Matching of asymptotic expansions for the wave propagation in media with thin slot

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ETH-SAM

Matching of asymptotic expansions for the wave propagation in media with thin slot - p.1/34

A typical application

How can we study the scattering in media with thin slot?



A physical problem with two caracteristical lengthes

The wavelength λ The width of the slot ε

A typical application

How can we study the scattering in media with thin slot?



An asymptotic case:

 $\varepsilon \ll \lambda$

The numerical difficulty

A mesh step smaller than ε



This leads to costly computations

Some references

- Thin slot:

Harrington, Auckland (1980), Tatout (1996).

- Finite differences:

Taflove (1995).

- Thin plates and junction theory,... Ciarlet, Le Dret, Dauge-Costabel.
- Matching of asymptotic expansions: Mclver, Rawlins (1993), Il'in (1992).
- multiscale analysis

Maz'ya, Nazarov, Plamenevskii (1991). Oleinik, Shamaev, Yosifian (1992).

A simple problem

Scalar wave equation:





Harmonic solution:

 $\mathbf{p}^{\varepsilon}(x, y, t) = \exp(-\mathbf{i}\omega t) \ \mathbf{u}^{\varepsilon}(x, y)$

Helmholtz Equation:

$$\Delta \boldsymbol{u}^{\boldsymbol{\varepsilon}} + \omega^2 \boldsymbol{u}^{\boldsymbol{\varepsilon}} = -f \quad \text{ in } \Omega^{\boldsymbol{\varepsilon}}$$

A simple problem

Outgoing solution at infinity:

$$\frac{\partial \boldsymbol{u}^{\varepsilon}}{\partial n} - \mathbf{i} \omega \boldsymbol{u}^{\varepsilon} \leq \frac{C}{r^2}, \qquad \text{ for } r \text{ large},$$





 Ω^{ε}

A simple problem

Outgoing solution at infinity:



With the Dirichlet limit condition, the transmission inside the slot is negligible ($o(\varepsilon^{\infty})$).



Numerical computation done with the high order finite elements code of (M. Duruflé, INRIA)



Matching of asymptotic expansions for the wave propagation in media with thin slot - p.6/34

1.5

Л

0.5

-0-

-05

-1

-15

-2



Matching of asymptotic expansions for the wave propagation in media with thin slot - p.7/34

1.5

0.5

-05

-15



Matching of asymptotic expansions for the wave propagation in media with thin slot - p.8/3-

-05

-15

Objectives

Introduce accurate numerical methods

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- Introduce accurate numerical methods
- We need an intermediate zone



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- We need an intermediate zone



- A technique the matching of asymptotic expansions
 - Define new approximate models to compute the solution.
 - Use effectively "universal" technique of numerical computation (mesh reffinement).



- **Far field** (2D field)
- Near field (boundary layer)
- Slot field (1D field)



The asymptotic assumptions:

 $\varepsilon \ll \eta_H(\varepsilon) \ll \lambda, \qquad \varepsilon \ll \eta_S(\varepsilon) \ll \lambda.$ $\varepsilon \to 0 \qquad \eta(\varepsilon) \to 0 \qquad \eta(\varepsilon)/\varepsilon \to +\infty$



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The different steps of the method

- Derivate the asymptotic expansions:
 - Formal part
 - Several presentations are possible

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- Describe the asymptotic expansions
 - Rigorous part
 - Definition of the terms of the asymptotic expansions

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- Derivate the asymptotic expansions:
 - Formal part
 - Several presentations are possible
- Describe the asymptotic expansions
 - Rigorous part
 - Definition of the terms of the asymptotic expansions
- Mathematical validation of the asymptotic expansions
 - Rigorous part
 - Error estimates

Asymptotic context: $\varepsilon \ll \eta_H \ll \lambda$.



