# T-coercivity: a practical tool for the study of variational formulations

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# Outline

# 1 What is T-coercivity?

# 2 Stokes model

- 3 Neutron diffusion model
- 4 Neutron diffusion model with Domain Decomposition
- 5 Magnetostatics
- 6 Further remarks

- First, analyse the variational formulation theoretically:
  - prove well-posedness;
  - existence, uniqueness and continuous dependence of the solution with respect to the data.

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- **2** Second, solve the variational formulation numerically:
  - find suitable approximations;
  - prove convergence.

Within the framework of T-coercivity, steps 1 and 2 are very strongly correlated!

- V, W be Hilbert spaces;
- $a(\cdot, \cdot)$  be a continuous sesquilinear form on  $V \times W$ ;
- f be an element of W', the dual space of W.

Solve

(VF) Find  $u \in V$  s.t.  $\forall w \in W$ ,  $a(u, w) = {}_{W'}\langle f, w \rangle_W$ .

[Banach-Nečas-Babuška] The inf-sup condition writes

(isc) 
$$\exists \alpha > 0, \ \forall v \in V, \ \sup_{w \in W \setminus \{0\}} \frac{|a(v,w)|}{\|w\|_W} \ge \alpha \|v\|_V$$

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 s.t.  $\forall w \in W$ ,  $a(u, w) = {}_{W'}\langle f, w \rangle_W$ .

## Definition (T-coercivity)

The form  $a(\cdot, \cdot)$  is T-coercive if

 $\exists \mathsf{T} \in \mathcal{L}(V, W) \text{ bijective, } \exists \underline{\alpha} > 0, \forall v \in V, |a(v, \mathsf{T}v)| \ge \underline{\alpha} \|v\|_V^2.$ 

NB. In other words, the form  $a(\cdot, \mathbf{T} \cdot)$  is coercive on  $V \times V$ .

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Solve

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$$u \in V$$
 s.t.  $\forall w \in W$ ,  $a(u, w) = {}_{W'}\langle f, w \rangle_W$ .

#### Theorem (Well-posedness)

The three assertions below are equivalent:

- (i) the Problem (VF) is well-posed;
- (ii) the form  $a(\cdot, \cdot)$  satisfies (isc) and  $\{w \in W \mid \forall v \in V, a(v, w) = 0\} = \{0\}$ ;
- (iii) the form  $a(\cdot, \cdot)$  is T-coercive.

The operator T realises the inf-sup condition (isc) explicitly: w = Tu works!

- V be a Hilbert space;
- $a(\cdot, \cdot)$  be a continuous, sesquilinear, *hermitian* form on  $V \times V$ ;
- f be an element of V', the dual space of V.

Solve

(VF) Find 
$$u \in V$$
 s.t.  $\forall w \in V$ ,  $a(u, w) = {}_{V'}\langle f, w \rangle_V$ .

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$$u \in V$$
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Definition (T-coercivity, hermitian case)

The form  $a(\cdot, \cdot)$  is T-coercive if

 $\exists \mathsf{T} \in \mathcal{L}(V), \ \exists \underline{\alpha} > 0, \ \forall v \in V, \ |a(v, \mathsf{T}v)| \ge \underline{\alpha} \, \|v\|_V^2.$ 

- V be a Hilbert space;
- $a(\cdot, \cdot)$  be a continuous, sesquilinear, *hermitian* form on  $V \times V$ ;
- f be an element of V', the dual space of V.

Solve

```
(VF) Find u \in V s.t. \forall w \in V, a(u, w) = {}_{V'}\langle f, w \rangle_V.
```

## Theorem (Well-posedness, hermitian case)

The three assertions below are equivalent:

- (i) the Problem (VF) is well-posed;
- (ii) the form  $a(\cdot, \cdot)$  satisfies (isc);
- (iii) the form  $a(\cdot, \cdot)$  is T-coercive (hermitian case).

The operator T realises the inf-sup condition (isc) explicitly.

- $(V_{\delta})_{\delta}$  be a family of finite dimensional subspaces of V ;
- $(W_{\delta})_{\delta}$  be a family of finite dimensional subspaces of W.

Assume that  $\dim(V_{\delta}) = \dim(W_{\delta})$  for all  $\delta > 0$ . Solve

 $(VF)_{\delta}$  Find  $u_{\delta} \in V_{\delta}$  s.t.  $\forall w_{\delta} \in W_{\delta}, a(u_{\delta}, w_{\delta}) = {}_{W'}\langle f, w_{\delta} \rangle_{W}.$ 

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 Find  $u_{\delta} \in V_{\delta}$  s.t.  $\forall w_{\delta} \in W_{\delta}, a(u_{\delta}, w_{\delta}) = {}_{W'}\langle f, w_{\delta} \rangle_{W}.$ 

[Banach-Nečas-Babuška] The uniform discrete inf-sup condition writes

$$(\mathsf{udisc}) \quad \exists \alpha_{\dagger} > 0, \ \forall \delta > 0, \ \forall v_{\delta} \in V_{\delta}, \ \sup_{w_{\delta} \in W_{\delta} \setminus \{0\}} \frac{|a(v_{\delta}, w_{\delta})|}{\|w_{\delta}\|_{W}} \ge \alpha_{\dagger} \|v_{\delta}\|_{V}.$$

NB. When (udisc) is fulfilled,  $(VF)_{\delta}$  is well-posed for all  $\delta > 0$ .

