VEMcomp: A MATLAB tool for semilinear parabolic PDEs in 2D and 3D

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Abstract

We present a Virtual Element MATLAB solver for elliptic or parabolic, linear or semilinear PDEs in two or three space dimensions., which we call VEMcomp. The library covers PDEs posed on different geometries, such as bulk, surface, or bulk-surface PDE probems. The solver employs the Virtual Element Method of lowest polynomial order k=1 on general polygonal or polyhedral meshes. VEMcomp has three purposes. First, for special geometries, VEMcomp generates polygonal and polyhedral meshes optimized for fast matrix assembly. Second, given a mesh for the considered geometry, possibly generated with an external program, VEMcomp computes all the matrices of the method. Third, for multiple classes of PDEs, surface and bulk-surface PDEs, VEMcomp solves the considered PDE problem with the Virtual Element method with a user-friendly interface. An extensive set of examples illustrates the usage of the library and the optimal convergence rate of the method.

1 Introduction

The Virtual Element Method (VEM) was first proposed in [8] for elliptic problems in two space dimensions as a generalization of the Finite Element Method, where the mesh elements can be general polygons instead of triangles. The usage of polygons with arbitrarily many edges is made possible by enriching the local space of polynomials with suitable non-polynomial functions defined as solutions of an element-wise problem. This elegant idea ensures the optimal polynomial accuracy of the method.

The immediate success of VEM is due to the multiple benefits of its geometric flexibility. Among such benefits, we mention: (i) efficient mesh refinement techniques [19, 41], (ii) numerical solutions with high global regularity [11, 14], (iii) accurate approximation of boundaries [16, 18, 21], (iv) easy mesh pasting [13, 29], and (v) easy handling of complex domain shapes and cuts [17, 20]. Motivated by its multiple benefits, the VEM was quickly extended to numerous PDE problems and applications. A non-exhaustive list of models for which VEMs are now available comprises (i) linear elliptic problems in two [8, 16] and three [10] space dimensions, (ii) semilinear elliptic problems in two or three space dimensions [43], (iii) linear heat equation in two [40] and three [44] space dimensions, (iv) semilinear parabolic equations [2] and reaction-diffusion systems [32], (v) elasticity [7, 30] and plasticity [4] problems, (vi) phase-field models [3, 5], (vii) fluid dynamics [1, 15], (viii) fracture models [17], (ix) surface [6, 29] and bulk-surface [24, 25, 26] PDEs, and recently (x) PDEs on evolving flat domains [42].

Over ten years of its existence, the VEM has established itself as a reliable technology with desirable properties. This has stimulated the development of the first open-source VEM libraries and codes. Here will will recall some of these libraries. The work in [38] presents a MATLAB implementation of the baseline VEM application: the lowest order VEM for the Poisson problem in 2D. For the same problem, a high order VEM code in MATLAB is then provided in [31]. An Abaqus-MATLAB VEM code for coupled thermo-elasticity problems in 2D is presented in [22]. VEM libraries for elasticity problems in 2D are available in MATLAB/Octave [36] and C++ [37]. All the mentioned libraries are dedicated to specific use cases or applications and are confined to the two space dimensional setting.

To the best of the authors' knowledge, there is no open-source VEM library so far for PDE problems

in three space dimensions and/or of surface or bulk-surface type. In this work, we contribute to the field of VEM open-source libraries. We propose a MATLAB library, which we call VEMcomp, for elliptic and parabolic PDE problems in 2D and 3D, including bulk, surface and bulk-surface PDE problems. VEMcomp has three purposes:

- 1. For special geometries, both in 2D and 3D, such as rectangles, ellipses, parallelepipeds and ellipsoids, the library generates polygonal and polyhedral meshes specifically optimized for fast matrix assembly, following [24, 25];
- 2. Given any polygonal or polyhedral mesh -not necessarily generated with VEMcomp itself-, the library generates all the matrices involved in the method (e.g. mass, stiffness). For polygonal mesh generation, it is worth recalling the MATLAB library PolyMesher [39];
- 3. For multiple classes of PDE problems, the library performs matrix assembly and provides a black-box interface that allows the user to set the problem parameters, and returns the VEM numerical solution. For time-dependent problems, the time discretization is carried out with the Implicit-Explicit (IMEX) Euler method, which is proven to be simple and effective in combination with FEMs and VEMs for surface [28, 27] and bulk-surface PDEs [24, 25].

The structure of the paper is as follows. In Section 2 we state the multiple model problems to be addressed in this work, thereby motivating the functionalities of VEMcomp. In Section 3.3 we illustrate how VEMcomp generates polygonal and polyhedral mesh. Section 4 showcases VEMcomp's ability to compute local and global VEM matrices. In Section 5 we present VEMcomp's user-friendly solvers and solution plotters for the model problems outlined in Section 2. Section 6 lists several numerical examples that illustrate at once the usage of VEMcomp and the optimal convergence of the Virtual Element Method. In Section ?? we draw our conclusions and outline future research directions.

2 Overview

VEMcomp is an object-oriented VEM library written in MATLAB. Compared to other existing VEM libraries, VEMcomp aims to fill the gap for (i) PDE problems in three space dimensions and (ii) PDE problems on complex geometries, such as surface or bulk-surface PDEs. In the remainder of this section, let $\Omega \subset \mathbb{R}^d$, d=2,3, be a compact domain in the d-dimensional Euclidean space. The first class of PDE problems covered by VEMcomp comprises elliptic and parabolic, linear and semilinear, bulk-only PDE systems of $n \in \mathbb{N}$ equations, and is given by

$$\begin{cases}
\left[\frac{\partial u_i}{\partial t}\right] - d_i^{\Omega} \Delta u_i = f_i(u_1, \dots, u_n, \boldsymbol{x}, [t]), & \boldsymbol{x} \in \Omega & i = 1, \dots, n; \\
u_i = 0 & \text{or} & \frac{\partial u_i}{\partial \boldsymbol{n}} = 0, & \boldsymbol{x} \in \partial \Omega & i = 1, \dots, n,
\end{cases}$$
(1)