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No normalization:

$$X = x, \qquad \qquad Y = y.$$



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$$\boldsymbol{u}^{\varepsilon} = \boldsymbol{u}^{0} + \sum_{i=1}^{+\infty} \sum_{k=0}^{i-1} \varepsilon^{i} (\log \varepsilon)^{k} \boldsymbol{u}_{i}^{k} + o(\varepsilon^{\infty}), \qquad \text{ in } \Omega.$$



where the u_i^k satisfy the homogeneous Helmholtz equation

$$\Delta \mathbf{u}_i^k + \omega^2 \mathbf{u}_i^k = 0.$$





$$u^{\varepsilon}(x,y) = U^{\varepsilon}(x,\frac{y}{\varepsilon})$$



The asymptotic context: $\varepsilon \ll \eta_S \ll \lambda$.

The normalization:
$$X = x, \quad Y = \frac{y}{\varepsilon}$$



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Slot field





Slot field



where the U_i^k satisfy the 1D Helmholtz equation:

$$\frac{d^2 \boldsymbol{U}_i^k}{dx^2} + \omega^2 \boldsymbol{U}_i^k = 0$$





$$\mathbf{u}^{\varepsilon}(x,y) = \mathbf{u}_{p}^{\varepsilon}\left(\frac{x}{\varepsilon},\frac{y}{\varepsilon}\right)$$



The Asymptotic context: $\varepsilon \ll \eta_H \ll \lambda$, $\varepsilon \ll \eta_S \ll \lambda$.

The normalization:
$$X = \frac{x}{\varepsilon}, \quad Y = \frac{y}{\varepsilon}$$



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The normalization: $X = \frac{x}{\varepsilon}, \quad Y = \frac{y}{\varepsilon}$



$$\boldsymbol{u}^{\varepsilon}(\varepsilon X, \varepsilon Y) = \boldsymbol{u}_{p}^{\varepsilon}(X, Y) = \sum_{i=0}^{+\infty} \sum_{k=0}^{i} \varepsilon^{i} (\log \varepsilon)^{k} (\boldsymbol{u}_{p})_{i}^{k}(X, Y) + o(\varepsilon^{\infty})^{k}$$



where the $(u_p)_i^k$ satisfy the (in)-homogeneous Laplace equation.

$$\begin{cases} \Delta(\mathbf{u}_p)_i^k = 0, & \text{if } i = k \text{ or } k+1, \\ \Delta(\mathbf{u}_p)_i^k = -\omega^2 (\mathbf{u}_p)_{i-2}^k, & \text{else.} \end{cases}$$

Order 0 : \underline{u}^0 , $(u_p)^0_0$, U^0_0



Far field:

Find
$$u^0 \in H^1_{loc}(\Omega)$$
 such that :
 $-\Delta u^0 - \omega^2 u^0 = f,$ in $\Omega,$
 $\frac{\partial u^0}{\partial n} = 0,$ on $\partial \Omega,$
 u^0 is outgoing.

Order 0 :
$$u^0$$
, $(u_p)_0^0$, U_0^0



$$(\boldsymbol{u}_p)_0^0(X,Y) = u^0(A), \qquad \text{in } \mathcal{B}_1.$$

Order 0 : u^0 , $(u_p)_0^0$, U_0^0



Slot field:

$$U_0^0(x,Y) = u^0(A) \exp(\mathbf{i}\omega x), \qquad \text{in } \mathcal{O}_1.$$

Order 1 : \underline{u}_{1}^{0} , $(\underline{u}_{p})_{1}^{0}$, $(\underline{u}_{p})_{1}^{1}$, U_{1}^{0} , U_{1}^{1}



