

DISTRIBUTIONAL FINITE ELEMENT COMPLEXES

- WHAT ARE BGG WHITNEY FORMS? -

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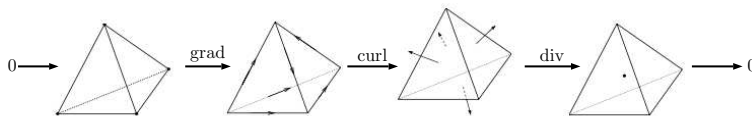
24 August, 2023

ICIAM, Tokyo



DE RHAM COMPLEXES

DISCRETE



$$0 \longrightarrow \mathcal{P}_1 \xrightarrow{\text{grad}} [\mathcal{P}_0]^3 + [\mathcal{P}_0]^3 \times \mathbf{x} \xrightarrow{\text{curl}} [\mathcal{P}_0]^3 + \mathcal{P}_0 \otimes \mathbf{x} \xrightarrow{\text{div}} \mathcal{P}_0 \longrightarrow 0.$$

Raviart-Thomas (1977), Nédélec (1980) in numerical analysis, Bossavit (1988), Hiptmair (1999) for differential forms, Whitney (1957) for studying topology.

Finite element exterior calculus (FEEC): structure-preserving FEM

Discrete exterior calculus (DEC): defining spaces and operators on primal and dual meshes

Topological data analysis (TDA): cohomology and Hodge-Laplacian on graphs

Lim, Lek-Heng. "Hodge Laplacians on graphs." SIAM Review 62.3 (2020).

BGG: GENERAL RECIPE

► input: (Z^\bullet, D^\bullet) , $(\tilde{Z}^\bullet, \tilde{D}^\bullet)$, connecting maps $S^i : \tilde{Z}^i \rightarrow Z^{i+1}$, satisfying

- (anti-)commutativity: $S^{i+1}\tilde{D}^i = -D^{i+1}S^i$,
- injectivity/surjectivity condition: S^i injective for $i \leq J$, surjective for $i \geq J$.

$$\begin{array}{ccccccc}
 0 & \longrightarrow & Z^0 & \xrightarrow{D^0} & Z^1 & \xrightarrow{D^1} & \dots \xrightarrow{D^{n-1}} Z^n \longrightarrow 0 \\
 & & \nearrow S^0 & & \nearrow S^1 & & \nearrow S^{n-1} \\
 0 & \longrightarrow & \tilde{Z}^0 & \xrightarrow{\tilde{D}^0} & \tilde{Z}^1 & \xrightarrow{\tilde{D}^1} & \dots \xrightarrow{\tilde{D}^{n-1}} \tilde{Z}^n \longrightarrow 0
 \end{array}$$

► output:

$$\begin{array}{ccccccc}
 \dots & \longrightarrow & \text{coker}(S^{J-2}) & \xrightarrow{D^{J-1}} & \text{coker}(S^{J-1}) & \xrightarrow{D^J} & \\
 & & & & \searrow (S^J)^{-1} & & \\
 & & & & \xleftarrow{\tilde{D}^J} & \mathcal{N}(S^{J+1}) & \xrightarrow{\tilde{D}^{J+1}} \mathcal{N}(S^{J+2}) \xrightarrow{\tilde{D}^{J+2}} \dots
 \end{array}$$

► conclusion:

$$\mathcal{H}^i(\Upsilon^\bullet, \mathcal{D}^\bullet) \cong \mathcal{H}^i(Z^\bullet, D^\bullet) \oplus \mathcal{H}^i(\tilde{Z}^\bullet, \tilde{D}^\bullet), \quad \forall i = 0, 1, \dots, n.$$

Inspired by Bernstein-Gelfand-Gelfand (BGG) resolution (Eastwood 2000, Čap, Slovák, Souček 2001, Arnold, Falk, Winther 2006)

BGG IN 1D

BGG diagram:

$$\begin{array}{ccccccc} 0 & \longrightarrow & H^2 & \xrightarrow{\partial_x} & H^1 & \longrightarrow & 0 \\ & & & \nearrow I & & & \\ 0 & \longrightarrow & H^1 & \xrightarrow{\partial_x} & L^2 & \longrightarrow & 0. \end{array}$$

