

# The Curious Importance of Function Spaces for the Maxwell Equations

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- 1 Are function spaces important?
  - What google has to say
  - The Dirichlet problem
  
- 2 Regularized Variational Formulation of Maxwell Equations
  - The Maxwell eigenvalue problem
  - Regularized variational formulations
  - Numerical observations
  - Explanation
  - Weighted Regularization
  - Numerical evidence for WRM
  
- 3 Regularized Boundary Integral Equations for Maxwell Equations
  - The Electrical Field Integral Equation
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- 4 Lippmann-Schwinger Equation for the Magnetic Scattering Problem
  - Electromagnetic Transmission Problems
  - The Volume Integral Equation
  - The dielectric problem
  - The magnetic problem

**Function spaces are important** and natural examples of  
abstract Banach lattices <http://www.springer.de>

However...

### *Introducing Function Space Yielding*

Are you already optimizing your revenues and profits on your function space? The workshop will show you practical techniques how to calculate the price you should quote, not leaving any money on the table.

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Somewhat more seriously...



$\Omega$ : **bounded** polygon or polyhedron

$$\text{(Dir)} \quad \Delta u = f \quad \text{in } \Omega, \quad u = 0 \text{ on } \partial\Omega$$

One can consider (Dir) in

Sobolev spaces  $H^s(\Omega), W_p^m(\Omega)$

Besov spaces  $B_{p,q}^s(\Omega)$

Hölder spaces  $C^\alpha(\Omega)$

with or without **weight**  $W_p^{m,\vec{\beta},\vec{\delta}}(\Omega)$

etc.

In some of these spaces

- there is **no existence** result (Example:  $H^2(\Omega)$ , nonconvex  $\Omega$ )
- there is **no uniqueness** result (Example:  $L^2(\Omega)$ , nonconvex  $\Omega$ )

There is, however, a **sanity result**...

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There is, however, a **sanity** result...

## Observation

Let  $X_1$  and  $X_2$  be two “reasonable” function spaces on  $\Omega$  from the afore-mentioned list.

Let  $f \in \Delta X_1 \cap \Delta X_2$  and let  $u_1 \in X_1$ ,  $u_2 \in X_2$  both be solutions of (Dir).

If  $X_1$  and  $X_2$  are such that in both spaces the homogeneous Dirichlet problem has only the trivial solution,

then  $u_1 = u_2$ .

⇒ Function spaces are  
useful: description of singularities, stability, error estimates, ...  
but not really important.

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$\implies$  Function spaces are  
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$$\begin{aligned}\mathbf{curl} \mathbf{E} &= i\omega\mu\mathbf{H} \\ \mathbf{curl} \mathbf{H} &= -i\omega\varepsilon\mathbf{E} + \mathbf{J}\end{aligned}$$

In this section: Domain  $\Omega \subset \mathbb{R}^3$ ,  $\varepsilon = \mu = 1$ ,  $\mathbf{J} = 0$ .  
The condition  $\operatorname{div} \mathbf{E} = \operatorname{div} \mathbf{H} = 0$  follows if  $\omega \neq 0$ .

$$\mathbf{E} \times \mathbf{n} = 0 \quad \& \quad \mathbf{H} \cdot \mathbf{n} = 0 \quad \text{on} \quad \partial\Omega$$

**Eigenfrequencies of a cavity with perfectly conducting walls.**

Second order system for  $\mathbf{E}$ :  $\operatorname{curl} \operatorname{curl} \mathbf{E} - \omega^2 \mathbf{E} = 0$

Find  $\omega \neq 0$ ,  $\mathbf{E} \in H_0(\operatorname{curl}, \Omega) \setminus \{0\}$  such that

$$\forall \mathbf{F} \in H_0(\operatorname{curl}, \Omega) : \int_{\Omega} \operatorname{curl} \mathbf{E} \cdot \operatorname{curl} \mathbf{F} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} = 0$$

Energy space:  $H_0(\operatorname{curl}, \Omega) = \{u \in L^2(\Omega) \mid \operatorname{curl} u \in L^2(\Omega), u \times \mathbf{n} = 0\}$   
 $= \operatorname{closure}_{L^2(\Omega)} H(\operatorname{curl}, \Omega) \cap C_0^\infty(\bar{\Omega})^3$

$$\begin{aligned}\mathbf{curl} \mathbf{E} &= i\omega\mu\mathbf{H} \\ \mathbf{curl} \mathbf{H} &= -i\omega\varepsilon\mathbf{E} + \mathbf{J}\end{aligned}$$

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Eigenfrequencies of a cavity with perfectly conducting walls.

Second order system for  $\mathbf{E}$ :  $\mathbf{curl} \mathbf{curl} \mathbf{E} - \omega^2 \mathbf{E} = 0$

## Simplest variational formulation

Find  $\omega \neq 0$ ,  $\mathbf{E} \in \mathbf{H}_0(\mathbf{curl}, \Omega) \setminus \{0\}$  such that

$$\forall \mathbf{F} \in \mathbf{H}_0(\mathbf{curl}, \Omega) : \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

Energy space:  $\mathbf{H}_0(\mathbf{curl}, \Omega) = \{\mathbf{u} \in \mathbf{L}^2(\Omega) \mid \mathbf{curl} \mathbf{u} \in \mathbf{L}^2(\Omega); \mathbf{u} \times \mathbf{n} = 0\}$   
= closure in  $\mathbf{H}(\mathbf{curl}, \Omega)$  of  $\mathcal{C}_0^\infty(\Omega)^3$

## Simple variational formulation

$$\mathbf{E} \in \mathbf{H}_0(\mathbf{curl}, \Omega) \setminus \{0\} : \forall \mathbf{F} \in \mathbf{H}_0(\mathbf{curl}, \Omega) : \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

Galerkin discretization:

Restriction to finite-dimensional subspace  $V_h$ ,  $h \rightarrow 0$ .

Good: Eigenfrequencies are non-negative, discrete.

Big Problem:  $\omega = 0$  has infinite multiplicity

Kernel: Electrostatic fields: gradients of all  $\phi \in H_0^1(\Omega)$  (+ harmonic forms).

