

---

# New perspectives offered by overlaps to design transparent boundary conditions in waveguides

---

V. Baronian<sup>1</sup>, A.-S. Bonnet-Ben Dhia<sup>2</sup>, S. Fliss<sup>2</sup>, A. Tonnoir<sup>3</sup>.

CEA LIST<sup>1</sup>, Paris-Saclay

POEMS (UMR CNRS-INRIA-ENSTA)<sup>2</sup>, Paris-Saclay

MEDISIM (INRIA)<sup>3</sup>, Paris-Saclay

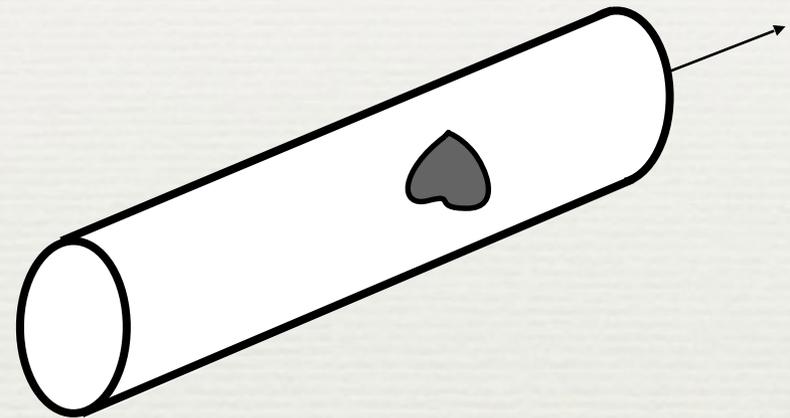
Journées Ondes du Sud-Ouest 2016



# Context and motivation

---

**Context:** Numerical simulation of **Non Destructive Testing (NDT)** experiments in elastic waveguides.



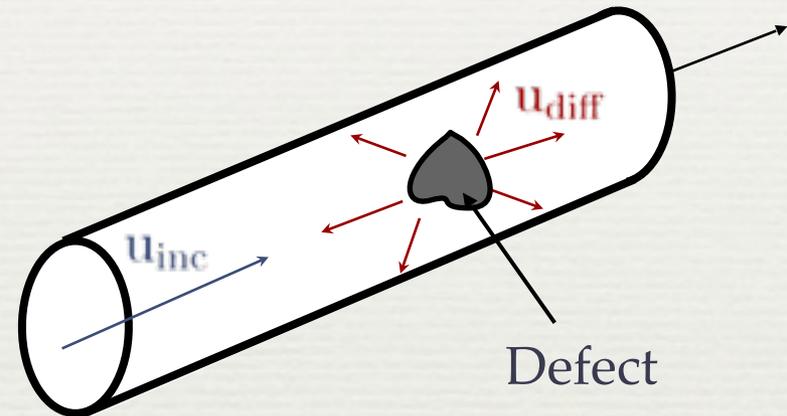
# Context and motivation

---

**Context:** Numerical simulation of **Non Destructive Testing (NDT)** experiments in elastic waveguides.

**Basic NDT experiment:**

By emitting an incident wave  $u_{inc}$   
and by measuring the diffracted field  $u_{diff}$   
we want to **detect the defect**



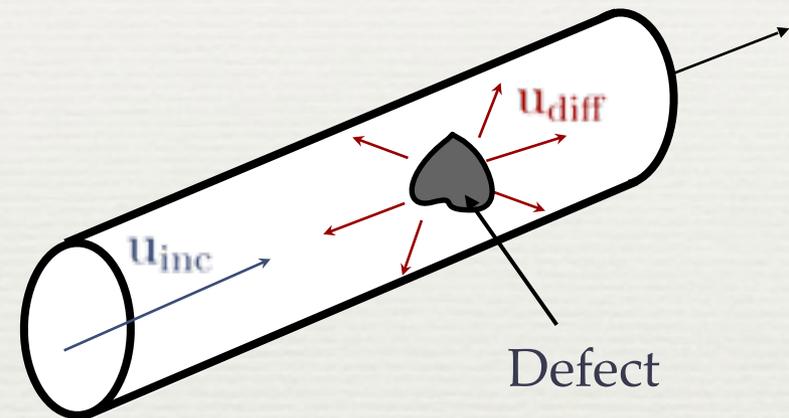
# Context and motivation

---

**Context:** Numerical simulation of **Non Destructive Testing (NDT)** experiments in elastic waveguides.

## Basic NDT experiment:

By emitting an incident wave  $u_{inc}$   
and by measuring the diffracted field  $u_{diff}$   
we want to **detect the defect**



## Guided waves for NDT:

- Inspection on wide distances without moving the sensors
- Inspection of inaccessible areas

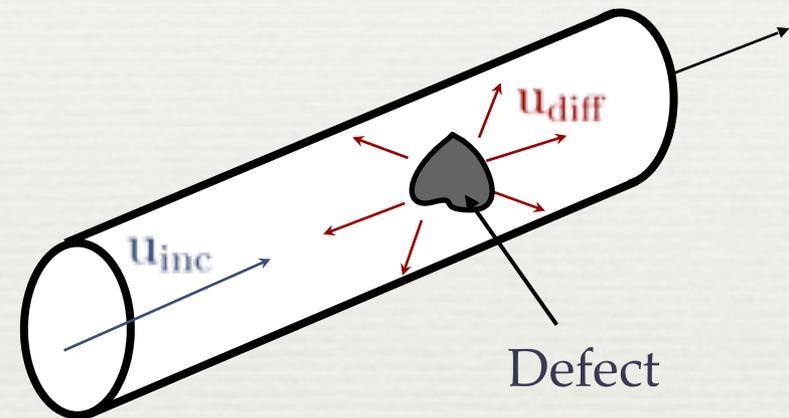
# Context and motivation

---

**Context:** Numerical simulation of **Non Destructive Testing (NDT)** experiments in elastic waveguides.

## Basic NDT experiment:

By emitting an incident wave  $u_{inc}$  and by measuring the diffracted field  $u_{diff}$  we want to **detect the defect**



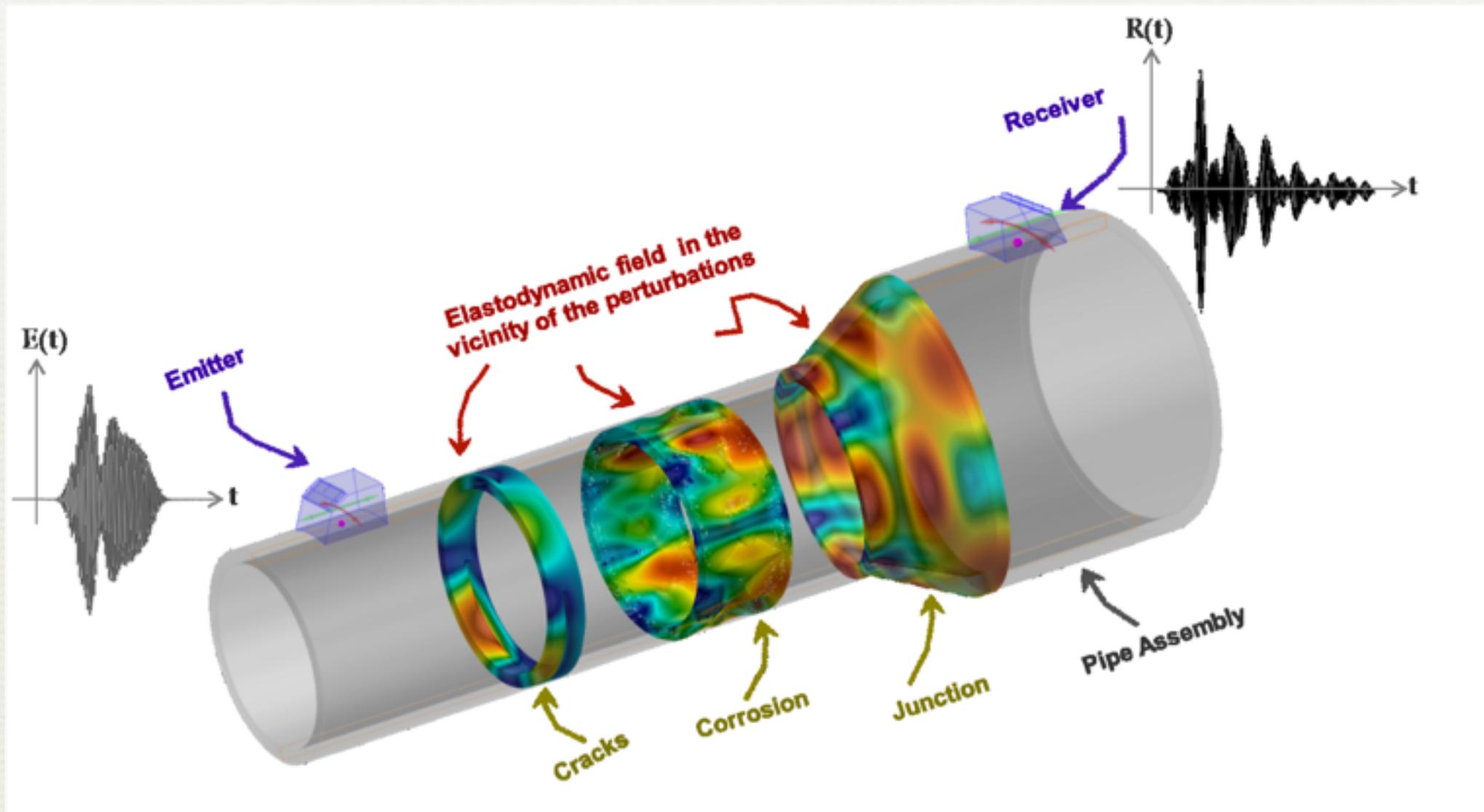
## Guided waves for NDT:

- Inspection on wide distances without moving the sensors
- Inspection of inaccessible areas

## Issues:

- Analysis of the experimental results
- Design and optimize control configurations

# Realistic simulations with CIVA



# Model problems

---

Time-harmonic diffraction problems:  $e^{-i\omega t}$

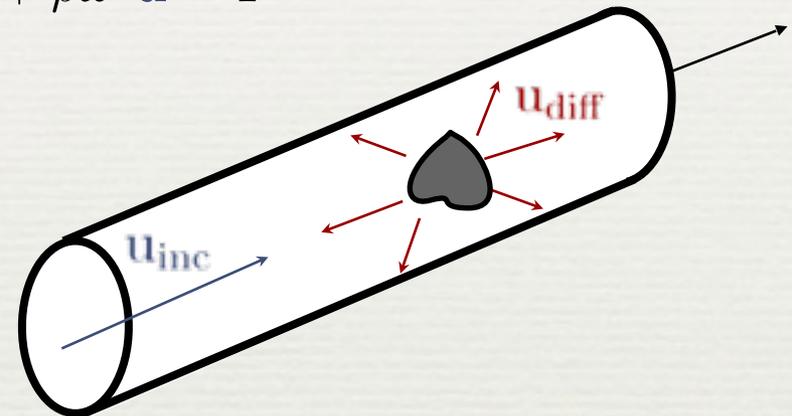
○ **Scalar** equation (acoustic case):  $\operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f$

○ **Vectorial** equation (elastic case):  $\operatorname{div}\sigma(\mathbf{u}) + \rho\omega^2\mathbf{u} = \mathbf{f}$

where  $\mathbf{u} = (u_x, u_y, u_z)$

**Specifications:**

- Localized defect of **arbitrary** shape
- **Unbounded** domain
- **Anisotropic** material



**Goal:** Find a reformulation of the problem in a **bounded** domain which is:  
suitable for numerical computations

# Absorbing layers (PML)

Time-harmonic diffraction problems:  $e^{-i\omega t}$

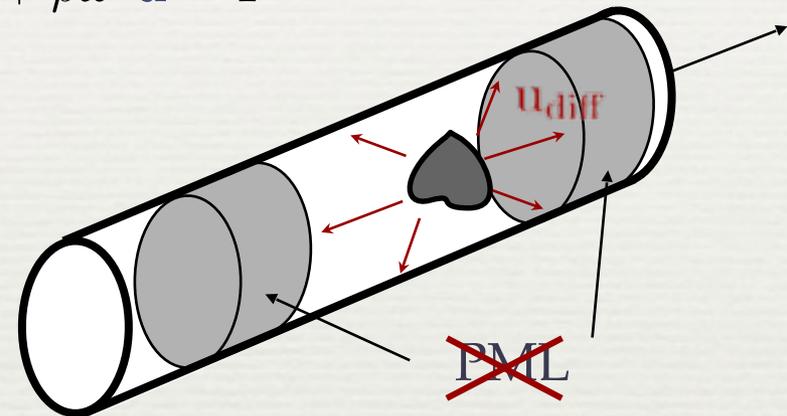
○ **Scalar** equation (acoustic case):  $\text{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f$

○ **Vectorial** equation (elastic case):  $\text{div}\sigma(\mathbf{u}) + \rho\omega^2\mathbf{u} = \mathbf{f}$

where  $\mathbf{u} = (u_x, u_y, u_z)$

**Perfectly matched layers:**

*Bérenger, A perfectly matched layer for the absorption of electromagnetic waves, (1994)*



These layers produce a sparse FE matrix and are perfectly matched

But lead to a wrong solution in presence of backward waves

*Bécache et al., Stability of PML, group velocity and anisotropic waves, (2003)*

*Craster et al., Guided elastic waves and PML, (2007)*

*Bonnet-Ben Dhia, Chambeyron and Legendre, On the use of PML in presence of long or backward guided elastic waves, (2007)*

# Hardy space infinite elements

---

Time-harmonic diffraction problems:  $e^{-i\omega t}$

○ **Scalar** equation (acoustic case):  $\operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f$

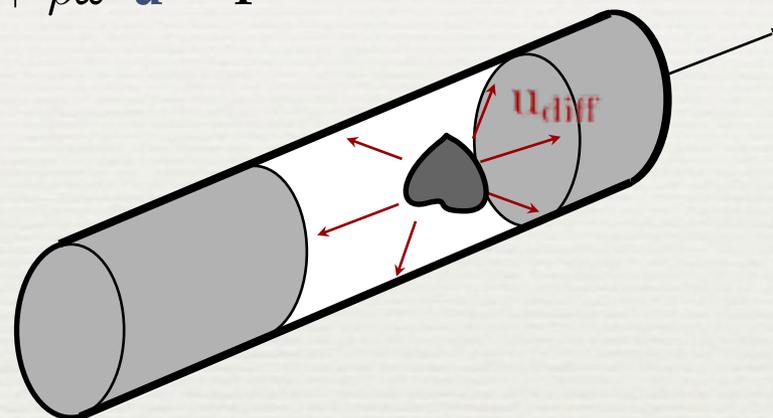
○ **Vectorial** equation (elastic case):  $\operatorname{div}\sigma(\mathbf{u}) + \rho\omega^2\mathbf{u} = \mathbf{f}$

where  $\mathbf{u} = (u_x, u_y, u_z)$

Using curved Hardy spaces to impose  
a pole radiation condition

Avoids the problem linked to  
the inverse modes

M. Halla and L. Nannen, *Hardy space infinite elements for time-harmonic two-dimensional elastic waveguide problems*, (2015)



But intricate to implement

# Transparent Boundary Conditions (TBC)

Time-harmonic diffraction problems:  $e^{-i\omega t}$

○ **Scalar** equation (acoustic case):  $\text{div} (A \nabla \mathbf{u}) + \omega^2 \mathbf{u} = f$

○ **Vectorial** equation (elastic case):  $\text{div} \sigma (\mathbf{u}) + \rho \omega^2 \mathbf{u} = \mathbf{f}$

where  $\mathbf{u} = (u_x, u_y, u_z)$

Transparent boundary conditions:

○ **Isotropic acoustic** case:

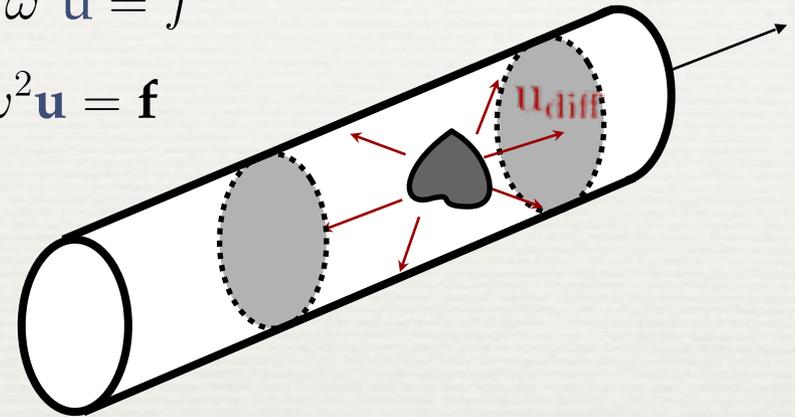
*Goldstein, A Finite element method for solving Helmholtz type equations in waveguides and other unbounded domain, (1981)*

○ **Isotropic elastic** case:

*Baronian, Bonnet-Ben Dhia and Lunéville, TBC for the time-harmonic diffraction problem in an elastic waveguide, (2010)*

**Exact condition, gives very accurate results**

**But applicable only for isotropic cases, and requires the use of non-local operators**



# Transparent Boundary Conditions (TBC)

Time-harmonic diffraction problems:  $e^{-i\omega t}$

○ **Scalar** equation (acoustic case):  $\operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f$

○ **Vectorial** equation (elastic case):  $\operatorname{div}\sigma(\mathbf{u}) + \rho\omega^2\mathbf{u} = \mathbf{f}$

where  $\mathbf{u} = (\mathbf{u}_x, \mathbf{u}_y, \mathbf{u}_z)$

Iterative solvers have been developed

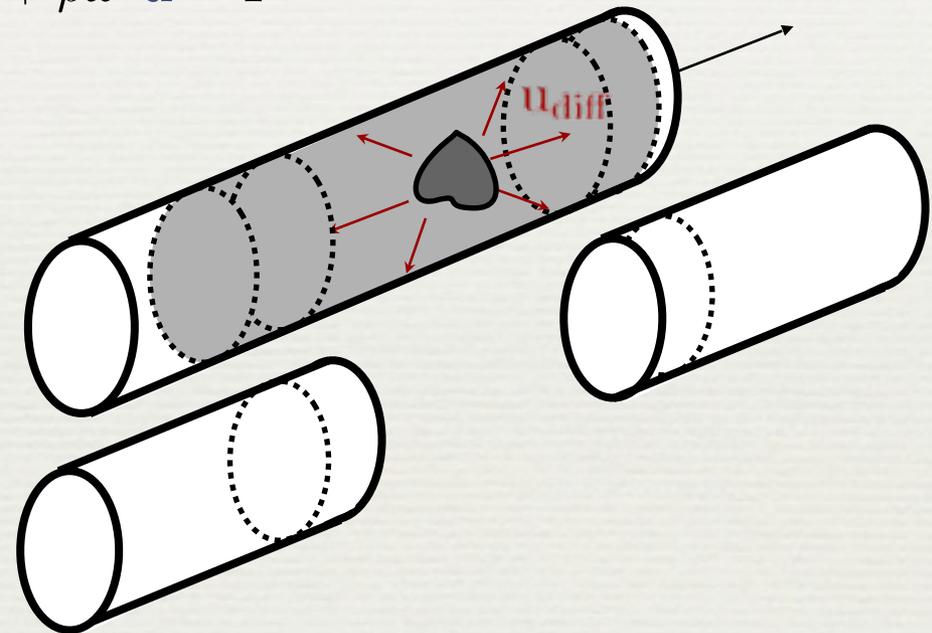
○ **Isotropic acoustic** case:

**Gmati et al.**, *Convergence bounds of GMRES with Schwarz's preconditioner for scattering problem*, (2009)

**Gmati et al.**, *On schwarz algorithms for elliptic exterior boundary value problems*, (2005)

○ **Anisotropic elastic** case:

**The subject of my talk !**



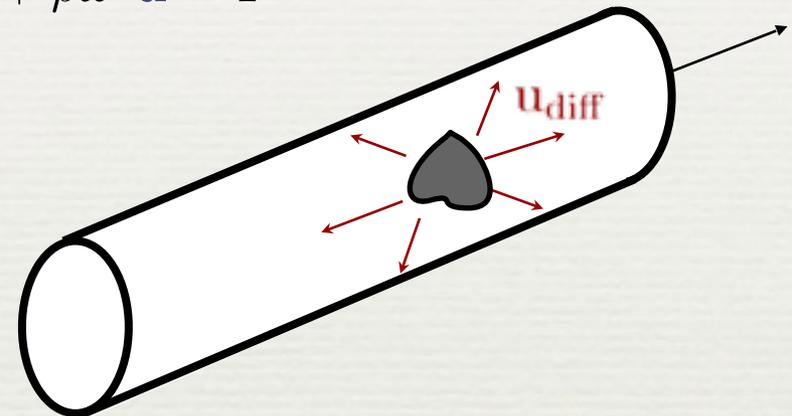
# « Toy » problem for the presentation

Time-harmonic diffraction problems:  $e^{-i\omega t}$

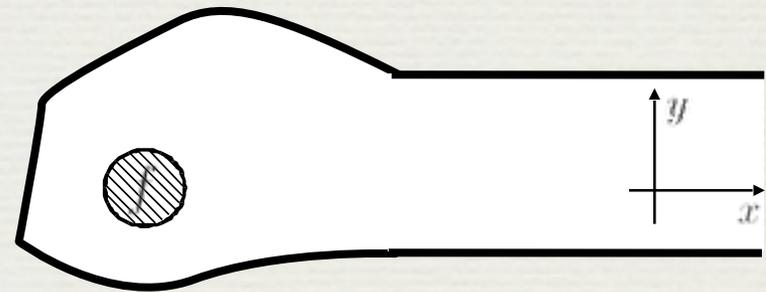
○ **Scalar** equation (acoustic case):  $\operatorname{div}(A\nabla u) + \omega^2 u = f$

○ **Vectorial** equation (elastic case):  $\operatorname{div}\sigma(\mathbf{u}) + \rho\omega^2\mathbf{u} = \mathbf{f}$

where  $\mathbf{u} = (u_x, u_y, u_z)$



To simplify the presentation, we will consider an acoustic **2D** configuration, with only one **semi-infinite** waveguide

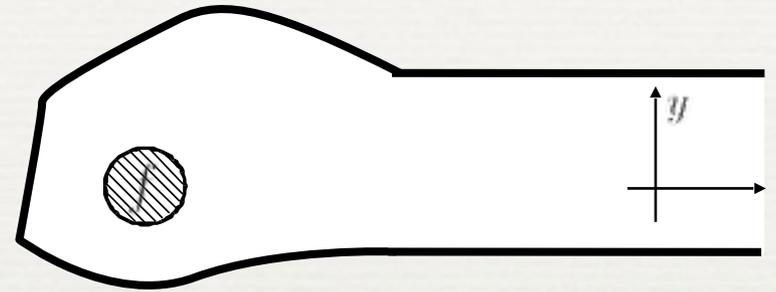


# « Toy » problem for the presentation

---

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$

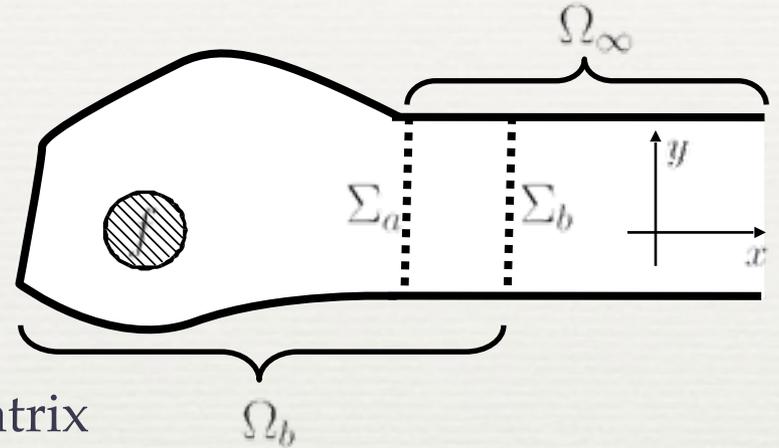


- where:
- $A$  is a symmetric positive definite matrix
  - $f$  is compactly supported

# « Toy » problem for the presentation

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



where:  $\circ$   $A$  is a symmetric positive definite matrix

$\circ$   $f$  is compactly supported

## Geometrical notations:

$$\circ \Omega_b = \Omega \cap \{(x, y), x \leq b\}$$

$$\circ \Omega_\infty = \Omega \cap \{(x, y), x \geq a\}$$

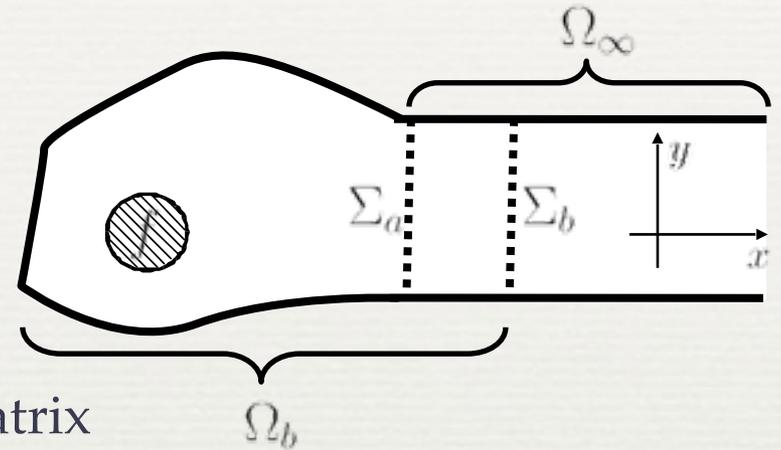
$$\circ \Sigma_a = \Omega \cap \{(x, y), x = a\}$$

$$\circ \Sigma_b = \Omega \cap \{(x, y), x = b\}$$

# « Toy » problem for the presentation

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



where: ○  $A$  is a symmetric positive definite matrix

○  $f$  is compactly supported

## Geometrical notations:

○  $\Omega_b = \Omega \cap \{(x, y), x \leq b\}$

○  $\Omega_\infty = \Omega \cap \{(x, y), x \geq a\}$

○  $\Sigma_a = \Omega \cap \{(x, y), x = a\}$

○  $\Sigma_b = \Omega \cap \{(x, y), x = b\}$

Using a: ○ **Modal** representation in  $\Omega_\infty$

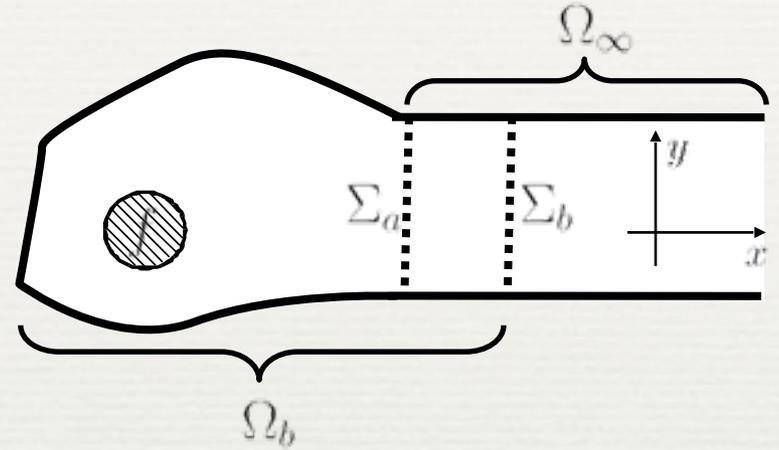
○ **FE** representation in  $\Omega_b$

we will give a multi-domain formulation of the diffraction problem.

# In what follows...

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



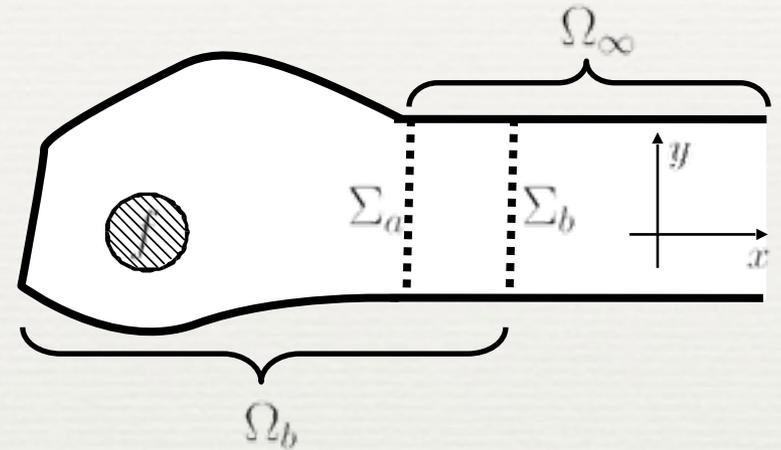
## Outline:

- The modal representation in  $\Omega_\infty$
- The classical « Dirichlet - Neumann » multi-domain formulation
  - Isotropic case**  $A = Id$
- New multi-domain formulation « Transparent - Neumann »
  - Anisotropic case**  $A \neq Id$
- Iterative resolution
  - Isotropic case**  $A = Id$

# In what follows...

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



## Outline:

- The modal representation in  $\Omega_\infty$
- The classical « Dirichlet - Neumann » multi-domain formulation  
**Isotropic case**  $A = Id$
- New multi-domain formulation « Transparent - Neumann »  
**Anisotropic case**  $A \neq Id$
- Iterative resolution  
**Isotropic case**  $A = Id$

# Modes in a waveguide

---

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$

of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x}$      $\beta \in \mathbb{C}$



# Modes in a waveguide

---

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$

of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x}$   $\beta \in \mathbb{C}$



→ Leads to solve a **quadratic eigenvalue problem**

Among the **countable** set of solutions, we distinguish:

- The **propagative** modes with  $\operatorname{Im}(\beta) = 0$
- The **evanescent** modes with  $\operatorname{Im}(\beta) \neq 0$

# Modes in a waveguide

---

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$

of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x}$   $\beta \in \mathbb{C}$



→ Leads to solve a **quadratic eigenvalue problem**

Among the **countable** set of solutions, we distinguish:

- The **propagative** modes with  $\operatorname{Im}(\beta) = 0$  Sign of  $\partial\omega/\partial\beta$
- The **evanescent** modes with  $\operatorname{Im}(\beta) \neq 0$  Sign of  $\operatorname{Im}(\beta)$

Moreover, we distinguish two families of modes:

- The **right-going** modes:  $e^{i\beta_k x} \varphi_k^+(y)$
- The **left-going** modes:  $e^{-i\beta_k x} \varphi_k^-(y)$

→ Enables to **define the outgoing solution**

# Modes in the isotropic case

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$

of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x}$      $\beta \in \mathbb{C}$



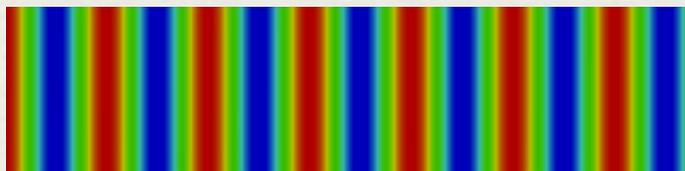
**Isotropic case:**  $\varphi_k^+(y) = \varphi_k^-(y) = \varphi_k(y) \propto \cos(k\pi y)$      $\beta_k = \sqrt{\omega^2 - (k\pi)^2}$