Approximation of the exact Solution:

$$u^arepsilon \ \simeq \ u^0 \ + \ arepsilon \ u_1^0$$

Order 1 : \underline{u}_{1}^{0} , $(\underline{u}_{p})_{1}^{0}$, $(\underline{u}_{p})_{1}^{1}$, U_{1}^{0} , U_{1}^{1}



explicit form of u_1^0

$$u_1^0(r,\theta) = -\frac{\omega}{2} u^0(A) H_0^{(1)}(\omega r).$$



Approximation of the exact solution:

$$\begin{cases} \mathbf{u}^{\varepsilon}(\varepsilon X, \varepsilon Y) = \mathbf{u}_{p}^{\varepsilon}(X, Y), \\ \mathbf{u}_{p}^{\varepsilon} \simeq (\mathbf{u}_{p})_{0}^{0} + \varepsilon (\mathbf{u}_{p})_{1}^{0} + \varepsilon \log \varepsilon (\mathbf{u}_{p})_{1}^{1}. \end{cases}$$



Find $(\boldsymbol{u}_p)_1^0 \in H^1_{loc}(\mathcal{B}_1)$ such that: $\begin{cases} \Delta(\boldsymbol{u}_p)_1^0 = 0, & \text{in } \mathcal{B}_1 \\ \frac{\partial(\boldsymbol{u}_p)_1^0}{\partial n} = 0, & \text{on } \partial \mathcal{B}_1. \end{cases}$



Behavior at infinity in the half-space:

$$(\mathbf{u}_p)_1^0(\rho,\theta) - \frac{\partial u^0}{\partial y}(A) \rho \cos\theta + \frac{\omega}{2} u^0(A) \left[1 + \frac{2\mathbf{i}}{\pi} \left(\log \rho + \gamma\right)\right] = O(\frac{1}{\rho}).$$



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Behavior at infity in the slot:

$$(\mathbf{u}_p)_1^0(X,Y) - i \omega u^0(A) X = O(1).$$



$$(\boldsymbol{u}_p)_1^1 = -\frac{\mathbf{i}\omega}{\pi} u^0(A)$$

$$\mathcal{O}_1$$

Approximation of the exact solution:

$$\begin{cases} \mathbf{u}^{\varepsilon}(x, \varepsilon Y) = \mathbf{U}^{\varepsilon}(x, Y), \\ \mathbf{U}^{\varepsilon} \simeq \mathbf{U}_{0}^{0} + \varepsilon \mathbf{U}_{1}^{0} + \varepsilon \log \varepsilon \mathbf{U}_{1}^{1} \end{cases}$$

$$\mathcal{O}_1 \xrightarrow{x}$$

The slot field:

$$\boldsymbol{U}_1^0(x) = \int_0^1 \mathcal{U}_1^0(0, Y) \, dY \, \exp\left(\mathbf{i}\omega x\right),$$

$$\mathcal{O}_1 \xrightarrow{x}$$

The slot field:

$$\boldsymbol{U}_1^1(x) = -\frac{\mathbf{i}\omega}{\pi} u^0(A) \exp(\mathbf{i}\omega x).$$





- The far fields u_i^k
 - satisfy the homogeneous Helmholtz equation
 - are singular at the neighborhood of the origin
 - are outgoing at infinity



$$\frac{u_i^k}{u_i^k} = \sum_{p=0}^{+\infty} a_p H_p^{(1)}(\omega r) \cos p\theta$$



$$\mathbf{u}_i^k = \sum_{p=0}^{i-k-1} a_p H_p^{(1)}(\omega r) \cos p\theta$$

• The field u_i^k are defined in the half space:



$$\boldsymbol{u}_i^k = \sum_{p=0}^{i-k-1} a_p \ H_p^{(1)}(\omega r) \ \cos p\theta$$

The a_p are functions of lower order terms

• The field u_i^k are defined in the half space:



$$\mathrm{Im}(H_0^{(1)}(\omega r))$$

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by Laplace equation:

 $\Delta(\mathbf{u}_p)_i^k = 0, \qquad (i = k \text{ ou } k + 1),$ $\Delta(\mathbf{u}_p)_i^k = -\omega^2 \ (\mathbf{u}_p)_{i-2}^k, \qquad (i \ge k+2),$

• The $(u_p)_i^k(X, Y)$ are defined in the canonical domain:



- by Laplace equation:
- by polynomial growings at infinity:
 - The growings in the half space are functions of far field of lower (or equal) order
 - The growings in the slot are functions of the slot fields of lower order

• The $(u_p)_i^k(X, Y)$ are defined in the canonical domain:



- Proof of the existence-unicity:
 - with truncature functions, we subtract the growing behavior at infinity of the $(u_p)_i^k$
 - We use the "classical" variational theory (wheighted Sobolev spaces, Leroux, Hardy,...)

