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computational mathematics

The skeleton equation method
for acoustic transmission problems
with varying coefficients

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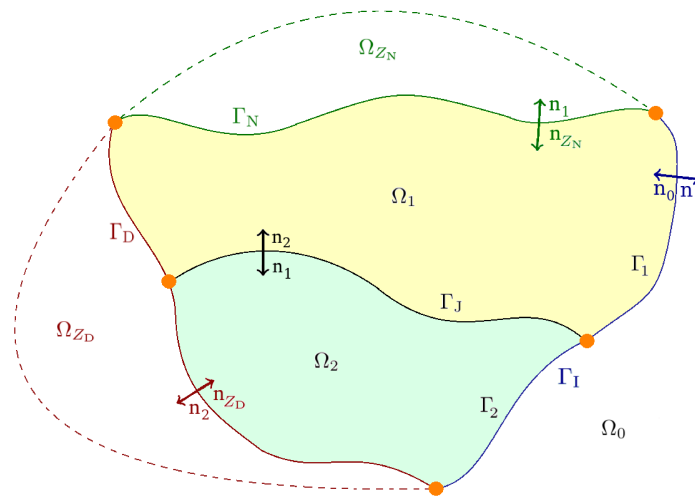
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joint work with F. Florian (U Zürich), R. Hiptmair (ETH Zürich)

Acoustic wave transmission problems in frequency domain

Geometric setting:



$\Omega \subset \mathbb{R}^3$ bounded Lipschitz domain with boundary Γ ,
 $\Omega_1 \cup \Gamma_J \cup \Omega_2$ subdomains and jump interface,
 $\Gamma = \Gamma_D \cup \Gamma_N \cup \Gamma_I$: Dirichlet-, Neumann, impedance part of the boundary,
 $\Gamma_1 := \partial\Omega_1$ and $\Gamma_2 := \partial\Omega_2$.

PDE:

$$-\operatorname{div}(\mathbb{A}_j \nabla u_j) + p_j^2 s^2 u_j = 0 \quad \text{in } \Omega_j, \quad j = 1, 2.$$

$$[\gamma_{\mathbb{D}} u]_{\Gamma_J} = [\gamma_{\mathbb{A}}]_{\Gamma_J} = 0 \quad \text{on } \Gamma_J,$$

$$\gamma_{\mathbb{D}} u = g_{\mathbb{D}} \quad \text{on } \Gamma_{\mathbb{D}},$$

$$\gamma_{\mathbb{A}} u = d_{\mathbb{N}} \quad \text{on } \Gamma_{\mathbb{N}},$$

$$\gamma_{\mathbb{A}} u + s T u = d_{\mathbb{I}} \quad \text{on } \Gamma_{\mathbb{I}},$$

Assumption on the coefficients

Assumption. For $j = 1, 2$, the coefficients in the PDE satisfy

1. $\mathbb{A}_j \in \mathbb{L}_{>0}^\infty(\Omega_j, \mathbb{R}_{\text{sym}}^{3 \times 3})$,
2. $p_j \in L_{>0}^\infty(\Omega_j)$,
3. $s \in \mathbb{C}_{>0} := \{\zeta \in \mathbb{C} \mid \text{Re } \zeta > 0\}$ and $|s| \geq s_0$ for some $s_0 > 0$.

Goal:

Introduce a **transform** of the PDE to an integral equation on the skeleton $\Sigma := \partial\Omega_1 \cup \partial\Omega_2$ such that

- a) the resulting skeleton equation is coercive and elliptic,
- b) the explicit knowledge of a fundamental solution/Green's function is not required.

Remark: There are many approaches to transform boundary value problems to integral equations:

- a) direct/indirect method
- b) first kind/second kind integral equation
- c) scalar equation/symmetric coupling/non-symmetric coupling

and the proof of well-posedness can be a subtle issue.

