

# Efficient approximation of high-frequency Helmholtz solutions by Gaussian coherent states

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T. Chaumont-Frelet\*,<sup>†</sup>, V. Dolean<sup>†,‡</sup> and M. Ingremeau<sup>‡</sup>

#### CMAM 2022 MS11: Numerical methods for wave propagation problems TU Wien, August 29

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Given  $f : \mathbb{R}^d \to \mathbb{C}$ , find  $u : \mathbb{R}^d \to \mathbb{C}$  such that

$$-\boldsymbol{k}^2\boldsymbol{\mu}\boldsymbol{u}-\boldsymbol{\nabla}\cdot(\boldsymbol{A}\boldsymbol{\nabla}\boldsymbol{u})=\boldsymbol{f},$$

where  $\mu$  and **A** are smooth (given) coefficients, and **k** is the (large) frequency.

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A central ingredient of numerical methods is to design a finite-dimensional space W such that

 $\min_{w \in W} |\!|\!| u - w |\!|\!|$ 

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A central ingredient of numerical methods is to design a finite-dimensional space W such that

is small in a suitable norm **∥**. **∥**.

Here, we would especially like to design a sequence of spaces W(k) so that

 $\min_{w \in W(k)} ||\!| u - w ||\!| = \mathsf{Cst}$ 

uniformly in k while minimizing the dimension of W(k).

Finite element discretization with a mesh of size  $h \sim k^{-1}$ 

dim  $W(k) \sim k^d$ , sparse matrix.

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dim  $W(k) \sim k^{d-1}$ , dense matrix.

Our goal is to propose a new family of spaces such that

dim  $W(k) \sim k^{d-1/2}$ , sparse matrix.

#### Quick comparison

	BEM	FEM
Cost	<b>k</b> <sup>d-1</sup>	k <sup>d</sup>
Heterogeneous media	×	1
Sparse matrix	×	1



Galkowski and Spence, 2022

Melenk and Sauter, 2010

	BEM	Gaussian states	FEM
Cost	$k^{d-1}$	<b>k</b> <sup>d-1/2</sup>	k <sup>d</sup>
Heterogeneous media	×	1	1
Sparse matrix	×	1	1



Galkowski and Spence, 2022



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T. Chaumont-Frelet and M. Ingremeau, 2022

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- 1 The model scattering problem
- 2 Convergence for general right-hand sides
- 3 Convergence for scattering problems
- 4 Numerical examples
- 5 Concluding remarks

#### The model scattering problem

The model scattering problem

Standard formulation of the scattering problem

The scattering problem by a planewave is usually formulated that way:



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 $u^{\text{tot}} = u^{\text{sca}} + e^{ikd \cdot x},$  $-k^{2}\mu u^{\text{tot}} - \nabla \cdot (A\nabla u^{\text{tot}}) = 0,$  $\nabla u^{\text{sca}} \cdot \frac{x}{|x|} - iku^{\text{sca}} \underset{|x| \to 0}{\longrightarrow} 0,$ 

 $\mu$  and **A** are smooth coefficients, with  $\mu(\mathbf{x}) = 1$  and  $\mathbf{A}(\mathbf{x}) = \mathbf{I}$  if  $|\mathbf{x}| \ge R$ .

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Problem: we do not have  $u^{\text{sca}} \in H^1(\mathbb{R}^d)$ , and the right-hand side is not convenient.

The model scattering problem

Volume right-hand side

Fix a smooth cutoff  $\chi$  s.t.  $\chi(\mathbf{x}) = 1$  if  $|\mathbf{x}| \le R$ , and  $\chi(\mathbf{x}) = 0$  if  $|\mathbf{x}| \ge R'$ . Instead of solving for  $\mathbf{u}^{\text{tot}}$ , we look for  $\mathbf{u} = \chi \mathbf{u}^{\text{tot}} + (1 - \chi) \mathbf{u}^{\text{sca}}$ . Then

$$-k^2\mu u - \nabla \cdot (\mathbf{A}\nabla u) = \mathbf{f}$$

$$\boldsymbol{\nabla \boldsymbol{u}}\cdot\frac{\boldsymbol{x}}{|\boldsymbol{x}|}-i\boldsymbol{k}\boldsymbol{u}\underset{|\boldsymbol{x}|\rightarrow 0}{\longrightarrow}\boldsymbol{0},$$



