

Patrick E. Farrell

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Employment history

- 2022–date **Full Professor**, Mathematical Institute, University of Oxford.
- 2016–2022 **Associate Professor**, Mathematical Institute, University of Oxford.
- 2016–date **Tutorial Fellow in Applied Mathematics**, Oriel College, University of Oxford.
- 2013–2018 **EPSRC Early Career Research Fellow**, Mathematical Institute, University of Oxford.
- 2013–2016 **Postdoctoral Research Fellow**, Christ Church College, University of Oxford.
- 2012–2017 **Adjunct Research Scientist**, Simula Research Laboratory, Oslo.
- 2010–2013 **Postdoctoral Research Associate**, Earth Science & Engineering, Imperial College London.

Academic history

- 2006–2009 **PhD in Computational Physics**, Imperial College London.
 - Thesis *Galerkin projection of discrete fields via supermesh construction*. Viva: 27 Nov 2009.
 - Prizes Association of Computational Mechanics in Engineering award, 2010; Finalist, European Community on Computational Methods in Applied Sciences award, 2010; Imperial College Research Excellence Award, 2010; Janet Watson award, Imperial College London, 2009.
- 2002–2006 **BSc (Hons) in Mathematics**, University of Galway.
 - Thesis *Cryptographic applications of polycyclic groups*.
 - Prizes Hamilton Prize, Royal Irish Academy, 2005; Blayney Exhibition, University of Galway, 2006.

Notable prizes

- 2021 **Whitehead Prize**, awarded by the London Mathematical Society.
- 2021 **Broyden Prize in Optimization**, for the best paper published in *Optimization Methods and Software* in 2020, with M. Croci and T. M. Surowiec.
- 2015 **Wilkinson Prize for Numerical Software**, for the development of dolfin-adjoint, with D. A. Ham, S. W. Funke and M. E. Rognes.
- 2015 **Leslie Fox Prize in Numerical Analysis**, second place, for the development of deflation techniques for partial differential equations.

Research funding

- 2021–2024 **SysGenX: Composable software generation for system-level simulation at Exascale**, EP/W026163/1, £3.3m, Oxford PI.
- 2020–2021 **Gen X: ExCALIBUR working group on exascale continuum mechanics through code generation**, EP/V001493/1, £174k, Oxford PI.
- 2019–2020 **Leverhulme Trust Visiting Professorship for Prof. Panayotis Kevrekidis**, VP2-2018-007, £85k, PI.

- 2018–2023 **PRISM: Platform for Research In Simulation Methods**, EPSRC EP/R029423/1, £1.6m, Oxford PI, Platform grant.
- 2015–2018 **A new simulation and optimisation platform for marine technology**, EPSRC EP/M011151/1, £558k, Oxford PI, Software for the Future II.
- 2014–2015 **Scalable automated parallel PDE-constrained optimisation for dolfin-adjoint**, EPSRC eCSE02-03, £60k, PI, Embedded CSE support.
- 2013–2018 **Automating optimisation subject to partial differential equations on high-performance computers**, EPSRC EP/K030930/1, £487k, PI, Fellowship.
- 2012–2013 **Optimising the layout of tidal turbines for marine renewable energy**, EPSRC, £36k, Researcher Co-I, Pathways to Impact award.

Teaching

- 2019 **Departmental Teaching Award**, Mathematical Institute, University of Oxford.
- 2017–2021 **C6.4 Finite Element Methods for PDEs**, Mathematical Institute, University of Oxford.
- 2018 **PMR5426 Adjoints for Sensitivity, Optimisation and Control**, Escola Politécnica, Universidade de São Paulo.
- 2017–2018 **PMR5412 Modelling and Numerical Simulation via Variational Calculus**, Escola Politécnica, Universidade de São Paulo.
- 2016–date **Tutorials in Linear Algebra, Geometry, Differential Equations I, Numerical Analysis, Calculus of Variations, Constructive Mathematics**, Oriel College, University of Oxford.
- 2016 **Frontiers in PDE-constrained Optimization**, Institute for Mathematics and its Applications, University of Minnesota.
- 2014 **ANADE Summer School on Receptivity, Sensitivity Analysis and Uncertainty Quantification**, Engineering Department, University of Cambridge.

