

Stable approximation of Helmholtz solutions  
using evanescent plane waves: an application  
to conforming Trefftz methods

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Andrea Moiola (University of Pavia), Emile Parolin (Inria – LJLL)

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# Helmholtz equation and Trefftz methods

Let  $u$  be a solution of the **Helmholtz** equation (wavenumber  $\kappa > 0$ ):

$$-\Delta u - \kappa^2 u = 0, \quad \text{in a bounded domain } \Omega \subset \mathbb{R}^d, \quad d \in \{2, 3\}$$

**Goal:** Computing approximation of  $u$  using **Trefftz methods**

$$u \approx \sum_{n=1}^N \xi_n \phi_n, \quad \text{where } -\Delta \phi_n - \kappa^2 \phi_n = 0 \quad (\text{locally})$$

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**Strengths:**

- ▶ Spectral accuracy
- ▶ Many formulations (LS, TDG, UWVF)

**Weaknesses:**

- ▶ Limited to piecewise-constant coefficients & homogeneous PDEs
- ▶ High numerical instability from redundancy in approximation sets, e.g. **propagative plane waves**, convergence stalls in finite precision

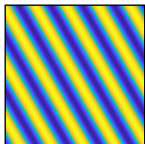
# Outline

- ▶ **Propagative** plane waves (PPWs)
- ▶ **Evanescent** plane waves (EPWs)
- ▶ EPW-Trefftz **Continuous** Galerkin Methods



Propagative plane waves (PPWs)

# Propagative plane waves (PPWs)



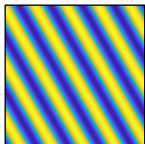
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$$\mathbf{x} \mapsto e^{i\kappa \mathbf{d} \cdot \mathbf{x}}, \quad \text{where } \mathbf{d} \in \mathbb{R}^d, \quad \mathbf{d} \cdot \mathbf{d} = 1$$

- ▶ Exact solution of  $(-\Delta - \kappa^2)u = 0$ , since  $\mathbf{d} \cdot \mathbf{d} = 1$
- ▶ Simple parametrization of propagation direction  $\mathbf{d}(\boldsymbol{\theta}) \in \mathbb{S}^{d-1}$ :
  - ▶  $\boldsymbol{\theta} \in \Theta := [0, 2\pi)$  in 2D
  - ▶  $\boldsymbol{\theta} \in \Theta := [0, 2\pi) \times [0, \pi)$  in 3D
- ▶ Easy to manipulate: closed-form integration on flat submanifold
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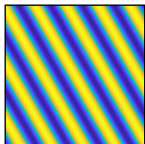
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Approximation results: better rates than polynomial w.r.t # DOFs

- ▶  $h$ -estimates: Taylor expansions [Cessenat, Després 1998]
- ▶  $hp$ -estimates: Vekua theory, wavenumber-explicit [Melenk 1995], [Moiola, Hiptmair, Perugia 2011]

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In practice (finite-precision arithmetic)  $\rightarrow$  convergence stagnates:

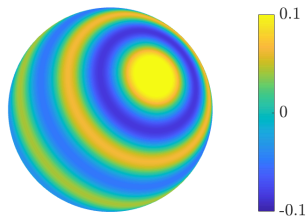
- ▶ Redundant approximation set if  $\mathbf{d}(\boldsymbol{\theta}_n) \cdot \mathbf{d}(\boldsymbol{\theta}_m) \approx 1$  for  $n \neq m$
- ▶ Ill-conditioned linear system [Hiptmair, Moiola, Perugia 2016]
- ▶ Requires regularization [Barucq, Bendali, Diaz, Tordeux 2021]

# Motivating numerical experiment (PPWs)

Approximation in the unit ball  $\Omega$  of the 3D **fundamental solution**, i.e.

$$\mathbf{x} \mapsto \frac{1}{4\pi} \frac{e^{i\kappa|\mathbf{x}-\mathbf{s}|}}{|\mathbf{x}-\mathbf{s}|}, \quad \mathbf{s} \in \mathbb{R}^3 \setminus \bar{\Omega}$$

with  $\kappa = 10$  and  $\text{dist}(\mathbf{s}, \Omega) / \lambda = 1$

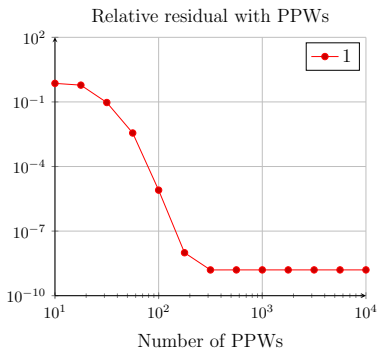
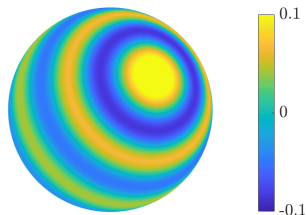


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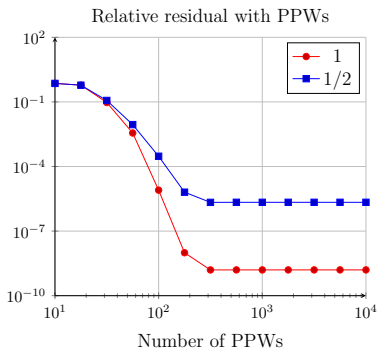
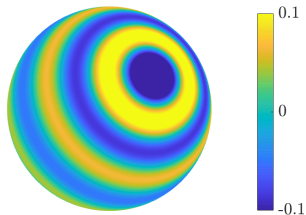


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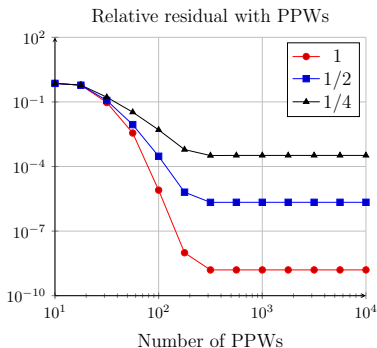
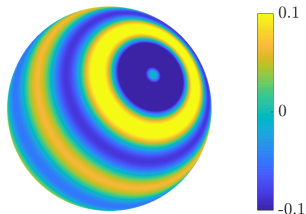


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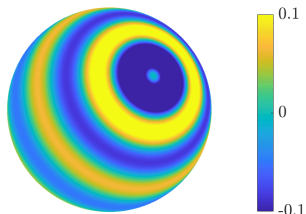


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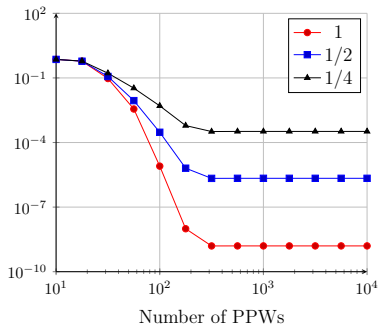
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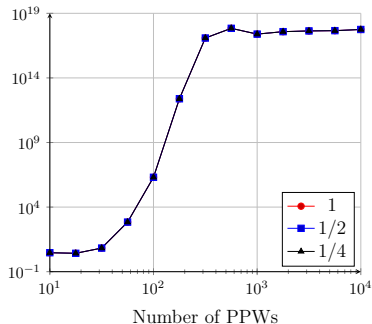
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Relative residual with PPWs



