



# FA-ToolBox: Solving PDEs with Hilbert Complexes

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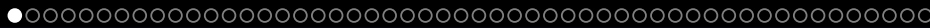


*Open-Minded* :-)

ZHACM Colloquium, SAM, ETH Zürich

Gastgeber: Ralf Hiptmair

Zoom, (almost) ETH, November 18, 2020



## FA-ToolBox: Solving PDEs with Hilbert Complexes

### OVERVIEW

(I) general theory FA-ToolBox (Hilbert complexes, tailor-made functional analysis)

(II) applications to pdes

• ...  $L^2 \xrightleftharpoons[-\operatorname{div}]{\dot{\nabla}} L^2 \xrightleftharpoons[\operatorname{rot}]{\operatorname{rot}}$   $L^2 \xrightleftharpoons[-\nabla]{\operatorname{div}} L^2 \dots$  or ...  $L^2 \xrightleftharpoons[-\delta]{\operatorname{d}} L^2 \xrightleftharpoons[-\delta]{\operatorname{d}} L^2 \dots$  (de Rham complex)

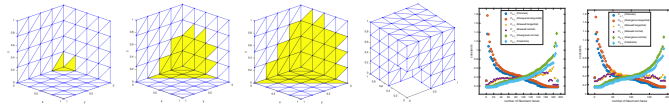
• ...  $L^2 \xrightleftharpoons[-\operatorname{Div}_S]{\operatorname{sym} \nabla} L^2_S \xrightleftharpoons[\operatorname{Rot} \operatorname{Rot}_S^T]{\operatorname{Rot} \operatorname{Rot}_S^T} L^2_S \xrightleftharpoons[-\operatorname{sym} \nabla]{\operatorname{Div}_S} L^2 \dots$  (elasticity complex)

• ...  $L^2 \xrightleftharpoons[\operatorname{div} \operatorname{Div}_S]{\nabla \nabla} L^2_S \xrightleftharpoons[\operatorname{sym} \operatorname{Rot}_T]{\operatorname{Rot}_S} L^2_T \xrightleftharpoons[-\operatorname{dev} \nabla]{\operatorname{Div}_T} L^2 \dots$  (biharmonic/general relativity complex)

• ...  $H_0 \xrightleftharpoons[A_0^*]{A_0} H_1 \xrightleftharpoons[A_1^*]{A_1} H_2 \dots$  (... much more complexes)

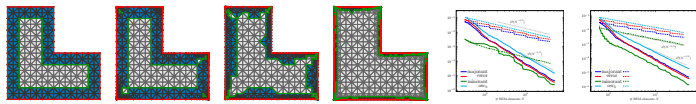
(III) numerical applications to pdes

- Friedrichs/Poincaré/Maxwell constants (computations with FEM and with colleagues from Prag, Wien)

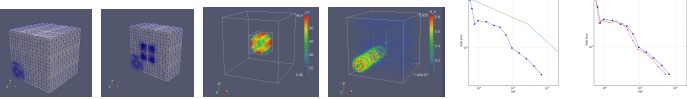


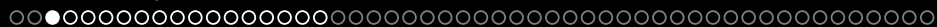
FEM

- functional a posteriori error estimates for BEM (computations with BEM and FEM and with colleagues from Darmstadt Wien, St. Petersburg, Bosch GmbH)



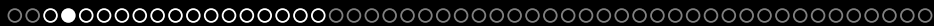
- functional a posteriori error estimates for electro-magneto static optimal control problems (computations with FEM and with colleagues from Essen)
- DEC: Discrete Exterior Calculus as discrete version of FA-ToolBox (Jyväskylä Group)   
 ~> <https://sites.google.com/jyu.fi/gfd/method/online-time-integrator>





## Solving PDEs with Hilbert Complexes

### Introduction and Motivation



## Solving PDEs with Hilbert Complexes

FA-ToolBox



# general observations

$$Ax = f$$



# general observations

$$Ax = f$$

$A : D(A) \subset H_0 \rightarrow H_1$  (lin, dd, cl) and  $H_0, H_1$  Hilbert spaces

question: How to solve?

$$??? \quad x = A^{-1}f \quad ???$$



# general observations

$$Ax = f$$

$$A : D(A) \subset H_0 \rightarrow H_1 \text{ (lin, dd, cl)}$$

solution theory in the sense of Hadamard

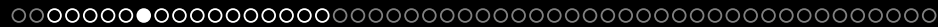
- existence  $\Leftrightarrow f \in R(A)$
- uniqueness  $\Leftrightarrow A \text{ inj} \Leftrightarrow N(A) = \{0\} \Leftrightarrow A^{-1} \text{ exists}$
- cont dep on  $f \Leftrightarrow A^{-1} \text{ cont}$

$\Rightarrow x = A^{-1}f \in D(A)$  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  $c_A = |A^{-1}|_{R(A), H_0}$





# general observations

$$A : D(A) \subset H_0 \rightarrow H_1 \quad (\text{in, del, cl.})$$

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

Helmholtz/Hodge/Weyl decompositions (projection theorem)

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

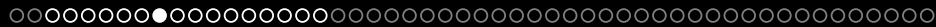
$$Ax = f$$

solution theory in the sense of Hadamard

- existence  $\Leftrightarrow f \in R(A) = N(A^*)^\perp$  (Fredholm alt, if  $R(A)$  cl)
- uniqueness  $\Leftrightarrow A$  inj  $\Leftrightarrow N(A) = \{0\} \Leftrightarrow A^{-1}$  exists
- cont dep on  $f$   $\Leftrightarrow A^{-1}$  cont  $\Leftrightarrow R(A)$  cl (cl graph 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  $N(A)^\perp = \overline{R(A^*)} = R(A^*)$ )



# general observations

Helmholtz/Hodge/Weyl decompositions (projection theorem)

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

observations (from this perspective)

- time-dependent problems are simple

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

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

- time-harmonic problems are more complicated

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

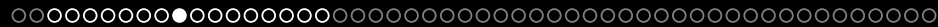
$$N(A), N(A^*) \text{ (fin dim)} \quad R(A) \text{ (cl, fin co-dim)} = N(A^*)^\perp$$

(Fredholm alternative)

- static problems are most complicated

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

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



# FA-ToolBox for linear (first order) problems/systems

$$Ax = f$$

## general theory

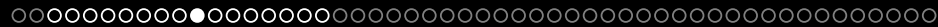
- solution theory
- closed ranges
- Friedrichs/Poincaré estimates and results about constants
- Helmholtz/Hodge/Weyl decompositions
- compact embeddings
- continuous and compact inverse operators
- regular potentials and regular decompositions (to show compact embeddings)
- variational formulations
- generalized div-curl-lemma
- index theorems
- dimensions and bases of cohomology groups
- functional a posteriori error estimates
- ...

idea: solve problem with general and simple lin fa ( $\Rightarrow$  FA-ToolBox) ...

