

OUT OF THE CODE – A FENICS RISES

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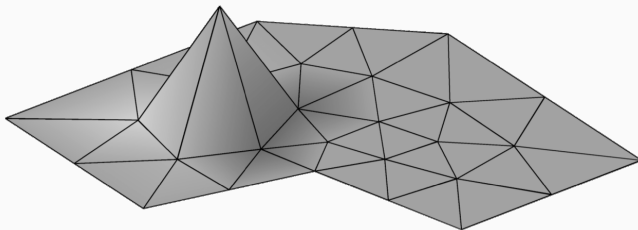
Anders Logg, Kent-Andre Mardal, and Garth N. Wells.

Automated solution of differential equations by the finite element method, 2012.

Douglas N. Arnold, Richard S. Falk, and Ragnar Winther.

Finite element exterior calculus: from Hodge theory to numerical stability, 2010.

FENICS



1. Identify PDE along with IC and BC.
2. Reformulate PDE in variational form.
3. Make code for mesh, input data, and variational form.
4. Add statements to solve system, and visualize.

POISSON'S PROBLEM

First Step

Find u such that $-\Delta u = \operatorname{div} \operatorname{grad} u = f$ in square Ω ,
with $u = 0$ on $\partial\Omega$.

Second Step

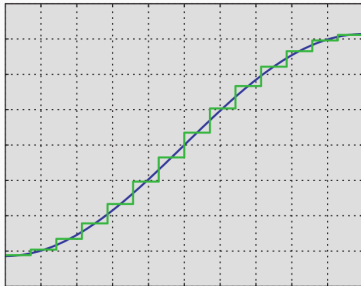
Find $u \in V = \dot{H}^1(\Omega)$ such that

$$\int_{\Omega} \operatorname{grad} u \cdot \operatorname{grad} v \, dx - \int_{\partial\Omega} \frac{\partial u}{\partial n} v \, ds = \int_{\Omega} f u \, dx$$

for any $v \in V$.

PYTHON!

NUMERICAL RESULT



u on left. $-u'$ on right.

In primal form...

$$\begin{aligned} -\operatorname{div} \operatorname{grad} u &= f && \text{in } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

In mixed form...

$$\begin{aligned} -\operatorname{div} \sigma &= f && \text{in } \Omega \\ \sigma &= \operatorname{grad} u && \text{in } \Omega \\ u &= 0 && \text{on } \partial\Omega \end{aligned}$$

First Step

Find (σ, u) such that $-\operatorname{div} \sigma = f$ and $\sigma = \operatorname{grad} u$ in square Ω , with $u = 0$ on $\partial\Omega$.

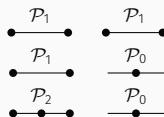
Second Step

Find $(\sigma, u) \in V = H(\operatorname{div}, \Omega) \times L^2(\Omega)$ such that

$$\begin{aligned} \int_{\Omega} \operatorname{div} \sigma v \, dx &= - \int_{\Omega} f v \, dx, \\ \int_{\Omega} \sigma \cdot \tau \, dx + \int_{\Omega} u \operatorname{div} \tau \, dx - \int_{\partial\Omega} u (\tau \cdot n) \, ds &= 0, \end{aligned}$$

for any $(\tau, v) \in V$.

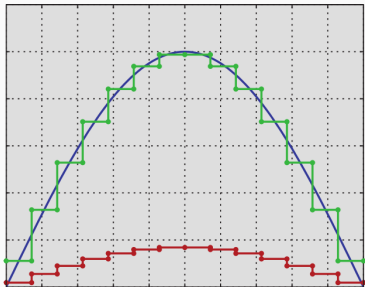
In 1D, pick (σ_h, u_h) in ...



singular? stable? unstable?

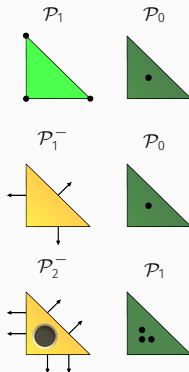
PYTHON!

NUMERICAL RESULT



(σ, u) in $\mathcal{P}_1 \times \mathcal{P}_0$ or $\mathcal{P}_2 \times \mathcal{P}_0$

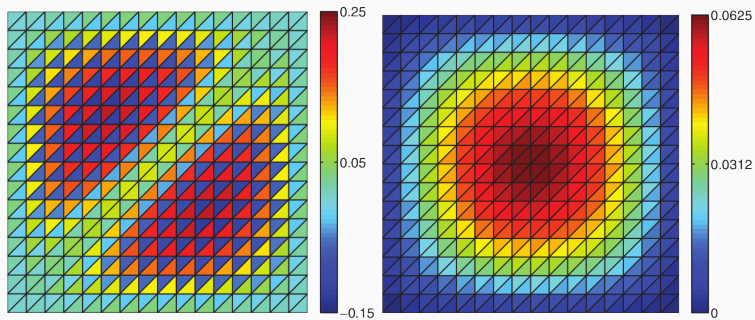
In 2D, pick (σ_h, u_h) in ...



unstable? stable?

PYTHON!

