(Microlocal) Techniques for Boundary and Interface Problems

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A short review of ψDOs in \mathbb{R}^n

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We set $D = \partial/i$ Let $p(x,\xi)$ be a polynomial, i.e., $p(x,\xi) = \sum_{|\alpha| \le m} a_{\alpha}(x)\xi^{\alpha}$ Then

$$p(x, D_x)u(x) = \sum_{|\alpha| \le m} a_{\alpha}(x)D_x^{\alpha}u(x)$$

which we write

$$p(x, D_x)u(x) = \sum_{|lpha| \le m} rac{1}{(2\pi)^n} \iint e^{i\langle x-y|\xi
angle} a_{lpha}(x) \xi^{lpha} u(y) \, dy d\xi$$

Kernel:

$$K(x,y) = \sum_{|\alpha| \le m} \frac{1}{(2\pi)^n} \int e^{i\langle x-y|\xi\rangle} a_\alpha(x)\xi^\alpha \,d\xi$$

Oscillatory integral

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A short review of ψDOs in \mathbb{R}^n

Basic symbol class:

$$\begin{aligned} \sigma(x,\xi) &\in S^m(\mathbb{R}^n \times \mathbb{R}^n), \text{ if } \forall \alpha, \beta: \\ |\partial_x^{\alpha} \partial_{\xi}^{\beta} \sigma(x,\xi)| &\leq C_{\alpha,\beta} \langle \xi \rangle^{m-|\beta|}, \\ x &\in \mathbb{R}^n, \xi \in \mathbb{R}^n, \ \langle \xi \rangle = (1+|\xi|^2)^{\frac{1}{2}} \end{aligned}$$

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We shall consider operator with kernel of the form

$$\frac{1}{(2\pi)^n}\int e^{i\langle x-y|\xi\rangle}\sigma(x,\xi)d\xi,$$

to yield $\sigma(x, D_x) \in \Psi^m$ with

$$\sigma(x, D_x)u(x)$$

= Op(\sigma)u(x) = $\frac{1}{(2\pi)^n} \iint e^{i\langle x-y|\xi\rangle} \sigma(x,\xi)u(y) \, dyd\xi$

Basic properties

• If $\sigma \in S^m$ then $Op(\sigma) : H^s \to H^{s-m}$ cont.

• If
$$a \in S^m$$
, $b \in S^{m'}$ then
 $Op(a) \circ Op(b) = Op(c) \in \Psi^{m+m'}$
 $c(x,\xi) = \frac{1}{(2\pi)^n} \iint e^{-i\langle y|\eta \rangle} a(x,\xi+\eta) b(x+y,\xi) \, dy d\eta$

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• If
$$a \in S^m$$
, then $\operatorname{Op}(a)^* = \operatorname{Op}(a^*) \in \Psi^m$

$$a^*(x,\xi) = \frac{1}{(2\pi)^n} \iint e^{-i\langle y|\eta\rangle} \overline{a}(x+y,\xi+\eta) \, dy d\eta$$

Basic properties

▶ if $a \in S^m$ elliptic, there exists $b \in S^{-m}$ such that

 $Op(a) \circ Op(b) = Id + R$, $Op(b) \circ Op(a) = Id + R'$,

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with R and R' regularizing.

$$b(x,\xi) \sim \sum_{j \in \mathbb{N}} b_j, \quad b_j \in S^{m-j}, \quad b_0 = \chi/a$$

 $\chi \in \mathscr{C}^{\infty}(\mathbb{R}^n \times \mathbb{R}^n), \ \chi = 0$ in a neighborhood of $\xi = 0$, $\chi = 1$ for $|\xi|$ large

References: Treves (80), Hörmander (Vol3, 85), Alinhac – Gérard (91), etc...

