## LMS-EPSRC DURHAM SYMPOSIUM, 11–21 JULY 2016 MATHEMATICAL AND COMPUTATIONAL ASPECTS OF MAXWELL'S EQUATIONS,

# Space-time Trefftz discontinuous Galerkin methods for wave problems

Andrea Moiola

Joint work with I. Perugia

#### Trefftz methods

Consider a PDE  $\mathcal{L}u = 0$  that is: (i) linear, (ii) homogeneous (RHS=0), (iii) with piecewise constant coefficients.

Trefftz methods are finite element schemes such that test and trial functions are solutions of the PDE in each element K of the mesh  $\mathcal{T}_h$ .

E.g.: piecewise harmonic polynomials if  $\mathcal{L}u = \Delta u$ .

#### Trefftz methods

Consider a PDE  $\mathcal{L}u = 0$  that is: (i) linear, (ii) homogeneous (RHS=0), (iii) with piecewise constant coefficients.

Trefftz methods are finite element schemes such that test and trial functions are solutions of the PDE in each element K of the mesh  $\mathcal{T}_h$ .

E.g.: piecewise harmonic polynomials if  $\mathcal{L}u = \Delta u$ .

Our main interest is in wave propagation, in:

Frequency domain, Helmholtz eq.  $-\Delta u - k^2 u = 0$ lot of work done, h/p/hp-theory, Maxwell, elasticity... (recent survey: Hiptmair, AM, Perugia, arXiv:1506.04521)

▶ Time domain, wave equation  $-\Delta U + \frac{1}{c^2} \frac{\partial^2}{\partial t^2} U = 0$ 

Trefftz methods are in space-time, as opposed to semi-discretisation + time-stepping.

#### Trefftz methods for wave equation

Why Trefftz methods? Comparing with standard DG,

- better accuracy per DOFs and higher convergence orders;
- ▶ PDE properties "known" by discrete space, e.g. dispersion;
- lower dimensional quadrature needed;
- simpler and more flexible;
- adapted bases and (one day) adaptivity...

No typical drawbacks of time-harmonic Trefftz (ill-cond., quad.).

## Trefftz methods for wave equation

Why Trefftz methods? Comparing with standard DG,

- better accuracy per DOFs and higher convergence orders;
- ▶ PDE properties "known" by discrete space, e.g. dispersion;
- lower dimensional quadrature needed;
- simpler and more flexible;
- adapted bases and (one day) adaptivity...

No typical drawbacks of time-harmonic Trefftz (ill-cond., quad.).

#### Existing works on Trefftz for time-domain wave equation:

- MACIAG, SOKALA, WAUER 2005–2011, LIU, KUO 2016, single element Trefftz;
- ▶ PETERSEN, FARHAT, TEZAUR, WANG 2009&2014, DG with Lagrange multipliers;
- ▶ EGGER, KRETZSCHMAR, SCHNEPP, TSUKERMAN, WEILAND 3×2014–2015, Maxwell equations; KRETZSCHMAR, MOIOLA, PERUGIA, SCHNEPP 2×2015, analysis;
- ▶ BANJAY, GEORGOULIS, LIJOKA, interior penalty-DG.

#### Simplest basis: Trefftz polynomials

Consider wave equation  $-\Delta U + \frac{1}{c^2}U'' = 0$  in  $K \subset \mathbb{R}^{n+1}$  (c const.).

For  $\mathbf{d} \in \mathbb{R}^n$ ,  $|\mathbf{d}| = 1$ ,  $f : \mathbb{R} \to \mathbb{R}$  smooth,  $f(\mathbf{d} \cdot \mathbf{x} - ct)$  is solution.

#### Simplest basis: Trefftz polynomials

Consider wave equation  $-\Delta U + \frac{1}{c^2}U'' = 0$  in  $K \subset \mathbb{R}^{n+1}$  (c const.).

For  $\mathbf{d} \in \mathbb{R}^n$ ,  $|\mathbf{d}| = 1$ ,  $f : \mathbb{R} \to \mathbb{R}$  smooth,  $f(\mathbf{d} \cdot \mathbf{x} - ct)$  is solution.

Choose Trefftz space of polynomials of deg.  $\leq p$  on element K:

$$\begin{split} \mathbb{T}^p(K) :&= \big\{ \boldsymbol{v} \in \mathbb{P}^p(K), \; -\Delta \boldsymbol{v} + \boldsymbol{c}^{-2} \boldsymbol{v}'' = \boldsymbol{0} \big\} \\ &= \mathrm{span} \left\{ (\mathbf{d}_{j,\ell} \cdot \mathbf{x} - ct)^j, \; \begin{smallmatrix} 0 \leq j \leq p, \\ 1 \leq \ell \leq L(j,n) \end{smallmatrix} \right\}, \quad \text{with dimension} \end{split}$$

$$\dim\left(\mathbb{T}^{p}(K)\right) = \binom{p+n-1}{n} \frac{2p+n}{p} = \mathcal{O}_{p\to\infty}\left(\mathbf{p}^{n}\right) \ll \dim\left(\mathbb{P}^{p}(K)\right) = \binom{p+n+1}{n+1} = \mathcal{O}_{p\to\infty}\left(\mathbf{p}^{n+1}\right)$$

Taylor polynomial of (smooth) U belongs to  $\mathbb{T}^p(K)$ .

#### Simplest basis: Trefftz polynomials

Consider wave equation  $-\Delta U + \frac{1}{c^2}U'' = 0$  in  $K \subset \mathbb{R}^{n+1}$  (c const.).

For  $\mathbf{d} \in \mathbb{R}^n$ ,  $|\mathbf{d}| = 1$ ,  $f : \mathbb{R} \to \mathbb{R}$  smooth,  $f(\mathbf{d} \cdot \mathbf{x} - ct)$  is solution.