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

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

Why not rediscover and extend/modify for our purposes?



# 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)

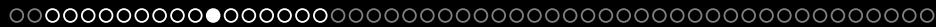
$$H_1 = N(A^*) \oplus \overline{R(A)} \quad H_0 = N(A) \oplus \overline{R(A^*)}$$

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

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

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

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



# 1st fundamental observations

$A : D(A) \subset H_0 \rightarrow H_1$ ,  $A^* : D(A^*) \subset H_1 \rightarrow H_0$  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)

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

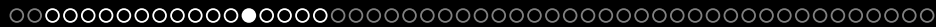
refined decompositions

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

$\Rightarrow$

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





# 1st fundamental observations

recall

$$\begin{aligned} \text{(i)} \quad & \exists c_A \in (0, \infty) \quad \forall x \in D(\mathcal{A}) \quad |x|_{H_0} \leq c_A |Ax|_{H_1} \\ \text{(i}^*) \quad & \exists c_{A^*} \in (0, \infty) \quad \forall y \in D(\mathcal{A}^*) \quad |y|_{H_1} \leq c_{A^*} |A^*y|_{H_0} \end{aligned}$$

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

$$\begin{aligned} c_A &= |\mathcal{A}^{-1}|_{R(\mathcal{A}), R(\mathcal{A}^*)} & c_{A^*} &= |(\mathcal{A}^*)^{-1}|_{R(\mathcal{A}^*), R(\mathcal{A})} \\ \lambda_A &= \frac{1}{c_A} = \inf_{0 \neq x \in D(\mathcal{A})} \frac{|Ax|_{H_1}}{|x|_{H_0}} & \lambda_{A^*} &= \frac{1}{c_{A^*}} = \inf_{0 \neq y \in D(\mathcal{A}^*)} \frac{|A^*y|_{H_0}}{|y|_{H_1}} \end{aligned}$$

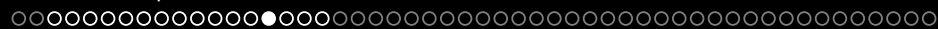
Lemma (Friedrichs-Poincaré type const)

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

Remark (spectrum)

Even whole spectrum coincides, i.e.,

$$\sigma(A^*A) \setminus \{0\} = \sigma(\mathcal{A}^* \mathcal{A}) = \sigma(\mathcal{A} \mathcal{A}^*) = \sigma(AA^*) \setminus \{0\}$$



# 1st fundamental observations

## 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)  $R(A) = R(\mathcal{A})$  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.

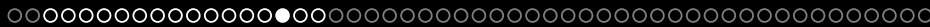
(i)-(iii\*) equi & the resp Helm deco hold &  $|\mathcal{A}^{-1}| = c_A = c_{A^*} = |(\mathcal{A}^*)^{-1}|$

## 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)  $\mathcal{A}^{-1} : R(A) \rightarrow R(A^*)$  is compact.
- (ii\*)  $(\mathcal{A}^*)^{-1} : R(A^*) \rightarrow R(A)$  is compact.





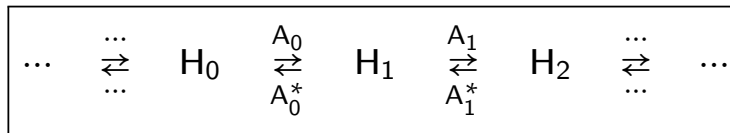
## 2nd fundamental observations

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  $(\boxed{A_1 A_0 = 0})$ , i.e.,  $R(A_0) \subset N(A_1)$  and  $R(A_1^*) \subset N(A_0^*)$



recall Helmholtz deco

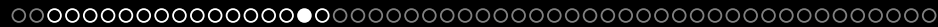
$$H_1 = \overline{R(A_0)} \oplus N(A_0^*)$$

$$\cap \quad \cup \quad \Rightarrow \text{(e.g.)} \quad N(A_1) = \overline{R(A_0)} \oplus \underbrace{(N(A_1) \cap N(A_0^*))}_{=: N_1}$$

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

$\Rightarrow$  refined Helmholtz deco

$$\boxed{H_1 = \overline{R(A_0)} \oplus N_1 \oplus \overline{R(A_1^*)}}$$



## 2nd fundamental observations

$$N_1 = N(\mathcal{A}_1) \cap N(\mathcal{A}_0^*) \quad D(\mathcal{A}_1) = D(\mathcal{A}_1) \cap \overline{R(\mathcal{A}_1^*)} \quad D(\mathcal{A}_0^*) = D(\mathcal{A}_0^*) \cap \overline{R(\mathcal{A}_0)}$$

### Lemma (cpt emb II)

The following assertions are equivalent:

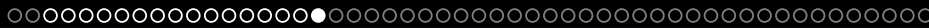
- (i)  $D(\mathcal{A}_0) \leftrightarrow H_0$ ,  $D(\mathcal{A}_1) \leftrightarrow H_1$ , and  $N_1 \leftrightarrow H_1$  are compact.
- (ii)  $D(\mathcal{A}_1) \cap D(\mathcal{A}_0^*) \leftrightarrow H_1$  is compact.

In this case  $N_1 < \infty$ .

### Theorem (FA-ToolBox I)

↓  $D(\mathcal{A}_1) \cap D(\mathcal{A}_0^*) \leftrightarrow H_1$  compact

- (i) all emb cpt, i.e.,  $D(\mathcal{A}_0) \leftrightarrow H_0$ ,  $D(\mathcal{A}_1) \leftrightarrow H_1$ ,  $D(\mathcal{A}_0^*) \leftrightarrow H_1$ ,  $D(\mathcal{A}_1^*) \leftrightarrow H_2$  cpt
- (ii) cohomology group  $N_1$  finite dim
- (iii) all ranges closed, i.e.,  $R(\mathcal{A}_0)$ ,  $R(\mathcal{A}_0^*)$ ,  $R(\mathcal{A}_1)$ ,  $R(\mathcal{A}_1^*)$  cl
- (iv) all Friedrichs-Poincaré type est hold
- (v) all Hodge-Helmholtz-Weyl type deco I & II hold with closed ranges



# 2nd fundamental observations

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

## Theorem (FA-ToolBox I (Friedrichs-Poincaré type est))

$$\Downarrow \quad \boxed{D(A_1) \cap D(A_0^*) \Leftrightarrow H_1 \text{ compact}} \quad \Rightarrow \quad \exists \quad |\mathcal{A}_i^{-1}| = c_{A_i} = c_{A_i^*} = |(\mathcal{A}_i^*)^{-1}| \in (0, \infty)$$