Tangential operators

$$\begin{split} x &= (x', x_n) \quad \xi = (\xi', \xi_n).\\ \text{Basic symbol class:}\\ \sigma(x, \xi') &\in S_T^m(\mathbb{R}^n \times \mathbb{R}^{n-1}), \text{ if } \forall \alpha, \beta:\\ &|\partial_x^\alpha \partial_{\xi'}^\beta \sigma(x, \xi')| \leq C_{\alpha, \beta} \langle \xi' \rangle^{m-|\beta|}, \quad x \in \mathbb{R}^n, \xi' \in \mathbb{R}^{n-1},\\ \text{We shall consider operator of the form } \sigma(x, D_{x'}) \in \Psi^m \text{ with}\\ &\sigma(x, D_{x'}) u(x) = \operatorname{Op}_{\mathcal{T}}(\sigma) u(x)\\ &= \frac{1}{(2\pi)^{n-1}} \iint e^{i \langle x' - y' | \xi' \rangle} \sigma(x, \xi') u(y', x_n) \, dy' d\xi' \end{split}$$

We have similar properties and composition formulae

formal approach

"Formal" solution of $\Delta u = 0$ in $x_n > 0$ + boundary conditions

Fourier transformation in $x' = (x_1, \cdots, x_{n-1})$, we obtain

$$(\partial_{x_n}^2 - |\xi'|^2)\hat{u}(\xi', x_n) = 0.$$

The solution \hat{u} is given by $\hat{u}(\xi', x_n) = A(\xi')e^{-x_n|\xi'|} + B(\xi')e^{x_n|\xi'|}$.

As $e^{x_n |\xi'|} \notin \mathscr{G}'$ if $x_n > 0 \rightarrow$ we exclude this "bad" solution

$$\hat{u}(\xi', x_n) = A(\xi')e^{-x_n|\xi'|}.$$

In particular $\hat{u}(\xi',0)=A(\xi'),$ $\partial_{x_n}\hat{u}(\xi',0)=-|\xi'|A(\xi')$ then

 $|\xi'|\hat{u}(\xi',0) + \partial_{x_n}\hat{u}(\xi',0) = 0$

Conclusion : **One** of the traces determines the **two** traces. Dirichlet-to-Neumann, Neumann-to-Dirichlet etc.

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$$A=-\partial_{x_n}^2-\Delta_{x'}, \quad Au=f ext{ in } x_n>0$$
 Symbol:

$$\sigma(A) = \xi_n^2 + |\xi'|^2 = (\xi_n - \rho^+)(\xi_n - \rho^-), \quad \rho^{\pm} = \pm i|\xi'|.$$

Introduce

$$\underline{\psi}(x) = \begin{cases} \psi(x) & \text{if } x_n \ge 0, \\ 0 & \text{if } x_n < 0. \end{cases}$$

Then

$$\partial_{x_n}\underline{u} = \underline{\partial_{x_n}u} + (u|_{x_n=0^+})\delta_{x_n},$$

$$\partial_{x_n}^2\underline{u} = \underline{\underline{\partial_{x_n}^2 u}} + (u|_{x_n=0^+})\delta'_{x_n} + (\partial_{x_n}u|_{x_n=0^+})\delta_{x_n}.$$

It follows that we have

$$A\underline{u} = \underline{f} - (u|_{x_n=0^+})\delta'_{x_n} - (\partial_{x_n}u|_{x_n=0^+})\delta_{x_n}$$

There exists $b \in S^{-2}$, $b_0 = \chi/|\xi|^2$, such that $\operatorname{Op}(b) \circ A = I + R$ This yields

$$\underline{u} = \operatorname{Op}(b)\underline{f} - R\underline{u} - \operatorname{Op}(b)\left((u|_{x_n=0^+})\delta'_{x_n}\right) - \operatorname{Op}(b)\left((\partial_{x_n}u|_{x_n=0^+})\delta_{x_n}\right)$$

• Computation of $Op(b) \left((\partial_{x_n} u |_{x_n=0^+}) \delta_{x_n} \right)$:

$$= \frac{1}{(2\pi)^{n-1}} \iint e^{i\langle x'-y'|\xi'\rangle} \sigma(x,\xi') \left(\partial_{x_n} u|_{x_n=0^+}\right)(y') \, dy' d\xi',$$

with

$$\sigma(x,\xi') = \frac{1}{2\pi} \int e^{i\langle x_n | \xi_n \rangle} b(x,\xi) \, d\xi_n$$

A similar formula is obtained for $Op(b)\Big((u|_{x_n=0^+})\delta'_{x_n}\Big)$

Nature of σ ?