where Δ denotes the Laplace operator in Ω , $d_1^{\Omega}, \ldots, d_n^{\Omega} > 0$ are diffusion coefficients T > 0 is the final time, f_1, \ldots, f_n are smooth enough linear or nonlinear functions. In (1), the expressions between square brackets appear in the parabolic (time-dependent) case, but not in the elliptic (stationary) case. The general model (1) comprises several notable bulk-only PDE problems that were solved with VEM in the literature, such as (i) linear [8, 10, 16] and semilinear elliptic problems [43], (ii) linear [40] and semilinear parabolic problems [2] including reaction-diffusion systems [32]. If $\Gamma = \partial \Omega$ is a sufficiently smooth manifold, a second class of PDEs that fall in VEMcomp's domain is the following class of surface PDEs or systems of $m \in \mathbb{N}$ surface PDEs:

$$\left[\frac{\partial u_j}{\partial t}\right] - d_j^{\Gamma} \Delta_{\Gamma} u_j = g_j(u_1, \dots, u_n, \boldsymbol{x}, [t]), \qquad \boldsymbol{x} \in \Gamma, \qquad j = 1, \dots, m,$$
(2)

where Δ_{Γ} represents the Laplace operator on Γ , $d_1^{\Gamma}, \ldots, d_m^{\Gamma} > 0$ are diffusion coefficients, g_1, \ldots, g_m are smooth enough linear or nonlinear functions, T > 0 is the final time. In (2), the expressions between square brackets appear only in the time-dependent case. The general model (2) encompasses several surface PDE (SPDE) models of interest, such as elliptic SPDEs [6, 29] and surface

reaction-diffusion systems (SRDSs) [33, 34].

The third and most complex class of PDE problems addressed in this work is given by bulk-surface PDEs of the following form:

$$\begin{cases}
\left[\frac{\partial u_{i}}{\partial t}\right] - d_{i}^{\Omega} \Delta u_{i} = f_{i}(u_{1}, \dots, u_{n}, \boldsymbol{x}, [t]), & \boldsymbol{x} \in \Omega, & i = 1, \dots, n; \\
\left[\frac{\partial v_{j}}{\partial t}\right] - d_{j}^{\Gamma} \Delta_{\Gamma} v_{j} = g_{j}(u_{1}, \dots, u_{n}, v_{1}, \dots, v_{m}, \boldsymbol{x}, [t]), & \boldsymbol{x} \in \Gamma, & j = 1, \dots, m; \\
\frac{\partial u_{i}}{\partial \boldsymbol{n}} = h_{i}(u_{1}, \dots, u_{n}, v_{1}, \dots, v_{m}, \boldsymbol{x}, [t]), & \boldsymbol{x} \in \Gamma, & i = 1, \dots, n,
\end{cases} \tag{3}$$

where Δ and Δ_{Γ} represents the Laplace operator in Ω and the Laplace-Beltrami operator on Γ , $d_1^{\Omega}, \ldots, d_n^{\Omega}, d_1^{\Gamma}, \ldots, d_m^{\Gamma} > 0$ are diffusion coefficients, $f_1, \ldots, f_n, g_1, \ldots, g_m, h_1, \ldots, h_n$ are smooth enough linear or nonlinear functions, and T > 0 is the final time. In (3), the expressions between square brackets appear only in the time-dependent case. We recall that the VEM was extended to bulk-surface reaction-diffusion systems (BSRDSs) in two [24] and three [25] space dimensions, which fall within the general class (3).

In the next Sections we will illustrate in detail the three main facilities of VEMcomp: (i) polygonal and polyhedral mesh generation, (ii) computation of local VEM matrices, and (iii) matrix assembly and user-friendly solver for problems (1), (2), and (3).

3 Mesh generation and representation

Polygonal and polyhedral mesh generation is a niche topic, and very little software is available. For domains in two space dimensions, we mention PolyMesher [39]. To the best of the authors' knowledge, there is no open-source software for polyhedral mesh generation in three space dimensions. For special three dimensional domains, VEMcomp fills this gap. We point out that, when restricted to triangular (in 2D) or tetrahedral meshes (in 3D), the Virtual Element Method of low polynomial order k=1 boils down to the Finite Element Method. This means that VEMcomp can be used as a FEM solver for surface and bulk-surface PDEs, when provided with triangular/tetrahedral meshes, for which countless open-source generators exist. We start by presenting basic classes that allow to represent single elements in two and three space dimensions.

3.1 The class element2d_dummy

The class element2d_dummy represent a polygonal element in 2D. It contains minimal information that uniquely identify the element. To create an element with NVert vertexes, use the following constructor

```
obj = element2d_dummy(P);
```

where P is a NVert \times 3 array containing the coordinates of the vertexes, ordered clockwise or counterclockwise. The vertexes have three coordinates, because two-dimensional elements are also faces of three-dimensional elements. When an element2d_dummy is created, the following properties are set by the above constructor

```
properties (SetAccess = private)
     P(:,3) double % Coordinates of vertexes
     NVert(1,1) double % Number of vertexes
end
```

When needed, an element2d_dummy can be provided with optional information contained in the following optional properties:

```
properties (SetAccess = private)
    P_ind(:,1) double = []
    is_boundary(1,1) logical
    is_square(1,1) logical
end
```

defined as follows:

- If the element2d_dummy is part of a mesh, and the array PP of size NMesh × 3 contains the coordinates of all the nodes, then the property P_ind contains the indexes of the nodes P of the element2d_dummy, i.e. PP(P_ind,:) = P;
- The logical is_boundary determines if the element2d_dummy is a face of a three-dimensional element lying on the boundary Γ of the bulk domain Ω . This information is necessary for the assembly of VEM matrices;
- The logical is_square determines if the element2d_dummy is a square (for which the local VEM matrices are known in closed form).

3.2 The class element3d_dummy

The class element3d_dummy represent a polyhedral element in 3D. It contains minimal information that uniquely identify the element. To create an element with NVert vertexes and NFaces faces, use the following constructor

```
obj = element3d_dummy(P,Faces)
```

where P is a NVert \times 3 array containing the coordinates of the vertexes in any order and Faces is a NFaces \times 1 array of element2d_dummy. When an element3d_dummy is created, the following properties are set by the above constructor

```
properties (SetAccess = private)
          P(:,3) double % Coordinates of vertexes
          Faces(:,1) element2d_dummy % Faces
end
```

When needed, an element3d_dummy can be provided, through the above constructor, with the following optional properties:

```
properties (SetAccess = private)
          Pind(:,1) double = []
          iscube(1,1) logical
end
```

defined as follows:

- If the element3d_dummy is part of a mesh, and the array PP of size NMesh × 3 contains the coordinates of all the nodes, then the property P_ind contains the indexes of the nodes P of the element3d_dummy, i.e. PP(P_ind,:) = P;
- The logical is_cube determines if the element3d_dummy is a cube (for which the local VEM matrices are known in closed form).

