# On the Mechanism of Fictitious Eigenvalues in Direct and Indirect BEM



## chap6.ppt

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 $\stackrel{\times}{\overline{a}}$  a

one dimensional problem



two dimensional problem



three dimensional problem

Indirect method		
1-D	$\overline{u} = \overline{u}_0$	$\bar{t}_0 = \bar{t}_0$
U,L	$\cos(k\bar{a})=0$	$\cos(k\bar{a}) = 0$
T, M	$\sin(k\bar{a})=0$	$\sin(k\bar{a})=0$

2-D	$\overline{u} = \overline{u}_0$	$\bar{t}_0 = \bar{t}_0$
U, L	$J_n(k\bar{a})=0$	$J_n(k\bar{a})=0$
T, M	$J_n'(k\bar{a})=0$	$J_n'(k\bar{a})=0$

3-D	$\overline{u} = \overline{u}_0$	$\bar{t}_0 = \bar{t}_0$
U,L	$j_n(k\overline{a})=0$	$j_n(k\bar{a})=0$
T, M	$j_n'(k\overline{a})=0$	$j_n'(k\overline{a})=0$

<b>Direct method</b>			
1-D	$\overline{u} = \overline{u}_0$	$\bar{t}_0 = \bar{t}_0$	
U,T	$\cos(ka) = 0$	$\cos(ka) = 0$	
L, M	$\sin(ka) = 0$	$\sin(ka) = 0$	

2-D	$\overline{u} = \overline{u}_0$	$\bar{t}_0 = \bar{t}_0$
U,T	$J_n(ka)=0$	$J_n(ka) = 0$
L, M	$J_n'(ka) = 0$	$J_{n}'(ka) = 0$

3-D	$\overline{u} = \overline{u}_0$	$\bar{t}_0 = \bar{t}_0$
U,T	$j_n(ka)=0$	$j_n(ka)=0$
L, M	$j_n'(ka) = 0$	$j_n'(ka) = 0$



Fig.6.10 Fictitious eigenvalues using different methods

# Degenerate Form for Kernel Functions



item case	$C_{m}(kx) = R_{m}(kx) - i I_{m}(kx)$	$R_m(ks)$	$I_m(ks)$	<i>C</i> <sub><i>m</i></sub>
1-D rod	$e^{-ikx}$	$\cos(ks)$	$\sin(ks)$	k
2 - D disc	$H_{\scriptscriptstyle m}^{\scriptscriptstyle (2)}(k ho)\;e^{-im heta}$	$J_{_{m}}(k\overline{ ho})\;e^{{}^{im\overline{ heta}}}$	$Y_{_{m}}(k\overline{ ho}) \ e^{im\overline{ heta}}$	4
3 - D sphere	$h_m^{(2)}(k\rho) P_m^p(\cos\theta) \cos(p\phi)$	$j_m(k\overline{\rho})P_m^p(\cos\overline{\theta})\cos(p\overline{\phi})$	$y_m(k\overline{\rho})P_m^p(\cos\overline{\theta})\cos(p\overline{\phi})$	$4\pi/k$



## Degenerate forms of kernel function

$$\rho > \overline{\rho} \qquad x = (\rho, \theta) \quad s = (\overline{\rho}, \overline{\theta}) \qquad \text{H.-K. Hong, 20/10,1993}$$

$$U(s, x) = H_0^{(1)}(kr) = \sum_{n=-\infty}^{n=\infty} J_n(k\overline{\rho}) H_n^{(1)}(k\rho) e^{in(\overline{\theta}-\theta)}$$

$$T(s, x) = \sum_{n=-\infty}^{n=\infty} k J_n(k\overline{\rho}) H_n^{(1)}(k\rho) e^{in(\overline{\theta}-\theta)}$$

$$L(s, x) = \sum_{n=-\infty}^{n=\infty} k J_n(k\overline{\rho}) H_n^{(1)}(k\rho) e^{in(\overline{\theta}-\theta)}$$