Condition number with PPWs

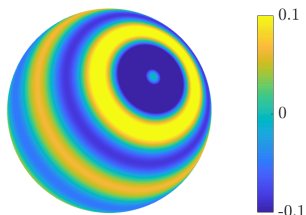


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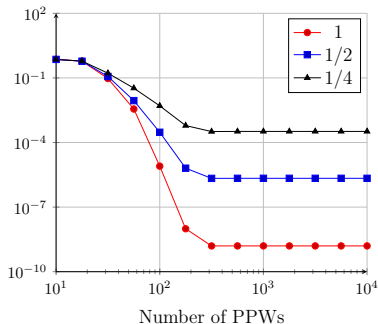
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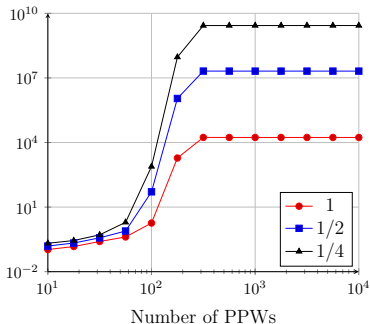
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Relative residual with PPWs



Norm of coefficients with PPWs



# Continuous superposition of PPWs

For a **bounded Lipschitz** domain  $\Omega$ , let  $T_{\mathbf{P}} : L^2(\Theta) \rightarrow H^1(\Omega)$  such that

$$(T_{\mathbf{P}}v)(\mathbf{x}) := \int_{\Theta} v(\boldsymbol{\theta}) e^{i\kappa \mathbf{d}(\boldsymbol{\theta}) \cdot \mathbf{x}} d\sigma(\boldsymbol{\theta}), \quad \mathbf{x} \in \Omega$$

- ▶  $T_{\mathbf{P}}$  is **bounded**, and  $u = T_{\mathbf{P}}v$  is an Helmholtz solution in  $\Omega$  called **Herglotz function** [Colton, Kress 2013]
- ▶  $T_{\mathbf{P}}$  has  $H^1$ -**dense image** in the Helmholtz space in  $\Omega$  [Weck 2004]
- ▶  $T_{\mathbf{P}}$  is a **Hilbert–Schmidt operator**  $\implies$  **not** boundedly invertible

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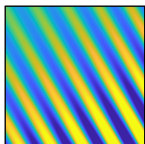
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[Adcock, Huybrechs 2020] Ill-conditioning can be solved, provided **accurate approximations** with **bounded coefficients** exist

Evanescent plane waves (EPWs)

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Evanescent plane wave (defined in  $\mathbb{R}^d$ )

$$\mathbf{x} \mapsto e^{i\kappa \mathbf{d} \cdot \mathbf{x}}, \quad \text{where } \mathbf{d} \in \mathbb{C}^d, \quad \mathbf{d} \cdot \mathbf{d} = 1$$

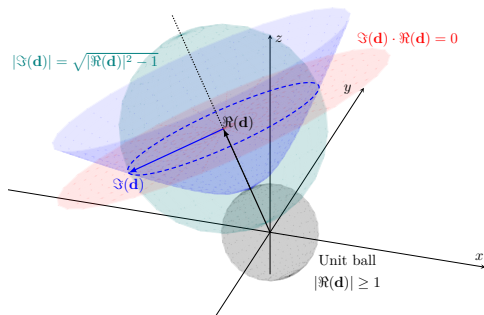
- ▶ Complex-valued direction vector  $\mathbf{d} \in \mathbb{C}^d$ :
  - ▶ Propagation direction =  $\Re(\mathbf{d})$
  - ▶ Evanescence direction =  $\Im(\mathbf{d})$
- ▶ Still exact solution of  $(-\Delta - \kappa^2) \mathbf{u} = 0$ , since  $\mathbf{d} \cdot \mathbf{d} = 1$
- ▶ Still easy and cheap to evaluate, differentiate, integrate, etc.
- ▶ Localization effect in a bounded domain: requires normalization

# EPW direction parametrization

Evanescent plane wave directions  $\mathbf{d} \in \mathbb{C}^d$  can be parametrized as

$$\mathbf{d}(\mathbf{y}) = \cosh(\zeta) \mathbf{d}^{\parallel}(\boldsymbol{\theta}) + i \sinh(\zeta) \mathbf{d}_{\boldsymbol{\theta}}^{\perp}(\varphi), \quad \mathbf{y} := (\zeta, \boldsymbol{\theta}, \varphi) \in \mathbb{R}^+ \times \Theta \times \Phi$$

- ▶ Decay strength  $|\Im(\mathbf{d})|$   
parametrized by  $\zeta \in \mathbb{R}^+$
- ▶ Propagation direction  $\mathbf{d}^{\parallel}$   
parametrized by  $\boldsymbol{\theta} \in \Theta$
- ▶ Evanescence direction  $\mathbf{d}_{\boldsymbol{\theta}}^{\perp}$   
parametrized by  $\varphi \in \Phi$ ,  
$$\Phi := \begin{cases} \{\pm 1\} & \text{in 2D} \\ [0, 2\pi) & \text{in 3D} \end{cases}$$
- ▶ PPWs recovered for  $\zeta = 0$





# Continuous superposition of EPWs

If  $\Omega$  is a **disk** in 2D or a **ball** in 3D, let  $T_E : L_{w^2}^2(\mathbb{R}^+ \times \Theta \times \Phi) \rightarrow H^1(\Omega)$

$$(T_E v)(\mathbf{x}) := \int_{\mathbb{R}^+} \int_{\Theta} \int_{\Phi} v(\zeta, \boldsymbol{\theta}, \varphi) e^{i\kappa \mathbf{d}(\zeta, \boldsymbol{\theta}, \varphi) \cdot \mathbf{x}} w^2(\zeta) d\sigma(\varphi) d\sigma(\boldsymbol{\theta}) d\zeta$$

[Parolin, Huybrechs, Moiola 2023] and [G., Moiola, Parolin 2024] provide a weight  $w$  such that  $T_E$  is **boundedly invertible**, namely

$$\forall u \text{ Helmholtz solution, } v = T_E^{-1} u, \quad \|v\|_{L_{w^2}^2} \lesssim \|u\|_{H^1}$$

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In PPW setting, the operator  $T_P : L^2(\Theta) \rightarrow H^1(\Omega)$  is **compact** with  **$H^1$ -dense image** in the Helmholtz solution space in  $\Omega$ , thus

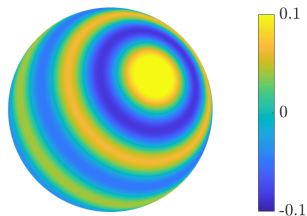
$$\forall u \notin \text{range } T_P \quad \exists (v_n)_n \subset L^2(\Theta) : \begin{cases} \|u - T_P v_n\|_{H^1} \rightarrow 0 \\ \|v_n\|_{L^2} \rightarrow +\infty \end{cases}$$

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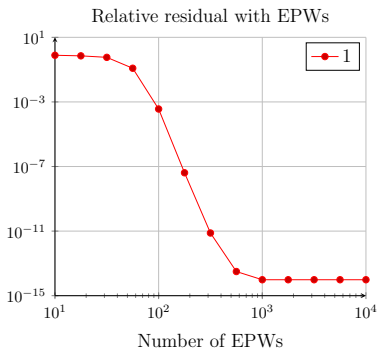
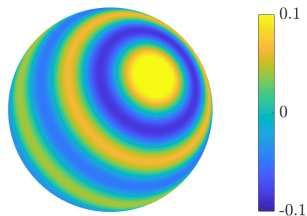


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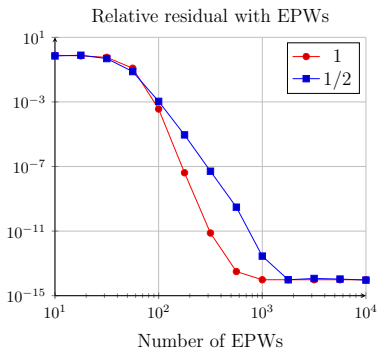
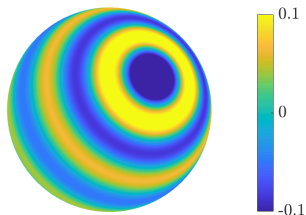


