## Plane Wave DG Methods: Exponential Convergence of the $h p$-version

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## The Helmholtz equation

Simplest model of linear \& time-harmonic waves:

$$
-\Delta u-\omega^{2} u=0
$$

in bdd. $\Omega \subset \mathbb{R}^{N}, N=2,3, \omega>0$, (+ impedance/Robin b.c.)

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Why is it interesting?
1 Very general, related to any linear wave phenomena: wave equation: time-harmonic regime: $\left.U(\mathbf{x}, t)=\Re\left\{u(\mathbf{x}) e^{-i \omega t}\right\}\right\} \rightarrow$ equation;
(2) plenty of applications;
(3) easy to write...

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Why is it interesting?
1 Very general, related to any linear wave phenomena: wave equation:

$$
\left.\begin{array}{l}
\frac{\partial^{2} U}{\partial t^{2}}-\Delta U=0 \\
U(\mathbf{x}, t)=\Re\left\{u(\mathbf{x}) e^{-i \omega t}\right\}
\end{array}\right\} \rightarrow \begin{aligned}
& \text { Helmholtz } \\
& \text { equation; }
\end{aligned}
$$

(2) plenty of applications;
(3) easy to write. . . but difficult to solve numerically ( $\omega \gg 1$ ):

- oscillating solutions $\rightarrow$ approximation issue,
- numerical dispersion / pollution effect $\rightarrow$ stability issue.


## Difficulty \#1: oscillations

Time-harmonic solutions are inherently oscillatory: a lot of DOFs needed for any polynomial discretisation!

(Helmholtz BVP, picture by T. Betcke)
Wavenumber $\omega=2 \pi / \lambda$ is the crucial parameter ( $\lambda=$ wavelength).

## Difficulty \#2: pollution effect

Big issue in FEM solution for high wavenumbers: pollution effect


It affects every (low order) method in $h$ : (BABuškA, Sauter 2000).

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It affects every (low order) method in $h$ : (BABuškA, Sauter 2000).
$\Downarrow$
Oscillating solutions $\boldsymbol{+}$ pollution effect = standard FEM are too expensive at high frequencies!

Special schemes required, $p$ - and $h p$-versions preferred.
ZIENKIEWICZ, 2000: "Clearly, we can consider that this problem remains unsolved and a completely new method of approximation is needed to deal with the very short-wave solution."

## Trefftz methods

Piecewise polynomials used in FEM are "general purpose" functions, can we use discrete spaces tailored for Helmholtz?

Yes: Trefftz methods are finite element schemes such that test and trial functions are solutions of the Helmholtz equation in each element $K$ of the mesh $\mathcal{T}_{h}$, e.g.:

$$
V_{p} \subset T\left(\mathcal{T}_{h}\right)=\left\{v \in L^{2}(\Omega):-\Delta v-\omega^{2} v=0 \text { in each } K \in \mathcal{T}_{h}\right\} .
$$

Main idea: more accuracy for less DOFs.

## Typical Trefftz basis functions for Helmholtz

1 plane waves (PWs),

$$
\mathbf{x} \mapsto e^{i \omega \mathbf{x} \cdot \mathbf{d}}
$$

$$
\mathbf{d} \in \mathbb{S}^{N-1}
$$

2 circular / spherical waves (CWs),
3 corner waves, 4 fundamental solutions/multipoles,
5 wavebands,


## Wave-based methods

Trefftz schemes require discontinuous functions.
How to "match" traces across interelement boundaries?
Plenty of Trefftz schemes for Helmholtz, Maxwell and elasticity:

- Least squares: method of fundamental solutions (MFS), wave-based method (WBM);
- Lagrange multipliers: discontinuous enrichment (DEM);
- Partition of unity method (PUM/PUFEM), non-Trefftz;
- Variational theory of complex rays (VTCR);
- Discontinuous Galerkin (DG): Ultraweak variational formulation (UWVF).

We are interested in a family of Trefftz-discontinuous Galerkin (TDG) methods that includes the UWVF of Cessenat-Després.

