

■ The space $H(\text{curl})$ and $H_0(\text{curl})$; \rightarrow Ch. 2

● The definition of $\text{curl}(u)$:

a) Classical definition:

If $u = (u_1, u_2, u_3)^T \in [C^1(\bar{\Omega})]^3$, then

$$\text{curl}(u) = \text{rot}(u) = \nabla \times u$$

$$:= \det \begin{bmatrix} 1 & 1 & 1 \\ \partial_1 & \partial_2 & \partial_3 \\ u_1 & u_2 & u_3 \end{bmatrix} = \begin{bmatrix} \partial_2 u_3 - \partial_3 u_2 \\ \partial_3 u_1 - \partial_1 u_3 \\ \partial_1 u_2 - \partial_2 u_1 \end{bmatrix} \in [C^0(\bar{\Omega})]^3$$

b) Generalized (weak) definition:

The vector-function $w = (w_1, w_2, w_3)^T \in [L_1(\Omega)]^3$

is called $\text{curl}(u)$ of a vector-function

$u = (u_1, u_2, u_3)^T \in [L_1(\Omega)]^3$ if the following

integral identity holds:

$$\int_{\Omega} w \cdot \varphi \, dx = \int_{\Omega} u \cdot \text{curl}(\varphi) \, dx \quad \forall \varphi \in [C^\infty(\Omega)]^3$$

Notation: $w = \text{curl}(u) \in [L_1(\Omega)]^3$

$$\bullet H(\text{curl}) := \{ u = (u_1, u_2, u_3)^T \in [L_2(\Omega)]^3 : \text{curl}(u) \in [L_2(\Omega)]^3 \}$$

$$= \overline{C^\infty(\bar{\Omega})^3} \quad \|\cdot\|_{H(\text{curl})} = H(\text{curl}, \Omega)$$

$$\uparrow \Omega = \text{Lip} \wedge \neq$$

is a Hilbert-space; $\|u\|_{H(\text{curl})}^2 = (u, u)_{H(\text{curl})}$

$$(u, v)_{H(\text{curl})} := (u, v)_{L_2(\Omega)} + (\text{curl}(u), \text{curl}(v))_{L_2(\Omega)}$$

LOS-03

- Integration by parts gives (mas: in the smooth case)

$$\int_{\Omega} \operatorname{curl}(u) \cdot \varphi \, dx = \int_{\Omega} u \cdot \operatorname{curl}(\varphi) \, dx + \langle \mathcal{Y}_{\tau} u, \varphi \rangle$$

$$\forall u \in H(\operatorname{curl}) = \overbrace{C^{\infty}(\bar{\Omega})^3}^{\text{closure}} \cap H(\operatorname{curl}) \quad \int_{\Omega} (u \times n) \cdot \varphi \, ds$$

$$\forall \varphi \in H^1(\Omega)^3 = \overbrace{C^{\infty}(\bar{\Omega})^3} \cap H^1(\Omega)$$

with the trace operator

$$\mathcal{Y}_{\tau} : H(\operatorname{curl}) \rightarrow \operatorname{im} \mathcal{Y}_{\tau} := H_{||}^{-1/2}(\operatorname{div}_{\Gamma} \Gamma) \subset H^{-1/2}(\Gamma)^3$$

$$\mathcal{Y}_{\tau} u := u \times n|_{\Gamma}$$

$$\|\mathcal{Y}_{\tau} u\|_{H^{-1/2}(\Gamma)} \leq C \|u\|_{H(\operatorname{curl})} \quad \forall u \in H(\operatorname{curl})$$

- $H_0(\operatorname{curl}) := \{u \in H(\operatorname{curl}) : \mathcal{Y}_{\tau} u := u \times n|_{\Gamma} = 0\}$

- $\operatorname{Ker}(\operatorname{curl}) = \nabla H^1(\Omega)$

- Helmholtz-decomposition:

$$\forall u \in L_2(\Omega)^3 \exists \varphi \in H^1(\Omega) \exists \psi \in H(\operatorname{curl}) :$$

$$u = \nabla \varphi \oplus_{L_2} \operatorname{curl} \psi$$

provided that Ω is \mathcal{K} , Lip, and simply connected!

