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MAXWELL EQUATIONS

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1 Maxwell equation

Let $\Omega \subset \mathbb{R}^d (d = 2, 3)$ be an open, bounded domain with boundary $\Gamma = \partial\Omega$. We consider the following Maxwell curl-curl problem: Find \mathbf{u} such that

$$\nabla \times \nabla \times \mathbf{u} - \omega^2 \mathbf{u} = \mathbf{f}, \quad \text{in } \Omega \quad (1.1)$$

and

$$\mathbf{u} \times \mathbf{n} = 0, \quad \text{on } \partial\Omega \quad (1.2)$$

where $\mathbf{f} \in (L^2(\Omega))^d$ is a given vector function and $\omega \in \mathbb{R} (\omega \neq 0)$. \mathbf{n} be the unit outward normal vector to Γ .

We also consider the following Maxwell curl-curl-grad-div problem: Find \mathbf{u} such that

$$\nabla \times \nabla \times \mathbf{u} - \nabla \nabla \cdot \mathbf{u} - \omega^2 \mathbf{u} = \mathbf{f}, \quad \text{in } \Omega \quad (1.3)$$

and boundary condition: $\mathbf{u} \times \mathbf{n} = 0$ and $\nabla \cdot \mathbf{u} = 0$.

2 Notation

Finite element space and \times -operator.

2.1 Finite element space

$$\mathcal{U}_h = \{\mathbf{v} \in \mathbb{C}(\overline{\Omega})^d \cap H_0(\nabla \times; \Omega) : \mathbf{v}|_T \in (P_k(T))^d, \forall T \in \mathcal{T}_h\} \quad (2.1)$$

$$\mathcal{U}_h^+ = \{\mathbf{v} \in \mathbb{C}(\overline{\Omega})^d \cap H_0(\nabla \times; \Omega) \cap H(\nabla \cdot; \Omega) : \mathbf{v}|_T \in (P_k(T))^d, \forall T \in \mathcal{T}_h\} \quad (2.2)$$

$$\mathcal{U}_h^0 = \{\mathbf{v} \in \mathbb{C}(\overline{\Omega})^d \cap H_0(\nabla \times; \Omega) \cap H_0(\nabla \cdot; \Omega) : \mathbf{v}|_T \in (P_k(T))^d, \forall T \in \mathcal{T}_h\} \quad (2.3)$$

where

\mathcal{T}_h is a regular triangulation of $\Omega \subset \mathbb{R}^2$ (tetrahedrons in \mathbb{R}^3),

h denotes the maximum of diameter of T , $\forall T \in \mathcal{T}$,

$P_k(T)$ denotes the space of polynomials of degree k on T ,

$$H(\nabla \times; \Omega) = \{\mathbf{v} \in (L^2(\Omega))^d : \nabla \times \mathbf{v} \in (L^2(\Omega))^{2d-3}\} \quad (2.4)$$

$$\begin{aligned} H_0(\nabla \times; \Omega) &= \{\mathbf{v} \in (L^2(\Omega))^d : \nabla \times \mathbf{v} \in (L^2(\Omega))^{2d-3}, \mathbf{v} \times \mathbf{n}|_{\partial\Omega} = 0\} \\ &= \{\mathbf{v} \in H(\nabla \times; \Omega) : \mathbf{v} \times \mathbf{n}|_{\partial\Omega} = 0\} \end{aligned}$$

$$H(\nabla \cdot; \Omega) = \{\mathbf{v} \in (L^2(\Omega))^d : \nabla \cdot \mathbf{v} \in L^2(\Omega)\} \quad (2.5)$$

$$H(\nabla \cdot^0; \Omega) = \{\mathbf{v} \in H(\nabla \cdot; \Omega) : \nabla \cdot \mathbf{v} = 0\}$$

$$H_0(\nabla \cdot; \Omega) = \{\mathbf{v} \in H(\nabla \cdot; \Omega) : \nabla \cdot \mathbf{v}|_{\partial\Omega} = 0\}$$

2.2 Curl operator

Domain in 3D: $\mathbf{u} = (u_1, u_2, u_3)$ and $\mathbf{n} = (n_1, n_2, n_3)$, where $u_i, n_i \in \mathcal{C}^1(\Omega) (i = 1, 2, 3)$, $\nabla \times \mathbf{u}$ and $\mathbf{u} \times \mathbf{n}$ are defined as follows.

$$\nabla \times \mathbf{u} = \begin{vmatrix} i & j & k \\ \partial_x & \partial_y & \partial_z \\ u_1 & u_2 & u_3 \end{vmatrix} = \left(\frac{\partial u_3}{\partial y} - \frac{\partial u_2}{\partial z}, \frac{\partial u_1}{\partial z} - \frac{\partial u_3}{\partial x}, \frac{\partial u_2}{\partial x} - \frac{\partial u_1}{\partial y} \right)$$

$$\mathbf{u} \times \mathbf{n} = \begin{vmatrix} i & j & k \\ u_1 & u_2 & u_3 \\ n_1 & n_2 & n_3 \end{vmatrix} = (u_2 n_3 - u_3 n_2, u_3 n_1 - u_1 n_3, u_1 n_2 - u_2 n_1)$$

Domain in 2D: $\mathbf{u} = (u_1, u_2)$ and $\mathbf{n} = (n_1, n_2)$, where $u_i, n_i, \phi \in \mathcal{C}^1(\Omega) (i = 1, 2)$, $\nabla \times \mathbf{u}$, $\mathbf{u} \times \mathbf{n}$, $\phi \times \mathbf{u}$ and $\mathbf{u} \times \phi$ are defined as follows.

$$\nabla \times \mathbf{u} = \frac{\partial u_2}{\partial x} - \frac{\partial u_1}{\partial y}, \quad \mathbf{u} \times \mathbf{n} = u_1 n_2 - u_2 n_1$$

$$\mathbf{u} \times \phi = (u_2 \phi, -u_1 \phi), \quad \phi \times \mathbf{u} = (-u_2 \phi, u_1 \phi),$$

Note: $\phi \rightarrow (0, 0, \phi) := \widehat{\phi}, \mathbf{u} \rightarrow (u_1, u_2, 0) := \widehat{\mathbf{u}}$
 $\Rightarrow \phi \times \mathbf{u} := \widehat{\phi} \times \widehat{\mathbf{u}}$ and $\mathbf{u} \times \phi := \widehat{\mathbf{u}} \times \widehat{\phi}$

