



**Universidade Federal do Pará**

**Coordenação do Programa de Pós-Graduação em Geofísica**

# MÉTODOS DE ELEMENTOS FINITOS PARA AS EQUAÇÕES DE MAXWELL

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# Cronograma

22/08 : Equações de Maxwell

Métodos de elementos finitos para a equação do potencial

Equações de Maxwell no regime harmônico

Métodos de elementos finitos nodais

23/08 : Métodos de elementos finitos de aresta

Panorama da pesquisa na área

# Sumário - Quinta-feira 23/08

## Métodos de Elementos Finitos de Aresta

Transformação para o domínio real

Exemplos

## Panorama da pesquisa na área

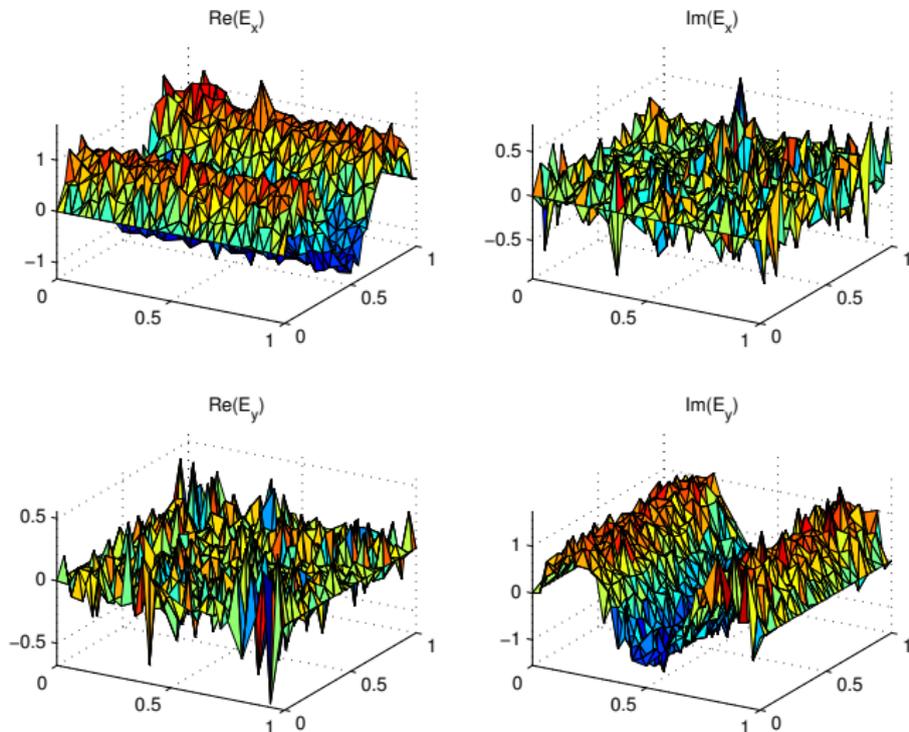
Modos Espúrios

Modelos gerais

Referências Adicionais

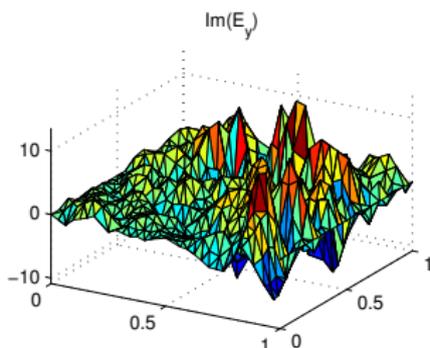
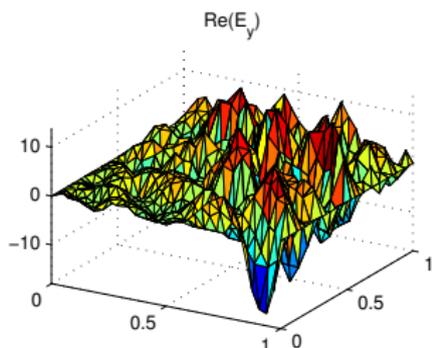
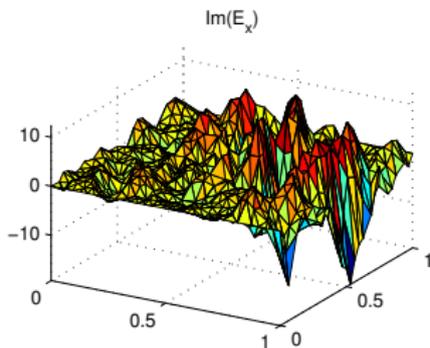
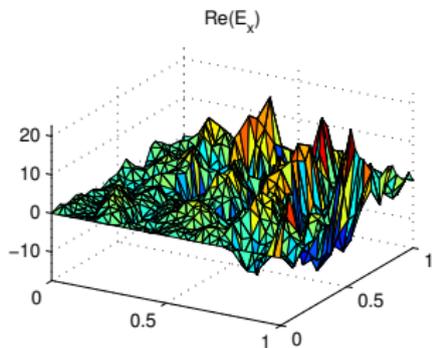
# Elementos Finitos Nodais/exemplo

$M = 3, \omega = 100, \sigma = 0$  (malha fina):



# Elementos Finitos Nodais/exemplo

$M = 3, \omega = 1, \sigma = 0$  (malha fina):



# Elementos Finitos de Aresta

## Métodos de Elementos Finitos de Aresta

Em vez de impor a continuidade de  $N_{2j-1}$  e  $N_{2j}$  nos vértices,

$$\mathbf{N}_{2j-1}^v(\mathbf{x}) = \begin{pmatrix} N_j(\mathbf{x}) \\ 0 \end{pmatrix}, \mathbf{N}_{2j}^v(\mathbf{x}) = \begin{pmatrix} 0 \\ N_j(\mathbf{x}) \end{pmatrix}, N_j(\mathbf{x}_k) = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}$$

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Impomos a continuidade de  $\mathbf{N}_j \times \mathbf{n}$  nas arestas da malha:

$$\int_{\gamma_k} \mathbf{N}_j(\mathbf{x}) \times \mathbf{n} \, d\Gamma = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}$$

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Estas bases são conhecidas como **elementos finitos de arestas**