Research supervision

- PDRA Teresa Kyrke-Smith, Alberto Paganini, Thomas Roy, Jack Betteridge.
- PhD Florian Wechsung, Matteo Croci, Pablo Alexei Gazca Orozco, Hamza Alawiye, Ioannis Papadopoulos, Jingmin Xia, Fabian Laakmann, Francis Aznaran, Alexander van Brunt, Nicolas Boullé, Gonzalo Gonzalez de Diego, Pablo Brubeck, Boris Andrews, Aaron Baier-Reinio, India Marsden, Umberto Zerbinati.
- MSc 12 students on the Mathematical Modelling and Scientific Computing MSc.

Prizes won under my supervision

- 2022 **International Glaciological Society student paper prize**, Gonzalo Gonzalez de Diego won a prize for the best student presentation at the 2022 IGS meeting in Bilbao.
- 2022 **Copper Mountain student paper prize**, Pablo Brubeck won the Student Paper Competition of the 2022 Copper Mountain Conference on Iterative Methods.
- 2021 **STEM for Britain**, Nicolas Boullé was a finalist and presented his work at the House of Commons.
- 2021 **Broyden Prize in Optimization**, awarded to Matteo Croci for our joint work on deflation for semismooth equations.
- 2021 **IMA Leslie Fox Prize in Numerical Analysis**, Nicolas Boullé was shortlisted for his work on learning theory.
- 2021 **G-Research DPhil Prize**, £5K awarded to Nicolas Boullé for his work on rational neural networks.

- 2020 **Mathematical Institute DPhil Thesis Prize**, awarded to Florian Wechsung for his outstanding thesis.
- 2018 **G-Research DPhil Prize**, £10K awarded to Florian Wechsung for our joint work on robust preconditioners for the Navier–Stokes equations.

Administrative & editorial activities

- 2022 Acting head of the Oxford Numerical Analysis group during the sabbatical of Nick Trefethen.
- 2022–2025 Member of the Committee on Applications and Interdisciplinary Relations of the European Mathematical Society.
- 2022–2025 Associate Editor for the SIAM Journal on Scientific Computing.
- 2021 Lead organiser for *Efficient simulation algorithms for viscoelastic and viscous non-Newtonian fluids*, Banff International Research Station.
- 2019–date Member of the Copper Mountain Conference on Iterative Methods committee.
- 2017–2020 Editor of the SIAM *Fundamentals of Algorithms* book series.
- 2018–date Departmental open access coordinator.
- 2017–2022 Departmental colloquium organiser.
- 2017–date Numerical analysis representative on the Oxford MSc in Mathematical Sciences committee.
- 2016–2022 Examiner’s committee for the MSc in Mathematical Modelling and Scientific Computing.
- 2015 Member of the IMA Conference on Numerical Methods for Simulation committee.
- 2013–date Member of the EPSRC Peer Review College, reviewed grants for EPSRC.
- 2013–date PhD examiner for the University of Oxford, Politecnico di Milano, Katholieke Universiteit Leuven, Queen Mary University of London, University of Bath, Imperial College London, Charles University Prague.
- 2010–date Peer reviewer for over 20 journals in computational science and engineering.