3 Some theories

3.1 Curl-Curl Problem

Find $\mathbf{u} \in \mathcal{U}_h$, such that

$$\int_{\Omega} \nabla \times \mathbf{u}_h \cdot \nabla \times \mathbf{v}_h - \omega^2 \int_{\Omega} \mathbf{u}_h \cdot \mathbf{v}_h = \int_{\Omega} \mathbf{f} \cdot \mathbf{v}_h \quad \forall \mathbf{v}_h \in \mathcal{U}_h \quad (3.1)$$

we can get variational form because of $\mathbf{u} \times \mathbf{n}|_{\Gamma} = \mathbf{0}$ and the following $\nabla \times$ Green's formula holds:

$$\int_{\Omega} \nabla \times \mathbf{u} \cdot \Phi - \int_{\Omega} \mathbf{u} \cdot \nabla \times \Phi = \int_{\partial\Omega} \mathbf{n} \times \mathbf{u} \cdot \Phi \quad (3.2)$$

where $\mathbf{u} = (u_1, u_2, u_3)$, $\Phi = (\phi_1, \phi_2, \phi_3) \in H(\nabla \times; \Omega)$,

Proof of Green's formula:

$$\begin{aligned} & \int_{\Omega} \nabla \times \mathbf{u} \cdot \Phi - \int_{\Omega} \mathbf{u} \cdot \nabla \times \Phi \\ &= \int_{\Omega} \phi_1 \left(\frac{\partial u_3}{\partial y} - \frac{\partial u_2}{\partial z} \right) + \phi_2 \left(\frac{\partial u_1}{\partial z} - \frac{\partial u_3}{\partial x} \right) + \phi_3 \left(\frac{\partial u_2}{\partial x} - \frac{\partial u_1}{\partial y} \right) \\ & \quad - \int_{\Omega} u_1 \left(\frac{\partial \phi_3}{\partial y} - \frac{\partial \phi_2}{\partial z} \right) + u_2 \left(\frac{\partial \phi_1}{\partial z} - \frac{\partial \phi_3}{\partial x} \right) + u_3 \left(\frac{\partial \phi_2}{\partial x} - \frac{\partial \phi_1}{\partial y} \right) \\ &= \int_{\Omega} \left(\phi_1 \frac{\partial u_3}{\partial y} + u_3 \frac{\partial \phi_1}{\partial y} \right) - \left(\phi_1 \frac{\partial u_2}{\partial z} + u_2 \frac{\partial \phi_1}{\partial z} \right) + \left(\phi_2 \frac{\partial u_1}{\partial z} + u_1 \frac{\partial \phi_2}{\partial z} \right) \\ & \quad - \int_{\Omega} \left(\phi_2 \frac{\partial u_3}{\partial x} + u_3 \frac{\partial \phi_2}{\partial x} \right) + \left(\phi_3 \frac{\partial u_2}{\partial x} + u_2 \frac{\partial \phi_3}{\partial x} \right) - \left(\phi_3 \frac{\partial u_1}{\partial y} + u_1 \frac{\partial \phi_3}{\partial y} \right) \\ &= \int_{\partial\Omega} \phi_1 (u_3 n_2 - u_2 n_3) + \phi_2 (u_1 n_3 - u_3 n_1) + \phi_3 (u_2 n_1 - u_1 n_2) \\ &= \int_{\partial\Omega} \mathbf{n} \times \mathbf{u} \cdot \Phi \end{aligned}$$

Note: while in 2D, the conclusion is the same.

► $\forall \phi \in H_0^1(\Omega)$, we have $\nabla \phi \in H_0(\nabla \times; \Omega)$ and $\nabla \times \nabla \times (\nabla \phi) = \mathbf{0}$.

► **Helmholtz decomposition:** $\forall \mathbf{u} \in H_0(\nabla \times; \Omega)$, we have $\mathbf{u} = \dot{\mathbf{u}} + \nabla \phi$ with $\dot{\mathbf{u}} \in H(\nabla \cdot^0; \Omega)$ and $\phi \in H_0^1(\Omega)$.

► **Proposition 3.1** Maxwell's curl-curl problem \Leftrightarrow Poisson equation + Reduced curl-curl problem.

Proof. Let curl-curl problem variational form is find $\mathbf{u} \in H_0(\nabla \times; \Omega)$ such that

$$(\nabla \times \mathbf{u}, \nabla \times \mathbf{v}) - \omega^2(\mathbf{u}, \mathbf{v}) = (\mathbf{f}, \mathbf{v}), \quad \forall \mathbf{v} \in H_0(\nabla \times; \Omega)$$

(1). Let $\eta \in H_0^1(\Omega)$, then $\mathbf{v} = \nabla \eta \in H_0(\nabla \times; \Omega)$, and

$$\begin{aligned} (\nabla \times \mathbf{u}, \nabla \times (\nabla \eta)) - \omega^2(\mathbf{u}, \nabla \eta) &= (\mathbf{f}, \nabla \eta) \\ -\omega^2(\dot{\mathbf{u}} + \nabla \phi, \nabla \eta) &= (\mathbf{f}, \nabla \eta) \\ \omega^2(\nabla \cdot \dot{\mathbf{u}}, \eta) - \omega^2(\nabla \phi, \nabla \eta) &= (\mathbf{f}, \nabla \eta) \quad (\text{Green's formula}) \end{aligned}$$

So $\phi \in H_0^1(\Omega)$ satisfies $-\omega^2(\nabla \phi, \nabla \eta) = (\mathbf{f}, \nabla \eta) \quad \forall \eta \in H_0^1(\Omega)$, which is the variational form of the Poisson problem.

