

Virtual Element Methods for general elliptic equations

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Building bridges: connections and challenges in modern
approaches to numerical partial differential equations

July 7–16, 2104
EPSRC Durham Symposium

Joint work with L. Beirão da Veiga, F. Brezzi, A. Cangiani, G. Manzini, D. Marini

Outline of the presentation

- The ultimate goal
- Virtual Element spaces in 2D
- Projectors in 2D
- VEM approximation of general elliptic equations
- Extension to 3D
- The VEM paradigm
- Numerical experiments

The ultimate goal

We want to approximate a general second-order elliptic equation in 3D with an arbitrary polyhedral mesh with a conforming finite element method of order k .

$$\begin{cases} -\operatorname{div}(\kappa \nabla u) + \beta \cdot \nabla u + \alpha u = f & \text{in } \Omega \subset \mathbb{R}^3 \\ u = g & \text{on } \partial\Omega \end{cases}$$

We start with the two-dimensional case.

The local finite element space $V_k(P)$

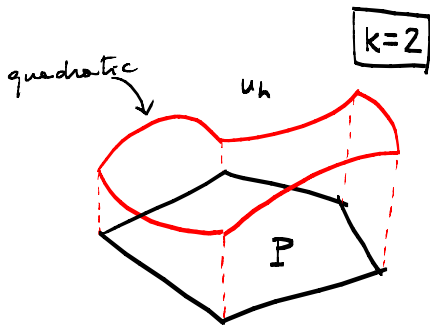
Let P be a polygon. We would like to define a finite element space $V_k(P)$ on P such that:

- $V_k(P)$ contains the space $\mathbb{P}_k(P)$ of polynomials of degree less than or equal to k plus other “bad” functions;
- if two polygons P and P' have an edge in common, the two spaces $V_k(P)$ and $V_k(P')$ must “glue” in $C^0(P \cup P')$;
- I don't want to compute the pointwise value of the “bad” (non-polynomial) functions to approximate my equation.

The local finite element space $V_k(P)$

A function v_h in $V_k(P)$ is defined by the following properties:

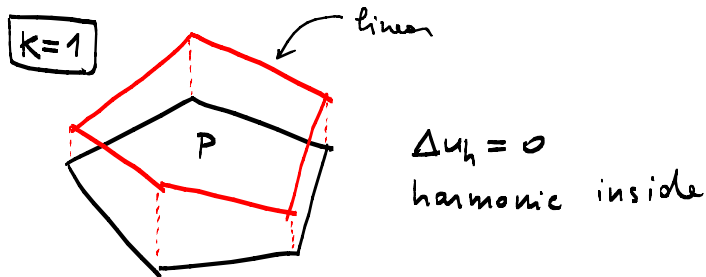
- if e is an edge of P , v_h restricted to e is a polynomial of degree less than or equal to k ;
- v_h is continuous on the boundary of P ;
- Δv_h is a polynomial of degree less than or equal to $k - 2$ in P .



$$\Delta u_h = \text{constant}$$

The local finite element space $V_k(P)$ for $k = 1$

In the case $k = 1$ an element v_h of $V_1(P)$ is linear on each edge e , continuous on the boundary of P and harmonic inside ($\mathbb{P}_{-1}(P) = \{0\}$).



For $k = 1$ this definition corresponds to the well-known notion of Harmonic Barycentric Coordinates on polygons.

The local finite element space $V_k(P)$

It is clear that the condition

$$\Delta v_h \in \mathbb{P}_{k-2}(P)$$

ensures that

$$\mathbb{P}_k(P) \subset V_k(P).$$

If N^v is the number of vertices (and also the number of edges) of the polygon P , the dimension of $V_k(P)$ is given by

$$\dim V_k(P) = \underbrace{N^v}_{\text{vertices}} + \underbrace{N^v(k-1)}_{\text{edge}} + \underbrace{\frac{k(k-1)}{2}}_{\text{interior}} = N^v k + \frac{k(k-1)}{2}$$

Degrees of freedom in $V_k(P)$

Let (x_P, y_P) be the centroid of P and h_P its diameter. If $\alpha = (\alpha_1, \alpha_2)$ is a multiindex we define the scaled monomials of degree $|\alpha| = \alpha_1 + \alpha_2$:

$$m_\alpha(x, y) := \left(\frac{x - x_P}{h_P} \right)^{\alpha_1} \left(\frac{y - y_P}{h_P} \right)^{\alpha_2}.$$

The set $\{m_\alpha, \text{ with } |\alpha| \leq k\}$ is a basis for $\mathbb{P}_k(P)$.