- (i)  $\forall x \in D(\mathcal{A}_0) \quad |x|_{H_0} \leq c_{A_0} |A_0 x|_{H_1}$
- (i\*)  $\forall y \in D(\mathcal{A}_0^*) \quad |y|_{H_1} \leq c_{A_0} |A_0^* y|_{H_0}$
- (ii)  $\forall y \in D(\mathcal{A}_1) \quad |y|_{H_1} \leq c_{A_1} |A_1 y|_{H_2}$
- (ii\*)  $\forall z \in D(\mathcal{A}_1^*) \quad |z|_{H_2} \leq c_{A_1} |A_1^* z|_{H_1}$
- (iii)  $\forall y \in D(A_1) \cap D(A_0^*) \quad |(1 - \pi_{N_1})y|_{H_1} \leq c_{A_1} |A_1 y|_{H_2} + c_{A_0} |A_0^* y|_{H_0}$

note  $\pi_{N_1} y \in N_1$  and  $(1 - \pi_{N_1})y \in N_1^\perp$

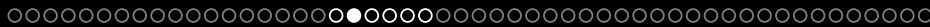
### Remark

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

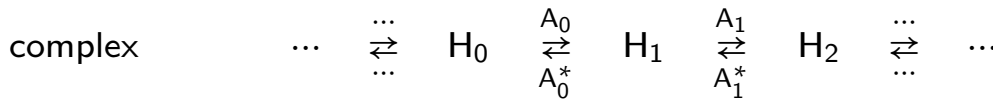


## Solving PDEs with Hilbert Complexes

(Static) First Order Systems



# (stat) first order system - solution theory



$$A_1 x = f$$

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

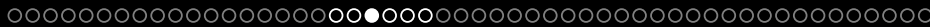
find  $x \in D(A_1) \cap D(A_0^*)$  such that the fos

$A_1 x = f$		$(\text{rot } E = F)$
$A_0^* x = g$	think of	$(-\text{div } E = g)$
$\pi_{N_1} x = k$		$(\pi_D E = K)$

kernel = cohomology group =  $N_1 = N(A_1) \cap N(A_0^*)$

trivially necessary  $f \in R(A_1) \quad g \in R(A_0^*) \quad k \in N_1$

$$\text{apply FA-ToolBox}$$



# (stat) first order system - solution theory

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

find  $x \in D(A_1) \cap D(A_0^*)$  st fos

$$\boxed{A_1 x = f \quad A_0^* x = g \quad \pi_{N_1} x = k}$$

## Theorem (FA-ToolBox II (solution theory))

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

*fos is uniq sol*  $\Leftrightarrow f \in R(A_1) \quad g \in R(A_0^*) \quad k \in N_1$

$$x := x_f + x_g + k \in D(A_1) \oplus D(A_0^*) \oplus N_1 = D(A_1) \cap D(A_0^*)$$

$$\boxed{x_f := A_1^{-1} f} \in D(A_1)$$

$$\boxed{x_g := (A_0^*)^{-1} g} \in D(A_0^*)$$

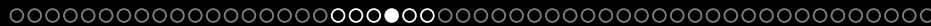
*dep cont on data*  $|x|_{H_1} \leq |x_f|_{H_1} + |x_g|_{H_1} + |k|_{H_1} \leq c_{A_1} |f|_{H_2} + c_{A_0} |g|_{H_0} + |k|_{H_1}$

*moreover*

$$\pi_{R(A_1^*)} x = x_f \quad \pi_{R(A_0)} x = x_g \quad \pi_{N_1} x = k \quad |x|_{H_1}^2 = |x_f|_{H_1}^2 + |x_g|_{H_1}^2 + |k|_{H_1}^2$$

## Remark

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



# (stat) first order system - a posteriori error estimates

problem:  $\text{find } x \in D(A_1) \cap D(A_0^*) \text{ st } A_1 x = f \quad A_0^* x = g \quad \pi_{N_1} x = k$

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

def., dcmp. err.  $e = x - \tilde{x} = \pi_{R(A_0)} e + \pi_{N_1} e + \pi_{R(A_1^*)} e \in H_1 = R(A_0) \oplus N_1 \oplus R(A_1^*)$

## Theorem (sharp upper bounds)

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

$$|e|_{H_1}^2 = |\pi_{R(A_0)} e|_{H_1}^2 + |\pi_{N_1} e|_{H_1}^2 + |\pi_{R(A_1^*)} e|_{H_1}^2$$

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

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

$$|\pi_{N_1} e|_{H_1} = |\pi_{N_1} \tilde{x} - k|_{H_1} = \min_{\substack{\xi \in D(A_0) \\ \zeta \in D(A_1^*)}} |A_0 \xi + A_1^* \zeta + \tilde{x} - k|_{H_1} \quad \boxed{\text{cpld } (A_0^* A_0)\text{-}(A_1 A_1^*)\text{-sys in } D(A_0)\text{-}D(A_1^*)}$$

## Remark

Even  $\pi_{N_1} e = k - \pi_{N_1} \tilde{x}$  and the minima are attained at

$$\hat{\phi} = \pi_{R(A_0)} e + \tilde{x}, \quad \hat{\varphi} = \pi_{R(A_1^*)} e + \tilde{x}, \quad A_0 \hat{\xi} + A_1^* \hat{\zeta} = (\pi_{N_1} - 1) \tilde{x}.$$



# $A_0^*$ - $A_1$ -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  $N_1$  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 with Marcus Waurick



## Solving PDEs with Hilbert Complexes

Applications: FOS & SOS (First and Second Order Systems)



# classical de Rham complex in 3D ( $\nabla$ -rot-div-complex)

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

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

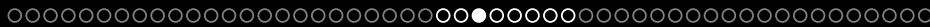
$\Omega \subset \mathbb{R}^3$  bounded weak Lipschitz domain,  $\partial\Omega = \Gamma = \overline{\Gamma_t \dot{\cup} \Gamma_n}$

(electro-magneto dynamics, Maxwell's equations)

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

mixed boundary conditions and inhomogeneous and anisotropic media

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



# classical de Rham complex in 3D ( $\nabla$ -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)

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

related fos

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

related sos

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

corresponding compact embeddings:

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

$$D(\operatorname{rot}_{\Gamma_t}) \cap D(-\operatorname{div}_{\Gamma_n} \varepsilon) = R_{\Gamma_t} \cap \varepsilon^{-1} D_{\Gamma_n} \hookrightarrow L^2_\varepsilon \quad (\text{Weck's selection theorem, '74})$$

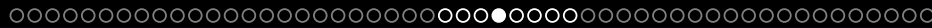
$$D(\operatorname{div}_{\Gamma_t}) \cap D(\varepsilon^{-1} \operatorname{rot}_{\Gamma_n}) = D_{\Gamma_t} \cap R_{\Gamma_n} \hookrightarrow L^2 \quad (\text{Weck's selection theorem, '74})$$

