

# Spectral and pseudo-differential analysis of the boundary integral operators in 3D elastodynamics. Application to preconditioning

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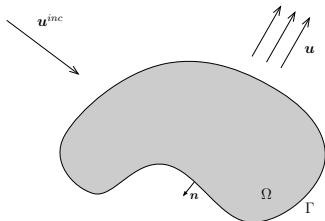
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## Motivation

→ To construct a **fast solver** for exterior boundary value problems **at high frequency**  $\omega$  :



$$\begin{cases} \mu \Delta \mathbf{u} + (\lambda + \mu) \nabla \operatorname{div} \mathbf{u} + \rho \omega^2 \mathbf{u} & = \mathbf{0} \text{ in } \mathbb{R}^3 \setminus \overline{\Omega} \\ \mathbf{u} + \mathbf{u}^{inc} & = \mathbf{0} \text{ on } \Gamma \\ + \text{Kupradze radiation conditions} \end{cases}$$

→ Reduction to boundary integral equations on  $\Gamma$

→ **Drawbacks** :

- 1 The discretized matrix is not sparse and nonsymmetric
- 2 The required number of DOFs increases with the frequency  $\Rightarrow$  large dimension  $N$

**Cost of iterative solver** :  $\mathcal{O}(n_{iter} N^2)$

→ **Solutions** :

- 1 To speed up the matrix-vector product : Fast Multipole Method (Chaillat & al.)
- 2 To speed up the convergence of the iterative solver (GMRES)

## GMRES



Y. SAAD & M. H. SCHULTZ , *A generalized minimal residual algorithm for solving nonsymmetric linear systems*, SIAM (1986)

- **Algorithm** for solving  $Ax = b$  :

- 1 Choose an initial guess  $x_0$  and compute the initial residual  $r_0 = b - Ax_0$ .
- 2 While  $\|r_m\| < \text{tol}$ ,

$$\text{Compute } x_m = \underset{x_m \in K_m(A, r_0)}{\operatorname{argmin}} \|Ax_m - b\|_2$$

where  $K_m(A, r_0)$  is the Krylov subspace

$$K_m(A, r_0) = \operatorname{span}\{r_0, Ar_0, \dots, A^{m-1}r_0\} .$$

- **Error bounds** : if  $A$  is diagonalisable and  $A = VDV^{-1}$ , then

$$\frac{\|r_m\|}{\|r_0\|} \leq \operatorname{cond}(V) \min_{p_m \in \mathcal{P}_m} \max_{\lambda \in \sigma(A)} |p_m(\lambda)| ,$$

where  $\mathcal{P}_m$  is the set of all polynomials of degree  $m$  or less over  $\mathbb{C}$  satisfying  $p(0) = 1$ .

- **Fast convergence** provided

- 1  $\operatorname{cond}(V) \approx 1$  or  $A \approx$  normal matrix
- 2 eigenvalue clustering about some nonzero point  $c \in \mathbb{C}$ .

# Outline

- 1 Boundary integral equation method
- 2 Preconditioning Strategy
- 3 Pseudo-differential analysis of the boundary integral operators
- 4 Various approximations of the Dirichlet to Neumann map
- 5 Numerical experiments
- 6 Conclusion and future work

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D. KUPRADZE & , *Three-dimensional problems of the mathematical theory of elasticity ...*

- The time-harmonic Navier equation :  $\mu \Delta \mathbf{u} + (\lambda + \mu) \nabla \operatorname{div} \mathbf{u} + \rho \omega^2 \mathbf{u} = 0$ .
- $G(\kappa, x - y) = \frac{e^{i\kappa|x-y|}}{4\pi|x-y|}$ ,  $\kappa_p = \omega\sqrt{\mu\rho^{-1}}$  and  $\kappa_s = \omega\sqrt{(\lambda + 2\mu)\rho^{-1}}$ . The Green function is

$$\Phi(\omega, x - y) = \frac{1}{\rho\omega^2} (\operatorname{curl} \operatorname{curl}_x \{G(\kappa_s, x - y) \mathbf{I}_3\} - \nabla_x \operatorname{div}_x \{G(\kappa_p, x - y) \mathbf{I}_3\}).$$

- Traction trace :  $\mathbf{T} = 2\mu \frac{\partial}{\partial \mathbf{n}} + \lambda \mathbf{n} \operatorname{div} + \mu \mathbf{n} \times \operatorname{curl}$ .
- The elastodynamic potential operators are, for  $x \in \mathbb{R}^3 \setminus \overline{\Omega}$ ,

$$\mathcal{S} \varphi(x) = \int_{\Gamma} \Phi(\omega, x - y) \varphi(y) d\sigma(y), \quad \mathcal{D} \psi(x) = \int_{\Gamma} {}^T [\mathbf{T}_y \Phi(\omega, x - y)] \psi(y) d\sigma(y)$$

