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Plane Wave DG Methods: Exponential Convergence of the *hp*-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.) Simplest model of linear & time-harmonic waves:

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#### Why is it interesting?

Very general, related to any linear wave phenomena: wave equation: time-harmonic regime:  $U(\mathbf{x}, t) = \Re\{u(\mathbf{x})e^{-i\omega t}\}$   $\rightarrow$  Helmholtz equation;

2 plenty of applications;3 easy to write...

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- 2 plenty of applications;
  - easy to write... but difficult to solve numerically ( $\omega \gg 1$ ):
  - $\blacktriangleright$  oscillating solutions  $\rightarrow$  approximation issue,
  - $\blacktriangleright$  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).



It affects every (low order) method in h: (BABUŠKA, SAUTER 2000).



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#### $\Downarrow$

#### Oscillating solutions + pollution effect = standard FEM are too expensive at high frequencies!

Special schemes required, p- and hp-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." 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.:

$$V_p \subset T(\mathcal{T}_h) = \left\{ v \in L^2(\Omega) : -\Delta v - \omega^2 v = 0 \text{ in each } K \in \mathcal{T}_h 
ight\}.$$

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,

6 evanescent waves, ...



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.

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

# Part I

## TDG method for the Helmholtz equation

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

$$egin{aligned} &-\Delta u-\omega^2 u=0 & ext{ in } \Omega\subset \mathbb{R}^N ext{ bdd., Lip., } N=2,3 \ &
abla u+i\omega u=g & \in L^2(\partial\Omega); \end{aligned}$$

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introduce a mesh  $\mathcal{T}_h$  on  $\Omega$ ;

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

$$\int_{K} (\nabla u \cdot \nabla \overline{v} - \omega^{2} u \overline{v}) \, \mathrm{d}V - \int_{\partial K} (\mathbf{n} \cdot \nabla u) \overline{v} \, \mathrm{d}S = 0;$$

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$$\int_{K} (\nabla u \cdot \nabla \overline{v} - \omega^{2} u \overline{v}) \, \mathrm{d}V - \int_{\partial K} (\mathbf{n} \cdot \nabla u) \overline{v} \, \mathrm{d}S = 0;$$

integrate by parts again: ultraweak step

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

5 choose a discrete Trefftz space  $V_p(K)$  and replace traces on  $\partial K$  with numerical fluxes  $\hat{u}_p$  and  $\hat{\sigma}_p$ :

$$egin{array}{ll} u o u_p & ( ext{discrete solution}) & ext{in } K, \ u o \widehat{u}_p, & rac{
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abla u}{i\omega} 
ightarrow \widehat{\sigma}_p & ext{on } \partial K; \end{array}$$

6 use the Trefftz property: 
$$\forall v_p \in V_p(K)$$

$$\int_{K} u_{p} \underbrace{(-\Delta v_{p} - \omega^{2} v_{p})}_{=0} \mathrm{d}V + \underbrace{\int_{\partial K} \widehat{u}_{p} \, \nabla v_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \overline{v}_{p} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{n} \, \mathrm{d}S}_{\text{TDG eq. on 1 element}} - \underbrace{\int_{\partial K} i\omega \widehat{\sigma}_{p} \cdot \mathbf{$$

Two things to set: discrete space  $V_p$  and numerical fluxes  $\hat{u}_p$ ,  $\hat{\sigma}_p$ .

