

# Regularity and singularities in polyhedral domains

The case of Laplace and Maxwell equations

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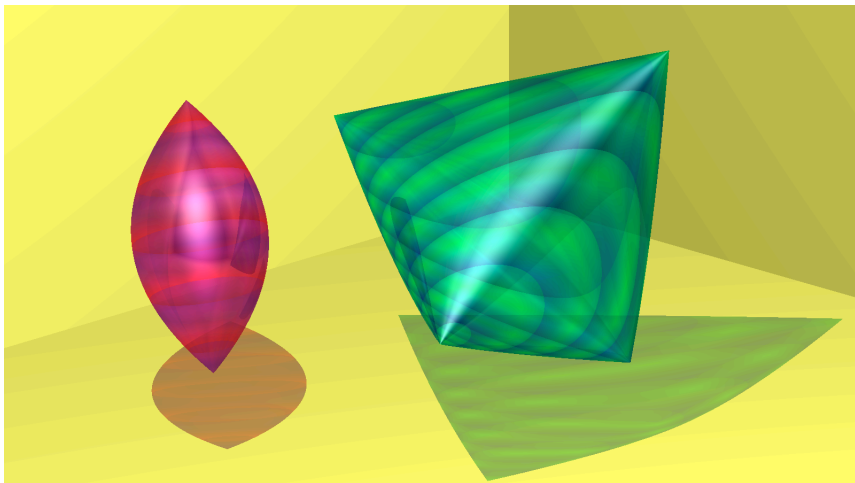
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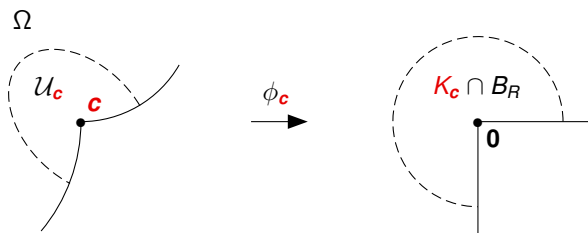
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# Corner domains (3D)



**Figure:** Axisymmetric domain & Cayley's tetrahedron (M. Costabel with POV-Ray)

# Corner domains (definition)

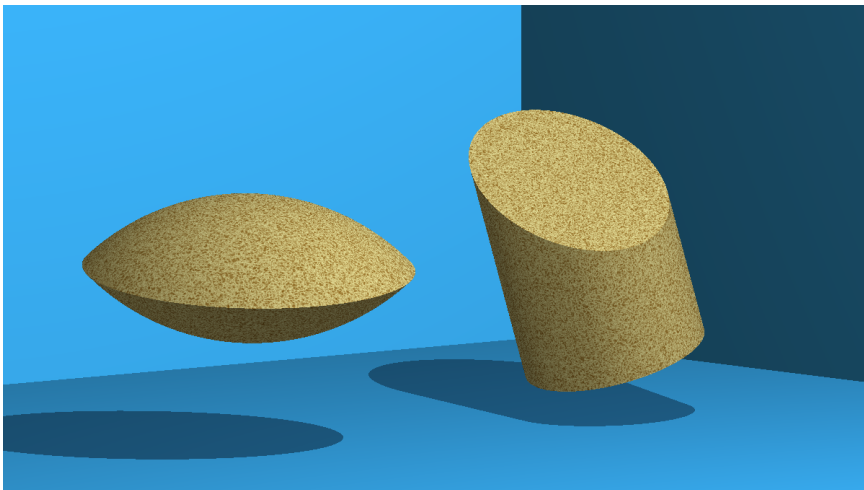


**Figure:** Corner domain: Local map (made with Fig4TeX)

$\Omega$  has a finite set  $\mathcal{C}$  of corners  $\mathbf{c}$ :

- *All corners are points*
- All corners  $\mathbf{c}$  are in the boundary  $\partial\Omega$  of  $\Omega$
- Around each boundary point  $\mathbf{x}_0 \notin \mathcal{C}$ ,  $\Omega$  is smooth
- Around each corner point  $\mathbf{c} \in \mathcal{C}$ ,  $\Omega$  is *diffeomorphic to a cone  $K_{\mathbf{c}}$*
- A *polygonal domain* is a plane corner domain whose boundary is a union of segments

# Edge domains



**Figure:** Flying saucer and skew cylinder (M. Costabel with POV-Ray)

# Edge domains: Definition

$\Omega \subset \mathbb{R}^3$ .

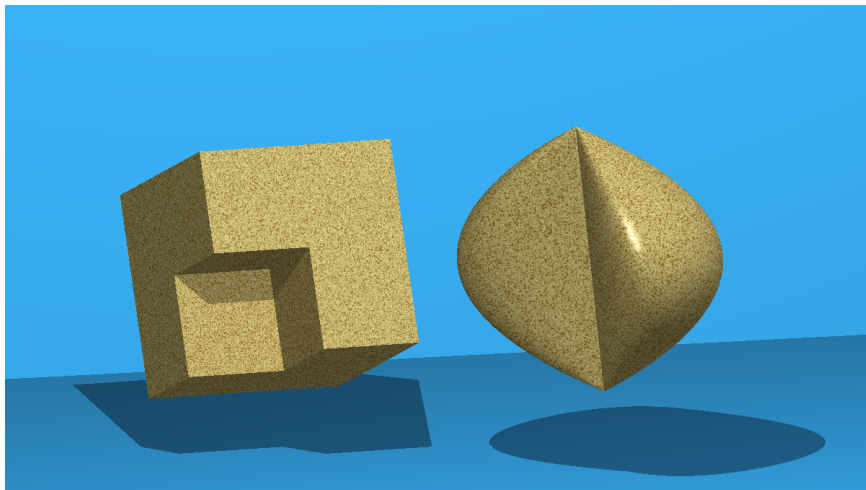
$\Omega$  has a finite set  $\mathcal{E}$  of edges  $\mathbf{e}$ :