- Integral representation of the solution :  $\mathbf{u} = \mathcal{D} \psi + i\eta \mathcal{S} \psi$  where  $\eta \neq 0$  to ensure uniqueness.
- Solving the Direct Problem  $\Leftrightarrow$  solving a Boundary Integral Equation

$$\mathbf{u} + \mathbf{u}^{inc} = 0 \quad \Rightarrow \quad \frac{1}{2} \psi(x) + D\psi(x) + i\eta S\psi(x) = -\mathbf{u}^{inc}(x), \quad x \in \Gamma$$

$$S_{\kappa} \varphi(x) = \lim_{s \rightarrow 0} (\mathcal{S} \varphi)(x + s\mathbf{n}(x)) \quad \text{and} \quad \frac{1}{2} \psi(x) + D\psi(x) = \lim_{s \rightarrow 0} (\mathcal{D} \psi)(x + s\mathbf{n}(x))$$

- Diffraction of an incident plane P-wave by the unit sphere

$$\mathbf{u}^{inc}(x) = \mathbf{p}e^{i\kappa_p x \cdot \mathbf{d}}, \quad \mathbf{p} = \mathbf{d} = {}^T(0, 0, 1)$$

- Simulations performed with a FM-BEM code [Chaillat-Bonnet-Semblat, 08].
- GMRES solver with no restart and tolerance  $\varepsilon = 10^{-3}$ .
- $\rho = 1$ ,  $\mu = 1$  et  $\lambda = 0.25$  and  $\kappa_s = 1.5\kappa_p$
- Wavenumber  $\lambda_s = \frac{2\pi}{\kappa_s}$ .
- Number of DOFs per wavelenght :  $n_{\lambda_s} = 10$
- CFIE parameter :  $\eta = 1$
- Number of GMRES iteration :

#DOFs	$\omega$	# iter
1 926	4	18
7 686	8.25	27
30 726	16.5	51
122 886	33	180
490 629	66.5	> 500



- **GMRES convergence depends on both a frequency increase and a mesh refinement**

- eigenvalue repartition of the CFIE :

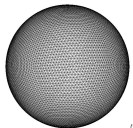
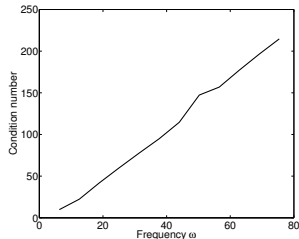
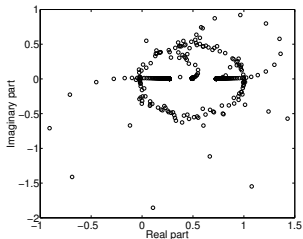


FIGURE: **(Left)** : Distribution of the eigenvalues of the standard CFIE ( $\eta = 1$ ,  $\kappa_s = 16\pi$  and  $n_{\lambda_s} = 10$ ).  
**(Right)** : Condition number with respect to  $\omega$  ( $n_{\lambda_s} = 10$ ).

- How to speed up the convergence of the GMRES ?** The discretized matrix must have :
  - eigenvalue clustering about  $c = 1$ ,
  - a condition number close to 1.



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X. ANTOINE & M. DARBAS , *Generalized combined field integral equations for the iterative solution of the three-dimensional Helmholtz equation.*

- We consider a new layer ansatz :

$$\boxed{\mathbf{u}(x) = \mathcal{D}\varphi(x) - \mathcal{S}\mathbf{\Lambda}\varphi(x)}, \quad x \in \mathbb{R}^3 \setminus \bar{\Omega}$$

$$\Rightarrow -\mathbf{u}_{|\Gamma}^{inc}(x) = \left(\frac{1}{2}\mathbf{I} + D\right)\varphi(x) - S\mathbf{\Lambda}\varphi(x), \quad x \in \Gamma$$

where the operator  $\mathbf{\Lambda}$  is chosen such that  $\boxed{\left(\frac{1}{2}\mathbf{I} + D\right) - S\mathbf{\Lambda} \approx \mathbf{I}}$ .

- Extreme case :

- 1  $\mathbf{I} = \left(\frac{1}{2}\mathbf{I} + D\right) - S\mathbf{\Lambda} \Rightarrow \mathbf{\Lambda} := -S^{-1}\left(\frac{1}{2}\mathbf{I} - D\right)$  (if  $\omega$  is not an eigenfrequency)
- 2 The Dirichlet-to-Neumann map is defined by :

$$DtN : \mathbf{u}_{|\Gamma} \in \mathbf{H}^{\frac{1}{2}}(\Gamma) \mapsto (\mathbf{T}\mathbf{u})_{|\Gamma} := DtN\mathbf{u}_{|\Gamma} \in \mathbf{H}^{-\frac{1}{2}}(\Gamma).$$

Then, the Somigliana integral representation formula leads to

$$\begin{aligned} \mathbf{u}(x) = \mathcal{D}\mathbf{u}_{|\Gamma} - \mathcal{S}(\mathbf{T}\mathbf{u})_{|\Gamma} &\Rightarrow \mathbf{u}_{|\Gamma} = -\mathbf{u}_{|\Gamma}^{inc} = \left(\frac{1}{2}\mathbf{I} + D\right)\mathbf{u}_{|\Gamma} - SDtN\mathbf{u}_{|\Gamma} \\ &\Rightarrow \mathbf{\Lambda} = DtN \text{ and } \varphi = \mathbf{u}_{|\Gamma} \end{aligned}$$

→ The exact DtN operator  $\mathbf{\Lambda}^{ex}$  is a good preconditioner for the boundary integral equation

- **Objective** : we use, instead, the (pseudo-differential) principal part of the  $DtN$  map, that is easy to implement. We get  $\boxed{\left(\frac{1}{2}\mathbf{I} + D\right) - S\mathbf{\Lambda} = \mathbf{I} + \text{compact}}$



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where the operator  $\Lambda$  is chosen such that  $\boxed{\left(\frac{1}{2}I + D\right) - S\Lambda \approx I}$ .