$A = Id$

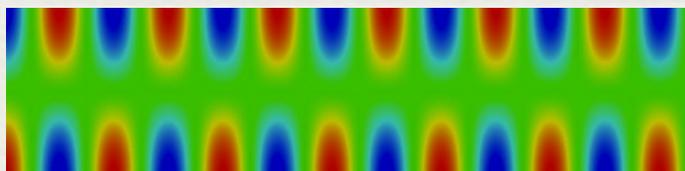
$\operatorname{Im}(\beta_k) = 0$

$\operatorname{Im}(\beta_k) > 0$

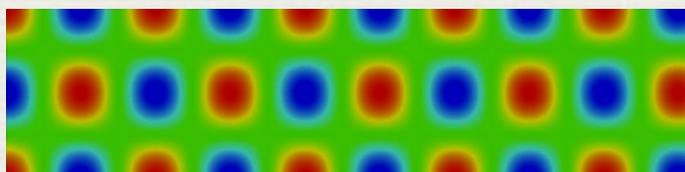
$k = 0$



$k = 1$



$k = 2$



$k = 3$



$k = 4$



$k \geq 5$

$\vdots$

# Modes in the anisotropic case

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$

of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x} \quad \beta \in \mathbb{C}$



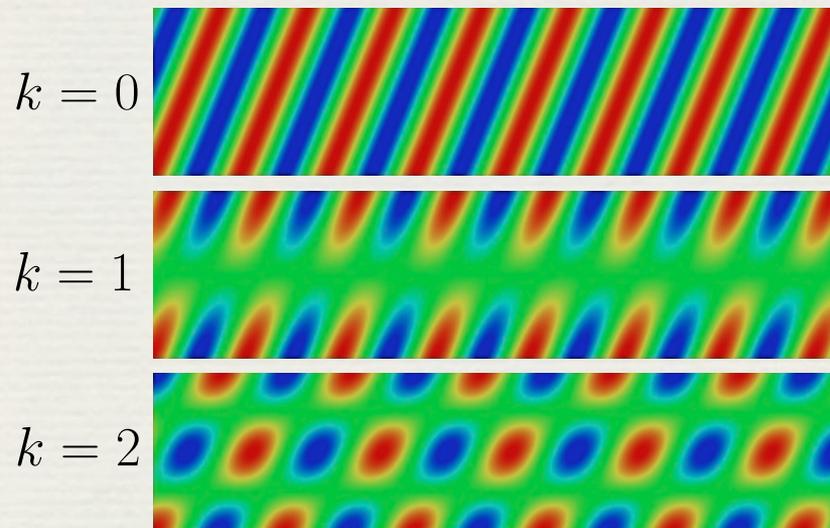
**Anisotropic case:**

$$\varphi_k^+ \neq \varphi_k^-$$

$$A = \begin{bmatrix} 1 & 0.5 \\ 0.5 & 1 \end{bmatrix}$$

$$\operatorname{Im}(\beta_k) = 0$$

$$\operatorname{Im}(\beta_k) > 0$$



# Some properties on the modes

---

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$



of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x}$   $\beta \in \mathbb{C}$

**Isotropic case:**  $\varphi_k^+(y) = \varphi_k^-(y) = \varphi_k(y) \propto \cos(k\pi y)$   $\beta_k = \sqrt{\omega^2 - (k\pi)^2}$   
 $A = Id$

**Orthogonality** relations:  $(\varphi_k, \varphi_m) = \delta_{km}$

# Some properties on the modes

---

Modes are non-trivial solutions  $\mathbf{u}$  of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = 0 & \text{in } \mathbb{R} \times [0, 1], \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \mathbb{R} \times \{0, 1\}, \end{cases}$$



of the form  $\mathbf{u}(x, y) = \varphi(y)e^{i\beta x}$   $\beta \in \mathbb{C}$

**Isotropic case:**  $\varphi_k^+(y) = \varphi_k^-(y) = \varphi_k(y) \propto \cos(k\pi y)$   $\beta_k = \sqrt{\omega^2 - (k\pi)^2}$   
 $A = Id$

**Orthogonality** relations:  $(\varphi_k, \varphi_m) = \delta_{km}$

**Anisotropic case:**  $\varphi_k^+ \neq \varphi_k^-$

**No orthogonality** relations:  $(\varphi_k^\pm, \varphi_m^\pm) \neq \delta_{km}$

but **bi-orthogonality** relations:

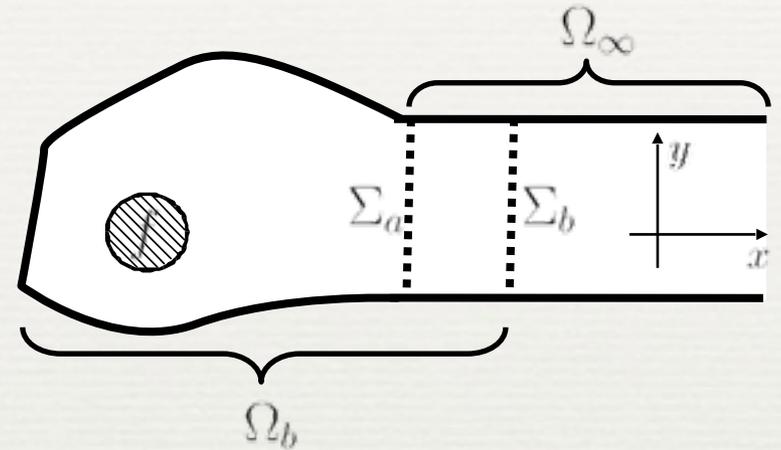
$$(\varphi_k^+, \psi_m^-) - (\psi_k^+, \varphi_m^-) = \delta_{km}$$

où  $\psi_k^\pm(y)e^{\pm i\beta_k x} = A\nabla(\varphi_k^\pm(y)e^{\pm i\beta_k x}) \cdot e_x$

# In what follows...

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



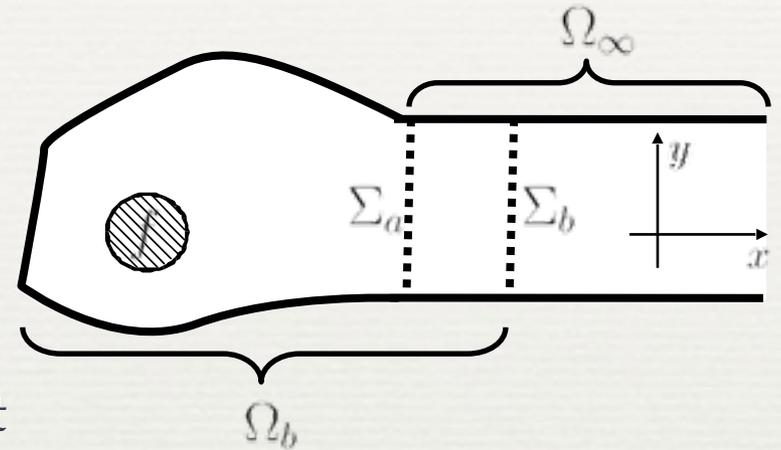
## Outline:

- The modal representation in  $\Omega_\infty$
- The classical « Dirichlet - Neumann » multi-domain formulation  
**Isotropic case**  $A = Id$
- New multi-domain formulation « Transparent - Neumann »  
**Anisotropic case**  $A \neq Id$
- Iterative resolution  
**Isotropic case**  $A = Id$

# Multi-domain formulation (isotropic)

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



Let us define  $\mathbf{u}_b = \mathbf{u}|_{\Omega_b}$  and  $\mathbf{u}_\infty = \mathbf{u}|_{\Omega_\infty}$  such that

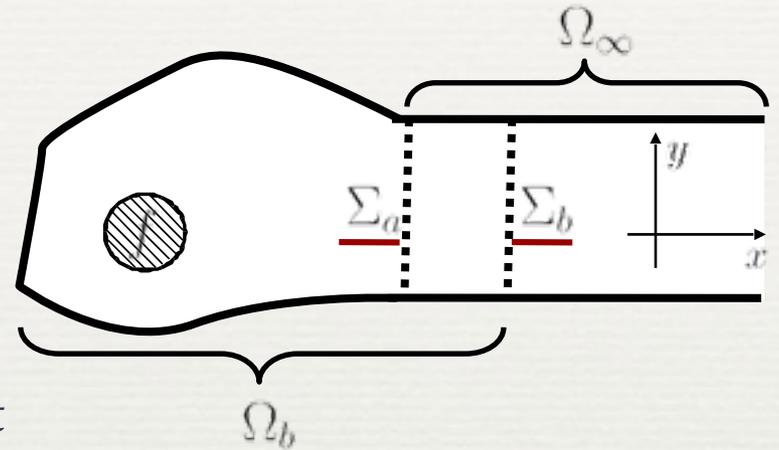
$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \end{cases}$$

$$\begin{cases} \Delta \mathbf{u}_\infty + \omega^2 \mathbf{u}_\infty = 0 & \text{in } \Omega_\infty, \\ \partial_\nu \mathbf{u}_\infty = 0 & \text{on } \partial\Omega_\infty \cap \Omega, \end{cases}$$

# Multi-domain formulation (isotropic)

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



Let us define  $\mathbf{u}_b = \mathbf{u}|_{\Omega_b}$  and  $\mathbf{u}_\infty = \mathbf{u}|_{\Omega_\infty}$  such that

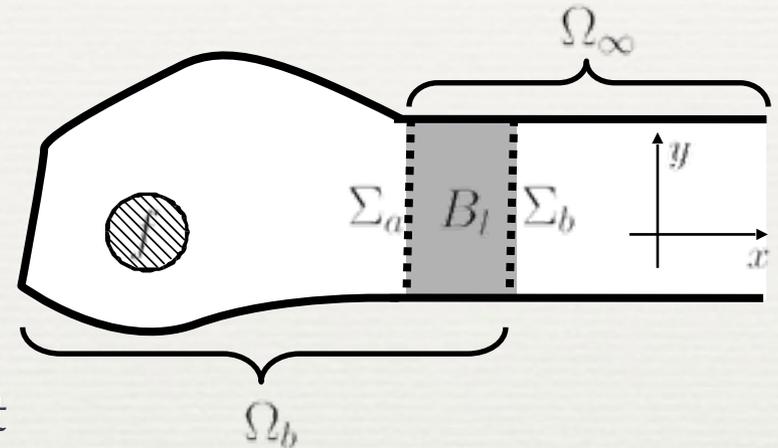
$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \end{cases} \quad \begin{cases} \Delta \mathbf{u}_\infty + \omega^2 \mathbf{u}_\infty = 0 & \text{in } \Omega_\infty, \\ \partial_\nu \mathbf{u}_\infty = 0 & \text{on } \partial\Omega_\infty \cap \Omega, \end{cases}$$

To get the multi-domain formulation, we must **choose transmission conditions (TC)** on the interfaces  $\Sigma_a$  and  $\Sigma_b$

# Multi-domain formulation (isotropic case)

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



Let us define  $\mathbf{u}_b = \mathbf{u}|_{\Omega_b}$  and  $\mathbf{u}_\infty = \mathbf{u}|_{\Omega_\infty}$  such that

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \end{cases} \quad \begin{cases} \Delta \mathbf{u}_\infty + \omega^2 \mathbf{u}_\infty = 0 & \text{in } \Omega_\infty, \\ \partial_\nu \mathbf{u}_\infty = 0 & \text{on } \partial\Omega_\infty \cap \Omega, \end{cases}$$

To get the multi-domain formulation, we must **choose transmission conditions (TC)** on the interfaces  $\Sigma_a$  and  $\Sigma_b$

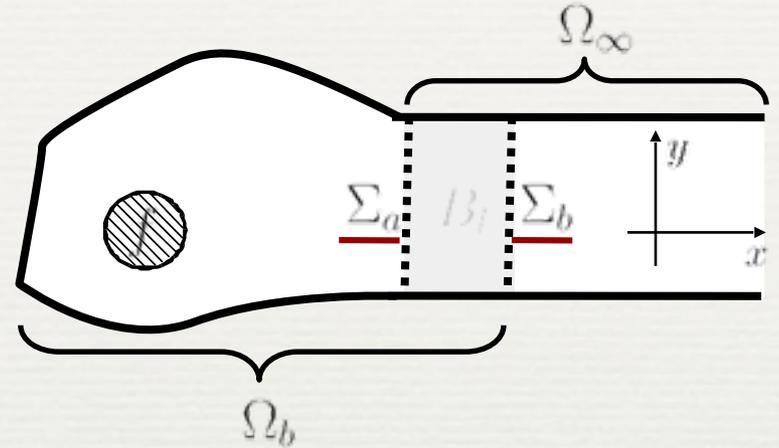
A **necessary and sufficient condition** to have the **equivalence** between the multi-domain formulation and the initial problem is that the TC ensure the **compatibility**:

$$\boxed{\mathbf{u}_b = \mathbf{u}_\infty \quad \text{in } B_l = \Omega_b \cap \Omega_\infty} \quad \text{where } l = b - a$$

# « Dirichlet-Neumann » formulation

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Multi-domain formulation:**

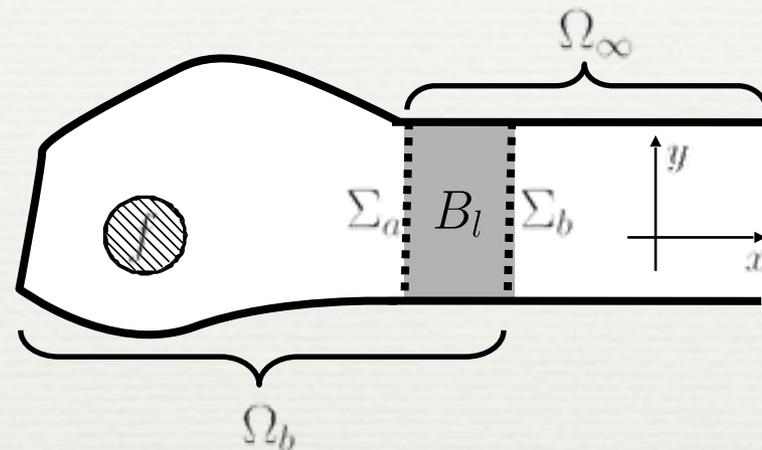
$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \end{cases} \quad \begin{cases} \Delta \mathbf{u}_\infty + \omega^2 \mathbf{u}_\infty = 0 & \text{in } \Omega_\infty, \\ \partial_\nu \mathbf{u}_\infty = 0 & \text{on } \partial\Omega_\infty \cap \Omega, \end{cases}$$

(TC)  $\mathbf{u}_b = \mathbf{u}_\infty$  on  $\Sigma_a$  and  $\partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty$  on  $\Sigma_b$

# « Dirichlet-Neumann » formulation

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Multi-domain formulation:**

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC) } \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty & \text{on } \Sigma_b \end{cases} \quad \begin{cases} \Delta \mathbf{u}_\infty + \omega^2 \mathbf{u}_\infty = 0 & \text{in } \Omega_\infty, \\ \partial_\nu \mathbf{u}_\infty = 0 & \text{on } \partial\Omega_\infty \cap \Omega, \end{cases}$$

**Compatibility**  $\mathbf{u}_b = \mathbf{u}_\infty$  in  $B_l = \Omega_b \cap \Omega_\infty$

The difference  $\mathbf{v} = \mathbf{u}_b - \mathbf{u}_\infty$  satisfies

$$\begin{cases} \Delta \mathbf{v} + \omega^2 \mathbf{v} = 0 & \text{in } B_l, \\ \partial_\nu \mathbf{v} = 0 & \text{on } \partial B_l \setminus \Sigma_a, \\ \mathbf{v} = 0 & \text{on } \Sigma_a. \end{cases}$$