Abstract layer potentials:

Sesquilinear forms:

$$\ell : H^1(\Omega) \times H^1(\Omega) \rightarrow \mathbb{C} \quad \ell(s)(u, v) := \langle \mathbb{A} \nabla u, \overline{\nabla v} \rangle_{\mathbb{R}^3} + \langle p_j s^2 u, \bar{v} \rangle_{\mathbb{R}^3}.$$

$$\ell_j : H^1(\Omega_j) \times H^1(\Omega_j) \rightarrow \mathbb{C} \quad \ell_j(s)(u, v) := \langle \mathbb{A}_j \nabla u, \overline{\nabla v} \rangle_{\Omega_j} + \langle p_j s^2 u, \bar{v} \rangle_{\Omega_j}.$$

Coercivity and continuity of $\ell(\cdot, \cdot)$, $\ell_j(\cdot, \cdot)$

Lemma (Bamberger/Ha-Duong 1986), . For $j = 1, 2$ and $\mu := s/|s|$:

$$|\ell(s)(v, w)| \leq \Lambda \|v\|_{\mathbb{R}^3; s} \|w\|_{\mathbb{R}^3; s}$$

$$\operatorname{Re} \ell_j(s)(v, \mu v) \geq \lambda \frac{\operatorname{Re} s}{|s|} \|v\|_{\mathbb{R}^3; s}^2,$$

$$|\ell_j(s)(v_j, w_j)| \leq \Lambda \|v_j\|_{\Omega_j; s} \|w_j\|_{\Omega_j; s}$$

$$\operatorname{Re} \ell_j(s)(v_j, \mu v_j) \geq \lambda \frac{\operatorname{Re} s}{|s|} \|v_j\|_{\Omega_j; s}^2,$$

with

$$\lambda := \min \{ \lambda(p), \lambda(\mathbb{A}) \} \quad \text{and} \quad \Lambda := \max \{ \Lambda(p), \Lambda(\mathbb{A}) \}.$$

and

$$\|w\|_{\Omega; s} := \left(\|\nabla w\|_{L^2(\Omega)}^2 + |s|^2 \|w\|_{L^2(\Omega)}^2 \right)^{1/2}.$$

Associated operators:

$$\mathbf{L} : H^1(\mathbb{R}^3) \rightarrow H^{-1}(\mathbb{R}^3)$$

$$(\mathbf{L}u)(v) := \ell(u, v),$$

$$\mathbf{L}_j : H^1(\mathbb{R}^3) \rightarrow H^{-1}(\mathbb{R}^3),$$

$$(\mathbf{L}_j u)(v) := \ell_j(u|_{\Omega_j}, v|_{\Omega_j}),$$

$$H_{j;0}^1(\mathbb{R}^3) := \{w \in H^1(\mathbb{R}^3) : w|_{\Gamma_j} = 0\}$$

$$H_j^{-1}(\mathbb{R}^3) := (H_{j;0}^1(\mathbb{R}^3))'.$$

$$\mathbf{L}_{D;j}(s) : H^1(\Omega_j) \rightarrow H_j^{-1}(\mathbb{R}^3)$$

$$\langle \mathbf{L}_{D;j}(s)v, \bar{w} \rangle_{\mathbb{R}^3} = \ell_j(s)(v, w|_{\Omega_j}) \\ \forall w \in H_{j;0}^1(\mathbb{R}^3).$$

Corollary. The operator $L_{D;j}(s)$ applied to functions $v \in H^1(\Omega_j, \mathbb{A}_j) \subset H^1(\Omega_j)$ is the piecewise application of the differential operator in Ω_j :

$$L_{D;j}(s)v := \begin{cases} -\operatorname{div}(\mathbb{A}_j \nabla v) + p_j s^2 v & \text{in } \Omega_j, \\ 0 & \text{in } \mathbb{R}^3 \setminus \overline{\Omega_j}. \end{cases}$$

Remark. Since the PDE has zero right-hand side, the solution satisfies $u_j \in H^1(\Omega_j, \mathbb{A}_j)$. The operator form of this equation is given by

$$L_{D;j}(s)u_j = 0 \quad \text{in } \Omega_j, \quad j = 1, 2.$$

Layer potentials:

a) Single layer potential

We employ the approach by *A. Barton, Elect. J. Diff. Eq., 2017*, for our setting.