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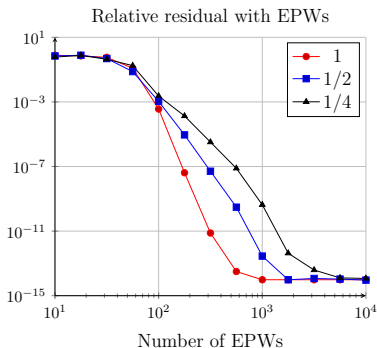
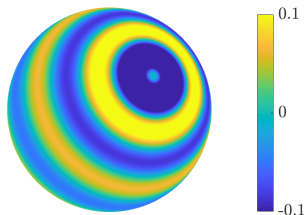


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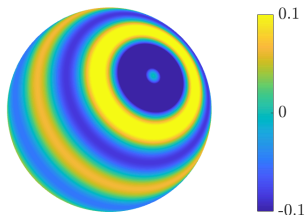


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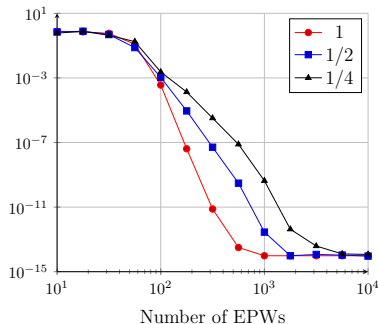
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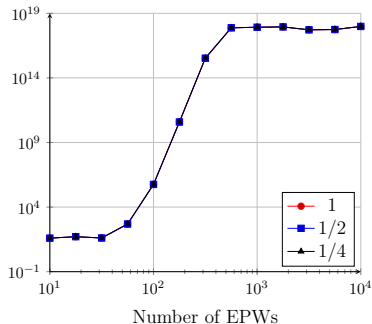
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Relative residual with EPWs



Condition number with EPWs

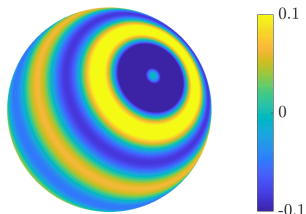


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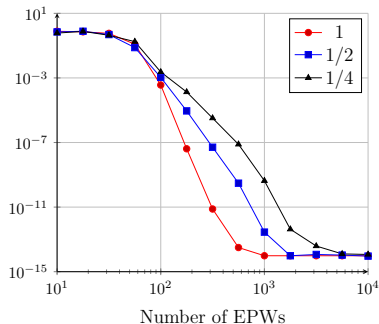
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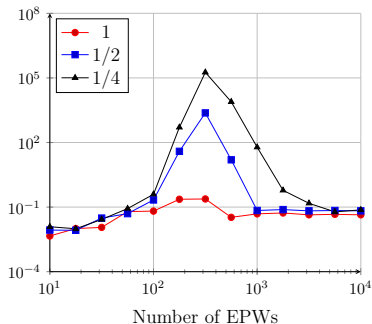
with  $\kappa = 10$  and  $\text{dist}(\mathbf{s}, \Omega) / \lambda = 1/4$



Relative residual with EPWs



Norm of coefficients with EPWs





# EPW approximation sets and Trefftz methods

- ▶ In general, it is difficult to construct EPW **discrete approximation sets**

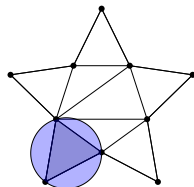
$$\left\{ \mathbf{x} \mapsto e^{i\kappa \mathbf{d}(\mathbf{y}_n) \cdot \mathbf{x}} \right\}_{n=1}^N, \quad \text{where } \mathbf{y}_n = (\zeta_n, \boldsymbol{\theta}_n, \varphi_n)$$

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- ▶ Exact integral representation available for **disk/ball**
- ▶ [Parolin, Huybrechs, Moiola 2023] use a **cubature rule** based on **optimal sampling** in [Cohen, Migliorati 2017]
- ▶ Apply the recipe to the circumscribed disk/ball of each cell in **Trefftz Discontinuous Galerkin methods**

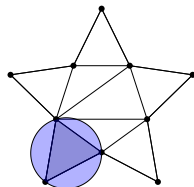


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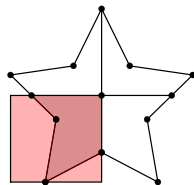
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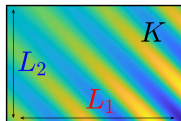
- ▶ Different recipe can be built for **rectangular** geometry
- ▶ The approximation set is **explicit** and easy to construct
- ▶ Applying the recipe to each rectangle enables the construction of **Trefftz Continuous Galerkin methods**



## EPW-Trefftz *Continuous* Galerkin Methods

# Rectangular cell symmetries

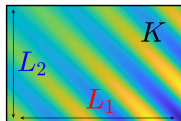
- ▶ Let  $K$  be a **rectangle** and  $\phi(\mathbf{y})$  a **normalized** EPW centered in  $K$



**Goal:** Construct a family of (linear combinations of) EPWs whose trace forms a  $L^2(\partial K)$  **Hilbert basis**. To achieve this, we exploit  $K$ 's symmetries

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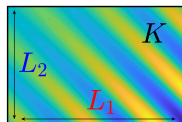
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- ▶ Let  $S_i$  denote the reflection operator that flips the  $i$ -th coordinate
- ▶ For any  $\mathbf{j} = (j_1, j_2) \in \{0, 1\}^2$  we define the **orthogonal projections**  $\Pi_{\mathbf{j}}$

$$\Pi_{00} = \frac{\text{Id} + S_1 + S_2 + S_1 S_2}{4} \quad \Pi_{10} = \frac{\text{Id} - S_1 + S_2 - S_1 S_2}{4}$$
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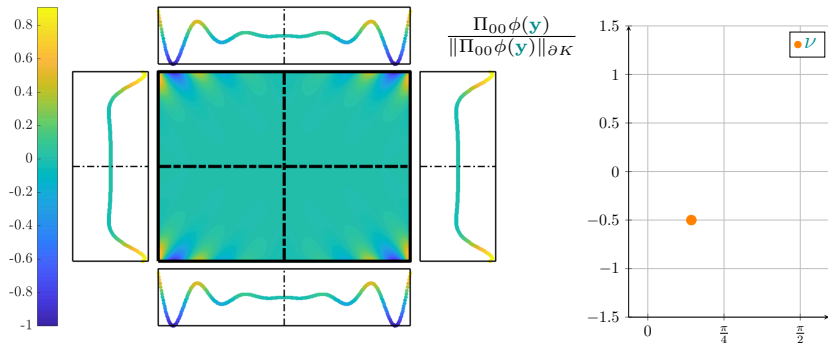
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- ▶  $\Pi_{\mathbf{j}}\phi(\mathbf{y})$  is a **linear combination** of EPWs  $\implies$  solves Helmholtz

# An orthogonal EPW basis

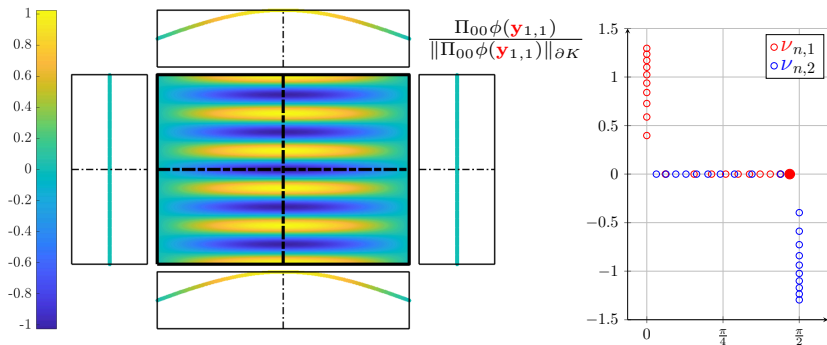
► Let  $\mathbf{y} = (\zeta = |\mathfrak{S}(\nu)|, \theta = \Re(\nu), \varphi = \text{sign } \mathfrak{S}(\nu)) \in \mathbb{R}^+ \times \Theta \times \Phi$