3.3 Generating meshes for special geometries

We can now state that any polygonal mesh in 2D can be represented as a collection of element2d_dummy, while any polthedral mesh in 3D can be represented as a collection of element3d_dummy. Even if the user is free to write custom code to generate meshes as collections of element2d_dummy or element3d_dummy, VEMcomp comes with two functions for the generation of meshes in this form, for domains that are defined as level sets of Lipschitz functions. We will start with the 2D case. Let $Q \subset \mathbb{R}^2$ be a closed rectangle and let $f: Q \to \mathbb{R}$ be a Lipschitz function. Let $\Omega \subset \mathbb{R}^2$ and $\Gamma = \partial \Omega$ be defined respectively as

$$\Omega = \{ \boldsymbol{x} \in \mathbb{R}^2 \mid f(\boldsymbol{x}) \le 0 \}, \quad \text{and} \quad \Gamma = \{ \boldsymbol{x} \in \mathbb{R}^2 \mid f(\boldsymbol{x}) = 0 \}.$$
(4)

The rectangle Q is subdivided with a Cartesian grid composed of rectangular elements. Then, the rectangles that intersect the boundary Γ are cut. This well-known algorithm, called *marching* squares, produces a piecewise linear approximation Γ_h of the boundary Γ [35]. However, our

purpose is to produce a polygonal bulk-surface mesh of Ω . To this end, the rectangles and the cut rectangles produced as a by-product of the marching squares algorithm, constitute a polygonal approximation Ω_h of the bulk Ω , such that the approximate boundary Γ_h is exactly the boundary of Ω_h , i.e. $\Gamma_h = \partial \Omega_h$. In other words, we adopt a bulk-surface variant of the marching square algorithm that produces a conforming bulk-surface mesh. This approach improves and generalizes the strategy proposed in our previous work in [24]. VEMcomp implements the proposed algorithm in the function generate_mesh_2d, whose syntax is as follows

```
[P, h, BulkElements, SurfaceElements] =
    generate_mesh_2d(fun, box, Nx, tol);
```

In the above, the inputs and outputs are defined as follows:

- fun is the level function used in (4), represented as an inline function of the type fun = $\mathbb{Q}(P)$ <expression>, where P is any $n \times 2$ array of $n \in \mathbb{N}$ points in \mathbb{R}^2 ;
- box is a 2×2 array that defines the bounding box $Q = box(1,:) \times box(2,:)$;
- Nx >= 2 is the required amount of gridpoints along each dimension. If Q is not a square, then the shortest side of Q is discretised with Nx gridpoints;
- tol > 0 is the minimum distance between distinct nodes. Any two nodes closer than tol will be merged into a unique node, in order to avoid excessively distorted and ill-conditioned elements;
- P is a $N \times 2$ array containing the $N \in \mathbb{N}$ nodes of the bulk mesh Ω_h . We remark that the nodes of the surface mesh Γ_h constitute a subset of P;
- h > 0 is the meshsize of the bulk mesh Ω_h , and thanks to conformity, it is and also a sharp upper bound of the meshsize of the surface mesh Γ_h ;
- BulkElements is a list of the bulk elements in element2d_dummy format;
- SurfaceElements is a $M \times 2$ array, where $M \in \mathbb{N}$ is the number of surface elements, that defines the surface elements in the following way, which is standard in finite element codes: for each $i = 1, \ldots, M$, the nodes of the i-th surface element (a segment) are P(SurfaceElements(i,:),:).

In a similar way, we address mesh generation in 3D. Let $Q \subset \mathbb{R}^2$ be a cuboid and let $f: Q \to \mathbb{R}$ be a Lipschitz function. Let $\Omega \subset \mathbb{R}^3$ and $\Gamma = \partial \Omega$ be defined respectively as

$$\Omega = \{ \boldsymbol{x} \in \mathbb{R}^3 \mid f(\boldsymbol{x}) \le 0 \}, \quad \text{and} \quad \Gamma = \{ \boldsymbol{x} \in \mathbb{R}^3 \mid f(\boldsymbol{x}) = 0 \}.$$
 (5)

Similarly to the 2D case, we generate the surface mesh Γ_h with the well-known marching cube algorithm [35]. For the bulk mesh Ω_h , we simply use the cubes and the cut cubes produced as a by-product of the marching cubes algorithm. Once again, we have the conformity property that $\Gamma_h = \partial \Omega_h$. This bulk-surface variant of the marching cube algorithm was proposed in our work [26] and is now implemented in VEMcomp in the function generate_mesh_3d, whose syntax is as follows

In the above, inputs and outputs are analogous to the 2D case: fun (this time as in (5)), box (this time 3×2), Nx, tol, P (this time $N \times 3$), h, BulkElements (this time a list of element3d_dummy), SurfaceElements (this time a list of element2d_dummy).

4 Computation of local and global matrices

VEMcomp has two classes specifically designed for the computation of the local VEM matrices of lowest polynomial order k=1 (stiffness, mass, and consistency matrices) in two and three space dimensions: element2d and element3d, respectively. Moreover, VEMcomp provides two functions for the assembly of global matrices in 2D and 3D: generate_matrices_2d and generate_matrices_3d, respectively. All these aspects will be covered in this Section. Before starting, we remark that VEMcomp's matrix computation facilities rely on the following mesh regularity assumptions:

- (A1) in 2D, every (polygonal) element is star-shaped w.r.t. at least one point.
- (A2) in 3D, every (polyhedral) element is star-shaped w.r.t. at least one point and so are all of its faces.

Assumptions (A1)-(A2) are not restrictive, as they are standard throughout the VEM literature, see for instance [12] for 2D and [10] for 3D. Moreover, we point out that all meshes generated with the generate_mesh_2d and generate_mesh_3d functions presented in the previous Section are guaranteed to fulfil (A1)-(A2), and are thus suitable as inputs to VEMcomp's matrix computation tools.

