

# Discrete de Rham (DDR) methods for mixed formulations

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# Outline

- 1 Motivation
- 2 The Discrete de Rham construction
- 3 Application to magnetostatics

# Eddy Current Testing (ECT) in nuclear power plants

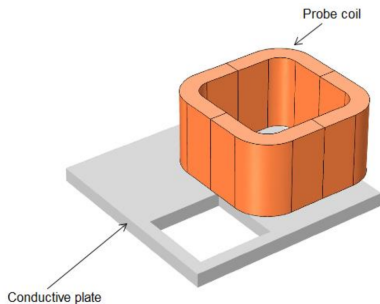


Figure: A probe coil assessing the presence of cracks in a conductive material

- Crack geometries too complicated to use standard meshes
  - Faint control signal (comparable to the numerical error)
  - Complicated topology
- ⇒ **DDR methods (high-order, general meshes, compatible,...)**

# Magnetostatics / First formulation

- Assume, for the moment,  $\Omega$  with trivial topology ( $b_1 = b_2 = 0$ )
- Let  $\mu > 0$  and  $\mathbf{J} \in \mathbf{curl} \mathbf{H}(\mathbf{curl}; \Omega)$ . The first formulation reads:  
Find the **magnetic field**  $\mathbf{H} : \Omega \rightarrow \mathbb{R}^3$  and **vector potential**  $\mathbf{A} : \Omega \rightarrow \mathbb{R}^3$  s.t.

$$\begin{aligned}\mu \mathbf{H} - \mathbf{curl} \mathbf{A} &= \mathbf{0} && \text{in } \Omega, && \text{(vector potential)} \\ \mathbf{curl} \mathbf{H} &= \mathbf{J} && \text{in } \Omega, && \text{(Ampère's law)} \\ \operatorname{div} \mathbf{A} &= 0 && \text{in } \Omega, && \text{(Coulomb's gauge)} \\ \mathbf{A} \times \mathbf{n} &= \mathbf{0} && \text{on } \partial\Omega && \text{(boundary condition)}\end{aligned}$$

- Weak formulation:** Find  $(\mathbf{H}, \mathbf{A}) \in \mathbf{H}(\mathbf{curl}; \Omega) \times \mathbf{H}(\operatorname{div}; \Omega)$  s.t.

$$\begin{aligned}\int_{\Omega} \mu \mathbf{H} \cdot \boldsymbol{\tau} - \int_{\Omega} \mathbf{A} \cdot \mathbf{curl} \boldsymbol{\tau} &= 0 && \forall \boldsymbol{\tau} \in \mathbf{H}(\mathbf{curl}; \Omega), \\ \int_{\Omega} \mathbf{curl} \mathbf{H} \cdot \mathbf{v} + \int_{\Omega} \operatorname{div} \mathbf{A} \operatorname{div} \mathbf{v} &= \int_{\Omega} \mathbf{J} \cdot \mathbf{v} && \forall \mathbf{v} \in \mathbf{H}(\operatorname{div}; \Omega)\end{aligned}$$

## Magnetostatics / Second formulation

- A second formulation of magnetostatics reads:

Find the **vector potential**  $\mathbf{u} : \Omega \rightarrow \mathbb{R}^3$  and **Lagrange multiplier**  $p : \Omega \rightarrow \mathbb{R}$   
s.t.

$$\begin{aligned}\mu^{-1} \operatorname{curl} \operatorname{curl} \mathbf{u} + \operatorname{grad} p &= \mathbf{J} && \text{in } \Omega, && \text{(Ampère's law)} \\ \operatorname{div} \mathbf{u} &= 0 && \text{in } \Omega, && \text{(Coulomb's gauge)} \\ \operatorname{curl} \mathbf{u} \times \mathbf{n} = \mathbf{0} \text{ and } \mathbf{u} \cdot \mathbf{n} &= 0 && \text{on } \partial\Omega, && \text{(boundary conditions)} \\ \int_{\Omega} p &= 0\end{aligned}$$

- **Weak formulation:** Find  $(\mathbf{u}, p) \in \mathbf{H}(\operatorname{curl}; \Omega) \times H^1(\Omega)$  s.t.  $\int_{\Omega} p = 0$  and

$$\begin{aligned}\int_{\Omega} \nu \operatorname{curl} \mathbf{u} \cdot \operatorname{curl} \mathbf{v} + \int_{\Omega} \operatorname{grad} p \cdot \mathbf{v} &= \int_{\Omega} \mathbf{f} \cdot \mathbf{v} && \forall \mathbf{v} \in \mathbf{H}(\operatorname{curl}; \Omega), \\ - \int_{\Omega} \mathbf{u} \cdot \operatorname{grad} q &= 0 && \forall q \in H^1(\Omega)\end{aligned}$$

