

Second kind boundary integral equation for multi-subdomain diffusion problems

X.Claeys^{*}, R.Hiptmair[†] & E.Spindler[†]

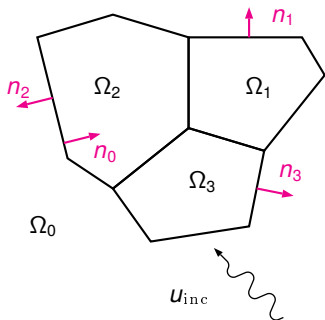
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Alpines

Multi-domain elliptic PDE



Geometry

$\mathbb{R}^d = \cup_{j=0}^n \overline{\Omega_j}$, $\Omega_j \cap \Omega_k = \emptyset$ for $j \neq k$

$\Sigma = \cup_{j=0}^n \Gamma_j$, $\Gamma_j := \partial\Omega_j$ Lipschitz

Material characteristics

Piecewise constants $\mu, \epsilon : \mathbb{R}^d \rightarrow (0, +\infty)$

$\mu(\mathbf{x}) = \mu_j$ and $\epsilon(\mathbf{x}) = \epsilon_j$ for $\mathbf{x} \in \Omega_j$

Transmission problem (well posed) :

$$\begin{cases} \text{Find } u \in H_{\text{loc}}^1(\mathbb{R}^d) \text{ such that} \\ \text{div}(\mu \nabla u) + \epsilon \omega^2 u = 0 \quad \text{in } \mathbb{R}^d \\ u - u_{\text{inc}} \text{ bounded/outgoing in } \Omega_0, \end{cases}$$

Concern :

Solution by means of **boundary integral equation** methods ?

Classification of boundary integral equations

Equation type	advantages	drawbacks
1st kind	<ul style="list-style-type: none">• more accurate• more versatile	<ul style="list-style-type: none">• ill conditioned• trickier quadrature• a posteriori estimates difficult
2nd kind	<ul style="list-style-type: none">• easier discretisation• well conditioned• easier implementation	<ul style="list-style-type: none">• requires stable discretisation

Multi-subdomain scattering

Boundary integral formulation of the first kind already exist for multi-scattering problems (Rumsey, BETI, MTF). Until recently though, no formulation of the 2nd kind was available.

Only recently, multi-subdomain (i.e. **involving junctions**) boundary integral equations of the second kind have been introduced for acoustic scattering problems with **contrast in the wave number** [Claeys, 2011], [Greengard & Lee, 2012], [Claeys, Hiptmair & Spindler, 2015].

Problem under study

Here we focus on the case of **contrasts coming into play in the principal part** of the operator, see E.Spindler's thesis (2016) and [Claeys, Hiptmair & Spindler, 2017].

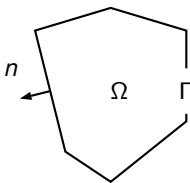
$$\left\{ \begin{array}{l} \text{Find } \mathbf{u}_{\text{tot}} \in H_{\text{loc}}^1(\mathbb{R}^3) \text{ such that} \\ \text{div}(\boldsymbol{\mu} \nabla \mathbf{u}_{\text{tot}}) = \mathbf{0} \quad \text{in } \mathbb{R}^3 \\ \lim_{|\mathbf{x}| \rightarrow \infty} |\mathbf{x}| |\mathbf{u}_{\text{tot}}(\mathbf{x}) - u_{\infty}(\mathbf{x})| < +\infty \end{array} \right.$$

where u_{∞} is some smooth harmonic function.

Potential theory

Interior traces :

$$\gamma_D(u) := u|_{\partial\Omega}^{\text{int}}, \quad \gamma_N(u) := \partial_n u|_{\partial\Omega}^{\text{int}}$$



Layer potentials :

$$\text{SL}(q)(\mathbf{x}) := \int_{\partial\Omega} \frac{q(\mathbf{y})d\sigma(\mathbf{y})}{4\pi|\mathbf{x} - \mathbf{y}|}$$

$$\text{DL}(v)(\mathbf{x}) := \int_{\partial\Omega} \frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{4\pi|\mathbf{x} - \mathbf{y}|^3} v(\mathbf{y})d\sigma(\mathbf{y})$$

Representation theorem :

