Integral Equations for Computational Electromagnetics

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Felipe Vico Integral Equations for Computational Electromagnetics

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Maxwell's Equations:

$$\begin{aligned} \nabla \cdot \mathcal{E}(\mathbf{x},t) &= \frac{\rho}{\epsilon} \quad \text{Gauss's law} \\ \nabla \times \mathcal{E}(\mathbf{x},t) + \mu \frac{\partial \mathcal{H}}{\partial t}(\mathbf{x},t) &= 0 \quad \text{Faraday's law} \\ \nabla \cdot \mathcal{H}(\mathbf{x},t) &= 0 \quad \text{Magnetic Gauss's law} \\ \nabla \times \mathcal{H}(\mathbf{x},t) - \epsilon \frac{\partial \mathcal{E}}{\partial t}(\mathbf{x},t) &= \mathbf{J} \quad \text{Amper's law} \end{aligned}$$

 \mathcal{E}, \mathcal{H} electric and magnetic fields.

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Integral Equations for Computational Electromagnetics

Electrostatics

Electrostatics:

$$abla \cdot \mathcal{E}(\mathbf{x}) =
ho$$
 $abla imes \mathcal{E}(\mathbf{x}) = 0$

$$\mathcal{E}(\mathbf{x}) = -\nabla \phi(\mathbf{x})$$

$$\Delta \phi(\mathbf{x}) = -\rho$$

Problem

Let $\rho \in C_0(\mathbb{R}^3) \cap C^{0,\alpha}(\mathbb{R}^3)$, find $\phi(\mathbf{x}) \in C^2(\mathbb{R}^3)$ that verifies:

$$\Delta\phi(\mathbf{x}) = -\rho$$

and the radiation condition: $\phi(\mathbf{x}) = o(1)$ unif. in all directions $\frac{\mathbf{x}}{|\mathbf{x}|}$

Solution: (convolution with the Green's function $g = \frac{1}{4\pi |\mathbf{x}|}$)

$$\phi(\mathbf{x}) = \int_{\mathbb{R}^3} \frac{1}{4\pi |\mathbf{x} - \mathbf{y}|} \rho(\mathbf{y}) dV_{\mathbf{y}} = g * \rho = V[\rho]$$

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Problem

Let $\rho \in C_0(\mathbb{R}^2) \cap C^{0,\alpha}(\mathbb{R}^2)$, find $\phi(\mathbf{x}) \in C^2(\mathbb{R}^2)$ that verifies:

$$\Delta\phi(\mathbf{x}) = -\rho$$

and the radiation condition

Solution: (convolution with the Green's function $g = \frac{-1}{2\pi} log |\mathbf{x}|$)

$$\phi(\mathbf{x}) = \int_{\mathbb{R}^2} rac{-1}{2\pi} log(|\mathbf{x}-\mathbf{y}|)
ho(\mathbf{y}) dV_{\mathbf{y}} = g *
ho = V[
ho]$$

Properties of the operator V (2D and 3D):

$$C_0(\mathbb{R}^2) \cap C^{0,\alpha}(\mathbb{R}^2) \to C^{2,\alpha}(\mathbb{R}^2)$$
$$C_0(\mathbb{R}^2) \cap C^{1,\alpha}(\mathbb{R}^2) \to C^{3,\alpha}(\mathbb{R}^2)$$

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D is a bounded open region in \mathbb{R}^3 with boundary ∂D consisting of a finite number of disjoint, closed bounded surfaces belonging to the class C^2 . $\mathbb{R}^3 \setminus \overline{D}$ is assumed to be connected.

Problem

Given $h(\mathbf{x}) \in C(\partial D)$, find $\phi(\mathbf{x}) \in C^2(\mathbb{R}^3 \setminus \overline{D}) \cap C(\mathbb{R}^3 \setminus D)$ that verifies:

$$\Delta \phi(\mathbf{x}) = 0$$

 $\phi(\mathbf{x})|_{\partial D} = h(\mathbf{x})$

and the radiation condition: $\phi(\mathbf{x}) = o(1)$ unif. in all directions $\frac{\mathbf{x}}{|\mathbf{x}|}$

Uniqueness: (energy estimate: divergence thm. on $F := \phi \nabla \overline{\phi}$)

$$\int_{\mathbb{R}^3 \setminus \overline{D}} |\nabla \phi|^2 dV = \int_{\partial D} \phi \frac{\partial \phi}{\partial n} ds$$

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Existence: (in half plane 2D)

$$\phi(x,y) = \frac{1}{\pi} \int_{-\infty}^{+\infty} \frac{h(x_0)y}{(x-x_0)^2 + y^2} dx_0$$

Identity approximation:

$$\lim_{y \to 0} \frac{1}{\pi} \frac{y}{(x - x_0)^2 + y^2} = \delta(x - x_0)$$

...what about the general case?

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Electrostatics. Boundary Value Problem

Existence (general case) Notice that:

$$\frac{y}{(x-x_0)^2+y^2} = \frac{\partial}{\partial y} \log(\sqrt{(x-x_0)^2+y^2})$$

And also:

$$\frac{1}{\pi} \frac{y}{(x-x_0)^2 + y^2} = \frac{-1}{\pi} \frac{\partial}{\partial y_0} \log(\sqrt{(x-x_0)^2 + (y-y_0)^2}) \Big|_{y_0=0}$$

This suggests the use of the following representation for the solution:

$$\phi(\mathbf{x}) = \int_{\partial D} \frac{\partial}{\partial n_{\mathbf{y}}} g(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dS_{\mathbf{y}}$$

We get:

$$\phi(\mathbf{x})|_{\partial D} = \frac{\sigma}{2} + D[\sigma] = h(\mathbf{x})$$

where D is a compact operator in some sense.

