

# Pseudodifferential equations in polygonal domains: Regularity and numerical approximation

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Fast Boundary Element Methods in Industrial Applications

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$\Gamma$  Riemannian manifold,  $\Omega \subseteq \Gamma$  piecewise smooth domain

$A : H^s(\Gamma) \rightarrow H^{-s}(\Gamma)$  elliptic pseudodifferential operator, order  $2s$

$$\begin{aligned} Au &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \Gamma \setminus \overline{\Omega}. \end{aligned}$$

## Examples:

- $A =$  weakly singular or hypersingular integral operator
- $A = (-\Delta)^s$  fractional Laplacian,  $s \in (0, 1)$

## Goals for this talk:

- **Fractional problems interesting** & closely related to BEM!
- **Asymptotic expansion** of solutions near edges and corners
- **Optimal approximation** on graded meshes, towards  $hp$
- Extension to **transmission problems**

$$(-\Delta)^s u(x) = c_{n,s} \int_{\mathbb{R}^n} \frac{u(x) - u(y)}{|x - y|^{n+2s}} dy = \mathcal{F}^{-1}(|\xi|^{2s} \mathcal{F}u(x)), \quad s \in (0, 1)$$

- **Note:** generator of Lévy process and has physical meaning. Used in probability, PDE, applications.
- $W = \frac{1}{2}(-\Delta)^{1/2}$ ,  $V = \frac{1}{2}(-\Delta)^{-1/2}$  for flat screen
- **Recent numerical analysis of  $(-\Delta)^s$ :**  
Ainsworth, Glusa (2017), Nochetto et al. (2017)
- **Recent analysis:** Caffarelli, Silvestre, Figalli ... (since 2007)
- **Recent modeling:** Du (continuum mechanics, ICM 2018), Perthame (cell movement, 2018), Mouhot (kinetic eqns), ...
- **Don't confuse** with spectral  $(-\Delta)^s$ , the fractional power of the Dirichlet problem (Nochetto, Otarola, ...).

$$\begin{aligned}(-\Delta)^s u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \Gamma \setminus \bar{\Omega}.\end{aligned}$$

## Classical Applications:

Finance / option pricing: Tankov (2003), Wilmott (1993)

Continuum Mechanics: Du (2018)

## Nonlocal movement of cells and organisms

*Perthame, Sun, Tang, ZAMP 2018*

*Estrada-Rodriguez, HG, Painter, SIAP 2018*

*Estrada-Rodriguez, HG, Painter, Stoczek, M3AS 2019*

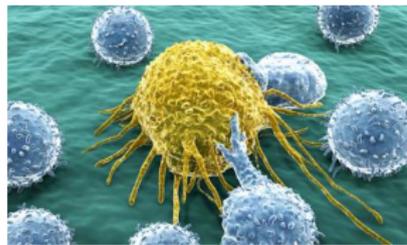
*Estrada, Estrada-Rodriguez, HG, SIAM Review 2019*

## Swarm robotic systems

*Estrada-Rodriguez, HG, arXiv:1807.10124*

*Duncan, Dragone, Estrada-Rodriguez, HG, Stoczek,*

*Vargas, 2019*



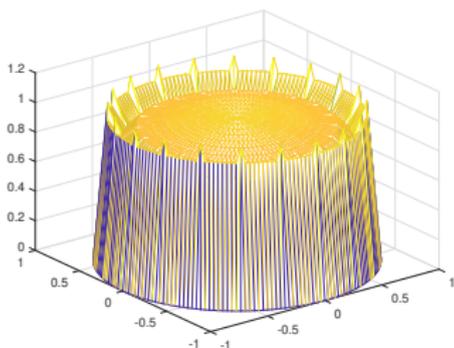
# Numerical approximation: non-trivial

$$\begin{aligned}(-\Delta)^s u &= 1 \text{ in } \Omega \\ u &= 0 \text{ in } \mathbb{R}^2 \setminus \bar{\Omega}.\end{aligned}$$

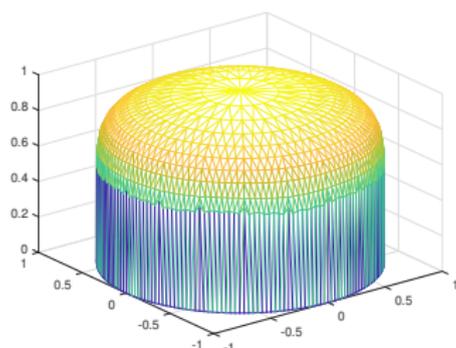
For  $\Omega = \{|x| < 1\}$ .  $s = \frac{1}{10}$

Exact solution:  $u(x) = (1 - |x|^2)_+^{\frac{1}{10}}$

Uniform mesh

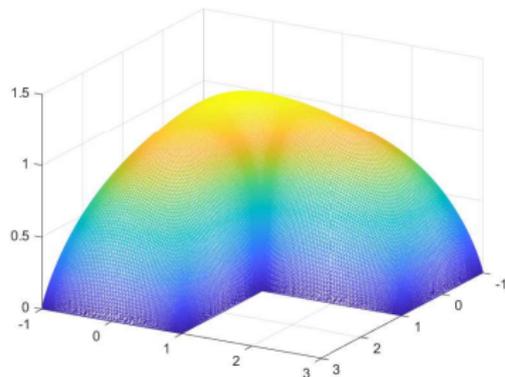
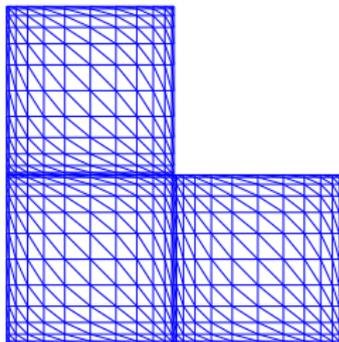


2-graded mesh



# Numerical Results

$$\begin{aligned}(-\Delta)^s u &= 1 && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^2 \setminus \overline{\Omega}.\end{aligned}$$