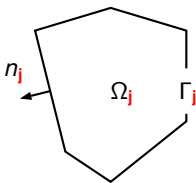
For any $u \in H_{\text{loc}}^1(\overline{\Omega})$ satisfying $\Delta u = 0$ in Ω (+ decay condition)

$$\text{SL}(\gamma_N(u))(\mathbf{x}) + \text{DL}(\gamma_D(u))(\mathbf{x}) = \mathbf{1}_\Omega(\mathbf{x})u(\mathbf{x}) \quad \forall \mathbf{x} \in \mathbb{R}^3$$

Potential theory

Interior traces :

$$\gamma_D(u) := u|_{\partial\Omega_j}^{\text{int}}, \quad \gamma_N(u) := \partial_n u|_{\partial\Omega_j}^{\text{int}}$$



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Representation theorem :

For any $u \in H_{\text{loc}}^1(\overline{\Omega_j})$ satisfying $\Delta u = 0$ in Ω_j (+ decay condition)

$$SL_j(\gamma_N(u))(\mathbf{x}) + DL_j(\gamma_D(u))(\mathbf{x}) = \mathbf{1}_{\Omega_j}(\mathbf{x})u(\mathbf{x}) \quad \forall \mathbf{x} \in \mathbb{R}^3$$

Multi-domain trace spaces

Multi-trace space : $\mathbb{H}^s(\Sigma) := H^s(\Gamma_0) \times \cdots \times H^s(\Gamma_n)$ for $s \in (-1, +1)$.

Duality pairing : $\langle\langle u, v \rangle\rangle := \sum_{j=0}^n \int_{\Gamma_j} u_j v_j d\sigma$

Single-trace spaces :

$\mathbb{X}_D^{+s}(\Sigma) := \{ (v|_{\Gamma_0}, \dots, v|_{\Gamma_n}), \quad v \in H^{\frac{1}{2}+s}(\mathbb{R}^3) \}$

$\mathbb{X}_N^{-s}(\Sigma) := \{ (\mathbf{n}_0 \cdot \mathbf{p}|_{\Gamma_0}, \dots, \mathbf{n}_0 \cdot \mathbf{p}|_{\Gamma_n}), \quad \mathbf{p} \in H^{\frac{1}{2}-s}(\text{div}, \mathbb{R}^3) \}$ for $s \in (0, +1)$.

Polarity property :

For any $u \in \mathbb{H}^{-s}(\Sigma)$, we have $u \in \mathbb{X}_N^{-s}(\Sigma) \iff \langle\langle u, v \rangle\rangle = 0 \quad \forall v \in \mathbb{X}_D^{+s}(\Sigma)$

Multi-domain trace spaces

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There is another more explicit characterisation of single trace spaces, **consistent** with the previous one, that holds for $s \in (-1/2, +1/2)$, namely

$$\mathbb{X}_D^s(\Sigma) := \{ (v_j)_{j=0}^n \in \mathbb{H}^s(\Sigma), \quad v_j - v_k = 0 \text{ on } \Gamma_j \cap \Gamma_k \}$$

$$\mathbb{X}_N^s(\Sigma) := \{ (q_j)_{j=0}^n \in \mathbb{H}^s(\Sigma), \quad q_j + q_k = 0 \text{ on } \Gamma_j \cap \Gamma_k \}$$

Decomposition :

$$\mathbb{H}^s(\Sigma) = \mathbb{X}_D^s(\Sigma) \oplus \mathbb{X}_N^s(\Sigma) \quad \text{for } s \in (-1/2, +1/2).$$

Multi-domain diffusion problem

$$\left\{ \begin{array}{l} \text{Find } u_{\text{tot}} \in H_{\text{loc}}^1(\mathbb{R}^3) \text{ such that} \\ \text{div}(\mu \nabla u_{\text{tot}}) = 0 \quad \text{in } \mathbb{R}^3 \\ \limsup_{|\mathbf{x}| \rightarrow \infty} |\mathbf{x}| |u_{\text{tot}}(\mathbf{x}) - u_{\infty}(\mathbf{x})| < +\infty \end{array} \right.$$