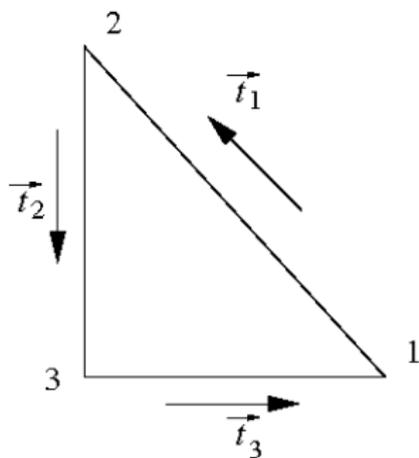
# Elementos Finitos de Aresta

Elementos de Whitney



Funções de base local em  $\hat{K}$ :

$$\int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \mathbf{t} \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$



As funções de base são de grau 1 e constantes nas arestas:

$$\hat{N}_j(\hat{x}, \hat{y}) = \begin{pmatrix} a + c\hat{y} \\ b - c\hat{x} \end{pmatrix}$$

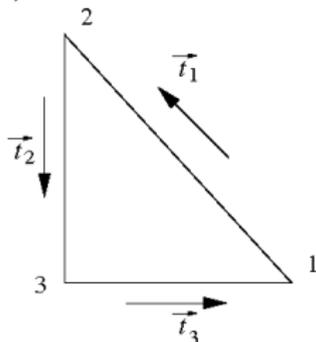
Vamos encontrar  $\hat{N}_1(\hat{x})$ :

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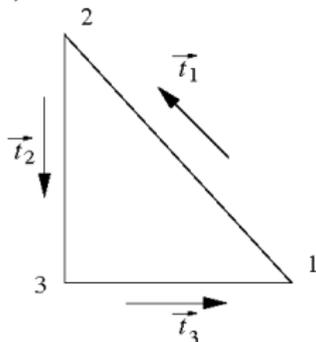


$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}_3 = a + c \hat{y}$$

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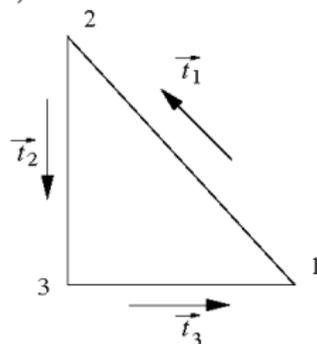


$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}|_{\gamma_3} = a + c\hat{0} = a$$

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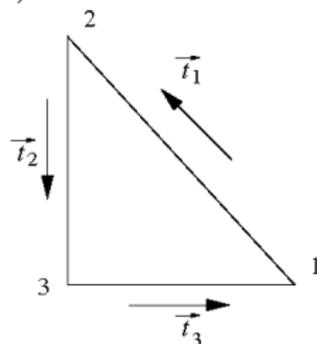


$$\int_{\hat{\gamma}_3} \hat{N}_1(\hat{x}) \cdot \mathbf{t} \, d\hat{\Gamma} = a = 0$$

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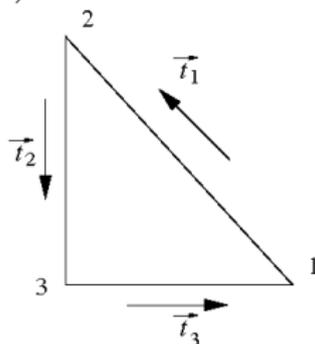


$$a = 0$$

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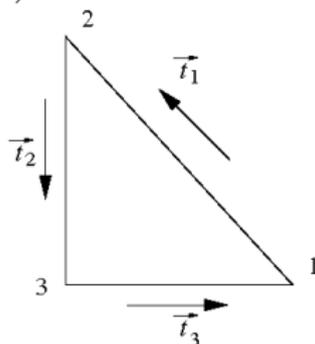
$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}_2 = -(b - c\hat{x})$$



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Vamos encontrar  $\hat{N}_1(\hat{x})$ :

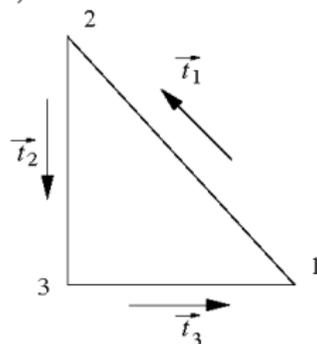


$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}|_{\gamma_2} = -(b - c\hat{0}) = -b$$

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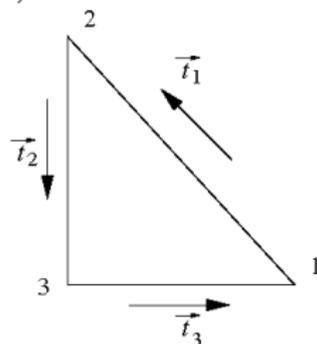
$$\int_{\hat{\gamma}_2} \hat{N}_1(\hat{x}) \cdot \mathbf{t} \, d\hat{\Gamma} = -b = 0$$

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As funções de base são de grau 1 e constantes nas arestas:

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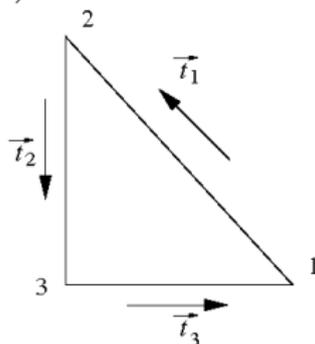


$$b = 0$$

As funções de base são de grau 1 e constantes nas arestas:

$$\hat{N}_j(\hat{x}, \hat{y}) = \begin{pmatrix} a + c\hat{y} \\ b - c\hat{x} \end{pmatrix}$$

Vamos encontrar  $\hat{N}_1(\hat{x})$ :

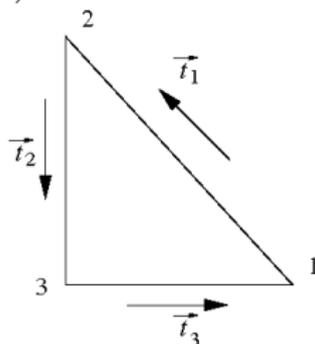


$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}_1 = \frac{-(a + c\hat{y}) + (b - c\hat{x})}{\sqrt{2}}$$

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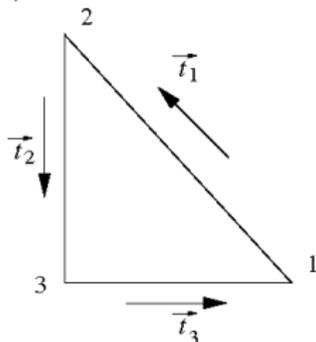


