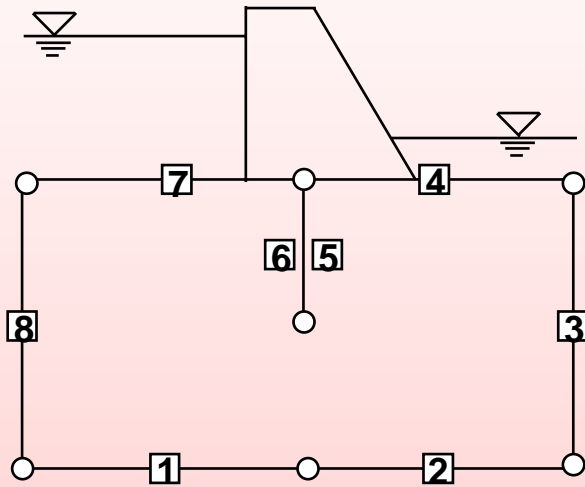
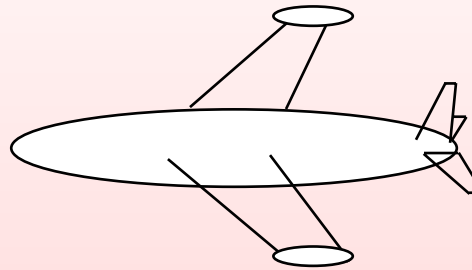


Hypersingular integral equation and its applications to computational mechanics

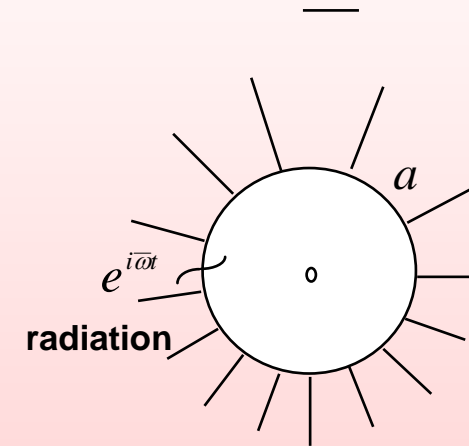
Seepage with sheetpiles



Thin-airfoill
Aerodynamics



Radiation
problem



H.-K. Hong, J. T. Chen, I.L. Chen and K. H. Chen

Presented by I. L. Chen

Department of Naval Architecture

National Kaohsiung Institute of Marine Technology

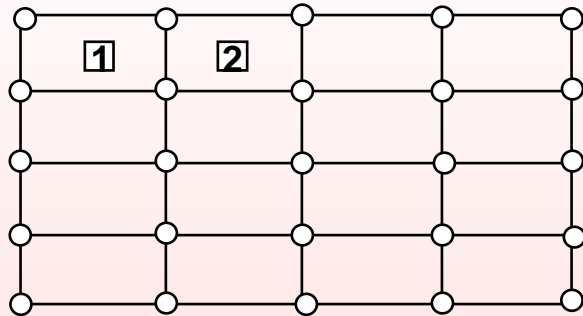
Feb.,19, 2002



Outlines

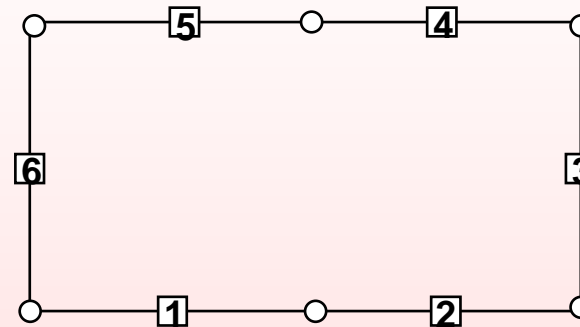
- Introduction to BEM
- Introduction to dual BEM
- Theory of dual integral equations
- The role of dual integral equations
- Applications
 1. fictitious frequency (Helmholtz equation)
 2. spurious eigenvalue (Helmholtz equation)
 3. degenerate boundary (Laplace and Helmholtz)
 4. corner problem (Laplace and Helmholtz)
 5. adaptive BEM (Laplace and Helmholtz)
 6. degenerate scale (Laplace equation)
- Conclusions

What Is Boundary Element Method ?



○ geometry node

American doctor !

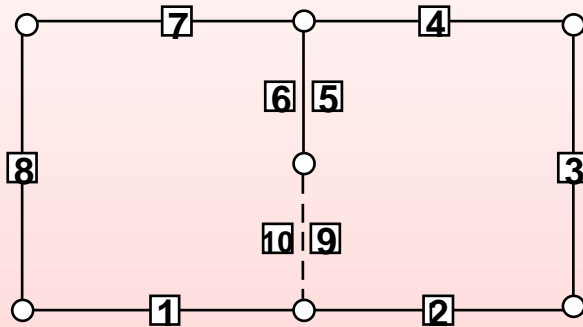


□ the Nth constant
or linear element

Chinese doctor !

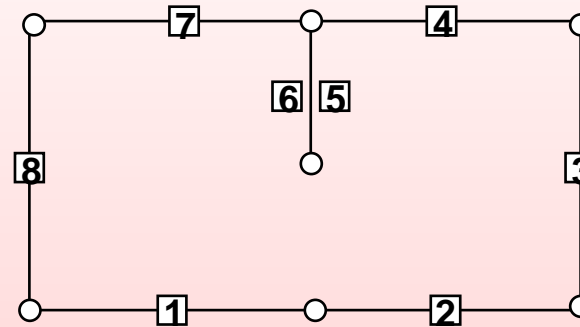
What Is Dual Boundary Element Method ?

• Boundary element method



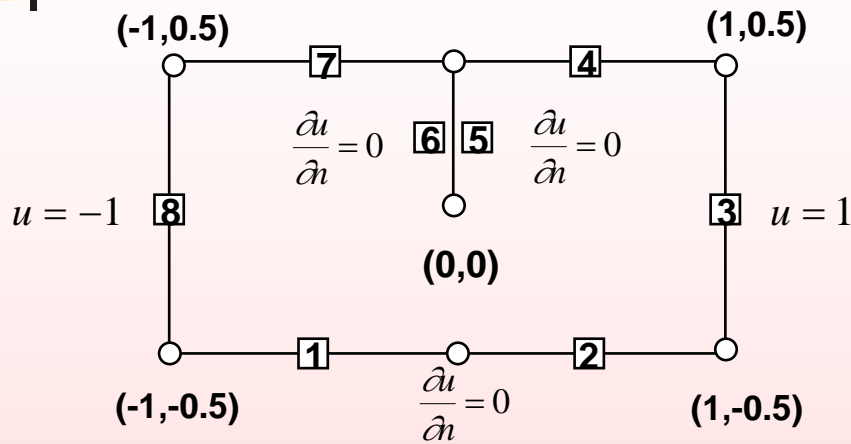
Artificial boundary introduced !

Dual boundary element method



Dual integral equations needed !

Degeneracy of the Degenerate Boundary



- geometry node
- ▣ the Nth constant or linear element

$$[U]\{t\} = [T]\{u\}$$

$$[L]\{t\} = [M]\{u\}$$

5(+) **6(+)**

$$[U] = \begin{bmatrix} -1.693 & -0.045 & 0.471 & 0.347 & -0.054 & -0.054 & 0.039 & -0.335 \\ -0.045 & -1.693 & -0.335 & 0.039 & -0.054 & -0.054 & 0.347 & 0.471 \\ 0.445 & -0.335 & -1.693 & -0.335 & 0.019 & 0.019 & 0.445 & 0.703 \\ 0.347 & 0.039 & -0.335 & -1.693 & -0.281 & -0.281 & -0.045 & 0.471 \\ -0.081 & -0.081 & 0.063 & -0.638 & -1.193 & -1.193 & -0.638 & 0.063 \\ -0.081 & -0.081 & 0.063 & -0.638 & -1.193 & -1.193 & -0.638 & 0.063 \\ 0.039 & 0.347 & 0.471 & -0.045 & -0.281 & -0.281 & -1.693 & -0.334 \\ -0.335 & 0.445 & 0.703 & 0.445 & 0.019 & 0.019 & -0.335 & -1.693 \end{bmatrix}$$

5(+)
6(+)

5(+) **6(-)**

$$[T] = \begin{bmatrix} -\pi & 0.000 & 0.588 & 0.519 & -0.321 & 0.321 & 0.927 & 1.107 \\ 0.000 & -\pi & 1.107 & 0.927 & 0.321 & -0.321 & 0.519 & 0.588 \\ 0.219 & 1.107 & -\pi & 1.107 & 0.464 & -0.464 & 0.219 & 0.490 \\ 0.519 & 0.927 & 1.107 & -\pi & 0.785 & -0.785 & 0.000 & 0.588 \\ 0.927 & 0.927 & 0.888 & 1.326 & -\pi & -\pi & 1.326 & 0.888 \\ 0.927 & 0.927 & 0.888 & 1.326 & -\pi & -\pi & 1.326 & 0.888 \\ 0.927 & 0.519 & 0.588 & 0.000 & -0.7854 & 0.785 & -\pi & 1.107 \\ 1.107 & 0.219 & 0.490 & 0.219 & -0.464 & 0.464 & 1.107 & -\pi \end{bmatrix}$$

5(+)
6(+)