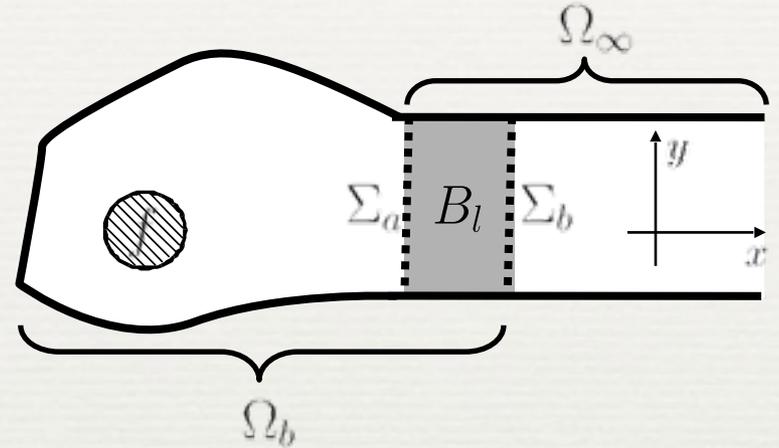
$$\boxed{\longrightarrow \mathbf{v} = 0}$$

except for a countable set of  
« **box frequencies** »

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



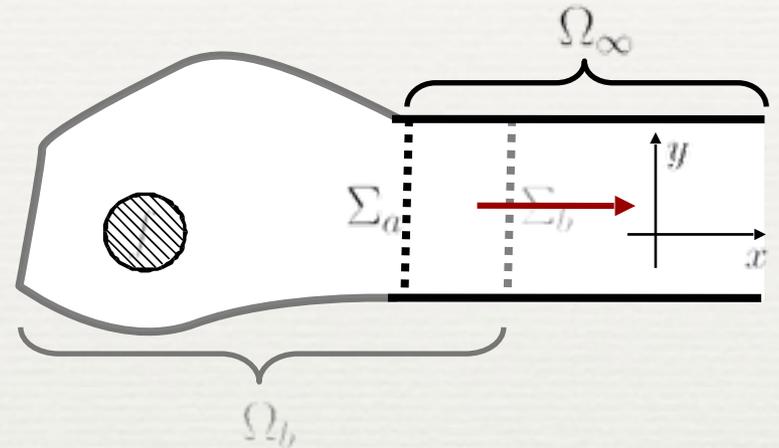
**Equivalent** multi-domain formulation:

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty & \text{on } \Sigma_b \end{cases} \quad \begin{cases} \Delta \mathbf{u}_\infty + \omega^2 \mathbf{u}_\infty = 0 & \text{in } \Omega_\infty, \\ \partial_\nu \mathbf{u}_\infty = 0 & \text{on } \partial\Omega_\infty \cap \Omega, \end{cases}$$

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the outgoing solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Equivalent** multi-domain formulation:

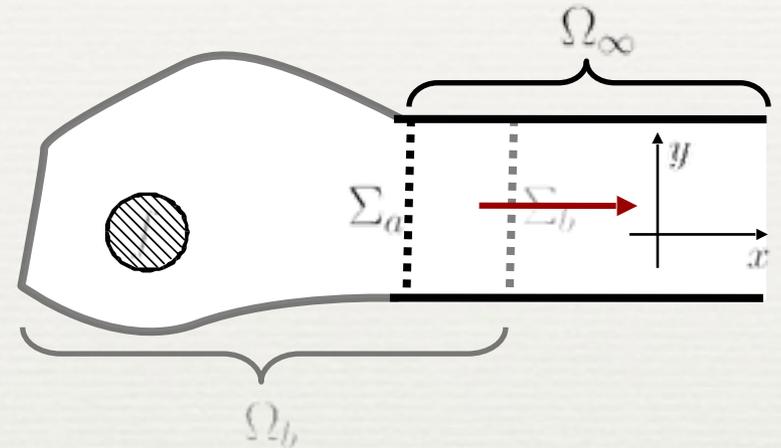
$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty & \text{on } \Sigma_b \end{cases}$$

$$\mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k(y),$$

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Equivalent** multi-domain formulation:

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty & \text{on } \Sigma_b \end{cases}$$

$$\mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k(y),$$

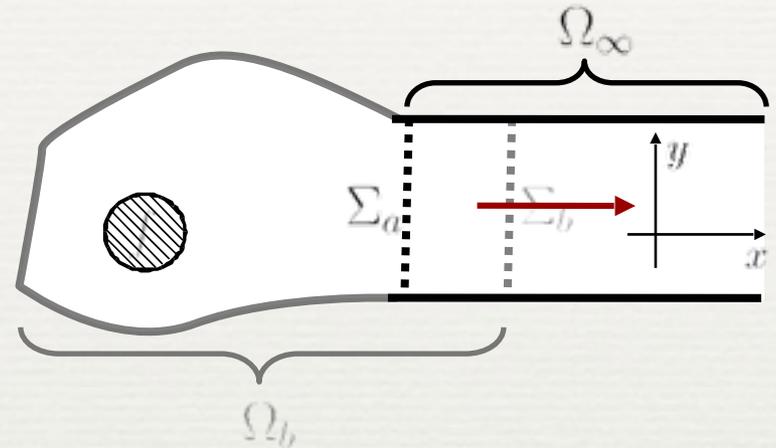
**Elimination of  $\mathbf{u}_\infty$**

Thanks to the **orthogonality** of the modes, it comes:  $(\mathbf{u}_b, \varphi_k)_{\Sigma_a} = (\mathbf{u}_\infty, \varphi_k)_{\Sigma_a} = a_k^\infty$

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Equivalent** multi-domain formulation:

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty & \text{on } \Sigma_b \end{cases}$$

$$\mathbf{u}_\infty(x, y) = \sum_{k \geq 0} e^{i\beta_k(x-a)} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k(y)$$

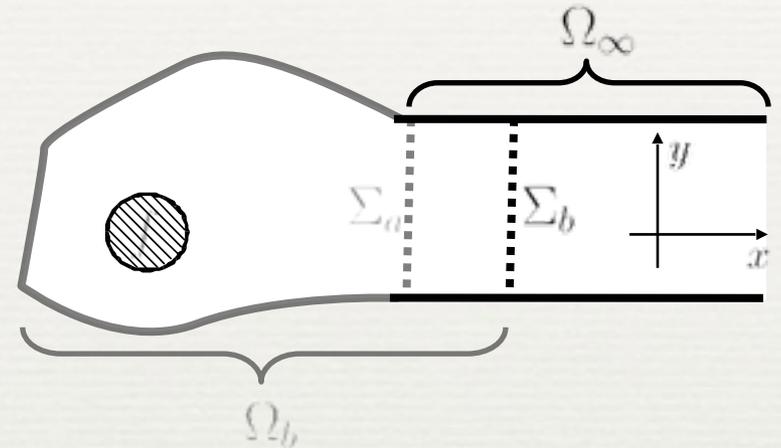
**Elimination of  $\mathbf{u}_\infty$**

Thanks to the **orthogonality** of the modes, it comes:  $(\mathbf{u}_b, \varphi_k)_{\Sigma_a} = (\mathbf{u}_\infty, \varphi_k)_{\Sigma_a} = a_k^\infty$

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Equivalent** multi-domain formulation:

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \underline{\partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty} & \text{on } \Sigma_b \end{cases}$$

$$\mathbf{u}_\infty(x, y) = \sum_{k \geq 0} e^{i\beta_k(x-a)} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k(y)$$

**Elimination of  $\mathbf{u}_\infty$**

Thanks to the **orthogonality** of the modes, it comes:  $(\mathbf{u}_b, \varphi_k)_{\Sigma_a} = (\mathbf{u}_\infty, \varphi_k)_{\Sigma_a} = a_k^\infty$

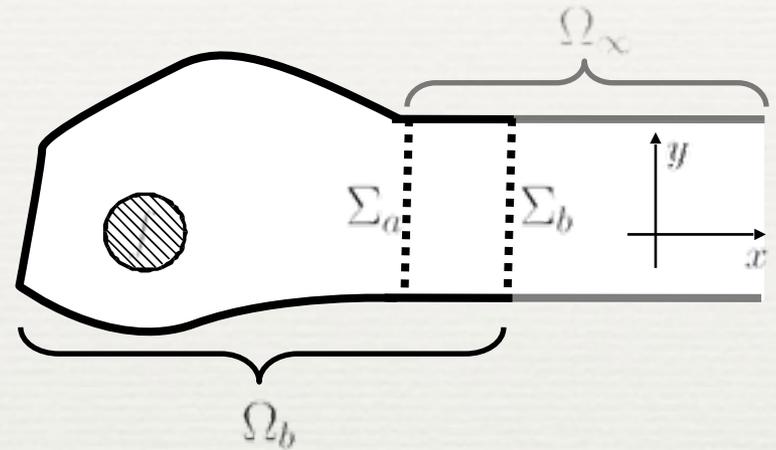
We then deduce the following TBC:

$$\partial_\nu \mathbf{u}_b|_{\Sigma_b} = \sum_{k \geq 0} i\beta_k e^{i\beta_k l} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k$$

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Equivalent** multi-domain formulation:

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \underline{\partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty} & \text{on } \Sigma_b \end{cases} \quad \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} e^{i\beta_k(x-a)} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k(y)$$

**Formulation in a bounded domain**

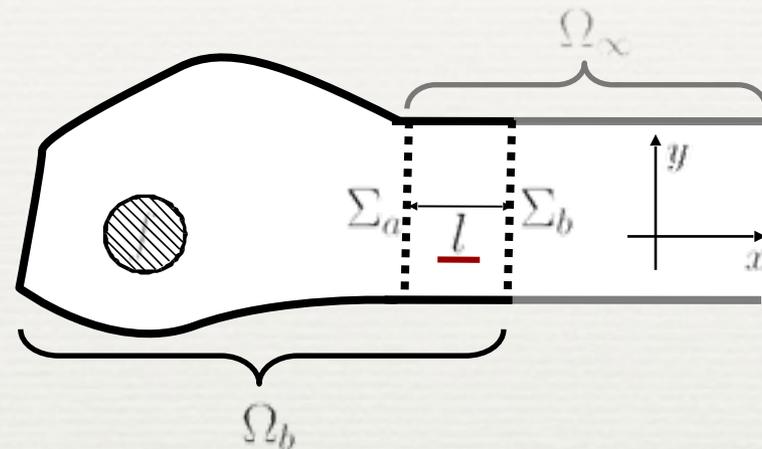
$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \partial_\nu \mathbf{u}_b = T_{D \rightarrow N}^l(\mathbf{u}_b|_{\Sigma_a}) & \text{on } \Sigma_b \end{cases}$$

where  $T_{D \rightarrow N}^l(\mathbf{u}_b|_{\Sigma_a}) \equiv \sum_{k \geq 0} i\beta_k e^{i\beta_k l} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k$

# DtN formulation with « overlap »

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \Delta \mathbf{u} + \omega^2 \mathbf{u} = f & \text{in } \Omega, \\ \partial_\nu \mathbf{u} = 0 & \text{on } \partial\Omega, \end{cases}$$



**Equivalent** multi-domain formulation:

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \text{(TC)} \quad \mathbf{u}_b = \mathbf{u}_\infty & \text{on } \Sigma_a \quad \text{and} \quad \partial_\nu \mathbf{u}_b = \partial_\nu \mathbf{u}_\infty & \text{on } \Sigma_b \end{cases}$$

$$\mathbf{u}_\infty(x, y) = \sum_{k \geq 0} e^{i\beta_k(x-a)} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k(y)$$

**Formulation in a bounded domain**

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \partial_\nu \mathbf{u}_b = T_{D \rightarrow N}^l(\mathbf{u}_b|_{\Sigma_a}) & \text{on } \Sigma_b \end{cases}$$

where  $T_{D \rightarrow N}^l(\mathbf{u}_b|_{\Sigma_a}) \equiv \sum_{k \geq 0} i\beta_k \underline{e^{i\beta_k l}} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k$

**Remark:**

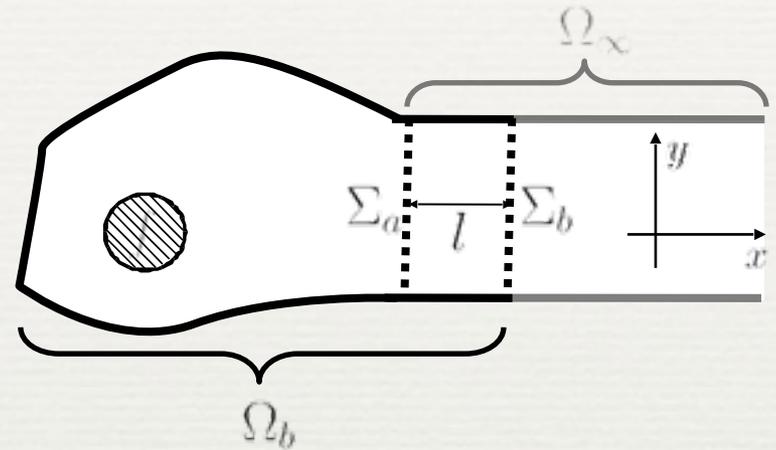
$\forall l > 0$ ,  $T_{D \rightarrow N}^l(\cdot)$  is **compact**.

# DtN formulation with « overlap »

## Formulation in a bounded domain

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b, \cap \Omega, \\ \partial_\nu \mathbf{u}_b = T_{D \rightarrow N}^l(\mathbf{u}_b|_{\Sigma_a}) & \text{on } \Sigma_b \end{cases}$$

where  $T_{D \rightarrow N}^l(\mathbf{u}_b|_{\Sigma_a}) \equiv \sum_{k \geq 0} i\beta_k e^{i\beta_k l} (\mathbf{u}_b|_{\Sigma_a}, \varphi_k)_{\Sigma_a} \varphi_k$



## Advantage:

- Compactness of the DtN operator for iterative resolution

## Limitations:

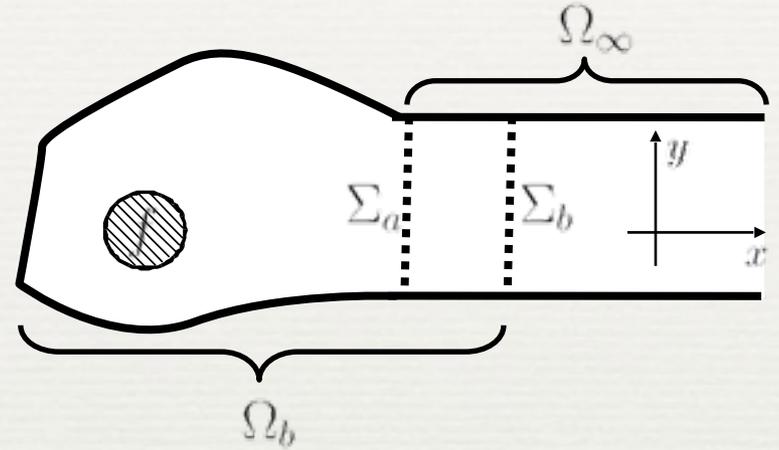
- Equivalence not always ensured (« box frequencies »)
- Requires the orthogonality of the modes

**Goal:** Derive a new formulation for the anisotropic case that does not require the orthogonality of the modes

# In what follows...

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



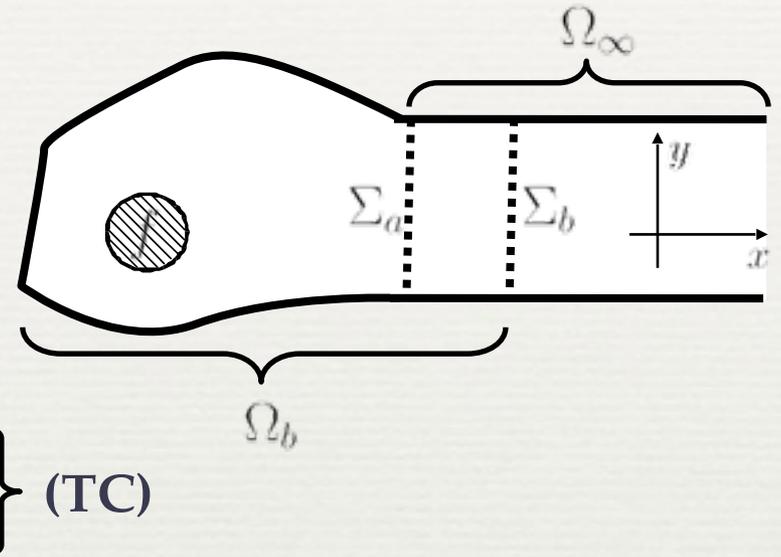
## Outline:

- The modal representation in  $\Omega_\infty$
- The classical « Dirichlet - Neumann » multi-domain formulation
  - Isotropic case**  $A = Id$
- **New « Transparent - Neumann » multi-domain formulation**
  - Anisotropic case**  $A \neq Id$
- Iterative resolution
  - Isotropic case**  $A = Id$

# « Transparent-Neumann » formulation

Multi-domain formulation:

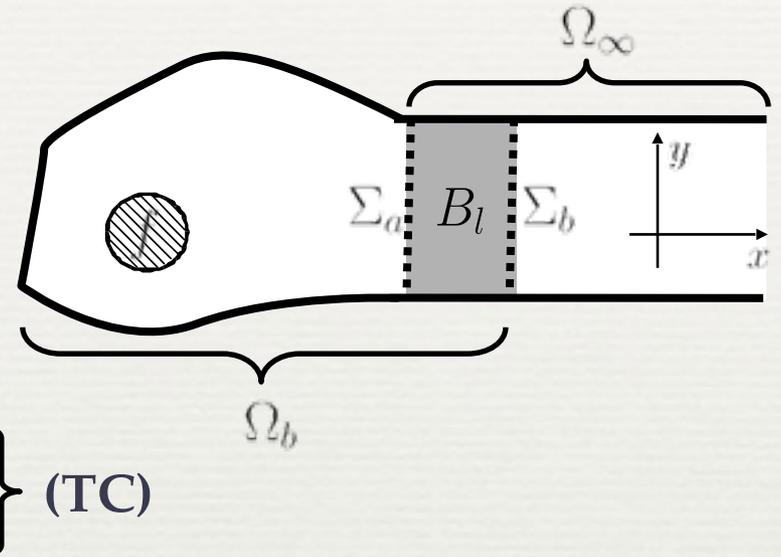
$$\begin{array}{ll}
 \operatorname{div}(A\nabla\mathbf{u}_b) + \omega^2\mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla\mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\
 ?? & \text{on } \Sigma_a, \\
 A\nabla\mathbf{u}_b \cdot \nu = A\nabla\mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b.
 \end{array}$$



# « Transparent-Neumann » formulation

Multi-domain formulation:

$$\begin{cases}
 \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\
 ?? & \text{on } \Sigma_a, \\
 A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b.
 \end{cases}$$



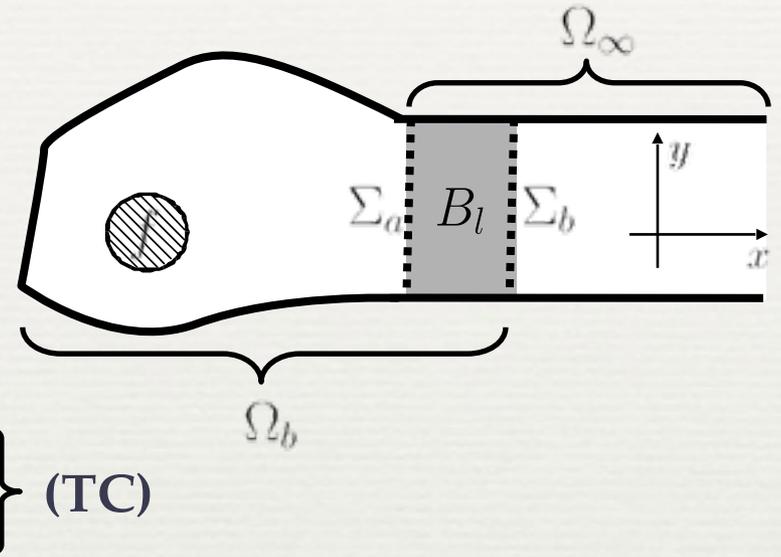
In  $B_l$ , we have *a priori* the following modal decomposition:

$$\mathbf{u}_b(x, y) = \sum_{k \geq 0} a_k^+ e^{i\beta_k(x-a)} \varphi_k^+(y) + a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y)$$

# « Transparent-Neumann » formulation

Multi-domain formulation:

$$\begin{cases}
 \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\
 ?? & \text{on } \Sigma_a, \\
 A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b.
 \end{cases}$$



In  $B_l$ , we have *a priori* the following modal decomposition:

$$\mathbf{u}_b(x, y) = \sum_{k \geq 0} a_k^+ e^{i\beta_k(x-a)} \varphi_k^+(y) + a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y)$$

On  $\Sigma_a$ , we propose to match the **outgoing modal amplitudes**:

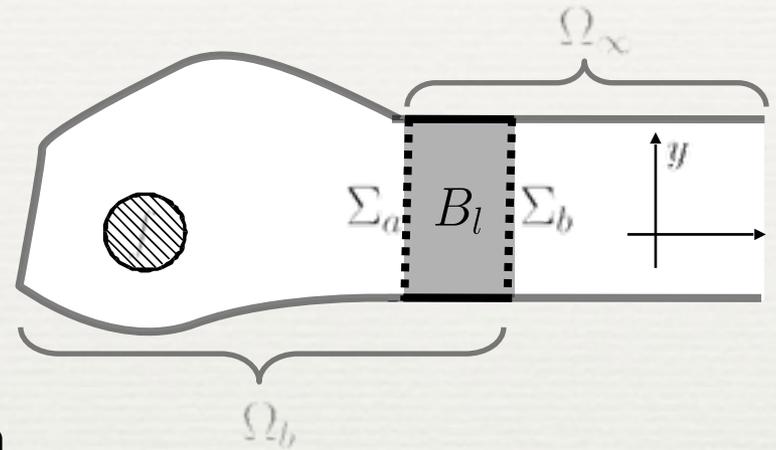
$$\forall k \in \mathbb{N}, \quad a_k^\infty = a_k^+$$

**Remark:** This modal condition is **not local**

# T-N formulation: Compatibility

Multi-domain formulation:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\ \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\ A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b. \end{array} \right\} \text{ (TC)}$$



In  $B_l$ , we have *a priori* the following modal decomposition:

$$\mathbf{u}_b(x, y) = \sum_{k \geq 0} a_k^+ e^{i\beta_k(x-a)} \varphi_k^+(y) + a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y)$$

**Compatibility**  $\mathbf{u}_b = \mathbf{u}_\infty$  in  $B_l = \Omega_b \cap \Omega_\infty$

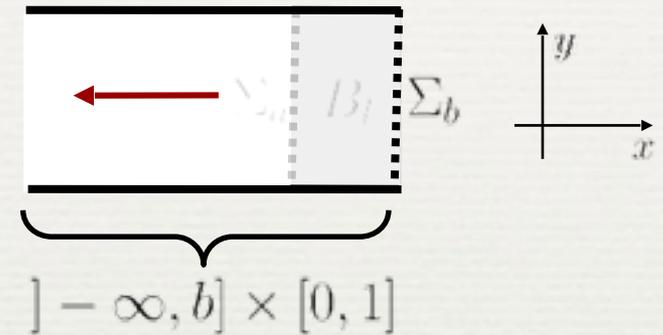
The difference  $\mathbf{v} = \mathbf{u}_b - \mathbf{u}_\infty$  satisfies

$$\mathbf{v}(x, y) = \sum_{k \geq 0} a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y) \quad \text{in } B_l$$

# T-N formulation: Compatibility

Multi-domain formulation:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\ \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\ A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b. \end{array} \right. \quad \text{(TC)}$$



**Compatibility**  $\mathbf{u}_b = \mathbf{u}_\infty$  in  $B_l = \Omega_b \cap \Omega_\infty$

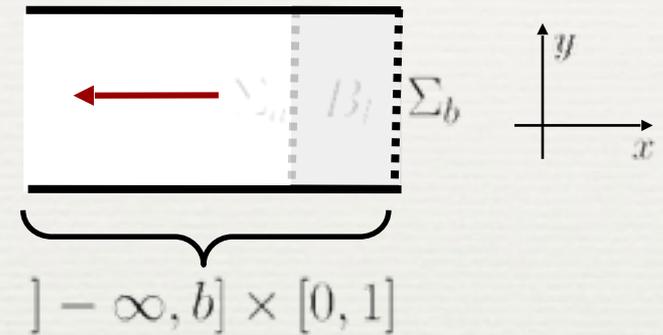
The difference  $\mathbf{v} = \mathbf{u}_b - \mathbf{u}_\infty$  verifies

$$\mathbf{v}(x, y) = \sum_{k \geq 0} a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y) \quad \text{in } \underbrace{]-\infty, b] \times [0, 1]}_{\text{«Fictitious» half-guide}}$$

# T-N formulation: Compatibility

Multi-domain formulation:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\ \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\ A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b. \end{array} \right. \quad \text{(TC)}$$



**Compatibility**  $\mathbf{u}_b = \mathbf{u}_\infty$  in  $B_l = \Omega_b \cap \Omega_\infty$

The difference  $\mathbf{v} = \mathbf{u}_b - \mathbf{u}_\infty$  verifies

$$\mathbf{v}(x, y) = \sum_{k \geq 0} a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y) \quad \text{in } \underbrace{]-\infty, b] \times [0, 1]}_{\text{«Fictitious» half-guide}}$$

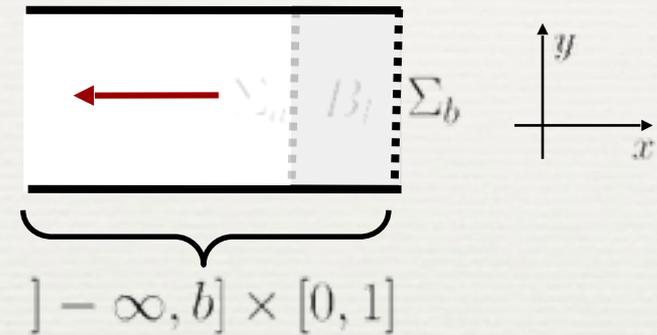
In other words,  $\mathbf{v}$  is an **outgoing** solution of:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{v}) + \omega^2 \mathbf{v} = 0 & \text{in } ]-\infty, b] \times [0, 1], \\ A\nabla \mathbf{v} \cdot \nu = 0 & \text{on } \Sigma_b \cup ]-\infty, b] \times \{0, 1\}, \end{array} \right.$$

# T-N formulation: Compatibility

Multi-domain formulation:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\ \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\ A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b. \end{array} \right. \quad \text{(TC)}$$



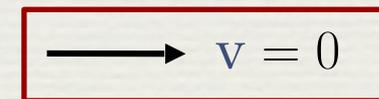
**Compatibility**  $\mathbf{u}_b = \mathbf{u}_\infty$  in  $B_l = \Omega_b \cap \Omega_\infty$

The difference  $\mathbf{v} = \mathbf{u}_b - \mathbf{u}_\infty$  verifies

$$\mathbf{v}(x, y) = \sum_{k \geq 0} a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y) \quad \text{in } \underbrace{]-\infty, b] \times [0, 1]}_{\text{«Fictitious» half-guide}}$$

In other words,  $\mathbf{v}$  is an **outgoing** solution of:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{v}) + \omega^2 \mathbf{v} = 0 & \text{in } ]-\infty, b] \times [0, 1], \\ A\nabla \mathbf{v} \cdot \nu = 0 & \text{on } \Sigma_b \cup ]-\infty, b] \times \{0, 1\}, \end{array} \right.$$



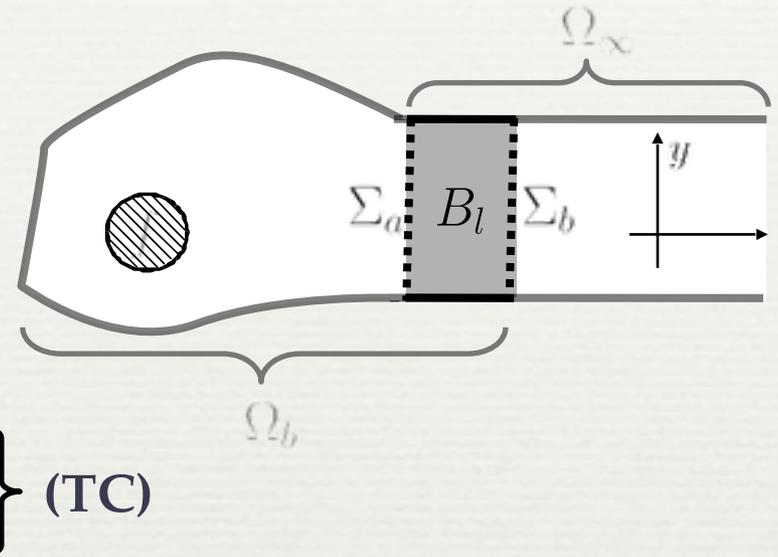
except for **exceptional frequencies** associated to « **edge modes** »

**Remark:** In the **isotropic** case,  $\mathbf{v} = 0$

# T-N formulation: Modal amplitudes

**Equivalent** multi-domain formulation:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\ \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\ A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b. \end{array} \right. \quad \text{(TC)}$$



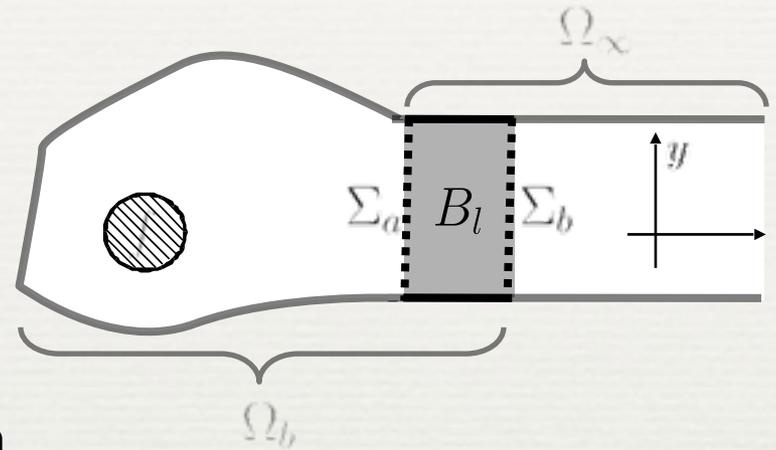
How to **compute the modal amplitudes**  $a_k^+$  given  $\mathbf{u}_b$  ?

$$\mathbf{u}_b(x, y) = \sum_{k \geq 0} a_k^+ e^{i\beta_k(x-a)} \varphi_k^+(y) + a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y)$$

# T-N formulation: Modal amplitudes

**Equivalent** multi-domain formulation:

$$\left\{ \begin{array}{ll} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\ \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\ \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\ A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b. \end{array} \right\} \text{ (TC)}$$



How to **compute the modal amplitudes**  $a_k^+$  given  $\mathbf{u}_b$  ?

$$\mathbf{u}_b(x, y) = \sum_{k \geq 0} a_k^+ e^{i\beta_k(x-a)} \varphi_k^+(y) + a_k^- e^{-i\beta_k(x-a)} \varphi_k^-(y)$$

Thanks to the **bi-orthogonality** relations, it comes:

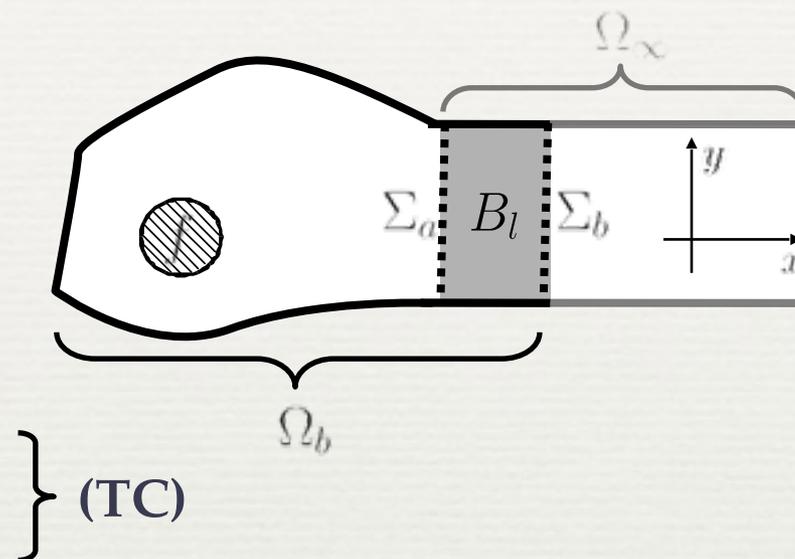
$$a_k^+ = (\mathbf{u}_b, \psi_k^-)_{\Sigma_a} - (A\nabla \mathbf{u}_b \cdot \nu, \varphi_k^-)_{\Sigma_a}$$