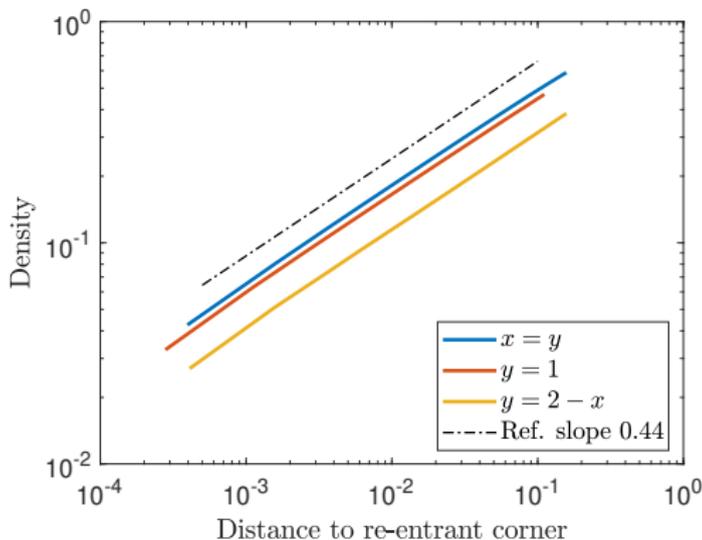
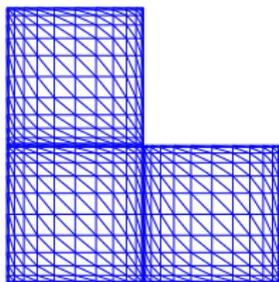


**Figure:** Algebraically 2-graded mesh for L-shape (left) and numerical solution with  $s = \frac{1}{2}$  (right).

# Edge and corner singularities

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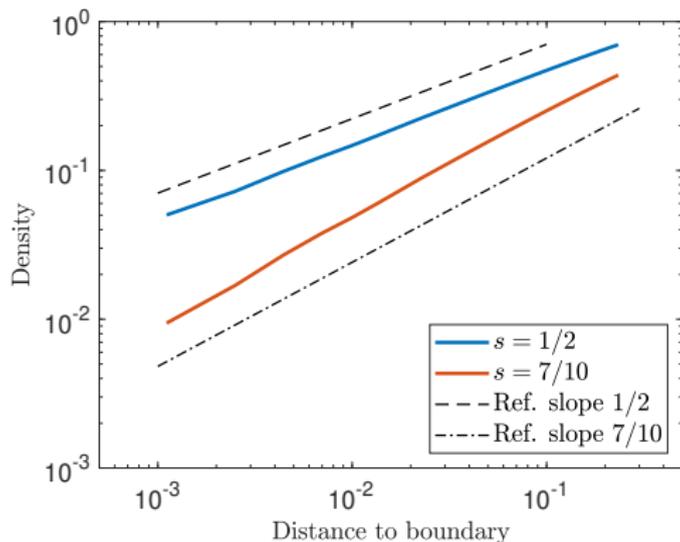
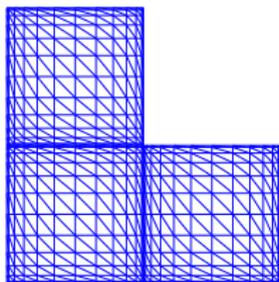
Numerically  $u(x) \sim \text{dist}(x, \text{corner})^{\nu_c}$ .



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Numerically  $u(x) \sim \text{dist}(x, \partial\Omega)^s$ .



$$\begin{aligned}(-\Delta)^s u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^2 \setminus \bar{\Omega}.\end{aligned}\tag{*}$$

This talk concerns a singular analysis approach to:

## Theorem

*For  $\Omega$  polygon and  $f \in C^\infty(\bar{\Omega})$ , the solution  $u$  to (\*) admits an asymptotic expansion at the edges and corners:*

*Edge  $E$ :  $u(x) \sim \text{dist}(x, E)^s$ ,*

*Corner  $C$ :  $u(x) \sim \text{dist}(x, C)^{\nu_c}$ .*

*Here,  $\nu_c$  relates to the smallest eigenvalue of an elliptic 2nd order differential operator on  $S_+^2$ .*

# Previous work: Edge behaviour of solutions

Theorem (Ros-Oton, Serra 2017 / Grubb 2015)

Let  $s \neq \frac{1}{2}$ ,  $\Omega$  sufficiently smooth,  $f \in L^\infty(\Omega)$ .

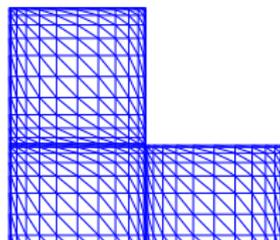
Then  $\frac{u(x)}{\text{dist}(x, \partial\Omega)^s} \in C^\alpha$  for some  $\alpha > 0$ .

Logarithmic corrections for  $s = \frac{1}{2}$ .

Theorem (Acosta 2017)

Let  $\Omega$  convex polyhedron. Then quasi-optimal convergence on  $\beta$ -graded meshes:

$$\|u - u_h\|_{H^s} \lesssim h^{\min\{\frac{\beta}{2}, 2-s\} - \varepsilon}.$$



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We provide a new approach to these results, based on an analysis of a **degenerate elliptic PDE**

→ **singular expansions in polyhedral domains.**

# Setup and existence of solutions

## Sobolev Spaces:

$$H^s(\mathbb{R}^n) = \left\{ u \in L^2(\mathbb{R}^n) : \int_{\mathbb{R}^n} (1 + |\xi|^{2s}) |\mathcal{F}u(\xi)|^2 d\xi < \infty \right\}$$

$$\|u\|_{H^s(\mathbb{R}^n)}^2 = \|u\|_{L^2(\mathbb{R}^n)}^2 + \int \int_{\mathbb{R}^n \times \mathbb{R}^n} \frac{|u(x) - u(y)|^2}{|x - y|^{n+2s}} dy dx$$

## Fractional Dirichlet Problem:

$$\begin{aligned} (-\Delta)^s u &= f \quad \text{in } \Omega, \\ u &= 0 \quad \text{in } \mathbb{R}^n \setminus \bar{\Omega}. \end{aligned}$$

