

Software Abstractions for Structure Preservation

Matt Knepley

Computer Science and Engineering
University at Buffalo

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Never believe anything
until you run it.

Outline

Structure Preservation

Finite Elements

Algebraic Solvers

Timesteppers

Lessons

What is a Structure-Preserving Method?

Conservation

Conserved quantities can arise,

from continuous symmetries.

(Neuenschwander 2017)

What is a Structure-Preserving Method?

Monotonicity

We can preserve

What is a Structure-Preserving Method?

Monotonicity

We can preserve

solution positivity (Horvath 2004)

entropy monotonicity (Kraus and Hirvijoki 2017)

solution monotonicity (Suresh and Huynh 1997)

What is a Structure-Preserving Method?

Manifolds

We can preserve

What is a Structure-Preserving Method?

Manifolds

We can preserve

symplectic manifolds, (Ranocha and Ketcheson 2020)

chiral manifolds, (Brower 1971)

group manifolds. (Munthe-Kaas 1999)

What is a Structure-Preserving Method?

Algebraic Relations

We can preserve

What is a Structure-Preserving Method?

Algebraic Relations

We can preserve

symplecticity, (Skeel and Cieśliński 2020)

algebraic compatibility, (Bonelle 2014)

null spaces. (Schöberl 1999)

What might I want from Software?

Accuracy

What might I want from Software?

Accuracy

Stability

What might I want from Software?

Accuracy

Stability

Efficiency

What might I want from Software?

Accuracy

Stability

Efficiency

Scalability

What might I want from Software?

Understandability

What might I want from Software?

Understandability

Concision and Simplicity

What might I want from Software?

Understandability

Concision and Simplicity

Fewest Concepts (**Occam's Razor**)

What might I want from Software?

Understandability

Concision and Simplicity

Fewest Concepts ([Occam's Razor](#))

Ex. UNIX File abstraction

What might I want from Software?

Maintainability

What might I want from Software?

Maintainability

Small maintainer group

What might I want from Software?

Maintainability

Small maintainer group

Often depends on workflows (Configure/Build/Test)

What might I want from Software?

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Porting and optimization

What might I want from Software?

Maintainability

Small maintainer group

Often depends on workflows (Configure/Build/Test)

Porting and optimization

Ex. **PETSc** (Brown, Knepley, and Smith 2015)

What might I want from Software?

Extensibility

What might I want from Software?

Extensibility

Composability (Brown, Knepley, May, et al. 2012)

What might I want from Software?

Extensibility

Composability (Brown, Knepley, May, et al. 2012)

Can existing objects form a new thing?

What might I want from Software?

Extensibility

Composability (Brown, Knepley, May, et al. 2012)

Can existing objects form a new thing?

Increasing functionality, constant maintenance burden

What might I want from Software?

Extensibility

Composability (Brown, Knepley, May, et al. 2012)

Can existing objects form a new thing?

Increasing functionality, constant maintenance burden

Ex. Reynolds-robust PC (Farrell, Mitchell, et al. 2019)

What might I want from Software?

Humility

What might I want from Software?

Humility

Your interface might not be for everyone

What might I want from Software?

Humility

Your interface might not be for everyone

Expose multiple layers

What might I want from Software?

Humility

Your interface might not be for everyone

Expose multiple layers

Ex. BLAS/LAPACK (Anderson et al. 1995)

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Structure Preservation

Finite Elements

Primal Basis

Dual Basis

Finite Elements

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Outline

Finite Elements

Primal Basis

Dual Basis

Finite Elements

Basis Representation

How should we represent an element?

Basis Representation

How should we represent an element?

Tabulate basis functions

Assemble residual/Jacobian

L_2 projection

Boundary conditions

How should we represent an element?

Tabulate basis functions

FIAT

Deal.II

DUNE

FreeFEM++

Basis Representation

What could we do with
an explicit basis representation?

What could we do with
an explicit basis representation?

Runtime tabulation for particle methods

Outline

Finite Elements

Primal Basis

Dual Basis

Finite Elements

Dual Basis

How could we tabulate the dual basis?

How could we tabulate the dual basis?

By Riesz-Markov-Kakutani (Wikipedia 2015a),

dual vectors are quadrature rules.

$$\psi_i \rightarrow \{\mathbf{x}_i, \mathbf{w}_i\}$$

Dual Basis

How could we tabulate the dual basis?

We also have a geometric
decomposition of the dual space

mesh point $\rightarrow \{\psi_i\}$

Dual Basis

Exposing the dual basis allows
cheap, custom interpolation.

Dual Basis

Exposing the dual basis allows
cheap, custom interpolation.

The geometric decomposition
makes interpolation on
embedded manifolds easy.