- $(V_{\delta})_{\delta}$  be a family of finite dimensional subspaces of V ;
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$$(\mathsf{VF})_{\delta}$$
 Find  $u_{\delta} \in V_{\delta}$  s.t.  $\forall w_{\delta} \in W_{\delta}, a(u_{\delta}, w_{\delta}) = {}_{W'}\langle f, w_{\delta} \rangle_{W}.$ 

#### Definition (uniform $T_{\delta}$ -coercivity)

The form a is uniformly  $T_{\delta}$ -coercive if

 $\exists \underline{\alpha}_{\dagger}, \underline{\beta}_{\dagger} > 0, \ \forall \delta > 0, \ \exists \mathsf{T}_{\delta} \in \mathcal{L}(V_{\delta}, W_{\delta}), \ \||\mathsf{T}_{\delta}\|| \leq \underline{\beta}_{\dagger} \text{ and } \forall v_{\delta} \in V_{\delta}, \ |a(v_{\delta}, \mathsf{T}_{\delta}v_{\delta})| \geq \underline{\alpha}_{\dagger} \|v_{\delta}\|_{V}^{2}.$ 

NB. When a is uniformly  $T_{\delta}$ -coercive,  $(VF)_{\delta}$  is well-posed for all  $\delta > 0$ .

- $(V_{\delta})_{\delta}$  be a family of finite dimensional subspaces of V ;
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Assume that  $\dim(V_{\delta}) = \dim(W_{\delta})$  for all  $\delta > 0$ . Solve

$$(\mathsf{VF})_{\delta}$$
 Find  $u_{\delta} \in V_{\delta}$  s.t.  $\forall w_{\delta} \in W_{\delta}, a(u_{\delta}, w_{\delta}) = {}_{W'}\langle f, w_{\delta} \rangle_{W}.$ 

#### Theorem (Céa's lemma)

Assume that the family  $(V_{\delta})_{\delta}$  fulfills the basic approximability property in V. In addition, assume that

- (i) either, the form  $a(\cdot, \cdot)$  satisfies (udisc);
- (ii) or, the form  $a(\cdot, \cdot)$  is uniformly  $T_{\delta}$ -coercive.

Then,  $\lim_{\delta \to 0} \|u - u_{\delta}\|_{V} = 0.$ 

- $(V_{\delta})_{\delta}$  be a family of finite dimensional subspaces of V ;
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- (ii) or, the form  $a(\cdot, \cdot)$  is uniformly  $T_{\delta}$ -coercive.

Then,  $\lim_{\delta \to 0} \|u - u_{\delta}\|_{V} = 0$ . And error estimates whenever possible...



# [1st Key Idea] Use the knowledge on operator T to derive the discrete operators $(T_{\delta})_{\delta}!$

# [2nd Key Idea] Discretize the variational formulation with (bijective) operator T:

 $(VF)_{T}$  Find  $u \in V$  s.t.  $\forall v \in V, a(u, Tv) = {}_{W'}\langle f, Tv \rangle_{W}$  !

Given  $\delta>0,$  let  $N=\dim(V_{\delta}).$  (VF)  $_{\delta}$  is equivalent to Solve

Find 
$$U \in \mathbb{C}^N$$
 s.t.  $\forall W \in \mathbb{C}^N$ ,  $(\mathbb{A}U|W) = (F|W)$ .  
Or, find  $U \in \mathbb{C}^N$  s.t.  $\mathbb{A}U = F$ .

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[1st Key Idea] Using  $\mathbb T$  associated with  $T_{\delta},$   $(\mathsf{VF})_{\delta}$  is equivalent to Solve

Find 
$$U \in \mathbb{C}^N$$
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According to the uniform  $T_{\delta}\text{-coercivity}$  assumption

$$\forall V \in \mathbb{C}^N, \ |(\mathbb{T}^* \mathbb{A} V | V)| \geq \underline{\alpha}_{\dagger}(\mathbb{M} V | V).$$

Given  $\delta>0,$  let  $N=\dim(V_{\delta}).$   $(\mathsf{VF})_{\delta}$  is equivalent to Solve

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[1st Key Idea] Using  $\mathbb T$  associated with  $\mathtt{T}_{\delta},\,(\mathsf{VF})_{\delta}$  is equivalent to Solve

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$$\forall V \in \mathbb{C}^N, \ |(\mathbb{T}^* \mathbb{A} V | V)| \ge \underline{\alpha}_{\dagger}(\mathbb{M} V | V).$$

[2nd Key Idea] Use  ${\mathbb T}$  associated with T for the approximation of  $(\mathsf{VF})_T...$ 

 $^{\dagger}$  = Abstract T-coercivity only.

#### Ocercive plus compact formulations. See for instance:

- integral equations: Buffa-Costabel-Schwab'02 [Θ-coercivity]; Buffa-Christiansen'03; Buffa-Christiansen'05; Buffa'05; Unger'21; Levadoux (2022, HAL report) [τ-coercivity].
- volume equations: Hiptmair'02 ["(X + S)-coercivity"]; Buffa'05; PC'12 ["elementary" proofs]; Hohage-Nannen'15 [S-coercivity]; Sayas-Brown-Hassell'19<sup>†</sup>; Halla'21 ["generalized" proofs].

