# An introduction to Isogeometric Analysis

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## Approximation of vector fields and differential forms

- Construction of the discrete spaces
- The commuting De Rham diagram
- Maxwell eigenproblem: B-splines discretization
- Maxwell eigenproblem: NURBS discretization

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## Part I

#### Approximation of vector fields and differential forms

Let  $\Omega$  be a Lipschitz domain described by a NURBS mapping

$$\mathbf{F}: \widehat{\Omega} \longrightarrow \Omega, \quad \widehat{\Omega}$$
 being the unit cube.

We define the functional spaces

$$\begin{split} & \mathcal{H}(\mathsf{d},\Omega) = \{ u \in L^2(\Omega) \ : \ \mathsf{d} u \in L^2(\Omega) \} \,, \quad \|u\|_{\mathsf{d},\Omega} = \|u\|_0 + \|\mathsf{d} u\|_0 \\ & \mathcal{H}^1(\Omega)/\mathbb{R} \xrightarrow{\mathsf{grad}} \mathcal{H}(\mathsf{curl}\,,\Omega) \xrightarrow{\mathsf{curl}} \mathcal{H}(\mathrm{div},\Omega) \xrightarrow{\mathrm{div}} L^2(\Omega). \end{split}$$

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For FEM, we have the following compatible discretization

Nodal FE 
$$\xrightarrow{\text{grad}}$$
 Edge FE  $\xrightarrow{\text{curl}}$  Face FE  $\xrightarrow{\text{div}}$  Disc. FE.

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Applications: electromagnetic problems, Darcy's flow, Stokes' flow...

R. Vázquez (IMATI-CNR Italy)

Buffa, Sangalli, V., 2010

To recall some notation: univariate B-splines and NURBS

 $S^{p}_{\alpha}/N^{p}_{\alpha}$ : univariate Splines/NURBS of degree p and regularity  $\alpha$  at knots.

$$\left\{rac{d}{dx} v: v \in S^p_{oldsymbol{lpha}}
ight\} \equiv S^{p-1}_{oldsymbol{lpha}-1}$$

Buffa, Sangalli, V., 2010

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$$\mathbb{R} \longrightarrow \widehat{S}_0 \xrightarrow{\widehat{\mathbf{grad}}} \widehat{S}_1 \xrightarrow{\widehat{\mathbf{curl}}} \widehat{S}_2 \xrightarrow{\widehat{\mathrm{div}}} \widehat{S}_3 \longrightarrow 0$$

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 $\widehat{\mathbf{grad}}:\widehat{S}_0\to S^{p_1-1,p_2,p_3}\times S^{p_1,p_2-1,p_3}\times S^{p_1,p_2,p_3-1}\equiv \widehat{S}_1$ 

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$$\widehat{S}_{1} = S^{p_{1}-1,p_{2},p_{3}} \times S^{p_{1},p_{2}-1,p_{3}} \times S^{p_{1},p_{2},p_{3}-1}$$
$$\widehat{\operatorname{curl}} : \widehat{S}_{1} \to S^{p_{1},p_{2}-1,p_{3}-1} \times S^{p_{1}-1,p_{2},p_{3}-1} \times S^{p_{1}-1,p_{2}-1,p_{3}} \equiv \widehat{S}_{2}$$

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$$\widehat{S}_2 = S^{p_1, p_2 - 1, p_3 - 1} \times S^{p_1 - 1, p_2, p_3 - 1} \times S^{p_1 - 1, p_2 - 1, p_3}$$
$$\widehat{\mathrm{div}} : \widehat{S}_2 \to S^{p_1 - 1, p_2 - 1, p_3 - 1} \equiv \widehat{S}_3$$

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- The sequence is exact.
- Generalization of nodal, edge and face elements with higher regularity.

Buffa, Sangalli, V., 2010

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**Differential operators:** we look for discrete spaces in  $\widehat{\Omega}$  such that

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But what about NURBS?

