

Interactions between moderately close inclusions. The Neumann case and the Dirichlet case in the plane.

M.Dambrine

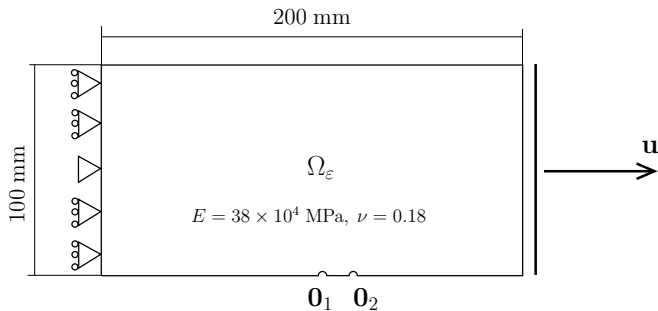
V. Bonnaillie-Noël, S. Tordeux et G. Vial



Journées Singulières Augmentées en l'honneur de M. Costabel - 2013

Initial Motivations

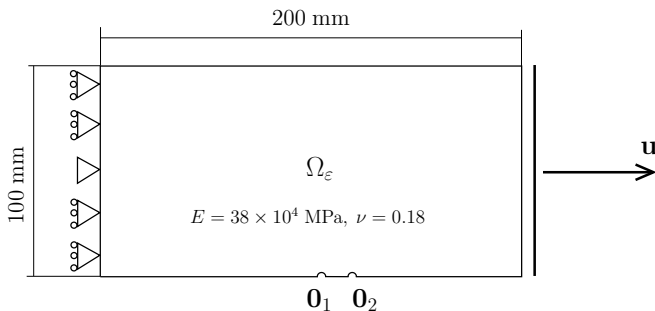
A toy problem in civil engineering



$$\varepsilon_1 = 2 \text{ mm}, \quad \varepsilon_2 = 1 \text{ mm}, \quad d(O_1, O_2) = 30 \text{ mm}$$

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A toy problem in civil engineering



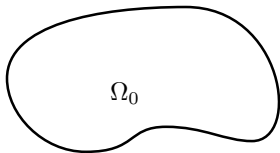
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Our idea : take the micro-defects into account by multiscale asymptotic analysis and propose a dedicated XFEM method to make the numerical simulations available on a laptop.

The basic case : a single inclusion

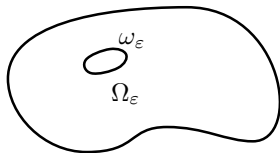
- $O \in \Omega_0, O \in \omega$
- $f \in C_0^\infty(\Omega_0)$
- $\Omega_\varepsilon = \Omega_0 \setminus \omega_\varepsilon, \omega_\varepsilon = \varepsilon\omega$
- $\Gamma = \partial\Omega_0$

Unperturbed domain



$$\begin{cases} -\Delta u_0 = f & \text{dans } \Omega_0 \\ u_0 = 0 & \text{sur } \Gamma \end{cases}$$

Perturbed domain



$$\begin{cases} -\Delta u_\varepsilon = f & \text{dans } \Omega_\varepsilon \\ u_\varepsilon = 0 & \text{sur } \Gamma \\ \partial_{\mathbf{n}} u_\varepsilon = 0 & \text{sur } \partial\omega_\varepsilon \end{cases}$$

Compare u_ε et u_0

The ideas

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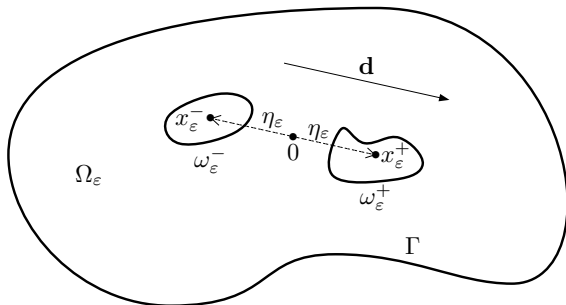
- ▶ use a multiscale expansion with
 - ◇ *slow variable* x at the scale of the domain
 - ◇ *fast variable* x/ε at the scale of the perturbation

- ▶ compare u_ε and the limit u_0
 - ⇒ **correctors** in fast variable to *compensate* Taylor expansion of u_0 at 0

