : \mathbb{R}_+ \times \Omega \rightarrow \mathbb{C}^{3 \times 3}$ permittivity resp. permeability resp. conductivity

$$\operatorname{div} F = \partial_1 F_1 + \partial_2 F_2 + \partial_3 F_3, \quad \operatorname{rot} F = \operatorname{curl} F = \begin{bmatrix} \partial_2 F_3 - \partial_3 F_2 \\ \partial_3 F_1 - \partial_1 F_3 \\ \partial_1 F_2 - \partial_2 F_1 \end{bmatrix}$$



Linear Maxwell's Equations in 3D - rewrite as system

$\Omega \subset \mathbb{R}^3$ domain

$$\begin{array}{lll}
 \partial_t(\varepsilon E) - \operatorname{rot} H + \sigma E = -J & \text{in } \mathbb{R}_+ \times \Omega & \text{(DE 1.1, needed)} \\
 \partial_t(\mu H) + \operatorname{rot} E = 0 & \text{in } \mathbb{R}_+ \times \Omega & \text{(DE 1.2, needed)} \\
 \operatorname{div}(\varepsilon E) = \rho & \text{in } \mathbb{R}_+ \times \Omega & \text{(DE 2.1, not needed)} \\
 \operatorname{div}(\mu H) = 0 & \text{in } \mathbb{R}_+ \times \Omega & \text{(DE 2.2, not needed)} \\
 n \times E = 0 & \text{on } \mathbb{R}_+ \times \Gamma & \text{(BC 1, needed)} \\
 n \cdot (\mu H) = 0 & \text{on } \mathbb{R}_+ \times \Gamma & \text{(BC 2, not needed)} \\
 (E, H)(0) = (E_0, H_0) & \text{in } \Omega & \text{(IC, later needed)}
 \end{array}$$

$$\underbrace{\left(\partial_t \underbrace{\begin{bmatrix} \varepsilon & 0 \\ 0 & \mu \end{bmatrix}}_{=\Lambda \text{ (bd, sa, } \geq 0)} + \underbrace{\begin{bmatrix} \sigma & 0 \\ 0 & 0 \end{bmatrix}}_{=\Sigma \text{ (bd)}} + \underbrace{\begin{bmatrix} 0 & -\operatorname{rot} \\ \operatorname{rot} & 0 \end{bmatrix}}_{=M \text{ (unbd, ssa)}} \right)}_{=\partial_t \Lambda + \Sigma + M} \underbrace{\begin{bmatrix} E \\ H \end{bmatrix}}_{(\operatorname{rot} = \operatorname{rot}^*)} = \begin{bmatrix} -J \\ 0 \end{bmatrix} \quad \text{in } \mathbb{R} \times \Omega \quad \text{(DE)}$$

Rainer Picard '09 (and earlier) and his Dresden school, e.g., Marcus Waurick '11, ...

⇒ very nice and elegant ("simple") solution theory:

$\partial_t \Lambda + \Sigma + M$ cont inv, i.e., $(\partial_t \Lambda + \Sigma + M)^{-1}$ ex cont op (time-weighted- L^2 -sense)

sol theo Hadamard sense + causality



Maxwell's Equations in 3D - Simplifications

$$\varepsilon = \mu = \text{id}, \sigma = 0 \Rightarrow$$

$$\partial_t E - \text{rot } H = -F = -J \quad \text{in } \mathbb{R}_+ \times \Omega \quad (\text{DE 1.1})$$

$$\partial_t H + \text{rot } E = G = 0 \quad \text{in } \mathbb{R}_+ \times \Omega \quad (\text{DE 1.2})$$

$$\text{div } E = f = \rho \quad \text{in } \mathbb{R}_+ \times \Omega \quad (\text{DE 2.1})$$

$$\text{div } H = g = 0 \quad \text{in } \mathbb{R}_+ \times \Omega \quad (\text{DE 2.2})$$

$$n \times E = 0 \quad \text{on } \mathbb{R}_+ \times \Gamma \quad (\text{BC 1})$$

$$n \cdot H = 0 \quad \text{on } \mathbb{R}_+ \times \Gamma \quad (\text{BC 2})$$

$$(E, H)(0) = (E_0, H_0) \quad \text{in } \Omega \quad (\text{IC})$$



Maxwell's Equations in 3D - Static Cases

time indep $\Rightarrow \partial_t(E, H) = 0 \Rightarrow$

$$\begin{array}{lll}
 \operatorname{rot} H = F & \text{in } \Omega & \text{(DE 1.1)} \\
 \operatorname{rot} E = G & \text{in } \Omega & \text{(DE 1.2)} \\
 \operatorname{div} E = f & \text{in } \Omega & \text{(DE 2.1)} \\
 \operatorname{div} H = g & \text{in } \Omega & \text{(DE 2.2)} \\
 n \times E = 0 & \text{on } \Gamma & \text{(BC 1)} \\
 n \cdot H = 0 & \text{on } \Gamma & \text{(BC 2)}
 \end{array}$$