(2). Let $\dot{\mathbf{v}} \in H_0((\nabla \times; \Omega) \cap H(\nabla \cdot^0; \Omega))$, and

$$\begin{aligned} (\nabla \times \mathbf{u}, \nabla \times \dot{\mathbf{v}}) - \omega^2(\mathbf{u}, \dot{\mathbf{v}}) &= (\mathbf{f}, \dot{\mathbf{v}}) \\ (\nabla \times (\dot{\mathbf{u}} + \nabla \phi), \nabla \times \dot{\mathbf{v}}) - \omega^2(\dot{\mathbf{u}} + \nabla \phi, \dot{\mathbf{v}}) &= (\mathbf{f}, \dot{\mathbf{v}}) \\ (\nabla \times \dot{\mathbf{u}}, \nabla \times \dot{\mathbf{v}}) - \omega^2(\dot{\mathbf{u}}, \dot{\mathbf{v}}) &= (\mathbf{f}, \dot{\mathbf{v}}) \end{aligned}$$

Therefore, $\dot{\mathbf{u}}$ satisfies the following reduced curl-curl problem:

Find $\dot{\mathbf{u}} \in H_0(\nabla \times; \Omega) \cap H(\nabla \cdot^0; \Omega)$ such that

$$\begin{aligned} (\nabla \times \dot{\mathbf{u}}, \nabla \times \dot{\mathbf{v}}) - \omega^2(\dot{\mathbf{u}}, \dot{\mathbf{v}}) &= (\mathbf{f}, \dot{\mathbf{v}}), \\ \forall \dot{\mathbf{v}} &\in H_0(\nabla \times; \Omega) \cap H(\nabla \cdot^0; \Omega) \end{aligned} \quad (3.3)$$

► **Proposition 3.2** Given a Maxwell's curl-curl problem, we can get a corresponding Maxwell's curl-curl-grad-div problem.

Proof. Apply $\nabla \cdot$ to both sides of $\nabla \times \nabla \times \mathbf{u} - \omega^2 \mathbf{u} = \mathbf{f}$, we have $\nabla \cdot \mathbf{u} = -\frac{1}{\omega^2} \nabla \cdot \mathbf{f}$, then \mathbf{u} satisfies the following CCGD problem: Find $\mathbf{u} \in H_0(\nabla \times; \Omega)$, such that

$$\begin{cases} \nabla \times \nabla \times \mathbf{u} - \nabla \nabla \cdot \mathbf{u} - \omega^2 \mathbf{u} = \mathbf{f} + \frac{1}{\omega^2} \nabla \nabla \cdot \mathbf{f} & \text{in } \Omega \\ \mathbf{u} \times \mathbf{n} = \mathbf{0} & \text{on } \partial \Omega \end{cases} \quad (3.4)$$

In order to get CCGD variational form 3.6, which will introduce in next section, we need another boundary condition

$$\nabla \cdot \mathbf{u} = 0, \quad \text{on } \partial \Omega \quad (3.5)$$

and now $\mathbf{u} \in H_0(\nabla \times; \Omega) \cap H_0(\nabla \cdot; \Omega)$.

3.2 Curl-Curl-Grad-Div problem

The Maxwell Curl-Curl-Grad-Div(CCGD) problem 1.3 finite element variational form: Find $\mathbf{u} \in \mathcal{U}_h^0$, such that

$$\begin{aligned} \int_{\Omega} \nabla \times \mathbf{u}_h \cdot \nabla \times \mathbf{v}_h + \int_{\Omega} \nabla \cdot \mathbf{u}_h \nabla \cdot \mathbf{v}_h - \omega^2 \int_{\Omega} \mathbf{u}_h \cdot \mathbf{v}_h &= \int_{\Omega} \mathbf{f} \cdot \mathbf{v}_h \quad \forall \mathbf{v}_h \in \mathcal{U}_h^0 \\ (\nabla \times \mathbf{u}_h, \nabla \times \mathbf{v}_h) + (\nabla \cdot \mathbf{u}_h, \nabla \cdot \mathbf{v}_h) - \omega^2(\mathbf{u}_h, \mathbf{v}_h) &= (\mathbf{f}, \mathbf{v}_h) \quad \forall \mathbf{v}_h \in \mathcal{U}_h^0 \end{aligned} \quad (3.6)$$

► $\nabla \cdot$ Green's formula: $\int_{\Omega} \mathbf{v} \cdot \nabla \phi + \int_{\Omega} \nabla \cdot \mathbf{v} \phi = \int_{\partial \Omega} \phi \mathbf{v} \cdot \mathbf{n}$

► When $\nabla \cdot \mathbf{f} = 0$, the solution \mathbf{u} of CCDG, if exists, belongs to the space $H(\nabla \cdot^0; \Omega)$, then $\text{CCDG} \Leftrightarrow \text{CC}$.

► **[Fredholm Theory]** The CCGD problem is well-posed as long as $\omega^2 \neq \lambda_i$, where $0 \leq \lambda_1 \leq \lambda_2 \leq \dots \rightarrow \infty$ are eigenvalues defined by the following eigen-problem:

$$(\nabla \times \mathbf{u}, \nabla \times \mathbf{v}) - (\nabla \cdot \mathbf{u}, \nabla \cdot \mathbf{v}) = \lambda_i(\mathbf{u}_h, \mathbf{v})$$

$$\forall \mathbf{v} \in H_0(\nabla \times; \Omega) \cap H(\nabla \cdot; \Omega)$$

► **[Regularity]** The regularity of the solution of CCGD problem is closely related to the regularity of the Laplace operator with homogeneous Dirichlet or Neumann boundary conditions.

Proof. For simplicity, we assume Ω is simply connected.

If $\mathbf{u} \in H_0(\nabla \times; \Omega) \cap H(\nabla \cdot; \Omega)$, there is a unique Helmholtz decomposition

$$\mathbf{u} = \mathring{\mathbf{u}} + \nabla \phi$$

where $\mathring{\mathbf{u}} \in H_0(\nabla \times; \Omega) \cap H(\nabla \cdot^0; \Omega)$ and $\phi \in H_0^1(\Omega)$

$$\begin{aligned} \nabla \cdot \mathring{\mathbf{u}} = 0 &\Rightarrow \exists \psi \in H^1(\Omega), \text{ s.t. } \mathring{\mathbf{u}} = \nabla \times \psi \\ &\Rightarrow \mathbf{u} = \nabla \times \psi + \nabla \phi \end{aligned}$$

(1). Apply $\nabla \cdot$ to both sides of $\mathbf{u} = \nabla \times \psi + \nabla \phi$, we have

$$\nabla \cdot \mathbf{u} = \nabla \cdot (\nabla \times \psi) + \nabla \cdot (\nabla \phi) = \Delta \phi$$