Dual Basis

Geometric decomposition +
Discrete Hodge Star =

(Isaac 2022)

Geometric decomposition +

Discrete Hodge Star =

a single isomorphism to trace-free subspaces

$$\overset{\circ}{\star}_T : \mathcal{P}_r \Lambda^k(T) \rightarrow \overset{\circ}{\mathcal{P}}_{r+k+1}^- \Lambda^{n-k}(T)$$

$$\overset{\circ}{\star}_T : \mathcal{P}_r^- \Lambda^k(T) \rightarrow \overset{\circ}{\mathcal{P}}_{r+k} \Lambda^{n-k}(T)$$

Dual Basis

Geometric decomposition +

Discrete Hodge Star =

a single isomorphism to trace-free subspaces

$$\overset{\circ}{\star}_T : \Lambda^k(\overline{T}) \rightarrow \overset{\circ}{\Lambda}{}^{n-k}(\overline{T})$$

that acts pointwise.

Dual Basis

Geometric decomposition +

Discrete Hodge Star =

a single extension operator

$$E_{f,g} : \mathring{\Lambda}^k(\bar{f}) \rightarrow \Lambda^k(\bar{g})$$

that acts pointwise.

Geometric decomposition +

Discrete Hodge Star =

a single extension operator that decomposes

$$\mathcal{P}_r \Lambda^k(\bar{g}) = \bigoplus_{f \in \Delta(g)} E_{f,g} \left(\mathring{\mathcal{P}}_r \Lambda^k(\bar{f}) \right)$$

$$\mathcal{P}_r^- \Lambda^k(\bar{g}) = \bigoplus_{f \in \Delta(g)} E_{f,g} \left(\mathring{\mathcal{P}}_r^- \Lambda^k(\bar{f}) \right)$$

Dual Basis

Geometric decomposition +

Discrete Hodge Star =

a single extension operator that decomposes

$$\Lambda^k(\bar{g}) = \bigoplus_{f \in \Delta(g)} E_{f,g} \left(\overset{\circ}{\Lambda}{}^k(\bar{f}) \right)$$

Outline

Finite Elements

Primal Basis

Dual Basis

Finite Elements

Instead of names,
we can refer to elements by structure

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we can refer to elements by structure

Primal Space

polynomial

trimmed polynomial

direct product

direct sum

FE Representation

Instead of names,
we can refer to elements by structure

Dual Space

Lagrange

direct sum

Raviart-Thomas on a Simplex

```
-petscspace_degree <k>
-petscspace_type ptrimmed
```

Raviart-Thomas on a Simplex

```
-petscspace_degree <k>
-petscspace_type ptrimmed

-petscdualspace_form_degree -1
-petscdualspace_order <k>
-petscdualspace_lagrange_trimmed true
```

Raviart-Thomas on a Quadrilateral

```
-petscspace_type sum
-petscspace_variables 2
-petscspace_components 2
-petscspace_sum_spaces 2
-petscspace_sum_concatenate true
```

Raviart-Thomas on a Quadrilateral

```
-petscspace_type sum
-petscspace_variables 2
-petscspace_components 2
-petscspace_sum_spaces 2
-petscspace_sum_concatenate true

-sumcomp_0_petscspace_variables 2
-sumcomp_0_petscspace_type tensor
-sumcomp_0_petscspace_tensor_spaces 2
-sumcomp_0_petscspace_tensor_uniform false
-sumcomp_0_tensorcomp_0_petscspace_degree <k>
-sumcomp_0_tensorcomp_1_petscspace_degree <k-1>
```

Raviart-Thomas on a Quadrilateral

```
-sumcomp_1_petscspace_variables 2
-sumcomp_1_petscspace_type tensor
-sumcomp_1_petscspace_tensor_spaces 2
-sumcomp_1_petscspace_tensor_uniform false
-sumcomp_1_tensorcomp_0_petscspace_degree <k-1>
-sumcomp_1_tensorcomp_1_petscspace_degree <k>
```

Raviart-Thomas on a Quadrilateral

```
-sumcomp_1_petscspace_variables 2
-sumcomp_1_petscspace_type tensor
-sumcomp_1_petscspace_tensor_spaces 2
-sumcomp_1_petscspace_tensor_uniform false
-sumcomp_1_tensorcomp_0_petscspace_degree <k-1>
-sumcomp_1_tensorcomp_1_petscspace_degree <k>

-petscdualspace_form_degree -1
-petscdualspace_order <k>
-petscdualspace_lagrange_trimmed true
```

Brezzi-Douglas-Marini on a Simplex

-petscspace_degree <k>

Brezzi-Douglas-Marini on a Simplex

```
-petscspace_degree <k>
-petscdualspace_form_degree -1
-petscdualspace_order <k>
-petscdualspace_lagrange_trimmed false
```

First Kind Nedelec on a Simplex

```
-petscspace_degree <k>
-petscspace_type ptrimmed
```

First Kind Nedelec on a Simplex

```
-petscspace_degree <k>
-petscspace_type ptrimmed

-petscdualspace_form_degree 1
-petscdualspace_order <k>
-petscdualspace_lagrange_trimmed true
```

Second Kind Nedelec on a Simplex

-petscspace_degree <k>

Second Kind Nedelec on a Simplex

```
-petscspace_degree <k>  
-petscdualspace_form_degree 1  
-petscdualspace_order <k>  
-petscdualspace_lagrange_trimmed false
```

Could we build
an explicit basis for $\text{Alt}^k V$?