Idea:  $\mathbf{div} \mathbf{E} = 0$ , so we can add a multiple of  $0 = \int_{\Omega} \mathbf{div} \mathbf{E} \mathbf{div} \mathbf{F}$

$$(\text{Reg}) \quad \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} \mathbf{div} \mathbf{E} \mathbf{div} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

Energy space:  $X_h = H_0(\mathbf{curl}, \Omega) \cap H(\mathbf{div}, \Omega)$

Second order system:  $\mathbf{curl} \mathbf{curl} \mathbf{E} - s \mathbf{V} \mathbf{div} \mathbf{E} = \omega^2 \mathbf{E}$ . Strongly elliptic. OK

## Simple variational formulation

$$\mathbf{E} \in \mathbf{H}_0(\mathbf{curl}, \Omega) \setminus \{0\} : \forall \mathbf{F} \in \mathbf{H}_0(\mathbf{curl}, \Omega) : \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

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$$(\text{Reg}) \quad \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + \alpha \int_{\Omega} \mathbf{div} \mathbf{E} \mathbf{div} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

Energy space:  $X_{\alpha} = \mathbf{H}_0(\mathbf{curl}, \Omega) \cap \mathbf{H}(\mathbf{div}, \Omega)$

Second order system:  $\mathbf{curl} \mathbf{curl} \mathbf{E} - \alpha \mathbf{V} \mathbf{div} \mathbf{E} = \omega^2 \mathbf{E}$ . Strongly elliptic. OK

## Simple variational formulation

$$\mathbf{E} \in \mathbf{H}_0(\mathbf{curl}, \Omega) \setminus \{0\} : \forall \mathbf{F} \in \mathbf{H}_0(\mathbf{curl}, \Omega) : \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

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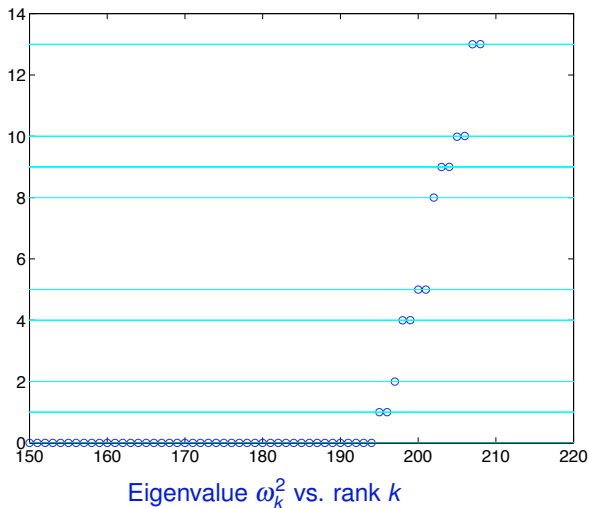
Regularized formulation:  $\mathbf{E} \in \mathbf{X}_N \setminus \{0\} : \forall \mathbf{F} \in \mathbf{X}_N :$

$$(\text{Reg}_X) \quad \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} \mathbf{div} \mathbf{E} \mathbf{div} \mathbf{F} = \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F}$$

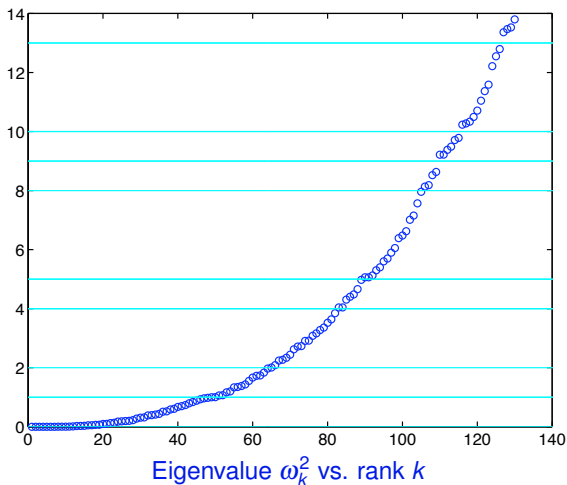
Energy space:  $\mathbf{X}_N = \mathbf{H}_0(\mathbf{curl}, \Omega) \cap \mathbf{H}(\mathbf{div}, \Omega)$

Second order system:  $\mathbf{curl} \mathbf{curl} \mathbf{E} - s \nabla \mathbf{div} \mathbf{E} = \omega^2 \mathbf{E}$ : Strongly elliptic. OK

**Good approximation:** Triangular edge elements (15 nodes per side,  $\mathbb{P}_1$ )

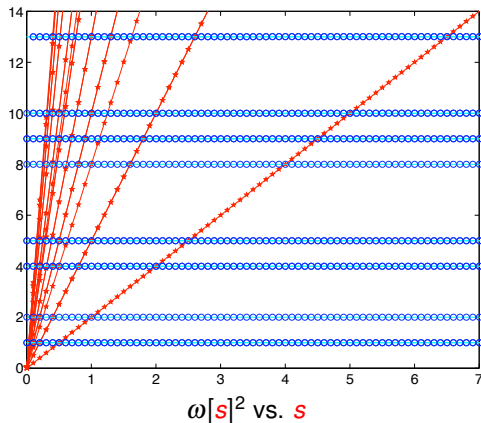


**Bad approximation:** Nodal triangular elements (15 nodes per side,  $\mathbb{P}_1$ )





# Regularized formulation in the square

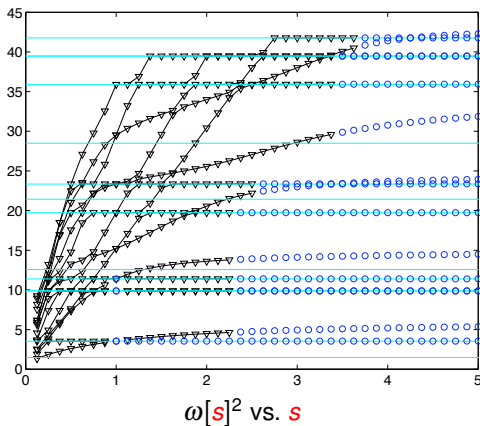


*Blue* circles: computed  $\omega[s]^2$  with **curl**-dominant eigenfunctions.

*Red* stars: computed  $\omega[s]^2$  with **div**-dominant eigenfunctions.

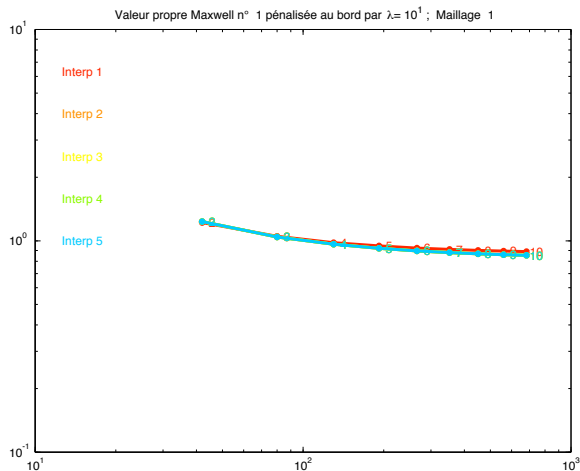
$\text{div } \mathbf{E}$  satisfies  $s\Delta \text{div } \mathbf{E} = \omega^2 \text{div } \mathbf{E}$

Extra eigenvalues:  $s$  times **Dirichlet** eigenvalues.



Gray triangles: computed  $\omega[s]^2$  with indifferent eigenfunctions.  
 Cyan-Lines: true Maxwell eigenvalues

## Error of the first eigenvalue

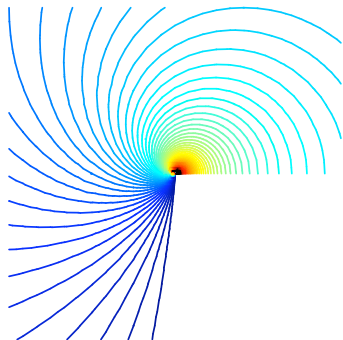


Error vs. number of d.o.f.