Choose Trefftz space of polynomials of deg.  $\leq p$  on element K:

$$\begin{split} \mathbb{T}^p(K) :&= \big\{ \boldsymbol{v} \in \mathbb{P}^p(K), \; -\Delta \boldsymbol{v} + \boldsymbol{c}^{-2} \boldsymbol{v}'' = \boldsymbol{0} \big\} \\ &= \mathrm{span} \left\{ (\mathbf{d}_{j,\ell} \cdot \mathbf{x} - ct)^j, \; \begin{smallmatrix} 0 \leq j \leq p, \\ 1 \leq \ell \leq L(j,n) \end{smallmatrix} \right\}, \quad \text{with dimension} \end{split}$$

$$\dim\left(\mathbb{T}^{\boldsymbol{p}}(K)\right) = \binom{p+n-1}{n} \frac{2p+n}{p} = \mathcal{O}_{p\to\infty}(\boldsymbol{p}^n) \ll \dim\left(\mathbb{P}^{\boldsymbol{p}}(K)\right) = \binom{p+n+1}{n+1} = \mathcal{O}_{p\to\infty}(\boldsymbol{p}^{n+1})$$

Taylor polynomial of (smooth) U belongs to  $\mathbb{T}^p(K)$ .

Choice of directions  $\mathbf{d}_{j,\ell}$ : (corresponding to homog. polyn. deg. j)

- ▶ n = 1, left/right directions  $\mathbf{d}_{j,1} = 1$ ,  $\mathbf{d}_{j,2} = -1$ ,  $\mathbb{T}^p(K) = \operatorname{span}\{(x \pm ct)^j\}$ ;
- ▶ n = 2, any distinct  $\{\mathbf{d}_{j,\ell}\}_{\ell=1,\dots,2j+1}$  give a basis;
- lacksquare n=3,  $(\mathbf{d}_{j,\ell}\cdot\mathbf{x}-ct)^j$  linearly indep.  $\iff [Y_N^m(\mathbf{d}_{j,\ell})]_{N\leq j,m;\ell}$  full rank.

#### Initial-boundary value problem

First order initial-boundary value problem (Dirichlet): find  $(v,\sigma)$ 

$$\begin{cases} \nabla v + \frac{\partial \boldsymbol{\sigma}}{\partial t} = \mathbf{0} & \text{in } Q = \Omega \times (0,T) \subset \mathbb{R}^{n+1}, \ n \in \mathbb{N}, \\ \nabla \cdot \boldsymbol{\sigma} + \frac{1}{c^2} \frac{\partial v}{\partial t} = 0 & \text{in } Q, \\ v(\cdot,0) = v_0, \quad \boldsymbol{\sigma}(\cdot,0) = \boldsymbol{\sigma}_0 & \text{on } \Omega, \\ v(\mathbf{x},\cdot) = g & \text{on } \partial\Omega \times (0,T). \end{cases}$$

Equivalent to  $-\Delta U + c^{-2} \frac{\partial^2}{\partial t^2} U = 0$  setting  $v = \frac{\partial U}{\partial t}$  and  $\sigma = -\nabla U$ . Velocity c piecewise constant.  $\Omega \subset \mathbb{R}^n$  Lipschitz bounded.

- ▶ Neumann  $\sigma \cdot \mathbf{n} = g \& \text{Robin } \frac{\vartheta}{c} v \sigma \cdot \mathbf{n} = g \text{ BCs } (\checkmark),$
- ► Maxwell equations (√),
- Extensions: 

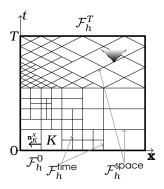
  elasticity,
  - ▶  $1^{st}$  order hyperbolic systems ( $\sim$ ),
  - Maxwell equations in dispersive materials...

#### Space-time mesh and assumptions

Introduce space–time polytopic mesh  $\mathcal{T}_h$  on Q. Assume:  $c=c(\mathbf{x})$  constant in elements.

Assume: each face  $F = \partial K_1 \cap \partial K_2$  with normal  $(\mathbf{n}_F^{\mathbf{x}}, n_F^t)$  is either

- lacktriangle space-like:  $c|\mathbf{n}_F^x| < n_F^t$ , denote  $F \subset \mathcal{F}_h^{ ext{space}}$ , or
- lacksquare time-like:  $n_F^t=0$ , denote  $F\subset \mathcal{F}_h^{ ext{time}}$ .



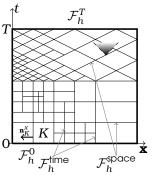
.

#### Space-time mesh and assumptions

Introduce space-time polytopic mesh  $\mathcal{T}_h$  on Q. Assume:  $c = c(\mathbf{x})$  constant in elements.

Assume: each face  $F=\partial K_1\cap \partial K_2$  with normal  $(\mathbf{n}_F^{\mathbf{x}},n_F^t)$  is either

- lacktriangle space-like:  $c|\mathbf{n}_F^x| < n_F^t$ , denote  $F \subset \mathcal{F}_h^{ ext{space}}$ , or
- lacksquare time-like:  $n_F^t=0$ , denote  $F\subset \mathcal{F}_h^{\mathsf{time}}$ .



