

Integral Equations and Fast Algorithms

Lecture 13: Potential Theory, BVPs

CS 598AK · October 8, 2013

HW3 bits

- Kernel interface/handling the discontinuity
- Counting iterations

Outline

Harmonic Potential Theory

Recap: Fredholm Alternative

Theorem (Fredholm Alternative [Kress LIE Thm. 4.14])

$A : X \rightarrow X$ compact.

Then either:

- $I - A$ and $I - A^*$ are bijective

or:

- $\dim N(I - A) = \dim N(I - A^*)$
- $(I - A)(X) = N(I - A^*)^\perp$
- $(I - A^*)(X) = N(I - A)^\perp$

Jump relations: overview

Let $[X] = X_+ - X_-$. (Normal points towards “+” = “exterior”.)

$$\begin{aligned} \lim_{x \rightarrow x_0 \pm} (S'\sigma) &= \left(S' \mp \frac{1}{2} I \right) (\sigma)(x_0) & \Rightarrow & [S\sigma] = 0 \\ \lim_{x \rightarrow x_0 \pm} (D\sigma) &= \left(D \pm \frac{1}{2} I \right) (\sigma)(x_0) & \Rightarrow & [S'\sigma] = -\sigma \\ & & & [D\sigma] = \sigma \\ & & & [D'\sigma] = 0 \end{aligned}$$

See [\[1\]](#) and [\[2\]](#) for jumps of “non-standard” layer potentials.

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Spot the bonus fact.

Boundary Value Problems, Uniqueness

Find $u \in C(\bar{\Omega})$ with $\Delta u = 0$ such that

	Dirichlet	Neumann
Int.	$\lim_{x \rightarrow \partial\Omega^-} u(x) = g$	$\lim_{x \rightarrow \partial\Omega^-} \hat{n} \cdot \nabla u(x) = g$
Ext.	$\lim_{x \rightarrow \partial\Omega^+} u(x) = g$	$\lim_{x \rightarrow \partial\Omega^+} \hat{n} \cdot \nabla u(x) = g$

with $g \in C(\partial\Omega)$.

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Ext.	$\lim_{x \rightarrow \partial\Omega^+} u(x) = g$ $u(x) = \begin{cases} O(1) & 2D \\ o(1) & 3D \end{cases}$ as $ x \rightarrow \infty$	$\lim_{x \rightarrow \partial\Omega^+} \hat{n} \cdot \nabla u(x) = g$ $u(x) = o(1)$ as $ x \rightarrow \infty$

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(and $f(x) = o(1)$?)

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(Hint: Maximum principle)

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$$\int_{\Omega} u \Delta v + \nabla u \cdot \nabla v = \int_{\partial\Omega} u(\hat{n} \cdot \nabla v) ds$$

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Missing assumptions on Ω ?

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What's a DtN map?

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What's a DtN map?

Find IE representations for each.

Questions?

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