$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}_1 = \frac{-c(\hat{x} + \hat{y})}{\sqrt{2}}$$

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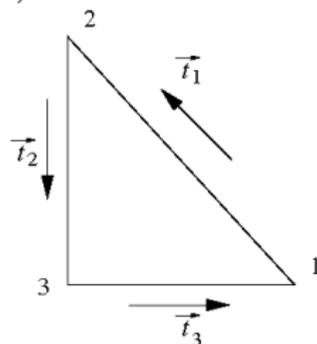


$$\hat{N}_1(\hat{x}) \cdot \mathbf{t}|_{\gamma_1} = \frac{-c(1)}{\sqrt{2}} = \frac{-c}{\sqrt{2}}$$

As funções de base são de grau 1 e constantes nas arestas:

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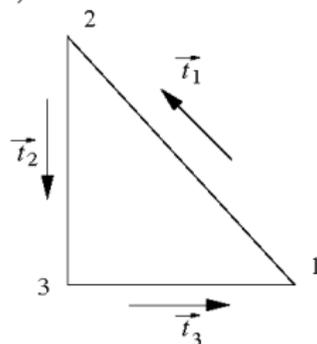
$$\int_{\hat{\gamma}_1} \hat{N}_1(\hat{x}) \cdot \mathbf{t} \, d\hat{\Gamma} = -c = 1$$

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Vamos encontrar  $\hat{N}_1(\hat{x})$ :



$$\begin{cases} a = 0 \\ b = 0 \\ c = -1 \end{cases} \implies \hat{N}_1(\hat{x}) = \begin{pmatrix} -\hat{y} \\ \hat{x} \end{pmatrix}$$

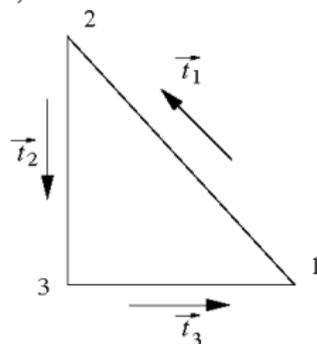


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Prosseguindo, encontramos (Schneebeili, 2003):

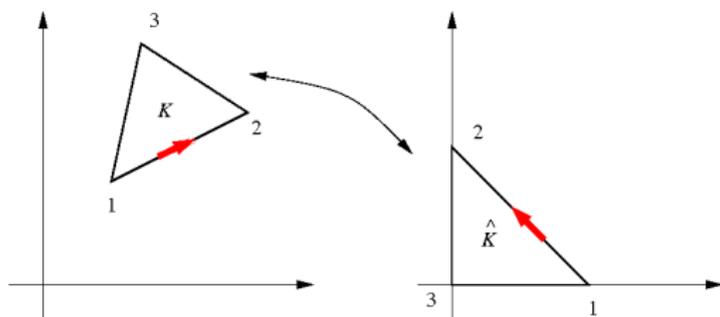
$$\hat{N}_1(\hat{x}) = \begin{pmatrix} -\hat{y} \\ \hat{x} \end{pmatrix}, \quad \hat{N}_2(\hat{x}) = \begin{pmatrix} -\hat{y} \\ \hat{x} - 1 \end{pmatrix}, \quad \hat{N}_3(\hat{x}) = \begin{pmatrix} 1 - \hat{y} \\ \hat{x} \end{pmatrix}.$$

# Elementos Finitos de Aresta

Transformação para o domínio real



Relação entre os vetores tangentes nos dois elementos ?



Vetor tangente via derivada da parametrização:

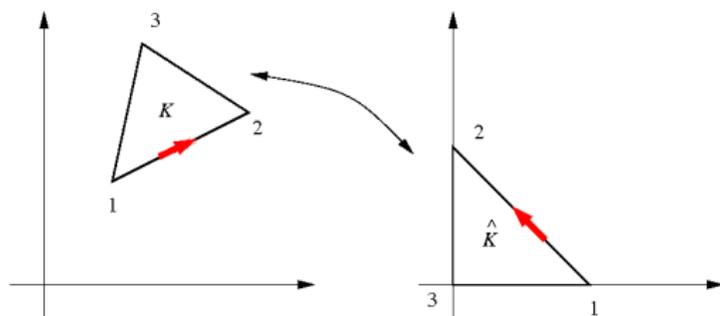
$$\hat{\gamma}_1(s) = \begin{pmatrix} 1 - s \\ s \end{pmatrix} \quad (\text{sentido anti-horário})$$

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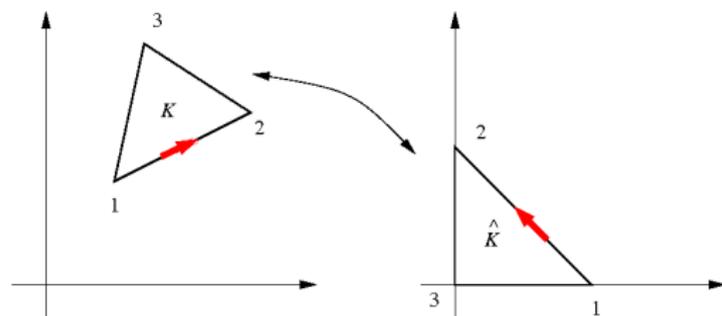
$$\hat{\gamma}'_1(s) = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

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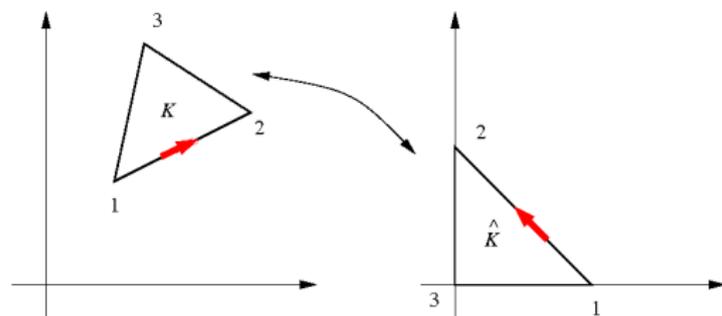
$$\frac{1}{\|\hat{\gamma}'_1(s)\|} \hat{\gamma}'_1(s) = \frac{1}{\sqrt{2}} \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \hat{t}_1$$