**Variational Formulation:** Find  $u \in \tilde{H}^s(\Omega)$  s.t. for all  $v \in \tilde{H}^s(\Omega)$

$$\frac{c_{n,s}}{2} \int \int_{\mathbb{R}^n \times \mathbb{R}^n} \frac{(u(x) - u(y))(v(x) - v(y))}{|x - y|^{n+2s}} dy dx = \int_{\Omega} f(x)v(x) dx$$

**Lax-Milgram**  $\rightsquigarrow \exists!$  solution in  $\tilde{H}^s(\Omega)$ .

**Higher regularity of solutions?**

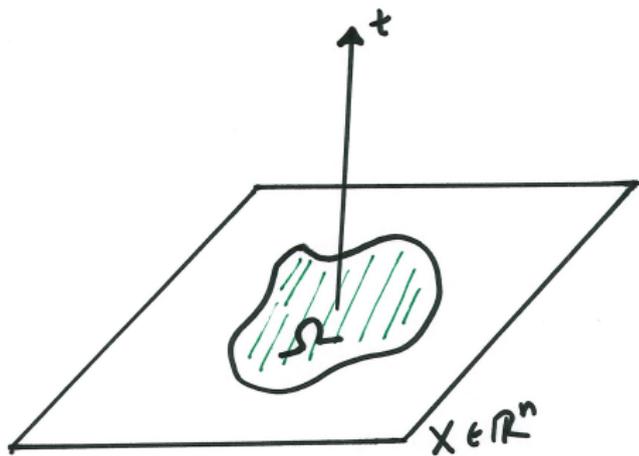
Fractional Dirichlet problem:

$$\begin{aligned} (-\Delta)^{\frac{1}{2}} u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^n \setminus \bar{\Omega}. \end{aligned} \tag{*}$$

Harmonic extension of  $u$ :

$$\begin{aligned} \Delta_{(X,t)} U(X,t) &= 0 && \text{for } X \in \Omega \text{ and } t > 0 \\ U(X,0) &= u(X) && \text{for } X \in \mathbb{R}^n \end{aligned}$$

# Extension approach, $s = 1/2$



Fractional Dirichlet problem:

$$\begin{aligned} (-\Delta)^{\frac{1}{2}} u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^n \setminus \bar{\Omega}. \end{aligned} \quad (\star)$$

Mixed problem:

$$\begin{aligned} \Delta_{(X,t)} U(X,t) &= 0 && \text{for } X \in \Omega \text{ and } t > 0 \\ -\lim_{t \rightarrow 0^+} \partial_t U(X,t) &= f(X) && \text{for } X \in \Omega \\ U(X,0) &= 0 && \text{for } X \in \mathbb{R}^n \setminus \bar{\Omega} \end{aligned} \quad (\star\star)$$

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Theorem (Caffarelli, Silvestre 2007,  $\Omega = \mathbb{R}^n$ )

- $(-\Delta)^{1/2}$  coincides with the *Dirichlet-to-Neumann operator*:

$$T : u \mapsto -U_t(x,0).$$

- $(*) \Leftrightarrow (**)$   $\Leftrightarrow Tu = f$ .

Fractional Dirichlet problem:

$$\begin{aligned}(-\Delta)^s u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^n \setminus \bar{\Omega}.\end{aligned}\tag{*}$$

Extension: (degenerately elliptic for  $s \neq 1/2$ )

$$\begin{aligned}\nabla_{(X,t)} \cdot (t^{1-2s} \nabla_{(X,t)} U(X,t)) &= 0 && \text{for } X \in \mathbb{R}^n \text{ and } t > 0 \\ U(X,0) &= u(X) && \text{for } X \in \mathbb{R}^n\end{aligned}.$$

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Theorem (Caffarelli, Silvestre 2007,  $\Omega = \mathbb{R}^n$ )

- $(-\Delta)^s u = Tu = c_{n,s} \lim_{t \rightarrow 0^+} -t^{1-2s} \partial_t U.$
- $(\star) \Leftrightarrow (\star\star\star) \Leftrightarrow Tu = f.$

# Extension approach to fractional boundary problems

Want to solve

$$\begin{aligned}(-\Delta)^s u &= f \quad \text{in } \Omega, \\ u &= 0 \quad \text{in } \mathbb{R}^n \setminus \bar{\Omega}.\end{aligned}\tag{*}$$

Again, use operator in one dimension higher

$$L_s U(X, t) := t^{2s-1} \nabla_{X,t} \cdot (t^{1-2s} \nabla_{X,t} U(X, t)) = \partial_t^2 U + \frac{1-2s}{t} \partial_t U + \Delta_X U.$$

Mixed boundary problem

$$\begin{aligned}L_s U(X, t) &= 0 \quad \text{for } X \in \Omega, t > 0, \\ U(X, 0) &= 0 \quad \text{for } X \in \mathbb{R}^n \setminus \bar{\Omega}, \\ - \lim_{t \rightarrow 0^+} t^{1-2s} \partial_t U(X, t) &= f(X) \quad \text{for } X \in \Omega, t > 0.\end{aligned}\tag{MBP}$$

**Key observation:**  $(*) \Leftrightarrow$  (MBP) also for  $\Omega \subset \mathbb{R}^n$ .

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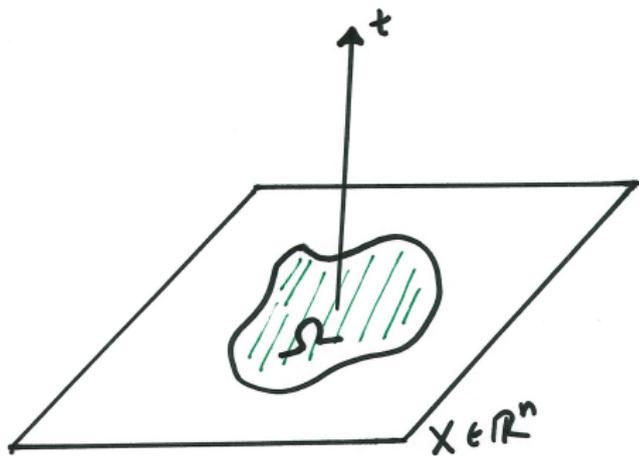
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Observation