DG notation:

$$\begin{split} \{\!\!\{ w \}\!\!\} &:= \frac{w_{|_{K_1}} + w_{|_{K_2}}}{2}, \quad \{\!\!\{ \tau \}\!\!\} := \frac{\tau_{|_{K_1}} + \tau_{|_{K_2}}}{2}, \\ [\![w]\!]_{\mathbf{N}} &:= w_{|_{K_1}} \mathbf{n}_{K_1}^x + w_{|_{K_2}} \mathbf{n}_{K_2}^x, \\ [\![\tau]\!]_{\mathbf{N}} &:= \tau_{|_{K_1}} \cdot \mathbf{n}_{K_1}^x + \tau_{|_{K_2}} \cdot \mathbf{n}_{K_2}^x, \\ [\![w]\!]_t &:= w_{|_{K_1}} n_{K_1}^t + w_{|_{K_2}} n_{K_2}^t = (w^- - w^+) n_F^t, \\ [\![\tau]\!]_t &:= \tau_{|_{K_1}} n_{K_1}^t + \tau_{|_{K_2}} n_{K_2}^t = (\tau^- - \tau^+) n_F^t, \\ [\![\tau]\!]_t &:= \Omega \times \{0\}, \qquad \mathcal{F}_h^T := \Omega \times \{T\}, \\ \mathcal{F}_h^\partial &:= \partial \Omega \times [0, T]. \end{split}$$

#### DG elemental equation and numerical fluxes

Trefftz space:

$$\begin{split} \mathbf{T}(\mathcal{T}_h) := \Big\{ (w, \boldsymbol{\tau}) \in L^2(Q), (w|_K, \boldsymbol{\tau}|_K) \in H^1(K)^{1+n}, \\ \nabla w + \frac{\partial \boldsymbol{\tau}}{\partial t} = \mathbf{0}, \quad \nabla \cdot \boldsymbol{\tau} + c^{-2} \frac{\partial w}{\partial t} = 0 \ \forall K \in \mathcal{T}_h \Big\}. \end{split}$$

.

#### DG elemental equation and numerical fluxes

Trefftz space: 
$$\begin{split} \mathbf{T}(\mathcal{T}_h) := \Big\{ (w, \tau) \in L^2(Q), (w|_K, \tau|_K) \in H^1(K)^{1+n}, \\ \nabla w + \frac{\partial \tau}{\partial t} = \mathbf{0}, \quad \nabla \cdot \tau + c^{-2} \frac{\partial w}{\partial t} = 0 \ \forall K \in \mathcal{T}_h \Big\}. \end{split}$$

Multiplying PDEs with test  $(w, \tau)$ , integrating by parts in K, using Trefftz property and summing over  $K \in \mathcal{T}_h$ :  $\forall (w, \tau) \in \mathbf{T}(\mathcal{T}_h)$ 

$$\sum_{K \in \mathcal{T}_h} \int_{\partial K} \left( (v \, \boldsymbol{\tau} + \boldsymbol{\sigma} \, w) \cdot \mathbf{n}_K^{x} + \left( \boldsymbol{\sigma} \cdot \boldsymbol{\tau} + \frac{1}{c^2} \, v \, w \right) n_K^t \right) \mathrm{d}S = 0.$$

#### DG elemental equation and numerical fluxes

Trefftz space: 
$$\begin{split} \mathbf{T}(\mathcal{T}_h) &:= \Big\{ (w, \tau) \in L^2(Q), (w|_K, \tau|_K) \in H^1(K)^{1+n}, \\ \nabla w + \frac{\partial \tau}{\partial t} &= \mathbf{0}, \quad \nabla \cdot \tau + c^{-2} \frac{\partial w}{\partial t} = 0 \ \forall K \in \mathcal{T}_h \Big\}. \end{split}$$

Multiplying PDEs with test  $(w, \tau)$ , integrating by parts in K, using Trefftz property and summing over  $K \in \mathcal{T}_h$ :  $\forall (w, \tau) \in \mathbf{T}(\mathcal{T}_h)$ 

$$\sum_{K \in \mathcal{T}} \int_{\partial K} \left( (v \, \boldsymbol{\tau} + \boldsymbol{\sigma} \, \boldsymbol{w}) \cdot \mathbf{n}_{K}^{x} + \left( \boldsymbol{\sigma} \cdot \boldsymbol{\tau} + \frac{1}{c^{2}} \, v \, \boldsymbol{w} \right) n_{K}^{t} \right) \mathrm{d}S = 0.$$

We approximate skeleton traces of  $(v, \sigma)$  with numerical fluxes  $(\widehat{v}_{hp}, \widehat{\sigma}_{hp})$ , defined as  $\alpha, \beta \in L^{\infty}(\mathcal{F}_h^{\text{time}} \cup \mathcal{F}_h^{\partial})$ 

$$\widehat{\boldsymbol{v}}_{hp} := \begin{cases} \boldsymbol{v}_{hp}^{-} & \text{on } \mathcal{F}_{h}^{\text{space}}, \\ \boldsymbol{v}_{hp} & \text{on } \mathcal{F}_{h}^{T}, \\ \boldsymbol{v}_{0} & \widehat{\boldsymbol{\sigma}}_{hp} := \begin{cases} \boldsymbol{\sigma}_{hp}^{-} & \text{on } \mathcal{F}_{h}^{T}, \\ \boldsymbol{\sigma}_{hp} & \text{on } \mathcal{F}_{h}^{T}, \\ \boldsymbol{\sigma}_{0} & \text{on } \mathcal{F}_{h}^{0}, \\ \boldsymbol{\sigma}_{hp} \boldsymbol{\rangle} + \boldsymbol{\alpha} \llbracket \boldsymbol{v}_{hp} \rrbracket_{\mathbf{N}} & \text{on } \mathcal{F}_{h}^{\text{time}}, \\ \boldsymbol{\sigma}_{hp} - \boldsymbol{\alpha} (\boldsymbol{v} - \boldsymbol{g}) \mathbf{n}_{\Omega}^{\boldsymbol{x}} & \text{on } \mathcal{F}_{h}^{\boldsymbol{\partial}}. \end{cases}$$