Definition. The solution operator (acoustic Newton potential) $N(s) : H^{-1}(\mathbb{R}^3) \rightarrow H^1(\mathbb{R}^3)$ is given by the relation

$$\ell(s)(N(s)f, w) = \langle f, \bar{w} \rangle_{\mathbb{R}^3} \quad \forall f \in H^{-1}(\mathbb{R}^3), \quad \forall w \in H^1(\mathbb{R}^3).$$

Lemma. The Newton potential is a left inverse of $L(s)$, i.e.,

$$v = N(s) \circ L(s) v = N(s) \circ L_1(s) v + N(s) \circ L_2(s) v \quad \forall v \in H^1(\mathbb{R}^3)$$

and satisfies the estimate

$$\|N(s) f\|_{\mathbb{R}^3; s} \leq \frac{|s|}{\lambda \operatorname{Re} s} \|f\|_{H^{-1}(\mathbb{R}^3); s} \quad \forall f \in H^{-1}(\mathbb{R}^3).$$

Definition. For $j = 1, 2$ and $\varphi \in H^{-1/2}(\Gamma_j)$ the *single layer potential* $S_j(s) : H^{-1/2}(\Gamma_j) \rightarrow H^1(\mathbb{R}^3)$ is given by

$$S_j(s)\varphi := N(s) \left(\gamma_{D;j}(s) \right)' \varphi.$$

Alternative definition:

Lemma. For $\varphi \in H^{-1/2}(\Gamma_j)$, it holds $S_j(s)\varphi \in H^1(\mathbb{R}^3)$ and

$$\ell(s) \left(S_j(s)\varphi, v \right) = \left\langle \varphi, \gamma_{D;j}(s) \bar{v} \right\rangle_{\Gamma_j} \quad \forall v \in H^1(\mathbb{R}^3).$$

b) Double layer potential.

Definition. Let $\varphi \in H^{1/2}(\Gamma)$ and $f \in H^1(\mathbb{R}^3)$ such that $\gamma_{D;j}(s) f = \phi$. Then, the *double layer potential* $D_j(s) : H^{1/2}(\Gamma_j) \rightarrow H^1(\Omega_j) \times H^1(\Omega_{j'})$ (with $j' := 3 - j$) is given by

$$D_j(s) \varphi|_{\Omega_j} := -f|_{\Omega_j} + (N(s) L_j(s) f)|_{\Omega_j},$$

$$D_j(s) \varphi|_{\Omega_{j'}} := f|_{\Omega_{j'}} - (N(s) L_j(s) f)|_{\Omega_{j'}}.$$

These abstract potentials satisfy the homogeneous PDE:

Lemma. For any $\varphi \in H^{-1/2}(\Gamma_j)$, $\psi \in H^{1/2}(\Gamma_j)$ it holds for $j, m \in \{1, 2\}$

$$L_{D;j}(s) S_m(s) \varphi = L_{D;j}(s) D_m(s) \psi = 0.$$

Lemma (Green's representation formula). Let $u \in H^1(\Omega_j, \mathbb{A}_j)$ and $L_{D;j}(s) u = 0$. Then, the *Green's representation formulae* hold

$$u = \left(S_j(s) \gamma_{\mathbb{A};j}(s) u - D_j(s) \gamma_{D;j}(s) u \right) \Big|_{\Omega_j},$$
$$0 = \left(S_j(s) \gamma_{\mathbb{A};j'}(s) u - D_j(s) \gamma_{D;j}(s) u \right) \Big|_{\Omega_{j'}}.$$

Lemma. For any $\varphi \in H^{-1/2}(\Gamma_j)$ and $\psi \in H^{1/2}(\Gamma_j)$ the jump relations hold:

$$\left[(S_j(s) \varphi) \right]_{\mathbb{D};j}(s) = 0, \quad \left[(S_j(s) \varphi) \right]_{\mathbb{A};j}(s) = -\varphi,$$

$$\left[(D_j(s) \psi) \right]_{\mathbb{D};j}(s) = \psi, \quad \left[(D_j(s) \psi) \right]_{\mathbb{A};j}(s) = 0.$$

Calderón operators:

The application of the Cauchy trace to Green's representation formula results in the Calderón identity on the domain skeleton.