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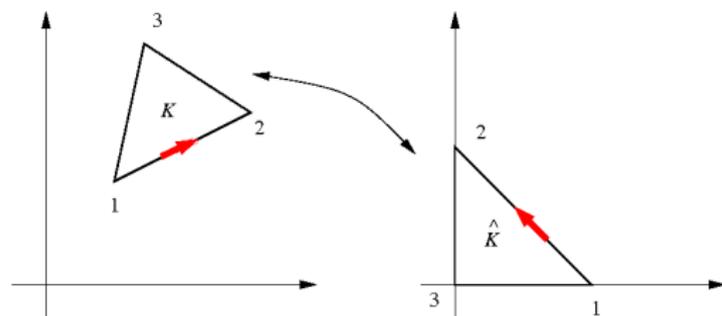
$$\hat{\mathbf{t}}_j = \frac{1}{\|\hat{\boldsymbol{\gamma}}'_j(s)\|} \hat{\boldsymbol{\gamma}}'_j(s)$$

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$$\hat{\mathbf{t}}_j = \frac{1}{\|\hat{\boldsymbol{\gamma}}'_j(s)\|} \hat{\boldsymbol{\gamma}}'_j(s)$$

Nas coordenadas do elemento  $K$ ,

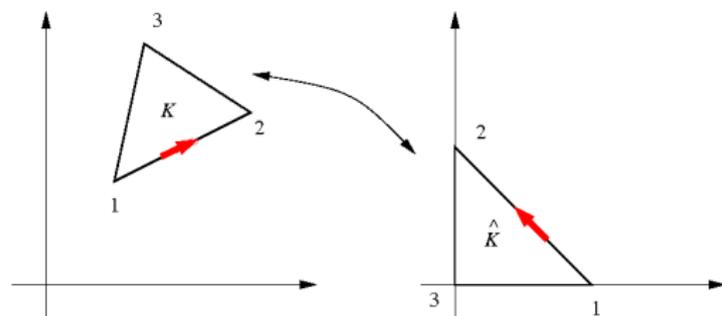
$$\mathbf{x}(\hat{\mathbf{x}}) = \mathbf{x}_1 \hat{N}_1(\hat{\mathbf{x}}) + \mathbf{x}_2 \hat{N}_2(\hat{\mathbf{x}}) + \mathbf{x}_3 \hat{N}_3(\hat{\mathbf{x}}) = \mathbf{J}_K \hat{\mathbf{x}} + \mathbf{x}_0$$

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$$\boldsymbol{\gamma}_j(s) = \mathbf{x}(\hat{\boldsymbol{\gamma}}_j(s))$$

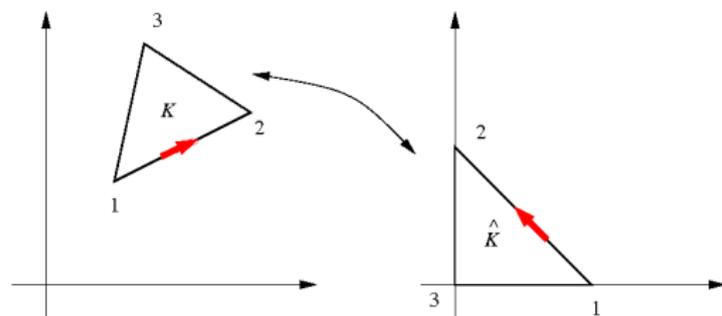


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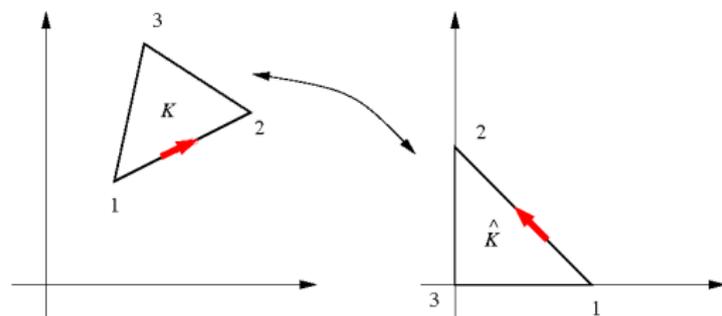


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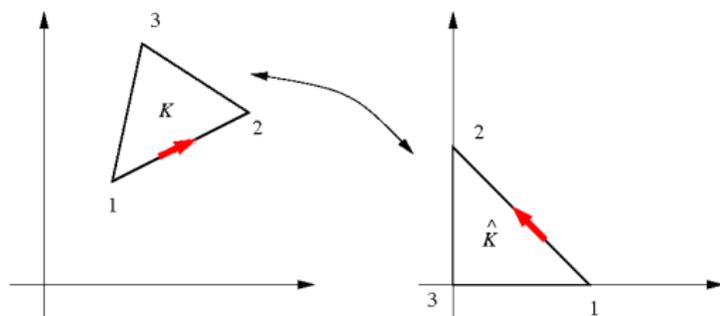


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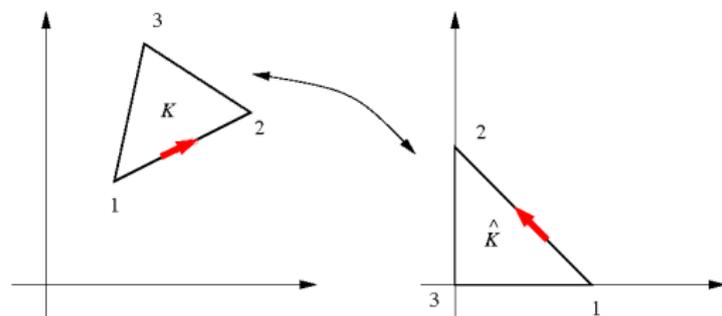


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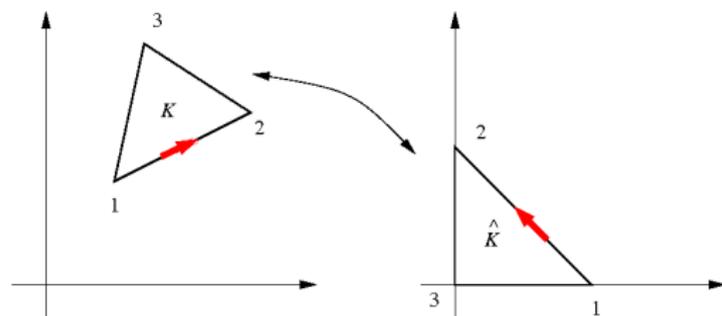
$$\hat{t}_j = \frac{1}{\|\hat{\gamma}'_j(s)\|} \hat{\gamma}'_j(s)$$