 $\alpha=\beta=0 o \mathsf{KRETZSCHMAR-S.-T.-W.}, \quad \alpha\beta\geq \frac{1}{4} o \mathsf{MONK-RICHTER.}$ 

#### TDG formulation

Substituting the fluxes in the elemental equation and choosing any finite-dimensional  $\mathbf{V}_p(\mathcal{T}_h) \subset \mathbf{T}(\mathcal{T}_h)$ , write TDG as:

$$\begin{split} \operatorname{Seek} \left( v_{hp}, \sigma_{hp} \right) &\in \mathbf{V}_p(\mathcal{T}_h) \text{ s.t.}, \quad \forall (w, \tau) \in \mathbf{V}_p(\mathcal{T}_h), \\ \mathcal{A}(v_{hp}, \sigma_{hp}; w, \tau) &= \ell(w, \tau) \quad \text{ where} \\ \\ \mathcal{A}(v_{hp}, \sigma_{hp}; w, \tau) &:= \int_{\mathcal{F}_h^{\text{space}}} \left( \frac{v_{hp}^- \llbracket w \rrbracket_t}{c^2} + \sigma_{hp}^- \cdot \llbracket \tau \rrbracket_t + v_{hp}^- \llbracket \tau \rrbracket_\mathbf{N} + \sigma_{hp}^- \cdot \llbracket w \rrbracket_\mathbf{N} \right) \mathrm{d}S \\ \\ + \int_{\mathcal{F}_h^{\text{time}}} \left( \{\!\!\{ v_{hp} \}\!\!\} \llbracket \tau \rrbracket_\mathbf{N} + \{\!\!\{ \sigma_{hp} \}\!\!\} \cdot \llbracket w \rrbracket_\mathbf{N} + \alpha \llbracket v_{hp} \rrbracket_\mathbf{N} \cdot \llbracket w \rrbracket_\mathbf{N} + \beta \llbracket \sigma_{hp} \rrbracket_\mathbf{N} \llbracket \tau \rrbracket_\mathbf{N} \right) \mathrm{d}S \\ \\ + \int_{\mathcal{F}_h^T} (c^{-2} v_{hp} w + \sigma_{hp} \cdot \tau) \, \mathrm{d}S + \int_{\mathcal{F}_h^\partial} \left( \sigma_{hp} \cdot \mathbf{n}_\Omega + \alpha v_{hp} \right) w \, \mathrm{d}S, \\ \\ \ell(w, \tau) &:= \int_{\mathcal{F}_h^0} (c^{-2} v_0 w + \sigma_0 \cdot \tau) \, \mathrm{d}S + \int_{\mathcal{F}_h^\partial} g(\alpha w - \tau \cdot \mathbf{n}_\Omega) \, \mathrm{d}S. \end{split}$$

.

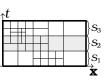
#### Global, implicit and explicit schemes

1 Trefftz-DG formulation is global in space-time domain *Q*: huge linear system! Might be good for adaptivity.

#### Global, implicit and explicit schemes

1 Trefftz-DG formulation is global in space-time domain *Q*: huge linear system! Might be good for adaptivity.

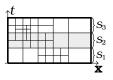
 ${\color{red} 2}$  If mesh is partitioned in time-slabs  $\Omega \times (t_{j-1},t_j)$ , matrix is block lower-triangular: for each time-slab a system can be solved sequentially: implicit method.



#### Global, implicit and explicit schemes

1 Trefftz-DG formulation is global in space-time domain *Q*: huge linear system! Might be good for adaptivity.

**2** If mesh is partitioned in time-slabs  $\Omega \times (t_{j-1},t_j)$ , matrix is block lower-triangular: for each time-slab a system can be solved sequentially: implicit method.



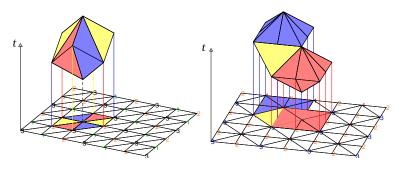
3) If mesh is suitably chosen, Trefftz-DG solution  $\uparrow t$  can be computed with a sequence of local systems: explicit method, allows parallelism!

"Tent pitching algorithm" of Üngör-Sheffer, Monk-Richter, Gopalakrishnan-Monk-Sepúlveda, Gopalakrishnan-Schöberl-Wintersteiger...

Versions 1–2–3 are algebraically equivalent (on the same mesh).

#### Tent-pitched elements

Tent-pitched elements/patches obtained from regular space meshes in 2+1D give parallelepipeds or octahedra+tetrahedra:



Trefftz requires quadrature on faces only: only the shape of space elements matters.

Simplices around a tent pole can be merged in single element.

#### TDG a priori error analysis

Using jumps and averages, define 2 mesh- and flux-dependent seminorms  $||| \cdot |||_{DG} \le ||| \cdot |||_{DG^+}$  on  $H^1(\mathcal{T}_h)^{1+n}$ , norms on  $\mathbf{T}(\mathcal{T}_h)$ .

$$\begin{split} \forall (v,\sigma), (w,\tau) \in \mathbf{T}(\mathcal{T}_h): & (\alpha,\beta > 0) \\ \mathcal{A}(v,\sigma;v,\sigma) \geq |||(v,\sigma)|||_{DG}^2 & \text{coercivity,} \\ |\mathcal{A}(v,\sigma;w,\tau)| \leq 2 \, |||(v,\sigma)|||_{DG^+} \, |||(w,\tau)|||_{DG} & \text{continuity,} \\ & \downarrow \downarrow \end{split}$$

