From physical models to advanced numerical methods through de Rham cohomology

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1 Three model problems and their well-posedness

2 Discrete de Rham (DDR) complexes



Setting

- Let Ω be an open connected $(b_0 = 1)$ polyhedral domain of \mathbb{R}^3 $(b_3 = 0)$
- Assume, for the moment being, that Ω has a trivial topology, i.e.,
 - Ω is not crossed by any "tunnel" ($b_1 = 0$)
 - Ω does not enclose any "void" ($b_2 = 0$)



 $(b_0,b_1,b_2,b_3)=(1,1,0,0) \quad (b_0,b_1,b_2,b_3)=(1,0,1,0)$

• We consider PDE models that hinge on the vector calculus operators:

$$\operatorname{\mathbf{grad}} q = \begin{pmatrix} \partial_1 q \\ \partial_2 q \\ \partial_3 q \end{pmatrix}, \ \operatorname{\mathbf{curl}} \boldsymbol{\nu} = \begin{pmatrix} \partial_2 v_3 - \partial_3 v_2 \\ \partial_3 v_1 - \partial_1 v_3 \\ \partial_1 v_2 - \partial_2 v_1 \end{pmatrix}, \ \operatorname{div} \boldsymbol{w} = \partial_1 w_1 + \partial_2 w_2 + \partial_3 w_3$$

for $q:\Omega\to\mathbb{R}, v:\Omega\to\mathbb{R}^3$, and $w:\Omega\to\mathbb{R}^3$ smooth enough

- For simplicity, we consider problems driven by forcing terms
- To allow for physical configurations, we focus on weak formulations
- These will be based on the following Hilbert spaces:

$$\begin{split} H^{1}(\Omega) &\coloneqq \left\{ q \in L^{2}(\Omega) \, : \, \operatorname{grad} q \in L^{2}(\Omega) \coloneqq L^{2}(\Omega)^{3} \right\}, \\ H(\operatorname{curl}; \Omega) &\coloneqq \left\{ v \in L^{2}(\Omega) \, : \, \operatorname{curl} v \in L^{2}(\Omega) \right\}, \\ H(\operatorname{div}; \Omega) &\coloneqq \left\{ w \in L^{2}(\Omega) \, : \, \operatorname{div} w \in L^{2}(\Omega) \right\} \end{split}$$

Three model problems

 $-\nu \Lambda u$

The Stokes problem in curl-curl formulation

Given $\nu > 0$ and $f \in L^2(\Omega)$, the Stokes problem reads: Find the velocity $\boldsymbol{u} : \Omega \to \mathbb{R}^3$ and pressure $p : \Omega \to \mathbb{R}$ s.t.

 $\overline{v(\operatorname{curl}\operatorname{curl} u - \operatorname{grad}\operatorname{div} u)} + \operatorname{grad} p = f \quad \text{in } \Omega, \qquad (\text{momentum conservation})$ $\operatorname{div} u = 0 \quad \text{in } \Omega, \qquad (\text{mass conservation})$ $\operatorname{curl} u \times n = 0 \text{ and } u \cdot n = 0 \quad \text{on } \partial\Omega, \qquad (\text{boundary conditions})$ $\int_{\Omega} p = 0$

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

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

Three model problems

The magnetostatics problem

• For $\mu > 0$ and $J \in \operatorname{curl} H(\operatorname{curl}; \Omega)$, the magnetostatics problem reads: Find the magnetic field $H : \Omega \to \mathbb{R}^3$ and vector potential $A : \Omega \to \mathbb{R}^3$ s.t.

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

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

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

Three model problems

The Darcy problem in velocity-pressure formulation

Given $\kappa > 0$ and $f \in L^2(\Omega)$, the Darcy problem reads: Find the velocity $\boldsymbol{u} : \Omega \to \mathbb{R}^3$ and pressure $p : \Omega \to \mathbb{R}$ s.t.

$$\kappa^{-1}\boldsymbol{u} - \operatorname{grad} p = 0 \quad \text{in } \Omega, \quad (\mathsf{Darcy's law})$$
$$-\operatorname{div} \boldsymbol{u} = f \quad \text{in } \Omega, \quad (\mathsf{mass conservation})$$
$$p = 0 \quad \text{on } \partial\Omega \quad (\mathsf{boundary condition})$$

• Weak formulation: Find $(\boldsymbol{u}, p) \in \boldsymbol{H}(\operatorname{div}; \Omega) \times L^2(\Omega)$ s.t.

$$\int_{\Omega} \kappa^{-1} \boldsymbol{u} \cdot \boldsymbol{v} + \int_{\Omega} p \operatorname{div} \boldsymbol{v} = 0 \qquad \forall \boldsymbol{v} \in \boldsymbol{H}(\operatorname{div}; \boldsymbol{\Omega}),$$
$$-\int_{\Omega} \operatorname{div} \boldsymbol{u} q = \int_{\Omega} f q \quad \forall q \in L^{2}(\Omega)$$

A unified view

- All of the above problems are mixed formulations involving two fields
- They can be recast into the abstract setting: Find $(u, p) \in V \times Q$ s.t.