So the function $\phi \in H_0^1(\Omega)$ satisfies the following Dirichlet boundary value problem:

$$\begin{cases} \Delta \phi = \nabla \cdot \mathbf{u} & \text{in } \Omega \\ \phi = 0 & \text{on } \partial \Omega \end{cases} \quad (3.7)$$

(2). Apply $\nabla \times$ to both sides of $\mathbf{u} = \nabla \times \psi + \nabla \phi$, we have

$$\nabla \times \mathbf{u} = \nabla \times (\nabla \times \psi) + \nabla \times (\nabla \phi) = -\Delta \psi$$

[since $\Delta \omega = -\nabla \times \nabla \times \omega$, $\Delta \mathbf{w} = -\nabla \times \nabla \times \mathbf{w} + \nabla \nabla \cdot \mathbf{w}$]

So the function $\psi \in H^1(\Omega)$ satisfies the following Neumann boundary value problem:

$$\begin{cases} \Delta \psi = -\nabla \times \mathbf{u} & \text{in } \Omega \\ \frac{\partial \psi}{\partial \mathbf{n}} = 0 & \text{on } \partial \Omega \end{cases} \quad (3.8)$$

[since on $\partial \Omega$ $0 = \mathring{\mathbf{u}} \times \mathbf{n} = (\nabla \times \psi) \times \mathbf{n} = -\frac{\partial \psi}{\partial \mathbf{n}}$]

Since $\mathbf{u} = \nabla \times \psi + \nabla \phi$, the regularity of \mathbf{u} can be derived through the elliptic regularity theory on polygonal domains. (P.Grisvard. 1985.)

4 Numerical experiments

4.1 Structure numerical solution

Step 1: find $\mathbf{u} \in H(\nabla \times; \Omega)$, such that $\mathbf{u} \times \mathbf{n}|_{\partial\Omega} = \mathbf{0}$;
(e.g. find $\phi|_{\partial\Omega} = 0$, let $\mathbf{u} = \nabla\phi$, then $\mathbf{f} = -\omega^2\nabla\phi$)

Step 2: find \mathbf{u}^* depend on \mathbf{u} , such that $\nabla \cdot \mathbf{f}^* = \mathbf{0}$.

(e.g. find θ , such that $-\omega^2\Delta\theta = \nabla \cdot \mathbf{f}$ and $\theta|_{\partial\Omega} = 0$. Let $\mathbf{u}^* = \mathbf{u} - \nabla\theta$, then $\mathbf{f}^* = \mathbf{f} + \omega^2\nabla\theta$ satisfied $\nabla \cdot \mathbf{f}^* = \mathbf{0}$)

Corollary 4.1 When $\nabla \cdot \mathbf{f} = 0$, the solution \mathbf{u} of CCDG, if exists, belongs to the space $H(\nabla \cdot^0; \Omega)$ and CCDG Maxwell problem \Leftrightarrow CC Maxwell problem.

4.2 Smooth solution domain

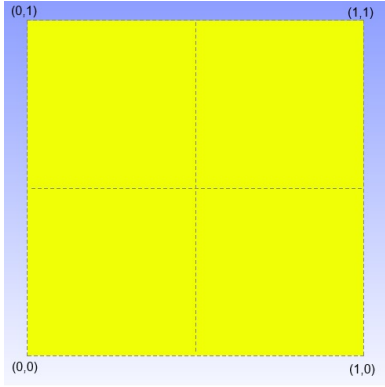


Figure 4.1: $\Omega = [0, 1]^2$.

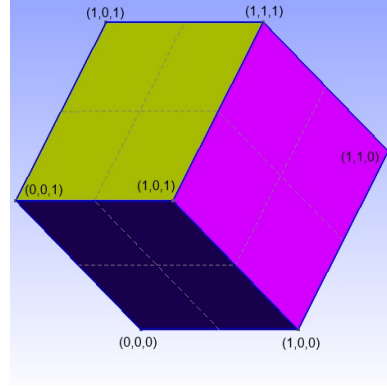


Figure 4.2: $\Omega = [0, 1]^3$.

4.3 Non-smooth solution domain

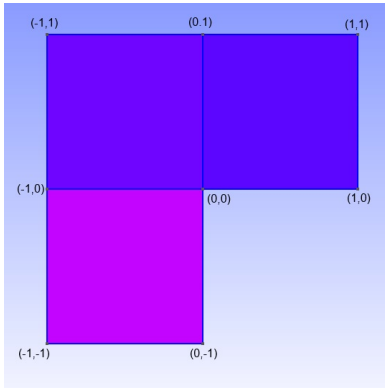


Figure 4.3: $\Omega = [-1, 1]^2 / [0, 1] \times [-1, 0]$.

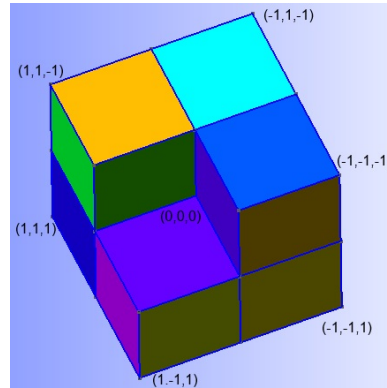


Figure 4.4: $\Omega = [-1, 1]^3 / [0, 1]^3$

4.4 Exact Solution

Put $\omega = 1$, The exact solution of Figure4.1 and Figure4.3 as following

S2DI Let $p(x, y) = e^{x+y} \sin(\pi x) \sin(\pi y)$, we defined exact solution $\mathbf{u} = \nabla(p(x, y))$

$$\mathbf{u} = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} e^{x+y} \sin(\pi y) (\sin(\pi x) + \pi \sin(\pi x)) \\ e^{x+y} \sin(\pi x) (\sin(\pi y) + \pi \sin(\pi y)) \end{pmatrix} \quad (4.1)$$

$$\mathbf{u} \in H_0(\nabla \times; \Omega), \nabla \cdot \mathbf{u}|_{\partial\Omega} \neq 0$$

$$\mathbf{f} = -\mathbf{u}.$$

S2DII CC problem (1.1 and 1.2) CCGD variational form(3.4 and 3.5).

$$\mathbf{u} = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} e^y y(y-1) \\ e^x \sin(\pi x) \end{pmatrix} \quad (4.2)$$

$$\mathbf{u} \in H_0(\nabla \times; \Omega) \cap H_0(\nabla \cdot; \Omega),$$

$$\mathbf{f} = \nabla \times \nabla \times \mathbf{u} - \mathbf{u} = \begin{pmatrix} -2e^y y(y+1) \\ e^x ((\pi^2 - 2) \sin(\pi x) - 2\pi \cos(\pi x)) \end{pmatrix} \quad (4.3)$$