# A unified tool for well-posedness: The de Rham complex

$$H^1(\Omega) \xrightarrow{\text{grad}} \mathbf{H}(\text{curl}; \Omega) \xrightarrow{\text{curl}} \mathbf{H}(\text{div}; \Omega) \xrightarrow{\text{div}} L^2(\Omega) \xrightarrow{0} \{0\}$$

- The above problems are **mixed formulations** involving two fields
- Well-posedness hinges on key properties depending on the topology of  $\Omega$ :

$$\text{Im grad} \subset \text{Ker curl},$$

$$\text{Im curl} \subset \text{Ker div}$$

$$\Omega \subset \mathbb{R}^3 \ (b_3 = 0) \implies \text{Im div} = L^2(\Omega) \quad (1^{\text{st}} \text{ formulation})$$

# A unified tool for well-posedness: The de Rham complex

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- The above problems are **mixed formulations** involving two fields
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  - no “tunnels” crossing  $\Omega$  ( $b_1 = 0$ )  $\implies$  **Im grad = Ker curl** (2<sup>nd</sup> formulation)
  - no “voids” contained in  $\Omega$  ( $b_2 = 0$ )  $\implies$  **Im curl = Ker div** (1<sup>st</sup> formulation)
  - $\Omega \subset \mathbb{R}^3$  ( $b_3 = 0$ )  $\implies$  **Im div =  $L^2(\Omega)$**  (1<sup>st</sup> formulation)

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- The above problems are **mixed formulations** involving two fields
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  - no “voids” contained in  $\Omega$  ( $b_2 = 0$ )  $\implies$  **Im curl = Ker div** (1<sup>st</sup> formulation)
  - $\Omega \subset \mathbb{R}^3$  ( $b_3 = 0$ )  $\implies$  **Im div =  $L^2(\Omega)$**  (1<sup>st</sup> formulation)
- When  $b_1 \neq 0$  or  $b_2 \neq 0$ , **de Rham's cohomology** characterizes

$$\text{Ker curl/Im grad} \quad \text{and} \quad \text{Ker div/Im curl}$$



# Generalization through differential forms

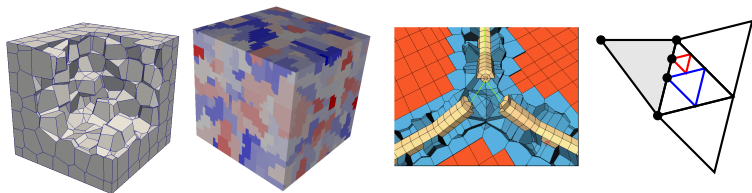
- A generalization to  **$n$ -dimensional domains** (and manifolds) is possible
- The de Rham complex of **differential forms** on  $\Omega \subset \mathbb{R}^n$  connected domain is

$$H\Lambda^0(\Omega) \xrightarrow{d^0} \dots \xrightarrow{d^{k-1}} H\Lambda^k(\Omega) \xrightarrow{d^k} \dots \xrightarrow{d^{n-1}} H\Lambda^n(\Omega) \longrightarrow \{0\}$$

- For  $n = 3$ , the following links are established through **vector proxies**:

$$\begin{array}{ccccccccc} H\Lambda^0(\Omega) & \xrightarrow{d^0} & H\Lambda^1(\Omega) & \xrightarrow{d^1} & H\Lambda^2(\Omega) & \xrightarrow{d^2} & H\Lambda^3(\Omega) & \longrightarrow & \{0\} \\ \updownarrow & & \updownarrow & & \updownarrow & & \updownarrow & & \\ H^1(\Omega) & \xrightarrow{\text{grad}} & \mathbf{H}(\text{curl}; \Omega) & \xrightarrow{\text{curl}} & \mathbf{H}(\text{div}; \Omega) & \xrightarrow{\text{div}} & L^2(\Omega) & \longrightarrow & \{0\} \end{array}$$

