

Integral Equations: Continuous Theory

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10.1 Reducing the dimension of the computational domain

- Our model problem will be the Laplace equation with Dirichlet data:

$$\begin{cases} -\Delta u = 0, & \text{in } \Omega \\ u = f, & \text{on } \Gamma := \partial\Omega \end{cases}$$

where $\Omega \subset \mathbb{R}^2$ is simply connected, open, with smooth boundary Γ .

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where $\Omega \subset \mathbb{R}^2$ is simply connected, open, with smooth boundary Γ .

- We want a solution u of the form

$$u(\mathbf{x}) = \int_{\Gamma} \phi(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y}), \quad \mathbf{x} \in \Omega$$

where $\phi(\mathbf{x}) = -\frac{1}{2\pi} \log(|\mathbf{x}|)$ is the free space Green's function for $-\Delta$ in 2D.

- This expression for u looks like a superposition of ϕ weighted by σ . So we formally expect $-\Delta u = 0$ since ϕ is harmonic away from 0.

10.1 Reducing the dimension of the computational domain

- To match the boundary condition, we solve the *Boundary Integral Equation* (BIE) formulation of our original problem:

$$\int_{\Gamma} \phi(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y}) = f(\mathbf{x}), \quad \mathbf{x} \in \Gamma \quad (1)$$

- From a numerics standpoint, this formulation requires *fewer degrees of freedom* since discretizing Γ is much easier than discretizing Ω .

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- From a numerics standpoint, this formulation requires *fewer degrees of freedom* since discretizing Γ is much easier than discretizing Ω .
- Our *single-layer operator* S is:

$$[S\sigma](\mathbf{x}) = \int_{\Gamma} \phi(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y}) = \int_{\Gamma} -\frac{1}{2\pi} \log(|\mathbf{x} - \mathbf{y}|) \sigma(\mathbf{y}) ds(\mathbf{y})$$

- Existence and uniqueness of solutions σ to (1) require some technical assumptions (primarily $f \in C^{1,\alpha}(\Gamma)$ + geometric condition on Ω)¹, but formal manipulations typically hold.

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10.2 Obtaining a well-conditioned mathematical equation

- The BIE (1) leads to linear systems with condition number $O(h^{-1})$ using a grid size h . This beats $O(h^{-2})$ from FD or FEM discretizations.
- The approach in this section will give a BIE leading to condition number *converging* to a finite number as $h \rightarrow 0$.

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- The approach in this section will give a BIE leading to condition number *converging* to a finite number as $h \rightarrow 0$.
- For $\mathbf{y} \in \Gamma$, define

$$d(\mathbf{x}, \mathbf{y}) = \mathbf{n}(\mathbf{y}) \cdot \nabla_{\mathbf{y}} \phi(\mathbf{x} - \mathbf{y}) = \frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{2\pi|\mathbf{x} - \mathbf{y}|^2}$$

for $\mathbf{x} \in \Omega$. This is just the normal derivative of ϕ at \mathbf{y} .

- Now seek solutions of the form

$$u(\mathbf{x}) = \int_{\Gamma} d(\mathbf{x}, \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y})$$

10.2 Obtaining a well-conditioned mathematical equation

- Just like before, we expect u to satisfy $-\Delta u = 0$ in Ω , so we just need to worry about matching the boundary condition.
- The singularity from $d(\mathbf{x}, \mathbf{y})$ is stronger than from $\phi(\mathbf{x} - \mathbf{y})$. Turns out $[S\sigma](\mathbf{x})$ is continuous as you approach Γ , but when using $d(\mathbf{x}, \mathbf{y})$ we pick up an extra term.

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- Our BIE formulation now becomes

$$-\frac{1}{2}\sigma(\mathbf{x}) + \int_{\Gamma} d(\mathbf{x}, \mathbf{y})\sigma(\mathbf{y}) ds(\mathbf{y}) = f(\mathbf{x}), \quad \mathbf{x} \in \Gamma \quad (2)$$

- Our *double-layer operator* D is

$$[D\sigma](\mathbf{x}) = \int_{\Gamma} d(\mathbf{x}, \mathbf{y})\sigma(\mathbf{y}) ds(\mathbf{y}) = \int_{\Gamma} \frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{2\pi|\mathbf{x} - \mathbf{y}|^2} \sigma(\mathbf{y}) ds(\mathbf{y})$$

Note $[D\sigma]$ is defined on $\overline{\Omega}$, but has a jump as you approach Γ .