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For $u := u_{\text{tot}} - u_{\infty}$

$$\left\{ \begin{array}{l} \Delta u = 0 \quad \text{in } \Omega_j, j = 0 \dots n \\ \limsup_{|\mathbf{x}| \rightarrow \infty} |\mathbf{x} u(\mathbf{x})| < +\infty \end{array} \right.$$

$$\left\{ \begin{array}{l} u|_{\Gamma_j} - u|_{\Gamma_k} = 0 \\ \mu_j \partial_{\mathbf{n}_j}(u + u_{\infty})|_{\Gamma_j} + \mu_k \partial_{\mathbf{n}_k}(u + u_{\infty})|_{\Gamma_k} = 0 \\ \text{on } \Gamma_j \cap \Gamma_k \quad \forall j, k = 0 \dots n \end{array} \right.$$

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$$u(\mathbf{x})1_{\Omega_k}(\mathbf{x}) = \text{SL}_k(\gamma_N^k(u))(\mathbf{x}) + \text{DL}_k(\gamma_D^k(u))(\mathbf{x}) \quad \forall k = 0 \dots n, \forall \mathbf{x} \in \mathbb{R}^3$$

Multi-domain diffusion problem

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$$u \mathbf{1}_{\Omega_k} = \text{SL}_k(\gamma_N^k(u)) + \text{DL}_k(\gamma_D^k(u)) \quad \forall k = 0 \dots n$$

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Multi-domain diffusion problem

$$\left\{ \begin{array}{l} \Delta u = 0 \quad \text{in } \Omega_j, j = 0 \dots n \\ \limsup_{|x| \rightarrow \infty} |xu(x)| < +\infty \end{array} \right.$$

$$\left\{ \begin{array}{l} \boxed{u|_{\Gamma_j} - u|_{\Gamma_k} = 0} \longrightarrow (\gamma_0^0(u), \dots, \gamma_0^n(u)) \in \mathbb{X}_0^{1/2}(\Sigma) \\ \mu_j \partial_{n_j}(u + u_\infty)|_{\Gamma_j} + \mu_k \partial_{n_k}(u + u_\infty)|_{\Gamma_k} = 0 \\ \text{on } \Gamma_j \cap \Gamma_k \quad \forall j, k = 0 \dots n \end{array} \right.$$

Proposition

$$\sum_{j=0}^n \text{DL}_j(v_j) = 0 \quad \forall (v_j) \in \mathbb{X}_0^{+s}(\Sigma)$$

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$\rightarrow (\gamma_0^0(u), \dots, \gamma_n^n(u)) \in \mathbb{X}_D^{1/2}(\Sigma)$

Proposition

$$\sum_{j=0}^n DL_j(v_j) = 0 \quad \forall (v_j) \in \mathbb{X}_D^{+s}(\Sigma)$$

$$u = \sum_{k=0}^n SL_k(\gamma_k^k(u))$$

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$$\sum_{j=0}^n \text{DL}_j(v_j) = 0 \quad \forall (v_j) \in \mathbb{X}_D^{+s}(\Sigma)$$

$$\sum_{j=0}^n \text{SL}_j(q_j) = 0 \quad \forall (q_j) \in \mathbb{X}_N^{-s}(\Sigma)$$

$$u = \sum_{k=0}^n \text{SL}_k(\gamma_N^k(u) + \gamma_N^k(u_\infty))$$

u_∞ smooth $\Rightarrow (\gamma_N^0(u_\infty), \dots, \gamma_N^n(u_\infty)) \in \mathbb{X}_N^{-1/2}(\Sigma)$

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$$\gamma_N^j(u + u_\infty) = \gamma_N^j \sum_{k=0}^n \text{SL}_k(\gamma_N^k(u + u_\infty)) + \gamma_N^j(u_\infty)$$

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where $p_j := \mu_j \gamma_N^j(u + u_\infty)$

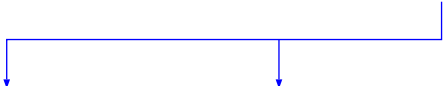
$$\gamma_N^j(u + u_\infty) = \gamma_N^j \sum_{k=0}^n SL_k(\gamma_N^k(u + u_\infty)) + \gamma_N^j(u_\infty)$$

Multi-domain diffusion problem

$$\begin{cases} \Delta u = 0 & \text{in } \Omega_j, j = 0 \dots n \\ \limsup_{|x| \rightarrow \infty} |xu(x)| < +\infty \end{cases}$$

$$\begin{cases} u|_{\Gamma_j} - u|_{\Gamma_k} = 0 \\ \mu_j \gamma_N^j(u + u_\infty) + \mu_k \gamma_N^k(u + u_\infty) = 0 \\ \text{on } \Gamma_j \cap \Gamma_k \quad \forall j, k = 0 \dots n \end{cases} \implies \mathbf{p} = (p_0, \dots, p_n) \in \mathbb{X}_N^{-1/2}(\Sigma)$$