N2DI Let $\psi = r^{\frac{2}{3}} \sin(\frac{2}{3}\theta) \phi(r)$, where (r, θ) are the polar coordinates at the origin and the cut-off function $\phi(r)$ is given by

$$\phi(r) = \begin{cases} 1, & r \leq 0.25 \\ -16(r - 0.75)^3 [5 + 15(r - 0.75) + 12(r - 0.75)^2], & 0.25 \leq r \leq 0.75 \\ 0, & r \geq 0.75 \end{cases}$$

The exact solution is chosen to be $\mathbf{u} = \nabla \times \psi = (u_1, u_2)'$, then we have

$$\begin{pmatrix} u_1 \\ u_2 \end{pmatrix} = \begin{pmatrix} \frac{2}{3} r^{\frac{2}{3}} \sin(\frac{1}{3}\theta) \phi(r) + r^{\frac{5}{3}} \cos(\frac{2}{3}\theta) \sin(\theta) \phi'(r) \\ -\frac{2}{3} r^{\frac{2}{3}} \cos(\frac{1}{3}\theta) \phi(r) - r^{\frac{5}{3}} \cos(\frac{2}{3}\theta) \cos(\theta) \phi'(r) \end{pmatrix} \quad (4.4)$$

$$\mathbf{u} \in H_0(\nabla \times; \Omega) \cap H_0(\nabla \cdot; \Omega),$$

$$\mathbf{f} = -\mathbf{u} - \nabla \times \nabla \times \mathbf{u}$$

N2DII Similar to N2DI let $\varphi = r^{\frac{2}{3}} \sin(\frac{2}{3}\theta)(x^2 - 1)(y^2 - 1)$, the exact solution is given by

$$\mathbf{u} = \nabla \varphi = \begin{pmatrix} -\frac{2}{3} r^{\frac{2}{3}} \sin(\frac{1}{3}\theta)(x^2 - 1)(y^2 - 1) + 2xr^{\frac{2}{3}} \sin(\frac{2}{3}\theta)(y^2 - 1) \\ \frac{2}{3} r^{\frac{2}{3}} \cos(\frac{1}{3}\theta)(x^2 - 1)(y^2 - 1) + 2yr^{\frac{2}{3}} \sin(\frac{2}{3}\theta)(x^2 - 1) \end{pmatrix} \quad (4.5)$$

$$\mathbf{u} \in H_0(\nabla \times; \Omega), \nabla \cdot \mathbf{u}|_{\partial\Omega} \neq 0$$

$$\mathbf{f} = -\mathbf{u} - \nabla \nabla \cdot \mathbf{u}.$$

S3D

N3D

Remark: In order to get the correct error rate, we give the following remarks:

1.while $\nabla \cdot \mathbf{u}|_{\Omega} = \mathbf{0}$, we consider ccgd problem(eq 3.4 and eq 3.5),instead of cc problem(eq 1.1 and eq 1.2). Variational form is eq 3.6.

2.while $\nabla \cdot \mathbf{u}|_{\Omega} \neq \mathbf{0}$, it is necessary to add $\nabla \cdot \mathbf{u} = g$ (in Ω) to cc problem(eq 1.1 and eq 1.2), and finite element variational form is: Find $\mathbf{u}_h \in U_h^+$ such that

$$(\nabla \times \mathbf{u}_h, \nabla \times \mathbf{v}_h) + (\nabla \cdot \mathbf{u}_h, \nabla \cdot \mathbf{v}_h) - \omega^2(\mathbf{u}_h, \mathbf{v}_h) = (f, \mathbf{v}_h) + (g, \nabla \cdot \mathbf{v}_h), \forall \mathbf{v}_h \in U_h^+ \quad (4.6)$$

4.5 Error

Table 4.1: Relative error in L^2 -norm for curl-curl P_1 approximation

| $\ \mathbf{u} - \mathbf{u}_h\ _0$ | S2DI | | S2DII | | N2D | |
|-----------------------------------|-----------|-------|-----------|-------|----------|-------|
| Mesh | u1 Error | Ratio | u1 Error | Ratio | Error | Ratio |
| 1/8 | 7.297e-02 | | 2.359e-02 | | 0.589423 | |
| 1/16 | 1.886e-02 | 3.87 | 5.943e-03 | 3.97 | 0.635463 | |
| 1/32 | 4.754e-03 | 3.97 | 1.489e-03 | 3.99 | 0.655565 | |
| 1/64 | 1.191e-03 | 3.99 | 3.723e-04 | 4.00 | 0.665602 | |
| 1/128 | 2.979e-04 | 4.00 | 9.310e-05 | 4.00 | | |
| 1/256 | 7.448e-05 | 4.00 | 2.328e-05 | 4.00 | | |

Table 4.2: Relative error in $\nabla \times L^2$ -norm for curl-curl P_1 approximation

| $\ \nabla \times (\mathbf{u} - \mathbf{u}_h)\ _0 + \ \nabla \cdot (\mathbf{u} - \mathbf{u}_h)\ _0$ | | | | | | |
|--|-----------|-------|-----------|-------|-----------|-------|
| P_1 | S2DI | | S2DII | | N2D | |
| Mesh | u1 Error | Ratio | u1 Error | Ratio | Error | Ratio |
| 1/8 | 2.224e-01 | | 1.653e-01 | | 0.5894231 | |
| 1/16 | 1.116e-01 | 1.99 | 8.297e-02 | 1.99 | 0.635463 | |
| 1/32 | 5.581e-02 | 2.00 | 4.152e-02 | 2.00 | 0.655565 | |
| 1/64 | 2.791e-02 | 2.00 | 2.077e-02 | 2.00 | 0.665602 | |
| 1/128 | 1.396e-02 | 2.00 | 1.038e-02 | 2.00 | | |
| 1/256 | 6.978e-03 | 2.00 | 5.192e-03 | 2.00 | | |

