

+44 1865 270743
patrick.farrell@maths.ox.ac.uk
https://pefarrell.org
orcid:0000-0002-1241-7060

# Patrick E. Farrell

## Employment history

- 2016-date 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, National University of Ireland, Galway.
  - Thesis Cryptographic applications of polycyclic groups.
  - Prizes Hamilton Prize, Royal Irish Academy, 2006; Blayney Exhibition, National University of Ireland, 2006.

#### Notable prizes

- 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

- 2020–2021 Gen X: ExCALIBUR working group on exascale continuum mechanics through code generation, EP/V001493/1, £174,252, Co-I.
- 2019–2020 Leverhulme Trust Visiting Professorship for Prof. Panayotis Kevrekidis, VP2-2018-007, £85,390, PI.
- 2018–2023 PRISM: Platform for Research In Simulation Methods, EPSRC EP/R029423/1, £1,612,965, Co-I, Platform grant.
- 2015–2018 **A** new simulation and optimisation platform for marine technology, EPSRC EP/M011151/1, £557,545, Co-I, Software for the Future II.

- 2014–2015 **Scalable automated parallel PDE-constrained optimisation for dolfin-adjoint**, EP-SRC eCSE02-03, £60,298, PI, Embedded CSE support.
- 2013–2018 Automating optimisation subject to partial differential equations on high-performance computers, EPSRC EP/K030930/1, £487,241, PI, Fellowship.
- 2012–2013 **Optimising the layout of tidal turbines for marine renewable energy**, EPSRC, £35,572, 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.
  - 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.
  - MSc 11 students on the Mathematical Modelling and Scientific Computing MSc.

# Prizes won under my supervision

- 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 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

- 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-date Departmental colloquium organiser.

2017–date	Numerical analysis representative on the Oxford MSc in Mathematical Sciences committee.
2016-date	${\sf Examiner's\ committee\ for\ the\ MSc\ in\ Mathematical\ Modelling\ and\ Scientific\ Computing}.$
2015-date	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 15 journals in computational science and engineering.

#### Articles in review

- [68] J. D. Betteridge, **P. E. Farrell**, and D. A. Ham (2021). *Code generation for productive portable scalable finite element simulation in Firedrake*. arXiv:2104.08012
- [67] N. Boullé, V. Dallas, and **P. E. Farrell** (2021). *Bifurcation analysis of two-dimensional Rayleigh–Bénard convection using deflation*. arXiv:2102.10576
- [66] J. Dalby, **P. E. Farrell**, A. Majumdar, and J. Xia (2021). *One-dimensional ferronematics in a channel: order reconstruction, bifurcations and multistability*. arXiv:2102.06347
- [65] A. J. Ellingsrud, N. Boullé, P. E. Farrell, and M. E. rognes (2021). Accurate numerical simulation of electrodiffusion and water movement in brain tissue. & Biology. arXiv:2102.02539
- [64] **P. E. Farrell**, P. A. Gazca Orozco, and E. Süli (2020). Finite element approximation and augmented Lagrangian preconditioning for anisothermal implicitly-constituted non-Newtonian flow. arXiv:2011.03024
- [63] **P. E. Farrell**, R. C. Kirby, and J. Marchena-Menendez (2020). *Irksome: automating Runge–Kutta time-stepping for finite element methods.* arXiv:2006.16282
- [62] A. Van-Brunt, **P. E. Farrell**, and C. Monroe (2020). Augmented saddle point formulation of the steady-state Stefan–Maxwell diffusion equations. arXiv:2006.03321
- [61] **P. E. Farrell**, L. Mitchell, L. R. Scott, and F. Wechsung (2020). *Robust multigrid for nearly incompressible elasticity using macro elements.* arXiv:2002.02051
- [60] M. Croci, M. B. Giles, and **P. E. Farrell** (2019). *Multilevel quasi Monte Carlo methods for elliptic PDEs with random field coefficients via fast white noise sampling.* arXiv:1911.12099

