

Integral Equations and Fast Algorithms

Lecture 14: BVPs continued

CS 598AK · October 10, 2013

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”.)

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

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

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

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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(Hint: Maximum principle)

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What's a DtN map?

Boundary

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What's a DtN map?

Find IE representations for each.

Uniqueness of IE solutions?

Theorem (Nullspaces [Kress LIE Thm 6.20])

- $N(I/2 - D) = N(I/2 - S') = \{0\}$
- $N(I/2 + D) = \text{span}\{1\}$, $N(I/2 + S') = \text{span}\{\psi\}$,
where $\int \psi \neq 0$.

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Show φ constant. Nullspace identified?

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→ “Clean” Existence for 3 out of 4.

Patching up Exterior Dirichlet

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Note: Singularity only at origin! (assumed $\in \Omega$)

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- Existence/uniqueness?

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- $\varphi/2 + D\varphi = 0$, i.
- Existence/uniqueness \rightarrow Existence for 4 out of 4.

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Remaining key shortcoming of IE theory for BVPs?

Questions?

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