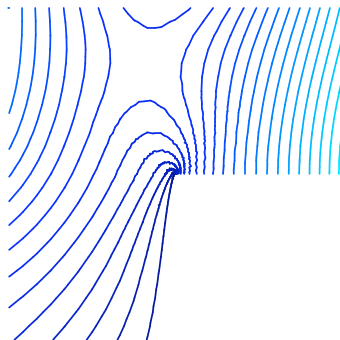
Error remains  
larger than 90%.

Exact solution






(2nd component  $E_2 = r^{-\frac{1}{3}} \cos \frac{\theta}{3}$ ).



Computation with  $Q_3$  elements.



$$\mathbf{curl} \mathbf{curl} \mathbf{E} - \nabla \operatorname{div} \mathbf{E} = 0 \quad \text{in } \Omega; \quad \mathbf{E} \times \mathbf{n} = \mathbf{E}_0 \quad \text{on } \partial\Omega$$

-  1991: M. COSTABEL  
A coercive bilinear form for Maxwell's equations  
J. Math. Anal. Appl. 157 (1991) 527–541.
-  2002: C. HAZARD  
Numerical simulation of corner singularities: a paradox in Maxwell-like problems  
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Weighted regularization of Maxwell equations in polyhedral domains.  
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-  2009: A. BUFFA, P. CIARLET JR., E. JAMELOT  
Solving electromagnetic eigenvalue problems in polyhedral domains  
with nodal finite elements  
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Approximation of the Eigenvalue Problem for Time Harmonic Maxwell  
System by Continuous Lagrange Finite Elements  
Math. Comp. 80 (2011) 1887–1910.

## An integration by parts formula (Co 1991)

Let  $\Omega \subset \mathbb{R}^3$  be a polyhedron. Let  $\mathbf{u} \in \mathbf{X}_N$ . If  $\mathbf{u} \in \mathbf{H}^1(\Omega)$ , then

$$\int_{\Omega} |\nabla \mathbf{u}|^2 = \int_{\Omega} |\mathbf{curl} \mathbf{u}|^2 + \int_{\Omega} |\operatorname{div} \mathbf{u}|^2$$

⊛ Define  $H_N = \mathbf{X}_N \cap H^1(\Omega)$ . Then  $H_N$  is a closed subspace of  $\mathbf{X}_N$ .  
If  $\Omega$  is non-convex, then  $H_N \neq \mathbf{X}_N$ .

⊛ For  $s > 0$ , the sesquilinear form

$$a_s(E, F) = \int_{\Omega} \operatorname{curl} E \cdot \operatorname{curl} F + s \int_{\Omega} \operatorname{div} E \operatorname{div} F$$

is  $H_N$ -elliptic.

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## Corollary

- 1 Define  $\mathbf{H}_N = \mathbf{X}_N \cap \mathbf{H}^1(\Omega)$ . Then  $\mathbf{H}_N$  is a closed subspace of  $\mathbf{X}_N$ . If  $\Omega$  is non-convex, then  $\mathbf{H}_N \neq \mathbf{X}_N$ .
- 2 For  $s > 0$ , the sesquilinear form

$$a_s(\mathbf{E}, \mathbf{F}) = \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} \operatorname{div} \mathbf{E} \operatorname{div} \mathbf{F}$$

is  $\mathbf{H}_N$ -elliptic.

Regularized formulation:  $\mathbf{E} \in \mathbf{X}_N : \forall \mathbf{F} \in \mathbf{X}_N :$

$$(\text{Reg}_X) \quad \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} \text{div} \mathbf{E} \text{div} \mathbf{F} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} = \int_{\Omega} \mathbf{J} \cdot \mathbf{F}$$

Regularized formulation:  $\mathbf{E} \in \mathbf{H}_N : \forall \mathbf{F} \in \mathbf{H}_N :$

$$(\text{Reg}_H) \quad \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} \text{div} \mathbf{E} \text{div} \mathbf{F} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} = \int_{\Omega} \mathbf{J} \cdot \mathbf{F}$$

Consequence (For  $\mathbf{J} \in L^2(\Omega)$ ,  $\Omega \subset \mathbb{R}^3$  polyhedron)

- 1 If  $\omega^2$  is not an eigenvalue, then both  $(\text{Reg}_X)$  and  $(\text{Reg}_H)$  have a unique solution.
- 2 Both are solutions of the boundary value problem
$$\mathbf{curl} \mathbf{curl} \mathbf{E} - s \nabla \text{div} \mathbf{E} - \omega^2 \mathbf{E} = \mathbf{J} \quad \text{in } \Omega; \quad \mathbf{E} \times \mathbf{n} = 0 \quad \text{on } \partial \Omega$$
- 3 If  $\Omega$  is non-convex, then the two solutions are different, in general. The eigenvalues of  $(\text{Reg}_X)$  and  $(\text{Reg}_H)$  are different, in general.



In the regularized variational formulation

$$(\text{Reg}_H) \quad \int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} \text{div} \mathbf{E} \text{div} \mathbf{F} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} = \int_{\Omega} \mathbf{J} \cdot \mathbf{F}$$

one gets an equation for  $\text{div} \mathbf{E}$  by testing with gradients:  $\mathbf{F} = \nabla \psi$ .

$$\begin{aligned} s \int_{\Omega} \text{div} \mathbf{E} \Delta \psi - \omega^2 \int_{\Omega} \mathbf{E} \cdot \nabla \psi &= \int_{\Omega} \mathbf{J} \cdot \nabla \psi \\ \iff \int_{\Omega} \text{div} \mathbf{E} (s \Delta \psi + \omega^2 \psi) &= - \int_{\Omega} \text{div} \mathbf{J} \psi \end{aligned}$$

For  $(\text{Reg}_X)$  one takes  $\psi \in H_0^1(\Delta, \Omega)$ .

For  $(\text{Reg}_H)$  one takes  $\psi \in H_0^1(\Omega) \cap H^2(\Omega)$ .

## Lemma

Let  $\text{div} \mathbf{J} = 0$  and  $\frac{\omega^2}{s}$  not a Dirichlet eigenvalue.

For a solution  $\mathbf{E}$  of  $(\text{Reg}_H)$  there holds:

If  $\text{div} \mathbf{E} \in H^1(\Omega)$ , then  $\text{div} \mathbf{E} = 0$ ,

and then  $\mathbf{E}$  is a solution of  $(\text{Reg}_X)$  and hence of the Maxwell problem.

The space  $\mathbf{H}_N$  is the completion of

$$\{\mathbf{u} \in \mathbf{C}^\infty(\overline{\Omega}) \mid \mathbf{u} \times \mathbf{n} = 0 \text{ on } \partial\Omega\}$$

under the norm of  $\mathbf{H}_0(\mathbf{curl}) \cap \mathbf{H}(\mathbf{div})$

$$\|\mathbf{u}\|_{\mathbf{X}}^2 = \int_{\Omega} |\mathbf{curl} \mathbf{u}|^2 + \int_{\Omega} |\mathbf{div} \mathbf{u}|^2$$

$\mathbf{H}_N \neq \mathbf{X}_N$  means that smooth functions are not dense in  $\mathbf{X}_N$ .  
Finite element functions, which are piecewise polynomials on a triangulation of  $\Omega$ , belong to  $\mathbf{H}_N$  as soon as they belong to  $\mathbf{X}_N$ .

