# Tensor product finite element BGG complexes

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1 Review: BGG construction

Tensor product versions

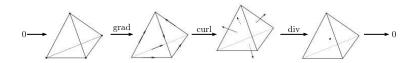
### Basic homological algebra

$$\cdots \longrightarrow V^{i-1} \xrightarrow{d^{i-1}} V^{i} \xrightarrow{d^{i}} V^{i+1} \longrightarrow \cdots$$

 $V^i$ : vector spaces,  $d^i$ : linear (or nonlinear) operators

- complex:  $d^i V^i \subset V^{i+1}$ ,  $d^{i+1} \circ d^i = 0$ ,  $\forall i$ , (implies  $\mathcal{R}(d^{i-1}) \subset \mathcal{N}(d^i)$ )
- exact:  $\mathcal{N}(d^i) = \mathcal{R}(d^{i-1})$ ,
- cohomology (when d is linear):  $\mathcal{H}^i := \mathcal{N}(d^i)/\mathcal{R}(d^{i-1})$ .

$$0 \longrightarrow C^{\infty}(\Omega) \xrightarrow{\text{grad}} C^{\infty}(\Omega;\mathbb{R}^3) \xrightarrow{\text{curl}} C^{\infty}(\Omega;\mathbb{R}^3) \xrightarrow{\text{div}} C^{\infty}(\Omega) \longrightarrow 0.$$



Raviart-Thomas, Nédélec in numerical analysis, Whitney forms for topology.

Finite element exterior calculus (FEEC): cohomological framework for studying numerical methods. (c.f., Arnold, Falk, Winther 2006, Arnold 2018)

#### Elasticity: deformation and mechanics of solids

elasticity equation:

$$-\operatorname{div}(A\operatorname{def} u)=f.$$

и

$$e := \mathsf{def}\, u := 1/2(\nabla u + \nabla u^\mathsf{T})$$

 $\sigma := A \operatorname{def} u$ 

analogy to Poisson equation:

 $-\operatorname{div}(A\operatorname{grad} v)=g.$ 

#### A cohomological approach: elasticity complex

$$\begin{array}{c} \text{displacement formulation} & \text{Kröner's continuum description of dislocations/defects,} \\ 0 & \longrightarrow C^{\infty} \otimes \mathbb{V} & \xrightarrow{\text{def}} & C^{\infty} \otimes \mathbb{S} & \xrightarrow{\text{inc}} & C^{\infty} \otimes \mathbb{S} & \xrightarrow{\text{div}} & C^{\infty} \otimes \mathbb{V} & \longrightarrow 0 \\ \\ & & & & & & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & & \\ & & & & \\ & & & & & \\ & & & \\ & & & & \\ & & & \\ & & & & \\ & & &$$

$$\mathbb{V} := \mathbb{R}^3 \text{ vectors, } \mathbb{S} := \mathbb{R}^{3\times3}_{\text{sym}} \text{ symmetric matrices}$$
 
$$\operatorname{def} u := 1/2(\nabla u + \nabla u^T), \quad (\operatorname{def} u)_{ij} = 1/2(\partial_i u_j + \partial_j u_i).$$
 
$$\operatorname{inc} g := \nabla \times g \times \nabla, \quad (\operatorname{inc} g)^{ij} = \epsilon^{ikl} \epsilon^{jst} \partial_k \partial_s g_{lt}.$$
 
$$\operatorname{div} v := \nabla \cdot v, \quad (\operatorname{div} v)_i = \partial^j u_{ij}.$$
 
$$g \text{ metric} \Rightarrow \operatorname{inc} g \text{ linearized Einstein tensor } (\backsimeq \operatorname{Riem} \backsimeq \operatorname{Ric} \text{ in 3D})$$
 
$$\operatorname{inc} \circ \operatorname{def} = 0 \colon \text{Saint-Venant compatibility}$$
 
$$\operatorname{div} \circ \operatorname{inc} = 0 \colon \text{Bianchi identity}$$

## Bernstein-Gelfand-Gelfand (BGG) construction:

Eastwood 1999, Čap, Slovák, Souček 2001, Arnold, Falk, Winther 2006, Arnold, Hu 2021, Čap, Hu 2022.