## Outline

- TDG method for Helmholtz: formulation and a priori ( $p$-version) convergence
- Approximation theory for plane and spherical waves
- Exponential convergence of the $h p$-TDG


## Part I

## TDG method for the Helmholtz equation

## TDG: derivation - I

1) Consider Helmholtz equation with impedance (Robin) b.c.:

$$
\begin{aligned}
-\Delta u-\omega^{2} u=0 & \text { in } \Omega \subset \mathbb{R}^{N} \text { bdd., Lip., } N=2,3 \\
\nabla u \cdot \mathbf{n}+i \omega u=g & \in L^{2}(\partial \Omega) ;
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(2) introduce a mesh $\mathcal{T}_{h}$ on $\Omega$;

3 multiply the Helmholtz equation with a test function $v$ and integrate by parts on a single element $K \in \mathcal{T}_{h}$ :

$$
\int_{K}\left(\nabla u \cdot \nabla \bar{v}-\omega^{2} u \bar{v}\right) \mathrm{d} V-\int_{\partial K}(\mathbf{n} \cdot \nabla u) \bar{v} \mathrm{~d} S=0
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$$

4 integrate by parts again: ultraweak step

$$
\int_{K}\left(-u \Delta \bar{v}-\omega^{2} u \bar{v}\right) \mathrm{d} V+\int_{\partial K}(-\mathbf{n} \cdot \nabla u \bar{v}+u \mathbf{n} \cdot \nabla \bar{v}) \mathrm{d} S=0
$$

## TDG: derivation - II

5 choose a discrete Trefftz space $V_{p}(K)$ and replace traces on $\partial K$ with numerical fluxes $\widehat{u}_{p}$ and $\widehat{\sigma}_{p}$ :

$$
\begin{array}{lll}
u \rightarrow u_{p} & \text { (discrete solution) } & \text { in } K \\
u \rightarrow \widehat{u}_{p}, & \frac{\nabla u}{i \omega} \rightarrow \widehat{\sigma}_{p} & \text { on } \partial K
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\end{array}
$$

(6) use the Trefftz property: $\forall v_{p} \in V_{p}(K)$
$\int_{K} u_{p} \overline{\underbrace{\overline{\left(-\Delta v_{p}-\omega^{2} v_{p}\right)}}_{=0}} \mathrm{~d} V+\underbrace{\int_{\partial K} \widehat{u}_{p} \overline{\nabla v_{p} \cdot \mathbf{n}} \mathrm{~d} S-\int_{\partial K} i \omega \widehat{\sigma}_{p} \cdot \mathbf{n} \bar{v}_{p} \mathrm{~d} S=0}_{\text {TDG eq. on } 1 \text { element }}$.
Two things to set: discrete space $V_{p}$ and numerical fluxes $\widehat{u}_{p}, \widehat{\sigma}_{p}$.

## TDG: the space $V_{p}$

The abstract error analysis works for every discrete Trefftz space!

Possible choice: plane wave space $\left(\left\{\mathbf{d}_{\ell}\right\}_{\ell=1}^{p} \subset \mathbb{S}^{N-1}\right)$

$$
V_{p}\left(\mathcal{T}_{h}\right)=\left\{v \in L^{2}(\Omega):\left.v\right|_{K}(\mathbf{x})=\sum_{\ell=1}^{p} \alpha_{\ell} e^{i \omega \mathbf{x} \cdot \mathbf{d}_{\ell}}, \alpha_{\ell} \in \mathbb{C}, \forall K \in \mathcal{T}_{h}\right\} .
$$

$p:=$ number of basis plane waves (DOFs) in each element.

## Numerical fluxes

Choose the numerical fluxes as:

$$
\begin{gather*}
\left\{\begin{array}{c}
\widehat{\boldsymbol{\sigma}}_{p}=\frac{1}{i \omega}\left\{\nabla_{h} u_{p}\right\}-\alpha \llbracket u_{p} \rrbracket_{N} \\
\widehat{u}_{p}=\left\{u_{p}\right\}-\beta \frac{1}{i \omega} \llbracket \nabla_{h} u_{p} \rrbracket_{N}
\end{array}\right. \text { on interior faces, } \\
\left\{\begin{array}{l}
\widehat{\sigma}_{p}=\frac{\nabla_{h} u_{p}}{i \omega}-(1-\delta) \frac{1}{i \omega}\left(\nabla_{h} u_{p}+i \omega u_{p} \mathbf{n}-g \mathbf{n}\right) \\
\widehat{u}_{p}=u_{p}-\delta \frac{1}{i \omega}\left(\nabla_{h} u_{p} \cdot \mathbf{n}+i \omega u_{p}-g\right)
\end{array}\right. \text { on }
\end{gather*}
$$