## Consequence

Any Maxwell solution or eigenfunction that does not belong to  $\mathbf{H}^1(\Omega)$  cannot be approximated by an  $\mathbf{X}_N$ -conforming finite element method that uses the regularized variational formulation.

**Idee** : Replace the  $L^2$  norm in the regularizing term  $s \int_{\Omega} \operatorname{div} \mathbf{E} \operatorname{div} \mathbf{F}$  by a **weighted**  $L^2$  norm.

Weighted Regularized formulation:  $\mathbf{E} \in \mathbf{X}_N^w : \forall \mathbf{F} \in \mathbf{X}_N^w :$

$$(\operatorname{Reg}_H^w) \quad \int_{\Omega} \operatorname{curl} \mathbf{E} \cdot \operatorname{curl} \mathbf{F} + s \int_{\Omega} w \operatorname{div} \mathbf{E} \operatorname{div} \mathbf{F} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} = \int_{\Omega} \mathbf{J} \cdot \mathbf{F}$$

**Definition** :  $\mathbf{X}_N^w = \{ \mathbf{u} \in \mathbf{H}_0(\operatorname{curl}, \Omega) \mid \int_{\Omega} w |\operatorname{div} \mathbf{u}|^2 < \infty \}$

We choose

$$w(x) = (\operatorname{dist}(x, S))^{\alpha}$$

where  $S$  is the set of singular points (edges, corners) on the boundary.

## Lemma

There exists  $\alpha_0(\Omega) < 2$  such that

For  $\alpha_0(\Omega) < \alpha < 2$  : Smooth functions are **dense** in  $\mathbf{X}_N^w$

## Theorem

For  $\alpha_0(\Omega) < \alpha < 2$  :

If  $\frac{\omega^2}{s}$  is not an eigenvalue of the Dirichlet problem for the

weighted Laplacian  $\operatorname{div} w \nabla$

then the solutions  $\mathbf{E}$  of the weighted regularized problem ( $\operatorname{Reg}_H^w$ ) satisfy  $\operatorname{div} \mathbf{E} = 0$  and are solutions of the Maxwell problem.

Numerical evidence follows...

## Theorem

For  $\alpha_0(\Omega) < \alpha < 2$  :

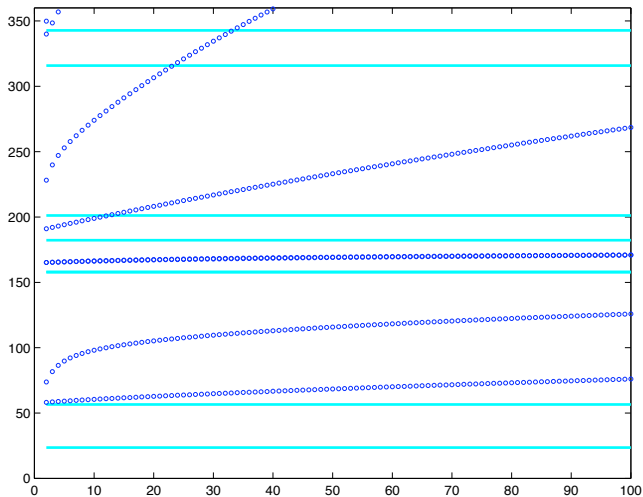
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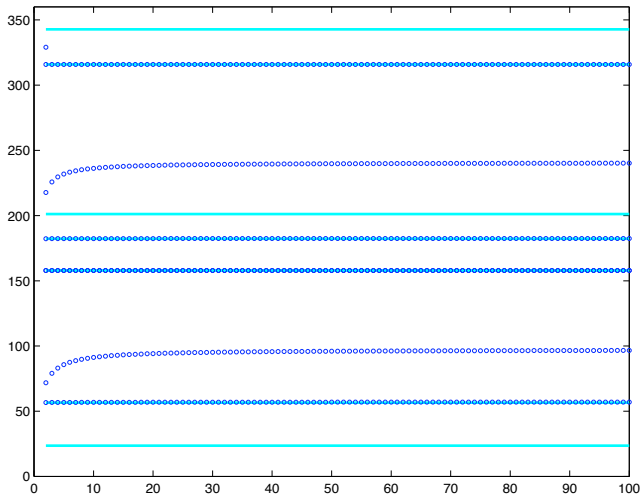
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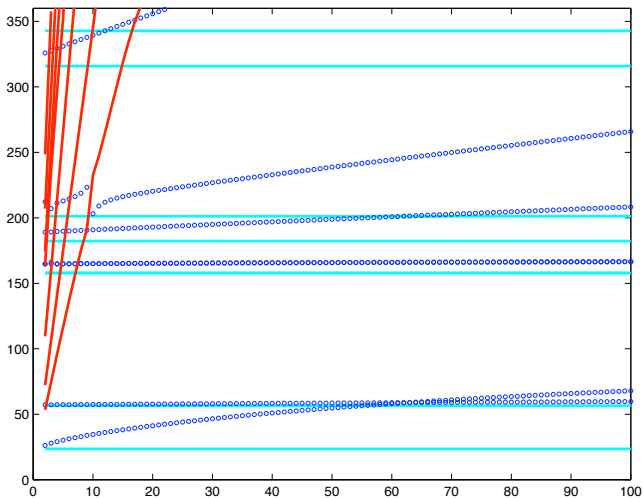
$\alpha = 0$   
Degree  $q = 1$