10.2 Obtaining a well-conditioned mathematical equation

- The BIE $(-\frac{1}{2}I + D)\sigma = f$ is a Fredholm equation of the second kind, and technical results regarding compact operators tell us that discretizations of this BIE lead to exceedingly well-conditioning systems.
- Even better, the eigenvalues for discretizations of $(-\frac{1}{2}I + D)\sigma = f$ are clustered near $-1/2$, so we can expect iterative solvers to converge rapidly (with # of iterations independent of grid size)

10.3 External domain and B.C. at ∞ for Laplace equation

- What about exterior problems?

$$\left\{ \begin{array}{l} -\Delta u = 0, \quad \text{in } \Omega \\ u = f, \quad \text{on } \Gamma \\ \lim_{|\mathbf{x}| \rightarrow \infty} \left(u(\mathbf{x}) + \frac{Q}{2\pi} \log |\mathbf{x}| \right) = 0, \quad \text{for some } Q \in \mathbb{R} \end{array} \right.$$

where now Ω is the domain *exterior* to the smooth close contour Γ .
The third line is a growth condition at ∞ .

- The computational domain Ω is *unbounded*, so if we used FD or FEM methods, we would have to artificially truncate the domain and impose artificial boundary conditions.

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- The computational domain Ω is *unbounded*, so if we used FD or FEM methods, we would have to artificially truncate the domain and impose artificial boundary conditions.
- Conversion to a BIE makes the computational domain Γ which is *bounded*. With a single-layer potential, the solution is $u(\mathbf{x}) = [S\sigma](\mathbf{x})$ in Ω , where $\sigma(\mathbf{y})$ solves the BIE:

$$[S\sigma](\mathbf{x}) = \int_{\Gamma} \phi(\mathbf{x} - \mathbf{y})\sigma(\mathbf{y}) ds(\mathbf{y}) = f(\mathbf{x}), \quad \mathbf{x} \in \Gamma \quad (3)$$

10.3 External domain and B.C. at ∞ for Laplace equation

- The single-layer solution u automatically satisfies $-\Delta u = 0$ in Ω like before, and also automatically satisfies the growth condition since

$$\inf_{y \in \Gamma} |\phi(\mathbf{x} - \mathbf{y})| \lesssim |u(\mathbf{x})| \lesssim \sup_{y \in \Gamma} |\phi(\mathbf{x} - \mathbf{y})|, \quad \forall \mathbf{x} \in \Omega$$

- Similar to the interior Dirichlet problem, the single layer formulation upon discretization gives linear systems whose condition number grows with $\#$ of points describing Γ .

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- Similar to the interior Dirichlet problem, the single layer formulation upon discretization gives linear systems whose condition number grows with $\#$ of points describing Γ .
- If we want to use a double-layer formulation, we need to correct for the growth condition, since

$$[D\sigma](\mathbf{x}) = \int_{\Gamma} d(\mathbf{x}, \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y}) = \int_{\Gamma} \frac{\mathbf{n}(\mathbf{y}) \cdot (\mathbf{x} - \mathbf{y})}{2\pi |\mathbf{x} - \mathbf{y}|^2} \sigma(\mathbf{y}) ds(\mathbf{y})$$

should now decay like $|\mathbf{x}|^{-1}$.

10.3 External domain and B.C. at ∞ for Laplace equation

- To manually correct for the decay of the double-layer, we fix \mathbf{z} interior to Γ , and look for solutions of the form

$$u(\mathbf{x}) = [D\sigma](\mathbf{x}) + \phi(\mathbf{x} - \mathbf{z}) \int_{\Gamma} \sigma(\mathbf{y}) ds(\mathbf{y})$$

These solutions now satisfy the growth condition and still satisfy $-\Delta u = 0$ in Ω since $\mathbf{z} \notin \Omega$. The resulting BIE for σ is then

$$\frac{1}{2}\sigma(\mathbf{x}) + \int_{\Gamma} [d(\mathbf{x}, \mathbf{y}) + \phi(\mathbf{x} - \mathbf{z})] \sigma(\mathbf{y}) ds(\mathbf{y}) = f(\mathbf{x}), \quad \mathbf{x} \in \Gamma \quad (4)$$

note that in the exterior problem we pick up a term $+\frac{1}{2}\sigma(x)$ while in the interior problem we picked up $-\frac{1}{2}\sigma(x)$.