5(+) **6(+)**

$$[L] = \begin{bmatrix} \pi & 0.000 & 0.184 & 0.519 & 0.458 & 0.458 & 0.927 & 0.805 \\ 0.000 & \pi & 0.805 & 0.927 & 0.458 & 0.458 & 0.519 & 0.184 \\ 0.612 & 0.805 & \pi & 0.805 & 0.464 & 0.464 & 0.612 & 0.490 \\ 0.519 & 0.927 & 0.805 & \pi & 0.347 & 0.347 & 0.000 & 0.184 \\ -0.511 & 0.511 & 0.888 & 1.417 & \pi & -\pi & -1.417 & -0.888 \\ -0.511 & -0.511 & -0.888 & -1.417 & -\pi & \pi & 1.417 & 0.888 \\ 0.927 & 0.519 & 0.184 & 0.000 & 0.347 & 0.347 & \pi & 0.805 \\ 0.805 & 0.612 & 0.490 & 0.612 & 0.464 & 0.464 & 0.805 & \pi \end{bmatrix}$$

5(+)
6(-)

5(+) **6(-)**

$$[M] = \begin{bmatrix} 4.000 & -1.333 & -0.205 & -0.061 & 0.600 & -0.600 & -0.800 & -1.600 \\ -1.333 & 4.000 & -1.600 & -0.800 & -0.600 & 0.600 & -0.061 & -0.205 \\ -0.282 & -1.600 & 4.000 & -1.600 & -0.400 & 0.400 & -0.282 & -0.236 \\ -0.061 & -0.800 & -1.600 & 4.000 & -1.000 & 1.000 & -1.333 & -0.205 \\ 0.853 & -0.853 & -0.715 & -3.765 & 8.000 & -8.000 & 3.765 & 0.715 \\ -0.853 & 0.853 & 0.715 & 3.765 & -8.000 & 8.000 & -3.765 & -0.715 \\ -0.800 & -0.062 & -0.205 & -1.333 & 1.000 & -1.000 & 4.000 & -1.600 \\ -1.600 & -0.282 & -0.235 & -0.282 & 0.400 & -0.400 & -1.600 & 4.000 \end{bmatrix}$$

5(+)
6(-)



Theory of dual integral equations

$$f(x) = (x - a)^2 Q(x) + px + q$$

$$f(a) = pa + q, \quad \text{when } x = a$$

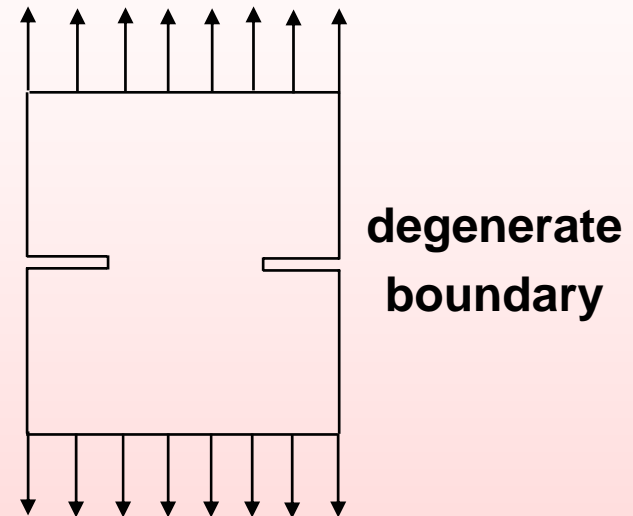
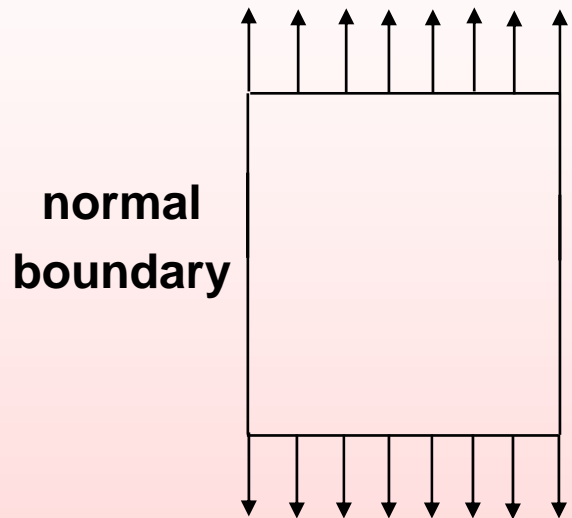
The constraint equation is not enough to determine the coefficient p and q ,

Another constraint equation is required

$$f'(x) = 2(x - a)Q(x) + (x - a)^2 Q'(x) + p$$

$$f'(a) = p, \quad \text{when } x = a$$

Dual Integral Equations by Hong and Chen(1984-1986)



Singular integral equation



Hypersingular integral equation

Cauchy principal value



Hadamard principal value

Boundary element method



Dual boundary element method



Dual integral equations

Singular integral equation

$$2\pi u(x) = \int_B T(s, x) u(s) dB(s) - \int_B U(s, x) t(s) dB(s), x \in D$$

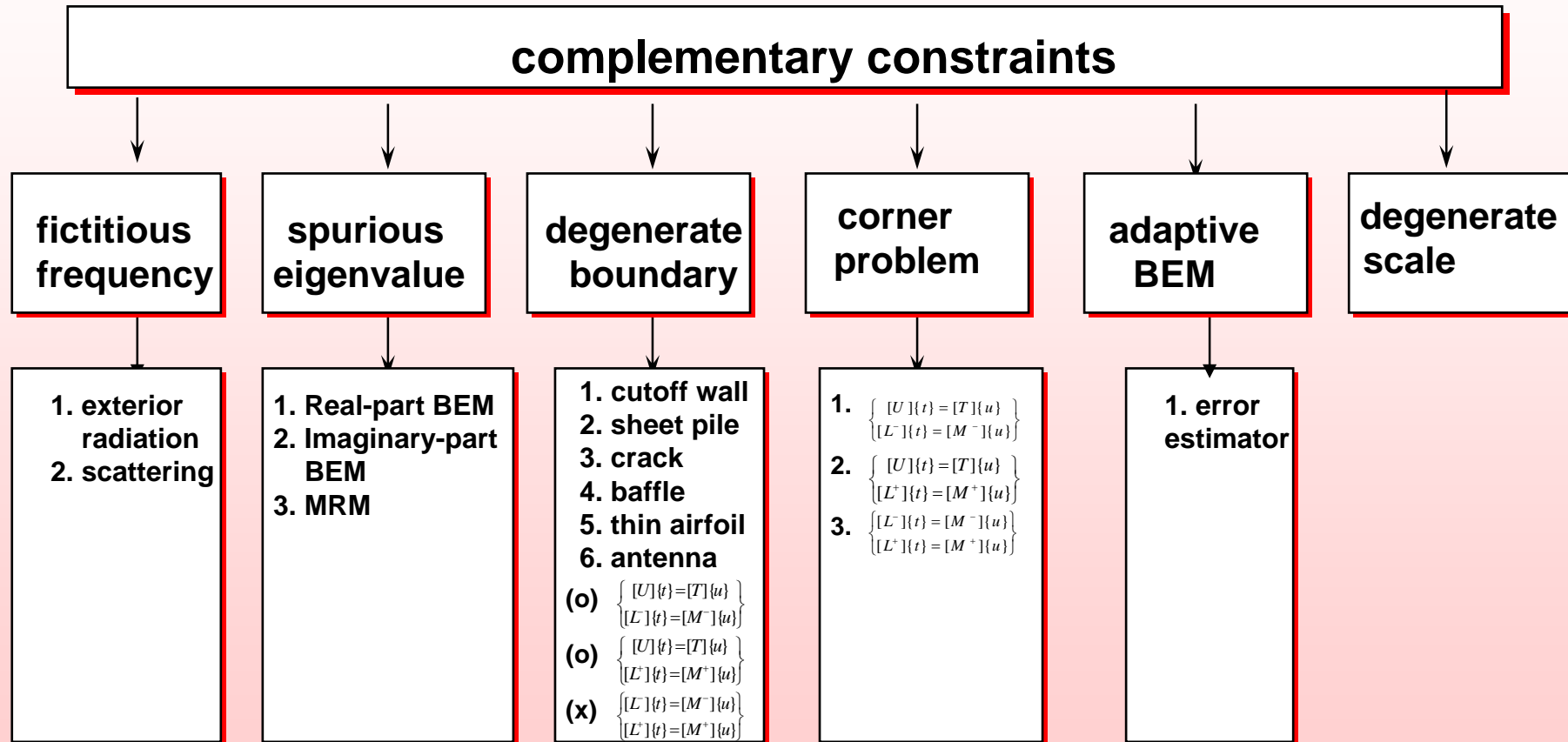
Hypersingular integral equation

$$2\pi t(x) = \int_B M(s, x) u(s) dB(s) - \int_B L(s, x) t(s) dB(s), x \in D$$

where $U(s, x)$ is the fundamental solution .

$$T(s, x) \equiv \frac{\partial U}{\partial s} \quad L(s, x) \equiv \frac{\partial U}{\partial x} \quad M(s, x) \equiv \frac{\partial^2 U}{\partial s \partial x}$$

