

2D boundary integral equations and the Nyström method

Alex Barnett¹ and Fruzsina Agocs¹

Computational Tools 2024 BIE workshop. Day 1, 6/10/24

¹Center for Computational Mathematics, Flatiron Institute, Simons Foundation

Integral equations on 1D interval

Given: i) function $\sigma(t)$ defined on interval $[0,2\pi)$, periodic: $\sigma(2\pi) = \sigma(0)$, etc ii) "kernel" function k(t,s) defined on square $[0,2\pi)^2$,

Integral operator K acts on σ to give another function $K\sigma$:

$$(K\sigma)(t) := \int_0^{2\pi} k(t,s)\sigma(s)ds, \quad t \in [0,2\pi)$$

continuous analog of matrix-vector prod. Ax

Integral equation:
$$(I+K)\sigma=f$$
, ie
$$\sigma(t)+\int_0^{2\pi}k(t,s)\sigma(s)ds=f(t), \quad t\in[0,2\pi)$$

Fredholm "second kind" (due to presence of I, otherwise called "first kind")

If kernel continuous, or "weakly" singular (integrable), K is compact:

- eigenvalues $(K\phi_k = \lambda_k\phi_k)$ discrete, with $\lim_{k\to\infty}\lambda_k = 0$ unless some $\lambda_k = -1$, 2nd kind IE has at most one soln: Nul $(I+K) = \{0\}$
- Nul $(I + K) = \{0\}$ \Rightarrow existence of solution for any f Fredholm Alternative like square matrix (finite-dim), recall: uniqueness \Rightarrow consistent for any RHS

Contrast 1st kind IE $K\sigma = f$ is ill-posed problem (unstable)! FLATIRON

Nyström discretization of 2nd kind IE on interval

Simplest quadrature for periodic funcs: periodic trapezoid rule (PTR)

$$\int_0^{2\pi} f(t) dt \approx \sum_{j=1}^N \frac{2\pi}{N} f\left(\frac{2\pi j}{N}\right) = \sum_{j=1}^N w_j f(t_j) \qquad w_j = \text{weights}, \quad t_j = \text{nodes}$$
 For f smooth, superalgebraically convergent ("spectral"): error = $\mathcal{O}(N^{-p})$ for any p

Apply quad to integral in 2nd kind IE:

call the resulting approx soln $\tilde{\sigma}$

$$\tilde{\sigma}(t) + \sum_{j=1}^{N} k(t, t_j) w_j \tilde{\sigma}(t_j) = f(t), \quad t \in [0, 2\pi)$$
 (*)

Holds for all t; in particular, holds at each t_i , i = 1, ..., N, giving:

$$\sigma_i + \sum_{j=1}^{N} k(t_i, t_j) w_j \sigma_j = f(t_i), \quad i = 1, \dots, N$$
 where $\sigma_i := \tilde{\sigma}(t_i)$

Write as:
$$A\sigma = \mathbf{f}$$
 $N \times N$ lin sys, entries $a_{ij} = \delta_{ij} + k(t_i, t_j)w_j$, and $f_j := f(t_j)$

solve? dense direct $\mathcal{O}(N^3)$; dense iter. $\mathcal{O}(N^2)$; fast iter. $\approx \mathcal{O}(N)$; fast direct $\approx \mathcal{O}(N^{(d+1)/2})$ Why 2nd kind? eigs(A) accumulate only at +1, iterative fast conv.

Sometimes for BIE (eg, far-field eval), node values $\{\sigma_i\}_{i=1}^N$ suffice. If not, interpolate from them to any $t \in [0, 2\pi)$. Two approaches:

- either: rearrange (*) to give $\tilde{\sigma}(t) = \ldots$, called "Nyström interpolant" (rare)
 or (common): use local high-order Lagrange (or global spectral) interpolation:



Demo Nyström on interval (1D)