BGG complex:

$$0 \longrightarrow H^2 \xrightarrow{\partial_x^2} L^2 \longrightarrow 0.$$

ND: FORMS WITH DOUBLE INDICES

$$\begin{array}{ccccccc}
 0 & \longrightarrow & H^q \otimes \text{Alt}^{0,J-1} & \xrightarrow[d^{S^{0,J}}]{d} & H^{q-1} \otimes \text{Alt}^{1,J-1} & \xrightarrow[d^{S^{1,J}}]{d} & \dots \xrightarrow{d} H^{q-n} \otimes \text{Alt}^{n,J-1} \longrightarrow 0 \\
 & & & \nearrow & & \nearrow & \nearrow \\
 0 & \longrightarrow & H^{q-1} \otimes \text{Alt}^{0,J} & \xrightarrow{d} & H^{q-2} \otimes \text{Alt}^{1,J} & \xrightarrow{d} & \dots \xrightarrow{d} H^{q-n-1} \otimes \text{Alt}^{n,J} \longrightarrow 0
 \end{array}$$

where $\text{Alt}^{i,J} := \text{Alt}^i \otimes \text{Alt}^J$

$$s^{i,J}\mu(v_0, \dots, v_i)(w_1, \dots, w_{J-1}) := \sum_{l=0}^i (-1)^l \mu(v_0, \dots, \widehat{v_l}, \dots, v_i)(v^l, w_1, \dots, w_{J-1}),$$

$$\forall v_0, \dots, v_i, w_1, \dots, w_{J-1} \in \mathbb{R}^n.$$

3D VECTOR/MATRIX PROXIES

\mathbb{R} : scalar \mathbb{V} : vector \mathbb{M} : matrix \mathbb{S} : symmetric matrix \mathbb{T} : trace-free matrix

$$\begin{array}{ccccccc}
 0 & \longrightarrow & \boxed{H^q \otimes \mathbb{R}} & \xrightarrow{\text{grad}} & H^{q-1} \otimes \mathbb{V} & \xrightarrow{\text{curl}} & H^{q-2} \otimes \mathbb{V} & \xrightarrow{\text{div}} & H^{q-3} \otimes \mathbb{R} & \longrightarrow & 0 \\
 & & \searrow \text{id} & & \nearrow \text{grad} & & \nearrow \text{2 vskw} & & \nearrow \text{div} & & \\
 0 & \longrightarrow & H^{q-1} \otimes \mathbb{V} & \xrightarrow{\text{grad}} & \boxed{H^{q-2} \otimes \mathbb{M}} & \xrightarrow{\text{curl}} & \boxed{H^{q-3} \otimes \mathbb{M}} & \xrightarrow{\text{div}} & \boxed{H^{q-4} \otimes \mathbb{V}} & \longrightarrow & 0 \\
 & & \searrow \text{mskw} & & \nearrow \text{grad} & & \nearrow \text{curl} & & \nearrow \text{div} & & \\
 0 & \longrightarrow & H^{q-2} \otimes \mathbb{V} & \xrightarrow{\text{grad}} & H^{q-3} \otimes \mathbb{M} & \xrightarrow{\text{curl}} & H^{q-4} \otimes \mathbb{M} & \xrightarrow{\text{div}} & H^{q-5} \otimes \mathbb{V} & \longrightarrow & 0 \\
 & & \searrow -\iota & & \nearrow \text{mskw} & & \nearrow \text{curl} & & \nearrow \text{div} & & \\
 0 & \longrightarrow & H^{q-3} \otimes \mathbb{R} & \xrightarrow{\text{grad}} & H^{q-4} \otimes \mathbb{V} & \xrightarrow{\text{curl}} & H^{q-5} \otimes \mathbb{V} & \xrightarrow{\text{div}} & H^{q-6} \otimes \mathbb{R} & \longrightarrow & 0.
 \end{array}$$

Hessian complex:

$$0 \longrightarrow H^q \otimes \mathbb{R} \xrightarrow{\text{hess}} H^{q-2} \otimes \mathbb{S} \xrightarrow{\text{curl}} H^{q-3} \otimes \mathbb{T} \xrightarrow{\text{div}} H^{q-4} \otimes \mathbb{V} \longrightarrow 0.$$

biharmonic equations, plate theory, Einstein-Bianchi system of general relativity