The slot field of order i > 1

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• The U_i^k does not depend on y.
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• The U_i^k does not depend on y.

•
$$U_i^k(x) = \int_0^1 (u_p)_i^k(0, Y) dY \exp \mathbf{i}\omega x$$

Some properties

We see that:

• More i - k is large more u_i^k is singular at the origin:

$$r^{-p}$$
 terms, $p = 0, ..., i - k - 1$

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$$\left\{ \begin{array}{ll} \rho^p \text{ terms,} & p=0,...,i-k, \\ X^p \text{ termss,} & p=0,...,i-k, \end{array} \right. \label{eq:product}$$

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When the order i grows, one has $O(\frac{i^2}{2})$ (×3) terms to compute...

Devirvate the terms of the as. exp.

We search for solutions of the form:

$$\begin{split} &\sum_{i \in \mathbb{Z}} \sum_{k \in \mathbb{Z}} \varepsilon^{i} (\log \varepsilon)^{k} \, \boldsymbol{u}_{i}^{k} & \text{(far field)} \\ &\sum_{i \in \mathbb{Z}} \sum_{k \in \mathbb{Z}} \varepsilon^{i} (\log \varepsilon)^{k} \, \left(\boldsymbol{u}_{p} \right)_{i}^{k} & \text{(near field)} \\ &\sum_{i \in \mathbb{Z}} \sum_{k \in \mathbb{Z}} \varepsilon^{i} (\log \varepsilon)^{k} \, \boldsymbol{U}_{i}^{k} & \text{(slot field)} \end{split}$$

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We inject the equations (Helmholtz, Neumann)

Devirvate the terms of the as. exp.

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- We inject the equations (Helmholtz, Neumann)
- We obtain the coupling conditions: (the difficulty)

Far-Near coupling



In a thick zone:

$$\varepsilon \ll \eta_H \ll \lambda.$$

We write the coupling condition:

$$\mathbf{u}^{\varepsilon}(\eta_H, \theta) = (\mathbf{u}_p)^{\varepsilon}(\frac{\eta_H}{\varepsilon}, \theta).$$

$$\sum_{i\in\mathbb{Z}}^{+\infty}\sum_{k\in\mathbb{Z}}\varepsilon^{i}(\log\varepsilon)^{k}\frac{u_{i}^{k}(\eta_{H},\theta)}{\eta_{H}\to 0}\simeq\sum_{i\in\mathbb{Z}}\sum_{k\in\mathbb{Z}}\varepsilon^{i}(\log\varepsilon)^{k}(\frac{u_{p}}{\iota})_{i}^{k}(\frac{\eta_{H}}{\varepsilon},\theta)$$
$$\frac{\eta_{H}}{\varepsilon}\to +\infty$$

Far-Near coupling

$$\sum_{i \in \mathbb{Z}} \sum_{k \in \mathbb{Z}} \varepsilon^{i} (\log \varepsilon)^{k} \frac{u_{i}^{k}(\eta_{H}, \theta)}{\eta_{H} \to 0} \simeq \sum_{i \in \mathbb{Z}} \sum_{k \in \mathbb{Z}} \varepsilon^{i} (\log \varepsilon)^{k} (\frac{u_{p}}{\varepsilon})^{k} (\frac{\eta_{H}}{\varepsilon}, \theta)$$
$$\frac{\eta_{H}}{\varepsilon} \to +\infty$$

We expand

- the left serie according to η_H near 0
- The right serie according to η_H/ε tending ot infinity

We identify all the terms of the two series.

The conclusion of the coupling

The far field-near field coupling:

The singular behavior of the far field is coupled with the none growing behavior of the near field at infinity .