$$Au + B^{\top}p = f$$
 in V' ,
 $-Bu + Cp = g$ in Q'

- Well-posedness for this problem holds under [Brezzi and Fortin, 1991]:
 - The coercivity of A in Ker B
 - The coercivity of *C* in $H := \operatorname{Ker} B^{\top}$
 - An inf-sup condition for $B: \exists \beta \in \mathbb{R}$,

$$0 < \beta = \inf_{q \in H^{\perp} \setminus \{0\}} \sup_{v \in V \setminus \{0\}} \frac{\langle Bv, q \rangle}{\|q\|_Q \|v\|_V}$$

Similar properties underlie the stability of numerical approximations



Figure: Georges de Rham (Roche 1903-Lausanne 1990)

$$\mathbb{R} \longrightarrow H^1(\Omega) \xrightarrow{\operatorname{grad}} H(\operatorname{curl}; \Omega) \xrightarrow{\operatorname{curl}} H(\operatorname{div}; \Omega) \xrightarrow{\operatorname{div}} L^2(\Omega) \xrightarrow{0} \{0\}$$

We have key properties depending on the topology of Ω:

$$\begin{split} \Omega \text{ connected } (b_0 = 1) \implies \text{ Ker grad} = \mathbb{R}, \\ & \text{ Im grad} \subset \text{ Ker curl}, \\ & \text{ Im curl} \subset \text{ Ker div}, \\ \Omega \subset \mathbb{R}^3 \ (b_3 = 0) \implies \text{ Im div} = L^2(\Omega) \quad (\text{Darcy, magnetostatics}) \end{split}$$

$$\mathbb{R} \longleftrightarrow H^{1}(\Omega) \xrightarrow{\operatorname{grad}} H(\operatorname{curl}; \Omega) \xrightarrow{\operatorname{curl}} H(\operatorname{div}; \Omega) \xrightarrow{\operatorname{div}} L^{2}(\Omega) \xrightarrow{0} \{0\}$$

We have key properties depending on the topology of Ω:

$$\label{eq:gamma} \begin{split} \Omega \mbox{ connected } (b_0 = 1) & \Longrightarrow \mbox{ Ker grad} = \mathbb{R}, \\ \mbox{no "tunnels" crossing } \Omega \ (b_1 = 0) & \Longrightarrow \ \mbox{Im grad} = \mbox{Ker curl}, \ \ (\mbox{Stokes}) \\ \mbox{no "voids" contained in } \Omega \ (b_2 = 0) & \Longrightarrow \ \mbox{Im curl} = \mbox{Ker div}, \ \ \ (\mbox{magnetostatics}) \\ \Omega \subset \mathbb{R}^3 \ (b_3 = 0) & \Longrightarrow \ \mbox{Im div} = L^2(\Omega) \ \ \ \mbox{(Darcy, magnetostatics}) \end{split}$$

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• When $b_1 \neq 0$ or $b_2 \neq 0$, de Rham's cohomology characterizes

 $\operatorname{Ker} \operatorname{\mathbf{curl}} / \operatorname{Im} \operatorname{\mathbf{grad}}$ and $\operatorname{Ker} \operatorname{div} / \operatorname{Im} \operatorname{\mathbf{curl}}$

Key consequences are Hodge decompositions and Poincaré inequalities

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• When $b_1 \neq 0$ or $b_2 \neq 0$, de Rham's cohomology characterizes

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Key consequences are Hodge decompositions and Poincaré inequalities

Emulating these properties is key for stable discretizations

The (trimmed) Finite Element way Local spaces

• Let $T \subset \mathbb{R}^3$ be a tetrahedron and set, for any $k \ge -1$,

 $\mathcal{P}^k(T) \coloneqq \{ \text{restrictions of 3-variate polynomials of degree } \leq k \text{ to } T \}$

Fix $k \ge 0$ and write, denoting by x_T a point inside T,

$$\mathcal{P}^{k}(T)^{3} = \underbrace{\operatorname{grad}}_{\mathcal{P}^{k+1}(T)} \underbrace{\mathcal{G}^{c,k}(T)}_{\mathfrak{G}^{c,k}(T) \times \mathcal{P}^{k-1}(T)^{3}} \underbrace{\operatorname{grad}}_{\mathcal{P}^{k+1}(T)^{3}} \underbrace{\operatorname{grad}}_{\mathcal{P}^{k+1}(T)^{3}} \underbrace{\operatorname{grad}}_{\mathcal{P}^{k-1}(T)} \underbrace{\operatorname{grad}}_{\mathcal{P}^{c,k}(T)} \underbrace{\operatorname{grad}}_{\mathcal{P}^{c,k$$

Define the trimmed spaces that sit between $\mathcal{P}^k(T)^3$ and $\mathcal{P}^{k+1}(T)^3$:

$$\begin{aligned} \boldsymbol{\mathcal{N}}^{k+1}(T) &\coloneqq \boldsymbol{\mathcal{G}}^{k}(T) \oplus \boldsymbol{\mathcal{G}}^{c,k+1}(T) & [\mathsf{N}\acute{\mathsf{e}}\acute{\mathsf{d}}\acute{\mathsf{e}}\mathsf{lec}, \ 1980] \\ \boldsymbol{\mathcal{R}}\boldsymbol{\mathcal{T}}^{k+1}(T) &\coloneqq \boldsymbol{\mathcal{R}}^{k}(T) \oplus \boldsymbol{\mathcal{R}}^{c,k+1}(T) & [\mathsf{Raviart and Thomas, } 1977] \end{aligned}$$

See also [Arnold, 2018]

The (trimmed) Finite Element way Global complex



Let T_h = {T} be a conforming tetrahedral mesh of Ω and let k ≥ 0
 Local spaces can be glued together to form a global FE complex:

The gluing only works on conforming meshes (simplicial complexes)!