#### Refereed journal articles

- [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 (2021). "A Reynolds-robust preconditioner for the Scott-Vogelius discretization of the stationary incompressible Navier–Stokes equations". In: *SMAI Journal of Computational Mathematics* 7. arXiv:2004.09398, pp. 75–96. DOI: 10.5802/smai-jcm.72
- [57] K. Tůma, 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. arXiv:2004.11797
- [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. arXiv:1912.08516
- [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*. arXiv:2004.07329. 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 Kirckhhoff 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 (2020). "Monolithic multigrid for magnetohydrodynamics". In: SIAM Journal on Scientific Computing. arXiv:2006.15700
- [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
- [38] A. Paganini, F. Wechsung, and Patrick E. Farrell (2018). "Higher-order moving mesh methods for PDE-constrained shape optimization". In: *SIAM Journal on Scientific Computing* 40.4, A2356–A2382. DOI: 10.1137/17m1133956

- [37] T. M. Kyrke-Smith, G. H. Gudmundsson, and **P. E. Farrell** (2018). "Relevance of detail in basal topography for basal slipperiness inversions: a case study on Pine Island Glacier, Antarctica". In: *Frontiers in Earth Science* 6, p. 33. DOI: 10.3389/feart.2018.00033
- [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
- [35] E. G. Charalampidis, P. G. Kevrekidis, and P. E. Farrell (2018). "Computing stationary solutions of the two-dimensional Gross-Pitaevskii equation with deflated continuation." In: Communications in Nonlinear Science and Numerical Simulation 54, pp. 482–499. DOI: 10.1016/j.cnsns.2017.05.024
- [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
- [30] M. Robinson, C. Luo, P. E. Farrell, R. Erban, and A. Majumdar (2017). "From molecular to continuum modelling of bistable liquid crystal devices." In: Liquid Crystals 44.14-15, pp. 2267–2284. DOI: 10.1080/02678292.2017.1290284
- [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
- [28] A. Beskos, M. Girolami, S. Lan, **P. E. Farrell**, and A. M. Stuart (2016). "Geometric MCMC for infinite-dimensional inverse problems". In: *Journal of Computational Physics* 335, pp. 327–351. DOI: 10.1016/j.jcp.2016.12.041
- [27] J. H. Adler, D. B. Emerson, P. E. Farrell, and S. P. MacLachlan (2017). "Combining deflation and nested iteration for computing multiple solutions of nonlinear variational problems". In: SIAM Journal on Scientific Computing 39.1, B29–B52. DOI: 10.1137/ 16M1058728
- [26] P. E. Farrell and C. Maurini (2016). "Linear and nonlinear solvers for variational phase-field models of brittle fracture". In: *International Journal for Numerical Methods in Engineering* 109.5, pp. 648–667. DOI: 10.1002/nme.5300
- [25] P. E. Farrell (2016). "The number of distinct eigenvalues of a matrix after perturbation". In: SIAM Journal on Matrix Analysis and Applications 37.2, pp. 572–576. DOI: 10.1137/15M1037603
- [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