10.4 The Helmholtz equation

- Other PDE can be also be solved using a BIE formulation. Consider the interior Dirichlet problem for the Helmholtz equation with positive wave number κ .

$$\begin{cases} -\Delta u - \kappa^2 u = 0, & \text{in } \Omega \\ u = f, & \text{on } \Gamma \end{cases}$$

- The free space Green's function for the Helmholtz operator is given by the zeroth order Hankel function: $\phi_\kappa(\mathbf{x}) = \frac{i}{4} H_0^{(1)}(\kappa|\mathbf{x}|)$.

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- The free space Green's function for the Helmholtz operator is given by the zeroth order Hankel function: $\phi_\kappa(\mathbf{x}) = \frac{i}{4} H_0^{(1)}(\kappa|\mathbf{x}|)$.
- We can repeat the exact same process as for $-\Delta$ and get the single and double-layer operators:

$$[S_\kappa \sigma](\mathbf{x}) = \int_\Gamma \phi_\kappa(\mathbf{x} - \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y})$$

$$[D_\kappa \sigma](\mathbf{x}) = \int_\Gamma d_\kappa(\mathbf{x}, \mathbf{y}) \sigma(\mathbf{y}) ds(\mathbf{y})$$

where $d_\kappa(\mathbf{x}, \mathbf{y}) = \mathbf{n}(\mathbf{y}) \cdot \nabla_{\mathbf{y}} \phi_\kappa(\mathbf{x} - \mathbf{y})$.

10.4 The Helmholtz equation

- The function $\phi_\kappa(\mathbf{x})$ has a log-singularity near the origin, just like $\phi(\mathbf{x})$, hence we expect the layer operators to behave similarly.
- If we try to use a double-layer formulation and look for solutions of the form $u(\mathbf{x}) = [D_\kappa\sigma](\mathbf{x})$, we get the BIE $(-\frac{1}{2}I + D_\kappa)\sigma = f$ on Γ which is not well defined for all κ .

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- If we try to use a double-layer formulation and look for solutions of the form $u(\mathbf{x}) = [D_\kappa\sigma](\mathbf{x})$, we get the BIE $(-\frac{1}{2}I + D_\kappa)\sigma = f$ on Γ which is not well defined for all κ .
- To remedy this, the *combined field* formulation uses a linear combination of S_κ and D_κ . We look for solutions of the form $u(\mathbf{x}) = [(D_\kappa + i\eta S_\kappa)\sigma](\mathbf{x})$ where $\eta = \pm\kappa$. The resulting BIE is

$$\left[\left(-\frac{1}{2}I + D_\kappa + i\eta S_\kappa \right) \sigma \right] (\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in \Gamma \quad (5)$$

10.5 Radiation conditions for Helmholtz equation

- Just like for the Laplace equation, we can also apply a BIE formulation for exterior Helmholtz problems:

$$\left\{ \begin{array}{l} -\Delta u - \kappa^2 u = 0, \quad \text{in } \Omega \\ u = f, \quad \text{on } \Gamma \\ \lim_{r \rightarrow \infty} \sqrt{r} \left(\frac{\partial u(r\mathbf{z})}{\partial r} - i\kappa u(r\mathbf{z}) \right) = 0, \quad \text{for every unit vector } \mathbf{z} \end{array} \right.$$

where the last term is a condition at ∞ . This exterior equation is useful in modeling certain types of scattering problems.

- Using the combined field formulation and guessing solutions like $u(\mathbf{x}) = [(D_\kappa + i\eta S_\kappa)\sigma](\mathbf{x})$, the corresponding BIE for σ is

$$\left[\left(\frac{1}{2}I + D_\kappa + i\eta S_\kappa \right) \sigma \right] (\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in \Gamma \quad (6)$$

10.6 "Direct" derivation of BIE for harmonic potentials

- Here, we derive a direct method of reformulating Laplace's equation as a BIE. Let $s(\mathbf{x}, \mathbf{y}) = \phi(\mathbf{x} - \mathbf{y})$ and $d(\mathbf{x}, \mathbf{y}) = \mathbf{n}(\mathbf{y}) \cdot \nabla_{\mathbf{y}}\phi(\mathbf{x} - \mathbf{y})$.