3D VECTOR/MATRIX PROXIES

\mathbb{R} : scalar \mathbb{V} : vector \mathbb{M} : matrix \mathbb{S} : symmetric matrix \mathbb{T} : trace-free matrix

$$\begin{array}{ccccccc}
 0 & \longrightarrow & H^q \otimes \mathbb{R} & \xrightarrow[\text{id}]{\text{grad}} & H^{q-1} \otimes \mathbb{V} & \xrightarrow[2 \text{ vskw}]{\text{curl}} & H^{q-2} \otimes \mathbb{V} & \xrightarrow[\text{tr}]{\text{div}} & H^{q-3} \otimes \mathbb{R} & \longrightarrow & 0 \\
 & & & & \nearrow \text{grad} & & \nearrow \text{curl} & & \nearrow \text{div} & & \\
 0 & \longrightarrow & \boxed{H^{q-1} \otimes \mathbb{V}} & \xrightarrow[-\text{mskw}]{\text{grad}} & \boxed{H^{q-2} \otimes \mathbb{M}} & \xrightarrow[\mathbb{S}]{\text{curl}} & H^{q-3} \otimes \mathbb{M} & \xrightarrow[2 \text{ vskw}]{\text{div}} & H^{q-4} \otimes \mathbb{V} & \longrightarrow & 0 \\
 & & & & \nearrow \text{grad} & & \nearrow \text{curl} & & \nearrow \text{div} & & \\
 0 & \longrightarrow & H^{q-2} \otimes \mathbb{V} & \xrightarrow[-\iota]{\text{grad}} & H^{q-3} \otimes \mathbb{M} & \xrightarrow[\text{mskw}]{\text{curl}} & \boxed{H^{q-4} \otimes \mathbb{M}} & \xrightarrow[\text{id}]{\text{div}} & \boxed{H^{q-5} \otimes \mathbb{V}} & \longrightarrow & 0 \\
 & & & & \nearrow \text{grad} & & \nearrow \text{curl} & & \nearrow \text{div} & & \\
 0 & \longrightarrow & H^{q-3} \otimes \mathbb{R} & \xrightarrow{\text{grad}} & H^{q-4} \otimes \mathbb{V} & \xrightarrow{\text{curl}} & H^{q-5} \otimes \mathbb{V} & \xrightarrow{\text{div}} & H^{q-6} \otimes \mathbb{R} & \longrightarrow & 0.
 \end{array}$$

elasticity complex:

$$0 \longrightarrow H^{q-1} \otimes \mathbb{V} \xrightarrow{\text{def}} H^{q-2} \otimes \mathbb{S} \xrightarrow{\text{inc}} H^{q-4} \otimes \mathbb{S} \xrightarrow{\text{div}} H^{q-5} \otimes \mathbb{V} \longrightarrow 0.$$

elasticity, defects, metric, curvature

3D VECTOR/MATRIX PROXIES

\mathbb{R} : scalar \mathbb{V} : vector \mathbb{M} : matrix \mathbb{S} : symmetric matrix \mathbb{T} : trace-free matrix

$$\begin{array}{ccccccc}
 0 & \longrightarrow & H^q \otimes \mathbb{R} & \xrightarrow{\text{grad}} & H^{q-1} \otimes \mathbb{V} & \xrightarrow{\text{curl}} & H^{q-2} \otimes \mathbb{V} & \xrightarrow{\text{div}} & H^{q-3} \otimes \mathbb{R} & \longrightarrow & 0 \\
 & & & \searrow \text{id} & & \nearrow 2 \text{ vskw} & & \nearrow \text{tr} & & & \\
 0 & \longrightarrow & H^{q-1} \otimes \mathbb{V} & \xrightarrow{\text{grad}} & H^{q-2} \otimes \mathbb{M} & \xrightarrow{\text{curl}} & H^{q-3} \otimes \mathbb{M} & \xrightarrow{\text{div}} & H^{q-4} \otimes \mathbb{V} & \longrightarrow & 0 \\
 & & & \nearrow -\text{mskw} & & \nearrow S & & \nearrow 2 \text{ vskw} & & & \\
 0 & \longrightarrow & H^{q-2} \otimes \mathbb{V} & \xrightarrow{\text{grad}} & H^{q-3} \otimes \mathbb{M} & \xrightarrow{\text{curl}} & H^{q-4} \otimes \mathbb{M} & \xrightarrow{\text{div}} & H^{q-5} \otimes \mathbb{V} & \longrightarrow & 0 \\
 & & & \nearrow -\iota & & \nearrow \text{mskw} & & \nearrow \text{id} & & & \\
 0 & \longrightarrow & H^{q-3} \otimes \mathbb{R} & \xrightarrow{\text{grad}} & H^{q-4} \otimes \mathbb{V} & \xrightarrow{\text{curl}} & H^{q-5} \otimes \mathbb{V} & \xrightarrow{\text{div}} & H^{q-6} \otimes \mathbb{R} & \longrightarrow & 0.
 \end{array}$$