Definition. For $j = 1, 2$, the *skeleton operators* are given by

$$V_j(s) : H^{-1/2}(\Gamma_j) \rightarrow H^{1/2}(\Gamma_j) \quad V_j(s)\varphi := \{\{S_j(s)\varphi\}\}_{D;j}(s),$$

$$K_j(s) : H^{1/2}(\Gamma_j) \rightarrow H^{1/2}(\Gamma_j) \quad K_j(s)\psi := \{\{D_j(s)\psi\}\}_{D;j}(s),$$

$$K'_j(s) : H^{-1/2}(\Gamma_j) \rightarrow H^{-1/2}(\Gamma_j) \quad K'_j(s)\varphi := \{\{S_j(s)\varphi\}\}_{A;j}(s),$$

$$W_j(s) : H^{1/2}(\Gamma_j) \rightarrow H^{-1/2}(\Gamma_j) \quad W_j(s)\psi := -\{\{D_j(s)\psi\}\}_{A;j}(s),$$

Cauchy traces and multi-trace space

$$\mathbf{X}_j := H^{1/2}(\Gamma_j) \times H^{-1/2}(\Gamma_j) \quad \text{for } j = 1, 2$$

$$\mathbf{X}^{\text{mult}} := \mathbf{X}_1 \times \mathbf{X}_2 \quad \text{multi trace space}$$

Remark: The multi-trace space is multivariate on the interfaces.

Definition. The Calderón operator $C(s) : \mathbf{X}^{\text{mult}} \rightarrow \mathbf{X}^{\text{mult}}$ is by

$$C(s) := \text{diag} [C_j(s) : j = 1, 2] \quad \text{with} \quad C_j(s) := \begin{bmatrix} -K_j(s) & V_j(s) \\ W_j(s) & K'_j(s) \end{bmatrix}.$$

The sesquilinear form $c(s) : \mathbf{X}^{\text{mult}} \times \mathbf{X}^{\text{mult}} \rightarrow \mathbb{C}$ associated to the operator $C(s) - \frac{1}{2} \text{Id}$ is

$$c(s)(\phi, \psi) := \sum_{j=1}^2 \left\langle \begin{pmatrix} -\frac{1}{2}\phi_D - K_j(s)\phi_D & +V_j(s)\phi_N \\ W_j(s)\phi_D & -\frac{1}{2}\phi_N + K'_j(s)\phi_N \end{pmatrix}, \begin{pmatrix} \overline{\psi_N} \\ \psi_D \end{pmatrix} \right\rangle_{\Gamma_j}.$$

Multi trace and single trace formulation of the transmission problem:

Multi-trace formulation of original transmission problem (see Claeys et al., '15):

Find:

$$\mathbf{u}^{\text{mult}} = \left(\mathbf{u}_j^{\text{mult}} \right)_{j=1}^2 = \left(\left(u_{\text{D};j}^{\text{mult}}, u_{\text{N};j}^{\text{mult}} \right) \right)_{j=1}^2 \in \mathbf{X}^{\text{mult}}$$

such that:

$$\left(C_j(s) - \frac{1}{2} \text{Id}_j \right) \mathbf{u}_j^{\text{mult}} = 0 \quad \text{in } \Omega_j \quad j = 1, 2,$$

$$\left[\mathbf{u}^{\text{mult}} \right]_{1,2} = [\beta]_{1,2}$$

$$\left. \begin{array}{l} u_{\text{D};j}^{\text{mult}} \Big|_{\Gamma_j \cap \Gamma_{\text{D}}} = \beta_{\text{D};j} \Big|_{\Gamma_j \cap \Gamma_{\text{D}}} \\ u_{\text{N};j}^{\text{mult}} \Big|_{\Gamma_j \cap \Gamma_{\text{N}}} = \beta_{\text{N};j} \Big|_{\Gamma_j \cap \Gamma_{\text{N}}} \end{array} \right\} j = 1, 2.$$

Final step, the single-trace formulation:

A single trace formulation is obtained if the transmission conditions are incorporated into the multi trace space \mathbf{X}^{mult} .