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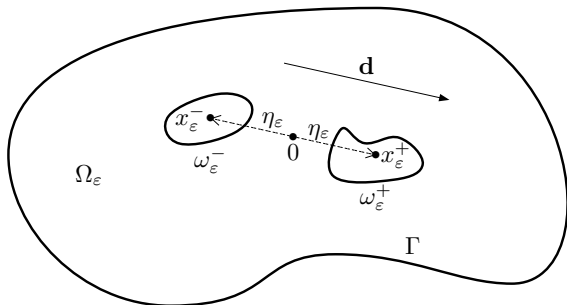
- ▶ use a multiscale expansion with
 - ◇ *slow variable* x at the scale of the domain
 - ◇ *fast variable* x/ε at the scale of the perturbation
- ▶ compare u_ε and the limit u_0
 - ⇒ **correctors** in fast variable to *compensate* Taylor expansion of u_0 at 0
- ▶ plug the correctors on Ω_ε
 - ⇒ generation of correctors in slow variable

Two inclusions and three scales



$$\Omega_\epsilon = \Omega_0 \setminus \overline{(\omega_\epsilon^+ \cup \omega_\epsilon^-)} \quad \text{with} \quad \omega_\epsilon^\pm = x_\epsilon^\pm + \epsilon \omega^\pm, \quad x_\epsilon^\pm = \pm \eta_\epsilon \mathbf{d}$$

Two inclusions and three scales

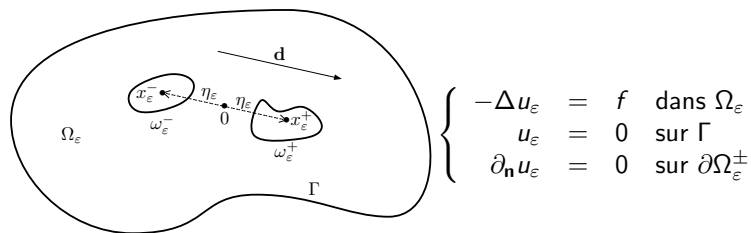


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$$\eta_\epsilon = \epsilon^\alpha \quad \text{with} \quad 0 < \alpha < 1$$

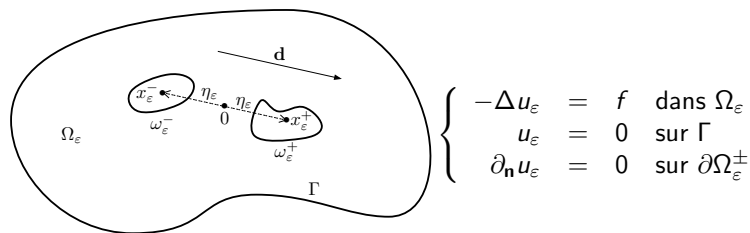
The nice case: the Neuman case and Dirichlet case in $d=3$

[Bonnaillie-Noël, Dambrine, Tordeux, Vial, M3AS, 2008]



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One can play the usual two steps iterative strategy to build the ansatz:

- corrector in fast variable x/ε
- corrector in slow variable x .

Two inclusions: the nice case

The result

Theorem

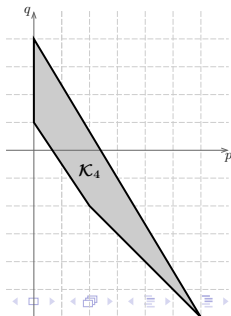
The solution u_ε has the asymptotic expansion at order N

$$u_\varepsilon(x) = u_0(x) + \varepsilon \left[V_0^- \left(\frac{x-x_\varepsilon^-}{\varepsilon} \right) + V_0^+ \left(\frac{x-x_\varepsilon^+}{\varepsilon} \right) \right] \\ + \sum_{(p,q) \in \mathcal{K}_N} \varepsilon^{p+\alpha q} \left(v_{p+\alpha q}(x) + \varepsilon \left[V_{p+\alpha q}^- \left(\frac{x-x_\varepsilon^-}{\varepsilon} \right) + V_{p+\alpha q}^+ \left(\frac{x-x_\varepsilon^+}{\varepsilon} \right) \right] \right) + r_\varepsilon^N(x)$$

with

$$\mathcal{K}_N = \left\{ (p, q) \in \mathbb{Z}^2 \mid p \geq 0, \right. \\ \left. q \geq -\frac{3}{2}p + 1, q \geq -p \text{ et } p + \alpha q \leq N \right\}$$

$$\|r_\varepsilon^N\|_{H^1(\Omega_\varepsilon)} = o(\varepsilon^N)$$



Two inclusions

Interpretation of leading terms

$$u_\varepsilon(x) = u_0(x) + \varepsilon \left[V_0^- \left(\frac{x-x_\varepsilon^-}{\varepsilon} \right) + V_0^+ \left(\frac{x-x_\varepsilon^+}{\varepsilon} \right) \right] + r_\varepsilon^1(x)$$

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The rest r_ε^1 contains knowledge of high order terms.