- All edges are closed curves
- All edges  $\mathbf{e}$  are subsets of  $\partial\Omega$
- Around each boundary point  $\mathbf{x}_0 \notin \cup_{\mathbf{e} \in \mathcal{E}} \mathbf{e}$ ,  $\Omega$  is smooth
- Around each edge point  $\mathbf{z} \in \mathbf{e}$ ,  $\Omega$  is *diffeomorphic to a wedge*  $K_{\mathbf{z}} \times \mathbb{R}$

## Edge opening

- The diffeomorphism  $\phi_{\mathbf{z}}$  is tangent to a rotation:  $\nabla\phi_{\mathbf{z}}(\mathbf{z}) \in \mathbb{O}_3$
- $K_{\mathbf{z}}$  is a plane sector: Let  $\omega_{\mathbf{z}}$  be its opening.
- $\mathbf{z} \mapsto \omega_{\mathbf{z}}$  can be variable or constant
- If  $\mathbf{z} \mapsto \omega_{\mathbf{z}}$  is constant, it defines  $\omega_{\mathbf{e}}$

# Polyhedral domains



**Figure:** Fichera corner and seed (M. Costabel with POV-Ray)



# Curvilinear Polyhedral domains: Definition

$$\Omega \subset \mathbb{R}^3.$$

$\Omega$  has a finite set  $\mathcal{E}$  of edges  $\mathbf{e}$  and a finite set  $\mathcal{C}$  of corners  $\mathbf{c}$ :

- All edges are smooth open arcs of curve
- All edge boundary points  $\mathbf{c} \in \bar{\mathbf{e}} \setminus \mathbf{e}$  are corners
- All edges  $\mathbf{e}$  and corners  $\mathbf{c}$  are subsets of  $\partial\Omega$
- Around each boundary point  $\mathbf{x}_0 \notin \mathcal{C} \cup (\cup_{\mathbf{e} \in \mathcal{E}} \mathbf{e})$ ,  $\Omega$  is smooth
- Around each edge point  $\mathbf{z} \in \mathbf{e}$ ,  $\Omega$  is diffeomorphic to a wedge  $K_{\mathbf{z}} \times \mathbb{R}$
- Around each corner point  $\mathbf{c} \in \mathcal{C}$ ,  $\Omega$  is diffeomorphic to a cone  $K_{\mathbf{c}}$
- Let  $G_{\mathbf{c}}$  be the solid angle of  $K_{\mathbf{c}}$ , i.e.  $G_{\mathbf{c}} = K_{\mathbf{c}} \cap \mathbb{S}^2$

## Polyhedral cone

- If  $\mathbf{c}$  does not belong to a  $\bar{\mathbf{e}}$ ,  $K_{\mathbf{c}}$  is a regular cone, i.e.  $G_{\mathbf{c}}$  is smooth
- If  $\mathbf{c} \in \bar{\mathbf{e}}$ ,  $K_{\mathbf{c}}$  is a polyhedral cone, i.e.  $G_{\mathbf{c}}$  is a 2D corner domain

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# Dirichlet and Neumann problems for $\Delta$

Two typical problems:

## Dirichlet

For  $f \in L^2(\Omega)$ ,  
find  $u \in H^1(\Omega)$ :

$$\begin{cases} \Delta u = f & \text{in } \Omega, \\ u = 0 & \text{on } \partial\Omega. \end{cases}$$

Existence and uniqueness.

If  $\Omega$  is smooth, regularity shift:

$$f \in H^{s-2}(\Omega) \implies u \in H^s(\Omega),$$

with estimates

$$\|u\|_{s;\Omega} \leq C \|f\|_{s-2;\Omega}.$$

## Neumann

For  $f \in L^2(\Omega)$ ,  $g \in H^{-1/2}(\partial\Omega)$ ,  
find  $u \in H^1(\Omega)$ :

$$\begin{cases} \Delta u = f & \text{in } \Omega, \\ \partial_n u = g & \text{on } \partial\Omega. \end{cases}$$

Existence if compatible data.

If  $\Omega$  is smooth, regularity shift with estimates

$$\|u\|_{s;\Omega} \leq C (\|f\|_{s-2;\Omega} + \|g\|_{s-3/2;\partial\Omega} + \|u\|_{1;\Omega}).$$

## Regularity on plane corner domains

Corner  $\mathbf{c} \in \mathcal{C} \rightarrow$  Opening  $\omega_{\mathbf{c}} \in (0, 2\pi]$  of the tangent sector  $K_{\mathbf{c}}$ .