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$$\begin{bmatrix} p_0/\mu_0 \\ \vdots \\ p_n/\mu_n \end{bmatrix} - \begin{bmatrix} \gamma_N^0 SL_0 & \cdots & \gamma_N^0 SL_n \\ \vdots & & \vdots \\ \gamma_N^n SL_0 & \cdots & \gamma_N^n SL_n \end{bmatrix} \cdot \begin{bmatrix} p_0/\mu_0 \\ \vdots \\ p_n/\mu_n \end{bmatrix} = \begin{bmatrix} \gamma_N^0(u_\infty) \\ \vdots \\ \gamma_N^n(u_\infty) \end{bmatrix}$$

Multi-domain diffusion problem

$$\begin{cases} \Delta u = 0 & \text{in } \Omega_j, j = 0 \dots n \\ \limsup_{|\mathbf{x}| \rightarrow \infty} |\mathbf{x}u(\mathbf{x})| < +\infty \end{cases}$$

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$$\underbrace{\begin{bmatrix} p_0/\mu_0 \\ \vdots \\ p_n/\mu_n \end{bmatrix}}_{I_\mu(\mathbf{p})} - \underbrace{\begin{bmatrix} \gamma_N^0 \text{SL}_0 & \cdots & \gamma_N^0 \text{SL}_n \\ \vdots & & \vdots \\ \gamma_N^n \text{SL}_0 & \cdots & \gamma_N^n \text{SL}_n \end{bmatrix}}_{A :=} \cdot \begin{bmatrix} p_0/\mu_0 \\ \vdots \\ p_n/\mu_n \end{bmatrix} = \underbrace{\begin{bmatrix} \gamma_N^0(u_\infty) \\ \vdots \\ \gamma_N^n(u_\infty) \end{bmatrix}}_{\mathbf{f} :=}$$

$I_\mu := \text{diag}(\mu_j^{-1})$

Continuity :

$$A : \mathbb{H}^{-s}(\Sigma) \rightarrow \mathbb{H}^{-s}(\Sigma), s \in (0, 1)$$

Boundary integral formulation

Find $\mathbf{p} \in \mathbb{X}_N^{-s}(\Sigma)$ such that

$$(\text{Id} - A)I_\mu(\mathbf{p}) = \mathbf{f}$$

Boundary integral formulation

Find $\mathbf{p} \in \mathbb{X}_N^{-s}(\Sigma)$ such that

$$\langle\langle (\text{Id} - A)I_\mu(\mathbf{p}), \mathbf{v} \rangle\rangle = \langle\langle \mathbf{f}, \mathbf{v} \rangle\rangle \quad \forall \mathbf{v} \in \mathbb{H}^{+s}(\Sigma)$$

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Proposition :

For any $s \in (0, 1)$ the operator $A : \mathbb{H}^{-s}(\Sigma) \rightarrow \mathbb{H}^{-s}(\Sigma)$ is a continuous projector $A^2 = A$ such that $\ker(A) = \mathbb{X}_N^{-s}(\Sigma)$.

As a consequence $\text{range}(\text{Id} - A) = \mathbb{X}_N^{-s}(\Sigma)$ and, due to the polarity property, we have $\langle\langle (\text{Id} - A)I_\mu(\mathbf{p}), \mathbf{v} \rangle\rangle = 0 \quad \forall \mathbf{v} \in \mathbb{X}_D^{+s}(\Sigma)$.

Boundary integral formulation

Find $\mathbf{p} \in \mathbb{X}_N^{-s}(\Sigma)$ such that

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$$\langle\langle (\text{Id} - A)I_\mu(\mathbf{p}), \mathbf{v} \rangle\rangle = \langle\langle \mathbf{f}, \mathbf{v} \rangle\rangle \quad \forall \mathbf{v} \in \mathbb{X}_N^{+s}(\Sigma), s \in (1/2, 1/2 + \epsilon)$$

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For any $s \in (0, 1)$ the operator $A : \mathbb{H}^{-s}(\Sigma) \rightarrow \mathbb{H}^{-s}(\Sigma)$ is a continuous projector $A^2 = A$ such that $\ker(A) = \mathbb{X}_N^{-s}(\Sigma)$.