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where the right-hand side has the specific form

$$\boldsymbol{f} := (2ik\boldsymbol{d} \cdot \boldsymbol{\nabla} \chi + \Delta \chi) \boldsymbol{e}^{ik\boldsymbol{d} \cdot \boldsymbol{x}} = \phi \boldsymbol{e}^{ik\boldsymbol{d} \cdot \boldsymbol{x}}$$

with  $\phi$  smooth and compactly supported.

The model scattering problem

Perfectly matched layers

#### The scattering problem

Finally, we employ a perfectly matched layer (PML).

In essence, we artificially modify the coefficients for  $|\mathbf{x}| > R'$  to add absorption. This approach is standard, and do not modify the value of  $\mathbf{u}$  for  $|\mathbf{x}| < R'$ .

$$-k^{2}\mu u - \nabla \cdot (\mathbf{A}\nabla u) = f$$
$$u \in H^{1}(\mathbb{R}^{d})$$



We end up with a problem set over  $H^1(\mathbb{R}^d)$  with smooth coefficients, no boundary conditions, and  $f \in L^2(\mathbb{R}^d)$  compactly supported.

The model scattering problem

Key assumptions

#### Key assumptions

Our model problem is to find  $\boldsymbol{u} \in H^1(\mathbb{R}^d)$  such that

$$-\boldsymbol{k}^2\boldsymbol{\mu}\boldsymbol{u}-\boldsymbol{\nabla}\cdot(\boldsymbol{A}\boldsymbol{\nabla}\boldsymbol{u})=\boldsymbol{f}$$

where  $f \in L^2(\mathbb{R}^d)$  is complactly supported,  $\mu$  and **A** are  $C^{\infty}(\mathbb{R}^d, \mathbb{C})$  and bounded along with all their derivatives. Our model problem is to find  $u \in H^1(\mathbb{R}^d)$  such that

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In the second part of the talk, we will also specifically use the asumption that

 $\mathbf{f} = \phi e^{i\mathbf{k}\mathbf{d}\cdot\mathbf{x}}$ 

for a smooth compactly supported function  $\phi$ .

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In the second part of the talk, we will also specifically use the asumption that

 $f = \phi e^{i k d \cdot x}$ 

for a smooth compactly supported function  $\phi$ .

For the sake of simplicity, we assume that the coefficients are non-trapping:

$$\|\nabla \boldsymbol{u}\|_{L^2(\mathbb{R}^d)} \leq C \|f\|_{L^2(\mathbb{R}^d)} \quad \forall \boldsymbol{k} \geq 1.$$

#### Convergence for general right-hand sides

Convergence for general right-hand sides

The Gabor frame

$$\pi^{-d/4}e^{-\frac{1}{2}|\mathbf{y}|^2}.$$

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Shift in position by  $m\sqrt{\pi}$ , with  $m \in \mathbb{Z}^d$ 

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Shift in momentum by  $n\sqrt{\pi}$ , with  $n \in \mathbb{Z}^d$ 

$$\Psi_{\boldsymbol{m},\boldsymbol{n}} := \pi^{-d/4} e^{-\frac{1}{2}|\boldsymbol{y}-\boldsymbol{m}\sqrt{\pi}|^2} e^{i\boldsymbol{n}\sqrt{\pi}\cdot\boldsymbol{y}}.$$

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$$\Psi_{\boldsymbol{m},\boldsymbol{n}} := \pi^{-d/4} e^{-\frac{1}{2}|\boldsymbol{y}-\boldsymbol{m}\sqrt{\pi}|^2} e^{i\boldsymbol{n}\sqrt{\pi}\cdot\boldsymbol{y}}.$$

The resulting family  $\{\Psi_{m,n}\}_{[m,n]\in\mathbb{Z}^{2d}}$  is the Gabor frame. It is dense in  $L^2(\mathbb{R}^d)$ .