# **2** Formulations with sign-changing coefficients. See for instance:

- for scalar models: BonnetBenDhia-PC-Zwölf'10; BonnetBenDhia-Chesnel-Haddar'11<sup>†</sup>; Nicaise-Venel'11; BonnetBenDhia-Chesnel-PC'12<sup>†</sup>; Chesnel-PC'13; Bunoiu-Ramdani'16<sup>†</sup>; Carvalho-Chesnel-PC'17; BonnetBenDhia-Carvalho-PC'18; Bunoiu-Ramdani-Timofte'21-'22-'23<sup>†</sup>; Carvalho-Moitier'23; Halla-Hohage-Oberender (2024, ArXiv report).
- for EM models: BonnetBenDhia-Chesnel-PC'14<sup>†</sup> (2D-3D); PC'22 (3D); Halla'23 (2D); Yang-Wang-Mao'23 (3D).

# Mixed formulations.

- for the Stokes model: see below!
- for diffusion models: Jamelot-PC'13; PC-Jamelot-Kpadonou'17; see below!
- for static models in electromagnetism: Barré-PC (to appear, 2023); PC-Jamelot'24; see below!

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## **Or Coercive plus compact formulations.** See for instance:

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# What is T-coercivity?

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• Let  $\Omega$  be a simply connected domain of  $\mathbb{R}^3$  with a connected boundary. The magnetostatic equations write

$$\begin{aligned} \mathbf{curl}(\mu^{-1}\boldsymbol{B}) &= \boldsymbol{J} \text{ in } \Omega \\ \operatorname{div} \boldsymbol{B} &= 0 \text{ in } \Omega \\ \boldsymbol{B} \cdot \boldsymbol{n} &= 0 \text{ on } \partial\Omega, \end{aligned}$$

for some uniformly elliptic, bounded tensor  $x \mapsto \mu(x)$  (magnetic permeability).

$$(\mathsf{MSt})_{\boldsymbol{B}} \quad \begin{cases} \mathsf{Find} \ \boldsymbol{B} \in \boldsymbol{L}^{2}(\Omega) \text{ such that} \\ \mathbf{curl}(\mu^{-1}\boldsymbol{B}) = \boldsymbol{J} \text{ in } \Omega \\ \operatorname{div} \boldsymbol{B} = 0 \text{ in } \Omega \\ \boldsymbol{B} \cdot \boldsymbol{n} = 0 \text{ on } \partial\Omega. \end{cases}$$

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Since  $B \in H_0(\operatorname{div} 0; \Omega)$ , there exists one, and only one,  $A \in H_0(\operatorname{curl}; \Omega) \cap H(\operatorname{div} 0; \Omega)$ such that  $B = \operatorname{curl} A$  in  $\Omega$ . We study the model in the vector potential A.

$$(\mathsf{MSt})_{\boldsymbol{A}} \qquad \left\{ \begin{array}{l} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_0(\mathbf{curl};\Omega) \text{ such that} \\ \mathbf{curl}(\mu^{-1}\,\mathbf{curl}\,\boldsymbol{A}) = \boldsymbol{J} \text{ in } \Omega \\ \operatorname{div} \boldsymbol{A} = 0 \text{ in } \Omega. \end{array} \right.$$

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2 The equivalent variational formulation writes

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_0(\mathbf{curl};\Omega) \text{ such that} \\ \forall \boldsymbol{v} \in \boldsymbol{H}_0(\mathbf{curl};\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \, \boldsymbol{A} \cdot \mathbf{curl} \, \boldsymbol{v} \, d\Omega \\ \\ = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega \\ \forall q \in H_0^1(\Omega), \qquad \int_{\Omega} \boldsymbol{A} \cdot \nabla q \, d\Omega = 0. \end{cases}$$

$$(\mathsf{MSt})_{\boldsymbol{A}} \qquad \left\{ \begin{array}{l} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_0(\mathbf{curl};\Omega) \text{ such that} \\ \mathbf{curl}(\mu^{-1}\,\mathbf{curl}\,\boldsymbol{A}) = \boldsymbol{J} \text{ in } \Omega \\ \operatorname{div} \boldsymbol{A} = 0 \text{ in } \Omega. \end{array} \right.$$

2 Let  $\gamma > 0$ . Introducing an artificial pressure p, another equivalent variational formulation is

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})^{\gamma}_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega), \ p \in H_{0}^{1}(\Omega) \text{ such that} \\ \forall \boldsymbol{v} \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \ \boldsymbol{A} \cdot \mathbf{curl} \ \boldsymbol{v} \ d\Omega \\ + \gamma \ \int_{\Omega} \boldsymbol{v} \cdot \nabla p \ d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \ d\Omega \\ \forall q \in H_{0}^{1}(\Omega), \quad \gamma \ \int_{\Omega} \boldsymbol{A} \cdot \nabla q \ d\Omega = 0. \end{cases}$$

Taking  $v = \nabla p$ , one finds that p = 0!