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

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, Kuhn '99, Picard/Weck/Witsch '01, Py '96, '03, '06, '07, '08)

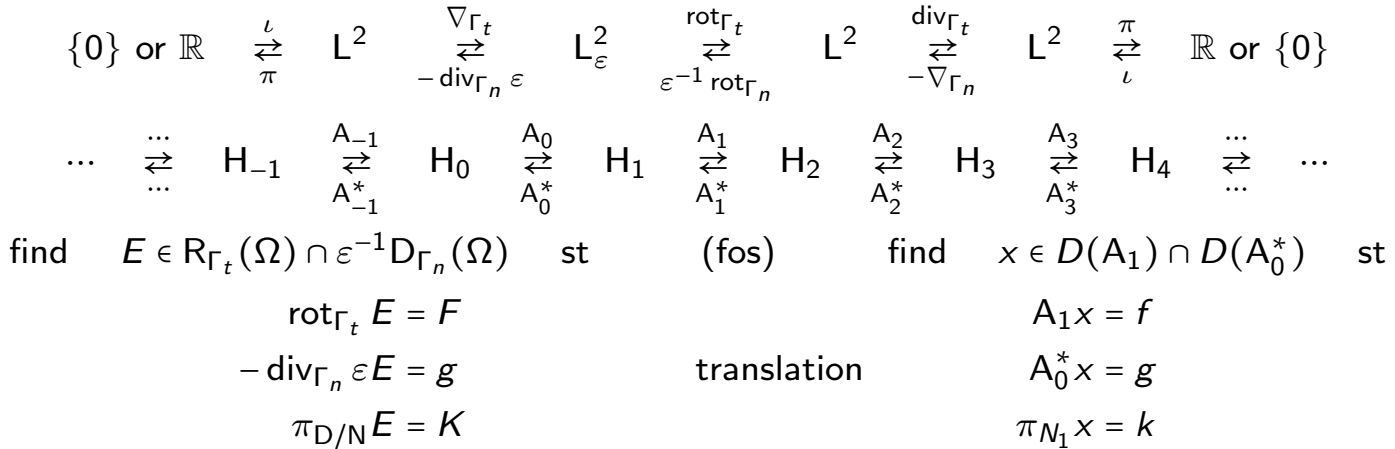


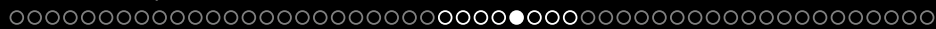
# classical de Rham complex in 3D ( $\nabla$ -rot-div-complex)

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

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

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





# classical de Rham complex in 3D ( $\nabla$ -rot-div-complex)

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

**Lemma/Theorem**  $\Downarrow$   $D(A_1) \cap D(A_0^*) \hookrightarrow L^2_\varepsilon(\Omega)$  compact

(i) all Friedrichs-Poincaré type est hold

$$\begin{aligned}
 \forall \varphi \in D(\mathcal{A}_0) \quad |\varphi|_{H_0} \leq c_{A_0} |A_0 \varphi|_{H_1} &\Leftrightarrow \forall \varphi \in H^1_{\Gamma_t} & |\varphi|_{L^2} \leq c_{fp} |\nabla \varphi|_{L^2_\varepsilon} \\
 \forall \phi \in D(\mathcal{A}_0^*) \quad |\phi|_{H_1} \leq c_{A_0} |A_0^* \phi|_{H_0} &\Leftrightarrow \forall \Phi \in \varepsilon^{-1} D_{\Gamma_n} \cap \nabla H^1_{\Gamma_t} & |\Phi|_{L^2_\varepsilon} \leq c_{fp} |\operatorname{div} \varepsilon \Phi|_{L^2} \\
 \forall \phi \in D(\mathcal{A}_1) \quad |\phi|_{H_1} \leq c_{A_1} |A_1 \phi|_{H_2} &\Leftrightarrow \forall \Phi \in R_{\Gamma_t} \cap \varepsilon^{-1} \operatorname{rot} R_{\Gamma_n} & |\Phi|_{L^2_\varepsilon} \leq c_m |\operatorname{rot} \Phi|_{L^2} \\
 \forall \psi \in D(\mathcal{A}_1^*) \quad |\psi|_{H_2} \leq c_{A_1} |A_1^* \psi|_{H_1} &\Leftrightarrow \forall \Psi \in R_{\Gamma_n} \cap \operatorname{rot} R_{\Gamma_t} & |\Psi|_{L^2} \leq c_m |\operatorname{rot} \Psi|_{L^2_\varepsilon}
 \end{aligned}$$

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

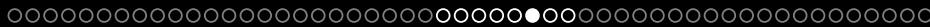
(iii) the inverse ops  $(\widetilde{\nabla}_{\Gamma_t})^{-1}$ ,  $(\widetilde{\operatorname{div}}_{\Gamma_n} \varepsilon)^{-1}$ ,  $(\widetilde{\operatorname{rot}}_{\Gamma_t})^{-1}$ ,  $(\widetilde{\varepsilon^{-1} \operatorname{rot}}_{\Gamma_n})^{-1}$  are cont, even cpt

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

$$H_1 = R(A_0) \oplus N_1 \oplus R(A_1^*) \Leftrightarrow L^2_\varepsilon = \nabla H^1_{\Gamma_t} \oplus_{L^2_\varepsilon} \mathcal{H}_{D,\varepsilon} \oplus_{L^2_\varepsilon} \varepsilon^{-1} \operatorname{rot} R_{\Gamma_n}$$

(v) solution theory

(vi) ...



# classical de Rham complex in 3D ( $\nabla$ -rot-div-complex)

find  $E \in R_{\Gamma_t} \cap \varepsilon^{-1}D_{\Gamma_n}$  s.t. / think of  $x \in D(A_1) \cap D(A_0^*)$

$$\begin{array}{l} \text{rot}_{\Gamma_t} E = F \\ \text{div}_{\Gamma_n} \varepsilon E = g \\ \pi_{\mathcal{H}_{D,\varepsilon}} E = K \end{array} \quad / \quad \text{think of} \quad \begin{array}{l} A_1 x = f \\ A_0^* x = g \\ \pi_{K_1} x = k \end{array}$$

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

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

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

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

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



# classical de Rham complex in 3D ( $\nabla$ -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

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

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

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

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

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

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

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

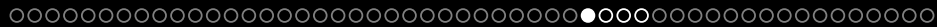
## Remark

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

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



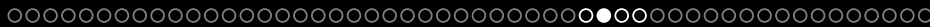




## Solving PDEs with Hilbert Complexes

### APPENDIX I: Friedrichs/Poincaré/Maxwell constants (numerics)

joint work with Jan Valdman (Prag) and Carl-Martin Pfeiler (TU Wien)