divdiv complex:

$$0 \longrightarrow H^{q-2} \otimes \mathbb{V} \xrightarrow{\text{dev grad}} H^{q-3} \otimes \mathbb{T} \xrightarrow{\text{sym curl}} H^{q-4} \otimes \mathbb{S} \xrightarrow{\text{div div}} H^{q-6} \otimes \mathbb{R} \longrightarrow 0.$$

plate theory, elasticity

DISCRETE LEVEL

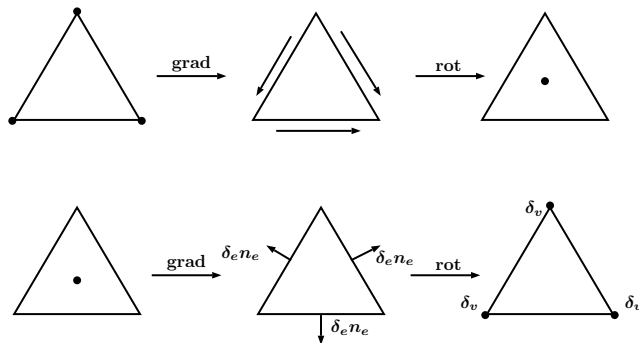
Goal: discrete spaces fitting in complexes.

- ▶ 2D stress: Arnold-Winther 2002, J.Hu-S.Zhang 2014, Christiansen-KH 2018,
- ▶ 2D strain: Chen-J.Hu-Huang 2014 (Regge/HHJ), Christiansen-KH 2018 (conforming), Chen-Huang 2020, DiPietro-Droniou 2021 (polygonal meshes), KH 2023
- ▶ 3D elasticity: various results on last part of complex, Hauret-Kuhl-Ortiz 2007 (discrete geometry/mechanics), Arnold-Awanou-Winther 2008, Christiansen 2011 (Regge), Christiansen-Gopalakrishnan-Guzmán-KH 2020, Chen-Huang 2021, J.Hu-Liang-Lin 2023, Gong-Gopalakrishnan-Guzmán-Neilan 2023
- ▶ 3D Hessian: Chen-Huang 2020, J.Hu-Liang 2021, Arf-Simeon 2021 (splines)
- ▶ 3D divdiv: Chen-Huang 2021, J.Hu-Liang-Ma 2021, Sander 2021 ($H(\text{sym curl})$, $H(\text{dev sym curl})$), J.Hu-Liang-Ma-Zhang 2022, J.Hu-Liang-Lin 2023
- ▶ nD: Chen-Huang 2021 (last two spaces), 2D arbitrary regularity: Chen-Huang 2022, Bonizzoni-KH-Kanschat-Sap 2023
- ▶ conformal complexes: open.

What is the analogue of Whitney forms (lowest order Lagrange, Nédélec, RT...)?

- encode topological/geometric information
- canonical dofs (allowing generalizations)

DISTRIBUTIONAL COMPLEXES: 2D DE RHAM (BRAESS, SCHÖBERL 2008)