- [22] J. R. Maddison and **P. E. Farrell** (2014). "Rapid development and adjoining of transient finite element models". In: *Computer Methods in Applied Mechanics and Engineering* 276.0, pp. 95–121. DOI: 10.1016/j.cma.2014.03.010
- [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
- [20] S. W. Funke, P. E. Farrell, and M. D. Piggott (2014). "Tidal turbine array optimisation using the adjoint approach". In: Renewable Energy 63.0, pp. 658-673. DOI: 10.1016/j. renene.2013.09.031
- [19] A. G. Buchan, P. E. Farrell, G. J. Gorman, A. J. H. Goddard, M. D. Eaton, E. T. Nygaard, P. L. Angelo, R. P. Smedley-Stevenson, S. R. Merton, and P. N. Smith (2014). "The immersed body supermeshing method for modelling reactor physics problems with complex internal structures". In: *Annals of Nuclear Energy* 63.0, pp. 399–408. DOI: 10.1016/j.anucene.2013.07.044
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- [17] P. E. Farrell, D. A. Ham, S. W. Funke, and M. E. Rognes (2013). "Automated derivation of the adjoint of high-level transient finite element programs". In: SIAM Journal on Scientific Computing 35.4, pp. C369–C393. DOI: 10.1137/120873558
- [16] A. Viré, J. Xiang, F. Milthaler, P. E. Farrell, M. D. Piggott, J.-P. Latham, D. Pavlidis, and C. C. Pain (2012). "Modelling of fluid-solid interactions using an adaptive mesh fluid model coupled with a combined finite discrete element model". In: *Ocean Dynamics* 62.10–12, pp. 1487–1501. DOI: 10.1007/s10236-012-0575-z
- [15] J. R. Maddison and **P. E. Farrell** (2012). "Directional integration on unstructured meshes via supermesh construction". In: *Journal of Computational Physics* 231.12, pp. 4422–4432. DOI: 10.1016/j.jcp.2012.02.009
- [14] G. J. Gorman, J. Southern, P. E. Farrell, M. D. Piggott, G. Rokos, and P. H. J. Kelly (2012). "Hybrid OpenMP/MPI anisotropic mesh smoothing". In: *Procedia Computer Science* 9.0, pp. 1513–1522. DOI: 10.1016/j.procs.2012.04.166
- [13] J. Southern, G.J. Gorman, M.D. Piggott, and **P. E. Farrell** (2012). "Parallel anisotropic mesh adaptivity with dynamic load balancing for cardiac electrophysiology". In: *Journal of Computational Science* 3.1–2, pp. 8–16. DOI: 10.1016/j.jocs.2011.11.002
- [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
- [11] P. E. Farrell (2011). "The addition of fields on different meshes". In: Journal of Computational Physics 230.9, pp. 3265–3269. DOI: 10.1016/j.jcp.2011.01.028
- [10] J. R. Maddison, C. J. Cotter, and P. E. Farrell (2011). "Geostrophic balance preserving interpolation in mesh adaptive linearised shallow-water ocean modelling". In: Ocean Modelling. DOI: 10.1016/j.ocemod.2010.12.007
  - [9] P. E. Farrell and J. R. Maddison (2011). "Conservative interpolation between volume meshes by local Galerkin projection". In: *Computer Methods in Applied Mechanics and Engineering* 200.1-4, pp. 89–100. DOI: 10.1016/j.cma.2010.07.015
- J. Southern, G. J. Gorman, M. D. Piggott, P. E. Farrell, M. O. Bernabeu, and J. Pitt-Francis (2010b). "Simulating cardiac electrophysiology using anisotropic mesh adaptivity".
   In: Journal of Computational Science 1.2, pp. 82–88. DOI: 10.1016/j.jocs.2010.03.010

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- [6] P. E. Farrell, M. D. Piggott, G. J. Gorman, D. A. Ham, C. R. Wilson, and T. M. Bond (2011). "Automated continuous verification for numerical simulation". In: Geoscientific Model Development 4.2, pp. 435–449. DOI: 10.5194/gmd-4-435-2011
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- [3] F. Fang, C. C. Pain, I. M. Navon, G. J. Gorman, M. D. Piggott, P. A. Allison, P. E. Farrell, and A. J. H. Goddard (2009). "A POD reduced order unstructured mesh ocean modelling method for moderate Reynolds number flows". In: *Ocean Modelling* 28.1-3, pp. 127–136. DOI: 10.1016/j.ocemod.2008.12.006
- [2] P. E. Farrell, M. D. Piggott, C. C. Pain, G. J Gorman, and C. R. G. Wilson (2009). "Conservative interpolation between unstructured meshes via supermesh construction". In: Computer Methods in Applied Mechanics and Engineering 198.33-36, pp. 2632–2642. DOI: 10.1016/j.cma.2009.03.004
- [1] F. Fang, C. C. Pain, I. M. Navon, M. D. Piggott, G. J. Gorman, **P. E. Farrell**, P. A. Allison, and A. J. H. Goddard (2008). "A POD reduced-order 4D-Var adaptive mesh ocean modelling approach". In: *International Journal for Numerical Methods in Fluids* 60.7, pp. 709–732. DOI: 10.1002/fld.1911