

Stable MFS Solution of Singular Cauchy Problems Associated with Two-Dimensional Helmholtz-Type Equations

Liviu Marin*

*Institute of Solid Mechanics, Romanian Academy,
15 Constantin Mille, Sector 1, P.O. Box 1-863, 010141 Bucharest, Romania
marin.liviu@gmail.com

ABSTRACT

Helmholtz-type equations arise naturally in many physical applications related to wave propagation and vibration phenomena. They are often used to describe the vibration of a structure [1], the acoustic cavity problem [2], the radiation wave [3], the scattering of a wave [4] and the heat conduction in fins [5]. In many engineering problems governed by Helmholtz-type equations, boundary singularities arise when there are sharp re-entrant corners in the boundary, the boundary conditions change abruptly, or there are discontinuities in the material properties. It is well known that these situations give rise to singularities of various types and, as a consequence, the solutions to such problems and/or their corresponding derivatives may have unbounded values in the vicinity of the singularity. Singularities are known to affect adversely the accuracy and convergence of standard numerical methods, such as finite element (FEM), boundary element (BEM), finite-difference (FDM), spectral and meshless/meshfree methods. If, however, the form of the singularity is taken into account and is properly incorporated into the numerical scheme then a more effective method may be constructed [6, 7, 8].

The objective of this paper is to propose, implement and analyse a meshless method for the accurate and stable solution of Cauchy problem associated with two-dimensional Helmholtz-type equations in the presence of boundary singularities. More precisely, the governing equation and boundary conditions available on a part of the boundary (i.e. Cauchy data) are discretized by the method of fundamental solutions (MFS) [9]. Since the existence of boundary singularities affect adversely the accuracy and convergence of standard numerical methods, the solutions to such singular inverse problems and/or their corresponding derivatives, which are obtained by a straightforward inversion of the discretized MFS system, may have unbounded values in the vicinity of the singularity. Moreover, when dealing with inverse problems subjected to noisy data, the stability of solutions becomes a key issue [10] and this is usually accounted for by employing regularization methods. These inconveniences are overcome by combining the Tikhonov regularization method [11] with the subtraction from the original MFS solution the corresponding singular solutions, i.e. using the so-called singularity subtraction technique, without an appreciable increase in the computational effort and at the same time keeping the original MFS discretization. The choice of the optimal regularization parameter is realized by employing Hansen's L-curve method [12]. The proposed modified MFS is then implemented for the Cauchy problem associated with both the Helmholtz and the modified Helmholtz equations in two-dimensional domains with an edge crack or a V-notch, as well as L-shaped domain. The advantages of the proposed method over other methods, such as mesh refinement in the neighbourhood of the singularity, the use of singular BEMs

and/or FEMs etc., are the high accuracy which can be obtained even when employing a small number of collocation points and sources, and the simplicity of the computational scheme.

Acknowledgement. The financial support received from the Romanian Ministry of Education, Research and Innovation through IDEI Programme, Exploratory Research Projects, Grant PN II-ID-PCE-1248/2008, is gratefully acknowledged.

References

- [1] J.T. Chen, M.T. Liang, I.L. Chen, S.W. Chyuan, K.H. Chen, Dual boundary element analysis of wave scattering from singularities. *Wave Motion*, **30**, 367–381, 1999.
- [2] J.T. Chen, F.C. Wong, Dual formulation of multiple reciprocity method for the acoustic mode of a cavity with a thin partition. *Journal of Sound and Vibration*, **217**, 75–95, 1998.
- [3] C. Huang, Z. Wu, R.D. Nevels, Edge diffraction in the vicinity of the tip of a composite wedge. *IEEE Transactions on Geoscience and Remote Sensing*, **31**, 1044–1050, 1993.
- [4] P.A. Barbone, J.M. Montgomery, O. Michael, I. Harari, Scattering by a hybrid asymptotic/finite element. *Computer Methods in Applied Mechanics and Engineering*, **164**, 141–156, 1998.
- [5] A.D. Kraus, A. Aziz, J. Welty, *Extended Surface Heat Transfer*. Wiley, New York, 2001.
- [6] X. Wu, H. Han, A finite-element method for Laplace- and Helmholtz-type boundary value problems with singularities. *SIAM Journal on Numerical Analysis*, **134**, 1037–1050, 1997.
- [7] V. Mantič, F. París, J. Berger, Singularities in 2D anisotropic potential problems in multi-material corners. Real variable approach. *International Journal of Solids and Structures*, **40**, 5197–5218, 2003.
- [8] L. Marin, D. Lesnic, V. Mantič, Treatment of singularities in Helmholtz-type equations using the boundary element method. *Journal of Sound and Vibration*, **278**, 39–62, 2004.
- [9] L. Marin, D. Lesnic, The method of fundamental solutions for the Cauchy problem associated with two-dimensional Helmholtz-type equations. *Computers & Structures*, **83**, 267–278, 2005.
- [10] J. Hadamard, *Lectures on Cauchy Problem in Partial Differential Equations*. Oxford University Press, London, 1923.
- [11] A.N. Tikhonov, V.Y. Arsenin, *Methods for Solving Ill-Posed Problems*. Nauka, Moscow, 1986.
- [12] P.C. Hansen, *Rank-Deficient and Discrete Ill-Posed Problems: Numerical Aspects of Linear Inversion*. SIAM, Philadelphia, 1998.