Existence & uniqueness of discrete solution (only for Trefftz!) Stability and quasi-optimality:

$$|||(v-v_{hp},\sigma-\sigma_{hp})|||_{DG} \leq 3\inf_{(w_{hp},\tau_{hp})\in \mathbf{V}_p(\mathcal{T}_h)}|||(v-w_{hp},\sigma-\tau_{hp})|||_{DG^+}.$$

Energy dissipation: (if 
$$g=0$$
)  $\frac{1}{2} \int_{\Omega \times \{T\}} (c^{-2} v_{hp}^2 + |\sigma_{hp}|^2) \, \mathrm{d}\mathbf{x} \leq \frac{1}{2} \int_{\Omega \times \{0\}} (c^{-2} v_0^2 + |\sigma_0|^2) \, \mathrm{d}\mathbf{x}.$ 

#### Stability and error bound in $L^2(Q)$ norm

Error bound in space-time  $L^2(Q)$  norm follows if we have

$$\left\|\frac{w}{c}\right\|_{L^2(Q)} + \|\tau\|_{L^2(Q)^n} \leq C_{(\mathcal{T}_h,\alpha,\beta)}|||(w,\tau)|||_{DG} \quad \forall (w,\tau) \in \mathbf{T}(\mathcal{T}_h).$$

1:

## Stability and error bound in $L^2(Q)$ norm

Error bound in space-time  $L^2(Q)$  norm follows if we have

$$\left\|\frac{w}{c}\right\|_{L^2(Q)} + \|\boldsymbol{\tau}\|_{L^2(Q)^n} \leq C_{(\mathcal{T}_h,\alpha,\beta)}|||(w,\boldsymbol{\tau})|||_{DG} \quad \forall (w,\boldsymbol{\tau}) \in \mathbf{T}(\mathcal{T}_h).$$

This follows from stability of auxiliary inhomogeneous IBVP

$$\begin{cases} \nabla z + \partial \zeta / \partial t = \mathbf{\Phi} & \text{in } Q, \quad \mathbf{\Phi} \in L^2(Q)^n, \\ \nabla \cdot \zeta + c^{-2} \, \partial z / \partial t = \mathbf{\psi} & \text{in } Q, \quad \psi \in L^2(Q), \\ z(\cdot,0) = 0, \quad \zeta(\cdot,0) = \mathbf{0} & \text{on } \Omega, \\ z(\mathbf{x},\cdot) = 0 & \text{on } \partial \Omega \times (0,T), \end{cases}$$

$$\begin{split} & \left[ 2 \left\| n_t^{\frac{1}{2}} \frac{\mathsf{Z}}{c} \right\|_{L^2(\mathcal{F}_h^{\mathsf{sp}} \cup \mathcal{F}_h^T)}^2 + 2 \left\| n_t^{\frac{1}{2}} \zeta \right\|_{L^2(\mathcal{F}_h^{\mathsf{sp}} \cup \mathcal{F}_h^T)^n}^2 + \left\| \frac{\mathsf{Z}}{\beta^{\frac{1}{2}}} \right\|_{L^2(\mathcal{F}_h^{\mathsf{time}})}^2 + \left\| \frac{\zeta \cdot \mathbf{n}_K^{\mathsf{x}}}{\alpha^{\frac{1}{2}}} \right\|_{L^2(\mathcal{F}_h^{\mathsf{time}} \cup \mathcal{F}_h^{\partial})}^2 \\ & \leq C_{(\mathcal{T}_h, \alpha, \beta)}^2 \big( \left\| \mathbf{\Phi} \right\|_{L^2(Q)^n}^2 + \left\| c\psi \right\|_{L^2(Q)}^2 \big) & \forall (\mathbf{\Phi}, \psi) \in L^2(Q)^{n+1}. \end{split}$$

1:

## Stability and error bound in $L^2(Q)$ norm

Error bound in space-time  $L^2(Q)$  norm follows if we have

$$\left\| rac{w}{c} 
ight\|_{L^2(Q)} + \| oldsymbol{ au} \|_{L^2(Q)^n} \leq C_{(\mathcal{T}_h,lpha,eta)} |||(w,oldsymbol{ au})|||_{D\mathrm{G}} \quad orall (w,oldsymbol{ au}) \in \mathbf{T}(\mathcal{T}_h).$$

This follows from stability of auxiliary inhomogeneous IBVP

$$\begin{cases} \nabla z + \partial \zeta / \partial t = \mathbf{\Phi} & \text{in } Q, \quad \mathbf{\Phi} \in L^2(Q)^n, \\ \nabla \cdot \boldsymbol{\zeta} + c^{-2} \, \partial z / \partial t = \boldsymbol{\psi} & \text{in } Q, \quad \psi \in L^2(Q), \\ \boldsymbol{z}(\cdot,0) = 0, \quad \boldsymbol{\zeta}(\cdot,0) = \mathbf{0} & \text{on } \Omega, \\ \boldsymbol{z}(\mathbf{x},\cdot) = 0 & \text{on } \partial \Omega \times (0,T), \end{cases}$$

$$\begin{split} &2\left\|n_t^{\frac{1}{2}}\frac{z}{c}\right\|_{L^2(\mathcal{F}_h^{\mathrm{sp}}\cup\mathcal{F}_h^T)}^2 + 2\left\|n_t^{\frac{1}{2}}\zeta\right\|_{L^2(\mathcal{F}_h^{\mathrm{sp}}\cup\mathcal{F}_h^T)}^2 + \left\|\frac{z}{\beta^{\frac{1}{2}}}\right\|_{L^2(\mathcal{F}_h^{\mathrm{time}})}^2 + \left\|\frac{\zeta\cdot\mathbf{n}_K^x}{\alpha^{\frac{1}{2}}}\right\|_{L^2(\mathcal{F}_h^{\mathrm{time}}\cup\mathcal{F}_h^\partial)}^2 \\ &\leq C_{(\mathcal{T}_h,\alpha,\beta)}^2\big(\left\|\Phi\right\|_{L^2(Q)^n}^2 + \left\|c\psi\right\|_{L^2(Q)}^2\big) & \forall (\Phi,\psi) \in L^2(Q)^{n+1}. \end{split}$$

This holds under further assumptions on mesh and BCs, otherwise we prove stability in weaker mesh-independent norm.