$\{\cdot\}=$ averages,$\quad \llbracket \cdot \rrbracket_{N}=$ normal jumps on the interfaces.
$\alpha, \beta>0, \delta \in\left(0, \frac{1}{2}\right]$ parameters at our disposal (in $L^{\infty}\left(\mathcal{F}_{h}\right)$ ):

- $h$ - or $p$-version, quasi-uniform meshes:
$\alpha, \beta, \delta$ independent of $\omega, h, p$ UWVF: $\alpha=\beta=\delta=\frac{1}{2}$.
- hp-version, locally refined mesh: $\alpha, \beta, \delta$ depend on local $h, p$.


## Variational formulation of the TDG

With this fluxes, summing over the elements $K \in \mathcal{T}_{h}$, the TDG method reads: find $u_{p} \in V_{p}\left(\mathcal{T}_{h}\right)$ s.t.

$$
\begin{aligned}
& \quad \mathcal{A}_{h}\left(u_{p}, v_{p}\right)=i \omega^{-1} \int_{\partial \Omega} \delta g \overline{\nabla_{h} v_{p} \cdot \mathbf{n}} \mathrm{~d} S+\int_{\partial \Omega}(1-\delta) g \overline{v_{p}} \mathrm{~d} S, \\
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\forall v_{p} \in V_{p}\left(\mathcal{T}_{h}\right), \text { where } & & \left(\mathcal{F}_{h}^{I}=\right.\text { interior skeleton) } \\
\mathcal{A}_{h}(u, v):= & \int_{\mathcal{F}_{h}^{I}}\{u\} \llbracket \overline{\nabla_{h} v} \rrbracket_{N} \mathrm{~d} S & +i \omega^{-1} \int_{\mathcal{F}_{h}^{I}} \beta \llbracket \nabla_{h} u \rrbracket_{N} \llbracket \overline{\nabla_{h} v} \rrbracket_{N} \mathrm{~d} S \\
& \left.-\int_{\mathcal{F}_{h}^{I}} \llbracket \nabla_{h} u\right\} \cdot \llbracket \bar{v} \rrbracket_{N} \mathrm{~d} S & +i \omega \int_{\mathcal{F}_{h}^{I}} \alpha \llbracket u \rrbracket_{N} \cdot \llbracket \bar{v} \rrbracket_{N} \mathrm{dS} \\
& +\int_{\partial \Omega}(1-\delta) u \overline{\nabla_{h} v \cdot \mathbf{n}} \mathrm{~d} S & +i \omega^{-1} \int_{\partial \Omega} \delta \nabla_{h} u \cdot \mathbf{n} \overline{\nabla_{h} v \cdot \mathbf{n}} \mathrm{~d} S \\
& -\int_{\partial \Omega} \delta \nabla_{h} u \cdot \mathbf{n} \bar{v} \mathrm{~d} S & +i \omega \int_{\partial \Omega}(1-\delta) u \bar{v} \mathrm{~d} S .
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& -\int_{\mathcal{F}_{h}^{I}}\left\{[ \nabla _ { h } u \} \cdot \left[\bar{v} \rrbracket_{N} \mathrm{dS} \quad+i \omega \int_{\mathcal{F}_{h}^{I}} \alpha \llbracket u \rrbracket_{N} \cdot \llbracket \bar{v} \rrbracket_{N} \mathrm{dS}\right.\right. \\
& +\int_{\partial \Omega}(1-\delta) u \overline{\nabla_{h} v \cdot \mathbf{n}} \mathrm{~d} S+i \omega^{-1} \int_{\partial \Omega} \delta \nabla_{h} u \cdot \mathbf{n} \overline{\nabla_{h} v \cdot \mathbf{n}} \mathrm{~d} S \\
& -\int_{\partial \Omega} \delta \nabla_{h} u \cdot \mathbf{n} \bar{v} \mathrm{~d} S \quad+i \omega \int_{\partial \Omega}(1-\delta) u \bar{v} \mathrm{~d} S . \\
& u_{p} \mapsto\left(\operatorname{Im} \mathcal{A}_{h}\left(u_{p}, u_{p}\right)\right)^{\frac{1}{2}} \text { is a norm on the Trefftz space } \Rightarrow \exists!u_{p} .
\end{aligned}
$$