Articles in review

- [85] **P. E. Farrell**, L. Mitchell, and L. R. Scott (2022). *Two conjectures on the Stokes complex in three dimensions on Freudenthal meshes*. arXiv:2211.05494
- [84] F. R. A. Aznaran, **P. E. Farrell**, C. W. Monroe, and A. J. Van-Brunt (2022). *Finite element methods for multicomponent convection-diffusion*. arXiv:2208.11949
- [83] N. Boullé, I. Newell, **P. E. Farrell**, and P. G. Kevrekidis (2022). *Two-component 3D atomic Bose-Einstein condensates support complex stable patterns*. arXiv:2208.05703
- [82] **P. E. Farrell**, A. Hamdan, and S. P. MacLachlan (2022b). *Finite-element discretization of the smectic density equation*. arXiv:2207.12916
- [81] F. Laakmann, **P. E. Farrell**, and K. Hu (2022). *Structure-preserving and helicity-conserving finite element approximations and preconditioning for the Hall MHD equations*. arXiv:2202.11586
- [80] I. A. P. Papadopoulos and **P. E. Farrell** (2022). *Preconditioners for computing multiple solutions in three-dimensional fluid topology optimization*. arXiv:2202.08248
- [79] R. Abu-Labdeh, S. P. MacLachlan, and **P. E. Farrell** (2022). *Monolithic multigrid for implicit Runge–Kutta discretizations of incompressible fluid flow*. arXiv:2202.07381
- [78] N. Boullé, **P. E. Farrell**, and M. E. Rognes (2022). *Optimal control of Hopf bifurcations*. arXiv:2201.11684

- [77] **P. E. Farrell**, A. Hamdan, and S. P. MacLachlan (2022a). “A new mixed finite-element method for H^2 -elliptic problems”. In: *Computers and Mathematics with Applications*. arXiv:2105.07289
- [76] F. R. A. Aznaran, **P. E. Farrell**, and R. C. Kirby (2022). “Transformations for Piola-mapped elements”. In: *SMAI Journal of Computational Mathematics*. arXiv:2110.13224
- [75] G. G. de Diego, **P. E. Farrell**, and I. J. Hewitt (2022). “On the finite element approximation of a semicoercive Stokes variational inequality arising in glaciology”. In: *SIAM Journal on Numerical Analysis*. arXiv:2108.00046
- [74] J. Xia and **P. E. Farrell** (2022). “Variational and numerical analysis of a \mathbf{Q} -tensor model for smectic-A liquid crystals”. In: *ESIAM: Mathematical Modelling and Numerical Analysis*. arXiv:2110.06479
- [73] P. D. Brubeck and **P. E. Farrell** (2022). “A scalable and robust vertex-star relaxation for high-order FEM”. in: *SIAM Journal on Scientific Computing*. arXiv:2107.14758
- [72] F. Laakmann, **P. E. Farrell**, and L. Mitchell (2021). “An augmented Lagrangian preconditioner for the magnetohydrodynamics equations at high Reynolds and coupling numbers”. In: *SIAM Journal on Scientific Computing*. arXiv:2104.14855
- [71] N. Boullé, V. Dallas, and **P. E. Farrell** (2021). “Bifurcation analysis of two-dimensional Rayleigh–Bénard convection using deflation”. In: *Physical Review E* 105 (5), p. 055106. DOI: 10.1103/PhysRevE.105.055106
- [70] G. G. de Diego, **P. E. Farrell**, and I. J. Hewitt (2021). “Numerical approximation of viscous contact problems applied to glacial sliding”. In: *Journal of Fluid Mechanics*. arXiv:2111.05593
- [69] A. Van-Brunt, **P. E. Farrell**, and C. W. Monroe (2021). “Consolidated theory of fluid thermodiffusion”. In: *AIChE Journal* 68 (5). arXiv:2109.05082, e17599. DOI: 10.1002/aic.17599
- [68] J. Dalby, **P. E. Farrell**, A. Majumdar, and J. Xia (2021). “One-dimensional ferronematics in a channel: order reconstruction, bifurcations and multistability”. In: *SIAM Journal on Applied Mathematics* 82.2, pp. 694–719. DOI: 10.1137/21M1400171
- [67] A. J. Ellingsrud, N. Boullé, **P. E. Farrell**, and M. E. Rognes (2021). “Accurate numerical simulation of electrodiffusion and water movement in brain tissue”. In: *Mathematical Medicine and Biology*. arXiv:2102.02539. DOI: 10.1093/imammb/dqab016
- [66] **P. E. Farrell**, L. Mitchell, L. R. Scott, and F. Wechsung (2021b). “Robust multigrid for nearly incompressible elasticity using macro elements”. In: *IMA Journal on Numerical Analysis*. arXiv:2002.02051. DOI: 10.1093/imanum/drab083
- [65] N. Boullé, **P. E. Farrell**, and A. Paganini (2021). “Control of bifurcation structures using shape optimization”. In: *SIAM Journal on Scientific Computing* 44 (1), A57–A76. DOI: 10.1137/21M1418708
- [64] **P. E. Farrell**, P. A. Gazca Orozco, and E. Süli (2021). “Finite element approximation and augmented Lagrangian preconditioning for anisothermal implicitly-constituted non-Newtonian flow”. In: *Mathematics of Computation*. arXiv:2011.03024. DOI: 10.1090/mcom/3703
- [63] A. J. Van-Brunt, **P. E. Farrell**, and C. W. Monroe (2022). “Augmented saddle point formulation of the steady-state Stefan–Maxwell diffusion equations”. In: *IMA Journal of Numerical Analysis* 42, pp. 3272–3305. DOI: 10.1093/imanum/drab067
- [62] M. Croci, M. B. Giles, and **P. E. Farrell** (2021). “Multilevel quasi Monte Carlo methods for elliptic partial differential equations driven by spatial white noise”. In: *SIAM Journal on Scientific Computing* 43.4, A2840–A2868. DOI: 10.1137/20M1329044

