

Towards an involution-preserving solver for the time-dependent Maxwell equations

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Maxwell's equations and the related eigenvalue problem

Setting

- Open bounded Lipschitz polyhedron D in \mathbb{R}^3 with outward normal \mathbf{n}_D
- Magnetic field $\mathbf{B}(\mathbf{x}, t)$, electric field $\mathbf{E}(\mathbf{x}, t)$ on D
- No charges or currents; uniform material properties

Maxwell's equations with their involutions

$$\begin{aligned}\partial_t \mathbf{B} &= -\nabla \times \mathbf{E} & \nabla \cdot \mathbf{B} &= 0 \\ \partial_t \mathbf{E} &= \nabla \times \mathbf{B} & \nabla \cdot \mathbf{E} &= 0\end{aligned}$$

Maxwell eigenvalue system in first-order form vs second-order form

$$\begin{aligned}-\nabla \times \mathbf{E} &= \lambda \mathbf{B} \\ \nabla \times \mathbf{B} &= \lambda \mathbf{E}\end{aligned} \quad \text{vs} \quad \nabla \times \nabla \times \mathbf{B} = -\lambda^2 \mathbf{B}$$

Goal Spectrally correct dG approximation of the first-order system

Theory

Precise formulation of the eigenvalue problem

Function spaces

$$\mathbf{L}^2(D) := \{\text{square integrable functions from } D \text{ to } \mathbb{C}^3\}$$

$$\mathbf{H}(\mathbf{curl}, D) := \{\mathbf{E} \in \mathbf{L}^2(D) \text{ with } \nabla \times \mathbf{E} \in \mathbf{L}^2(D)\}$$

$$\mathbf{H}_0(\mathbf{curl}, D) := \{\mathbf{B} \in \mathbf{H}(\mathbf{curl}, D) \text{ with } \mathbf{B} \times \mathbf{n}_D = \mathbf{0}\}$$

$$\mathbf{H}^c(D) := \mathbf{H}_0(\mathbf{curl}, D) \times \mathbf{H}(\mathbf{curl}, D)$$

Curl operators that are adjoint to each other

$$\nabla \times : \mathbf{H}(\mathbf{curl}, D) \rightarrow \mathbf{L}^2(D) \quad \nabla_0 \times : \mathbf{H}_0(\mathbf{curl}, D) \rightarrow \mathbf{L}^2(D)$$

Eigenvalue problem Find all $\lambda \in \mathbb{C} \setminus \{0\}$, $(\mathbf{B}, \mathbf{E}) \in \mathbf{H}^c(D) \setminus \{(\mathbf{0}, \mathbf{0})\}$ such that

$$-\nabla \times \mathbf{E} = \lambda \mathbf{B} \quad \nabla_0 \times \mathbf{B} = \lambda \mathbf{E}$$

Question Is the problem well-posed?

Formulating the involutions as orthogonality conditions

Observation

$$\begin{aligned} -\nabla \times \mathbf{E} &= \lambda \mathbf{B} \\ \nabla_0 \times \mathbf{B} &= \lambda \mathbf{E} \end{aligned} \quad \Rightarrow \quad \begin{aligned} \mathbf{B} &\in \text{im}(\nabla \times) \\ \mathbf{E} &\in \text{im}(\nabla_0 \times) \end{aligned} \quad \Rightarrow \quad \begin{aligned} \nabla \cdot \mathbf{B} &= 0 \\ \nabla \cdot \mathbf{E} &= 0 \end{aligned}$$

Lemma (Ern, Guermond)

$$\mathbf{B} \in \text{im}(\nabla \times) \Leftrightarrow \mathbf{B} \perp_{L^2(D)} \underbrace{\ker(\nabla_0 \times)}_{H_0(\text{curl}=\mathbf{0}, D)} \quad \mathbf{E} \in \text{im}(\nabla_0 \times) \Leftrightarrow \mathbf{E} \perp_{L^2(D)} \underbrace{\ker(\nabla \times)}_{H(\text{curl}=\mathbf{0}, D)}$$

Definition (Involutions)

$$\mathbf{B} \in H_0(\text{curl} = \mathbf{0}, D)^{\perp L^2(D)} \quad \mathbf{E} \in H(\text{curl} = \mathbf{0}, D)^{\perp L^2(D)}$$