Theorem

Let Γ be a smooth, bounded domain in \mathbb{R}^2 . For any u such that $-\Delta u = 0$ in Ω , then for $\mathbf{x} \in \mathbb{R}^2$:

$$\theta(\mathbf{x})u(\mathbf{x}) = \int_{\Gamma} \left(s(\mathbf{x}, \mathbf{y}) \frac{\partial u(\mathbf{y})}{\partial \mathbf{n}} - d(\mathbf{x}, \mathbf{y})u(\mathbf{y}) \right) ds(\mathbf{y}), \quad (7)$$

where

$$\theta(\mathbf{x}) = \begin{cases} 1 & \text{for } \mathbf{x} \in \Omega \\ 1/2 & \text{for } \mathbf{x} \in \Gamma \\ 0 & \text{for } \mathbf{x} \in \overline{\Omega}^c \end{cases}$$

10.6 "Direct" derivation of BIE for harmonic potentials

- Given boundary conditions on Γ , we can use (7) to immediately convert the PDE to a BIE:
 - *Dirichlet data:* $u = f$ on Γ . Then (7) gives the BIE for $\frac{\partial u}{\partial \mathbf{n}}|_{\Gamma}$:

$$\int_{\Gamma} s(\mathbf{x}, \mathbf{y}) \frac{\partial u(\mathbf{y})}{\partial \mathbf{n}} ds(\mathbf{y}) = \frac{1}{2} f(\mathbf{x}) + \int_{\Gamma} d(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) ds(\mathbf{y}), \quad \mathbf{x} \in \Gamma$$

If we solve this BIE for $\frac{\partial u}{\partial \mathbf{n}}|_{\Gamma}$, we can use (7) to recover u in Ω .

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If we solve this BIE for $\frac{\partial u}{\partial \mathbf{n}}|_{\Gamma}$, we can use (7) to recover u in Ω .

- Neumann data:* $\frac{\partial u}{\partial \mathbf{n}} = f$ on Γ . Then (7) gives the BIE for $u|_{\Gamma}$:

$$\frac{1}{2} u(\mathbf{x}) + \int_{\Gamma} d(\mathbf{x}, \mathbf{y}) u(\mathbf{y}) ds(\mathbf{y}) = \int_{\Gamma} s(\mathbf{x}, \mathbf{y}) f(\mathbf{y}) ds(\mathbf{y}), \quad \mathbf{x} \in \Gamma$$

If we solve this BIE for $u|_{\Gamma}$, we can use (7) to recover u on Ω .

10.6 "Direct" derivation of BIE for harmonic potentials

- Equation (7) also tells us why we pick up a factor of $\frac{1}{2}$ in the double layer formulation. Applying (7) with $u \equiv 1$ gives

$$\int_{\Gamma} d(\mathbf{x}, \mathbf{y}) ds(\mathbf{y}) = \begin{cases} -1, & \text{for } \mathbf{x} \in \Omega \\ -1/2, & \text{for } \mathbf{x} \in \Gamma \\ 0, & \text{for } \mathbf{x} \in \overline{\Omega}^c \end{cases}$$

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- Then for continuous σ defined on Γ and $\mathbf{x} \in \Gamma$, we get

$$\lim_{\mathbf{x}' \rightarrow \mathbf{x}} [D\sigma](\mathbf{x}') = -\frac{1}{2}\sigma(\mathbf{x}) + [D\sigma](\mathbf{x}), \quad \mathbf{x}' \in \Omega$$

- Proof sketch: $[D\sigma](\mathbf{x}') = \int_{\Gamma} d(\mathbf{x}', \mathbf{y})(\sigma(\mathbf{y}) - \sigma(\mathbf{x})) ds(\mathbf{y}) - \sigma(\mathbf{x})$, assume some regularity on σ , swap limit with integral.

10.6 "Direct" derivation of BIE for harmonic potentials

- Proof outline for Theorem. For a fixed $\mathbf{x} \in \mathbb{R}^2$, set $v(\mathbf{y}) = \phi(\mathbf{x} - \mathbf{y})$. Green's 2nd identity says

$$\int_{\Omega} u \Delta v - v \Delta u = \int_{\Gamma} d(\mathbf{x}, \mathbf{y}) u(\mathbf{y}) - s(\mathbf{x}, \mathbf{y}) \frac{\partial u(\mathbf{y})}{\partial \mathbf{n}} ds(\mathbf{y}) \quad (8)$$

- Case 1: $\mathbf{x} \in \overline{\Omega}^c$. Then u, v harmonic in Ω , so LHS of (8) is 0.