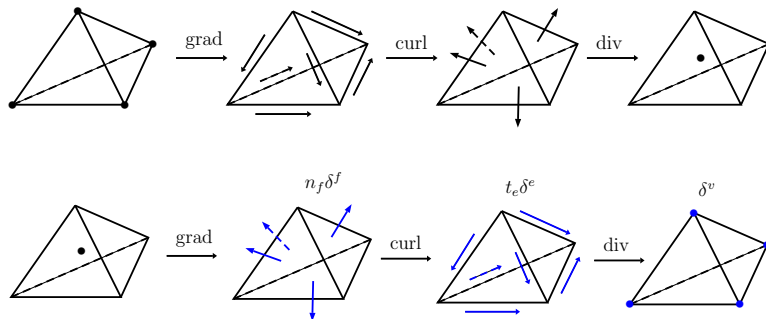


grad of p.w. constants: for $\phi \in C_0^\infty$:
 $\langle \text{grad } u, \phi \rangle := -(u, \text{div } \phi) = -\sum_T \int_T u \text{div } \phi = \sum_{\partial T} \int_{\partial T} u(\mathbf{n} \cdot \phi) = \sum_e \langle [u]_e \mathbf{n} \delta_e, \phi \rangle$
 $\implies \text{grad } u = [u]_e \mathbf{n} \delta_e.$

rot of normal deltas $\mathbf{v} = \sum_e \mathbf{c}_e \mathbf{n} \delta_e$: for $\psi \in C_0^\infty$:
 $\langle \text{rot } \mathbf{v}, \psi \rangle := -\langle \mathbf{v}, \text{curl } \psi \rangle = -\sum_e \int_e \mathbf{c}_e \mathbf{n} \cdot \text{curl } \psi = -\sum_e \int_e \mathbf{c}_e \partial_\tau \psi = \sum \text{vertex terms}$
 $\implies \text{rot } \mathbf{v} = [\mathbf{v} \cdot \boldsymbol{\tau}]_v \delta_v.$

(recall DG, DEC.)

DISTRIBUTIONAL COMPLEXES: 3D DE RHAM



Perspectives:

- **Finite element perspective:** dual, complex of degrees of freedom
- **DEC perspective:** complex on dual meshes
- **Fluid perspective:** point vortex, vortex lines... (vorticity 2-form, delta on codim 2)
(V.I.Arnold, B.Khesin, Topological methods in hydrodynamics)

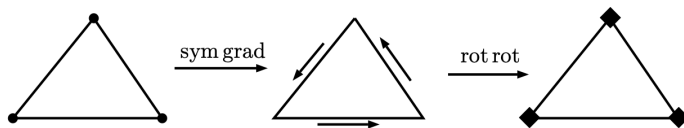


- **Applications:** equilibrated residual error estimators (Braess, Schöberl 2008)
- **Cohomologies, analysis:** Licht 2017 (double complex)

DISTRIBUTIONAL COMPLEXES?

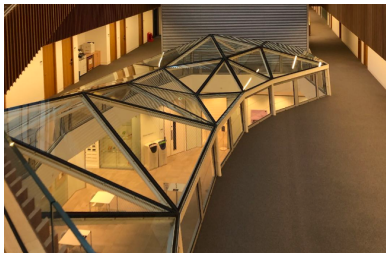
2D rot rot COMPLEX

$$0 \longrightarrow C^\infty \otimes \mathbb{R}^2 \xrightarrow{\text{sym grad}} C^\infty \otimes \mathbb{S} \xrightarrow{\text{rot rot}} C^\infty \longrightarrow 0.$$



rot rot: linearized Gauss curvature.

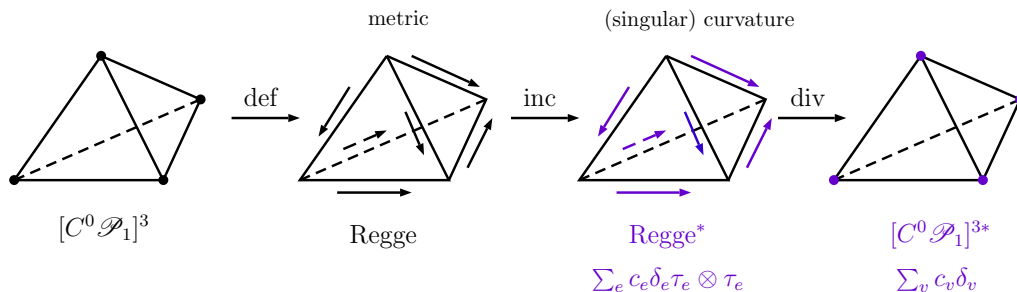
Discrete curvature: angle deficit at vertices (discrete geometric approach), δ_V (finite element approach).