## "Unconditional quasi-optimality"

On the Trefftz space

$$
T\left(\mathcal{T}_{h}\right):=\left\{v \in L^{2}(\Omega): v_{\mid K} \in H^{2}(K),-\Delta v-\omega^{2} v=0 \text { in each } K \in \mathcal{T}_{h}\right\}
$$

$$
\left.\begin{array}{c}
\forall v, w \in T\left(\mathcal{T}_{h}\right): \\
\operatorname{Im} \mathcal{A}_{h}(v, v)=\mid\|v\|_{\mathcal{F}_{h}}^{2} \\
\left|\mathcal{A}_{h}(w, v)\right| \leq 2 \mid\|w\|_{\mathcal{F}_{h}^{+}}\| \| v \|_{\mathcal{F}_{h}}
\end{array}\right\} \Rightarrow \begin{gathered}
\text { quasi-optimality: } \\
\left\|\left\|u-u_{p}\right\|\right\| \mathcal{F}_{h} \leq 3\| \| u-v_{p}\| \|_{\mathcal{F}_{h}^{+}} \\
\forall v_{p} \in V_{p}\left(\mathcal{T}_{h}\right) \subset T\left(\mathcal{T}_{h}\right) .
\end{gathered}
$$

Using norms $\quad\|v\|_{\mathcal{F}_{h}}^{2}:=\omega^{-1}\left\|\beta^{1 / 2} \llbracket \nabla_{h} v \rrbracket_{N}\right\|_{0, \mathcal{F}_{h}^{I}}^{2}+\omega\left\|\alpha^{1 / 2} \llbracket v\right\|_{N} \|_{0, \mathcal{F}_{h}^{I}}^{2}$

$$
\begin{aligned}
& +\omega^{-1}\left\|\delta^{1 / 2} \nabla_{h} v \cdot \mathbf{n}\right\|_{0, \partial \Omega}^{2}+\omega\left\|(1-\delta)^{1 / 2} v\right\|_{0, \partial \Omega}^{2}, \\
\|v\|_{\mathcal{F}_{h}^{+}}^{2}:= & \|v\|_{\mathcal{F}_{h}}^{2}+\omega\left\|\beta^{-1 / 2}\{v\}\right\|_{0, \mathcal{F}_{h}^{I}}^{2} \\
& +\omega^{-1}\left\|\alpha^{-1 / 2}\left\{\| \nabla_{h} v\right\}\right\|_{0, \mathcal{F}_{h}^{I}}^{2}+\omega\left\|\delta^{-1 / 2} v\right\|_{0, \partial \Omega}^{2} .
\end{aligned}
$$

## TDG p-convergence

Monk-Wang duality technique
$\|w\|_{L^{2}(\Omega)} \leq \boldsymbol{C}\left(\omega, h, \Omega, \mathcal{T}_{h}, \alpha, \beta, \delta\right)\| \| \|_{\mathcal{F}_{h}} \forall w \in \boldsymbol{T}\left(\mathcal{T}_{h}\right)$
$\rightarrow$ quasi-optimality in $L^{2}(\Omega)$-norm.
Assume for now: best approximation estimates for plane or circular waves (shown later in this talk).

## TDG p-convergence

Monk-Wang duality technique

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\|w\|_{L^{2}(\Omega)} \leq C\left(\omega, h, \Omega, \mathcal{T}_{h}, \alpha, \beta, \delta\right)\|w\| \|_{\mathcal{F}_{h}} \forall w \in T\left(\mathcal{T}_{h}\right)
$$

$\rightarrow$ quasi-optimality in $L^{2}(\Omega)$-norm.
Assume for now: best approximation estimates for plane or circular waves (shown later in this talk).