$$u(\theta) = \sum_{n=-\infty}^{n=\infty} u_n e^{-in\theta}$$

$$u(\rho, \theta) = \bigcup_{B(s)} U(s, x) \varphi(s) dB(s) = \bigcup_{B(s)} I(s, x) \varphi(s) dB(s)$$
$$t(\rho, \theta) = \bigcup_{B(s)} L(s, x) \varphi(s) dB(s) - \bigcup_{B(s)} M(s, x) \varphi(s) dB(s)$$



fict2d.ppt



Field representation: (Indirect method)

$$u_n(\rho) = U_n(\rho) \phi_n - T_n(\rho) \phi_n$$
  
$$t_n(\rho) = L_n(\rho) \phi_n - M_n(\rho) \phi_n$$

**Boundary representation:** 

$$\rho \to \overline{\rho} \qquad \begin{array}{c} u_n(\overline{\rho}) = U_n(\overline{\rho}) \phi_n - T_n(\overline{\rho}) \phi_n \\ t_n(\overline{\rho}) = L_n(\overline{\rho}) \phi_n - M_n(\overline{\rho}) \phi_n \end{array}$$

Field representation: (Direct method)  $u_n(\rho) = U_n(\rho) t_n - T_n(\rho) u_n$  $t_n(\rho) = L_n(\rho) t_n - M_n(\rho) u_n$ 

**Boundary representation:** 

 $\rho \to \overline{\rho} \qquad \begin{array}{c} 0 = U_n^i(\overline{\rho}) t_n - T_n^e(\overline{\rho}) u_n \\ 0 = L_n^e(\overline{\rho}) t_n - M_n^i(\overline{\rho}) u_n \end{array}$ 

fict2d.ppt H.-K. Hong, 20/10,1993





 $U_{n}^{i} = 2 \pi a J_{n}(k\overline{\rho}) H_{n}^{(1)}(k\rho)$   $T_{n}^{i} = 2 \pi ka J_{n}(k\overline{\rho}) H_{n}^{(1)}(k\rho)$   $T_{n}^{e} = 2 \pi ka J_{n}(k\rho) H_{n}^{(1)'}(k\overline{\rho})$   $L_{n}^{i} = 2 \pi ka J_{n}(k\overline{\rho}) H_{n}^{(1)'}(k\rho)$   $L_{n}^{e} = 2 \pi ka J_{n}(k\overline{\rho}) H_{n}^{(1)'}(k\rho)$   $M_{n}^{i} = 2 \pi k^{2} a J_{n}(k\overline{\rho}) H_{n}^{(1)'}(k\rho)$ 



#### Fictitious Eigenvalues by Indirect Method

Given  $u_n$  $\phi_n = \frac{u_n}{U_n(a)} \quad u(\rho, \theta) = \sum_{n=1}^{\infty} \frac{H_n^{(1)}(k\rho) J_n(ka)}{H_n^{(1)}(ka) J_n(ka)} u_n e^{-in\theta}$ single layer density  $\varphi_n = \frac{-u_n}{T_n(a)} \quad u(\rho,\theta) = \sum_{n=\infty}^{\infty} \frac{H_n^{(1)}(k\rho) J_n(ka)}{H^{(1)}(ka) J_n(ka)} u_n e^{-in\theta}$ double layer density Given  $t_n$ single layer density  $\phi_n = \frac{t_n}{L_n(a)}$   $t(\rho, \theta) = \sum_{n=1}^{\infty} \frac{H_n^{(1)'}(k\rho) J_n(ka)}{H_n^{(1)'}(ka) J_n(ka)} t_n e^{-in\theta}$ double layer density  $\varphi_n = \frac{-t_n}{M_n(a)} \quad t(\rho, \theta) = \sum_{n=\infty}^{\infty} \frac{H_n^{(1)}(k\rho) J_n(ka)}{H_n^{(1)}(ka) J_n(ka)} t_n e^{-in\theta}$ 

