Technical Manual of the program system *maiprogs*

Matthias Maischak^{*} Brunel University, Uxbridge, UK Institut für Angewandte Mathematik, Universität Hannover

April 25, 2015

0 Overview

This manual contains the parameter lists of subroutines in the libraries and other source files of the program system *maiprogs* which are shared by the different programs and which can also be used for own programs. The interfaces are mostly stable and probably will not change in the future. But its recommended that you try to use the newest version if possible.

For most internal data structures access functions are provided, which will only enhanced in their functionality, but which will remain compatible on the language level. It is strongly recommended that you use data structures only via their access functions, to keep the amount of effort limited, which is necessary to update to a new *maiprogs* version.

For simple changes to *maiprogs* the config script allows to define additional directories in depmod.conf, which are used to search for main programs and additional modules and whose contents also override the versions in the main directories if you use the same name for a file like in the main directory. By using this mechanism there is no need to change the original file at all. Only make a copy to your own directory and change the copy. Be aware, you should never use the same name for a module in your own source file as in a standard source file, when the source files are differently named. This will confuse the build mechanism.

Remark: There is no warranty that these routines will work correctly as specified. The use of these routines is on your own risk. Using these routines in commercial programs is prohibited as long as not explicitly allowed by the author.

^{*}email: matthias.maischak@brunel.ac.uk

Contents

0	Ove	erview	1
1	Introduction		
2	Components of a FEM/BEM programme		
3	Inte	ernal data structures for geometry definition	4
	3.1	Geometry database	6
4	Inte	ernal data structures for Meshes	6
	4.1	One dimensional manifolds	7
	4.2	Two dimensional manifolds	7
	4.3	Three dimensional spaces	8
	4.4	Mesh databases	9
5	Inte	ernal data structures for Splines	9
	5.1	One-dimensional splines	11
	5.2	Two-dimensional splines	11
	5.3	Three-dimensional splines	11
	5.4	Spline databases	12
	5.5	bcdat database	13
6	Pro	blem data structure	13
	6.1	matstr	13
	6.2	datstr	14
	6.3	genstr	14
7	Matrices		14
	7.1	Sparse Matrices	14
	7.2	Dense Matrices	15
	7.3	H-Matrices	15
	7.4	Block Matrices	15
8	Bili	near forms and right hand sides	15

	8.1	Bilinear forms	16
	8.2	Right hand sides	17
9	Ada	aptive schemes	17
	9.1	Storage for indicators and refinements	17
	9.2	Indicator components	18
1() Loc	al basis functions	19
	10.1	Scalar basis functions	19
	10.2	Vector-valued basis functions	20
		10.2.1 Raviart-Thomas elements RT_k on squares $\ldots \ldots \ldots \ldots \ldots \ldots$	20
		10.2.2 Raviart-Thomas elements RT_k on triangles $\ldots \ldots \ldots \ldots \ldots \ldots$	21
		10.2.3 Nedelec elements ND_k on cubes $\ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots \ldots$	22
		10.2.4 Nedelec elements ND_k on tetrahedrals	23
11	l Pol	ynomials	23
12	2 Inte	erfaces to the integral libraries	26
	12.1	2D-BEM	26
	12.2	3D-BEM	34
	12.3	2D-FEM	36
	12.4	3D-FEM	36
13	8 Inte	erface of the batch control language	37
14	l Log	ging facilities	40
15	5 Par	allelization	40
16	6 Inte	ernal organization of solvers	41
17	7 Inte	ernal organization of preconditioners	41
		ernal organization of preconditioners afiguration	41 44

1 Introduction

maiprogs is a fully fledged f90 program and makes use of most modern f90 features. Especially the whole package is structured by the use of modules, encapsulation by using generic interfaces and declaring the module procedures private and also by the definition of data types dedicated to the description of meshes and splines. Global constants are always declared in the module header. Especially we have to note the definition of the kind parameter dp=kind(0.0d0) which is used to define the precision of real variables, which is part of the module const.

It is strongly recommended that you never access the internal data structures directly, but use the access functions provided. If for some reason, you see no possibility to avoid the direct use of internal data structures, either for reasons of speed or because some functionality is missing, please contact the author of this package, for providing the needed functionality in a future release.

2 Components of a FEM/BEM programme

In this section we want to outline the general structure of a FEM/BEM programme, i.e. we want to present the sequence of steps which are to be taken to achieve an efficient FEM/BEM code and give the reasons for the most crucial choices. We do not want discuss here the general bookkeeping, but we want to concentrate on the way the whole programme is broken down in smaller units which are mostly independent of each other and communicate only by some data structures.

There are the following components: Geometry, Mesh, Splines, Matrix, Block Matrix, Righthand Side, Solver.

3 Internal data structures for geometry definition

There is only one general data format for geometry definitions in *maiprogs*. This general container format is used in all 3 dimensions.

The components ending on 'g' contain a geometry definition which plainly defines the geometry itself. The components ending on 's' contain an alternative definition of the same geometry with additional information on the location of singularities which is used for the generation of structured meshes.

In the following we will omitt the trailing g or s.

ng contains the number of macro elements in the geometry definition, rnode the node numbers for each macro element, type the kind of macro element, rn an additional normal direction, dn is a descriptor for every macro element which can take any value (currently alway 0), ori in case of singularities describes the location. node contains the coordinates of all nodes.

bmode(0:1) as usual describes the dimension of the geometry.

The one-dimensional rnode structure can only be read consecutively. For every element the first entry is the number of nodes (nr) belonging to this element, followed by the node numbers.

type and number of nodes (nr) for every element define the kind of macro element.

```
type geom
integer, dimension(:), pointer :: rnodeg,typeg,dng
real(kind=dp), dimension(:), pointer :: rng
integer, dimension(:), pointer :: rns
real(kind=dp), dimension(:), pointer :: rns
real(kind=dp), dimension(:), pointer :: nodes
real(kind=dp), dimension(0:2) :: g0
integer :: bmode(0:1)
integer :: nnodes,nrnodeg,ngg
integer :: nrnodes,ngs
character(len=64) :: name
end type geom
```

bmode = (1,1)

(type,nr)	
(0,2)	line segment
bmode = (1	(,2)
(type,nr)	
(0,2)	line segment
(1,3)	arc segment, described by three nodes located at the beginning, the middle and
	the end of the segment
(10,n)	Curvi-linear element represented by Lagrange based uniform-interpolation
. ,	polynomial with n nodes
hmodo-(2	

bmode=(2,2)

(type,nr)	
(0,3)	triangle
(0,4)	quadrilateral element
(1,4)	triangle with one curved (arc) boundary segment, the first three nodes define
	the arc segment, whereas the last node defines a corner
(1,5)	quadrilateral element with one curved (arc) boundary segment, the first three
	nodes define the arc segment, whereas the two nodes define corners. Effectively
	nodes 1,3,4,5 define the corners of the curved quadrilateral element, whereas
	node 2 is used to define the curvature
(1,6)	quadrilateral element with two curved (arc) boundary segments, opposite to
	each other. Nodes 1,3,4,6 define the corners of the curved quadrilateral element.
	Node 2 defines the curvature of the first arc segment and node 5 defines the
	curvature of the second arc segment
$(10, n^2)$	Curvi-linear element (square) represented by Lagrange based uniform-
	interpolation polynomial with n^2 nodes

bmode=(2,3)

(type,nr)	
(0,3)	triangle
(0,4)	quadrilateral element
(1,4)	triangle with one curved (arc) boundary segment, the first three nodes define
	the arc segment, whereas the last node defines a corner
(2,4)	curved triangular element (sphere-shell). The first three nodes define the cor-
	ners of the curved triangle, the last node is a node in the curved triangle which
	allows to determine the center of the sphere
(2,6)	defines a curved quadrilateral element (cylinder-shell). The first three nodes
	define the first arc segment, the last three nodes the second arg segment
$(10, n^2)$	Curvi-linear element (square) represented by Lagrange based uniform-
	interpolation polynomial with n^2 nodes
h	2)

bmode = (3,3)

(type,nr)	
(0,4)	tetrahedral element
(0,5)	pyramidal element (the first four nodes give the base of the pyramid)
$(0,\!6)$	prismatic element (the first three nodes define the bottom)
(0,8)	hexahedral element (the first four nodes define the bottom)
(1,8)	cylinder with one curved surface. The first 4 nodes define one end of the
	cylinder, the next 4 nodes the other end
(1,10)	cylinder, this time based on a quadrilateral element
(1,12)	hollow cylinder shell (not fully working yet). The first 6 nodes define one end
	of the cylinder, the second 6 nodes the other end. From each set of 6 nodes
	the first 3 nodes describe the outer arc and the other ones the second arc (cf.
	bmode = (/2, 2/), typ = 1, nr = 6).
(2,4)	sphere. The first node is the center, the last three nodes define the surface
	segment
(2,8)	spherical segment with two curved surfaces. The first three nodes define the
	corners of the first curved triangle, the fourth node is an additional node on the
	surface. The next three nodes define the corners of the second curved triangle,
	the last node is an additional node on the second surface.

3.1 Geometry database

The search function to access the geometry database is qgm, i.e. with gm=>qgm(str) the pointer gm contains the result of our database query for a geometry with the name given by the variable str.

Don't confuse the database of defined geometries with the database of pre-defined geometries (ads/geometries).

4 Internal data structures for Meshes

There are three data types created for the description of meshes in defined on a manifold with 1, 2 or 3 dimensions. Note that the dimension of the manifold can be different from the dimension of the space. Depending on this dimension the definitions are contained in the modules spline1, spline2 or spline3 located in the file splines1.f90, splines2.f90 or splines3.f90 (mesh and spline definitions are located in the same files).

The three types mesh1, mesh2 and mesh3 have the following components in common:

- The component ng denotes the number of elements of the mesh.
- The component **name** contains the full-name of the mesh.
- The component bmode(0:1) contains in bmode(0) the dimension of the manifold and in bmode(1) the dimension of the space.

4.1 One dimensional manifolds

```
type mesh1
real(kind=dp), dimension(:,:), pointer :: rx,rh,rn
integer, dimension(:,:), pointer :: rc,rct
integer :: ng,bmode(0:1)
character(len=32) :: name
end type mesh1
```

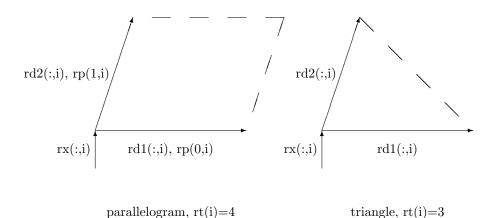
The mesh consists of ng boundary elements given by start points rx(:,i) and distance vectors rh(:,i) (i=0,ng-1). For every boundary element, the normal direction is given by rn(:,i). rc(0,i) gives the element number of the left neighbor (connected to the point rx(:,i)) and rc(2,i) gives the element number of the right neighbor (connected to the point rx(:,i)+rx(:,i)). In most cases we don't need to deal with the internals of mesh representation. The access subroutine

```
subroutine mh2mdn(mh,i,mx,dx,nx)
type(mesh1), intent(in) :: mh
integer, intent(in) :: i
real(kind=dp), intent(out) :: mx(0:1),dx(0:1),nx(0:1)
```

extracts the midpoint mx(0:1), the distance vector dx(0:1) (pointing from the midpoint to the right endpoint) and the normal direction nx(0:1) of the i-th element from the mesh mh, independent of the internal representation.