# Domain and polytopal mesh



- Assume  $\Omega \subset \mathbb{R}^n$  polytopal (polygon if  $n = 2$ , polyhedron if  $n = 3, \dots$ )
- We consider a **polytopal mesh**  $\mathcal{M}_h$  containing all (flat)  $d$ -cells,  $0 \leq d \leq n$
- $d$ -cells in  $\mathcal{M}_h$  are collected in  $\Delta_d(\mathcal{M}_h)$ , so that, when  $n = 3$ ,
  - $\Delta_0(\mathcal{M}_h) = \mathcal{V}_h$  is the set of **vertices**
  - $\Delta_1(\mathcal{M}_h) = \mathcal{E}_h$  is the set of **edges**
  - $\Delta_2(\mathcal{M}_h) = \mathcal{F}_h$  is the set of **faces**
  - $\Delta_3(\mathcal{M}_h) = \mathcal{T}_h$  is the set of **elements**

# General ideas

$$\underline{X}_{r,h}^0 \xrightarrow{d_{r,h}^0} \underline{X}_{r,h}^1 \xrightarrow{d_{r,h}^1} \dots \longrightarrow \underline{X}_{r,h}^{n-1} \xrightarrow{d_{r,h}^{n-1}} \underline{X}_{r,h}^n \longrightarrow \{0\}$$

- Discrete spaces with **polynomial components** attached to mesh entities
- We recursively construct on  $d$ -cells
  - A **discrete potential** playing the role of a  $k$ -form inside  $f$
  - A **discrete exterior derivative** playing the role of its exterior derivative
- Reconstructions mimic the **Stokes formula**

$$\int_f d^\ell \omega \wedge \mu = (-1)^{\ell+1} \int_f \omega \wedge d^{n-\ell-1} \mu + \int_{\partial f} \text{tr}_{\partial f} \omega \wedge \text{tr}_{\partial f} \mu$$
$$\forall (\omega, \mu) \in \Lambda^\ell(f) \times \Lambda^{n-\ell-1}(f)$$

# Trimmed polynomial spaces

- Let  $f \in \Delta_d(\mathcal{M}_h)$ ,  $d \in [1, n]$ , fix  $\mathbf{x}_f \in f$ , and define the **Koszul complement**

$$\mathcal{K}_r^\ell(f) := \kappa \mathcal{P}_{r-1} \Lambda^{\ell+1}(f) \quad \text{with} \quad (\kappa \omega)_{\mathbf{x}}(\cdot, \dots) := \omega_{\mathbf{x}}(\mathbf{x} - \mathbf{x}_f, \dots)$$

- For  $\ell \geq 1$  we define the **trimmed polynomial spaces**

$$\mathcal{P}_r^- \Lambda^\ell(f) := d \mathcal{P}_r \Lambda^{\ell-1}(f) \oplus \mathcal{K}_r^\ell(f)$$

- In terms of vector proxies, we recover the **Raviart–Thomas–Nédélec spaces**

$$\begin{aligned} \forall f \equiv F \in \mathcal{F}_h, \quad & \mathcal{P}_r^- \Lambda^1(f) \cong \mathcal{N}_r(F) = \mathcal{RT}_r(F)^\perp \\ \forall f \equiv T \in \mathcal{T}_h \quad & \begin{cases} \mathcal{P}_r^- \Lambda^1(f) \cong \mathcal{N}_r(T), \\ \mathcal{P}_r^- \Lambda^2(f) \cong \mathcal{RT}_r(T) \end{cases} \end{aligned}$$

# Discrete $H\Lambda^k(\Omega)$ spaces and interpolator

$$\underline{X}_{r,h}^k := \bigotimes_{d=k}^n \bigotimes_{f \in \Delta_d(\mathcal{M}_h)} \mathcal{P}_r^- \Lambda^{d-k}(f)$$

$$\underline{I}_{r,f}^k : \Lambda^k(\Omega) \ni \omega \mapsto (\pi_{r,f}^{-,d-k}(\star \text{tr}_f \omega))_{f \in \Delta_d(f), d \in [k,n]} \in \underline{X}_{r,h}^k$$