LOS-04

Variational Formulation of the curl-curl-Problem:

- Let us consider the model curl-curl-problem:

$$(20)_{CF} \quad \boxed{\begin{array}{l} \text{Find vector-function } u = (u_1, u_2, u_3)^T: \\ \text{curl} \left(\frac{1}{\mu} \text{curl}(u) \right) + \alpha u = f \text{ in } \Omega \\ u \times n = 0 \text{ on } \Gamma \end{array}}$$

with given $\mu(x)$, $\alpha(x)$, and $f = (f_1, f_2, f_3)$.

For simplicity, we assume that α is a real function.

Derivation of the Variational Formulation:

$$(1) \quad \bar{V}_0 = H_0(\text{curl}) = \{ v \in \bar{V} = H(\text{curl}) : v \times n = 0 \text{ on } \Gamma \},$$

$$(2) \quad \int_{\Omega} \left[\text{curl} \left(\frac{1}{\mu} \text{curl}(u) \right) \cdot v + \alpha u \cdot v \right] dx = \int_{\Omega} f \cdot v dx \quad \forall v \in \bar{V}_0$$

$$(3) \quad \int_{\Omega} \left[\frac{1}{\mu} \text{curl}(u) \cdot \text{curl}(v) + \alpha u \cdot v \right] dx + \int_{\Gamma} \underbrace{\left(\frac{1}{\mu} \text{curl}(u) \times n \right)}_{\substack{= \mu^{-1} \text{curl}(u) \cdot (v \times n) \\ = \mu^{-1} \text{curl}(u) \times n \cdot (v \times n)}} v ds = \int_{\Omega} f \cdot v dx$$

$$(4) \quad \int_{\Gamma} \underbrace{\frac{1}{\mu} \text{curl}(u)}_{\substack{= 0 \\ \text{natural BC}}} \cdot \underbrace{(v \times n)}_{\substack{= 0 \\ \text{essential BC}}} ds = 0 \quad \forall v \in \bar{V}_0 = H_0(\text{curl})$$

↪ essential BC: $u \times n = g_1$ on Γ_1
↪ natural BC: $\mu^{-1} \text{curl}(u) \times n = H \times n = g_2$ on Γ_2

$$(5) \quad \bar{V}_g = \{ v \in V = H(\text{curl}) : v \times n = g_1 := 0 \} = \bar{V}_0$$

LOS-05

- Therefore, we arrive at the following VF:

$$(20)_{VF} \quad \boxed{\begin{aligned} & \text{Find } v \in \tilde{V}_0 = \tilde{V}_0 = H_0(\text{curl}): \\ & \int_{\Omega} \left[\frac{1}{\mu} \text{curl}(u) \cdot \text{curl}(v) + \alpha u \cdot v \right] dx = \int_{\Omega} f \cdot v dx \quad \forall v \in \tilde{V}_0 \\ & \underbrace{\hspace{10em}}_{= a(u, v)} \qquad \underbrace{\hspace{5em}}_{= \langle F, v \rangle} \end{aligned}}$$

- Lax-Milgram's Theorem yields (under):

If $\mu, \alpha \in L_{\infty}(\Omega)$: $\exists \underline{\mu}, \bar{\mu}, \underline{\alpha}, \bar{\alpha} = \text{const} > 0$:

$$0 < \underline{\mu} \leq \mu(x) \leq \bar{\mu} \quad \text{and} \quad 0 < \underline{\alpha} \leq \alpha(x) \leq \bar{\alpha} \quad \forall x \in \Omega,$$

then there exists a unique solution $u \in \tilde{V}_0$ of $(20)_{VF}$.

- The magnetostatic case ($\alpha=0$):

1. In the magnetostatic case ($\alpha=0$) with permeability

$$\mu \in L_{\infty}(\Omega) : 0 < \underline{\mu} \leq \mu(x) \leq \bar{\mu} \quad \forall x \in \Omega,$$

the solution $u \in \tilde{V}_0$ of $(20)_{VF}$ is only unique up to gradient fields $\nabla \varphi$, $\varphi \in \dot{H}^1(\Omega)$; i.e., however,

that $B = \text{curl}(A) = \text{curl}(u) = \text{curl}(u + \varphi)$ is unique!