Formulating a related boundary value problem

Idea

Formulate a well-posed boundary value problem with compact solution operator whose spectrum coincides with solutions to the eigenvalue problem

Orthogonal projections onto the kernels

$$\Pi^c : L^2(D) \rightarrow H(\mathbf{curl} = \mathbf{0}, D) \quad \Pi_0^c : L^2(D) \rightarrow H_0(\mathbf{curl} = \mathbf{0}, D)$$

Observation

$$\begin{aligned} -\nabla \times \mathbf{E} = \lambda \mathbf{B} \\ \nabla_0 \times \mathbf{B} = \lambda \mathbf{E} \end{aligned} \quad \Rightarrow \quad \begin{aligned} \Pi_0^c \mathbf{B} = \mathbf{0} \\ \Pi^c \mathbf{E} = \mathbf{0} \end{aligned} \quad \Leftrightarrow \quad \begin{aligned} \mathbf{B} = (\mathbf{I} - \Pi_0^c) \mathbf{B} \\ \mathbf{E} = (\mathbf{I} - \Pi^c) \mathbf{E} \end{aligned}$$

Boundary value problem

Given $\mathbf{f}, \mathbf{g} \in L^2(D)$, find $\mathbf{B} \in H_0(\mathbf{curl}, D)$, $\mathbf{E} \in H(\mathbf{curl}, D)$ such that

$$\begin{aligned} -\nabla \times \mathbf{E} &= (\mathbf{I} - \Pi_0^c) \mathbf{f} & \Pi^c \mathbf{E} &= \mathbf{0} \\ \nabla_0 \times \mathbf{B} &= (\mathbf{I} - \Pi^c) \mathbf{g} & \Pi_0^c \mathbf{B} &= \mathbf{0} \end{aligned}$$

Well-posedness of the eigenvalue problem

Lemma (Ern, Guermond)

Let $\mathbf{L}^c(D) = \mathbf{L}^2(D) \times \mathbf{L}^2(D)$ and let $\mathbf{H}^c(D) = \mathbf{H}_0(\mathbf{curl}, D) \times \mathbf{H}(\mathbf{curl}, D)$. The boundary value problem is well-posed and the solution operator

$$(\mathbf{f}, \mathbf{g}) \in \mathbf{L}^c(D) \mapsto T(\mathbf{f}, \mathbf{g}) := (\mathbf{B}, \mathbf{E}) \in \mathbf{H}^c(D) \hookrightarrow \mathbf{L}^c(D)$$

is compact.

Lemma (Ern, Guermond)

If $(\mu \neq 0, (\mathbf{B}, \mathbf{E}))$ is an eigenpair of T , then $(\lambda := 1/\mu, (\mathbf{B}, \mathbf{E}))$ solves the eigenvalue problem.

Conversely, if $(\lambda \neq 0, (\mathbf{B}, \mathbf{E}))$ solves the eigenvalue problem, then $(\mu := 1/\lambda, (\mathbf{B}, \mathbf{E}))$ is an eigenpair of T .

Discrete setting

Goal Approximate the spectrum of T .

Triangulations Shape-regular family of affine simplicial meshes $(\mathcal{T}_h)_h$ that cover D

Mesh faces $\mathcal{F}_h = (\text{interior faces } \mathcal{F}_h^\circ) \cup (\text{boundary faces } \mathcal{F}_h^\partial)$

Interfaces

For each interface $F \in \mathcal{F}_h^\circ$

- The two cells $K_{l,F}, K_{r,F}$ that share F
- Unit normal \mathbf{n}_F on F pointing from $K_{l,F}$ to $K_{r,F}$
- Jump and average across F

$$[\mathbf{v}_h]_F := \mathbf{v}_h|_{K_{l,F}} - \mathbf{v}_h|_{K_{r,F}} \quad \{\!\!\{ \mathbf{v}_h \}\!\!\}_F := \frac{\mathbf{v}_h|_{K_{l,F}} + \mathbf{v}_h|_{K_{r,F}}}{2}$$

Polynomial spaces $\mathbb{P}_k := \{\text{polynomials in 3 variables of degree at most } k\}$

Discrete spaces

$$\mathbf{P}_k^b(\mathcal{T}_h) := \{\mathbf{v}_h \in \mathbf{L}^2(D) : \mathbf{v}_h|_K \in \mathbb{P}_k^3 \text{ for all } K \in \mathcal{T}_h\} \quad \mathbf{L}_h^c := \mathbf{P}_k^b(\mathcal{T}_h) \times \mathbf{P}_k^b(\mathcal{T}_h)$$