E, H decoupled \Rightarrow

$ \begin{array}{lll} \operatorname{rot} E = G & \text{in } \Omega & \text{(DE 1.2)} \\ \operatorname{div} E = f & \text{in } \Omega & \text{(DE 2.1)} \\ n \times E = 0 & \text{on } \Gamma & \text{(BC 1)} \end{array} $		$ \begin{array}{lll} \operatorname{rot} H = F & \text{in } \Omega & \text{(DE 1.1)} \\ \operatorname{div} H = g & \text{in } \Omega & \text{(DE 2.2)} \\ n \cdot H = 0 & \text{on } \Gamma & \text{(BC 2)} \end{array} $
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electro statics

magneto statics

$ \begin{array}{l} \operatorname{rot} E = J \\ \operatorname{div} E = j \\ n \times E = 0 \\ n \cdot E = 0 \end{array} $	$ \begin{array}{l} \text{in } \Omega \\ \text{in } \Omega \\ \text{on } \Gamma_t \\ \text{on } \Gamma_n \end{array} $
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model problem: electro-magneto statics (EMS)



Model Problem: Electro-Magneto-Static Maxwell Equations

setting: Hilbert/ L^2 -based Sobolev spaces

geometry: $\Omega \subset \mathbb{R}^3$ bounded domain with weak Lipschitz boundary $\Gamma = \partial\Omega$

for simplicity: no mixed boundary conditions

$$\operatorname{rot} E = J \qquad \text{in } \Omega \qquad (1)$$

$$-\operatorname{div} E = j \qquad \text{in } \Omega \qquad (2)$$

$$n \times E = 0 \qquad \text{on } \Gamma \qquad (3)$$

non-trivial kernel: $\mathcal{H} = \{H \in L^2 : \operatorname{rot} H = 0, \operatorname{div} H = 0, \nu \times H|_{\Gamma} = 0\}$

additional condition on Dirichlet/Neumann fields for uniqueness:

$$\pi E = H \in \mathcal{H} \qquad (4)$$

well known: (1)-(4) uniquely solvable

by Helmholtz decompositions and Friedrichs/Poincaré/Maxwell type estimates

for certain given right hand sides J, j, H

aim: general theory

FA-ToolBox for linear problems/systems

FA-ToolBox for linear problems/systems

literature: probably very well known for ages (≥ 80 years), but hard to find ...

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

Why not rediscover?

Underlying Structure of the Model Problem

∇ -rot-div-complex (de Rham complex):

$$\{0\} \xrightarrow[\pi]{\iota} L^2 \xrightarrow[-\operatorname{div}]{\mathring{\nabla}} L^2 \xrightarrow[\operatorname{rot}]{\operatorname{rot}} L^2 \xrightarrow[-\nabla]{\operatorname{div}} L^2 \xrightarrow[\iota]{\pi} \mathbb{R}$$

unbounded, densely defined, closed, linear operators with adjoints

$$\mathring{\nabla} : \mathring{H}^1 \subset L^2 \rightarrow L^2, \quad -\operatorname{div} = (\mathring{\nabla})^* : D \subset L^2 \rightarrow L^2 \quad \text{sometimes: } D = H(\operatorname{div})$$

$$\operatorname{rot} : \mathring{R} \subset L^2 \rightarrow L^2, \quad \operatorname{rot} = (\operatorname{rot})^* : R \subset L^2 \rightarrow L^2 \quad R = H(\operatorname{rot}) = H(\operatorname{curl})$$

$$\operatorname{div} : \mathring{D} \subset L^2 \rightarrow L^2, \quad -\nabla = (\operatorname{div})^* : H^1 \subset L^2 \rightarrow L^2 \quad \mathring{R} = H_0(\operatorname{rot}) = H_0(\operatorname{curl})$$

complex: 'range \subset kernel' ($\operatorname{rot} \nabla = 0$, $\operatorname{div} \operatorname{rot} = 0$)

$$\mathring{\nabla} \mathring{H}^1 \subset \mathring{R}_0, \quad \operatorname{rot} \mathring{R} \subset \mathring{D}_0, \quad \operatorname{div} \mathring{D} \subset N(\pi) = L^2_{\perp} = L^2 \cap \mathbb{R}^{\perp}$$

crucial: compact embeddings (Rellich's selection theorem & Weck's selection theorems)

$$H^1 \hookrightarrow L^2, \quad \mathring{R} \cap D \hookrightarrow L^2, \quad R \cap \mathring{D} \hookrightarrow L^2$$