As degrees of freedom in $V_k(P)$, we choose:

- the value of v_h at the vertices and at $k - 1$ equally spaced points on each edge;

- the (scaled) moments $\frac{1}{|P|} \int_P v_h m_\alpha$ for $|\alpha| \leq k - 2$.

Degrees of freedom in $V_k(P)$

It can be easily shown that:

- the degrees of freedom above are *unisolvent* in $V_k(P)$.

The choice of the moments $\int_P v_h m_\alpha$ for $|\alpha| \leq k - 2$ as degrees of freedom implies that, starting from the degrees of freedom of v_h , I can compute

$$\Pi_{k-2}^0 v_h := L^2 \text{ projection of } v_h \text{ onto } \mathbb{P}_{k-2}(P).$$

In fact, to compute the L^2 projection of v_h onto $\mathbb{P}_{k-2}(P)$ I need to compute the moments $\int_P v_h \rho$ up to order $k - 2$ which are among the degrees of freedom.

Meaning of “I can compute”

In what follows the precise meaning of the statement

I can compute $\Pi_{k-2}^0 v_h$

is:

given the array $\text{dof}_i(v_h)$, I can compute $\Pi_{k-2}^0 v_h$

The same applies for all other quantities which are computable from v_h .

Basis functions in $V_k(P)$

For $i = 1, \dots, N^{\text{dof}}$ we define φ_i as the function in $V_k(P)$ such that

$$\text{dof}_j(\varphi_i) = j\text{-th degree of freedom of } \varphi_i = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$

We have the usual Lagrange-type expansion

$$v_h = \sum_{i=1}^{N^{\text{dof}}} \text{dof}_i(v_h) \varphi_i.$$

- It is clear that if I could compute directly the bilinear form on the space $V_k(P)$, the resulting finite element method would converge with the right optimal rates.

The projector operator Π_k^∇

Warning: For a while I will restrict to the case $k \geq 2$. The case $k = 1$ is similar but does not fit well in the general case.

We define a projection operator

$$\Pi_k^\nabla : V_k(P) \longrightarrow \mathbb{P}_k(P)$$

which is orthogonal with respect to the H^1 inner product $\int_P \nabla u \cdot \nabla v$, i.e.:

$$(1) \quad \int_P \nabla p_k \cdot \nabla \Pi_k^\nabla v_h = \int_P \nabla p_k \cdot \nabla v_h \text{ for all } p_k \in \mathbb{P}_k(P)$$

$$(2) \quad \int_P \Pi_k^\nabla v_h = \int_P v_h$$

Condition (1) defines $\Pi_k^\nabla v_h$ up to a constant function, while condition (2) determines how Π_k^∇ acts on constant functions.

Note that the gradient of $\Pi_k^\nabla v_h$ is completely determined by condition (1).

Computability of Π_k^∇

The operator $\Pi_k^\nabla v_h$ is computable without knowing the values of v_h inside the polygon. In fact:

- to compute $\Pi_k^\nabla \varphi_i$, it is enough to test condition (1) only on $\{m_\beta\}$;
- if we express $\Pi_k^\nabla \varphi_i = \sum_{|\alpha| \leq k} s_{i\alpha} m_\alpha$, condition (1) becomes:

$$(1)' \quad \sum_{|\alpha| \leq k} s_{i\alpha} \int_P \nabla m_\beta \cdot \nabla m_\alpha = \int_P \nabla m_\beta \cdot \nabla \varphi_i, \quad |\beta| \leq k$$

and condition (2) becomes

$$(2)' \quad \sum_{|\alpha| \leq k} s_{i\alpha} \int_P m_\alpha = \int_P \varphi_i$$

Computability of Π_k^∇

When $\beta = (0, 0)$, equation (1)' is the identity $0 = 0$ reflecting the fact that condition (1) determines $\Pi_k^\nabla v_h$ only up to a constant function.

Equation (2)' supplies the missing condition.