Discrete curls and fluxes

Discrete curl

$$(\nabla_h \times \mathbf{e}_h, \mathbf{b}_h)_{\mathbf{L}^2(D)} := \sum_{K \in \mathcal{T}_h} (\nabla \times (\mathbf{e}_h|_K), \mathbf{b}_h|_K)_{\mathbf{L}^2(K)}$$
$$\left(= (\nabla \times \mathbf{e}_h, \mathbf{b}_h)_{\mathbf{L}^2(D)} \text{ if } \mathbf{e}_h \in \mathbf{H}(\text{curl}, D) \right)$$

Discrete fluxes

$$f_h^\circ(\mathbf{e}_h, \mathbf{b}_h) := \sum_{F \in \mathcal{F}_h^\circ} ([\mathbf{e}_h]_F \times \mathbf{n}_F, \{\{\mathbf{b}_h\}\}_F)_{\mathbf{L}^2(F)} \quad \left(= 0 \text{ if } \mathbf{e}_h \in \mathbf{H}(\text{curl}, D) \right)$$

$$f_h(\mathbf{b}_h, \mathbf{e}_h) := f_h^\circ(\mathbf{b}_h, \mathbf{e}_h) + \sum_{F \in \mathcal{F}_h^\circ} (\mathbf{b}_h \times \mathbf{n}_F, \mathbf{e}_h)_{\mathbf{L}^2(F)} \quad \left(= 0 \text{ if } \mathbf{b}_h \in \mathbf{H}_0(\text{curl}, D) \right)$$

Consistency Terms

Consistency terms

$$C_h(\mathbf{e}_h, \mathbf{b}_h) := (\nabla_h \times \mathbf{e}_h, \mathbf{b}_h)_{L^2(D)} + f_h^\circ(\mathbf{e}_h, \mathbf{b}_h)$$

$$C_{h0}(\mathbf{b}_h, \mathbf{e}_h) := (\nabla_h \times \mathbf{b}_h, \mathbf{e}_h)_{L^2(D)} + f_h(\mathbf{b}_h, \mathbf{e}_h)$$

Lemma (Consistency and adjoints)

When $\mathbf{e}_h \in \mathbf{H}(\mathbf{curl}, D)$ and $\mathbf{b}_h \in \mathbf{H}_0(\mathbf{curl}, D)$,

$$C_h(\mathbf{e}_h, \mathbf{b}_h) = (\nabla \times \mathbf{e}_h, \mathbf{b}_h)_{L^2(D)}$$

$$C_{h0}(\mathbf{b}_h, \mathbf{e}_h) = (\nabla_0 \times \mathbf{b}_h, \mathbf{e}_h)_{L^2(D)}$$

For general $\mathbf{b}_h, \mathbf{e}_h$,

$$C_h(\mathbf{e}_h, \mathbf{b}_h)^* := \overline{C_h(\mathbf{b}_h, \mathbf{e}_h)} = C_{h0}(\mathbf{b}_h, \mathbf{e}_h)$$

Penalty terms

Penalize tangential jumps

$$s_h^\circ(\mathbf{E}_h, \mathbf{e}_h) := \sum_{F \in \mathcal{F}_h^\circ} ([\mathbf{E}_h]_F \times \mathbf{n}_F, [\mathbf{e}_h]_F \times \mathbf{n}_F)_{L^2(F)}$$

Weakly enforce the boundary condition

$$s_h(\mathbf{B}_h, \mathbf{b}_h) := s_h^\circ(\mathbf{B}_h, \mathbf{b}_h) + \sum_{F \in \mathcal{F}_h^\circ} (\mathbf{B}_h \times \mathbf{n}_F, \mathbf{b}_h \times \mathbf{n}_F)_{L^2(F)}$$