# An orthogonal EPW basis

► Let  $\mathbf{y}_{n,i} = (|\mathfrak{S}(\nu_{n,i})|, \Re(\nu_{n,i}), \text{sign } \mathfrak{S}(\nu_{n,i})) \in \mathbb{R}^+ \times \Theta \times \Phi$

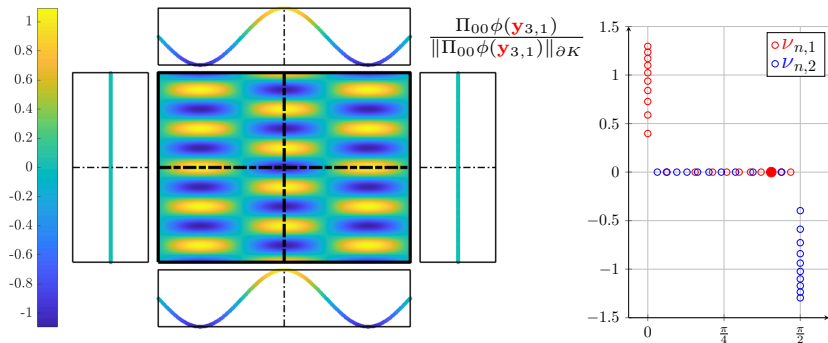


$$\nu_{n,1} = \cos^{-1}\left(\frac{n\pi}{\kappa L_1}\right)$$

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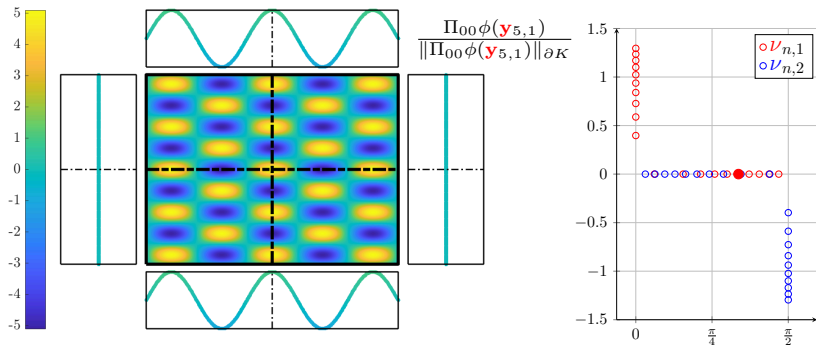


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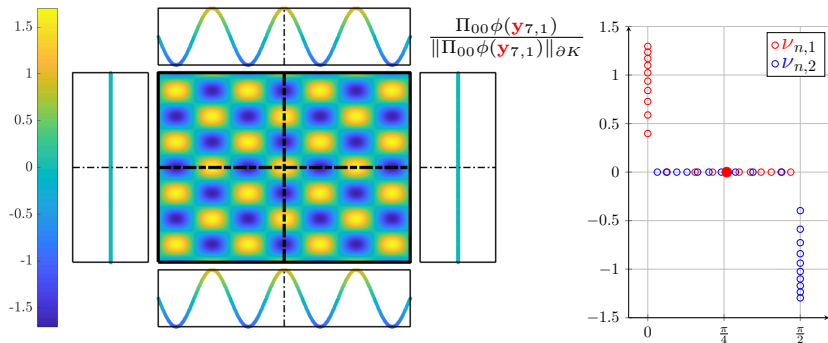


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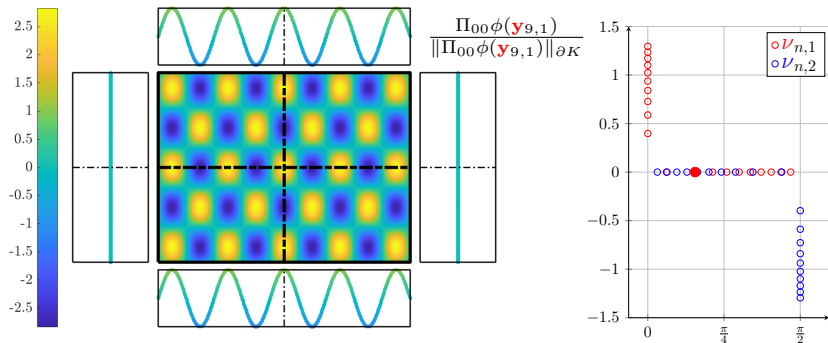


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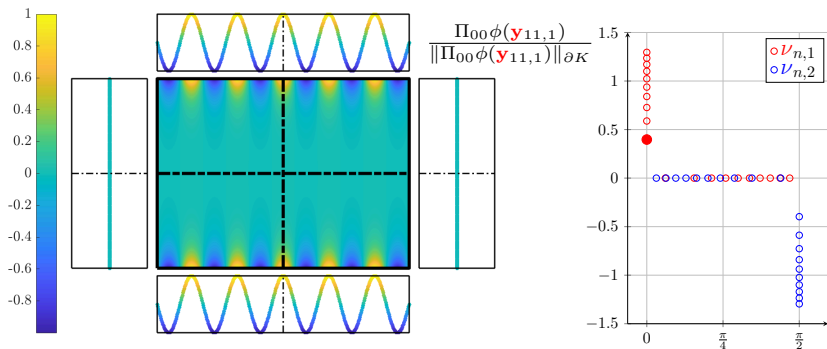


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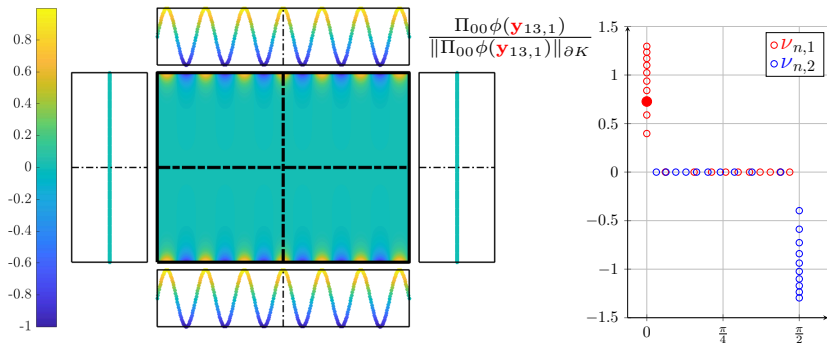


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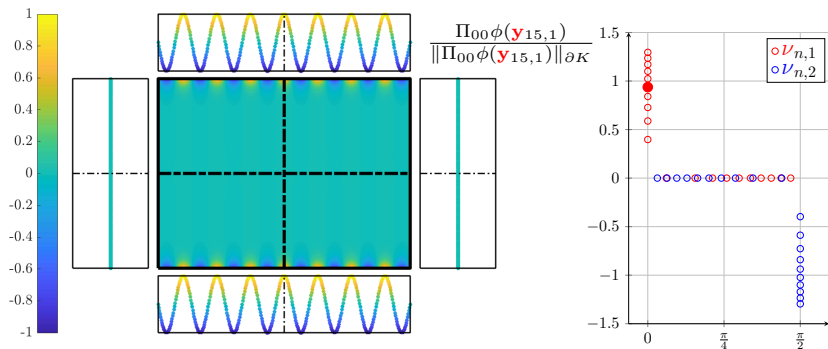


