

Today

- Spurious res. in exh problems
- Calderon identities
- Numerics

Announcements

- Presentation dates ✓
- HW4: due next week

	First slot	Second slot
Dec 4	Guanhua	Yashraj
Dec 6	Hongliang	Vedant
Dec 11	Jonathan	Yucha

Resonances

– Δ on a bounded (interior) domain with homogeneous Dirichlet/Neumann BCs has countably many real, positive eigenvalues.

What does that have to do with Helmholtz?

Why could it cause grief?

Helmholtz: Boundary Value Problems

Find $u \in C(\bar{D})$ with $\Delta u + k^2 = 0$ such that

	Dirichlet	Neumann
Int.	$\lim_{x \rightarrow \partial D^-} u(x) = g$ 🟡 unique (-resonances)	$\lim_{x \rightarrow \partial D^-} \hat{n} \cdot \nabla u(x) = g$ 🟡 unique (-resonances)
Ext.	$\lim_{x \rightarrow \partial D^+} u(x) = g$ Sommerfeld 🟢 unique	$\lim_{x \rightarrow \partial D^+} \hat{n} \cdot \nabla u(x) = g$ Sommerfeld 🟢 unique

with $g \in C(\partial D)$.

Find layer potential representations for each.

Patching up resonances

Issue: Ext. IE inherits non-uniqueness from 'adjoint' int. BVP

Fix: Tweak representation [Brakhage/Werner '65, ...]
(also called the *CFIE* or *combined field integral equation*)

$$u = D\phi - i\alpha S\phi$$

(α : tuning knob $\rightarrow 1$ is fine, $\sim k$ better for large k)

Patching up resonances: CFIE (1/3)

$$u = D\gamma - iS\gamma$$

Suppose:

$$\underline{\gamma/2} + D\gamma - iS\gamma = 0. \quad \text{To show: } \gamma = 0.$$

Patching up resonances: CFIE (2/3)

$$u|_{\mathbb{R}^n \setminus \Omega} = 0, \quad \lim_{r \rightarrow \infty} \partial_n u = 0,$$

$$0 - (\partial_n u)^- = [\partial_n u] = [\partial_n (D_T - iS_T)] = i\psi$$

$$0 - u^- = [u] = [D_T - iS_T] = \psi$$

$$-i (\partial_n u)^- = u^-$$

Patching up resonances: CFIE (3/3)

$$-i (\partial_n u)^- = u^-$$

$v = \bar{u}$

$$\int_{\Omega} u \Delta v + \nabla u \cdot \nabla v = \int_{\partial} u \partial_n v$$

$$\underbrace{\int_{\Omega} -k|u|^2 + |\nabla u|^2}_{\in \mathbb{R}} = \int_{\Omega} u \Delta \bar{u} + |\nabla u|^2 = \int_{\partial} u^- (\partial_n \bar{u})^-$$

$$= -i \underbrace{\int_{\partial} |u^-|^2}_{\in \mathbb{R}}$$

Want: $u^- = 0$ ✓

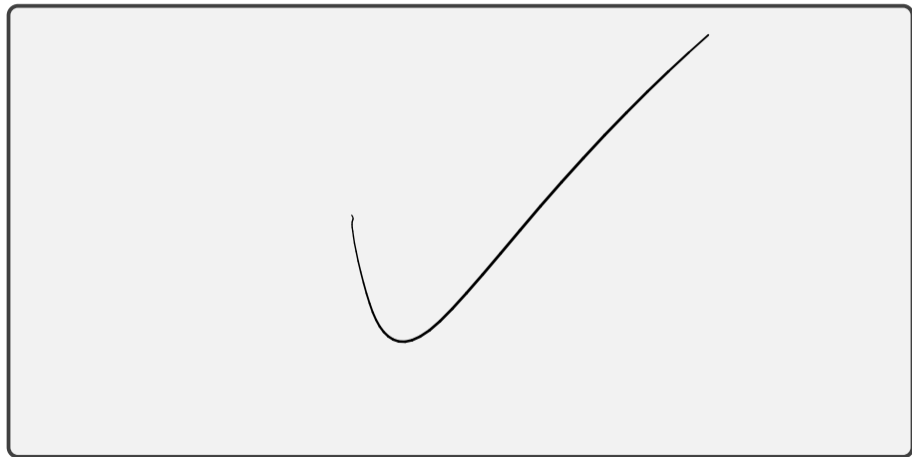
$u^+ = 0 \quad \Phi[u] = \psi$ ✓

$$-k u \bar{u} = -k|u|^2 \quad \nabla u \cdot \nabla \bar{u} = |\nabla u|^2$$

- Dirichlet Wernar
- Panich
- ?