In order to prove existence (\exists), the right-hand side f must be weakly divergence-free, i.e.

$$\int_{\Omega} f \cdot \nabla \varphi \, dx = 0 \quad \forall \varphi \in \dot{H}^1(\Omega)$$

$$f \in H(\text{div}) \longrightarrow \parallel$$

$$-\int_{\Omega} \text{div} f \cdot \varphi \, dx$$

$$\boxed{\tilde{V}_0 v = \nabla \varphi \in H_0(\text{curl})}$$

L05-06

2. If $\kappa \in L^\infty(\Omega)$: $0 \leq \kappa(x) \leq \bar{\kappa} \quad \forall x \in \Omega$,
then the so-called "conductivity regularization"

$$\kappa_\varepsilon = \max\{\kappa, \varepsilon\}, \quad \varepsilon > 0$$

yields a unique solution $u_\varepsilon \in \tilde{V}_0$ that
converges to $u \in \tilde{V}_0$ for $\varepsilon \rightarrow 0$, i.e.

$$u_\varepsilon \longrightarrow u \quad \text{in } \tilde{V} = H(\text{curl}) \quad \text{for } \varepsilon \rightarrow 0$$

$$(20)_{VF, \kappa_\varepsilon} \qquad (20)_{VF} \qquad O(\varepsilon)$$

3. Mixed Formulation see Tutorial 4!

Find $u \in \tilde{V}_0 = H_0(\text{curl})$ and $p \in \overset{\circ}{H}^1(\Omega)$:

$$\int_{\Omega} \frac{1}{\mu} \text{curl}(u) \cdot \text{curl}(v) dx + \int_{\Omega} v \cdot \nabla p dx = \int_{\Omega} f \cdot v dx \quad \forall v \in \tilde{V}_0$$

$$\int_{\Omega} u \cdot \nabla q dx = 0 \quad \forall q \in \overset{\circ}{H}^1(\Omega)$$

If $\int_{\Omega} f \cdot \nabla \varphi dx = 0 \quad \forall \varphi \in \overset{\circ}{H}^1(\Omega)$, then this
mixed variational problem has a unique solution
 $(u, p) \in H_0(\text{curl}) \times \overset{\circ}{H}^1(\Omega)$ and $p = 0$!

1.3. Other Variational Formulations

1.3.1. Mixed Variational Formulations

■ Mixed variational formulations of the form

(21) Find $u \in V$ and $p \in Q$ such that

$$a(u, v) + b(v, p) = \langle F, v \rangle \quad \forall v \in V,$$

$$b(u, q) - c(p, q) = \langle G, q \rangle \quad \forall q \in Q,$$

where V, Q - Hilbert spaces, $F \in V^*$, $G \in Q^*$ given,

$$\langle \cdot, \cdot \rangle_V : V^* \times V \rightarrow \mathbb{R}^1 - \text{duality product},$$

$$\langle \cdot, \cdot \rangle_Q : Q^* \times Q \rightarrow \mathbb{R}^1 - \text{duality product},$$

$$a(\cdot, \cdot) : V \times V \rightarrow \mathbb{R}^1 - \text{non-negative, cont. bilinear f.},$$

$$b(\cdot, \cdot) : V \times Q \rightarrow \mathbb{R}^1 - \text{continuous bilinear form},$$

$$c(\cdot, \cdot) : Q \times Q \rightarrow \mathbb{R}^1 - \text{non-negative, cont. bilinear f.}$$

"CM" = will be considered in the lectures "Computational Methods in Continuum Mechanics" (\rightarrow Zulehner), and naturally arise in Fluid Mechanics

- 1) Oseen problem,
 - 2) Stokes problem,
- or artificially by introducing some dual variable
- 3) Hellinger-Reisner formulation of the Poisson equation or of the Linear 3D elasticity problem,
 - 4) Mixed formulations of the plate bending problem.