[src/dm/dt/interface/dtaltv.c](#)

We can check that the differential commutes with discretization:

$$d\Pi(\omega) = \Pi(d\omega)$$

[src/dm/dt/tests/ex14.c](#)

We can check that the differential commutes with discretization:

$$d\Pi(\omega) = \Pi(d\omega)$$

[src/dm/dt/tests/ex14.c](#)

Produce a constructive proof in Lean?

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Smoothers for

$$L + \alpha K$$

can suffer as $\alpha \rightarrow \infty$ if

$$\mathcal{N}(K) \neq \emptyset.$$

Smoothers for

$$-\nabla \cdot 2\nu\epsilon(\mathbf{u}) + (\mathbf{u} \cdot \nabla)\mathbf{u} - \alpha \nabla(\nabla \cdot \mathbf{u})$$

can suffer as $\alpha \rightarrow \infty$ if

$$\mathcal{N}(\nabla(\nabla \cdot \mathbf{u})) \neq \emptyset.$$

The Schur complement is almost

$$S^{-1} \approx -(\nu + \alpha)M_p^{-1}$$

but the velocity smoother is hard.

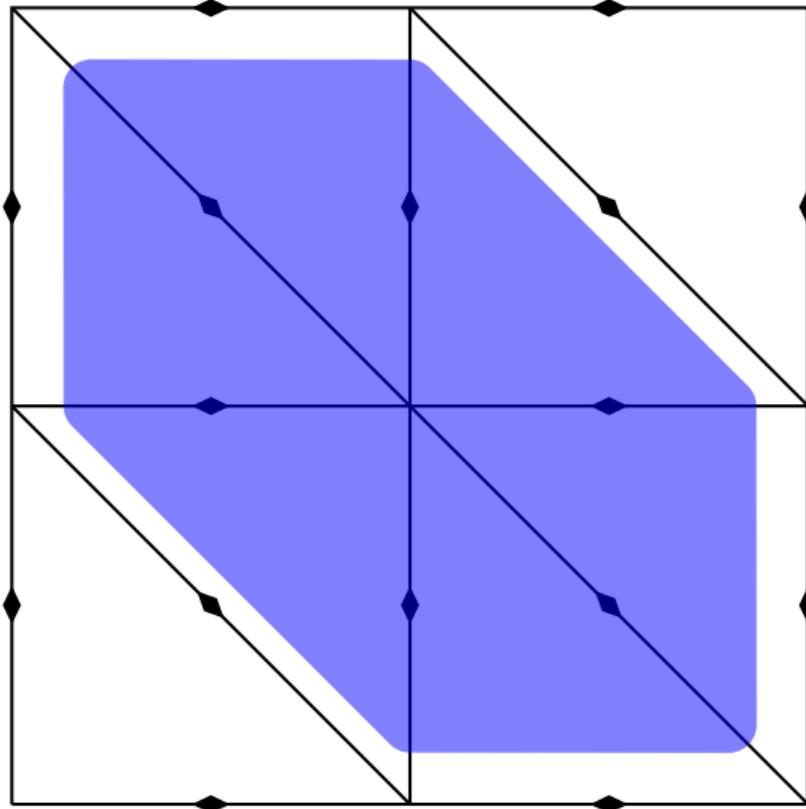
Patch smoothers satisfying

$$\mathcal{N}(K) = \sum_i V_i \bigcap \mathcal{N}(K)$$

are robust.