The Finite Element way

Shortcomings



- Approach limited to conforming meshes with standard elements
 - \implies local refinement requires to trade mesh size for mesh quality
 - ⇒ complex geometries may require a large number of elements
 - \implies the element shape cannot be adapted to the solution
- Need for (global) basis functions
 - ⇒ significant increase of DOFs on hexahedral elements

The discrete de Rham (DDR) approach I



Key idea: replace both spaces and operators by discrete counterparts:

$$\mathbb{R} \xrightarrow{\underline{I}_{\text{grad},h}^{k}} \underline{X}_{\text{grad},h}^{k} \xrightarrow{\underline{G}_{h}^{k}} \underline{X}_{\text{curl},h}^{k} \xrightarrow{\underline{C}_{h}^{k}} \underline{X}_{\text{div},h}^{k} \xrightarrow{D_{h}^{k}} \mathcal{P}^{k}(\mathcal{T}_{h}) \xrightarrow{0} \{0\}$$

- Support of polyhedral meshes (CW complexes) and high-order
- Key exactness and consistency properties proved at the discrete level
- Several strategies to reduce the number of unknowns on general shapes

The discrete de Rham (DDR) approach II



- DDR spaces are spanned by vectors of polynomials
- Polynomial components enable consistent reconstructions of
 - vector calculus operators
 - the corresponding scalar or vector potentials
- These reconstructions emulate integration by parts (Stokes) formulas

References

- Introduction of DDR [DP, Droniou, Rapetti, 2020]
- Present sequence and properties [DP and Droniou, 2021a]
- Application to magnetostatics [DP and Droniou, 2021b]
- Bridges with VEM [Beirão da Veiga, Dassi, DP, Droniou, 2021]
- More recent developments include:
 - Reissner-Mindlin plates [DP and Droniou, 2021c]
 - The 2D plates complex and Kirchhoff–Love plates [DP and Droniou, 2022]

$$\mathcal{RT}^1(F) \longrightarrow H^1(\Omega; \mathbb{R}^2) \xrightarrow{\text{sym rot}} H(\operatorname{div} \operatorname{div}, \Omega; \mathbb{S}) \xrightarrow{\operatorname{div} \operatorname{div}} L^2(\Omega) \longrightarrow 0$$

■ The 2D Stokes complex [Hanot, 2021]

$$\mathbb{R} \longleftrightarrow H^2(\Omega) \xrightarrow{\operatorname{rot}} H^1(\Omega) \xrightarrow{\operatorname{div}} L^2(\Omega) \xrightarrow{0} 0$$

Polyhedral analysis tools: [DP and Droniou, 2020]

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Continuous exact complex

• With F mesh face let, for $q: F \to \mathbb{R}$ and $v: F \to \mathbb{R}^2$ smooth enough,

$$\operatorname{rot}_F q \coloneqq (\operatorname{grad}_F q)^{\perp} \qquad \operatorname{rot}_F \mathbf{v} \coloneqq \operatorname{div}_F(\mathbf{v}^{\perp})$$

• We derive a discrete counterpart of the 2D de Rham complex:

$$\mathbb{R} \longleftrightarrow H^1(F) \xrightarrow{\operatorname{grad}_F} H(\operatorname{rot}; F) \xrightarrow{\operatorname{rot}_F} L^2(F) \xrightarrow{0} \{0\}$$

• We will need the following decompositions of $\mathcal{P}^k(F)^2$:

$$\mathcal{P}^{k}(F)^{2} = \underbrace{\operatorname{grad}_{F} \mathcal{P}^{k+1}(F)}_{\mathsf{e} \mathsf{f}} \oplus \underbrace{(\mathbf{x} - \mathbf{x}_{F})^{\perp} \mathcal{P}^{k-1}(F)}_{\mathsf{f}}_{\mathsf{f}}$$
$$= \underbrace{\operatorname{rot}_{F} \mathcal{P}^{k+1}(F)}_{\mathsf{f} \mathsf{f}} \oplus \underbrace{(\mathbf{x} - \mathbf{x}_{F}) \mathcal{P}^{k-1}(F)}_{\mathsf{f} \mathsf{f}}_{\mathsf{f}}$$