$$(\mathsf{MSt})_{\boldsymbol{A}} \qquad \left\{ \begin{array}{l} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_0(\mathbf{curl};\Omega) \text{ such that} \\ \mathbf{curl}(\mu^{-1}\,\mathbf{curl}\,\boldsymbol{A}) = \boldsymbol{J} \text{ in } \Omega \\ \operatorname{div} \boldsymbol{A} = 0 \text{ in } \Omega. \end{array} \right.$$

2 Let  $\gamma > 0$ . Introducing an artificial pressure p, another equivalent variational formulation is

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})^{\gamma}_{\boldsymbol{A}} \left\{ \begin{array}{l} \mathsf{Find} \ (\boldsymbol{A},p) \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega) \times H^{1}_{0}(\Omega) \text{ such that} \\ \forall (\boldsymbol{v},q) \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega) \times H^{1}_{0}(\Omega), \quad \int_{\Omega} \mu^{-1} \, \mathbf{curl} \, \boldsymbol{A} \cdot \mathbf{curl} \, \boldsymbol{v} \, d\Omega \\ & + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla p \, d\Omega + \gamma \int_{\Omega} \boldsymbol{A} \cdot \nabla q \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega. \end{array} \right.$$

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Question: how to prove well-posedness "easily"?

**()** Assuming that  $J \in H(\operatorname{div} 0; \Omega)$ , one analyses mathematically the model

$$\left(\mathsf{MSt}\right)_{\boldsymbol{A}} \qquad \left\{ \begin{array}{l} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_0(\mathbf{curl};\Omega) \text{ such that} \\ \mathbf{curl}(\mu^{-1}\,\mathbf{curl}\,\boldsymbol{A}) = \boldsymbol{J} \text{ in } \Omega \\ \operatorname{div} \boldsymbol{A} = 0 \text{ in } \Omega. \end{array} \right.$$

2 Let  $\gamma > 0$ . Introducing an artificial pressure p, another equivalent variational formulation is

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})^{\gamma}_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ (\boldsymbol{A}, \boldsymbol{p}) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H^{1}_{0}(\Omega) \text{ such that} \\ \forall (\boldsymbol{v}, q) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H^{1}_{0}(\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \, \boldsymbol{A} \cdot \mathbf{curl} \, \boldsymbol{v} \, d\Omega \\ + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla \boldsymbol{p} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{A} \cdot \nabla q \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega \end{cases}$$

Question: how to prove well-posedness "easily"?

Use T-coercivity for the magnetostatics model!
Let

• 
$$V = H_0(\operatorname{curl}; \Omega) \times H_0^1(\Omega)$$
, endowed with  $||(\boldsymbol{v}, q)||_V = (||\boldsymbol{v}||^2_{H(\operatorname{curl};\Omega)} + |q|^2_{1,\Omega})^{1/2}$ ;  
•  $a((\boldsymbol{v}, q), (\boldsymbol{w}, r)) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega$ ;  
•  $_{V'}\langle f, (\boldsymbol{w}, r) \rangle_V = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{w} \, d\Omega$ .

Let

•  $V = H_0(\operatorname{curl};\Omega) \times H_0^1(\Omega)$ , endowed with  $||(\boldsymbol{v},q)||_V = (||\boldsymbol{v}||^2_{H(\operatorname{curl};\Omega)} + |q|^2_{1,\Omega})^{1/2}$ ; •  $a((\boldsymbol{v},q),(\boldsymbol{w},r)) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega$ ;

• 
$$_{V'}\langle f, (\boldsymbol{w}, r) \rangle_V = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{w} \, d\Omega.$$

The first goal is to prove that the form  $a(\cdot, \cdot)$  is T-coercive. NB. The form a is not coercive, because a((0,q), (0,q)) = 0 for  $q \in H_0^1(\Omega)$ .

Let

•  $V = H_0(\operatorname{curl}; \Omega) \times H_0^1(\Omega)$ , endowed with  $||(\boldsymbol{v}, q)||_V = (||\boldsymbol{v}||^2_{H(\operatorname{curl};\Omega)} + |q|^2_{1,\Omega})^{1/2}$ ; •  $a((\boldsymbol{v}, q), (\boldsymbol{w}, r)) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega$ ;

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The first goal is to prove that the form  $a(\cdot, \cdot)$  is T-coercive. Given  $(\boldsymbol{v}, q) \in V$ , we look for  $(\boldsymbol{w}^{\star}, r^{\star}) \in V$  with linear dependence such that

$$|a((\boldsymbol{v},q),(\boldsymbol{w}^{\star},r^{\star}))| \geq \underline{\alpha} \, \|(\boldsymbol{v},q)\|_{V}^{2},$$

with  $\underline{\alpha} > 0$  independent of  $(\boldsymbol{v}, q)$ . In other words, T is defined by  $T((\boldsymbol{v}, q)) = (\boldsymbol{w}^{\star}, r^{\star})$ .