### Theorem 1 for Dirichlet and Neumann problems

Let  $s > \frac{3}{2}$  real. If

$$\forall \mathbf{c} \in \mathcal{C}, \quad s - 1 < \frac{\pi}{\omega_{\mathbf{c}}}$$

- Dirichlet:  $f \in H^{s-2}(\Omega) \implies u \in H^s(\Omega)$
- Neumann:  $f \in H^{s-2}(\Omega)$  and  $g \in PH^{s-3/2}(\partial\Omega) \implies u \in H^s(\Omega)$

Here  $PH^\sigma(\partial\Omega) = \prod_j H^\sigma(\partial_j\Omega)$  with  $\partial_j\Omega$  the sides of  $\Omega$ .

### Mixed Dirichlet-Neumann problems

The regularity condition is then (even if  $\omega_{\mathbf{c}} = \pi$ )

$$\forall \mathbf{c} \in \mathcal{C}, \quad s - 1 < \frac{\pi}{2\omega_{\mathbf{c}}}$$

# Regularity on corner three-dimensional domains

## Notations

- Corner  $\mathbf{c} \in \mathcal{C} \rightarrow$  Solid angle  $G_{\mathbf{c}}$  of the tangent cone  $K_{\mathbf{c}}$ .
- $\mu_{\mathbf{c}}^{\text{dir}}$  = 1<sup>st</sup> eigenvalue of Laplace-Beltrami with Dirichlet bc on  $G_{\mathbf{c}}$
- $\mu_{\mathbf{c}}^{\text{neu}}$  = 2<sup>nd</sup> eigenvalue of Laplace-Beltrami with Neumann bc on  $G_{\mathbf{c}}$

## Theorem 2 for Dirichlet and Neumann problems

Let  $s > \frac{3}{2}$  real.

- Dirichlet:  $\lambda_{\mathbf{c}}^{\text{dir}}$  positive root of  $\lambda^2 + \lambda = \mu_{\mathbf{c}}^{\text{dir}}$ . If

$$\forall \mathbf{c} \in \mathcal{C}, \quad s - \frac{3}{2} < \min\{\lambda_{\mathbf{c}}^{\text{dir}}, 2\}$$

Then:  $f \in H^{s-2}(\Omega) \implies u \in H^s(\Omega)$

- Neumann:  $\lambda_{\mathbf{c}}^{\text{neu}}$  positive root of  $\lambda^2 + \lambda = \mu_{\mathbf{c}}^{\text{neu}}$ . If

$$\forall \mathbf{c} \in \mathcal{C}, \quad s - \frac{3}{2} < \min\{\lambda_{\mathbf{c}}^{\text{neu}}, 1\}$$

Then:  $f \in H^{s-2}(\Omega)$  and  $g \in PH^{s-3/2}(\partial\Omega) \implies u \in H^s(\Omega)$

# Corner Regularity: The secret of generality (Dirichlet)

## Laplace-Beltrami first eigenvalue

$\mu_{\mathbf{c}}^{\text{dir}}$  = 1<sup>st</sup> eigenvalue of Laplace-Beltrami with Dirichlet bc on  $G_{\mathbf{c}}$

In dimension  $n = 2$ ,  $G_{\mathbf{c}} = (0, \omega_{\mathbf{c}})$  and  $\mu_{\mathbf{c}}^{\text{dir}} = \left(\frac{\pi}{\omega_{\mathbf{c}}}\right)^2$ .

Regularity conditions

- $n = 2$ :  $s - 1 < \lambda_{\mathbf{c}}^{\text{dir}}$  with  $(\lambda_{\mathbf{c}}^{\text{dir}})^2 = \mu_{\mathbf{c}}^{\text{dir}}$ .
- $n = 3$ :  $s - \frac{3}{2} < \lambda_{\mathbf{c}}^{\text{dir}}$  with  $\lambda_{\mathbf{c}}^{\text{dir}}(\lambda_{\mathbf{c}}^{\text{dir}} + 1) = \mu_{\mathbf{c}}^{\text{dir}}$

## $\Delta$ in polar coordinates

$$\Delta = r^{-2}((r\partial_r)^2 + (n-2)r\partial_r - \Delta_{\mathbb{S}^{n-1}})$$

## General regularity condition (Laplace-Dirichlet)

$$\forall \mathbf{c} \in \mathcal{C}, \quad s - \frac{n}{2} < \lambda_{\mathbf{c}}^{\text{dir}}$$

with  $n$  = dimension and  $\lambda_{\mathbf{c}}^{\text{dir}}$  positive root of  $\lambda(\lambda + n - 2) = \mu_{\mathbf{c}}^{\text{dir}}$ .

# 3D Corner Regularity: Values for $\lambda^{\text{dir}}$

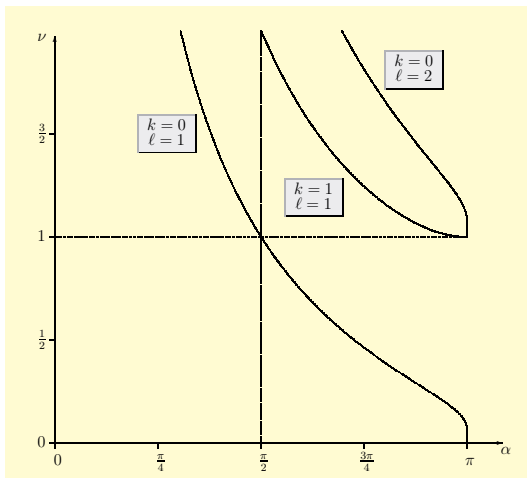


Figure:  $\lambda_c^{\text{dir}}$  for axisymmetric cones (corresponds to  $k = 0, \ell = 1$ )

