

# 2D boundary integral equations and the Nyström method

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

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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  $\sigma$  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

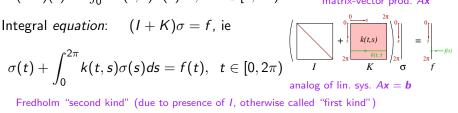
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$$\sigma(t)+\int_0^{2\pi}k(t,s)\sigma(s)ds=f(t),\;\;t\in[0,2\pi)$$



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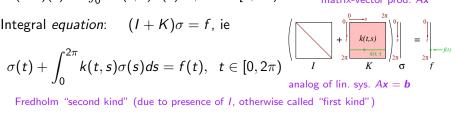
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If kernel continuous, or "weakly" singular (integrable), K is compact:

- 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 ⇒ consistent for any RHS

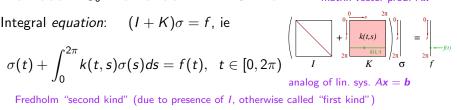
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Contrast 1st kind IE  $K\sigma = f$  is ill-posed problem (unstable)!

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

$$\int_0^{2\pi} f(t) dt pprox \sum_{j=1}^N rac{2\pi j}{N} f\left(rac{2\pi j}{N}
ight) = \sum_{j=1}^N w_j f(t_j)$$
  $w_j = weights, t_j = nodes$ 

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Apply quadr. to integral in 2nd kind IE: call the resulting approx soln  $\tilde{\sigma}$ 

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

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

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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 want 2nd kind? eigs(A) accumulate only at  $+1 \Rightarrow$  iterative converges fast

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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)

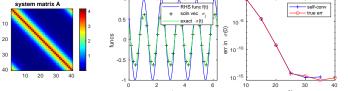
```
kfun = Q(t,s) exp(3*cos(t-s)):
                                                    % smooth convolutional kernel, periodic domain [0.2pi)
 ffun = Q(t) cos(5*t+1):
                                                    % smooth data (RHS) func
 N = 30:
                                                    % 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  $k(t,\cdot)\sigma$ .



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 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?





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 unless add BC! BIEs are good for homogeneous PDEs (driving  $g \equiv 0$ )

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A well-posed\* BVP:

\*exists, unique, continuous w.r.t. data  $\Delta u = 0 \text{ in } \Omega$  PDE (u harmonic)  $u = f \text{ on } \Gamma$  Dirichlet BC



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

notation:  $\mathbf{n}$  points outwards,  $\|\mathbf{n}\| = 1$ ,  $u_n := \mathbf{n} \cdot \nabla u$ 

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

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warm-up: set u = BVP soln,  $v \equiv 1$ , G2I becomes  $\int_{\Gamma} u_n ds - 0 = 0 - 0$ : so u has zero flux

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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  $u = \text{BVP soln}, v \equiv 1$ , G2l becomes  $\int_{\Gamma} u_n ds - 0 = 0 - 0$ : so  $u$  has zero flux Now some fun: fix "target"  $x \in \Omega$ , let  $v = \Phi(x, \cdot)$ , G2l gives:  $\partial \Phi(x, y) / \partial n_y$ 

Green's representation formula:

$$\int_{\Gamma} \Phi(x,y) u_n(y) - \frac{\partial \Phi(x,y)}{\partial n_y} u(y) \, ds_y = u(x) \quad \text{for } x \in \Omega$$

recovers soln from "Cauchy data"  $(u, u_n)|_{\Gamma}$ also versions for Helmholtz, Stokes, Maxwell,...





 $x_1$ 

# Layer potentials and their jump relations

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



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$$u^{\pm}(\mathbf{x}) := \lim_{h \to 0^{+}} u(\mathbf{x} \pm h\mathbf{n}_{\mathbf{x}})$$
  
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• D smooth kernel on smooth  $\Gamma$ , 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  $\Omega$ 

Say wish to solve interior Dirichlet Laplace BVP:

or 
$$\Delta u = 0$$
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Above BIE expressed on  $\Gamma$  using arc-length measure  $ds_v$ . Usually not how  $\Gamma$  described...

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(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  $ds_v$ . Usually not how  $\Gamma$  described...

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

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

or 
$$\Delta u = 0$$
 in  $\Omega$  PDE  $u^- = f$  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

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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  $k(s,t)=\frac{-2}{2\pi}\frac{n_{y(s)}\cdot(y(t)-y(s))}{\|y(t)-y(s)\|^2}\|y'(s)\|$ 

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

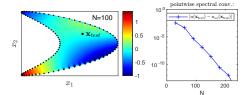
```
a=0.7: b=1.0:
                                                                   % shape params (note a=1.b=0 unit circle)
Y = Q(t) \left[a*\cos(t)+b*\cos(2*t): \sin(t)\right]:
                                                                  % kite parameterization u(t)
Yp = Q(t) [-a*sin(t)-2*b*sin(2*t); 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
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n = [0 \ 1; -1 \ 0] *Yp(t); speed = sqrt(sum(n.^2,1)); n = n./speed;
                                                                  % bdru normals
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r1 = y(1,:)'-y(1,:); r2 = y(2,:)'-y(2,:);
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A(diagind(A)) = kappa/(2*pi);
                                                                   % overwrite diag elements
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                                                                   % 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