Gabor, 1946.

$$\Psi_{k,\boldsymbol{m},\boldsymbol{n}}(\boldsymbol{x}) := \left(\frac{k}{\pi}\right)^{d/4} e^{-\frac{k}{2}|\boldsymbol{x}-\sqrt{\pi/k}\boldsymbol{m}|^2} e^{ik(\sqrt{\pi/k}\boldsymbol{n})\cdot\boldsymbol{x}}$$

$$\Psi_{k,\boldsymbol{m},\boldsymbol{n}}(\boldsymbol{x}) := \left(\frac{k}{\pi}\right)^{d/4} e^{-\frac{k}{2}|\boldsymbol{x}-\sqrt{\pi/k}\boldsymbol{m}|^2} e^{ik(\sqrt{\pi/k}\boldsymbol{n})\cdot\boldsymbol{x}}.$$

Introducing the lattice  $\mathbf{x}^{m} := \sqrt{\pi/k} \mathbf{m}$  and  $\boldsymbol{\xi}^{n} := \sqrt{\pi/k} \mathbf{n}$ , we have



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We have a grid  $[x^m, \xi^n]$  on  $\mathbb{R}^{2d}$  instead of  $\mathbb{R}^d$ , spaced by  $k^{-1/2}$  instead of  $k^{-1}$ .

The family  $\{\Psi_{k,\boldsymbol{m},\boldsymbol{n}}\}_{[\boldsymbol{m},\boldsymbol{n}]\in\mathbb{Z}^{2d}}$  is dense in  $L^2(\mathbb{R}^d)$ .
The family  $\{\Psi_{k,m,n}\}_{[m,n]\in\mathbb{Z}^{2d}}$  is dense in  $L^2(\mathbb{R}^d)$ .

It also forms a *frame* on  $L^2(\mathbb{R}^d)$ . It means that

$$\alpha \|\mathbf{v}\|_{L^2(\mathbb{R}^d)}^2 \leq \sum_{[\boldsymbol{m},\boldsymbol{n}]\in\mathbb{Z}^{2d}} |(\mathbf{v},\Psi_{k,\boldsymbol{m},\boldsymbol{n}})_{L^2(\mathbb{R}^d)}|^2 \leq \beta \|\mathbf{v}\|_{L^2(\mathbb{R}^d)}^2 \quad \forall \mathbf{v}\in L^2(\mathbb{R}^d),$$

with  $0 < \alpha \leq \beta < +\infty$ , two constants independent of *k*.

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with  $0 < \alpha \leq \beta < +\infty$ , two constants independent of *k*.

This property is a generalization of the concept of Hilbertian basis.



Convergence for general right-hand sides Approximating smooth functions in the Gabor frame

In particular, we have

$$\mathbf{v} = \sum_{n \in \mathbb{Z}} (\mathbf{v}, \mathbf{e}^{inx})_{L^2(-\pi,\pi)} \mathbf{e}^{inx} \quad \forall \mathbf{v} \in L^2(-\pi,\pi).$$

In particular, we have

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If  $\mathbf{v} \in H^m(-\pi,\pi)$ , we can actually show that

$$|(\mathbf{v}, e^{inx})_{L^2(-\pi,\pi)}| \leq \frac{C}{|n|^m} |(\mathbf{v}^{(m)}, e^{inx})_{L^2(-\pi,\pi)}|$$

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An easy consequence is that

$$\|\mathbf{v} - \mathbf{v}_{N}\|_{L^{2}(-\pi,\pi)} \leq C N^{-m} |\mathbf{v}|_{H^{m}(-\pi,\pi)}, \quad \mathbf{v}_{N} := \sum_{\substack{n \in \mathbb{Z} \\ |n| < N}} (\mathbf{v}, e^{inx})_{L^{2}(-\pi,\pi)} e^{inx}.$$