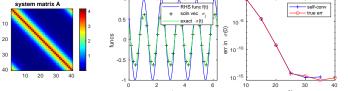
```
kfun = Q(t,s) exp(3*cos(t-s)):
                                                    % smooth convolutional kernel, periodic domain [0.2pi)
 ffun = Q(t) cos(5*t+1):
                                                    % smooth data (RHS) func
 N = 30:
                                                    % number of unknowns: should study convergence as N grows...
 t = 2*pi/N*(1:N): w = 2*pi/N*ones(1.N):
                                                    % PTR nodes and weights, row vecs
 A = eye(N) + bsxfun(kfun,t',t)*diag(w);
                                                    % identity plus fill k(t_i, t_j)w_j for i, j=1..N
 rhs = ffun(t');
                                                    % col vec
                                                    % dense direct square solve (pivoted LU), gives col vec
 sigmaj = A\rhs;
   system matrix A
                                                                             - self-con
                                                                                          "self-convergence":
                                                                              true er
                             0.5
                                                           10 -5
10
                                                                                         use N=40 as "true"
                                                        00° ui 10<sup>-10</sup>
                           funcs
20
                                                                                          f and k smooth
30
                             -0.5
                                                                                             \sigma smooth
40
        20
           30 40
                                                          10 -15
                                                                                          ⇒ spectral conv?
                                                                     20
```

Thm. (Anselone, Kress,...): error at node values (and Nyström interpolant) same order as that of quadrature rule applied to integrand $k(t,\cdot)\sigma$.



Demo Nyström on interval (1D)

```
 kfun = \textbf{0(t,s)} \exp(3*\cos(t-s)); & \textit{x mooth convolutional kernel, periodic domain } [0,2pi) \\ ffun = \textbf{0(t)} \cos(5*t+1); & \textit{x mooth data } (RHS) \textit{ func} \\ \textbf{N} = 30; & \textit{x number of unknowns: should study convergence as N grows...} \\ \textbf{t} = 2*pi/N*(1:N); & \textbf{w} = 2*pi/N*ones(1,N); & \textit{PTR nodes and weights, row vecs} \\ \textbf{A} = eye(\textbf{N}) + bsxfun(kfun,t',t)*diag(\textbf{w}); & \textit{x identity plus fill } k(t_i,t_j)w_j \textit{ for } i,j=1..N \\ \textbf{rhs} = ffun(t'); & \textit{x col vec} \\ \textbf{sigmaj} = \textbf{A}\textbf{rhs}; & \textit{x dense direct square solve } (pivoted LU), \textit{ gives col vec} \\ \end{aligned}
```



"self-convergence": use N=40 as "true"

f and k smooth $\Rightarrow \sigma$ smooth \Rightarrow spectral conv?

Thm. (Anselone, Kress,...): error at node values (and Nyström interpolant) same order as that of quadrature rule applied to integrand $k(t,\cdot)\sigma$.

• Then, f or k nonsmooth? worse (here algebraic) convergence using plain PTR rule:

Qu: why does order appear to improve at end?





Fundamental solution in \mathbb{R}^2

Eg PDE: Poisson eqn
$$\Delta u = g$$

$$\Delta := (\partial/\partial x_1)^2 + (\partial/\partial x_2)^2$$
 Laplacian

Notation: $\mathbf{x} := (x_1, x_2) \in \mathbb{R}^2$ is a point. This frees up $\mathbf{y} \in \mathbb{R}^2$ as another point (not y-coord!)

Not well-posed prob. unless add BC! BIEs are good for *homogeneous* PDEs (driving $g \equiv 0$)

Eg well-posed* BVP:

*exists, unique, continuous

$$\Delta u = 0 \text{ in } \Omega$$
 PDE (u harmonic)

w.r.t. data



 $\Phi(\mathbf{x}, \mathbf{y})$

Laplace fundamental soln:
$$\Phi(x,y) = \frac{1}{2\pi} \log \frac{1}{r}$$
 where $r := \|x - y\|$ & obeys $-\Delta_x \Phi = -\Delta_y \Phi = \delta_x$ Φ harmonic except unit point-mass at 0



Normal **n** points outwards, $\|\mathbf{n}\| = 1$ normal deriv. notation $u_n := \mathbf{n} \cdot \nabla u$