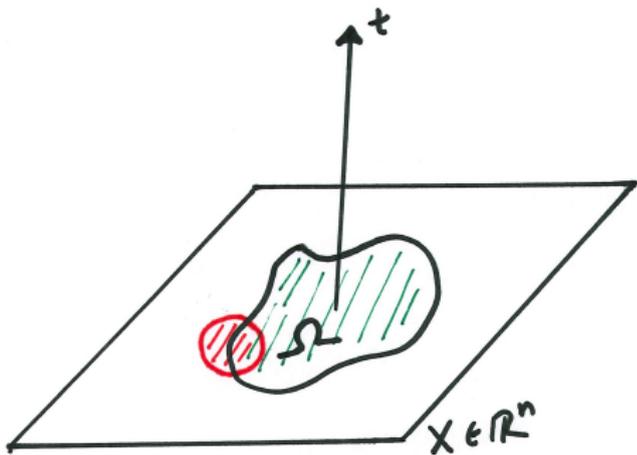
on flat screen:  $W = \frac{1}{2}(-\Delta)^{1/2}$ ,  $V = \frac{1}{2}(-\Delta)^{-1/2}$

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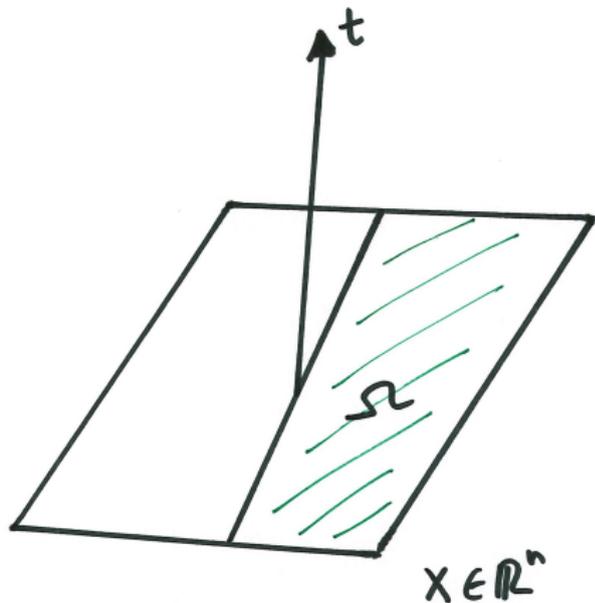


**Localisation:**



# Extension approach to fractional boundary problems

$$\begin{aligned} L_s U(X, t) &= 0 && \text{for } X \in \Omega, t > 0, \\ U(X, 0) &= 0 && \text{for } X \in \mathbb{R}^n \setminus \Omega, \\ \lim_{t \rightarrow 0^+} t^{1-2s} \partial_t U(X, t) &= f(X) && \text{for } X \in \Omega, t > 0. \end{aligned}$$



# Extension approach to fractional boundary problems

Coordinates in half-space  $(X, t) \in \mathbb{R}_+^{n+1}$ :

$X = (x, y) \in \mathbb{R} \times \mathbb{R}^{n-1}$ ,  $t > 0$ .

**Fourier Transform:**

$$\mathcal{F}_{y \rightarrow \eta} L_s = \partial_t^2 + \frac{1-2s}{t} \partial_t + \partial_x^2 - |\eta|^2 =: \widehat{L}_s$$

Mixed boundary problem now becomes

$$\begin{aligned} \widehat{L}_s \widehat{U}(x, \eta, t) &= 0 \quad \text{in } \mathbb{R}_+^{n+1}, \\ \widehat{U}(x, \eta, 0) &= 0 \quad \text{for } x < 0, \\ \lim_{t \rightarrow 0^+} t^{1-2s} \partial_t \widehat{U}(x, \eta, 0) &= \widehat{u}(x, \eta, 0) \quad \text{for } x > 0. \end{aligned} \quad (\widehat{\text{MBP}})$$

Local behaviour near  $\partial\Omega$ :  $|\eta|^2$  lower order  $\rightarrow$  Consider  $\eta = 0$  first.

**Polar coordinates:**

$$t = \rho \sin \theta, \quad x = \rho \cos \theta$$
$$B(L_s) = \partial_\rho^2 + \frac{2-2s}{\rho} \partial_\rho + \frac{1}{\rho^2} (\partial_\theta^2 + (1-2s) \cot(\theta) \partial_\theta).$$

# Extension approach to fractional boundary problems

$$B(L_s) = \partial_\rho^2 + \frac{2-2s}{\rho} \partial_\rho + \frac{1}{\rho^2} \underbrace{(\partial_\theta^2 + (1-2s)\cot(\theta)\partial_\theta)}_{:=P_s}$$

Asymptotics from separation of variables:

$U = \rho^\nu \phi(\theta) \rightarrow$  eigenvalue problem:

$$P_s \phi = -\lambda(\nu) \phi$$

with the mixed boundary conditions

$$\theta^{1-2s} \partial_\theta \phi = 0 \quad \text{at } \theta = 0, \quad \phi = 0 \quad \text{at } \theta = \pi$$

where  $\lambda(\nu) = (\nu + \frac{1}{2})^2 - (s - \frac{1}{2})^2$ .

# Extension approach to fractional boundary problems

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## Lemma

$P_s$  is self-adjoint and positive on  $L^2([0, \pi], \sin^{1-2s}(\theta) d\theta)$

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*Classical (Zaremba)  $s = 1/2$ :*

*Eigenvalues:  $\lambda_j = (j + \frac{1}{2})^2$ , eigenfunctions:  $\phi_j = \cos((j + \frac{1}{2})\theta)$ ,*

*Singular expansion  $u \sim \sum u_j(y) x^{j+\frac{1}{2}}$  with exponents  $\nu_j = j + \frac{1}{2}$ .*

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$\lambda_j^s = (j+s)(j+1-s)$ ,  $\varphi_j^s = \sin^s(\theta) P_j^s(\cos(\theta))$ ,

Singular exponents:  $\nu_j^s = j + s$ .

Here  $P_j^s$  is the associated Legendre function of the first kind.