Buffa, Sangalli, V., 2010

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The derivative of a NURBS is not a NURBS.

The diagram for NURBS does not hold true.

D. Arnold (et al.) 06-10 teach us that  $\widehat{N}_i$  are then not suitable for vector fields approximations

Spaces on  $\Omega$  are defined just by **push forward**:

$$S_i = \iota^i(\widehat{S}_i), \qquad N_i = \iota^i(\widehat{N}_i).$$

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 $\iota^0(\widehat{\phi}) \circ \mathbf{F} = \widehat{\phi}, \qquad \text{standard mapping}$ 



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 $\iota^{1}(\widehat{\mathbf{u}}) \circ \mathbf{F} = D\mathbf{F}^{-T}\widehat{\mathbf{u}}, \quad \text{curl conforming mapping}$ 



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 $\iota^2(\widehat{\mathbf{u}}) \circ \mathbf{F} = (\det D\mathbf{F})^{-1} D\mathbf{F} \, \widehat{\mathbf{u}},$  Piola mapping



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For splines, everything then works thanks to the geometric structure:

$$H^1(\Omega)/\mathbb{R} \xrightarrow{\operatorname{grad}} H(\operatorname{curl}, \Omega) \xrightarrow{\operatorname{curl}} H(\operatorname{div}, \Omega) \xrightarrow{\operatorname{div}} L^2(\Omega)$$
  
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How can we define the commuting interpolants  $\Pi^i$ ?

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How can we define the commuting interpolants  $\Pi^i$ ?

- Construct (commuting) one-dimensional projectors.
- Construct the projectors in  $\widehat{\Omega}$  with tensor product structure.
- Pull back from  $\Omega$  to  $\widehat{\Omega}$ .

Buffa, Rivas, Sangalli, V., 2010

**Starting point:** we know the **local** and **stable** projector  $\widehat{\Pi}_{S}^{p}$ .

$$\begin{split} \widehat{\Pi}_{S}^{p}s &= s, \quad \forall s \in S_{\alpha}^{p}, \\ |u|_{H^{k}(I)} \leq C|u|_{H^{k}(\widetilde{I})}, \quad \forall u \in H^{k}(0,1), \, 0 \leq k \leq p+1, \end{split}$$

where  $I = (\xi_j, \xi_{j+1})$ , and  $\tilde{I}$  is a local extension.

L.L. Schumaker. Spline functions: basic theory, 2007.

Y. Bazilevs, L. Beirão da Veiga, J. Cottrell, T.J.R. Hughes, G. Sangalli, 2006.

Buffa, Rivas, Sangalli, V., 2010

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Buffa, Rivas, Sangalli, V., 2010

**Starting point:** we know the **local** and **stable** projector  $\widehat{\Pi}_{S}^{p}$ . **First idea**: tensor products of  $\widehat{\Pi}_{S}^{p}$ , choosing the right degree *p*. The diagram is **not commutative**, because even the 1D diagram is not:

$$\widehat{\Pi}_{S}^{p-1}\frac{d}{dx}u\neq\frac{d}{dx}\widehat{\Pi}_{S}^{p}u.$$

Buffa, Rivas, Sangalli, V., 2010

Starting point: we know the local and stable projector  $\widehat{\Pi}_{S}^{p}$ . Second idea: define  $\widehat{\Pi}_{A}^{p-1}$  such that the 1D diagram commutes.  $\mathbb{R} \longrightarrow H^{1}(0,1) \xrightarrow{\frac{d}{dx}} L^{2}(0,1) \longrightarrow 0$   $\widehat{\Pi}_{S}^{p} \downarrow \qquad \widehat{\Pi}_{A}^{p-1} \downarrow$  $\mathbb{R} \longrightarrow S_{\alpha}^{p} \xrightarrow{\frac{d}{dx}} S_{\alpha-1}^{p-1} \longrightarrow 0$ 