Green's 2nd identity:
$$\int_{\Gamma} v u_n - v_n u \, ds = \int_{\Omega} v \Delta u - (\Delta v) u \, dy$$

calculus

warm-up: set u = BVP soln, $v \equiv 1$, G2I becomes $\int_{\Gamma} u_n ds - 0 = 0 - 0$: so u has zero flux more fun: fix "target" $x \in \Omega$, let $v = \Phi(x, \cdot)$, G2I gives: $\partial \Phi(\mathbf{x}, \mathbf{y}) / \partial n_{\mathbf{y}}$

Green's representation formula:

$$\int_{\Gamma} \Phi(\mathbf{x}, \mathbf{y}) u_n(\mathbf{y}) - \frac{\partial \Phi(\mathbf{x}, \mathbf{y})}{\partial \mathbf{n}_{\mathbf{y}}} u(\mathbf{y}) \, ds_{\mathbf{y}} = u(\mathbf{x}) \quad \text{for } \mathbf{x} \in \Omega$$

Gets soln from "Cauchy data" $(u, u_n)|_{\Gamma}$

also versions for Helmholtz. Stokes. Maxwell





Layer potentials and their jump relations

Representations of harmonic functions off a curve Γ : "density" σ Single-layer potential $(S\sigma)(x) := \int_{\Gamma} \Phi(x, y) \sigma(y) ds_y$ charge sheet



Double-layer potential $(\mathcal{D}\sigma)(\mathbf{x}) := \int_{\Gamma} \frac{\partial \Phi(\mathbf{x},\mathbf{y})}{\partial \mathbf{n_y}} \sigma(\mathbf{y}) ds_{\mathbf{y}}$ dipole sheet



$$u^{\pm}(x) := \lim_{h \to 0^{+}} u(x \pm h n_{x})$$

$$u^{\pm}_{n}(x) := \lim_{h \to 0^{+}} n_{x} \cdot \nabla u(x \pm h n_{x})$$

Jump relations:

$$(S\sigma)^{\pm}=S\sigma$$
 S (Roman font) means restriction of S to Γ : a bdry int. op. $(\mathcal{D}\sigma)^{\pm}=(D\pm I/2)\sigma$ jump in potential equal to σ ; D restriction to Γ in P.V. sense $(S\sigma)^{\pm}_n=(D^T\mp I/2)\sigma$ jump in normal derivative $(\mathcal{D}\sigma)^{\pm}_n=T\sigma$ T hypersingular, kernel $\partial^2\Phi(\mathbf{x},\mathbf{y})/\partial\mathbf{n}_{\mathbf{x}}\partial\mathbf{n}_{\mathbf{y}}\sim 1/r^2$

• D smooth kernel on smooth Γ , while S always log (weakly) singular

Recap GRF in LP notation: u harmonic in $\Omega \Rightarrow \mathcal{S}u_n^- - \mathcal{D}u^- = u$ in Ω

Say wish to solve interior Dirichlet Laplace BVP:

or
$$\Delta u = 0$$
 in Ω PDE $u^- = f$ on Γ BC



Say wish to solve interior
$$\Delta u = 0$$
 in Ω PDE Dirichlet Laplace BVP: $u^- = f$ on Γ BC

Pick **representation**: $u = \mathcal{D}\sigma$, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Say wish to solve interior
$$\Delta u = 0$$
 in Ω PDE Dirichlet Laplace BVP: $u^- = f$ on Γ BC

$$\Delta u = 0 \text{ in } \Omega$$



Pick **representation**:
$$u = \mathcal{D}\sigma$$
, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Insert the BC to get BIE:
$$(I - 2D)c$$

Insert the BC to get BIE:
$$(I-2D)\sigma = -2f$$
 scaled to 2nd kind form

This shows: let σ solve BIE, then $u = \mathcal{D}\sigma$ solves BVP (i.e., no spurious solns)

But how know all solns u of this form?