\Rightarrow Helmholtz decompositions, closed ranges, continuous inverses, and Friedrichs/Poincaré/Maxwell type estimates \checkmark

Underlying Structure of the Model Problem

$$\mathring{R} \cap D \hookrightarrow L^2, \quad R \cap \mathring{D} \hookrightarrow L^2$$

Weck's selection theorems: Weck '74 (Habil.), stimulated by Rolf Leis

more literature on Weck's selection theorems:

Weber '80, Picard '84, Costabel '90, Witsch '93, Jochmann '97, Kuhn '99,
Picard/Weck/Witsch '01, Bauer/P/Schomburg '16, '17



Abstract Formulation

$$\begin{aligned}
 \operatorname{rot} E &= J && \text{in } \Omega \\
 -\operatorname{div} E &= j && \text{in } \Omega \\
 \nu \times E &= 0 && \text{on } \Gamma \\
 \pi E &= H \in \mathcal{H} \\
 \Downarrow \\
 \operatorname{r\ddot{o}t} E &= J \\
 -\operatorname{div}_{\Gamma_n} E &= j \\
 \pi E &= H \in \mathcal{H}
 \end{aligned}$$

$$\Downarrow (x := E, \quad A_1 := \operatorname{r\ddot{o}t}, \quad A_1^* = \operatorname{r\ddot{o}t}^* = \operatorname{rot}, \quad A_0 := \operatorname{\ddot{\nabla}}, \quad A_0^* = \operatorname{\ddot{\nabla}}^* = -\operatorname{div})$$

$$A_1 x = f$$

$$A_0^* x = g$$

$$\pi_i x = h \in N(A_1) \cap N(A_0^*)$$

General or Abstract Problem

setting: unbounded, densely defined, closed, linear operators with adjoints

$$A_i : D(A_i) \subset H_i \rightarrow H_{i+1}, \quad A_i^* : D(A_i^*) \subset H_{i+1} \rightarrow H_i, \quad i \in \mathbb{Z}$$

complex: (here $i = 1$)

$$\dots \rightleftharpoons H_{i-2} \begin{array}{c} \xrightarrow{A_{i-2}} \\ \xleftarrow{A_{i-2}^*} \end{array} \boxed{H_{i-1} \begin{array}{c} \xrightarrow{A_{i-1}} \\ \xleftarrow{A_{i-1}^*} \end{array} \boxed{H_i} \begin{array}{c} \xrightarrow{A_i} \\ \xleftarrow{A_i^*} \end{array} H_{i+1} \begin{array}{c} \xrightarrow{A_{i+1}} \\ \xleftarrow{A_{i+1}^*} \end{array} H_{i+2} \rightleftharpoons \dots$$

complex property: 'range \subset kernel' ($A_i A_{i-1} = 0$) $\Leftrightarrow A_{i-1}^* A_i^* = 0$

$$\boxed{R(A_{i-1}) \subset N(A_i)} \Leftrightarrow R(A_i^*) \subset N(A_{i-1}^*)$$

problem: find $x \in D(A_i) \cap D(A_{i-1}^*)$ s.t.

$$\boxed{A_i x = f, \quad A_{i-1}^* x = g, \quad \pi_i x = h,}$$

where $f \in R(A_i)$, $g \in R(A_{i-1}^*)$ and $h \in \mathcal{H}_i$ with kernel $N(A_i) \cap N(A_{i-1}^*)$

Toolbox

Hodge/Helmholtz/Weyl decompositions:

$$H_i = N(A_i) \oplus_{H_i} \overline{R(A_i^*)},$$

$$H_{i+1} = N(A_i^*) \oplus_{H_{i+1}} \overline{R(A_i)}$$

⇒ reduce A_i to $N(A_i)^\perp = \overline{R(A_i^*)}$ and A_i^* to $N(A_i^*)^\perp = \overline{R(A_i)}$

⇒ injective reduced operators $\mathcal{A}_i, \mathcal{A}_i^*$, “same” complex for $\mathcal{A}_i, \mathcal{A}_i^*$