#### Continuous level

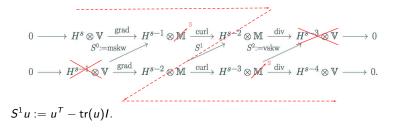
$$0 \longrightarrow H^{2} \xrightarrow{\partial_{x}^{2}} L^{2} \longrightarrow 0.$$

$$0 \longrightarrow H^{2} \xrightarrow{\partial_{x}} H^{1} \longrightarrow 0$$

$$0 \longrightarrow H^{1} \xrightarrow{\partial_{x}} L^{2} \longrightarrow 0.$$

- two de-Rham complexes with different continuity,
- cohomology:  $\mathcal{N}(\partial_x^2) \cong \mathcal{N}(\partial_x) \oplus \mathcal{N}(\partial_x)$ ,  $\partial_x^2$  is onto.

Algebraic and analytic construction (Arnold, KH 2021): derive elasticity from deRham



output: elasticity complex

$$\stackrel{\mathrm{T}}{\longmapsto} H^{s-3}\otimes \mathbb{S} \stackrel{\mathsf{div}}{\longrightarrow} H^{s-4}\otimes \mathbb{V} \longrightarrow 0.$$

 $\ \ \, \text{de Rham results} \, + \, \text{homological algebra} \quad \Rightarrow \quad \text{elasticity/geometry results}$ 

 $0 \longrightarrow H^s \otimes \mathbb{V} \xrightarrow{\mathsf{def}} H^{s-1} \otimes \mathbb{S} \xrightarrow{\mathsf{curl}}$ 

Consequence: cohomology of derived complex is isomorphic to de Rham Info of cohomology implies analytic results: Poincaré-Korn inequalities, compactness...

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

#### A general picture

- input:  $(Z^{\bullet}, D^{\bullet})$ ,  $(\tilde{Z}^{\bullet}, \tilde{D}^{\bullet})$ , connecting maps  $S^i : \tilde{Z}^i \to Z^{i+1}$ , 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  $i \geq J$ .

$$0 \longrightarrow Z^{0} \xrightarrow{D^{0}} Z^{1} \xrightarrow{D^{1}} \cdots \xrightarrow{D^{n-1}} Z^{n} \longrightarrow 0$$

$$0 \longrightarrow \tilde{Z}^{0} \xrightarrow{\tilde{D}^{0}} \tilde{Z}^{1} \xrightarrow{\tilde{D}^{1}} \cdots \xrightarrow{\tilde{D}^{n-1}} \tilde{Z}^{n} \longrightarrow 0$$

output:

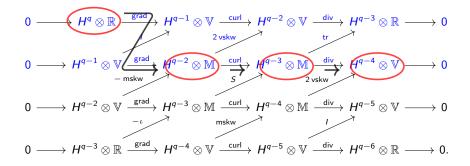
$$\cdots \longrightarrow \operatorname{coker}(S^{J-2}) \xrightarrow{D^{J-1}} \operatorname{coker}(S^{J-1}) \xrightarrow{D^J} \\ (S^J)^{-1} \longrightarrow \mathcal{N}(S^{J+1}) \xrightarrow{\tilde{D}^{J+1}} \mathcal{N}(S^{J+2}) \xrightarrow{\tilde{D}^{J+2}} \cdots$$

conclusion:

$$\dim \mathscr{H}^i\left(\Upsilon^{\bullet},\mathscr{D}^{\bullet}\right) \leq \dim \mathscr{H}^i\left(Z^{\bullet},D^{\bullet}\right) + \dim \mathscr{H}^i\left(\tilde{Z}^{\bullet},\tilde{D}^{\bullet}\right), \quad \forall i = 0,1,\cdots,n$$

Equality holds if and only if  $S^i$  induces the zero maps on cohomology, i.e.,  $S^i \mathcal{N}(\tilde{D}^i) \subset \mathcal{R}(D^i)$ .

# More 3D examples: (diagonal maps: bijective; superdiagonal: surjective; subdiagonal: injective.)



#### Hessian complex:

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

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

# More 3D examples: (diagonal maps: bijective; superdiagonal: surjective; subdiagonal: injective.)

$$0 \longrightarrow H^{q} \otimes \mathbb{R} \xrightarrow{\operatorname{grad}} H^{q-1} \otimes \mathbb{V} \xrightarrow{\operatorname{curl}} H^{q-2} \otimes \mathbb{V} \xrightarrow{\operatorname{div}} H^{q-3} \otimes \mathbb{R} \longrightarrow 0$$

$$0 \longrightarrow H^{q-1} \otimes \mathbb{V} \xrightarrow{\operatorname{grad}} H^{q-2} \otimes \mathbb{M} \xrightarrow{\operatorname{curl}} H^{q-3} \otimes \mathbb{M} \xrightarrow{\operatorname{div}} H^{q-4} \otimes \mathbb{V} \longrightarrow 0$$

$$0 \longrightarrow H^{q-2} \otimes \mathbb{V} \xrightarrow{\operatorname{grad}} H^{q-3} \otimes \mathbb{M} \xrightarrow{\operatorname{curl}} H^{q-4} \otimes \mathbb{M} \xrightarrow{\operatorname{div}} H^{q-5} \otimes \mathbb{V} \longrightarrow 0$$

$$0 \longrightarrow H^{q-3} \otimes \mathbb{R} \xrightarrow{\operatorname{grad}} H^{q-4} \otimes \mathbb{V} \xrightarrow{\operatorname{curl}} H^{q-5} \otimes \mathbb{V} \xrightarrow{\operatorname{div}} H^{q-6} \otimes \mathbb{R} \longrightarrow 0.$$