■ Fluid Mechanics: (→ Lectures "MathMod")

0) Stationary Navier-Stokes Equations:

describing the stationary flow of an incompressible Newtonian fluid ($d=3$):

(22)_{CF}

Find the velocity field $u(x) = (u_1(x), u_2(x), u_3(x))^T$ and the pressure field $p(x)$:

$$-\frac{1}{Re} \Delta u + \underbrace{(u \cdot \nabla) u}_{\text{non-linear convection term}} + \nabla p = f \text{ in } \Omega \subset \mathbb{R}^3,$$

$$\operatorname{div} u = 0 \text{ in } \Omega,$$

+ BC: e.g. $u = 0$ on $\Gamma = \partial\Omega$



$Re = \frac{\rho}{\mu} l^{\nu} v^{\ast} = \frac{1}{\nu} l^{\nu} v^{\ast}$ - dimensionless
Reynolds number

(22)_{VF}

Find $u \in V := (H^1(\Omega))^3$ and $p \in Q := \{q \in L_2(\Omega) : \int q \cdot 1 dx = 0\}$,

$$\begin{aligned} a(u; u, v) + b(v, p) &= \langle F, v \rangle \quad \forall v \in V \\ b(u, q) &= \langle G, q \rangle \quad \forall q \in Q \end{aligned}$$

where $a(\cdot; \cdot, \cdot) : V \times V \times V \rightarrow \mathbb{R}^1$ - cont. trilinear form,

$$a(w; u, v) := \frac{1}{Re} \int_{\Omega} \nabla^T u \cdot \nabla v \, dx + \int_{\Omega} \sum_{i=1}^3 \sum_{j=1}^3 \underbrace{w_j}_{L_4} \underbrace{\frac{\partial u_i}{\partial x_j}}_{L_2} \underbrace{v_i}_{L_4} \, dx,$$

$b(u, q) := \int_{\Omega} \operatorname{div} u \cdot q \, dx$ - continuous bilinear form,

$$\langle F, v \rangle := \int_{\Omega} f^T v \, dx, \quad G = 0$$

Due to the convection term the N-S-problem (22) is non-linear. Solvability investigation ($\exists +!$) is more difficult! The fix-point linearization leads to the so-called Ossen problem!

■ The OSEEN problem in variational formulations:

(23) Find $u \in V$ and $p \in Q$:

$$\begin{aligned} a(w; u, v) + b(v, p) &= \langle F, v \rangle \quad \forall v \in V, \\ b(u, q) &= 0 \quad \forall q \in Q. \end{aligned}$$

For given w , set $a(u, v) := a(w; u, v)$.
Then (23) exactly has the form (21),
where the bilinear form $a(\cdot, \cdot)$ is here non-symmetric!

■ The STOKES problem:

For small Reynolds numbers (viscous flow),
the (non-symmetric) convection term can be
neglected. Thus, we obtain the VF:

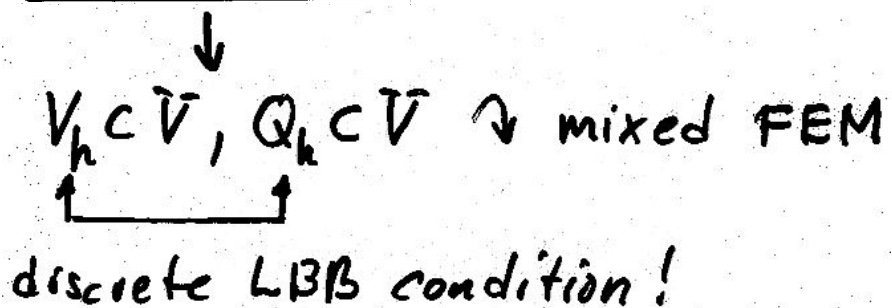
(24) Find $u \in V$ and $p \in Q$:

$$\begin{aligned} a(u, v) + b(v, p) &= \langle F, v \rangle \quad \forall v \in V \\ b(u, q) &= 0 \quad \forall q \in Q \end{aligned}$$

with the symmetric bilinear form

$$a(u, v) := \frac{1}{\text{Re}} \int_{\Omega} \nabla^T u \cdot \nabla v \, dx.$$

In the Lect. "CM", the existence and uniqueness
of the solution $(u, p) \in V \times Q$ will be shown, i.e.
the pressure p is unique only up to an additive constant,
and the FE discretization will be discussed.