#### The abstract error analysis works for every discrete Trefftz space!

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

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

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

## Numerical fluxes

Choose the numerical fluxes as:

$$\begin{cases} \widehat{\boldsymbol{\sigma}}_{p} = \frac{1}{i\omega} \{\!\!\{\nabla_{h} u_{p}\}\!\!\} - \alpha [\!\![u_{p}]\!]_{N} \\ \widehat{\boldsymbol{u}}_{p} = \{\!\!\{u_{p}\}\!\!\} - \beta \frac{1}{i\omega} [\!\![\nabla_{h} u_{p}]\!]_{N} \end{cases} \text{ on interior faces,} \\ \begin{cases} \widehat{\boldsymbol{\sigma}}_{p} = \frac{\nabla_{h} u_{p}}{i\omega} - (1 - \boldsymbol{\delta}) \frac{1}{i\omega} (\nabla_{h} u_{p} + i\omega u_{p} \, \mathbf{n} - g \, \mathbf{n}) \\ \widehat{\boldsymbol{u}}_{p} = u_{p} - \boldsymbol{\delta} \frac{1}{i\omega} (\nabla_{h} u_{p} \cdot \mathbf{n} + i\omega u_{p} - g) \end{cases} \text{ on } \partial\Omega. \end{cases}$$

 $\{\!\{\cdot\}\!\} = averages, \quad [\![\cdot]\!]_N = normal jumps on the interfaces.$ 

 $lpha,\,eta>0,\,\delta\in(0,rac{1}{2}]$  parameters at our disposal (in  $L^\infty(\mathcal{F}_h)$ ):

#### $\blacktriangleright$ *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  $u_p \in V_p(\mathcal{T}_h)$  s.t.

$$\mathcal{A}_{h}(\boldsymbol{u}_{p},\boldsymbol{v}_{p}) = i\omega^{-1}\int_{\partial\Omega}\delta g \,\overline{\nabla_{h}\boldsymbol{v}_{p}\cdot\boldsymbol{\mathbf{n}}}\,\mathrm{d}\boldsymbol{S} + \int_{\partial\Omega}(1-\delta)g\,\overline{\boldsymbol{v}_{p}}\,\mathrm{d}\boldsymbol{S},$$

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$$\begin{array}{l} \forall \ \boldsymbol{v}_p \in \boldsymbol{V}_p(\mathcal{T}_h), \text{ where } \\ \mathcal{A}_h(\boldsymbol{u},\boldsymbol{v}) := \int_{\mathcal{F}_h^I} \{\!\!\{\boldsymbol{u}\}\!\!\} [\![\overline{\nabla_h \boldsymbol{v}}]\!]_N \, \mathrm{d}S \\ &\quad + i \, \omega^{-1} \int_{\mathcal{F}_h^I} \beta [\![\nabla_h \boldsymbol{u}]\!]_N [\![\overline{\nabla_h \boldsymbol{v}}]\!]_N \, \mathrm{d}S \\ &\quad - \int_{\mathcal{F}_h^I} \{\!\!\{\nabla_h \boldsymbol{u}\}\!\!\} \cdot [\![\overline{\boldsymbol{v}}]\!]_N \, \mathrm{d}S \\ &\quad + i \, \omega \int_{\mathcal{F}_h^I} \alpha [\![\boldsymbol{u}]\!]_N \cdot [\![\overline{\boldsymbol{v}}]\!]_N \, \mathrm{d}S \\ &\quad + \int_{\partial\Omega} (1-\delta) \, \boldsymbol{u} \, \overline{\nabla_h \boldsymbol{v} \cdot \mathbf{n}} \, \mathrm{d}S \\ &\quad + i \, \omega \int_{\partial\Omega} \delta \, \nabla_h \boldsymbol{u} \cdot \mathbf{n} \, \overline{\nabla_h \boldsymbol{v} \cdot \mathbf{n}} \, \mathrm{d}S \\ &\quad - \int_{\partial\Omega} \delta \, \nabla_h \boldsymbol{u} \cdot \mathbf{n} \, \overline{\boldsymbol{v}} \, \mathrm{d}S \\ &\quad + i \, \omega \int_{\partial\Omega} (1-\delta) \, \boldsymbol{u} \, \overline{\boldsymbol{v}} \, \mathrm{d}S. \end{array}$$