Nas coordenadas do elemento  $K$ ,

$$t_j = \frac{\|\hat{\gamma}'_j(s)\|}{\|\gamma'_j(s)\|} \frac{1}{\|\hat{\gamma}'_j(s)\|} \mathbf{J}_K \hat{\gamma}'_j(s)$$



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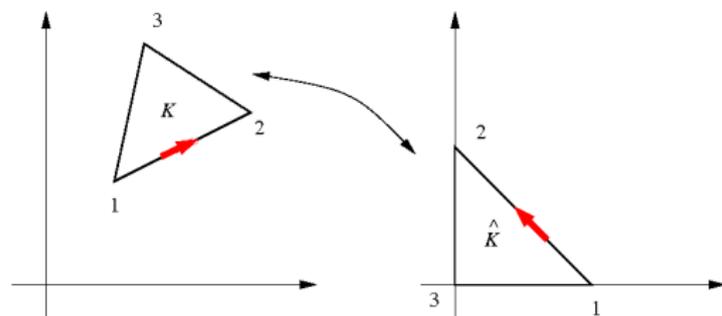
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# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

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Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \mathbf{N}_j^e(\gamma_k(s)) \cdot \mathbf{t}_k \|\gamma_k'(s)\| \, ds$$

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Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s))) \cdot \mathbf{t}_k \|\hat{\gamma}'_k(s)\| \, ds$$



# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s))) \cdot \left( \frac{\|\hat{\boldsymbol{\gamma}}_k'(s)\|}{\|\boldsymbol{\gamma}_k'(s)\|} \mathbf{J}_K \hat{\mathbf{t}}_k \right) \|\boldsymbol{\gamma}_k'(s)\| \, ds$$

# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s))) \cdot (\mathbf{J}_K \hat{\mathbf{t}}_k) \|\hat{\gamma}'_k(s)\| \, ds$$

# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 (\mathbf{J}_K \hat{\mathbf{t}}_k)^T \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s))) \|\hat{\gamma}'_k(s)\| \, ds$$

# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \hat{\mathbf{t}}_k^T \mathbf{J}_K^T \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s))) \|\hat{\gamma}'_k(s)\| \, ds$$

# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

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# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 (\mathbf{J}_K^T \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s)))) \cdot \hat{\mathbf{t}}_k \|\hat{\gamma}'_k(s)\| \, ds$$

Para que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \hat{\mathbf{N}}_j(\hat{\gamma}_k(s)) \cdot \hat{\mathbf{t}}_k \|\hat{\gamma}'_k(s)\| \, ds = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma},$$

# Elementos Finitos de Aresta

Transformação para o domínio real



Objetivo:

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma} = \begin{cases} 1, & j = k \\ 0, & j \neq k \end{cases}, \quad j = 1, 2, 3$$

Temos que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 (\mathbf{J}_K^T \mathbf{N}_j^e(\mathbf{x}(\hat{\gamma}_k(s)))) \cdot \hat{\mathbf{t}}_k \|\hat{\gamma}'_k(s)\| \, ds$$

Para que

$$\int_{\gamma_k} \mathbf{N}_j^e(\mathbf{x}) \cdot \mathbf{t}_k \, d\Gamma = \int_0^1 \hat{\mathbf{N}}_j(\hat{\gamma}_k(s)) \cdot \hat{\mathbf{t}}_k \|\hat{\gamma}'_k(s)\| \, ds = \int_{\hat{\gamma}_k} \hat{\mathbf{N}}_j(\hat{\mathbf{x}}) \cdot \hat{\mathbf{t}}_k \, d\hat{\Gamma},$$

Transformação do tipo Piola

$$\mathbf{N}_j^e(\mathbf{x}(\hat{\mathbf{x}})) = \mathbf{J}_K^{-T} \hat{\mathbf{N}}_j(\hat{\mathbf{x}})$$



# Elementos Finitos de Aresta

## Observações

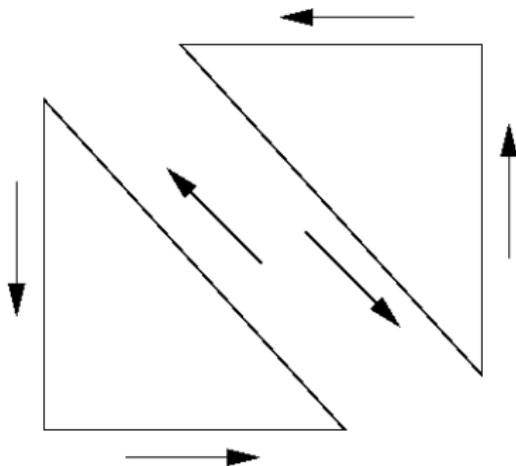
- Precisamos de uma matriz de conectividade das arestas (convém usar a opção `-e` no aplicativo `triangle` )
- Devemos atribuir o sentido do vetor tangente a cada aresta



# Elementos Finitos de Aresta

## Observações

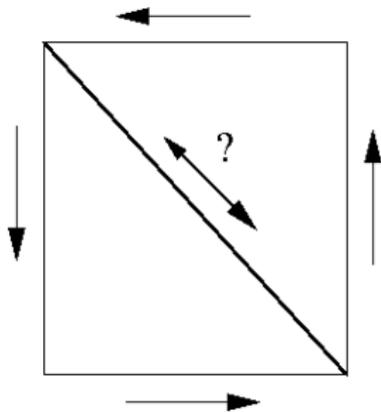
- Precisamos de uma matriz de conectividade das arestas (convém usar a opção `-e` no aplicativo `triangle` )
- Devemos atribuir o sentido do vetor tangente a cada aresta



# Elementos Finitos de Aresta

## Observações

- Precisamos de uma matriz de conectividade das arestas (convém usar a opção `-e` no aplicativo `triangle` )
- Devemos atribuir o sentido do vetor tangente a cada aresta