#### Convergence bounds: hp in 1+1D, h in n+1D

We prove fully-explicit hp best-approximation bounds in 1+1D.

Combined with quasi-optimality → convergence bounds:

$$|||(v - v_{hp}, \sigma - \sigma_{hp})|||_{DG} \le 87 \sum_{K \in \mathcal{T}_h} \frac{\left(2h_K\right)^{s_K + \frac{3}{2}}}{p_K^{s_K}} ||(c^{-1}v, \sigma)||_{W_c^{s_K + 1, \infty}(K)}$$

with 
$$K=(x_K,x_K+h_K) imes(t_K,t_K+h_K/c)$$
,  $lpha^{-1}=eta=c$ ,  $1\leq s_K\leq p_K$ 

► Exponential convergence for analytic solutions:  $\sim \exp(-b\#DOFs)$  instead of  $\exp(-b\sqrt{\#DOFs})$ .

#### Convergence bounds: hp in 1+1D, h in n+1D

We prove fully-explicit hp best-approximation bounds in 1+1D.

Combined with quasi-optimality → convergence bounds:

$$|||(v-v_{hp},\sigma-\sigma_{hp})|||_{DG} \leq 87 \sum_{K \in \mathcal{T}_h} rac{\left(2h_K
ight)^{s_K+rac{3}{2}}}{p_K^{s_K}} \, \left|(c^{-1}v,\sigma)
ight|_{W_c^{s_K+1,\infty}(K)}$$

with  $K=(x_K,x_K+h_K)\times (t_K,t_K+h_K/c)$ ,  $\alpha^{-1}=\beta=c$ ,  $1\leq s_K\leq p_K$ 

► Exponential convergence for analytic solutions:  $\sim \exp(-b\# DOFs)$  instead of  $\exp(-b\sqrt{\# DOFs})$ .

For n > 1, approximation in p is hard, in h follows from Taylor/BH:

$$\begin{split} |||(v-v_{hp},\sigma-\sigma_{hp})|||_{DG} \\ &\leq \sum_{K\in\mathcal{T}_h} \frac{8(n+2)}{\rho_K^{1+n/2}} \frac{\left((n+1)\mathbf{h}_K\right)^{\mathbf{s}_K+\frac{1}{2}}}{(\mathbf{s}_K-1)!} \left| (c^{-1/2}v,c^{1/2}\sigma) \right|_{H^{\mathbf{s}_K+1}_c(K)} \\ \rho_K = \text{``chunkiness''}, \; \alpha^{-1} = \beta = c, \; 1 \leq \mathbf{s}_K \leq p_K, \; \text{(Cartesian mesh)}. \end{split}$$

#### Two polynomial Trefftz spaces

If 
$$n \geq 2$$
, not all solutions  $(v, \sigma)$  of  $\nabla v + \frac{\partial \sigma}{\partial t} = \mathbf{0}$ ,  $\nabla \cdot \sigma + \frac{1}{c^2} \frac{\partial v}{\partial t} = 0$  satisfy  $(v, \sigma) = (\frac{\partial}{\partial t}U, -\nabla U)$  for  $U$  solution of  $\Delta U - c^{-2} \frac{\partial^2 U}{\partial t^2} = 0$  (e.g. if  $\operatorname{curl} \sigma_0 \neq \mathbf{0}$ ).

1 So, if we approximate  $1^{st}$  order IBVP coming from a  $2^{nd}$  order one, we use as basis  $(\frac{\partial}{\partial t}, -\nabla)(\mathbf{d}_{j,\ell} \cdot \mathbf{x} - ct)^j$ , as before.

#### Two polynomial Trefftz spaces

If  $n \geq 2$ , not all solutions  $(v, \sigma)$  of  $\nabla v + \frac{\partial \sigma}{\partial t} = \mathbf{0}$ ,  $\nabla \cdot \sigma + \frac{1}{c^2} \frac{\partial v}{\partial t} = 0$  satisfy  $(v, \sigma) = (\frac{\partial}{\partial t}U, -\nabla U)$  for U solution of  $\Delta U - c^{-2} \frac{\partial^2 U}{\partial t^2} = 0$  (e.g. if  $\operatorname{curl} \sigma_0 \neq \mathbf{0}$ ).

- 1 So, if we approximate  $1^{st}$  order IBVP coming from a  $2^{nd}$  order one, we use as basis  $(\frac{\partial}{\partial t}, -\nabla)(\mathbf{d}_{j,\ell} \cdot \mathbf{x} ct)^j$ , as before.
- 2 Otherwise, we generate basis by "evolving" polynomial initial conditions. Elements are in the form

$$(\upsilon, \sigma) = \sum_{\substack{k \in \mathbb{N}_0, \alpha \in \mathbb{N}_0^n \\ k + |\alpha| < p}} \left( a_{\upsilon,k,\alpha} \mathbf{x}^{\alpha} t^k, \ a_{\sigma_1,k,\alpha} \mathbf{x}^{\alpha} t^k, \ \dots, \ a_{\sigma_n,k,\alpha} \mathbf{x}^{\alpha} t^k \right),$$

for  $a_{v,k,lpha}, a_{\sigma_1,k,lpha}, \ldots, a_{\sigma_n,k,lpha} \in \mathbb{R}$  satisfying recurrence relations

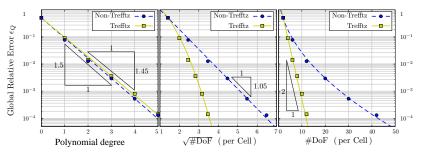
$$a_{v,k,\alpha} = -\frac{c^2}{k} \sum_{m=1}^n (\alpha_m + 1) a_{\sigma_m,k-1,\alpha+\mathbf{e}_m}, \qquad k = 1,\dots, p,$$

$$a_{\sigma_m,k,\alpha} = -\frac{1}{k} (\alpha_m + 1) a_{v,k-1,\alpha+\mathbf{e}_m}, \qquad |\alpha| \le p - k - 1.$$

2 different discrete spaces, same orders of approximation in h.