# 3D Corner Regularity: Comparison for $\lambda^{\text{dir}}$ and $\lambda^{\text{neu}}$

## Dirichlet

If  $G_c \subset G$ , then  $\lambda_c^{\text{dir}} \geq \lambda^{\text{dir}}(G)$

Known values for  $\lambda^{\text{dir}}(G)$

- Half-sphere:  $\lambda^{\text{dir}}(G) = 1$
- Dihedron of opening  $\omega$ :  $\lambda^{\text{dir}}(G) = \frac{\pi}{\omega}$
- Half-dihedron of opening  $\omega$ :  $\lambda^{\text{dir}}(G) = \frac{\pi}{\omega} + 1$
- Axisymmetric cone (spherical cup)

## Neumann

- No comparison principle for Neumann
- But, if  $K_c$  is convex,  $\mu_c^{\text{neu}} \geq 1$ , hence  $\lambda_c^{\text{neu}} \geq \frac{\sqrt{5}-1}{2}$



# Regularity on edge domains

Edge  $\mathbf{e} \in \mathcal{E}$ ,  $\mathbf{z} \in \mathbf{e} \rightarrow$  Opening  $\omega_{\mathbf{z}}$  of the tangent wedge  $K_{\mathbf{z}} \times \mathbb{R}$ .

## Theorem 3 for Dirichlet and Neumann problems

Let  $s > \frac{3}{2}$  real. If

$$\forall \mathbf{e} \in \mathcal{E}, \forall \mathbf{z} \in \mathbf{e}, \quad s - 1 < \frac{\pi}{\omega_{\mathbf{z}}}$$

- Dirichlet:  $f \in H^{s-2}(\Omega) \implies u \in H^s(\Omega)$
- Neumann:  $f \in H^{s-2}(\Omega)$  and  $g \in PH^{s-3/2}(\partial\Omega) \implies u \in H^s(\Omega)$

# Regularity on curvilinear polyhedral domains

## Notations

- Edge  $\mathbf{e} \in \mathcal{E}$ ,  $\mathbf{z} \in \mathbf{e} \rightarrow$  Opening  $\omega_{\mathbf{z}}$  of tangent wedge  $K_{\mathbf{z}} \times \mathbb{R}$ .
- Corner  $\mathbf{c} \in \mathcal{C} \rightarrow$  Solid angle  $G_{\mathbf{c}}$  of tangent cone  $K_{\mathbf{c}}$ ,  $\rightarrow \mu_{\mathbf{c}}^{\text{dir}}$  &  $\mu_{\mathbf{c}}^{\text{neu}}$ .

## Theorem 4 for Dirichlet and Neumann problems

Let  $s > \frac{3}{2}$  real.

- Dirichlet:  $\lambda_{\mathbf{c}}^{\text{dir}}$  positive root of  $\lambda^2 + \lambda = \mu_{\mathbf{c}}^{\text{dir}}$ . If

$$\left\{ \begin{array}{ll} \forall \mathbf{c} \in \mathcal{C}, & s - \frac{3}{2} < \min\{\lambda_{\mathbf{c}}^{\text{dir}}, 2\} \\ \forall \mathbf{e} \in \mathcal{E}, \forall \mathbf{z} \in \mathbf{e}, & s - 1 < \pi/\omega_{\mathbf{z}} \end{array} \right.$$

Then:  $f \in H^{s-2}(\Omega) \implies u \in H^s(\Omega)$

- Neumann:  $\lambda_{\mathbf{c}}^{\text{neu}}$  positive root of  $\lambda^2 + \lambda = \mu_{\mathbf{c}}^{\text{neu}}$ . If

$$\left\{ \begin{array}{ll} \forall \mathbf{c} \in \mathcal{C}, & s - \frac{3}{2} < \min\{\lambda_{\mathbf{c}}^{\text{neu}}, 1\} \\ \forall \mathbf{e} \in \mathcal{E}, \forall \mathbf{z} \in \mathbf{e}, & s - 1 < \pi/\omega_{\mathbf{z}} \end{array} \right.$$

Then:  $f \in H^{s-2}(\Omega)$  and  $g \in PH^{s-3/2}(\partial\Omega) \implies u \in H^s(\Omega)$

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## Definition of corner singularities (Dirichlet)

Let  $\mathbf{c} \in \mathcal{C}$ . **The real condition:**

Corner regularity at  $\mathbf{c}$  is ensured by the general condition:

$$\forall \lambda \in \mathbb{C}, \Re \lambda \in \left(1 - \frac{n}{2}, s - \frac{n}{2}\right],$$

$$\Phi \in S_0^\lambda(K_{\mathbf{c}}) \text{ and } \Delta \Phi \in P^{\lambda-2} \implies \Phi \in P^\lambda$$

where  $P^\lambda$  is the space of polynomials, homogeneous of degree  $\lambda$ , and

$$S_0^\lambda(K_{\mathbf{c}}) = \left\{ \Phi = \sum_{q \geq 0, \text{ finite}} r^\lambda \log^q r \varphi_q(\theta), \varphi_q \in H_0^1(G_{\mathbf{c}}) \right\}$$