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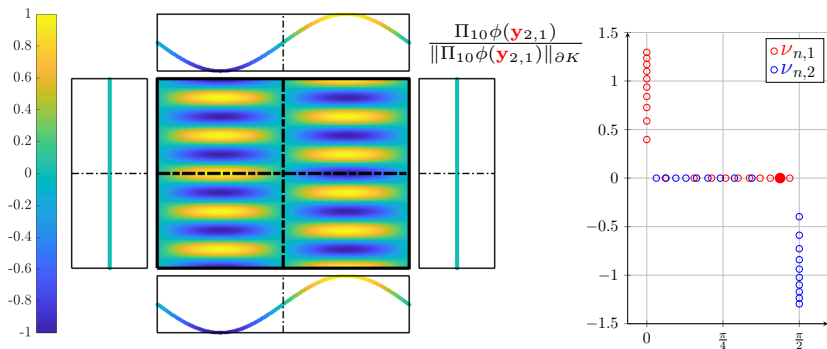
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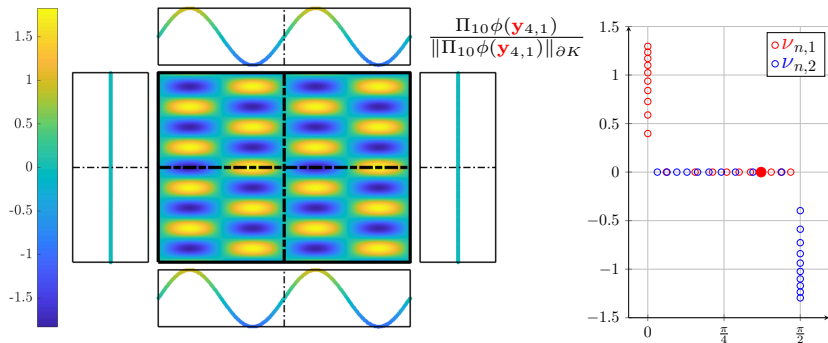


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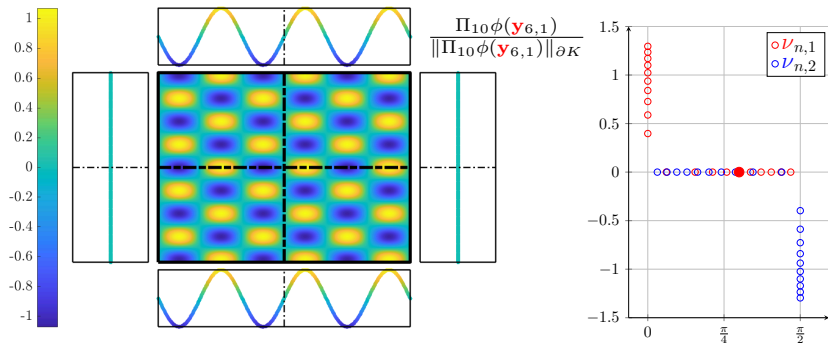


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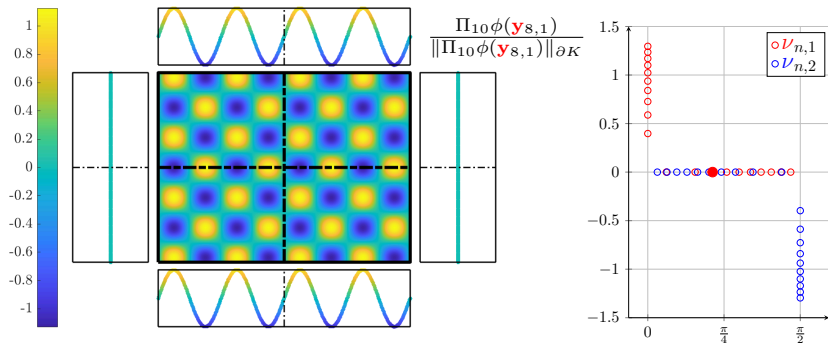


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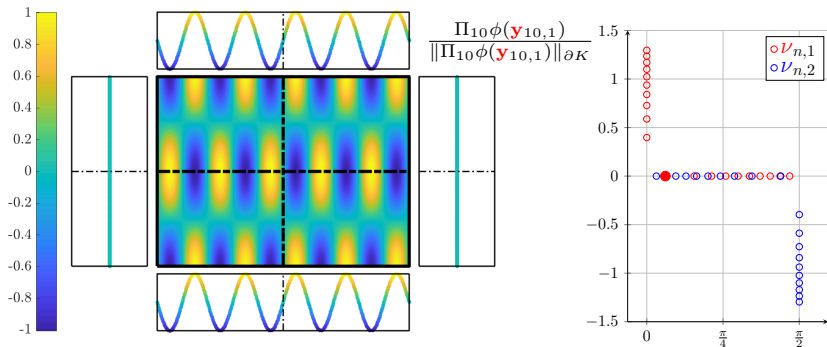


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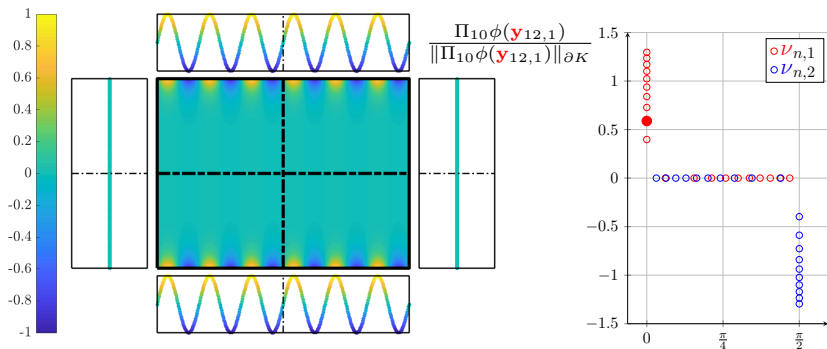


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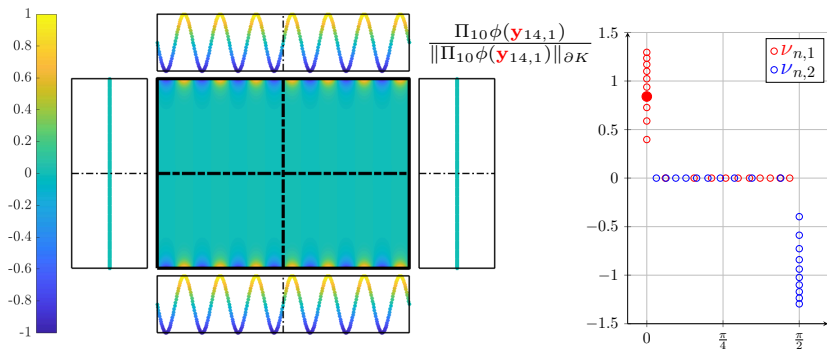


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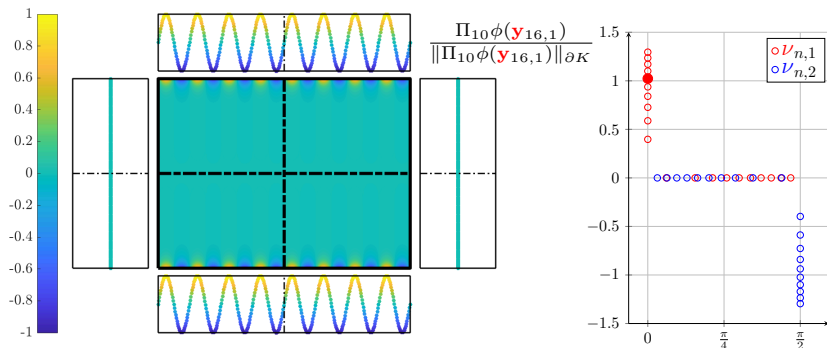


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► On 2 opposite sides:

$$\Pi_{\mathbf{j}}\phi(\mathbf{y}_{n,i})|_{\partial K} \propto \Delta\text{-Dirichlet eigenfunctions}$$