Helmholtz Uniqueness

Uniqueness for remaining IEs similar:



A word about D'

$$(\varphi, D'\psi) = ((D')^* \varphi, \psi)$$

Show that D' is self-adjoint. [Kress LIE 3rd ed. Sec 7.6]

Green's second

$$u = D\varphi \quad v = D\psi$$

$$(D'\varphi, \psi)$$

$$= (\partial_n u, [v])$$

$$= (\partial_n u^+, v^+) - (\partial_n u^-, v^-) = (u^+, \partial_n v^+) - (u^-, \partial_n v^-)$$

$$= (\varphi, D'\psi).$$

$$\underbrace{\int u \Delta v - v \Delta u}_{0} = \int (u \partial_n v) - (v \partial_n u)$$

$$\int u \partial_n v = \int v \partial_n u$$

$$\rightarrow (u, \partial_n v) = (v, \partial_n u)$$

Towards Calderón

Show that $(S\varphi, D'\psi) = ((S' + I/2)\varphi, (D - I/2)\psi)$.

$$\begin{aligned} (S\varphi, D'\psi) &= (\omega, \partial_n v) = (\partial_n \tilde{\omega}, v) \\ \uparrow \quad v = D\varphi & \qquad \qquad \qquad = ((S' + \frac{I}{2})\varphi, (D - \frac{I}{2})\psi) \end{aligned}$$

$(\varphi, SD'\psi)$?

$$\begin{aligned} (\varphi, SD'\psi) &= (S\varphi, D'\psi) \\ &= ((S' + \frac{I}{2})\varphi, (D - \frac{I}{2})\psi) \\ &= (\varphi, (D + \frac{I}{2})(D - \frac{I}{2})\psi) \\ &= (\varphi, (D^2 - \frac{I}{4})\psi) \end{aligned}$$

Calderón Identities: Summary

- ▶ $SD' = D^2 - 1/4 \leftarrow$
- ▶ $D'S = S'^2 - 1/4$

Also valid for Laplace (jump relation same after all!)

Why do we care?

Original CFIE:

$$D\psi - iS\psi$$

$$DS\psi - iS\psi$$

Ext. Neumann IE:

$$\frac{\psi}{2} + D'\psi - iS'\psi = \partial_n \psi$$

$$\frac{\psi}{2} + D'S\psi - iS'\psi$$

Outline

Introduction

Dense Matrices and Computation

Tools for Low-Rank Linear Algebra

Rank and Smoothness

Near and Far: Separating out High-Rank Interactions

Outlook: Building a Fast PDE Solver

Going Infinite: Integral Operators and Functional Analysis

Singular Integrals and Potential Theory

Boundary Value Problems

Back from Infinity: Discretization

Fundamentals: Meshes, Functions, and Approximation

Integral Equation Discretizations

Integral Equation Discretizations: Projection

Computing Integrals: Approaches to Quadrature

Going General: More PDEs

Numerics: What do we need?

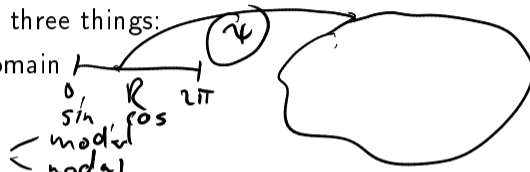
- ▶ Discretize curves and surfaces
 - ▶ Interpolation
 - ▶ Grid management
 - ▶ Adaptivity
- ▶ Discretize densities
- ▶ Discretize integral equations
 - ▶ Nyström, Collocation, Galerkin
- ▶ Compute integrals on them
 - ▶ “Smooth” quadrature
 - ▶ Singular quadrature
- ▶ Solve linear systems

Constructing Discrete Function Spaces

Floating point numbers (*Degrees of Freedom* or *DoFs*) \leftrightarrow Functions

Discretization relies on three things:

- ▶ Base/reference domain
- ▶ Basis of functions
- ▶ Meaning of DoFs



Related finite element concept: *Ciarlet triple*

Discretization options for a curve?

$$\psi: \mathbb{R} \rightarrow \mathbb{R}^2$$

worse

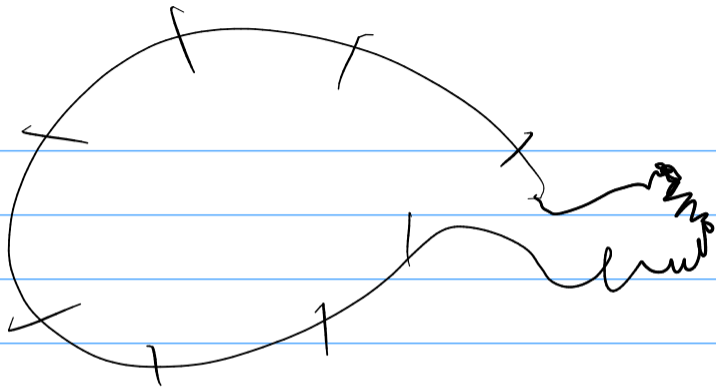
\rightarrow sub

ψ same discr. as density

\rightarrow isoparametric discs

better

\rightarrow super



not good for Fourier

What do the DoFs mean?

Common DoF choices:

- ▶ Point values of function
- ▶ Point values of (directional?) derivatives
- ▶ Basis coefficients
- ▶ Moments

Often: useful to have both “modes”, “nodes”, jump back and forth