#### Fictitious Eigenvalues by Direct Method (U,T Kernels)

• Given  $t_n$ 

Using U, T integral equation :

unknown density

$$u_n = \frac{U_n(a)}{T_n^e(a)} t_n$$

exact solution

$$u(\rho,\theta) = \sum_{n=-\infty}^{\infty} \frac{U_n(\rho)}{T_n^e(a)} t_n e^{-in\theta} = \sum_{n=-\infty}^{\infty} \frac{U_n(\rho)}{U_n(a)} u_n e^{-in\theta}$$

• Given  $U_n$ 

Using U, T integral equation : unknown density  $t_n = \frac{T_n^e(a)}{U_n(a)} u_n$ exact solution  $u(\rho, \theta) = \sum_{n=-\infty}^{n=\infty} \frac{U_n(\rho)}{U_n(a)} u_n e^{-in\theta} = \sum_{n=-\infty}^{n=\infty} \frac{H_n^{(1)}(k\rho) J_n(ka)}{H_n^{(1)}(ka) J_n(ka)} u_n e^{-in\theta}$  Fictitious Eigenvalues by Direct Method (L,M Kernels)

• Given  $u_n$ 

Using L, M integral equation : unknown density

$$t_n = \frac{M_n(a)}{L_n^e(a)} u_n$$

exact solution

$$t(\rho,\theta) = \sum_{n=-\infty}^{\infty} \frac{M_n(\rho)}{L_n^e(a)} u_n e^{-in\theta} = \sum_{n=-\infty}^{\infty} \frac{M_n(\rho)}{M_n(a)} t_n e^{-in\theta}$$

• Given  $t_n$ 

Using L, M integral equation : unknown density  $u_{n} = \frac{L_{n}^{e}(a)}{M_{n}(a)} t_{n}$ exact solution  $t(\rho, \theta) = \sum_{n=-\infty}^{n=\infty} \frac{M_{n}(\rho)}{M_{n}(a)} t_{n} e^{-in\theta} = \sum_{n=-\infty}^{n=\infty} \frac{H_{n}^{(1)}(k\rho) J_{n}(ka)}{H_{n}^{(1)}(ka) J_{n}(ka)} t_{n} e^{-in\theta}$ Emission  $t_{n}^{(1)}(ka) = \sum_{n=-\infty}^{n=0} \frac{M_{n}(\rho)}{M_{n}(a)} t_{n} e^{-in\theta} = \sum_{n=-\infty}^{n=0} \frac{H_{n}^{(1)}(k\rho) J_{n}(ka)}{H_{n}^{(1)}(ka) J_{n}(ka)} t_{n} e^{-in\theta}$  Factors Influence Fictitious Eigenvalues

Direct Method

U, T integral equation --- associated interior Dirichlet problem

L, M integral equation --- associated interior Neumann problem Independent of boundary condition

Indirect Method

Single layer(U, L kernel) --- associated interior Dirichlet problem Double layer(T, M kernel) --- associated interiorNeumann problem Location of singularity distribution

Independent of boundary condition





(1) 
$$\rho \rightarrow \overline{\rho}^{i}$$
  
 $U^{i}(s,x) = \sum_{n=-\infty}^{\infty} J_{n}(k\overline{\rho}) H_{n}^{(1)}(k\rho) e^{in(\overline{\theta}-\theta)}$   
 $U_{n}^{i}(\rho) = 2\pi a J_{n}(k\overline{\rho}) H_{n}^{(1)}(k\rho)$   
 $= 2\pi a J_{n}(k\overline{\rho}) [J_{n}(k\rho) + i Y_{n}(k\rho)]$   
(2)  $\rho \rightarrow \overline{\rho}^{e}$   
 $U^{e}(s,x) = \sum_{n=-\infty}^{n=\infty} J_{n}(k\rho) H_{n}^{(1)}(k\overline{\rho}) e^{-in(\overline{\theta}-\theta)}$   
 $U_{n}^{e}(\rho) = 2\pi a J_{n}(k\rho) H_{n}^{(1)}(k\overline{\rho})$   
 $= 2\pi a J_{n}(k\rho) [J_{n}(k\overline{\rho}) + i Y_{n}(k\overline{\rho})]$ 