#### Numerical example

Gaussian wave, uniform mesh of squares, p-convergence:



Very weak dependence on flux parameters, even for  $\alpha, \beta = 0$ .

#### Maxwell's equations

$$\begin{array}{ll} \nabla \times \mathbf{E} + \frac{\partial (\mu \mathbf{H})}{\partial t} = \mathbf{0}, & \nabla \times \mathbf{H} - \frac{\partial (\epsilon \mathbf{E})}{\partial t} = \mathbf{0} & \text{in } Q \subset \mathbb{R}^{3+1}, \\ \mathbf{n}_{\Omega}^{\mathbf{x}} \times \mathbf{E} = \mathbf{n}_{\Omega}^{\mathbf{x}} \times \mathbf{g}(\mathbf{x}, t) & \text{Dirichlet/PEC BCs,} \\ \left[ \begin{bmatrix} \mathbf{v} \end{bmatrix}_{t} := (\mathbf{v}^{-} - \mathbf{v}^{+}) \\ \left[ \begin{bmatrix} \mathbf{v} \end{bmatrix}_{\mathbf{T}} := \mathbf{n}_{K_{1}}^{\mathbf{x}} \times \mathbf{v}_{|_{K_{1}}} + \mathbf{n}_{K_{2}}^{\mathbf{x}} \times \mathbf{v}_{|_{K_{2}}} \end{array} \right. \end{aligned} \tag{tangential) jumps.}$$

Trefftz-DG formulation:

$$\begin{split} &\mathcal{A}_{\mathcal{M}}(\mathbf{E}_{hp},\mathbf{H}_{hp};\mathbf{v},\mathbf{w}) \!=\! \int_{\mathcal{F}_{h}^{\text{spoce}}} \!\! \left( \epsilon \mathbf{E}_{hp}^{-} \cdot \llbracket \mathbf{v} \rrbracket_{t} + \mu \mathbf{H}_{hp}^{-} \cdot \llbracket \mathbf{w} \rrbracket_{t} - \mathbf{E}_{hp}^{-} \cdot \llbracket \mathbf{w} \rrbracket_{\mathbf{T}} + \mathbf{H}_{hp}^{-} \cdot \llbracket \mathbf{v} \rrbracket_{\mathbf{T}} \right) \mathrm{d}S \\ &+ \int_{\mathcal{F}_{h}^{T}} \!\! \left( \epsilon \mathbf{E}_{hp} \cdot \mathbf{v} + \mu \mathbf{H}_{hp} \cdot \mathbf{w} \right) \mathrm{d}S + \int_{\mathcal{F}_{h}^{\partial}} \left( \mathbf{H}_{hp} + \alpha (\mathbf{n}_{\Omega}^{\mathbf{x}} \times \mathbf{E}_{hp}) \right) \cdot (\mathbf{n}_{\Omega}^{\mathbf{x}} \times \mathbf{v}) \, \mathrm{d}S \\ &+ \int_{\mathcal{F}_{h}^{\text{time}}} \left( - \{\!\!\{ \mathbf{E}_{hp} \}\!\!\} \cdot \llbracket \mathbf{w} \rrbracket_{\mathbf{T}} + \{\!\!\{ \mathbf{H}_{hp} \}\!\!\} \cdot \llbracket \mathbf{v} \rrbracket_{\mathbf{T}} + \alpha \llbracket \mathbf{E}_{hp} \rrbracket_{\mathbf{T}} \cdot \llbracket \mathbf{v} \rrbracket_{\mathbf{T}} + \beta \llbracket \mathbf{H}_{hp} \rrbracket_{\mathbf{T}} \cdot \llbracket \mathbf{w} \rrbracket_{\mathbf{T}} \right) \mathrm{d}S, \\ &\ell_{\mathcal{M}}(\mathbf{v}, \mathbf{w}) = \int_{\mathcal{F}^{0}} \!\! \left( \epsilon \mathbf{E}_{0} \cdot \mathbf{v} + \mu \mathbf{H}_{0} \cdot \mathbf{w} \right) \mathrm{d}S + \int_{\mathcal{F}^{\partial}} \!\! \left( \mathbf{n}_{\Omega}^{\mathbf{x}} \times \mathbf{g} \right) \cdot \left( - \mathbf{w} + \alpha (\mathbf{n}_{\Omega}^{\mathbf{x}} \times \mathbf{v}) \right) \mathrm{d}S. \end{split}$$

Well-posedness and stability identical to wave equation. Explicit approximation bounds in h. Impedance BCs also fine. Error bounds in  $L^2(Q)^6$  for tent-pitched meshes and impedance.