4.2 Two dimensional manifolds

```
type elem2
 integer :: rnodes(0:4) ! rnodes(0)
                                    : 3=triangle, 4=quadrilateral
                        ! rnodes(1:4) : node numbers
integer :: rc(0:3)
                        ! neighbours
integer :: rct(0:3)
                        ! sides of neighbours
integer :: father
 integer :: sons(1:4)
integer :: ref
real(kind=dp) :: rn(0:2) ! Normal for 3d-mesh
end type elem2
type mesh2
real(kind=dp), dimension(:,:), pointer :: rx,rd1,rd2,rn
integer, dimension(:), pointer :: rt
integer, dimension(:,:), pointer :: rc,rct
real(kind=dp), dimension(:,:), pointer :: nodes
```



4.3 Three dimensional spaces

```
type elem3
 integer :: rnodes(0:8) ! rnodes(0)
                                     : 8=hexaeder, 4=tetraeder
                        ! rnodes(1:8) : node numbers
 integer :: rc(0:5)
                        ! neighbours
 integer :: rct(0:5)
                        ! sides of neighbours
 integer :: father
 integer :: sons(1:8)
 integer :: ref
end type elem3
type mesh3
real(kind=dp), dimension(:,:), pointer :: nodes
 integer :: nnodes
 integer, dimension(:,:), pointer :: rnodes
 integer :: ng,bmode(0:1)
 integer, dimension(:,:), pointer :: rc,rct
 character(len=32) :: name
 type(elem3), dimension(:), pointer :: elem ! Array of mesh elements
                                              ! allowing hanging nodes
 integer :: nelem
```

end type mesh3

4.4 Mesh databases

5 Internal data structures for Splines

There are three data types created for the description of splines defined on a manifold with 1, 2 or 3 dimensions. Note that the dimension of the manifold can be different from the dimension of the space. Depending on this dimension the definitions are contained in the modules spline1, spline2 or spline3 located in the file splines1.f90, splines2.f90 or splines3.f90 (mesh and spline definitions are located in the same files).

The three types spline1, spline2 and spline3 have the following components in common:

- The component **ng** denotes the number of elements of the mesh to which the spline is subordinated.
- The component **name** contains the full-name of the spline-variable.
- The component bmode(0:1) contains in bmode(0) the dimension of the manifold and in bmode(1) the dimension of the space.

Initializing the internal coefficients necessary for a spline defined in the module polydat can be done by calling the generic subroutine

```
subroutine polyinit(sp)
use spline{1,2,3}
type(spline{1,2,3}), intent(in) :: sp
```

The individual representations are defined in spline1, spline2 and spline3.

This section deals with the most important data structures of the whole program system, i.e. the structures for meshes and solutions. We use a consistent scheme for all cases (2D-BEM,3D-BEM,2D-FEM), but note that our scheme is most appropriate for the implementation of a general hp-mesh, i.e. an arbitrary distribution of mesh elements and polynomial degrees.

Lets first make a few restricting assumptions on the kind of splines which we want to deal with. Later we can generalize everything.

Our fundamental assumptions are the following:

- Our (global) basis functions are based on a mesh.
- On every mesh element we have a given set of local basis functions.
- The local basis functions are generated by mapping a reference element to the mesh element.
- Basis functions are a linear combination of local basis functions.
- Every local basis functions belongs only to one and only one global basis function.

Using this fundamental assumptions we have the following objects to deal with:

- The mesh consisting of mesh elements: ω_i .
- The mappings $F_i : Q \mapsto \omega_i$ from the reference element to the mesh elements.
- The set of basis function on the reference element: $\phi_k^{\text{ref}} : Q \mapsto \mathbb{R} \text{ (or } \mathbb{R}^d).$
- The local basis functions on every element: $\phi_{i,k}^{\text{loc}}(x) = \phi_k^{\text{ref}}(F_i^{-1}(x)) : \omega_i \mapsto \mathbb{R}$, or if ϕ_k^{ref} is vector valued: $\phi_{i,k}^{\text{loc}}(x) = B_i \phi_k^{\text{ref}}(F_i^{-1}(x)) : \omega_i \mapsto \mathbb{R}^d$ with a transformation matrix $B_i \in \mathbb{R}^{d \times d}$.

Then every global basis function can be represented in the following way:

$$\phi_p(x) = \sum_{p=r_{i,k}} w_{i,k} \phi_{i,k}^{\text{loc}}(x) \tag{1}$$

Here $w_{i,k}$ are weights belonging to every local basis functions and $r_{i,k}$ denotes the global basis functions to which every local basis function belongs to.

First we start with the elements which are in common for all cases.

```
type spline{1,2,3}
integer :: ng,ktyp,vtypc,vtypf,dof
integer, dimension(:), pointer :: ri=>null() ! ri(0:ng)
integer, dimension(:), pointer :: rci=>null() ! rci(0:)
real(kind=dp), dimension(:), pointer :: rcw=>null() ! rcw(0:)
```

ktyp=1 means we deal with real numbers, and ktyp=2 means we are dealing with complex valued numbers. vtypc denotes the number of coefficients belonging to a basis function. vtypf=1 means we deal with a solution with scalar components, whereas vtypf=2,3 means we are dealing with a vector-valued solution with two or three components. Note, vtypc and vtypf can be different.

ng denotes the actual number of mesh elements. ri(i), (i=0,...,ng-1) gives the beginning of the local degrees of freedom in a global setting, therefore ri(i+1)-ri(i), (i=0,...,ng-1) gives the number of local degrees of freedom defined on the i-th mesh element. rci maps the local degrees of freedom to the global degrees of freedom, i.e.

```
do i=0,ng-1
    do j=0,ri(i+1)-ri(i)-1
    write(*,*) i,j,(x(rci(ri(i)+j)*ktyp+r),r=0,ktyp-1)
    end do
end do
```

prints the values of the vector \mathbf{x} for all local degrees of freedom. \mathbf{rci} is also used to eliminate degrees of freedom to incorporate homogeneous boundary conditions. The corresponding local degrees of freedom are just mapped to the first element behind the global degrees of freedom. The number of existing global degrees of freedom is obtained by dof. In previous versions the global degrees of freedom could be obtained by $\mathbf{n=rci(ri(ng))}$, but this is not longer permissable.

5.1 One-dimensional splines

Compute the value of solution ckom at point x in element i (1D)

```
subroutine fpsi1(x,i,sp,ckom,fw)
use poly, only: ptab1
integer, intent(in) :: i
real(kind=dp), intent(in) :: ckom(0:),x
type(spline1), intent(in) :: sp
real(kind=dp), intent(out) :: fw(0:*)
```

Compute the gradient of solution ckom at point x in element i (1D)

```
subroutine grdpsi1(x,i,sp,ckom,fwx)
use poly, only: pstab1
integer, intent(in) :: i
real(kind=dp), intent(in) :: ckom(0:),x
type(spline1), intent(in) :: sp
real(kind=dp), intent(out) :: fwx(0:*)
```

5.2 Two-dimensional splines

Compute the value of solution ckom at point x in element i (2D)

```
subroutine fpsi2(x,i,typ,sp,ckom,fw,a1,a2,a12)
use poly, only: ptab2n,basenum2
integer, intent(in) :: typ,i
real(kind=dp), intent(in) :: ckom(0:),x(0:1)
type(spline2), intent(in) :: sp
real(kind=dp), dimension(0:sp%bmode(1)-1), intent(in), optional :: a1,a2,a12
real(kind=dp), intent(out) :: fw(0:*)
```

Compute the gradient of solution ckom at point x in element i (2D)

```
subroutine grdpsi2(x,i,typ,sp,ckom,fwx,fwy,a1,a2,a12)
use poly, only: pstab2n,basenum2
integer, intent(in) :: typ,i
real(kind=dp), intent(in) :: ckom(0:),x(0:1)
type(spline2), intent(in) :: sp
real(kind=dp), dimension(0:sp%bmode(1)-1), optional :: a1,a2,a12
real(kind=dp), intent(out) :: fwx(0:*),fwy(0:*)
```

5.3 Three-dimensional splines

Compute the value of solution ckom at point x in element i (3D)

subroutine fpsi3(x,i,typ,sp,ckom,fw,a)

```
use poly, only: ptab3, basenum3
integer, intent(in) :: typ,i
real(kind=dp), intent(in) :: ckom(0:),x(0:2)
type(spline3), intent(in) :: sp
real(kind=dp), intent(in), optional :: a(0:2,0:7)
real(kind=dp), intent(out) :: fw(0:*)
```

Compute the gradient of solution ckom at point x in element i (3D)

```
subroutine grdpsi3(x,i,typ,sp,ckom,fwx,fwy,fwz,a)
use poly, only: pstab3, basenum3
integer, intent(in) :: typ,i
real(kind=dp), intent(in) :: ckom(0:),x(0:2)
type(spline3), intent(in) :: sp
real(kind=dp), intent(in), optional :: a(0:2,0:7)
real(kind=dp), intent(out) :: fwx(0:*),fwy(0:*),fwz(0:*)
```

5.4 Spline databases

There exist three databases for spline-definitions, which contain all managed spline-definitions for 1-d,2-d and 3-d. The databases can be queried by the following pointer-valued functions qspl1, qspl2, qspl3, e.g.

```
type(spline1), pointer :: sp1
sp1=>qspl1('Name of Spline-definition')
if (.not.associated(sp1)) then
write(msg,*) 'Spline-definition not found'
call logmsg
end if
```

The coefficients of representations of this spline-definitions can be queried by qspl1x, qspl2x,qspl3x. This results to pointers to a data-structure which contains a pointer to the spline-definition and a pointer to the vector of coefficients. Note that there can be more than one spline using a single spline-definition.

```
type(spline1x), pointer :: sp1x
type(spline1), pointer :: sp1
real(kind=dp), dimension(:), pointer :: x
sp1x=>qspl1x('Name of Spline')
if (associated(sp1x)) then
! sp1x%sp is pointer to spline-definition
! sp1x%x is pointer to coefficient vector
sp1=>sp1x%sp
x=>sp1x%x
end if
```

5.5 bcdat database

Every spline-class has its own local database for additional information, which will not be stored in its own component of the Fortran data structure. It is not necessary to change fundamental data structures if you simply want to introduce new information.

Entries in the database are created by the generic subroutines crbcdat and addbcdat. crbcdat simply creates the entry in the database using the fullname and nickname and reserves the amount of memory given by ni (integer), nr (real) or nc (character). addbcdat uses directly the given data i,r,c.

```
subroutine crbcdat(sp,fullname,nickname,ni,nr,nc)
type(spline?), intent(inout) :: sp
character(len=*), intent(in) :: fullname,nickname
integer, intent(in), optional :: ni,nr,nc
subroutine addbcdat(sp,fullname,nickname,i,r,c)
type(spline?), intent(inout) :: sp
character(len=*), intent(in) :: fullname,nickname
integer, intent(in), optional :: i(:)
real(kind=dp), intent(in), optional :: r(:)
character(len=*), intent(in), optional :: c
```

Using the name (fullname or nickname) you can query the bcdat-database in the usual way. Namely by qbci for integer-data, by qbcr for real data and by qbcc for strings.

function qbci(sp,name)
integer, dimension(:), pointer :: qbci
type(spline?), intent(in) :: sp
character(len=*), intent(in) :: name

function qbcr(sp,name)
real(kind=dp), dimension(:), pointer :: qbcr
type(spline?), intent(in) :: sp
character(len=*), intent(in) :: name

function qbcc(sp,name)
type(string), pointer :: qbcc
type(spline?), intent(in) :: sp
character(len=*), intent(in) :: name

6 Problem data structure

6.1 matstr

Using matstr we describe the construction of the (block-)system-matrix. Entries are separated by ':' or '|'. All matrices after a '|' are still in the matrix database and will be managed and computed automatically, but are not part of the system-matrix. The entries have the format 'test-spline.Matrix-name(arguments).trial-spline', e.g. 'u.A(v,t).u' for a matrix depending on the splines v and t, where test- and trial-splines are the same. matstr is analyzed by the subroutine setmatrix, the Matrix-name is evaluated by the subroutine matcomp2c, matcomp3c etc. With defmatrix we assign a bilinear form to the matrix. A list of available bilinear forms is given in Section 8.1.

6.2 datstr

Using datstr we describe the construction of the right hand side. Entries are separated by ':'. The entries have the form 'test-spline=expression', 'expression' can be any linear combination of given functions 'f,u0,t0', given splines, operators applied to functions or splines, and matrices multiplied with splines.

datstr is analyzed by the subroutine setlft. A list of available right hand side operations is given in Section 8.2.