Lemma

If $\mathbf{E}_h \in \mathbf{H}(\mathbf{curl}, D)$, then

$$s_h^\circ(\mathbf{E}_h, \mathbf{e}_h) = 0.$$

Similarly, if $\mathbf{B}_h \in \mathbf{H}_0(\mathbf{curl}, D)$, then

$$s_h(\mathbf{B}_h, \mathbf{b}_h) = 0.$$

Discrete involutions

Involutions

$$\begin{aligned} \mathbf{B} &\perp_{L^2(D)} \mathbf{H}_0(\mathbf{curl} = \mathbf{0}, D) \\ \Pi_0^c : L^2(D) &\rightarrow \mathbf{H}_0(\mathbf{curl} = \mathbf{0}, D) \\ \Pi_0^c \mathbf{B} &= \mathbf{0} \end{aligned}$$

$$\begin{aligned} \mathbf{E} &\perp_{L^2(D)} \mathbf{H}(\mathbf{curl} = \mathbf{0}, D) \\ \Pi^c : L^2(D) &\rightarrow \mathbf{H}(\mathbf{curl} = \mathbf{0}, D) \\ \Pi^c \mathbf{E} &= \mathbf{0} \end{aligned}$$

Discrete involutions

$$\begin{aligned} \mathbf{B}_h &\perp_{L^2(D)} \overbrace{\mathbf{H}_0(\mathbf{curl} = \mathbf{0}, D) \cap \mathbf{P}_k^b(\mathcal{T}_h)}^{\mathbf{P}_{k0}^c(\mathbf{curl}=\mathbf{0}, \mathcal{T}_h)} \\ \Pi_{h0}^c : L^2(D) &\rightarrow \mathbf{P}_{k0}^c(\mathbf{curl} = \mathbf{0}, \mathcal{T}_h) \\ \Pi_{h0}^c \mathbf{B}_h &= \mathbf{0} \end{aligned}$$

$$\begin{aligned} \mathbf{E}_h &\perp_{L^2(D)} \overbrace{\mathbf{H}(\mathbf{curl} = \mathbf{0}, D) \cap \mathbf{P}_k^b(\mathcal{T}_h)}^{\mathbf{P}_k^c(\mathbf{curl}=\mathbf{0}, \mathcal{T}_h)} \\ \Pi_h^c : L^2(D) &\rightarrow \mathbf{P}_k^c(\mathbf{curl} = \mathbf{0}, \mathcal{T}_h) \\ \Pi_h^c \mathbf{E}_h &= \mathbf{0} \end{aligned}$$

Discontinuous Galerkin formulation

Sesquilinear form

$$a_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) = C_{h0}(\mathbf{B}_h, \mathbf{e}_h) - C_h(\mathbf{E}_h, \mathbf{b}_h) + S_h(\mathbf{B}_h, \mathbf{b}_h) + S_h^o(\mathbf{E}_h, \mathbf{e}_h) \\ + (\Pi_{h0}^c \mathbf{B}_h, \mathbf{b}_h)_{L^2(D)} + (\Pi_h^c \mathbf{E}_h, \mathbf{e}_h)_{L^2(D)}$$

Discrete eigenvalue problem

Find $\lambda_h \in \mathbb{C} \setminus \{0\}$, $(\mathbf{B}_h, \mathbf{E}_h) \in L_h^c \setminus \{(\mathbf{0}, \mathbf{0})\}$ such that

$$a_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) = \lambda_h \left((\mathbf{B}_h, \mathbf{b}_h)_{L^2(D)} + (\mathbf{E}_h, \mathbf{e}_h)_{L^2(D)} \right)$$

for all $(\mathbf{b}_h, \mathbf{e}_h) \in L_h^c$.

Discrete boundary value problem

Given $\mathbf{f}, \mathbf{g} \in L^2(D)$, find $\mathbf{B}_h, \mathbf{E}_h \in \mathbf{P}_k^b(\mathcal{T}_h)$ such that

$$a_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) = ((\mathbf{I} - \Pi_{h0}^c)\mathbf{f}, \mathbf{b}_h)_{L^2(D)} + ((\mathbf{I} - \Pi_h^c)\mathbf{g}, \mathbf{e}_h)_{L^2(D)}$$

for all $\mathbf{b}_h, \mathbf{e}_h \in \mathbf{P}_k^b(\mathcal{T}_h)$.

Well-posedness of the discrete eigenvalue problem

Lemma (Ern, Guermond)

Let $\mathbf{L}^c(D) = \mathbf{L}^2(D) \times \mathbf{L}^2(D)$ and let $\mathbf{L}_h^c = \mathbf{P}_k^b(\mathcal{T}_h) \times \mathbf{P}_k^b(\mathcal{T}_h)$. The discrete boundary value problem is well-posed, and the solution operator

$$T_h : \mathbf{L}^c(D) \rightarrow \mathbf{L}_h^c \hookrightarrow \mathbf{L}^c(D)$$

is compact.