- Extreme case :

- 1  $I = \left(\frac{1}{2}I + D\right) - S\Lambda \Rightarrow \Lambda := -S^{-1}\left(\frac{1}{2}I - D\right)$  (if  $\omega$  is not an eigenfrequency)
- 2 The Dirichlet-to-Neumann map is defined by :

$$DtN : u|_{\Gamma} \in H^{\frac{1}{2}}(\Gamma) \mapsto (Tu)|_{\Gamma} := DtNu|_{\Gamma} \in H^{-\frac{1}{2}}(\Gamma).$$

Then, the Somigliana integral representation formula leads to

$$\begin{aligned} u(x) = \mathcal{D}u|_{\Gamma} - \mathcal{S}DtNu|_{\Gamma} &\Rightarrow u|_{\Gamma} = -u|_{\Gamma}^{inc} = \left(\frac{1}{2}I + D\right)u|_{\Gamma} - SDtNu|_{\Gamma} \\ &\Rightarrow \Lambda = DtN \text{ and } \varphi = u|_{\Gamma} \end{aligned}$$

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D. KUPRADZE , *three-dimensional problems of the mathematical theory of elasticity ...*

- The elastodynamic boundary integral operators are :

$$S \varphi(x) = \int_{\Gamma} \Phi(\omega, x - y) \varphi(y) d\sigma(y) , \quad D \psi(x) = \int_{\Gamma} {}^T [T_y \Phi(\omega, x - y)] \psi(y) d\sigma(y)$$

$$D' \varphi(x) = \int_{\Gamma} [T_x \Phi(\omega, x - y)] \varphi(y) d\sigma(y) , \quad N \psi(x) = \int_{\Gamma} T_x {}^T [T_y \Phi(\omega, x - y)] \psi(y) d\sigma(y)$$

- Mathematical properties :

- 1  $S : H^{-\frac{1}{2}}(\Gamma) \rightarrow H^{-\frac{1}{2}}(\Gamma)$  is compact.

*The eigenvalues of S form an increasing sequence that tends to zero.*

- 2  $D : H^{-\frac{1}{2}}(\Gamma) \rightarrow H^{-\frac{1}{2}}(\Gamma)$  and  $D' : H^{\frac{1}{2}}(\Gamma) \rightarrow H^{\frac{1}{2}}(\Gamma)$  are not compact.

*The eigenvalues of D and D' are bounded.*

- 3  $N : H^{\frac{1}{2}}(\Gamma) \rightarrow H^{-\frac{1}{2}}(\Gamma)$  is unbounded from  $H^{\frac{1}{2}}(\Gamma)$  to itself .

*The eigenvalues of N form an increasing sequence that tends to infinity.*

- Calderón relations :

$$\begin{aligned} SN &= -\frac{1}{4}I + D^2 & NS &= -\frac{1}{4}I + D'^2 \\ SD' &= DS & ND &= D'N \end{aligned}$$

- Various representations of the exact DtN operator : if  $\omega$  is not an eigenfrequency, then

$$DtN := -S^{-1}\left(\frac{1}{2}I - D\right) \quad \text{or} \quad DtN := N\left(\frac{1}{2}I + D\right)^{-1}$$

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M. S. AGRANOVICH & B. A. AMOSOV & M. LEVITIN, *Spectral problems for the Lamé system with spectral parameter in boundary conditions on smooth or nonsmooth boundary*

- $L(\partial_x) = \mu \Delta + (\lambda + \mu) \nabla \operatorname{div} + \rho\omega^2 \mathbf{I}$
- $\Delta = \nabla \operatorname{div} - \mathbf{curl} \operatorname{curl} \Rightarrow L(\partial_x) = (\lambda + 2\mu) \nabla \operatorname{div} - \mu \operatorname{curl} \operatorname{curl} + \rho\omega^2 \mathbf{I}$
- It has the symbol  $\ell(\boldsymbol{\xi}) = -(\lambda + 2\mu) \boldsymbol{\xi}^T \boldsymbol{\xi} - \mu(|\boldsymbol{\xi}|^2 - \boldsymbol{\xi}^T \boldsymbol{\xi}) + \rho\omega^2 \mathbf{I}$ , that can be written :

$$\ell(\boldsymbol{\xi}) = (\lambda + 2\mu) \left( \kappa_p^2 - |\boldsymbol{\xi}|^2 \right) \frac{1}{|\boldsymbol{\xi}|^2} \boldsymbol{\xi}^T \boldsymbol{\xi} + \mu \left( \kappa_s^2 - |\boldsymbol{\xi}|^2 \right) \left( \mathbf{I} - \frac{1}{|\boldsymbol{\xi}|^2} \boldsymbol{\xi}^T \boldsymbol{\xi} \right)$$