Representation for the solution:

$$\phi(\mathbf{x}) = \int_{\partial D} \frac{\partial}{\partial n_{\mathbf{y}}} g(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dS_{\mathbf{y}} - i \int_{\partial D} g(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dS_{\mathbf{y}}$$

We get:

$$\phi(\mathbf{x})|_{\partial D} = \frac{\sigma}{2} + D[\sigma] - iS[\sigma] = h(\mathbf{x})$$

where D and S are compact operators in some sense.

$$\frac{\sigma(\mathbf{x})}{2} + \int_{\partial D} \Big(\frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{4\pi |\mathbf{x} - \mathbf{y}|^3} - i \frac{1}{4\pi |\mathbf{x} - \mathbf{y}|} \Big) \sigma(\mathbf{y}) dS_{\mathbf{y}} = h(\mathbf{x})$$

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General Mechanism:

 $\begin{array}{ccc} \text{Uniqueness (PDE+boundary)} & \text{Existence (PDE+boundary)} \\ \downarrow & \uparrow \\ \text{Uniqueness Second Kind eq.} & \rightarrow & \text{Existence Second Kind eq.} \end{array}$

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Let X, Y be Banach Spaces. A bounded linear operator $K : X \to Y$ is **compact** iff for each bounded sequence $\{x_n\} \subset X$, the sequence $\{K(x_n)\} \subset Y$ contains a convergent subsequence.

Definition

An operator $L: X \to X$ is second kind if it takes the form L = I + K where I is the identity and K is a compact operator.

Theorem

Let $L : X \to X$ be a second kind operator then exactly one of the following stamens hold:

- *Lx* = 0 has a non-trivial solution
- The operator L has a bounded inverse L^{-1} on X

Theorem

Let P_n be a sequence of projections on X with $dim(im(P_n)) = n$ such that $||P_n(x) - x|| \to 0 \ \forall x \in X$, and let Lx = y be a second kind integral equation uniquely solvable, then the solutions to

$$P_n L P_n x_n = P_n y$$

verify $||x_n - x|| \rightarrow 0$

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Second Kind Integral Equations

Definition

The condition number of an operator L is: $C := ||L|| \cdot ||L^{-1}||$

Theorem

Solving the equation $P_nLP_nx_n = P_ny$ with finite precision arithmetic, the error saturates to $||x_n - x|| \le C\epsilon_{machine}$ for $n \ge n_0$



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The Hölder space $C^{0,\alpha}(\partial D)$ is the set of continuous functions $f(\mathbf{x}), \mathbf{x} \in \partial D$ such that $\|f\|_{0,\alpha} < +\infty$ where:

$$\|f\|_{\mathbf{0},\alpha} = \sup_{\mathbf{x}\in\partial D} |f(\mathbf{x})| + \sup_{\mathbf{x},\mathbf{y}\in\partial D,\mathbf{x}\neq\mathbf{y}} \frac{|f(\mathbf{x}) - f(\mathbf{x})|}{|\mathbf{x} - \mathbf{y}|^{\alpha}}$$

Theorem

The normed space $(C^{0,\alpha}(\partial D), \|\cdot\|_{0,\alpha})$ is a Banach space.

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The Hölder space $C^{1,\alpha}(\partial D)$ is the set of differentiable functions $f(x), \mathbf{x} \in \partial D$ such that $||f||_{1,\alpha} < +\infty$ where:

$$\|f\|_{1,\alpha} = \|f\|_{\infty} + \sup_{\mathbf{x} \in \partial D} |\nabla_s f(\mathbf{x})| + \sup_{\mathbf{x}, \mathbf{y} \in \partial D, \mathbf{x} \neq \mathbf{y}} \frac{|\nabla_s f(\mathbf{x}) - \nabla_s f(\mathbf{y})|}{|\mathbf{x} - \mathbf{y}|^{\alpha}}$$

Theorem

The normed space $(C^{1,\alpha}(\partial D), \|\cdot\|_{1,\alpha})$ is a Banach space.

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Theorem

For any 0 < α < $\beta \le 1$ and 0 < γ < $\delta \le 1$ The following imbeddings are compact:

 $C^{1,\beta}(\partial D) \to C^{1,\alpha}(\partial D) \to C^{0,\delta}(\partial D) \to C^{0,\gamma}(\partial D) \to C(\partial D)$

e.g:

$$T_1: C(\partial D) \to_{cont} C^{0,\gamma}(\partial D) \implies T_1: C(\partial D) \to_{comp} C(\partial D)$$

$$T_1: C^{1,\alpha}(\partial D) \to_{cont} C^{0,\delta}(\partial D) T_2: C(\partial D) \to_{cont} C^{1,\alpha}(\partial D) \Rightarrow T_1T_2: C(\partial D) \to_{comp} C(\partial D)$$

Layer Potentials:

$$S[\sigma](\mathbf{x}) = \int_{\partial D} g(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dA_y, \ D[\sigma](\mathbf{x}) = \int_{\partial D} \frac{\partial g}{\partial n_y} (\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dA_y$$

Theorem

Let $g(\mathbf{x}, \mathbf{y})$ defined and continuous for all $\mathbf{x}, \mathbf{y} \in \partial D, \mathbf{x} \neq \mathbf{y}$, and there are constants $M > 0, \alpha \in (0, 2]$ such that:

$$|g(\mathbf{x},\mathbf{y})| \leq M |\mathbf{x} - \mathbf{y}|^{lpha - 2}, \quad \mathbf{x}
eq \mathbf{y}$$

Then the operator $h(\mathbf{x}) = \int_{\partial D} g(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) dA_{\mathbf{y}}$ is compact on $C(\partial D)$

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Surface operator	Regularity
$(x\in\partial D)$	(continuous map)
$S\sigma = \int_{\partial D} g(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dA_y$	$\begin{cases} C(\partial D) \to C^{0,\alpha}(\partial D) \\ C^{0,\alpha}(\partial D) \to C^{1,\alpha}(\partial D) \end{cases}$
$D\sigma = \int_{\partial D} rac{\partial g}{\partial n_y} (\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dS_y$	$\left\{ egin{array}{l} C(\partial D) ightarrow C^{0,lpha}(\partial D) \ C^{0,lpha}(\partial D) ightarrow C^{1,lpha}(\partial D) ightarrow C^{1,lpha}(\partial D) \end{array} ight.$
$S'\sigma = \int_{\partial D} rac{\partial g}{\partial n_x} (\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dS_y$	$\left\{\begin{array}{c} C(\partial D) \to C^{0,\alpha}(\partial D) \\ C^{0,\alpha}(\partial D) \to C^{1,\alpha}(\partial D) \end{array}\right.$
$D'\sigma = rac{\partial}{\partial n_x} \int_{\partial D} rac{\partial g}{\partial n_y} (\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) dS_y$	$\mathcal{C}^{1,lpha}(\partial D) o \mathcal{C}^{0,lpha}(\partial D)$

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Existence of Scattering Problems