6.3 genstr

The order in genstr determines the order in which the coefficients are ordered in the coefficient vectors 'ckom' and 'lkom'. Entries are separated by ':' or '|'. Only one '|' is allowed. Entries before '|' belong to the unknowns in a linear equation system, whereas entries after '|' are used to denote auxilliary splines. The following functionality is provided (here u, p denote splines in the domain and D, D1 splines on the boundary, but the names are fully arbitrary, but have to be chosen globally unique):

u	The Spline space 'u' will be initialized and the memory for a Spline called 'u' will be allocated.
u=p	The Spline space 'u' will be initialized based on the mesh used by 'p' and using the same polynomial degrees as 'p'.
u=p+1	The Spline space 'u' will be initialized based on the mesh used by 'p' and using the polynomial degrees of 'p' plus '1'.
u=1	The Spline space 'u' will be initialized using the previously given mesh and the polynomial degree 1.
u=Spline(p)	The memory for a spline called 'u' will be allocated using the
D=Dir(u)	Spline space 'p'. 'D' will be the trace space of 'u', the coefficients of 'u' will be reordered, such that 'D' will have consecutive coefficients
D <dir(u)+1< td=""><td>'D' will use the trace mesh of 'u' and polynomial degrees plus 1, but will not share the coefficients with 'u'.</td></dir(u)+1<>	'D' will use the trace mesh of 'u' and polynomial degrees plus 1, but will not share the coefficients with 'u'.
D1 <restrict(d2,g1)+1< td=""><td>'D1' will use the mesh and polynomial degrees of 'D2' restricted to the geometry 'G1', but will not share the coefficients with 'D2'</td></restrict(d2,g1)+1<>	'D1' will use the mesh and polynomial degrees of 'D2' restricted to the geometry 'G1', but will not share the coefficients with 'D2'
D1=Reord(D,D1g) D1 <reord(d,d1g)+1< td=""><td></td></reord(d,d1g)+1<>	

7 Matrices

7.1 Sparse Matrices

Sparse matrices are represented by the data type matrix_sparse. The search function to access the sparse matrix database is qsmat, i.e. with smat=>qsmat(str) the pointer smat contains the result of our database query for a sparse matrix with the name given by the variable str.

7.2 Dense Matrices

Dense matrices are represented by the data type matrix_dense. The search function to access the dense matrix database is qdmat, i.e. with dmat=>qdmat(str) the pointer dmat contains the result of our database query for a dense matrix with the name given by the variable str.

7.3 H-Matrices

H-matrices are represented by the data type matrix_hmat. The search function to access the H-matrix database is qhmat, i.e. with hmat=>qhmat(str) the pointer hmat contains the result of our database query for a H-matrix with the name given by the variable str.

7.4 Block Matrices

There exists a container datatype matrix_block, which collects all the individual matrix formats. Using bmat=qblock(str) we search all the individual databases and obtain a container variable with pointers to any matrix found. Note, that bmat is not a pointer in itself.

8 Bilinear forms and right hand sides

The choice of global basis functions (1) has far reaching consequences.

Right hand sides of the form $b_p = \int_{\Omega} f \phi_p$, $p = 0, \dots, dof - 1$ can be assembled in the following way:

```
1: for all i do

2: for all k do

3: b_{i,k}^{\text{elem}} \leftarrow \int_{\Omega} f \phi_{i,k}^{\text{loc}}

4: end for

5: for all k do

6: p \leftarrow r_{i,k}

7: b_p \leftarrow b_p + w_{i,k} b_{i,k}^{\text{elem}}

8: end for

9: end for
```

Sparse matrices of the form $a_{pq} = \int_{\Omega} \nabla \phi_p \nabla \phi_q$, $p, q = 0, \dots, dof - 1$ can be assembled in the following way:

```
1: for all i do
                   \begin{array}{l} \text{for all k,l do} \\ a^{\text{elem}}_{i,k,l} \leftarrow \int_{\Omega} \nabla \phi^{\text{loc}}_{i,k} \nabla \phi^{\text{loc}}_{i,l} \\ \text{end for} \end{array}
  2:
  3:
  4:
                    for all k do
  5:
                             p \leftarrow r_{i,k}
  6:
                             for all 1 do
  7:
  8:
                                       \begin{array}{c} q & & \\ a_{p,q} \leftarrow a_{p,q} + w_{i,k} w_{i,l} a_{i,k,l}^{\text{elem}} \end{array}
  9:
                              end for
10:
                    end for
11:
```

12: **end for**

8.1 Bilinear forms

We have to distinguish bilinear forms which lead to sparse matrices from bilinear forms which lead to dense matrices. They differ in the way they are assembled.

Laplace We have the following implemented Bilinear forms for FEM and BEM:

А	$a_{ij} = \int_{\Omega} \nabla \phi_i \nabla \phi_j dx$
М	$a_{ij} = \int_{\Omega} \phi_i \phi_j dx$
В	$a_{ij} = \int_{\Omega} \operatorname{div} p_j * u_i dx$
A0	552
A1	$a_{ij} = \int_{\Omega} \nabla \phi_j * \theta_i dx$
HDIV	$a_{ij} = \int_{\Omega} \phi_i \phi_j + \operatorname{div} \phi_i \operatorname{div} \phi_j dx$
PenaltyO DGE/DGF DGC	
V	Single layer potential
	$V_{ij} = 2 \int_{\Gamma} \phi_i(x) \int_{\Gamma} G(x, y) \phi_j(y) ds_y ds_x$
K,K-I,K+I,I+K	Double layer potential
	$K_{ij} = 2 \int_{\Gamma} \phi_i(x) \int_{\Gamma} \frac{\partial}{\partial n_y} G(x, y) \psi_j(y) ds_y ds_x$
W,W+PP	Hypersingular integral operator
\mathbf{S}	Exterior Poincare-Steklov Operator
	$S = \frac{1}{2}(W + (K' + I)V^{-1}(K + I))$
Sin	Interior Poincare-Steklov Operator
	$S = \frac{1}{2}(W + (K' - I)V^{-1}(K - I))$
R	Inverse Exterior Poincare Steklov Operator

Lame

Helmholtz

A
$$a_{ij} = \int_{\Omega} \nabla \phi_i \nabla \phi_j \, dx - k^2 \int_{\Omega} \phi_i \phi_j \, dx$$

M $a_{ij} = \int_{\Omega} \phi_i \phi_j \, dx$

Maxwell

Convection CONV Galerkin-Matrix SUPG SUPG-Matrix CMDir

Stokes

M VDiv STr V,V+NN K,K-I,K+I,I+K W,W+PP NN

$$NN(\phi_i e_k, \phi_j e_l) = \int_{\Gamma} \mathbf{n}(x)\phi_i e_k \, ds_x \int_{\Gamma} \mathbf{n}(y)\phi_j e_l \, ds_y$$
$$= \int_{\Gamma} n_k(x)\phi_i \, ds_x \int_{\Gamma} n_k(y)\phi_j \, ds_y$$

Bilaplace

$$\begin{array}{l} \mathbf{A} \\ \mathbf{M} \quad a_{ij} = \int_{\Omega} \phi_i \phi_j \, dx \end{array}$$

f	Volume data
Neu	
Dir	
0	
uO	boundary data (displacement)
t0	boundary data (traction)
NV, NK	Newton-Potenial
SUPG 'V','W','K','Ks','(K-I)','(K+I)','(Ks+I)','(Ks-I)' S Sin R	Poincare-Steklov operator (exterior domain) Poincare-Steklov operator (interior domain) inverse Poincare-Steklov operator (exterior domain)
NLin Matrix()*Spline Spline	Non-linear term Matrix-vector multiplication Spline will be tested

9 Adaptive schemes

9.1 Storage for indicators and refinements

The error indicators will be computed by the commands adap, resh, etc. The error indicators itself will be stored in an real-array with the name ekom in the bcdat-database of the corresponding spline. Then the refinement information (later used by refine) will be computed and stored in the integer-array with the name ref in the bcdat-database of the same spline. There can be different error indicators for independent splines, which will be later refined independently.

9.2 Indicator components

Indicator	Variable	
RES2CLAPUF(u)	ETALAPUF	$\eta^{2} = \sum_{T \in \mathcal{T}_{h}} h_{T}^{2} \ \Delta u_{h} + f\ _{L^{2}(T)}^{2}$
RES2CNEU(u)	ETANEU	$\eta^2 = \sum_{e \in (\partial \mathcal{T}_b \cap \Gamma_N)}^{} h_e \ t_0 - \frac{\partial u_h}{\partial n} \ _{L^2(e)}^2$
RES2CJUMP(u)	ETAJUMP	$\eta^2 = \sum_{e \in \partial \mathcal{T}_h}^{e \in (\partial \mathcal{T}_h \cap \Gamma_N)} h_e \ [\frac{\partial u_h}{\partial n}] \ _{L^2(e)}^2$
RES2CTRANS(u,D,N)	TUWKS	$\eta^{2} = \sum_{e}^{e \in \mathcal{O}Ih} h_{e} \ t_{0} - (\rho \nabla u_{h})\mathbf{n} + \frac{1}{2}W(u_{0} - u_{h}) - \frac{1}{2}(K' - I)(\phi_{h} - t_{0}) \ _{L^{2}(e)}^{2}$ $\eta^{2} = \sum_{e}^{e} h_{e} \ \frac{d}{ds} \{ (I - K)(u_{0} - u_{h}) - V(\phi_{h} - t_{0}) \} \ _{L^{2}(e)}^{2}$
	IKVS	$\eta^2 = \sum_{h=0}^{\infty} h_e \ \frac{d}{ds} \{ (I - K)(u_0 - u_h) - V(\phi_h - t_0) \} \ _{L^2(e)}^2$
RES2CDIVPF(p)	DIVPF	$\eta_{\rm div}^2 = \sum_{m=\pi}^{e} \ \operatorname{div} p_h + f\ _{L^2(T)}^2$
RES2CCURLP(p)	CURLP	$\eta_{\text{curl}}^2 = \sum_{T \in \mathcal{T}_h}^{T \in \mathcal{T}_h} \ h_T \operatorname{curl} p_h\ _{L^2(T)}^2$
RES2CNORMP(p)	NORMP	$\eta_p^2 = \sum_{T \in \mathcal{T}}^{T \in \mathcal{T}_h} \ h_T p_h\ _{L^2(T)}^2$
RES2CPTJUMP(p)	PTJUMP	$\eta_{[p\cdot t]}^2 = \sum_{h=1}^{T_{e}} \ h_e^{1/2}[p_h \cdot t]\ _{L^2(e)}^2$
RES2CPTFREE(p)	PTFREE	$\eta_{pt}^2 = \sum_{r=1}^{e} \ h_e^{1/2} p_h \cdot t\ _{L^2(e)^2}$
RES2CGMPN(u,S,N)	GMPN	$\eta_{g} = (\log[1 + C_{\tilde{h}}(\Gamma_{N})])^{1/2} \ h_{e}^{1/2}(g - p_{h} \cdot n)\ _{L^{2}(\Gamma_{N})}$ $\eta_{\nabla}^{2} = \sum_{T \in \mathcal{T}_{h}} \ p_{h} - \nabla \varphi_{h}\ _{[L^{2}(T)]^{2}}^{2}$ $\eta_{u}^{2} = \sum_{T \in \mathcal{T}_{h}} \ u_{h} - \varphi_{h}\ _{L^{2}(T)}^{2}$
DW2F(u) DW2JSIGMA(u) RES2CXIMTXI(u,D,N)	ETAF EJSIG XIMTXI	$\eta_{\varphi+\xi} = \ \varphi_h + \xi_{\tilde{h}}\ _{L^2(\Gamma_N)}$ $\xi = (I+K)N - V(p \cdot \mathbf{n})$
RES2CPTXIS(p,D,N)	PTXIS	$\eta_{\xi} = \ h_e^{1/2}(\xi_{\tilde{h}} - \xi_h\ _{L^2(\Gamma_N)})$ $\xi = (I + K)N - V(p \cdot \mathbf{n})$
RES2CXIMTXIF(p,S) RES2CPTXISF(p,S) RES2CPTFREEF(p,S)		$\eta_{pt+\xi'} = \ h_e^{1/2}(p_h \cdot t + \xi'_{\tilde{h}}\ _{L^2(\Gamma_N)})$
RES2CZETA(u,D,N)	ZETA	$\begin{aligned} \zeta &= (I + K')p \cdot \mathbf{n} + WD \\ \eta_{\zeta}^2 &= \sum_e h_e \ \zeta\ _{L^2(e)}^2 \end{aligned}$
LSQ2CDIVPF(p) LSQ2CNABLA(u,p) LSQ2CVARPHI(u,D,N)	DIVPF NABLA	$\begin{aligned} &\ \operatorname{div} p_h + f \ _{H^{-1}(T)}^2 \\ &\ p_h - \nabla u_h \ _{L^2(T)}^2 \end{aligned}$
LSQ2CVARTIII(u,D,N) LSQ2CDIFXI(u,D,N) PLAP2CETAGR(u) PLAP2CETAF(u) RES2CTRANSX(u,D,N)	DIFXI	$\ W(u_h - u_0) + 2p_h \cdot \mathbf{n} - 2t_0 - (I - K')(\sigma_h - t_0)\ _{\tilde{H}^{-1/2}(e)}^2$

10 Local basis functions

10.1 Scalar basis functions

The routines for manipulating polynomials are described in their own section. Here we deal with the local properties of continuous splines and their representation. Mainly we use antiderivatives of Legendre polynomials to ensure the continuity.