A key remark



• Let $q \in \mathcal{P}^{k+1}(F)$. For any $v \in \mathcal{P}^k(F)^2$, we have

$$\int_{F} \operatorname{\mathbf{grad}}_{F} q \cdot \boldsymbol{v} = -\int_{F} q \operatorname{div}_{F} \boldsymbol{v} + \sum_{E \in \mathcal{E}_{F}} \omega_{FE} \int_{E} q_{|\partial F} (\boldsymbol{v} \cdot \boldsymbol{n}_{FE})$$

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• Hence, $\operatorname{grad}_F q$ can be computed given $\pi_{\varphi,F}^{k-1}q$ and $q_{|\partial F}$

The two-dimensional case Discrete $H^1(F)$ space

Based on this remark, we take as discrete counterpart of $H^1(F)$

$$\left| \underline{X}_{\mathrm{grad},F}^{k} \coloneqq \left\{ \underline{q}_{F} = (q_{F}, q_{\partial F}) : q_{F} \in \mathcal{P}^{k-1}(F) \text{ and } q_{\partial F} \in \mathcal{P}_{\mathrm{c}}^{k+1}(\mathcal{E}_{F}) \right\}$$

• Let
$$\underline{I}_{\text{grad},F}^k : C^0(\overline{F}) \to \underline{X}_{\text{grad},F}^k$$
 be s.t., $\forall q \in C^0(\overline{F})$,
 $\underline{I}_{\text{grad},F}^k q \coloneqq (\pi_{\mathcal{P},F}^{k-1}q, q_{\partial F})$ with
 $\pi_{\mathcal{P},E}^{k-1}(q_{\partial F})|_E = \pi_{\mathcal{P},E}^{k-1}q|_E \ \forall E \in \mathcal{E}_F \text{ and } q_{\partial F}(\mathbf{x}_V) = q(\mathbf{x}_V) \ \forall V \in \mathcal{V}_F$



The two-dimensional case Reconstructions in $\underline{X}_{\text{grad},F}^k$

• For all $E \in \mathcal{E}_F$, the edge gradient $G_E^k : \underline{X}_{\operatorname{grad},F}^k \to \mathcal{P}^k(E)$ is s.t.

$$G_E^k \underline{q}_F \coloneqq (q_{\partial F})'_{|E}$$

• The full face gradient $\mathbf{G}_{F}^{k}: \underline{X}_{\operatorname{grad},F}^{k} \to \mathcal{P}^{k}(F)^{2}$ is s.t., $\forall v \in \mathcal{P}^{k}(F)^{2}$,

$$\int_{F} \mathbf{G}_{F}^{k} \underline{q}_{F} \cdot \mathbf{v} = -\int_{F} q_{F} \operatorname{div}_{F} \mathbf{v} + \sum_{E \in \mathcal{E}_{F}} \omega_{FE} \int_{E} q_{\partial F} (\mathbf{v} \cdot \mathbf{n}_{FE})$$

By construction, we have polynomial consistency:

$$\mathbf{G}_{F}^{k}\big(\underline{I}_{\mathbf{grad},F}^{k}q\big) = \mathbf{grad}_{F} \, q \qquad \forall q \in \mathcal{P}^{k+1}(F)$$

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By construction, we have polynomial consistency:

$$\mathbf{G}_{F}^{k}(\underline{I}_{\mathrm{grad},F}^{k}q) = \mathbf{grad}_{F} q \qquad \forall q \in \mathcal{P}^{k+1}(F)$$

Similarly, we can reconstruct a scalar trace $\gamma_F^{k+1} : \underline{X}_{\operatorname{grad},F}^k \to \mathcal{P}^{k+1}(F)$ s.t.

$$\gamma_F^{k+1}\big(\underline{I}^k_{\operatorname{grad},F}q\big)=q\qquad \forall q\in \mathcal{P}^{k+1}(F)$$

The two-dimensional case Discrete H(rot; F) space

• We start from: $\forall \mathbf{v} \in \mathcal{N}^{k+1}(F) \coloneqq \mathcal{G}^{k}(F) \oplus \mathcal{G}^{c,k+1}(F), \forall q \in \mathcal{P}^{k}(F),$

$$\int_{F} \operatorname{rot}_{F} \mathbf{v} \ q = \int_{F} \mathbf{v} \cdot \underbrace{\operatorname{rot}_{F} q}_{\in \mathcal{R}^{k-1}(F)} - \sum_{E \in \mathcal{E}_{F}} \omega_{FE} \int_{E} (\mathbf{v} \cdot \mathbf{t}_{E}) q|_{E}$$

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• This leads to the following discrete counterpart of H(rot; F):

$$\begin{split} \underline{X}_{\operatorname{curl},F}^{k} &\coloneqq \left\{ \underline{\nu}_{F} = \left(\nu_{\mathcal{R},F}, \nu_{\mathcal{R},F}^{c}, (\nu_{E})_{E \in \mathcal{E}_{F}} \right) : \\ \nu_{\mathcal{R},F} \in \mathcal{R}^{k-1}(F), \ \nu_{\mathcal{R},F}^{c} \in \mathcal{R}^{c,k}(F), \ \nu_{E} \in \mathcal{P}^{k}(E) \ \forall E \in \mathcal{E}_{F} \right\} \end{split}$$