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So, we define it as

$$\widehat{\Pi}^{p-1}_{A} v := rac{d}{dx} \widehat{\Pi}^{p}_{S} \int_{0}^{x} v(\xi) d\xi, \quad \forall v \in L^{2}(0,1).$$

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$$\begin{array}{ccc} \widehat{\Pi}^{p}_{S} & & \widehat{\Pi}^{p-1}_{A} \\ \mathbb{R} & \longrightarrow & S^{p}_{\alpha} & \stackrel{\underline{d}}{\xrightarrow{d_{X}}} & S^{p-1}_{\alpha-1} & \longrightarrow & 0 \end{array}$$

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It is a stable and local projector:

$$\begin{split} \widehat{\Pi}_A^{p-1}s &= s, \quad \forall s \in S_{\alpha-1}^{p-1}, \\ |u|_{H^k(I)} &\leq C |u|_{H^k(\widetilde{I})}, \quad \forall u \in H^k(0,1), \, 0 \leq k \leq p. \end{split}$$

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$$\widehat{S}^1 = S^{p_1-1,p_2,p_3} \times S^{p_1,p_2-1,p_3} \times S^{p_1,p_2,p_3-1}$$

we define

 $\widehat{\Pi}^1 := (\widehat{\Pi}^{p_1-1}_A \otimes \widehat{\Pi}^{p_2}_S \otimes \widehat{\Pi}^{p_3}_S) \times (\widehat{\Pi}^{p_1}_S \otimes \widehat{\Pi}^{p_2-1}_A \otimes \widehat{\Pi}^{p_3}_S) \times (\widehat{\Pi}^{p_1}_S \otimes \widehat{\Pi}^{p_2}_S \otimes \widehat{\Pi}^{p_3-1}_A).$ 

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$$\iota^{i}(\Pi^{i}\phi) = \widehat{\Pi}^{i}(\iota^{i}(\phi)), \quad \forall \phi \in H(\mathsf{d},\Omega), \quad i = 0, \dots, 3$$

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$$\begin{array}{ccc} H^{1}(\Omega)/\mathbb{R} & \xrightarrow{\operatorname{\mathbf{grad}}} & H(\operatorname{\mathbf{curl}},\Omega) & \xrightarrow{\operatorname{\mathbf{curl}}} & H(\operatorname{div},\Omega) & \xrightarrow{\operatorname{div}} & L^{2}(\Omega) \\ \\ \Pi^{0} & & & \Pi^{1} & & & \Pi^{2} & & & \Pi^{3} \\ S_{0}/\mathbb{R} & \xrightarrow{\operatorname{\mathbf{grad}}} & S_{1} & \xrightarrow{\operatorname{\mathbf{curl}}} & S_{2} & \xrightarrow{\operatorname{div}} & S_{3} \end{array}$$

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The projectors  $\Pi^i$  are **local** and  $L^2(\Omega)$ -**stable**.

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The projectors  $\Pi^i$  are **local** and  $L^2(\Omega)$ -**stable**. The same idea can be used in spaces with boundary conditions.

R. Vázquez (IMATI-CNR Italy)

#### **Approximation estimates**

Buffa, Rivas, Sangalli, V., 2010.

Assume  $\mathbf{F}: \widehat{\Omega} \to \Omega$  belongs to  $N_0$  and  $\mathbf{F}^{-1}$  is piecewise regular.

• Let K be an element of the mesh on the physical domain:  $0 \le \ell \le p$ 

$$\|u-\Pi^{i}u\|_{\mathcal{H}(d^{i},\mathcal{K})} \leq Ch^{\ell} \|u\|_{\mathcal{H}^{\ell}(d^{i},\widetilde{\mathcal{K}})}, \qquad i=0,\ldots,3,$$

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Buffa, Rivas, Sangalli, V., 2010.

Assume  $\mathbf{F}: \widehat{\Omega} \to \Omega$  belongs to  $N_0$  and  $\mathbf{F}^{-1}$  is piecewise regular.