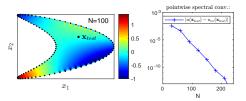
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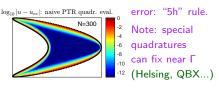




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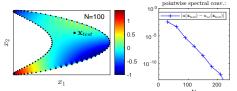


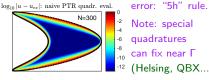




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Note: special quadratures can fix near Γ -12 (Helsing, QBX...)

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

- **1** check/plot  $\mathbf{n}$ ,  $\kappa$ . First test unit circle!
- 2 check Nyström matrix smooth at diag (before add I)



#### Indirect vs direct formulations

using Laplace interior Dirichlet BVP

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

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GRF 
$$u = \mathcal{S}u^- - \mathcal{D}u_n^- \xrightarrow{\mathsf{JRs}} u_n^- = (D^T + I/2)u_n^- - Tu^- \xrightarrow{\mathsf{BC}} (D^T - I/2)u_n^- = Tf$$
  
Needs hypersingular apply ③. Then solve BIE for  $u_n^-$ , eval  $u$  via GRF (needs two LP evals)



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Notice BIO  $(D^T - I/2)$  adjoint of that for indirect (D - I/2) generally true. So, spectra the same, thus iterative convergence rates too



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Notice BIO  $(D^T - I/2)$  adjoint of that for indirect (D - I/2)

generally true. So, spectra the same, thus iterative convergence rates too

| 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                |

- indirect: more flexibility, but need math to prove equivalence to BVP
- accuracy differences for domains with corners (Hoskins–Rachh...)



recap: Laplace int. Dir.

$$\Delta u = 0$$
 in  $\Omega$   $u^- = f$  on  $\Gamma$  uniqueness, existence  $\forall f$ 

• 
$$u = \mathcal{D}\sigma$$
 rep.  $(D - I/2)\sigma = f$  BIE: well-cond.

Laplace int. Neu.

$$\Delta u = 0$$
 in  $\Omega$   
 $u_n^- = g$  on  $\Gamma$   
require  $\int_{\Gamma} g ds = 0$   
unique only up to a const.

• 
$$u = \mathcal{S}\sigma$$
 kernel $\equiv 1$ , kills nullspace  $(D^T + I/2 + 11^T)\sigma = g$  well-cond.

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### Laplace ext. Dir.

$$\begin{array}{l} \Delta u = 0 \text{ in } \mathbb{R}^2 \backslash \overline{\Omega} \\ u^+ = f \text{ on } \Gamma \\ u_\infty := \lim_{\|\mathbf{x}\| \to \infty} u(\mathbf{x}) \text{ exists} \\ \text{uniqueness, existence } \forall f \end{array}$$

• 
$$u = \mathcal{D}\sigma + \int_{\Gamma} \sigma ds$$
 modified rep.  $(D + I/2 + 11^T)\sigma = f$  well-cond.

## Laplace int. Neu.

$$\Delta u=0$$
 in  $\Omega$   $u_n^-=g$  on  $\Gamma$  require  $\int_\Gamma g ds=0$  unique only up to a const.

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 in  $\mathbb{R}^2\backslash\overline{\Omega}$   $u_n^+=g$  on  $\Gamma$  require  $\int_\Gamma g ds=0$  and  $u_\infty=0$  unique

• 
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•  $u = \mathcal{D}\sigma + \int_{\Gamma} \sigma ds$  modified rep.  $(D+I/2+11^T)\sigma = f$  well-cond.