 $b \sim \sum_{j} b_{j}$, with $b_0 = \chi \frac{1}{(\xi_n + i|\xi'|)(\xi_n - i|\xi'|)}.$ $i|\xi'|$ and $-i|\xi'|$ are the only poles. (higher order for $b_i, j \ge 1$) $\begin{array}{c} & \operatorname{Im}(\xi_n) \\ \bullet & i |\xi'| \end{array}$ $\operatorname{Re}(\xi_n)$ $-i|\xi'|$

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Nature of σ ?

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Nature of σ ?

Choose $\chi_{\mathcal{T}}(x,\xi')$ such that

$$\begin{cases} \chi_{\mathcal{T}}(x,\xi') = 1 & \text{for } |\xi'| \text{ large} \\ \chi_{\mathcal{T}}(x,\xi') = 0 & \text{for } |\xi'| \text{ small} \end{cases}$$

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AND $\chi=1$ in the support of $\chi_{\mathcal{T}}$

Set

$$\begin{split} \tilde{\sigma}(x,\xi') &= \chi_{\mathcal{T}}(x,\xi')\sigma(x,\xi'), \quad \underbrace{\underline{\sigma}(x,\xi') = (1-\chi_{\mathcal{T}}(x,\xi'))\sigma(x,\xi')}_{\rightarrow \text{ regularizing operator}}, \end{split}$$

$$\tilde{\sigma}(x,\xi') = \frac{1}{2\pi} \int_{\gamma} e^{i\langle x_n | \xi_n \rangle} \chi_{\mathcal{T}}(x,\xi') b(x,\xi) \, d\xi_n$$

 $\xi_n \to b(x,\xi)$ holomorphic in the support of $\tilde{\sigma}(x,\xi')$

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Nature of σ ?

$$\tilde{\sigma}(x,\xi') = \frac{1}{2\pi} \int_{\gamma} e^{i\langle x_n | \xi_n \rangle} \chi_{\mathcal{T}}(x,\xi') b(x,\xi) \, d\xi_n$$

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 $\xi_n \rightarrow b(x,\xi)$ holomorphic in the support of $\tilde{\sigma}(x,\xi')$



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Nature of σ ?

$$\tilde{\sigma}(x,\xi') = \frac{1}{2\pi} \int_{\gamma_0} e^{i\langle x_n | \xi_n \rangle} \chi_{\mathcal{T}}(x,\xi') b(x,\xi) \, d\xi_n$$

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Residue formula $\rightarrow \tilde{\sigma}(x,\xi') \in S_{\mathcal{T}}^{-1}$ with exponential decay w.r.t. x_n .



We have

$$\underline{u} = \operatorname{Op}(b)\underline{f} + G + \operatorname{Op}_{\mathcal{T}}(\alpha)(u|_{x_n=0^+}) + \operatorname{Op}_{\mathcal{T}}(\beta)(\partial_{x_n}u|_{x_n=0^+})$$

with $\alpha \in S^0_{\mathcal{T}}$ and $\beta \in S^{-1}_{\mathcal{T}}$

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Trace at $x_n = 0^+$:

$$u|_{x_n=0^+} = (\operatorname{Op}(b)\underline{f} + G)|_{x_n=0^+} + \operatorname{Op}_{\mathcal{T}}(\alpha|_{x_n=0^+})(u|_{x_n=0^+}) + \operatorname{Op}_{\mathcal{T}}(\beta|_{x_n=0^+})(\partial_{x_n}u|_{x_n=0^+})$$

Calderón projectors: $\operatorname{Op}_{\mathcal{T}}(\alpha|_{x_n=0^+})$, $\operatorname{Op}_{\mathcal{T}}(\beta|_{x_n=0^+})$ Residue formula: the symbols of α and β exhibit the difference $\rho^+ - \rho^- = 2i|\xi'|$ in the denominator

Moreover $1 - \alpha|_{x_n=0^+} \in S^0_T$ is elliptic.