The two-dimensional case Reconstructions in $\underline{X}_{curl,F}^{k}$

• The face curl operator $C_F^k : \underline{X}_{\operatorname{curl},F}^k \to \mathcal{P}^k(F)$ is s.t.,

$$\int_{F} C_{F}^{k} \underline{v}_{F} q = \int_{F} v_{\mathcal{R},F} \cdot \operatorname{rot}_{F} q - \sum_{E \in \mathcal{E}_{F}} \omega_{FE} \int_{E} v_{E} q \quad \forall q \in \mathcal{P}^{k}(F)$$

■ Let $\underline{I}_{rot,F}^k : H^1(F)^2 \to \underline{X}_{curl,F}^k$ collect component-wise L^2 -projections ■ C_F^k is polynomially consistent by construction:

$$C_F^k(\underline{I}_{\mathrm{rot},F}^k v) = \mathrm{rot}_F v \qquad \forall v \in \mathcal{N}^{k+1}(F)$$

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$$C_F^k(\underline{I}_{\mathrm{rot},F}^k v) = \mathrm{rot}_F v \qquad \forall v \in \mathcal{N}^{k+1}(F)$$

• Similarly, we can construct a tangent trace $\gamma_{t,F}^k : \underline{X}_{curl,F}^k \to \mathcal{P}^k(F)^2$ s.t.

$$\boldsymbol{\gamma}_{\mathrm{t},F}^k(\underline{\boldsymbol{I}}_{\mathrm{curl},F}^k\boldsymbol{\nu}) = \boldsymbol{\nu} \qquad \forall \boldsymbol{\nu} \in \mathcal{P}^k(F)^2$$

The two-dimensional case Exact local two-dimensional DDR complex

- We need a discrete gradient operator from $\underline{X}_{\text{grad},F}^k$ to $\underline{X}_{\text{curl},F}^k$
- To this end, let $\underline{G}_{F}^{k}: \underline{X}_{\mathrm{grad},F}^{k} \to \underline{X}_{\mathrm{curl},F}^{k}$ be s.t., $\forall \underline{q}_{F} \in \underline{X}_{\mathrm{grad},F}^{k}$,

$$\underline{G}_{F}^{k}\underline{q}_{F} \coloneqq \left(\pi_{\mathcal{R},F}^{k-1}(\mathbf{G}_{F}^{k}\underline{q}_{F}), \pi_{\mathcal{R},F}^{c,k}(\mathbf{G}_{F}^{k}\underline{q}_{F}), (G_{E}^{k}\underline{q}_{F})_{E \in \mathcal{E}_{F}} \right) \in \underline{X}_{\mathrm{curl},F}^{k}$$

■ If F is simply connected, the following 2D DDR complex is exact:

$$\mathbb{R} \xrightarrow{\underline{I}_{\text{grad},F}^{k}} \underline{X}_{\text{grad},F}^{k} \xrightarrow{\underline{G}_{F}^{k}} \underline{X}_{\text{curl},F}^{k} \xrightarrow{-C_{F}^{k}} \mathcal{P}^{k}(F) \xrightarrow{0} \{0\}$$

The two-dimensional case Summary

$$\mathbb{R} \xrightarrow{\underline{I}_{\operatorname{grad},F}^{k}} \underline{X}_{\operatorname{grad},F}^{k} \xrightarrow{\underline{G}_{F}^{k}} \underline{X}_{\operatorname{curl},F}^{k} \xrightarrow{C_{F}^{k}} \mathcal{P}^{k}(F) \xrightarrow{0} \{0\}$$

Space	V (vertex)	E (edge)	F (face)
$\underline{X}^k_{\mathrm{grad},F}$	R	$\mathcal{P}^{k-1}(E)$	$\mathcal{P}^{k-1}(F)$
$\underline{X}^k_{\operatorname{curl},F}$		$\mathcal{P}^k(E)$	$\mathcal{R}^{k-1}(F) \times \mathcal{R}^{\mathrm{c},k}(F)$
$\mathcal{P}^k(F)$			$\mathcal{P}^k(F)$

- Interpolators = component-wise L^2 -projections
- Discrete operators $= L^2$ -projections of full operator reconstructions

The three-dimensional case

Local three-dimensional DDR complex and exactness

$$\mathbb{R} \xrightarrow{\underline{I}_{\text{grad},T}^k} \underline{X}_{\text{grad},T}^k \xrightarrow{\underline{G}_T^k} \underline{X}_{\text{curl},T}^k \xrightarrow{\underline{C}_T^k} \underline{X}_{\text{div},T}^k \xrightarrow{D_T^k} \mathcal{P}^k(T) \xrightarrow{0} \{0\}$$

Space	V	E	F	T (element)
$\underline{X}_{\mathrm{grad},T}^k$	R	$\mathcal{P}^{k-1}(E)$	$\mathcal{P}^{k-1}(F)$	$\mathcal{P}^{k-1}(T)$
$\underline{X}_{\operatorname{curl},T}^{k}$		$\mathcal{P}^k(E)$	$\mathcal{R}^{k-1}(F) \times \mathcal{R}^{\mathrm{c},k}(F)$	$\mathcal{R}^{k-1}(T) \times \mathcal{R}^{\mathrm{c},k}(T)$
$\underline{X}^k_{\mathrm{div},T}$			$\mathcal{P}^k(F)$	$\boldsymbol{\mathcal{G}}^{k-1}(T)\times\boldsymbol{\mathcal{G}}^{\mathrm{c},k}(T)$
$\mathcal{P}^k(T)$				$\mathcal{P}^k(T)$

If the element T has a trivial topology, this complex is exact.