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 $orall \, v_p \in V_p(\mathcal{T}_h)$  , where  $(\mathcal{F}_h^I = ext{interior skeleton})$ 

$$\begin{split} \mathcal{A}_{h}(u,v) &:= \int_{\mathcal{F}_{h}^{I}} \{\!\!\{u\}\!\!\} [\![\overline{\nabla_{h}v}]\!]_{N} \,\mathrm{dS} &+ i \,\omega^{-1} \int_{\mathcal{F}_{h}^{I}} \beta \,[\![\nabla_{h}u]\!]_{N} [\![\overline{\nabla_{h}v}]\!]_{N} \,\mathrm{dS} \\ &- \int_{\mathcal{F}_{h}^{I}} \{\!\!\{\nabla_{h}u\}\!\!\} \cdot [\![\overline{v}]\!]_{N} \,\mathrm{dS} &+ i \,\omega \int_{\mathcal{F}_{h}^{I}} \alpha \,[\![u]\!]_{N} \cdot [\![\overline{v}]\!]_{N} \,\mathrm{dS} \\ &+ \int_{\partial\Omega} (1-\delta) \, u \,\overline{\nabla_{h}v \cdot \mathbf{n}} \,\mathrm{dS} &+ i \,\omega^{-1} \int_{\partial\Omega} \delta \,\nabla_{h} u \cdot \mathbf{n} \,\overline{\nabla_{h}v \cdot \mathbf{n}} \,\mathrm{dS} \\ &- \int_{\partial\Omega} \delta \,\nabla_{h} u \cdot \mathbf{n} \,\overline{v} \,\mathrm{dS} &+ i \,\omega \int_{\partial\Omega} (1-\delta) u \,\overline{v} \,\mathrm{dS}. \end{split}$$

 $u_p \mapsto (\operatorname{Im} \mathcal{A}_h(u_p, u_p))^{\frac{1}{2}}$  is a norm on the Trefftz space  $\Rightarrow \exists ! u_p.$ 

#### "Unconditional quasi-optimality"

On the Trefftz space  

$$T(\mathcal{T}_h) := \Big\{ v \in L^2(\Omega) : v_{|K} \in H^2(K), -\Delta v - \omega^2 v = 0 \text{ in each } K \in \mathcal{T}_h \Big\},$$

 $\begin{array}{l} \forall \ \boldsymbol{v}, \boldsymbol{w} \in T(\mathcal{T}_h): \\ \mathrm{Im} \ \mathcal{A}_h(\boldsymbol{v}, \boldsymbol{v}) = |||\boldsymbol{v}|||_{\mathcal{F}_h}^2 \\ |\mathcal{A}_h(\boldsymbol{w}, \boldsymbol{v})| \leq 2 \, |||\boldsymbol{w}|||_{\mathcal{F}_h}^+ \, |||\boldsymbol{v}|||_{\mathcal{F}_h} \end{array} \right\} \Rightarrow \begin{array}{l} \text{quasi-optimality:} \\ \Rightarrow \ |||\boldsymbol{u} - \boldsymbol{u}_p|||_{\mathcal{F}_h} \leq 3|||\boldsymbol{u} - \boldsymbol{v}_p|||_{\mathcal{F}_h}^+ \\ \forall \boldsymbol{v}_p \in V_p(\mathcal{T}_h) \subset T(\mathcal{T}_h). \end{array}$ 

Using norms 
$$\| \| \boldsymbol{v} \| \|_{\mathcal{F}_{h}}^{2} := \omega^{-1} \left\| \beta^{1/2} [\![\nabla_{h} \boldsymbol{v}]\!]_{N} \right\|_{0,\mathcal{F}_{h}^{I}}^{2} + \omega \left\| \alpha^{1/2} [\![\boldsymbol{v}]\!]_{N} \right\|_{0,\mathcal{F}_{h}^{I}}^{2}$$
$$+ \omega^{-1} \left\| \delta^{1/2} \nabla_{h} \boldsymbol{v} \cdot \mathbf{n} \right\|_{0,\partial\Omega}^{2} + \omega \left\| (1-\delta)^{1/2} \boldsymbol{v} \right\|_{0,\partial\Omega}^{2},$$