(3) real part: continuous(4) imaginary part:continuous

 $\lim_{\rho\to a} U_n^i(\rho) = \lim_{\rho\to a} U_n^e(\rho)$ 





(1) 
$$\rho \rightarrow \overline{\rho}^{i}$$
  
 $L^{i}(s,x) = \sum_{n=-\infty}^{\infty} k J_{n}(k\overline{\rho}) H_{n}^{(1)}(k\rho) e^{in(\overline{\theta}-\theta)}$   
 $L^{i}_{n}(\rho) = 2 \pi ka J_{n}(k\overline{\rho}) H_{n}^{(1)}(k\rho)$   
 $= 2 \pi ka J_{n}(k\overline{\rho}) [J_{n}(k\rho) + i Y_{n}(k\rho)]$   
(2)  $\rho \rightarrow \overline{\rho}^{e}$   
 $L^{e}(s,x) = \sum_{n=-\infty}^{n=\infty} k J_{n}(k\rho) H_{n}^{(1)}(k\overline{\rho}) e^{-in(\overline{\theta}-\theta)}$   
 $L^{e}_{n}(\rho) = 2 \pi ka J_{n}(k\rho) H_{n}^{(1)}(k\overline{\rho})$   
 $= 2 \pi ka J_{n}(k\rho) [J_{n}(k\overline{\rho}) + i Y_{n}(k\overline{\rho})]$   
(3) real part: discontinuous 1 if  $U(s,x) = \frac{i}{4} H_{0}^{(1)}(kr)$  using Wronskian  
 $W(J_{n}(ka), Y_{n}(ka)) = \frac{2}{\pi ka}$ 

## Continuous Behavior of $M_{n}(\rho)$

(1) 
$$\rho \rightarrow \overline{\rho}^{i}$$
  
 $M^{i}(s,x) = \sum_{n=-\infty}^{n=\infty} k^{2} J_{n}^{i}(k\overline{\rho}) H_{n}^{(1)}(k\rho) e^{in(\overline{\theta}-\theta)}$   
 $M_{n}^{i}(\rho) = 2\pi k^{2} a J_{n}^{i}(k\overline{\rho}) H_{n}^{(1)}(k\rho)$   
 $= 2\pi k^{2} a J_{n}^{i}(k\overline{\rho}) [J_{n}^{i}(k\rho) + i Y_{n}^{i}(k\rho)]$   
(2)  $\rho \rightarrow \overline{\rho}^{e}$   
 $M^{e}(s,x) = \sum_{n=-\infty}^{n=\infty} k^{2} J_{n}^{i}(k\rho) H_{n}^{(1)}(k\overline{\rho}) e^{-in(\overline{\theta}-\theta)}$   
 $M_{n}^{e}(\rho) = 2\pi k^{2} a J_{n}^{i}(k\rho) H_{n}^{(1)}(k\overline{\rho})$   
 $= 2\pi k^{2} a J_{n}^{i}(k\rho) [J_{n}^{i}(k\overline{\rho}) + i Y_{n}^{i}(k\overline{\rho})]$ 

(3) real part: continuous(4) imaginary part:continuous

 $\lim_{\rho \to a} M_n^i(\rho) = \lim_{\rho \to a} M_n^e(\rho)$ 



Relations of Internal Stiffness and External Stiffness

Internal stiffness

$$\begin{array}{ccc} U_n^e & -T_n^i \\ L_n^i & -M_n^e \end{array} \left( \begin{array}{ccc} \mathbf{R} t_n \\ \mathbf{U}_n \end{array} \right) = \begin{array}{c} \mathbf{R} 0 \\ \mathbf{U} \\ \mathbf{U}_n \end{array}$$

Physical natural frequency(U,T and L,M) U,T method  $u = 0 \implies J_n(ka) = 0$   $t = 0 \implies J_n'(ka) = 0$ L,M method  $u = 0 \implies J_n(ka) = 0$  $t = 0 \implies J_n'(ka) = 0$ 