The three-dimensional case

Local commutation properties

- Crucial property for adjoint consistency (see below)
- Compatibility of projections with Helmholtz–Hodge decompositions
 - ⇒ Robustness of DDR numerical schemes with respect to the physics (cf. [Beirão da Veiga, Dassi, DP, Droniou, 2021], [DP and Droniou, 2022])

The three-dimensional case Local discrete L^2 -products

Emulating integration by part formulas, we define the local potentials

$$\begin{aligned} P_{\text{grad},T}^{k+1} &: \underline{X}_{\text{grad},T}^{k} \to \mathcal{P}^{k+1}(T), \\ P_{\text{curl},T}^{k} &: \underline{X}_{\text{curl},T}^{k} \to \mathcal{P}^{k}(T)^{3}, \\ P_{\text{div},T}^{k} &: \underline{X}_{\text{div},T}^{k} \to \mathcal{P}^{k}(T)^{3} \end{aligned}$$

Based on these potentials, we construct local discrete L^2 -products

$$(\underline{x}_{T}, \underline{y}_{T})_{\bullet,T} = \underbrace{\int_{T} P_{\bullet,T} \underline{x}_{T} \cdot P_{\bullet,T} \underline{y}_{T}}_{\text{consistency}} + \underbrace{\mathbf{s}_{\bullet,T} (\underline{x}_{T}, \underline{y}_{T})}_{\text{stability}} \quad \forall \bullet \in \{\text{grad}, \text{curl}, \text{div}\}$$

• The L^2 -products are built to be polynomially exact

The three-dimensional case Global DDR complex



Let T_h be a polyhedral mesh with elements and faces of trivial topology
 Global DDR spaces are defined gluing boundary components:

$$\underline{X}_{\operatorname{grad},h}^k, \quad \underline{X}_{\operatorname{curl},h}^k, \quad \underline{X}_{\operatorname{div},h}^k$$

Global operators are obtained collecting local components:

$$\underline{G}_{h}^{k}: \underline{X}_{\mathrm{grad},h}^{k} \to \underline{X}_{\mathrm{curl},h}^{k}, \ \underline{C}_{h}^{k}: \underline{X}_{\mathrm{curl},h}^{k} \to \underline{X}_{\mathrm{div},h}^{k}, \ D_{h}^{k}: \underline{X}_{\mathrm{div},h}^{k} \to \mathcal{P}^{k}(\mathcal{T}_{h})$$

Global L^2 -products $(\cdot, \cdot)_{\bullet,h}$ are obtained assembling element-wise

Exactness of the global three-dimensional DDR complex

$$\mathbb{R} \xrightarrow{\underline{I}_{\text{grad},h}^{k}} \underline{X}_{\text{grad},h}^{k} \xrightarrow{\underline{G}_{h}^{k}} \underline{X}_{\text{curl},h}^{k} \xrightarrow{\underline{C}_{h}^{k}} \underline{X}_{\text{div},h}^{k} \xrightarrow{D_{h}^{k}} \mathcal{P}^{k}(\mathcal{T}_{h}) \xrightarrow{0} \{0\}$$

The global DDR complex satisfies:

$$\Omega \text{ connected } (b_0 = 1) \implies \operatorname{Im} \underline{I}_{\operatorname{grad},h}^k = \operatorname{Ker} \underline{G}_h^k,$$

no "tunnels" crossing $\Omega (b_1 = 0) \implies \operatorname{Im} \underline{G}_h^k = \operatorname{Ker} \underline{C}_h^k,$
no "voids" contained in $\Omega (b_2 = 0) \implies \operatorname{Im} \underline{C}_h^k = \operatorname{Ker} D_h^k,$
 $\Omega \subset \mathbb{R}^3 (b_3 = 0) \implies \operatorname{Im} D_h^k = \mathcal{P}^k(\mathcal{T}_h)$

The latter results can be generalized to non-trivial topologies

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$$\mathbb{R} \xrightarrow{\underline{I}_{\text{grad},h}^{k}} \underline{X}_{\text{grad},h}^{k} \xrightarrow{\underline{G}_{h}^{k}} \underline{X}_{\text{curl},h}^{k} \xrightarrow{\underline{C}_{h}^{k}} \underline{X}_{\text{div},h}^{k} \xrightarrow{D_{h}^{k}} \mathcal{P}^{k}(\mathcal{T}_{h}) \xrightarrow{0} \{0\}$$

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 $\Omega \subset \mathbb{R}^3 (b_3 = 0) \implies \operatorname{Im} D_h^k = \mathcal{P}^k(\mathcal{T}_h)$

The latter results can be generalized to non-trivial topologies
We next discuss other key results focusing on magnetostatics