⇒ $\mathcal{A}_i^{-1}, (\mathcal{A}_i^*)^{-1}$ exist always, but might be unbounded

⇒ crucial lemmas

Toolbox

Lemma (P)

The following assertions are equivalent:

- (i) $\exists c_i > 0 \quad \forall \varphi \in D(\mathcal{A}_i) \quad |\varphi|_{H_i} \leq c_i |A_i \varphi|_{H_{i+1}} \quad (\text{general Friedrichs/Poincaré/Maxwell type estimates})$
- (i*) $\exists c_i^* > 0 \quad \forall \psi \in D(\mathcal{A}_i^*) \quad |\psi|_{H_{i+1}} \leq c_i^* |A_i^* \psi|_{H_i}$
- (ii) The ranges $R(A_i) = R(\mathcal{A}_i)$ are closed.
- (ii*) The ranges $R(A_i^*) = R(\mathcal{A}_i^*)$ are closed.
- (iii) The inverse operator $\mathcal{A}_i^{-1} : R(A_i) \rightarrow D(\mathcal{A}_i)$ is continuous.
- (iii*) The inverse operator $(\mathcal{A}_i^*)^{-1} : R(A_i^*) \rightarrow D(\mathcal{A}_i^*)$ is continuous.

Lemma (P)

If c_i, c_i^* are "best" constants, then $c_i = c_i^* = |\mathcal{A}_i^{-1}| = |(\mathcal{A}_i^*)^{-1}|$.

Lemma (P)

If $D(\mathcal{A}_i) \hookrightarrow H_i$ is compact, then the latter assertions hold and $\mathcal{A}_i^{-1} : R(A_i) \rightarrow R(\mathcal{A}_i^*), (\mathcal{A}_i^*)^{-1} : R(A_i^*) \rightarrow R(\mathcal{A}_i)$ are compact.

proofs: elementary computations and closed range/graph theorem

Toolbox

Lemma (P)

$$D(\mathcal{A}_j) \hookrightarrow H_j \text{ compact} \quad \Leftrightarrow \quad D(\mathcal{A}_j^*) \hookrightarrow H_{j+1} \text{ compact}$$

Lemma (P)

$$D(\mathcal{A}_j) \cap D(\mathcal{A}_{j-1}^*) \hookrightarrow H_j \text{ compact}$$

$$\Leftrightarrow D(\mathcal{A}_j) \hookrightarrow H_j, \quad D(\mathcal{A}_{j-1}^*) \hookrightarrow H_j, \quad N(\mathcal{A}_j) \cap N(\mathcal{A}_{j-1}^*) \hookrightarrow H_j \text{ compact}$$

$$\Leftrightarrow D(\mathcal{A}_j) \hookrightarrow H_j, \quad D(\mathcal{A}_{j-1}) \hookrightarrow H_{j-1}, \quad N(\mathcal{A}_j) \cap N(\mathcal{A}_{j-1}^*) \hookrightarrow H_j \text{ compact}$$

Lemma (P)

Lots of Helmholtz type decompositions hold, such as

$$H_j = \underbrace{\overline{R(\mathcal{A}_{j-1})}}_{=N(\mathcal{A}_j)} \oplus_{H_j} \underbrace{\left(\overbrace{N(\mathcal{A}_j) \cap N(\mathcal{A}_{j-1}^*)}^{=N(\mathcal{A}_{j-1}^*)} \right)}_{\oplus_{H_j} \overline{R(\mathcal{A}_j^*)}} \oplus_{H_j} \overline{R(\mathcal{A}_j^*)}, \quad D(\mathcal{A}_j) = N(\mathcal{A}_j) \oplus_{H_j} D(\mathcal{A}_j), \quad \dots$$

proofs: elementary computations and different Helmholtz type decompositions

Toolbox

Remark

best world: $D(A_i) \cap D(A_{i-1}^) \hookrightarrow H_i$ compact*

usually true for bounded domains \Rightarrow full toolbox

*typically not true for unbounded domains \Rightarrow toolbox without compactness results
(locally compact embeddings)*

Solution Theory for Abstract Problem

problem: find $x \in D(A_i) \cap D(A_{i-1}^*)$ st

$$A_i x = f$$

$$A_{i-1}^* x = g$$

$$\pi_i x = h$$

Theorem (solution theory, P)

unique sol in Hadamard sense (cont dpd on data, ...)