In one dimension this is not a problem at all, we just use the definition of the antiderivatives of Legendre polynomials at a reference element, e.g.

$$\mathcal{L}_0(x) = (1-x)/2, \ \mathcal{L}_1(x) = (1+x)/2, \ \mathcal{L}_n(x) = (L_n(x) - L_{n-2})/(2n-1) = \int_{-1}^x L_{n-1}(y) \, dy$$

where $L_n(x)$ is a Legendre-polynomial defined by

$$L_0(x) = 1, \ L_1(x) = x, \ (n+1)L_{n+1}(x) = (2n+1)xL_n(x) - nL_{n-1}(x)$$

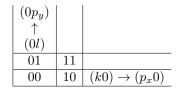
The antiderivatives of Legendre polynomials have the important and simplifying property

$$\mathcal{L}_n(\pm 1) = 0, \quad n \ge 2$$

In two dimensions we have to distinguish two cases, i.e. two reference elements. First, we have the rectangle $Q = [-1, 1]^2$. Here we can use tensor products of antiderivatives of Legendre polynomials as base functions, i.e.

$$\phi_{k,l}(x,y) = \mathcal{L}_k(x)\mathcal{L}_l(y), \quad 0 \le k \le p_x, \ 0 \le l \le p_y$$

If we take at look at this in matrix form we obtain



We can read this as follows:

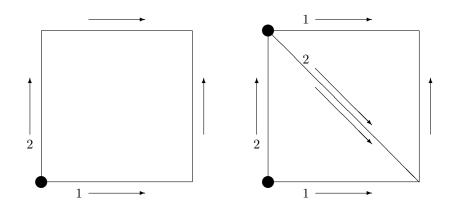
ϕ_{00}		lower left corner
ϕ_{10}		lower right corner
ϕ_{01}		upper left corner
ϕ_{10}		upper right corner
ϕ_{k0}	$(k \ge 2)$	lower edge functions
ϕ_{k1}	$(k \ge 2)$	upper edge functions
ϕ_{0l}	$(l \ge 2)$	left edge functions
ϕ_{1l}	$(l \ge 2)$	right edge functions
ϕ_{kl}		inner (bubble) functions

Second, we have the triangle $T = \{(x, y) : 0 \le y \le 1 - x, 0 \le x \le 1\}$. Here we have the difficulties that we don't use the interval [0, 1] instead of the standard interval [-1, 1] as before, therefore we have to use the transformed polynomials $\tilde{\mathcal{L}}_k(x) = \mathcal{L}_k(2x-1), x \in [0, 1]$, and the main difficulty: We can not use tensor products anymore to construct continuous splines. But we have to ensure that our splines at triangles can be connected easily with splines defined at rectangles. We achieve this goal by using the polynomials $\tilde{\mathcal{L}}_k(x) = \tilde{\mathcal{L}}_k(x)/(1-x), k \ge 2$.

This leads to the definitions

 $\begin{array}{ll} \phi_{00}(x,y) = 1 - x - y & \text{lower left corner} \\ \phi_{10}(x,y) = x & \text{lower right corner} \\ \phi_{01}(x,y) = y & \text{upper left corner} \\ \phi_{k0}(x,y) = \tilde{\mathcal{L}}_k(x) - y\bar{\mathcal{L}}_k(x), \ 2 \leq k \leq p & \text{lower edge} \\ \phi_{0l}(x,y) = \tilde{\mathcal{L}}_l(y) - x\bar{\mathcal{L}}_l(y), \ 2 \leq l \leq p & \text{left edge} \\ \phi_{k1}(x,y) = \bar{\mathcal{L}}_{k+1}(x)y, \ 1 \leq k \leq p - 1 & \text{right edge} \\ \phi_{k,l}(x,y) = \bar{\mathcal{L}}_{k+1}(x)\bar{\mathcal{L}}_l(y)(1 - x - y), \ 1 \leq k, \ 2 \leq l, \ k+l \leq p & \text{inner (bubble) functions} \\ \end{array}$

For the construction of continuous splines we have to take into account the orientation of the edge functions



10.2 Vector-valued basis functions

10.2.1 Raviart-Thomas elements RT_k on squares

 $Q_{l,m}$ all polynomials of degree $\leq l$ in x-direction and of degree $\leq m$ in y-direction. $p_k(e)$ all polynomials of degree $\leq k$ on edge e. Raviart-Thomas space on squares

$$RT_k(K) := Q_{k+1,k} \times Q_{k,k+1}, \quad \dim RT_k(K) = 2(k+1)(k+2)$$

First we can construct a basis for $RT_k(K)$, i.e., we have $RT_k(K) = \operatorname{span}\{\vec{\psi}_i, i = 1, \dots, 2(k+1)(k+2)\}$ with

$$\vec{\psi_i}(x,y) := \begin{cases} \begin{pmatrix} 1 \\ 0 \end{pmatrix} x^r y^s (0 \le r \le k+1, 0 \le s \le k) & \text{if } i = 1, \dots, (k+1)(k+2) \\ \begin{pmatrix} 0 \\ 1 \end{pmatrix} x^r y^s (0 \le r \le k, 0 \le s \le k+1) & \text{if } i = (k+1)(k+2) + 1, \dots, 2(k+1)(k+2) \\ (2) \end{cases}$$

For the construction of a $H(\operatorname{div}, \Omega)$ conforming space we have to ensure continuity of the normal component across element edges. This can be achieved by defining moments m_i , and basis functions $\vec{\phi}_i$ which are orthonormal with respect to this moments. Let

$$m_{i}(\vec{\phi}) := \begin{cases} \int_{e_{0}} \vec{\phi} \cdot n_{0} p_{r} \, ds(p_{r} \in p_{k}(e_{0}), \quad 0 \leq r \leq k) & \text{if } i = 1, \dots, k+1 \\ \int_{e_{1}} \vec{\phi} \cdot n_{1} p_{r} \, ds(p_{r} \in p_{k}(e_{1}), \quad 0 \leq r \leq k) & \text{if } i = k+2, \dots, 2k+2 \\ \int_{e_{2}} \vec{\phi} \cdot n_{2} p_{r} \, ds(p_{r} \in p_{k}(e_{2}), \quad 0 \leq r \leq k) & \text{if } i = 2k+3, \dots, 3k+3 \\ \int_{e_{3}} \vec{\phi} \cdot n_{3} p_{r} \, ds(p_{r} \in p_{k}(e_{3}), \quad 0 \leq r \leq k) & \text{if } i = 3k+4, \dots, 4k+4 \\ \int_{K} \vec{\phi} \begin{pmatrix} 1 \\ 0 \end{pmatrix} x^{r} y^{s}(0 \leq r \leq k-1, 0 \leq s \leq k) & \text{if } i = 4k+5, \dots, (k+1)(k+4) \\ \int_{K} \vec{\phi} \begin{pmatrix} 0 \\ 1 \end{pmatrix} x^{r} y^{s}(0 \leq r \leq k, 0 \leq s \leq k-1) & \text{if } i = (k+1)(k+4)+1, \dots, 2(k+1)(k+2) \end{cases}$$
(3)

Then, the basis functions $\vec{\phi}_i$ have to satisfy the condition

$$m_j(\vec{\phi}_i) = \delta_{ij}$$

We can represent $\vec{\phi}_i$ with respect to $\vec{\psi}_l$, i.e.

$$\vec{\phi_i} = \sum_{l=1}^{2(k+1)(k+2)} a_{il} \vec{\psi_l}$$

This leads to the following linear system

$$m_j(\vec{\phi}_i) = \sum_{l=1}^{2(k+1)(k+2)} a_{il} m_j(\vec{\psi}_l) = \delta_{ij}$$

If we define $b_{jl} := m_j(\vec{\psi}_l)$, then we have

$$(a_{il})_{il} = ((b_{jl})_{jl})^{-1}$$

For computational efficiency we later extend the coefficients a_{il} with respect to ψ_l to a basis of $(Q_{k+1,k+2}(K))^2$, which eliminates the need to distinguish several special cases in the evaluation of ϕ_i .

10.2.2 Raviart-Thomas elements RT_k on triangles

 $P_k(K)$ all polynomials of total degree $\leq k$ on triangle K. $\tilde{P}(K)$ all polynomials of total degree = k on triangle K. $p_k(e)$ all polynomials of degree $\leq k$ on edge e. Raviart-Thomas space on triangles

$$RT_k(K) := \{P_k(K)^2 + \vec{x}\tilde{P}_k(K)\}, \quad k \ge 0, \quad \dim RT_k = (k+1)(k+3)$$

First we can construct a basis for $RT_k(K)$, i.e., we have $RT_k(K) = \text{span}\{\vec{\psi}_i, i = 1, \dots, (k+1)(k+3)\}$ with

$$\vec{\psi}_i(x,y) := \begin{cases} \begin{pmatrix} 1 \\ 0 \end{pmatrix} x^r y^s (0 \le r+s \le k) & \text{if } i = 1, \dots, (k+1)(k+2)/2 \\ \begin{pmatrix} 0 \\ 1 \end{pmatrix} x^r y^s (0 \le r+s \le k) & \text{if } i = (k+1)(k+2)/2 + 1, \dots, (k+1)(k+2) \\ \begin{pmatrix} x \\ y \end{pmatrix} x^r y^{k-r} (0 \le r \le k) & \text{if } i = (k+1)(k+2) + 1, \dots, (k+1)(k+3) \end{cases}$$

$$\tag{4}$$

For the construction of a $H(\operatorname{div}, \Omega)$ conforming space we have to ensure continuity of the normal component across element edges. This can be achieved by defining moments m_i , and basis functions $\vec{\phi}_i$ which are orthonormal with respect to this moments. Let

$$m_{i}(\vec{\phi}) := \begin{cases} \int_{e_{0}} \vec{\phi} \cdot n_{0} p_{r} \, ds(p_{r} \in p_{k}(e_{0}), \quad 0 \leq r \leq k) & \text{if } i = 1, \dots, k+1 \\ \int_{e_{1}} \vec{\phi} \cdot n_{1} p_{r} \, ds(p_{r} \in p_{k}(e_{1}), \quad 0 \leq r \leq k) & \text{if } i = k+2, \dots, 2k+2 \\ \int_{e_{2}} \vec{\phi} \cdot n_{2} p_{r} \, ds(p_{r} \in p_{k}(e_{2}), \quad 0 \leq r \leq k) & \text{if } i = 2k+3, \dots, 3k+3 \\ \int_{K} \vec{\phi} \begin{pmatrix} 1 \\ 0 \end{pmatrix} x^{r} y^{s}(0 \leq r+s \leq k-1) & \text{if } i = 3k+4, \dots, 3k+3+k(k+1)/2 \\ \int_{K} \vec{\phi} \begin{pmatrix} 0 \\ 1 \end{pmatrix} x^{r} y^{s}(0 \leq r+s \leq k-1) & \text{if } i = 3k+4+k(k+1)/2, \dots, (k+1)(k+3) \\ (5) \end{cases}$$

Then, the basis functions $\vec{\phi}_i$ have to satisfy the condition

$$m_j(\vec{\phi}_i) = \delta_{ij}$$

We can represent $\vec{\phi}_i$ with respect to $\vec{\psi}_l$, i.e.

$$\vec{\phi}_i = \sum_{l=1}^{(k+1)(k+3)} a_{il} \vec{\psi}_l.$$

This leads to the following linear system

$$m_j(\vec{\phi}_i) = \sum_{l=1}^{(k+1)(k+3)} a_{il} m_j(\vec{\psi}_l) = \delta_{ij}$$

If we define $b_{jl} := m_j(\vec{\psi}_l)$, then we have

$$(a_{il})_{il} = ((b_{jl})_{jl})^{-1}$$

For computational efficiency we later extend the coefficients a_{il} with respect to ψ_l to a basis of $(P_{k+1}(K))^2$, which eliminates the need to distinguish several special cases in the evaluation of ϕ_i .