The conclusion of the coupling

The far field-near field coupling:

The growing behavior of the near field at infinity is coupled with the none singular behavior of the far field.



The conclusion of the coupling

- The far field-near field coupling:
- The near field-slot field coupling:

The growing behavior of the near field is coupled with the none growing behavior of the slot field (derivative values)





Mathematical analysis



$$\left\| \boldsymbol{u}^{\varepsilon} - \boldsymbol{u}^{0} - \sum_{i=1}^{n} \sum_{k=0}^{i-1} \varepsilon^{i} \left(\log \varepsilon \right)^{k} \boldsymbol{u}_{i}^{k} \right\|_{H^{1}(\Omega^{R,R'})} \leq C \varepsilon^{n+1} \left(\log \varepsilon \right)^{n} \|f\|_{L^{2}(\Omega)}.$$

Mathematical analysis



$$\begin{split} \left\| \boldsymbol{u}^{\varepsilon} - \boldsymbol{u}^{0} - \sum_{i=1}^{n} \sum_{k=0}^{i-1} \varepsilon^{i} \left(\log \varepsilon \right)^{k} \boldsymbol{u}_{i}^{k} \right\|_{H^{1}(\Omega^{R,R'})} &\leq C \varepsilon^{n+1} \left(\log \varepsilon \right)^{n} \|f\|_{L^{2}(\Omega)}. \\ \left\| \boldsymbol{u}_{p}^{\varepsilon} - \sum_{i=0}^{n} \sum_{k=0}^{i} \varepsilon^{i} \left(\log \varepsilon \right)^{k} \left(\boldsymbol{u}_{p} \right)_{i}^{k} \right\|_{H^{1}(\mathcal{B}_{1}^{L,L'})} &\leq C \varepsilon^{n+1} \left(\log \varepsilon \right)^{n+1} \|f\|_{L^{2}(\Omega)}. \end{split}$$

Mathematical analysis



$$\begin{split} \left\| \boldsymbol{u}^{\varepsilon} - \boldsymbol{u}^{0} - \sum_{i=1}^{n} \sum_{k=0}^{i-1} \varepsilon^{i} \left(\log \varepsilon \right)^{k} \boldsymbol{u}_{i}^{k} \right\|_{H^{1}(\Omega^{R,R'})} &\leq C \varepsilon^{n+1} \left(\log \varepsilon \right)^{n} \|f\|_{L^{2}(\Omega)}. \\ \left\| \boldsymbol{u}_{p}^{\varepsilon} - \sum_{i=0}^{n} \sum_{k=0}^{i} \varepsilon^{i} \left(\log \varepsilon \right)^{k} \left(\boldsymbol{u}_{p} \right)_{i}^{k} \right\|_{H^{1}(\mathcal{B}_{1}^{L,L'})} &\leq C \varepsilon^{n+1} \left(\log \varepsilon \right)^{n+1} \|f\|_{L^{2}(\Omega)}. \\ \left\| \boldsymbol{U}^{\varepsilon} - \sum_{i=0}^{n} \sum_{k=0}^{i} \varepsilon^{i} \left(\log \varepsilon \right)^{k} \boldsymbol{U}_{i}^{k} \right\|_{H^{1}(\mathcal{O}_{1}^{l,l'})} &\leq C \varepsilon^{n+1} \left(\log \varepsilon \right)^{n+1} \|f\|_{L^{2}(\Omega)}. \end{split}$$

1. Mathematical analysis of the finite slot (resonance phenomena)



The difficulty: the stability result.

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- 2. Comparison with the multi-scale technique

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- 1. Mathematical analysis of the finite slot (resonance phenomena)
- 2. Comparison with the multi-scale technique
- 3. The 3D Maxwell equation
- 4. The time domain (evolution equation)

$$\frac{\partial^2 \boldsymbol{u}}{\partial t^2} - c^2 \,\Delta \boldsymbol{u} = 0.$$