

A fully discrete exact de Rham sequence, with application to magnetostatics

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Australian Government

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*Discrete Functional Analysis: bridging
pure and numerical mathematics*

- 1 Exact sequence of differential operators
- 2 Principles of discrete exact sequence
- 3 Fully discrete de Rham sequence
- 4 Application to magnetostatics

- 1 **Exact sequence of differential operators**
- 2 Principles of discrete exact sequence
- 3 Fully discrete de Rham sequence
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- ▶ Ω : open simply connected set in \mathbb{R}^3 with connected boundary.

Gradient:

$$H^1(\Omega) = \{u \in L^2(\Omega) : \text{grad } u \in L^2(\Omega)^3\},$$
$$\text{grad} : H^1(\Omega) \rightarrow L^2(\Omega)^3.$$

Curl:

$$\mathbf{H}(\text{curl}; \Omega) = \{\mathbf{u} \in L^2(\Omega)^3 : \text{curl } \mathbf{u} \in L^2(\Omega)^3\},$$
$$\text{curl} : \mathbf{H}(\text{curl}; \Omega) \rightarrow L^2(\Omega)^3.$$

Divergence:

$$\mathbf{H}(\text{div}; \Omega) = \{\mathbf{u} \in L^2(\Omega)^3 : \text{div } \mathbf{u} \in L^2(\Omega)\},$$
$$\text{div} : \mathbf{H}(\text{div}; \Omega) \rightarrow L^2(\Omega).$$

- ▶ $i_\Omega : \mathbb{R} \rightarrow H^1(\Omega)$ natural embedding.

Theorem (Exactness of de Rham sequence)

The following sequence is exact:

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

which means that, if \mathfrak{D}_i and \mathfrak{D}_{i+1} are two consecutive operators in the sequence, then

$$\text{Im } \mathfrak{D}_i = \text{Ker } \mathfrak{D}_{i+1}.$$

Why is this exactness important?

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

Stokes problem

$$\begin{cases} -\Delta \mathbf{u} + \text{grad } p = \mathbf{f} & \text{in } \Omega, \\ \text{div } \mathbf{u} = 0 & \text{in } \Omega, \\ +\text{BC} \end{cases}$$

- Inf-sup condition: for all $q \in L^2(\Omega)$,

$$\sup_{\mathbf{v} \in \mathbf{H}(\text{div}; \Omega)} \frac{(\text{div } \mathbf{v}, q)_{L^2}}{\|\mathbf{v}\|_{\mathbf{H}(\text{div})}} \geq \beta \|q\|_{L^2}.$$

Proof: Fix $q \in L^2(\Omega)$, and let $\mathbf{v} \in \mathbf{H}(\text{div}; \Omega)$ such that $\text{div } \mathbf{v} = q \dots$

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Magnetostatic problem

$$\begin{cases} \boldsymbol{\sigma} - \text{curl } \mathbf{u} = 0 & \text{in } \Omega, \\ \text{curl } \boldsymbol{\sigma} = \mathbf{f} & \text{in } \Omega, \\ \text{div } \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} & \text{on } \partial\Omega. \end{cases}$$

- Inf-sup condition: for all $(\boldsymbol{\tau}, \mathbf{v}) \in \mathbf{H}(\text{curl}; \Omega) \times \mathbf{H}(\text{div}; \Omega)$,

$$\sup_{(\boldsymbol{\mu}, \mathbf{w}) \in \mathbf{H}(\text{curl}) \times \mathbf{H}(\text{div})} \frac{\mathcal{A}((\boldsymbol{\tau}, \mathbf{v}), (\boldsymbol{\mu}, \mathbf{w}))}{\|(\boldsymbol{\mu}, \mathbf{w})\|_{\mathbf{H}(\text{curl}) \times \mathbf{H}(\text{div})}} \geq \beta \|(\boldsymbol{\mu}, \mathbf{v})\|_{\mathbf{H}(\text{curl}) \times \mathbf{H}(\text{div})},$$

with bilinear form

$$\mathcal{A}((\boldsymbol{\tau}, \mathbf{v}), (\boldsymbol{\mu}, \mathbf{w})) = (\boldsymbol{\tau}, \boldsymbol{\mu})_{L^2} - (\mathbf{v}, \text{curl } \boldsymbol{\mu})_{L^2} + (\mathbf{w}, \text{curl } \boldsymbol{\tau})_{L^2} + (\text{div } \mathbf{v}, \text{div } \mathbf{w})_{L^2}.$$