# Elementos Finitos de Aresta

## Observações

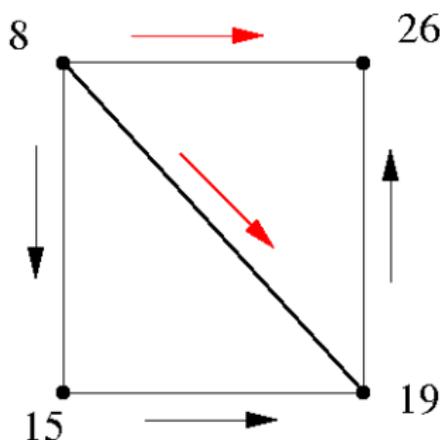
- Precisamos de uma matriz de conectividade das arestas (convém usar a opção `-e` no aplicativo `triangle` )
- Devemos atribuir o sentido do vetor tangente a cada aresta

Saída:  $t$  aponta para o vértice de maior índice (Jin, 2002)

# Elementos Finitos de Aresta

## Observações

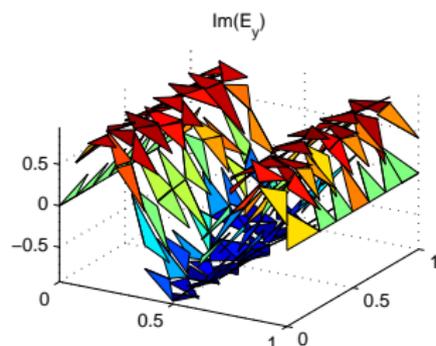
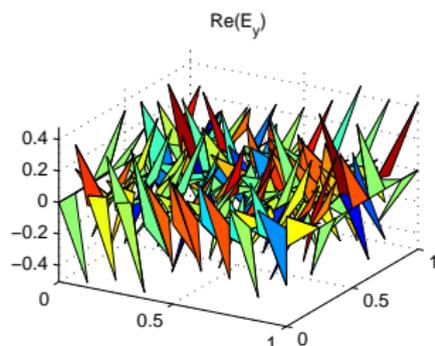
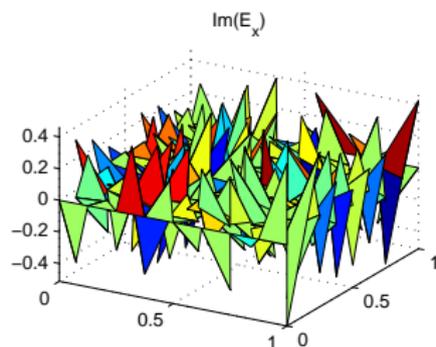
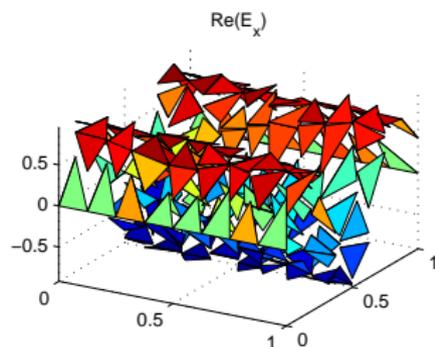
- Precisamos de uma matriz de conectividade das arestas (convém usar a opção `-e` no aplicativo `triangle` )
- Devemos atribuir o sentido do vetor tangente a cada aresta



# Elementos Finitos de Aresta

Exemplos ( $\sigma = 0$ )

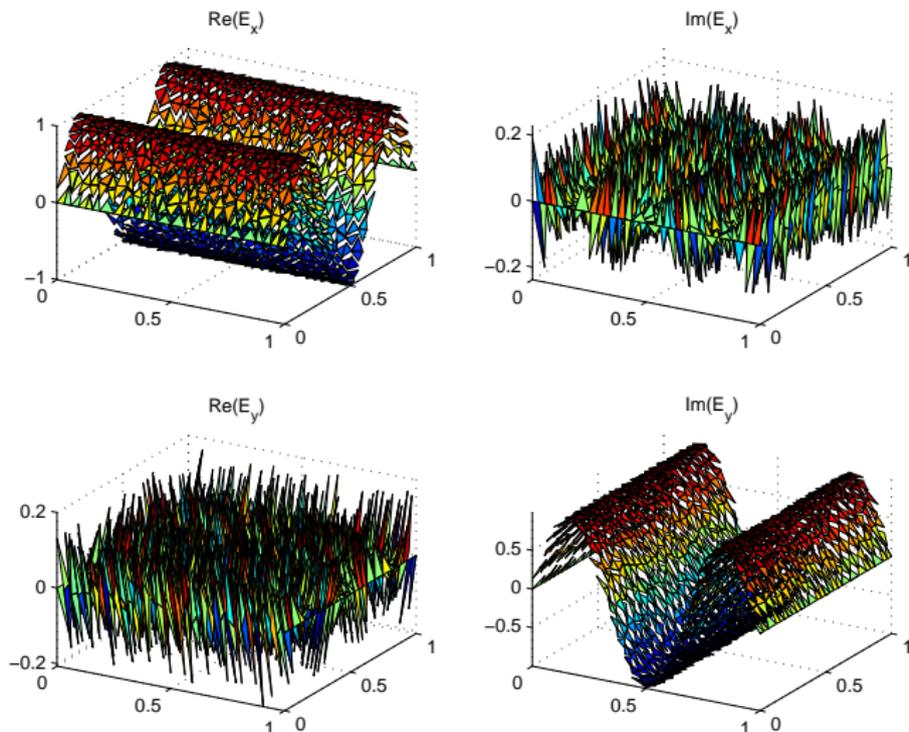
$M = 3, \omega = 100$  (malha grossa):



# Elementos Finitos de Aresta

Exemplos ( $\sigma = 0$ )