#### elasticity complex:

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

elasticity, defects, metric, curvature

# More 3D examples: (diagonal maps: bijective; superdiagonal: surjective; subdiagonal: injective.)

$$0 \longrightarrow H^{q} \otimes \mathbb{R} \xrightarrow{\operatorname{grad}} H^{q-1} \otimes \mathbb{V} \xrightarrow{\operatorname{curl}} H^{q-2} \otimes \mathbb{V} \xrightarrow{\operatorname{div}} H^{q-3} \otimes \mathbb{R} \longrightarrow 0$$

$$0 \longrightarrow H^{q-1} \otimes \mathbb{V} \xrightarrow{\operatorname{grad}} H^{q-2} \otimes \mathbb{M} \xrightarrow{\operatorname{curl}} H^{q-3} \otimes \mathbb{M} \xrightarrow{\operatorname{div}} H^{q-4} \otimes \mathbb{V} \longrightarrow 0$$

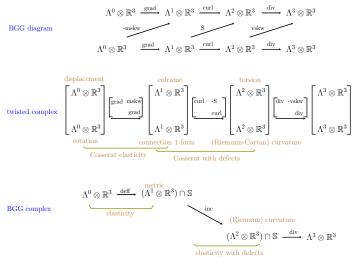
$$0 \longrightarrow H^{q-2} \otimes \mathbb{V} \xrightarrow{\operatorname{grad}} H^{q-3} \otimes \mathbb{M} \xrightarrow{\operatorname{curl}} H^{q-4} \otimes \mathbb{M} \xrightarrow{\operatorname{div}} H^{q-5} \otimes \mathbb{V} \longrightarrow 0$$

$$0 \longrightarrow H^{q-3} \otimes \mathbb{R} \xrightarrow{\operatorname{grad}} H^{q-4} \otimes \mathbb{V} \xrightarrow{\operatorname{curl}} H^{q-5} \otimes \mathbb{V} \xrightarrow{\operatorname{div}} H^{q-6} \otimes \mathbb{R} \longrightarrow 0.$$

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

### Additional motivation for discretizing the entire BGG diagram: twisted complexes



In 1D, 2D, 3D (Čap-KH 2022):

- twisted complexes: Timoshenko beam, Reissner-Mindlin plate, Cosserat elasticity
- BGG complexes: Euler-Bernoulli beam, Kirchhoff-Love plate, standard elasticity.

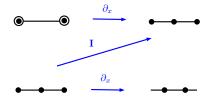
Review: BGG construction

2 Tensor product versions

#### Discretization of 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)
- 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-Hu 2020, Chen-Huang 2021
- 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(sym curl), H(dev sym curl)), J.Hu-Liang-Ma-Zhang 2022
- nD: Chen-Huang 2021 (last two spaces), 2D arbitrary regularity: Chen-Huang 2022
- conformal complexes: open.

### Discrete level



# implies



#### Two dimensions: continuous level

 $\mathbb{R}$ : scalars,  $\mathbb{V}$ : vectors,  $\mathbb{M}$ : matrices,  $\mathbb{S}$ : symmetric matrices

$$0 \longrightarrow H^{q} \otimes \mathbb{R} \xrightarrow{\operatorname{grad}} H^{q-1} \otimes \mathbb{V} \xrightarrow{\operatorname{rot}} H^{q-2} \otimes \mathbb{R} \longrightarrow 0$$

$$0 \longrightarrow H^{q-1} \otimes \mathbb{V} \xrightarrow{\operatorname{grad}} H^{q-2} \otimes \mathbb{M} \xrightarrow{\operatorname{rot}} H^{q-3} \otimes \mathbb{V} \longrightarrow 0$$

$$0 \longrightarrow H^{q-2} \otimes \mathbb{R} \xrightarrow{\operatorname{grad}} H^{q-3} \otimes \mathbb{V} \xrightarrow{\operatorname{rot}} H^{q-4} \otimes \mathbb{R} \longrightarrow 0.$$