# Friedrichs/Poincaré/Maxwell constants

assumption:  $\varepsilon = \mu = 1$  and  $\Gamma_t = \Gamma$ , i.e.,  $c_{fp} = c_f$  or  $\Gamma_n = \Gamma$ , i.e.,  $c_{fp} = c_p$

## Lemma (Maxwell-Poincaré constants)

$$\Omega \text{ convex and bounded} \quad \Rightarrow \quad c_m \leq c_p \leq \frac{\text{diam}_\Omega}{\pi}$$

## Mild Conjecture (Maxwell-Poincaré constants)

$$\Omega \text{ convex and bounded} \quad \Rightarrow \quad c_f \leq c_m \leq c_p \leq \frac{\text{diam}_\Omega}{\pi}$$

## Theorem (FA-ToolBox / Friedrichs-Poincaré type estimates and constants)

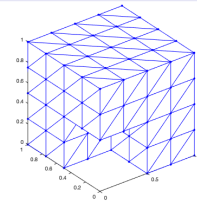
$\forall \varphi \in D(\mathcal{A}_0)$	$ \varphi _{H_0} \leq c_{A_0}  A_0 \varphi _{H_1}$	$\Leftrightarrow$	$\forall \varphi \in H_\Gamma^1$	$ \varphi _{L^2} \leq c_f  \nabla \varphi _{L^2}$
$\forall \phi \in D(\mathcal{A}_0^*)$	$ \phi _{H_1} \leq c_{A_0}  A_0^* \phi _{H_0}$	$\Leftrightarrow$	$\forall \Phi \in D \cap \nabla H_\Gamma^1$	$ \Phi _{L^2} \leq c_f  \text{div } \Phi _{L^2}$
$\forall \phi \in D(\mathcal{A}_1)$	$ \phi _{H_1} \leq c_{A_1}  A_1 \phi _{H_2}$	$\Leftrightarrow$	$\forall \Phi \in R_\Gamma \cap \text{rot } R$	$ \Phi _{L^2} \leq c_m  \text{rot } \Phi _{L^2}$
$\forall \psi \in D(\mathcal{A}_1^*)$	$ \psi _{H_2} \leq c_{A_1}  A_1^* \psi _{H_1}$	$\Leftrightarrow$	$\forall \Psi \in R \cap \text{rot } R_\Gamma$	$ \Psi _{L^2} \leq c_m  \text{rot } \Psi _{L^2}$
$\forall \psi \in D(\mathcal{A}_2)$	$ \psi _{H_2} \leq c_{A_2}  A_2 \psi _{H_3}$	$\Leftrightarrow$	$\forall \Psi \in D_\Gamma \cap \nabla H^1$	$ \Psi _{L^2} \leq c_p  \text{div } \Psi _{L^2}$
$\forall \xi \in D(\mathcal{A}_2^*)$	$ \xi _{H_3} \leq c_{A_2}  A_2^* \xi _{H_2}$	$\Leftrightarrow$	$\forall \zeta \in H^1 \cap \mathbb{R}^\perp$	$ \zeta _{L^2} \leq c_p  \nabla \zeta _{L^2}$



APPENDIX I: Friedrichs/Poincaré/Maxwell constants

# Friedrichs/Poincaré/Maxwell constants

surprise numerical tests show even for non-convex domains and mixed bc e.g., Fichera corner domain

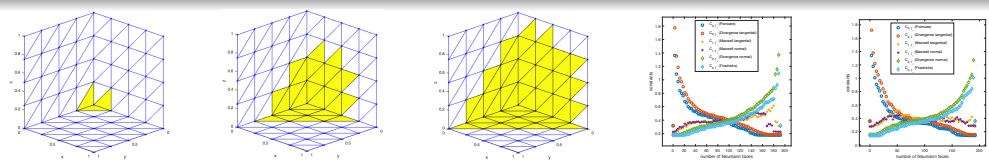


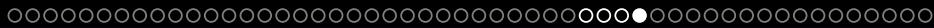
## Conjecture (Maxwell-Poincaré constants)

$$c_f \leq \min\{c_{fp}, c_{pf}\} \leq c_m \leq \max\{c_{fp}, c_{pf}\} \leq \sup_{\Gamma_t \neq \emptyset} \{c_{fp}\} < \infty$$

## Theorem (FA-ToolBox / Friedrichs-Poincaré type estimates and constants)

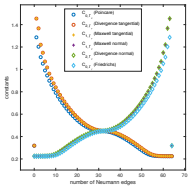
$\forall \varphi \in D(\mathcal{A}_0)$	$ \varphi _{H_0} \leq c_{A_0}  A_0 \varphi _{H_1}$	$\Leftrightarrow$	$\forall \varphi \in H_{\Gamma_t}^1$	$ \varphi _{L^2} \leq c_{fp}  \nabla \varphi _{L^2}$
$\forall \phi \in D(\mathcal{A}_0^*)$	$ \phi _{H_1} \leq c_{A_0}  A_0^* \phi _{H_0}$	$\Leftrightarrow$	$\forall \Phi \in D_{\Gamma_n} \cap \nabla H_{\Gamma_t}^1$	$ \Phi _{L^2} \leq c_{fp}  \operatorname{div} \Phi _{L^2}$
$\forall \phi \in D(\mathcal{A}_1)$	$ \phi _{H_1} \leq c_{A_1}  A_1 \phi _{H_2}$	$\Leftrightarrow$	$\forall \Phi \in R_{\Gamma_t} \cap \operatorname{rot} R_{\Gamma_n}$	$ \Phi _{L^2} \leq c_m  \operatorname{rot} \Phi _{L^2}$
$\forall \psi \in D(\mathcal{A}_1^*)$	$ \psi _{H_2} \leq c_{A_1}  A_1^* \psi _{H_1}$	$\Leftrightarrow$	$\forall \Psi \in R_{\Gamma_n} \cap \operatorname{rot} R_{\Gamma_t}$	$ \Psi _{L^2} \leq c_m  \operatorname{rot} \Psi _{L^2}$
$\forall \psi \in D(\mathcal{A}_2)$	$ \psi _{H_2} \leq c_{A_2}  A_2 \psi _{H_3}$	$\Leftrightarrow$	$\forall \Psi \in D_{\Gamma_t} \cap \nabla H_{\Gamma_n}^1$	$ \Psi _{L^2} \leq c_{pf}  \operatorname{div} \Psi _{L^2}$
$\forall \xi \in D(\mathcal{A}_2^*)$	$ \xi _{H_3} \leq c_{A_2}  A_2^* \xi _{H_2}$	$\Leftrightarrow$	$\forall \zeta \in H_{\Gamma_n}^1$	$ \zeta _{L^2} \leq c_{pf}  \nabla \zeta _{L^2}$