Lemma (Ern, Guermond)

If $(\mu_h \neq 0, (\mathbf{B}_h, \mathbf{E}_h))$ is an eigenpair of T_h , then $(\lambda_h := 1/\mu_h, (\mathbf{B}_h, \mathbf{E}_h))$ solves the discrete eigenvalue problem.

Conversely, if $(\lambda_h \neq 0, (\mathbf{B}_h, \mathbf{E}_h))$ solves the discrete eigenvalue problem, then $(\mu_h := 1/\lambda_h, (\mathbf{B}_h, \mathbf{E}_h))$ is an eigenpair of T_h .

The dG approximation is spectrally correct

Theorem (Ern, Guermond)

There exists $\sigma \in (0, 1/2)$ and a constant $C > 0$ such that

$$\|T - T_h\|_{L^2(D) \times L^2(D)} \leq Ch^\sigma$$

for all h .

Corollary

The discrete eigenvalue problem is a spectrally correct approximation of the continuous eigenvalue problem.

That is,

- ① *the discrete eigenvalues converge to the continuous eigenvalues with the correct multiplicities,*
- ② *the discrete eigenspaces converge to the continuous eigenspaces, and*
- ③ *there are no spurious eigenvalues or eigenfunctions.*

Numerics

The discrete projections do not have to be implemented

Lemma (Ern, Guermond 2023)

Let

$$\hat{a}_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) = a_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) - (\boldsymbol{\Pi}_{h0}^c \mathbf{B}_h, \mathbf{b}_h)_{L^2(D)} - (\boldsymbol{\Pi}_h^c \mathbf{E}_h, \mathbf{e}_h)_{L^2(D)}$$

Then $(\lambda_h \neq 0, (\mathbf{B}_h, \mathbf{E}_h))$ satisfies

$$a_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) = \lambda_h \left((\mathbf{B}_h, \mathbf{b}_h)_{L^2(D)} + (\mathbf{E}_h, \mathbf{e}_h)_{L^2(D)} \right)$$

for all $\mathbf{b}_h, \mathbf{e}_h \in \mathbf{P}_k^b(\mathcal{T}_h)$ iff it satisfies

$$\hat{a}_h((\mathbf{B}_h, \mathbf{E}_h), (\mathbf{b}_h, \mathbf{e}_h)) = \lambda_h \left((\mathbf{B}_h, \mathbf{b}_h)_{L^2(D)} + (\mathbf{E}_h, \mathbf{e}_h)_{L^2(D)} \right)$$

for all $\mathbf{b}_h, \mathbf{e}_h \in \mathbf{P}_k^b(\mathcal{T}_h)$.

The 2d problem

The 2d setting

Bounded open Lipschitz polygon D in \mathbb{R}^2

Outward normal \mathbf{n}_D and tangential vector $\mathbf{t}_D := (n_2, -n_1)$

$$\mathbf{B}(\mathbf{x}, t) \in \mathbb{C}^2$$

$$\nabla \times \mathbf{B} := \text{curl } \mathbf{B} := \partial_1 B_2 - \partial_2 B_1$$

$$\mathbf{B} \times \mathbf{n}_D := -\mathbf{B} \cdot \mathbf{t}_D$$

$$E(\mathbf{x}, t) \in \mathbb{C}$$

$$\nabla \times E := \text{rot } E := (\partial_2 E, -\partial_1 E)$$

$$E \times \mathbf{n}_D := E \mathbf{t}_D$$

$$L^2(D) := L^2(D) \times L^2(D)$$

$$L^2(D) := \left\{ v : D \rightarrow \mathbb{C} : \int_D |u|^2 < \infty \right\}$$

$$P_k^b(\mathcal{T}_h) := P_k^b(\mathcal{T}_h) \times P_k^b(\mathcal{T}_h)$$

$$P_k^b(\mathcal{T}_h) := \left\{ v_h \in L^2(D) : v_h|_K \in \mathbb{P}_k \quad \forall K \in \mathcal{T}_h \right\}$$