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► bilinear form

$$\mathcal{A}((\boldsymbol{\tau}, \mathbf{v}), (\boldsymbol{\mu}, \mathbf{w})) = (\boldsymbol{\tau}, \boldsymbol{\mu})_{L^2} - (\mathbf{v}, \text{curl } \boldsymbol{\mu})_{L^2} + (\mathbf{w}, \text{curl } \boldsymbol{\tau})_{L^2} + (\text{div } \mathbf{v}, \text{div } \mathbf{w})_{L^2}.$$

Proof: requires two exactness properties in the sequence, to estimate each component of \mathbf{v} on $(\text{Ker div})^\perp$ and Ker div .

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- ▶ Mimic exact sequence with discrete spaces and operators.

↔ *To be used to design stable numerical schemes.*

- ▶ Local construction (element by element), as in standard FE.
- ▶ Arbitrary order, based on polynomial spaces of degree $k \geq 0$.

Local discrete spaces and operators: for T mesh element,

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

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► Finite Element approach:

- Finite Element Exterior Calculus (FEEC).
- Requires elements of certain shapes (tetrahedras, hexahedras...) as in usual FE.
- Designed in very generic setting, with exterior derivatives etc.

Local discrete spaces and operators: for T mesh element,

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

► Virtual Element approach:

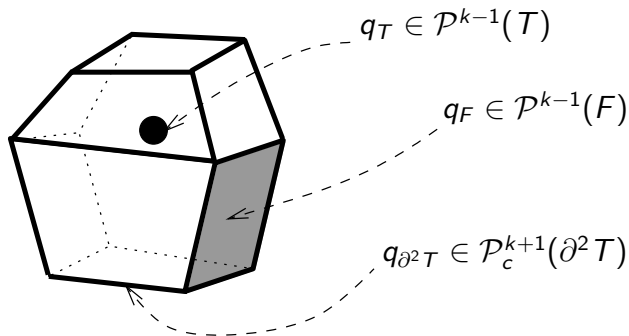
- Applicable on generic meshes with polyhedral elements.
- Degree decreases by one at each application of differential operator.
- Functions not fully known, only certain moments or values are accessible.
- Exactness not usable in a scheme due to the variational crime in VEM.

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- ▶ Applicable on polyhedral elements.
- ▶ Arbitrary order of exactness.
- ▶ Same order of accuracy along the entire sequence.
- ▶ Based on explicit spaces and reconstructed differential operators, exactness holding for these objects.

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

Gradient unknowns: $\underline{q}_T = (q_T, (q_F)_{F \in \mathcal{F}_T}, q_{\partial^2 T})$.

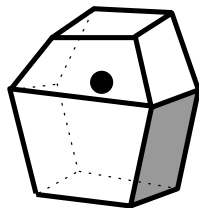


$$\mathbb{R} \xrightarrow{I_{\text{grad}, T}^k} \underline{X}_{\text{grad}, T}^k \xrightarrow{\underline{G}_T^k} \underline{X}_{\text{curl}, T}^k \xrightarrow{\underline{C}_T^k} \underline{X}_{\text{div}, T}^k \xrightarrow{D_T^k} \mathcal{P}^k(T) \xrightarrow{0} \{0\}.$$

Gradient operator:

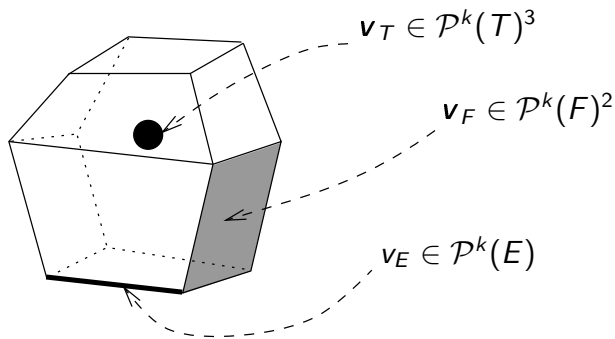
$$\underline{G}_T^k q_T = \left(\underbrace{\underline{G}_T^k q_T}_{\in \mathcal{P}^k(T)^3}, \underbrace{(\underline{G}_F^k(q_F, q_{\partial^2 T}))}_{\in \mathcal{P}^k(F)^2}, \underbrace{(\underline{G}_E q_E)}_{\in \mathcal{P}^k(E)} \right).$$

- ▶ G_E : derivative along edge.
- ▶ G_F^k ($\approx \text{grad}|_F$): reconstruction from face and edge, based on formal IBP (divergence formula),
- ▶ G_T^k ($\approx \text{grad}$): reconstruction based on formal IBP & face potentials (divergence formula).



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

Curl unknowns: $\underline{v}_T = (\mathbf{v}_T, (\mathbf{v}_F)_{F \in \mathcal{F}_T}, (\mathbf{v}_E)_{E \in \mathcal{E}_T})$.



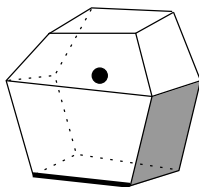
$$\mathbb{R} \xrightarrow{I_{\text{grad}, T}^k} \underline{\mathbf{X}}_{\text{grad}, T}^k \xrightarrow{\underline{\mathbf{G}}_T^k} \underline{\mathbf{X}}_{\text{curl}, T}^k \xrightarrow{\underline{\mathbf{C}}_T^k} \underline{\mathbf{X}}_{\text{div}, T}^k \xrightarrow{D_T^k} \mathcal{P}^k(T) \xrightarrow{0}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

Curl operator:

$$\underline{\mathbf{C}}_T^k \underline{\mathbf{v}}_T = \left(\underbrace{\mathbf{C}_T^k \underline{\mathbf{v}}_T}_{\in \mathcal{P}^k(T)^3}, \underbrace{(\mathbf{C}_F^k(\mathbf{v}_F, (\mathbf{v}_E)_{E \in \mathcal{E}_F}))}_{\in \mathcal{P}^k(F)} \right)_{F \in \mathcal{F}_T}.$$

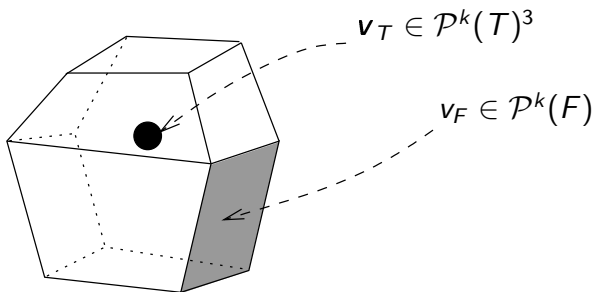
▶ \mathbf{C}_F^k ($\approx \text{curl} \cdot \mathbf{n}_F$): reconstruction from face and edge, based on formal IBP (rot formula in 2D),

▶ \mathbf{C}_T^k ($\approx \text{curl}$): reconstruction based on formal IBP & face tangential potentials (curl formula).



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

Divergence unknowns: $\underline{v}_T = (v_T, (v_F)_{F \in \mathcal{F}_T})$.

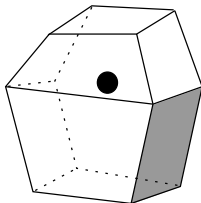


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Divergence operator:

$D_T^k \underline{v}_T$ ($\approx \text{div}$) reconstructed in $\mathcal{P}^k(T)$ from divergence formula.

$$\int_T (D_T^k \underline{v}_T) q_T = - \int_T \underline{v}_T \cdot \text{grad } q_T + \sum_{F \in \mathcal{F}_T} \omega_{TF} \int_F \underline{v}_F q_T \quad \forall q_T \in \mathcal{P}^k(T).$$



There's a catch...