$\alpha = 0$   
Degree  $q = 4$

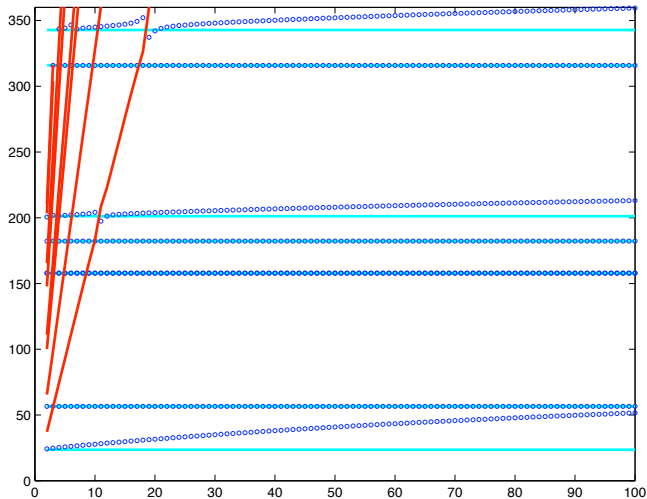


$\alpha = 1$   
Degree  $q = 1$

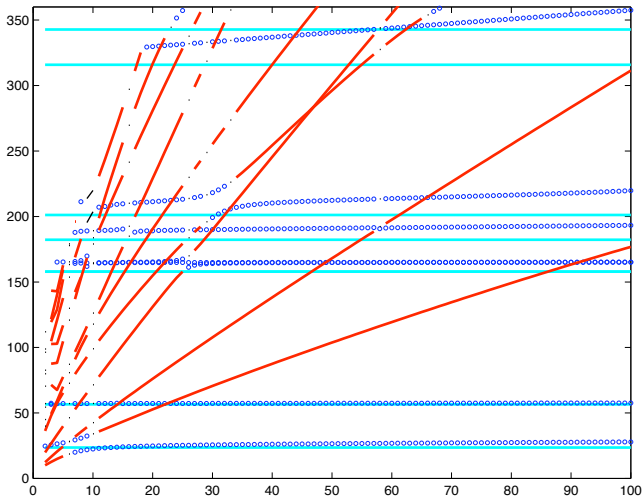




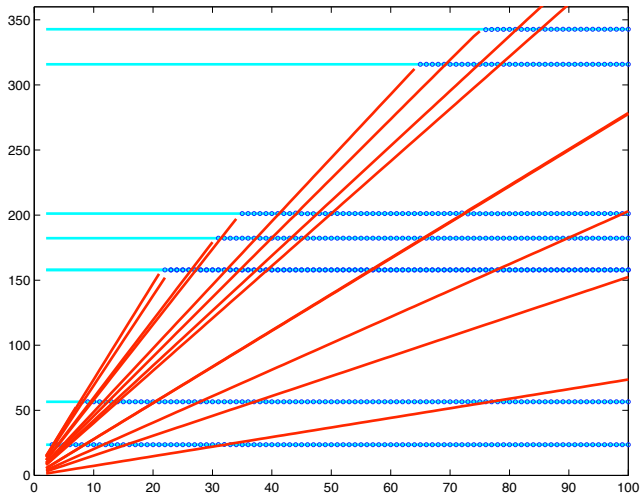
$\alpha = 1$   
Degree  $q = 4$



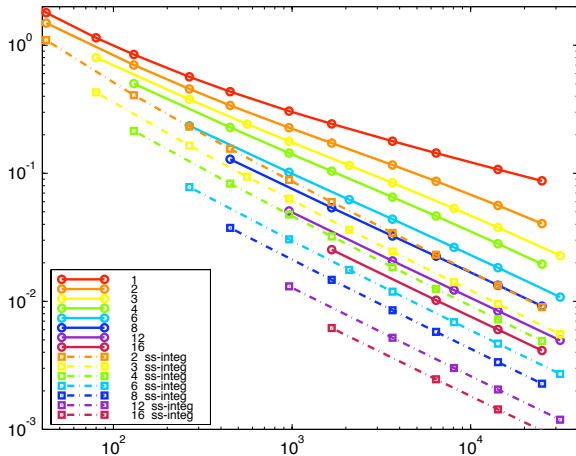
$\alpha = 2$   
Degree  $q = 1$



$\alpha = 2$   
Degree  $q = 4$

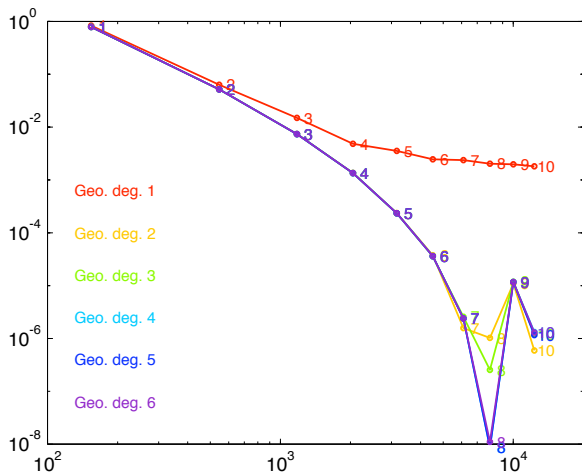


Erreurs 1e vp Maxwell du L. Maillage carre unif.



Uniform grids

Error vs. number of d.o.f.



Error vs. number of d.o.f.

*hp* version  
Curved L

[Buffa-Jamelot-Ciarlet 2009]  $\mathbf{E} \in \mathbf{X}_N^w, p \in L^{2,w} : \forall \mathbf{F} \in \mathbf{X}_N^w, q \in L^{2,w} :$

$$\int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + s \int_{\Omega} w \operatorname{div} \mathbf{E} \operatorname{div} \mathbf{F} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} + \int_{\Omega} w p \operatorname{div} \mathbf{F} = \int_{\Omega} \mathbf{J} \cdot \mathbf{F}$$

$$\int_{\Omega} w q \operatorname{div} \mathbf{E} = 0$$

$$\int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + (\operatorname{div} \mathbf{E}, \operatorname{div} \mathbf{F})_{-s} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} + \int_{\Omega} \nabla p \cdot \mathbf{F} - \int_{\Omega} \mathbf{J} \cdot \mathbf{F} = 0$$

$$\int_{\Omega} \nabla q \cdot \mathbf{E} + (p, q)_{-s} = 0$$

Here  $\frac{1}{2} < s < 1$ .

Discretization of  $H^{-s}(\Omega)$  scalar product:

$$(p, q)_{-s} \approx h^{\alpha} \int_{\Omega} p_i q_i$$

[Buffa-Jamelot-Ciarlet 2009]  $\mathbf{E} \in \mathbf{X}_N^w, \rho \in L^{2,w} : \forall \mathbf{F} \in \mathbf{X}_N^w, q \in L^{2,w} :$

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[Bonito-Guermont 2011]  $\mathbf{E} \in \mathbf{X}^{-\alpha}, \rho \in H_0^1 : \forall \mathbf{F} \in \mathbf{X}^{-\alpha}, q \in H_0^1 :$

$$\int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{F} + \left( \operatorname{div} \mathbf{E}, \operatorname{div} \mathbf{F} \right)_{-\alpha} - \omega^2 \int_{\Omega} \mathbf{E} \cdot \mathbf{F} + \int_{\Omega} \nabla \rho \cdot \mathbf{F} = \int_{\Omega} \mathbf{J} \cdot \mathbf{F}$$

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$$(p_h, q_h)_{-\alpha} \sim h^{2\alpha} \int_{\Omega} p_h q_h$$

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# The Electrical Field Integral Equation

Time-harmonic Maxwell **transmission** problem:

$$\begin{aligned} \operatorname{curl} \mathbf{E} &= i\omega \mathbf{H}; & \operatorname{curl} \mathbf{H} &= -i\omega \mathbf{E} & \text{in } \mathbb{R}^3 \setminus \Gamma \\ [\mathbf{E} \times \mathbf{n}]_{\Gamma} &= \mathbf{0}; & [\mathbf{n} \cdot \mathbf{H}]_{\Gamma} &= 0 & \text{on } \Gamma \\ i\omega [\mathbf{H} \times \mathbf{n}]_{\Gamma} &= \mathbf{j}; & [\mathbf{n} \cdot \mathbf{E}]_{\Gamma} &= m & \text{on } \Gamma \end{aligned}$$