The output complexes using two consecutive rows:

Input: two 1D diagrams,  $i=1,2,~\mathcal{S}_r^q$ : spline space with regularity index r, polynomial degree q.

$$0 \longrightarrow \mathcal{S}_{r_{i}}^{p_{i}}(\mathcal{I}) \stackrel{\partial}{\longrightarrow} \mathcal{S}_{r_{i}-1}^{p_{i}-1}(\mathcal{I}) \longrightarrow 0$$

$$0 \longrightarrow \mathcal{S}_{r_{i}-1}^{p_{i}-1}(\mathcal{I}) \stackrel{\partial}{\longrightarrow} \mathcal{S}_{r_{i}-2}^{p_{i}-2}(\mathcal{I}) \longrightarrow 0,$$

General patterns:  $S_{r_1,r_2}^{p_1,p_2} := S_{r_1}^{p_1} \otimes S_{r_2}^{p_2}$ , spline de Rham: Buffa-Rivas-Sangalli-Vazquez 2011

- first row, first column: de Rham complexes.
- regularity decreases in each row and in each column, (larger form degrees correspond to lower regularity and polynomial degree)
- then diagonal S operators match spaces well.

General tensor product construction: any dimension and degree

$$\mathscr{S}^{\mathbf{p}}_{\mathbf{r}}\Lambda^{I,J} := \oplus_{(i_{1},\cdots,i_{n})\in\chi_{I},(j_{1},\cdots,j_{n})\in\chi_{J}} (S^{p_{1}-i_{1}-j_{1}}_{r_{1}-i_{1}-j_{1}}\Lambda^{i_{1},j_{1}}\otimes\cdots\otimes S^{p_{n}-i_{n}-j_{n}}_{r_{n}-i_{n}-j_{n}}\Lambda^{i_{n},j_{n}}),$$

where  $\mathcal{I} := [0,1]$  (1D domain),  $\mathbf{p} = (p_1, p_2, \dots, p_n)$ ,

$$\mathcal{S}^{\rho_l-i_l-j_l}_{r_l-i_l-j_l}\Lambda^{i,j}(\mathcal{I}) := \mathcal{S}^{\rho_l-i_l-j_l}_{r_l-i_l-j_l} \otimes \operatorname{Alt}^i \otimes \operatorname{Alt}^j.$$

**BGG** diagram

$$\cdots \longrightarrow \mathcal{S}_{r}^{p} \wedge^{l-1,J-1} \xrightarrow{d} \mathcal{S}_{r}^{p} \wedge^{l,J-1} \xrightarrow{d} \mathcal{S}_{r}^{p} \wedge^{l+1,J-1} \longrightarrow \cdots$$

$$\cdots \longrightarrow \mathcal{S}_{r}^{p} \wedge^{l-1,J} \xrightarrow{d} \mathcal{S}_{r}^{p} \wedge^{l,J} \xrightarrow{d} \mathcal{S}_{r}^{p} \wedge^{l+1,J} \longrightarrow \cdots$$

Derivation of BGG complexes: same as continuous level, consisting of kernels and cokernels of S.

#### Tensor product finite elements: splines with local degrees of freedom

The construction of degrees of freedom also comes from tensor products.

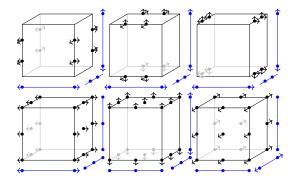


Figure: Degrees of freedom for the lowest order strain element  $V^{1,1}$  of the elasticity complex. Diagonal entries  $\sigma_{11}$ ,  $\sigma_{22}$ ,  $\sigma_{33}$  in the top row. Off-diagonal entries  $\sigma_{23} = \sigma_{32}$ ,  $\sigma_{13} = \sigma_{31}$ , and  $\sigma_{12} = \sigma_{21}$  in the bottom row. Pairs of arrows indicate first order and mixed second order derivatives.

Special cases (div div complex) coincide with J.Hu, Y.Liang, R.Ma, M.Zhang 2022.

#### References:

- Complexes from complexes, Douglas Arnold, KH; Foundations of Computational Mathematics (2021). framework, analytic results from homological algebraic structures
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   arXiv:2203.01300 (2022) more general framework, conformal complexes, applications
- Discretization of Hilbert complexes (Oberwolfach report), KH; arXiv:2208.03420 (2022) references on discretizations
- Spline and tensor product finite element BGG complexes, Francesca Bonizzoni, KH, Guido Kanschat, Duygu Sap; in preparation.
   any dimension, any degree