## Decay of coefficients for the Gabor frame

A general result on frames is the existence of a dual frame  $\{\Psi_{k,m,n}^{\star}\}_{[m,n]\in\mathbb{Z}^{2d}}$  s.t.

$$\mathbf{v} = \sum_{[\boldsymbol{m},\boldsymbol{n}] \in \mathbb{Z}^{2d}} (\mathbf{v}, \Psi_{k,\boldsymbol{m},\boldsymbol{n}}^{\star})_{L^{2}(\mathbb{R}^{d})} \Psi_{k,\boldsymbol{m},\boldsymbol{n}}.$$



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Our first contribution is to show that

$$\sum_{\substack{[\boldsymbol{m},\boldsymbol{n}]\in\mathbb{Z}^{2d}\\\boldsymbol{x}^{\boldsymbol{m}}|^{2}+|\boldsymbol{\xi}^{\boldsymbol{n}}|^{2}\geq D^{2}}} |(\boldsymbol{v},\Psi_{\boldsymbol{k},\boldsymbol{m},\boldsymbol{n}}^{\star})_{L^{2}(\mathbb{R}^{d})}|^{2} \leq CD^{-2m} \|\boldsymbol{v}\|_{\check{H}_{\boldsymbol{k}}^{m}(\mathbb{R}^{d})}^{2} \quad \forall \boldsymbol{v}\in\check{H}^{m}(\mathbb{R}^{d})$$

where  $\check{H}^{m}(\mathbb{R}^{d})$  is a weighted Sobolev space:

$$\|\mathbf{v}\|_{\widetilde{H}_k^m(\mathbb{R}^d)}^2 := \sum_{[\mathbf{a}] \leq m} \sum_{q=0}^{p-[\mathbf{a}]} k^{-2[\mathbf{a}]} \||\mathbf{x}|^q \partial^{\mathbf{a}} \mathbf{v}\|_{L^2(\mathbb{R}^d)}^2.$$



Chaumont-Frelet and Ingremeau, 2022.

For 
$$\mathbf{v} \in L^2(\mathbb{R}^d)$$
 let us set  
$$\Pi_D \mathbf{v} := \sum_{\substack{[m,n] \in \mathbb{Z}^{2d} \\ |\mathbf{x}^m|^2 + |\xi^n|^2 < D^2}} (\mathbf{v}, \Psi_{k,m,n}^*) \Psi_{k,m,n}.$$



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Then, we have

$$\|\mathbf{v} - \mathbf{\Pi}_{D}\mathbf{v}\|_{\check{H}^{p}(\mathbb{R}^{d})} \leq CD^{-r} \|\mathbf{v}\|_{\check{H}^{p+r}(\mathbb{R}^{d})}$$

for all  $\mathbf{v} \in \check{H}^{p+r}(\mathbb{R}^d)$  and  $0 \le p \le r$ .



Chaumont-Frelet and Ingremeau, 2022.

Convergence for general right-hand sides Application to the Helmholtz equation By combining standard arguments and decay in the PML, we can show that

 $\|\boldsymbol{u}\|_{\check{H}^2_k(\mathbb{R}^d)} \leq C \|\boldsymbol{f}\|_{L^2(\mathbb{R}^d)}.$ 

By combining standard arguments and decay in the PML, we can show that  $\|\boldsymbol{u}\|_{\check{H}^2_{*}(\mathbb{R}^d)} \leq C \|\boldsymbol{f}\|_{L^2(\mathbb{R}^d)}.$ 

An easy consequence is

 $\|\boldsymbol{u} - \boldsymbol{\Pi}_{\boldsymbol{D}}\boldsymbol{u}\|_{\check{H}^{1}_{k}(\mathbb{R}^{d})} \leq \boldsymbol{C}\boldsymbol{D}^{-1}\|\boldsymbol{f}\|_{L^{2}(\mathbb{R}^{d})} \qquad \forall k \geq 1.$ 