We obtain ( $h$ - and) $p$-estimates for plane/circular waves (2D):

$$
\begin{gathered}
\left\|u-u_{p}\right\|_{\mathcal{F}_{h}} \leq C(\omega h) \omega^{-\frac{1}{2}} h^{k-\frac{1}{2}}\left(\frac{\log (p)}{p}\right)^{k-\frac{1}{2}}\|u\|_{k+1, \omega, \Omega}, \\
\omega\left\|u-u_{p}\right\|_{L^{2}(\Omega)} \leq C(\omega h) \operatorname{diam}(\Omega) h^{k-1}\left(\frac{\log (p)}{p}\right)^{k-\frac{1}{2}}\|u\|_{k+1, \omega, \Omega},
\end{gathered}
$$

on quasi-uniform meshes with meshsize $h$.
Slightly different orders of convergence in $p$ in 3D.

## Numerical tests

Plane wave spaces, $\omega=10, h=1 / \sqrt{2}, L^{2}$-norm of errors:


Smooth solution in $C^{\infty}\left(\mathbb{R}^{2}\right)$

$$
u(\mathbf{x})=J_{1}(\omega|\mathbf{x}|) \cos \theta
$$

exponential convergence.


Singular solution in $H^{\frac{5}{2}-\epsilon}(\Omega)$

$$
u(\mathbf{x})=J_{\frac{3}{2}}(\omega|\mathbf{x}|) \cos \left(\frac{3}{2} \theta\right)
$$

algebraic convergence.

Numerical instability / ill-conditioning for high $p$ !

## The road map

|  | Helmholtz | Maxwell |
| :--- | :---: | :---: |
| Formulation of TDG | $\checkmark$ | $\sim$ Helm. |
| TDG $\\|\|\cdot\|\\|_{\mathcal{F}_{h}}$-quasi optimality | $\checkmark$ | $\sim$ Helm. |
| Duality argument | $L^{2}(\Omega)$ | $H(\operatorname{div}, \Omega)^{\prime}$ |
| $h p$ exponential convergence |  |  |
| Approximation by GHPs |  |  |
| Approximation by PWs |  |  |

## Part II

## Approximation in Trefftz spaces

## The best approximation estimates

The analysis of any plane wave Trefftz method requires best approximation estimates:

$$
\begin{aligned}
& -\Delta u-\omega^{2} u=0 \quad \text { in } D \in \mathcal{T}_{h}, \quad u \in H^{k+1}(D) \\
& \operatorname{diam}(D)=h, \quad p \in \mathbb{N}, \quad \mathbf{d}_{1}, \ldots, \mathbf{d}_{p} \in \mathbb{S}^{N-1}
\end{aligned}
$$

$$
\inf _{\vec{\alpha} \in \mathbb{C}^{p}}\left\|u-\sum_{\ell=1}^{p} \alpha_{\ell} e^{i \omega \mathbf{d}_{\ell} \cdot \mathbf{x}}\right\|_{H^{j}(D)} \leq C \epsilon(h, p)\|u\|_{H^{k+1}(D)}
$$

with explicit $\quad \epsilon(h, p) \xrightarrow[p \rightarrow \infty]{h \rightarrow 0} 0$.

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$$

with explicit $\quad \epsilon(h, p) \xrightarrow[p \rightarrow \infty]{h \rightarrow 0} 0$.
Goal: precise estimates on $\epsilon(h, p)$

- for plane and circular/spherical waves;
- both in $h$ and $p$ (simultaneously);
- in 2 and 3 dimensions;
- with explicit bounds in the wavenumber $\omega$.


## The Vekua theory in $N$ dimensions

We need an old (1940s) tool from PDE analysis: Vekua theory.
$D \subset \mathbb{R}^{N}$ star-shaped wrt. $\mathbf{0}, \omega>0$.
Define two continuous functions:

$$
\begin{gathered}
M_{1}, M_{2}: D \times[0,1] \rightarrow \mathbb{R} \\
M_{1}(\mathbf{x}, t)=-\frac{\omega|\mathbf{x}|}{2} \frac{\sqrt{t}}{\sqrt{1-t}} J_{1}(\omega|\mathbf{x}| \sqrt{1-t}), \\
M_{2}(\mathbf{x}, t)=-\frac{i \omega|\mathbf{x}|}{2} \frac{\sqrt{t}}{\sqrt{1-t}} J_{1}(i \omega|\mathbf{x}| \sqrt{t(1-t)}) .
\end{gathered}
$$