- The volume potential with kernel  $\Phi(\omega, x - y)$  has the symbol

$$\ell^{-1}(\boldsymbol{\xi}) = (\lambda + 2\mu)^{-1} \frac{-1}{|\boldsymbol{\xi}|^2 - \kappa_p^2} \frac{1}{|\boldsymbol{\xi}|^2} \boldsymbol{\xi}^T \boldsymbol{\xi} + \mu^{-1} \frac{-1}{|\boldsymbol{\xi}|^2 - \kappa_s^2} \left( \mathbf{I} - \frac{1}{|\boldsymbol{\xi}|^2} \boldsymbol{\xi}^T \boldsymbol{\xi} \right)$$

- The boundary integral operator with kernel  $\Phi(\omega, x - y)$  has the principal symbol

$$\begin{aligned} \sigma(S) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \ell^{-1}(\boldsymbol{\xi}) d\xi_3 \quad \text{where } \boldsymbol{\xi} = (\xi_1, \xi_2, \xi_3) = (\boldsymbol{\xi}_{||}, \xi_3) \\ &= \frac{1}{2\rho\omega^2} \left( \frac{-1}{\sqrt{|\boldsymbol{\xi}_{||}|^2 - \kappa_p^2}} \begin{pmatrix} \boldsymbol{\xi}_{||}^T \boldsymbol{\xi}_{||} & 0 \\ 0 & |\boldsymbol{\xi}_{||}|^2 - \kappa_p^2 \end{pmatrix} + \frac{-1}{\sqrt{|\boldsymbol{\xi}_{||}|^2 - \kappa_s^2}} \begin{pmatrix} \kappa_s^2 \mathbf{I}_{||} - \boldsymbol{\xi}_{||}^T \boldsymbol{\xi}_{||} & 0 \\ 0 & -|\boldsymbol{\xi}_{||}|^2 \end{pmatrix} \right) \end{aligned}$$

- We deduce the principal part of  $S$  in terms of differential operators

$$\begin{aligned} P_{-1}(S) &= \frac{i}{2\rho\omega^2} \left[ -\nabla_{\Gamma} (\Delta_{\Gamma} + \kappa_p^2 \mathbf{I})^{-\frac{1}{2}} \operatorname{div}_{\Gamma} \mathbf{I}_t + \mathbf{n} (\Delta_{\Gamma} + \kappa_p^2 \mathbf{I})^{\frac{1}{2}} (\mathbf{n} \cdot \mathbf{I}_n) \right. \\ &\quad \left. + (\Delta_{\Gamma} + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \left( \kappa_s^2 \mathbf{I}_t + \nabla_{\Gamma} \operatorname{div}_{\Gamma} \mathbf{I}_t \right) - \mathbf{n} (\Delta_{\Gamma} + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \Delta_{\Gamma} (\mathbf{n} \cdot \mathbf{I}_n) \right] \end{aligned}$$



G. C. HSIAO & W. L. WENDLAND, *Boundary integral equations*

- Tangential Günter derivative :  $\mathcal{M} = \frac{\partial}{\partial \mathbf{n}} - \mathbf{n} \operatorname{div} + \mathbf{n} \times \operatorname{curl} = [\nabla_{\Gamma} \cdot] \mathbf{n} - \mathbf{n} \operatorname{div}_{\Gamma}$  .
- Traction trace :  $\mathbf{T} = 2\mu \frac{\partial}{\partial \mathbf{n}} + \lambda \mathbf{n} \operatorname{div} + \mu \mathbf{n} \times \operatorname{curl} = 2\mu \mathcal{M} + (\lambda + 2\mu) \mathbf{n} \operatorname{div} - \mu \mathbf{n} \times \operatorname{curl}$
- Integral representation of the double layer boundary integral operator :

$$(D\psi)(x) = 2\mu S \mathcal{M} \psi(x) - \int_{\Gamma}^{\top} [\mathbf{n}(y) \times \operatorname{curl}_y \{G(\kappa_s, x - y) \mathbf{I}_3\}] \psi(y) ds(y) - \int_{\Gamma} \nabla_x G(\kappa_p, x - y) (\mathbf{n}(y) \cdot \psi(y)) ds(y),$$

- Well-known expansions :

- 1  $\nabla v = \nabla_{\Gamma} v + \mathbf{n} \frac{\partial v}{\partial \mathbf{n}},$

- 2  $\mathbf{n} \times \operatorname{curl} \mathbf{u} = \nabla_{\Gamma} (\mathbf{u} \cdot \mathbf{n}) + \mathbf{n} \times (\mathcal{R} - 2\mathcal{H} \mathbf{I}_3) (\mathbf{u} \times \mathbf{n}) - \mathbf{n} \times \left( \frac{\partial \mathbf{u}}{\partial \mathbf{n}} \times \mathbf{n} \right)$