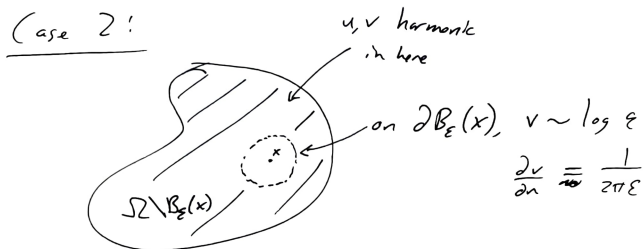
Case 1:



10.6 "Direct" derivation of BIE for harmonic potentials

- Case 2: $\mathbf{x} \in \Omega$. Now v is not harmonic in Ω . Let $B_\varepsilon(\mathbf{x})$ be ball of radius ε centered at \mathbf{x} . Apply (8) to $\Omega \setminus B_\varepsilon(\mathbf{x})$ and show

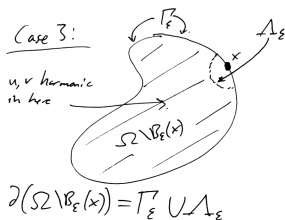
$$\lim_{\varepsilon \rightarrow 0^+} \int_{\partial B_\varepsilon(\mathbf{x})} u \frac{\partial v}{\partial \mathbf{n}} = u(\mathbf{x}), \quad \lim_{\varepsilon \rightarrow 0^+} \int_{\partial B_\varepsilon(\mathbf{x})} v \frac{\partial u}{\partial \mathbf{n}} = 0$$



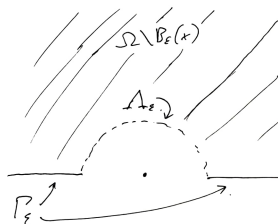
10.6 "Direct" derivation of BIE for harmonic potentials

- Case 3: $\mathbf{x} \in \Gamma$. Nearly same argument as in Case 2, but the cut boundary is slightly different. Apply (8) to $\Omega \setminus B_\varepsilon(\mathbf{x})$

$$\lim_{\varepsilon \rightarrow 0^+} \int_{\Lambda_\varepsilon} u \frac{\partial \mathbf{v}}{\partial \mathbf{n}} = \frac{1}{2} u(\mathbf{x}), \quad \lim_{\varepsilon \rightarrow 0^+} \int_{\Lambda_\varepsilon} v \frac{\partial u}{\partial \mathbf{n}} = 0$$



small ε
flatten the boundary



locally, Λ_ε looks like a semi-circle with radius ε , on Λ_ε , $v \sim \log \varepsilon$
 $\frac{\partial v}{\partial \mathbf{n}} \approx \frac{1}{\pi \varepsilon}$

11.1 Problems with body loads

- Now consider a body load g for Laplace's equation:

$$\begin{cases} -\Delta u = g, & \text{in } \Omega \\ u = f, & \text{on } \Gamma \end{cases}$$

- We can first compute a particular solution u_p which satisfies $-\Delta u_p = g$ on Ω , *ignoring boundary conditions*. Analytically: $u_p(\mathbf{x}) = \int_{\Omega} \phi(\mathbf{x} - \mathbf{y})g(\mathbf{y}) d\mathbf{y}$ which will satisfy $-\Delta u = g$ in Ω .
- Then set $u_h = u - u_p$ which solves (via BIE formulation):

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- Then set $u_h = u - u_p$ which solves (via BIE formulation):

$$\begin{cases} -\Delta u_h = 0, & \text{in } \Omega \\ u_h = f - u_p, & \text{on } \Gamma \end{cases}$$

- Computing u_p can be challenging, due complicated Ω and singular ϕ . That said, there are methods of extending Ω and g to be simpler computationally (e.g. put Ω inside a big box and smoothly extend g). Then specialized methods like FMM or FFT can evaluate u_p fast.

11.2 Variable coefficient PDE; Lippmann-Schwinger equation

- For variable coefficient PDE, integral formulations are still possible but typically they are *volume integral equations*.
- While these formulations lose the benefit of reducing the dimension of the computational domain, they still retains the benefits of finite computational domain + well-conditioned systems.