Table 4.3: Relative error in L^2 -norm for curl-curl P_2 approximation

| $\ \mathbf{u} - \mathbf{u}_h\ _0$ | S2DI | | S2DII | | N2D | |
|-----------------------------------|------------|-------|-----------|-------|----------|-------|
| Mesh | u1 Error | Ratio | u1 Error | Ratio | Error | Ratio |
| 1/8 | 1.414e-03 | | 4.419e-04 | | 0.636119 | |
| 1/16 | 1.766e-04 | 8.01 | 5.564e-05 | 7.94 | 0.658902 | |
| 1/32 | 2.2137e-05 | 8.00 | 6.981e-06 | 7.97 | 0.670074 | |
| 1/64 | 2.7723e-06 | 7.98 | 8.732e-07 | 7.99 | | |
| 1/128 | 3.4380e-07 | 8.06 | 1.021e-07 | 8.56 | | |

Table 4.4: Relative error in $\nabla \times L^2$ -norm for curl-curl P_2 approximation

| $\ \nabla \times (\mathbf{u} - \mathbf{u}_h)\ _0 + \ \nabla \cdot (\mathbf{u} - \mathbf{u}_h)\ _0$ | | | | | | |
|--|------------|-------|-----------|-------|----------|-------|
| P_2 | S2DI | | S2DII | | N2D | |
| Mesh | u1 Error | Ratio | u1 Error | Ratio | Error | Ratio |
| 1/8 | 1.7082e-02 | | 6.832E-03 | | 0.960385 | |
| 1/16 | 4.3392e-03 | 3.94 | 1.721E-03 | 3.97 | 0.98068 | |
| 1/32 | 1.0914e-03 | 3.98 | 4.317E-04 | 3.99 | 0.990626 | |
| 1/64 | 2.7354e-04 | 3.99 | 1.081E-04 | 3.99 | | |
| 1/128 | 6.8460e-05 | 4.00 | 2.704E-05 | 4.00 | | |
| 1/256 | 1.7124e-05 | 4.00 | | | | |

Table 4.5: Relative error in L^2 -norm for curl-curl P_3 approximation

| $\ \mathbf{u} - \mathbf{u}_h\ _0$ | S2DI | | S2DII | | N2D | |
|-----------------------------------|-----------|-------|-----------|-------|-------|-------|
| Mesh | u1 Error | Ratio | u1 Error | Ratio | Error | Ratio |
| 1/8 | 3.615e-05 | | 3.335e-06 | | | |
| 1/16 | 2.260e-06 | 16.00 | 2.043e-07 | 16.32 | | |
| 1/32 | 1.411e-07 | 16.01 | 1.288e-08 | 15.86 | | |
| 1/64 | 8.807e-09 | 16.02 | 3.094e-09 | 4.16 | | |
| 1/128 | 5.956e-10 | 14.79 | 1.638e-09 | 1.89 | | |

Table 4.6: Relative error in $\nabla \times L^2$ -norm for curl-curl P_3 approximation

| $\ \nabla \times (\mathbf{u} - \mathbf{u}_h)\ _0 + \ \nabla \cdot (\mathbf{u} - \mathbf{u}_h)\ _0$ | | | | | | |
|--|-----------|-------|-----------|-------|-------|-------|
| P_3 | S2DI | | S2DII | | N2D | |
| Mesh | u1 Error | Ratio | u1 Error | Ratio | Error | Ratio |
| 1/8 | 5.061e-04 | | 1.353e-04 | | | |
| 1/16 | 6.429e-05 | 7.87 | 1.702e-05 | 7.95 | | |
| 1/32 | 8.086e-06 | 7.95 | 2.133e-06 | 7.98 | | |
| 1/64 | 1.013e-06 | 7.98 | 2.669e-07 | 7.99 | | |
| 1/128 | 1.267e-07 | 7.99 | 3.338e-08 | 8.00 | | |

4.6 Rate

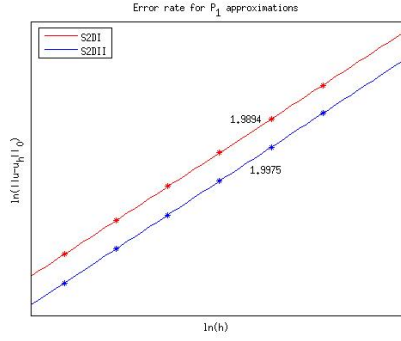


Figure 4.5: Rate of S2DI,S2DII in $\|\mathbf{u} - \mathbf{u}_h\|_0$ norm.

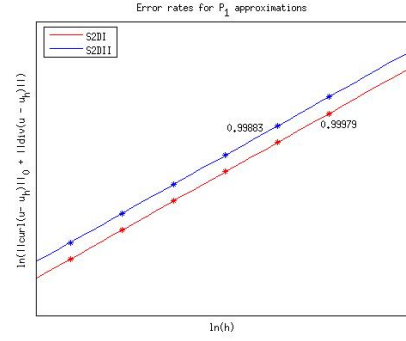


Figure 4.6: Rate of S2DI,S2DII in $\|\nabla \times (\mathbf{u} - \mathbf{u}_h)\|_0 + \|\nabla \cdot (\mathbf{u} - \mathbf{u}_h)\|_0$ norm.

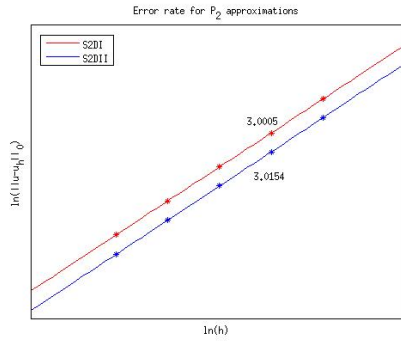


Figure 4.7: Rate of S2DI,S2DII in $\|\mathbf{u} - \mathbf{u}_h\|_0$ norm.

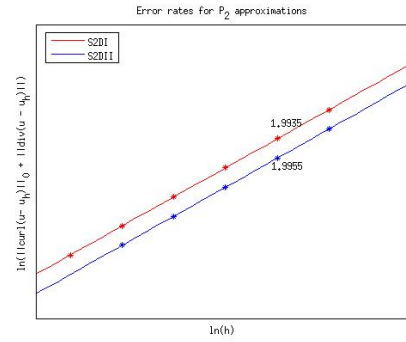


Figure 4.8: Rate of S2DI,S2DII in $\|\nabla \times (\mathbf{u} - \mathbf{u}_h)\|_0 + \|\nabla \cdot (\mathbf{u} - \mathbf{u}_h)\|_0$ norm.