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

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- ▶ The previous sequence is not exact!

For $X = F, T$ of dimension $d = 2, 3$ let:

- ▶ $\mathcal{R}^k(X) = \text{curl}(\mathcal{P}^{k+1}(X)^d)$, $\mathcal{R}^{c,k}(X)$ complement in $\mathcal{P}^k(X)^d$.
- ▶ $\mathcal{G}^k(X) = \text{grad}(\mathcal{P}^{k+1}(X)^d)$, $\mathcal{G}^{c,k}(X)$ complement in $\mathcal{P}^k(X)^d$.

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- ▶ $\mathcal{G}^k(X) = \text{grad}(\mathcal{P}^{k+1}(X)^d)$, $\mathcal{G}^{c,k}(X)$ complement in $\mathcal{P}^k(X)^d$.

Trimmed spaces: face/cell gradients and curls have to be projected on trimmed spaces.

- Gradients in $\mathcal{P}^k(X)^d$ projected on $\mathcal{R}^{k-1}(X) \oplus \mathcal{R}^{c,k}(X)$.
- Curls in $\mathcal{P}^k(X)^d$ projected on $\mathcal{G}^{k-1}(X) \oplus \mathcal{G}^{c,k}(X)$.

Commutative diagram

- $\mathcal{N}^k(T) = \mathcal{P}^k(T)^3 + \mathbf{x} \times \mathcal{P}^k(T)^3$ (Nédélec space),
- $\mathcal{RT}^k(T) = \mathcal{P}^k(T)^3 + \mathbf{x}\mathcal{P}^k(T)$ (Raviart-Thomas space).

► The following diagram is commutative:

$$\begin{array}{ccccccc} \mathcal{P}^{k+1}(T) & \xrightarrow{\text{grad}} & \mathcal{N}^k(T) & \xrightarrow{\text{curl}} & \mathcal{RT}^k(T) & \xrightarrow{\text{div}} & \mathcal{P}^k(T) \\ \downarrow \underline{I}_{\text{grad}, T}^k & & \downarrow \underline{I}_{\text{curl}, T}^k & & \downarrow \underline{I}_{\text{div}, T}^k & & \downarrow i_T \\ \underline{X}_{\text{grad}, T}^k & \xrightarrow{\underline{G}_T^k} & \underline{X}_{\text{curl}, T}^k & \xrightarrow{\underline{C}_T^k} & \underline{X}_{\text{div}, T}^k & \xrightarrow{D_T^k} & \mathcal{P}^k(T) \end{array}$$

► Ensures polynomial consistency up to degree k of the discrete sequence.

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► Ensures polynomial consistency up to degree k of the discrete sequence.

Reconstruction of potentials: scalar for gradient, vectorial for curl; enable definition of L^2 -inner products used to write schemes in weak formulations.

$$\mathbb{R} \xrightarrow{I_{\text{grad},\Omega}^k} \underline{\mathbf{X}}_{\text{grad},\Omega}^k \xrightarrow{\underline{\mathbf{G}}_{\Omega}} \underline{\mathbf{X}}_{\text{curl},\Omega}^k \xrightarrow{\underline{\mathbf{C}}_{\Omega}^k} \underline{\mathbf{X}}_{\text{div},\Omega}^k \xrightarrow{D_{\Omega}^k} \mathcal{P}^k(\mathcal{T}_h) \xrightarrow{0} \{0\}.$$

Global spaces/operators: by patching local spaces/operators.