Equations (1)' and (2)' form for each i a system of linear equations of dimension

$$\dim \mathbb{P}_k(P) = \frac{(k+1)(k+2)}{2}.$$

Computability of Π_k^∇

- The matrix is always computable (integrals of polynomials on P);
- the right-hand-side $\int_P \varphi_i$ is computable because it is one of the degrees of freedom;
- the right-hand-side $\int_P \nabla m_\beta \cdot \nabla \varphi_i$ can be written as

$$\int_P \nabla m_\beta \cdot \nabla \varphi_i = - \int_P \Delta m_\beta \varphi_i + \int_{\partial P} \frac{\partial m_\beta}{\partial n} \varphi_i$$

- $\int_P \Delta m_\beta \varphi_i$ can be computed because $\Delta m_\beta \in \mathbb{P}_{k-2}(P)$;
- $\int_{\partial P} \frac{\partial m_\beta}{\partial n} \varphi_i$ can be computed because on each edge the integrand is a known polynomial of degree $k(k-1)$.

What we have so far

Starting from the degrees of freedom of a function $v_h \in V_k(P)$, we can compute:

- the nabla projector of v_h : $\boxed{\Pi_k^\nabla v_h \in \mathbb{P}_k(P)}$;
- the L^2 projector of v_h on $\mathbb{P}_{k-2}(P)$: $\boxed{\Pi_{k-2}^0 v_h \in \mathbb{P}_{k-2}(P)}$.

We wish to apply the abstract theorem proved by the “volley” team:

Theorem. Suppose that $a_h^P(\cdot, \cdot)$ is a local bilinear form defined on P which approximate the exact bilinear form $a^P(\cdot, \cdot)$ in the following sense:

- it is consistent, i.e. $a_h^P(v_h, p_k) = a^P(v_h, p_k)$ for any $v_h \in V_k(P)$ and any $p_k \in \mathbb{P}_k(P)$;
- it is stable, i.e. $\alpha_* a^P(v_h, v_h) \leq a_h^P(v_h, v_h) \leq \alpha^* a^P(v_h, v_h)$.

Then if we use $a_h(\cdot, \cdot)$ instead of $a(\cdot, \cdot)$ the method converges.

What we have so far

As shown in the previous talk by Lourenco Beirao, the projectors Π_k^∇ and Π_{k-2}^0 allow us to compute an approximate bilinear form $a_h^P(\cdot, \cdot)$ which is consistent and stable in the simple case of the Laplace operator:

$$\begin{cases} -\Delta u = f & \text{in } \Omega \subset \mathbb{R}^2 \\ u = g & \text{on } \partial\Omega \end{cases}$$

In this case we have $a^P(u_h, v_h) = \int_P \nabla u_h \cdot \nabla v_h$ and we can define

$$a_h^P(u_h, v_h) := a^P(\Pi_k^\nabla u_h, \Pi_k^\nabla v_h) + S((I - \Pi_k^\nabla)u_h, (I - \Pi_k^\nabla)v_h)$$

where $S(\varphi_i, \varphi_j) = \delta_{ij}$. The load term $\int_P f v_h$ can be approximated by

$$\int_P f v_h \approx \int_P f \Pi_{k-2}^0 v_h.$$

Computing other projectors: $\Pi_{k-1}^0 \nabla v_h$

To deal with more general operator, we need to extract more information out of the space $V_k(P)$.

Up to now we have seen that we are able to compute $\Pi_k^\nabla v_h$ and $\Pi_{k-2}^0 v_h$.

We show now that we can easily compute $\Pi_{k-1}^0 \nabla v_h$.

To compute $\Pi_{k-1}^0 \nabla v_h$ we need to know the moments of ∇v_h up to order $k-1$:

$$\int_P \frac{\partial v_h}{\partial x} m_\beta = - \int_P v_h \frac{\partial m_\beta}{\partial x} + \int_{\partial P} v_h m_\beta \mathbf{n}_x, \quad |\beta| \leq k-1$$

and both terms are computable directly from the degrees of freedom of v_h .

Computing the L^2 projection onto $\mathbb{P}_k(P)$

We go back to the definition of $V_k(P)$:

A function v_h in $V_k(P)$ is defined by the following properties:

- if e is an edge of P , v_h restricted to e is a polynomial of degree less or equal than k ;
- v_h is continuous on the boundary of P ;
- Δv_h is a polynomial of degree less than or equal to $k - 2$ in P .

The boxed condition has been used only to ensure that $\mathbb{P}_k(P) \subset V_k(P)$ and to get the right number of degrees of freedom.

We can change it and slightly modify (*enhance*) the space $V_k(P)$.

Computing the L^2 projection onto $\mathbb{P}_k(P)$

The idea is first to relax the condition $\Delta v_h \in \mathbb{P}_{k-2}(P)$ by asking

$$\Delta v_h \in \mathbb{P}_k(P)$$

and then requiring

$$\int_P v_h m_\alpha = \int_P \Pi_k^\nabla v_h m_\alpha \quad \text{for } |\alpha| = k \text{ and } |\alpha| = k - 1$$

We call $W_k(P)$ this new space.