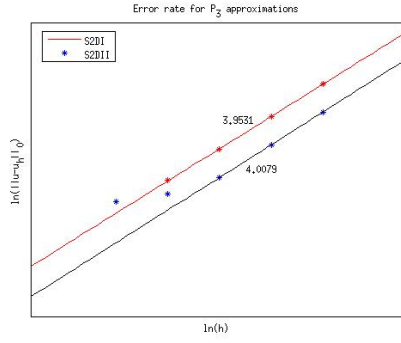


Figure 4.9: Rate of S2DI,S2DII in $\|\mathbf{u} - \mathbf{u}_h\|_0$ norm.

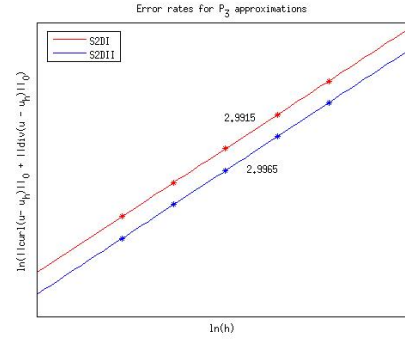


Figure 4.10: Rate of S2DI,S2DII in $\|\nabla \times (\mathbf{u} - \mathbf{u}_h)\|_0 + \|\nabla \cdot (\mathbf{u} - \mathbf{u}_h)\|_0$.

