

# Contraction estimates for the double layer boundary integral operator and applications

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## IABEM Symposium Graz, 2006



M. Costabel: Some historical remarks on the positivity of boundary integral operators. Lecture Notes in Applied and Computational Mechanics, vol. 29, Springer, Heidelberg, pp. 1–27, 2007.

## Interior Dirichlet boundary value problem

$$-\Delta u_i(x) = 0 \quad \text{for } x \in \Omega \subset \mathbb{R}^n, \quad u_i(x) = g(x) \quad \text{for } x \in \Gamma = \partial\Omega$$

## Double layer potential representation

$$u_i(x) = - \int_{\Gamma} \frac{\partial}{\partial n_y} U^*(x, y) v(y) ds_y \quad \text{for } x \in \Omega$$

Second kind boundary integral equation to find  $v \in H^{1/2}(\Gamma)$  such that

$$\frac{1}{2}v(x) - \int_{\Gamma} \frac{\partial}{\partial n_y} U^*(x, y)v(y)ds_y = g(x) \quad \text{for } x \in \Gamma$$

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Neumann series [Neumann 1877]

$$v = \sum_{\ell=0}^{\infty} \left(\frac{1}{2}I + K\right)^{\ell} g \quad \text{in } H^{1/2}(\Gamma)$$

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Contraction estimate [OS, Wendland 2001]

$$\left\| \left(\frac{1}{2}I + K\right)v \right\|_{V^{-1}} \leq c_K \|v\|_{V^{-1}}, \quad c_K = \frac{1}{2} + \sqrt{\frac{1}{4} - c_0} < 1, \quad c_0 = \inf_{v \in H_{\mathcal{R}}^{1/2}(\Gamma)} \frac{\langle Dv, v \rangle_{\Gamma}}{\langle V^{-1}v, v \rangle_{\Gamma}}$$

**Proof** [OS, Wendland 2001]: For  $v \in H_{\mathcal{R}}^{1/2}(\Gamma)$  we have

$$\|(\frac{1}{2}I + K)v\|_{V^{-1}}^2 = \langle (\frac{1}{2}I + K')V^{-1}(\frac{1}{2}I + K)v, v \rangle_{\Gamma}$$

**Proof** [OS, Wendland 2001]: For  $v \in H_{\mathcal{R}}^{1/2}(\Gamma)$  we have

$$\begin{aligned} \left\| \left( \frac{1}{2}I + K \right) v \right\|_{V^{-1}}^2 &= \left\langle \left( \frac{1}{2}I + K' \right) V^{-1} \left( \frac{1}{2}I + K \right) v, v \right\rangle_{\Gamma} \\ &= \langle Sv, v \rangle_{\Gamma} - \langle Dv, v \rangle_{\Gamma} \end{aligned}$$

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 &= \langle Sv, v \rangle_{\Gamma} - \langle Dv, v \rangle_{\Gamma} \\
 &\leq \left\langle V^{-1} \left( \frac{1}{2}I + K \right) v, v \right\rangle_{\Gamma} - c_0 \langle V^{-1} v, v \rangle
 \end{aligned}$$



**Proof** [OS, Wendland 2001]: For  $v \in H_{\mathcal{R}}^{1/2}(\Gamma)$  we have

$$\begin{aligned}
 \|(\tfrac{1}{2}I + K)v\|_{V^{-1}}^2 &= \langle (\tfrac{1}{2}I + K')V^{-1}(\tfrac{1}{2}I + K)v, v \rangle_{\Gamma} \\
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 &\leq \langle V^{-1}(\tfrac{1}{2}I + K)v, v \rangle_{\Gamma} - c_0 \langle V^{-1}v, v \rangle \\
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Hence,

$$\|(\frac{1}{2}I + K)v\|_{V^{-1}} \leq \left( \frac{1}{2} + \sqrt{\frac{1}{4} - c_0} \right) \|v\|_{V^{-1}}$$

## Questions

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Observation for harmonic functions  $v$ :

$$\langle Sv, v \rangle_{\Gamma} = \int_{\Gamma} \frac{\partial}{\partial n_x} v v \, ds_x = \int_{\Omega} |\nabla v|^2 dx$$

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$Vw = v$  on  $\Gamma$ :

$$\langle V^{-1}v, v \rangle_{\Gamma} = \langle Vw, w \rangle_{\Gamma} = \int_{\Omega} |\nabla v|^2 dx + \int_{\Omega^c} |\nabla v|^2 dx$$