Problem

Given $h(\mathbf{x}) \in C(\partial D)$, find $\phi(\mathbf{x}) \in C^2(\mathbb{R}^3 \setminus \overline{D}) \cap C(\mathbb{R}^3 \setminus D)$ that verifies:

$$\Delta \phi(\mathbf{x}) = 0$$

 $\phi(\mathbf{x})|_{\partial D} = h(\mathbf{x})$

and the radiation condition: $\phi(\mathbf{x}) = o(1)$ unif. in all directions $\frac{\mathbf{x}}{|\mathbf{x}|}$

Theorem

$$\phi^*(\mathbf{x}) = \int_{\partial D} \Big(\frac{\partial g}{\partial n_y} (\mathbf{x} - \mathbf{y}) - ig(\mathbf{x} - \mathbf{y}) \Big) \sigma(\mathbf{y}) dS_y =$$

The function ϕ^* verifies the exterior Dirichlet problem provided σ verifies the following second kind integral equation

$$\frac{\sigma}{2} + D\sigma - iS\sigma = h$$

Theorem

The exterior Dirichlet problem has unique solution and the solution depends continuously on the boundary data with respect to uniform convergence of the solution on $\mathbb{R}^3 \setminus D$ and all its derivatives on closed subsets of $\mathbb{R}^3 \setminus \overline{D}$

$$|\phi^{\mathsf{scat}}||_{\infty,\mathbb{R}^3\setminus\overline{D}} \leq C_{(\partial D)}||h||_{\infty,\partial D}$$

Integral Equation

$$\frac{\sigma(\mathbf{x})}{2} + \int_{\partial D} \Big(\frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{4\pi |\mathbf{x} - \mathbf{y}|^3} - i \frac{1}{4\pi |\mathbf{x} - \mathbf{y}|} \Big) \sigma(\mathbf{y}) dS_{\mathbf{y}} = h(\mathbf{x})$$

Numerical solution using the Nyström method.

Given $h(\mathbf{x}) \in C(\partial D)$, find $\phi(\mathbf{x}) \in C^2(\mathbb{R}^3 \setminus \overline{D}) \cap C(\mathbb{R}^3 \setminus D)$ that verifies:

$$egin{aligned} &\Delta \phi(\mathbf{x}) + k^2 \phi(\mathbf{x}) = 0 \ &\phi(\mathbf{x})|_{\partial D} = h(\mathbf{x}) \end{aligned}$$

(k > 0) and verifies the radiation condition:

$$rac{\mathbf{x}}{|\mathbf{x}|} \cdot
abla \phi(\mathbf{x}) + -ik\phi(\mathbf{x}) = o\Big(rac{1}{|\mathbf{x}|}\Big), \quad |\mathbf{x}| o \infty$$

Uniformly in all directions $\frac{\mathbf{x}}{|\mathbf{x}|}$.

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Theorem

Let $\phi^{scat}(\mathbf{x}) \in C^2(\mathbb{R}^3 \setminus \overline{D}) \cap C(\mathbb{R}^3 \setminus D)$ be a Helmholtz scalar function $\Delta \phi + k^2 \phi = 0$ and satisfying the R.C. and:

$$I_{s} = \Im\left\{k\int_{\partial D}\phi\frac{\partial\overline{\phi}}{\partial n}ds\right\} \geq 0$$

then, $\phi = 0$ in $\mathbb{R}^3 \setminus \overline{D}$. (k > 0)

Similar approach using the Green's function $g_k(\mathbf{x}) = \frac{e^{ik|\mathbf{x}|}}{4\pi|\mathbf{x}|}$

$$\phi(\mathbf{x}) = \int_{\partial D} \left(\frac{\partial g_k}{\partial n_y} (\mathbf{x} - \mathbf{y}) - i g_k (\mathbf{x} - \mathbf{y}) \right) \sigma(\mathbf{y}) dS_y =$$

 ϕ verifies the partial differential equation, the radiation condition by construction.

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Theorem

The exterior Dirichlet problem has unique solution and the solution depends continuously on the boundary data with respect to uniform convergence of the solution on $\mathbb{R}^3 \setminus D$ and all its derivatives on closed subsets of $\mathbb{R}^3 \setminus \overline{D}$

$$||\phi^{\mathsf{scat}}||_{\infty,\mathbb{R}^3\setminus\overline{D}} \leq \mathcal{C}_{(\partial D,k)}||f||_{\infty,\partial D}$$

Theorem

The continuity is uniform on any $k \in [0, k_{max}]$

$$||\phi^{\mathsf{scat}}||_{\infty,\mathbb{R}^3 \setminus \overline{D}} \leq \mathit{C}_{(\partial D,\mathit{k_{\mathsf{max}}})}||f||_{\infty,\partial D}$$

Theorem

The operators S_k , D_k are collectively compact on $C(\partial D)$ for $k \in [0, k_{max}]$

Integral Equation

$$\frac{\sigma(\mathbf{x})}{2} + \int_{\partial D} \left(\frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{4\pi |\mathbf{x} - \mathbf{y}|^3} - i\eta \frac{1}{4\pi |\mathbf{x} - \mathbf{y}|} \right) e^{ik|\mathbf{x} - \mathbf{y}|} \sigma(\mathbf{y}) dS_{\mathbf{y}} = f(\mathbf{x})$$

Using the Nyström method (locally corrected for the diagonal terms) we get uniform accuracy for $k \in [0, k_{max}]$.

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Let $\mathbf{h} \in T^{0,\alpha}_d(\partial D)$. Find $\mathbf{E}^{\mathbf{scat}}(\mathbf{x})$, $\mathbf{H}^{\mathbf{scat}}(\mathbf{x}) \in C^1(\mathbb{R}^3 \setminus \overline{D}) \cap C(\mathbb{R}^3 \setminus D)$ such that: $\nabla \times \mathbf{E}^{\mathbf{scat}} = ik\mathbf{H}^{\mathbf{scat}}, \quad \mathbf{n} \times \mathbf{E}^{\mathbf{scat}}|_{\partial D} = \mathbf{h}$ $\nabla \times \mathbf{H}^{\mathbf{scat}} = -ik\mathbf{E}^{\mathbf{scat}}.$

(k > 0) and verifies the radiation condition:

$$\mathsf{H}^{\mathsf{scat}}(\mathsf{x}) imes rac{\mathsf{x}}{|\mathsf{x}|} - \mathsf{E}^{\mathsf{scat}}(\mathsf{x}) = o\Big(rac{1}{|\mathsf{x}|}\Big), \ |\mathsf{x}| o \infty$$

Uniformly in all directions $\frac{x}{|x|}$.