**Remark:** This method works only with overlap !

# TtN formulation

**Equivalent** multi-domain formulation:

$$\begin{cases}
 \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\
 \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\
 A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b.
 \end{cases}$$



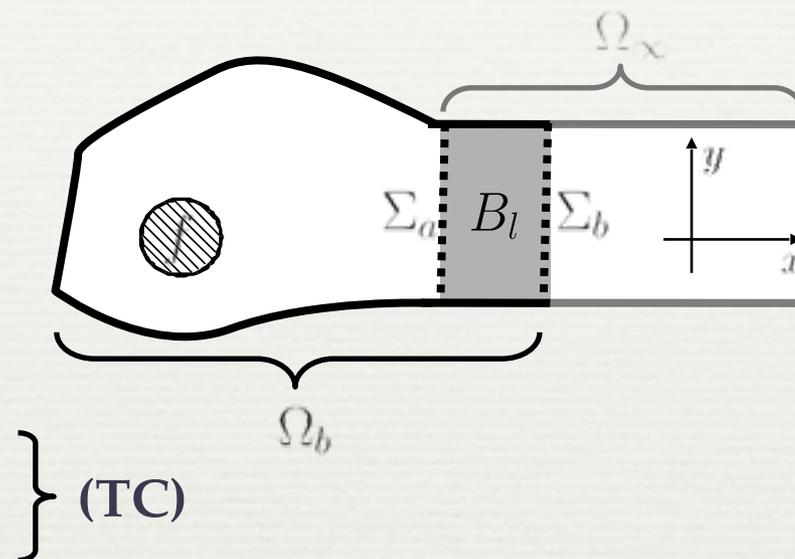
**Formulation in a bounded domain**

$$\begin{cases}
 \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 A\nabla \mathbf{u}_b \cdot \nu = T_{T \rightarrow N}^l(\mathbf{u}_b) & \text{on } \Sigma_b
 \end{cases}$$

# TtN formulation

**Equivalent** multi-domain formulation:

$$\begin{cases}
 \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 \mathbf{u}_\infty(x, y) = \sum_{k \geq 0} a_k^\infty e^{i\beta_k(x-a)} \varphi_k^+(y) & \text{in } \Omega_\infty, \\
 \forall k \in \mathbb{N}, a_k^+ = a_k^\infty & \text{on } \Sigma_a, \\
 A\nabla \mathbf{u}_b \cdot \nu = A\nabla \mathbf{u}_\infty \cdot \nu & \text{on } \Sigma_b.
 \end{cases}$$



**Formulation in a bounded domain**

$$\begin{cases}
 \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\
 A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b \cap \Omega, \\
 A\nabla \mathbf{u}_b \cdot \nu = T_{T \rightarrow N}^l(\mathbf{u}_b) & \text{on } \Sigma_b
 \end{cases}$$

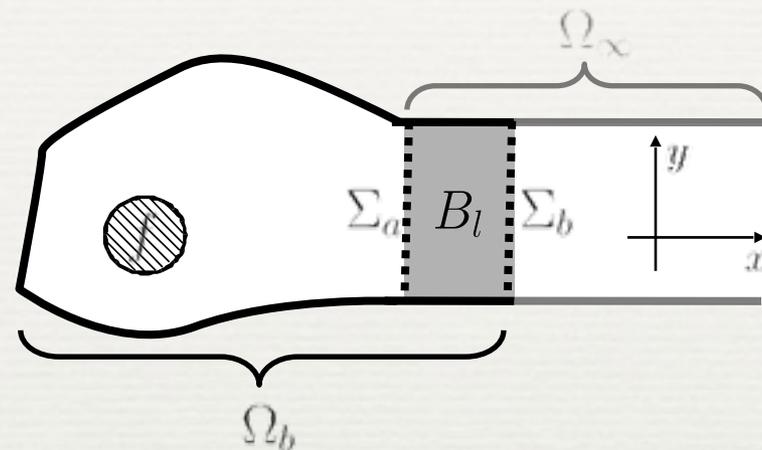
**Remark:**

$\forall l \geq l_{min}, T_{T \rightarrow N}^l(\cdot)$  is compact.

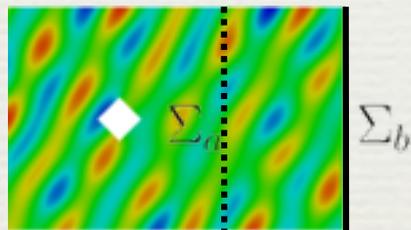
# TtN formulation: illustration

## Formulation in a bounded domain

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}_b) + \omega^2\mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla\mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b, \cap\Omega, \\ A\nabla\mathbf{u}_b \cdot \nu = T_{T \rightarrow N}^l(\mathbf{u}_b) & \text{on } \Sigma_b \end{cases}$$



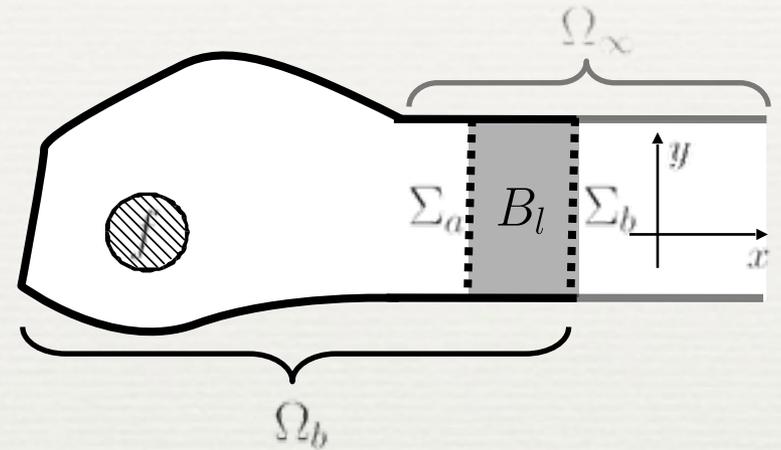
Real part of the solution:



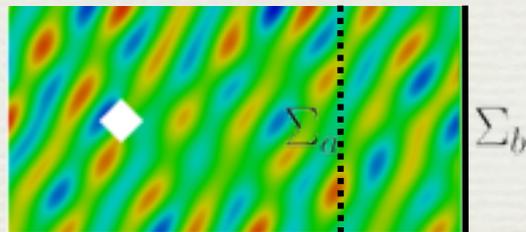
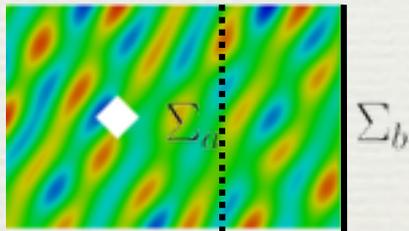
# TtN formulation: illustration

## Formulation in a bounded domain

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}_b) + \omega^2\mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla\mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b, \cap\Omega, \\ A\nabla\mathbf{u}_b \cdot \nu = T_{T \rightarrow N}^l(\mathbf{u}_b) & \text{on } \Sigma_b \end{cases}$$



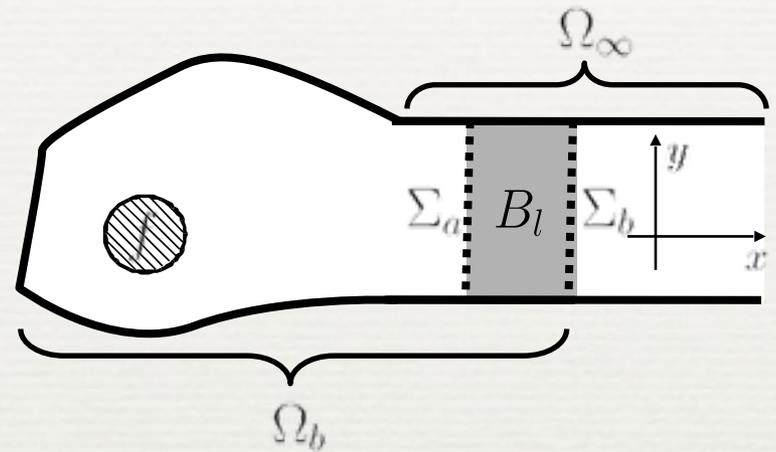
Real part of the solution:



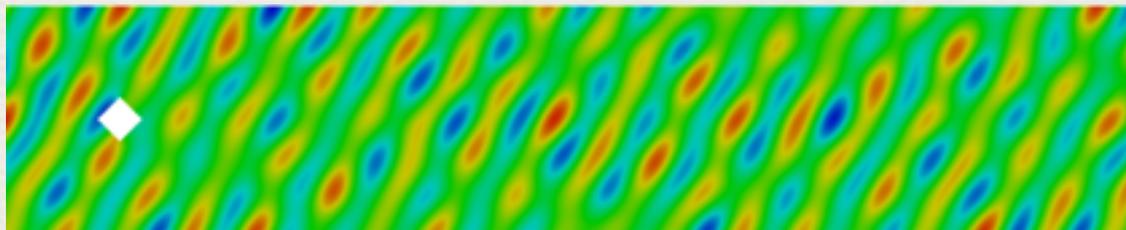
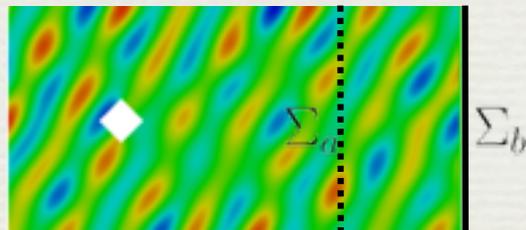
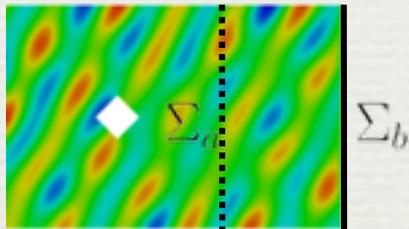
# TtN formulation: illustration

## Formulation in a bounded domain

$$\begin{cases} \operatorname{div}(A\nabla \mathbf{u}_b) + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ A\nabla \mathbf{u}_b \cdot \nu = 0 & \text{on } \partial\Omega_b, \cap \Omega, \\ A\nabla \mathbf{u}_b \cdot \nu = T_{T \rightarrow N}^l(\mathbf{u}_b) & \text{on } \Sigma_b \end{cases}$$



Real part of the solution:



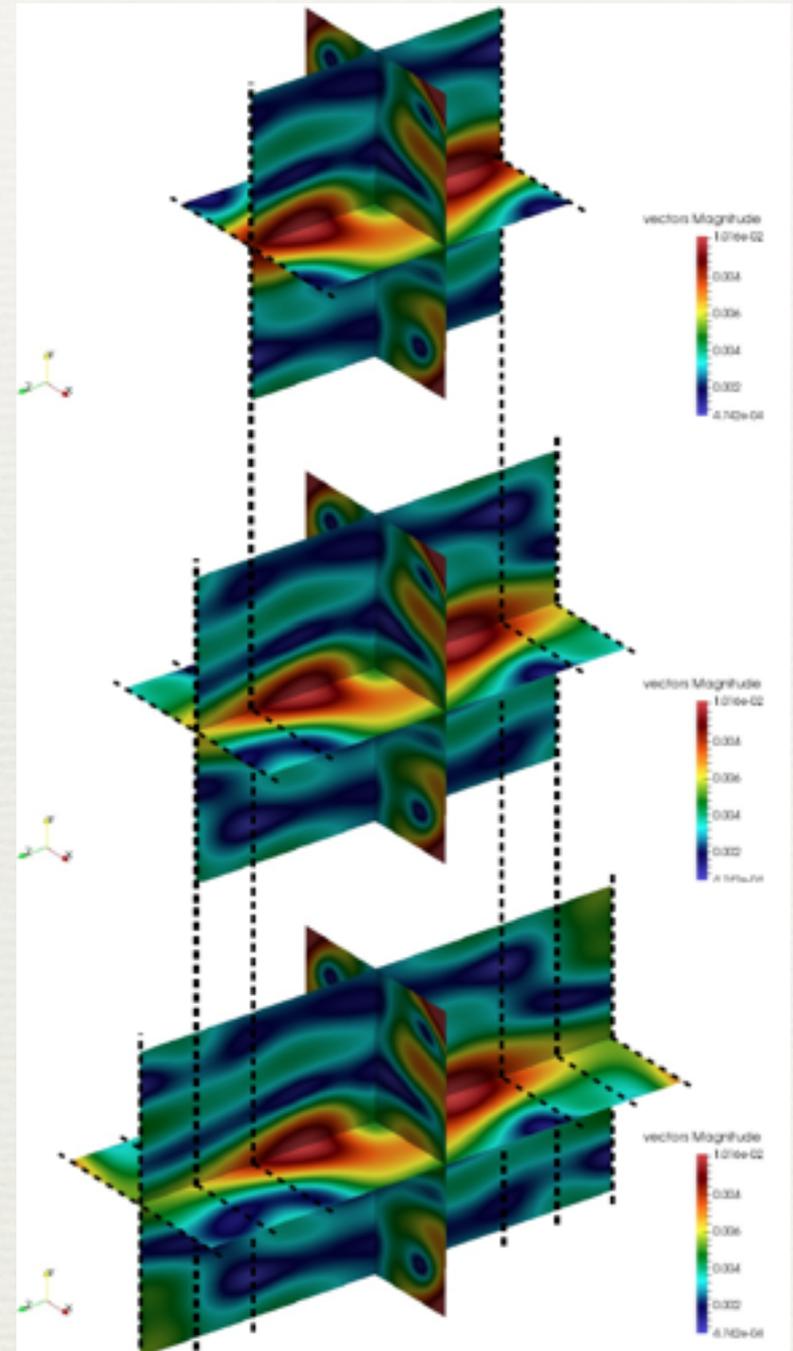
# TtN formulation for the elastic waveguide

And it works also in 3D

Straight waveguide with a rectangular cross-section, made of an anisotropic material:

$$\mathbf{C} = \begin{bmatrix} 32.4 & 20.2 & 11.9 & 7.1 & -9.1 & -15.7 \\ & 24.8 & 10.7 & 5.7 & -6.2 & -12.5 \\ & & 15.4 & 2.4 & -3.4 & -4.2 \\ & & & 6.6 & -4.1 & -6.1 \\ & & & & 8.3 & 7.9 \\ & & & & & 17.4 \end{bmatrix} \times 10^{10} \text{ Pa}$$

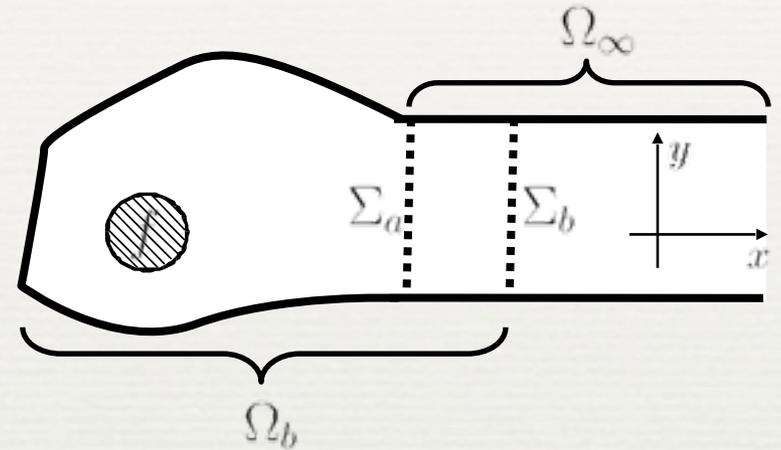
The result is independent of the position of the artificial boundaries.