Say wish to solve interior $\Delta u = 0$ in Ω PDE Dirichlet Laplace BVP: $u^- = f$ on Γ BC

$$\Delta u = 0$$
 in Ω



Pick **representation**: $u = \mathcal{D}\sigma$, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Insert the BC to get BIE: $(I-2D)\sigma = -2f$ scaled to 2nd kind form

$$(I-2D)\sigma = -2f$$

This shows: let σ solve BIE, then $u = \mathcal{D}\sigma$ solves BVP (i.e., no spurious solns)

But how know all solns u of this form? Fred. Alt.: BIE has soln $\forall f!$ BVP & BIE equivalent \odot

(had we picked $u = S\sigma$, would get 1st kind, poorly conditioned but can have its uses)

Say wish to solve interior
$$\Delta u = 0$$
 in Ω PDE Dirichlet Laplace BVP: $u^- = f$ on Γ BC

$$\Delta u = 0 \text{ in } \Omega$$



Pick **representation**: $u = \mathcal{D}\sigma$, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Insert the BC to get BIE: $(I-2D)\sigma = -2f$ scaled to 2nd kind form

$$(I-2D)\sigma = -2f$$

This shows: let σ solve BIE, then $u = \mathcal{D}\sigma$ solves BVP (i.e., no spurious solns)

But how know all solns u of this form? Fred. Alt.: BIE has soln $\forall f!$ BVP & BIE equivalent ©

(had we picked $u = S\sigma$, would get 1st kind, poorly conditioned but can have its uses)

Above BIE expressed on Γ using arc-length measure ds. Usually not how Γ described...

Say wish to solve interior $\Delta u = 0$ in Ω PDE Dirichlet Laplace BVP: $u^- = f$ on Γ BC

$$\Delta u = 0 \text{ in } \Omega$$

$$\Omega$$
 $y(t)$

Pick **representation**: $u = \mathcal{D}\sigma$, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Insert the BC to get BIE: $(I-2D)\sigma = -2f$ scaled to 2nd kind form

$$(I-2D)\sigma = -2f$$

This shows: let σ solve BIE, then $u = \mathcal{D}\sigma$ solves BVP (i.e., no spurious solns)

But how know all solns u of this form? Fred. Alt.: BIE has soln $\forall f!$ BVP & BIE equivalent ©

(had we picked $u = S\sigma$, would get 1st kind, poorly conditioned but can have its uses)

Above BIE expressed on Γ using arc-length measure ds. Usually not how Γ described...

Parameterize the bdry $\mathbf{y}(t)$

$$oldsymbol{y}: \mathbb{R}
ightarrow \mathbb{R}^2$$
, 2π -periodic, $\Gamma = \{oldsymbol{y}(t): t \in [0,2\pi)\}$

change variable $ds_v = ||y'(t)|| dt$ abuse notation $\sigma(t) = \sigma(y(t))$

Say wish to solve interior Dirichlet Laplace BVP:

or
$$\Delta u = 0$$
 in Ω PDE $u^- = f$ on Γ BC



Pick **representation**: $u = \mathcal{D}\sigma$, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Insert the BC to get BIE:
$$(I-2D)\sigma = -2f$$
 scaled to 2nd kind form

$$(I-2D)\sigma = -2f$$

This shows: let σ solve BIE, then $u = \mathcal{D}\sigma$ solves BVP (i.e., no spurious solns)

But how know all solns u of this form? Fred. Alt.: BIE has soln $\forall f!$ BVP & BIE equivalent ©

(had we picked $u = S\sigma$, would get 1st kind, poorly conditioned but can have its uses)

Above BIE expressed on Γ using arc-length measure ds. Usually not how Γ described...

Parameterize the bdry
$$\mathbf{y}(t)$$

Parameterize the bdry
$$y(t)$$
 $y: \mathbb{R} \to \mathbb{R}^2$, 2π -periodic, $\Gamma = \{y(t): t \in [0, 2\pi)\}$

change variable $ds_{\mathbf{v}} = ||\mathbf{y}'(t)||dt$ abuse notation $\sigma(t) = \sigma(\mathbf{y}(t))$

Get 1D IE:
$$\sigma(t) - 2\int_0^{2\pi} \frac{\partial \Phi(y(t), y(s))}{\partial n_{y(s)}} \sigma(s) \|y'(s)\| ds = -2f(t), \ t \in [0, 2\pi)$$

familiar form
$$(I+K)\sigma=-2f$$
, with kernel $k(s,t)=\frac{-2}{2\pi}\frac{n_{y(s)}\cdot(y(t)-y(s))}{\|y(t)-y(s)\|^2}\|y'(s)\|$

formula on diagonal: $k(t,t) = \lim_{s \to t} k(t,s) = \kappa(t)/2\pi$, κ curvature of Γ (check!)