Discrete uniform Poincaré inequalities

• Let $(\operatorname{Ker} \underline{C}_h^k)^{\perp}$ be the orthogonal of $\operatorname{Ker} \underline{C}_h^k$ in $\underline{X}_{\operatorname{curl},h}^k$ for $(\cdot, \cdot)_{\operatorname{curl},h}$. Then,

$$b_2 = 0 \implies \underline{C}_h^k : (\operatorname{Ker} \underline{C}_h^k)^{\perp} \to \operatorname{Ker} D_h^k$$
 is an isomorphism

If, moreover, $b_1 = 0$, there is C > 0 independent of h s.t.

$$\|\underline{\boldsymbol{v}}_{h}\|_{\operatorname{curl},h} \leq C \|\underline{\boldsymbol{C}}_{h}^{k}\underline{\boldsymbol{v}}_{h}\|_{\operatorname{div},h} \quad \forall \underline{\boldsymbol{v}}_{h} \in (\operatorname{Ker} \underline{\boldsymbol{C}}_{h}^{k})^{\perp}$$

with $\|\cdot\|_{\bullet,h}$ norm induced by $(\cdot, \cdot)_{\bullet,h}$ on $\underline{X}_{\bullet,h}^k$

Similar results can be proved for the gradient and the divergence

Adjoint consistency

Adjoint consistency measures the failure to satisfy a global IBP. For the curl,

$$\int_{\Omega} \boldsymbol{w} \cdot \mathbf{curl} \, \boldsymbol{v} - \int_{\Omega} \mathbf{curl} \, \boldsymbol{w} \cdot \boldsymbol{v} = 0 \text{ if } \boldsymbol{w} \times \boldsymbol{n} = \boldsymbol{0} \text{ on } \partial \Omega$$

Theorem (Adjoint consistency for the curl)

Let $\mathcal{E}_{\operatorname{curl},h}: \left(C^0(\overline{\Omega})^3 \cap \mathbf{H}_0(\operatorname{curl};\Omega)\right) \times \underline{X}_{\operatorname{curl},h}^k \to \mathbb{R}$ be s.t.

$$\mathcal{E}_{\operatorname{curl},h}(\boldsymbol{w},\underline{\boldsymbol{v}}_h) \coloneqq (\underline{\boldsymbol{I}}_{\operatorname{div},h}^k \boldsymbol{w}, \underline{\boldsymbol{C}}_h^k \underline{\boldsymbol{v}}_h)_{\operatorname{div},h} - \int_{\Omega} \operatorname{curl} \boldsymbol{w} \cdot \boldsymbol{\boldsymbol{P}}_{\operatorname{curl},h}^k \underline{\boldsymbol{v}}_h.$$

Then, for all $w \in C^0(\overline{\Omega})^3 \cap \mathbf{H}_0(\operatorname{curl};\Omega)$ s.t. $w \in H^{k+2}(\mathcal{T}_h)^3$: $\forall \underline{v}_h \in \underline{X}^k_{\operatorname{curl},h}$,

$$|\mathcal{E}_{\operatorname{curl},h}(\boldsymbol{w},\underline{\boldsymbol{v}}_{h})| \leq C h^{k+1} \left(\|\underline{\boldsymbol{v}}_{h}\|_{\operatorname{curl},h} + \|\underline{C}_{h}^{k}\underline{\boldsymbol{v}}_{h}\|_{\operatorname{div},h} \right),$$

with C independent of h.

Similar results can be proved for the gradient and the divergence

1 Three model problems and their well-posedness

2 Discrete de Rham (DDR) complexes



Discrete problem I

• With $\mu = 1$, we seek $(H, A) \in H(\operatorname{curl}; \Omega) \times H(\operatorname{div}; \Omega)$ s.t.

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

The DDR scheme is obtained substituting

$$\boldsymbol{H}(\operatorname{\boldsymbol{curl}};\Omega) \leftarrow \underline{\boldsymbol{X}}_{\operatorname{\boldsymbol{curl}},h}^k, \qquad \boldsymbol{H}(\operatorname{div};\Omega) \leftarrow \underline{\boldsymbol{X}}_{\operatorname{div},h}^k$$

and

$$\begin{split} \int_{\Omega} \boldsymbol{H} \cdot \boldsymbol{\tau} \leftarrow (\underline{\boldsymbol{H}}_{h}, \underline{\boldsymbol{\tau}}_{h})_{\mathrm{curl},h}, & \int_{\Omega} \mathrm{curl}\, \boldsymbol{\tau} \cdot \boldsymbol{\nu} \leftarrow (\underline{\boldsymbol{C}}_{h}^{k} \underline{\boldsymbol{\tau}}_{h}, \underline{\boldsymbol{\nu}}_{h})_{\mathrm{div},h}, \\ \int_{\Omega} \mathrm{div}\, \boldsymbol{w} \; \mathrm{div}\, \boldsymbol{\nu} \leftarrow \int_{\Omega} D_{h}^{k} \underline{\boldsymbol{w}}_{h} \; D_{h}^{k} \underline{\boldsymbol{\nu}}_{h}, & \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{\nu} \leftarrow \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{\boldsymbol{P}}_{\mathrm{div},h}^{k} \underline{\boldsymbol{\nu}}_{h} \end{split}$$