This may seem weird because we defined Π_k^∇ only on $V_k(P)$, but if we go back to the definition we see that actually Π_k^∇ is defined **on the whole space $H^1(P)$** (but of course it's not computable in general!).

Computing the L^2 projection onto $\mathbb{P}_k(P)$

It can be shown that $W_k(P)$ has the same dimension of $V_k(P)$ and can be described by the same degrees of freedom of $V_k(P)$.

The projection operators $\Pi_k^\nabla w_h$ and $\Pi_{k-1}^0 \nabla w_h$ can still be computed.

The additional property that the k and $k - 1$ moments are computable (through the projector Π_k^∇) implies that

in $W_k(P)$ we can compute the full L^2 projection onto $\mathbb{P}_k(P)$.

The spaces $V_k(P)$ and $W_k(P)$

- $V_k(P)$ and $W_k(P)$ have the same dimension;
- $V_k(P)$ and $W_k(P)$ can be described with the same set dof_{*i*} of degrees of freedom;
- both $V_k(P)$ and $W_k(P)$ contain the polynomials of degree k ;
- given $v_h \in V_k(P)$ and $w_h \in W_k(P)$,

$$\text{if } \text{dof}_i(v_h) = \text{dof}_i(w_h) \quad \text{then} \quad \Pi_k^\nabla v_h = \Pi_k^\nabla w_h$$

(obviously, also $\Pi_{k-2}^0 v_h = \Pi_{k-2}^0 w_h$);

- the basis functions φ_i are different in $V_k(P)$ and in $W_k(P)$ but their Π_k^∇ and Π_{k-2}^0 projections are equal;
- in $W_k(P)$ we can also compute $\Pi_k^0 w_h$;
- for $k = 1$ and $k = 2$ we have $\Pi_k^0 w_h = \Pi_k^\nabla w_h$.

VEM approximation of general elliptic equations

We consider now a general second order elliptic operator with variable coefficients:

$$-\operatorname{div}(\kappa \nabla u) + \beta \cdot \nabla u + \alpha u = f$$

and we approximate the various local consistency terms as:

- $\int_P \kappa \nabla u_h \cdot \nabla v_h \rightsquigarrow \int_P \kappa [\Pi_{k-1}^0 \nabla u_h] \cdot [\Pi_{k-1}^0 \nabla v_h]$
- $\int_P (\beta \cdot \nabla u_h) v_h \rightsquigarrow \int_P (\beta \cdot [\Pi_{k-1}^0 \nabla u_h]) \Pi_k^0 v_h$
- $\int_P \alpha u_h v_h \rightsquigarrow \int_P \alpha [\Pi_k^0 u_h] [\Pi_k^0 v_h]$

and for the right-hand-side:

- $\int_P f v_h \rightsquigarrow \int_P f \Pi_k^0 v_h$ ($\Pi_{k-2}^0 v_h$ is enough for $k \geq 2$)

VEM approximation of general elliptic equations

The approximations above produce, as usual, rank-deficient matrices that must be stabilized.

For the stabilization we can take the same term we had for the Laplace operator, i.e.

$$S((I - \Pi_k^\nabla)u_h, (I - \Pi_k^\nabla)v_h)$$

with $S(\varphi_i, \varphi_j) = \delta_{ij}$.

Summarizing, the approximate local stiffness matrix provided by the Virtual Element Method is

$$\begin{aligned} (\mathbf{K}_{\text{VEM}}^P)_{ij} &:= a_h^P(\varphi_i, \varphi_j) := \\ &\int_P \kappa [\Pi_{k-1}^0 \nabla \varphi_j] \cdot [\Pi_{k-1}^0 \nabla \varphi_i] + \int_P [\boldsymbol{\beta} \cdot \Pi_{k-1}^0 \nabla \varphi_j] \Pi_k^0 \varphi_i + \int_P \alpha [\Pi_k^0 \varphi_j] [\Pi_k^0 \varphi_i] \\ &\quad + S((I - \Pi_k^\nabla)\varphi_i, (I - \Pi_k^\nabla)\varphi_j) \end{aligned}$$

The stabilization term $S((I - \Pi_k^\nabla)\varphi_i, (I - \Pi_k^\nabla)\varphi_j)$