Say wish to solve interior Dirichlet Laplace BVP:

$$\Delta u = 0 \text{ in } \Omega$$
 PDE $u^- = f \text{ on } \Gamma$ BC



Pick **representation**: $u = \mathcal{D}\sigma$, look up its **JR** for BC: $u^- = (D - I/2)\sigma$

Insert the BC to get BIE:
$$(I-2D)\sigma=-2f$$
 scaled to 2nd kind form

This shows: let σ solve BIE, then $u = \mathcal{D}\sigma$ solves BVP (i.e., no spurious solns)

But how know all solns
$$u$$
 of this form? Fred. Alt.: BIE has soln $\forall f!$ BVP & BIE equivalent \odot

(had we picked $u = S\sigma$, would get 1st kind, poorly conditioned but can have its uses)

Above BIE expressed on
$$\Gamma$$
 using arc-length measure ds . Usually not how Γ described... Parameterize the bdry $\mathbf{y}(t)$ $\mathbf{y}: \mathbb{R} \to \mathbb{R}^2$, 2π -periodic, $\Gamma = \{\mathbf{y}(t): t \in [0, 2\pi)\}$

change variable $ds_{\mathbf{v}} = ||\mathbf{y}'(t)||dt$ abuse notation $\sigma(t) = \sigma(\mathbf{y}(t))$

Get 1D IE:
$$\sigma(t) - 2\int_0^{2\pi} \frac{\partial \Phi(\mathbf{y}(t), \mathbf{y}(s))}{\partial \mathbf{n}_{\mathbf{y}(s)}} \sigma(s) \|\mathbf{y}'(s)\| ds = -2f(t), \ t \in [0, 2\pi)$$

familiar form
$$(I+K)\sigma=-2f$$
, with kernel $k(s,t)=\frac{-2}{2\pi}\frac{n_{\mathbf{y}(s)}\cdot(\mathbf{y}(t)-\mathbf{y}(s))}{\|\mathbf{y}(t)-\mathbf{y}(s)\|^2}\|\mathbf{y}'(s)\|$ formula on diagonal: $k(t,t)=\lim_{s\to t}k(t,s)=\kappa(t)/2\pi$, κ curvature of Γ (check!)

Now Nyström discretize with PTR, solve lin. sys. for $\sigma := \{\sigma_j\}_{j=1}^N$

Finally evaluate soln:
$$u(\mathbf{x}) = (\mathcal{D}\sigma)(\mathbf{x}) \stackrel{\text{PTR}}{\approx} \sum_{j=1}^{N} \frac{\mathbf{n}_{\mathbf{y}(t_j)} \cdot (\mathbf{x} - \mathbf{y}(t_j))}{2\pi \|\mathbf{x} - \mathbf{y}(t_j)\|^2} \|\mathbf{y}'(t_j)\| w_j \sigma_j$$

Interior Laplace Dirichlet BVP solve demo

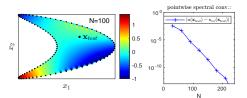
```
a=0.7: b=1.0:
                                                                   % shape params (note a=1.b=0 unit circle)
Y = Q(t) \left[a*\cos(t)+b*\cos(2*t): \sin(t)\right]:
                                                                  % kite parameterization u(t)
Yp = Q(t) [-a*sin(t)-2*b*sin(2*t); cos(t)];
                                                                  % y', analytic
Y_{DD} = Q(t) [-a*cos(t)-4*b*cos(2*t); -sin(t)];
                                                                  % u'', analutic
N = 100:
t = 2*pi/N*(1:N); w = 2*pi/N*ones(1,N);
                                                                   % PTR nodes & weights
                                                                   % bdry nodes, 2-by-N
v = Y(t);
n = [0 \ 1; -1 \ 0] *Yp(t); speed = sqrt(sum(n.^2,1)); n = n./speed;
                                                                  % bdru normals
kappa = -sum(Ypp(t) .* n,1)./speed.^2;
                                                                   % bdry curvatures
r1 = y(1,:)'-y(1,:); r2 = y(2,:)'-y(2,:);
                                                                   % matrix of r=x-y (two vec cmpnts)
A = (-1/pi)*(n(1,:).*r1 + n(2,:).*r2) ./ (r1.^2+r2.^2):
                                                                   % off-diag (-1/pi) n.r/r^2
A(diagind(A)) = kappa/(2*pi);
                                                                   % overwrite diag elements
A = eye(N) + A*diag(speed.*w);
                                                                   % note Id gets no "speed weights"
uex = Q(x) ([1 0]*x) .* ([0 1]*x-0.3);
                                                                   % test u(x) = x 1(x 2-0.3), not summetric!
f = Q(t) uex(Y(t)):
                                                                   % read off its Dirichlet data
rhs = -2*f(t)';
                                                                   % solve. Leave u = D. sigma eval to reader
sigma = A\rhs;
```