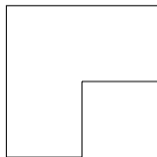
Sesquilinear form

$$L_h^c := L^2(D) \times L^2(D)$$

$$\hat{a}_h : L_h^c \times L_h^c \rightarrow \mathbb{C} \text{ defined exactly the same}$$

Convergence of the smallest eigenvalue with positive imaginary part on the L-shaped domain

Domain $D = (-1, 1)^2 \setminus ((0, 1) \times (-1, 0))$



\mathbb{P}_0 piecewise constants

dofs	h	λ_1	Rel. Error	ROC
1152	1.8924E-01	8.3329E-02 + 1.2038i	6.9187E-02	
4608	9.4609E-02	4.2023E-02 + 1.2107i	3.4751E-02	0.99
18432	4.7318E-02	2.1105E-02 + 1.2132i	1.7420E-03	1.00
73728	2.3660E-02	1.0574E-02 + 1.2142i	8.7183E-04	1.00

Convergence of the smallest eigenvalue with positive imaginary part on the L-shaped domain

\mathbb{P}_1 polynomials

dofs	h	λ_1	Rel. Error	ROC
3456	1.8924E-01	1.8802E-04 + 1.2132i	1.2715E-03	
13824	9.4609E-02	3.5848E-05 + 1.2142i	4.9610E-04	1.36
55296	4.7318E-02	7.2335E-06 + 1.2145i	2.0432E-04	1.28
221184	2.3660E-02	1.4319E-06 + 1.2147i	8.1821E-05	1.32

\mathbb{P}_2 polynomials

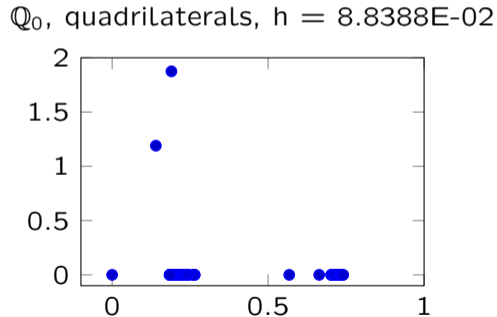
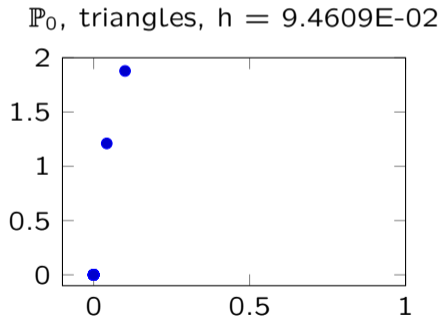
dofs	h	λ_1	Rel. Error	ROC
6912	1.8924E-01	2.1445E-05 + 1.2141i	5.0330E-04	
27648	9.4609E-02	4.1952E-06 + 1.2145i	1.9755E-04	1.35
110592	4.7318E-02	8.8709E-07 + 1.2147i	8.1771E-05	1.27
442368	2.3660E-02	1.7644E-07 + 1.2147i	3.2725E-05	1.32

\mathbb{Q}_k polynomials on quadrilateral meshes

Tensor-product polynomials

$$\mathbb{Q}_k := \{\text{polynomials in 3 variables of degree at most } k \text{ in each variable}\}$$

Presence of spurious modes for \mathbb{Q}_k polynomials on quadrilateral meshes



Conclusion

- The dG approximation of the Maxwell eigenvalue problem in first-order form is spectrally correct for \mathbb{P}_k polynomials on simplicial meshes.
- Some very recent numerical experiments indicate that for tensor product \mathbb{Q}_k polynomials on quadrilateral meshes, the method appears to have spurious modes.
- Further work is needed to determine the source of these spurious modes for the first-order system; there is literature about the second-order system.
- Future goals: solving the time-dependent Maxwell equations; multiphysics systems; the Euler-Maxwell equations.

References

- *The discontinuous Galerkin approximation of the grad-div and curl-curl operators in first-order form is involution-preserving and spectrally correct*, Alexandre Ern and Jean-Luc Guermond, 2023
- *Spectral correctness of the discontinuous Galerkin approximation of the first-order form of Maxwell's equations with discontinuous coefficients*, Alexandre Ern and Jean-Luc Guermond, 2023
- *The deal.II finite element library*, <https://www.dealii.org/>

Thank you!