

+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 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, Pl.

- 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.
  - MSc 12 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

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-date Departmental colloquium organiser.
- 2017–date Numerical analysis representative on the Oxford MSc in Mathematical Sciences committee.
- 2016-date 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

- [77] G. G. de Diego, **P. E. Farrell**, and I. J. Hewitt (2021a). *Numerical approximation of viscous contact problems applied to glacial sliding.* arXiV:2111.05593
- [76] F. R. A. Aznaran, **P. E. Farrell**, and R. C. Kirby (2021). *Transformations for Piola-mapped elements.* arXiV:2110.13224
- [75] J. Xia and **P. E. Farrell** (2021). Variational and numerical analysis of a Q-tensor model for smectic-A liquid crystals. arXiV:2110.06479
- [74] G. G. de Diego, **P. E. Farrell**, and I. J. Hewitt (2021b). On the finite element approximation of a semicoercive Stokes variational inequality arising in glaciology. arXiv:2108.00046
- [73] P. D. Brubeck and **P. E. Farrell** (2021). A scalable and robust preconditioner for high-order FEM based on the fast diagonalization method. arXiv:2107.14758
- [72] **P. E. Farrell**, A. Hamdan, and S. P. MacLachlan (2021). *A new mixed finite-element method for the biharmonic problem.* arXiv:2105.07289
- [71] F. Laakmann, **P. E. Farrell**, and L. Mitchell (2021). An augmented Lagrangian preconditioner for the magnetohydrodynamics equations at high Reynolds and coupling numbers. arXiv:2104.14855
- [70] N. Boullé, V. Dallas, and **P. E. Farrell** (2021). *Bifurcation analysis of two-dimensional Rayleigh–Bénard convection using deflation*. arXiv:2102.10576

# Refereed journal articles

- [69] A. Van-Brunt, **P. E. Farrell**, and C. W. Monroe (2021). "Consolidated theory of fluid thermodiffusion". In: *AIChE Journal*. arXiV:2109.05082
- [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. arXiv:2102.00129
- [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
- [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

- [65] N. Boullé, **P. E. Farrell**, and A. Paganini (2021). "Control of bifurcation structures using shape optimization". In: *SIAM Journal on Scientific Computing*. arXiv:2105.14884
- [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
- [63] A. J. Van-Brunt, P. E. Farrell, and C. W. Monroe (2021). "Augmented saddle point formulation of the steady-state Stefan-Maxwell diffusion equations". In: IMA Journal of Numerical Analysis. arXiv:2006.03321
- [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. arXiv:2104.08012. 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. 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 43.3. arXiv:2004.11797, 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. 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 (2021). "Monolithic multigrid for magnetohydrodynamics". In: SIAM Journal on Scientific Computing. arXiv:2006.15700, 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
- [38] A. Paganini, F. Wechsung, and **P. 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
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- [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
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- [24] P. E. Farrell, A. 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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- [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
- [18] C. M. J. Baker, A. G. Buchan, C. C. Pain, P. E. Farrell, M. D. Eaton, and P. Warner (2013). "Multimesh anisotropic adaptivity for the Boltzmann transport equation". In: Annals of Nuclear Energy 53.0, pp. 411–426. DOI: 10.1016/j.anucene.2012.07.023
- [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
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- [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
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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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- [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
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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