Roles of hypersingularity in boundary element method



Helmholtz equation



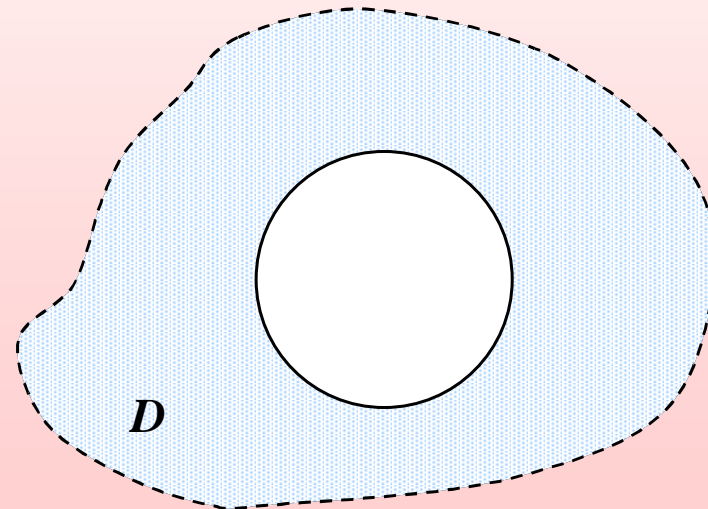
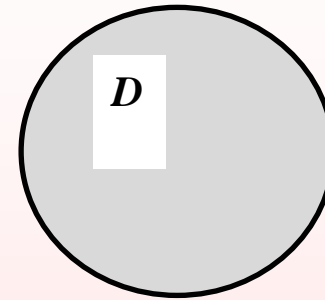
u : acoustic potential

k : wave number, $k = \omega / c$

ω : angular frequency

c : sound speed

D : domain of interest



Four pitfalls in rank-deficiency problems using BEM

Table 1-1 The rank-deficiency problems using BEM.

Physical problems	Exterior acoustics	Interior acoustics (Eigen problem)	Degenerate boundary	Corner problem
Mathematical formulation & numerical method	Complex-valued BEM (UT or LM)	BEM (real-part BEM or imaginary-part BEM MRM)	Complex-valued BEM (UT or LM)	BEM (UT or LM)
Numerical trouble			$[T] = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{17} \\ \times & \times & \times & \cdots & \times \\ \times & \times & \times & \cdots & \times \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ a_{71} & a_{72} & a_{73} & \cdots & a_{77} \end{bmatrix}$	$[U] = \begin{bmatrix} b_{11} & b_{12} & b_{13} & \cdots & b_{17} \\ \times & \times & \times & \cdots & \times \\ \times & \times & \times & \cdots & \times \\ \vdots & \vdots & \vdots & \cdots & \vdots \\ b_{71} & b_{72} & b_{73} & \cdots & b_{77} \end{bmatrix}$
Treatment	<ol style="list-style-type: none"> Dual BEM CHIEF method Burton and Miller method 	<ol style="list-style-type: none"> Dual BEM CHIEF method SVD updating technique 	<ol style="list-style-type: none"> Dual BEM 	<ol style="list-style-type: none"> Dual BEM



Mathematical tools

1. Degenerate kernels
2. Circulants
3. Fredholm alternative theorem
4. SVD updating term and updating document

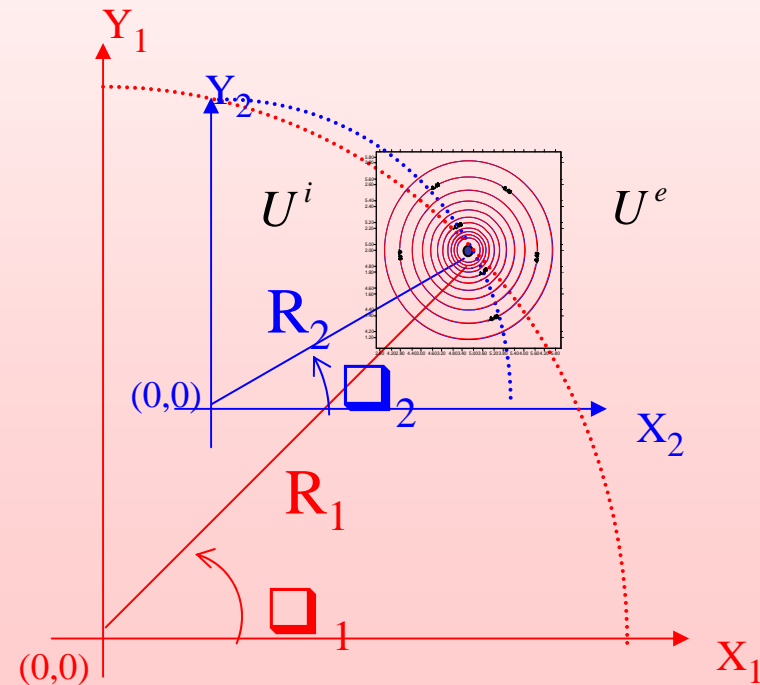
Degenerate kernels

$$U(s, x) = \frac{-i\pi H_0^{(1)}(kr)}{2} \quad \text{(closed-form)}$$

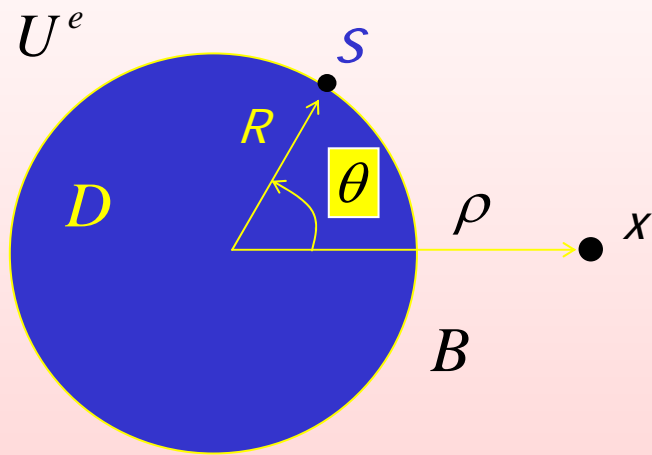
$$U(s, x) = \begin{cases} U^i(R, \theta; \rho, \phi) = \sum_{n=-\infty}^{\infty} \frac{\pi}{2} [-iJ_n(kR) + Y_n(kR)] J_n(k\rho) \cos(n(\theta - \phi)), & R > \rho \\ U^e(R, \theta; \rho, \phi) = \sum_{n=-\infty}^{\infty} \frac{\pi}{2} [-iJ_n(k\rho) + Y_n(k\rho)] J_n(kR) \cos(n(\theta - \phi)), & R < \rho \end{cases}$$

