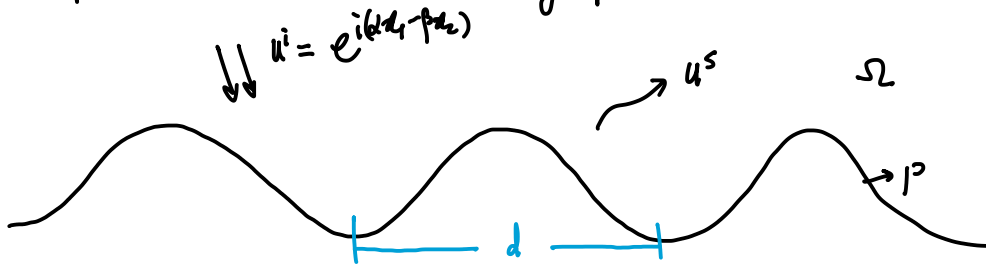


1.6 periodic problems and integral equations

Tuesday, February 26, 2019 4:35 PM

§1.6.1 periodic Green's function and layer potential



Consider the scattering by a periodic surface $P := \{(x_1, x_2) \mid x_2 = f(x_1)\}$.

The total field $u = u^i + u^s$, where u^s is the scattered field. u satisfies

$$\begin{cases} \Delta u + k^2 u = 0 & \text{in } \Omega \\ u = 0 & \text{on } P \end{cases} \quad (1.6.1)$$

Due to the quasi-periodicity of the incident wave u^i , we also require that

u is quasi-periodic in the sense that $u(x_1, x_2) = e^{i\alpha x_1} v(x_1, x_2) \quad \forall x_1 \in \mathbb{R}$

where $v(x_1, x_2)$ is a periodic function with period d . This is equivalent to

the condition $u(x_1 + d, x_2) = e^{i\alpha d} u(x_1, x_2) \quad \forall x_1 \in \mathbb{R}$.

To impose the radiation condition at infinity, we consider the solution

in the domain $\Omega_H := \{(x_1, x_2) \mid x_2 > H\}$. Due to the quasi-periodicity of u^i ,

we have $u^i(x_1, x_2) = e^{i\alpha x_1} v^i(x_1, x_2)$, where $v^i(x_1, x_2) = \sum_{n=-\infty}^{\infty} v_n^i(x_2) e^{i \frac{2\pi n}{d} x_1}$.

By substituting into the Helmholtz equation $\Delta u^i + k^2 u^i = 0$, we obtain

$$v_n''(x_2) + \beta_n^2 v_n(x_2) = 0, \text{ where } \alpha_n = \alpha + \frac{2\pi n}{d}, \beta_n = \begin{cases} \sqrt{k^2 - \alpha_n^2}, & |\alpha_n| \leq k \\ i\sqrt{\alpha_n^2 - k^2}, & |\alpha_n| > k \end{cases}$$

$\Rightarrow v_n(x_2) = C_n^+ e^{i\beta_n x_2} + C_n^- e^{-i\beta_n x_2}$, and the scattered field

$$u^s(x_1, x_2) = \sum_{n=-\infty}^{\infty} C_n^+ e^{i(\alpha_n x_1 + \beta_n x_2)} + C_n^- e^{i(\alpha_n x_1 - \beta_n x_2)} \quad \text{for } x_2 > H.$$

outgoing wave mode incoming wave mode

We enforce the outgoing condition by letting $u^s(x_1, x_2) = \sum_{n=-\infty}^{\infty} C_n^+ e^{i(\alpha_n x_1 + \beta_n x_2)}$

Remark If $\beta_n > 0$ is real, the mode $e^{i(\alpha_n x_1 + \beta_n x_2)}$ is a propagating mode;

if $|\alpha_n| > k$ s.t. β_n is a complex number, $e^{i(\alpha_n x_1 + \beta_n x_2)}$ is an evanescent mode which decays exponentially in x_2 direction.

Quasi-periodic Green's function

Define $\bar{\Phi}^{\text{sp}}(z, y) = \sum_{n=-\infty}^{\infty} \bar{\Phi}_k(z, y^{(n)}) e^{i\alpha n d}$, where $y^{(n)} = y + (nd, 0)$, $\bar{\Phi}_k(z, y) = \frac{i}{4} H_0^{(1)}(k\sqrt{|z-y|})$.