Cohomology can be reduced to de Rham with BGG diagrams.

3D ELASTICITY COMPLEX: ANALOGUE OF WHITNEY FORMS?

Christiansen 2011: Regge calculus = finite elements



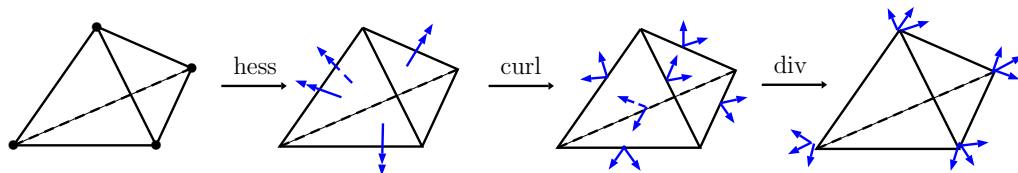
$$\begin{array}{ccccccc}
 \text{Alt}^{0,1} & \longrightarrow & \text{Alt}^{1,1} & \longrightarrow & & & \\
 & & & \swarrow & & & \\
 & & & \longrightarrow & \text{Alt}^{2,2} & \longrightarrow & \text{Alt}^{3,2}
 \end{array}$$

Regge calculus: quantum and numerical relativity, discrete geometry. Metric given by edge lengths; curvature as angle deficit.

Regge finite element: Metric: p.w. constant sym matrices, $\int_e t_e \cdot g \cdot t_e$ as dofs. Curvature: distributional (delta on codim 2).

nD: Lizao Li (2018 UMN thesis), nonlinear curvature with Regge elements (Christiansen 2013, Berchenko-Kogan, Gawlik 2022, Gopalakrishnan, Neunteufel, Schöberl, Wardetzky 2022, Gawlik, Neunteufel 2023)

3D HESSIAN



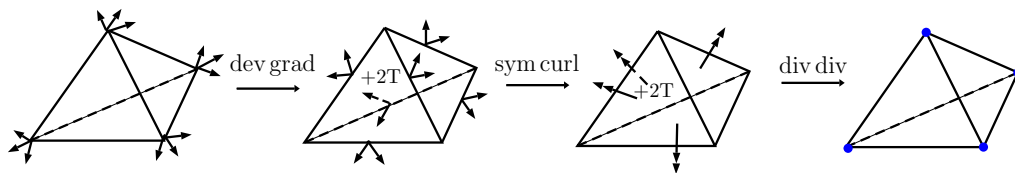
Lagrange \longrightarrow face n-n delta \longrightarrow edge t-n delta \longrightarrow vertex delta

$$\begin{array}{ccccccc}
 \text{Alt}^{0,0} & \longrightarrow & & & & & \\
 & \searrow & & & & & \\
 & \longrightarrow & \text{Alt}^{1,1} & \longrightarrow & \text{Alt}^{2,1} & \longrightarrow & \text{Alt}^{3,1}
 \end{array}$$

Cohomology: $\mathcal{P}_1 \otimes \mathcal{H}_{\text{deRham}}$

- Step 1: define an auxiliary sequence, cohomology = homology with \mathcal{P}_1 coefficients (resolution of \mathcal{P}_1)
- Step 2: cohomology of original complex = cohomology of auxiliary sequence (diagram chase, snake lemma)

3D DIVDIV



Lagrange vector $\longrightarrow \mathbb{T} + \mathbf{x} \times \mathbb{S}, C^{tn} \longrightarrow \mathbb{S}, C^{nn} \longrightarrow$ vertex delta

$\text{Alt}^{0,2} \longrightarrow \text{Alt}^{1,2} \longrightarrow \text{Alt}^{2,2} \longrightarrow$
 \searrow
 $\longrightarrow \text{Alt}^{3,3}$