► On the other 2 sides:  $\Pi_{\mathbf{j}}\phi(\mathbf{y}_{n,i})|_{\partial K} = 0$

$\implies \{\Pi_{\mathbf{j}}\phi(\mathbf{y}_{n,i})|_{\partial K}\}_{\mathbf{j},n,i}$  is a  $L^2(\partial K)$  Hilbert basis

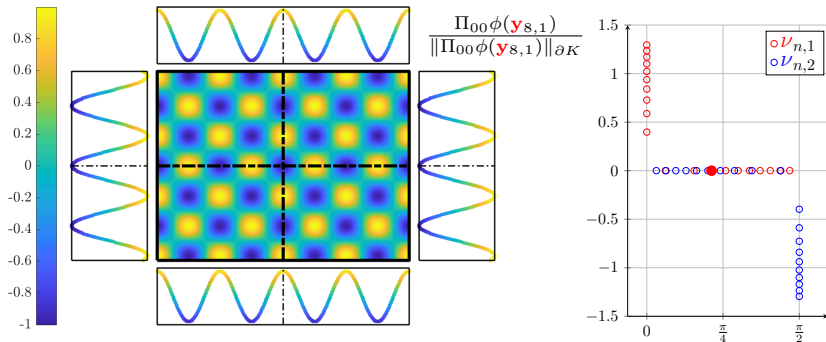
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$\partial_{\mathbf{n}} \Pi_{1-j} \phi(\mathbf{y}_{n,i}) \propto \Delta$ -Neumann eigenfunctions

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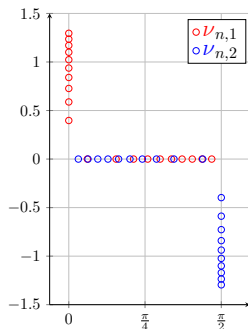
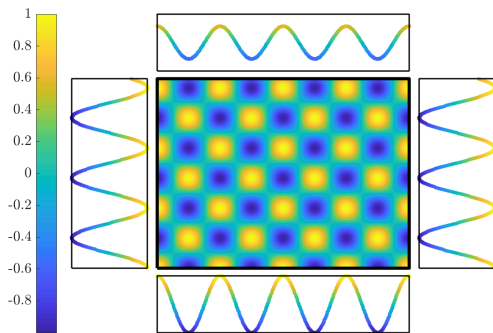
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Some resemblances to the [Wave-Based method](#) [Deckers et al 2014], whose trace families:

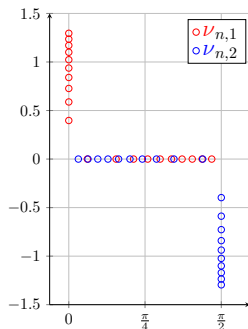
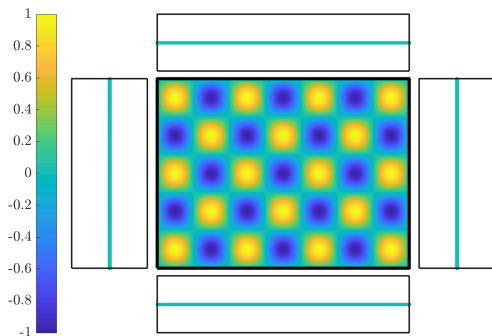
- Still form a [complete](#) basis for  $L^2(\partial K)$
- But lack the [orthogonality](#) property

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We need to assume that  $\kappa$  is **not an exceptional frequency**, i.e.  $\kappa^2$  is not in the eigenvalue set

$$\sigma_K(-\Delta) := \left\{ \pi^2 \left( \frac{n^2}{L_1^2} + \frac{m^2}{L_2^2} \right) : n, m \in \mathbb{N} \right\}$$

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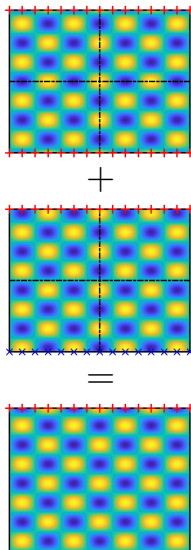
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**Goal:** Compactly supported  $H^1$ -conforming basis

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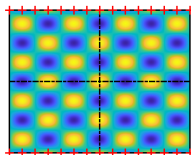
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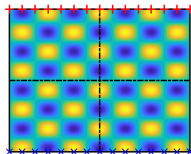
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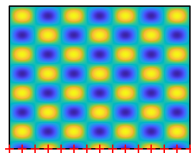
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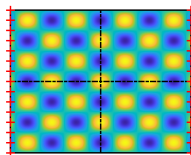


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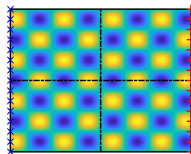
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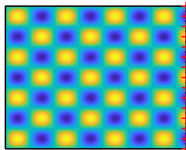
$$\Psi_{n,2}^{\pm} := \frac{1}{2} \left( \frac{\Pi_{00}\phi(\mathbf{y}_{n,2})}{\|\Pi_{00}\phi(\mathbf{y}_{n,2})\|_{\partial K}} \pm \frac{\Pi_{10}\phi(\mathbf{y}_{n,2})}{\|\Pi_{10}\phi(\mathbf{y}_{n,2})\|_{\partial K}} \right) \quad n \text{ odd}$$



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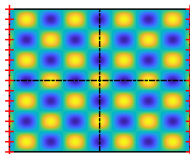


# One-edge Dirichlet basis

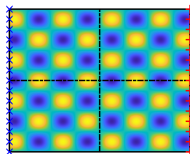
**Goal:** Compactly supported  $H^1$ -conforming basis

$$\Psi_{n,1}^{\pm} := \frac{1}{2} \left( \frac{\Pi_{00}\phi(\mathbf{y}_{n,1})}{\|\Pi_{00}\phi(\mathbf{y}_{n,1})\|_{\partial K}} \pm \frac{\Pi_{01}\phi(\mathbf{y}_{n,1})}{\|\Pi_{01}\phi(\mathbf{y}_{n,1})\|_{\partial K}} \right) \quad n \text{ odd}$$

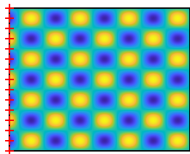
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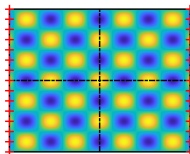
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- ▶ On 2 opposite sides:

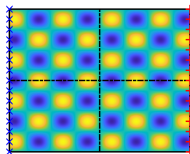
$$\Psi_{n,i}^{\pm}|_{\partial K} = \Delta\text{-Dirichlet eigenfunctions}$$

- ▶ On the other 2 sides:  $\Psi_{n,i}^{\pm}|_{\partial K} = 0$

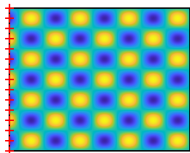
$\implies \{\Psi_{n,i}^{\pm}|_{\partial K}\}_{n,i}$  is a Hilbert basis for  $L^2(\partial K)$



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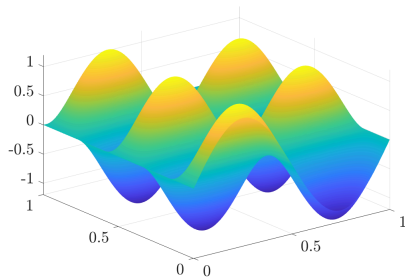
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# Example

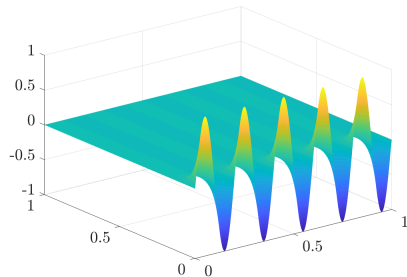
- ▶ Plots of  $\Psi_{n,1}^-$  with  $L_1 = L_2 = 1$  and  $\kappa = 16$