(Schöberl 1999)

Parameter-Robust Smoothers



Parameter-Robust Smoothers

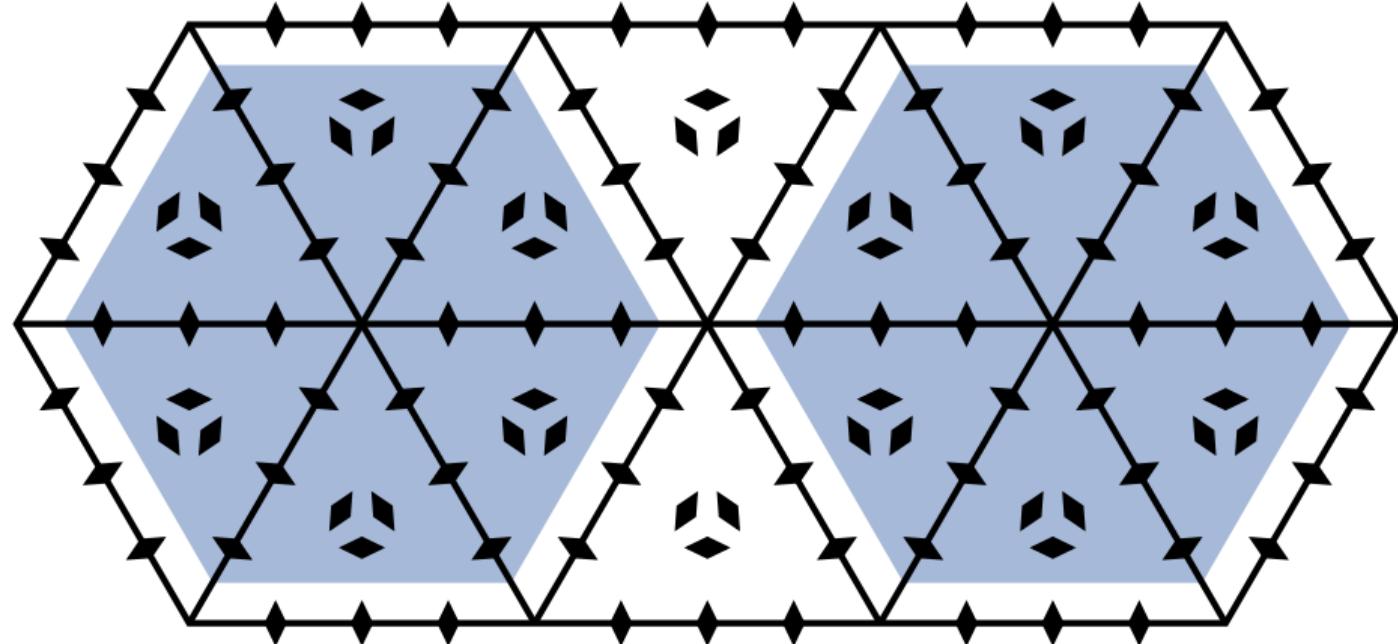
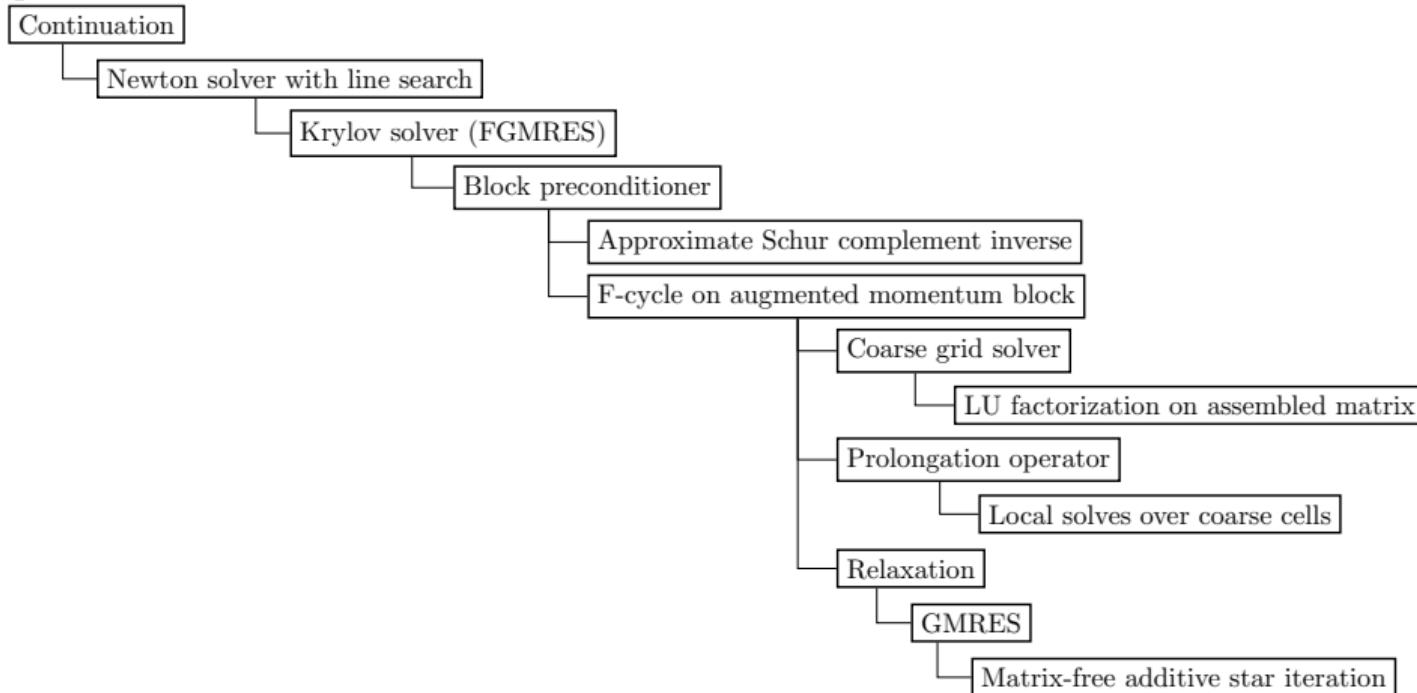