+ radiation condition

Representation formula, with  $G_0(x) = \frac{e^{i\omega|x|}}{4\pi|x|}$ :

$$\mathbf{E}(x) = \int_{\Gamma} G_0(x-y) \mathbf{j}(y) \, ds(y) + \nabla \int_{\Gamma} G_0(x-y) m(y) \, ds(y)$$

Time-harmonic Maxwell scattering problem:

$$\begin{aligned} \operatorname{curl} \mathbf{E} &= i\omega \mathbf{H}; & \operatorname{curl} \mathbf{H} &= -i\omega \mathbf{E} & \text{in } \mathbb{R}^3 \setminus \bar{\Omega} \\ \mathbf{n} \times (\mathbf{E} \times \mathbf{n}) &= \mathbf{j}_0 & & & \text{on } \Gamma = \partial\Omega \end{aligned}$$

+ radiation condition

Continuity condition  $\operatorname{div}_{\Gamma} \mathbf{j} - \omega^2 m = 0$  & tangential trace on  $\Gamma$ :

$$\text{(EFIE)} \quad \left( \mathcal{V}_0 \mathbf{j} \right)_{\Gamma} + \frac{1}{\omega^2} \nabla_{\Gamma} \mathcal{V}_0 \operatorname{div}_{\Gamma} \mathbf{j} = \mathbf{j}_0$$

Single layer potential  $\mathcal{V}_0 m(x) = \int_{\Gamma} G_0(x-y) m(y) \, ds(y)$

# The Electrical Field Integral Equation

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Continuity condition  $\operatorname{div}_{\Gamma} \mathbf{j} = \omega^2 m = 0$  & tangential trace on  $\Gamma$ :

$$\text{(EFIE)} \quad \left( \mathcal{V}_{\omega, \mathbf{j}} \right)_{\text{tan}} + \mathcal{V}_{\omega} \nabla_{\Gamma} \mathcal{V}_{\omega}(\mathbf{j}) / = \mathbf{j}_{\text{tan}}$$

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Continuity condition over  $\mathbf{j}$  and  $m = 0$  & tangential trace on  $\Gamma$ :

$$(\text{EFIE}) \quad \left[ \mathbf{K}_{\omega} \right]_{\Gamma} + \left[ \mathbf{N}_{\omega} \right]_{\Gamma} = \mathbf{j}_0$$

Single layer potential  $\mathbf{v}_m(x) = \int_{\Gamma} G_{\omega}(x-y) m(y) ds(y)$

Time-harmonic Maxwell **transmission** problem:

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 i\omega [\mathbf{H} \times \mathbf{n}]_{\Gamma} &= \mathbf{j}; & [\mathbf{n} \cdot \mathbf{E}]_{\Gamma} &= m & \text{on } \Gamma \\
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(EFIE)

$$(\mathbf{V}_{\omega} \mathbf{j})_{\top} + \frac{1}{\omega^2} \nabla_{\top} V_{\omega} \mathbf{div}_{\Gamma} \mathbf{j} = \mathbf{j}_0$$

Single layer potential  $V_{\omega} m(x) = \int_{\Gamma} G_{\omega}(x-y) m(y) ds(y)$

## The EFIE on $\Gamma$

(EFIE)

$$(V_\omega \mathbf{j})_\top + \frac{1}{\omega^2} \nabla_\top V_\omega \operatorname{div}_\Gamma \mathbf{j} = \mathbf{j}_0$$

Lemma (Nedelec, second half of 20th century)

If  $\omega^2$  is not a Dirichlet eigenvalue in  $\Omega$ , then

$$C_\omega : \mathbf{j} \mapsto (V_\omega \mathbf{j})_\top + \frac{1}{\omega^2} \nabla_\top V_\omega \operatorname{div}_\Gamma \mathbf{j}$$

is an isomorphism between  $\mathbf{H}^{-\frac{1}{2}}(\operatorname{div}_\Gamma, \Gamma)$  and its dual space. One has

$$(\mathbf{n} \times C_\omega)^2 = \frac{1}{4} \mathbb{I} - M_\omega^2$$

where  $M_\omega$  is a compact operator in  $\mathbf{H}^{-\frac{1}{2}}(\operatorname{div}_\Gamma, \Gamma)$  if  $\Gamma$  is smooth.

Good: (EFIE) is given by a non-degenerate quadratic form

Big problem: The principal part of  $C_{\text{eff}}$  is indefinite.

No strong ellipticity in the sense of pseudodifferential operators, no convergence of arbitrary Galerkin methods.

Two ways out, as before:

- ① Construct special finite elements, and prove a generalized strong ellipticity property, or
- ② Regularize

We describe the regularization method introduced by MacCormy–Stephan.

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Write the EFIE as a system

$$(V_\omega \mathbf{j})_\Gamma + \nabla_\Gamma V_\omega m = \mathbf{j}_0$$

$$V_\omega \operatorname{div}_\Gamma \mathbf{j} - \omega^2 V_\omega m = 0$$

This is still essentially indefinite.

Now multiply the first equation by  $\operatorname{div}_\Gamma$  and subtract:

$$\begin{aligned} \text{(EFIE}_{\omega,\text{reg}}\text{)} \quad & (V_\omega \mathbf{j})_\Gamma + \nabla_\Gamma V_\omega m = \mathbf{j}_0 \\ & K_\omega \mathbf{j} - (\Delta_\Gamma + \omega^2) V_\omega m = -\operatorname{div}_\Gamma \mathbf{j}_0 \end{aligned}$$

Here  $\Delta_\Gamma$  is the Laplace-Beltrami operator, and

$K_\omega = V_\omega \operatorname{div}_\Gamma - \operatorname{div}_\Gamma V_\omega$  is an operator of order  $-1$  if  $\Gamma$  is smooth.

The system (EFIE<sub>ω,reg</sub>) is a strongly elliptic system of pseudodifferential operators. It defines a Fredholm operator of index 0

$$H_\Gamma^{-\frac{1}{2}}(\Gamma) \times H_\Gamma^{\frac{1}{2}}(\Gamma) \rightarrow H_\Gamma^{-\frac{1}{2}}(\Gamma) \times H_\Gamma^{\frac{1}{2}}(\Gamma) \quad \forall \omega \in \mathbb{R}$$

Any Galerkin scheme for its approximation is stable in  $H_\Gamma^{-\frac{1}{2}}(\Gamma) \times H_\Gamma^{\frac{1}{2}}(\Gamma)$ .

Write the EFIE as a system

$$(V_\omega \mathbf{j})_\top + \nabla_\top V_\omega m = \mathbf{j}_0$$

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## Theorem (MacCamy–Stephan)

The system  $(\text{EFIE}_{\text{reg}})$  is a strongly elliptic system of pseudodifferential operators. It defines a Fredholm operator of index 0

$$\mathbf{H}_\top^{s-\frac{1}{2}}(\Gamma) \times H^{s+\frac{1}{2}}(\Gamma) \rightarrow \mathbf{H}_\top^{s+\frac{1}{2}}(\Gamma) \times H^{s-\frac{1}{2}}(\Gamma) \quad \forall s \in \mathbb{R}$$

Any Galerkin scheme for its approximation is stable in  $\mathbf{H}_\top^{-\frac{1}{2}}(\Gamma) \times H^{\frac{1}{2}}(\Gamma)$ .