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$$W_{\Lambda} := \operatorname{Vect} \{ \Psi_{k,\boldsymbol{m},\boldsymbol{n}}; \quad [\boldsymbol{m},\boldsymbol{n}] \in \Lambda \}$$

where

$$\Lambda := \left\{ [\boldsymbol{m}, \boldsymbol{n}] \in \mathbb{Z}^{2d}; \quad |\boldsymbol{x}^{\boldsymbol{m}}|^2 + |\boldsymbol{\xi}^{\boldsymbol{n}}|^2 \leq \boldsymbol{D}^2 \right\}.$$



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Then, we have

$$\dim W_{\Lambda} \sim D^{2d} k^d, \quad \text{and} \quad \min_{w \in W_{\Lambda}} \|u - w\|_{\check{H}^1_k(\mathbb{R}^d)} \leq C D^{-1} \|f\|_{L^2(\mathbb{R}^d)}.$$

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For general  $L^2(\mathbb{R}^d)$  rhs, same number of dofs than standard FEM:  $k^d$ .

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Then, we have

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For general  $L^2(\mathbb{R}^d)$  rhs, same number of dofs than standard FEM:  $k^d$ . This is expected: for a general  $f \in L^2(\mathbb{R}^d)$ , u is a general  $H^2(\mathbb{R}^d)$  function.

## Convergence for scattering problems

Convergence for scattering problems

Semi-classical concepts: symbols and micro-localization

Assuming for simplicity that **A** is constant, we have:

$$\left\{-k^{2}\mu u+\nabla\cdot(A\nabla u)\right\}(\mathbf{x})=C\int_{\mathbb{R}^{d}}\int_{\mathbb{R}^{d}}e^{ik(\mathbf{x}-\mathbf{y})\cdot\boldsymbol{\xi}}p(\mathbf{x},\boldsymbol{\xi})u(\mathbf{y})d\mathbf{y}d\boldsymbol{\xi},$$

where  ${\color{black} {\pmb{\rho}}}: \mathbb{R}^{2d} \rightarrow \mathbb{C}$  with

$$p(\mathbf{x},\boldsymbol{\xi}) := \mathbf{A}(\mathbf{x})\boldsymbol{\xi}\cdot\boldsymbol{\xi} - \boldsymbol{\mu}(\mathbf{x})$$

is the symbol associated with the Helmholtz differential operator.

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where  $\mathbf{p}: \mathbb{R}^{2d} \to \mathbb{C}$  with

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We can see the action of operators through a function defined over  $\mathbb{R}^{2d}$ .

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$$\left\{-k^{2}\mu u+\nabla\cdot(A\nabla u)\right\}(x)=C\int_{\mathbb{R}^{d}}\int_{\mathbb{R}^{d}}e^{ik(x-y)\cdot\xi}p(x,\xi)u(y)dyd\xi,$$

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We can see the action of operators through a function defined over  $\mathbb{R}^{2d}$ .

We can define the micro-local support of a function  $\mathbf{v} \in L^2(\mathbb{R}^d)$  by duality

$$\int_{\mathbb{R}^d} \int_{\mathbb{R}^d} e^{ik(\mathbf{x}-\mathbf{y})\cdot\boldsymbol{\xi}} a(\mathbf{x},\boldsymbol{\xi}) v(\mathbf{y}) d\mathbf{y} d\boldsymbol{\xi}$$

as a subset of  $\mathbb{R}^{2d}$ .

Convergence for scattering problems

Micro-localization of high-frequency solutions

$$(a^{W}u, u)_{L^{2}(\mathbb{R}^{d})} = \int_{\mathbb{R}^{d}} \int_{\mathbb{R}^{d}} \int_{\mathbb{R}^{d}} e^{ik(x-y)\cdot\xi} a\left(\frac{x+y}{2}, \xi\right) u(y)\overline{u}(x)dyd\xi dx$$
$$\xrightarrow[k \to \infty]{} \int_{\mathbb{R}^{2d}} a(x,\xi)d\lambda(x,\xi)$$

for all "smooth" symbols *a*, where  $\lambda$  is a measure over  $\mathbb{R}^{2d}$ .

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for all "smooth" symbols *a*, where  $\lambda$  is a measure over  $\mathbb{R}^{2d}$ .