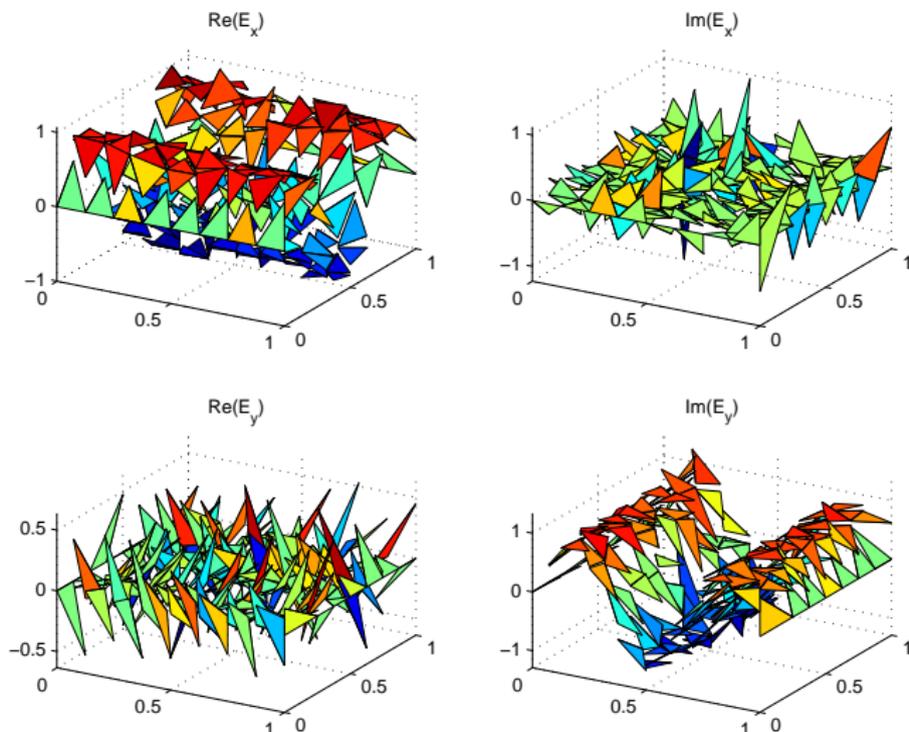
$M = 3, \omega = 100$  (malha fina):



# Elementos Finitos de Aresta

Exemplos ( $\sigma = 0$ )

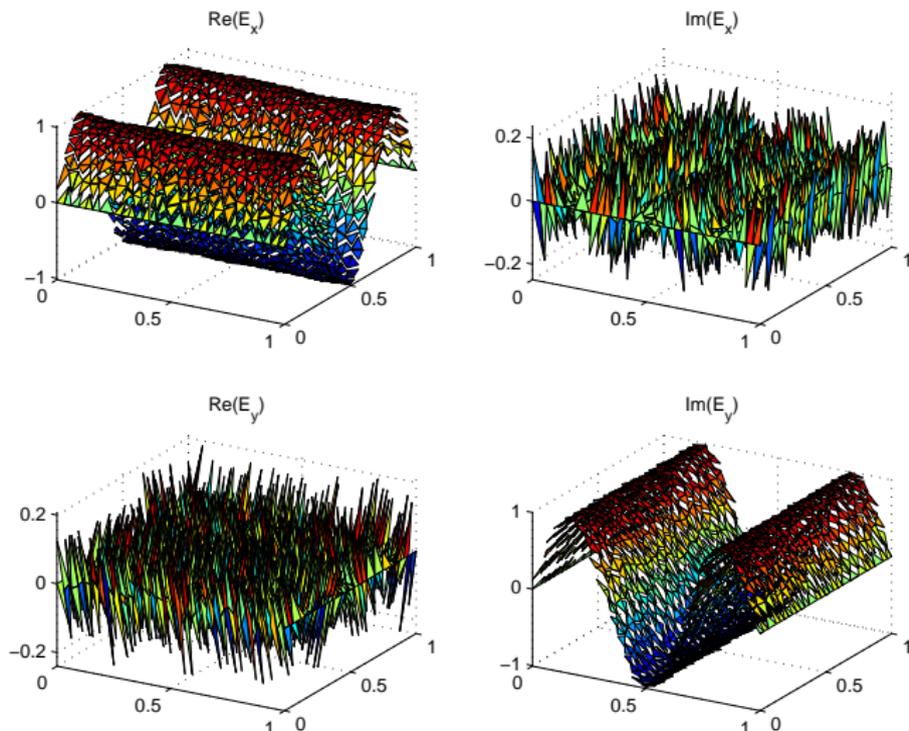
$M = 3, \omega = 10$  (malha grossa):



# Elementos Finitos de Aresta

Exemplos ( $\sigma = 0$ )

$M = 3, \omega = 10$  (malha fina):

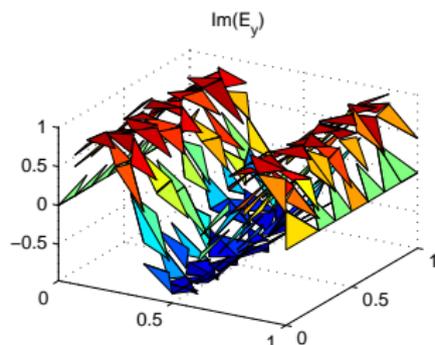
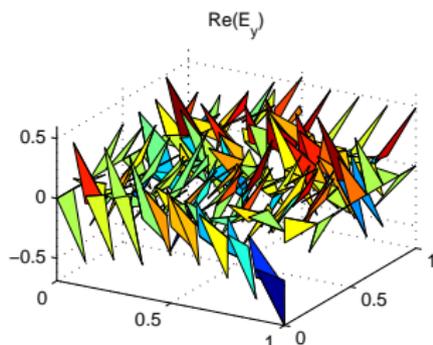
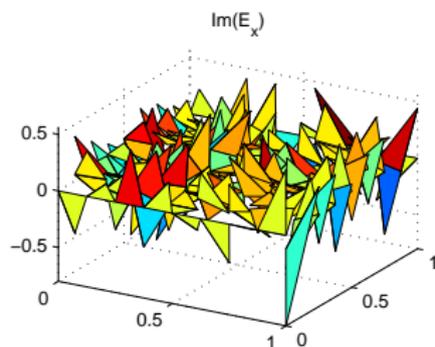
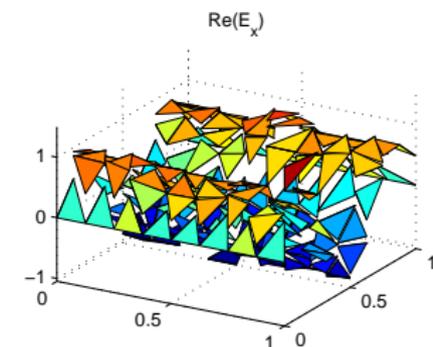




# Elementos Finitos de Aresta

Exemplos ( $\sigma = 0$ )