4.1 The class element2d

The class element2d represents a polygonal element in 2D with NVert vertexes that is star-shaped w.r.t. at least one point. To create an instance of the class, use the following constructor

```
obj = element2d(P, P0);
```

where

- P is a NVert × 3 matrix whose rows are the coordinates of the ordered vertexes.
- P0, of size 1×3 , is a point w.r.t. which the element is star-shaped.

Upon initialisation, the object stores P and PO and automatically computes several other properties of the element:

```
properties(SetAccess = private)
   P(:,3) double
   P0(1,3) double
   NVert(1,1) double
   Area(1,1) double
   OrientedArea(1,3) double
   Centroid (1,3) double
   Diameter(1,1) double
   K(:,:) double
   M(:,:) double
end
```

that can be queried from the object. In the above:

- NVert is the number of vertexes
- Area is the surface area of the element
- OrientedArea is a vector orthogonal to the element whose modulus is the element area
- Centroid is the centroid of the element
- Diameter is the diameter of the element
- K is the local stiffness matrix
- M is the local mass matrix

The usage of element2d will be demonstrated later on.

4.2 The class element3d

The class element3d represents a polygonal element in 3D with NVert vertexes that is star-shaped w.r.t. at least one point and whose faces fulfill the same property. To create an instance of the class, use the following constructor

where

- Faces is a NFaces × 1 array of element2d representing the faces
- P is a NVert × 3 matrix whose rows are the coordinates of the vertexes
- P0 is a point w.r.t. which the element is star-shaped.

We remark that, even if the vertexes P are already contained in the Faces, the property P is still needed to specify vertex ordering. Upon initialisation, the object stores Faces, P, and PO and automatically computes several other public properties of the element:

```
properties(SetAccess = private)
    Faces(:,1) element2d
    P(:,3) double
    P0(1,3) double
    NVert(1,1) double
    NFaces(1,1) double
    Volume(1,1) double
    Centroid(1,3) double
    Diameter(1,1) double
    K(:,:) double
    M(:,:) double
end
```

that can be queried from the object. In the above:

- NVert is the number of vertexes and NFaces is the number of faces
 - Volume, Centroid and Diameter are self-explanatory
 - K is the local stiffness matrix and M is the local mass matrix.

The usage of element3d will be demonstrated later on.

4.3 A worked example in 2D: the unit square

Here we will show the usage of element2d to compute the local matrices of the unit square, thereby presenting the closed-form counterpart. Consider the unit square contained in the xy-plane:

$$F = \{(x, y, z) \in \mathbb{R}^3 | (x, y) \in [0, 1]^2, \ z = 0\},\tag{6}$$

which can be thought of as the polygon enclosed by the vertexes (0,0,0), (0,1,0), (1,1,0), and (1,0,0). Notice that node ordering affects the resulting matrices. We start by computing the closed form of the VEM local mass and stiffness matrices of F for the lowest order case k=1. As shown in [9], the computation of the local mass and stiffness matrices relies on three fundamental matrices $B \in \mathbb{R}^{3 \times \text{NVert}}$, $D \in \mathbb{R}^{\text{NVert} \times 3}$, $H \in \mathbb{R}^{3 \times 3}$, which are uniquely determined by the vertexes and whose lengthy definitions we do not report here. With the matrices B, D, H in hand, the following matrices can be obtained:

•
$$G := BD \in \mathbb{R}^{3 \times 3}$$
;

$$\bullet \ \, \widetilde{G} := \left[\begin{array}{ccc} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{array} \right] G \in \mathbb{R}^{3 \times 3};$$

- $\Pi^{\nabla}_{\star} := G^{-1}B \in \mathbb{R}^{3 \times \text{NVert}};$
- $\Pi^{\nabla} := D\Pi^{\nabla} \in \mathbb{R}^{\text{NVert} \times \text{NVert}}$.

Finally, the local stiffness and mass matrices are given by

$$K = (\Pi_*^{\nabla})^T \widetilde{G} \Pi_*^{\nabla} + (I - \Pi^{\nabla})^T (I - \Pi^{\nabla}); \tag{7}$$

$$M = (\Pi_*^{\nabla})^T H \Pi_*^{\nabla} + \text{Area}(F)(I - \Pi^{\nabla})^T (I - \Pi^{\nabla}).$$
 (8)

For the unit square F, as shown in [9], it holds that

$$B = \frac{1}{4} \begin{bmatrix} 1 & 1 & 1 & 1 \\ -\sqrt{2} & \sqrt{2} & \sqrt{2} & -\sqrt{2} \\ -\sqrt{2} & -\sqrt{2} & \sqrt{2} & \sqrt{2} \end{bmatrix}; \tag{9}$$

$$D = \frac{1}{4} \begin{bmatrix} 4 & -\sqrt{2} & -\sqrt{2} \\ 4 & \sqrt{2} & -\sqrt{2} \\ 4 & \sqrt{2} & \sqrt{2} \\ 4 & -\sqrt{2} & \sqrt{2} \end{bmatrix}; \tag{10}$$

$$H = \frac{1}{24} \begin{bmatrix} 24 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}. \tag{11}$$

It follows that

$$G = \frac{1}{2} \begin{bmatrix} 2 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \qquad \widetilde{G} = \frac{1}{2} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}; \tag{12}$$

$$\Pi_*^{\nabla} = \frac{1}{4} \begin{bmatrix}
1 & 1 & 1 & 1 \\
-2\sqrt{2} & 2\sqrt{2} & 2\sqrt{2} & -2\sqrt{2} \\
-2\sqrt{2} & -2\sqrt{2} & 2\sqrt{2} & 2\sqrt{2}
\end{bmatrix};$$
(13)

$$\Pi^{\nabla} = \frac{1}{4} \begin{bmatrix} 3 & 1 & -1 & 1 \\ 1 & 3 & 1 & -1 \\ -1 & 1 & 3 & 1 \\ 1 & -1 & 1 & 3 \end{bmatrix}.$$
(14)