■ Solid Mechanics:

3) Dirichlet problem for Poisson's eqn (\cong elasticity)

● Idea: Hellinger - Reissner

(25)

$ \begin{aligned} -\Delta u &= f \text{ in } \Omega \\ u &= 0 \text{ on } \Gamma \\ \Omega &\subset \mathbb{R}^d \neq \end{aligned} $	$ \begin{aligned} \sigma - \nabla u &= 0 \text{ in } \Omega \\ \operatorname{div} \sigma &= -f \text{ in } \Omega \\ u &= 0 \text{ on } \Gamma = \partial\Omega \end{aligned} $ <p style="text-align: center;">← nat. BC !!!</p>
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$\int_{\Omega} \tau \, dx \quad \forall \tau \in V$
 $\int_{\Omega} q \, dx \quad \forall q \in Q$

● $\int_{\Omega} \sigma^T \tau \, dx + \int_{\Omega} u \cdot \operatorname{div} \tau - \int_{\Gamma} u \cdot \tau^T n \, ds = 0 \quad \forall \tau \in V,$

● $\int_{\Omega} \operatorname{div} \sigma \cdot q \, dx = - \int_{\Omega} f \cdot q \, dx \quad \forall q \in Q.$

● Spaces: $V = H(\operatorname{div}, \Omega) := \{ \tau \in [L_2(\Omega)]^d : \operatorname{div} \tau \in L_2(\Omega) \},$

with $\| \tau \|_V^2 := \sum_{i=1}^d \| \tau_i \|_{L_2(\Omega)}^2 + \| \operatorname{div} \tau \|_{L_2(\Omega)}^2,$

$W = \operatorname{div} \tau \in L_2(\Omega):$

$\int_{\Omega} \tau^T \nabla \varphi \, dx = - \int_{\Omega} w \cdot \varphi \, dx \quad \forall \varphi \in H^1_0(\Omega)$

$Q = L_2(\Omega)$ with $\| q \|_Q := \| q \|_{L_2(\Omega)}.$

● Mixed Variational Formulation: $f \in L_2(\Omega)$ given

(25) _{MVF} Find $\sigma \in V$ and $u \in Q$:

$\int_{\Omega} \sigma^T \tau \, dx + \int_{\Omega} u \cdot \operatorname{div} \tau \, dx = 0 \quad \forall \tau \in V$
$a(\sigma, \tau) + b(\tau, u) = \langle F, \tau \rangle$
$\int_{\Omega} q \cdot \operatorname{div} \sigma \, dx = - \int_{\Omega} f \cdot q \, dx \quad \forall q \in Q$
$b(\sigma, q) = \langle G, q \rangle$

- Advantages:
 - ⊕ $u = 0$ on Γ is now a natural BC!
 - ⊕ $\sigma = \nabla u$ (stresses) are often more interesting than u
 - ⊕ later: Galerkin $V_h \subset V, Q_h \subset Q \rightarrow$ mixed FEM!
- Disadvantages:
 - ⊖ scalar PDE of 2nd order \Rightarrow system of $(d+1)$ PDEs of 1st order!
 - ⊖ discrete problems are indefinite!

■ Mixed VF of the 1st biharmonic BVP:

- Idea: CIARLET-RAVIAR (1974), $\Omega \subset \mathbb{R}^2$, $\Gamma = \partial\Omega$

(26)

$\Delta^2 u = f \text{ in } \Omega$ $u = 0 \text{ on } \Gamma$ $\frac{\partial u}{\partial n} = 0 \text{ on } \Gamma$	\rightarrow	$w - \Delta u = 0 \text{ in } \Omega$ $\Delta w = -f \text{ in } \Omega$ $u = 0 \text{ on } \Gamma$ $\frac{\partial w}{\partial n} = 0 \text{ on } \Gamma$ <p style="text-align: center;">nat. BC!</p>	$\int_{\Omega} w \cdot v \, dx \quad \forall v \in V$ $\int_{\Omega} q \, dx \quad \forall q \in Q$ $V = H^1(\Omega)$ $Q = \dot{H}^1(\Omega)$
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$\int_{\Omega} w \cdot v \, dx + \int_{\Omega} \nabla^T u \cdot \nabla v \, dx - \int_{\Gamma} \frac{\partial u}{\partial n} v \, ds = 0 \quad \forall v \in V$
 $\int_{\Omega} \nabla^T w \cdot \nabla q \, dx - \int_{\Gamma} \frac{\partial w}{\partial n} q \, ds = - \int_{\Omega} f q \, dx \quad \forall q \in Q$