If we expand $\Pi_k^\nabla \varphi_i$ in the basis $\{\varphi_\ell\}$ itself, we have

$$\Pi_k^\nabla \varphi_j = \sum_{\ell=1}^{N^{\text{dof}}} \pi_{j\ell} \varphi_\ell \quad \text{and} \quad (I - \Pi_k^\nabla)\varphi_j = \sum_{\ell=1}^{N^{\text{dof}}} (\delta_{j\ell} - \pi_{j\ell}) \varphi_\ell$$

so that

$$S((I - \Pi_k^\nabla)\varphi_j, (I - \Pi_k^\nabla)\varphi_i) = \sum_{\ell, m=1}^{N^{\text{dof}}} (\delta_{j\ell} - \pi_{j\ell})(\delta_{im} - \pi_{im}) S(\varphi_\ell, \varphi_m)$$

and we can use (see [Beirao, Brezzi, Cangiani, Manzini, Marini, R. 2013])

$$S(\varphi_\ell, \varphi_m) = \delta_{\ell m} \quad (\text{because we are in 2D}).$$

Any symmetric and positive definite matrix which scale like 1 with respect to h will work.

The matrices \mathbf{K}^P and $\mathbf{K}_{\text{VEM}}^P$

If we compare the exact local stiffness matrix

$$(\mathbf{K}^P)_{ij} := a^P(\varphi_i, \varphi_j)$$

with the VEM local stiffness matrix $\mathbf{K}_{\text{VEM}}^P$ defined above,

it is *NOT* true that $(\mathbf{K}^P)_{ij} \approx (\mathbf{K}_{\text{VEM}}^P)_{ij}$

as we would have if we had approximated \mathbf{K}^P by numerical integration.

The local VEM spaces in three dimensions

We begin by considering the simple Laplace equation in three dimensions:

$$\begin{cases} -\Delta u = f & \text{in } \Omega \subset \mathbb{R}^3 \\ u = g & \text{on } \partial\Omega \end{cases}$$

We assume that the domain Ω is partitioned in a family of polyhedra $\{P\}$ and we want to define a Virtual Element Method of order k for this problem.

We define the scaled moments m_α for $|\alpha| \leq k$ as in the two dimensional case.

The local VEM spaces in three dimensions

We know from the previous analysis that we need to include polynomials of degree k and we should compute the projectors Π_k^∇ and Π_{k-2}^0 .

Hence we start to define the local virtual space in 3D by requiring

$$v_h|_e \in \mathbb{P}_k(e) \text{ for each edge } e \quad \text{and} \quad \Delta u_h \in \mathbb{P}_{k-2}(P)$$

We need to understand what to do for the faces $\{f\}$ of P .

The projection Π_{k-2}^0 can be computed directly by the internal degrees of freedom.

For the projection Π_k^∇ we need to compute the integrals

$$\int_P \nabla m_\beta \cdot \nabla v_h \quad \text{for } |\beta| \leq k$$

The local VEM spaces in three dimensions

Integrating by parts:

$$\int_P \nabla m_\beta \cdot \nabla v_h = - \int_P \Delta m_\beta v_h + \sum_f \int_f \frac{\partial m_\beta}{\partial n_f} v_h$$

The first term is an internal moment of order $k - 2$ and can be computed directly from the internal degrees of freedom.

The second term is a **moment of order $k - 1$ on the face f** .

This means that we can choose

$$v_h|_f \in W_k(f) \quad \text{for each face } f$$

because in $W_k(f)$ (the enhanced $V_k(f)$) we can compute the L^2 projector $\Pi_{f,k}^0$, and hence all moments up to order k .

The local VEM spaces in three dimensions

The VEM approximate bilinear form for the Laplace equation in 3D is:

$$a_h^P(u_h, v_h) = \int_P \nabla \Pi_k^\nabla u_h \cdot \nabla \Pi_k^\nabla v_h + S((I - \Pi_k^\nabla)u_h, (I - \Pi_k^\nabla)v_h)$$

where this time

$$S(\varphi_i, \varphi_j) = h_P \delta_{ij}.$$

If we want to approximate a more general operator, we have to compute $\Pi_{k-1}^0 \nabla v_h$ and the L^2 projector Π_k^0 .

$\Pi_{k-1}^0 \nabla v_h$ can be computed directly from the degrees of freedom.

For the L^2 projector Π_k^0 we can enhance the space as shown in two dimensions.