Singularities are the default:

$\Phi \in S_0^\lambda(K_{\mathbf{c}})$  with  $\Re \lambda \in \left(1 - \frac{n}{2}, s - \frac{n}{2}\right]$ , such that

$$\Phi \notin P^\lambda \text{ and } \Delta \Phi \in P^{\lambda-2}$$

# Principles for finding corner singularities (Dirichlet)

## Δ in polar coordinates

$$\Delta = r^{-2}((r\partial_r)^2 + (n-2)r\partial_r - \Delta_{\mathbb{S}^{n-1}})$$

Hence

$$\Delta(r^\lambda \varphi(\theta)) = r^{\lambda-2}(\lambda^2 + (n-2)\lambda - \Delta_{\mathbb{S}^{n-1}})\varphi(\theta)$$

- If  $\lambda \notin \mathbb{N}$ , singularities are the non-zero  $\Phi \in S_0^\lambda(K_c)$  s.t.  $\Delta\Phi = 0$ .

## Dirichlet Eigenpairs provide us with singularities

$$\Delta_{G_c}^{\text{dir}} \psi = \mu \psi \quad \text{yields} \quad \Phi = r^\lambda \psi(\theta) \quad \text{with} \quad \lambda^2 + (n-2)\lambda = \mu$$

Conversely, all singularities have this form (feature of  $\Delta$ ).

- If  $\lambda \in \mathbb{N}$ , interactions with polynomials have to be considered.

# Corner singularities versus polynomials (Dirichlet)

- $\lambda \in \mathbb{N}$ . Space of polynomials:  $P_0^\lambda(K_c) = \{\Phi \in P^\lambda \mid \Phi = 0 \text{ on } \partial K_c\}$ .
- $\mathfrak{S}(\Delta_{G_c}^{\text{dir}})$  the spectrum of  $\Delta_{\mathbb{S}^{n-1}}$  with Dirichlet bc on  $\partial G_c$ .

## Four possibilities:

- 1  $\dim P_0^\lambda(K_c) = \dim P^{\lambda-2}$  and  $\lambda^2 + (n-2)\lambda \notin \mathfrak{S}(\Delta_{G_c}^{\text{dir}})$ . No singularity.
- 2  $\dim P_0^\lambda(K_c) = \dim P^{\lambda-2}$  and  $\lambda^2 + (n-2)\lambda \in \mathfrak{S}(\Delta_{G_c}^{\text{dir}})$ . Singularities.  
 $n = 2, \omega_c \neq 2\pi$  or  $n \geq 3, K_c$  quadratic cone.
- 3  $\dim P_0^\lambda(K_c) < \dim P^{\lambda-2}$ . Singularities.  
 $n \geq 3, K_c$  general non-quadratic cone.
- 4  $\dim P_0^\lambda(K_c) > \dim P^{\lambda-2} \implies \lambda^2 + (n-2)\lambda \in \mathfrak{S}(\Delta_{G_c}^{\text{dir}})$ . Singularities?  
Let  $m$  be the multiplicity of eigenvalue  $\lambda^2 + (n-2)\lambda$ .
  - $m = \dim P_0^\lambda(K_c) - \dim P^{\lambda-2}$  : No singularity.  $n = 2, \omega_c = 2\pi$
  - $m > \dim P_0^\lambda(K_c) - \dim P^{\lambda-2}$  : Singularities.
  - $m < \dim P_0^\lambda(K_c) - \dim P^{\lambda-2}$  ? Impossible.

# Expansions in polygonal domains

Notations:

- Smooth Cut-off  $\chi_{\mathbf{c}} \equiv 1$  near corner  $\mathbf{c}$  (partition of unity).

## Theorem 5 for Dirichlet and Neumann problems

Let  $s > \frac{3}{2}$  real. Let  $f \in H^{s-2}(\Omega)$ . If

$$\forall \mathbf{c} \in \mathcal{C}, \forall k \in \mathbb{N} \text{ (} k \text{ odd if } \omega_{\mathbf{c}} = 2\pi \text{)}, \quad s - 1 \neq \frac{k\pi}{\omega_{\mathbf{c}}},$$

then any solution  $u \in H^1(\Omega)$  has an expansion

$$u = u^{\text{reg}} + \sum_{\mathbf{c} \in \mathcal{C}} \chi_{\mathbf{c}} u_{\mathbf{c}}^{\text{sing}}, \quad u^{\text{reg}} \in H^s(\Omega),$$

## Structure of singular terms

$$u_{\mathbf{c}}^{\text{sing}} = \sum_{\substack{\lambda = k\pi/\omega_{\mathbf{c}} \\ k \in \mathbb{N}, k \text{ odd if } \omega_{\mathbf{c}} = 2\pi \\ 0 < \lambda < s - 1}} d_{\mathbf{c}}^{\lambda} \Phi_{\mathbf{c}}^{\lambda}, \quad \text{with } d_{\mathbf{c}}^{\lambda} \in \mathbb{R} \text{ \& } \Phi_{\mathbf{c}}^{\lambda} \in S^{\lambda}(K_{\mathbf{c}})$$

# Singularities in a plane sector

Notations:

- $\omega$  opening of the sector  $K$
- $(r, \theta)$  polar coordinates so that  $K = \{x \in \mathbb{R}^2 \mid \theta \in (0, \omega)\}$