# Extension approach to fractional boundary problems

$$B(L_s) = \partial_\rho^2 + \frac{2-2s}{\rho} \partial_\rho + \frac{1}{\rho^2} \underbrace{(\partial_\theta^2 + (1-2s)\cot(\theta)\partial_\theta)}_{:=P_s}$$

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where  $\lambda(\nu) = (\nu + \frac{1}{2})^2 - (s - \frac{1}{2})^2$ .

## Corollary

*The solution to  $(-\Delta)^s u = f$  admits a polyhomogeneous expansion near  $\partial\Omega$  with exponents  $\nu_j = j + s$ , i.e.  $u \sim \sum u_j(y) x^{j+s}$ .*

Recovers Grubb 2015; approach generalizes to manifolds with corners, e.g. polygons  $\subseteq \mathbb{R}^2$ , and lower-order perturbations.

# Structure of solution operator

The analysis of the model problem in the half space implies corresponding results for smooth  $\Omega \subseteq \Gamma$ , using pseudodifferential techniques.

$$\begin{aligned}(-\Delta)^s u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^n \setminus \bar{\Omega}.\end{aligned}\tag{*}$$

Solution operator  $\mathcal{S} : f \mapsto u$  has distributional kernel  $K(X, Y)$  :

$$u(X) = \mathcal{S}f(X) = \int K(X, Y)f(Y) dY.$$

## Theorem (HG, Louca, Mazzeo)

- *Distributional kernel  $K(X, Y)$  is  $C^\infty$  in  $\Omega \times \Omega \setminus \Delta\Omega$ .*
- *$K(X, Y)$  is a conormal distribution with asymptotic expansions at  $\Delta\Omega$ ,  $\Omega \times \partial\Omega$ ,  $\partial\Omega \times \Omega$ ,  $\partial\Omega \times \partial\Omega$  (in suitable “polar coordinates”).*
- *$\mathcal{S}$  belongs to a large edge pseudodifferential calculus of Mazzeo '91 / Mazzeo-Witten '17.*

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The analysis of the model problem in the half space implies corresponding results for smooth  $\Omega \subseteq \Gamma$ , using pseudodifferential techniques.

$$\begin{aligned}(-\Delta)^s u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^n \setminus \overline{\Omega}.\end{aligned}\tag{*}$$

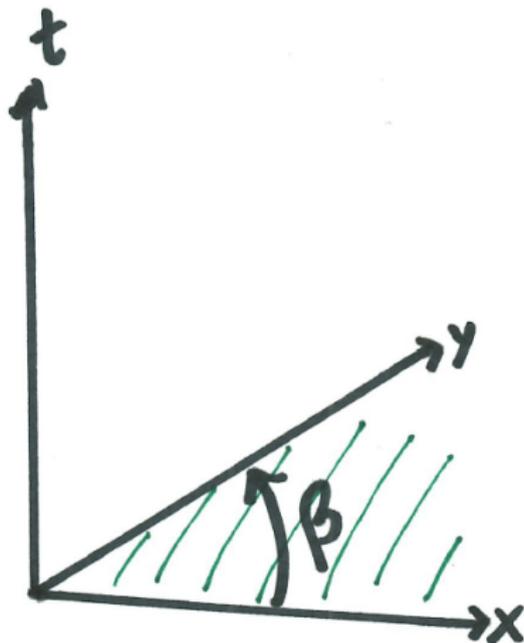
## Theorem (HG, Louca, Mazzeo)

- *Distributional kernel  $K(X, Y)$  is  $C^\infty$  in  $\Omega \times \Omega \setminus \Delta\Omega$ .*
- *$K(X, Y)$  is a conormal distribution with asymptotic expansions at  $\Delta\Omega$ ,  $\Omega \times \partial\Omega$ ,  $\partial\Omega \times \Omega$ ,  $\partial\Omega \times \partial\Omega$  (in suitable “polar coordinates”).*
- *$S$  belongs to a large edge pseudodifferential calculus of Mazzeo '91 / Mazzeo-Witten '17.*

The proof of this theorem proceeds with a corresponding fine analysis of the solution operator to the extended problem for  $L_s$  in  $\mathbb{R}_+^{n+1}$  with mixed boundary conditions.

# Polygonal domains: Model problem

**Corner problem:** opening angle  $\beta$



# Extension approach for polygons

## Spherical coordinates

$$t = r \sin(\theta), \quad x = r \cos(\theta) \cos(\phi), \quad y = r \cos(\theta) \sin(\phi)$$

$$\tilde{L}_s U(r, \theta, \varphi) = \partial_r^2 U + \frac{3-2s}{r} \partial_r U + \frac{1}{r^2} \underbrace{(\Delta_{\theta, \varphi} U + (1-2s) \tan(\theta) \partial_\theta U)}_{=: \tilde{P}_s U}.$$

Here  $\Delta_{\theta, \varphi}$  is the Laplace-Beltrami operator on the 2-sphere  $S^2$ :

$$\Delta_{\theta, \varphi} U = \frac{1}{\sin(\theta)} \partial_\theta (\sin(\theta) \partial_\theta U) + \frac{1}{\sin^2(\theta)} \partial_\varphi^2 U.$$

Separation of variables:  $\rightsquigarrow$  self-adjoint spectral problem:

$$\begin{aligned} \tilde{P}_s \psi &= -\lambda \psi \quad \text{on } S_+^2, \\ \theta^{1-2s} \lim_{\theta \rightarrow 0^+} \partial_\theta \psi &= 0 \quad \text{for } \phi \in (0, \beta), \\ \psi &= 0 \quad \text{for } \phi \notin (0, \beta), \theta = \pi/2. \end{aligned}$$

Asymptotic expansion near corner:  $u \sim \sum u_j r^{\nu_c(\lambda_j)} \psi_j.$

# Recall: Numerical experiments for corner singularities

$$\begin{aligned}(-\Delta)^s u &= 1 && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^2 \setminus \bar{\Omega}.\end{aligned}\tag{*}$$