10.2.3 Nedelec elements ND_k on cubes

 $Q_{l,m,n}$ all polynomials of degree $\leq l$ in x-direction, of degree $\leq m$ in y-direction and of degree $\leq n$ in z-direction. Nedelec space on cubes

$$ND_k(Q) := \{ u : u_1 \in Q_{k-1,k,k}, u_2 \in Q_{k,k-1,k}, u_2 \in Q_{k,k,k-1} \}, \dim ND_k = 3k(k+1)^2$$

First we have to construct a basis for $ND_k(Q)$, i.e., we have $ND_k(Q) = \operatorname{span}\{\vec{\psi}_i, i = 1, \ldots, 3k(k+1)^2\}$ with

$$\vec{\psi_i}(x,y,z) := \begin{cases} \begin{pmatrix} 1\\0\\0 \end{pmatrix} x^r y^s z^t (0 \le r \le k-1, 0 \le s \le k, 0 \le t \le k) & \text{if } i = 1, \dots, k(k+1)^2 \\ \begin{pmatrix} 0\\1\\0 \end{pmatrix} x^r y^s z^t (0 \le r \le k, 0 \le s \le k-1, 0 \le t \le k) & \text{if } i = k(k+1)^2 + 1, \dots, 2k(k+1)^2 \\ \begin{pmatrix} 0\\0\\1 \end{pmatrix} x^r y^s z^t (0 \le r \le k, 0 \le s \le k, 0 \le t \le k-1) & \text{if } i = 2k(k+1)^2 + 1, \dots, 3k(k+1)^2 \end{cases}$$
(6)

For the construction of a $H(\operatorname{curl}, \Omega)$ conforming space we have to ensure continuity of the tangential components across element faces. This can be achieved by defining moments m_i , and basis functions ϕ_i which are orthonormal with respect to this moments. Let

$$m_{i}(\vec{\phi}) := \begin{cases} \int_{e} \vec{\phi} \cdot \vec{t} q \, ds & \text{if } q \in p_{k-1}(e) \\ \int_{f} \vec{\phi} \times \vec{n} q \, df & \text{if } q \in Q_{k-2,k-1} \times Q_{k-1,k-2} \\ \int_{Q} \vec{\phi} \cdot q \, dx & \text{if } q \in Q_{k-1,k-2,k-2} \times Q_{k-2,k-1,k-2} \times Q_{k-2,k-1,k-2} \end{cases}$$
(7)

Then, the basis functions $\vec{\phi_i}$ have to satisfy the condition

$$m_j(\vec{\phi}_i) = \delta_{ij}$$

We can represent $\vec{\phi}_i$ with respect to $\vec{\psi}_l$, i.e.

$$\vec{\phi_i} = \sum_{l=1}^{3k(k+1)^2} a_{il} \vec{\psi_l}.$$

This leads to the following linear system

$$m_j(\vec{\phi}_i) = \sum_{l=1}^{3k(k+1)^2} a_{il} m_j(\vec{\psi}_l) = \delta_{ij}$$

If we define $b_{jl} := m_j(\vec{\psi}_l)$, then we have

$$(a_{il})_{il} = ((b_{jl})_{jl})^{-1}$$

10.2.4 Nedelec elements ND_k on tetrahedrals

11 Polynomials

Most of the subroutines for use and manipulation of polynomials are contained in the module poly located in the file fox/poly.f90. The module polydat contains some global data structures, created to avoid the recomputation of polynomial coefficients.

Most important is the definition of the polynomial basis functions. They are declared by the integer parameter ptyp. In the moment the following values for ptyp are allowed

ptyp	basis
0	Monomials
1	Legendre polynomials
2	Tschebyscheff polynomials
3	Antiderivatives of Legendre polynomials
4	Orthonormal Legendre polynomials
5	Lagrange polynomials (uniform nodes)
6	Lagrange polynomials (arbitrary nodes)
10	Raviart-Thomas (RT) polynomials
13	Nedelec (ND) polynomials
14	Traces of Nedelec (TND) polynomials
15	PEERS polynomials

The type of polynomials for a given ptyp can be printed in clear text to standard output by printpoly where fin is an error code if a wrong/non-existent type is chosen.

```
subroutine printpoly(ptyp,fin)
integer :: ptyp,fin
```

Other subroutines recommended for public use are the following:

Print the internal one-dimensional polynomial coefficients of order i to channel out

```
subroutine printpmi(i,out)
use polydat, only: npmi,pmi
integer, intent(in) :: i,out
```

Evaluate base functions up to degree p at point x

```
subroutine ptab1(x,p,ptyp,tab)
integer, intent(in) :: p,ptyp
real(kind=dp), intent(in) :: x
real(kind=dp), intent(out) :: tab(0:max(1,p))
```

Evaluate derivatives of base functions up to degree p at point x

```
subroutine pstab1(x,p,ptyp,tab)
use polydat, only: pmi,npmi
integer, intent(in) :: p,ptyp
real(kind=dp), intent(in) :: x
real(kind=dp), intent(out) :: tab(0:max(1,p))
```

Evaluate second derivatives of base functions up to degree p at point x

```
subroutine psstab1(x,p,ptyp,tab)
use polydat, only: npmi,pmi
integer, intent(in) :: p,ptyp
real(kind=dp), intent(in) :: x
real(kind=dp), intent(out) :: tab(0:max(1,p))
```

Evaluate base functions up to degree (px,py) at point (x,y)

```
subroutine ptab2n(x,y,px,py,typ,ptyp,tab)
use polydat, only: tslegs
real(kind=dp), intent(in) :: x,y
integer, intent(in) :: px,py,typ,ptyp
real(kind=dp), intent(out) :: tab(0:*)
```

Evaluate derivatives of base functions up to degree (px,py) at point (x,y), tab1 contains the x-derivative and tab2 the y-derivative

```
subroutine pstab2n(x,y,px,py,typ,ptyp,tab1,tab2)
real(kind=dp), intent(in) :: x,y
integer, intent(in) :: px,py,typ,ptyp
real(kind=dp), dimension(0:*), intent(out) :: tab1,tab2
```

Evaluate base functions up to degree (px,py,pz) at point (x,y,z)

```
subroutine ptab3(x,y,z,px,py,pz,typ,ptyp,tab)
real(kind=dp), intent(in) :: x,y,z
integer, intent(in) :: px,py,pz,typ,ptyp
real(kind=dp), intent(out) :: tab(0:*)
```

Evaluate derivatives of base functions up to degree (px,py,pz) at point (x,y,z), tab1 contains the x-derivative, tab2 the y-derivative and tab3 the z-derivative

```
subroutine pstab3(x,y,z,px,py,pz,typ,ptyp,tab1,tab2,tab3)
real(kind=dp), intent(in) :: x,y,z
integer, intent(in) :: px,py,pz,typ,ptyp
real(kind=dp), dimension(0:*), intent(out) :: tab1,tab2,tab3
```

Interpolates (fi,xi) with n+1 nodes using monomials

```
subroutine ipol1(fi,xi,n,coeff)
integer, intent(in) :: n
real(kind=dp), intent(in) :: fi(0:n),xi(0:n)
real(kind=dp), intent(out) :: coeff(0:n)
```

Compute all Lagrange base functions with polynomial degrees px on a rectangle or triangle using a tensor product node distribution

```
subroutine ipol2(fi,xi1,xi2,typ,px,coeff)
integer, intent(in) :: px(0:1),typ
real(kind=dp), dimension(0:*), intent(in) :: xi1,xi2
real(kind=dp), dimension(0:mo,0:mo), intent(in) :: fi
real(kind=dp), dimension(0:mo,0:mo), intent(out) :: coeff
```

Compute the coefficients of the i-th Lagrange polynomial with n+1 nodes

```
subroutine lagrangei(xi,n,i,lagpol)
integer, intent(in) :: n,i
real(kind=dp), intent(in) :: xi(0:n)
real(kind=dp), intent(out) :: lagpol(0:n)
```

Compute uniform nodes for continuous (ctyp=1) or discontinuous (ctyp=0) interpolation on an interval [a,b].

```
subroutine ipnodes(n,ctyp,a,b,xi)
integer, intent(in) :: n,ctyp
real(kind=dp), intent(in) :: a,b
real(kind=dp), intent(out) :: xi(0:n)
```

Transformation from monomial base to base 'ptyp' on an interval.

```
subroutine ctpol1(coeff,p,ptyp)
integer, intent(in) :: p,ptyp
real(kind=dp), intent(inout) :: coeff(0:max(1,p))
```

Transformation from monomial base to base 'ptyp' on a rectangle or a triangle.

```
subroutine ctpol2(coeff,px,typ,ptyp)
integer, intent(in) :: px(0:1),typ,ptyp
integer, parameter :: fm=10
real(kind=dp), intent(inout) :: coeff(0:fm,0:fm)
```

Transformation of a polynomial with monomial base functions to a polynomial with Legendre polynomials as base functions.

```
subroutine ctleg1(coeff,p)
use polydat
integer, intent(in) :: p
real(kind=dp), intent(inout) :: coeff(0:p)
```

Transformation of Legendre-coefficients to Antiderivatives of Legendre-polynomials

```
subroutine cbfleg1(coeff,p)
integer, intent(in) :: p
real(kind=dp), intent(inout) :: coeff(0:p)
```

$$n_{i} = \prod_{j \neq i}^{p} (x_{i} - x_{j})$$

$$L_{i}(x) = n_{i}^{-1} \prod_{j \neq i}^{p} (x - x_{j})$$

$$L'_{i}(x) = n_{i}^{-1} \sum_{j \neq i}^{p} \prod_{\substack{k=0\\ j \neq i}}^{p} (x - x_{k})$$

$$L''_{i}(x) = n_{i}^{-1} \sum_{j \neq i}^{p} \sum_{\substack{k=0\\ i \neq k, j \neq k}}^{p} \prod_{\substack{l=0\\ i \neq l, j \neq l, k \neq l}}^{p} (x - x_{l})$$

12 Interfaces to the integral libraries

12.1 2D-BEM

The source code files of the integral libraries are called liblap2.f90, liblame2.f90, liblem2.f90, liblame2.f90, liblame2.f90, liblame2.f90 and libgint2.f90. The file liblap2.f90 contains the implementation of the Galerkin elements for the Laplacian, the file liblame2.f90 contains the implementation of the Galerkin elements for the Lamé-operator and the file liblem2.f90 contains the implementation of the Galerkin elements for the Helmholtz-operator. Each of these files can be used independently of the others, but all files need the file libint2.f90 which contains the elementary integrals and the file libgint2.f90 which contains the generic numerical integration subroutines used by the other files.