$$\Leftrightarrow f \in R(A_i), \quad g \in R(A_{i-1}^*) \quad \text{and} \quad h \in N(A_i) \cap N(A_{i-1}^*)$$

Proof.

$$x = x_f + x_g + h, \quad x_f := \mathcal{A}_i^{-1} f, \quad x_g := (\mathcal{A}_{i-1}^*)^{-1} g \quad \square$$

note: problem is linear and hence decouples

$$A_i x_f = f$$

$$A_{i-1}^* x_f = 0$$

$$\pi_i x_f = 0$$

$$A_i x_g = 0$$

$$A_{i-1}^* x_g = g$$

$$\pi_i x_g = 0$$

Variational Formulations for Abstract Problem

How to find $x \in D(A_i) \cap D(A_{i-1}^*)$, ie, $x = x_f + x_g + h$, ie,

$x_f \in D(\mathcal{A}_i) = D(A_i) \cap R(A_i^*)$ and $x_g \in D(A_{i-1}^*) = D(\mathcal{A}_{i-1}^*) \cap R(A_{i-1})$ with

$$\begin{array}{lll} A_i x = f & A_i x_f = f & A_i x_g = 0 \\ A_{i-1}^* x = g & A_{i-1}^* x_f = 0 & A_{i-1}^* x_g = g \\ \pi_i x = h & \pi_i x_f = 0 & \pi_i x_g = 0 \end{array}$$

by variational formulations that can be “easily” implemented by numerical methods such as FEM?

formulation 1: test $A_i x_f = f$ by $A_i \varphi$ with $\varphi \in D(\mathcal{A}_i)$

\Rightarrow find $x_f \in D(\mathcal{A}_i)$ st

$$\forall \varphi \in D(\mathcal{A}_i) \quad \langle A_i x_f, A_i \varphi \rangle_{H_{i+1}} = \langle f, A_i \varphi \rangle_{H_{i+1}}$$

well posed by toolbox, uniq sol by Riesz

note: $R(\mathcal{A}_i) = R(A_i) \Rightarrow$ var form holds for all $\varphi \in D(\mathcal{A}_i)$

$\Rightarrow A_i x_f - f \in R(A_i) \cap R(A_i)^\perp \Rightarrow A_i x_f = f$ holds

note: additional condition $x_f \in R(A_i^*) = N(A_i)^\perp \Rightarrow$ sadd point form / inf-sup

note: num approx satisfies $\tilde{x}_f \in D(\mathcal{A}_i)$ but $\tilde{x}_f \in R(A_i^*) = N(A_i)^\perp$ only weakly

corresponding idea works for $A_{i-1}^* x_g = g$

Variational Formulations for Abstract Problem

How to find $x \in D(A_i) \cap D(A_{i-1}^*)$, ie, $x = x_f + x_g + h$, ie,

$x_f \in D(\mathcal{A}_i) = D(A_i) \cap R(A_i^*)$ and $x_g \in D(A_{i-1}^*) = D(\mathcal{A}_{i-1}^*) \cap R(A_{i-1})$ with

$$\begin{array}{lll} A_i x = f & A_i x_f = f & A_i x_g = 0 \\ A_{i-1}^* x = g & A_{i-1}^* x_f = 0 & A_{i-1}^* x_g = g \\ \pi_i x = h & \pi_i x_f = 0 & \pi_i x_g = 0 \end{array}$$

by variational formulations that can be “easily” implemented by numerical methods such as FEM?

formulation 2: $x_f \in R(A_i^*) \Rightarrow x_f = A_i^* y_f$ with $y_f = (\mathcal{A}_i^*)^{-1} x_f \in D(\mathcal{A}_i^*)$

test x_f by $A_i^* \phi$ with $\phi \in D(\mathcal{A}_i^*)$ and use $A_i x_f = f$

\Rightarrow find $y_f \in D(\mathcal{A}_i^*)$ st

$$\forall \phi \in D(\mathcal{A}_i^*) \quad \langle A_i^* y_f, A_i^* \phi \rangle_{H_i} = \langle x_f, A_i^* \phi \rangle_{H_i} = \langle A_i x_f, \phi \rangle_{H_{i+1}} = \langle f, \phi \rangle_{H_{i+1}}$$

well posed by toolbox, uniq sol by Riesz

note: $R(\mathcal{A}_i^*) = R(A_i^*)$ and $f \in R(A_i) \Rightarrow$ var form holds for all $\phi \in D(\mathcal{A}_i^*)$