- ◇ if $\alpha < 2/3$: inclusions well separated
main error comes from Taylor's expansion of u_0 at 0

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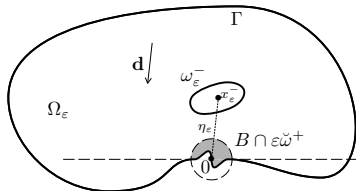
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- ◇ if $2/3 < \alpha < 1$: close inclusions
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- ◇ if $\alpha = 2/3$:
both errors are of equivalent size

An extension: one defect lays on the boundary



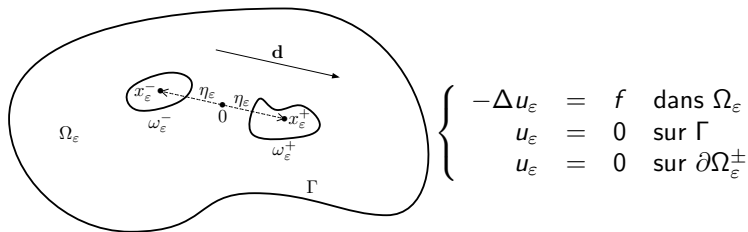
Theorem

$$\begin{aligned}
 u_\varepsilon(x) &= \zeta(|\frac{x}{\varepsilon}|)u_0(x) + \varepsilon \left[V_0^- \left(\frac{x-x_\varepsilon^-}{\varepsilon} \right) + \chi(|x|)V_0^+ \left(\frac{x}{\varepsilon} \right) \right] \\
 &+ \sum_{(p,q) \in \mathcal{K}_N} \varepsilon^{p+\alpha q} \left(\zeta(|\frac{x}{\varepsilon}|)v_{p+\alpha q}(x) + \varepsilon \left[V_{p+\alpha q}^- \left(\frac{x-x_\varepsilon^-}{\varepsilon} \right) + \chi(|x|)V_{p+\alpha q}^+ \left(\frac{x}{\varepsilon} \right) \right] \right) \\
 &+ r_\varepsilon^N(x)
 \end{aligned}$$

$$\|r_\varepsilon^N\|_{H^1(\Omega_\varepsilon)} = o(\varepsilon^N)$$

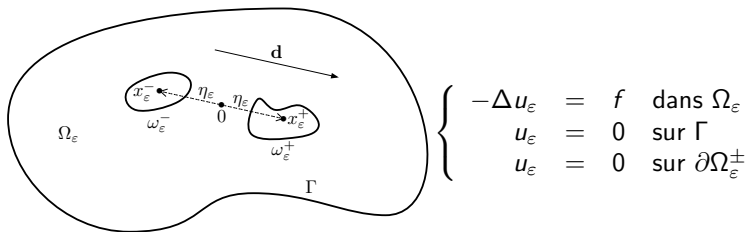
The not so nice case: Dirichlet case in $d=2$

[Bonnaillie-Noël, Dambrine, *Asymptotic Analysis*, 2013]



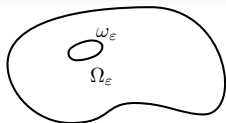
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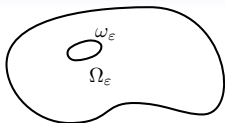
One cannot play the usual two steps iterative strategy to build the ansatz because of the logarithmic term.

The ideas to build the ansatz



$$\left\{ \begin{array}{l} -\Delta u_\epsilon = f \quad \text{in } \Omega_\epsilon \\ u_\epsilon = 0 \quad \text{on } \Gamma \\ u_\epsilon = 0 \quad \text{on } \partial\omega_\epsilon \end{array} \right.$$

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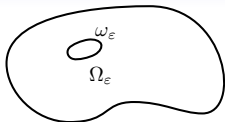


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- introduce the function w defined as the solution of

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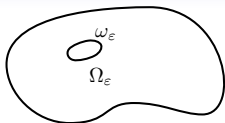
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- combine the logarithmic solution and w to build a corrector incorporating both scales 1 and ε

$$u_\varepsilon(x) = u_0(x) + a(\varepsilon) \ln|x| + b(\varepsilon)w(x) + r_\varepsilon^1(x),$$