$$\begin{split} |||\boldsymbol{v}|||_{\mathcal{F}_{h}^{+}}^{2} &:= |||\boldsymbol{v}|||_{\mathcal{F}_{h}}^{2} + \omega \left\|\beta^{-1/2} \{\!\!\{\boldsymbol{v}\}\!\}\right\|_{0,\mathcal{F}_{h}^{I}}^{2} \\ &+ \omega^{-1} \left\|\alpha^{-1/2} \{\!\!\{\nabla_{h}\boldsymbol{v}\}\!\}\right\|_{0,\mathcal{F}_{h}^{I}}^{2} + \omega \left\|\delta^{-1/2}\boldsymbol{v}\right\|_{0,\partial\Omega}^{2} \end{split}$$

## TDG p-convergence

Monk–Wang duality technique  $\|w\|_{L^2(\Omega)} \leq C(\omega, h, \Omega, \mathcal{T}_h, \alpha, \beta, \delta) |||w|||_{\mathcal{F}_h} \forall w \in T(\mathcal{T}_h)$  $\rightarrow$  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

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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):

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

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:



Numerical instability / ill-conditioning for high p!

	Helmholtz	Maxwell
Formulation of TDG	$\checkmark$	$\sim$ Helm.
TDG $    \cdot    _{\mathcal{F}_h}$ -quasi optimality	$\checkmark$	$\sim$ Helm.
Duality argument	$L^2(\Omega)$	$H(\operatorname{div},\Omega)'$
hp 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:

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

diam $(D) = \mathbf{h}, \quad \mathbf{p} \in \mathbb{N}, \quad \mathbf{d}_1, \dots, \mathbf{d}_p \in \mathbb{S}^{N-1},$ 

$$\begin{split} \inf_{\vec{\alpha} \in \mathbb{C}^p} \left\| u - \sum_{\ell=1}^p \alpha_\ell e^{i\omega \, \mathbf{d}_\ell \cdot \mathbf{x}} \right\|_{H^j(D)} &\leq C \, \epsilon(h,p) \, \|u\|_{H^{k+1}(D)} \,, \end{split}$$
with explicit  $\epsilon(h,p) \stackrel{h \to 0}{\xrightarrow{p \to \infty}} 0.$ 

## The best approximation estimates

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

 $\operatorname{diam}(D) = h, \quad p \in \mathbb{N}, \quad \mathbf{d}_1, \dots, \mathbf{d}_p \in \mathbb{S}^{N-1},$ 

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

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

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. **0**,  $\omega > 0$ . Define two continuous functions:

$$\begin{split} M_1, M_2 &: D \times [0, 1] \to \mathbb{R} \\ M_1(\mathbf{x}, t) &= -\frac{\omega |\mathbf{x}|}{2} \frac{\sqrt{t}^{N-2}}{\sqrt{1-t}} J_1(\omega |\mathbf{x}| \sqrt{1-t}), \\ M_2(\mathbf{x}, t) &= -\frac{i\omega |\mathbf{x}|}{2} \frac{\sqrt{t}^{N-3}}{\sqrt{1-t}} J_1(i\omega |\mathbf{x}| \sqrt{t(1-t)}). \end{split}$$

#### The Vekua operators

$$V_1, V_2: C^0(D) o C^0(D),$$
 $V_j[\phi](\mathbf{x}) := \phi(\mathbf{x}) + \int_0^1 M_j(\mathbf{x}, t) \phi(t\mathbf{x}) \,\mathrm{d}t, \qquad orall \mathbf{x} \in D, \, j=1,2.$ 

## 4 properties of Vekua operators

$$V_2 = (V_1)^{-1}$$

$$\Delta \phi = 0 \qquad \Longleftrightarrow \qquad (-\Delta - \omega^2) \ V_1[\phi] = 0$$