The Hölder space $T^{0,\alpha}(\partial D)$ is the set of tangent fields $f(\mathbf{x}), \mathbf{x} \in \partial D$ such that $\|\mathbf{f}\|_{T^{0,\alpha}} < +\infty$ where:

$$\|\mathbf{f}\|_{\mathcal{T}^{0,\alpha}} = \sup_{\mathbf{x}\in\partial D} |\mathbf{f}(\mathbf{x})| + \sup_{\mathbf{x},\mathbf{y}\in\partial D, \mathbf{x}\neq\mathbf{y}} \frac{|\mathbf{f}(\mathbf{x}) - \mathbf{f}(\mathbf{y})|}{|\mathbf{x}-\mathbf{y}|^{\alpha}}$$

Theorem

The normed space $(T^{0,\alpha}(\partial D), \|\cdot\|_{T^{0,\alpha}})$ is a Banach space.

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The Hölder space $T_d^{0,\alpha}(\partial D)$ is the set of tangent fields possessing surface divergence such that $\|\mathbf{f}\|_{T^{0,\alpha}} < +\infty$ where:

$$\|\mathbf{f}\|_{\mathcal{T}^{0,lpha}_d} = \|\mathbf{f}(\mathbf{x})\|_{\mathcal{T}^{0,lpha}} + \|
abla_{m{s}}\cdot\mathbf{f}\|_{0,lpha}$$

Theorem

The normed space
$$\left(T_{d}^{0,\alpha}(\partial D), \|\cdot\|_{T_{d}^{0,\alpha}}\right)$$
 is a Banach space.

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The Hölder space $T_r^{0,\alpha}(\partial D)$ is the set of tangent fields possessing surface divergence such that $\|\mathbf{f}\|_{T^{0,\alpha}} < +\infty$ where:

$$\|\mathbf{f}\|_{\mathcal{T}^{0,lpha}_r} = \|\mathbf{f}(\mathbf{x})\|_{\mathcal{T}^{0,lpha}} + \|
abla_{m{s}}\cdot(\mathbf{n} imes\mathbf{f})\|_{0,lpha}$$

Theorem

The normed space $(T_r^{0,\alpha}(\partial D), \|\cdot\|_{T_r^{0,\alpha}})$ is a Banach space.

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Theorem

For any 0 < α < $\beta \le 1$ and 0 < γ < $\delta \le 1$ The following imbeddings are compact:

$$T_{r}^{0,\beta}(\partial D) \to T_{r}^{0,\alpha}(\partial D) \to T^{0,\delta}(\partial D) \to T^{0,\gamma}(\partial D) \to T(\partial D)$$
$$T_{d}^{0,\beta}(\partial D) \to T_{d}^{0,\alpha}(\partial D) \to T^{0,\delta}(\partial D) \to T^{0,\gamma}(\partial D) \to T(\partial D)$$

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Green's Function in the free space:

$$g_k(\mathbf{x}) = rac{e^{ik|\mathbf{x}|}}{4\pi|\mathbf{x}|}$$

Layer Potentials:

$$S_{k}[\mathbf{J}](\mathbf{x}) = \int_{\partial D} g_{k}(\mathbf{x} - \mathbf{y}) \mathbf{J}(\mathbf{y}) dA_{y}$$
$$\nabla \times S_{k}[\mathbf{J}](\mathbf{x}) = \nabla \times \int_{\partial D} g_{k}(\mathbf{x} - \mathbf{y}) \mathbf{J}(\mathbf{y}) dA_{y}$$
$$\nabla \times \nabla \times S_{k}[\mathbf{J}](\mathbf{x}) = \nabla \times \nabla \times \int_{\partial D} g_{k}(\mathbf{x} - \mathbf{y}) \mathbf{J}(\mathbf{y}) dA_{y}$$

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Surface operator	Regularity
$(\mathbf{x}\in\partial D)$	(continuous map)
$n \times S_k(J)$	$\left\{ egin{array}{l} T(\partial D) o T^{0,lpha}(\partial D) \ T^{0,lpha}(\partial D) o T^{0,lpha}_d(\partial D) \end{array} ight.$
$egin{aligned} & M_k(\mathbf{J}) \ &= \int_{\partial D} \mathbf{n}_x imes abla_x imes (g_k(\mathbf{x} - \mathbf{y}) \mathbf{J}(\mathbf{y})) dA_y \end{aligned}$	$T(\partial D) o T^{0,lpha}(\partial D)$
${\mathcal T}_k({\mathbf J})$	$T^{0,lpha}_d(\partial D) o T^{0,lpha}_d(\partial D)$

where: $T_k(\mathbf{J}) = \int_{\partial D} \mathbf{n}_x \times \nabla_x \times \nabla_x \times (g_k(\mathbf{x} - \mathbf{y})\mathbf{J}(\mathbf{y})) dA_y$

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Theorem

Let $\mathbf{E}^{\mathbf{scat}}(\mathbf{x})$, $\mathbf{H}^{\mathbf{scat}}(\mathbf{x})$ be a Maxwellian field $\mathbf{x} \in \mathbb{R}^3 \setminus \overline{D}$ (R.C.):

$$l_{s} = \Re \left\{ \int_{\partial D} \mathbf{n} \times \mathbf{E}^{\mathbf{scat}} \cdot \overline{\mathbf{H}}^{\mathbf{scat}} ds \right\} \leq 0$$

then, $\mathbf{E}^{\mathbf{scat}}(\mathbf{x}) = \mathbf{H}^{\mathbf{scat}}(\mathbf{x}) = 0$

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Guess:

 \mathbf{E}, \mathbf{H} verifies the Maxwell's equations and the radiation condition by construction.