- We deduce the principal part of  $D$  in terms of differential operators

$$P_0(D) = 2\mu P_{-1}(S) \mathcal{M} + \frac{i}{2} \left( \mathbf{n} (\Delta_{\Gamma} + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \operatorname{div}_{\Gamma} \mathbf{I}_t - \nabla_{\Gamma} (\Delta_{\Gamma} + \kappa_p^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n \right)$$

- $\mathbf{\Lambda} = -P_{-1}(S)^{-1} \left( \frac{1}{2} \mathbf{I} - P_0(D) \right)$

- **Remark :**  $P_0(D - 2\mu S \mathcal{M}) = \frac{i}{2} \left( \mathbf{n} (\Delta_{\Gamma} + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \operatorname{div}_{\Gamma} \mathbf{I}_t - \nabla_{\Gamma} (\Delta_{\Gamma} + \kappa_p^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n \right)$



M. DARBAS & F. LE LOUËR, *Well-conditioned boundary integral formulations for high-frequency elastic scattering problems in three dimensions*

• **We consider a new layer ansatz :**

$$\mathbf{u}(x) = (\mathcal{D} - 2\mu\mathcal{S}\mathcal{M})\varphi(x) - \mathcal{S}(\mathbf{\Lambda} - 2\mu\mathcal{M})\varphi(x), \quad x \in \mathbb{R}^3 \setminus \overline{\Omega}$$

$$\Rightarrow -\mathbf{u}_{|\Gamma}^{inc}(x) = (\frac{1}{2}\mathbf{I} + (D - 2\mu S\mathcal{M}))\varphi(x) - S(\mathbf{\Lambda} - 2\mu\mathcal{M})\varphi(x), \quad x \in \Gamma$$

where the operator  $\mathbf{\Lambda}$  is chosen such that  $(\frac{1}{2}\mathbf{I} + (D - 2\mu S\mathcal{M})) - S(\mathbf{\Lambda} - 2\mu\mathcal{M}) \approx \mathbf{I}$ .

• **Extreme case :**  $\mathbf{\Lambda} \approx \mathit{DiN} = -S^{-1}(\frac{1}{2}\mathbf{I} - (D - 2\mu S\mathcal{M})) + 2\mu\mathcal{M}$

• **New results for the elastodynamic potential theory :**

① Neumann-type trace :  $T_{2\mu} = \mathbf{T} - 2\mu\mathcal{M} = (\lambda + 2\mu)\mathbf{n} \operatorname{div} - \mu\mathbf{n} \times \operatorname{curl}$ .

② New boundary integral operators :  $S, D_{2\mu} = D - 2\mu S\mathcal{M}, D'_{2\mu} = D' - 2\mu\mathcal{M}S$  and

$$N_{2\mu} = N - 2\mu(D'\mathcal{M} + \mathcal{M}D) + (2\mu)^2\mathcal{M}S\mathcal{M}$$

③ Calderon relations :  $SN_{2\mu} = -\frac{1}{4}\mathbf{I} + D_{2\mu}^2 \Rightarrow \mathit{DiN} := N_{2\mu}(\frac{1}{2}\mathbf{I} + D_{2\mu})^{-1} + 2\mu\mathcal{M}$

④ The associated **Dirichlet-to-Neumann map** is defined by :

$$\mathbf{u}_{|\Gamma} = (\operatorname{curl} \psi_s + \nabla \psi_p)_{|\Gamma} \mapsto (T_{2\mu} \mathbf{u})_{|\Gamma} := -\rho\omega^2(\mathbf{n}\psi_p|_{\Gamma} + \mathbf{n} \times \psi_s).$$

→ It contains the acoustic and electromagnetic Neumann-to-Dirichlet maps !



- **Integral representation** :  $T_{2\mu} = \mathbf{T} - 2\mu\mathcal{M} = (\lambda + 2\mu)\mathbf{n} \operatorname{div} - \mu\mathbf{n} \times \operatorname{curl}$

$$\begin{aligned} N_{2\mu}\varphi(x) &= \int_{\Gamma} \mathbf{T}_{2\mu,x}^{\top} [\mathbf{T}_{2\mu,y} \Phi(\omega, x - y)] \boldsymbol{\psi}(y) d\sigma(y) \\ &= \rho\omega^2 \int_{\Gamma} \mathbf{n}(x) G(\kappa_p, x - y) (\mathbf{n}(y) \cdot \varphi(y)) ds(y) \\ &\quad + \rho\omega^2 \mathbf{n}(x) \times \int_{\Gamma} G(\kappa_s, x - y) (\varphi(y) \times \mathbf{n}(y)) ds(y) \\ &\quad - \mu \operatorname{curl}_{\Gamma} \int_{\Gamma} G(\kappa_s, x - y) \operatorname{curl}_{\Gamma} \varphi(y) ds(y), \quad x \in \Gamma, \end{aligned}$$

where we have  $\operatorname{curl}_{\Gamma} = -\mathbf{n} \times \nabla_{\Gamma}$  and  $\operatorname{curl}_{\Gamma} = \operatorname{div}_{\Gamma}(\cdot \times \mathbf{n})$ .