Space	$f_0 \simeq V$	$f_1 \simeq E$	$f_2 \simeq F$	$f_3 \simeq T$
$\underline{X}_{\text{grad},h}^r \simeq \underline{X}_{r,h}^0$	$\mathbb{R}$	$\mathcal{P}_{r-1}(E)$	$\mathcal{P}_{r-1}(F)$	$\mathcal{P}_{r-1}(T)$
$\underline{X}_{\text{curl},h}^r \simeq \underline{X}_{r,h}^1$		$\mathcal{P}_r(E)$	$\mathcal{RT}_r(F)$	$\mathcal{RT}_r(T)$
$\underline{X}_{\text{div},h}^r \simeq \underline{X}_{r,h}^2$			$\mathcal{P}_r(F)$	$\mathcal{N}_r(T)$
$\mathcal{P}_r(\mathcal{T}_h) \simeq \underline{X}_{r,h}^3$				$\mathcal{P}_r(T)$

# Discrete potential and exterior derivative

For  $d = k, \dots, n$ , all  $f \in \Delta_d(\mathcal{M}_h)$ , and all  $\underline{\omega}_f \in \underline{X}_{r,f}^k$ :

- If  $d = k$ , we let  $P_{r,f}^k \underline{\omega}_f := \star^{-1} \omega_f \in \mathcal{P}_r \Lambda^d(f)$
- If  $d \geq k + 1$ , we first let, for all  $\mu \in \mathcal{P}_r \Lambda^{d-k-1}(f)$ ,

$$\int_f d_{r,f}^k \underline{\omega}_f \wedge \mu = (-1)^{k+1} \int_f \star^{-1} \omega_f \wedge d\mu + \int_{\partial f} P_{r,\partial f}^k \underline{\omega}_{\partial f} \wedge \text{tr}_{\partial f} \mu$$

then we enforce  $\pi_{r,f}^{\mathcal{K},d-k} P_{r,f}^k \underline{\omega}_f = \star^{-1} \omega_f$  and, for all  $\mu \in \mathcal{K}_{r+1}^{d-k-1}(f)$ ,

$$(-1)^{k+1} \int_f P_{r,f}^k \underline{\omega}_f \wedge d\mu = \int_f d_{r,f}^k \underline{\omega}_f \wedge \mu - \int_{\partial f} P_{r,\partial f}^k \underline{\omega}_{\partial f} \wedge \text{tr}_{\partial f} \mu$$

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then we enforce  $\pi_{r,f}^{\mathcal{K},d-k} \mathbf{P}_{r,f}^k \underline{\omega}_f = \star^{-1} \omega_f$  and, for all  $\mu \in \mathcal{K}_{r+1}^{d-k-1}(f)$ ,

$$(-1)^{k+1} \int_f \mathbf{P}_{r,f}^k \underline{\omega}_f \wedge d\mu = \int_f \mathbf{d}_{r,f}^k \underline{\omega}_f \wedge \mu - \int_{\partial f} \mathbf{P}_{r,\partial f}^k \underline{\omega}_{\partial f} \wedge \text{tr}_{\partial f} \mu$$

The **global discrete exterior derivative**  $\underline{d}_{r,h}^k : \underline{X}_{r,h}^k \rightarrow \underline{X}_{r,h}^{k+1}$  is defined setting

$$\underline{d}_{r,h}^k \underline{\omega}_h := (\pi_{r,f}^{-,d-k-1}(\star \mathbf{d}_{r,f}^k \underline{\omega}_f))_{f \in \Delta_d(\mathcal{M}_h), d \in [k+1, n]}$$

# The case $n = 3$ and $k = 1$ |

- Recall that, for all  $f \simeq T \in \mathcal{T}_h$ ,

$$\underline{X}_{r,f}^1 \cong \underline{X}_{\text{curl},T}^r := \left( \prod_{E \in \mathcal{E}_T} \mathcal{P}_r(E) \right) \times \left( \prod_{F \in \mathcal{F}_T} \mathcal{RT}_r(F) \right) \times \mathcal{RT}_r(T)$$

- Let

$$\underline{v}_T = ((v_E)_{E \in \mathcal{E}_T}, (v_F)_{F \in \mathcal{F}_T}, v_T) \in \underline{X}_{\text{curl},T}^r$$

and denote by  $\underline{v}_Y$  its restriction to  $Y \in \mathcal{E}_T \cup \mathcal{F}_T$

- For all  $E \in \mathcal{E}_T$  ( $d = k = 1$ ), the **edge tangential trace** is simply

$$\gamma_{t,E}^r \underline{v}_E := v_E \quad \forall E \in \mathcal{E}_T$$



## The case $n = 3$ and $k = 1$ II

- For all  $F \in \mathcal{F}_T$  ( $d = 2$ ), the **face curl** is given by: For all  $q \in \mathcal{P}_r(F)$ ,

$$\int_F \mathbf{C}_{F\underline{\nu}_F}^r q = \int_F \mathbf{v}_F \cdot \mathbf{rot}_F q - \sum_{E \in \mathcal{E}_F} \varepsilon_{FE} \int_E \gamma_{\mathbf{t}, E \underline{\nu}_E}^r q$$