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Theorem (well posedness) :

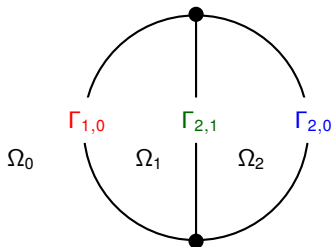
There exists $\epsilon > 0$ such that the operator $(\text{Id} - A)I_\mu$ isomorphically map $\mathbb{X}_N^{-s}(\Sigma)$ onto $\mathbb{X}_N^{-s}(\Sigma)$ for all $s \in (1/2 - \epsilon, 1/2)$.

There exist geometrical configurations involving junctions such that $\epsilon < 1/2$, so that **well-posedness (and Fredholmness) does not hold in an L^2 -setting**. One might expect that Fredholmness is restored in a weighted L^2 -setting though.

Rewriting the equation interface-wise

Interfaces : $\Sigma = \cup_{j=0}^n \Gamma_j = \cup_{J \in \mathfrak{J}} \Gamma_J$ with

$\mathfrak{J} := \{J = (J_+, J_-) \mid J_{\pm} = 0, \dots, n, J_+ > J_-\}$ and $\Gamma_J := \Gamma_{J_+} \cap \Gamma_{J_-}$



$$\Sigma = \Gamma_{1,0} \cup \Gamma_{2,0} \cup \Gamma_{2,1}$$

$$\mathfrak{J} = \{(1, 0), (2, 0), (2, 1)\}$$

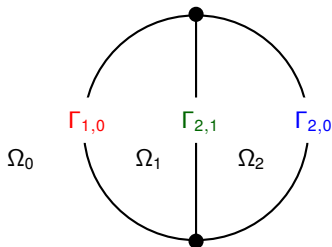
$$\begin{aligned} \langle\langle \mathbf{u}, \mathbf{v} \rangle\rangle &= \sum_{j=0}^n \langle u_j, v_j \rangle_{\Gamma_j} = \sum_{J \in \mathfrak{J}} \langle u_{J_+}, v_{J_+} \rangle_{\Gamma_{J_+}} + \langle u_{J_-}, v_{J_-} \rangle_{\Gamma_{J_-}} \\ &= \sum_{J \in \mathfrak{J}} \frac{1}{2} \langle [u_J], [v_J] \rangle_{\Gamma_J} + 2 \langle \{u_J\}, \{v_J\} \rangle_{\Gamma_J} \quad \text{for } \mathbf{u} \in \mathbb{H}^{-s}(\Sigma), \mathbf{v} \in \mathbb{H}^{+s}(\Sigma) \end{aligned}$$

where $[u_J] := u_{J_+} - u_{J_-}$, $\{u_J\} := (u_{J_+} + u_{J_-})/2$.

Rewriting the equation interface-wise

Interfaces : $\Sigma = \cup_{j=0}^n \Gamma_j = \cup_{J \in \mathcal{J}} \Gamma_J$ with

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$$\Sigma = \Gamma_{1,0} \cup \Gamma_{2,0} \cup \Gamma_{2,1}$$

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where $[u_J] := u_{J_+} - u_{J_-}$, $\{u_J\} := (u_{J_+} + u_{J_-})/2 = 0$ if $\mathbf{u} \in \mathbb{X}_N^{-s}(\Sigma)$.

Rewriting the equation interface-wise

Interfaces : $\Sigma = \cup_{j=0}^n \Gamma_j = \cup_{J \in \mathfrak{J}} \Gamma_J$ with

$$\mathfrak{J} := \{J = (J_+, J_-) \mid J_{\pm} = 0, \dots, n, J_+ > J_- \text{ and } \Gamma_J := \Gamma_{J_+} \cap \Gamma_{J_-}\}$$