$s = (R, \theta)$: **source point**

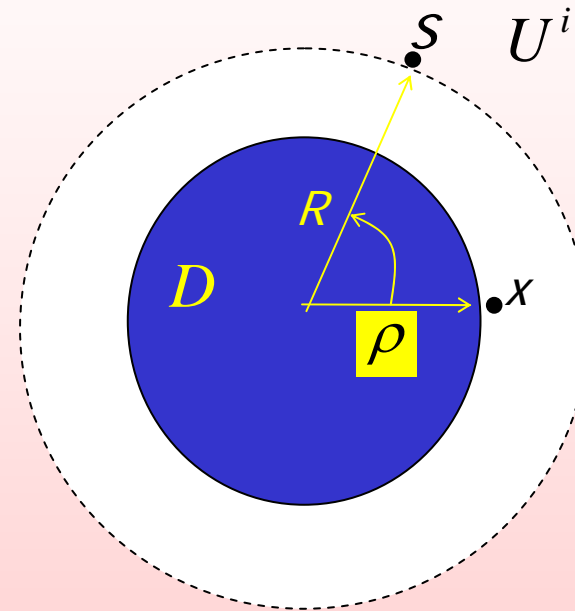
$x = (\rho, \phi)$: **field point**



Choice of U^i and U^e for interior problems

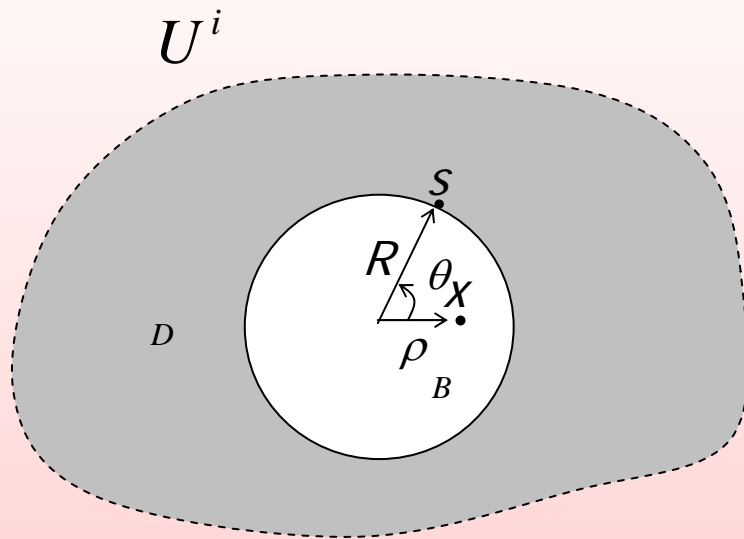


Direct method

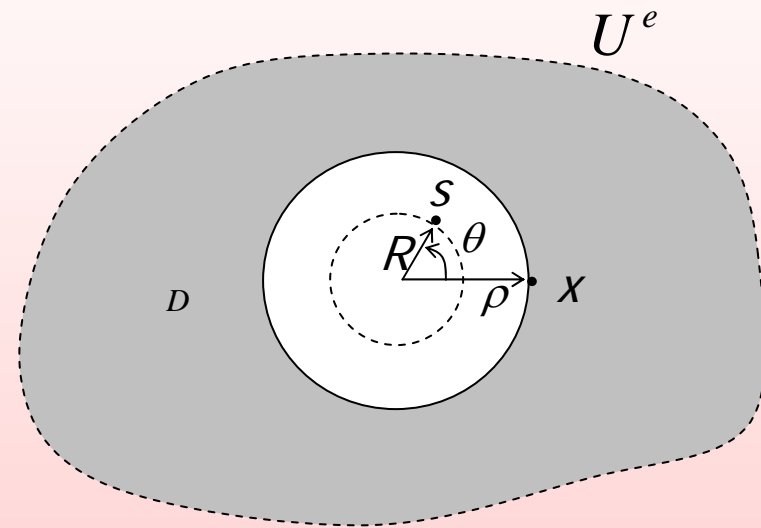


Indirect method

Choice of U^i or U^e for exterior problems



Direct method

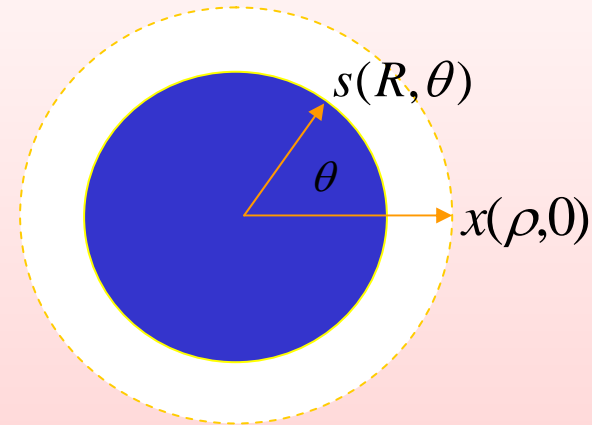


Indirect method

Circulants

Discretizing $2N$ constant elements for a circular boundary

$$[G] = \begin{bmatrix} a_0 & a_1 & \cdots & a_{2N-1} \\ a_{2N-1} & a_0 & \cdots & a_{2N-2} \\ \vdots & \vdots & \ddots & \vdots \\ a_1 & a_2 & \cdots & a_0 \end{bmatrix}$$



G can be $U^i, U^e, T^i, T^e, L^i, L^e, M^i$ or M^e

$$T(s, x) \equiv \frac{\partial U}{\partial n_s} \quad L(s, x) \equiv \frac{\partial U}{\partial n_x} \quad M(s, x) \equiv \frac{\partial^2 U}{\partial n_s \partial n_x}$$

Properties of circulants

$$a_m = \int_{(m-1/2)\Delta\theta}^{(m+1/2)\Delta\theta} G(\theta,0)Rd\theta \approx G(\theta_m,0)R\Delta\theta, \quad m = 0,1,2,\dots,2N-1$$

$$\Delta\theta = \frac{2\pi}{2N}, \quad \theta_m = m\Delta\theta$$

$[G]$ is the circulants.

$$[G] = a_0 I + a_1 C_{2N}^1 + a_2 C_{2N}^2 + \dots + a_{2N-1} C_{2N}^{2N-1}$$

$$C_{2N} = \begin{bmatrix} 0 & 1 & 0 & \dots & 0 & 0 \\ 0 & 0 & 1 & \dots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 0 & 1 \\ 1 & 0 & 0 & \dots & 0 & 0 \end{bmatrix}_{2N \times 2N}$$



Eigenvalue and eigenvector of circulants

The **eigenvalue** for the circulants is the root for $\alpha^{2N} = 1$

$$\alpha_n = e^{i\frac{2\pi n}{2N}}, \quad n = 0, \pm 1, \pm 2, \dots, \pm(N-1), N$$

The **eigenvector** is $\{\phi_n\} = \left\{ \begin{array}{c} \alpha_n^0 \\ \alpha_n^1 \\ \alpha_n^2 \\ \vdots \\ \alpha_n^{2N-1} \end{array} \right\}$

Determinants of the influence matrices

$$\det[U^i] = \lambda_0 \lambda_N (\lambda_1 \cdots \lambda_{N-1}) (\lambda_{-1} \cdots \lambda_{-(N-1)})$$

$$\det[U^e] = \lambda_0 \lambda_N (\lambda_1 \cdots \lambda_{N-1}) (\lambda_{-1} \cdots \lambda_{-(N-1)})$$

$$\det[T^e] = \mu_0 \mu_N (\lambda \mu \cdots \mu_{N-1}) (\mu_{-1} \cdots \mu_{-(N-1)})$$

$$\det[L^i] = \mu_0 \mu_N (\lambda \mu \cdots \mu_{N-1}) (\mu_{-1} \cdots \mu_{-(N-1)})$$

$$\det[T^i] = \nu_0 \nu_N (\nu_1 \cdots \nu_{N-1}) (\nu_{-1} \cdots \nu_{-(N-1)})$$

$$\det[L^e] = \nu_0 \nu_N (\nu_1 \cdots \nu_{N-1}) (\nu_{-1} \cdots \nu_{-(N-1)})$$

$$\det[M^i] = k_0 k_N (k_1 \cdots k_{N-1}) (k_{-1} \cdots k_{-(N-1)})$$

$$\det[M^e] = k_0 k_N (k_1 \cdots k_{N-1}) (k_{-1} \cdots k_{-(N-1)})$$

$$l = 0, \pm 1, \pm 2, \dots, \pm(N-1), N$$



Eigenvalue of the influence matrices

$$\lambda_l = \pi^2 \rho (-iJ_l(k\rho) + Y_l(k\rho))J_l(k\rho),$$

$$\mu_l = \pi^2 k\rho (-iJ_l(k\rho) + Y_l(k\rho))J'_l(k\rho),$$

$$\nu_l = \pi^2 k\rho (-iJ'_l(k\rho) + Y'_l(k\rho))J_l(k\rho),$$

$$k_l = \pi^2 k^2 \rho (-iJ'_l(k\rho) + Y'_l(k\rho))J'_l(k\rho).$$

$$l = 0, \pm 1, \pm 2, \dots, \pm (N-1), N$$

Fredholm alternative theorem

For solving an algebraic system:

$[A]\{x\} = \{b\} \neq \{0\} \longrightarrow \{x\}$ has a **unique** solution,

If and only if

$[A]\{x\} = \{0\} \longrightarrow \{x\} = \{0\}$

Alternatively

if $\{x\}$ has **at least one** solution,

$[A]^+ \{\phi\} = \{0\} \longrightarrow \{\phi\}$: Nontrivial solution

$$\{b\}^+ \{\phi\} = 0$$

“ $+$ ” denotes transpose conjugate



Singular value decomposition (SVD)

$$[U]_{m \times n} = \Phi_{m \times m} \Sigma_{m \times n} \Psi_{n \times n}^+$$

Ψ : right unitary matrix

Φ : left unitary matrix

$$[\Sigma] = \begin{bmatrix} \sigma_n & \cdots & 0 \\ \vdots & \ddots & \vdots \\ 0 & \cdots & \sigma_1 \\ 0 & \cdots & 0 \\ 0 & \cdots & 0 \end{bmatrix}_{m \times n}, \quad m > n$$