Let

•  $V = H_0(\operatorname{curl}; \Omega) \times H_0^1(\Omega)$ , endowed with  $||(\boldsymbol{v}, q)||_V = (||\boldsymbol{v}||^2_{H(\operatorname{curl};\Omega)} + |q|^2_{1,\Omega})^{1/2}$ ; •  $a((\boldsymbol{v}, q), (\boldsymbol{w}, r)) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega$ ;

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with  $\underline{\alpha} > 0$  independent of  $(\boldsymbol{v}, q)$ . Three steps:

 $\textcircled{0} \ \boldsymbol{v} = 0;$ 

- **2** q = 0;
- General case.

Constructive proof of well-posedness with T-coercivity - 2

$$\begin{aligned} \text{Recall } a((\boldsymbol{v},q),(\boldsymbol{w},r)) &= \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega. \end{aligned}$$

$$\begin{aligned} \mathbf{0} \quad a((0,q),(\boldsymbol{w},r)) &= \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega: \text{ so choosing } (\boldsymbol{w}^{\star},r^{\star}) = (\nabla q,0) \text{ yields} \end{aligned}$$

$$\begin{aligned} &|a((0,q),(\boldsymbol{w}^{\star},r^{\star}))| = \gamma \int_{\Omega} |\nabla q|^2 \, d\Omega = \gamma \, \|(0,q)\|_V^2. \end{aligned}$$

Constructive proof of well-posedness with T-coercivity - 2

Recall 
$$a((\boldsymbol{v},q),(\boldsymbol{w},r)) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega.$$
  
a  $a((0,q),(\boldsymbol{w},r)) = \gamma \int_{\Omega} \boldsymbol{w} \cdot \nabla q \, d\Omega:$  choose  $(\boldsymbol{w}^{\star},r^{\star}) = (\nabla q,0).$   
a  $a((\boldsymbol{v},0),(\boldsymbol{w},r)) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla r \, d\Omega:$  according to eg.  
Monk'03, one has the (double) orthogonal Helmholtz decomposition

$$oldsymbol{H}_0(\mathbf{curl};\Omega) = oldsymbol{K}_N(\Omega) \stackrel{\perp}{\oplus} 
abla [H^1_0(\Omega)] ext{ where } oldsymbol{K}_N(\Omega) = oldsymbol{H}_0(\mathbf{curl};\Omega) \cap oldsymbol{H}(\operatorname{div} 0;\Omega),$$

and  $\boldsymbol{k} \mapsto \|\operatorname{\mathbf{curl}} \boldsymbol{k}\|$  defines a norm on  $\boldsymbol{K}_N(\Omega)$ , equivalent to  $\|\cdot\|_{\boldsymbol{H}(\operatorname{\mathbf{curl}};\Omega)}$ . Let  $\boldsymbol{v} = \boldsymbol{k}_v + \nabla \phi_v$ , then choosing  $(\boldsymbol{w}^*, r^*) = (\boldsymbol{k}_v, \phi_v)$  yields

$$|a((\boldsymbol{v},0),(\boldsymbol{w}^{\star},r^{\star}))| = \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{k}_{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{k}_{v} \, d\Omega + \gamma \int_{\Omega} |\nabla \phi_{v}|^{2} \, d\Omega \gtrsim \|(\boldsymbol{v},0)\|_{V}^{2}.$$

Constructive proof of well-posedness with T-coercivity - 2

Recall 
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Constructive proof of well-posedness with T-coercivity - 2

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§ General case: the linear combination  $({m w}^\star,r^\star)=(
abla q+{m k}_v,\phi_v)$  now leads to

$$\begin{aligned} a((\boldsymbol{v},q),(\boldsymbol{w}^{\star},r^{\star})) &= \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{k}_{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{k}_{v} \, d\Omega + \gamma \int_{\Omega} |\nabla q|^{2} \, d\Omega + \gamma \int_{\Omega} |\nabla \phi_{v}|^{2} \, d\Omega \\ &\gtrsim \quad \|(\boldsymbol{v},q)\|_{V}^{2}. \end{aligned}$$

Regarding the proof with T-coercivity, one can make several observations:

- The (double) orthogonal Helmholtz decomposition plays a crucial role!
- 2 The operator T is independent of the chosen value for  $\gamma$ .
- The approach can be transposed to the approximation, see below!

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- The (double) orthogonal Helmholtz decomposition plays a crucial role!
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The second goal is to prove the uniform discrete inf-sup condition, with the help of the uniform  $T_{\delta}$ -coercivity. Given finite dimensional subspaces  $(V_{\delta})_{\delta}$  of  $H_0(\operatorname{curl}; \Omega)$ , resp.  $(Q_{\delta})_{\delta}$  of  $H_0^1(\Omega)$ , one can build an approximation of the magnetostatics model. Question: how to choose them?