## The Vekua operators

$$
\begin{gathered}
V_{1}, V_{2}: C^{0}(D) \rightarrow C^{0}(D), \\
V_{j}[\phi](\mathbf{x}):=\phi(\mathbf{x})+\int_{0}^{1} M_{j}(\mathbf{x}, t) \phi(t \mathbf{x}) \mathrm{d} t, \quad \forall \mathbf{x} \in D, j=1,2 .
\end{gathered}
$$

## 4 properties of Vekua operators

$$
V_{2}=\left(V_{1}\right)^{-1}
$$

$$
\Delta \phi=0 \quad \Longleftrightarrow \quad\left(-\Delta-\omega^{2}\right) V_{1}[\phi]=0
$$

Main idea of Vekua theory:

$$
\text { Harmonic functions } \underset{V_{1}}{\stackrel{V_{2}}{\leftrightarrows}} \text { Helmholtz solutions }
$$

3 Continuity in ( $\omega$-weighted) Sobolev norms, explicit in $\omega$

$$
\left(H^{j}(D), W^{j, \infty}(D), j \in \mathbb{N}\right)
$$

(4) $\quad P=\begin{gathered}\text { Harmonic } \\ \text { polynomial }\end{gathered} \Longleftrightarrow V_{1}[P]=$ circular/spherical wave

$$
[\underbrace{e^{i l \psi} J_{l}(\omega r)}_{2 D}, \quad \underbrace{Y_{l}^{m}\left(\frac{\mathbf{x}}{|\mathbf{x}|}\right) j_{l}(\omega|\mathbf{x}|)}_{3 D}]
$$

## Vekua operators \& approximation by GHPs

$$
-\Delta u-\omega^{2} u=0, \quad u \in H^{k+1}(D)
$$

$$
\downarrow V_{2}
$$

$V_{2}[u]$ is harmonic $\Longrightarrow$ can be approximated
(harmonic Bramble-Hilbert in $h$, Complex analysis in $p-2 \mathrm{D}$ (Melenk), new result in $p$-3D),

$$
\downarrow V_{1}
$$

$u$ can be approximated by GHPs:
generalized $\begin{gathered}\text { harmonic } \\ \text { polynomials }\end{gathered}:=V_{1}\left[\begin{array}{c}\text { harmonic } \\ \text { polynomials }\end{array}\right]=$ circular/spherical waves.
( $\rightarrow$ Bounds applicable to any GHP-based Trefftz schemes!)

## The approximation of GHPs by plane waves

Link between plane waves and circular/spherical waves: Jacobi-Anger expansion

$$
\begin{array}{rlrl}
e^{i z \cos \theta} & =\sum_{l \in \mathbb{Z}} i^{l} J_{l}(\boldsymbol{z}) e^{i l \theta} & \boldsymbol{z} \in \mathbb{C}, \theta \in \mathbb{R} \\
\underbrace{e^{i r \boldsymbol{\xi} \cdot \boldsymbol{\eta}}}_{\text {plane wave }}=4 \pi \sum_{l \geq 0} \sum_{m=-l}^{l} i^{l} \underbrace{j_{l}(r) Y_{l, m}(\boldsymbol{\xi})}_{G H P} \overline{Y_{l, m}(\boldsymbol{\eta})} & \boldsymbol{\xi}, \boldsymbol{\eta} \in \mathbb{S}^{2}, r \geq 0
\end{array}
$$

We need the other way round:
GHP $\approx$ linear combination of plane waves

- truncation of J-A expansion,
- careful choice of directions (in 3D),
$\rightarrow$ explicit error bound.
- solution of a linear system,
- residual estimates,


## The final approximation by plane waves

$$
-\Delta u-\omega^{2} u=0 \quad \xrightarrow{V_{2}} \quad-\Delta V_{2}[u]=0
$$

harmonic approx. $\downarrow$

## Circular waves <br> $\stackrel{V_{1}}{\leftarrow}$ <br> $$
\downarrow(\text { Jacobi-Anger })^{-1}
$$

Harmonic polyn.