External stiffness

$$\begin{aligned}
 U_n^i & -T_n^e \\
 L_n^e & -M_n^i \\
 U_n^i & u_n^i 
 \end{aligned} = 
 \mathbf{R}_0
 \end{aligned}$$

Fictitious eigen frequency(U,T and L,M): U,T method  $u = \overline{u} \implies J_n(ka) = 0$   $t = \overline{t} \implies J_n(ka) = 0$   $u = \overline{u} \implies J_n(ka) = 0$   $t = \overline{t} \implies J_n(ka) = 0$  $t = \overline{t} \implies J_n(ka) = 0$ 

• Relations of stiffness  $U_{n}^{e} = U_{n}^{i} - T_{n}^{i} = -L_{n}^{e}$   $L_{n}^{i} = T_{n}^{e} - M_{n}^{e} = -M_{n}^{i}$   $U_{n}^{e} = 0$   $R_{n}^{i} - T_{n}^{e} = -1$   $L_{n}^{i} - L_{n}^{e} = 1$ 



## (real part)

U(s,x)

T(s,x)









• U(s,x) and T(s,x) are linearly dependent on x since the Wronskian is zero

$$W = \begin{vmatrix} U(s,x) & T(s,x) \\ \frac{\partial U(s,x)}{\partial x} & \frac{\partial T(s,x)}{\partial x} \end{vmatrix} = 0$$

• L(s,x) and M(s,x) are linearly dependent on x since the Wronskian is zero

$$W = \begin{vmatrix} L(s,x) & M(s,x) \\ \frac{\partial L(s,x)}{\partial x} & \frac{\partial M(s,x)}{\partial x} \end{vmatrix} = 0$$



### Dependence of Dual Integral Equations

 Dependence of primary field u(x) and secondary field t(x) for U(s,x) and L(s,x)

$$W = \begin{vmatrix} u(x) & t(x) \\ \partial u(x) / \partial x & \partial t(x) / \partial x \end{vmatrix} = \begin{vmatrix} U(s,x) & L(s,x) \\ \partial U(s,x) / \partial x & \partial L(s,x) / \partial x \end{vmatrix}$$

for T(s,x) and M(s,x)

$$W = \begin{vmatrix} u(x) & t(x) \\ \partial u(x) / \partial x & \partial t(x) / \partial x \end{vmatrix} = \begin{vmatrix} T(s,x) & M(s,x) \\ \partial T(s,x) / \partial x & \partial M(s,x) / \partial x \end{vmatrix}$$

• Dependence(1-D): where  $C_n(kx) = \frac{i}{k}e^{-ikx}$   $W = \begin{vmatrix} u(x) & t(x) \\ \partial u(x)/\partial x & \partial t(x)/\partial x \end{vmatrix} = \begin{vmatrix} C_n(kx) & kC_n(kx) \\ kC_n(kx) & k^2C_n(kx) \end{vmatrix} = 0$ • Independence:  $W = \begin{vmatrix} u(x) & t(x) \\ \partial u(x)/\partial x & \partial t(x)/\partial x \end{vmatrix} = \begin{vmatrix} C_n(kx) & kC_n(kx) \\ kC_n(kx) & k^2C_n(kx) \end{vmatrix} \neq 0$  Dependence of Undetermined Coefficients in Dual Integral Equations for Normal Boundary and Degenerate Boundary

#### The four constraints

$$U^{+} T^{+} C_{n}(kx^{+})R_{n}(kx^{+}_{B}) C_{n}(kx^{+})R_{n}(kx^{-}_{B})$$

$$U^{-} T^{-} C_{n}(kx^{-})R_{n}(kx^{+}_{B}) C_{n}(kx^{-})R_{n}(kx^{-}_{B})$$

$$L^{+} M^{+} kC_{n}(kx^{+}_{B})R_{n}(kx^{+}) -kC_{n}(kx^{-}_{B})R_{n}(kx^{+})$$

$$L^{-} M^{-} -kC_{n}(kx^{-}_{n})R_{n}(kx^{-}) -kC_{n}(kx^{-}_{n})R_{n}(kx^{-})$$