FIG. 3.1. *Star patch for BDM₂-elements.*

Parameter-Robust Smoothers

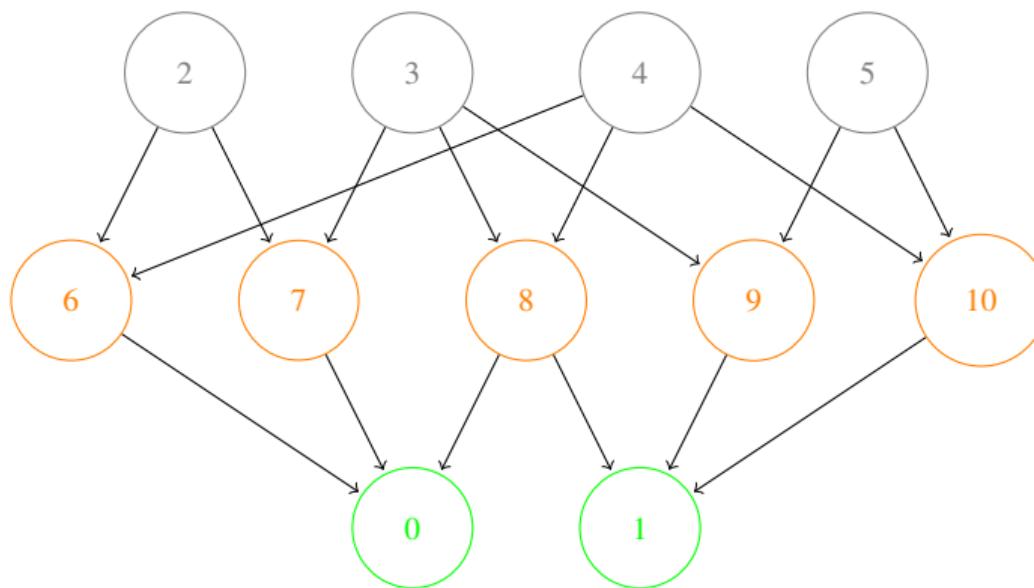
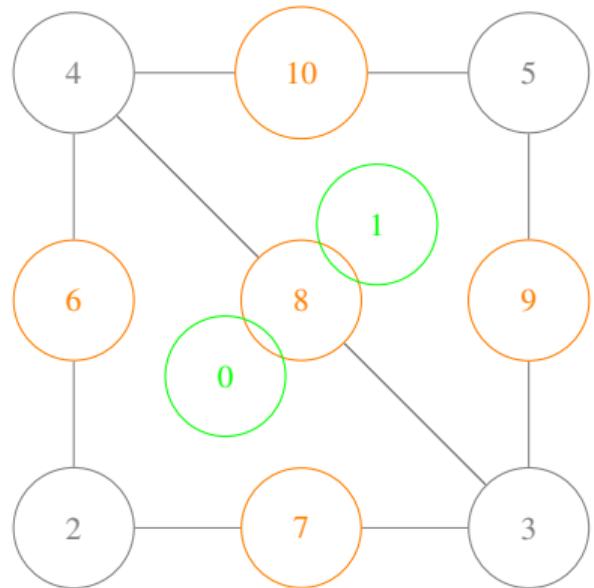
Incompressible Navier-Stokes



(Farrell, Mitchell, et al. 2019)