Plane waves

Final estimate
$\inf _{\alpha \in \mathbb{C}^{p}}\left\|u-\sum_{\ell=1}^{p} \alpha_{\ell} e^{i \omega \mathbf{x} \cdot \mathbf{d}_{\ell}}\right\|_{j, \omega, D} \leq C(\omega h) h^{k+1-j} q^{-\lambda(k+1-j)}\|u\|_{k+1, \omega, D}$
In 2D: $\quad p=2 q+1, \quad \lambda(D) \quad$ explicit, $\quad \forall \mathbf{d}_{\ell}$.
In 3D: $\underbrace{p=(q+1)^{2}}_{\text {better than poly!! }}, \lambda(D)$ unknown, special $\mathbf{d}_{\ell}$.
If $u$ extends outside $D$ : exponential order in $q$. (Same for GHPs.)

## The road map

|  | Helmholtz | Maxwell |
| :--- | :---: | :---: |
| Formulation of TDG | $\checkmark$ | $\sim$ Helm. |
| TDG $\|\|\|\cdot\|\|\|_{\mathcal{F}_{h}}$-quasi optimality | $\checkmark$ | $\sim$ Helm. |
| Duality argument | $L^{2}(\Omega)$ | $H(\operatorname{div}, \Omega)^{\prime}$ |
| $h p$ exponential convergence |  |  |
| Approximation by GHPs | $\checkmark$ | $\checkmark$ ( $p$ non sharp) |
| Approximation by PWs | $\checkmark$ | $\checkmark$ (non sharp) |

## Part III

## What about $h p$-TDG?

## What do we want?

$h p$-convergence is achieved by combination of mesh refinement and increase of \#DOFs per element.

Typical $h p$-result on a priori graded meshes for Laplace 2D:

$$
\left\|u-u_{h p}\right\|_{H^{1}(\Omega)} \leq C e^{-b \sqrt[3]{\# D O F s}} \quad C, b>0
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We prove, for TDG + plane/circular wave basis, Helmholtz 2D:

$$
\left\|u-u_{h p}\right\|_{L^{2}(\Omega)} \leq C e^{-b \sqrt[2]{\# D O F s}} \quad C, b>0
$$

## What do we need?

Consider 2D Helmholtz impedance (+Dirichlet) BVP, with piecewise analytic domain $\Omega$ and boundary conditions $g$.

So far we have proved:

- unconditional well-posedness and quasi-optimality,
- approximation bounds in $h$ and $p$ simultaneously.

What else do we need to obtain exponential convergence?

- specify meshes and fluxes (modify duality);
- analytic regularity and extendibility of solutions;
- improved approximation bounds...


## Explicit dependence on element geometry

Polynomial FEM: best approximation bounds on $K \in \mathcal{T}_{h}$ obtained by scaling to reference element $\hat{K}$.
$\Delta u+\omega^{2} u=0$ in $K, \rightarrow$ pullback $\hat{u}(\hat{x}):=u(F(\hat{x}))$ is not Trefftz $\rightarrow$ not approximable by Trefftz basis.


> Even for affine scaling:
> $\mathbb{P}^{q}(\hat{K}) \longrightarrow \mathbb{P}^{q}(K)$ $P W^{q}(\hat{K}) \longrightarrow ? ? ?$

Every element $K$ has "its own" approximation bound $\rightarrow \quad$ constants depend on the shape of $K \quad \rightarrow \quad$ (in principle) not uniformly bounded on unstructured graded meshes.

We want "universal bounds" independent of the geometry, but...

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We want "universal bounds" independent of the geometry, but. . . we get more: fully explicit bounds for curvilinear non-convex elements.

## Assumption and tools

Assumption on element $D$ :
(Very weak!)

- $D \subset \mathbb{R}^{2}$ s.t. $\operatorname{diam}(D)=1$, star-shaped wrt $B_{\rho}, 0<\rho<1 / 2$.

Define:

- $D_{\delta}:=\left\{\boldsymbol{z} \in \mathbb{R}^{2}, d(\boldsymbol{z}, D)<\delta\right\}, \quad \xi:=\left\{\begin{array}{l}1 \quad D \text { convex }, \\ \frac{2}{\pi} \arcsin \frac{\rho}{1-\rho}<1 .\end{array}\right.$

Use:

- M. Melenk's ideas;
- complex variable, identification $\mathbb{R}^{2} \leftrightarrow \mathbb{C}$, harmonic $\leftrightarrow$ holomorphic;
- conformal map level sets, Schwarz-Christoffel;
- Hermite interpolant $q_{n}$ i
- lot of "basic" geometry and trigonometry, nested polygons, plenty of
 pictures...