We have $\bar{\Phi}^{\text{sp}}(z, y) = \frac{i}{4} \sum_{n=-\infty}^{\infty} H_0^{(1)}(k\sqrt{|z-y^{(n)}|}) e^{i\alpha n d}$, and $|z-y^{(n)}| = \sqrt{(x_1 - y_1 - nd)^2 + (z_2 - y_2)^2}$.

Thus for convenience we rewrite $\bar{\Phi}^{\text{sp}}(z, y)$ as

$$G(z_1, z_2, z_1 - y_1) = \sum_{n=-\infty}^{\infty} G_k(z_1 - y_1 - nd, z_2 - y_2) e^{i\alpha n d}, \text{ where } G_k(z_1 - y_1, z_2 - y_2) = \frac{i}{4} H_0^{(1)}(k\sqrt{|z-y|}).$$

From the above expression, without loss of generality we may assume that $y_1 = y_2 = 0$.

The following holds for Green's function $G(z_1, z_2)$:

(i) $G(z_1, z_2)$ is quasi-periodic in z_1 , s.t. $G(z_1 + d, z_2) = e^{i\alpha d} G(z_1, z_2)$.

this follows by observing that

$$G(z_1 + d, z_2) = \sum_{n=-\infty}^{\infty} G_k(z_1 - (n+1)d, z_2) e^{i\alpha(n+1)d} = e^{i\alpha d} G(z_1, z_2).$$

(ii) $\Delta G(z_1, z_2) + k^2 G(z_1, z_2) = - \sum_{n=-\infty}^{\infty} \delta(z - y^{(n)}) e^{i\alpha n d}$, where $y^{(n)} = (nd, 0)$

(iii) $G(z_1, z_2) = e^{i\alpha z_1} G_p(z_1, z_2)$, where $G_p(z_1, z_2)$ is periodic in z_1 . In addition,
 $(\Delta + 2i\alpha d \partial_{z_1} + k^2 - d^2) G_p(z_1, z_2) = - \sum_{n=-\infty}^{\infty} \delta(z - y^{(n)})$, where $y^{(n)} = (nd, 0)$.

The quasi-periodicity follows from (i).

By substituting $G(z_1, z_2) = e^{i\alpha z_1} G_p(z_1, z_2)$ into (ii), we have

$$e^{i\alpha z_1} (\Delta + 2i\alpha d \partial_{z_1} + k^2 - d^2) G_p(z_1, z_2) = - \sum_{n=-\infty}^{\infty} \delta(z - y^{(n)}) e^{i\alpha n d} = - \sum_{n=-\infty}^{\infty} \delta(z - y^{(n)}) e^{i\alpha z_1}$$

Thus the equation for $G_p(z_1, z_2)$ follows.

(iv) The quasi-periodic Green's function $G(z_1, z_2)$ adopts the following spectral decomposition:

$$G(z_1, z_2) = \frac{i}{2d} \sum_{n=-\infty}^{\infty} \frac{1}{\beta_n} e^{i(\alpha_n z_1 + \beta_n |z_2|)}, \quad \alpha_n = d + \frac{2\pi n}{d}, \quad \beta_n = \begin{cases} \sqrt{k^2 - \alpha_n^2} & |\alpha_n| \leq k, \\ i\sqrt{\alpha_n^2 - k^2} & |\alpha_n| > k. \end{cases}$$

In view of (iii), expand $G_p(z_1, z_2) = \sum_{n=-\infty}^{\infty} g_n(z_2) e^{i \frac{2\pi n}{d} z_1}$ (1.6.1)

Substitute into the equation in (iii) we have

$$\sum_{n=-\infty}^{\infty} \left[g_n''(z_2) + (k^2 - \alpha_n^2) g_n(z_2) \right] e^{i \frac{2\pi n}{d} z_1} = - \sum_{n=-\infty}^{\infty} \delta(z_1 - nd) \delta(z_2)$$

Using the Poisson formula $\sum_{n=-\infty}^{\infty} \delta(z_1 - nd) = \frac{1}{d} \sum_{n=-\infty}^{\infty} e^{i \frac{2\pi n}{d} z_1}$, it follows that

$$g_n''(x_n) + (\beta_n^2 - d_n^2) g_n(x_n) = -\frac{1}{d} \delta(x_n)$$

Solving the above equation gives $g_n(x_n) = \frac{i}{2d\beta_n} e^{i\beta_n|x_n|}$. (1.6.2)

The spectral decomposition of $G(x_n, x_n)$ follows by combining (1.6.1), (1.6.2) & (iii).