$\Rightarrow x_f := A_i^* y_f \in D(A_i)$ and $A_i x_f = f$ holds

note: additional condition $y_f \in R(A_i) = N(A_i^*)^\perp \Rightarrow$ sadd point form / inf-sup

note: num approx satisfies $\tilde{x}_f \in R(A_i^*)$ but $\tilde{x}_f \in D(A_i)$ only weakly

corresponding idea works for $A_{i-1}^* x_g = g$

Solution Theory for Abstract Problem

problem: find $x \in D(A_i^* A_i) \cap D(A_{i-1}^*)$ st

$$A_i^* A_i x = f$$

$$A_{i-1}^* x = g$$

$$\pi_i x = h$$

\Rightarrow introduce potential $y := A_i x$

\Rightarrow equiv mixed form: find pair $(x, y) \in (D(A_i) \cap D(A_{i-1}^*)) \times \underbrace{(D(A_i^*) \cap R(A_i))}_{=D(\mathcal{A}_i^*)}$ st

$$A_i x = y,$$

$$A_{i+1} y = 0$$

$$A_{i-1}^* x = g,$$

$$A_i^* y = f$$

$$\pi_i x = h,$$

$$\pi_{i+1} y = 0$$

Theorem (solution theory, P)

unique sol in Hadamard sense (cont dpd on data, ...)

$$\Leftrightarrow f \in R(\mathcal{A}_i^*), \quad g \in R(\mathcal{A}_{i-1}^*) \quad \text{and} \quad h \in N(A_i) \cap N(\mathcal{A}_{i-1}^*)$$

Proof.

$$x = x_y + x_g + h, \quad x_y := \mathcal{A}_i^{-1} y, \quad x_g := (\mathcal{A}_{i-1}^*)^{-1} g, \quad y := (\mathcal{A}_i^*)^{-1} f \quad \square$$

Solution Theory for Abstract Problem

Theorem (solution theory, P)

unique sol in Hadamard sense (cont dpd on data, ...)

$$\Leftrightarrow f \in R(A_i^*), \quad g \in R(A_{i-1}^*) \quad \text{and} \quad h \in N(A_i) \cap N(A_{i-1}^*)$$

Proof.

$$x = x_y + x_g + h, \quad x_y := \mathcal{A}_i^{-1}y, \quad x_g := (\mathcal{A}_{i-1}^*)^{-1}g, \quad y := (\mathcal{A}_i^*)^{-1}f \quad \square$$

note: problem is linear and hence decouples

$$\begin{array}{lll} A_i^* A_i x = f & & A_i x = y, & A_{i+1} y = 0 \\ A_{i-1}^* x = g & \Leftrightarrow & A_{i-1}^* x = g, & A_i^* y = f \\ \pi_i x = h & & \pi_i x = h, & \pi_{i+1} y = 0 \end{array}$$

$$\Leftrightarrow \begin{array}{lll} A_i x_y = y & & A_i x_g = 0 & A_{i+1} y = 0 \\ A_{i-1}^* x_y = 0 & & A_{i-1}^* x_g = g & A_i^* y = f \\ \pi_i x_y = 0 & & \pi_i x_g = 0 & \pi_{i+1} y = 0 \end{array}$$

Prototypical FOS: Electro-Magneto-Static Maxwell

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

$$\begin{aligned} \operatorname{rot}_{\Gamma_t} E &= J \in \operatorname{rot}_{\Gamma_t} R_{\Gamma_t} && \text{in } \Omega \\ -\operatorname{div}_{\Gamma_n} \varepsilon E &= j \in \operatorname{div}_{\Gamma_n} D_{\Gamma_n} = L^2 \text{ or } L^2_{\perp} && \text{in } \Omega \\ \nu \times E &= 0 && \text{on } \Gamma_t \\ \nu \cdot \varepsilon E &= 0 && \text{on } \Gamma_n \end{aligned}$$

$$\pi E = H \in \mathcal{H}_{D,\varepsilon} = R_{\Gamma_t,0} \cap \varepsilon^{-1} D_{\Gamma_n,0}$$

$$\Rightarrow E \in D(\operatorname{rot}_{\Gamma_t}) \cap D(\operatorname{div}_{\Gamma_n} \varepsilon) = R_{\Gamma_t} \cap \varepsilon^{-1} D_{\Gamma_n}$$

$$A_0 := \nabla_{\Gamma_t} : H_{\Gamma_t}^1 \subset L^2 \rightarrow L^2_{\varepsilon},$$

$$\boxed{A_1 := \operatorname{rot}_{\Gamma_t}} : R_{\Gamma_t} \subset L^2_{\varepsilon} \rightarrow L^2$$

$$\boxed{A_0^* = -\operatorname{div}_{\Gamma_n} \varepsilon} : \varepsilon^{-1} D_{\Gamma_n} \subset L^2_{\varepsilon} \rightarrow L^2,$$

$$A_1^* = \varepsilon^{-1} \operatorname{rot}_{\Gamma_n} : R_{\Gamma_n} \subset L^2 \rightarrow L^2_{\varepsilon}$$