NUMERICAL RESULT



(σ, u) in $\mathcal{P}_1 \times \mathcal{P}_0$ or $\mathcal{P}_1^- \times \mathcal{P}_0$

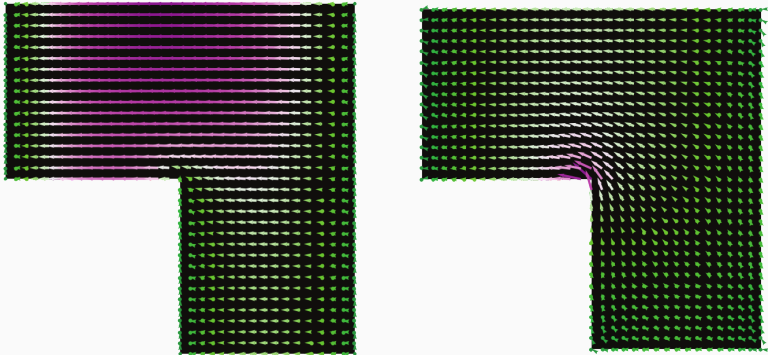
CONVERGENCE

HOW TO GET CONVERGENCE?

Consistency – is discrete problem close to continuous one?

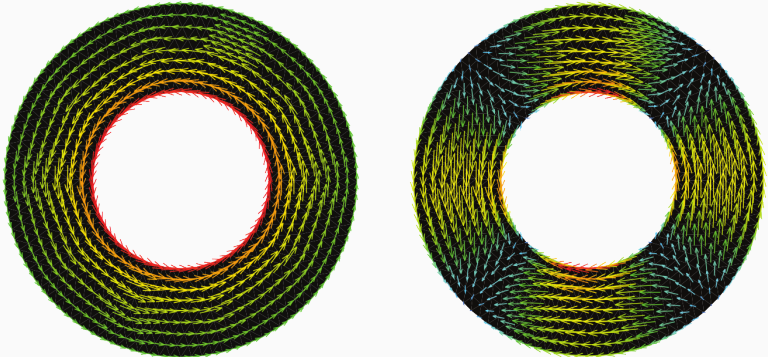
Stability – is discrete problem well-posed?

...then convergence!



Consistency – is discrete problem close to continuous one?

$$H^1 \subsetneq H(\text{curl}) \cap H(\text{div})$$



Stability – is discrete problem well-posed?
Harmonic functions

HODGE LAPLACIAN

The complex

$$\begin{array}{ccccc}
 L^2(\mathbb{V}) & \xrightarrow{\operatorname{div}} & L^2(\mathbb{R}) & \longrightarrow & 0 \\
 \sigma & & u & & \\
 & \nwarrow \text{--- grad} & & \nwarrow & \\
 & & & &
 \end{array}$$

...associated 2nd order operator

$$-\operatorname{div} \underbrace{\operatorname{grad} u}_{\sigma} = 0$$

...leads to the mixed formulation

$$\sigma - \operatorname{grad} u = 0$$

$$-\operatorname{div} \sigma = 0$$

The *de Rham complex* in 3D

$$\begin{array}{ccccccc}
 0 & \longrightarrow & L^2(\mathbb{R}) & \xrightarrow{\text{grad}} & L^2(\mathbb{V}) & \xrightarrow{\text{curl}} & L^2(\mathbb{V}) & \xrightarrow{\text{div}} & L^2(\mathbb{R}) & \longrightarrow & 0 \\
 & & & & \nwarrow & & \nwarrow & & \nwarrow & & \\
 & & & & \text{-- div} & & \text{curl} & & \text{-- grad} & &
 \end{array}$$

...associated *Hodge Laplacian*

$$\underbrace{d^* du}_{\sigma} + \underbrace{d d^* u}_{\rho} = 0$$

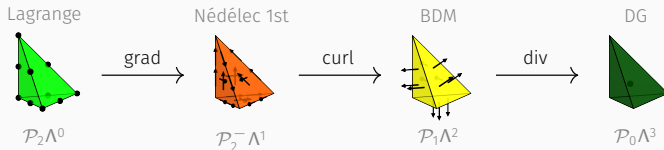
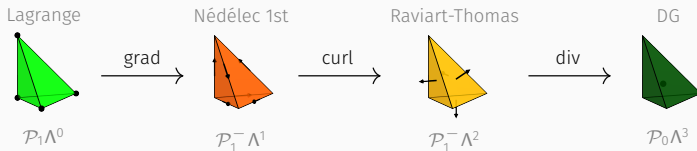
...leads to the mixed formulation

$$\sigma - d^* u = 0$$

$$d^* \rho + d\sigma = 0$$

$$\rho - du = 0$$

POLYNOMIAL DE RHAM COMPLEXES



PERIODIC TABLE OF FINITE ELEMENTS

The $\mathcal{P}_r\Lambda^k$ family					The $\mathcal{P}_r\Lambda^k$ family					The $\mathcal{Q}_r\Lambda^k$ family					The $\mathcal{S}_r\Lambda^k$ family				
$k=0$ $k=1$ $k=2$ $k=3$					$k=0$ $k=1$ $k=2$ $k=3$					$k=0$ $k=1$ $k=2$ $k=3$					$k=0$ $k=1$ $k=2$ $k=3$				
$n=1$					$n=1$					$n=1$					$n=1$				
$n=2$					$n=2$					$n=2$					$n=2$				
$n=3$					$n=3$					$n=3$					$n=3$				

QUESTIONS?