Exercise. Show that the outgoing Green's function for the equation

$$g_n''(x_n) + (\beta_n^2 - d_n^2) g_n(x_n) = -\frac{1}{d} \delta(x_n)$$

is given by (1.6.2).

Layer potentials and boundary integral equations

Let $\Omega_0 := \{x \in \Omega \mid 0 < x_1 < d\}$ be the domain of the reference period for the periodic problem (1.6.1). Let $P_0 := \{x \in P \mid 0 < x_1 < d\}$.

Define the single-layer and double-layer potentials as

$$u(x) = \int_{P_0} \overline{\Phi}^{\text{SP}}(x, y) \varphi(y) ds_y, \quad x \in \Omega_0,$$

$$v(x) = \int_{P_0} \frac{\partial \overline{\Phi}^{\text{SP}}(x, y)}{\partial n_y} \varphi(y) ds_y, \quad x \in \Omega_0. \quad n_y: \text{unit normal direction pointing to } \Omega.$$

Noting that $\overline{\Phi}^{\text{SP}}(x, y) = \sum_{n=-\infty}^{\infty} \overline{\Phi}_k(x, y^{(n)}) e^{i\alpha n d}$, by a change of variable, we obtain

$$u(x) = \int_P \overline{\Phi}_k(x, y) \tilde{\varphi}(y) ds_y,$$

where $\tilde{\varphi}(y)$ is the quasi-periodic extension of $\varphi(y)$ to the whole boundary P ,

$$\text{or } \tilde{\varphi}(y) = e^{i\alpha n d} \varphi(y_0), \quad y \in P_0 + (nd, 0), \quad y_0 = y - (nd, 0) \in P_0.$$

Therefore, $u(x)$ can be extended continuously to the boundary P_0 .

Similarly, $v(x)$ can be written as $v(x) = \int_P \frac{\partial \overline{\Phi}_k(x, y)}{\partial n_y} \tilde{\varphi}(y) ds_y$, and we obtain the usual

jump relation: $V_+(x_0) = \lim_{x \rightarrow x_0 \in P_0} v(x) = \int_{P_0} \frac{\partial \overline{\Phi}^{\text{SP}}(x_0, y)}{\partial n_y} \varphi(y) ds_y + \frac{1}{2} \varphi(x_0)$.

For the periodic problem (1.6.1), now we can formulate the integral equation

$$S\varphi = -u^s \quad \text{or} \quad \frac{1}{2}\varphi + K\varphi = -u^s \quad \text{on } P_0.$$

by expressing the scattered field u^s as the single or double layer potential.

$$\begin{aligned} \text{In the above, } [S\varphi](x) &:= \int_{P_0} \Phi^{\text{SP}}(x,y) \varphi(y) ds_y, \quad x \in P_0. \\ [K\varphi](x) &:= \int_{P_0} \frac{\partial \Phi^{\text{SP}}(x,y)}{\partial n_y} \varphi(y) ds_y, \quad x \in P_0. \end{aligned}$$

§ 1.6.2 Computation of periodic Green's function

Accelerated computation by Kummer's transformation

Take the spectral decomposition of the Green's function

$$G(x_1, x_2) = \frac{i}{2d} \sum_{n \neq 0} \frac{1}{\beta_n} e^{i\alpha_n x_1 + i\beta_n |x_2|}.$$

The Kummer's transformation seeks to decompose $G(x_1, x_2)$ as

$$G(x_1, x_2) = \underbrace{\text{the sum of slowly convergent series}} + \text{the sum of fast convergent series}$$

↓
Find equivalent analytic expressions or accelerated computation

To do that, we do the expansion of mode for $n \gg 1$. Let us set $d=2\pi$ for simplicity.