It is called the "defect measure", and we have

$$\operatorname{supp} \lambda \subset \{ [\mathbf{x}, \boldsymbol{\xi}] \in \mathbb{R}^{2d}; \ p(\mathbf{x}, \boldsymbol{\xi}) = 0 \} \cup \operatorname{supp} f.$$

$$(a^{W}u, u)_{L^{2}(\mathbb{R}^{d})} = \int_{\mathbb{R}^{d}} \int_{\mathbb{R}^{d}} \int_{\mathbb{R}^{d}} e^{ik(x-y)\cdot\xi} a\left(\frac{x+y}{2}, \xi\right) u(y)\overline{u}(x)dyd\xi dx$$
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Zworski, 2012

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In the high-frequency regime, we know "where" to look for *u*!

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## A small picture is often better than a long explanation



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Convergence for scattering problems

Micro-localization properties of Gaussian states

Consider the Gaussian distribution

$$\Psi(\mathbf{x}) := \pi^{-d/4} e^{-\frac{1}{2}|\mathbf{x}|^2}.$$

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Actually, it has the "best" micro-localization property, as it saturates Heisenberg's uncertainty principle:

$$\|\mathbf{x}\Psi\|_{L^2(\mathbb{R}^d)}\|\boldsymbol{\xi}\widehat{\Psi}\|_{L^2(\mathbb{R}^d)} \stackrel{=}{=} \frac{1}{2}\|\Psi\|_{L^2(\mathbb{R}^d)}^2\|\widehat{\Psi}\|_{L^2(\mathbb{R}^d)}^2.$$

Recall that our discretization space is based on the k-scaled version

$$\Psi_{k,\boldsymbol{m},\boldsymbol{n}}(\boldsymbol{x}) := \left(\frac{k}{\pi}\right)^{d/4} e^{-\frac{k}{2}|\boldsymbol{x}-\boldsymbol{x}^{\boldsymbol{m}}|^2} e^{ik\boldsymbol{x}\cdot\boldsymbol{\xi}^{\boldsymbol{n}}},$$

where  $[\mathbf{x}^{\mathbf{m}}, \boldsymbol{\xi}^{\mathbf{n}}] := \sqrt{\pi/k} [\mathbf{m}, \mathbf{n}].$ 

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The scaling is adapted to the scaled Fourier transform employed in symbols. In fact, we have

$$\Psi_{k,\mathbf{x}_0,\boldsymbol{\xi}_0}(\mathbf{x}) := \left(\frac{k}{\pi}\right)^{d/4} e^{-\frac{k}{2}|\mathbf{x}-\mathbf{x}_0|^2} e^{ik\mathbf{x}\cdot\boldsymbol{\xi}_0} \underset{k \to \infty}{\longrightarrow} \delta_{[\mathbf{x}_0,\boldsymbol{\xi}_0]},$$

in the sense that

$$(a^{\mathrm{W}}\Psi_{k,\mathbf{x}_{0},\boldsymbol{\xi}_{0}},\Psi_{k,\mathbf{x}_{0},\boldsymbol{\xi}_{0}})_{L^{2}(\mathbb{R}^{d})} \xrightarrow{}_{k \to \infty} a(\mathbf{x}_{0},\boldsymbol{\xi}_{0})$$

for all "smooth" symbols a.

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Convergence for scattering problems

Approximation of high-frequency solutions

Fix  $\varepsilon > 0$ , and consider the set of indices

$$\Lambda := \left\{ [\boldsymbol{m}, \boldsymbol{n}] \in \mathbb{Z}^{2d} \mid |\boldsymbol{p}(\boldsymbol{x}^{\boldsymbol{m}}, \boldsymbol{\xi}^{\boldsymbol{n}})| \leq k^{-1/2+\varepsilon} \right\},\,$$

and the associated space

$$W_{\Lambda} := \operatorname{Vect} \left\{ \Psi_{k,\boldsymbol{m},\boldsymbol{n}}; \quad [\boldsymbol{m},\boldsymbol{n}] \in \Lambda \right\}.$$