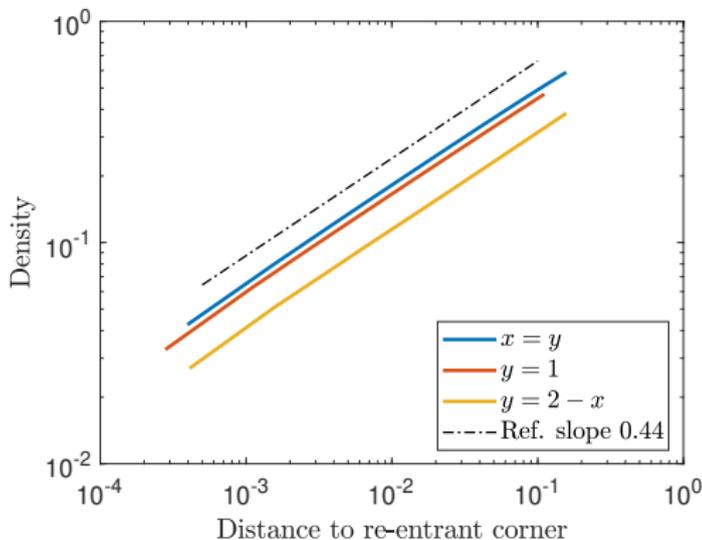
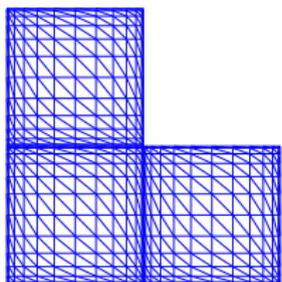


Figure: Asymptotic behaviour of  $u$  near re-entrant corner for  $s = \frac{7}{10}$  (left)

# Angle dependence of corner exponent, $s = \frac{1}{2}$

$s = \frac{1}{2}$  classical: J. A. Morrison, J. A. Lewis '76, Walden '74.

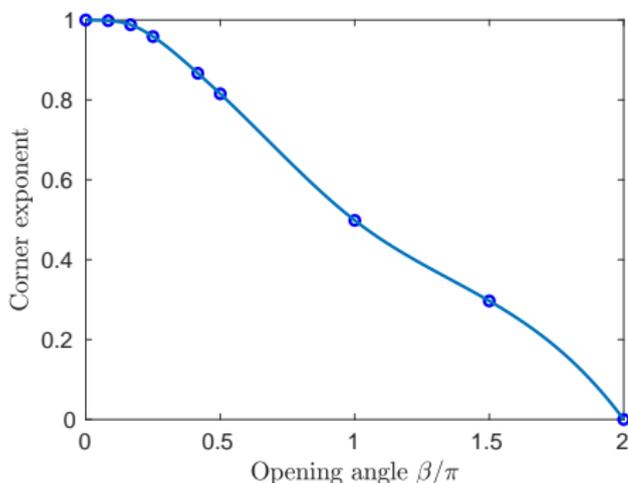


Figure: Corner exponents against opening angle,  $s = \frac{1}{2}$ .

# Angle and $s$ dependence of corner exponent

$s = \frac{1}{2}$  classical: J. A. Morrison, J. A. Lewis '76, Walden '74.

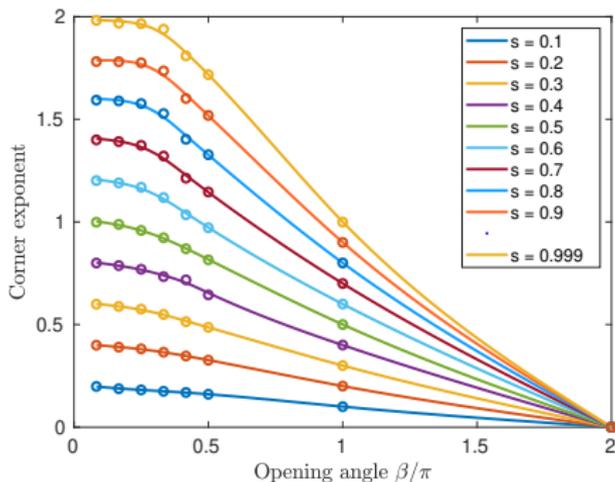


Figure: Corner exponents against opening angle for different values of  $s$ .

## Corollary (work in progress)

Let  $\Omega$  be a polygon,  $\Pi_h u$  be the best approximation to  $u$  in the  $\tilde{H}^s(\Omega)$  norm by continuous p.w. linear functions on a  $\beta$ -graded mesh. Then

$$\|u - \Pi_h u\|_{\tilde{H}^s(\Omega)} \lesssim h^{\min\{\frac{\beta}{2}, 2-s\}} |\log^*(h)|.$$

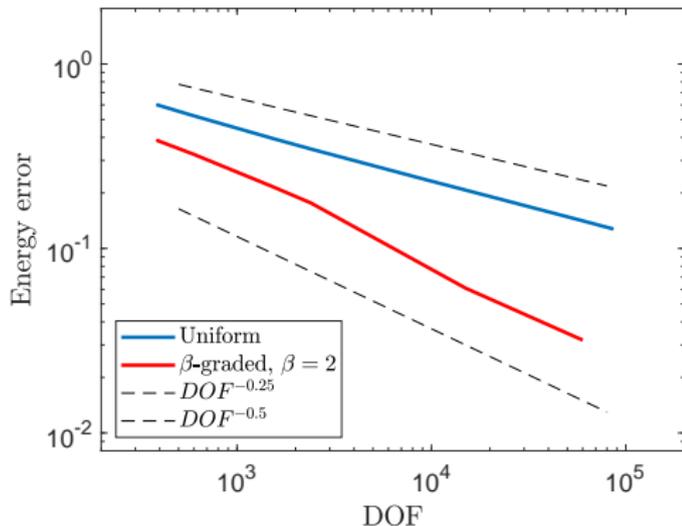
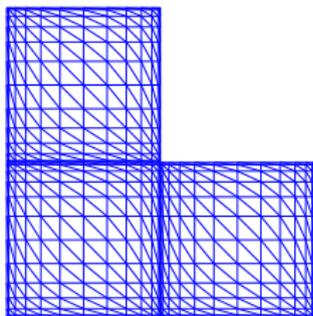
This generalizes results by Acosta (2017) for convex domains.

$|\log^*(h)|$  only needed for  $s = \frac{1}{2}$ .