$$\beta_n = i \sqrt{\alpha_n^2 - k^2} = i \sqrt{(\alpha + n)^2 - k^2} = i |n| \sqrt{\left(1 + \frac{\alpha}{n}\right)^2 - \frac{k^2}{n^2}} = i |n| \left(1 + \frac{\alpha}{n} - \frac{k^2}{2n^2} + O\left(\frac{1}{n^3}\right)\right).$$

$$\frac{1}{\beta_n} = \frac{1}{i |n|} \left(1 - \frac{\alpha}{n} + \frac{k^2 + 2\alpha^2}{2n^2} + O\left(\frac{1}{n^3}\right)\right).$$

$$\begin{aligned} e^{i\beta_n |x_2|} &= e^{-|n| \left(1 + \frac{\alpha}{n} - \frac{k^2}{2n^2} + O\left(\frac{1}{n^3}\right)\right) |x_2|} = e^{-(|n| + \text{sign}(n)\alpha) |x_2|} \cdot e^{\frac{k^2}{2n^2} |x_2|} \cdot \left(1 + O\left(\frac{1}{n^2}\right)\right). \\ &= e^{-(|n| + \text{sign}(n)\alpha) |x_2|} \cdot \left(1 + \frac{k^2}{2|n|} |x_2| + O\left(\frac{1}{n^2}\right)\right). \end{aligned}$$

$$\Rightarrow \frac{i}{\beta_n} e^{i\alpha_n x_1 + i\beta_n |x_2|} = e^{i\alpha_n x_1 - |n|x_2 - \text{sign}(n)\alpha |x_2|} \cdot \frac{1}{|n|} \left(1 - \frac{\alpha}{n} + \frac{k^2}{2|n|} |x_2| + O\left(\frac{1}{n^2}\right)\right).$$

$$\text{Define } \underline{G_1(x_1, x_2)} := \frac{i}{2d} \sum_{n \neq 0} e^{i\alpha_n x_1 - |n|x_2 - \text{sign}(n)\alpha |x_2|} \cdot \left(\frac{1}{|n|} - \frac{\alpha}{n|n|} + \frac{k^2}{2n^2} |x_2|\right)$$

$$\underline{G_2(x_1, x_2)} = G(x_1, x_2) - G_1(x_1, x_2).$$

Then $G_2(x_1, x_2) = \sum_{n \neq 0} a_n(x_1, x_2)$, where $|a_n| = O\left(\frac{1}{n^3}\right)$ for $n \gg 1$.

$$G_1(x_1, x_2) = \frac{1}{2d} \sum_{n \neq 0} e^{i\alpha_n x_1 - |n|x_2 - \alpha |x_2|} \left(\frac{1}{n} + \frac{k^2 |x_2| - 2\alpha}{2n^2}\right) + \frac{1}{2d} \sum_{n=1}^{\infty} e^{i\alpha_n x_1 + n|x_2| + \alpha |x_2|} \left(-\frac{1}{n} + \frac{k^2}{2n}\right)$$

$$= \frac{1}{2d} e^{i\alpha z_1 - d|z_1|} \sum_{n=1}^{\infty} \left[e^{i z_1 - |z_1|} \right]^n \left(\frac{1}{n} + \frac{1}{2n^2} (k^2 |z_1| - 2d) \right) + \frac{1}{2d} e^{i\alpha z_1 + d|z_1|} \sum_{n=1}^{\infty} \left[e^{-i z_1 - |z_1|} \right]^n \left(\frac{1}{n} + \frac{1}{2n^2} (k^2 |z_1| + 2d) \right).$$

Introduce the polylogarithm function $Li_s(z) = \sum_{n=1}^{\infty} \frac{z^n}{n^s}$. In particular, $Li_1(z) = -\log(1-z)$ and $Li_2(z)$ can be computed efficiently and with high-order accuracy.
 for $|z| \leq 1, z \neq 1$

Then $G_1(z_1, z_2)$ can be written as

$$G_1(z_1, z_2) = \frac{1}{2d} e^{i\alpha z_1 - d|z_1|} \left[Li_1(e^{i z_1 - |z_1|}) + Li_2(e^{i z_1 - |z_1|}) (k^2 |z_1| + 2d) \right] + \frac{1}{2d} e^{i\alpha z_1 + d|z_1|} \left[Li_1(e^{-i z_1 - |z_1|}) + Li_2(e^{-i z_1 - |z_1|}) (k^2 |z_1| + 2d) \right].$$

Ewald representation (d=2π)

Semigroup. Consider the time-dependent problem

$$\begin{cases} u'(t) = L u(t), t \geq 0 \\ u(0) = u_0 \end{cases} \quad \text{where } u: [0, \infty) \rightarrow \text{Hilbert space } H$$

L : linear operator from H to H .

Then the solution $u(t)$ can be expressed as $u(t) = S(t) u_0 = e^{Lt} u_0$, where $S(t): H \rightarrow H$ is continuous.