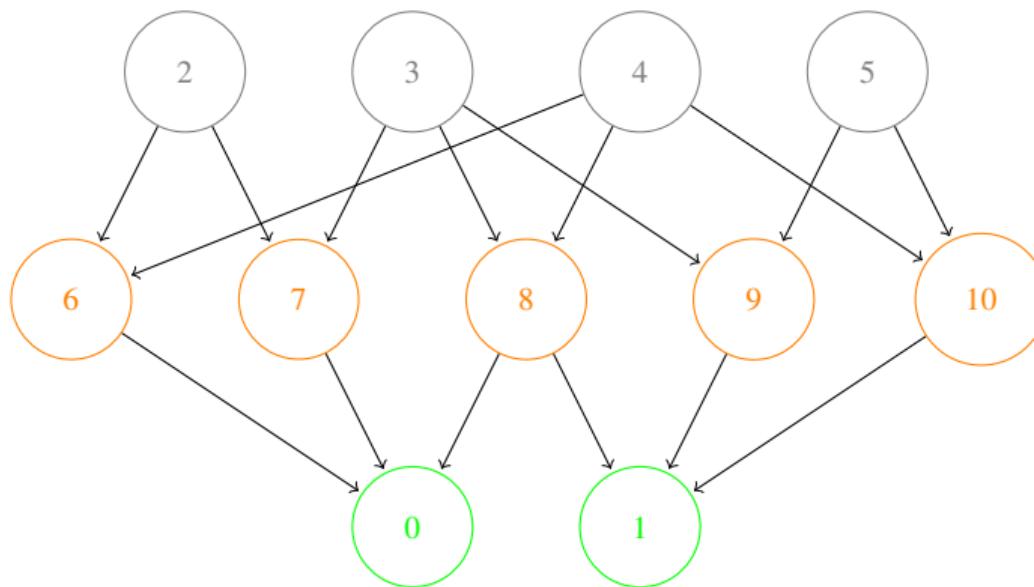
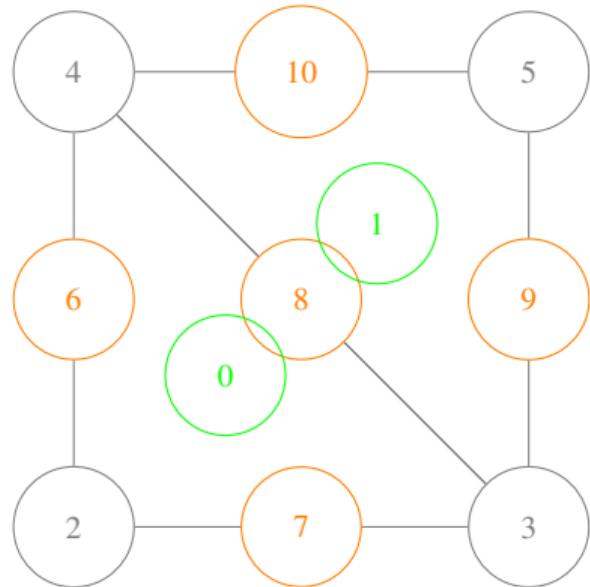
Mesh Topology

Hasse Diagram (Wikipedia 2015b)



Mesh Topology

DMPlex (Lange et al. 2016)



Parameter-Robust Smoothers

Solver for the $\mathcal{H}(\text{div})$ Riesz map

```
-ksp_type cg
-pc_type mg
-mg_levels_ksp_type richardson
-mg_levels_ksp_richardson_scale 0.333333
-mg_levels_pc_type patch
-mg_levels_patch_pc_patch_local_type additive
-mg_levels_patch_pc_patch_construct_type star
-mg_levels_patch_pc_patch_construct_dim 0
```

(Farrell, Knepley, et al. 2021)

Many papers followed

(Adler, Benson, et al. 2021)

(Adler, He, et al. 2022)

(Laakmann, Farrell, et al. 2022)

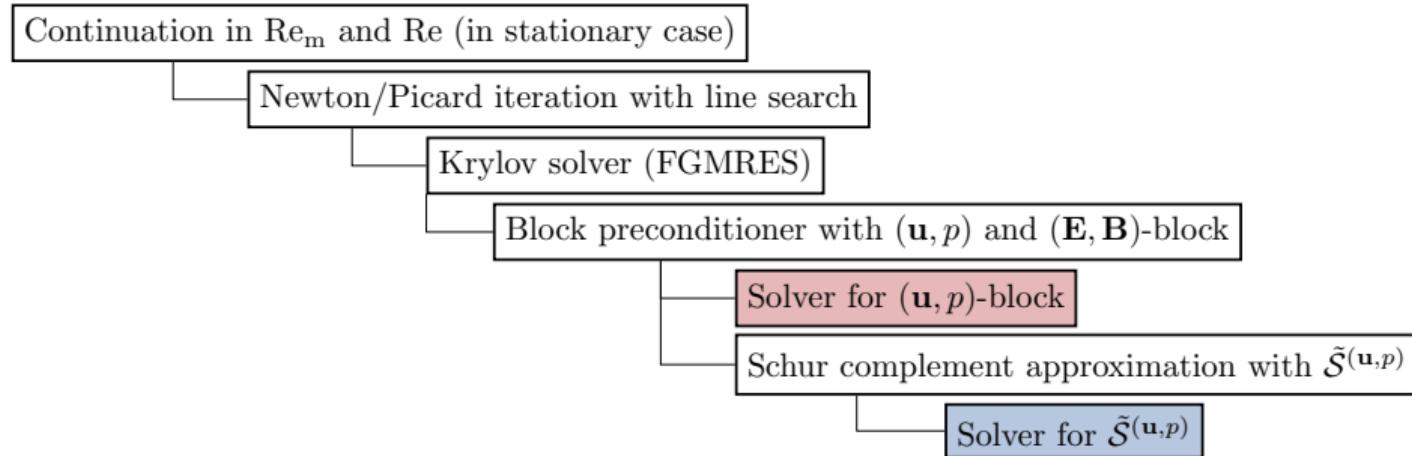
(Abu-Labdeh et al. 2023)