The VEM paradigm

We believe that the Virtual Element Method has a wide range of applicability. The keypoints of VEM are:

- The definition of the **local finite element spaces** and of the associated degrees of freedom. These spaces contain polynomials plus other functions which are not computable.
- The construction of various **projectors onto polynomial spaces**.
- The definition of a **consistent and stable bilinear form** using these projectors which is the VEM approximation of the exact bilinear form.
- A general theorem that guarantees **convergence for a consistent and stable approximate bilinear form**.

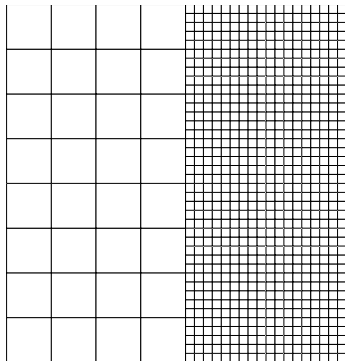
The VEM paradigm

The VEM paradigm is currently being applied for various problem, including:

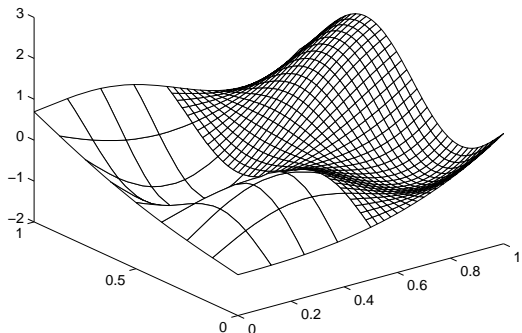
- $H(\text{div})$ and $H(\text{curl})$ VEM [Beirao da Veiga, Brezzi, Marini, R.]
- Non conforming VEM [Ayuso, Lipnikov, Manzini] *talk this afternoon*
- SUPG stabilization of convection-dominated equations [Cangiani, Manzini, R., Sutton]
- C^m finite elements [Beirao da Veiga, Manzini]
- Eigenvalue problems [Beirao da Veiga, Mora] *next talk*
- Elasticity Problems [Beirao da Veiga, Brezzi, Marini, Paulino]
- Plates and Shells [Brezzi, Marini]
- Helmholtz equations [Perugia, Pietra, R.]

Joining meshes 1

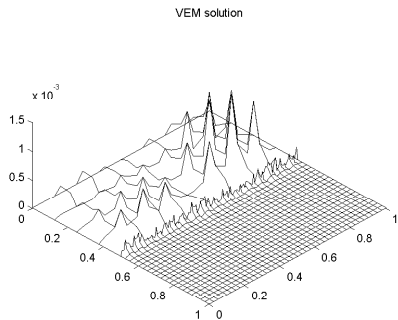
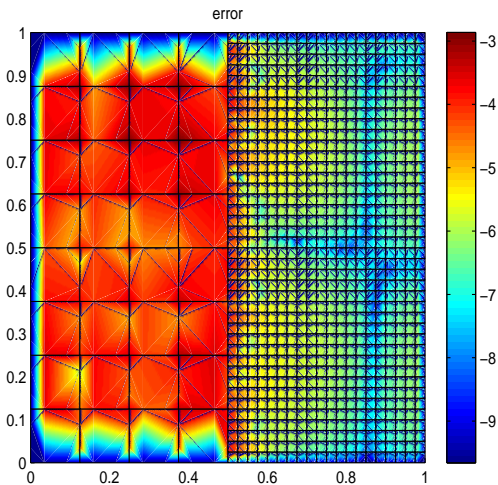
832 polygons, N dof=6849, $h_{\max}^{\text{joined}} = 1.77\text{e-}01$, $h_{\text{mean}} = 4.0$



VEM solution

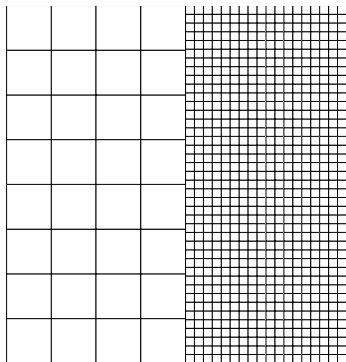


Joining meshes 1

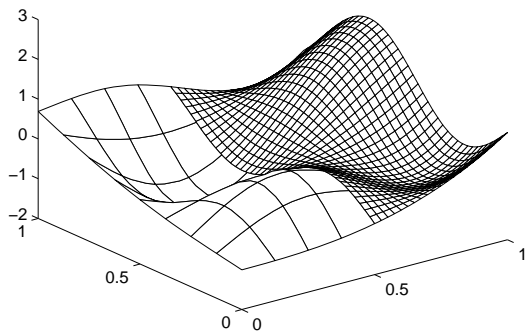


Joining meshes 2

852 polygons, N dof=7033, $h_{\max}^{\text{joined}} = 1.77\text{e-}01$, $h_{\text{mean}} = 4.0$