$\{S(t)\}_{t \geq 0}$ is called a semigroup if (i) $S(0)u = u$, (ii) $S(t_1 + t_2)u = S(t_1)S(t_2)u = S(t_2)S(t_1)u$.

The operator L is called the generator of the semigroup $\{S(t)\}_{t \geq 0}$.

The following holds for resolvent $(\lambda - L)^{-1}$ and the associated Semigroup $\{S(t)\}_{t \geq 0}$.

If $\lambda \in \rho(L)$, then $(\lambda - L)^{-1} u = \int_0^{\infty} e^{-\lambda t} \cdot S(t) u \, dt = \int_0^{\infty} e^{(L-\lambda)t} u \, dt$ (1.6.3)

Let us now consider the computation of the Green's function $G(x, y)$.

Let us now consider the computation of one Green's function $G(z_1, z_2)$:

$$G(z_1, z_2) = \frac{i}{2d} \sum_{n=-\infty}^{\infty} \frac{1}{\beta_n} e^{i d_n z_1 + i \beta_n z_2} =: \frac{1}{d} \sum_{n=-\infty}^{\infty} g_n(z_2) e^{i d_n z_1},$$

where $g_n(z_2)$ solves $-g_n''(z_2) - (k^2 - d_n^2) g_n(z_2) = \delta(z_2)$.

Define $L := \frac{d^2}{dz_2^2}$, $\lambda_n = d_n^2 - k^2$.

We have $(\lambda_n - L) g_n(z_2) = \delta(z_2)$, and the resolvent kernel is given by $g_n(z_2)$.

Namely, $(\lambda_n - L)^{-1} \varphi = \int_{-\infty}^{\infty} g_n(z_2 - y_2) \varphi(y_2) dy_2$. (1.6.4)

On the other hand, from the relation (1.6.3), it follows that

$$(\lambda_n - L)^{-1} \varphi = \int_0^{\infty} e^{-(\lambda_n - L)t} \varphi dt = \int_0^{\infty} \int_{-\infty}^{\infty} g(t; z_2 - y_2) \varphi(y_2) dy_2 e^{-\lambda_n t} dt, \quad (1.6.5)$$

where $g(t; z_2 - y_2) = \frac{1}{\sqrt{4\pi t}} e^{-\frac{(z_2 - y_2)^2}{4t}}$ is the fundamental solution for the time-dependent

operator $\frac{\partial}{\partial t} - L = \frac{\partial}{\partial t} - \frac{\partial^2}{\partial z_2^2}$.

(1.6.4) and (1.6.5) imply that $g_n(z_2) = \int_0^{\infty} \frac{1}{\sqrt{4\pi t}} e^{-\lambda_n t - \frac{z_2^2}{4t}} dt$

Therefore, the quasi-periodic Green's function

$$\begin{aligned} G(z_1, z_2) &= \frac{1}{d} \sum_{n=-\infty}^{\infty} e^{i d_n z_1} \int_0^{\infty} \frac{1}{\sqrt{4\pi t}} e^{-\lambda_n t - \frac{z_2^2}{4t}} dt \\ &= \frac{1}{d} \sum_{n=-\infty}^{\infty} e^{i d_n z_1} \int_0^E \frac{1}{\sqrt{4\pi t}} e^{-\lambda_n t - \frac{z_2^2}{4t}} dt + \frac{1}{d} \sum_{n=-\infty}^{\infty} e^{i d_n z_1} \int_E^{+\infty} \frac{1}{\sqrt{4\pi t}} e^{-\lambda_n t - \frac{z_2^2}{4t}} dt \\ &=: G_1(z_1, z_2) + G_2(z_1, z_2), \end{aligned}$$

where E is a constant.

First, $\int_E^{+\infty} \frac{1}{\sqrt{4\pi t}} e^{-\lambda_n t - \frac{z_2^2}{4t}} dt = \frac{1}{\sqrt{\pi}} \int_E^{+\infty} e^{-\left(\sqrt{\lambda_n t} + \frac{z_2}{2\sqrt{t}}\right)^2} \frac{dt}{2\sqrt{t}} \cdot e^{\sqrt{\lambda_n} z_2}$

$$\stackrel{\tau = \sqrt{t}}{=} \frac{1}{\sqrt{\pi}} \int_E^{+\infty} e^{-\left(\sqrt{\lambda_n} \tau + \frac{z_2}{2\tau}\right)^2} d\tau \cdot e^{\sqrt{\lambda_n} z_2}$$