► Additional challenges:

- Global exactness, especially $\text{Ker } D_{\Omega}^k \subset \text{Im } \underline{\mathbf{C}}_{\Omega}^k$.
- Poincaré inequalities (for stability), e.g.

$$\|\underline{\mathbf{v}}_{\Omega}\|_{\underline{\mathbf{X}}_{\text{curl},\Omega}^k} \leq M \|\underline{\mathbf{C}}_{\Omega}^k \underline{\mathbf{v}}_{\Omega}\|_{\underline{\mathbf{X}}_{\text{div},\Omega}^k} \quad \forall \underline{\mathbf{v}}_{\Omega} \in (\underline{\mathbf{X}}_{\text{curl},\Omega}^k)^{\perp}.$$

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$$\left\{ \begin{array}{ll} \boldsymbol{\sigma} - \operatorname{curl} \mathbf{u} = \mathbf{0} & \text{in } \Omega, \\ \operatorname{curl} \boldsymbol{\sigma} = \mathbf{f} & \text{in } \Omega, \\ \operatorname{div} \mathbf{u} = 0 & \text{in } \Omega, \\ \mathbf{u} \times \mathbf{n} = \mathbf{g} & \text{on } \partial\Omega. \end{array} \right.$$

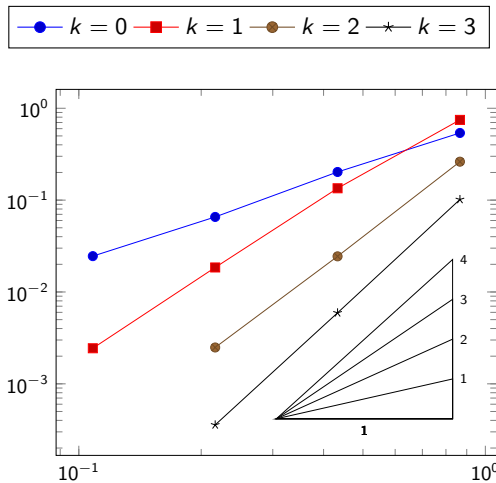
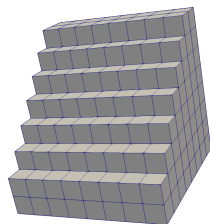
on $\Omega = (0, 1)^3$, with exact solution

$$\boldsymbol{\sigma}(\mathbf{x}) = 3\pi \begin{pmatrix} \sin(\pi x_1) \cos(\pi x_2) \sin(\pi x_3) \\ 0 \\ -\cos(\pi x_1) \cos(\pi x_2) \sin(\pi x_3) \end{pmatrix},$$

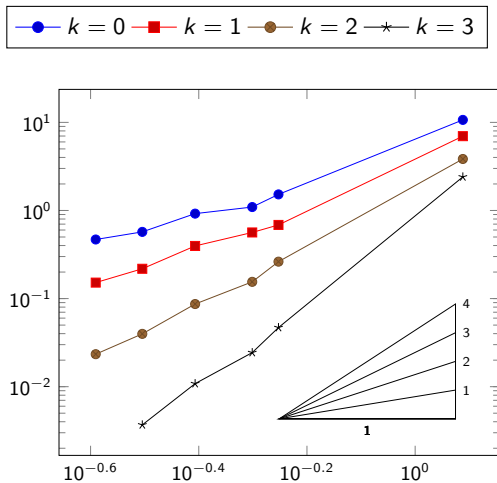
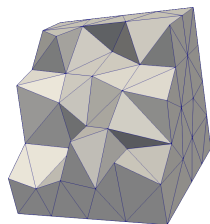
$$\mathbf{u}(\mathbf{x}) = \begin{pmatrix} \cos(\pi x_1) \sin(\pi x_2) \sin(\pi x_3) \\ -2 \sin(\pi x_1) \cos(\pi x_2) \sin(\pi x_3) \\ \sin(\pi x_1) \sin(\pi x_2) \cos(\pi x_3) \end{pmatrix}.$$

- ▶ All spaces and operators entirely implemented in the HArD::Core3D library (<https://github.com/jdroniou/HArDCore>).
- Open source C++ code for numerical schemes on polyhedral meshes.
- Based on Eigen linear algebra library (<http://eigen.tuxfamily.org>).
- Complete and intuitive description of mesh.
- Routines for handling polynomial spaces (on edges, faces and cells), for quadrature rules, for Gram-like matrices (mass, stiffness), etc.