# In what follows...

Find  $\mathbf{u} \in H_{\text{loc}}^1(\Omega)$  the **outgoing** solution of

$$\begin{cases} \operatorname{div}(A\nabla\mathbf{u}) + \omega^2\mathbf{u} = f & \text{in } \Omega, \\ A\nabla\mathbf{u} \cdot \nu = 0 & \text{on } \partial\Omega, \end{cases}$$



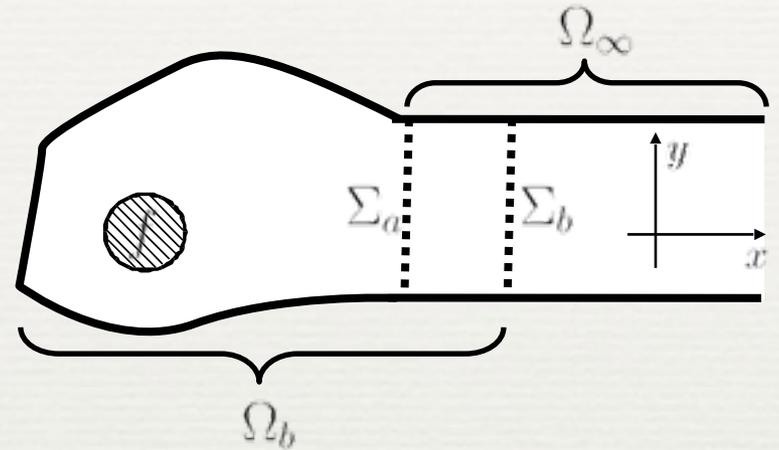
## Outline:

- The modal representation in  $\Omega_\infty$
- The classical « Dirichlet - Neumann » multi-domain formulation
  - Isotropic case**  $A = Id$
- New multi-domain formulation « Transparent - Neumann »
  - Anisotropic case**  $A \neq Id$
- Iterative resolution
  - Isotropic case**  $A = Id$

# Two approaches in the **isotropic** case

## Formulation in a bounded domain

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b, \cap \Omega, \\ \partial_\nu \mathbf{u}_b = T^l_{\dots \rightarrow N}(\mathbf{u}_b) & \text{on } \Sigma_b \end{cases}$$

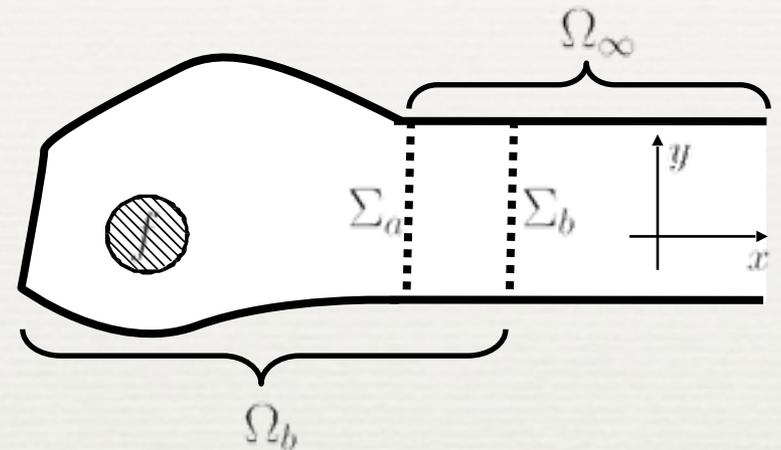


- where:
- $T^l_{\dots \rightarrow N} = T^l_{D \rightarrow N}$   
for the **Dirichlet** - Neumann formulation
  - $T^l_{\dots \rightarrow N} = T^l_{T \rightarrow N}$   
for the **Transparent** - Neumann formulation

# Two approaches in the **isotropic** case

## Formulation in a bounded domain

$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b, \cap \Omega, \\ \underline{\partial_\nu \mathbf{u}_b = T^l_{\dots \rightarrow N}(\mathbf{u}_b)} & \text{on } \Sigma_b \end{cases}$$



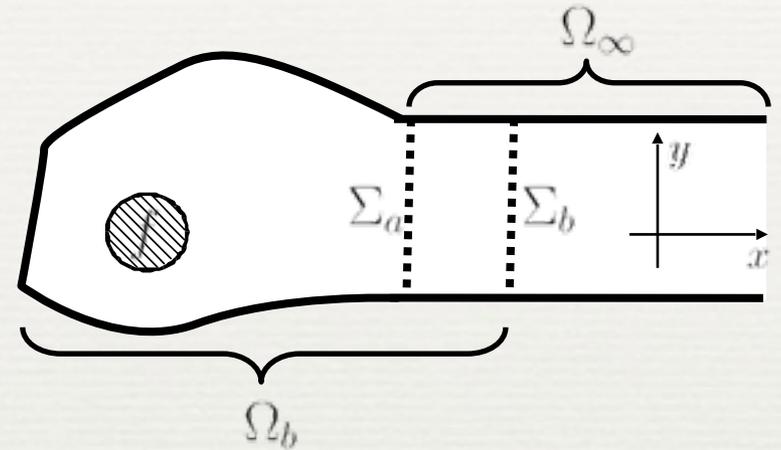
- where:
- $T^l_{\dots \rightarrow N} = T^l_{D \rightarrow N}$   
for the **Dirichlet** - Neumann formulation
  - $T^l_{\dots \rightarrow N} = T^l_{T \rightarrow N}$   
for the **Transparent** - Neumann formulation

→ **Non local** condition

# Schwarz algorithm

## Iterative algorithm

$$\begin{cases} \Delta \mathbf{u}_b^{(n)} + \omega^2 \mathbf{u}_b^{(n)} = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b^{(n)} = 0 & \text{on } \partial\Omega_b, \cap \Omega, \\ \partial_\nu \mathbf{u}_b^{(n)} = T^l_{\dots \rightarrow N}(\mathbf{u}_b^{(n-1)}) & \text{on } \Sigma_b \end{cases}$$



- where:
- $T^l_{\dots \rightarrow N} = T^l_{D \rightarrow N}$   
for the **Dirichlet** - Neumann formulation
  - $T^l_{\dots \rightarrow N} = T^l_{T \rightarrow N}$   
for the **Transparent** - Neumann formulation

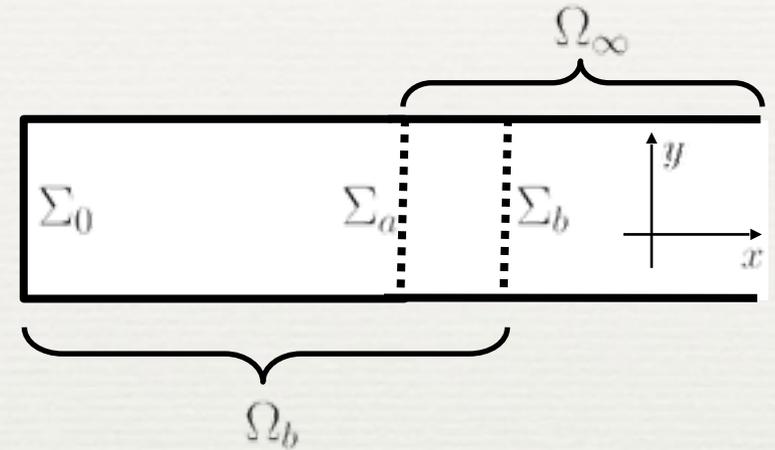
→ **Local** condition

Convergence of the algorithm ?

# Convergence analysis in a straight guide

## Iterative algorithm

$$\begin{cases} \Delta \mathbf{u}_b^{(n)} + \omega^2 \mathbf{u}_b^{(n)} = 0 & \text{in } [0, b] \times [0, 1], \\ \partial_\nu \mathbf{u}_b^{(n)} = 0 & \text{on } [0, b] \times \{0, 1\} \cup \Sigma_0, \\ \partial_\nu \mathbf{u}_b^{(n)} = T^{l \dots \rightarrow N}(\mathbf{u}_b^{(n-1)}) & \text{on } \Sigma_b \end{cases}$$



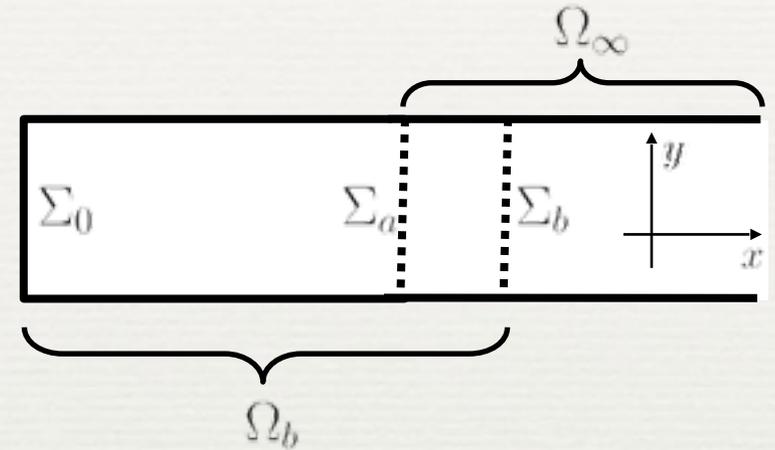
Thanks to the **separable geometry** and the condition on  $\Sigma_0$ , it comes:

$$\mathbf{u}_b^{(n)} = \sum_{k \geq 0} a_k^{(n)} (e^{i\beta_k x} + e^{-i\beta_k x}) \varphi_k(y) \quad \text{in } \Omega_b$$

# Convergence analysis in a straight guide

## Iterative algorithm

$$\begin{cases} \Delta \mathbf{u}_b^{(n)} + \omega^2 \mathbf{u}_b^{(n)} = 0 & \text{in } [0, b] \times [0, 1], \\ \partial_\nu \mathbf{u}_b^{(n)} = 0 & \text{on } [0, b] \times \{0, 1\} \cup \Sigma_0, \\ \partial_\nu \mathbf{u}_b^{(n)} = T^{l \dots \rightarrow N}(\mathbf{u}_b^{(n-1)}) & \text{on } \Sigma_b \end{cases}$$



Thanks to the **separable geometry** and the condition on  $\Sigma_0$ , it comes:

$$\mathbf{u}_b^{(n)} = \sum_{k \geq 0} a_k^{(n)} (e^{i\beta_k x} + e^{-i\beta_k x}) \varphi_k(y) \quad \text{in } \Omega_b$$

**Dirichlet** - Neumann

$$a_k^{(n)} = a_k^{(n-1)} \frac{(e^{i\beta_k a} + e^{-i\beta_k a}) e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}$$

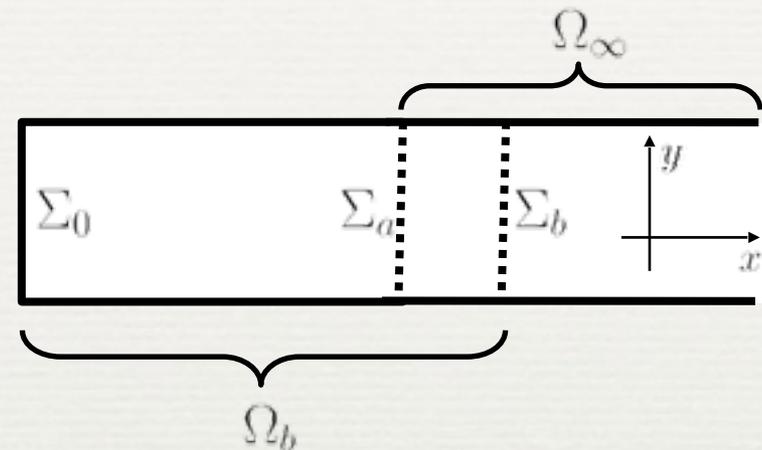
**Transparent** - Neumann

$$a_k^{(n)} = a_k^{(n-1)} \frac{e^{i\beta_k a} e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}$$

# Convergence analysis in a straight guide

## Iterative algorithm

$$\begin{cases} \Delta \mathbf{u}_b^{(n)} + \omega^2 \mathbf{u}_b^{(n)} = 0 & \text{in } [0, b] \times [0, 1], \\ \partial_\nu \mathbf{u}_b^{(n)} = 0 & \text{on } [0, b] \times \{0, 1\} \cup \Sigma_0, \\ \partial_\nu \mathbf{u}_b^{(n)} = T^{l \rightarrow N}(\mathbf{u}_b^{(n-1)}) & \text{on } \Sigma_b \end{cases}$$



Thanks to the **separable geometry** and the condition on  $\Sigma_0$ , it comes:

$$\mathbf{u}_b^{(n)} = \sum_{k \geq 0} a_k^{(n)} (e^{i\beta_k x} + e^{-i\beta_k x}) \varphi_k(y) \quad \text{in } \Omega_b$$

**Dirichlet - Neumann**

$$a_k^{(n)} = a_k^{(n-1)} \underbrace{\frac{(e^{i\beta_k a} + e^{-i\beta_k a}) e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}}_{\lambda_k}$$

**Transparent - Neumann**

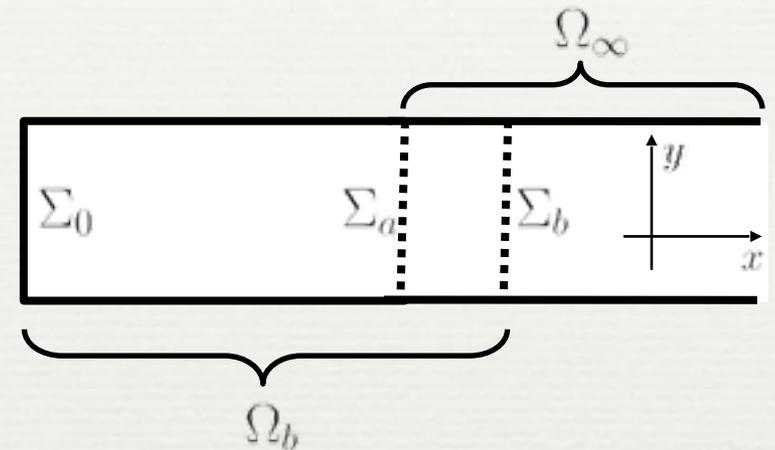
$$a_k^{(n)} = a_k^{(n-1)} \underbrace{\frac{e^{i\beta_k a} e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}}_{\lambda_k}$$

The convergence is ensured if and only if  $\sup |\lambda_k| < 1$

# Convergence analysis in a straight guide

## Iterative algorithm

$$\begin{cases} \Delta \mathbf{u}_b^{(n)} + \omega^2 \mathbf{u}_b^{(n)} = 0 & \text{in } [0, b] \times [0, 1], \\ \partial_\nu \mathbf{u}_b^{(n)} = 0 & \text{on } [0, b] \times \{0, 1\} \cup \Sigma_0, \\ \partial_\nu \mathbf{u}_b^{(n)} = T^{l \dots \rightarrow N}(\mathbf{u}_b^{(n-1)}) & \text{on } \Sigma_b \end{cases}$$



Thanks to the **separable geometry** and the condition on  $\Sigma_0$ , it comes:

$$\mathbf{u}_b^{(n)} = \sum_{k \geq 0} a_k^{(n)} (e^{i\beta_k x} + e^{-i\beta_k x}) \varphi_k(y) \quad \text{in } \Omega_b$$

**Dirichlet - Neumann**

$$a_k^{(n)} = a_k^{(n-1)} \underbrace{\frac{(e^{i\beta_k a} + e^{-i\beta_k a}) e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}}_{\lambda_k}$$

The convergence  
cannot be ensured !