Prototypical FOS: Electro-Magneto-Static Maxwell

compact embeddings:

$$D(\mathcal{A}_0) \hookrightarrow H_0 \quad \Leftrightarrow \quad H_{\Gamma_t}^1 \hookrightarrow L^2 \quad (\text{Rellich's selection theorem})$$

$$D(\mathcal{A}_1) \hookrightarrow H_1 \quad \Leftrightarrow \quad R_{\Gamma_t} \cap \varepsilon^{-1} \text{rot } R_{\Gamma_n} \subset R_{\Gamma_t} \cap \varepsilon^{-1} D_{\Gamma_n} \hookrightarrow L_\varepsilon^2 \quad (\text{Weck's selection theorem})$$

$c_0 = c_{\text{fp}}$ (Friedrichs/Poincaré constant) and $c_1 = c_m$ (Maxwell constant)

$$\forall \varphi \in D(\mathcal{A}_0) \quad |\varphi|_{H_0} \leq c_0 |A_0 \varphi|_{H_1} \quad \Leftrightarrow \quad \forall \varphi \in H_{\Gamma_t}^1 \quad |\varphi|_{L^2} \leq c_{\text{fp}} |\nabla \varphi|_{L_\varepsilon^2}$$

$$\forall \phi \in D(\mathcal{A}_0^*) \quad |\phi|_{H_1} \leq c_0 |A_0^* \phi|_{H_0} \quad \Leftrightarrow \quad \forall \Phi \in \varepsilon^{-1} D_{\Gamma_n} \cap \nabla H_{\Gamma_t}^1 \quad |\Phi|_{L_\varepsilon^2} \leq c_{\text{fp}} |\text{div } \varepsilon \Phi|_{L^2}$$

$$\forall \varphi \in D(\mathcal{A}_1) \quad |\varphi|_{H_1} \leq c_1 |A_1 \varphi|_{H_2} \quad \Leftrightarrow \quad \forall \Phi \in R_{\Gamma_t} \cap \varepsilon^{-1} \text{rot } R_{\Gamma_n} \quad |\Phi|_{L_\varepsilon^2} \leq c_m |\text{rot } \Phi|_{L^2}$$

$$\forall \psi \in D(\mathcal{A}_1^*) \quad |\psi|_{H_2} \leq c_1 |A_1^* \psi|_{H_1} \quad \Leftrightarrow \quad \forall \Psi \in R_{\Gamma_n} \cap \text{rot } R_{\Gamma_t} \quad |\Psi|_{L^2} \leq c_m |\text{rot } \Psi|_{L_\varepsilon^2}$$

Helmholtz decomposition:

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

Simplest SOS: Dirichlet/Neumann Laplace

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

$$-\operatorname{div}_{\Gamma_n} \varepsilon \nabla_{\Gamma_t} u = f \in L^2 \text{ or } L^2_{\perp} \quad \text{in } \Omega$$

$$u = 0 \quad \text{on } \Gamma_t$$

$$\nu \cdot \varepsilon \nabla u = 0 \quad \text{on } \Gamma_n$$

$$\Leftrightarrow \quad \nabla_{\Gamma_t} u = E \in \nabla_{\Gamma_t} H^1_{\Gamma_t} \quad \operatorname{rot}_{\Gamma_t} E = 0 \in \operatorname{rot}_{\Gamma_t} R_{\Gamma_t} \quad \text{in } \Omega$$

$$-\operatorname{div}_{\Gamma_n} \varepsilon E = f \in L^2 \text{ or } L^2_{\perp} \quad \text{in } \Omega$$

$$u = 0 \quad \nu \times E = 0 \quad \text{on } \Gamma_t$$

$$\nu \cdot \varepsilon E = 0 \quad \text{on } \Gamma_n$$

$$\pi E = 0 \in \mathcal{H}_{D,\varepsilon}$$

$$\Rightarrow (u, E) \in D(\nabla_{\Gamma_t}) \times (D(\operatorname{div}_{\Gamma_n} \varepsilon) \cap R(\nabla_{\Gamma_t})) = H^1_{\Gamma_t} \times (\varepsilon^{-1} D_{\Gamma_n} \cap \nabla H^1_{\Gamma_t})$$