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## Exterior Dirichlet boundary value problem

$$-\Delta u_e(x) = 0 \quad \text{for } x \in \Omega^c, \quad u_e(x) = g(x) \quad \text{for } x \in \Gamma, \quad u_e(x) = \mathcal{O}\left(\frac{1}{|x|}\right) \quad \text{as } |x| \rightarrow \infty$$

## Dirichlet integrals

$$J_i = \int_{\Omega} |\nabla u_i(x)|^2 dx, \quad J_e = \int_{\Omega^c} |\nabla u_e(x)|^2 dx$$

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## Dirichlet integrals

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**Theorem** [Poincaré 1896; Costabel 2007]

$$J_i \leq \mu J_e, \quad \mu = \mu(\Omega) > 0$$

## Single layer potential representation

$$u(x) = \int_{\Gamma} U^*(x, y) w(y) ds_y \quad \text{for } x \in \mathbb{R}^n$$

## Green's formulae and jump relations

$$J_i = \int_{\Omega} |\nabla u_i(x)|^2 dx = \int_{\Gamma} \frac{\partial}{\partial n_x} u_i(x) u_i(x) ds_x = \langle (\frac{1}{2}I + K')w, Vw \rangle_{\Gamma} = \langle Bw, w \rangle_{\Gamma}$$

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**Corollary** [Costabel 2007]

$$J_i \leq \mu J_e, \quad \langle Bw, w \rangle_{\Gamma} \leq \mu \langle Aw, w \rangle_{\Gamma}, \quad \langle Vw, w \rangle_{\Gamma} \leq (1 + \mu) \langle Aw, w \rangle_{\Gamma}$$

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**Contraction**  $\frac{1}{2}I + K' : H^{-1/2}(\Gamma) \rightarrow H^{-1/2}(\Gamma)$  with  $c_K = \frac{\mu}{1 + \mu}$

## Steklov eigenvalue problem

$$-\Delta u(x) = 0 \quad \text{for } x \in \Omega, \quad \frac{\partial}{\partial n_x} u(x) = \lambda u(x) \quad \text{for } x \in \Gamma$$

## Steklov–Poincaré operator eigenvalue problem

$$(Su)(x) = \lambda u(x) \quad \text{for } x \in \Gamma, \quad S : H^{1/2}(\Gamma) \rightarrow H^{-1/2}(\Gamma)$$

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Eigenvalue problem in variational form to find  $(u, \lambda) \in H^1(\Omega) \times \mathbb{R}_+$ :

$$\int_{\Omega} \nabla u(x) \cdot \nabla v(x) \, dx = \lambda \langle V^{-1}u|_{\Gamma}, v|_{\Gamma} \rangle_{\Gamma} \quad \text{for all } v \in H^1(\Omega)$$

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## Lemma

$$0 = \lambda_0 < \lambda_1 \leq \lambda_2 \leq \dots, \quad \langle \nabla u_k, \nabla u_\ell \rangle_{L_2(\Omega)} = \langle u_k, u_\ell \rangle_{V^{-1}} = 0 \quad \text{for } k \neq \ell$$

$(u, \lambda) \in H^1(\Omega) \times \mathbb{R}_+, Vw = u \text{ on } \Gamma:$

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Corollary

$$\mu = \sup_{\lambda} \frac{\lambda}{1 - \lambda} = \frac{\sup \lambda}{1 - \sup \lambda}$$

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Symmetric representation of the Steklov–Poincaré operator

$$\left[D + \left(\frac{1}{2}I + K'\right)V^{-1}\left(\frac{1}{2}I + K\right)\right]u = \lambda V^{-1}u$$

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Boundary element discretization

$$\left[D_h + \left(\frac{1}{2}M_h^\top + K_h^\top\right)V_h^{-1}\left(\frac{1}{2}M_h + K_h\right)\right]\underline{u} = \lambda M_h^\top V_h^{-1}M_h\underline{u}$$

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Finite element discretization

$$\left[A_{CC} - A_{IC}A_{II}^{-1}A_{CI}\right]\underline{u}_C = \lambda M_h^\top V_h^{-1}M_h\underline{u}_C$$

## Remarks

- ▶ stability and error analysis
- ▶ solution methods for discrete eigenvalue problems

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## Applications

- ▶ solution of second kind boundary integral equations
- ▶ preconditioning by operators of opposite order
- ▶ one-equation coupling of finite and boundary elements
- ▶ ...