- **Principal part of  $N_{2\mu}$**

$$P_1(N_{2\mu}) = \frac{i\rho\omega^2}{2} \left[ \mathbf{n} (\Delta_{\Gamma} + \kappa_p^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n + (\Delta_{\Gamma} + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \left( \mathbf{I}_t - \frac{1}{\kappa_s^2} \operatorname{curl}_{\Gamma} \operatorname{curl}_{\Gamma} \right) \right].$$

- **The preconditionner is**

$$\mathbf{\Lambda} = P_1(N_{2\mu}) \left( \frac{1}{2} \mathbf{I} + P_0(D_{2\mu}) \right)^{-1} + 2\mu\mathcal{M}$$

with

$$P_0(D_{2\mu}) = \frac{i}{2} \left( -\nabla_{\Gamma} (\Delta_{\Gamma} + \kappa_p^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n + \mathbf{n} (\Delta_{\Gamma} + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \operatorname{div}_{\Gamma} \mathbf{I}_t \right)$$

- **Drawback** :  $\left( \frac{1}{2} \mathbf{I} + P_0(D_{2\mu}) \right)$  has a very bad eigenvalue clustering.



M. DARBAS & F. LE LOUËR , *Well-conditioned boundary integral formulations for high-frequency elastic scattering problems in three dimensions*

- Choose  $\alpha \neq 2\mu$ .
- **We consider a new layer ansatz :**

$$\boxed{u(x) = (\mathcal{D} - \alpha \mathcal{S} \mathcal{M}) \varphi(x) - \mathcal{S}(\Lambda - \alpha \mathcal{M}) \varphi(x)}, \quad x \in \mathbb{R}^3 \setminus \overline{\Omega}$$

$$\Rightarrow -u|_{\Gamma}^{inc}(x) = \left(\frac{1}{2}I + (D - \alpha S \mathcal{M})\right) \varphi(x) - S(\Lambda - \alpha \mathcal{M}) \varphi(x), \quad x \in \Gamma$$

where the operator  $\Lambda$  is chosen such that  $\boxed{\left(\frac{1}{2}I + (D - \alpha S \mathcal{M})\right) - S(\Lambda - \alpha \mathcal{M}) \approx I}$ .

- **Extreme case :**  $\Lambda \approx DtN = -S^{-1} \left(\frac{1}{2}I - (D - \alpha S \mathcal{M})\right) + \alpha \mathcal{M}$

- **New results for the elastodynamic potential theory :**

① Neumann-type trace :  $T_{\alpha} = T - \alpha \mathcal{M} = (2\mu - \alpha) \mathcal{M} + (\lambda + 2\mu) \mathbf{n} \operatorname{div} - \mu \mathbf{n} \times \operatorname{curl}$ .

② New boundary integral operators :  $S, \boxed{D_{\alpha} = D_{2\mu} - (\alpha - 2\mu) S \mathcal{M}}, D'_{\alpha} = D'_{2\mu} - (\alpha - 2\mu) \mathcal{M} S$

and  $\boxed{N_{\alpha} = N_{2\mu} - (\alpha - 2\mu)(D'_{2\mu} \mathcal{M} + \mathcal{M} D_{2\mu}) + (\alpha - 2\mu)^2 \mathcal{M} S \mathcal{M}}$

③ Calderon relations :  $S N_{\alpha} = -\frac{1}{4}I + D_{\alpha}^2 \Rightarrow \boxed{DtN := N_{\alpha} \left(\frac{1}{2}I + D_{\alpha}\right)^{-1} + \alpha \mathcal{M}}$

- ④ The preconditioner is

$$\Lambda = P_1(N_{\alpha}) \left(\frac{1}{2}I + P_0(D_{\alpha})\right)^{-1} + \alpha \mathcal{M}$$

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- **Choose the best value  $\alpha$**  : when  $\alpha = \frac{2\mu^2}{3\lambda+2\mu}$ , then  $D_\alpha$  is compact !

 P. HÄHNER & G. C. HSIAO , *Uniqueness theorems in inverse obstacle scattering of elastic waves*

→ We use the GMRES solver to invert  $(\frac{1}{2}\mathbf{I} + P_0^\varepsilon(D_\alpha))$ .

- **Regularization procedure** : we set  $\kappa_{s,\varepsilon} = \kappa_s + i\varepsilon_s$  and  $\kappa_{p,\varepsilon} = \kappa_s + i\varepsilon_p$ .  
We obtain a better eigenvalue clustering in the grazing zone  $\beta_n \approx \kappa_p$  or  $\beta_n \approx \kappa_s$
- **Optimal values of  $\varepsilon_s$  and  $\varepsilon_p$**  :  $\varepsilon_\gamma = 0.39\kappa_\gamma^{1/3}(\mathcal{H}^2)^{1/3}$  for  $\gamma = s, p$