One trace determines the two traces

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A short review of semi-classical ψ DOs in \mathbb{R}^n

h =small parameter: $0 < h \le h_0$ We set $D = h\partial/i$

Basic symbol class:

 $\sigma(x,\xi,h)\in S^m(\mathbb{R}^n\times\mathbb{R}^n)$, if $\forall \alpha,\beta$:

$$\begin{aligned} |\partial_x^{\alpha} \partial_{\xi}^{\beta} \sigma(x,\xi,h)| &\leq C_{\alpha,\beta} \langle \xi \rangle^{m-|\beta|}, \\ x \in \mathbb{R}^n, \xi \in \mathbb{R}^n, \ 0 < h \leq h_0 \end{aligned}$$

Asymptotic series

$$\sigma(x,\xi,h) \sim \sum_{j \in \mathbb{N}} h^j \sigma_j(x,\xi,h), \qquad \sigma_j \in S^{m-j}.$$

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We shall consider operator of the form

$$Op(\sigma)u(x) = \frac{1}{(2\pi h)^n} \iint e^{i\langle x-y|\xi\rangle/h} \sigma(x,\xi,h)u(y) \, dyd\xi$$

Examples: $A = -h^2\Delta + V(x)$ Symbol: $\sigma(A) = |\xi|^2 + V(x)$

Basic properties

• If
$$a \in S^m$$
, $b \in S^{m'}$ then
 $Op(a) \circ Op(b) = Op(c) \in \Psi^{m+m'}$
 $c(x,\xi) = \frac{1}{(2\pi h)^n} \iint e^{-i\langle y|\eta \rangle/h} a(x,\xi+\eta,h)$
 $\times b(x+y,\xi,h) \, dyd\eta$

• If $a \in S^m$, then $\operatorname{Op}(a)^* = \operatorname{Op}(a^*) \in \Psi^m$

$$a^*(x,\xi) = \frac{1}{(2\pi h)^n} \iint e^{-i\langle y|\eta\rangle/h} \overline{a}(x+y,\xi+\eta,h) \, dy d\eta$$

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A short review of semi-classical ψ DOs in \mathbb{R}^n

Basic properties

▶ if $a \in S^m$ elliptic, for all $N \in \mathbb{N}$ there exists $b \in S^{-m}$ such that

$$Op(a) \circ Op(b) = Id + h^N R,$$

$$Op(b) \circ Op(a) = Id + h^N R',$$

with R and $R' \in \Psi^{-N}$.

$$b(x,\xi) \sim \sum_{j \in \mathbb{N}} h^j b_j, \quad b_j \in S^{m-j}, \quad b_0 = \chi/a$$

 $\chi \in \mathscr{C}^{\infty}(\mathbb{R}^n \times \mathbb{R}^n), \ \chi = 0$ in a neighborhood of $\xi = 0$, $\chi = 1$ for $|\xi|$ large

References: Dimassi – Sjöstrand (99), Martinez (02)

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Application - Carleman estimates for coefiicients with jump at an interface

$$A = \nabla(\gamma \nabla)$$
 or $A = \partial_t - \nabla(\gamma \nabla)$

Doubova – Osses – Puel, 02: γ is piecewise C¹ Parabolic Carleman estimate - yet observation region is where the value of γ is the lowest.

- ► LR Robbiano, 08: γ is piecewise \mathscr{C}^{∞} Elliptic Carleman estimate
- LR Robbiano, 09: γ is piecewise C[∞]
 Parabolic estimate

Global geometry



Transmission condition at interface

$$w|_{x_n=0^-} = w|_{x_n=0^+}, \quad c\partial_{x_n}w|_{x_n=0^-} = c\partial_{x_n}w|_{x_n=0^+},$$
 (CT)

Normal geodesic coordinnates



 $x = (x', x_n)$

The **principal part** of the elliptic operator is: $-\partial_{x_n}\gamma(x)\partial_{x_n} - \gamma(x)r(x,\partial_{x'})$ on both sides of $S = \{x_n = 0\}$.