We finally obtain the local stiffness and mass matrices:

$$K = \frac{1}{4} \begin{bmatrix} 3 & -1 & -1 & -1 \\ -1 & 3 & -1 & -1 \\ -1 & -1 & 3 & -1 \\ -1 & -1 & -1 & 3 \end{bmatrix};$$

$$M = \frac{1}{48} \begin{bmatrix} 17 & -9 & 13 & -9 \\ -9 & 17 & -9 & 13 \\ 13 & -9 & 17 & -9 \\ -9 & 13 & -9 & 17 \end{bmatrix}.$$

$$(15)$$

$$M = \frac{1}{48} \begin{vmatrix} 17 & -9 & 13 & -9 \\ -9 & 17 & -9 & 13 \\ 13 & -9 & 17 & -9 \\ -9 & 13 & -9 & 17 \end{vmatrix} . \tag{16}$$

We now show the usage of element2d to compute the matrices K and M numerically. To this end, we need to create an object of class element2d. To call the constructor, we define the array P

$$P = [0 \ 0 \ 0; \ 0 \ 1 \ 0; \ 1 \ 1 \ 0; \ 1 \ 0 \ 0];$$

containing the vertexes of F and the array PO as

$$P0 = [.5 .5 0];$$

because F is star-shaped w.r.t. P0. Notice that, since F is convex, P0 can be chosen as any point in F, even a vertex. We are ready to create the object:

$$F = element2d(P, P0)$$

Because there is no semicolon in the above command, the following output appears in the command window:

E1 =

element2d with properties:

P: [4x3 double]
P0: [0.5000 0.5000 0]

NVert: 4
Area: 1

OrientedArea: [0 0 -1]
Centroid: [0.5000 0.5000 0]
Diameter: 1.4142

K: [4x4 double]
M: [4x4 double]

In this specific case, the Centroid coincides with PO. By querying the stiffness and mass matrices of F (with format rat for better readability), we can see the outputs

>> E1.K

ans =

3/4	-1/4	-1/4	-1/4
-1/4	3/4	-1/4	-1/4
-1/4	-1/4	3/4	-1/4
-1/4	-1/4	-1/4	3/4

>> E1.M

ans =

17/48	-3/16	13/48	-3/16
-3/16	17/48	-3/16	13/48
13/48	-3/16	17/48	-3/16
-3/16	13/48	-3/16	17/48

which agree with (15)-(16).

4.4 A worked example in 3D: the unit cube

Here we will show the usage of element3d to compute the local matrices of the unit cube $E = [0, 1]^3$, thereby presenting the closed-form counterpart. Because vertex ordering is reflected in the resulting matrices, we order the vertexes as follows:

$$(0,0,0) (0,0,1) (0,1,0) (0,1,1) (1,0,0) (1,0,1) (1,1,0) (1,1,1).$$

$$(17)$$

We start by computing the closed form of the VEM local mass and stiffness matrices of E for the lowest order case k = 1. As shown in [9], the computation of the mass and stiffness matrices relies on three fundamental matrices, similarly to the 2D case:

- $B \in \mathbb{R}^{4 \times \text{NVert}}$:
- $D \in \mathbb{R}^{\text{NVert} \times 4}$;
- $H \in \mathbb{R}^{4 \times 4}$,

whose lengthy definitions we do not report here. With the above matrices in hand, the following matrices can be obtained:

• $G := BD \in \mathbb{R}^{4 \times 4}$;

$$\bullet \ \widetilde{G} := \left[\begin{array}{cccc} 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{array} \right] G \in \mathbb{R}^{4 \times 4};$$

- $\Pi^{\nabla}_{*} := G^{-1}B \in \mathbb{R}^{4 \times \text{NVert}};$
- ullet $\Pi^
 abla:=D\Pi^
 abla:\in\mathbb{R}^{ exttt{NVert}}$

Finally, the local stiffness and mass matrices are given by

$$K = (\Pi_*^{\nabla})^T \widetilde{G} \Pi_*^{\nabla} + \text{Diam}(E)(I - \Pi^{\nabla})^T (I - \Pi^{\nabla}); \tag{18}$$

$$M = (\Pi_*^{\nabla})^T H \Pi_*^{\nabla} + \text{Volume}(F) (I - \Pi^{\nabla})^T (I - \Pi^{\nabla}). \tag{19}$$

For the unit cube E, it is possible to show that

$$D = \frac{1}{2\sqrt{3}} \begin{bmatrix} 2\sqrt{3} & -1 & -1 & -1 \\ 2\sqrt{3} & -1 & -1 & 1 \\ 2\sqrt{3} & -1 & 1 & -1 \\ 2\sqrt{3} & -1 & 1 & -1 \\ 2\sqrt{3} & 1 & -1 & -1 \\ 2\sqrt{3} & 1 & -1 & 1 \\ 2\sqrt{3} & 1 & 1 & -1 \\ 2\sqrt{3} & 1 & 1 & 1 \end{bmatrix};$$

$$H = \frac{1}{36} \begin{bmatrix} 36 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

$$(21)$$

$$H = \frac{1}{36} \begin{bmatrix} 36 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$
 (22)

It follows that

$$G = \frac{1}{3} \begin{bmatrix} 3 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}, \qquad \widetilde{G} = \frac{1}{3} \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}; \tag{23}$$

$$\Pi_*^{\nabla} = \frac{1}{8} \begin{bmatrix}
1 & 1 & 1 & 1 & 1 & 1 & 1 & 1 \\
-2\sqrt{3} & -2\sqrt{3} & -2\sqrt{3} & -2\sqrt{3} & 2\sqrt{3} & 2\sqrt{3} & 2\sqrt{3} & 2\sqrt{3} \\
-2\sqrt{3} & -2\sqrt{3} & 2\sqrt{3} & 2\sqrt{3} & -2\sqrt{3} & -2\sqrt{3} & 2\sqrt{3} & 2\sqrt{3} \\
-2\sqrt{3} & 2\sqrt{3} & -2\sqrt{3} & 2\sqrt{3} & -2\sqrt{3} & 2\sqrt{3} & -2\sqrt{3} & 2\sqrt{3}
\end{bmatrix};$$
(24)

$$\Pi^{\nabla} = \frac{1}{4} \begin{bmatrix}
2 & 1 & 1 & 0 & 1 & 0 & 0 & -1 \\
1 & 2 & 0 & 1 & 0 & 1 & -1 & 0 \\
1 & 0 & 2 & 1 & 0 & -1 & 1 & 0 \\
0 & 1 & 1 & 2 & -1 & 0 & 0 & 1 \\
1 & 0 & 0 & -1 & 2 & 1 & 1 & 0 \\
0 & 1 & -1 & 0 & 1 & 2 & 0 & 1 \\
0 & 1 & -1 & 0 & 1 & 0 & 2 & 1 \\
-1 & 0 & 0 & 1 & 0 & 1 & 1 & 2
\end{bmatrix}.$$
(25)