$$\int_{\sqrt{\lambda_n} z_2}^{+\infty} \frac{1}{\sqrt{\pi}} e^{-s^2} ds \quad \left(s = \sqrt{\lambda_n} \tau + \frac{z_2}{2\tau} \right)$$

$$\text{Set } |s_2 = \sqrt{\lambda_n} z_2 - \frac{z_2}{2E} = \frac{1}{2\sqrt{\lambda_n} \sqrt{E}} \left(\int_{\sqrt{\lambda_n} E + \frac{z_2}{2E}}^{E + z_2} e^{-s^2} ds + \int_{\sqrt{\lambda_n} E - \frac{z_2}{2E}}^{E - z_2} e^{-s^2} ds \right)$$

$$= \frac{e^{\sqrt{\lambda_n} z_2}}{4\sqrt{\lambda_n}} \operatorname{erfc}\left(\sqrt{\lambda_n} E + \frac{z_2}{2E}\right) + \frac{e^{-\sqrt{\lambda_n} z_2}}{4\sqrt{\lambda_n}} \operatorname{erfc}\left(\sqrt{\lambda_n} E - \frac{z_2}{2E}\right),$$

where $\operatorname{erfc}(z) = 1 - \operatorname{erf}(z) = \frac{2}{\sqrt{\pi}} \int_z^{+\infty} e^{-s^2} ds$.

$$\Rightarrow G_2(z_1, z_2) = \frac{1}{d} \sum_{n=-\infty}^{\infty} \frac{e^{i\alpha_n z_1}}{4\sqrt{\lambda_n}} \left[e^{\sqrt{\lambda_n} z_2} \operatorname{erfc}\left(\sqrt{\lambda_n} E + \frac{z_2}{2E}\right) + e^{-\sqrt{\lambda_n} z_2} \operatorname{erfc}\left(\sqrt{\lambda_n} E - \frac{z_2}{2E}\right) \right]$$

The coefficient decays exponentially w.r.t. n .

To compute $G_1(z_1, z_2)$ efficiently, let us introduce the theta function

$$V(z, q) = \sum_{n=-\infty}^{\infty} e^{i\pi n^2 z + i2\pi n z}$$

The following Jacobi identity holds: $V\left(\frac{z}{q}, -\frac{1}{q}\right) = \sqrt{-iq} e^{i\pi \frac{z^2}{q}} V(z, q)$. (1.6.6)

$$G_1(z_1, z_2) = \frac{1}{d} \sum_{n=-\infty}^{\infty} e^{i\alpha_n z_1} \int_0^E \frac{1}{\sqrt{4\pi t}} e^{-\lambda_n t - \frac{z_2^2}{4t}} dt$$

$$= \frac{e^{i\alpha z_1}}{d} \int_0^E \frac{1}{\sqrt{4\pi t}} e^{\frac{z_2^2}{4t} - \frac{z_1^2}{4t}} \left[\sum_{n=-\infty}^{\infty} e^{i\pi n z_1} \cdot e^{-(\pi n d)^2 t} \right] dt$$

theta function

From (1.6.6), it can be shown that

$$\sum_{n=-\infty}^{\infty} e^{i\pi n z_1} e^{-(\pi n d)^2 t} = \sqrt{\frac{\pi}{t}} e^{-i\alpha z_1 - \frac{z_1^2}{4t}} \sum_{n=-\infty}^{\infty} e^{-\frac{\pi^2 n^2}{t} + \frac{\pi n z_1}{t} + i2\pi n d n} \quad (1.6.7)$$

$$= \sqrt{\frac{\pi}{t}} e^{-i\alpha z_1} \sum_{n=-\infty}^{\infty} e^{-\frac{(z_1 - 2\pi n)^2}{4t}} \cdot e^{i2\pi d n}$$

It follows that $G_1(z_1, z_2) = \sum_{n=-\infty}^{\infty} e^{i2\pi d n} \int_0^E e^{\frac{z_2^2}{4t} - \frac{(z_1 - 2\pi n)^2}{4t}} \cdot \frac{1}{4\pi t} dt$

decays exponentially w.r.t. n .

Exercises. 1. Show that $\sum_{n=1}^{\infty} \frac{z^n}{n} = -\log(1-z)$ for $|z| < 1$ and $z \neq 1$.

2. Show that (1.6.7) holds by using the Jacobi identity (1.6.6).