## Explicit approximation estimate

## Approximation result

Let $n \in \mathbb{N}, f$ holomorphic in $D_{\delta}, \quad 0<\delta \leq 1 / 2$,
$h:=\min \left\{(\xi \delta / 27)^{1 / \xi} / 3, \rho / 4\right\}, \quad \Rightarrow \quad \exists q_{n}$ of degree $\leq n$ s.t.

$$
\left\|f-q_{n}\right\|_{L^{\infty}(D)} \leq 7 \rho^{-2} h^{-\frac{72}{\rho^{4}}}(1+h)^{-n}\|f\|_{L^{\infty}\left(D_{\delta}\right)} .
$$

- Fully explicit bound;
- exponential in degree $n$;
- $h \geq$ "conformal distance" $\left(D, \partial D_{\delta}\right)$, related to physical dist. $\delta$;
- in convex case $h=\min \{\delta / 27, \rho / 4\}$;
- extends to harmonic $f / q_{n}$ and derivatives ( $W^{j, \infty}$-norm);
- extended to Helmholtz solutions and circular/plane waves (fully explicit $W^{j, \infty}(D)$-continuity of Vekua operators).


## "Geometric meshes"



Sequence of meshes with:

- element diameters $h_{K}$ geometrically graded (with $0<\sigma<1$ ) towards domain corners;
- any star-shaped element allowed!
$K$ star-shaped wrt $B_{\rho h_{K}}\left(\mathbf{x}_{K}\right)$.
$\rho$ and $\sigma$ are important parameters in the convergence.
Increase \#DOFs by simultaneously:
1 refining layer of small elements,
2 increasing number of PWs/CWs in each element.


## The TDG flux parameters

We simply choose the flux parameters
( $h_{K}:=\operatorname{diam} K$ )

$$
\alpha=a \frac{\max _{K \in \mathcal{T}_{h}} h_{K}}{\min \left\{h_{K_{1}}, h_{K_{2}}\right\}} \quad \text { on } K_{1} \cap K_{2}, \quad \text { a, } \beta, \delta>0 \text { constant. }
$$

This choice gives "balance" between approximation and duality.

To guarantee shape-independence, we develop new trace estimates with explicit dependence on the element geometry through the parameter $\rho$.

## Approximation in the elements

Need to bound $\inf _{v_{p} \in V_{p}}\left\|u-v_{p}\right\| \quad$ in two cases:
(1) Exponentially small elements at domain corners.

Use that in tiny elements PWs / CWs behave like $\mathbb{P}^{1}$ polynomials. Difficulty: $\nabla u \notin L^{\infty}, u \notin H^{2}$.

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2 Larger elements away from corners.
Following Melenk, $u \in \mathcal{B}_{\underline{\beta}, \frac{1}{1+\omega}}^{2}(\Omega)$, weighted countably-normed space, and extends analytically (similar to Laplace solutions):
$\Rightarrow \quad h_{K} \sim d(K$, corners $) \sim d(K, \partial($ analyticity region of $u)) \quad \forall K$.
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Putting everything together: desired exponential convergence

$$
\left\|u-u_{h p}\right\|_{L^{2}(\Omega)} \leq C e^{-b \sqrt[2]{\# D O F s}} \quad C, b>0
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| $h p$ exponential convergence | $\checkmark(2 \mathrm{D})$ | $\times$ |
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## Summary and open problems

What we have done:

- TDG formulation, unconditional well-posedness;
- approximation theory: holomorphic, harmonic, Helmholtz;
- $h$ - and $p$-convergence for plane and spherical waves;
- exponential hp-convergence on graded meshes in 2D;
- (not discussed: extensions to Maxwell equations).

Plenty of possible research directions:
non-constant coefficients $\omega(\mathbf{x})$; 4 adaptivity in PW directions; 4 other PDEs, time-domain; 4 new bases; 4 defeat ill-conditioning,... 4

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