- [61] J. D. Betteridge, **P. E. Farrell**, and D. A. Ham (2021). “Code generation for productive portable scalable finite element simulation in Firedrake”. In: *IEEE Computing in Science and Engineering*. DOI: 10.1109/MCSE.2021.3085102
- [60] **P. E. Farrell**, R. C. Kirby, and J. Marchena-Menendez (2021). “Irksome: automating Runge–Kutta time-stepping for finite element methods”. In: *ACM Transactions on Mathematical Software* 47 (4). DOI: 10.1145/3466168
- [59] J. Xia, S. MacLachlan, T. J. Atherton, and **P. E. Farrell** (2021). “Structural landscapes in geometrically frustrated smectics”. In: *Physical Review Letters* 126.17, p. 177801. DOI: 10.1103/PhysRevLett.126.177801
- [58] **P. E. Farrell**, L. Mitchell, L. R. Scott, and F. Wechsung (2021a). “A Reynolds-robust preconditioner for the Scott–Vogelius discretization of the stationary incompressible Navier–Stokes equations”. In: *SMAI Journal of Computational Mathematics* 7, pp. 75–96. DOI: 10.5802/smai-jcm.72
- [57] K. Tüma, M. Rezaee-Hajidehi, J. Hron, **P. E. Farrell**, and S. Stupkiewicz (2021). “Phase-field modelling of multivariant martensitic transformation at finite-strain: computational aspects and large-scale finite-element simulations”. In: *Computer Methods in Applied Mechanics and Engineering* 377, p. 113705. DOI: 10.1016/j.cma.2021.113705
- [56] I. A. P. Papadopoulos, **P. E. Farrell**, and T. M. Surowiec (2021). “Computing multiple solutions of topology optimization problems”. In: *SIAM Journal on Scientific Computing* 43.3, A1555–A1582. DOI: 10.1137/20M1326209
- [55] **P. E. Farrell**, M. G. Knepley, L. Mitchell, and F. Wechsung (2021). “PCPATCH: Software for the topological construction of multigrid relaxation methods.” In: *ACM Transactions on Mathematical Software* 47 (3), pp. 1–22. DOI: 10.1145/3445791
- [54] J. Xia, **P. E. Farrell**, and F. Wechsung (2020). “Augmented Lagrangian preconditioners for the Oseen–Frank model of cholesteric liquid crystals”. In: *BIT Numerical Mathematics*. DOI: 10.1007/s10543-020-00838-9
- [53] **P. E. Farrell**, L. F. Gatica, B. P. Lamichhane, R. Oyarzuá, and R. Ruiz-Baier (2020). “Mixed Kirchhoff stress–displacement–pressure formulations for incompressible hyperelasticity”. In: *Computer Methods in Applied Mechanics and Engineering* 374, p. 113562. DOI: 10.1016/j.cma.2020.113562
- [52] J. H. Adler, T. Benson, E. C. Cyr, **P. E. Farrell**, S. MacLachlan, and R. Tuminaro (2021). “Monolithic multigrid for magnetohydrodynamics”. In: *SIAM Journal on Scientific Computing*, S70–S91. DOI: 10.1137/20M1348364
- [51] N. Boullé, E. G. Charalampidis, **P. E. Farrell**, and P. G. Kevrekidis (2020). “Deflation-based Identification of Nonlinear Excitations of the 3D Gross–Pitaevskii equation.” In: *Physical Review A* 102 (5), p. 053307. DOI: 10.1103/PhysRevA.102.053307
- [50] **P. E. Farrell** and P. A. Gazca-Orozco (2020). “An augmented Lagrangian preconditioner for implicitly-constituted non-Newtonian incompressible flow”. In: *SIAM Journal on Scientific Computing* 42.6, B1329–B1349. DOI: 10.1137/20M1336618
- [49] J. G. Williams, A. A. Castrejon-Pita, B. W. Turney, **P. E. Farrell**, S. J. Tavener, D. E. Moulton, and S. L. Waters (2020). “Cavity flow characteristics and applications to kidney stone removal”. In: *Journal of Fluid Mechanics* 902, A16. DOI: 10.1017/jfm.2020.583
- [48] H. A. Alawiye, **P. E. Farrell**, and A. Goriely (2020). “Revisiting the wrinkling of elastic bilayers II: post-bifurcation analysis”. In: *Journal of the Mechanics and Physics of Solids* 143, p. 104053. DOI: 10.1016/j.jmps.2020.104053
- [47] **P. E. Farrell**, Y. He, and S. P. MacLachlan (2021). “A local Fourier analysis of additive Vanka relaxation for the Stokes equations”. In: *Numerical Linear Algebra with Applications* 28.3, e2306. DOI: 10.1002/nla.2306