$$\sigma_n > \sigma_{n-1} > \cdots > \sigma_1$$

SVD updating term and updating document

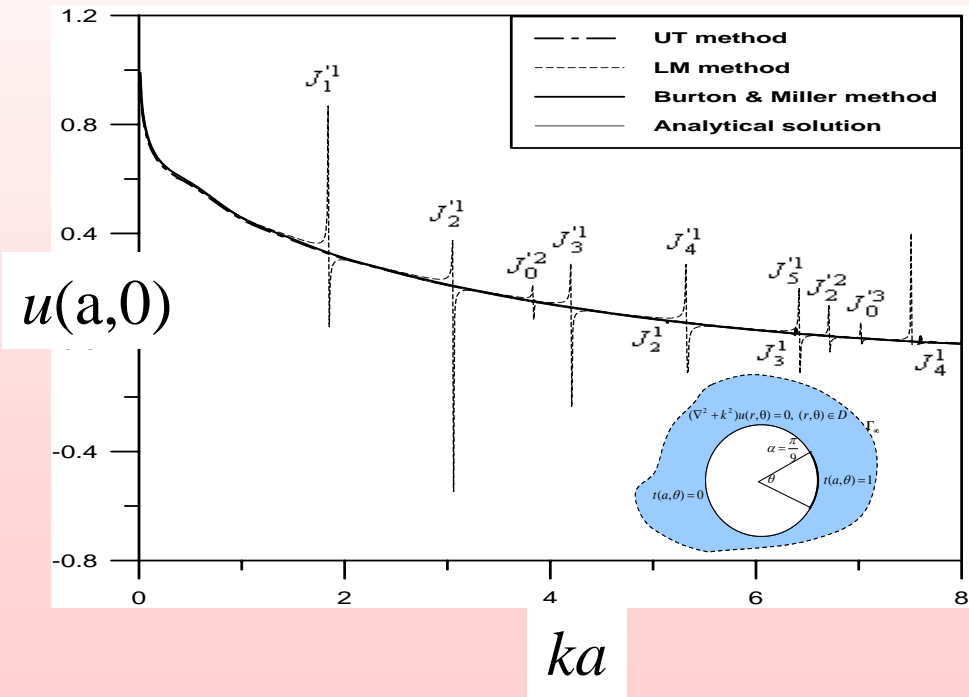
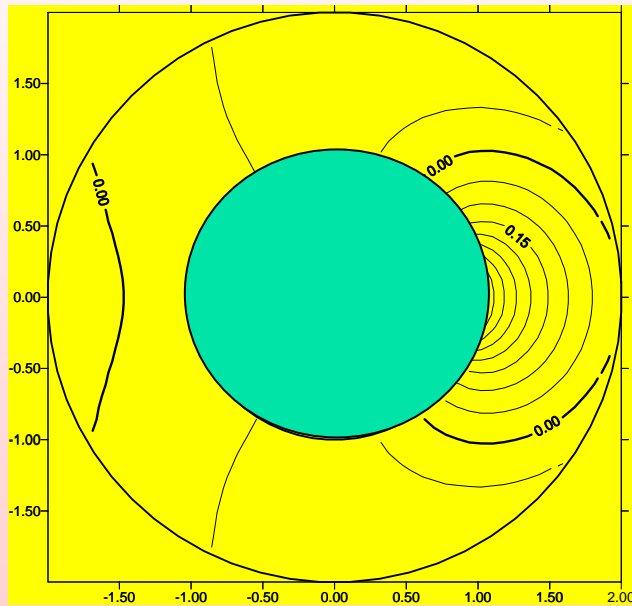
Dirichlet B.C.	Neumann B.C.
updating term $\begin{bmatrix} U_R \\ L_R \end{bmatrix} \{\varphi_D\} = \{0\}$	updating term $\begin{bmatrix} T_R \\ M_R \end{bmatrix} \{\varphi_N\} = \{0\}$
updating document $\{\varphi_D^T\} \begin{bmatrix} U_R^T & L_R^T \end{bmatrix} = \{0\}$	updating document $\{\varphi_N^T\} \begin{bmatrix} T_R^T & M_R^T \end{bmatrix} = \{0\}$



Four pitfalls in rank-deficiency problems using BEM

1. Fictitious frequency
2. Spurious eigenvalue
3. Degenerate boundary
4. Corner problem

Fictitious frequency (exterior problem)



Radiation problem with Neumann B. C., $t = \bar{t}$

1. Singular equation (UT)

$$[T^i]\{u\} = [U^i]\{\bar{t}\} = \{p_1\}$$

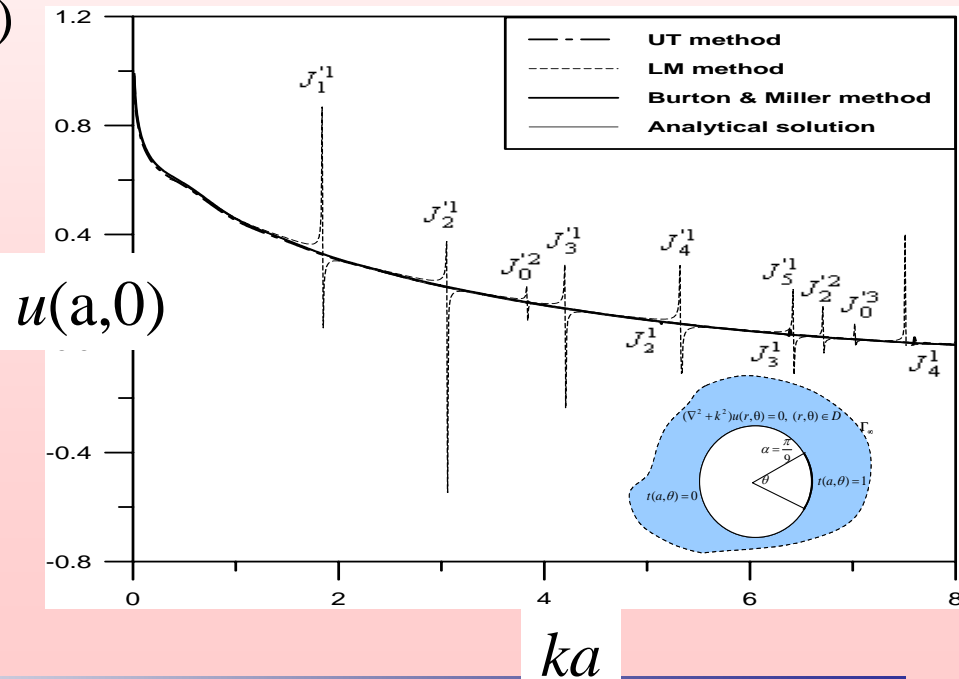
$$\{u\} = [T^i]^{-1}\{p_1\}$$

$$v_l = \pi^2 k \rho (-iJ_l'(k\rho) + Y_l'(k\rho))J_l(k\rho)$$

$$(-iJ_l'(k\rho) + Y_l'(k\rho))J_l(k\rho) = 0$$

$$\because -iJ_l'(k\rho) + Y_l'(k\rho) \neq 0$$

$$J_l(k\rho) = 0$$



Radiation problem with Neumann B. C.,

2. Hypersingular equation (LM)

$$[M^i]\{u\} = [L^i]\{\bar{t}\} = \{p_2\},$$

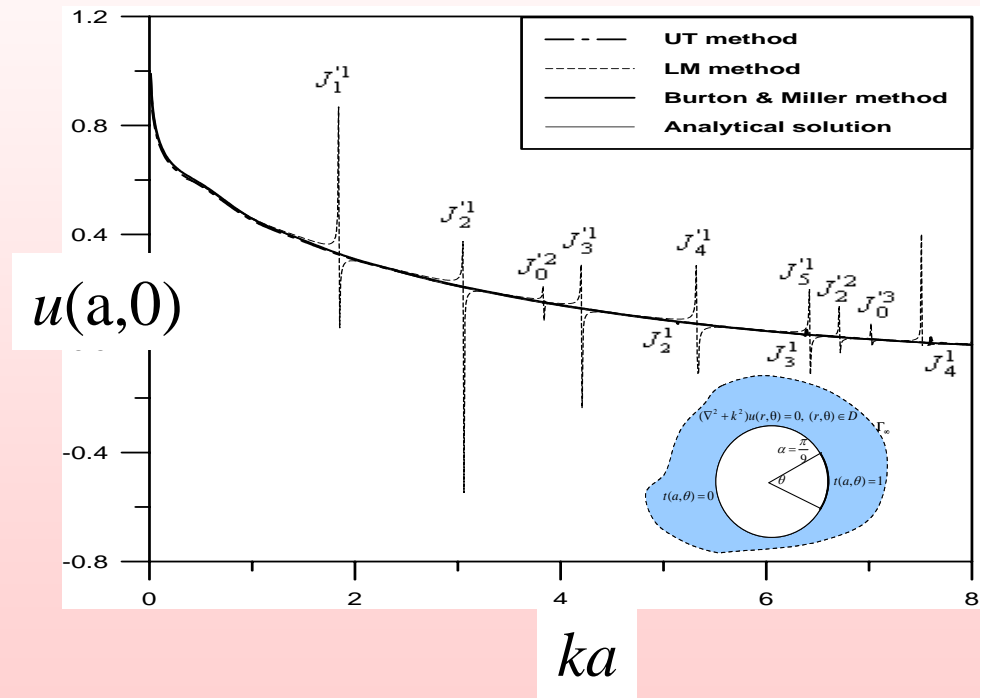
$$\{u\} = [M^i]^{-1}\{p_2\},$$

$$k_l = \pi^2 k^2 \rho (-iJ_l'(k\rho) + Y_l'(k\rho))J_l'(k\rho)$$

$$(-iJ_l'(k\rho) + Y_l'(k\rho))J_l'(k\rho) = 0$$

$$\because -iJ_l'(k\rho) + Y_l'(k\rho) \neq 0$$

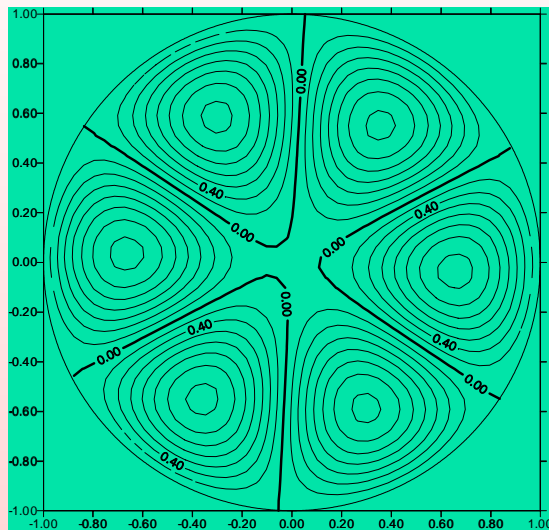
$$J_l'(k\rho) = 0$$



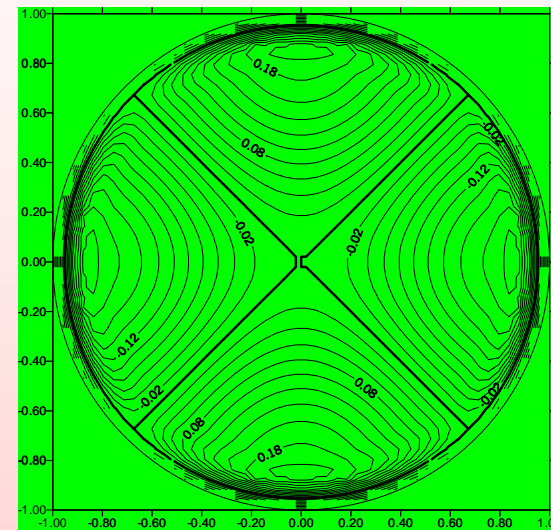
Occurrence of fictitious frequency

	Direct method		Indirect method	
	<i>UT</i>	<i>LM</i>	<i>UL</i>	<i>TM</i>
Dirichlet B.C.	$J_n(k\rho)$	$J'_n(k\rho)$	$J_n(k\rho)$	$J'_n(k\rho)$
Neumann B.C.	$J_n(k\rho)$	$J'_n(k\rho)$	$J_n(k\rho)$	$J'_n(k\rho)$