# Laplace int. Neu.

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

$$u_n^- = g \text{ or } \Gamma$$

$$\text{require} \quad ds = 0$$

$$\text{universonly up to a const.}$$

$$\text{well-cond.}$$

$$\text{vir.} \qquad \text{kernel} \equiv 1, \text{ kills nullspace}$$

$$\text{vir.} \qquad \text{Laplace ext. Neu.}$$

$$\Delta u = 0 \text{ in } \mathbb{R}^2 \backslash \overline{\Omega}$$

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 rep.

$$(D-I/2)\sigma=f$$
 BIE: well-cond.

Laplace ext. Dir.

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Laplace int. Neu.

$$\Delta u=0$$
 in  $\Omega$  
$$u_n^-=g$$
 or  $\Gamma$  require  $ds=0$  unit  $S$  only up to a const.

unit of a nly up to a const. 
$$\mathcal{S} = \mathcal{S} \sigma \qquad \text{kernel} \equiv 1, \text{ kills nullspace} \\ + I/2 + 11^T)\sigma = g \text{ well-cond.}$$

Laplace ext. Neu.

Tequilibrium 
$$us = 0$$
 unique only up to a const. We served  $= 1$ , kills not  $= S\sigma$  kernel  $= 1$ , kills not  $= 1$  kernel  $=$ 

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

recap: Laplace int. Dir.

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•  $u = \mathcal{D}\sigma + \int_{\Gamma} \sigma ds$  modified rep.  $(D+I/2+11^T)\sigma = f$  well-cond. Laplace int. Neu.

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unit of a nly up to a const. 
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Laplace ext. Neu.

- $u = S\sigma$  $(D^T - I/2)\sigma = g$  well-cond.
- Exterior: don't test with  $u = \log r!$ why not? BVPs enforce zero net charge

# Helmholtz — introduction and connection to Maxwell

$$(\Delta + \omega^2)u = 0$$

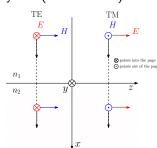
time-harmonic scalar waves

comes from scalar wave equation  $\Delta u - u_{tt} = 0$  when  $u(\mathbf{x},t) = u(\mathbf{x})e^{-i\omega t}$   $\omega$  is the wavenumber spatial frequency, related to wavelength via  $\lambda = 2\pi/\omega$ 

## Also used for Maxwell's equations in cylindrical symm (z-invariance):

- 1. Assume  $\mathbf{E}, \mathbf{H}(x, y, z) = \mathbf{E}, \mathbf{H}(x, y)$
- 2. Write Maxwell's eqs:  $\nabla \times \mathbf{E} = i\omega \mu \mathbf{H}$ ,  $\nabla \times \mathbf{H} = -i\omega \varepsilon \mathbf{E}$ ,
- 3. Notice only  $E_z$ ,  $H_z$  are indep  $\rightarrow$  2 polarizations, TE or TM:  $E_z=0$ ,  $H_z=0$  resp.
  - 4. Choose TE and let  $u := H_z$ , then:  $\mathbf{H} = (0, 0, u)$ ,

$$\mathbf{E}=rac{1}{i\omegaarepsilon}(\partial_{\mathbf{x}}u,-\partial_{\mathbf{y}}u,0)$$
, and  $(\Delta+n^{2}\omega^{2})u=0$  with  $n^{2}=arepsilon\mu$ 



Dirichlet BC in TE formalism = PEC

perfect electric conductor:  $\mathbf{E} \perp$  to surface



# Helmholtz — scattering formalism

Split total potential into incident (known) and scattered (unknown) parts,  $u^{\rm tot}=u^{\rm inc}+u$ 



BVP for u:

$$(\Delta + \omega^2)u = 0$$
 in  $\mathbb{R}^d \setminus \overline{\Omega}$  PDE  $u = -u_i$  on  $\Gamma$  Dirichlet BC,  $u_n = -(u_i)_n$  for Neumann

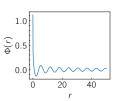
 $\lim_{r\to\infty}\left(\frac{\partial u}{\partial r}-i\omega u\right)=0$  r:=|x-y|, Sommerfeld radiation condition for uniqueness

Fundamental solution 
$$\Phi(\mathbf{x}, \mathbf{y}) = \frac{i}{4}H_0^{(1)}(\omega|\mathbf{x} - \mathbf{y}|)$$

Asymptotics: 
$$\lim_{r\to 0} \Phi(r) = \frac{1}{2\pi} \log \frac{1}{r} + \mathcal{O}(1)$$

$$\lim_{r\to\infty}\Phi(r)=\sqrt{\frac{2}{\pi r}}e^{i(r-\nu\pi/2-\pi/4)}+\mathcal{O}(r^{-1})$$

Same singularity as Laplace  $\rightarrow$  same JRs!