1983: R. MACCAMY, E. STEPHAN

A boundary element method for an exterior problem for three-dimensional Maxwell's equations

Applicable Anal. 16 (1983) 141–163.



1984: R. MACCAMY, E. STEPHAN

Solution procedures for three-dimensional eddy current problems

J. Math. Anal. Appl. 101 (1984) 348–379.



1998: N. HEUER

Preconditioners for the boundary element method for solving the electric screen problem

Pitman Res. Notes Math. Ser. 379 (1998) 106–110.

We consider scattering by an open surface  $\Gamma$  (Screen problem)

- 1 Given  $\mathbf{j}_0 \in \mathbf{H}^{-\frac{1}{2}}(\mathbf{curl}_\top, \Gamma)$ , then for any  $\omega > 0$  the Maxwell scattering problem and (EFIE) each have a unique solution

$$\mathbf{E} \in \mathbf{H}_{\text{loc}}(\mathbf{curl}, \mathbb{R}^3 \setminus \Gamma) + \text{radiation condition}$$

$$\mathbf{j} \in \tilde{\mathbf{H}}^{-\frac{1}{2}}(\text{div}_\Gamma, \Gamma)$$

- 2 If  $\mathbf{j}_0 \in \mathbf{H}^{\frac{1}{2}}_\top(\Gamma)$ , then also (EFIE<sub>reg</sub>) has a unique solution

$$(\mathbf{j}, m) \in \tilde{\mathbf{H}}^{-\frac{1}{2}}(\Gamma) \times \tilde{H}^{\frac{1}{2}}(\Gamma)$$

- 3 The solution of (EFIE<sub>reg</sub>) can be approximated by any conforming finite element method [Stephan 1984, Heuer 1996].

Fig. 1: The solutions  $\mathbf{j}$  of (EFIE) and of (EFIE<sub>reg</sub>) are different, in general, and the Maxwell solution does not satisfy  $\text{div}_\Gamma \mathbf{j} = \omega^2 m \in \tilde{H}^{\frac{1}{2}}(\Gamma)$ .

Edge elements:  $m = \omega^2 \mathbf{j} \cdot \mathbf{n} \in \tilde{H}^{\frac{1}{2}}(\Gamma)$

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Trap : The solutions  $\mathbf{j}$  of (EFIE) and of (EFIE<sub>reg</sub>) are different, in general, and the Maxwell solution does not satisfy  $\text{div}_\Gamma \mathbf{j} = \omega^2 m \in \tilde{H}^{\frac{1}{2}}(\Gamma)$ .

Edge singularity:  $m \sim r^{-\frac{1}{2}} \notin L^2(\Gamma)$

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-  2010: M. COSTABEL, E. DARRIGRAND, E. KONÉ  
Volume and surface integral equations for electromagnetic scattering  
by a dielectric body  
J. Comput. Appl. Math. 234 (2010) 1817–1825.
-  2007: A. KIRSCH  
An integral equation approach and the interior transmission problem  
for Maxwell's equations  
Inverse Probl. Imaging 1 (2007) 159–179.
-  2010: A. KIRSCH, A. LECHLEITER  
The operator equations of Lippmann-Schwinger type for acoustic and  
electromagnetic scattering problems in  $L^2$   
Appl. Anal. 88 (2010) 807–830.
-  2011: M. COSTABEL, E. DARRIGRAND, H. SAKLY  
On the essential spectrum of the volume integral operator in  
electromagnetic scattering  
In preparation.

$$\mu = \mu_r \text{ in } \Omega, \quad \mu = 1 \text{ in } \mathbb{R}^3 \setminus \bar{\Omega}, \quad \varepsilon = \varepsilon_r \text{ in } \Omega, \quad \varepsilon = 1 \text{ in } \mathbb{R}^3 \setminus \bar{\Omega}.$$

Maxwell equations

$$\mathbf{curl} \mathbf{E} = i\omega\mu\mathbf{H}; \quad \mathbf{curl} \mathbf{H} = -i\omega\varepsilon\mathbf{E} + \mathbf{J}$$

hold in  $\mathbb{R}^3$  in the distributional sense (+ radiation condition).

$\text{supp } \mathbf{J}$  compact in  $\mathbb{R}^3 \setminus \bar{\Omega}$ .

$\implies$  Transmission conditions on  $\Gamma = \partial\Omega$ :

$$\begin{aligned} [\mathbf{E} \times \mathbf{n}]_{\Gamma} &= 0; & [\mathbf{n} \cdot \mu\mathbf{H}]_{\Gamma} &= 0 \\ [\mathbf{H} \times \mathbf{n}]_{\Gamma} &= 0; & [\mathbf{n} \cdot \varepsilon\mathbf{E}]_{\Gamma} &= 0 \end{aligned}$$

Lippmann-Schwinger equation: One considers the obstacle as a perturbation:  $\mathbf{curl} \frac{1}{\mu} \mathbf{curl} \mathbf{E} - \omega^2 \varepsilon \mathbf{E} = i\omega\mathbf{J} \Leftrightarrow$

$$\mathbf{curl} \mathbf{curl} \mathbf{E} - \omega^2 \mathbf{E} = i\omega\mathbf{J} - \omega^2 \rho \mathbf{E} + \mathbf{curl} \rho \mathbf{curl} \mathbf{E}$$

with  $\rho = (1 - \varepsilon_r)\chi_{\Omega}$ ,  $\rho = (1 - \frac{1}{\mu_r})\chi_{\Omega}$ .

The right-hand side has compact support: Convolution with fundamental solution of  $\mathbf{curl} \mathbf{curl} - \omega^2$ :

$$\mathbf{G}_{\omega} = \left( \frac{1}{\omega^2} \nabla \text{div} - \mathbb{I} \right) \mathbf{G}_{\omega}; \quad \mathbf{G}_{\omega}(x) = \frac{e^{i\omega|x|}}{4\pi|x|}$$



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supp  $\mathbf{J}$  compact in  $\mathbb{R}^3 \setminus \overline{\Omega}$ .

$\implies$  Transmission conditions on  $\Gamma = \partial\Omega$ :

$$\begin{aligned} [\mathbf{E} \times \mathbf{n}]_{\Gamma} &= \mathbf{0}; & [\mathbf{n} \cdot \mu\mathbf{H}]_{\Gamma} &= 0 \\ [\mathbf{H} \times \mathbf{n}]_{\Gamma} &= \mathbf{0}; & [\mathbf{n} \cdot \varepsilon\mathbf{E}]_{\Gamma} &= 0 \end{aligned}$$

Lippmann-Schwinger equation: One considers the obstacle as a

perturbation:  $\mathbf{curl} \frac{1}{\mu} \mathbf{curl} \mathbf{E} - \omega^2 \varepsilon \mathbf{E} = i\omega \mathbf{J} \Leftrightarrow$

$$\mathbf{curl} \mathbf{curl} \mathbf{E} - \omega^2 \mathbf{E} = i\omega \mathbf{J} - \omega^2 \mathbf{p} \mathbf{E} + \mathbf{curl} \mathbf{q} \mathbf{curl} \mathbf{E}$$

with  $\mathbf{p} = (1 - \varepsilon_r)\chi_{\Omega}$ ,  $\mathbf{q} = (1 - \frac{1}{\mu_r})\chi_{\Omega}$ .