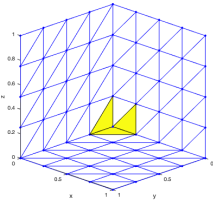


APPENDIX I: Friedrichs/Poincaré/Maxwell constants

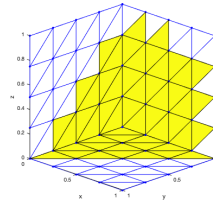
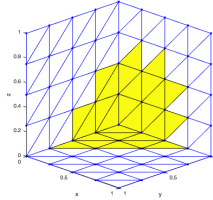
# Friedrichs/Poincaré/Maxwell constants



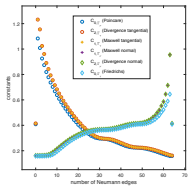
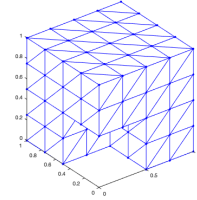
2D unit square



3D unit cube



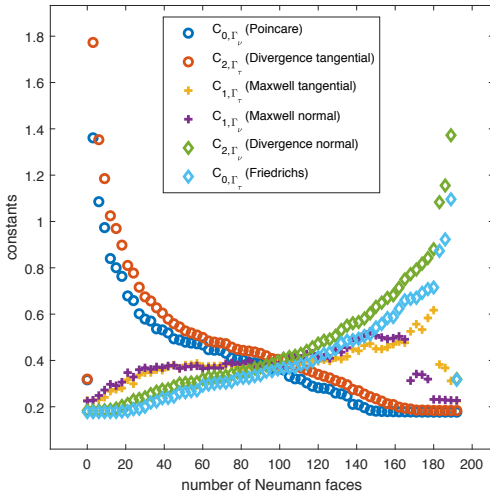
3D Fichera corner



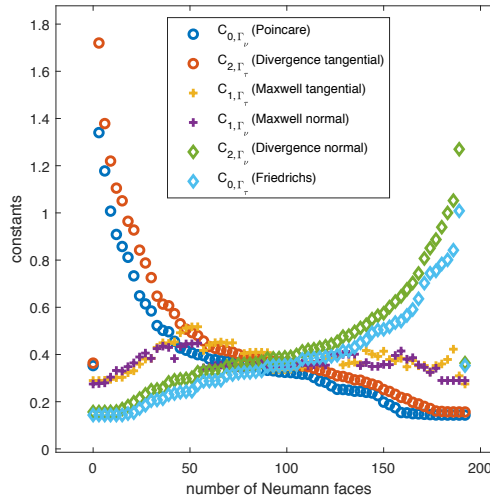
2D L-shape

## Conjecture (Maxwell-Poincaré constants)

$$c_f \leq \min\{c_{fp}, c_{pf}\} \leq c_m \leq \max\{c_{fp}, c_{pf}\} \leq \sup_{\Gamma_t \neq \emptyset} \{c_{fp}\} < \infty$$



3D unit cube

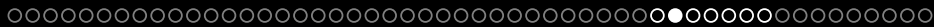


3D Fichera corner domain



## Solving PDEs with Hilbert Complexes

### APPENDIX II: More Complexes



APPENDIX II: More Complexes

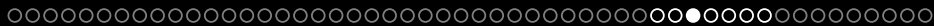
# elasticity complex in 3D (sym $\nabla$ -Rot Rot $_S^T$ -Div $_S$ -complex)

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

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

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

$$\{0\} \begin{array}{c} \hookrightarrow \{0\} \\ \rightleftarrows \\ \pi \{0\} \end{array} L^2 \begin{array}{c} \text{sym } \nabla \\ \rightleftarrows \\ -\text{Div}_S \end{array} L_S^2 \begin{array}{c} \text{Rot Rot}_S^T \\ \rightleftarrows \\ \text{Rot Rot}_S^T \end{array} L_S^2 \begin{array}{c} \text{Div}_S \\ \rightleftarrows \\ -\text{sym } \nabla \end{array} L^2 \begin{array}{c} \pi^{\text{RM}} \\ \rightleftarrows \\ \hookrightarrow^{\text{RM}} \end{array} \text{RM}$$



APPENDIX II: More Complexes

# elasticity complex in 3D (sym ∇-Rot Rot<sub>S</sub><sup>T</sup>-Div<sub>S</sub>-complex)

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

$$\{0\} \begin{matrix} \hookrightarrow \\ \xrightarrow{\mathcal{L}\{0\}} \\ \xleftarrow{\pi\{0\}} \end{matrix} L^2 \begin{matrix} \xrightarrow{\text{sym } \nabla} \\ \xleftrightarrow{\quad} \\ \xleftarrow{-\text{Div}_S} \end{matrix} L^2_S \begin{matrix} \xrightarrow{\text{Rot } \text{Rot}_S^T} \\ \xleftrightarrow{\quad} \\ \xleftarrow{\text{Rot } \text{Rot}_S^T} \end{matrix} L^2_S \begin{matrix} \xrightarrow{\text{Div}_S} \\ \xleftrightarrow{\quad} \\ \xleftarrow{-\text{sym } \nabla} \end{matrix} L^2 \begin{matrix} \xrightarrow{\pi_{RM}} \\ \xleftrightarrow{\quad} \\ \xleftarrow{\mathcal{L}RM} \end{matrix} RM$$

related fos (Rot<sup>o</sup>Rot<sub>S</sub><sup>T</sup>, Rot Rot<sub>S</sub><sup>T</sup> first order operators!)

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

related sos (Rot Rot<sub>S</sub><sup>T</sup> Rot<sup>o</sup>Rot<sub>S</sub><sup>T</sup> second order operator!)

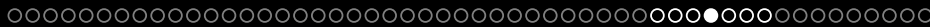
$$\begin{array}{l|l|l|l} -\text{Div}_S \text{sym } \nabla v = f & \text{in } \Omega & | & \text{Rot } \text{Rot}_S^T \text{Rot } \text{Rot}_S^T M = G & \text{in } \Omega & | & -\text{sym } \nabla \text{Div}_S N = M & \text{in } \Omega \\ \pi v = 0 & \text{in } \Omega & | & -\text{Div}_S M = f & \text{in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

corresponding compact embeddings:

$$\begin{aligned} D(\text{sym } \nabla) \cap D(\pi) &= D(\overset{\circ}{\nabla}) = \dot{H}^1 \hookrightarrow L^2 && \text{(Rellich's selection theorem and Korn ineq.)} \\ D(\text{Rot } \text{Rot}_S^T) \cap D(\text{Div}_S) &\hookrightarrow L^2_S && \text{(new selection theorem)} \\ D(\text{Div}_S) \cap D(\text{Rot } \text{Rot}_S^T) &\hookrightarrow L^2_S && \text{(new selection theorem)} \\ D(\pi) \cap D(\text{sym } \nabla) &= D(\nabla) = H^1 \hookrightarrow L^2 && \text{(Rellich's selection theorem and Korn ineq.)} \end{aligned}$$