• Let K be an element of the mesh on the physical domain:  $0 \le \ell \le p$ 

$$\|u-\Pi^{i}u\|_{\mathcal{H}(d^{i},\mathcal{K})}\leq Ch^{\ell}\|u\|_{\mathcal{H}^{\ell}(d^{i},\widetilde{\mathcal{K}})}, \qquad i=0,\ldots,3,$$

As a consequence

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Reducing the continuity we can obtain estimates in terms of p.

• If 
$$\alpha = \max\{\alpha_i\} \le \frac{p-1}{2}$$
 then

$$\|u-\Pi^{i}u\|_{H(d^{i},\mathcal{K})} \leq C(h/p)^{\ell}\|u\|_{H^{\ell}(d^{i},\widetilde{\mathcal{K}})}, \qquad i=0,\ldots,3.$$

Beirão da Veiga, Buffa, Rivas, Sangalli (2009).

#### Maxwell eigenproblem: B-splines discretization

#### Maxwell eigenproblem

Find  $\mathbf{u} \in H_0(\mathbf{curl}\,,\Omega)$ ,  $\mathbf{u} \neq \mathbf{0}$  and  $\lambda \in \mathbb{R}$ ,  $\lambda \neq 0$  such that

$$\int_{\Omega} \operatorname{curl} \mathbf{u} \cdot \operatorname{curl} \mathbf{v} = \lambda \int_{\Omega} \mathbf{u} \cdot \mathbf{v} \qquad \forall \mathbf{v} \in \mathit{H}_{0}(\operatorname{curl}, \Omega)$$

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#### Theorem

If there is a commuting diagram with **local** and  $L^2(\Omega)$ -stable projectors, the Galerkin approximation is spurious-free and optimal.

D. Arnold, R. Falk, R. Winther, Bulletin A.M.S. (2010)

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The B-spline discretization fulfills the theorem: it is spectrally correct.

- Exact CAD description of the geometry.
- Higher regularity than standard edge elements.
- Singular functions are approximated correctly.

We solve the eigenvalue problem: Find  $\mathbf{u} \neq \mathbf{0}$  and  $\omega \neq \mathbf{0}$  such that  $\operatorname{curl} \operatorname{curl} \mathbf{u} = \omega^2 \mathbf{u} \quad \operatorname{in} \widehat{\Omega},$  $\mathbf{u} \times \mathbf{n} = \mathbf{0} \quad \operatorname{on} \partial \widehat{\Omega}.$ 

We solve with a Galerkin projection on  $\widehat{S}_{1,0}$ , and different degrees p.

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In terms of d.o.f., we obtain better convergence rate than edge elements.



R. Vázquez (IMATI-CNR Italy)

We solve the eigenvalue problem: Find  $\mathbf{u}\neq\mathbf{0}$  and  $\omega\neq\mathbf{0}$  such that

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Fill-in of the matrix with respect to FEM. Sparsity pattern is similar.



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We solve with continuous fields: the divergence is well defined.

It is an oscillating field, and converges to zero with order  $h^{p-1}$ .



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Interaction between edge and corner singularities.



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	Eigenvalues computation		
CODE by	S. Zaglmayr	M. Duruflé	IGA, p = 3
d.o.f.	53982	177720	8421
Eig. 1.	3.2199939	3.2198740	3.2194306
Eig. 2.	5.8804425	5.88041891	5.8804604
Eig. 3.	5.8804553	5.88041891	5.8804604
Eig. 4.	10.6856632	10.6854921	10.6866214
Eig. 5.	10.6936955	10.6937829	10.6949643
Eig. 6.	10.6937289	10.6937829	10.6949643
Eig. 7.	12.3168796	12.3165205	12.3179492
Eig. 8.	12.3176901	12.3165205	12.3179492

#### Maxwell source problem: non-convex domain

We solve the source problem, with mixed boundary conditions.