We finally obtain the local stiffness and mass matrices:

$$K = \frac{1}{16} \begin{bmatrix} 3 & 1 & 1 & -1 & 1 & -1 & -1 & -3 \\ 1 & 3 & -1 & 1 & -1 & 1 & -3 & -1 \\ 1 & -1 & 3 & 1 & -1 & -3 & 1 & -1 \\ -1 & 1 & 1 & 3 & -3 & -1 & -1 & 1 \\ 1 & -1 & -1 & -3 & 3 & 1 & 1 & -1 \\ -1 & 1 & -3 & -1 & 1 & 3 & -1 & 1 \\ -1 & -3 & 1 & -1 & 1 & -1 & 3 & 1 \\ -3 & -1 & -1 & 1 & -1 & 1 & 1 & 3 \end{bmatrix}$$

 $+\frac{\sqrt{3}}{4} \begin{bmatrix} 2 & -1 & -1 & 0 & -1 & 0 & 0 & 1 \\ -1 & 2 & 0 & -1 & 0 & -1 & 1 & 0 \\ -1 & 0 & 2 & -1 & 0 & 1 & -1 & 0 \\ 0 & -1 & -1 & 2 & 1 & 0 & 0 & -1 \\ -1 & 0 & 0 & 1 & 2 & -1 & -1 & 0 \\ 0 & -1 & 1 & 0 & -1 & 2 & 0 & -1 \\ 0 & 1 & -1 & 0 & -1 & 0 & 2 & -1 \\ 1 & 0 & 0 & -1 & 0 & -1 & -1 & 2 \end{bmatrix};$

$$M = \frac{1}{96} \begin{bmatrix} 51 & -22 & -22 & 1 & -22 & 1 & 1 & 24 \\ -22 & 51 & 1 & -22 & 1 & -22 & 24 & 1 \\ -22 & 1 & 51 & -22 & 1 & 24 & -22 & 1 \\ 1 & -22 & -22 & 51 & 24 & 1 & 1 & -22 \\ -22 & 1 & 1 & 24 & 51 & -22 & -22 & 1 \\ 1 & -22 & 24 & 1 & -22 & 51 & 1 & -22 \\ 1 & 24 & -22 & 1 & -22 & 1 & 51 & -22 \\ 24 & 1 & 1 & -22 & 1 & -22 & -22 & 51 \end{bmatrix}.$$
 (27)

(26)

We now show the usage of element3d to compute the matrices K and M numerically. To this end, we need to create an object of class element3d. To call the constructor, we first need to create six instances of element2d representing the faces of E:

```
P1 = [0 0 0; 0 1 0; 1 1 0; 1 0 0]; % bottom face

E1 = element2d(P1, sum(P1,1)/4);

P2 = [0 0 1; 0 1 1; 1 1 1; 1 0 1]; % top face

E2 = element2d(P2, sum(P2,1)/4);

P3 = [0 0 0; 0 1 0; 0 1 1; 0 0 1]; % back face

E3 = element2d(P3, sum(P3,1)/4);

P4 = [1 0 0; 1 1 0; 1 1 1; 1 0 1]; % front face

E4 = element2d(P4, sum(P4,1)/4);

P5 = [0 0 0; 1 0 0; 1 0 1; 0 0 1]; % left face

E5 = element2d(P5, sum(P5,1)/4);

P6 = [0 1 0; 1 1 0; 1 1 1; 0 1 1]; % right face

E6 = element2d(P6, sum(P6,1)/4);
```

For each of the faces, we have chosen PO as the midpoint of its vertexes for convenience, but of course other choices are possible since every face is convex and thus star-shaped w.r.t. every point of the face itself. We are ready to create the element3d:

```
P = unique([P1; P2; P3; P4; P5; P6], 'rows');
E = element3d([E1;E2;E3;E4;E5;E6], P, sum(P,1)/8);
```

We have used the command unique to extract a set of all vertexes with no repetitions. MATLAB will sort the vertexes in P in "increasing order", that is as in (17). Again, the P0 is chosen as the midpoint of all vertexes for convenience. Let us have a look at the 3D element E:

```
>> E
E =
  element3d with properties:
        Faces: [6x1 element2d]
            P: [8x3 double]
           PO: [0.5000 0.5000 0.5000]
        NVert: 8
       NFaces: 6
       Volume: 1.0000
    Centroid: [0.5000 0.5000 0.5000]
    Diameter: 1.7321
            K: [8x8 double]
            M: [8x8 double]
By querying the stiffness and mass matrices of E, we can see the outputs
>> E.K
ans =
             -0.3705
                                                      -0.0625
                                                                 -0.0625
    1.0535
                        -0.3705
                                  -0.0625
                                            -0.3705
                                                                           0.2455
   -0.3705
              1.0535
                        -0.0625
                                  -0.3705
                                            -0.0625
                                                      -0.3705
                                                                 0.2455
                                                                           -0.0625
   -0.3705
              -0.0625
                        1.0535
                                  -0.3705
                                            -0.0625
                                                       0.2455
                                                                 -0.3705
                                                                           -0.0625
                                                                           -0.3705
   -0.0625
             -0.3705
                        -0.3705
                                   1.0535
                                             0.2455
                                                      -0.0625
                                                                -0.0625
   -0.3705
             -0.0625
                        -0.0625
                                   0.2455
                                             1.0535
                                                      -0.3705
                                                                -0.3705
                                                                           -0.0625
   -0.0625
             -0.3705
                        0.2455
                                  -0.0625
                                            -0.3705
                                                       1.0535
                                                                -0.0625
                                                                           -0.3705
   -0.0625
              0.2455
                        -0.3705
                                  -0.0625
                                            -0.3705
                                                      -0.0625
                                                                 1.0535
                                                                           -0.3705
    0.2455
             -0.0625
                        -0.0625
                                  -0.3705
                                            -0.0625
                                                      -0.3705
                                                                -0.3705
                                                                            1.0535
>> E.M
ans =
                     -11/48
                                                            1/96
                                                                     1/4
    17/32
            -11/48
                                 1/96
                                       -11/48
                                                   1/96
   -11/48
             17/32
                       1/96
                              -11/48
                                          1/96
                                                 -11/48
                                                                     1/96
                                                            1/4
   -11/48
              1/96
                      17/32
                              -11/48
                                          1/96
                                                   1/4
                                                          -11/48
                                                                     1/96
                                         1/4
     1/96
            -11/48
                     -11/48
                               17/32
                                                   1/96
                                                            1/96
                                                                   -11/48
   -11/48
              1/96
                       1/96
                                 1/4
                                         17/32
                                                 -11/48
                                                          -11/48
                                                                     1/96
     1/96
            -11/48
                       1/4
                                 1/96
                                       -11/48
                                                 17/32
                                                            1/96
                                                                   -11/48
```