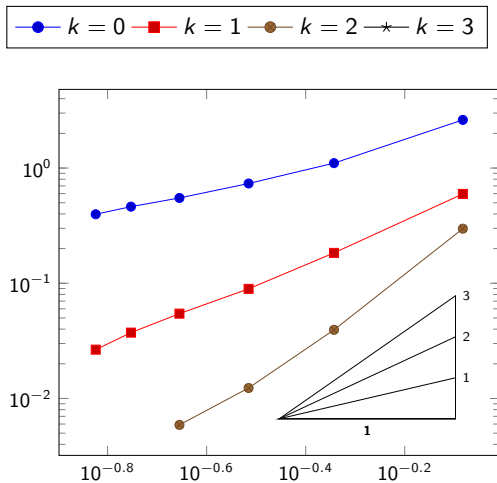
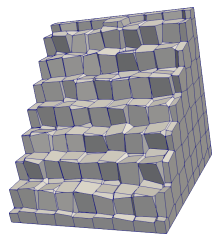
Convergence graphs in energy norm: cubic cells



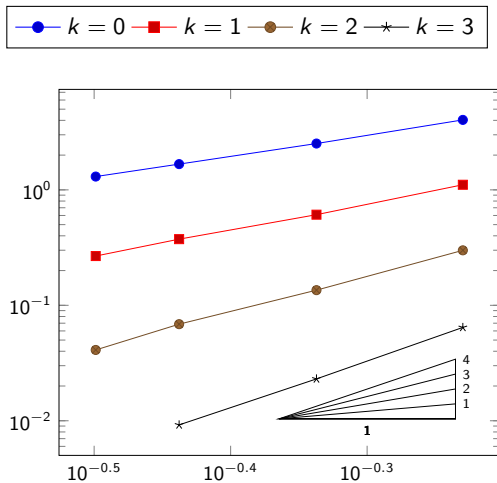
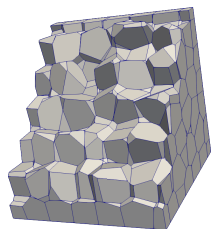
Convergence graphs in energy norm: tetrahedral cells



Convergence graphs in energy norm: Voronoi cells 1



Convergence graphs in energy norm: Voronoi cells 2



- ▶ Design of a fully discrete (local and global) exact de Rham sequence.
- ▶ Purely based on explicit polynomial spaces.
- ▶ Applicable on generic polyhedral meshes, and of arbitrary accuracy order.
- ▶ Proofs of local and global exactness, and Poincaré inequalities.
- ▶ Automatically yields stable discretisations of PDEs.

Main papers:

- *Fully discrete polynomial de Rham sequences of arbitrary degree on polygons and polyhedra*. D. Di Pietro, J. Droniou, and F. Rapetti. Math. Models Methods Appl. Sci. 44p, 2020. <https://arxiv.org/abs/1911.03616>.
- *An arbitrary-order method for magnetostatics on polyhedral meshes based on a discrete de Rham sequence*. D. A. Di Pietro and J. Droniou, 31p, submitted, 2020. <https://arxiv.org/abs/2005.06890>.

Other references:

- *Finite Element Exterior Calculus*. D. Arnold. SIAM, 2018. isbn: 978-1-611975-53-6. doi: 10.1137/1.9781611975543.
- *$H(\text{div})$ and $H(\text{curl})$ -conforming VEM*. L. Beirão da Veiga, F. Brezzi, L. D. Marini, and A. Russo. Numer. Math. 133 (2016), pp. 303–332. doi: 10.1007/s00211-015-0746-1.
- *The Hybrid High-Order Method for Polytopal Meshes: Design, Analysis, and Applications*. D. A. Di Pietro and J. Droniou. Springer, MS&A vol. 19, 2020, 551p.

Thanks.