demo_lapintdir.m

Interior Laplace Dirichlet BVP solve demo

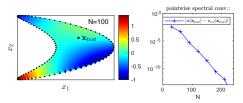
```
a=0.7: b=1.0:
                                                                   % shape params (note a=1.b=0 unit circle)
Y = Q(t) \left[a*\cos(t)+b*\cos(2*t): \sin(t)\right]:
                                                                   % kite parameterization u(t)
Yp = Q(t) [-a*sin(t)-2*b*sin(2*t); cos(t)];
                                                                  % y', analytic
Ypp = Q(t) [-a*cos(t)-4*b*cos(2*t); -sin(t)];
                                                                   % u'', analutic
N = 100:
t = 2*pi/N*(1:N); w = 2*pi/N*ones(1,N);
                                                                   % PTR nodes & weights
                                                                   % bdry nodes, 2-by-N
v = Y(t);
n = [0 \ 1; -1 \ 0] *Yp(t); speed = sqrt(sum(n.^2,1)); n = n./speed;
                                                                  % bdru normals
kappa = -sum(Ypp(t) .* n,1)./speed.^2;
                                                                   % bdry curvatures
r1 = y(1,:)'-y(1,:); r2 = y(2,:)'-y(2,:);
                                                                   % matrix of r=x-y (two vec cmpnts)
A = (-1/pi)*(n(1,:).*r1 + n(2,:).*r2) ./ (r1.^2+r2.^2);
                                                                   % off-diag (-1/pi) n.r/r^2
A(diagind(A)) = kappa/(2*pi);
                                                                   % overwrite diag elements
A = eye(N) + A*diag(speed.*w);
                                                                   % note Id gets no "speed weights"
uex = Q(x) ([1 0]*x) .* ([0 1]*x-0.3);
                                                                   % test u(x) = x 1(x 2-0.3), not summetric!
f = Q(t) uex(Y(t)):
                                                                   % read off its Dirichlet data
rhs = -2*f(t)';
sigma = A\rhs;
                                                                   % solve. Leave u = D. sigma eval to reader
```

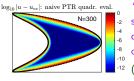




Interior Laplace Dirichlet BVP solve demo

```
a=0.7: b=1.0:
                                                                   % shape params (note a=1.b=0 unit circle)
Y = Q(t) \left[a*\cos(t)+b*\cos(2*t): \sin(t)\right]:
                                                                   % kite parameterization u(t)
Yp = Q(t) [-a*sin(t)-2*b*sin(2*t); cos(t)];
                                                                   % y', analytic
Y_{DD} = Q(t) [-a*cos(t)-4*b*cos(2*t); -sin(t)];
                                                                   % u'', analytic
N = 100:
t = 2*pi/N*(1:N); w = 2*pi/N*ones(1,N);
                                                                   % PTR nodes & weights
                                                                   % bdry nodes, 2-by-N
v = Y(t);
n = [0 \ 1; -1 \ 0] *Yp(t); speed = sqrt(sum(n.^2,1)); n = n./speed;
                                                                   % bdru normals
kappa = -sum(Ypp(t) .* n,1)./speed.^2;
                                                                   % bdry curvatures
r1 = y(1,:)'-y(1,:); r2 = y(2,:)'-y(2,:);
                                                                   % matrix of r=x-y (two vec cmpnts)
A = (-1/pi)*(n(1,:).*r1 + n(2,:).*r2) ./ (r1.^2+r2.^2);
                                                                   % off-diag (-1/pi) n.r/r^2
A(diagind(A)) = kappa/(2*pi);
                                                                   % overwrite diag elements
A = eve(N) + A*diag(speed.*w);
                                                                   % note Id gets no "speed weights"
uex = Q(x) ([1 0]*x) .* ([0 1]*x-0.3);
                                                                   % test u(x) = x 1(x 2-0.3), not summetric!
f = Q(t) uex(Y(t)):
                                                                   % read off its Dirichlet data
rhs = -2*f(t)';
sigma = A\rhs;
                                                                   % solve. Leave u = D. sigma eval to reader
```