Layer potentials



SLP



DLP



# Helmholtz — interior resonances and how to avoid them

Try the ext Dir BVP with  $u = \mathcal{D}\sigma$   $(\Delta + \omega)^2 u = 0$  in  $\mathbb{R}^2 \setminus \overline{\Omega}$ ,  $u = -u_i$  on  $\Gamma$ , SRC for u

# Observe that for some $\omega$ , condition # of BIE blows up, not always solvable

Why? Suppose 
$$\phi\not\equiv 0$$
 s.t. 
$$\begin{cases} (\Delta+\omega^2)\phi=0 & \text{in }\Omega\\ \phi_n=0 & \text{on }\Gamma \end{cases}$$
  $\phi$  is interior Neumann eigenfunction with eigenvalue  $\omega^2$ 

Then by (interior) GRF (same as for Laplace),  $\mathcal{S}\phi_n|_{\Gamma} - \mathcal{D}\phi|_{\Gamma} = u$  in  $\Omega$ .

Take  $\mathbf{x} \to \Gamma^-$  and use JR:  $(-D - I/2)\phi|_{\Gamma} = \phi_{\Gamma}$ , i.e.  $(I + 2D)\phi|_{\Gamma} = 0$ .

Since  $\phi|_{\Gamma}$  was nontrivial (otherwise  $\phi=0$  by GRF), nullity of I+2D>0, i.e. singular, by FA not solvable  $\forall f$   $(u_i)$ .

We made use of the **complementary BVP** (int Neu), this is an "internal resonance".

Fix: 
$$u=(\mathcal{D}-i\eta\mathcal{S})\sigma$$
 combined field integral eq (CFIE), same  $\#$  unknowns, new kernel ext Dir BIE becomes  $(I+2D-2i\eta\mathcal{S})\sigma=-2u_i$  on  $\Gamma$ 

Proof: Let  $\tau$  solve  $(I/2 + D - i\eta S)\tau = 0$ , wish to show  $\tau = 0$ .

From  $\tau$  construct potential  $v := (\mathcal{D} - i\eta \mathcal{S})\tau$ , then  $v^+ = 0$  by construction.

Then v = 0 in  $\mathbb{R}^2 \setminus \overline{\Omega}$  by uniqueness of the complementary BVP (ext Dir)

Then  $v_n^+$  on  $\Gamma$ , and by JRs and Green's 1st thm (exercise for the reader  $\odot$ ),  $\tau = 0$ .



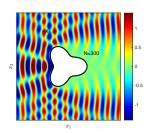
# Helmholtz — Dirichlet demo

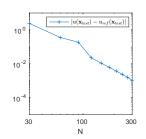
Solve the Helmholtz ext Dir BVP with the  $u=\mathcal{D}\sigma$  repr,  $u_i$  plane wave Diagonal limit for Nyström matrix k(t,t) same as Laplace PTR with N nodes, test via self-convergence What's the conv. rate? Why  $N^{-3}$ ?



### Helmholtz — Dirichlet demo

Solve the Helmholtz ext Dir BVP with the  $u=\mathcal{D}\sigma$  repr,  $u_i$  plane wave Diagonal limit for Nyström matrix k(t,t) same as Laplace PTR with N nodes, test via self-convergence What's the conv. rate? Why  $N^{-3}$ ?



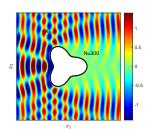


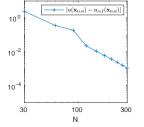


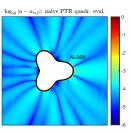
## Helmholtz — Dirichlet demo

Solve the Helmholtz ext Dir BVP with the  $u=\mathcal{D}\sigma$  repr,  $u_i$  plane wave Diagonal limit for Nyström matrix k(t,t) same as Laplace

PTR with N nodes, test via self-convergence What's the conv. rate? Why  $N^{-3}$ ?