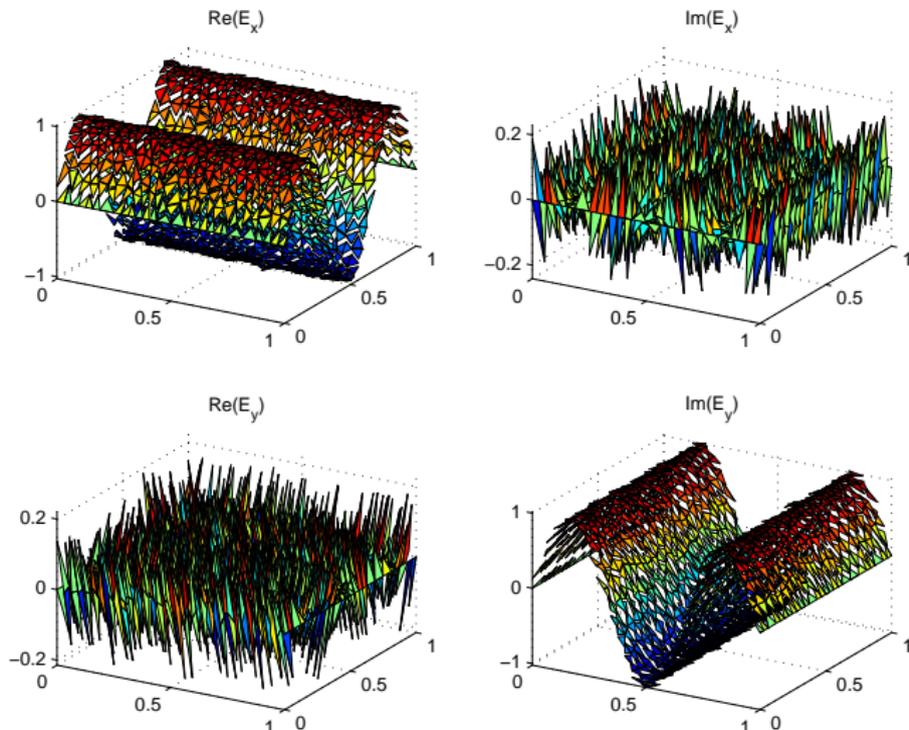
$M = 3, \omega = 1$  (malha grossa):



# Elementos Finitos de Aresta

Exemplos ( $\sigma = 0$ )

$M = 3, \omega = 1$  (malha fina):



# Panorama da Pesquisa na área

# Modos espúrios

## Histórico

- "Handwaving" (Lee et al., 1991; Mur, 1994; Hillion, 1997; Jiang et al., 1996; Schroeder and Wolff, 1994; Bossavit, 1990)
- Formulação aumentada (Assous et al., 1993)
- Compacidade discreta (Kikuchi, 1989; Boffi et al., 2006; Demkowicz et al., 2000)
- Métodos mistos (Boffi et al., 1999)

## Elementos de arestas

- Elemento de Whitney (Whitney, 1957)
- Nedelec (Nédélec, 1980, 1986)
- Bases mistas nodais e de arestas (Graglia et al., 1997)
- Caso particular: Método de Yee (Monk, 1993)

# Alternativas para os modos espúrios

- Formulação aumentada e quadrados mínimos (Assous et al., 1993; Jiang et al., 1996; Vardapetyan and Demkowicz, 1999)
- Interior penalty (Grote et al., 2008)
- Formulações aumentadas ponderadas (Costabel and Dauge, 2002; Bramble and Pasciak, 2004)

## Singularidades do domínio

- Elementos de arestas quadrilaterais (Boffi et al., 2006)
- Formulação aumentada com estabilização (Badia and Codina, 2011)

# Modelos Gerais

- Sistema de Primeira Ordem (Bramble et al., 2005; Maggio et al., 2004; Rieben et al., 2004; Zhao et al., 2009)
- Potenciais (Hiptmair et al., 2008; Biro and Preis, 1989; Badea et al., 2001)
- CSEM
  - Modos TM e TE (Key and Weiss, 2006)
  - Modelo 2.5D (Li and Key, 2007)
  - Meios anisotrópicos (Li and Key, 2007)
  - Modelo 3D no domínio da frequência / elementos de aresta  
Fatoração dos sistemas lineares (Silva et al., 2012)

# Modelos Gerais

## Domínio do Tempo

- Resenha dos métodos (Lee et al., 1997)
- Métodos simpléticos (Rieben et al., 2004; Zhao et al., 2009)
- Mass Lumping:
  - contra-exemplo no caso nodal (Lee et al., 1997)
  - combinação com elementos espectrais (Pernet et al., 2005; Cohen and Monk, 1999)

# Modelos Gerais

## Derivada Exterior

- Discretização de formas diferenciais (Whitney, 1957; Bossavit, 1998; He and Teixeira, 2007; Hiptmair, 2001, 2002)
- Elementos finitos para cálculo exterior (Arnold et al., 2010)
- Compacidade discreta e métodos hp (Boffi et al., 2011)
- Métodos miméticos (Brezzi and Buffa, 2010)



# Referências Adicionais

Métodos de alta ordem

- Resenha dos Métodos (Hesthaven, 2003)
- Métodos hp (Vardapetyan and Demkowicz, 1999; Ainsworth and Coyle, 2001)
- Elementos espectrais (arestas)(Lee et al., 2006; Lee and Liu, 2007)
- Elementos espectrais / quadrados mínimos (nodais) (Maggio et al., 2004)
- Elementos espectrais com bases mistas (nodais+arestas) (Lin et al., 2007)
- Partition of Unity (Ledger et al., 2003)

# Referências Adicionais

## Textos Preliminares

- Introdução aos elementos de Nédélec (Schneebeli, 2003)
- Dissertação sobre elementos de Nédélec (Sebold, 2011)
- livros-texto (Jin, 2002; Monk, 2003)
- Resenha / Demkowicz (Demkowicz, 2004)
- Resenha / Hesthaven (Demkowicz, 2004)
- Mini-curso (Peter Monk) (Monk, 2010)

# Referências Adicionais

## Artigos Recomendados

- hp / formulação aumentada (Demkowicz and Vardapetyan, 1998)
- Elemento de aresta para quadriláteros em geral (Boffi et al., 2006)
- Elementos espectrais em  $H(\text{curl})$  (Lee et al., 2006)
- Elementos espectrais nodais (least squares) (Maggio et al., 2004)
- Formulação aumentada com norma negativa (Bramble et al., 2005)
- Formulação no domínio do tempo (Lee et al., 1997)

# Material disponível

Material disponível em

[www.ufpr.br/~saulopo/maxwell](http://www.ufpr.br/~saulopo/maxwell)

# Material disponível

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Obrigado!

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