Spurious eigenvalue (interior problem)



True mode



Spurious mode

Interior problem with Dirichlet B.C. $u = 0$

a. Complex-valued BEM *UT* equation

$$[U^e]\{t\} = [T^e]\{u\} = 0,$$

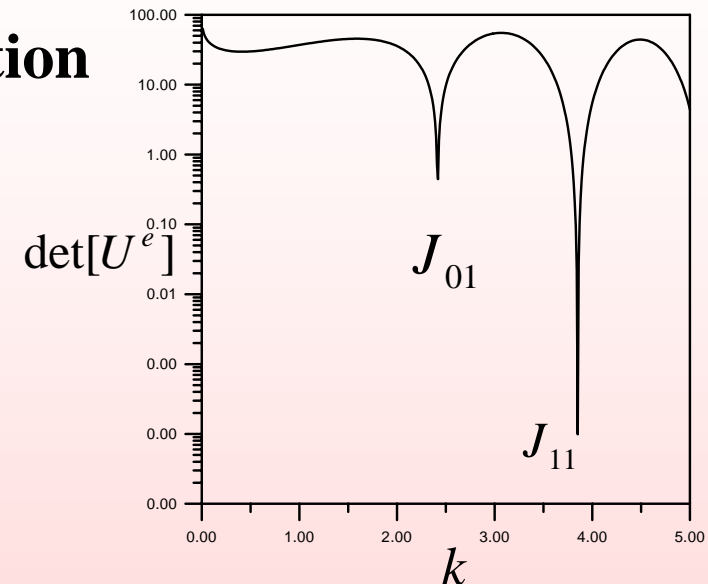
The eigenequation is derived

$$\therefore (-iJ_1(k\rho) + Y_1(k\rho))J_1(k\rho) = 0$$

$$-iJ_1(k\rho) + Y_1(k\rho) \neq 0$$

The **true** eigenvalues are the roots of

$$J_1(k\rho) = 0$$



Interior problem with Dirichlet B.C. $u = 0$

b. Complex-valued BEM *LM* equation

$$[L^e]\{t\} = [M^e]\{u\} = 0,$$

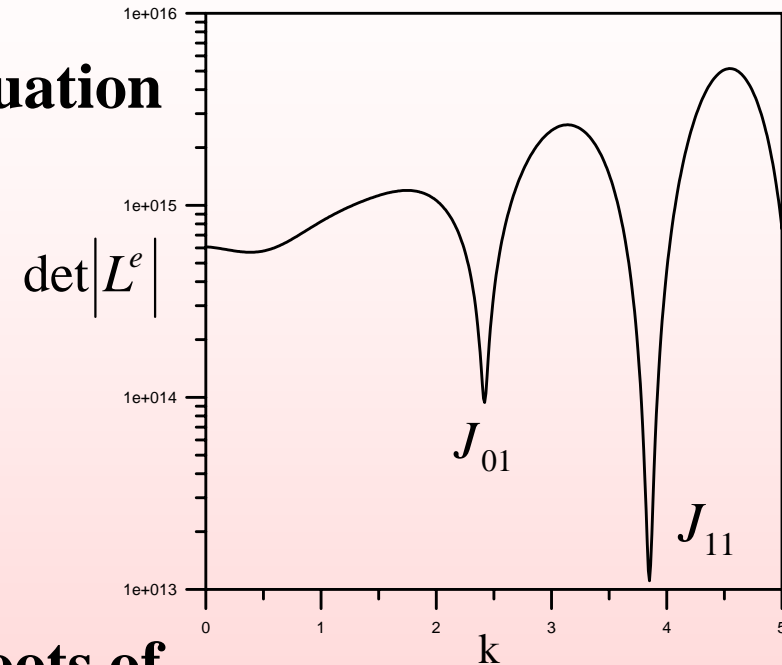
The eigenequation is derived

$$\therefore (-iJ'_l(k\rho) + Y'_l(k\rho))J_l(k\rho) = 0$$

$$-iJ'_l(k\rho) + Y'_l(k\rho) \neq 0$$

The **true** eigenvalues are the roots of

$$J_l(k\rho) = 0$$



Interior problem with Dirichlet B.C. $u = 0$

Real-part BEM

a. The *UT* equation

$$[U_R^e] \{t\} = [T_R^e] \{u\} = 0$$

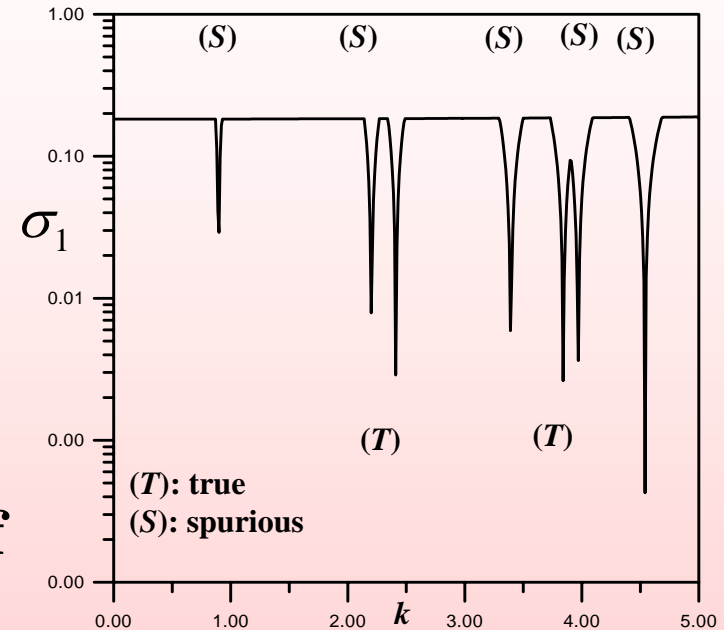
R denotes the real part.

The true and spurious eigenvalues are the roots of

$$Y_1(k\rho)J_1(k\rho) = 0$$

$J_1(k\rho) = 0$, **true** eigenvalue

$Y_1(k\rho) = 0$, **spurious** eigenvalue



Interior problem with Dirichlet B.C. $u = 0$

Real-part BEM

b. The *LM* equation

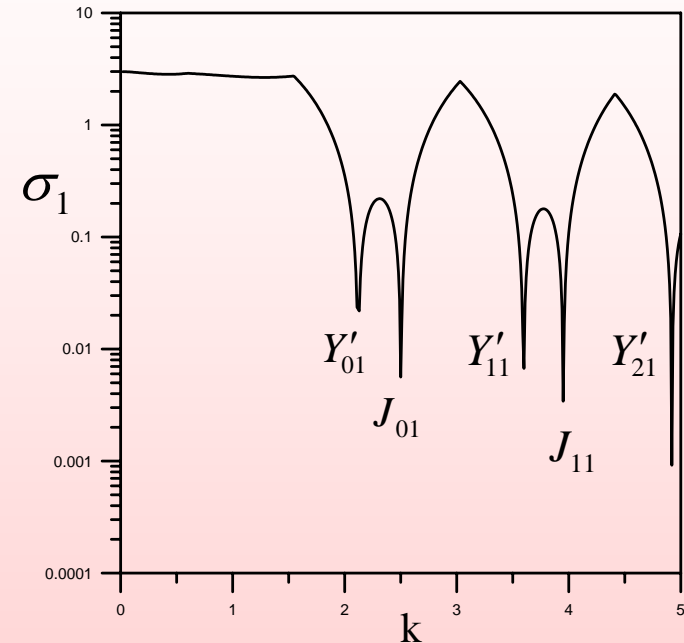
$$[L_R^e]\{t\} = [M_R^e]\{u\} = 0$$

The true and spurious eigenvalues
are the roots of

$$Y'_l(k\rho)J_l(k\rho) = 0$$

$$J_l(k\rho) = 0, \text{ true eigenvalue}$$

$$Y'_l(k\rho) = 0, \text{ spurious eigenvalue}$$





		Direct method					
		<i>UT</i> formulation			<i>LM</i> formulation		
		Comp. valued BEM	Real-part BEM	Imag.-part BEM	Comp. valued BEM	Real-part BEM	Imag.-part BEM
Dirichlet B.C.	True	J_n	J_n	J_n	J_n	J_n	J_n
	Spurious		Y_n	J_n^*		Y'_n	J'_n
Neumann B.C.	True	J'_n	J'_n	J'_n	J'_n	J'_n	J'_n
	Spurious		Y_n	J_n		Y'_n	J'_n^*