If 
$$x^+ \neq x^-$$
, (normal boundary) rank = 2  
 $U^+, T^+$  and  $U^-, T^-$  are independent  
 $L^+, M^+$  and  $L^-, M^-$  are independent  
 $U, T$  and  $L, M$  equations are dependent



$$kC'_{n}(kx^{+}_{B})R_{n}(kx^{+}) = kC'_{n}(kx^{-}_{B})R_{n}(kx^{+})$$

$$kC'_{n}(kx^{+}_{B})R_{n}(kx^{-}) = kC'_{n}(kx^{-}_{B})R_{n}(kx^{-})$$

$$k^{2}C'_{n}(kx^{+})R'_{n}(kx^{+}_{B}) = -k^{2}C'_{n}(kx^{+})R'_{n}(kx^{-}_{B})$$

$$u^{+}_{n} = 0$$

$$u^{+}_{n} = 0$$

$$u^{-}_{n} = 0$$

$$u^{-}_{n} = 0$$

If  $x^+ = x^-$ , (degenerate boundary) rank = 2  $U^+, T^+$  and  $U^-, T^-$  are the same  $L^+, M^+$  and  $L^-, M^-$  are different only in sign U, T and L, M equations are independent



Dependence of Undetermined Coefficients in Dual Integral Equations

Determinant is zero

$$D = \lim_{x \to x_B} \begin{vmatrix} C_n(kx) R_n(kx_B) & kC'_n(kx_B) R_n(kx) \\ kC_n(kx_B) R'_n(kx) & k^2 C'_n(kx) R'_n(kx_B) \end{vmatrix} = 0$$
 for no

Dependent for normal boundary !

Role of dual integral equations
 Fictitious eigenvalue

#### **Degenerate boundary**

$$= \lim_{x \to B} \begin{vmatrix} 0 & 0 \\ L^{e} & M^{i} \end{vmatrix} = 0, \text{ for } R_{n}(ka) = 0 \qquad D = \lim_{x \to B} \begin{vmatrix} 0 & 0 \\ L^{e} & M^{i} \end{vmatrix} = 0, \text{ for subtraction}$$
$$= \lim_{x \to B} \begin{vmatrix} U^{i} & T^{e} \\ 0 & 0 \end{vmatrix} = 0, \text{ for } R_{n}'(ka) = 0 \qquad D = \lim_{x \to B} \begin{vmatrix} U^{i} & T^{e} \\ 0 & 0 \end{vmatrix} = 0, \text{ for addition}$$



For static case,  $k \to 0$ 

D

D



Comments on the Literature Work

## • Martin (1980)

It is well known that both methods(potential method and Green's theorem) yield integral equations which have unique solution, except at the same discrete set of wave numbers(irregular values), corresponding to the eigenfrequencies of the interior <u>Dirichlet Problem</u>. The same methods can be modified to solve the exterior <u>Dirichlet problem</u>, and both yield equations of second kind which have unique solutions except at the frequencies of interior <u>Neumann problem</u> (o)

(?)

Shaw (1979)

Exterior Dirichlet $\rightarrow$ interior Neumann eigenvaluesExterior Neumann $\rightarrow$ interior Dirichlet eigenvalues

Rizzo(1985, 1986), Hwang(1991)

Fictitious eigenvalues are equal to eigenvalues of interior domain with <u>reverse</u> boundary conditions (?)

• Huang(1989)

Numerical experiments show that fictitious eigenvalue is indepedent on BC

#### mode1.ppt





- The dependence of the two equations in dual representation model has been examined and the role of hypersingular equation has been discussed
- Three cases, 1-D, 2-D and 3-D, are demonstrated to see the beautiful structure of the mechanism for fictitious eigenvalues by direct and indirect BEM