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Mimic the previous proof to guarantee uniform  $T_{\delta}$ -coercivity! [1st Key Idea]

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})^{\gamma,\delta}_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ (\boldsymbol{A}_{\delta}, p_{\delta}) \in \boldsymbol{V}_{\delta} \times Q_{\delta} \text{ such that} \\ \forall (\boldsymbol{v}_{\delta}, q_{\delta}) \in \boldsymbol{V}_{\delta} \times Q_{\delta}, & \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{A}_{\delta} \cdot \operatorname{\mathbf{curl}} \boldsymbol{v}_{\delta} \, d\Omega \\ + \gamma \int_{\Omega} \boldsymbol{v}_{\delta} \cdot \nabla p_{\delta} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{A}_{\delta} \cdot \nabla q_{\delta} \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v}_{\delta} \, d\Omega. \end{cases}$$

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Given  $(\boldsymbol{v}_{\delta}, q_{\delta}) \in \boldsymbol{V}_{\delta} \times Q_{\delta}$ , we look for  $(\boldsymbol{w}_{\delta}^{\star}, r_{\delta}^{\star}) \in \boldsymbol{V}_{\delta} \times Q_{\delta}$  with linear dependence such that

 $|a((\boldsymbol{v}_{\delta}, q_{\delta}), (\boldsymbol{w}_{\delta}^{\star}, r_{\delta}^{\star}))| \geq \underline{\alpha}_{\dagger} ||(\boldsymbol{v}_{\delta}, q_{\delta})||_{V}^{2},$ 

with  $\underline{\alpha}_{\dagger} > 0$  independent of  $\delta$  and of  $(\boldsymbol{v}_{\delta}, q_{\delta})$ .

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with  $\underline{\alpha}_{\dagger} > 0$  independent of  $\delta$  and of  $(\boldsymbol{v}_{\delta}, q_{\delta})$ . To mimick the T-coercivity approach, one needs that  $\nabla[Q_{\delta}] \subset \boldsymbol{V}_{\delta}$ , so that a discrete Helmholtz decomposition holds in  $\boldsymbol{V}_{\delta}$ :

$$V_{\delta} = K_{\delta} \stackrel{\perp}{\oplus} \nabla[Q_{\delta}]$$
 where  $K_{\delta} = \left\{ k_{\delta} \in V_{\delta} \, | \, \forall q_{\delta} \in Q_{\delta}, \; (k_{\delta}, \nabla q_{\delta})_{L^{2}(\Omega)} = 0 
ight\}.$ 

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$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})^{\gamma,\delta}_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ (\boldsymbol{A}_{\delta}, p_{\delta}) \in \boldsymbol{V}_{\delta} \times Q_{\delta} \text{ such that} \\ \forall (\boldsymbol{v}_{\delta}, q_{\delta}) \in \boldsymbol{V}_{\delta} \times Q_{\delta}, & \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{A}_{\delta} \cdot \operatorname{\mathbf{curl}} \boldsymbol{v}_{\delta} \, d\Omega \\ + \gamma \int_{\Omega} \boldsymbol{v}_{\delta} \cdot \nabla p_{\delta} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{A}_{\delta} \cdot \nabla q_{\delta} \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v}_{\delta} \, d\Omega \end{cases}$$

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Nédélec FE (1st family) of order  $k \ge 1$  for  $V_{\delta}$ , resp. Lagrange FE of order  $k \ge 1$  for  $Q_{\delta}$ . The proof is "elementary"! Convergence and error estimates follow...

$$(\mathsf{FV-MSt})^{\gamma}_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ (\boldsymbol{A}, p) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H^{1}_{0}(\Omega) \text{ such that} \\ \forall (\boldsymbol{v}, q) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H^{1}_{0}(\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \, \boldsymbol{A} \cdot \mathbf{curl} \, \boldsymbol{v} \, d\Omega \\ + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla p \, d\Omega + \gamma \int_{\Omega} \boldsymbol{A} \cdot \nabla q \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega. \end{cases}$$

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Replace the test-fields  $(\boldsymbol{v},q) = (\boldsymbol{k}_v + \nabla \phi_v, q)$  by  $T(\boldsymbol{v},q) = (\boldsymbol{k}_v + \nabla q, \phi_v)$ . An equivalent variational formulation is

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})_{\mathsf{T}}^{\gamma} \begin{cases} \mathsf{Find} \ (\boldsymbol{A}, p) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H_{0}^{1}(\Omega) \text{ such that} \\ \forall (\boldsymbol{v}, q) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H_{0}^{1}(\Omega), \quad \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{A} \cdot \operatorname{curl} \boldsymbol{v} \, d\Omega \\ + \gamma \int_{\Omega} \nabla q \cdot \nabla p \, d\Omega + \gamma \int_{\Omega} \nabla \phi_{A} \cdot \nabla \phi_{v} \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega. \end{cases}$$

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$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})_{\mathsf{T}}^{\gamma} \begin{cases} \mathsf{Find} \ \mathbf{A} \in \mathbf{H}_{0}(\mathbf{curl};\Omega), \ p \in H_{0}^{1}(\Omega) \text{ such that} \\ \forall \mathbf{v} \in \mathbf{H}_{0}(\mathbf{curl};\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \ \mathbf{A} \cdot \mathbf{curl} \ \mathbf{v} \ d\Omega \\ +\gamma \int_{\Omega} \nabla \phi_{A} \cdot \nabla \phi_{v} \ d\Omega = \int_{\Omega} \mathbf{J} \cdot \mathbf{v} \ d\Omega \\ \forall q \in H_{0}^{1}(\Omega), \quad \gamma \int_{\Omega} \nabla q \cdot \nabla p \ d\Omega = 0. \end{cases}$$

$$(\mathsf{FV-MSt})^{\gamma}_{\boldsymbol{A}} \begin{cases} \mathsf{Find} \ (\boldsymbol{A}, p) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H^{1}_{0}(\Omega) \text{ such that} \\ \forall (\boldsymbol{v}, q) \in \boldsymbol{H}_{0}(\mathbf{curl}; \Omega) \times H^{1}_{0}(\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \, \boldsymbol{A} \cdot \mathbf{curl} \, \boldsymbol{v} \, d\Omega \\ + \gamma \int_{\Omega} \boldsymbol{v} \cdot \nabla p \, d\Omega + \gamma \int_{\Omega} \boldsymbol{A} \cdot \nabla q \, d\Omega = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega. \end{cases}$$