The right-hand side has compact support: Convolution with fundamental solution of  $\mathbf{curl} \mathbf{curl} - \omega^2$ :

$$g_{\omega} = \left( \frac{1}{\omega^2} \nabla \operatorname{div} + 1 \right) G_{\omega}; \quad G_{\omega}(x) = \frac{e^{i\omega|x|}}{4\pi|x|}$$

Representation of  $\mathbf{E}$  in  $\mathbb{R}^3$  by volume integrals over  $\Omega$

$$\mathbf{E} = \omega^2 g_\omega * (p\mathbf{E}) + g_\omega * (\mathbf{curl} q \mathbf{curl} \mathbf{E}) + \mathbf{E}^{\text{inc}}$$

$\implies$  Volume integral equation in  $\Omega$

$$\mathbf{E} = pA_\omega \mathbf{E} + qB_\omega \mathbf{E} + \mathbf{E}^{\text{inc}}$$

with

$$A_\omega \mathbf{E}(x) = -\nabla \operatorname{div} \int_{\Omega} G_\omega(x-y) \mathbf{E}(y) dy - \omega^2 \int_{\Omega} G_\omega(x-y) \mathbf{E}(y) dy$$

$$B_\omega \mathbf{E}(x) = \mathbf{curl} \int_{\Omega} G_\omega(x-y) \mathbf{curl} \mathbf{E}(y) dy$$

Volume integral equation:  $\mathbf{E} - pA_\omega \mathbf{E} = \mathbf{E}^{\text{inc}}$

## Results (Co & E. Darrigrand & E.H. Koné 2009)

- 1 The operator  $A_\omega$  can be extended to  $L^2(\Omega)$  as a bounded operator.
- 2 It has  $\mathbf{H}(\mathbf{curl}, \Omega)$  and  $\mathbf{H}(\text{div}, \Omega)$  as invariant subspaces.
- 3 For  $\mathbf{E}^{\text{inc}}$  in  $\mathbf{H}(\mathbf{curl}, \Omega) \cap \mathbf{H}(\text{div}, \Omega)$ , the integral equation in  $L^2$  has the same solutions as in  $\mathbf{H}(\mathbf{curl}, \Omega)$  or in  $\mathbf{H}(\text{div}, \Omega)$ .
- 4  $A_\omega - A_0$  is compact in  $L^2(\Omega)$ .
- 5  $\text{Sp}(A_0) \subset [0, 1]$   
0 and 1 are eigenvalues of infinite multiplicity of  $A_0$   
 $\frac{1}{2}$  is accumulation point of eigenvalues, and  
 $\text{Sp}_{\text{ess}}(A_0) = \{0, \frac{1}{2}, 1\}$  if  $\Gamma$  is smooth

The dielectric scattering problem can be solved by solving the volume integral equation in  $L^2(\Omega)$ .

Volume integral equation:  $\mathbf{E} - qB_\omega \mathbf{E} = \mathbf{E}^{\text{inc}}$

The integral operator

$$B_\omega \mathbf{E}(x) = \mathbf{curl} \int_{\Omega} G_\omega(x-y) \mathbf{curl} \mathbf{E}(y) dy$$

is bounded from  $\mathbf{H}(\mathbf{curl}, \Omega)$  to itself and to  $\mathbf{H}(\text{div}0, \Omega)$ .

For  $\mathbf{E} \in C_0^\infty(\Omega)$  one has

$$\begin{aligned} B_\omega \mathbf{E} &= \mathbf{curl} G_\omega * \mathbf{curl} \mathbf{E} = \mathbf{curl} \mathbf{curl} G_\omega * \mathbf{E} \\ &= \nabla \text{div} G_\omega * \mathbf{E} - (\Delta + \omega^2) G_\omega * \mathbf{E} + \omega^2 G_\omega * \mathbf{E} \\ &= \mathbf{E} - A_\omega \mathbf{E} \end{aligned}$$

The operator  $B_\omega$  can be extended to  $L^2(\Omega)$  as a bounded operator.

Trap alert !

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Top story

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## Theorem 1

Solving the volume integral equation

$$\mathbf{E} - qB_\omega \mathbf{E} = \mathbf{E}^{\text{inc}}$$

in  $\mathbf{H}(\mathbf{curl}, \Omega)$  is equivalent to the magnetic Maxwell scattering problem.

Let  $\hat{B}_\omega : L^2(\Omega) \rightarrow L^2(\Omega)$  be the extended operator. Solving the volume integral equation

$$\mathbf{E} - q\hat{B}_\omega \mathbf{E} = \mathbf{E}^{\text{inc}}$$

in  $L^2(\Omega)$  gives the Maxwell equations in  $\mathbb{R}^3 \setminus \Gamma$  with the transmission conditions

$$\begin{aligned} \left. \frac{1}{\mu} \mathbf{E} \times \mathbf{n} \right|_\Gamma &= 0, & \left. \mathbf{n} \cdot \mathbf{H} \right|_\Gamma &= 0 \\ \left. \mathbf{H} \times \mathbf{n} \right|_\Gamma &= 0, & \left. \mathbf{n} \cdot \mathbf{E} \right|_\Gamma &= 0 \end{aligned}$$

Wrong !

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## Theorem 2

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**Explanation :** For  $\mathbf{E} \in \mathbf{H}(\mathbf{curl}, \Omega)$ , one has

$$\widehat{B}_\omega \mathbf{E} = B_\omega \mathbf{E} + \mathbf{curl} \int_\Gamma G_\omega(x-y) \mathbf{E}(y) \times \mathbf{n}(y) ds(y)$$

The latter term does **not** have a continuous extension to  $\mathbf{L}^2(\Omega)$ .

### Proposition 1

The operator  $B_\omega$  **cannot** be extended from  $\mathbf{H}(\mathbf{curl}, \Omega)$  to  $\mathbf{L}^2(\Omega)$  as a bounded operator.

Although on  $C_0^\infty(\Omega)$  we have

$$B_\omega = I - A_\omega,$$

the commutator of  $A_\omega$  and  $B_\omega$  on  $\mathbf{H}(\mathbf{curl}, \Omega)$  is not compact.

→ No joint essential spectrum of  $A_\omega$  and  $B_\omega$  in the Lippmann-Schwinger operator

$$A_\omega + \rho A_\omega + \rho B_\omega$$

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the commutator of  $A_\omega$  and  $B_\omega$  on  $\mathbf{H}(\mathbf{curl}, \Omega)$  is **not compact**.

$\implies$  No joint essential spectrum of  $A_\omega$  and  $B_\omega$  in the Lippmann-Schwinger operator

$$\mathbb{I} - pA_\omega - qB_\omega$$

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When you find a brilliant new algorithm for Maxwell's equations, be sure to check your function spaces !

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Thank you for your attention!