 $\operatorname{curl}\operatorname{curl}\operatorname{u}+\operatorname{u}=\operatorname{f}.$ 

The geometry is described **exactly** with only three elements. Domain with a reentrant edge (as the L-shaped domain).



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Domain with a reentrant edge (as the L-shaped domain).

The solution is  $\mathbf{u} = \operatorname{grad}(r^{2/3}\sin(2\theta/3))$ , and  $\mathbf{u} \in H^{2/3-\varepsilon}(\operatorname{curl}, \Omega)$ .

The convergence rate in energy norm is  $h^{2/3}$ , as expected.



If we try to discretize the problem with NURBS, in the form: Find  $\mathbf{u}_h \in N_1$ ,  $\mathbf{u}_h \neq \mathbf{0}$  and  $\lambda \in \mathbb{R}$ ,  $\lambda \neq 0$  such that

$$\int_{\Omega} \operatorname{\mathbf{curl}} {f u}_h \cdot \operatorname{\mathbf{curl}} {f v}_h = \lambda \int_{\Omega} {f u}_h \cdot {f v}_h \quad orall {f v}_h \in {\it N}_1,$$

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the diagram does not hold: spurious eigenvalues appear.

In the continuous case, we have the equivalent **mixed formulation**: Find  $(\mathbf{u}, p) \in H_0(\operatorname{curl}, \Omega) \times H_0^1(\Omega)$ ,  $\lambda \in \mathbb{R}$  such that

$$egin{aligned} &\int_{\Omega} \mathbf{curl}\,\mathbf{u}\cdot\mathbf{curl}\,\mathbf{v} + \int_{\Omega} 
abla p\cdot\mathbf{v} &= \lambda\int_{\Omega}\mathbf{u}\cdot\mathbf{v} & orall \mathbf{v}\in H_0(\mathbf{curl}\,,\Omega), \ &\int_{\Omega} 
abla q\cdot\mathbf{u} &= 0 & orall q\in H_0^1(\Omega). \end{aligned}$$

The two discrete formulations are equivalent for B-splines.

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the diagram does not hold: spurious eigenvalues appear.

For a **NURBS** discretization, the two formulations are **not equivalent**. Find  $(\mathbf{u}_h, p_h) \in N_1 \times N_0$ ,  $\lambda \in \mathbb{R}$  such that

$$\begin{split} \int_{\Omega} \mathbf{curl}\,\mathbf{u}_h\cdot\mathbf{curl}\,\mathbf{v}_h + \int_{\Omega} \nabla p_h\cdot\mathbf{v}_h &= \lambda\int_{\Omega}\mathbf{u}_h\cdot\mathbf{v}_h \quad \forall \mathbf{v}_h \in N_1, \\ \int_{\Omega} \nabla q_h\cdot\mathbf{u}_h &= 0 \qquad \qquad \forall q_h \in N_0. \end{split}$$

## NURBS discretization: numerical results

Buffa, Sangalli, V. In preparation

The domain  $\Omega$  is described with a NURBS mapping.

Solution of the mixed formulation with a NURBS discretization.



• The results are **spurious-free**, with optimal convergence rate.

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The domain  $\Omega$  is described with a NURBS mapping.

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- The results are **spurious-free**, with optimal convergence rate.
- Also the singular functions are approximated correctly.

The spectral correctness can also be proved for (mixed) NURBS.

- Isogeometric Analysis has been extended to the approximation of vector fields.
  - Generalization of edge and face elements
  - Higher continuity than standard finite elements.
  - Exact geometry description.

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#### **COMING SOON**

The GeoPDEs code: a research tool for Isogeometric Analysis of PDEs. Open OCTAVE (compatible with MATLAB) implementation of the method. Joint work with C. de Falco and A. Reali. http://www.imati.cnr.it/geopdes

#### Acknowledgments

# Funded by ERC Starting Grant n 205004: GeoPDEs Team

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#### Thanks for your attention!

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