**Transparent - Neumann**

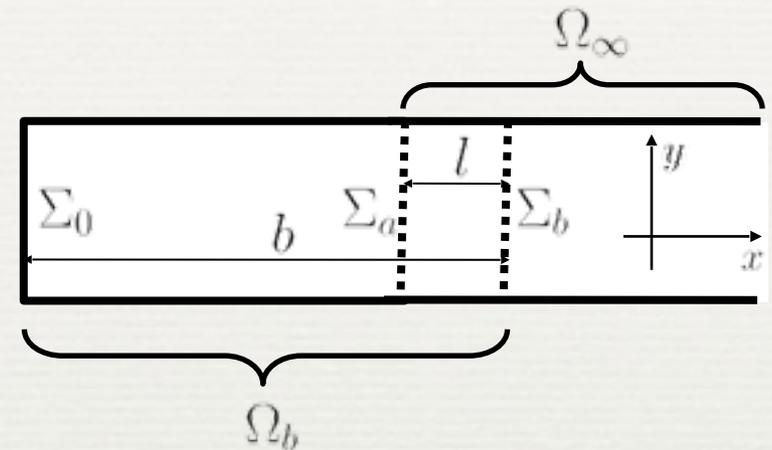
$$a_k^{(n)} = a_k^{(n-1)} \underbrace{\frac{e^{i\beta_k a} e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}}_{\lambda_k}$$

The convergence  
cannot be ensured !

# Convergence analysis in a straight guide

## Iterative algorithm

$$\begin{cases} \Delta \mathbf{u}_b^{(n)} + \omega^2 \mathbf{u}_b^{(n)} = 0 & \text{in } [0, b] \times [0, 1], \\ \partial_\nu \mathbf{u}_b^{(n)} = 0 & \text{on } [0, b] \times \{0, 1\} \cup \Sigma_0, \\ \partial_\nu \mathbf{u}_b^{(n)} = T^{l \rightarrow N}(\mathbf{u}_b^{(n-1)}) & \text{on } \Sigma_b \end{cases}$$



Thanks to the **separable geometry** and the condition on  $\Sigma_0$ , it comes:

$$\mathbf{u}_b^{(n)} = \sum_{k \geq 0} a_k^{(n)} (e^{i\beta_k x} + e^{-i\beta_k x}) \varphi_k(y) \quad \text{in } \Omega_b$$

### Dirichlet - Neumann

$$a_k^{(n)} = a_k^{(n-1)} \underbrace{\frac{(e^{i\beta_k a} + e^{-i\beta_k a}) e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}}_{\lambda_k \underset{k \rightarrow \infty}{\sim} e^{-2|\beta_k|l}}$$

The convergence  
cannot be ensured !

### Transparent - Neumann

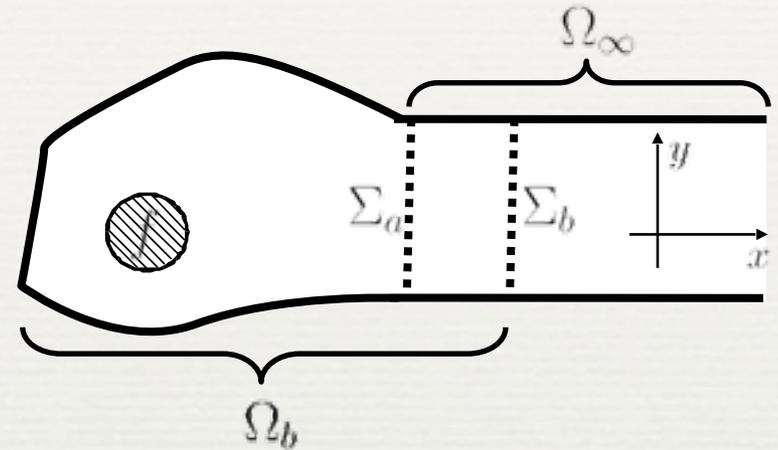
$$a_k^{(n)} = a_k^{(n-1)} \underbrace{\frac{e^{i\beta_k a} e^{i\beta_k l}}{e^{i\beta_k b} - e^{-i\beta_k b}}}_{\lambda_k \underset{k \rightarrow \infty}{\sim} e^{-2|\beta_k|b}}$$

The convergence  
cannot be ensured !

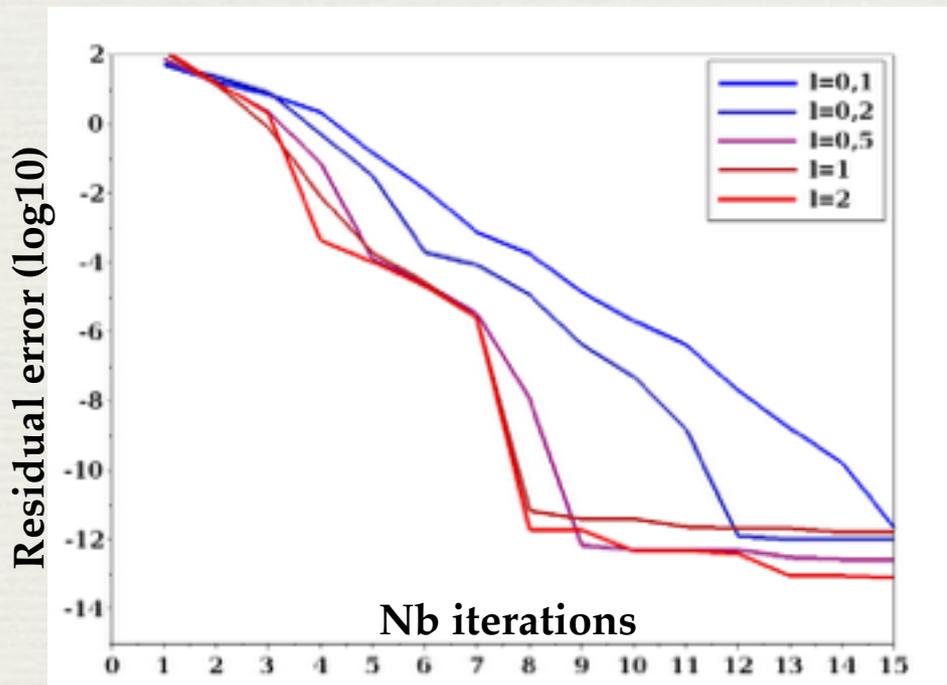
# GMRES convergence: illustration

Formulation in a bounded domain

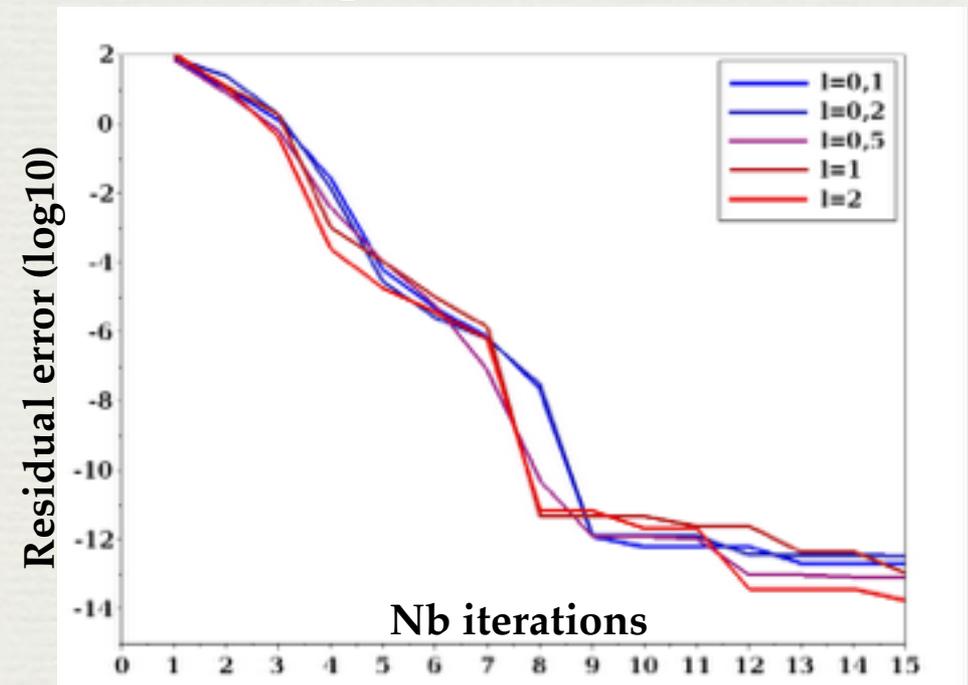
$$\begin{cases} \Delta \mathbf{u}_b + \omega^2 \mathbf{u}_b = f & \text{in } \Omega_b, \\ \partial_\nu \mathbf{u}_b = 0 & \text{on } \partial\Omega_b, \cap \Omega, \\ \partial_\nu \mathbf{u}_b = T^l \dots \rightarrow_N(\mathbf{u}_b) & \text{on } \Sigma_b \end{cases}$$



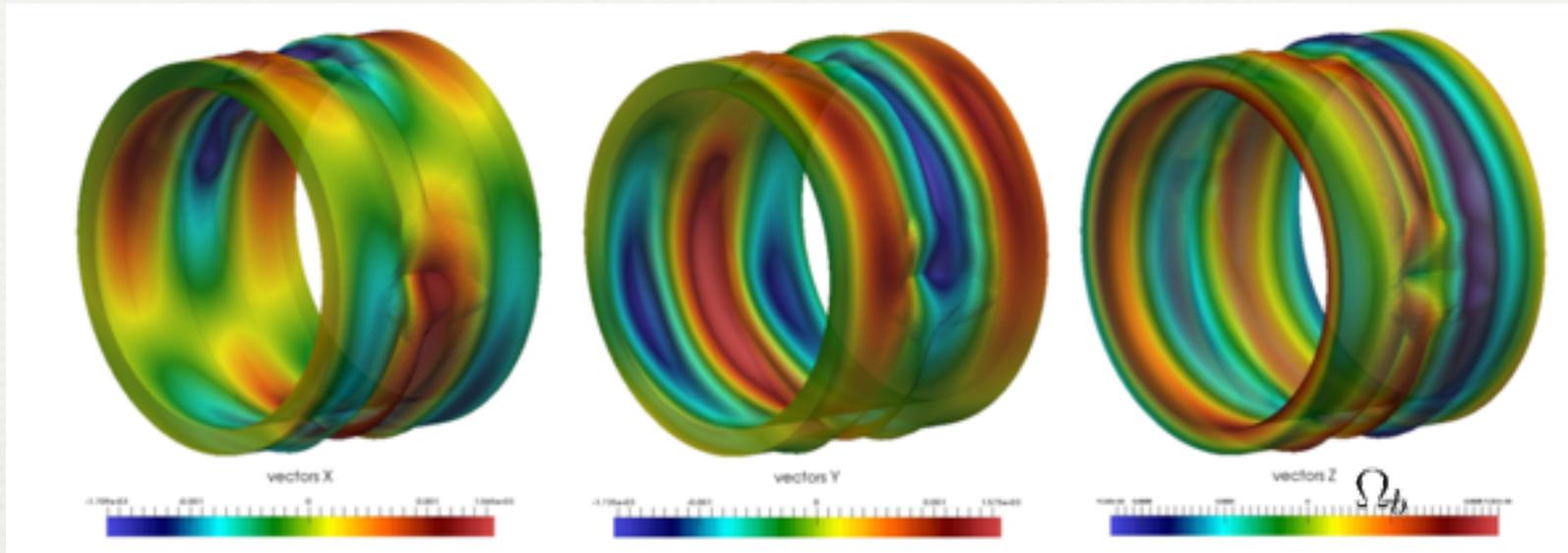
Dirichlet - Neumann



Transparent - Neumann

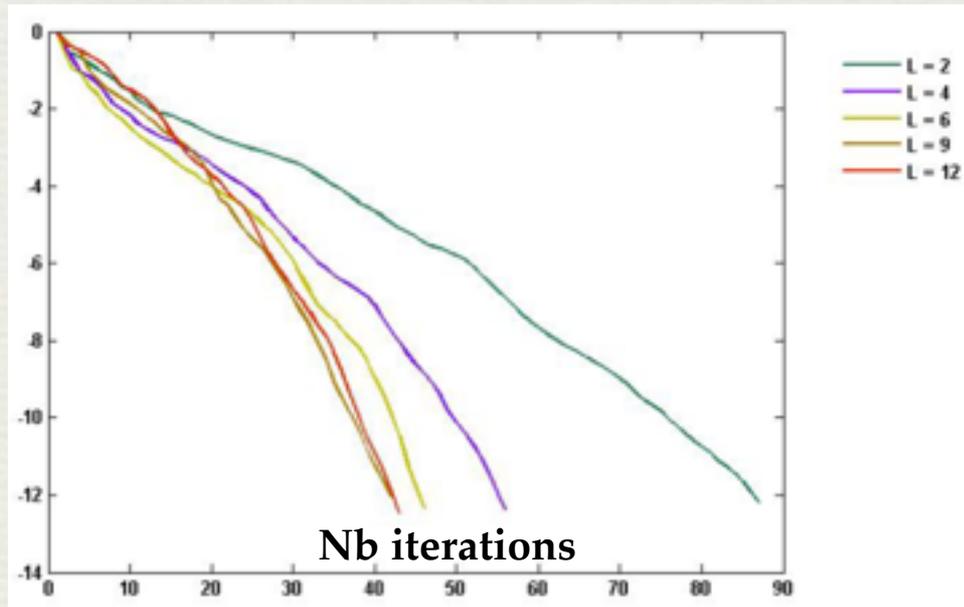


# GMRES convergence: illustration in 3D

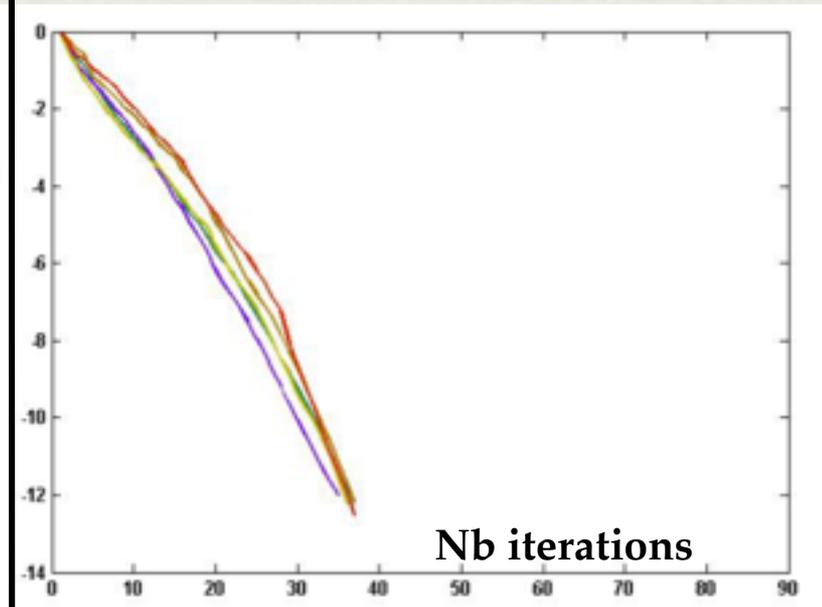


Y - Robin

Residual error (log10)



Transparent - Robin



# Conclusion

---

## Advantages of the **Transparent** – Neumann formulation:

- Works for anisotropic elastic waveguides
- No « box frequencies »
- Benefit for an iterative resolution whatever the size of the overlap is !

**Vahan Baronian, Anne-Sophie Bonnet-Ben Dhia, Sonia Fliss and Antoine Tonnoir**  
*Iterative methods for scattering problems in isotropic and anisotropic elastic waveguides, to appear in Wave Motion*

# Questions ?

---

## Advantages of the **Transparent** – Neumann formulation:

- Works for anisotropic elastic waveguides
- No « box frequencies »
- Benefit for an iterative resolution whatever the size of the overlap is !

**Thank you for your attention !**

**Vahan Baronian, Anne-Sophie Bonnet-Ben Dhia, Sonia Fliss and Antoine Tonnoir**  
*Iterative methods for scattering problems in isotropic and anisotropic elastic waveguides, to appear in Wave Motion*