Main idea of Vekua theory:

2

Harmonic functions 
$$\xrightarrow{V_2}$$
 Helmholtz solutions

3 Continuity in (
$$\omega$$
-weighted) Sobolev norms, explicit in  $\omega$   
 $(H^{j}(D), W^{j,\infty}(D), j \in \mathbb{N})$ 

$$P = \begin{array}{c} \text{Harmonic} \\ \text{polynomial} \end{array} \iff V_1[P] = \text{circular/spherical wave} \\ \left[\underbrace{e^{il\psi} J_l(\omega r)}_{2D}, \underbrace{Y_l^m(\frac{\mathbf{x}}{|\mathbf{x}|}) j_l(\omega|\mathbf{x}|)}_{3D}\right] \end{array}$$

3D

## Vekua operators & approximation by GHPs

$$-\Delta u - \omega^2 u = 0,$$
  $u \in H^{k+1}(D),$   
 $\downarrow V_2$ 

 $V_2[u]$  is harmonic  $\implies$  can be approximated by harmonic polynomials

(harmonic Bramble–Hilbert in h,

Complex analysis in p-2D (Melenk), new result in p-3D),

 $\downarrow V_1$ 

u can be approximated by GHPs:

 $\begin{array}{l} \begin{array}{l} \text{generalized} \\ \text{harmonic} \\ \text{polynomials} \end{array} := V_1 \left[ \begin{array}{c} \text{harmonic} \\ \text{polynomials} \end{array} \right] = \text{circular/spherical waves.} \end{array}$ 

 $(\rightarrow \text{Bounds applicable to } any \text{ GHP-based Trefftz schemes!})$ 

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

$$\begin{array}{ll} \text{2D} & e^{iz\cos\theta} = \sum_{l\in\mathbb{Z}} i^l J_l(z) \; e^{il\theta} & z\in\mathbb{C}, \; \theta\in\mathbb{R}, \\ \\ \text{3D} & \underbrace{e^{ir\boldsymbol{\xi}\cdot\boldsymbol{\eta}}}_{\text{plane wave}} = 4\pi \sum_{l\geq 0} \sum_{m=-l}^l \; i^l \underbrace{j_l(r) \; Y_{l,m}(\boldsymbol{\xi})}_{\text{GHP}} \overline{Y_{l,m}(\boldsymbol{\eta})} & \boldsymbol{\xi}, \; \boldsymbol{\eta}\in\mathbb{S}^2, \; r\geq 0. \end{array}$$

We need the other way round:

 $\text{GHP}\approx\text{linear}$  combination of plane waves

- truncation of J–A expansion,
- careful choice of directions (in 3D),
- ▶ solution of a linear system,
- residual estimates,

 $\rightarrow$  explicit error bound.

## The final approximation by plane waves

#### Final estimate

$$\begin{split} \inf_{\boldsymbol{\alpha}\in\mathbb{C}^{p}} \left\| \boldsymbol{u} - \sum_{\ell=1}^{p} \alpha_{\ell} \boldsymbol{e}^{i\boldsymbol{\omega}\cdot\boldsymbol{x}\cdot\boldsymbol{d}_{\ell}} \right\|_{\boldsymbol{j},\boldsymbol{\omega},\boldsymbol{D}} &\leq C(\boldsymbol{\omega}h) \ h^{k+1-j} \boldsymbol{q}^{-\lambda(k+1-j)} \left\| \boldsymbol{u} \right\|_{k+1,\boldsymbol{\omega},\boldsymbol{D}} \\ \ln 2\mathsf{D}: \quad \underbrace{p = 2q+1,}_{\text{better than poly.!}} \quad \lambda(\boldsymbol{D}) \quad \text{explicit}, \quad \forall \ \boldsymbol{d}_{\ell}. \\ \ln 3\mathsf{D}: \quad \underbrace{p = (q+1)^{2},}_{\text{better than poly.!}} \quad \lambda(\boldsymbol{D}) \quad \text{unknown, special} \ \boldsymbol{d}_{\ell}. \end{split}$$

If u extends outside D: exponential order in q. (Same for GHPs.)