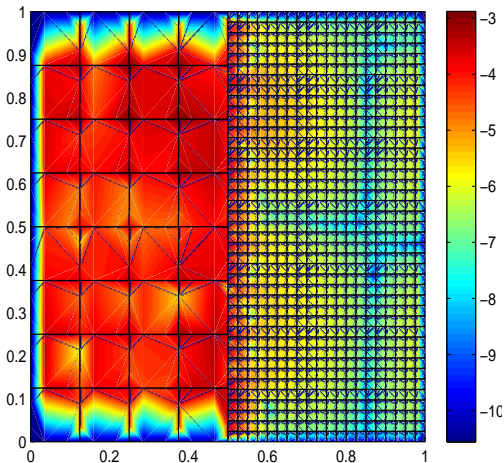


VEM solution

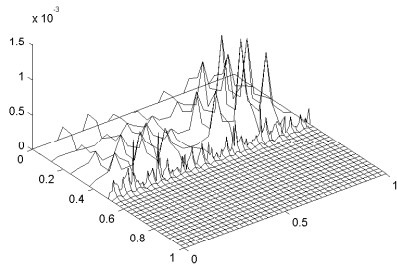


Joining meshes 2

VEM solution

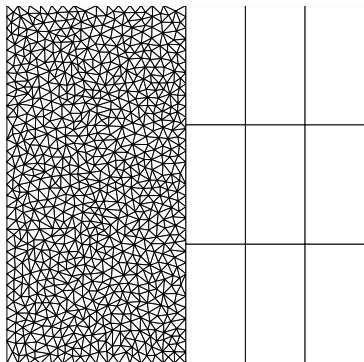


VEM solution

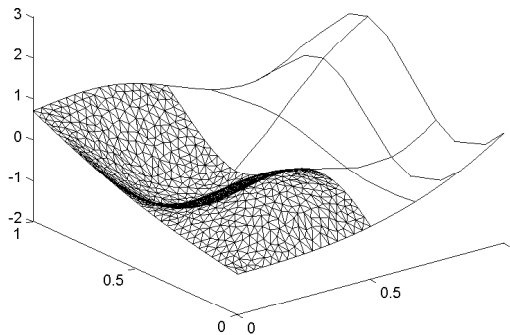


Joining meshes 3

1573 polygons, N dof=10389, $h_{\max}^{\text{joined}} = 3.73e-01$, $h_{\text{mean}} = 3.46e-01$