Before using any subroutines in which numerical integrations involved we have to call the subroutine initgauss12 with a subroutine as argument which calculates for a given number of nodes the values of nodes and weights. initgauss12 will generate internally a table for the number of nodes from 1 to 32 for further use.

```
subroutine initgauss12(gauss)
external gauss
```

An example for such a gauss-routine is given in the following by using NAG-routines.

```
subroutine gauss(gqn,gqk,gqw)
integer gqn,itype,ifail
real gqk(1:gqn),gqw(1:gqn)
real a,b
external d01baz,d01bbf
a=-1.0
b= 1.0
itype=0
ifail=1
call d01bbf(d01baz,a,b,itype,gqn,gqw,gqk,ifail)
if (ifail.ne.0) then
```

```
ifail=0
call d01bcf(itype,a,b,a,b,gqn,gqw,gqk,ifail)
end if
end
```

Internal coefficients controlling the analytical or numerical integrations are set by

```
subroutine setc12(mode,ivalue,rvalue)
integer mode,ivalue
real rvalue
```

where ivalue is an integer parameter and rvalue a real parameter. mode=0 sets the kind of integration, i.e. ivalue=0 means analytical integration, ivalue=1 means doing the outer integration numerically and the inner integration analytically and ivalue=2 means all integrations numerically. The number of Gauss nodes gqna for the outer integration is set by mode=1 and the number of Gauss nodes gqnb for the inner integration by mode=2. The number of Gauss nodes gqnc for the potential integration is set by mode=3. sigma and ijn give the grading parameter and number of levels for the geometrical refined quadrature. mu describes the increasing of the number of quadrature points. farreg gives the boundary of the farfield where the usual quadrature rule is used without grading. By using mode=-1 the standard values are set; this subroutine is automatically called by initgauss12.

ivalue	rvalue
mtyp	
gqna	
gqnb	
gqnc	
ijn	sigma
	farreg
	mu
	mtyp gqna gqnb gqnc

We can use the subroutine getc12 to obtain the current values of the parameters.

```
subroutine getc12(mode,ivalue,rvalue)
integer mode,ivalue
real rvalue
```

In the following the interfaces and data formats of all user usable subroutines are presented. The analogous subroutines of liblap2.f90, liblame2.f90 and libhelm2.f90 share a common interface. Therefore we need only to state a generic interface. The actual names of the subroutines are build by using the prefix lap-, lame- or helm-.

We usually don't state the whole boundary, but we compute all integrals for two boundary elements, from which all other terms can be inferred. There are two ways of describing a boundary element Γ_i . First we can state the start point a_i and the end point e_i of Γ_i , or we can state the mid point $m_i = (e_i + a_i)/2$ and the difference vector from end point and mid point $d_i = (e_i - a_i)/2$.

Most operators demand the definition of some constants.

In the case of the Lamé-equation the Lamé-coefficients are defined in the program by using

subroutine initlame(lambda,mu)
real(kind=dp), intent(in) :: lambda,mu

before any other subroutine is called. All internal constants which are needed by 'liblame2.f90' are defined by this subroutine. As long as the coefficients don't change it is sufficient to call the subroutine only once.

In the case of the Helmholtz-equation the wavenumber 'kw' and the number of terms of the series expansion 'kn' are defined by

```
subroutine inithelm(kw,kn)
real(kind=dp), intent(in) :: kw
integer, intent(in) :: kn
```

The test and ansatz functions are given by

$$\varphi_{i,k}(\vec{x}) = \begin{cases} \left(\frac{d_i(\vec{x}-m_i)}{d_i^2}\right)^k & , \vec{x} \in \Gamma_i \\ 0 & , \text{otherwise} \end{cases}$$
(8)

The Galerkin elements are usually given by

$$F_{kl} = \int_{\Gamma_0} \varphi_{0,k}(\vec{x}) \int_{\Gamma_1} \varphi_{1,l}(\vec{y}) F(\vec{x},\vec{y}) \, ds_y \, ds_x$$

= $|d_0| \, |d_1| \int_{-1}^1 \int_{-1}^1 t_x^k t_y^l F(d_0 * t_x + m_0, d_1 * t_y + m_1) \, dt_y \, dt_x$

The values of the Galerkin elements can be real numbers, complex numbers or matrices. They are always stored in the same data structure.

integer, parameter :: fm=40
real(kind=dp) :: f(0:fm,0:fm,0:nt-1)

'fm' denotes the highest allowed polynomial degree which can be used. 'nt' stands for the number of components of the Galerkin element. For example for the Lamé equation we have four components, i.e. nt=4. We can access the Galerkin element $F_{kl}^{(r,s)}$, r, s = 0, 1 by f(k, l, 2 * r + s)

The Galerkin elements are computed by -integmd, which uses midpoint, difference vector and normal vector for the boundary elements 0 and 1. The kind of integration to be performed is defined in advance by setc12(0,ivalue,rvalue).

The highest polynomial degrees on boundary elements 0 and 1 must be given for the single layer potential by pv0 and pv1, for the double layer potential by pk0 and pk1 and for the hypersingular operator by pw0 and pw1. Note that not the hypersingular operator itself is computed, but a partial integrated form, which can be used completely analogous.

```
subroutine -integmd(m0,d0,n0,m1,d1,n1,pv0,pv1,pk0,pk1,pw0,pw1,fv,fk,fw)
! midpoint, diffvec and normal of boundary element 0
real(kind=dp), intent(in) :: m0(0:1),d0(0:1),n0(0:1)
! midpoint, diffvec and normal of boundary element 1
real(kind=dp) :: m1(0:1),d1(0:1),n1(0:1)
integer, intent(in) :: pv0,pv1,pk0,pk1,pw0,pw1
integer, parameter :: fm=40
real(kind=dp), dimension(0:fm,0:nt-1), intent(inout) :: fv,fk,fw
```

We can compute the Galerkin elements for the adjoint double layer potential, which are usually computed by taking the transposed matrix of the double layer potential in the same way .

subroutine -integmdks(m0,d0,n0,m1,d1,n1,pks0,pks1,fks)
! midpoint, diffvec and normal of boundary element 0
real(kind=dp), intent(in) :: m0(0:1),d0(0:1),n0(0:1)
! midpoint, diffvec and normal of boundary element 1
real(kind=dp), intent(in) :: m1(0:1),d1(0:1),n1(0:1)

```
integer, intent(in) :: pks0,pks1
integer, parameter :: fm=40
real(kind=dp), intent(inout) :: fks(0:fm,0:fm,0:nt-1)
```

For the computation of the right hand side we need the integrals over a general function multiplied with the test-functions.

$$I_k = \int_{\Gamma_0} f(\vec{x}) \varphi_{0,k}(\vec{x}) \, ds_x$$

```
subroutine -id(a0,e0,n0,f,n,gqn,gqk,gqw,iid)
c startpoint, endpoint and normal of the 0-th boundary element
      real a0(0:1),e0(0:1),n0(0:1)
c external subroutine with parameters x,n,f
c x(0:1): source point
c n(0:1): normal direction of the boundary in x
c f(0:1): value of the function in x
      external f
c maximal polynomial degree
      integer n
c quadrature
      integer gqn
      real gqk(1:gqn),gqw(1:gqn)
c table of the identity
      integer fm
      parameter (fm=20)
      real iid(0:fm,0:nt-1)
```

For the computation of the right hand side we also need

$$F_k = \int_{\Gamma_0} f(\vec{x}) \int_{\Gamma_1} F(\vec{x}, \vec{y}) \varphi_{1,k}(\vec{y}) \, ds_y \, ds_x$$

which can be computed by using the following subroutines which use the same parameter list, where 'op' stands for v (weakly singular), k (double layer), ks (adjoint double layer) and w (hypersingular), e.g. lamevpot.

```
subroutine -op-pot(a0,e0,n0,a1,e1,n1,f,n,op-kr)
c startpoint, endpoint and normal of the 0-boundary element
    real a0(0:1),e0(0:1),n0(0:1)
c startpoint, endpoint and normal of the 1-boundary element
    real a1(0:1),e1(0:1),n1(0:1)
```

```
c external subroutine with parameters x,n,f
c x(0:1): source point
c n(0:1): normal direction of the boundary in x
c f(0:1): value of the function in x
        external f
c highest polynomial degree
        integer n
c table of the values
        integer fm
        parameter (fm=20)
        real op-kr(0:fm,0:nt-1)
```

These subroutines also exist using midpoint and difference vector

subroutine -op-potmd(m0,d0,n0,m1,d1,n1,f,n,op-kr)

The values of the potential at a given point

$$F_k(\vec{x}) = \int_{\Gamma_1} F(\vec{x}, \vec{y}) \varphi_{1,k}(\vec{y}) \, ds_y$$

can be computed by using the following subroutines which use the same parameter list.

```
subroutine -op-potll(x,n0,m1,d1,n1,p1,op-kr)
c source point
    real x(0:1)
c midpoint, diff-vector and normal direction of the boundary element 1
    real m1(0:1),d1(0:1),n1(0:1)
c normal direction in the source point x
    real n0(0:1)
c highest polynomial degree
    integer p1
c table of the values
    integer fm
    parameter (fm=20)
    real op-kr(0:fm,0:nt-1)
```

The value of the potential can be calculated by summing up the results of '-op-potll' over the whole boundary.

The kernel functions F(x, y) of the integral operators are given by

subroutine -op-kern(d,n0,n1,kern)
real d(0:1),n0(0:1),n1(0:1),kern(0:nt-1)

d(0:1) is the difference of x and y. n0 denotes the normal direction of the boundary in x and n1 in y. kern(0:nt-1) is the value of the kernel function with 'nt' components.

For the implementation of integral equations of the second kind we have to test a base function with another base function

$$I_{kl} = \langle I\varphi_{0,k}, \varphi_{1,l} \rangle = \int_{\Gamma_0} \varphi_{0,k}(\vec{x}) \int_{\Gamma_1} \varphi_{1,l}(\vec{y}) \, ds_y \, ds_x$$

This is given by the subroutine 'genidgal'.

```
subroutine genidgal(m0,d0,n0,m1,d1,n1,p0,p1,idkl)
c midpoint, diffvec and normal of boundary element 0
    real m0(0:1),d0(0:1),n0(0:1)
c midpoint, diffvec and normal of boundary element 1
    real m1(0:1),d1(0:1),n1(0:1)
    integer p0,p1
    integer fm
    parameter (fm=20)
    real idkl(0:fm,0:fm)
```

Various subroutines located in 'libgint2.f90' perform the numerical quadratures.

Numerical computation of the potential for monomials, given only the kernel function

```
subroutine genpotln(x,n0,m1,d1,n1,py,potkr,kernf,nt,opt)
c source point of the potential
    real x(0:1)
c normal of boundary element 0
    real n0(0:1)
c midpoint, diffvec and normal of boundary element 1
    real m1(0:1),d1(0:1),n1(0:1)
c maximal polynomial degree
    integer py,nt
    external kernf
c tabler of the values of the potential
    integer fm
    parameter (fm=20)
    real potkr(0:fm,0:nt-1)
```

Numerical computation of the potential for arbitrary functions, given only the kernel function

real potw(0:nt-1)

Numerical computation of the Galerkin elements, given only the kernel function

```
subroutine gengalln(m0,d0,n0,m1,d1,n1,p0,p1,f,kernf,nt,opt)
c midpoint, diffvec and normal of boundary element 0
```

```
real m0(0:1),d0(0:1),n0(0:1)
c midpoint, diffvec and normal of boundary element 1
    real m1(0:1),d1(0:1),n1(0:1)
    integer p0,p1,nt,opt
    integer fm
    parameter (fm=20)
    real f(0:fm,0:fm,0:nt-1)
```

Numerical computation of the outer integration, given the analytical computed potential

```
subroutine gengall(m0,d0,n0,m1,d1,n1,p0,p1,f,potll,nt,opt)
c midpoint, diffvec and normal of boundary element 0
    real m0(0:1),d0(0:1),n0(0:1)
c midpoint, diffvec and normal of boundary element 1
    real m1(0:1),d1(0:1),n1(0:1)
    integer p0,p1
    integer fm
    parameter (fm=20)
    real f(0:fm,0:fm,0:nt-1)
    external potll
```

Numerical quadrature of a potential with a function

```
subroutine genpot(m0,d0,n0,m1,d1,n1,f,potll,mult,
                        p1,potkr,nt,opt)
c midpoint, diffvec and normal of boundary element 0
      real m0(0:1),d0(0:1),n0(0:1)
c midpoint, diffvec and normal of boundary element 1
      real m1(0:1),d1(0:1),n1(0:1)
c external subroutine with parameters x,n,f
c x(0:1): source point
c n(0:1): normal direction in x
c f(0:1): value in x
      external f, potll, mult
c maximal polynomial degree
      integer p1
      integer nt, opt
c table of the integrated potential
      integer fm
      parameter (fm=20)
      real potkr(0:fm,0:nt-1)
```