- The **face tangential trace** is such that, for all  $(q, \mathbf{w}) \in \mathcal{P}_{r+1}^b(F) \times \mathcal{R}_r^c(F)$ ,

$$\int_F \gamma_{\mathbf{t}, F \underline{\nu}_F}^r \cdot (\mathbf{rot}_F q + \mathbf{w}) = \int_F \mathbf{C}_{F\underline{\nu}_F}^r q - \sum_{E \in \mathcal{E}_F} \varepsilon_{FE} \int_E \gamma_{\mathbf{t}, E \underline{\nu}_E}^r q + \int_F \mathbf{v}_F \cdot \mathbf{w}$$

- For all  $T \in \mathcal{T}_h$  ( $d = 3$ ), the **element curl** satisfies, for all  $\mathbf{w} \in \mathcal{P}_r(T)$ ,

$$\int_T \mathbf{C}_{T\underline{\nu}_T}^r \cdot \mathbf{w} = \int_T \mathbf{v}_T \cdot \mathbf{curl} \mathbf{w} + \sum_{F \in \mathcal{F}_T} \varepsilon_{TF} \int_F \gamma_{\mathbf{t}, F \underline{\nu}_F}^r \cdot (\mathbf{w} \times \mathbf{n}_F)$$

- Finally, by similar principles, we can construct  $\mathbf{P}_{\mathbf{curl}, T}^r : \underline{\mathbf{X}}_{\mathbf{curl}, T}^r \rightarrow \mathcal{P}_r(T)$

# Polynomial consistency

## Theorem (Polynomial consistency)

For all integers  $0 \leq k \leq d \leq n$  and all  $f \in \Delta_d(\mathcal{M}_h)$ , it holds

$$P_{r,f}^k I_{r,f}^k \omega = \omega \quad \forall \omega \in \mathcal{P}_r \Lambda^k(f),$$

and, if  $d \geq k + 1$ ,

$$d_{r,f}^k I_{r,f}^k \omega = d\omega \quad \forall \omega \in \mathcal{P}_{r+1}^- \Lambda^k(f).$$

## Example (The case $n = 3$ and $k = 1$ )

For  $n = 3$  and  $k = 1$ , the above properties translate as follows:

$$P_{\text{curl},T}^r I_{\text{curl},T}^r \mathbf{v} = \mathbf{v} \quad \forall \mathbf{v} \in \mathcal{P}_r(T),$$

$$C_T^r I_{\text{curl},T}^r \mathbf{v} = \mathbf{curl} \mathbf{v} \quad \forall \mathbf{v} \in \mathcal{N}_{r+1}(T).$$

# Cohomology

$$\underline{X}_{r,h}^0 \xrightarrow{\underline{d}_{r,h}^0} \underline{X}_{r,h}^1 \xrightarrow{\underline{d}_{r,h}^1} \dots \longrightarrow \underline{X}_{r,h}^{n-1} \xrightarrow{\underline{d}_{r,h}^{n-1}} \underline{X}_{r,h}^n \longrightarrow \{0\}$$

## Theorem (Cohomology of the Discrete de Rham complex)

*The DDR sequence is a complex and its cohomology is isomorphic to the cohomology of the continuous de Rham complex, i.e., for all  $k$ ,*

$$\text{Ker } \underline{d}_{r,h}^k / \text{Im } \underline{d}_{r,h}^{k-1} \cong \text{Ker } d^k / \text{Im } d^{k-1}.$$

## Example (The case $n = 3$ )

For  $n = 3$ , in terms of vector proxies, this implies, in particular:

$$\begin{aligned} \text{no "tunnels" crossing } \Omega \ (b_1 = 0) &\implies \text{Im } \underline{G}_h^r = \text{Ker } \underline{C}_h^r \\ \text{no "voids" contained in } \Omega \ (b_2 = 0) &\implies \text{Im } \underline{C}_h^r = \text{Ker } D_h^r \\ \Omega \subset \mathbb{R}^3 \ (b_3 = 0) &\implies \text{Im } D_h^r = \mathcal{P}_r(\mathcal{T}_h) \end{aligned}$$