which agree with (26)-(27) up to machine precision.

-11/48

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4.5 Global matrix assembly

1/4

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1/96

1/4

Once a mesh has been generated in the format returned by the functions generate_mesh_2d or generate_mesh_3d in Section 3.3, VEMcomp provides tro functions for global matrix assembly in 2D and 3D. The 2D case is covered by the assemble_matrices_2d, whose syntax is as follows:

-11/48

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17/32

-11/48

-11/48

17/32

1/96

-11/48

```
[K,M,KS,MS,R] = assemble_matrices_2d(P,ElementsBulk,ElementsSurface);
```

In the above, the inputs are as returned by the function <code>generate_mesh_2d</code>, while the outputs are defined as follows

- K, M are the stiffness and mass matrices in the bulk, stored as a sparse matrices;
- KS, MS are the stiffness and mass matrices on the surface, stored as sparse matrices;
- R is the reduction matrix.

For full definitions of the above matrices, see [24]. Analogously, for matrix assembly in 3D, VEM-comp provides the function assemble_matrices_3d, whose syntax is

[K,M,KS,MS,R] = assemble_matrices_3d(P,ElementsBulk,ElementsSurface);

In the above, the inputs are as returned by the function generate_mesh_3d in Section 3.3, while the outputs are defined as in the 2D case. For full definitions of these matrices in the 3D case, see [26].

5 User-friendly solver and plotter

[TO WRITE]

6 Numerical examples

We now present an extensive list of numerical experiments carried out in VEMcomp. The experiments showcase at once the usage of VEMcomp and the optimal convergence of the Virtual Element Method in its various forms.

6.1 Bulk-only problems

This first set of examples showcases the application of VEMcomp to bulk-only PDE problems of increasing complexity. In Example 6.1.1 we consider a Poisson problem on a two-dimensional domain. Examples ?? and 6.1.2 show the solution of a Poisson problem in three space dimensions on a cube and on a sphere, respectively.

6.1.1 Poisson problem on two-dimensional domain

[TODO]

6.1.2 Poisson equation on the sphere

We now consider another domain, the unit sphere Ω in 3D. The test problem, in spherical coordinates, is as follows

$$\begin{cases}
- \Delta u + u = 4(3 - 5r^2) + (1 - r^2)^2 & \text{in } \Omega \\
\nabla u \cdot \boldsymbol{n} = 0 & \text{on } \partial\Omega
\end{cases}$$
(28)

whose exact solution in spherical coordinates is given by

$$u(x, y, z) = (1 - r^2)^2 (29)$$

We consider a sequence of four cubic meshes $i=1,\ldots,4$. The *i*-th mesh is obtained by subdividing each dimension into 5i intervals, thereby producing a cubic bounding mesh. The cubic elements that are not fully contained in the sphere are then discarded. Finally, the outer faces of the resulting cubic mesh are extruded to fill the outer part of the sphere with irregular 8-vertex polyhedra. Such a mesh is shown in Fig. 1. On each mesh we solve the discrete problem, we compute the error in $L^2(\Omega)$ norm and the respective convergence rate. As shown in Table 1, the convergence in $L^2(\Omega)$ norm is optimal, i.e. quadratic. The numerical solution obtained on the finest mesh is plotted in Fig. 2.

Extruded cubic mesh on the sphere

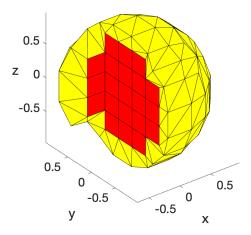


Figure 1: Example of an extruded cubic mesh on the unit sphere. The outermost elements, highlighted in yellow are irregular (but still star-shaped or even convex) 8-vertex polyhedra. The interior is filled with cubes (red).

Table 1: Poisson equation (28) on the unit sphere Ω in 3D. The VEM implemented in VEMcomp shows optimal quadratic convergence in $L^2(\Omega)$ norm.

i	N	h	$L^2(\Omega)$ error	$L^2(\Omega)$ rate
1	111	0.6928	1.3767	-
2	799	0.3464	4.4137e-01	1.6412
3	5749	0.1732	1.2532e-01	1.8164
4	40381	0.0866	3.3139e-02	1.9190

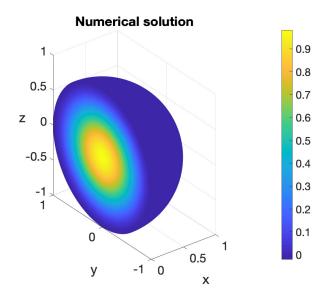


Figure 2: Poisson equation (28) on the unit sphere Ω in 3D: numerical solution obtained on the finest mesh for i=4 with N=40381 nodes.

6.2 Numerical examples for bulk-surface problems

We now apply VEMcomp to different types of BSPDEs. In Example 6.2.1 we show a baseline problem given by a bulk-surface linear elliptic problem on the sphere. Example 6.2.2 introduces the time variable, by addressing the bulk-surface linear heat equation on the sphere. In Example 6.2.3, we use VEMcomp to solve the top-end PDE problem considered in this work: a bulk-surface reaction-diffusion system (BSRDS) on the sphere.