4.7 Figure

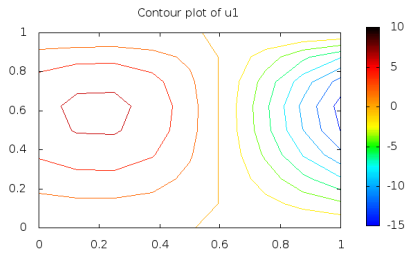


Figure 4.11: u_1 : Approximate solution, mesh: 8×8 , P2, S2DI

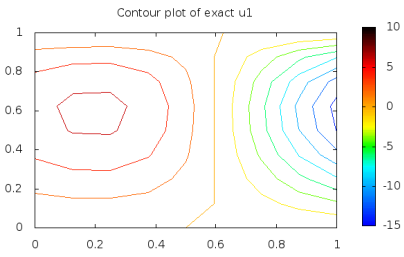


Figure 4.12: u_1 : Exact solution, mesh: 8×8

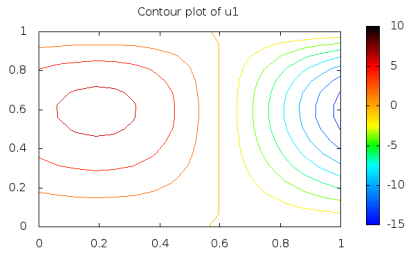


Figure 4.13: u_1 : Approximate solution, mesh: 16×16 , P2, S2DI

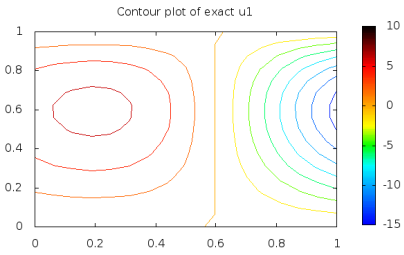


Figure 4.14: u_1 : Exact solution, mesh: 16×16

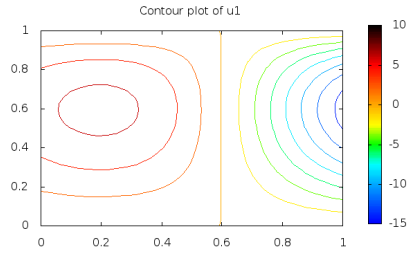


Figure 4.15: u_1 : Approximate solution, mesh: 32×32 , P2, S2DI

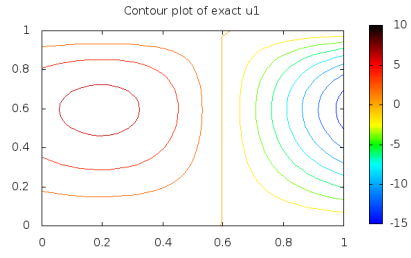


Figure 4.16: u_1 : Exact solution, mesh: 32×32

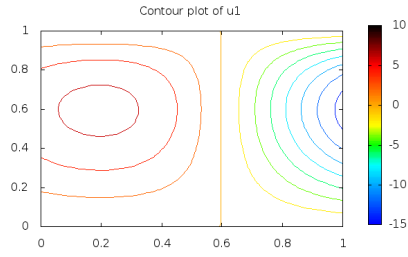


Figure 4.17: u_1 : Approximate solution, mesh: 64×64 , P2, S2DI

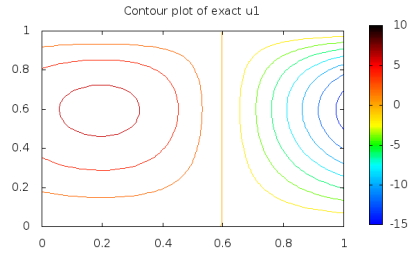


Figure 4.18: u_1 : Exact solution, mesh: 64×64

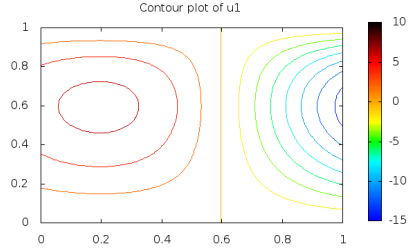


Figure 4.19: u_1 : Approximate solution, mesh: 128×128 , P2, S2DI

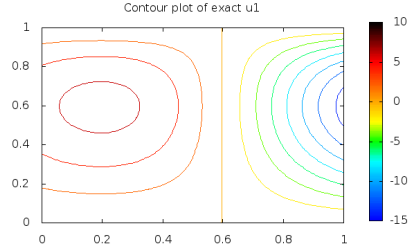


Figure 4.20: u_1 : Exact solution, mesh: 128×128

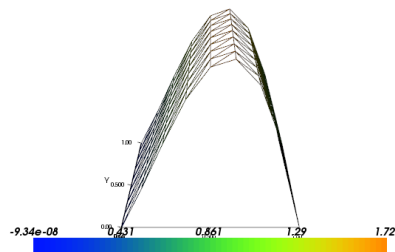


Figure 4.21: u_2 : Approximate solution, mesh: 8×8 , P1, S2DII

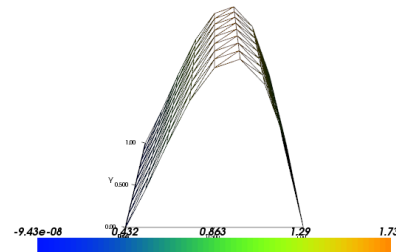


Figure 4.22: u_2 : Exact solution, mesh: 8×8

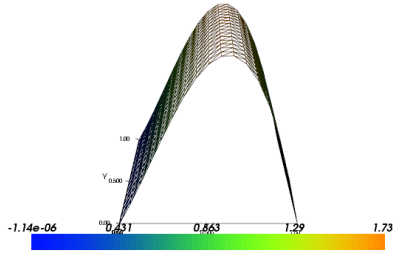


Figure 4.23: u_2 : Approximate solution, mesh: 16x16, P1, , S2DII

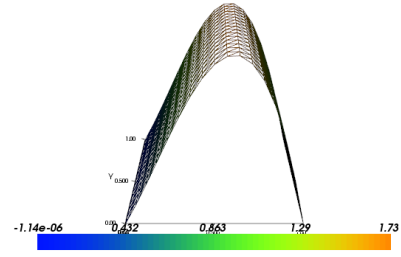


Figure 4.24: u_2 : Exact solution, mesh: 16x16

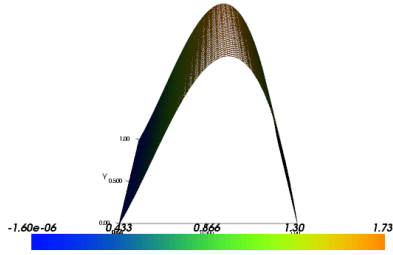


Figure 4.25: u_2 : Approximate solution, mesh: 32x32, P1, S2DII

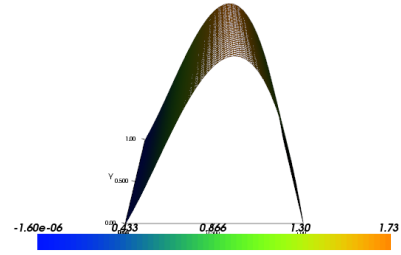


Figure 4.26: u_2 : Exact solution, mesh: 32x32

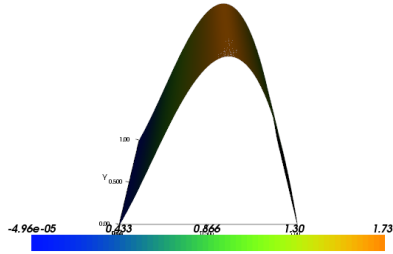


Figure 4.27: u_2 : Approximate solution, mesh: 64x64, P1, S2DII

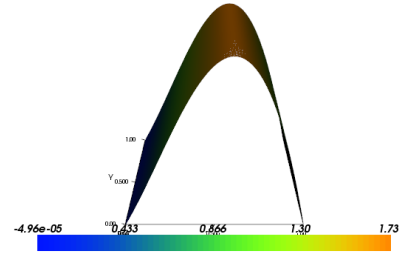


Figure 4.28: u_2 : Exact solution, mesh: 64x64

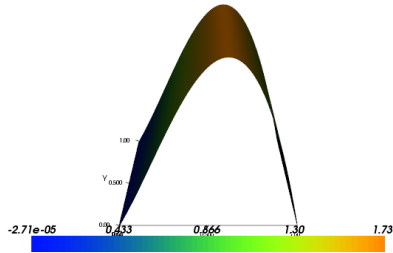


Figure 4.29: u_2 : Approximate solution, mesh: 128x128, P1, S2DII

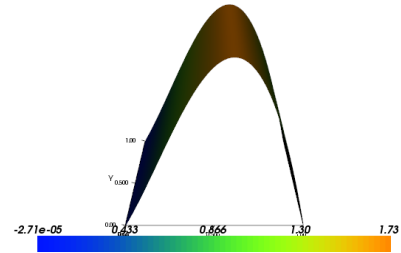


Figure 4.30: u_2 : Exact solution, mesh: 128x128

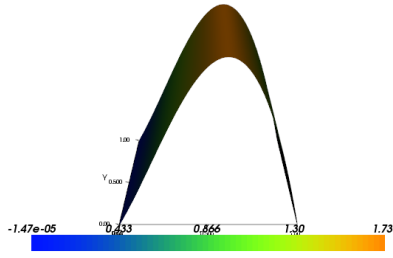


Figure 4.31: u_2 : Approximate solution, mesh: 256x256, P1, S2DII

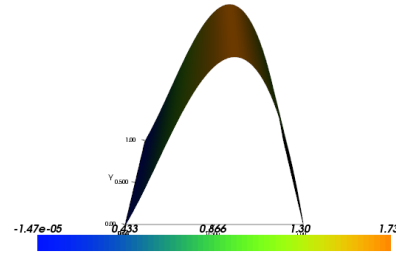


Figure 4.32: u_2 : Exact solution, mesh: 256x256

N2DII

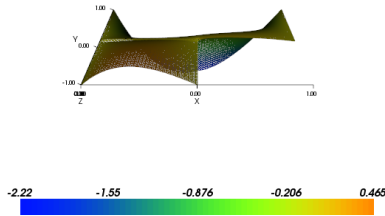


Figure 4.33: u_2 : Approximate solution, mesh: 32x32, P2, N2DII

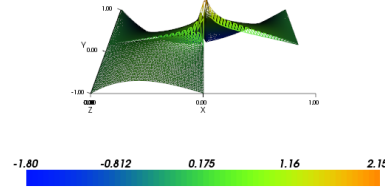


Figure 4.34: u_2 : Exact solution, mesh: 32x32

4.8 Conclusion

- S2DI,S2DII has exact error rate.
- N2DI,N2DII has not exact error rate while in classical finite element method.

4.9 Do next

- Finite Element Methods: Learning and implementing projection finite element method.
- Finite Element Problem: non-smoothing solution, Maxwell eigenproblem.
- Finite Element Domain: Cracked square, multi-materials(square for transmission problems), 3D.