- [46] M. Croci and **P. E. Farrell** (2020). “Complexity bounds on supermesh construction for quasi-uniform meshes.” In: *Journal of Computational Physics* 414, p. 109459. DOI: 10.1016/j.jcp.2020.109459
- [45] E. G. Charalampidis, N. Boullé, **P. E. Farrell**, and P. G. Kevrekidis (2020). “Bifurcation analysis of stationary solutions of two-dimensional coupled Gross-Pitaevskii equations using deflated continuation”. In: *Communications in Nonlinear Science and Numerical Simulation* 87, p. 105255. DOI: 10.1016/j.cnsns.2020.105255
- [44] J. Xia, **P. E. Farrell**, and S. G. P. Castro (2020). “Nonlinear bifurcation analysis of stiffener profiles via deflation techniques”. In: *Thin Walled Structures* 149, p. 106662. DOI: 10.1016/j.tws.2020.106662
- [43] E. Medina, **P. E. Farrell**, K. Bertoldi, and C. Rycroft (2020). “Navigating the landscape of nonlinear mechanical metamaterials for advanced programmability.” In: *Physical Review B* 101.6, p. 064101. DOI: 10.1103/PhysRevB.101.064101
- [42] **P. E. Farrell**, P. A. Gazca-Orozco, and E. Süli (2020). “Numerical analysis of unsteady implicitly constituted incompressible fluids: three-field formulation”. In: *SIAM Journal on Numerical Analysis* 58.1, pp. 757–787. DOI: 10.1137/19M125738X
- [41] **P. E. Farrell**, L. Mitchell, and F. Wechsung (2019). “An augmented Lagrangian preconditioner for the 3D stationary incompressible Navier–Stokes equations at high Reynolds number”. In: *SIAM Journal on Scientific Computing* 41.5, A3073–A3096. DOI: 10.1137/18M1219370
- [40] **P. E. Farrell**, M. Croci, and T. M. Surowiec (2019). “Deflation for semismooth equations.” In: *Optimization Methods and Software* 35.6, pp. 1248–1271. DOI: 10.1080/10556788.2019.1613655
- [39] M. Croci, M. B. Giles, M. E. Rognes, and **P. E. Farrell** (2018). “Efficient white noise sampling and coupling for multilevel Monte Carlo with nonnested meshes”. In: *SIAM/ASA Journal on Uncertainty Quantification* 6.4, pp. 1630–1655. DOI: 10.1137/18M1175239
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- [36] T. M. Kyrke-Smith, G. Hilmar Gudmundsson, and **P. E. Farrell** (2017). “Can seismic observations of bed conditions on ice streams help constrain parameters in ice flow models?” In: *Journal of Geophysical Research: Earth Surface* 122.11, pp. 2269–2282. DOI: 10.1002/2017JF004373
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- [34] M. E. Rognes, **P. E. Farrell**, S. W. Funke, J. E. Hake, and M. M. C. Maleckar (2017). “cbcbeat: an adjoint-enabled framework for computational cardiac electrophysiology”. In: *The Journal of Open Source Software* 2.13. DOI: 10.21105/joss.00224
- [33] S. W. Funke, **P. E. Farrell**, and M. D. Piggott (2017). “Reconstructing wave profiles from inundation data”. In: *Computer Methods in Applied Mechanics and Engineering* 322, pp. 167–186. DOI: 10.1016/j.cma.2017.04.019