Related ongoing work by J.P. Borthagaray, R. Nochetto, using different techniques.

# Convergence rates on graded meshes

$$\begin{aligned}(-\Delta)^s u &= 1 && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^2 \setminus \bar{\Omega}.\end{aligned}\tag{*}$$



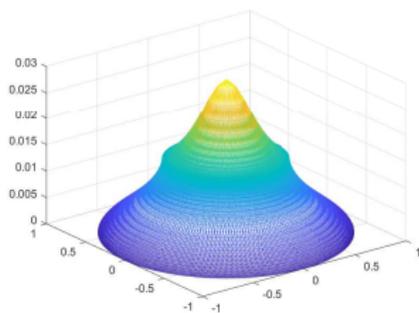
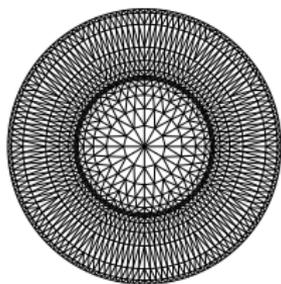
## Corollary (work in progress)

Let  $\Omega$  be a polygon,  $f \in C^\infty(\overline{\Omega})$ ,  
 $\Pi_{hp}u$  best approximation in the  $\tilde{H}^s(\Omega)$  norm to  $u$  by continuous  
p.w. polynomials of degree  $p$  on quasi-uniform mesh.

Then

$$\|u - \Pi_{hp}u\|_{\tilde{H}^s(\Omega)} \lesssim \left(\frac{h}{p^2}\right)^{\min\{\frac{1}{2}, \nu_c + 1 - s\}} |\log^*(h/p^2)|.$$

# Singularities in interface problems



Local–nonlocal solution:  $s_1 = 1$ ,  $s_2 = \frac{7}{10}$ ,  $D_1 = D_2 = 1$ .

Caffarelli, Kriventsov, etc.:

$$a(u, v) = \frac{D_1 c_{n,s_1}}{2} \iint_{\Omega_1 \times \mathbb{R}^n} \frac{(u(x) - u(y))(v(x) - v(y))}{|x - y|^{n+2s_1}} dy dx \\ + \frac{D_2 c_{n,s_2}}{2} \iint_{\Omega_2 \times \mathbb{R}^n} \frac{(u(x) - u(y))(v(x) - v(y))}{|x - y|^{n+2s_2}} dy dx$$

- Extension approach does not lead to physical interface problems.
- Mellin transform in direction normal to interface
- **Theorem:** Solution  $u$  admits asymptotic expansion  $u \sim \sum_j u_j^1 (x_n)^{\nu_j^1}$  in  $\Omega_1$ ,  $u \sim \sum_j u_j^2 (x_n)^{\nu_j^2}$  in  $\Omega_2$  Leading exponents  $\nu^1 := \nu_0^1$ ,  $\nu^2 := \nu_0^2$  determined by explicit system:

$$0 = \det \begin{pmatrix} A_{1,1} & A_{1,2} \\ A_{2,1} & A_{2,2} \end{pmatrix}, \quad A_{i,j} = A_{i,j}(\nu^1, \nu^2, D_1, D_2, s_1, s_2, n)$$

- **Theorem:** Optimal convergence rates on  $\beta$ -graded meshes.

# Case 1: Different orders, $s_1 = 1$ , $s_2 =: s$

Singular exponents:  $2 - \nu$ ,  $\nu$ . Determined by

$$0 = \det \begin{pmatrix} D_1 \tilde{C} & -D_2 c_{n,s} C(s) \mathbf{B}(\nu + 1, 2s - \nu) \\ 0 & D_2 c_{n,s} C(s) q(\nu, s) \end{pmatrix}$$
$$= D_1 \tilde{C} D_2 c_{n,s} C(s) q(\nu, s) = \frac{D_1 \tilde{C}}{\pi} \Gamma(2s - \nu) \Gamma(1 + \nu) \sin(\pi(s - \nu))$$

i.e.  $\nu \in s + \mathbb{N}$ , independent of  $D_1, D_2 > 0$ .

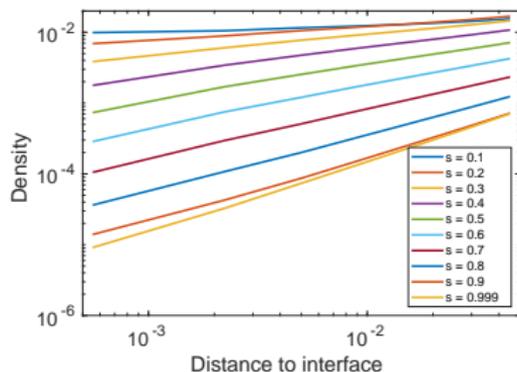
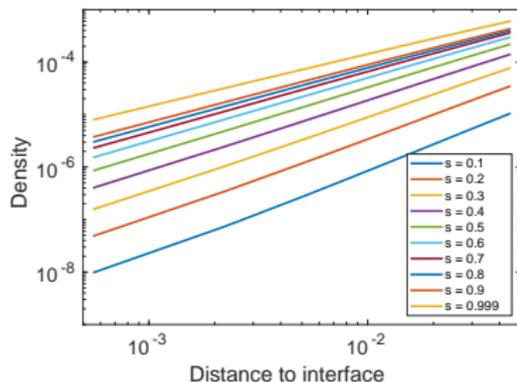


Figure: Asymptotic behavior of solution in regions 1 / 2.

# Case 1: Different orders, $s_1 = 1$ , $s_2 =: s$

Singular exponents:  $2 - \nu$ ,  $\nu$ . Determined by

$$\begin{aligned} 0 &= \det \begin{pmatrix} D_1 \tilde{C} & -D_2 c_{n,s} C(s) \mathbf{B}(\nu + 1, 2s - \nu) \\ 0 & D_2 c_{n,s} C(s) q(\nu, s) \end{pmatrix} \\ &= D_1 \tilde{C} D_2 c_{n,s} C(s) q(\nu, s) = \frac{D_1 \tilde{C}}{\pi} \Gamma(2s - \nu) \Gamma(1 + \nu) \sin(\pi(s - \nu)) \end{aligned}$$

i.e.  $\nu \in s + \mathbb{N}$ , independent of  $D_1, D_2 > 0$ .