Replace the test-fields  $(\boldsymbol{v},q) = (\boldsymbol{k}_v + \nabla \phi_v, q)$  by  $T(\boldsymbol{v},q) = (\boldsymbol{k}_v + \nabla q, \phi_v)$ . The equivalent variational formulation also writes

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})_{\mathsf{T}}^{\gamma} \begin{cases} \mathsf{Find} \ \mathbf{A} \in \mathbf{H}_{0}(\mathbf{curl};\Omega), \ p \in H_{0}^{1}(\Omega) \text{ such that} \\ \forall \mathbf{v} \in \mathbf{H}_{0}(\mathbf{curl};\Omega), \quad \int_{\Omega} \mu^{-1} \mathbf{curl} \ \mathbf{A} \cdot \mathbf{curl} \ \mathbf{v} \ d\Omega \\ +\gamma \int_{\Omega} \nabla \phi_{A} \cdot \nabla \phi_{v} \ d\Omega = \int_{\Omega} \mathbf{J} \cdot \mathbf{v} \ d\Omega \\ \forall q \in H_{0}^{1}(\Omega), \quad \gamma \int_{\Omega} \nabla q \cdot \nabla p \ d\Omega = 0 \quad \Longrightarrow \boxed{p = 0}. \end{cases}$$

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})^{\gamma}_{\mathrm{T}} \begin{cases} \mathsf{Find} \ \boldsymbol{A} \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega) \text{ such that} \\ \forall \boldsymbol{v} \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega), \quad b_{\gamma}(\boldsymbol{A},\boldsymbol{v}) = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega, \end{cases} \\ \text{with } b_{\gamma}(\boldsymbol{v},\boldsymbol{w}) = \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \nabla \phi_{v} \cdot \nabla \phi_{w} \, d\Omega. \end{cases}$$

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To approximate (FV-MSt) <sup>$\gamma$</sup> <sub>T</sub>:

- either one can evaluate simply the second term in the expression of  $b_{\gamma}(\cdot, \cdot)$ , that is evaluate the gradient part in the (discrete) Helmholtz decomposition;
- or, one has to modify this second term.

We study next the second option.

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with 
$$b_{\gamma}(\boldsymbol{v}, \boldsymbol{w}) = \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \nabla \phi_{\boldsymbol{v}} \cdot \nabla \phi_{\boldsymbol{w}} \, d\Omega.$$
  
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To approximate (FV-MSt) <sup>$\gamma$</sup> <sub>T</sub>:

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We study next the second option. Observe that A is independent of  $\gamma$ , so a natural idea is to choose a "small" value of  $\gamma$  and add a perturbation in the order of  $\gamma$ :

$$c_{\gamma}(\boldsymbol{v}, \boldsymbol{w}) = b_{\gamma}(\boldsymbol{v}, \boldsymbol{w}) + \gamma \int_{\Omega} \boldsymbol{k}_{v} \cdot \boldsymbol{k}_{w} \, d\Omega = \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \boldsymbol{w} \, d\Omega.$$

Given  $\gamma>0,$  the perturbed variational formulation to be solved is

$$(\mathsf{FV}\mathsf{-}\mathsf{MSt})_{pert}^{\gamma} \begin{cases} \mathsf{Find} \ \boldsymbol{A}_{\gamma} \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega) \text{ such that} \\ \forall \boldsymbol{v} \in \boldsymbol{H}_{0}(\mathbf{curl};\Omega), \quad c_{\gamma}(\boldsymbol{A}_{\gamma},\boldsymbol{v}) = \int_{\Omega} \boldsymbol{J} \cdot \boldsymbol{v} \, d\Omega, \end{cases} \\ \text{with } c_{\gamma}(\boldsymbol{v},\boldsymbol{w}) = \int_{\Omega} \mu^{-1} \operatorname{curl} \boldsymbol{v} \cdot \operatorname{curl} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \boldsymbol{w} \, d\Omega. \end{cases}$$

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with  $c_{\gamma}(\boldsymbol{v}, \boldsymbol{w}) = \int_{\Omega} \mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{v} \cdot \operatorname{\mathbf{curl}} \boldsymbol{w} \, d\Omega + \gamma \int_{\Omega} \boldsymbol{v} \cdot \boldsymbol{w} \, d\Omega.$ Observe that  $\operatorname{\mathbf{curl}}(\mu^{-1} \operatorname{\mathbf{curl}} \boldsymbol{A}_{\gamma}) + \gamma \boldsymbol{A}_{\gamma} = \boldsymbol{J}$  in  $\Omega$ , so in general  $\boldsymbol{A}_{\gamma} \neq \boldsymbol{A}$ . Given  $\gamma > 0$ , the perturbed variational formulation to be solved is