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

# Part III

# What about *hp*-TDG?

*hp*-convergence is achieved by combination of mesh refinement and increase of #DOFs per element.

Typical *hp*-result on a priori graded meshes for Laplace 2D:

$$\left\|u-u_{hp}
ight\|_{H^1(\Omega)}\leq Ce^{-b\sqrt[3]{\#DOFs}}\qquad C,b>0.$$

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Typical hp-result on a priori graded meshes for Laplace 2D:

$$ig\|u-u_{hp}ig\|_{H^1(\Omega)}\leq Ce^{-b\sqrt[3]{\#DOFs}}\qquad C,b>0.$$

We prove, for TDG + plane/circular wave basis, Helmholtz 2D:

$$ig\|u-u_{hp}ig\|_{L^2(\Omega)}\leq Ce^{-b\sqrt[2]{\#DOFs}}\qquad C,b>0.$$

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  $K \in T_h$  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.



Every element K has "its own" approximation bound  $\rightarrow$  constants depend on the shape of  $K \rightarrow$  (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:

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

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

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  $q_n$ ;
- lot of "basic" geometry and trigonometry, nested polygons, plenty of pictures...



(Very weak!)

#### Approximation result

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

$$\|f-q_n\|_{L^{\infty}(D)} \leq 7
ho^{-2} \ h^{-rac{72}{
ho^4}} (1+h)^{-n} \, \|f\|_{L^{\infty}(D_{\delta})}$$

- Fully explicit bound;
- exponential in degree n;
- ▶  $h \ge$  "conformal distance"  $(D, \partial D_{\delta})$ , 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<sup>j,∞</sup>(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  $B_{\rho h_K}(\mathbf{x}_K)$ .

ho and  $\sigma$  are important parameters in the convergence.

Increase #DOFs by simultaneously:

- refining layer of small elements,
- 2 increasing number of PWs/CWs in each element.

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

 $\alpha = a \frac{\max_{K \in \mathcal{T}_h} h_K}{\min\{h_{K_1}, h_{K_2}\}} \quad \text{on } K_1 \cap K_2, \qquad \mathsf{a}, \beta, \delta > 0 \text{ constant}.$ 

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  $\inf_{v_p \in V_p} \|u - v_p\|$  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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#### Larger elements away from corners.

Following Melenk,  $u \in \mathcal{B}^2_{\frac{\beta}{1+\omega}}(\Omega)$ , weighted countably-normed space, and extends analytically (similar to Laplace solutions):

$$\Rightarrow h_K \sim d(K, \text{corners}) \sim d(K, \partial(\text{analyticity region of } u)) \quad \forall K.$$

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Putting everything together: desired exponential convergence

$$\left\|u-u_{hp}
ight\|_{L^2(\Omega)}\leq Ce^{-b\sqrt[2]{\#DOFs}}\qquad C,b>0.$$

	Helmholtz	Maxwell
Formulation of TDG	$\checkmark$	$\sim$ Helm.
TDG $   \cdot   _{\mathcal{F}_h}$ -quasi optimality	$\checkmark$	$\sim$ Helm.
Duality argument	$L^2(\Omega)$	$H(\operatorname{div},\Omega)'$
hp exponential convergence	✓ (2D)	×
Approximation by GHPs	$\checkmark$	$\checkmark$ ( $p$ non sharp)
Approximation by PWs	$\checkmark$	√ (non sharp)

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  $\omega(\mathbf{x})$ ;
  - adaptivity in PW directions; <
    - other PDEs, time-domain;
      - new bases; 🔺
    - defeat ill-conditioning, ...



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