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Then, we have

dim 
$$W_{\Lambda} \sim k^{d-1/2+\varepsilon}$$
,

and

$$\min_{\mathbf{w}\in W_{\Lambda}}\|\boldsymbol{u}-\boldsymbol{w}\|_{H^{1}_{k}(\Omega)}\leq C_{\varepsilon,m}k^{-m}\qquad\forall m\in\mathbb{N}.$$

T. Chaumont-Frelet, V. Dolean and M. Ingremeau, 2022

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T. Chaumont-Frelet, V. Dolean and M. Ingremeau

Gaussiant state approximations of Helmholtz problems

## Convergence for scattering problems

Takeaways

We consider an hypersurface in  $\mathbb{R}^{2d}$ . Specifically, the 2d-1 manifold

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Micro-localization properties of high-frequency solutions and of Gaussian states are the key to allow this "sparse" selection of shape functions.

## Numerical examples

Numerical examples

A least-squares formulation

Define  $P_k : H^2(\mathbb{R}^d) \to L^2(\mathbb{R}^d)$  as  $P_k v := -k^2 \mu v - \nabla \cdot (\mathbf{A} \nabla v)$ .

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The least-squares formulation is to find  $u_{\Lambda} \in W_{\Lambda}$  such that

$$(P_k u_{\Lambda}, P_k v)_{L^2(\mathbb{R}^d)} = (f, P_k v)_{L^2(\mathbb{R}^d)}$$

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We can show that there exists a unique discrete solution, and that

$$\|\boldsymbol{u}-\boldsymbol{u}_{\Lambda}\|_{\check{H}^{1}_{k}(\mathbb{R}^{d})} \leq C_{\varepsilon,m}\boldsymbol{k}^{-m} \qquad \forall m \in \mathbb{N}.$$

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In addition, we can also show that

$$|(\boldsymbol{P}_{k}\Psi_{k,\boldsymbol{m},\boldsymbol{n}},\boldsymbol{P}_{k}\Psi_{k,\boldsymbol{m}',\boldsymbol{n}'})_{L^{2}(\mathbb{R}^{d})}| \leq C_{m}\left(|\boldsymbol{m}-\boldsymbol{m}'|+|\boldsymbol{n}-\boldsymbol{n}'|\right)^{-m} \quad \forall \boldsymbol{m} \in \mathbb{N},$$

so that the matrix is essentially sparse.

$$-\mathbf{k}^2\mu\nu\mathbf{u}-(\nu^{-1}\mathbf{u}')'=\mathbf{f},$$

where  $\nu$  is the PML scaling function.

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We solve the problem for different values of k and  $\delta$  where

$$\Lambda := \left\{ [\mathbf{x}^{\mathbf{m}}, \boldsymbol{\xi}^{\mathbf{n}}] \in \mathbb{R}^2; \ |\mathbf{p}(\mathbf{x}^{\mathbf{m}}, \boldsymbol{\xi}^{\mathbf{n}})| \leq \delta \right\}.$$

Numerical examples

Homogeneous test case

#### Homogeneous experiment: convergence





Computational cost for a  $10^{-5}$  relative error.

Numerical examples

Heterogeneous test case

## Heterogeneous experiment: convergence





Computational cost for a  $10^{-5}$  relative error

# Concluding remarks

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Open questions and challenges

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The frame properties of Gabor wavelets are established in the whole  $\mathbb{R}^d$ . This enables us to treat (globally) smooth coefficients (including PML). How can we incorporate boundary and/or interface conditions? Concluding remarks

Main takeaways

For generic right-hand sides, they require  $k^d$  dofs.

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A key aspect of Gaussian states is that they are localized in phase-space. For scattering problems, we only need to "pave" the hypersurface  $p(x, \xi) = 0$ .

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A key aspect of Gaussian states is that they are localized in phase-space. For scattering problems, we only need to "pave" the hypersurface  $p(x, \xi) = 0$ .

For scattering problems, we only need  $k^{d-1/2}$  dofs with sparse matrices.