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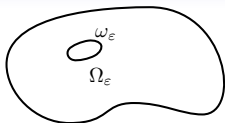
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- compute $(a(\varepsilon), b(\varepsilon))$ by a linear system

$$a(\varepsilon) = \frac{1}{w(0) - \ln \varepsilon} u_0(0) \quad \text{and} \quad b(\varepsilon) = \frac{-1}{w(0) - \ln \varepsilon} u_0(0).$$

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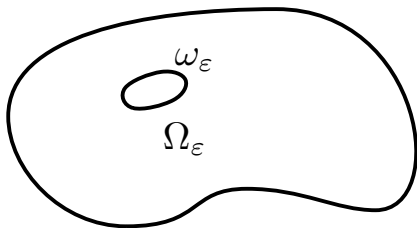
- compute $(a(\varepsilon), b(\varepsilon))$ by a linear system

$$a(\varepsilon) = \frac{1}{w(0) - \ln \varepsilon} u_0(0) \quad \text{and} \quad b(\varepsilon) = \frac{-1}{w(0) - \ln \varepsilon} u_0(0).$$

- New scale $h_\varepsilon = \frac{1}{w(0) - \ln \varepsilon}$ and corrector $\mathfrak{w}(x) = \ln|x| - w(x)$ appear !

One inclusion: Dirichlet case in $d=2$

A typical result



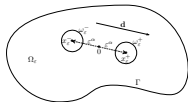
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We get

$$\begin{aligned} u_\epsilon(x) = & u_0(x) + u_0(0)\mathfrak{w}(x) h_\epsilon + \sum_{j \geq 1, k \geq 2} \alpha_{j,k} \mathfrak{w}(x) h_\epsilon^j \epsilon^k \\ & + \sum_{j \geq 0, k \geq 1} V_{j,k}\left(\frac{x}{\epsilon}\right) h_\epsilon^j \epsilon^k + \sum_{j \geq 0, k \geq 2} v_{j,k}(x) h_\epsilon^j \epsilon^k, \end{aligned}$$

where any coefficient $\alpha_{j,k}$ and any functions $V_{j,k}$ and $v_{j,k}$ are obtained in an iterative way.

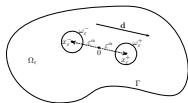
The setting and a technical result



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Let $x \in \partial\omega_\varepsilon^\pm$, there exists $X \in \mathcal{B}(0, 1)$ such that $x = \pm(\varepsilon^\alpha \mathbf{d} + \varepsilon X)$

$$|x - x_\varepsilon^\mp|^2 = 4\varepsilon^{2\alpha} \left(1 + \varepsilon^{1-\alpha} \langle \mathbf{d}, X \rangle + \frac{\varepsilon^{2-2\alpha}}{4} \right),$$

$$\ln |x - x_\varepsilon^\mp| = \ln(2\varepsilon^\alpha) + \sum_{k \geq 1} \tilde{a}_k(X) \varepsilon^{(1-\alpha)k}.$$

with

$$\tilde{a}_k(X) = \frac{(-1)^{k+1} \cos(k\theta)}{k 2^{k-1}} \quad \text{and} \quad \int_{\partial\mathcal{B}(0,1)} \tilde{a}_k = 0!!$$

Applying the strategy 1/2

- Look for $a_{\pm}(\varepsilon)$ and $b(\varepsilon)$ such that r_{ε}^1 defined by

$$u_{\varepsilon}(x) = u_0(x) + a_+(\varepsilon) \ln |x - x_{\varepsilon}^+| + a_-(\varepsilon) \ln |x - x_{\varepsilon}^-| + b(\varepsilon) w(x) + r_{\varepsilon}^1(x),$$

is reduced with respect to $r_{\varepsilon}^0 = u_{\varepsilon} - u_0$.

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is reduced with respect to $r_{\varepsilon}^0 = u_{\varepsilon} - u_0$.