Boundary condition:

$$\begin{split} \mathbf{E}(\mathbf{x}) &= \nabla \times S_k[\mathbf{J}](\mathbf{x}) + i\nabla \times \nabla \times S_k[\mathbf{n} \times S_0^2(\mathbf{J})](\mathbf{x}) \\ \mathbf{n} \times \mathbf{E}(\mathbf{x})|_{\partial D} &= \mathbf{f} = \frac{\mathbf{J}}{2} + \mathbf{M}_k(\mathbf{J}) + i\mathbf{T}_k(\mathbf{n} \times \mathbf{S}_0^2(\mathbf{J})) \end{split}$$

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Condition number of the resulting integral equations:

$$cond\left(\frac{l}{2} + D_{k} - iS_{k}\right) \leq C_{k_{max}}, \forall k \in]0, k_{max}]$$
$$cond\left(\frac{l}{2} + \mathbf{M}_{k} + i\eta \mathbf{T}_{k}\mathbf{n} \times \mathbf{S}_{0}^{2}\right) \xrightarrow{k \to 0} + \infty$$

- This problem is called **low frequency breakdown** in the literature
- Almost all integral equations proposed for Electromagnetics have the same problem, in one way or another

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Standard Integral Equations

Magnetic Field Integral Equation (MFIE): [Chew (2003) IEEE TAP]



Felipe Vico Integral Equations for Computational Electromagnetics

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Nullspace of Maxwell's equations in static regime (k = 0)

Definition

Find $\mathbf{E}^{scat}(\mathbf{x})$ for $\mathbf{x} \in \mathbb{R}^3 \backslash \overline{D}$ such that (and RC):

$$\begin{split} \nabla \times \mathbf{E}^{\text{scat}} &= \mathbf{0}, \\ \nabla \cdot \mathbf{E}^{\text{scat}} &= \mathbf{0}, \\ \mathbf{n} \times \mathbf{E}^{\text{scat}}|_{\partial D} &= \mathbf{h} \end{split}$$

Dirichlet fields (nullspace):



Definition

Find $\mathbf{H}^{\mathbf{scat}}(\mathbf{x})$ for $\mathbf{x} \in \mathbb{R}^3 \backslash \overline{D}$ such that (and RC):

$$\begin{split} \nabla \times \boldsymbol{H}^{scat} &= \boldsymbol{0}, \\ \nabla \cdot \boldsymbol{H}^{scat} &= \boldsymbol{0}, \\ \boldsymbol{n} \cdot \boldsymbol{H}^{scat}|_{\partial D} &= -\boldsymbol{n} \cdot \boldsymbol{H}^{inc}|_{\partial D} \end{split}$$

Neumann fields (nullspace):



Non-Existence of solution in static regime (k = 0)



$$\begin{split} \mathbf{E}_{0}^{\mathrm{scat}} &= -\nabla \phi_{0}^{\mathrm{scat}} \\ \mathbf{n} \times \nabla \phi_{0}^{\mathrm{scat}} &= -\mathbf{n} \times \nabla \phi_{0}^{\mathrm{inc}} \\ \Delta \phi_{0}^{\mathrm{scat}} &= 0 \\ \phi_{0}^{\mathrm{scat}} &= -\phi_{0}^{\mathrm{inc}} \end{split}$$



Non-Existence of solution in static regime (k = 0)







Definition

Let $\mathbf{h} \in T^{0,\alpha}_{\mathcal{A}}(\partial D), f \in C^{0,\alpha}_{\mathcal{A}}(\partial D)$, and q_i constants Find $\mathbf{E}(\mathbf{x}) \in C^2(\mathbb{R}^3 \setminus \overline{D}) \cap C(\mathbb{R}^3 \setminus D)$ such that: $\nabla \cdot \mathbf{E}, \nabla \times \mathbf{E}(\mathbf{x}) \in C(\mathbb{R}^3 \backslash D)$ and v_i $\Lambda \mathbf{E} + k^2 \mathbf{E} = 0$ $\mathbf{n} \times \mathbf{E}|_{\partial D} = \mathbf{h}|_{\partial D}$ $\nabla \cdot \mathbf{E}|_{\partial D_i} = f + v_i$ $\int_{\partial D_i} \mathbf{n} \cdot \mathbf{E}^{\mathsf{scat}} ds = q_j$ $\nabla \times \mathbf{E} \times \frac{x}{|\mathbf{x}|} + \frac{x}{|\mathbf{x}|} \nabla \cdot \mathbf{E} - ik\mathbf{E} = o\left(\frac{1}{|\mathbf{x}|}\right), \quad |\mathbf{x}| \to \infty$ Uniformly in all directions $\frac{x}{|x|}$.

If **E** verifies:

$$\begin{cases} \Delta \mathbf{E} + k^2 \mathbf{E} = 0\\ \mathbf{n} \times \mathbf{E}|_{\partial D} = \mathbf{h}\\ \nabla \cdot \mathbf{E}|_{\partial D_j} = 0 + v_j\\ \int_{\partial D_j} \mathbf{n} \cdot \mathbf{E}^{\text{scat}} ds = 0 \end{cases}$$

Then
$$\phi := \nabla \cdot \mathbf{E}$$
 verifies:

$$\left\{egin{array}{ll} \Delta\phi+k^2\phi=0\ \phiert_{\partial D_j}=0+V_j\ \int_{\partial D_j}rac{\partial\phi}{\partial n}ds=0 \end{array}
ight.$$

Then
$$\nabla \cdot \mathbf{E} = 0$$
 verifies:

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Energy Estimate for vector Helmholtz fields

Theorem

Let $\mathbf{E}(\mathbf{x})$ be a Helmholtz field $\Delta \mathbf{E} + k^2 \mathbf{E} = 0 \ \mathbf{x} \in \mathbb{R}^3 \setminus \overline{D}$ (RC):

$$I_{s} = \Im\left\{k\int_{\partial D}\mathbf{n}\times\mathbf{E}\cdot\nabla\times\overline{\mathbf{E}}+\mathbf{n}\cdot\mathbf{E}\nabla\cdot\overline{\mathbf{E}}ds\right\} \ge 0$$

then, $\mathbf{E} = 0$ (k > 0)

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Representation for the Vector potential:

 $\mathbf{E}(\mathbf{x}) = \nabla \times S_k[\mathbf{a}] - S_k(\mathbf{n}\rho) + i\eta \left(S_k[\mathbf{n} \times S_{ik}[\mathbf{a}]](\mathbf{x}) + \nabla S_k[S_{ik}[\rho]](\mathbf{x}) \right)$ Second kind integral equation:

$$\frac{1}{2} \begin{bmatrix} \mathbf{a} \\ \rho \end{bmatrix} + \overline{\overline{L}} \begin{bmatrix} \mathbf{a} \\ \rho \end{bmatrix} + i\eta \overline{\overline{R}} \cdot \overline{\overline{S_{ik}}} \begin{bmatrix} \mathbf{a} \\ \rho \end{bmatrix} + \begin{bmatrix} \mathbf{0} \\ \sum_{j=1}^{N} v_j \chi_j \end{bmatrix} = \begin{bmatrix} \mathbf{f} \\ h \end{bmatrix},$$
$$\int_{\partial D_j} \left(\mathbf{n} \cdot \nabla \times S_k \mathbf{a} - \mathbf{n} \cdot S_k(\mathbf{n}\rho) + i\eta \left(\mathbf{n} \cdot S_k(\mathbf{n} \times S_{ik} \mathbf{a}) - \frac{\rho}{2} + S'_k \rho \right) \right) ds = q_j,$$

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Stability of the Extended Electric Problem

Theorem

The Electric Extended problem has unique solution for $k \ge 0$ and the solution depends continuously on the boundary data with respect to uniform convergence of the solution on $\mathbb{R}^3 \setminus D$ and all its derivatives on closed subsets of $\mathbb{R}^3 \setminus \overline{D}$

$$\|\mathbf{E}\|_{\infty,\mathbb{R}^3\setminus\overline{D}} \leq C_{(\partial D,k)}\Big(\|\mathbf{h}\|_{\infty,\partial D} + \|f\|_{\infty,\partial D} + \sqrt{\sum_{j=1}^N |q_j|^2}\Big).$$

Theorem

The continuity is uniform on any $k \in [0, k_{max}]$

$$||\mathbf{E}||_{\infty,\mathbb{R}^{3}\setminus\overline{D}} \leq C_{(\partial D,k_{max})} \Big(||\mathbf{h}||_{\infty,\partial D} + ||f||_{\infty,\partial D} + \sqrt{\sum_{j=1}^{N} |q_{j}|^{2}}\Big)$$

Theorem

If $\mathbf{h} = -\mathbf{n} \times \mathbf{E}^{inc}$ where \mathbf{E}^{inc} is a Maxwellian vector field and f = 0and $q_j = 0$, then, the solution of the Extended Electric Problem is a Maxwellian field

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Decoupled Potentials boundary conditions

Suitable boundary conditions (for any $\omega \ge 0$) on the potentials separately would solve the bad scaling problem and the non uniqueness of the static limit $(d\mathcal{F} = 0 \Rightarrow \mathcal{F} = d\mathcal{A})$:

$$\begin{array}{ll} \mathsf{n} \times \mathsf{A}^{\mathsf{scat}}(\mathsf{x}) &= -\mathsf{n} \times \mathsf{A}^{\mathsf{inc}}(\mathsf{x})|_{\partial D} \\ \mathsf{n} \times \nabla \phi^{\mathsf{scat}}(\mathsf{x}) &= -\mathsf{n} \times \nabla \phi^{\mathsf{inc}}(\mathsf{x})|_{\partial D} \end{array}$$



[4] Vico, F., Ferrando, M., Greengard, L., Gimbutas, Z. (2016). The Decoupled Potential Integral Equation for Time-Harmonic Electromagnetic Scattering. Communications on Pure and Applied Mathematics, 69(4), 771-812.

Table: Decoupled boundary value problems for the vector and scalar potentials. Uniquely solvable for $\omega \ge 0$. Unknowns: ϕ^{scat} , $\{V_j\}_{j=1}^N$ and \mathbf{A}^{scat} , $\{v_j\}_{j=1}^N$. The surface boundary is: $\partial D = \partial D_1 \cup \partial D_2 \cup ... \cup \partial D_n$



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Theorems about Modified Dirichlet problems:

Theorem

For any $k \ge 0$ the Scalar Modified Dirichlet Problem has one and only one solution.

Theorem

For any $k \ge 0$ the Vector Modified Dirichlet Problem has one and only one solution.

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Fundamental theorem:

Theorem

For any $\omega \ge 0$, let \mathbf{E}^{inc} , \mathbf{H}^{inc} be an incoming electromagnetic field described by the 4-potential \mathbf{A}^{inc} , ϕ^{inc} in the Lorenz gauge. That is:

$$\begin{split} \mathbf{H}^{\mathsf{inc}} &= \mu^{-1} \nabla \times \mathbf{A}^{\mathsf{inc}} \\ \mathbf{E}^{\mathsf{inc}} &= i \omega \mathbf{A}^{\mathsf{inc}} - \nabla \phi^{\mathsf{inc}} \\ 7 \cdot \mathbf{A}^{\mathsf{inc}} &= i \omega \mu \epsilon \phi^{\mathsf{inc}} \,. \end{split}$$

Then $\mathbf{E}^{\text{scat}}, \mathbf{H}^{\text{scat}}$, can be described by $\mathbf{A}^{\text{scat}}, \phi^{\text{scat}}$. More precisely,

$$\begin{split} \mathbf{H}^{\mathsf{scat}} &= \mu^{-1} \nabla \times \mathbf{A}^{\mathsf{scat}} \\ \mathbf{E}^{\mathsf{scat}} &= i \omega \mathbf{A}^{\mathsf{scat}} - \nabla \phi^{\mathsf{scat}} \\ \nabla \cdot \mathbf{A}^{\mathsf{scat}} &= i \omega \mu \epsilon \phi^{\mathsf{scat}} \end{split}$$

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Scheme of the solution:



Theorem

The four potential $\mathbf{A}^{\text{scat}}, \phi^{\text{scat}}$, solution to the modified Dirichlet problem depends continuously on the boundary data $\mathbf{A}^{\text{inc}}, \phi^{\text{inc}}$ on the surface. This continuity is uniform for $\omega \in [0, \omega_{\text{max}}]$

 $f, \{Q_j\}_{j=1}^N \in C(\partial D) \times \mathbb{C}^N \quad \to \quad \phi^{\text{scat}}, \{V_j\}_{j=1}^N \in C(\mathbb{R}^3/D) \times \mathbb{C}^N$ $f, h, \{Q_j\}_{j=1}^N \in T(\partial D) \times C(\partial D) \times \mathbb{C}^N \quad \to \quad \mathbf{A}^{\text{scat}}, \{v_j\}_{j=1}^N \in C(\mathbb{R}^3/D) \times \mathbb{C}^N$ for any $k \in [0, k_{max}]$, with fixed k_{max} .