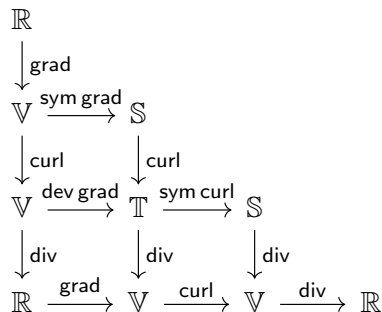
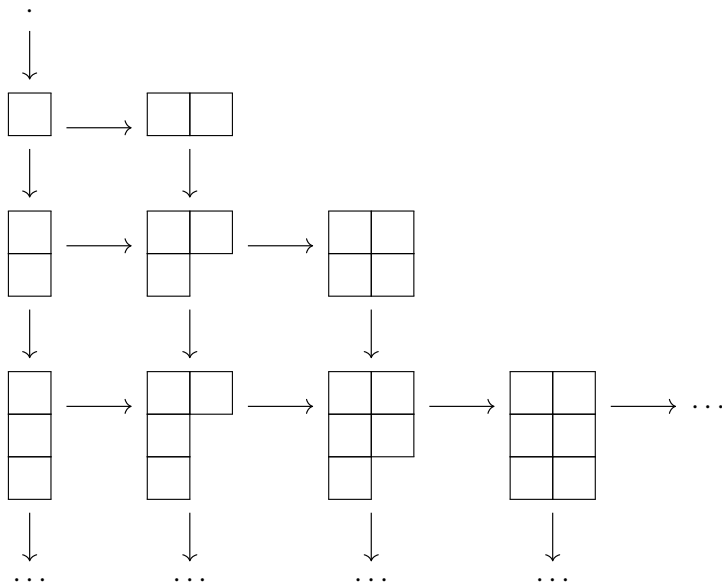
Almost dual of Hessian complex , except for two interior dofs for unisolvency.

$\mathbb{T} + \mathbf{x} \times \mathbb{S}$: analogy of Koszul (automatically trace-free, symbol version of $\text{curl } \mathbb{S} \subset \mathbb{T}$).

A DIFFERENT PICTURE: HOW TO CHARACTERIZE HIGH-ORDER TENSORS?

Young tableaux

- ▶ number of boxes: order of tensors,
- ▶ shape: symmetry of tensors.



Peter Olver, 'Differential hyperforms' 1982.

Distributional elements in 2D, 3D.

$$\begin{array}{ccccc}
 P_1(\mathcal{T}) \cap H^1 & & & & \\
 \downarrow \text{grad}' & & & & \\
 (P_1^-(\mathcal{T}) \cap H(\text{curl}))' & \xrightarrow{\text{def}} & P_1(\mathcal{E})nn' \delta^\mathcal{E} & & \\
 \downarrow \text{curl}' & & \downarrow \text{curl}' & & \\
 P_0(\mathcal{T}) & \xrightarrow{\text{grad}} & P_0(\mathcal{E})n \delta^\mathcal{E} + P(\mathcal{V})^2 \delta^\mathcal{V} & \xrightarrow{\text{curl}} & P(\mathcal{V}) \delta^\mathcal{V} + \text{curl}(P(\mathcal{V})^2 \delta^\mathcal{V}),
 \end{array}$$

SUMMARY

- ▶ Natural as many structures are indeed singular (singular vortex, curvature of p.w. flat surfaces...)
- ▶ Solving PDEs (HHJ, Regge, TDNNs...).
- ▶ Examples and clues for 'BGG Whitney forms', not a complete answer yet; nD , (k, l) -form in progress.
- ▶ Prospects:
 - **Discrete nD Riemann/Ricci/Einstein...?**
(nD Riemann etc. encoded in BGG complexes, to discretize the complexes)
 - **Discrete Exterior Calculus as distributional 'finite elements'?**
(dualizing dofs, rather than dualizing meshes) Can this shed a light on the definition and convergence theory for DEC type methods?
 - **Nonlinear complexes?**
Exactness on the discrete level (rigidity, fundamental theorem of Riemannian geometry à la Ciarlet)

References:

- ▶ *Complexes from complexes*, Douglas Arnold, KH; FoCM (2021).
[framework, analytic results from homological algebraic structures](#)
- ▶ *BGG sequences with weak regularity and applications*, Andreas Čap, KH; FoCM (2023)
[more general framework, conformal complexes, applications](#)
- ▶ *Nonlinear elasticity complex and a finite element diagram chase*, KH; *arXiv* (2023).
[nonlinear complex, diagram chase](#)
- ▶ ongoing projects: lowest order + cohomology ('Whitney forms'); Young tableaux, 2D & 3D & nD .