Numerical quadrature of a numerical potential with a function

```
c x(0:1): source point
c n(0:1): normal direction in x
c f(0:1): values in x
        external f,kernf,mult
c maximal polynomial degree
        integer p1
        integer nt,opt
c table of the integrated potential
        integer fm
        parameter (fm=20)
        real potkr(0:fm,0:nt-1)
```

Numerical quadrature of a double integral consisting of a singular kernel and two functions

```
subroutine gengalfln(m0,d0,n0,m1,d1,n1,f0,f1,kernf,emult,
                        galr,nt,opt)
c midpoint, diffvec and normal of boundary element 0
      real m0(0:1),d0(0:1),n0(0:1)
c midpoint, diffvec and normal of boundary element 1
      real m1(0:1),d1(0:1),n1(0:1)
c external subroutine with parameters x,n,f
c x(0:1): source point
c n(0:1): normal direction in x
c f(0:1): values in x
      external f0,f1,kernf,emult
c maximal polynomial degree
      integer p1
      integer nt, opt
c table of the integral
      real galr(0:nt-1)
```

Computation of the identity where f is allowed to have a singular point

$$I_{kr} = \int_{a0}^{e0} f_r(x) \left(\frac{s_x - (e0 + a0)/2}{(e0 - a0)/2}\right)^k dx$$

```
subroutine genid12(m0,d0,n0,p0,gqn,gqk,gqw,kid,fkt,nt,opt,sx)
c midpoint, diffvec and normal of boundary element 0
    real m0(0:1),d0(0:1),n0(0:1)
c function
    external fkt
c maximal polynomial degree
    integer p0
c quadrature
    integer gqn
    real gqk(1:gqn),gqw(1:gqn)
    integer nt,opt
c singular point
    real sx(0:1)
c table of the identity
    integer fm
```

```
parameter (fm=20)
real kid(0:fm,0:nt-1)
```

12.2 3D-BEM

The source code files of the integral libraries in the 3D-case are called liblap3.f90, liblame3.f90, liblame3.f90 and libgint3.f90. The file liblap3.f90 contains the implementation of the Galerkin elements for the Laplacian, the file liblame3.f90 contains the implementation of the Galerkin elements for the Lamé-operator and the file liblem3.f90 contains the implementation of the Galerkin elements for the Helmholtz-operator. Each of this files can be used independently of the others, but all files need the file libint3.f90 which contains the elementary integrals and the file libgint3.f90 which contains generic numerical integration subroutines used by the other files.

Before using any subroutines in which numerical integrations are involved we have to call the subroutine initgauss23 with a subroutine as argument, which calculates for a given number of nodes the values of the nodes and weights. The subroutines initgauss23, setc23 and getc23 correspond to the subroutines initgauss12, setc12 and getc12 in the 2D-BEM case and share the same interface.

In the same way we can compute the Galerkin elements for the adjoint double layer potential, which are usually computed by taking the transposed matrix of the double layer potential.

For the computation of the right hand side we need the integrals over a general function

multiplied with the test-functions.

$$I_{kl} = \int_{\Gamma_0} f(\vec{x}) \varphi_{0,kl}(\vec{x}) \, ds_x$$

```
subroutine genid23(bx,dx1,dx2,nx,tx,px,gqn,gqk,gqw,kid,fkt,nt)
! Element typ: 3=triangle, 4=rectangle
integer, intent(in) tx
! vector of the origin, boundaries, normal direction
real(kind=dp), dimension(0:2), intent(in) :: bx,dx1,dx2,nx
! polynomial degree
integer, intent(in) :: px(0:1)
! quadrature
integer, intent(in) :: gqn
real(kind=dp), intent(in) :: gqk(1:gqn),gqw(1:gqn)
integer, intent(in) :: nt
! table of the identity
real(kind=dp), intent(inout) :: kid(0:fm,0:fm,0:nt-1)
```

For the computation of the right hand side we also need

$$F_{kl} = \int_{\Gamma_0} f(\vec{x}) \int_{\Gamma_1} F(\vec{x}, \vec{y}) \varphi_{1,kl}(\vec{y}) \, ds_y \, ds_x$$

which can be computed by using the following subroutines which use the same parameter list, where 'op' stands for v (weakly singular), k (double layer), ks (adjoint double layer) and w (hypersingular), e.g. lamevpot.

```
subroutine -op-pot(bx,dx1,dx2,tx,nx,by,dy1,dy2,ty,ny,f,py,op-kr)
! Element typ: 3=triangle, 4=rectangle
integer, intent(in) :: tx,ty
! vector of the origin, boundaries, normal direction
real(kind=dp), dimension(0:2), intent(in) :: bx,dx1,dx2,nx
real(kind=dp), dimension(0:2), intent(in) :: by,dy1,dy2,ny
! polynomial degree
integer, intent(in) :: py(0:1)
! table of the potential
real(kind=dp), intent(inout) :: op-kr(0:fm,0:fm,0:*)
```

The values of the potential at a given point

$$F_{kl}(\vec{x}) = \int_{\Gamma_1} F(\vec{x}, \vec{y}) \varphi_{1,kl}(\vec{y}) \, ds_y$$

can be computed by using the following subroutines which use the same parameter list.

```
subroutine -op-potll(x,nx,by,dy1,dy2,ny,ty,py,op-kl)
!source point
real(kind=dp), intent(in) :: x(0:2),nx(0:2)
! vector of the origin, boundaries, normal direction
real(kind=dp), dimension(0:2), intent(in) :: by,dy1,dy2,ny
! Element typ: 3=triangle, 4=rectangle
integer, intent(in) :: ty
```

```
! polynomial degree
integer, intent(in) :: py(0:1)
! table of the potential
real(kind=dp), intent(inout) :: op-kl(0:fm,0:fm,0:*)
```

The value of the potential can be calculated by summing up the results of '-op-potll' over the whole boundary.

The kernel functions F(x, y) of the integral operators are given by

```
subroutine -op-kern(d,n0,n1,kern)
real(kind=dp), intent(in) :: d(0:2),n0(0:2),n1(0:2)
real(kind=dp), intent(out) :: kern(0:nt-1)
```

d(0:2) is the difference of x and y. n0 denotes the normal direction of the boundary in x and n1 in y. kern(0:nt-1) is the value of the kernel function with 'nt' components.

12.3 2D-FEM

In case of the 2D-FEM Galerkin elements, we have to distinguish between Galerkin matrices with test and ansatz spaces which are of the same kind

```
subroutine type-2-op(gm,p1,p2,p3,p4,px,py,typ,ptyp)
use poly
real(kind=dp), intent(inout) :: gm(0:*)
real(kind=dp), dimension(0:1), intent(in) :: p1,p2,p3,p4
integer, intent(in) :: px,py,typ,ptyp
```

and with different test and ansatz spaces.

```
subroutine type-2-op(gm,p1,p2,p3,p4,px1,py1,px2,py2,typ,ptyp1,ptyp2)
real(kind=dp), intent(inout) :: gm(0:*)
real(kind=dp), dimension(0:1), intent(in) :: p1,p2,p3,p4
integer, intent(in) :: px1,py1,px2,py2,typ,ptyp1,ptyp2
```

12.4 3D-FEM

```
subroutine type-3-op(gm,nodes,px,py,pz,typ,ptyp)
real(kind=dp), intent(inout) :: gm(0:*)
real(kind=dp), intent(in) :: nodes(0:2,0:7)
integer, intent(in) :: px,py,pz,typ,ptyp
```

```
subroutine type-3-op(gm,nodes,px1,py1,pz1,px2,py2,pz2,typ,ptyp1,ptyp2)
real(kind=dp), intent(inout) :: gm(0:*)
real(kind=dp), intent(in) :: nodes(0:2,0:7)
integer, intent(in) :: px1,py1,pz1,px2,py2,pz2,typ,ptyp1,ptyp2
```

13 Interface of the batch control language

All programs of *maiprogs* read the commands from a file. The implemented commands are described in the user manual [3]. The subroutines and functions which are needed for implementing the interpretation of the commands are described in the following. We have to distinguish between the routines which open and close the files and the routines for reading the parameters of commands.

The first subroutine is getopen which reads the arguments of the command line of the program itself (-o, -o2, -f, -d, -i, -r) and then opens the command file and also initializes most of the data structures.

```
subroutine getopen(eingabe0,ausgabe0,fin)
! only one call at program start for initialization
integer, intent(inout) :: fin ! error code, emergency stop
character(len=*), intent(in) :: eingabe0,ausgabe0
```

Here **eingabe0** is the name of the default input file, whereas **ausgabe0** is the name of the default output file. **fin** is a flag for emergency exit.

The second subroutine is **getline** which reads the next line from the input and tries to interpret the line as a standard command (#in, #out, #out2, #e, set, print, write2, do, continue, history, debug, #id., #ti, #time). If it recognizes no command the input line is returned to the calling program for further interpreting. It also controls the history buffer, do-loop control etc.

```
subroutine getline(fin)
integer, intent(inout) :: fin
```

The last subroutine is getclose which just closes input and output files.

```
subroutine getclose()
```

Now the subroutines and functions for interpretation of the input lines are given. All commands which read from the input line use the pointer **inpp** internally.

outset looks whether a channel (nr.1 upto 10) has been opened for output, and if not, it opens the corresponding file.

```
subroutine outset(chno,aus)
integer, intent(in) :: akno
integer, intent(out) :: aus
! create a new file for channel akno, allocated unit will be in aus
```

rdint reads an integer from the input line, an argument has to be present, otherwise an error message will be given.

```
function rdint()
integer :: rdint
```

rdreal reads a real number from the input line, an argument has to be present, otherwise an error message will be given.

function rdreal
real(kind=dp) :: rdreal

xrdint reads an integer from the input line and uses a default value wert if there is no more input or the symbol '-' is used.

```
function xrdint(wert)
integer :: xrdint
integer, intent(in) :: wert
```

xrdreal reads a real number from the input line and uses a default value wert if there is no more input or the symbol '-' is used.

```
function xrdreal(wert)
real(kind=dp) :: xrdreal
real(kind=dp), intent(in) :: wert
```

The most modern and comfortable way to access arguments for bcl-commands is to use the following set of commands yparse, yrdint, yrdreal and yrdstr. The subroutine yparse reads all arguments at once. This makes it possible to enclose the arguments in brackets and to separate them with colons, which was not possible before. Additionally, the arguments can be named and therefore given in arbitrary order.

subroutine yparse

The name of the optional argument is given in str and its default value in value.

```
function yrdint(str,value)
integer :: yrdint
integer, intent(in) :: value
character(len=*), intent(in) :: str
function yrdreal(str,value)
real(kind=dp) :: yrdreal
real(kind=dp), intent(in) :: value
character(len=*), intent(in) :: str
function yrdstr(str,value)
character(len=80) :: yrdstr
character(len=*), intent(in) :: str,value
```

The subroutine setglobvar allows to set global variables which can be used by bcl scripts. Here vt=0 means the variable is of integer type with value 'vi' and vt=1 means the variable is of real type with value 'vr'.

```
subroutine setglobvar(name,vt,vi,vr)
integer, intent(in) :: vt,vi
real(kind=dp), intent(in) :: vr
character(len=*), intent(in) :: name
```

The subroutine getglobvar allows to get global variables which are used by bcl scripts. Here vt=0 means the variable is of integer type with value 'vi' and vt=1 means the variable is of real type with value 'vr'. If 'vt=-1' the variable 'name' is not defined.

```
subroutine getglobvar(name,vt,vi,vr)
integer, intent(out) :: vt,vi
real(kind=dp), intent(out) :: vr
character(len=*) :: name
```

The following subroutines and functions are designed for internal use.

ausset looks whether a file has been opened for output, and if not, it opens the file.

```
subroutine ausset(ausgabe,ausflag,aus)
integer, intent(inout) :: ausflag
integer, intent(in) :: aus
character(len=*), intent(in) :: ausgabe
```

iscmd is a logical function tests for the next command in the input line and compares with str. The return value of iscmd is true after a command is recognized. Then the string currentcmd will be set to the value of str and the subroutine timing will be called.

```
function iscmd(str)
logical :: iscmd
character(len=*), intent(in) :: str
```

Example 13.1 This example shows the use of getopen, getline and getclose.

```
! 'recin' is the name of the default input file
! the main loop starts here
! note: common batch commands are contained in the file bcl.f
L
        and executed by the command getline
call getopen('recin', 'recout', fin)
  10 call getline(fin)
           if (fin.eq.1) then
! done, don't do any more
else if (iscmd('#px.')) then
! write mesh to output file
  . . .
else if (iscmd('mesh')) then
! initialisize the mesh
  . . .
 call timelog ! write computing time to screen and/or logfile
else
! error message
 call errcmd()
end if
if (fin .ne. 1) goto 10
```

call getclose()

14 Logging facilities

Messages (informational, warnings, errors) are written to the screen and/or to a log file. In the module 'error' there is the subroutine logmsg and the character variable msg containing the message.

```
subroutine logmsg(type,name,only)
character(len=*), intent(in), optional :: type,name,only
```

Supplying the optional argument type, we can define the type of the message, e.g. Error, Warning, Info. Supplying the optional argument name, we can use the name of the reporting procedure or command in the message. This has the advantage, that the reporting procedure can call first another subroutine for further processing, supplying the name, which finally leads to the call to logmsg. Using the optional argument, we can supercede the general configuration, writing only to 'Screen' or 'File'.