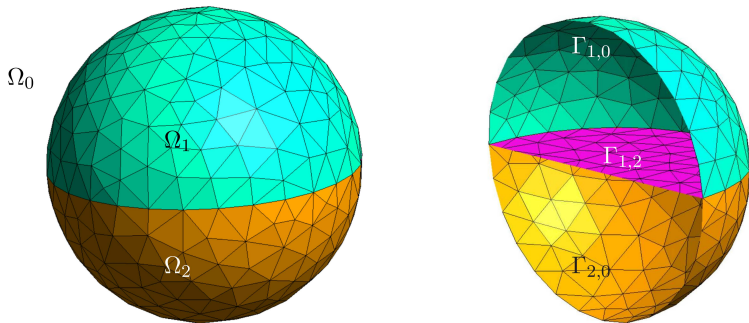
Considering our BIE posed in $\mathbb{X}_N^{-s}(\Sigma)$ with $s \in (1/2 - \epsilon, 1/2)$, traces can be decomposed traces according to interfaces. Taking $\rho_J = [u_J]$ as unknowns, our integral equation can be re-arranged as

$$\left\{ \begin{array}{l} \text{Find } \rho_J \in H^{-s}(\Gamma_J), J \in \mathfrak{J} \text{ such that} \\ \rho_J + \sum_{Q \in \mathfrak{J}} 2 \frac{\mu_{J_+} - \mu_{J_-}}{\mu_{J_+} + \mu_{J_-}} A_{J,Q}(\rho_Q) = f_J \quad \forall J \in \mathfrak{J}. \end{array} \right.$$

where

$$A_{J,Q}(\rho)(\mathbf{x}) := \lim_{\delta \rightarrow 0_+} \int_{\Gamma_Q \setminus B_\delta(\mathbf{x})} \frac{\mathbf{n}_J(\mathbf{x}) \cdot (\mathbf{y} - \mathbf{x})}{4\pi |\mathbf{y} - \mathbf{x}|^3} \rho(\mathbf{y}) d\sigma(\mathbf{y})$$

Numerical experiment



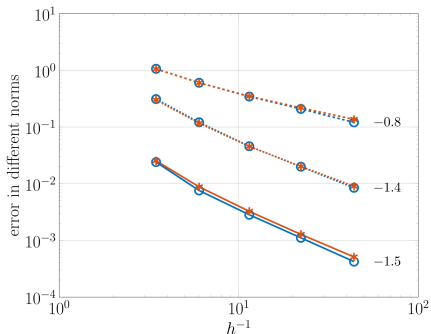
Geometry : $\Omega_0 = \mathbb{R}^3 \setminus \overline{B}(0, 1/2)$,

Background field : $u_\infty(\mathbf{x}) = \sin(x_1) \sinh(x_2)$

Material carac : $\mu_0 = 5, \mu_1 = 1, \mu_2 = 7$

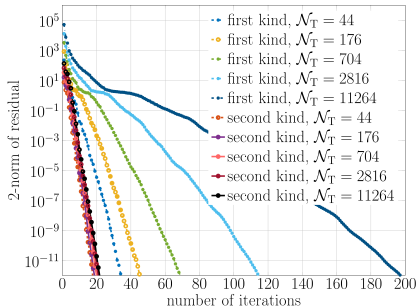
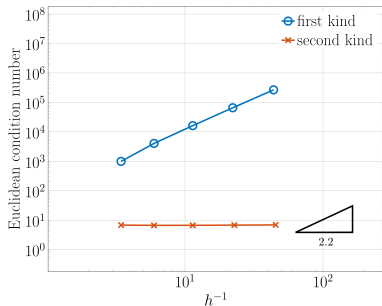
Discretisation : piecewise constants.

Numerical experiment



- Neumann first kind $L^2(\Sigma)$
- *--- Neumann second kind $L^2(\Sigma)$
- Neumann first kind $H^{-1/2}(\Sigma)$
- *--- Neumann second kind $H^{-1/2}(\Sigma)$
- Dirichlet first kind $L^2(\Sigma)$
- *--- Dirichlet second kind $L^2(\Sigma)$

Numerical experiment



IABEM 2018

Symposium of the International Association for Boundary Element Methods

What ?

International conference focused on
boundary integral equations
Both theory and application oriented

Where ?

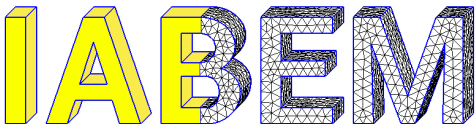
University Pierre-et-Marie Curie (Paris 6)

When ?

June 26-28, 2018

Website

<https://project.inria.fr/iabem2018/>



**Thank you
for your attention**