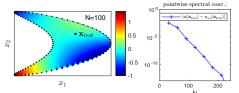


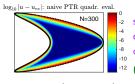
"5h" rule: special eval. quadratures can fix near Γ (Helsing, QBX...)



Interior Laplace Dirichlet BVP solve demo

```
a=0.7: b=1.0:
                                                                   % shape params (note a=1.b=0 unit circle)
Y = Q(t) \left[a*\cos(t)+b*\cos(2*t): \sin(t)\right]:
                                                                   % kite parameterization u(t)
Yp = Q(t) [-a*sin(t)-2*b*sin(2*t); cos(t)];
                                                                   % y', analytic
Y_{DD} = Q(t) [-a*cos(t)-4*b*cos(2*t); -sin(t)];
                                                                   % v''. analytic
N = 100:
t = 2*pi/N*(1:N); w = 2*pi/N*ones(1,N);
                                                                   % PTR nodes & weights
                                                                   % bdry nodes, 2-by-N
v = Y(t);
n = [0 \ 1; -1 \ 0] *Yp(t); speed = sqrt(sum(n.^2,1)); n = n./speed;
                                                                   % bdru normals
kappa = -sum(Ypp(t) .* n,1)./speed.^2;
                                                                   % bdry curvatures
r1 = y(1,:)'-y(1,:); r2 = y(2,:)'-y(2,:);
                                                                   % matrix of r=x-y (two vec cmpnts)
A = (-1/pi)*(n(1,:).*r1 + n(2,:).*r2) ./ (r1.^2+r2.^2);
                                                                   % off-diag (-1/pi) n.r/r^2
A(diagind(A)) = kappa/(2*pi);
                                                                   % overwrite diag elements
A = eye(N) + A*diag(speed.*w);
                                                                   % note Id gets no "speed weights"
uex = Q(x) ([1 0]*x) .* ([0 1]*x-0.3);
                                                                   % test u(x) = x 1(x 2-0.3), not summetric!
f = Q(t) uex(Y(t)):
                                                                   % read off its Dirichlet data
rhs = -2*f(t)';
                                                                   % solve. Leave u = D. sigma eval to reader
sigma = A\rhs;
```





"5h" rule:

2 special eval.
4 quadratures
8 can fix near Γ
112 (Helsing, QBX...)

Debug: $\sigma \equiv -1 \Rightarrow u \equiv 1$, then test data from (generic!) soln u, and...

- **1** check/plot n, κ . First test unit circle!
- 2 check Nyström matrix smooth at diag (before add 1)



So far "indirect" BIE: pick representation (eg $u=\mathcal{D}\sigma$), get BIE from JRs

Alternative is "direct": take limit of GRF on Γ , rearrange to get BIE:

GRF
$$u = \mathcal{S}u^{-} - \mathcal{D}u_{n}^{-} \xrightarrow{\mathsf{JRs}} u_{n}^{-} = (D^{T} + I/2)u_{n}^{-} - Tu^{-} \xrightarrow{\mathsf{BC}} (D^{T} - I/2)u_{n}^{-} = Tf$$

Solve BIE for u_{n}^{-} , eval u via GRF (= two layer potential evals)

Notice BIO $(D^T - I/2)$ adjoint of that for indirect (D - I/2) general fact spectra, hence iterative convergence rates, the same

Compare pros and cons:

indirect BIE	direct BIE
unknown density (unphysical)	unknown is physical
RHS is plain data	RHS needs BIO apply to data
eval the representation (may be simpler)	eval the GRF

technical differences for domains with corners (Hoskins-Rachh...)