Carleman estimate

$$(S^*) \begin{cases} -\nabla \cdot \gamma \nabla q = f & \text{dans } Q, \\ q = 0 & \text{sur } \Sigma, \end{cases}$$

 $\exists K > 0, \tau_0 > 0$, that depend on ω , Ω and γ , s.t.

$$\begin{aligned} \tau^{3} \| e^{\tau\varphi} q \|_{L^{2}(\Omega)}^{2} + \tau \| e^{\tau\varphi} \nabla q \|_{L^{2}(\Omega)}^{2} \\ & \leq K \left(\| e^{\tau\varphi} f \|_{L^{2}(\Omega)}^{2} + \tau^{3} \| e^{\tau\varphi} q \|_{L^{2}(\omega)}^{2} \right), \end{aligned}$$

for $\tau \geq \tau_0$.

The weight function is chosen of the following form

$$\varphi(x) = e^{\lambda \psi(x)}$$

References: Carleman (39), Hörmander (63, 85), Zuily (83), Lebeau – Robbiano (95,97), Fursikov – Imanuvilov (96), etc...

Carleman estimate

$$(S^*) \begin{cases} -\nabla \cdot \gamma \nabla q = f & \text{dans } Q, \\ q = 0 & \text{sur } \Sigma, \end{cases}$$

 $\exists K > 0$, $h_0 > 0$, that depend on ω , Ω and γ , s.t.

$$\begin{split} h \left\| e^{\varphi/h} q \right\|_{L^2(\Omega)}^2 + h^3 \left\| e^{\varphi/h} \nabla q \right\|_{L^2(\Omega)}^2 \\ & \leq K \left(h^4 \left\| e^{\varphi/h} f \right\|_{L^2(\Omega)}^2 + h \left\| e^{\varphi/h} q \right\|_{L^2(\omega)}^2 \right), \end{split}$$

for $0 < h \le h_0$.

The weight function is chosen of the following form

$$\varphi(x) = e^{\lambda \psi(x)}$$

Applications

 Control and stabilization of PDEs: controllability of classes of semi-linear parabolic equations

- Inverse problems:
 - identification of coefficients including stability results

Conjugated operator

We introduce $P_{\varphi} = h^2 e^{\varphi/h} P e^{-\varphi/h}$: semi-classical operator of order 2 (on both sides of the interface)

We set $v = e^{\varphi/h} w$

$$Pw = f \quad \Longleftrightarrow \quad P_{\varphi}v = h^2 e^{\varphi/h} f$$

The transmission conditions become

$$v^{l}|_{x_{n}=0^{+}} = v^{r} br,$$

$$c^{l}(D_{x_{n}} + i\partial_{x_{n}}\varphi^{l})v^{l}|_{x_{n}=0^{+}} + c^{r}(D_{x_{n}} + i\partial_{x_{n}}\varphi^{r})v^{r}|_{x_{n}=0^{+}} = 0$$

$$h D = \frac{h}{2}\partial$$

with $D = \frac{h}{i}\partial$

The "Carleman" approach

•
$$P_{\varphi} = A + iB$$
, (A, B selfadjoint).

$$||P_{\varphi}v||^{2} = ||Av||^{2} + ||Bv||^{2} + 2\operatorname{Re}(Av, iBv)$$

• Computation of $\operatorname{Re}(Av, iBv)$

$$||P_{\varphi}v^{l}||^{2} + ||P_{\varphi}v^{r}||^{2} = U(v) + \mathcal{B}(v)$$

• where U(v) are "usual" terms: simple.

• $\mathcal{B}(v)$ boundary terms of the form:

 $(L_0 D_{x_n} v, D_{x_n} v)_0, \quad (L_1 v, D_{x_n} v)_0, \quad (L_2 v, v)_0, \quad \text{on both sides}$

 L_j tangential operators of order *j*. $(\cdot, \cdot)_0$: scalar product at the interface.