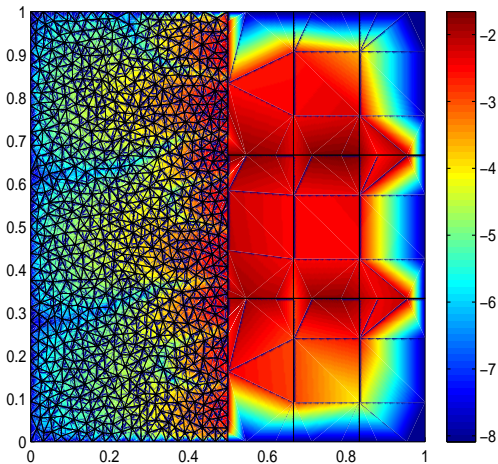


VEM solution

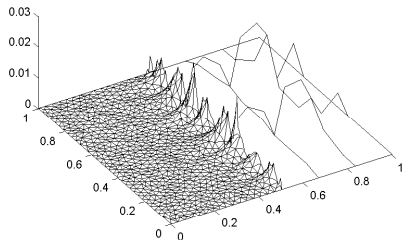


Joining meshes 3

VEM solution

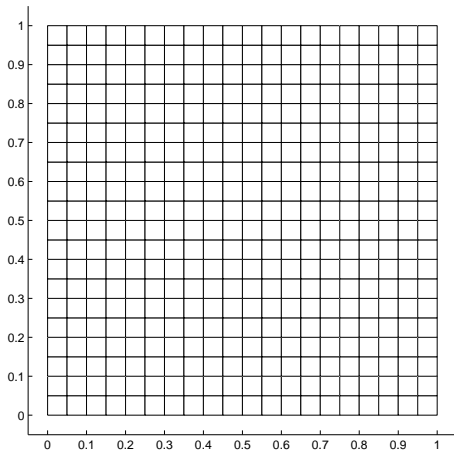


VEM solution

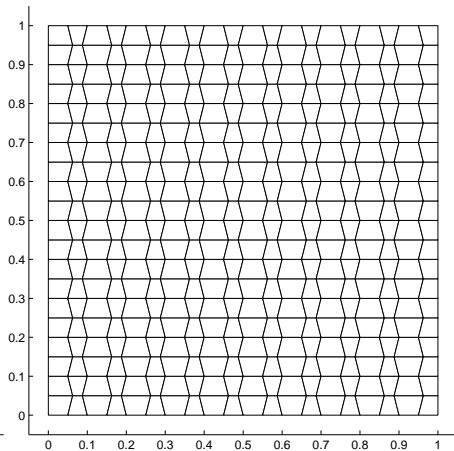


Robustness

quad-0
 $h_{\text{mean}} = 7.071068e-02$

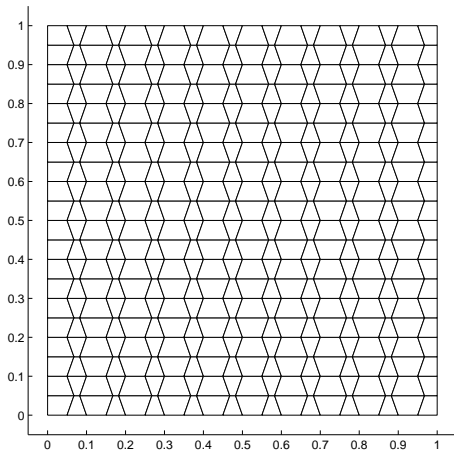


quad-50
 $h_{\text{mean}} = 7.168006e-02$

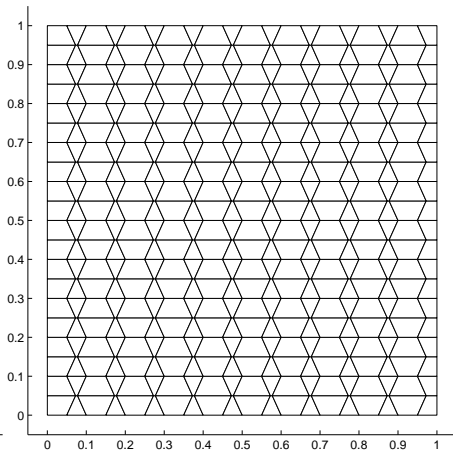


Robustness

quad-70
 $h_{\text{mean}} = 7.282104e-02$



quad-90
 $h_{\text{mean}} = 7.636762e-02$



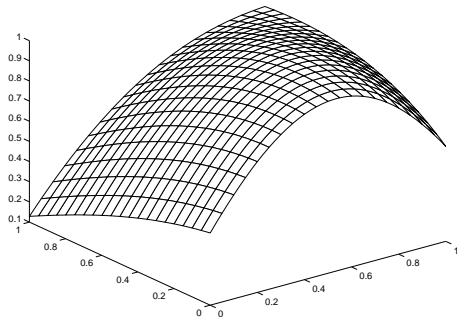
Robustness

We solved the equation

$$-\Delta u + u = f$$

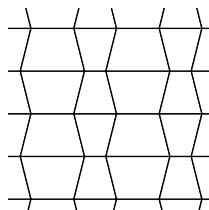
on the unit square with $k = 2$ where f and the Dirichlet boundary condition are taken in such a way that the exact solution is

$$u(x, y) = \sin(2x + 0.5) \cos(y + 0.3) + \log(1 + xy)$$

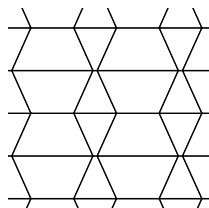


Robustness

degeneracy	h	error L^2
0%	7.0711e-02	1.0437e-07
50%	7.1680e-02	1.6338e-06
60%	7.2003e-02	2.0469e-06
70%	7.2821e-02	2.5287e-06
80%	7.4576e-02	3.1152e-06
90%	7.6368e-02	3.8700e-06
99%	7.8013e-02	4.7784e-06
99.99%	7.8198e-02	4.8968e-06



50%



90%

Basic References

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Thanks for your attention!

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