## Agreement of analysis and numerical experiments:

Singular exponents in  $\Omega^1$ ,  $\Omega^2$

	$s$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
$\Omega^1$	$2-s$	1.93	1.83	1.74	1.62	1.51	1.40	1.30	1.20	1.11
$\Omega^2$	$s$	0.10	0.20	0.29	0.39	0.49	0.59	0.69	0.80	0.91

# Case 1: Different orders, $s_1 = 1$ , $s_2 =: s$

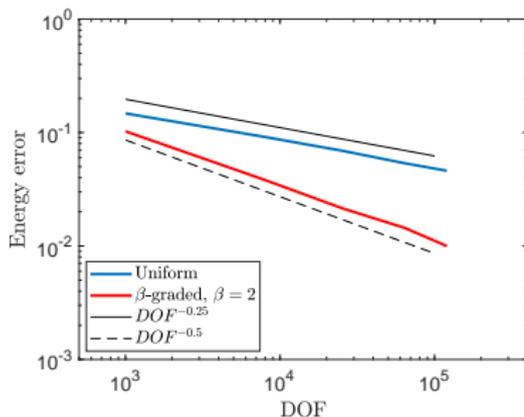
Singular exponents:  $2 - \nu$ ,  $\nu$ . Determined by

$$\begin{aligned} 0 &= \det \begin{pmatrix} D_1 \tilde{C} & -D_2 c_{n,s} C(s) \mathbf{B}(\nu + 1, 2s - \nu) \\ 0 & D_2 c_{n,s} C(s) q(\nu, s) \end{pmatrix} \\ &= D_1 \tilde{C} D_2 c_{n,s} C(s) q(\nu, s) = \frac{D_1 \tilde{C}}{\pi} \Gamma(2s - \nu) \Gamma(1 + \nu) \sin(\pi(s - \nu)) \end{aligned}$$

i.e.  $\nu \in s + \mathbb{N}$ , independent of  $D_1, D_2 > 0$ .

## Agreement of analysis and numerical experiments:

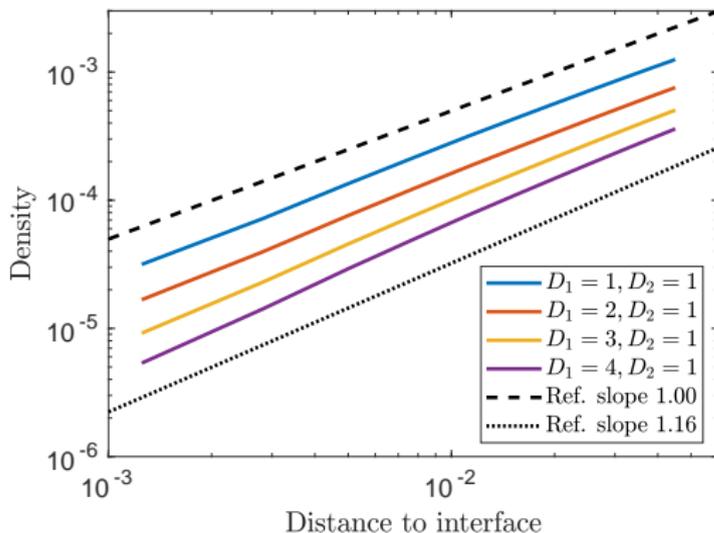
Convergence in energy norm for  $s = \frac{7}{11}$ .



## Case 2: Different diffusion coefficients, $s_1 = s_2 =: s$

Singular exponent  $\nu$  at interface determined by

$$0 = \det \begin{pmatrix} D_1 \left( q(\nu, s) - \frac{1}{4s} \right) + D_2 \frac{1}{4s} & - \left( \frac{D_1 + D_2}{2} \right) \mathbf{B}(\nu + 1, 2s - \nu) \\ - \left( \frac{D_1 + D_2}{2} \right) \mathbf{B}(\nu + 1, 2s - \alpha) & D_2 \left( q(\nu, s) - \frac{1}{4s} \right) + D_1 \frac{1}{4s} \end{pmatrix}$$



## Case 2: Different diffusion coefficients, $s_1 = s_2 =: s$

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$$0 = \det \begin{pmatrix} D_1 \left( q(\nu, s) - \frac{1}{4s} \right) + D_2 \frac{1}{4s} & - \left( \frac{D_1 + D_2}{2} \right) \mathbf{B}(\nu + 1, 2s - \nu) \\ - \left( \frac{D_1 + D_2}{2} \right) \mathbf{B}(\nu + 1, 2s - \alpha) & D_2 \left( q(\nu, s) - \frac{1}{4s} \right) + D_1 \frac{1}{4s} \end{pmatrix}$$

**Agreement of analysis and numerical experiments:**

$(D_1, D_2)$	$s = 0.7$		$s = 0.8$		$s = 0.9$		$s = 0.999$	
	Num.	Ana.	Num.	Ana.	Num.	Ana.	Num.	Ana.
(1, 1)	1.01	1.00	1.02	1.00	1.03	1.00	0.99	1.00
(2, 1)	1.05	1.05	1.04	1.04	1.03	1.02	1.00	1.00
(3, 1)	1.15	1.17	1.10	1.10	1.06	1.05	1.00	1.00
(4, 1)			1.16	1.16	1.09	1.09	1.01	1.00

$$\begin{aligned}(-\Delta)^s u &= f && \text{in } \Omega, \\ u &= 0 && \text{in } \mathbb{R}^n \setminus \overline{\Omega}.\end{aligned}\tag{*}$$

- Analysis using local degenerate elliptic problem in  $\mathbb{R}_+^{n+1}$  with mixed boundary conditions
- Refines results of Grubb (2015), Ros-Oton–Serra (2017) for smooth  $\Omega$ , extends to polygons / manifolds with corners
- Asymptotic expansions imply quasi-optimal convergence rates on graded meshes
- Using Mellin techniques, results extend to interface problems
- To do:  
mapping properties of  $(-\Delta)^s$  and solution operator,  $hp$ ?