Advantages:

- 1) The sesquilinear form $c(s)(\cdot, \cdot)$ is coercive on $\mathbf{X}_0^{\text{single}} \times \mathbf{X}_0^{\text{single}}$ (but not on $\mathbf{X}^{\text{mult}} \times \mathbf{X}^{\text{mult}}$).
- 2) The functions on the interfaces become *single-valued*.

Definition (single trace space)

$$\mathbf{X}^{\text{single}} := \left\{ \psi \in \mathbf{X}^{\text{mult}} \mid \left\{ \begin{array}{l} \exists v \in H^1(\Omega) \\ \text{s.t. } \forall j \in \{1, 2\} \end{array} \right\} : \psi_{\mathbf{D};j} = \gamma_{\mathbf{D};j} v \right. \\ \left. \left\{ \begin{array}{l} \exists \mathbf{w} \in \mathbf{H}(\Omega, \text{div}) \\ \text{s.t. } \forall j \in \{1, 2\} \end{array} \right\} : \psi_{\mathbf{N};j} = \langle \mathbf{w}, \mathbf{n}_j \rangle \right\},$$

$$\mathbf{X}_0^{\text{single}} := \left\{ \psi \in \mathbf{X}^{\text{single}} \mid \forall j \in \{1, 2\} : \left\{ \begin{array}{l} \psi_{\mathbf{D};j} \Big|_{\Gamma_j \cap \Gamma_{\mathbf{D}}} = 0 \\ \wedge \psi_{\mathbf{N};j} \Big|_{\Gamma_j \cap \Gamma_{\mathbf{N}}} = 0 \end{array} \right\} \right\}.$$

Set $\mathbf{u}^{\text{single}} := \left(\mathbf{u}_j^{\text{mult}} - \beta_j \right)_{j=1}^{n_\Omega}$ and observe that $\mathbf{u}^{\text{single}}$ satisfies

$$\left(C_j(s) - \frac{1}{2} \text{Id}_j \right) \mathbf{u}_j^{\text{single}} = - \left(C_j(s) - \frac{1}{2} \text{Id}_j \right) \beta_j \quad \text{in } \Omega_j \quad j = 1, 2,$$

$$\left[\mathbf{u}^{\text{single}} \right]_{1,2} = 0$$

$$\left. \begin{array}{l} u_{D;j}^{\text{single}} \Big|_{\Gamma_j \cap \Gamma_D} = 0 \\ u_{N;j}^{\text{single}} \Big|_{\Gamma_j \cap \Gamma_N} = 0 \end{array} \right\} \quad j = 1, 2.$$

This implies that $\mathbf{u}^{\text{single}} \in \mathbf{X}_0^{\text{single}}$.

Variational form of the non-local skeleton problem in the single trace space:

Find $\mathbf{u}^{\text{single}} \in \mathbf{X}_0^{\text{single}}$ such that

$$c(s) (\mathbf{u}^{\text{single}}, \psi) = -c(s) (\boldsymbol{\beta}, \psi) \quad \forall \psi \in \mathbf{X}_0^{\text{single}}.$$

Set $\mathbf{u}_j^{\text{mult}} := \mathbf{u}^{\text{single}} + \boldsymbol{\beta}$ so that Green's representation formula yields

$$u_j := \left(S_j(s) u_{\mathbf{N};j}^{\text{mult}} - D_j(s) u_{\mathbf{D};j}^{\text{mult}} \right) \Big|_{\Omega_j} \quad j = 1, 2.$$

The function $\mathbf{u} = \left(u_j \right)_{j=1}^{n_\Omega} \in \mathbf{H}(\Omega, \mathbb{A})$ finally solves the original transmission problem.