6.2.1 Elliptic bulk-surface problem on the sphere

We numerically solve the following elliptic bulk-surface problem, found in [23], on the unit sphere Ω in 3D:

$$\begin{cases}
- & \Delta u + u = xyz & \text{in } \Omega \\
- & \Delta_{\Gamma}v + v + \nabla u \cdot \boldsymbol{n} = 29xyz & \text{on } \partial\Omega \\
\nabla u \cdot \boldsymbol{n} = -u + 2v & \text{on } \partial\Omega
\end{cases}$$
(30)

whose exact solution is given by

$$\begin{split} u(x,y,z) &= xyz, & (x,y,z) \in \Omega; \\ v(x,y,z) &= 2xyz, & (x,y,z) \in \partial \Omega. \end{split}$$

We consider the same sequence of four meshes Ω_i , i=1,2,3,4 of Experiment 6.1.2. The surface meshes are induced by the corresponding bulk mesh, i.e. $\Gamma_i=\partial\Omega_i,\ i=1,\ldots,4$. On each mesh we solve the discrete problem, we compute the error in $L^2(\Omega)\times L^2(\Gamma)$ norm and the respective convergence rate. As shown in Table 2, the convergence in $L^2(\Omega)\times L^2(\Gamma)$ norm is optimal, i.e. quadratic. The numerical solution obtained on the finest mesh is plotted in Fig. 3.

Table 2: Elliptic bulk-surface problem (30) on the unit sphere Ω in 3D. The VEM implemented in VEMcomp shows optimal quadratic convergence in $L^2(\Omega) \times L^2(\Gamma)$ norm. Times required for the solution of the linear system are shown.

i	N	h	$L^2(\Omega) \times L^2(\Gamma)$ error	$L^2(\Omega) \times L^2(\Gamma)$ rate	Time (s)
1	111	0.6928	2.1985e-01	-	0.002159
2	799	0.3464	3.8387e-02	2.5178	0.015645
3	5749	0.1732	8.5674e-03	2.1637	0.197641
4	40381	0.0866	1.9884e-03	2.1072	5.994934

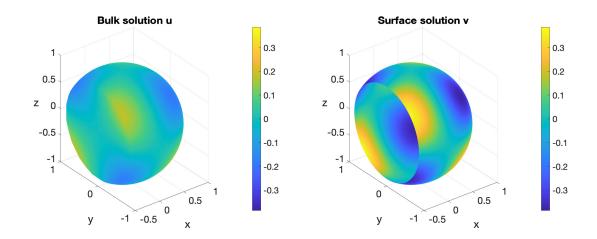


Figure 3: Elliptic bulk-surface problem (30) on the unit sphere Ω in 3D: numerical solution obtained on the finest mesh for i=4 with N=40381 nodes. Left: bulk component u. Right: surface component v.

6.2.2 Parabolic bulk-surface problem on the sphere

We numerically solve the following parabolic bulk-surface problem, found in [24], on the unit sphere Ω in 3D:

$$\begin{cases}
\dot{u} - \Delta u = xyze^t & \text{in } \Omega \times [0, T]; \\
\dot{v} - \Delta_{\Gamma}v + \nabla u \cdot \boldsymbol{n} = 16xyze^t & \text{on } \partial\Omega \times [0, T]; \\
\nabla u \cdot \boldsymbol{n} = 3xyze^t & \text{on } \partial\Omega \times [0, T],
\end{cases}$$
(31)

for final time T=1, whose exact solution is given by

$$\begin{split} u(x,y,z,t) &= xyze^t, & (x,y,z,t) \in \Omega \times [0,T]; \\ v(x,y,z,t) &= 2xyze^t, & (x,y,z,t) \in \partial \Omega \times [0,T]. \end{split}$$

We consider the same sequence of four meshes Ω_i , i=1,2,3,4 of Experiment 6.2.1. Correspondingly, we choose timesteps $\tau_i=2^{1-i}$, i=1,2,3,4. On each mesh we solve the discrete problem, we compute the error in $L^2(\Omega)\times L^2(\Gamma)$ norm at the final time T=1 and the respective convergence rate. As shown in Table 3, the convergence in $L^2(\Omega)\times L^2(\Gamma)$ norm is optimal, i.e. quadratic in space and linear in time. The numerical solution at the final time obtained on the finest mesh is plotted in Fig. 4.

Table 3: Parabolic bulk-surface problem (31) on the unit sphere Ω in 3D. The VEM implemented in VEMcomp shows optimal quadratic convergence in $L^2(\Omega) \times L^2(\Gamma)$ norm. Times required for the time integration are shown.

i	N	h	au	$L^2(\Omega) \times L^2(\Gamma)$ error	$L^2(\Omega) \times L^2(\Gamma)$ rate	Time (s)
1	111	0.6928	1	1.2074	-	0.002417
2	799	0.3464	2.5e-1	4.3481e-01	1.4734	0.038881
3	5749	0.1732	6.25e-2	1.2110e-01	1.8442	2.134601
4	40381	0.0866	1.5625e-2	3.0881e-02	1.9714	287.345570

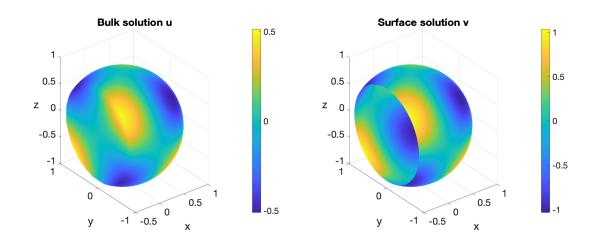


Figure 4: Parabolic bulk-surface problem (31) on the unit sphere Ω in 3D: numerical solution obtained on the finest mesh for i=4 with N=40381 nodes and timestep $\tau=1.5625e-2$. Left: bulk component u. Right: surface component v.

6.2.3 Bulk-surface reaction-diffusion system on the sphere

In this final example we solve the following BSRDS considered in [25].

7 Conclusions

The present VEMcomp package is intended as a proof-of-concept, with the main goal of being user-friendly and self-explicative. For this reason, VEMcomp has room for improvement in terms of computational performances.

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