# Discrete $L^2$ -products

- We can define on  $\underline{X}_{r,h}^k$  the **discrete  $L^2$ -product**

$$(\underline{\omega}_h, \underline{\mu}_h)_{k,h} := \sum_{f \in \Delta_n(\mathcal{M}_h)} \left( \int_f P_{r,f}^k \underline{\omega}_f \wedge \star P_{r,f}^k \underline{\mu}_f + s_{k,f}(\underline{\omega}_f, \underline{\mu}_f) \right)$$

- Above,  $s_{k,f}$  is a **polynomially consistent** stabilisation

$$s_{k,f}(I_{r,f}^k \omega, \underline{\mu}_f) = 0 \quad \forall \omega \in \mathcal{P}_r \Lambda^k(f)$$

- Stable numerical schemes are obtained replacing **spaces, differential operators**, and  **$L^2$ -products** with their discrete counterparts

# Discretization of the magnetostatics problem

- We seek  $(\mathbf{H}, \mathbf{A}) \in \mathbf{H}(\text{curl}; \Omega) \times \mathbf{H}(\text{div}; \Omega)$  s.t.

$$\int_{\Omega} \mu \mathbf{H} \cdot \boldsymbol{\tau} - \int_{\Omega} \mathbf{A} \cdot \text{curl } \boldsymbol{\tau} = 0 \quad \forall \boldsymbol{\tau} \in \mathbf{H}(\text{curl}; \Omega),$$
$$\int_{\Omega} \text{curl } \mathbf{H} \cdot \mathbf{v} + \int_{\Omega} \text{div } \mathbf{A} \text{ div } \mathbf{v} = \int_{\Omega} \mathbf{J} \cdot \mathbf{v} \quad \forall \mathbf{v} \in \mathbf{H}(\text{div}; \Omega)$$

- The **DDR scheme** reads: Find  $(\underline{\mathbf{H}}_h, \underline{\mathbf{A}}_h) \in \underline{\mathbf{X}}_{\text{curl},h}^r \times \underline{\mathbf{X}}_{\text{div},h}^r$  s.t.

$$(\mu \underline{\mathbf{H}}_h, \underline{\boldsymbol{\tau}}_h)_{\text{curl},h} - (\underline{\mathbf{A}}_h, \underline{\mathbf{C}}_h^r \underline{\boldsymbol{\tau}}_h)_{\text{div},h} = 0 \quad \forall \underline{\boldsymbol{\tau}}_h \in \underline{\mathbf{X}}_{\text{curl},h}^r,$$
$$(\underline{\mathbf{C}}_h^r \underline{\mathbf{H}}_h, \underline{\mathbf{v}}_h)_{\text{div},h} + \int_{\Omega} D_h^r \underline{\mathbf{A}}_h D_h^r \underline{\mathbf{v}}_h = l_h(\underline{\mathbf{v}}_h) \quad \forall \underline{\mathbf{v}}_h \in \underline{\mathbf{X}}_{\text{div},h}^r$$

- For smooth enough solutions, the energy error is  $\mathcal{O}(h^{r+1})$

# Numerical examples

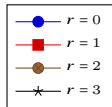
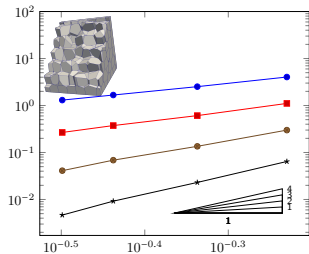
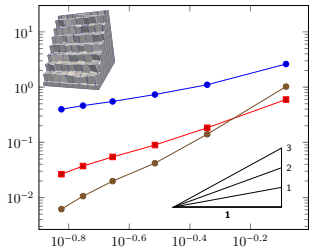
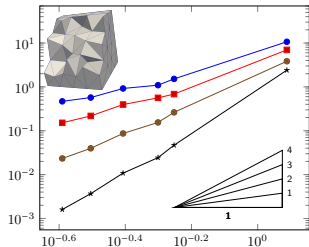
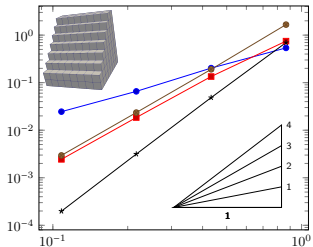


Table: Energy error vs. meshsize

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