- Get a linear system in $(a_{\pm}(\varepsilon), b(\varepsilon))$:

$$\begin{array}{rclclcl} a_+(\varepsilon) & + & a_-(\varepsilon) & + & b(\varepsilon) & = & 0, \\ \ln \varepsilon a_+(\varepsilon) & + & (\ln 2 + \alpha \ln \varepsilon) a_-(\varepsilon) & + & w(0) b(\varepsilon) & = & -u_0(0), \\ (\ln 2 + \alpha \ln \varepsilon) a_+(\varepsilon) & + & \ln \varepsilon a_-(\varepsilon) & + & w(0) b(\varepsilon) & = & -u_0(0), \end{array}$$

to set

$$a_+(\varepsilon) = a_-(\varepsilon) = \frac{u_0(0)}{2w(0) - \ln 2 - (1 + \alpha) \ln \varepsilon} \text{ and } b(\varepsilon) = -2a_{\pm}(\varepsilon).$$

Applying the strategy 2/2

- A new scale appears:

$$h_{\varepsilon, \alpha} = \frac{1}{2w(0) - \ln 2 - (1 + \alpha) \ln \varepsilon} = \frac{-1}{(1 + \alpha) \ln \varepsilon} + \mathcal{O}\left(\frac{1}{\ln^2 \varepsilon}\right).$$

α appears as a multiplicative factor in the leading term of the asymptotic !

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- Set $\mathfrak{w}_\varepsilon(x) = \ln|x - x_\varepsilon^+| + \ln|x - x_\varepsilon^-| - 2w(x)$ and define the first approximation

$$u_\varepsilon(x) = u_0(x) + u_0(0)\mathfrak{w}_\varepsilon(x) h_{\varepsilon, \alpha} + \tilde{r}_\varepsilon^1(x).$$

- Inject \tilde{r}_ε^1 in the equations.

$$\begin{cases} -\Delta \tilde{r}_\varepsilon^1 & = 0 & \text{in } \Omega_\varepsilon, \\ \tilde{r}_\varepsilon^1 & = -u_0(0)\mathfrak{w}_\varepsilon h_{\varepsilon, \alpha} & \text{on } \partial\Omega_0, \\ \tilde{r}_\varepsilon^1 & = -u_0 - u_0(0)\mathfrak{w}_\varepsilon h_{\varepsilon, \alpha} & \text{on } \partial\omega_\varepsilon^\pm. \end{cases}$$

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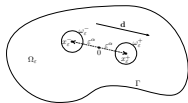
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- examine its traces on Ω_ε , that is on $\partial\Omega_0$ and on $\partial\omega_\varepsilon^\pm$ and iterate ...

Moderately close inclusions: Dirichlet case in $d=2$



The result

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We get

$$\begin{aligned} u_\varepsilon(x) &= u_0(x) + u_0(0)w_\varepsilon(x) h_{\varepsilon,\alpha} + \sum_{i \geq 0, j \geq 1, k \geq 0} c_{i,j,k} w_\varepsilon(x) h_{\varepsilon,\alpha}^i \varepsilon^{j+\alpha k} \\ &+ \sum_{i \geq 1, k \geq 2} \beta_{i,k} (b_k^+(x) + b_k^-(x)) h_{\varepsilon,\alpha}^i \varepsilon^{\alpha k} + \sum_{i \geq 1, k \geq 2} \beta_{i,k} (b_k^+(0) + b_k^-(0)) w_\varepsilon(x) h_{\varepsilon,\alpha}^{i+1} \varepsilon^{\alpha k} \\ &+ \sum_{i \geq 0, j \geq 0, k \geq 1} (A_{i,j,k}(\frac{x-x_\varepsilon^+}{\varepsilon}) + A_{i,j,k}(\frac{x-x_\varepsilon^-}{\varepsilon})) h_{\varepsilon,\alpha}^i \varepsilon^{j+k(1-\alpha)} \\ &\quad + \sum_{i \geq 0, j \geq 0, k \geq 1} \hat{a}_{i,j,k}(x) h_{\varepsilon,\alpha}^i \varepsilon^{j+1+k(1-\alpha)} \\ &+ \sum_{i \geq 0, j+k > 0} (V_{i,j,k}^+(\frac{x-x_\varepsilon^+}{\varepsilon}) + V_{i,j,k}^-(\frac{x-x_\varepsilon^-}{\varepsilon})) h_{\varepsilon,\alpha}^i \varepsilon^{j+\alpha k} \\ &\quad + \sum_{i \geq 0, j+k > 0} (\hat{v}_{i,j,k}^+(x) + \hat{v}_{i,j,k}^-(x)) h_{\varepsilon,\alpha}^i \varepsilon^{j+1+\alpha k}. \end{aligned}$$