Frequency explicit coercivity and continuity estimates:

Lemma (Florian, Hiptmair, STAS, 2022). The layer potentials and skeleton operators satisfy the coercivity and continuity estimates:

Continuity of layer potentials:

$$\left\| \mathbf{S}_j(s) \varphi \right\|_{\mathbb{R}^3; s} \leq C \frac{|s|^{3/2}}{\lambda \operatorname{Re} s} \|\varphi\|_{H^{-1/2}(\Gamma_j)} \quad \forall \varphi \in H^{-1/2}(\Gamma_j),$$

$$\left\| \mathbf{D}_j(s) \psi \right\|_{H^1(\mathbb{R}^3 \setminus \Gamma_j); s} \leq C \frac{\Lambda |s|}{\lambda \operatorname{Re} s} \|\psi\|_{H^{1/2}(\Gamma_j)} \quad \forall \psi \in H^{1/2}(\Gamma_j).$$

Coercivity of skeleton operators:

$$\operatorname{Re} \langle \varphi, \overline{V_j(s) \varphi} \rangle_{\Gamma_j} \geq c \frac{\operatorname{Re} s}{|s|} \frac{\lambda}{\Lambda^2} \|\varphi\|_{H^{-1/2}(\Gamma_j)}^2 \quad \forall \varphi \in H^{-1/2}(\Gamma_j),$$

$$\operatorname{Re} \langle W_j(s) \psi, \overline{\psi} \rangle_{\Gamma_j} \geq c \frac{\operatorname{Re} s}{|s|^2} \lambda \|\psi\|_{H^{1/2}(\Gamma_j)}^2 \quad \forall \psi \in H^{1/2}(\Gamma_j),$$

Continuity of skeleton operators:

$$\left| \langle V_j(s) \varphi, \overline{\psi} \rangle_{\Gamma_j} \right| \leq C \frac{|s|^2}{\lambda \operatorname{Re} s} \|\varphi\|_{H^{-1/2}(\Gamma_j)} \|\psi\|_{H^{-1/2}(\Gamma_j)} \quad \forall \varphi, \psi \in H^{-1/2}(\Gamma_j),$$

$$\|K'_j(s) \varphi\|_{H^{-1/2}(\Gamma_j)} \leq C \frac{\Lambda |s|^{3/2}}{\lambda \operatorname{Re} s} \|\varphi\|_{H^{-1/2}(\Gamma_j)} \quad \forall \varphi \in H^{-1/2}(\Gamma_j),$$

$$\|K_j(s) \psi\|_{H^{1/2}(\Gamma_j)} \leq C \frac{\Lambda |s|^{3/2}}{\lambda \operatorname{Re} s} \|\psi\|_{H^{1/2}(\Gamma_j)} \quad \forall \psi \in H^{1/2}(\Gamma_j),$$

$$\left| \langle W_j(s) \psi, \overline{\varphi} \rangle_{\Gamma_j} \right| \leq C \frac{\Lambda^2 |s|}{\lambda \operatorname{Re} s} \|\psi\|_{H^{1/2}(\Gamma_j)} \|\varphi\|_{H^{1/2}(\Gamma_j)} \quad \forall \varphi, \psi \in H^{1/2}(\Gamma_j).$$

Well-posedness of single-trace formulation:

Theorem.

a) The sesquilinear form $c(s)(\cdot, \cdot) : \mathbf{X}_0^{\text{single}} \times \mathbf{X}_0^{\text{single}} \rightarrow \mathbb{C}$ is coercive and continuous: for any $\alpha \in \mathbf{X}_0^{\text{single}}$ and $\psi, \phi \in \mathbf{X}^{\text{mult}}$ it holds

$$\operatorname{Re} c(s)(\alpha, \alpha) \geq c \frac{\lambda}{1+\Lambda^2} \frac{\operatorname{Re} s}{|s|^2} \|\alpha\|_{\mathbb{X}}^2,$$

$$c(s)(\psi, \phi) \leq \left(\frac{1}{2} + C \frac{1+\Lambda}{\lambda} \frac{|s|^2}{\operatorname{Re} s} \right) \|\psi\|_{\mathbb{X}} \|\phi\|_{\mathbb{X}}.$$

b) For any $\beta \in \mathbf{X}^{\text{mult}}$, the variational skeleton problem has a solution $\mathbf{u}^{\text{single}} \in \mathbf{X}_0^{\text{single}}$ which is unique and satisfies

$$\|\mathbf{u}^{\text{single}}\|_{\mathbb{X}} \leq C \frac{|s|^4}{(\operatorname{Re} s)^2} \|\beta\|_{\mathbb{X}}.$$

Proof: Florian, Hiptmair, STAS, 2022.

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All my best wishes,
Ernst,
for the future!