We can use the trans. conditions to analyse B(v) In general B(v) ≥ 0. In the case of Doubova – Osses – Puel (02): B(v) ≥ 0

Boundary problem

$$\begin{split} P_{\varphi}v &= g \text{ in } x_n > 0 \\ & \text{We write } \underline{v} = \left\{ \begin{array}{l} v \text{ si } x_n > 0 \\ 0 \text{ si } x_n < 0 \end{array} \right. \\ & P_{\varphi}\underline{v} = \underline{g} + \gamma_0 \delta'_{x_n=0} + \gamma_1 \delta_{x_n=0} \\ & \text{where } \gamma_j \text{ is a function of } v_{|x_n=0} \text{ and } D_{x_n} v_{|x_n=0}. \end{split}$$

Let Q be a parametrix of P_{φ} (when possible)

$$\underline{v} = Q\underline{g} + C_0\gamma_0 + C_1\gamma_1 + h^N R\underline{v}$$

Trace on $x_n = 0^+$:

$$v_{|x_n=0} = Q\underline{g}_{|x_n=0} + C'_0\gamma_0 + C'_1\gamma_1 + h^N R\underline{v}_{|x_n=0}$$

Does this give a relation between $v_{|x_n=0}$ and $D_{x_n}v_{|x_n=0}$?

Calderón projectors

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 C_0 , C_1 have the following form (principal part)

$$C_j \gamma_j = \iint e^{ix'\xi'} \gamma_j(x') \left(\int e^{ix_n \xi_n} \frac{\xi_n^j}{p_{\varphi}(x,\xi)} d\xi_n \right) d\xi' dx'$$

 $p_{\varphi}(x,\xi',\xi_n)$ principal symbol of P_{φ} .

Key point \longrightarrow root of $p_{\varphi}(x,\xi',\xi_n)$ in ξ_n

Why ? \longrightarrow residue formula

Projecteurs de Calderón

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We have $p_{\varphi}(x,\xi) = (\xi_n - r_1(x,\xi'))(\xi_n - r_2(x,\xi')) \rightarrow 3$ cases

▶ if $\operatorname{Im} r_1(x,\xi') < 0$ and $\operatorname{Im} r_2(x,\xi') < 0$ then $\int e^{ix_n\xi_n} \frac{\xi_n^2}{p(x,\xi)} d\xi_n = 0$ $\rightarrow f$ determine both traces of u

• si $\operatorname{Im} r_1(x,\xi') > 0$ and $\operatorname{Im} r_2(x,\xi') < 0$ then

$$\int e^{ix_n\xi_n} \frac{\xi_n^j}{p(x,\xi)} d\xi_n = 2i\pi e^{ix_nr_1(x,\xi')} \frac{r_1^j(x,\xi')}{r_1(x,\xi') - r_2(x,\xi')}$$

 \rightarrow We are back to the model problem \rightarrow one relation between the two traces.

Root localisation

Х one relation between the traces, $u_{|x_n=0}$ and $D_{x_n}u_{|x_n=0}$. Х fully determined traces $_{\times}$ \times Carleman method \rightarrow one relation between the traces Х Х \times × \rightarrow or \rightarrow no relation between the traces

Back to the coupled problem: a "good" case



This happens when $|\xi'|$ is large.

- one relation between the traces on the l.h.s.
- one relation between the traces on the r.h.s.
- two transmission conditions

4 equations for 4 unknowns \rightarrow we can solve "algebraically"

A "bad" case



- no condition on the traces on the l.h.s.
- one relation between the traces on the r.h.s.
- two transmission conditions

3 equations for 4 unknowns \rightarrow impossible to solve

Another "good" case



- no condition on the traces on the l.h.s.
- fully determined traces on the r.h.s. \rightarrow 2 equations
- two transmission conditions

4 equations for 4 unknowns \rightarrow we can solve "algebraically"

Conjugated operator:

$$P_{\varphi} = h^2 e^{\varphi/h} P e^{-\varphi/h}$$



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Conjugated operator:

$$P_{\varphi} = h^2 e^{\varphi/h} P e^{-\varphi/h}$$



Addressed geometries



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Some open problems



discontinuous diffusion matrix (important for applications)

crossing interfaces