Generalizations: Exterior, Neumann

Laplace int Dir
$\Delta u = 0$ in Ω
$u^- = f$ on Γ
uniqueness, existence $\forall f$
$u=\mathcal{D}\sigma$ representation
$(D-I/2)\sigma = f$ BIE
Laplace ext Dir
$\Delta u = 0$ in $\mathbb{R}^d ackslash ar{\Omega}$
$\mu^+ = f$ on Γ
uniqueness, existence $\forall f$ if
$u_{\infty}=\mathcal{O}(1)$ in \mathbb{R}^2 , $u_{\infty}:=\lim_{ x o\infty}u(x)$
$u_{\infty}=0$ in $\mathbb{R}^{m>2}$
representation
BIF
DIE

Laplace int Neu

$$\Delta u = 0$$
 in Ω $u_n^- = g$ on Γ require $\int_{\Gamma} g ds = 0$ and unique only up to a const. $u = S\sigma$ $(D^T - I/2)\sigma = g$

Laplace ext Neu

$$\Delta u=0$$
 in $\mathbb{R}^dackslashar{\Omega}$ $u_n^+=g$ on Γ require $\int_\Gamma g ds=0$ and $u_\infty=0$

$$u = S\sigma$$
$$(D^T - I/2)\sigma = g$$



Helmholtz

$$(\Delta + \kappa^2)u = 0$$
 arises from scalar wave equation $u_{tt} - \Delta u = 0$

 κ "wavenumber"; wavelength $\lambda = 2\pi/\kappa$

Also used for 2D Maxwell (z-invar); TE vs TM

Dirichlet BC = PEC in TE (check)

Scattering formalism:

$$u^{\text{tot}} = u^{\text{inc}} + u$$
.

BVP for u (3 lines: PDE, BC, SRC)

Solve BVP for u via PTR + Nyström

4 debug BVP with known data from a radiative soln sources inside Ω



Helmholtz transmission BVP

refractive indices in Ω vs exterior DECIDE IF TRANSMISSION Matching? (more effort, needs $\mathcal{S}\sigma + \mathcal{D}\tau$...)

Helmholtz

fund sol, Dirichlet demo, plots only (don't demo CFIE since requires S w/ log-singularity). Demo DLP only, see $1/N^3$ conv if use naive PTR with correct diag limit (see M126 HW?) Getting spectral-acc Nyström for log-singular kernels: beyond today. eg kernel-split or product quadratures (Kress, Helsing,...) close-eval: kernel-split, QBX, etc. see libraries: chunkie, BIE2D, etc



More debug ideas

TO DISCARD

Other tests:

5 Test SLP & DLP evaluators via GRF for any harmonic u in Ω



Recap

*** TO EDIT WITH FRUZSINA:

BIE involves several steps: write out yourself + try HW exer. in repo

- we covered basics for one smooth curve in 2D code yourself, if only to understand what libraries do better!
- Interior/exterior, Laplace/Helmholtz/etc, somewhat simple changes spectral conv once you have good log-singular kernel quadrature
- Fancier quadratures needed for singular kernels and/or close eval
- Transmission BVPs may need twice the unknowns
- Nyström is not only way to discretize: Galerkin, collocation but: simplest and no less accurate



Resources

Many numerical analysis (mathematics heavy). Somewhat accessible:

- Linear Integral Equations, R. Kress, (1999, Springer). Ch. 6 & 12.
- The Numerical Solution of Integral Equations of the Second Kind, K. E. Atkinson, (1997, CUP).

Fewer on the practical/tutorial side, few with modern devels:

• "High-order accurate methods for Nyström discretization of integral equations on smooth curves in the plane", S Hao, AH Barnett, PG Martinsson, P Young. *Adv. Comput. Math.* **40**, 245–272 (2014).

focuses on quadrature for logarithmic singularities, eg SLP, Helmholtz

- https://users.flatironinstitute.org/~ahb/BIE/
- https://github.com/ahbarnett/BIEbook in progress...