34 * Denote the spurious multiplicity

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Filter out the spurious eigenvalue

UT formulation : $[U_R^e]\{t\} = [T_R^e]\{u\} = \{b\}$

k_s : spurious eigenvalue

Neumann problem ($t = \bar{t}$)

$$\Rightarrow [T_R^e]\{u\} = \{b\}$$

$$\begin{cases} \{b^T\}\{\phi_s\} = 0 \\ [T^T]\{\phi_s\} = \{0\} \end{cases}$$

$$\{b^T\}\{\phi_s\} = \{\bar{t}^T\}[U_R^e]^T\{\phi_s\} = 0$$

$$\Rightarrow \begin{bmatrix} U^T \\ T^T \end{bmatrix} \{\phi_s\} = \{0\}$$

Dirichlet problem ($u = \bar{u}$)

$$\Rightarrow [U_R^e]\{t\} = \{b\}$$

$$\begin{cases} \{b^T\}\{\phi_s\} = 0 \\ [U^T]\{\phi_s\} = \{0\} \end{cases}$$

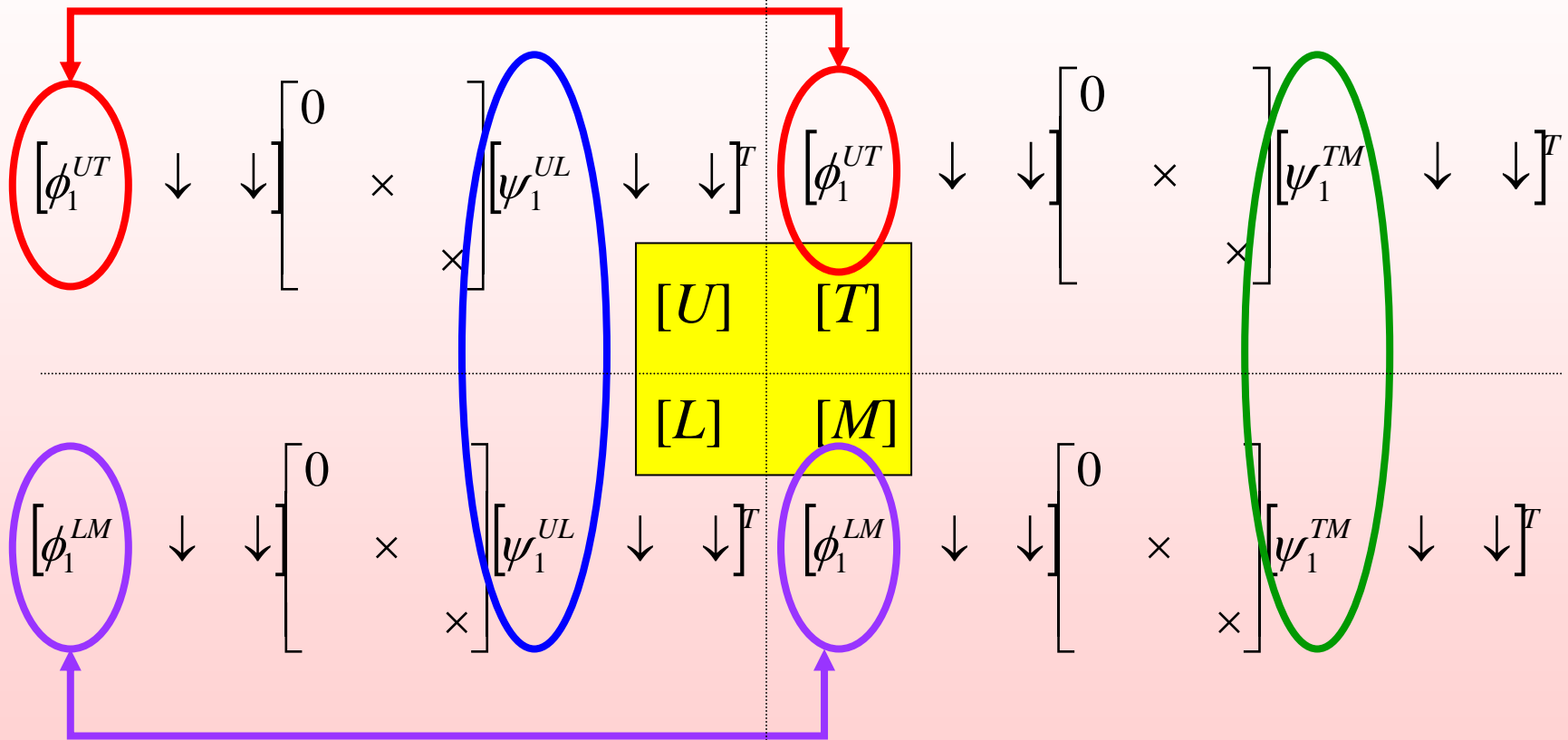
$$\{b^T\}\{\phi_s\} = \{\bar{u}^T\}[T^T]\{\phi_s\} = 0$$