- **Final expression** :  $\mathbf{\Lambda} = P_1^\varepsilon(N_\alpha)(\frac{1}{2}\mathbf{I} + P_0^\varepsilon(D_\alpha))^{-1} + \alpha\mathcal{M}$

$$P_0^\varepsilon(D_\alpha) = P_0^\varepsilon(D_{2\mu}) - (\alpha - 2\mu)P_{-1}^\varepsilon(S)\mathcal{M}_P$$

$$P_1^\varepsilon(N_\alpha) = P_1^\varepsilon(N_{2\mu}) - (\alpha - 2\mu)(P_0^\varepsilon(D_{2\mu}')\mathcal{M}_P + \mathcal{M}_P P_0^\varepsilon(D_{2\mu})) + (\alpha - 2\mu)^2\mathcal{M}_P P_{-1}^\varepsilon(S)\mathcal{M}_P$$

with

$$P_{-1}^\varepsilon(S) = \frac{i}{2\rho\omega^2} \left[ -\nabla_\Gamma (\Delta_\Gamma + \kappa_{p,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} \operatorname{div}_\Gamma \mathbf{I}_t + \mathbf{n} (\Delta_\Gamma + \kappa_{p,\varepsilon}^2 \mathbf{I})^{\frac{1}{2}} (\mathbf{n} \cdot \mathbf{I}_n) \right. \\ \left. + (\Delta_\Gamma + \kappa_{s,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} (\kappa_{s,\varepsilon}^2 \mathbf{I}_t + \nabla_\Gamma \operatorname{div}_\Gamma \mathbf{I}_t) - \mathbf{n} (\Delta_\Gamma + \kappa_{s,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} \Delta_\Gamma (\mathbf{n} \cdot \mathbf{I}_n) \right]$$

$$\mathcal{M}_P = \nabla_\Gamma (\mathbf{n} \cdot \cdot) - \mathbf{n} \operatorname{div}_\Gamma \mathbf{I}_t$$

$$P_0^\varepsilon(D_{2\mu}) = \frac{i}{2} (-\nabla_\Gamma (\Delta_\Gamma + \kappa_{p,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n + \mathbf{n} (\Delta_\Gamma + \kappa_{s,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} \operatorname{div}_\Gamma \mathbf{I}_t)$$

$$P_1^\varepsilon(N_{2\mu}) = \frac{i\rho\omega^2}{2} \left[ \mathbf{n} (\Delta_\Gamma + \kappa_{p,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n + (\Delta_\Gamma + \kappa_{s,\varepsilon}^2 \mathbf{I})^{-\frac{1}{2}} \left( \mathbf{I}_t - \frac{1}{\kappa_{s,\varepsilon}^2} \operatorname{curl}_\Gamma \operatorname{curl}_\Gamma \right) \right]$$

- **Complete expression** :  $\Lambda_{HO}^{(2)} = P_1^\varepsilon(N_\alpha) \left( \frac{1}{2} \mathbf{I} + P_0^\varepsilon(D_\alpha) \right)^{-1} + \alpha \mathcal{M}$
- **We omit the grazing zone** :  $\Lambda_{HO}^{(1)} = P_1^\varepsilon(N_\alpha) + \alpha \mathcal{M}$
- **We omit the grazing zone and the elliptic zone** :

$$\Lambda_{GG} := i((\lambda + 2\mu)\kappa_p \mathbf{I}_n + \mu\kappa_s \mathbf{I}_t)$$

 G. K. GÄCHTER & M. J. GROTE , *Dirichlet-to-Neumann map for three-dimensional elastic waves*

→  $\Lambda_{GG}$  is contained in  $P_1(N_{2\mu})$  :

$$P_1(N_{2\mu}) = \frac{i\rho\omega^2}{2} \left[ \mathbf{n} (\Delta_\Gamma + \kappa_p^2 \mathbf{I})^{-\frac{1}{2}} \mathbf{n} \cdot \mathbf{I}_n + (\Delta_\Gamma + \kappa_s^2 \mathbf{I})^{-\frac{1}{2}} \left( \mathbf{I}_t - \frac{1}{\kappa_s^2} \mathbf{curl}_\Gamma \mathbf{curl}_\Gamma \right) \right]$$

- **Standard CFIE** :  $\Lambda = i\eta \mathbf{I}$ ,  $\eta \in \mathbb{R}$ ,  $\eta \neq 0$ .

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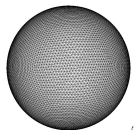
- Diffraction of an incident plane P-wave by the unit sphere

$$\mathbf{u}^{inc}(x) = \mathbf{p}e^{i\kappa_p x \cdot \mathbf{d}}, \quad \mathbf{p} = \mathbf{d} = {}^T(0, 0, 1)$$

- Diffraction of an incident plane S-wave by the unit sphere

$$\mathbf{u}^{inc}(x) = \mathbf{p}e^{i\kappa_p x \cdot \mathbf{d}}, \quad \mathbf{d} = {}^T(0, 0, 1) \quad \mathbf{p} = {}^T(1, 0, 0)$$

- Simulations performed with a FM-BEM code [[Chaillat-Bonnet-Semblat, 08](#)].
- GMRES solver with no restart and tolerance  $\varepsilon = 10^{-3}$ .
- $\rho = 1$ ,  $\mu = 1$  et  $\lambda = 0.25$  and  $\kappa_s = 1.5\kappa_p$
- wavenumber  $\lambda_s = \frac{2\pi}{\kappa_s}$ .
- fixed density of points per wavelength  $n_{\lambda_s} = 10$



#DOFs	$\omega$	# iter CFIE	# iter GG P-CFIE	# iter HO(1) P-CFIE	# iter HO(2) P-CFIE
1 926	4	18	8	7	5 (11)
7 686	8.25	27	8	6	4 (11)
30 726	16.5	51	9	6	3 (13)
122 886	33	180	9	6	3 (13)
490 629	66.5	> 500	9	6	3 (14)

TABLE: Diffraction of P-waves by the unit sphere. Number of GMRES iterations for a fixed density of points per wavelength.