- [32] D. B. Emerson, J. H. Adler, **P. E. Farrell**, S. P. MacLachlan, and T. J. Atherton (2017). "Computing equilibrium states of cholesteric liquid crystals in elliptical channels with deflation algorithms." In: *Liquid Crystals* 45.3, pp. 341–350. DOI: 10.1080/02678292.2017.1365385
- [31] S. J. Chapman and **P. E. Farrell** (2017). "Analysis of Carrier's problem." In: *SIAM Journal on Applied Mathematics* 77.3, pp. 924–950. DOI: 10.1137/16M1096074
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- [29] **P. E. Farrell** and J. W. Pearson (2016). "A preconditioner for the Ohta-Kawasaki equation". In: *SIAM Journal on Matrix Analysis and Applications* 38.1, pp. 217–225. DOI: 10.1137/16M1065483
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- [24] **P. E. Farrell**, Á. Birkisson, and S. W. Funke (2015). "Deflation techniques for finding distinct solutions of nonlinear partial differential equations". In: *SIAM Journal on Scientific Computing* 37.4, A2026–A2045. DOI: 10.1137/140984798
- [23] **P. E. Farrell**, C. J. Cotter, and S. W. Funke (2014). "A framework for the automation of generalised stability theory". In: *SIAM Journal on Scientific Computing* 36.1, pp. C25–C48. DOI: 10.1137/120900745
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- [21] H. R. Hiester, M. D. Piggott, **P. E. Farrell**, and P. A. Allison (2014). "Assessment of spurious mixing in adaptive mesh simulations of the two-dimensional lock-exchange". In: *Ocean Modelling* 73, pp. 30–44. DOI: 10.1016/j.ocemod.2013.10.003
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- [12] **P. E. Farrell**, S. Micheletti, and S. Perotto (2011). “An anisotropic Zienkiewicz-Zhu error estimator for 3D applications”. In: *International Journal for Numerical Methods in Engineering* 85.6, pp. 671–692. DOI: 10.1002/nme.2980
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