$$\boxed{A_0 := \nabla_{\Gamma_t}} : H^1_{\Gamma_t} \subset L^2 \rightarrow L^2_{\varepsilon},$$

$$A_1 := \operatorname{rot}_{\Gamma_t} : R_{\Gamma_t} \subset L^2_{\varepsilon} \rightarrow L^2$$

$$\boxed{A_0^* = -\operatorname{div}_{\Gamma_n} \varepsilon} : \varepsilon^{-1} D_{\Gamma_n} \subset L^2_{\varepsilon} \rightarrow L^2,$$

$$A_1^* = \varepsilon^{-1} \operatorname{rot}_{\Gamma_n} : R_{\Gamma_n} \subset L^2 \rightarrow L^2_{\varepsilon}$$

More First and Second Order Systems (FOS & SOS)

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

Electro/Magneto-Static Maxwell with mixed boundary conditions

∇ -rot-div-complex (symmetry!, de Rham complex):

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

related fos

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

related sos

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

corresponding compact embeddings:

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

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

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

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

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

More First and Second Order Systems (FOS & SOS)

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

Generalized Electro/Magneto-Static Maxwell with mixed boundary conditions
d-d-complex (symmetry!, de Rham complex):

$$\{0\} \text{ or } \mathbb{R} \xrightarrow[\pi]{\iota} L^{2,0} \xrightarrow[\delta_{\Gamma_n}^1]{d_{\Gamma_t}^0} L^{2,1} \xrightarrow[\delta_{\Gamma_n}^2]{d_{\Gamma_t}^1} \dots L^{2,q} \xrightarrow[\delta_{\Gamma_n}^{q+1}]{d_{\Gamma_t}^q} L^{2,q+1} \dots L^{2,N-1} \xrightarrow[\delta_{\Gamma_n}^N]{d_{\Gamma_t}^{N-1}} L^{2,N} \xrightarrow[\iota]{\pi} \mathbb{R} \text{ or } \{0\}$$

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:

$$D(d_{\Gamma_t}^q) \cap D(\delta_{\Gamma_n}^q) \hookrightarrow L^{2,q} \quad (\text{Weck's selection theorems})$$

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

More First and Second Order Systems (FOS & SOS)

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

Elasticity

sym ∇ -Rot Rot T_S -Div $_S$ -complex (symmetry!):

$$\{0\} \xrightleftharpoons[\pi]{\iota} L^2 \xrightleftharpoons[-\text{Div}_S]{\text{sym } \nabla_\Gamma} L^2_S \xrightleftharpoons[\text{Rot Rot}_S^T]{\text{Rot Rot}_{S,\Gamma}^T} L^2_S \xrightleftharpoons[-\text{sym } \nabla]{\text{Div}_{S,\Gamma}} L^2 \xrightleftharpoons[\iota]{\pi} \text{RM}$$

related fos (Rot Rot $^T_{S,\Gamma}$, Rot Rot T_S first order operators!)

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

related sos (Rot Rot T_S Rot Rot $^T_{S,\Gamma}$ second order operator!)

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

corresponding compact embeddings:

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

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

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

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

two new selection theorems for strong Lip. dom.: P/Zulehner ('17)



More First and Second Order Systems (FOS & SOS)

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

General Relativity or Biharmonic Equation

$\nabla\nabla$ -Rot_S-Div_T-complex (no symmetry!):

$$\{0\} \begin{matrix} \xrightarrow{\mathcal{L}} \\ \xleftarrow{\pi} \end{matrix} L^2 \begin{matrix} \nabla\nabla_{\Gamma} \\ \xleftrightarrow{\text{div Div}_{\mathbb{S}}} \end{matrix} L^2_{\mathbb{S}} \begin{matrix} \text{Rot}_{\mathbb{S},\Gamma} \\ \xleftrightarrow{\text{sym Rot}_{\mathbb{T}}} \end{matrix} L^2_{\mathbb{T}} \begin{matrix} \text{Div}_{\mathbb{T},\Gamma} \\ \xleftrightarrow{-\text{dev } \nabla} \end{matrix} L^2 \begin{matrix} \xleftrightarrow{\pi} \\ \xleftarrow{\mathcal{L}} \end{matrix} \text{RT}$$

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

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

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

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

corresponding compact embeddings:

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

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

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

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

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