#DOFs	$\omega$	# iter CFIE	# iter GG P-CFIE	# iter HO(1) P-CFIE	# iter HO(2) P-CFIE
1 926	4	18	9	7	6 (10)
7 686	8.25	26	10	7	4 (11)
30 726	16.5	75	11	7	4 (14)
122 886	33	199	14	8	4 (15)
490 629	66.5	> 500	16	10	4 (16)

TABLE: Diffraction of S-waves by the unit sphere. Number of GMRES iterations for a fixed density of points per wavelength.



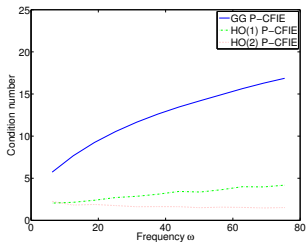
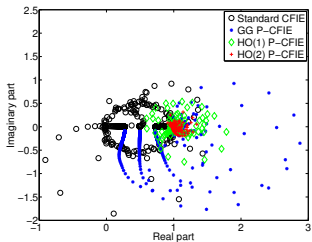
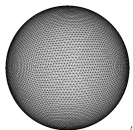
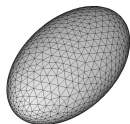
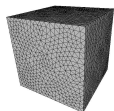


FIGURE: **(Left)** Distribution of the eigenvalues of the standard and different P-CFIEs ( $\eta = 1$ ,  $\kappa_s = 16\pi$  and  $n_{\lambda_s} = 10$ ). **(Right)** Condition number with respect to  $\omega$  ( $n_{\lambda_s} = 10$ )



#DOFs	$\omega$	# iter	# iter GG	# iter HO(1)	# iter HO(2)
		CFIE ( $\eta = 1$ )	P-CFIE	P-CFIE	P-CFIE
3 594	25	48	8	8	7 (12)
7 644	30	122	10	8	7 (13)
41 310	60	>500	11	9	8 (13)
122 886	115	>500	13	12	10 (15)

TABLE: Diffraction of P-waves by an ellipsoid. Number of GMRES iterations for a fixed density of points per wavelength.



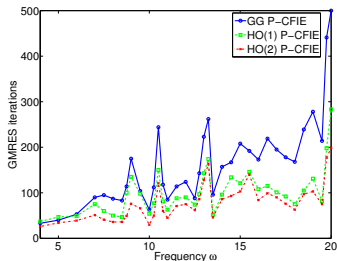
#DOFs	$\omega$	# iter	# iter GG	# iter HO(1)	# iter HO(2)
		CFIE ( $\eta = 1$ )	P-CFIE	P-CFIE	P-CFIE
1 446	2.5	14	10	9	9 (13)
6 630	5	40	12	10	9 (13)
26 505	11	120	13	10	9 (12)
105 990	22	>500	14	11	9 (13)

TABLE: Diffraction of P-waves by a cube. Number of GMRES iterations for a fixed density of points per wavelength.



#DOFs	$\omega$	# iter GG		# iter HO(1)		# iter HO(2)	
		P-CFIE		P-CFIE		P-CFIE	
11 964	5	39	40	44	47	33 (54)	34 (55)
49 137	10	43	63	41	54	27 (42)	30 (42)
98 499	15	48	208	31	121	22 (28)	103 (28)
197 688	20	97	> 500	48	283	36 (29)	199 (29)

TABLE: Diffraction of incident plane P-waves by the sphere with cavity. In each column, the first numbers give the number of GMRES iterations for  $p_1 = d_1 = (-1, 0, 0)$  and the second numbers correspond to the incidence  $p_2 = d_2 = (0, 0, 1)$ .



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### • Done : Dirichlet case

- 1 Utilization of the mathematical properties of the boundary integral operators to construct an efficient preconditioner
- 2 Efficient combination of FM-BEM code & analytical preconditioner
- 3 Better understanding of elastodynamic waves

### • Future work : Neumann case

- 1 Using  $\mathbf{A}^{-1} = \left(\frac{1}{2}\mathbf{I} - P_0^\varepsilon(D)\right)^{-1} P_{-1}^\varepsilon(S)$  is not sufficient to construct well-conditioned BIEs for the Neumann scattering problem
- 2 Idea : the optimal values of  $\varepsilon_\gamma = 0.39\kappa_\gamma^{1/3}(\mathcal{H}^2)^{1/3}$  for  $\gamma = s, p$  used in the regularisation of the square root  $\kappa_{s,\varepsilon} = \kappa_s + i\varepsilon_s$  and  $\kappa_{p,\varepsilon} = \kappa_s + i\varepsilon_p$  are not the good one.