## Formulas for $\Phi^\lambda$ (Dirichlet)

$k$  positive integer and  $\lambda = \frac{k\pi}{\omega}$

$$\Phi^\lambda = \begin{cases} r^\lambda \sin \lambda \theta & \text{if } \lambda \notin \mathbb{N} \\ r^\lambda (\log r \sin \lambda \theta + \theta \cos \lambda \theta) & \text{if } \lambda \in \mathbb{N} \end{cases}$$

## Formulas for $\Phi^\lambda$ (Neumann)

$k$  positive integer and  $\lambda = \frac{k\pi}{\omega}$

$$\Phi^\lambda = \begin{cases} r^\lambda \cos \lambda \theta & \text{if } \lambda \notin \mathbb{N} \\ r^\lambda (\log r \cos \lambda \theta - \theta \sin \lambda \theta) & \text{if } \lambda \in \mathbb{N} \end{cases}$$



# Expansions in plane corner domains

Notations:

- Cut-off  $\chi_{\mathbf{c}} \equiv 1$  near corner  $\mathbf{c}$ .
- $\phi_{\mathbf{c}}$  local map: neighborhood of  $\mathbf{c}$  in  $\Omega$  to neighborhood of 0 in  $K_{\mathbf{c}}$ .

## Theorem 6 for Dirichlet and Neumann problems

Same assumptions as in Theorem 5: Any solution  $u \in H^1(\Omega)$  has an expansion

$$u = u^{\text{reg}} + \sum_{\mathbf{c} \in \mathcal{C}} \chi_{\mathbf{c}} u_{\mathbf{c}}^{\text{sing}} \circ \phi_{\mathbf{c}}, \quad u^{\text{reg}} \in H^s(\Omega)$$

The corner terms have a new level of complexity:

$$u_{\mathbf{c}}^{\text{sing}} = \sum_{\substack{\lambda = k\pi/\omega_{\mathbf{c}} \\ 0 < \lambda < s-1}} d_{\mathbf{c}}^{\lambda} \left( \sum_{\substack{p \in \mathbb{N}_0 \\ \lambda + p < s-1}} \Phi_{\mathbf{c}}^{\lambda, p} \right), \quad \text{with } \Phi_{\mathbf{c}}^{\lambda, p} \in S^{\lambda+p}(K_{\mathbf{c}})$$

## Leading terms

$$\Phi_{\mathbf{c}}^{\lambda, 0} = \Phi_{\mathbf{c}}^{\lambda}$$

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# Expansions in edge domains with constant openings

Notations:

- Assume that  $\forall \mathbf{z} \in \mathbf{e}, \omega_{\mathbf{z}} = \omega_{\mathbf{e}}$  (constant opening).
- $(r_{\mathbf{e}}, \theta_{\mathbf{e}}, \mathbf{z})$  cylindrical coordinates with axis along  $\mathbf{e}$ .
- Cut-off  $\chi_{\mathbf{e}} \equiv 1$  near edge  $\mathbf{e}$ .
- $\mathfrak{K}_{\mathbf{e}}$  lifting (smoothing) operator from  $\mathbf{e}$  to  $\Omega$ .

## Theorem 7 for Dirichlet and Neumann problems

Let  $s > \frac{3}{2}$  real. Let  $f \in H^{s-2}(\Omega)$ .

If  $\forall \mathbf{e} \in \mathcal{E}, \forall k \in \mathbb{N}$  ( $k$  odd if  $\omega_{\mathbf{e}} = 2\pi$ ),  $s - 1 \neq \frac{k\pi}{\omega_{\mathbf{e}}}$ , then  $u$  expands as

$$u = u^{\text{reg}} + \sum_{\mathbf{e} \in \mathcal{E}} \chi_{\mathbf{e}} u_{\mathbf{e}}^{\text{sing}}, \quad u^{\text{reg}} \in H^s(\Omega),$$

## Structure of the edge singular terms when $2\pi/\omega_{\mathbf{e}} > s - 1$

$$u_{\mathbf{e}}^{\text{sing}} = \sum_{\omega_{\mathbf{e}} > \pi} \mathfrak{K}_{\mathbf{e}}[d_{\mathbf{e}}] r_{\mathbf{e}}^{\pi/\omega_{\mathbf{e}}} \sin \frac{\pi\theta_{\mathbf{e}}}{\omega_{\mathbf{e}}}, \quad \text{for } d_{\mathbf{e}} \in H^{s-1-\pi/\omega_{\mathbf{e}}}(\mathbf{e})$$

# Edge Expansions: Simplified, but more general

Drop the assumption  $2\pi/\omega_e > s - 1$ .

The simplified expression below is valid if:

- The edge  $e$  is a straight line.
- There is **no resonance between exponents**: The sets

$$\mathbb{N} \cap (0, s - 1), \quad \{\lambda + 2p \mid p \in \mathbb{N}_0\} \cap (0, s - 1), \quad \lambda = \frac{k\pi}{\omega_e}$$

are pairwise disjoint.