- Mixed Variational Formulation: $f \in L_2(\Omega)$ given

(26) MVF

Find $w \in V = H^1(\Omega)$ and $u \in Q = \dot{H}^1(\Omega)$: $\int_{\Omega} w \cdot v \, dx + \int_{\Omega} \nabla^T u \cdot \nabla v \, dx = 0 \quad \forall v \in V,$ $a(w, v) + b(v, u) = \langle F, v \rangle_V$ $\int_{\Omega} \nabla^T w \cdot \nabla q \, dx = - \int_{\Omega} f \cdot q \, dx \quad \forall q \in Q,$ $b(w, q) = \langle G, q \rangle_Q$

● Advantages / Disadvantages:

- ⊕ Scalar 4th order PDE \Rightarrow System of 2 PDEs of 2nd order \rightarrow i.e. only 1st order derivatives!
- ⊕ $\frac{\partial u}{\partial n}$ becomes natural BC!
- ⊕ Function $w = \Delta u$ (\cong bending moment in the plate bending, or vorticity in fluid mechanics) is directly computed!
- ⊕ FE-Galerkin-discretization with C^0 elements, e.g.
- ⊖ Discretized problem is indefinite!

1.3.2. Dual Variational Formulations

Let us first consider the minimum problem

$$(27)_{MP} \text{ Find } u \in \tilde{V}_g : E(u) = \inf_{v \in \tilde{V}_g} E(v)$$

with the primal energy functional (Ritz-functional)

$$(28) \quad E(v) := \frac{1}{2} a(v, v) - \langle F, v \rangle,$$

and let us assume that

- $V_g = g + \tilde{V}_0 = \{u \in \tilde{V} : u = g + v, v \in \tilde{V}_0\}$
= linear manifold = hyperplane
- $\tilde{V}_0 \subset \tilde{V}$ - closed subspace of the Hilbert-space \tilde{V} , $\|\cdot\|$, (\cdot, \cdot) ,
- Standard assumption (\rightarrow LAX-HILGERM: 1), 2), 2a), 2b)),
- $a(\cdot, \cdot)$ is symmetric on \tilde{V}_0 .

Then the MP $(27)_{MP}$ is equivalent to the VP

$$(27)_{VP} \text{ Find } u \in \tilde{V}_g : a(u, v) = \langle F, v \rangle \quad \forall v \in \tilde{V}_0,$$

and, thanks to the LAX-HILGERM-theorem, it has a unique solution $u \in \tilde{V}_g$.

- The equivalent to $(27)_{MP} \equiv (27)_{VP}$ dual VP can be formulated as follows:

$$(27)_{DVP} \text{ Find } w \in W: G(w) = \sup_{v \in \tilde{W}} G(v)$$

with the dual (complementary) energy functional (Trefftz)

$$(28) \quad G(v) = -\frac{1}{2} a(v, v) + a(g, v) - \langle F, g \rangle$$

and the linear manifold W of all solutions of $(27)_{VP}$ in V , i.e.

$$W = \{ w = \bar{w} + v_0 : v_0 \in \tilde{U}_0 \} = \{ w \in \tilde{V} : a(w, v) = \langle F, v \rangle \forall v \in \tilde{V}_0 \}$$

$$\begin{aligned} &\hookrightarrow \tilde{U}_0 = \{ v_0 \in \tilde{V} : a(v_0, v) = 0 \forall v \in \tilde{V}_0 \} \\ &\hookrightarrow \bar{w} \in \tilde{V} : a(\bar{w}, v) = \langle F, v \rangle \forall v \in \tilde{V}_0 \end{aligned}$$

- Then we obtain by simple calculations (mins)

$$2 \| v - w \|^2 = E(v) - G(w) \quad \forall v \in \tilde{V}_g, \forall w \in W$$

$$2 \| v - u_* \|^2 = E(v) - E(u_*) \quad \forall v \in \tilde{V}_g$$

$$2 \| w - u_* \|^2 = E(u_*) - G(w) \quad \forall w \in W,$$

$$W \cap \tilde{V}_g = \{ u_* \},$$

where $\| \cdot \|^2 := a(\cdot, \cdot)$ denotes the energy norm. Therefore, the MAXIMUM and the MINIMUM of the TREFFTZ - and the RITZ - functionals will be realized exactly for $u = w = u_*$, and the strong duality principle is valid, i.e.

$$(29) \quad \max_{v \in W} G(v) = G(u_*) = E(u_*) = \min_{v \in \tilde{V}_g} E(v).$$