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





# elasticity complex in 3D (sym $\nabla$ -Rot Rot $_{\mathbb{S}}^{\top}$ -Div $_{\mathbb{S}}$ -complex)

## Lemma/Theorem

$\Downarrow \quad D(\mathcal{A}_1) \cap D(\mathcal{A}_0^*) \Leftrightarrow H_1, \quad D(\mathcal{A}_2) \cap D(\mathcal{A}_1^*) \Leftrightarrow H_2 \quad \text{cpt}$

(i) all Friedrichs-Poincaré type est hold

est for  $\mathcal{A}_0 \quad \Leftrightarrow \quad \forall \varphi \in D(\mathring{\text{sym}} \nabla) \cap R(\text{Div}_{\mathbb{S}}) = \mathring{H}^1 \quad |\varphi|_{L^2} \leq c_0 |\mathring{\text{sym}} \nabla \varphi|_{L^2}$

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

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

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

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

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

(ii) all ranges  $R(\mathcal{A}_n) = R(\mathcal{A}_n)$ ,  $R(\mathcal{A}_n^*) = R(\mathcal{A}_n^*)$  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.,

$$H_1 = R(\mathcal{A}_0) \oplus N_1 \oplus R(\mathcal{A}_1^*) \quad \Leftrightarrow \quad L^2 = R(\mathring{\text{sym}} \nabla) \oplus_{L^2} \mathcal{H}_{D,\mathbb{S}} \oplus_{L^2} R(\text{Rot} \text{Rot}_{\mathbb{S}}^{\top})$$

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



APPENDIX II: More Complexes

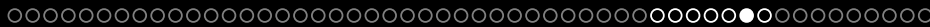
# biharmonic / general relativity complex in 3D ( $\nabla\nabla$ -Rot<sub>S</sub>-Div<sub>T</sub>-complex)

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

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

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

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



APPENDIX II: More Complexes

# biharmonic / general relativity complex in 3D ( $\nabla\nabla$ -Rot<sub>S</sub>-Div<sub>T</sub>-complex)

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

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

related fos ( $\nabla\dot{\nabla}$ ,  $\text{div Div}_S$  first order operators!)

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

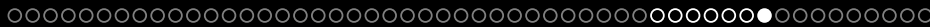
related sos ( $\text{div Div}_S \nabla\dot{\nabla} = \mathring{\Delta}^2$  second order operator!)

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

corresponding compact embeddings:

$$\begin{aligned} D(\nabla\dot{\nabla}) \cap D(\pi) &= D(\nabla\dot{\nabla}) = \mathring{H}^2 \hookrightarrow L^2 && \text{(Rellich's selection theorem)} \\ D(\mathring{\text{Rot}}_S) \cap D(\text{div Div}_S) &\hookrightarrow L^2_S && \text{(new selection theorem)} \\ D(\mathring{\text{Div}}_T) \cap D(\text{sym Rot}_T) &\hookrightarrow L^2_T && \text{(new selection theorem)} \\ D(\pi) \cap D(\text{dev } \nabla) &= D(\text{dev } \nabla) = D(\nabla) = H^1 \hookrightarrow L^2 && \text{(Rellich's selection theorem and Korn type ineq.)} \end{aligned}$$

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



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

## Lemma/Theorem



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

(i) all Friedrichs-Poincaré type est hold

- est for  $\mathcal{A}_0 \iff \forall \varphi \in D(\nabla\mathring{\nabla}) \cap R(\text{div Div}_{\mathbb{S}}) = \mathring{H}^2 \quad |\varphi|_{L^2} \leq c_0 |\nabla\nabla\varphi|_{L^2}$
- est for  $\mathcal{A}_0^* \iff \forall \Phi \in D(\text{div Div}_{\mathbb{S}}) \cap R(\nabla\mathring{\nabla}) \quad |\Phi|_{L^2} \leq c_0 |\text{div Div } \Phi|_{L^2}$
- est for  $\mathcal{A}_1 \iff \forall \Phi \in D(\mathring{\text{Rot}}_{\mathbb{S}}) \cap R(\text{sym Rot}_{\mathbb{T}}) \quad |\Phi|_{L^2} \leq c_1 |\text{Rot } \Phi|_{L^2}$
- est for  $\mathcal{A}_1^* \iff \forall \Phi \in D(\text{sym Rot}_{\mathbb{T}}) \cap R(\mathring{\text{Rot}}_{\mathbb{S}}) \quad |\Phi|_{L^2} \leq c_1 |\text{sym Rot } \Phi|_{L^2}$
- est for  $\mathcal{A}_2 \iff \forall \Phi \in D(\mathring{\text{Div}}_{\mathbb{T}}) \cap R(\text{dev } \nabla) \quad |\Phi|_{L^2} \leq c_2 |\text{Div } \Phi|_{L^2}$
- est for  $\mathcal{A}_2^* \iff \forall \varphi \in D(\text{dev } \nabla) \cap R(\mathring{\text{Div}}_{\mathbb{T}}) = H^1 \cap \text{RT}^{\perp} \quad |\varphi|_{L^2} \leq c_2 |\text{dev } \nabla\varphi|_{L^2}$

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

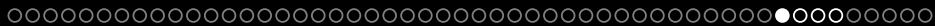
(iii) all inverse ops  $\mathcal{A}_n^{-1}$ ,  $(\mathcal{A}_n^*)^{-1}$  are cont, even cpt

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

$$H_1 = R(A_0) \oplus N_1 \oplus R(A_1^*) \iff L_{\mathbb{S}}^2 = R(\nabla\mathring{\nabla}) \oplus_{L_{\mathbb{S}}^2} \mathcal{H}_{D,\mathbb{S}} \oplus_{L_{\mathbb{S}}^2} R(\text{sym Rot}_{\mathbb{T}}),$$

$$H_2 = R(A_1) \oplus N_2 \oplus R(A_2^*) \iff L_{\mathbb{T}}^2 = R(\mathring{\text{Rot}}_{\mathbb{S}}) \oplus_{L_{\mathbb{T}}^2} \mathcal{H}_{N,\mathbb{T}} \oplus_{L_{\mathbb{T}}^2} R(\text{dev } \nabla)$$

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



## Solving PDEs with Hilbert Complexes

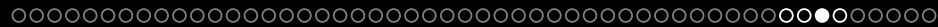
### APPENDIX III: Literature



# 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, 2020



# literature (complexes, Friedrichs type constants, Maxwell constants)

results of this talk:

- Py: *On Constants in Maxwell Inequalities for Bounded and Convex Domains*, (JMS) Journal of Mathematical Sciences, 2015
- Py: *On Maxwell's and Poincaré's Constants*, (DCDS) Discrete and Continuous Dynamical Systems, 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)

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

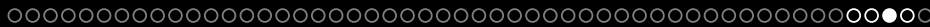
results of this talk:

- Bauer, S., Py, Schomburg, M.: *The Maxwell Compactness Property in Bounded Weak Lipschitz Domains with Mixed Boundary Conditions*,  
(SIMA) SIAM Journal on Mathematical Analysis, 2016
- Py, Zulehner, W.: *The divDiv-Complex and Applications to Biharmonic Equations*,  
(AA) Applicable Analysis, 2020
- Py, Zulehner, W.: *The Elasticity Complex*,  
submitted, 2020









APPENDIX IV: A Posteriori Error Estimates for BEM

# functional a posteriori error estimates for BEM

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

minimiser of upper bound  $\bar{v} = u - \tilde{u}$ : standard Dirichlet-Laplacian

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

exact solution is  $v = \bar{v} \Rightarrow$  standard FEM on boundary layer for  $v$

maximiser of lower bound  $\underline{E} = \nabla \bar{v} = \nabla(u - \tilde{u})$ : Neumann-type-Laplacian

$$\Delta v = 0 \quad \text{in } \Omega, \quad n \cdot \nabla v|_{\Gamma} = \langle g - \tilde{u}|_{\Gamma}, n \cdot \widehat{\nabla}(\cdot)|_{\Gamma} \rangle \quad \text{in } H^{-1/2}(\Gamma)$$

(here  $\widehat{(\cdot)}$  harmonic extension and  $n \cdot \widehat{\nabla}(\cdot)|_{\Gamma}$  Dirichlet2Neumann operator)

exact solution is  $v = \bar{v}$  and  $\nabla v = \underline{E} \Rightarrow$  non-standard FEM on bd layer for  $E$

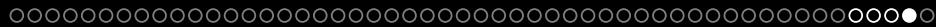
$\Rightarrow$  saddle point formulation (mixed/dual Laplacian)

Find  $(E, v) \in H(\operatorname{div}, \Omega) \times L^2(\Omega)$  s.t. for all  $(\Phi, \varphi) \in H(\operatorname{div}, \Omega) \times L^2(\Omega)$

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

$$\langle \operatorname{div} E, \varphi \rangle_{L^2(\Omega)} = 0$$

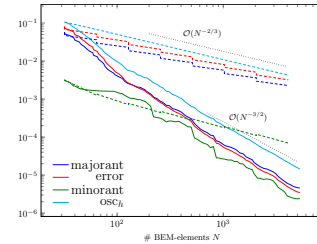
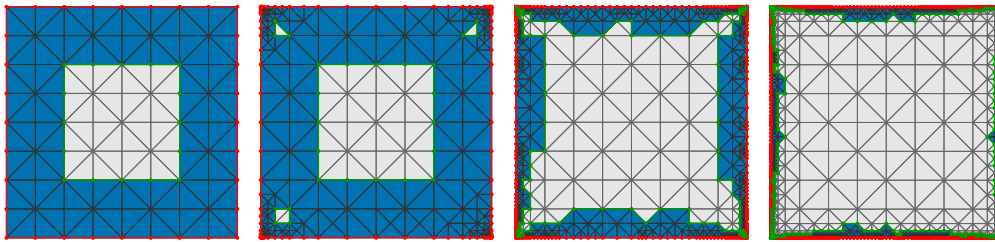
unique sol  $(E, v) = (\underline{E}, \bar{v})$



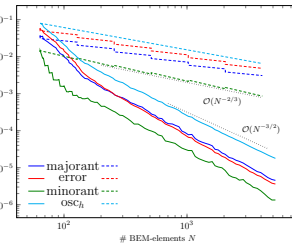
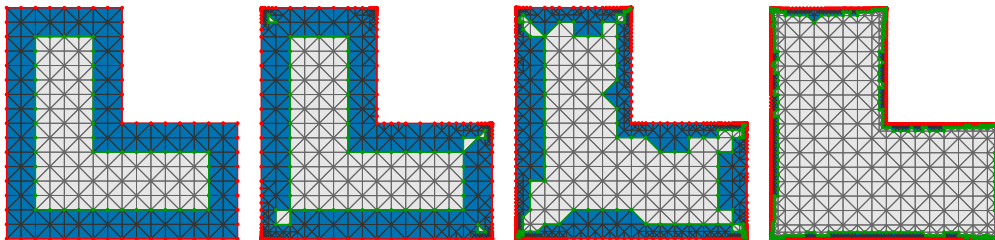
APPENDIX IV: A Posteriori Error Estimates for BEM

# functional a posteriori error estimates for BEM - some pics

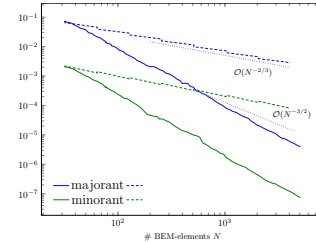
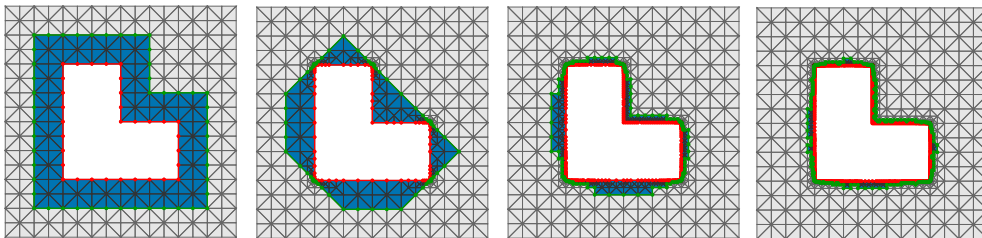
$\Omega$ : unit square,  $u(x) = \cosh(x_1)\cos(x_2)$ , known smooth solution  $u$



$\Omega$ : L-shaped domain,  $u(x) = u(r, \varphi) = r^{2/3} \cos(2/3\varphi)$ , known non-smooth solution  $u$



$\Omega$ : L-shaped exterior domain,  $g$  (bd data) given by double-layer potential operator, unknown exact solution  $u$



oscillatory error

upper bound

exact error

lower bound

convergence rates

adaptive mesh-ref with Dörfler marking (solid lines) vs. unif mesh-ref (dashed lines)



## Solving PDEs with Hilbert Complexes

APPENDIX V: DEC - Discrete Exterior Calculus:  
A Discrete Version of the FA-ToolBox  
(joint work with the Jyväskylä Group)

<https://sites.google.com/jyu.fi/gfd/method/online-time-integrator>