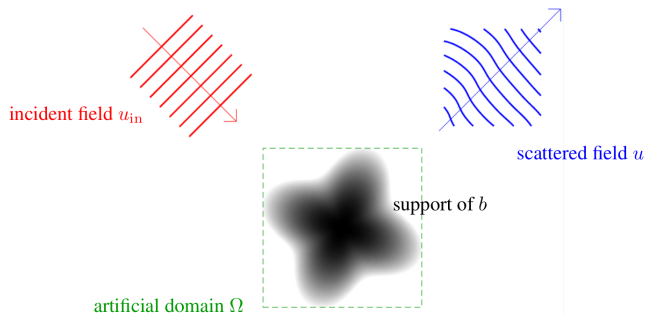
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- For variable coefficient PDE, integral formulations are still possible but typically they are *volume integral equations*.
- While these formulations lose the benefit of reducing the dimension of the computational domain, they still retains the benefits of finite computational domain + well-conditioned systems.
- As an example, consider the free space, variance coefficient Helmholtz equation:

$$\begin{cases} -\Delta u(\mathbf{x}) - \kappa^2(1 - b(\mathbf{x}))u(\mathbf{x}) = -\kappa^2 b(\mathbf{x})u_{\text{in}}(\mathbf{x}), & \text{in } \mathbb{R}^2 \\ \frac{\partial u(\mathbf{x})}{\partial r} - i\kappa u(\mathbf{x}) = o(r^{-1/2}), & \text{as } r = |\mathbf{x}| \rightarrow \infty. \end{cases}$$

which models acoustic wave propagation in a medium with variable wave speed. Assume b is smooth, vanishes outside Ω , and bounded by 1, and that u_{in} solves Helmholtz in Ω with constant κ .

11.2 Variable coefficient PDE; Lippmann-Schwinger equation



$$\begin{cases} -\Delta u(\mathbf{x}) - \kappa^2(1 - b(\mathbf{x}))u(\mathbf{x}) = -\kappa^2 b(\mathbf{x})u_{\text{in}}(\mathbf{x}), & \text{in } \mathbb{R}^2 \\ \frac{\partial u(\mathbf{x})}{\partial r} - i\kappa u(\mathbf{x}) = o(r^{-1/2}), & \text{as } r = |\mathbf{x}| \rightarrow \infty. \end{cases}$$

- Here, b indicates how much wave speed in Ω differs compared to free space wave speed.

11.2 Variable coefficient PDE; Lippmann-Schwinger equation

- Free space Green's function for Helmwoltz with radiating BC is $G_{\kappa}(\mathbf{x}, \mathbf{y}) = \frac{i}{4} H_0^{(1)}(|\mathbf{x} - \mathbf{y}|)$, where $H_0^{(1)}$ is the zeroth order Hankel function.
- Search for solutions of the form

$$u(\mathbf{x}) = \int_{\Omega} G_{\kappa}(\mathbf{x}, \mathbf{y}) \sigma(\mathbf{y}) d\mathbf{y}, \quad \mathbf{x} \in \mathbb{R}^2$$

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$$u(\mathbf{x}) = \int_{\Omega} G_\kappa(\mathbf{x}, \mathbf{y}) \sigma(\mathbf{y}) d\mathbf{y}, \quad \mathbf{x} \in \mathbb{R}^2$$

- This leads to the BIE for σ :

$$\sigma(\mathbf{x}) + \kappa^2 b(\mathbf{x}) \int_{\Omega} G_\kappa(\mathbf{x}, \mathbf{y}) \sigma(\mathbf{y}) d\mathbf{y} = -\kappa^2 b(\mathbf{x}) u_{\text{in}}(\mathbf{x}), \quad \mathbf{x} \in \Omega$$

- Computational domain is now Ω which is bounded (instead of \mathbb{R}^2), and the above BIE leads to well-conditioned systems (just like double-layer formulation).

- Integral equations serve as a powerful, alternative modeling tool to PDE. Benefits include
 - Reducing dimension of computational domain (Ω down to Γ).
 - Well-conditioned systems upon discretization (e.g. double-layer formulation)
 - Can handle exterior problems with a *finite* computational domain.
- Different BIE formulations with different properties can be found for the same PDE.

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 - Reducing dimension of computational domain (Ω down to Γ).
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 - Can handle exterior problems with a *finite* computational domain.
- Different BIE formulations with different properties can be found for the same PDE.
- With extra work/challenges, can be extended to other types of models (e.g. linear elasticity, Stokes flow, time-Harmonic Maxwell).
- 3D is possible, but Γ harder to treat as a surface + kernels are more singular.