$$\Rightarrow \begin{bmatrix} U^T \\ T^T \end{bmatrix} \{\phi_s\} = \{0\}$$

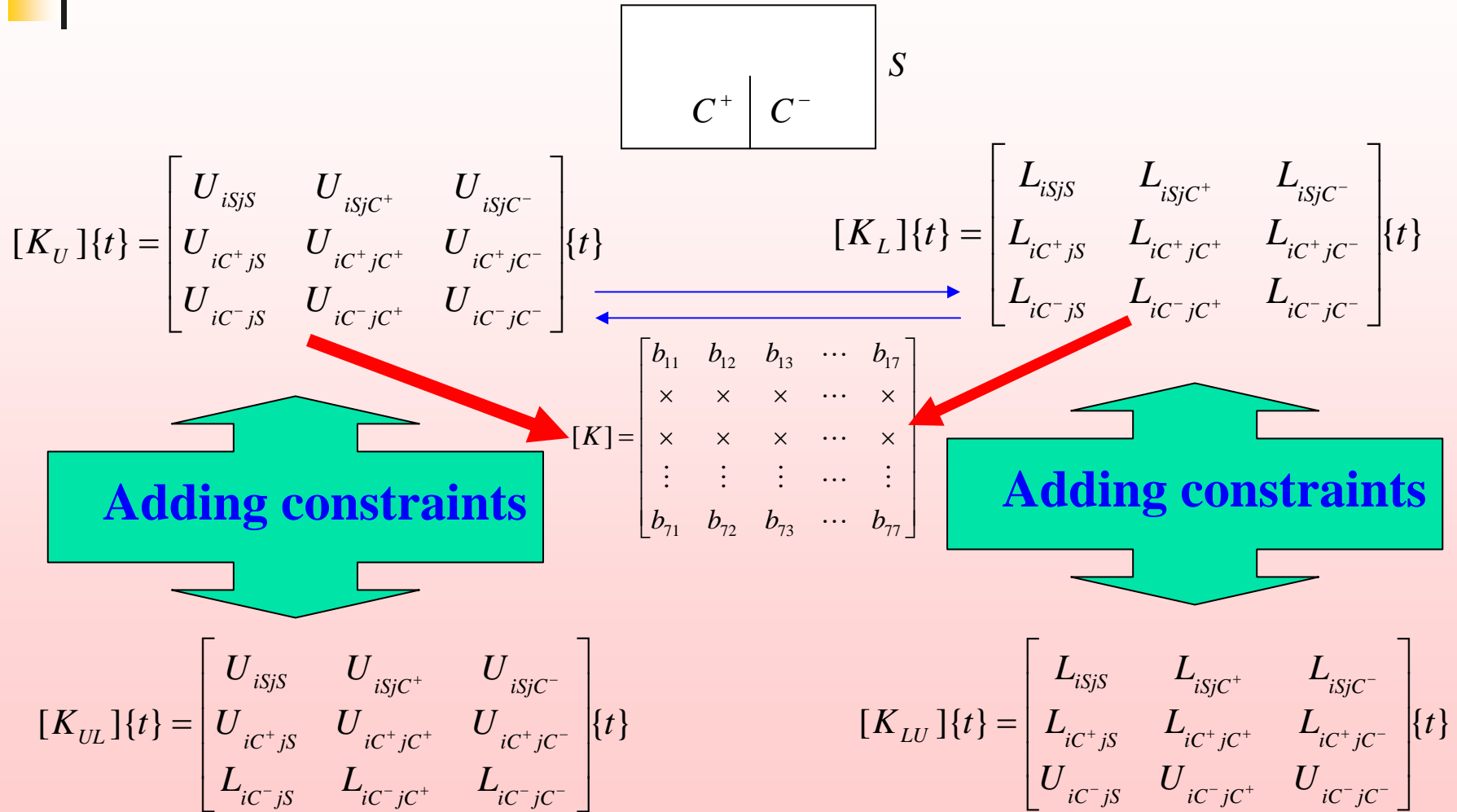
Fredholm Alternative theorem

$\{\phi_s\}$: spurious mode

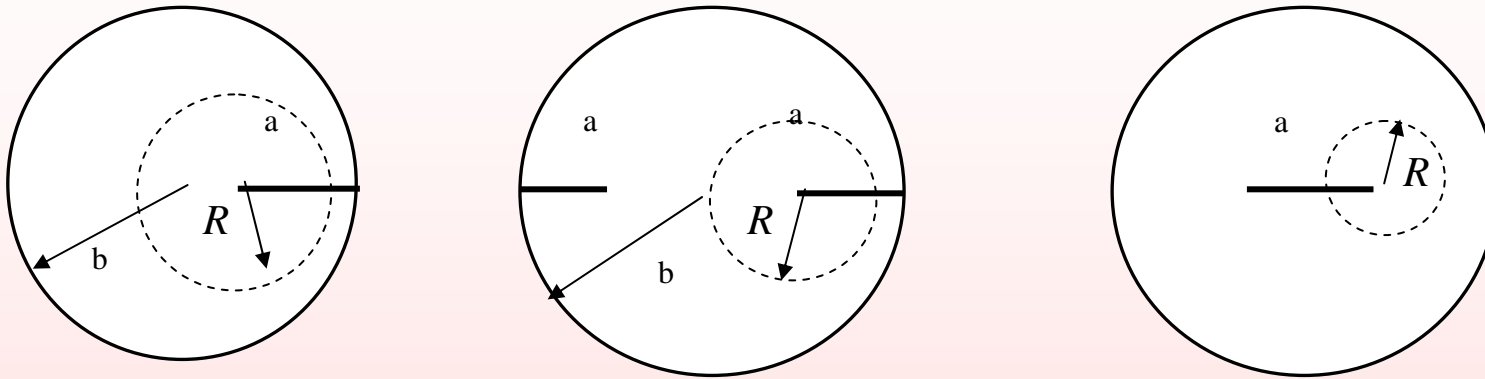
SVD structure in U , T , L and M matrices



Degenerate boundary



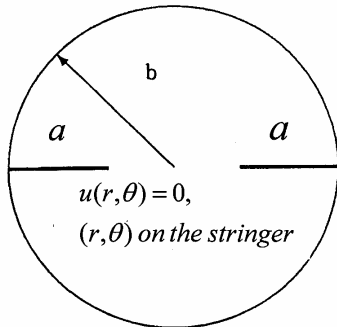
Dynamic stress intensity factor



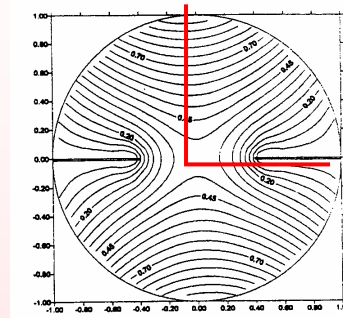
$$K_w = \frac{k\sqrt{R/2\pi}}{\sin(kR)} \int_0^{2\pi} \sin\left(\frac{\theta'}{2}\right) \phi(R, \theta') d\theta'$$

R :the radius enclosing the singularity

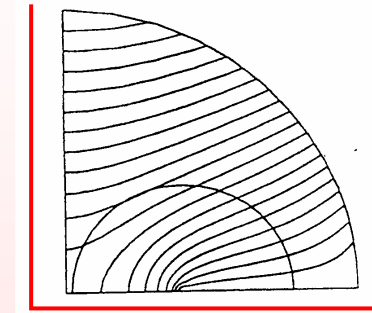
Numerical examples



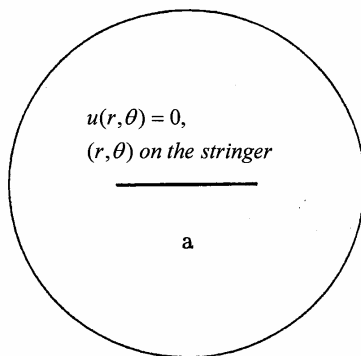
$$u(b, \theta) = \sin^2(\theta), 0 < \theta < 2\pi$$



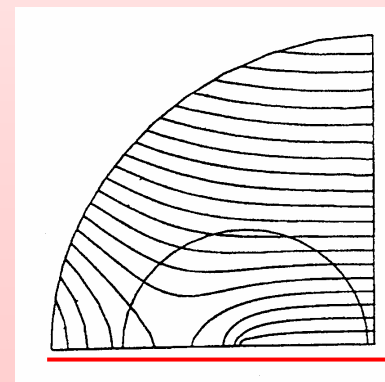
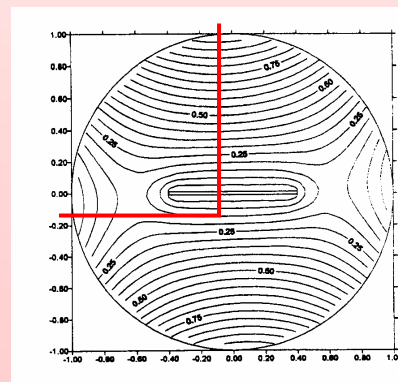
Dual BEM



DtN method



$$u(b, \theta) = \sin^2(\theta), 0 < \theta < 2\pi$$

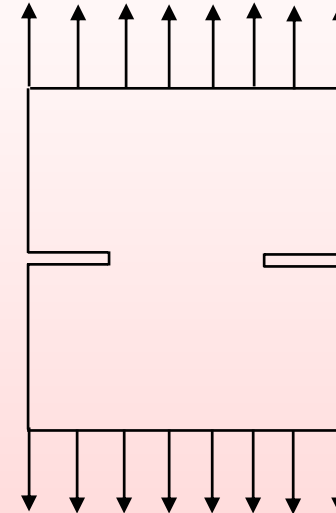


Laplace equation

$$\nabla^2(x) = 0, \quad x \in D$$

∇^2 : Laplace operator

D : domain of interest





Treatment for degenerate boundary problems

1. cutoff wall
2. sheet pile
3. crack
4. baffle
5. thin airfoil
6. antenna

The degenerate scales for different geometry shapes

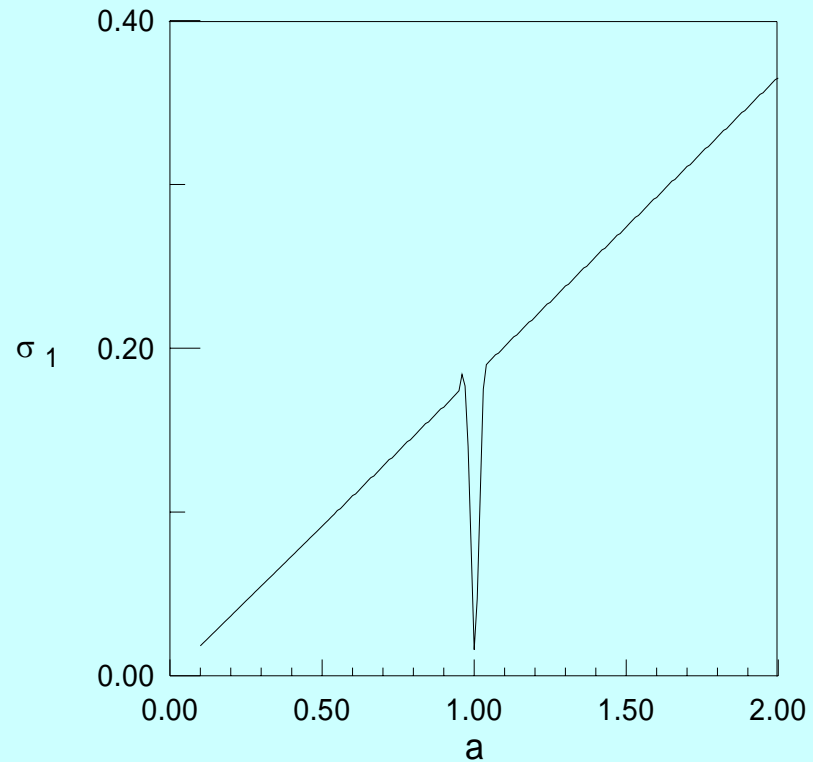
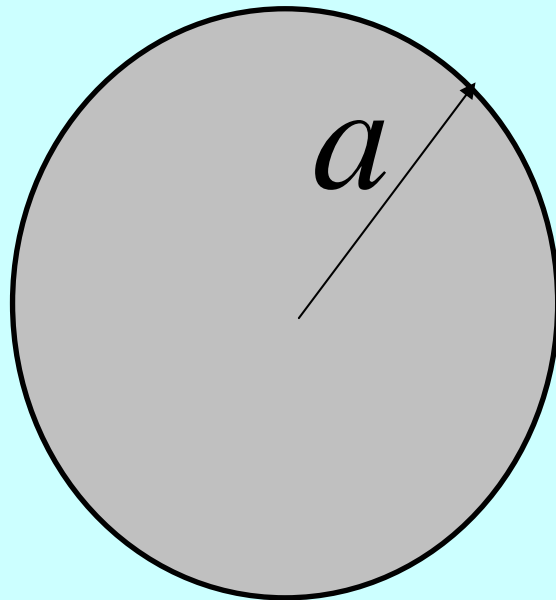


Fig.2-5 The minimum singular value σ_1 of $[U]$ versus radius a for the interior potential problem with a circular domain.



Conclusions

- The theory of dual integral equation has been reviewed
- The role of hypersingularity is examined
- The applications of dual BEM to Helmholtz equation have been demonstrated.
- The applications of dual BEM to Laplace equation have been demonstrated.