Propagative Wave (n=2)



$$\nu_{n,1} = \cos^{-1} \left( \frac{n\pi}{\kappa L_1} \right) \in \mathbb{R}$$

Evanescent Wave (n=10)



$$\nu_{n,1} = \cos^{-1} \left( \frac{n\pi}{\kappa L_1} \right) \in i\mathbb{R}$$

- ▶  $\kappa \text{diam}(K) \rightarrow 0$ :  $\{\Psi_{n,i}^\pm\}_{n,i}$  contains only **evanescent** waves
- ▶  $\kappa \text{diam}(K) \rightarrow +\infty$ :  $\{\Psi_{n,i}^\pm\}_{n,i}$  contains more **propagative** waves

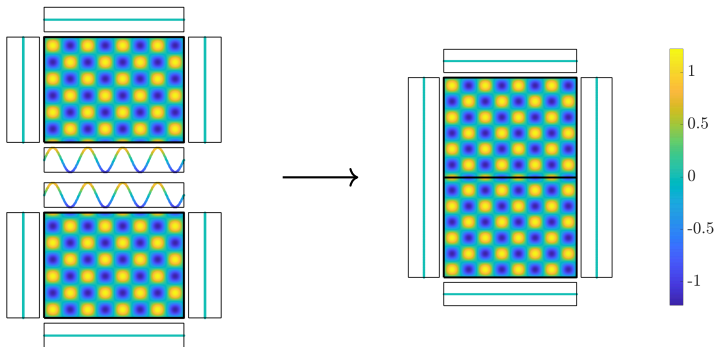
A **single**-mesh method

# A single-mesh method

- ▶ Let  $\Omega$  be a bounded domain discretized by a mesh  $\mathcal{T}_h := \{K\}$  composed of **rectangular cells**. Moreover, assume that

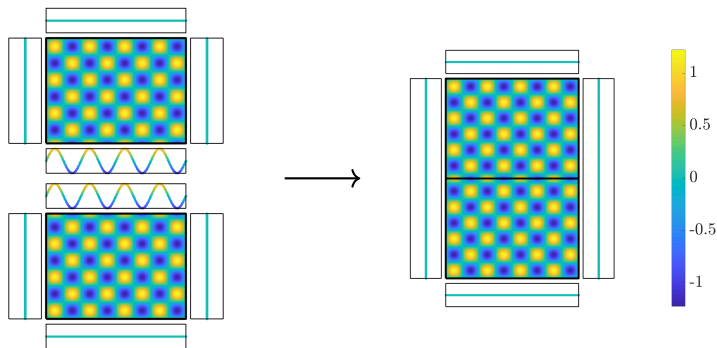
$$\kappa^2 \notin \bigcup_{K \in \mathcal{T}_h} \sigma_K(-\Delta)$$

This is not restrictive up to a (local) resizing of the mesh cells



# A single-mesh method

- ▶ **Glue** two functions along the non-zero interface to ensure  $C^0$ -continuity
- ▶ The glued function has **compact support**, solves **Helmholtz** in each cell
- ▶ The **Trefftz space** generated by these functions is **conforming**
- ▶ We can rely on the **Galerkin projection** onto the conforming Trefftz space to approximate any Helmholtz BVP



## Example – PPW approximation

Consider  $\Omega = [0, 1]^2$  and  $\kappa = 32$ . We want to approximate the PPW

$$\phi_{\theta} : \mathbf{x} \mapsto e^{i\kappa \mathbf{d}(\theta) \cdot \mathbf{x}}, \quad \text{where} \quad \theta = \frac{\pi}{4} \quad \text{Mesh} = \begin{array}{|c|c|} \hline & \Omega \\ \hline & \\ \hline \end{array}$$

We take  $N = 32$ , and a 12-edge mesh  $\rightarrow$  #DOFs =  $32 \times 12 = 384$

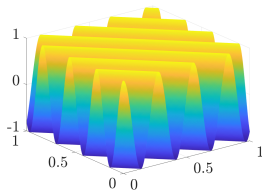
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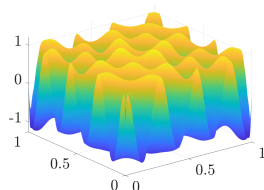
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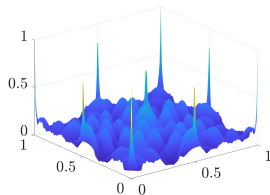
Exact Solution



Approximated Solution



Absolute Error



The **approximation is poor**: all functions in the discrete Trefftz space vanish at the mesh nodes. For a fixed mesh size  $h > 0$  and any  $\theta \in \Theta$ ,

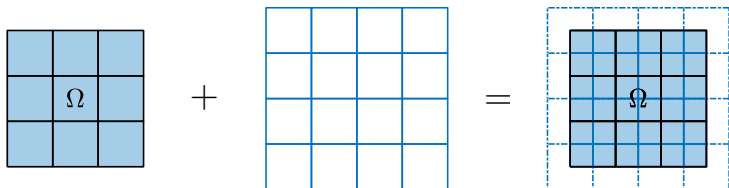
$$\inf_{v_{N,h}} \|\phi_\theta - v_{N,h}\|_{H^1(\Omega)} \gtrsim N^{-1/2}, \quad N \in \mathbb{N}$$

An *interlaced*-mesh method



# An interlaced-mesh method

- ▶ We take a **shifted second grid** to patch the nodes of the first mesh



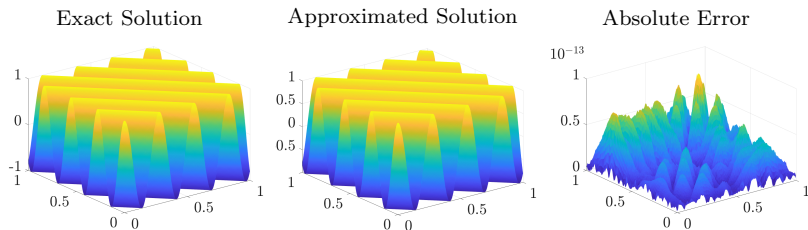
- ▶ The new interlaced-mesh **Trefftz space** remains **conforming**
- ▶ Its functions solve the **Helmholtz equation** in each cell intersection
- ▶ Let us try to approximate the propagative plane wave  $\phi_{\pi/4}$ , using the **Galerkin projection** onto this new Trefftz space

## Example – PPW approximation

Consider again the previous test, namely the approximation of

$$\mathbf{x} \mapsto e^{i\kappa \mathbf{d}(\theta) \cdot \mathbf{x}}, \quad \text{where} \quad \theta = \frac{\pi}{4}$$

For  $N = 16$ , a 4-edge mesh + a 12-edge shifted mesh  $\rightarrow$  #DOFs= 256



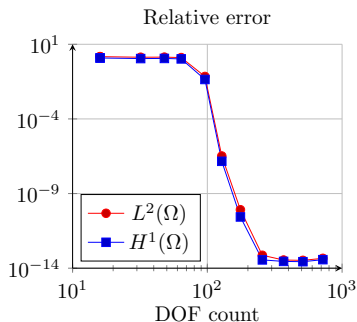
The approximation is **really good** !

## Example – PPW approximation

Consider again the previous test, namely the approximation of

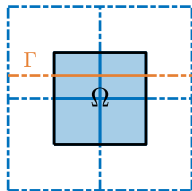
$$\mathbf{x} \mapsto e^{i\kappa \mathbf{d}(\theta) \cdot \mathbf{x}}, \quad \text{where} \quad \theta = \frac{\pi}{4}$$

Given a 4-edge mesh + a 12-edge shifted mesh (wavenumber  $\kappa = 32$ )



The convergence seems **spectral** !