## Symmetric hyperbolic systems

As in Monk-Richter: piecewise-constant A>0, constant  $A_j$ 

$$\begin{split} \mathbf{A}\mathbf{u}_t + \sum_j \mathbf{A}_j \mathbf{u}_{x_j} &= \mathbf{0} & \text{in } \Omega \times (0,T), \\ (\mathsf{D} - \mathsf{N})\mathbf{u} &= \mathbf{g} & \text{on } \partial \Omega \times (0,T), \\ \mathbf{u} &= \mathbf{u}_0 & \text{on } \Omega \times \{0\}, \end{split} \qquad \begin{aligned} \mathsf{D}|_{\partial K} &:= \sum_j n_K^j \mathsf{A}_j, \\ + \text{conditions on N}. \end{aligned}$$

Decomposition  $\mathbf{M}|_{\partial K} := \mathbf{n}_K^t \mathbf{A} + \sum_j \mathbf{n}_K^j \mathbf{A}_j = \mathbf{M}_K^+ + \mathbf{M}_K^-$  such that  $M^+ \geq 0$ ,  $M^- \leq 0$ ,  $\mathbf{M}_{K_1}^+ + \mathbf{M}_{K_2}^- = 0$  on  $\partial K_1 \cap \partial K_2$ , leads to

$$\begin{split} \mathcal{A}(\mathbf{u}, \mathbf{w}) &= \sum_{K_1, K_2} \int_{\partial K_1 \cap \partial K_2} \mathbf{u}_1 \cdot \mathsf{M}_{K_1}^+(\mathbf{w}_1 - \mathbf{w}_2) \, \mathrm{d}S + \int_{\mathcal{F}_h^T} \mathbf{u} \cdot \mathsf{M} \mathbf{w} \, \mathrm{d}S \\ &+ \frac{1}{2} \int_{\partial \Omega \times (0, T)} (\mathsf{D} + \mathsf{N}) \mathbf{u} \cdot \mathbf{w} \, \mathrm{d}S, \\ \ell(\mathbf{w}) &= - \int_{\mathbb{T}^0} \mathbf{u}_0 \cdot \mathsf{M} \mathbf{w} \, \mathrm{d}S - \frac{1}{2} \int_{\partial \Omega \times (0, T)} \mathbf{g} \cdot \mathbf{w} \, \mathrm{d}S. \end{split}$$

$$\begin{split} |||\boldsymbol{u}|||_{\mathit{DG}}^2 := & \mathcal{A}(\boldsymbol{u}, \boldsymbol{u}) = \sum_{K_1, K_2} \int_{\partial K_1 \cap \partial K_2} (\boldsymbol{u}_1 - \boldsymbol{u}_2) \cdot \frac{\mathsf{M}^+ - \mathsf{M}^-}{2} (\boldsymbol{u}_1 - \boldsymbol{u}_2) \, \mathrm{d}S \\ &+ \int_{\mathcal{T}^T \cup \mathcal{T}^0} \boldsymbol{u} \cdot \frac{\mathsf{M}^+ - \mathsf{M}^-}{2} \boldsymbol{u} \, \mathrm{d}S + \frac{1}{2} \int_{\partial \Omega \times (0, T)} \boldsymbol{u} \cdot \mathsf{N} \boldsymbol{u} \, \mathrm{d}S. \end{split}$$

#### Extensions and open problems

We have described and (a priori) analysed a Trefftz scheme for the wave equation. Basis functions are piecewise-solution polynomials.

- More general space-time meshes (not aligned to t);
- non/less dissipative methods (is our dissipation too much?);
- $\blacktriangleright$  analysis of non-penalised methods ( $\alpha = \beta = 0$ );
- ▶ L² stability in more general cases;
- Maxwell, elasticity, first-order hyperbolic systems, dispersive/Drude-type models for plasmas, . . . ;
- ► Trefftz hp-approximation theory in dimensions > 1;
- other bases: non-polynomial, trigonometric, directional...;
- (directional) adaptivity;
- ...

#### Extensions and open problems

We have described and (a priori) analysed a Trefftz scheme for the wave equation. Basis functions are piecewise-solution polynomials.

- More general space-time meshes (not aligned to t);
- non/less dissipative methods (is our dissipation too much?);
- lacktriangle analysis of non-penalised methods ( $\alpha=\beta=0$ );
- ▶ L² stability in more general cases;
- Maxwell, elasticity, first-order hyperbolic systems, dispersive/Drude-type models for plasmas, . . . ;
- ► Trefftz hp-approximation theory in dimensions > 1;
- other bases: non-polynomial, trigonometric, directional...;
- (directional) adaptivity;
- **...**

Thank you!

#### When does "adjoint stability" hold?

- 1 1D, constant c, decomposing solution in left and right waves,  $C \sim T(N_x + N_t)^{1/2}$  on a Cartesian-product  $N_x \times N_t$  mesh.
- 2 1D, general c, with Gronwall + energy + integration by parts +

$$\alpha_{|K_1\cap K_2} = \frac{\mathtt{a}h^x}{\min\{c_{|K_1}^2h_{K_1}^x, c_{|K_2}^2h_{K_2}^x\}}, \quad \beta_{|K_1\cap K_2} = \frac{\mathtt{b}h^x}{\min\{h_{K_1}^x, h_{K_2}^x\}}$$

- $\Rightarrow C \sim (1/\max_{K \in \mathcal{T}_h} \{h_K^x\} + e^T N_{\text{interfaces}}^{\text{space}})^{1/2}$ , hp-type bound.
- 3 nD, no time-like faces ( $\mathcal{F}_h^{\text{time}}=\emptyset$ ), impedance BCs only,  $\Rightarrow C \sim T \, h_t^{-1/2}$  on uniform meshes.

All bounding constants are explicit.

For general case, need bound on traces of  $\mathbf{z}$ ,  $\boldsymbol{\zeta} \cdot \mathbf{n}_{x}$  in  $L^{2}(\mathcal{F}_{h}^{\mathsf{time}})$ .