(Laakmann, Hu, et al. 2023)

on different problems.

Composable Solvers

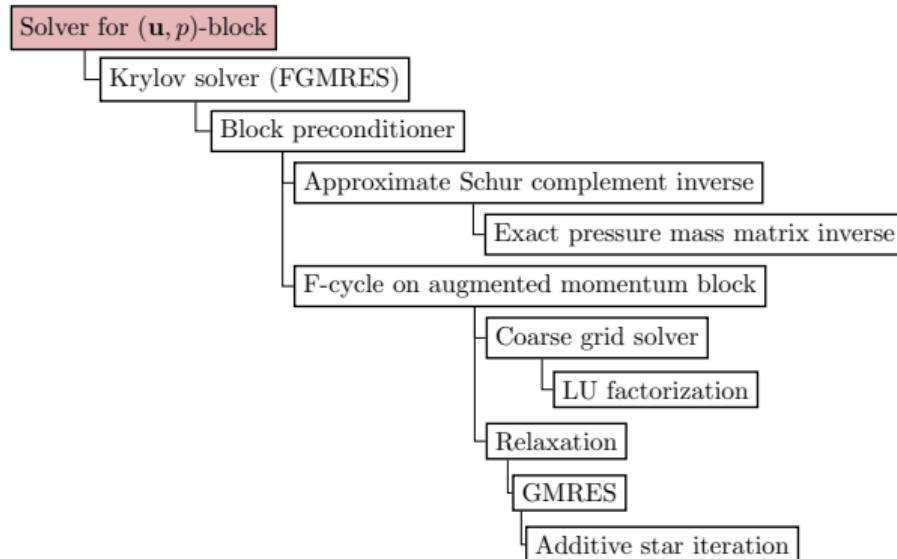
Incompressible Viscoresistive MHD



(Laakmann, Farrell, et al. 2022)

Composable Solvers

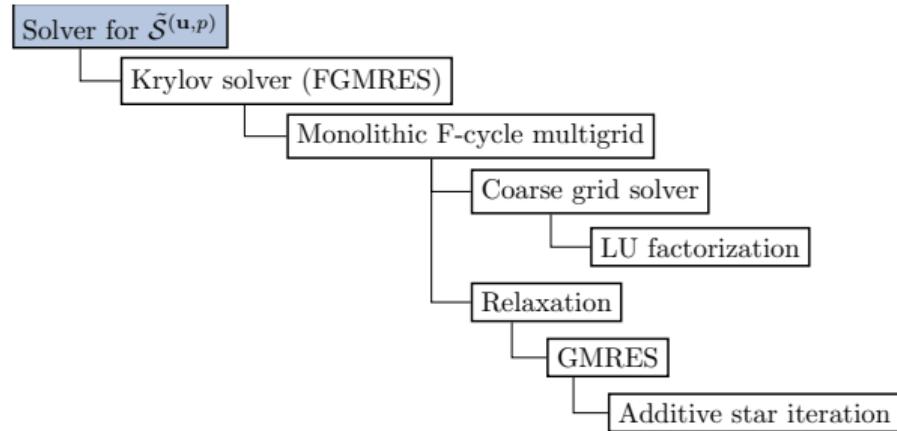
Incompressible Viscoresistive MHD



(Laakmann, Farrell, et al. 2022)

Composable Solvers

Incompressible Viscoresistive MHD



(Laakmann, Farrell, et al. 2022)

Outline

Structure Preservation

Finite Elements

Algebraic Solvers

Timesteppers

Lessons

High-Level Interface

Separate **implicit** and **explicit** parts

$$\mathbf{F}(u, \dot{u}, x, t) = \mathbf{G}(u, x, t)$$

High-Level Interface

Separate **implicit** and **explicit** parts

$$J_\alpha = \alpha \mathcal{F}_{\dot{u}} + \mathcal{F}_u$$

Explicit Methods:

Define only G ,
 F is assumed to be \dot{u}

Implicit Methods:

Define only F ,
 G is empty

IMEX Methods:

Define both F and G ,
but splitting is fixed

Im/Ex Split

(Implicit) Runge-Kutta

Diagonally implicit Runge-Kutta

ARKIMEX

Strong Stability Preserving (Ketcheson 2008)

Relaxation Runge-Kutta (Ketcheson 2019)

θ method

Backward Differentiation Formula

General Linear (Butcher et al. 2007)

α method (Jansen et al. 2000)

Extrapolated IMEX (Constantinescu and Sandu 2010)

Rosenbrock-W (Shampine 1982)

Hamiltonian Systems

Implicit Runge-Kutta (IRK) is
symplectic (Benettin and Giorgilli 1994)

Hamiltonian Systems

Implicit Runge-Kutta (IRK) is
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could also use DIRK

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Relaxation Runge-Kutta (RRK) is
conservative / monotonic

Hamiltonian Systems

Implicit Runge-Kutta (IRK) is
symplectic (Benettin and Giorgilli 1994)

could also use DIRK

Relaxation Runge-Kutta (RRK) is
conservative / monotonic

Needs a projection \mathcal{P}

Hamiltonian Systems

Explicit methods,

Hamiltonian Systems

Explicit methods,

basic symplectic (Hairer et al. 2002)

Hamiltonian Systems

Explicit methods,

basic symplectic (Hairer et al. 2002)

Boris (volume-preserving) (Qin et al. 2013)

Explicit methods,

basic symplectic (Hairer et al. 2002)

Boris (volume-preserving) (Qin et al. 2013)

need *field splitting*!

High-Level Interface

Separate **implicit** and **explicit** parts,
and **fields**,

$$\mathcal{F}_i(u, \dot{u}, x, t) = \mathcal{G}_i(u, x, t)$$

High-Level Interface

Separate **implicit** and **explicit** parts,
and **fields**,

$$J_{\textcolor{green}{i},\alpha} = \alpha \textcolor{blue}{F}_{\textcolor{green}{i},\dot{u}} + F_{\textcolor{green}{i},u}$$

Discrete Gradients

$$u_t = \mathcal{S}(u) \nabla F(u)$$

Discrete Gradients

$$u_{n+1} - u_n = \Delta t \bar{\mathcal{S}}(u_n, u_{n+1}) \bar{\nabla F}(u_n, u_{n+1})$$

Discrete Gradients

$$(u_{n+1} - u_n) \cdot \overline{\nabla F}(u_n, u_{n+1}) = F(u_{n+1}) - F(u_n)$$
$$\overline{\nabla F}(u_n, u_n) = \nabla F(u_n)$$

Discrete Gradients

$$\begin{aligned}\overline{\nabla F}(u_n, u_{n+1}) &= \nabla F(u_{n+1/2}) + (u_{n+1} - u_n) \cdot \\ &\frac{F(u_{n+1}) - F(u_n) - (u_{n+1} - u_n) \cdot \nabla F(u_{n+1/2})}{\|u_{n+1} - u_n\|^2}\end{aligned}$$

(Gonzalez 1996)

Discrete Gradients

$$\overline{\nabla F}(u_n, u_{n+1}) = \int_0^1 d\xi \nabla F((1 - \xi)u_n + \xi u_{n+1})$$

(Harten et al. 1983)
(Finn et al. 2025)

Discrete Gradients

$$\begin{aligned} S(u_{n+1}) - S(u_n) &= (E(u_{n+1}) - F(u_{n+1})) - (E(u_n) - F(u_n)) \\ &= - (F(u_{n+1}) - F(u_n)) \\ &= - \left((u_{n+1} - u_n) \cdot \overline{\nabla F}(u_n, u_{n+1}) \right) \\ &= - \Delta t \overline{\nabla F}(u_n, u_{n+1}) \overline{\mathcal{S}}^T \overline{\nabla F}(u_n, u_{n+1}) \end{aligned}$$

For metric systems, \mathcal{S} is symmetric negative definite.
(Kraus and Hirvijoki 2017)
(Öttinger 2018)

Discrete Gradients

$$u_t = \mathcal{S}(u) \nabla F(u)$$

Interface Extensions

Field split (BSI)

Domain split (PRK)

Term split (IMEX)

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Lessons

Expose better abstractions

Expose better abstractions
at runtime

Expose better abstractions

at runtime

that compose together.

Expose better abstractions

at runtime

that compose together.

(Brown, Knepley, and Smith 2015)

Build in Layers

Build in Layers

to allow targeted APIs

Build in Layers

to allow targeted APIs

that preserve understandability.

Build in Layers

to allow targeted APIs

that preserve understandability.

(Smith and Gropp 1996)

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