It is strongly advised to use the logging facilities for all kinds of structured output, i.e. for anything besides debugging outputs, so that the output can also be organized in a multicore/multi-computer environment.

We have to note that the integral libraries are not covered by the logging facilities. The integral libraries are intended to be used also externally, therefore a close connection would be harmful for this purpose. In the next Fortran revision there will also be some kind of exception handling incorporated into the language. Then logmsg will evaluate the type argument for an extended action and error reporting.

The following subroutine timelog writes the consumed cpu time since the last command (or timer reset) to the screen and/or log file. The measured time will be marked by str. If str is missing the current bcl-command name will be used.

```
subroutine timelog(str)
character(len=*), optional, intent(in) :: str
```

15 Parallelization

maiprogs currently supports three kinds of parallelization. First, parallelization on sharedmemory systems with OpenMP is fully supported and activated by default ('config -openmp=yes').

Second, parallelization on clusters (multi-computer systems) with MPI is supported (partly still in development) and has to be explicitly activated using 'config -mpi=yes'.

Third, parallelization using graphic cards with CUDA is in the early stages of support and has to be explicitly activated using 'config -cuda=yes'.

16 Internal organization of solvers

The generic and reusable solvers are contained in the files 'fox/lgsrev.f90' for real numbers and 'fox/xlgsrev.f90' for complex numbers. These solvers are used by the subroutines in the files 'fox/lgs.f90', which extend the solvers with the matrix-vector multiplication for real dense matrices, 'fox/xlgs.f90' with matrix-vector multiplication for complex dense matrices, 'fox/femlgs.f90' with matrix-vector multiplication for real and complex sparse matrices and 'fox/couplgs.f90' with dense and sparse matrices for coupled systems.

17 Internal organization of preconditioners

Most preconditioners on matrix level are contained in the file 'fox/mlbas.f90' for dense systems and in 'fox/mlfbas.f90' for sparse systems.

All implemented preconditioners are of Schwarz type. These preconditioners are distinguished by the construction of their subspace decomposition. In general we can write that a space Vwith base $\{\phi_i\}$ is decomposed in subspaces

$$V = V_0 + V_1 + \ldots + V_N, \quad V_l = \operatorname{span}\{\phi_i^l; i = 1, \ldots, \dim V_l\}$$

For the implementation we have to describe the construction of ϕ_i^l in terms of ϕ_i .

- 1. The simplest subspace decomposition is given by a partition of the base functions. Restriction and prolongation operators are simply given by the identity acting on a subspace.
- 2. Another possibility is a subspace decomposition given by a partition of the base functions with an additional coarse grid on which base functions are given as linear combinations of an arbitrary number of fine grid base functions. These are the so called Hh-methods.
- 3. A famous possibility is nested subspaces where we have a sequence of even coarser subspaces/ grids which are constructed by the linear combination of few fine grid base functions to a coarse grid base function. In the multiplicative Schwarz case these are the multigrid methods and in the additive Schwarz case the BPX-like methods.
- 4. A further case is a complete transformation of the standard base functions to a base with special properties, where usually a one-dimensional Schwarz preconditioner, the diagonal scaling, is used. Known examples are the hierarchical base and prewavelet or wavelet bases.

In the following we describe the interface to the implementations of these preconditioners.

1. The partition of the base functions is given by the arrays

integer nxm,ixm(0:*),xm(0:nxm),am(0:nxm)

An additional array for the local inverse is given by

integer ipvt(0:*)

Using these definitions we implement the additive Schwarz preconditioner

subroutine asmp(ktyp,b,ixm,xm,am,nxm,ipvt,n,z,r)
integer ktyp,n
real b(0:*),z(0:n-1),r(0:n-1)

the multiplicative Schwarz preconditioner

subroutine msmp(ktyp,b,a,ix,ixm,xm,am,nxm,ipvt,flag,n,z,r)
integer ktyp,flag,n,ix(0:*)
real a(0:*),b(0:*),z(0:n-1),r(0:n-1)

and the symmetric multiplicative Schwarz preconditioner

subroutine msmp2(ktyp,b,a,ix,ixm,xm,am,nxm,ipvt,flag,n,z,r)
integer ktyp,flag,n,ix(0:*)

real a(0:*),b(0:*),z(0:n-1),r(0:n-1)

2. The coarse grid base is given by the arrays

integer ncxm,icxm(0:*),cxm(0:ncxm)
real wcxm(0:*)

An additional array for the coarse grid inverse is given by

integer cipvt(0:*)

Now the additive Schwarz preconditioner with coarse grid is given by

```
subroutine varasmp(ktyp,b,ixm,xm,am,nxm,ipvt,
* icxm,wcxm,cxm,ncxm,cipvt,n,z,r)
integer ktyp,n
real b(0:*),z(0:n-1),r(0:n-1)
```

3. The memory distribution of the nested subspaces is given by

integer mtop,am(0:mtop),xfm(0:mtop),xfn(0:mtop)

The projections (restriction and prolongation) from level to level are given by the following arrays

```
integer prom
parameter (prom=9)
integer pro(0:prom,0:*), hpro(0:prom,0:*)
real prow(1:prom,0:*),hprow(1:prom,0:*)
integer difsi(0:5,0:*)
real difsw(1:5,0:*)
```

Using these definitions we implement the Multilevel additive Schwarz method with exact solution at the lowest level

```
integer ktyp,mdc
real a(0:*),f(0:*),x(0:*)
real haard(0:*)
integer ix(0:*),ipvt(0:*)
integer rp(0:*),ri(0:1,0:*)
c Position und Anzahl der Netze
integer ngm(0:mtop),ngn(0:mtop)
```

the multigrid algorithm

```
subroutine mg(mtop,mu,nu1,nu2,mds,mdc,mgr,omega,
       *
                      am,a,xfm,xfn,x,f,pro,prow,ix,
                      difsi,difsw,drh,rp,ri,rci,ngm,ngn,ncm,ncn,
                      dntyp,ktyp,nt,ipvt)
  c fuehrt einen Multigridschritt auf level mtop durch
        integer mu,dntyp,ktyp,nt,mds,mdc,mgr
        integer nu1(0:mtop),nu2(0:mtop)
        real
                omega(0:mtop)
        real a(0:*),f(0:*),x(0:*)
        integer ix(0:*),rci(0:*),ipvt(0:*)
        integer rp(0:nt-1,0:*),ri(0:1,0:*)
                drh(0:2,0:*)
        real
  c Position und Anzahl der Netze
        integer ngm(0:mtop),ngn(0:mtop)
  c Position und Anzahl der logischen Freiheitsgrade
        integer ncm(0:mtop),ncn(0:mtop)
  and the BPX-algorithm
        subroutine bpx(mtop,mdc,xfm,xfn,x,f,pro,prow,
                       difsi,difsw,drh,rp,ri,ngm,ngn,nt,ktyp)
  c computes one bpx step at level mtop
        integer nt,ktyp,mdc
        real f(0:*),x(0:*)
        real
                drh(0:2,0:*)
        integer rp(0:nt-1,0:*),ri(0:1,0:*)
  c Position und Anzahl der Netze
        integer ngm(0:mtop),ngn(0:mtop)
4.
        subroutine hiera(ktyp,mtop,xfm,xfn,x,f,hpro,hprow,hdiag)
  c Projeziere auf die hierarchische Basis
  c Teile durch die Diagonale
  c Projeziere zurueck
        integer mtop,ktyp
        integer xfm(0:mtop),xfn(0:mtop)
        real f(0:*),x(0:*),hdiag(0:*)
        integer prom
        parameter (prom=9)
        integer hpro(0:prom,0:*)
        real
                hprow(1:prom,0:*)
```

18 Configuration

'makefile' is the topmost Makefile whereas every folder contains its own Makefile which is called by the topmost Makefile. 'config' is a shell script which determines the operating system, the used FORTRAN compiler and which libraries are available. Using this informations 'config' sets the Compiler options and link paths which are necessary to compile the whole program system. It decides also whether it is necessary or possible to add some code to replace the BLAS and LAPACK-libraries, which are primarily used, by an optimized version, e.g. Intel's MKL. (this code is located in the directory ads/). It generates the files 'makefile.mai' and 'makefile.gen'.

19 Functions and boundary data

Functions describing volume data, boundary data, nonlinear behavior and exact solutions and their derivatives are given in the modules 'funct??' located in the files 'funct??.f90', where ?? denotes the short-cut of the configuration. Here we have to distinguish mainly between Dirichlet and Neumann boundary data and volume data with the prefixes d-, n- and v-, respectively. The operators are denoted by the prefixes lap-, lame-, helm- and maxw-. The data function is denoted by the postfix '-f' and the corresponding exact solution is denoted by '-fe'. An additional derivative is indicated by a '-s-'. E.g. the derivative of Dirichlet data for the Laplacian is denoted by 'dslapf' (d-s-lap-f) and the exact solution of the Dirichlet problem by 'dlapfe'. Additionally there is the module 'ltyp??' defined, containing the integer variable 'ltyp(0:1)' steering the choice of the function which has to be evaluated. The subroutines implementing the boundary data functions have the following structure

```
subroutine pre-op-f(x,nx,fx)
use ltyp??
real(kind=dp) :: x(0:*),nx(0:*),fx(0:*)
select case (ltyp(0))
case (0)
case (1)
end select
end subroutine pre-op-f
```

Volume data functions are given by

```
subroutine v-op-f(x,fx)
use ltyp??
real(kind=dp) :: x(0:*),fx(0:*)
select case (ltyp(0))
case (0)
case (1)
end select
end subroutine v-op-f
```

The actual components of the arguments 'x' and 'nx' depends on the configuration. 'nx' describes the direction of a derivative, usually the normal direction. 'fx' contains the result

of the evaluation of the function, which is denoted by 'ltyp(0)' given by the common block 'ltypc'. There are printing functions for boundary data and volume data which describe the function in clear-text on standard output.

```
subroutine pr-op-f(ltyp)
integer, intent(in) :: ltyp
select case (ltyp)
case (0)
case (1)
case default
end select
end subroutine pr-op-f
subroutine prv-op-f(ltyp)
integer, intent(in) :: ltyp
select case (ltyp)
case (0)
case (1)
case default
end select
end subroutine prv-op-f
```

References

- M. Maischak, The analytical computation of the Galerkin elements for the Laplace, Lamé and Helmholtz equation in 2D-BEM. Preprint 95-15, DFG-Schwerpunkt Randelementmethoden.
- [2] M. Maischak, The analytical computation of the Galerkin elements for the Laplace, Lamé and Helmholtz equation in 3D-BEM. Preprint 95-16, DFG-Schwerpunkt Randelementmethoden.
- [3] M. Maischak, Manual of the program system maiprogs. Preprint, Institut für Angewandte Mathematik, Universität Hannover.