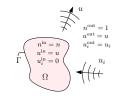
- 4 Debug BVP with known data from a radiative soln sources inside  $\Omega$
- (5) Without analytic soln, test either via self-convergence or conserved physical qty e.g. optical theorem, or no net QM flux over closed curve C containing no sources or sinks,  $0 = \Im \left( \int_C \bar{u} u_n ds \right)$  (Agocs, Barnett '23)

## Helmholtz – transmission BVP

If different refractive index n in  $\Omega$  than outside, use usual splitting  $u^{\text{tot}} = u^{\text{inc}} + u$ 

can always scale such that one is n = 1

 $\text{inc wave only on outside, e.g. } u_i = \begin{cases} 0 & \text{in } \Omega \\ e^{i\mathbf{k}\cdot\mathbf{x}} & \text{in } \mathbb{R}^2\backslash\overline{\Omega} \end{cases}, \, \mathbf{k} = \begin{bmatrix} \omega\cos\theta \\ \omega\sin\theta \end{bmatrix}$ 



#### BVP for $\mu$ :

$$(\Delta + \omega^2)u = 0$$
 in  $\mathbb{R}^d \setminus \overline{\Omega}$  PDE outside

$$(\Delta + n^2 \omega^2)u = 0$$
 in  $\overline{\Omega}$  PDE inside

$$[u] = -u_i$$
 on  $\Gamma$   $[u] := u^+ - u^-$ , continuity of  $u^{\text{tot}}$ 

$$[u_n] = -(u_i)_n$$
 on  $\Gamma$  continuity of  $u_n^{\text{tot}}$ 

$$\lim_{r\to\infty} \left( \frac{\partial u}{\partial r} - i\omega u \right) = 0$$
 SRC outside

Formulate as sys of integral eqs

Rokhlin-Müller scheme, (Müller '69, Rokhlin '83)

$$u = \begin{cases} S^{(n\omega)}\sigma + \mathcal{D}^{(n\omega)}\tau & \text{in } \Omega \\ S^{(\omega)}\sigma + \mathcal{D}^{(\omega)}\tau & \text{in } \mathbb{R}^2 \setminus \Omega \end{cases}$$

$$\begin{bmatrix} [u] \\ [u_n] \end{bmatrix} = \begin{pmatrix} \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix} + \begin{bmatrix} D^{(\omega)} - D^{(n\omega)} & S^{(n\omega)} - S^{(\omega)} \\ T^{(\omega)} - T^{(n\omega)} & D^{(n\omega)*} - D^{(\omega)*} \end{bmatrix} \end{pmatrix} \begin{bmatrix} \tau \\ -\sigma \end{bmatrix}$$
  $T$  is hypersingular operator

...but  $T^{(\omega)} - T^{(n\omega)}$  is at most log-singular!  $\odot$  (Show via asymptotics of  $H_n^{(1)}$ )



# Helmholtz – high-order accuracy

Spectral accuracy Nyström for log-singular kernels: possible, but beyond today

Divide bdry into panels instead of global set of nodes, adaptive panel sizes & quadrature rules Kernel-split: decompose kernel  $G(x,y) = \underbrace{G^S(x,y)}_{\text{smooth}} + \underbrace{G^L(x,y) \log |y-x|}_{\text{log singularity}} + \underbrace{G^C(x,y) \frac{(y-x) \cdot \mathbf{n}}{|y-x|^2}}_{\text{Cauchy singularity}}$ 

Product integration: target-specific quadrature rules, e.g.

$$\int_{\Gamma} f(x,y) \log |x-y| ds_y \approx \sum_{j=1}^N f(x,y_j) w_j^L(x)$$
 (Helsing, Holst, '15), (Kress), . . .

Generalized Gaussian quadrature (Bremer)

Close evaluation: target close to bdry

Kernel-split approach

QBX: quadrature by expansion (Kloeckner, Barnett, Greengard, O'Neil '13), (Epstein,

Greengard, Kloeckner '13)

See also libraries: chunkie, BIE2D, etc.



# Summary

Covered BIE basics for smooth curves with global quadrature:

- Well-posed Laplace & Helmholtz BVPs exterior need condition as  $||x|| \to \infty$
- Choosing representation to get 2nd kind BIE if poss., equivalent to BVP if poss.
   Can switch interior/exterior, Laplace/Helmholtz/etc, via simple code changes
- Nyström discretization high-order/spectral convergence, if poss.
- Build/debug codes via well-chosen sequence of test cases also for libraries

practise! write out theory yourself + try HW exer. in repo + run demos



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#### Covered BIE basics for smooth curves with global quadrature:

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#### Useful 2D tools we did not yet cover:

in libraries, eg chunkie, BIE2D

- panel (composite) quadratures
- high-order quadratures for log-singular kernel

essential for adaptivity SLP, Helmholtz, etc

- special quadratures for evaluation close to the curve some need interpolation of σ(t) off the nodes t<sub>i</sub>, some not
  - some need interpolation of  $\sigma(t)$  off the nodes  $t_j$ , some not corners, open arcs, slits, multi-material junctions



## 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...