## Simple Structure of the edge singular terms

$$u_e^{\text{sing}} = \sum_{\substack{\lambda = k\pi/\omega_e \\ 0 < \lambda < s-1}} \left( \sum_{\substack{p \in \mathbb{N}_0 \\ \lambda + 2p < s-1}} \mathfrak{K}_e[\partial_z^{2p} d_e^\lambda] \Phi_e^{\lambda, 2p} \right), \quad \text{with} \quad \begin{cases} d_e^\lambda \in H^{s-1-\lambda}(e) \\ \Phi_e^{\lambda, p} \in S^{\lambda+2p}(K_e) \end{cases}$$

**Note:**  $\Phi_e^{\lambda, 0} = r_e^\lambda \sin \lambda \theta_e$

# Edge Expansions: The real thing

Now we hide each singular block into one packet.

## Most general form of singular terms

$$u_e^{\text{sing}} = \sum_{\substack{\lambda=k\pi/\omega_e \\ 0 < \lambda < s-1}} \mathfrak{U}_{e,s-1}^\lambda[d_e^\lambda], \quad \text{with } d_e^\lambda \in H^{s-1-\lambda}(\mathbf{e})$$

## Edge packet

$$\mathfrak{U}_{e,s-1}^\lambda[d_e^\lambda] = \mathfrak{K}_e[d_e^\lambda] r_e^\lambda \sin \lambda \theta_e + \text{h.o.t.} \quad \text{as } r_e \rightarrow 0$$

Here h.o.t. is a finite sum of terms of the form

$$\mathfrak{K}_e[d_e^{\lambda,p,q}] \Phi_e^{\lambda,p,q} \quad \text{with } \Phi_e^{\lambda,p,q} \in S^{\lambda+p}(K_e)$$

with

- $p \geq 1$  such that  $\lambda + p \leq s - 1$
- $d_e^{\lambda,p,q}$  functions of  $\mathbf{z} \in \mathbf{e}$  obtained from  $d_e^\lambda$  by a  $\Psi$ do-differential operator with polynomial-logarithmic symbol of “degree”  $p$ .

# Expansions in polyhedral domains: Preliminaries

Notations:

- $\Lambda_e^\Delta$  = set of exponents  $\lambda$  associated with  $\mathbf{e}$ , i.e.

$$\Lambda_e^\Delta = \left\{ \frac{k\pi}{\omega_e} \mid k \in \mathbb{N}_1, \text{ with odd } k \text{ if } \omega_e = 2\pi \right\}$$

- $\Lambda_c^\Delta$  = set of exponents  $\lambda$  associated with  $\mathbf{c}$

- **Dirichlet:**  $\exists$  non-polynomial  $\Phi \in S_0^\lambda(K_c)$  with polynomial  $\Delta\Phi$ .

$$\Lambda_c^\Delta \subset \{ \lambda \mid \lambda^2 + \lambda \in \mathfrak{G}(\Delta_{G_c}^{\text{dir}}) \} \cup \mathbb{N}_2$$

- **Neumann:**  $\exists$  non-polynomial  $\Phi \in S^\lambda(K_c)$  with polynomial  $(\Delta\Phi, \partial_n\Phi)$ .

$$\Lambda_c^\Delta \subset \{ \lambda \mid \lambda^2 + \lambda \in \mathfrak{G}(\Delta_{G_c}^{\text{neu}}) \} \cup \mathbb{N}_1$$

## Assumptions of Theorem 8

Let  $s > \frac{3}{2}$  real.  $f \in H^{s-2}(\Omega)$ .

$$\begin{cases} \forall \mathbf{c} \in \mathcal{C}, & s - \frac{3}{2} \notin \Lambda_c^\Delta \\ \forall \mathbf{e} \in \mathcal{E}, & s - 1 \notin \Lambda_e^\Delta \end{cases}$$

# Expansions in polyhedral domains: Statement

Notations:

- Cut-off  $\chi_{\mathbf{c}} \equiv 1$  near corner  $\mathbf{c}$ .
- Cut-off  $\chi_{\mathbf{e}} \equiv 1$  near edge  $\mathbf{e}$  (conical near corners).

## Conclusion of Theorem 8: Corner-Edge expansion

Then  $u$  expands as

$$u = u^{\text{reg}} + \sum_{\mathbf{c} \in \mathcal{C}} \chi_{\mathbf{c}} u_{\mathbf{c}}^{\text{sing}} + \sum_{\mathbf{e} \in \mathcal{E}} \chi_{\mathbf{e}} u_{\mathbf{e}}^{\text{sing}}, \quad u^{\text{reg}} \in H^s(\Omega),$$

## Structure of singular terms

$$u_{\mathbf{c}}^{\text{sing}} = \sum_{\substack{\lambda \in \Lambda_{\mathbf{c}}^{\Delta} \\ -\frac{1}{2} < \lambda < s - \frac{3}{2}}} \sum_{q, \text{ finite}} d_{\mathbf{c}}^{\lambda, q} \phi_{\mathbf{c}}^{\lambda, q}, \quad \text{with } d_{\mathbf{c}}^{\lambda, q} \in \mathbb{R} \text{ \& } \phi_{\mathbf{c}}^{\lambda, q} \in S^{\lambda}(K_{\mathbf{c}})$$

$$u_{\mathbf{e}}^{\text{sing}} = \sum_{\substack{\lambda \in \Lambda_{\mathbf{e}}^{\Delta} \\ 0 < \lambda < s - 1}} \mathcal{U}_{\mathbf{e}, s-1}^{\lambda} [d_{\mathbf{e}}^{\lambda}], \quad \text{with } d_{\mathbf{e}}^{\lambda} \in V^{s-1-\lambda}(\mathbf{e})$$