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$$\|\operatorname{\mathbf{curl}}(\boldsymbol{A}_{\gamma}-\boldsymbol{A})\|\lesssim\gamma\,\|\boldsymbol{J}\|$$
 and  $\|\boldsymbol{A}_{\gamma}-\boldsymbol{A}\|\lesssim\gamma\,\|\boldsymbol{J}\|.$ 

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Approximate the perturbed variational formulation with ad hoc  $\gamma!$ 

Given  $\gamma>0,$  the discrete perturbed variational formulation writes

$$(\mathsf{FV}\operatorname{\mathsf{-MSt}})^{\gamma,\delta}_{pert} \left\{egin{array}{l} \mathsf{Find} \ oldsymbol{A}^{\delta}_{\gamma} \in oldsymbol{V}_{\delta} \ \mathsf{such that} \ orall oldsymbol{v}_{\delta} \in oldsymbol{V}_{\delta}, \quad c_{\gamma}(oldsymbol{A}^{\delta}_{\gamma},oldsymbol{v}_{\delta}) = \int_{\Omega}oldsymbol{J} \cdot oldsymbol{v}_{\delta} \, d\Omega, \end{array}
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$$\|\operatorname{\mathbf{curl}}({oldsymbol A}_\gamma-{oldsymbol A}_\gamma^\delta)\|\lesssim \inf_{{oldsymbol v}_\delta\in {oldsymbol V}_\delta} \left[\gamma^{1/2}\|{oldsymbol A}_\gamma-{oldsymbol v}_\delta\|+\|\operatorname{\mathbf{curl}}({oldsymbol A}_\gamma-{oldsymbol v}_\delta)\|
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ight].$$

Let  $A_{\delta}$  be the solution of the perturbed variational formulation for  $\gamma = \gamma(\delta)$ :  $A_{\delta} = A_{\gamma(\delta)}^{\delta}$ .

One can use Nédélec FE (1st family) of order  $k \ge 1$  with ad hoc  $\gamma = \gamma(\delta)$ .

One can use Nédélec FE (1st family) of order  $k \ge 1$  with ad hoc  $\gamma = \gamma(\delta)$ . Introduce the regularity exponent  $\sigma_{Neu}(\mu) \in ]0, 1]$ :

 $\boldsymbol{H}(\operatorname{\mathbf{curl}};\Omega) \cap \boldsymbol{H}_0(\operatorname{div}\mu;\Omega) \subset \cap_{0 \leq \mathfrak{s}' < \sigma_{\operatorname{Neu}}(\mu)} \boldsymbol{P} \boldsymbol{H}^{\mathfrak{s}'}(\Omega).$ 

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Using classical interpolation estimates, one finds that if  $\gamma(\delta) \lesssim \delta^{\sigma_{Neu}(\mu)}$ , then:

- for  $\mathbf{s}' = 1$  if  $\sigma_{Neu}(\mu) = 1$ ,
- for  $\mathbf{s}' \in \left]0, \sigma_{Neu}(\mu)\right[$  else,

one has the error estimate  $\|\operatorname{\mathbf{curl}}(\boldsymbol{A} - \boldsymbol{A}_{\delta})\| \lesssim_{\mathbf{s}'} \delta^{\mathbf{s}'} \|\boldsymbol{J}\|.$ 

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The method is similar to that of Reitzinger-Schöberl'02, Duan-Li-Tan-Zheng'12 and PC-Wu-Zou'14. However the derivation is completely different!

A numerical illustration (©PC-Wu-Zou'14):

- the permeability is  $\mu=1,$  the domain  $\Omega$  is a cube;
- computations are made with COMSOL Multiphysics.

Solving numerically the variational formulation with operator T - 6

A numerical illustration (©PC-Wu-Zou'14):

- the permeability is  $\mu=1,$  the domain  $\Omega$  is a cube;
- computations are made with COMSOL Multiphysics.

Expected convergence rate is O(h):

- error  $\| \boldsymbol{A} \boldsymbol{A}_{\delta} \|$  (dashed line);
- error  $\|\boldsymbol{B} \operatorname{\mathbf{curl}} \boldsymbol{A}_{\delta}\|_{\boldsymbol{H}(\operatorname{div};\Omega)} = \|\operatorname{\mathbf{curl}}(\boldsymbol{A} \boldsymbol{A}_{\delta})\|$  (solid line).



Some extensions:

- Stokes model: see Jamelot (2022, HAL report) for a non-conforming discretisation (Crouzeix-Raviart FE or Fortin-Soulié FE); see master's thesis by MRoueh (2022) for DG discretisation; see Barré-Grandmont-Moireau'22 for a poromechanics model.
- ② diffusion model: see PhD thesis by Giret (2018) for a SPN multigroup model.
- 2D elastodynamics: see Falletta-Ferrari-Scuderi (2023, arXiv report) for a virtual element method.
- Classical mixed variational formulations: see Barré-PC (to appear, 2023).

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- in Banach spaces, T-coercivity implies Hilbert structure, see Ern-Guermont'21-Vol.II.
- I-coercivity still usable with the Strang lemmas (approximate forms).

## Thank you for your attention!