Discrete problem II

• The discrete problem reads: Find $(\underline{H}_h, \underline{A}_h) \in \underline{X}_{\operatorname{curl}, h}^k \times \underline{X}_{\operatorname{div}, h}^k$ s.t.

$$\begin{split} (\underline{H}_{h}, \underline{\tau}_{h})_{\mathrm{curl},h} &- (\underline{A}_{h}, \underline{C}_{h}^{k} \underline{\tau}_{h})_{\mathrm{div},h} = 0 \qquad \forall \underline{\tau}_{h} \in \underline{X}_{\mathrm{curl},h}^{k}, \\ (\underline{C}_{h}^{k} \underline{H}_{h}, \underline{\nu}_{h})_{\mathrm{div},h} &+ \int_{\Omega} D_{h}^{k} \underline{A}_{h} D_{h}^{k} \underline{\nu}_{h} = l_{h}(\underline{\nu}_{h}) \quad \forall \underline{\nu}_{h} \in \underline{X}_{\mathrm{div},h}^{k} \end{split}$$

Stability hinges on the exactness of the portion

$$\mathbb{R} \xrightarrow{\underline{I}_{\mathrm{grad},h}^{k}} \underbrace{\underline{X}_{\mathrm{grad},h}^{k}} \xrightarrow{\underline{G}_{h}^{k}} \underline{\underline{X}_{\mathrm{curl},h}^{k}} \xrightarrow{\underline{C}_{h}^{k}} \underline{\underline{X}}_{\mathrm{div},h}^{k} \xrightarrow{D_{h}^{k}} \mathcal{P}^{k}(\mathcal{T}_{h}) \xrightarrow{0} \{0\},$$

which requires $b_2 = 0$

For $b_2 \neq 0$, we need to add orthogonality to harmonic forms

Analysis I

Theorem (Stability)

Let $\Omega \subset \mathbb{R}^3$ be an polyhedral connected domain s.t. $b_1 = b_2 = 0$ and set

$$\begin{aligned} \mathbf{A}_{h}((\underline{\sigma}_{h},\underline{u}_{h}),(\underline{\tau}_{h},\underline{v}_{h})) &\coloneqq \\ & (\underline{\sigma}_{h},\underline{\tau}_{h})_{\mathrm{curl},h} - (\underline{u}_{h},\underline{C}_{h}^{k}\underline{\tau}_{h})_{\mathrm{div},h} + (\underline{C}_{h}^{k}\underline{\sigma}_{h},\underline{v}_{h})_{\mathrm{div},h} + \int_{\Omega} D_{h}^{k}\underline{u}_{h} D_{h}^{k}\underline{v}_{h}. \end{aligned}$$

Then, it holds: $\forall (\underline{\sigma}_h, \underline{u}_h) \in \underline{X}_{\operatorname{curl},h}^k \times \underline{X}_{\operatorname{div},h}^k$,

 $\||(\underline{\sigma}_h, \underline{u}_h)||_h \le C \sup_{(\underline{\tau}_h, \underline{\nu}_h) \in \underline{\mathbf{X}}_{curl,h}^k \times \underline{\mathbf{X}}_{div,h}^k \setminus \{(\underline{0}, \underline{0})\}} \frac{A_h((\underline{\sigma}_h, \underline{u}_h), (\underline{\tau}_h, \underline{\nu}_h))}{||(\underline{\tau}_h, \underline{\nu}_h)||_h}$

with C independent of h and

$$\|[(\underline{\tau}_h, \underline{\nu}_h)]\|_h^2 \coloneqq \|\underline{\tau}_h\|_{\operatorname{curl}, h}^2 + \|\underline{C}_h^k \underline{\tau}_h\|_{\operatorname{div}, h}^2 + \|\underline{\nu}_h\|_{\operatorname{div}, h}^2 + \|D_h^k \underline{\nu}_h\|_{L^2(\Omega)}^2.$$

Theorem (Error estimate for the magnetostatics problem)

Assume $b_1 = b_2 = 0$, $H \in C^0(\overline{\Omega})^3 \cap H^{k+2}(\mathcal{T}_h)^3$, $A \in C^0(\overline{\Omega})^3 \times H^{k+2}(\mathcal{T}_h)^3$. Then, we have the following error estimate:

$$\||(\underline{H}_h - \underline{I}_{\operatorname{curl},h}^k H, \underline{A}_h - \underline{I}_{\operatorname{div},h}^k A)||_h \le C h^{k+1},$$

with C > 0 independent of h.

Numerical examples

Energy error vs. meshsize



Open-source implementation available in HArDCore3D

- Novel approach to approximate PDEs relating to the de Rham complex
- Key features: support of general polyhedral meshes and high-order
- Novel computational strategies made possible
- Natural extensions to variable coefficients and nonlinearities
- Formalization using differential forms (ongoing)
- Development of novel complexes (e.g., elasticity, Hessian,...)
- Applications (possibly beyond continuum mechanics)

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