# A first error estimate

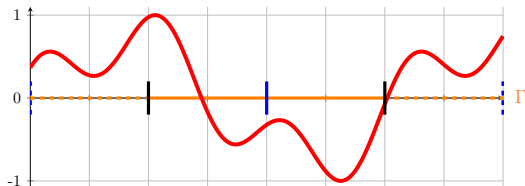
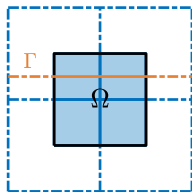


- Consider any vertical/horizontal segment  $\Gamma$  that cuts through the domain  $\Omega$

For any  $m \in \mathbb{N}$  and  $u \in H^m(\Gamma)$ , there exists  $C_{m,h} > 0$  such that

$$\inf_{v_{N,h}} \|u - v_{N,h}\|_{H^1(\Gamma)} \leq C_{m,h} N^{3/2-m} \|u\|_{H^m(\Gamma)}$$

# A first error estimate

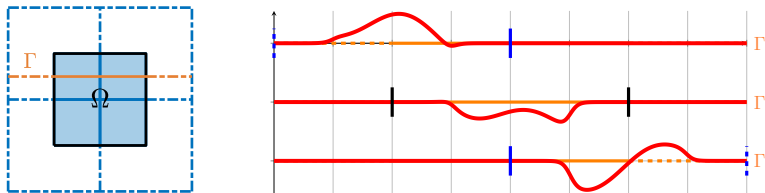


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- ▶ The trace Trefftz space contains functions vanishing on  $\Gamma$  except on one cell restriction, where they match the  $\Delta$ -Dirichlet eigenfunctions

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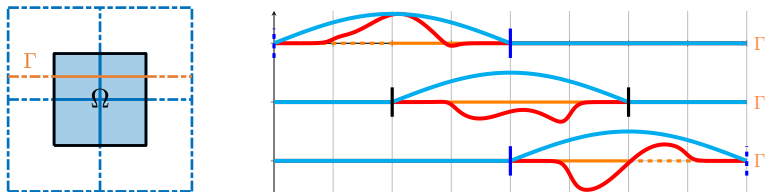


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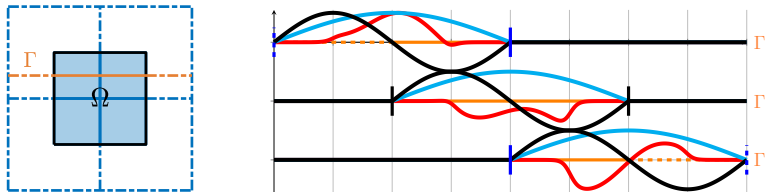


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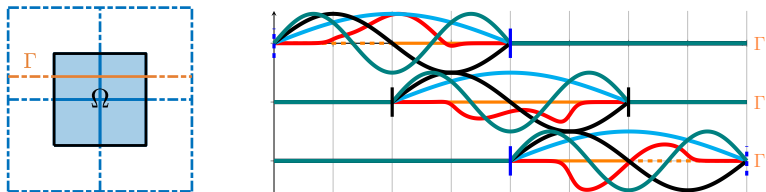
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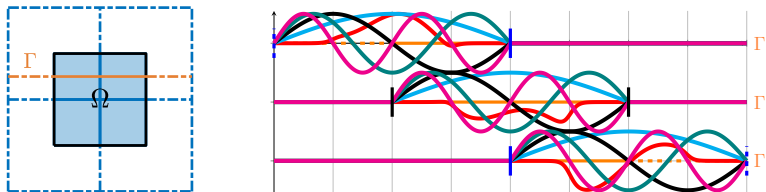


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In particular:

- ▶ EPWs needed for  $p$ -convergence  $\rightarrow$  only PPWs gives  $\#\text{modes} < +\infty$
- ▶ EPWs needed for  $h$ -convergence  $\rightarrow$  no PPW-conforming Trefftz as  $h \rightarrow 0$

# More numerical experiments

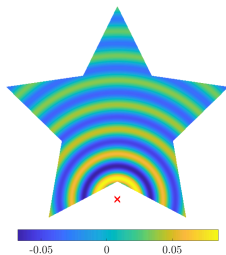
- ▶ If  $\Omega$  is a **general Lipschitz** domain, consider the space spanned by basis functions on a mesh of rectangular cells covering  $\Omega$
- ▶ For **polygonal** domain  $\Omega$ , the basis  $\Psi_{n,i}^{\pm}$  (EPW combinations) enable **exact matrix assembly** via closed-form integration

Approximation of the 2D **fundamental solution** with  $\kappa = 30$ , namely

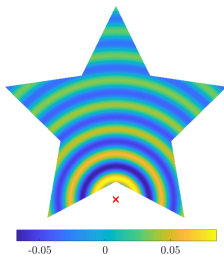
$$\mathbf{x} \mapsto \frac{i}{4} H_0^{(1)}(\kappa|\mathbf{x} - \mathbf{s}|), \quad \mathbf{s} \in \mathbb{R}^2 \setminus \bar{\Omega}$$

For  $N = 32$ , a 4-edge mesh + a 12-edge shifted mesh  $\rightarrow$  #DOFs = 512

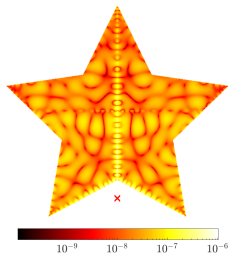
Exact Solution



Approximated Solution



Absolute Error



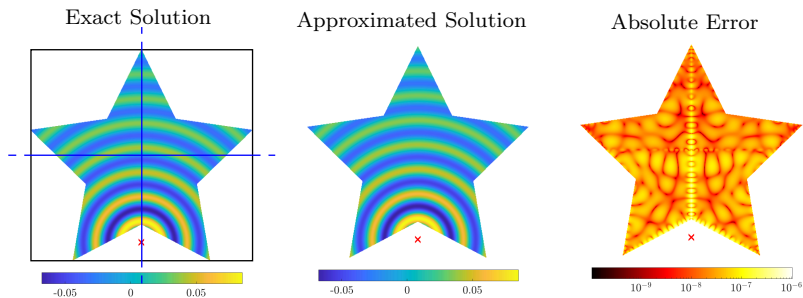
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## Conclusions

# Summary

**Ill-conditioning** can be overcome (via regularization) if there exist **accurate** and **stable** approximations (bounded coefficients)

$$u = \int v e^{i\kappa \mathbf{d} \cdot \mathbf{x}}$$

- ▶ PPW:  $v \mapsto u$  has dense image but is compact
- ▶ EPW:  $u \mapsto v$  is bounded (for the disk/ball)

$$u \approx \sum_n \xi_n e^{i\kappa \mathbf{d}_n \cdot \mathbf{x}}$$

- ▶ PPW: numerical instability
- ▶ EPW: much better approximation results

We developed a **Trefftz** scheme that numerically exhibits **spectral accuracy**, preserves the **conformity** of classical FEM methods, and ensures **stability** in high-resolution Trefftz spaces using EPWs

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Next steps:

- ▶ Extend the **bounded invertibility** of  $T_E : L^2_{w_\Omega}(\Omega) \rightarrow H^1(\Omega)$  from the disk/ball to a broader class of domains (WIP for convex domains)
- ▶ Derive **error estimates** in 2D & 3D for the EPW-Trefftz scheme

## References:

- ▶ E. Parolin, D. Huybrechs and A. Moiola  
*Stable approximation in the disk of Helmholtz solutions using evanescent plane waves*  
ESAIM Math. Model. Numer. Anal. 57.6 (2023)
- ▶ N. Galante, A. Moiola and E. Parolin  
*Stable approximation in the ball of Helmholtz solutions using evanescent plane waves*  
arXiv:2401.04016

Thank you for your attention!