Numerical Results. Ellipsoid 3x1x1

DPIE. Frontal solver. High Order Nyström. Convergence analysis. $\mathbf{A}^{inc} = -xe^{ikz}\mathbf{z} \ \phi^{inc} = -xe^{ikz}$, $(\mathbf{E}^{inc} = e^{ikz}\mathbf{x}, \mathbf{H}^{inc} = e^{ikz}\mathbf{y})$, k = 0.1



Numerical Results. Ellipsoid 3x1x1

 DPIE . Frontal solver. High Order $\mathsf{Nystr}\ddot{o}\mathsf{m}.$ Low frequency stability



Felipe Vico

Integral Equations for Computational Electromagnetics

Numerical Results. Torus

DPIE . Frontal solver. High Order Nyström. Convergence analysis. $\mathbf{A}^{inc} = -xe^{ikz}\mathbf{z} \ \phi^{inc} = -xe^{ikz}, \ (\mathbf{E}^{inc} = e^{ikz}\mathbf{x}, \mathbf{H}^{inc} = e^{ikz}\mathbf{y})$ $k = 10^{-3}$



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Numerical Results. Torus

DPIE . Frontal solver. High Order Nyström. Low frequency stability



Felipe Vico

Integral Equations for Computational Electromagnetics

DPIE . Frontal solver. High Order Nyström. Convergence analysis. Source located inside (small loop and dipole linear comb.). k = 0.1



Numerical Results. Ellipsoid 3x1x1

DPIE (physical **non** – **physical**). Frontal solver. High Order Nyström. Low frequency stability



Felipe Vico Integral Equations for Computational Electromagnetics

Numerical Results. Superellipsoid $x^8 + y^8 + z^8 = 1$

DPIE . Frontal solver. High Order Nyström. Convergence analysis. Source located inside (small loop and dipole linear comb.). k = 0.1



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Numerical Results. Superellipsoid $x^8 + y^8 + z^8 = 1$

DPIE (physical **non** – **physical**). Frontal solver. High Order Nyström. Low frequency stability



Felipe Vico Integral Equations for Computational Electromagnetics

Decoupled Potential Integral Equation. Frontal solver. High Order Nyström



- $N_{triangles} = 100$
- N_{unknownsDPIEv} = 13502
- N_{unknownsDPIEs} = 4502
- Nodes per triangle = 45

•
$$D_{max} = 1.6 \cdot 10^{-13} \lambda$$

•
$$\mathbf{A}^{inc} = -xe^{ikz}\mathbf{z}, \phi^{inc} = -xe^{ikz},$$

• Condition Num. $_{DPIEv} = 49$

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- Error $\mathbf{E^{scat}} = 3.5 \cdot 10^{-3}$
- Error $\mathbf{H}^{\mathbf{scat}} = 2.4 \cdot 10^{-3}$

Decoupled Potential Integral Equation. Frontal solver. High Order Nyström



- $N_{triangles} = 144$
- N_{unknownsDPIEv} = 19442
- N_{unknownsDPIEs} = 6482
- Nodes per triangle = 45

•
$$D_{max} = 2.39\lambda$$

•
$$\mathbf{A}^{\mathbf{inc}} = -xe^{ikz}\mathbf{z}, \phi^{\mathbf{inc}} = -xe^{ikz},$$

• Condition Num. $_{DPIEv} = n.a.$

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- Error $\mathbf{E^{scat}} = 5.2 \cdot 10^{-4}$
- Error $\mathbf{H}^{\mathbf{scat}} = 2.7 \cdot 10^{-4}$

Decoupled potential integral equation with and without rescaling:



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Eigenvalues of the Decoupled potential integral equation with and without rescaling:



Eigenvalues of the Decoupled potential integral equation with and without rescaling:



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Non-Resonant Charge-Current Integral Equation

- N_{triangles} = 116
- $N_{unknowns} = 15660$
- $D = 9.5\lambda$
- Error $\textbf{E}^{\textbf{scat}} = 3.1 \cdot 10^{-3}$
- Error $\mathbf{H}^{\mathbf{scat}} = 1.4 \cdot 10^{-3}$





Non-Resonant Charge-Current Integral Equation

- $N_{triangles} = 236$
- $N_{unknowns} = 31860$
- $D = 19\lambda$
- Error $\mathbf{E^{scat}} = 5.6 \cdot 10^{-2}$
- Error $\mathbf{H^{scat}} = 2.2 \cdot 10^{-2}$
- Matrix filling time: 731 s
- Frontal solver: 578 s Intel(R) Xeon(R) CPU E5-2680 0 @ 2.7GHz, 64 GB RAM, 8 Cores

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DPIE

- $N_{triangles} = 242$
- $N_{unknowns} = 16335$
- $D = 6.4\lambda$
- Error $\textbf{E^{scat}}=3.9\cdot10^{-4}$
- Error $\textbf{H}^{\textbf{scat}} = 3.6 \cdot 10^{-4}$



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Numerical Experiments



FMM. Gimbutas Greengard Library Non-Resonant Charge-Current Integral Equation • $N_{triangles} = 65535$ • $N_{unknowns} = 196605$

•
$$D_{max} = 70\lambda$$

0.05

-0.05

-0.1

-0.15

-0.2

- Iterations 54
- CPU Time: 1h 13 min 43 sec
 - Error $\mathbf{E}^{scat} = 7.02 \cdot 10^{-2}$

• Error
$$\mathbf{H}^{\mathbf{scat}} = 4.92 \cdot 10^{-2}$$

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Numerical Experiments



Non-Resonant Charge-Current Integral Equation

- N_{triangles} = 327680
- $N_{unknowns} = 983040$
- $D = 70\lambda$
- Iterations 48
- CPU Time: 9h 5 min 22 sec
- Error $\mathbf{E}^{\mathbf{scat}} = 2.93 \cdot 10^{-2}$
- Error $\mathbf{H}^{\mathbf{scat}} = 1.54 \cdot 10^{-2}$

Number of GMRES iterations:



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Non-Resonant Charge-Current Integral Equation

- $N_{triangles} = 58562$
- $N_{unknowns} = 175686$
- $D_{max} = 36.82\lambda$
- Iterations 55
- Error $\mathbf{E}^{\mathbf{scat}} = 3.2 \cdot 10^{-2}$
- Error $\mathbf{H}^{\mathbf{scat}} = 2.9 \cdot 10^{-2}$

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Non-Resonant Charge-Current Integral Equation

- $N_{triangles} = 122935$
- $N_{unknowns} = 368805$
- $D_{max} = 34.6\lambda$
- Iterations 59
- Error $E^{scat} = 2.5 \cdot 10^{-2}$
- Error $\textbf{H}^{\textbf{scat}} = 3.6 \cdot 10^{-2}$


Non-Resonant Charge-Current Integral Equation

- $N_{triangles} = 58960$
- $N_{unknowns} = 176880$
- $D_{max} = 28.64\lambda$
- Iterations 52
- Error $\mathbf{E}^{\mathbf{scat}} = 7.1 \cdot 10^{-2}$
- Error $\mathbf{H}^{\mathbf{scat}} = 7.5 \cdot 10^{-2}$

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Satellite. European Antenna Modelling Library. ESA



Decoupled Potential Integral Equation. FMM. First order

- $N_{triangles} = 55498$
- N_{unknownsDPIEv} = 166495
- $D_{max} = 0.1\lambda$
- Genus = 6
- Iterations 57
- Error $\boldsymbol{A^{scat}} = 9.1 \cdot 10^{-2}$
- Error $\mathbf{H}^{\mathbf{scat}} = 6.4 \cdot 10^{-2}$

(Thanks to ESA European Antenna Modelling Library and IDS.)

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Quadrature Rules. Numerical Integration. 1D

$$\int_a^b f(x) dx \approx \sum_{k=1}^n w_k f(x_k)$$

Trapezoidal rule:

$$\int_{a}^{b} f(x)dx \approx \frac{(b-a)}{n} \left(\frac{f(a)}{2} + \sum_{k=1}^{n-1} f(a+k(b-a)/n) + \frac{f(b)}{2}\right)$$

Error = $-\frac{(b-a)^{2}}{12n^{2}} (f'(b) - f'(a)) = O(n^{-2})$

Gauss rule: (exact for polynomials of degree up to 2n - 1)

$$\int_{a}^{b} f(x)dx \approx \sum_{k=1}^{n} w_{k}f(x_{k})$$

Error = $-\frac{(b-a)^{2n+1}(n!)^{4}}{(2n+1)((2n)!)^{3}}(f^{2n}(\xi))$

Quadrature Rules. Numerical Integration. 2D

$$\int \int_{\Delta} f(\mathbf{x}) dx dy \approx \sum_{k=1}^{n} w_k f(\mathbf{x}_k)$$

Gauss-like rule: (exact for polynomials of degree as high as possible)



High accuracy of Trapezoidal rule for periodic functions:

$$\int_0^1 f(x) dx \approx \frac{1}{n} \sum_{k=1}^n f(k/n)$$
$$f(x) = \sum_{m=-\infty}^\infty c_m e^{i2\pi m x}$$

Trapezoidal quadrature rule exact for the first n terms of the Fourier series

$$\textit{Error} \leq b_n n^{-k} \ \{b_n\} \in \mathit{l}^2 \Leftrightarrow f[0,1] - \textit{periodic} \in \mathit{W}_{1,L^2}^k$$

[1] Rahman, Q. I., Schmeisser, G. (1990). Characterization of the speed of convergence of the trapezoidal rule. Numerische Mathematik, 57(1), 123-138.

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Quadratures of singular integrals





$$\int \int_{\Delta} \frac{1}{\sqrt{au^2 + bv^2}} f(u, v) du dv$$

Polar coordinates around the target point:

$$u = R\cos(\theta)$$
$$v = R\sin(\theta)$$

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Quadratures of singular integrals



 $u = r(t)\cos(\theta)$ $v = r(t)\sin(\theta)$

where r(t) is defined piecewise as:

$$egin{aligned} r(t) &= t, & t < t_1 \ r(t) &= r_n + (t-t_n)^2, & t_n \leq t < t_{n+1} \end{aligned}$$

where:

$$t_1 = r_1$$

$$t_{n+1} = t_n + \sqrt{r_{n+1} + r_n}$$

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Quadratures of singular integrals



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Integral transform. Fast evaluation

$$h(y) := \int_a^b g(x, y) f(x) dx$$

Gauss quadrature for each target point: (cost n^2)

$$h(y_j) \approx \sum_{i=1}^n g(x_i, y_j) f(x_i) w_i$$



Integral transform. Fast evaluation. Singular kernels

$$g(\mathbf{x}, \mathbf{y}) = log(|\mathbf{x} - \mathbf{y}|) \quad g(\mathbf{x}, \mathbf{y}) = H_0^{(1)}(\lambda |\mathbf{x} - \mathbf{y}|)$$
$$g(\mathbf{x}, \mathbf{y}) = \frac{1}{4\pi |\mathbf{x} - \mathbf{y}|} \qquad g(\mathbf{x}, \mathbf{y}) = \frac{e^{i\lambda |\mathbf{x} - \mathbf{y}|}}{4\pi |\mathbf{x} - \mathbf{y}|}$$

Fast Multipole Method: Tree structure. Previous method on well-separated boxes. (cost nlog(n))



[2] Greengard, L., Rokhlin, V. (1987). A fast algorithm for particle simulations. Journal of computational physics, 73(2), 325-348.

GMRES

Iterative methods to solve linear systems: Krylow subspace

$$f(\mathbf{y}) + \int g(\mathbf{x}, \mathbf{y}) f(\mathbf{x}) d\mu_{\mathbf{x}} = h(\mathbf{y})$$
$$\{\delta_{ij} + g_{ij} w_i\}_{ij=1}^n \{f_i\}_{i=1}^n = \{h_j\}_{j=1}^n$$
$$Ax = b$$

$$K_m = K_m(A, b) = span\{b, Ab, A^2b, \dots, A^{m-1}b\}$$

$$x_m \in K_m$$

$$r_m = Ax_m - b$$

$$\frac{|r_m|}{|r_0|} \approx \rho^n$$

$$|r_m| \le \inf_{p \in P_m} |p(A)|, |r_m| \le \left(\frac{\kappa_2(A)^2 - 1}{\kappa_2(A)^2}\right)^{m/2} |r_0|$$

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Integral transform. Fast evaluation. Singular kernels



[3] Driscoll, T. A., Toh, K. C., Trefethen, L. N. (1998). From potential theory to matrix iterations in six steps. SIAM review, 40(3), 547-578.

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