# Expansions in polyhedral domains: What is hidden?

- ① The space  $V^{s-1-\lambda}(\mathbf{e})$ : Weighted space, defined for real  $\sigma \geq 0$

$$V^\sigma(\mathbf{e}) = \{d \in H^\sigma(\mathbf{e}) \mid \tau_{\mathbf{e}}^{k-\sigma} \partial_{\mathbf{z}}^k d \in L^2(\mathbf{e}), \quad \forall k, 0 \leq k \leq \sigma\}$$

with the distance function  $\mathbf{z} \rightarrow \tau_{\mathbf{e}}(\mathbf{z})$  to the two ends of the edge  $\mathbf{e}$ .

## Edge coefficients

$V^{s-1-\lambda}(\mathbf{e})$  is the subspace of  $H^{s-1-\lambda}(\mathbf{e})$  of functions *flat* at the **corners**

- ② The generating term in the packet  $\mathfrak{U}_{\mathbf{e},s-1}^\lambda[d_{\mathbf{e}}^\lambda]$ :

## Edge packet

$$\mathfrak{U}_{\mathbf{e},s-1}^\lambda[d_{\mathbf{e}}^\lambda] = \mathfrak{K}_{\mathbf{e}}[d_{\mathbf{e}}^\lambda] r_{\mathbf{e}}^\lambda \sin \lambda \theta_{\mathbf{e}} + \text{h.o.t.} \quad \text{as } r_{\mathbf{e}} \rightarrow 0$$



# Expansions in polyhedral domains: Comments

- 1 Theorem 8 states a corner-edge expansion: The converse (edge-corner) approach is less natural.
- 2 The edge expansion alone provides different edge coefficients  $D_e^\lambda$ :

## The Generalized Stress Intensity Functions

$$D_e^\lambda = \sum_{\substack{\mu \in \Lambda_c^\Delta \\ -\frac{1}{2} < \mu < s - \frac{3}{2}}} \sum_{q, \text{ finite}} a^{\mu, q} \boxed{r_c^{\mu - \lambda}} \log^q r_c + d_e^\lambda$$

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# Harmonic Maxwell equations with PEC conditions

$\Omega$  three-dimensional domain.  $\kappa \in \mathbb{R}$ .  $\mathbf{J}$  such that  $\operatorname{div} \mathbf{J} = 0$ .

## Maxwell equations with Perfectly Electric Conducting conditions

$$\begin{cases} \operatorname{curl} \mathbf{E} - i\kappa \mathbf{H} = 0 & \text{and} & \operatorname{curl} \mathbf{H} + i\kappa \mathbf{E} = \mathbf{J} & \text{in } \Omega \\ \mathbf{E} \times \mathbf{n} = 0 & \text{and} & \mathbf{H} \cdot \mathbf{n} = 0 & \text{on } \partial\Omega. \end{cases}$$

If  $\kappa = 0$ , add the gauge conditions (if  $\kappa \neq 0$ , they are implied).

## Gauge conditions

$$\operatorname{div} \mathbf{E} = 0 \quad \text{and} \quad \operatorname{div} \mathbf{H} = 0 \quad \text{in } \Omega.$$

Look for  $\mathbf{E}$  and  $\mathbf{H}$  in  $L^2(\Omega)^3$ . Then

$$\begin{cases} \mathbf{E} \in X_N := \{ \mathbf{u} \in H(\operatorname{curl}; \Omega) \cap H(\operatorname{div}; \Omega) \mid \mathbf{u} \times \mathbf{n} = 0 \text{ on } \partial\Omega \} \\ \mathbf{H} \in X_T := \{ \mathbf{u} \in H(\operatorname{curl}; \Omega) \cap H(\operatorname{div}; \Omega) \mid \mathbf{u} \cdot \mathbf{n} = 0 \text{ on } \partial\Omega \} \end{cases}$$

# Regularized formulations

- *Elimination* of  $\mathbf{H}$
- Variational formulation for  $\mathbf{E}$  in  $H_0(\mathbf{curl}; \Omega)$
- *Regularization* by a  $\operatorname{div} \mathbf{E} \operatorname{div} \mathbf{E}'$  term
- Variational formulation in  $X_N$ : Find  $\mathbf{E} \in X_N, \forall \mathbf{E}' \in X_N$ :

$$\int_{\Omega} \mathbf{curl} \mathbf{E} \cdot \mathbf{curl} \mathbf{E}' + \operatorname{div} \mathbf{E} \operatorname{div} \mathbf{E}' - \kappa^2 \mathbf{E} \cdot \mathbf{E}' = i\kappa \int_{\Omega} \mathbf{J} \cdot \mathbf{E}'$$

- Consider the *Principal Part* (i.e.  $\kappa = 0$ ): Same regularity properties. Same singularities, at least up to  $H^2(\Omega)$ .

## Theorem: Regularity of the divergence

For  $\mathbf{f} \in L^2(\Omega)^3$ , let  $\mathbf{u} \in X_N, \forall \mathbf{u}' \in X_N$ :

$$\int_{\Omega} \mathbf{curl} \mathbf{u} \cdot \mathbf{curl} \mathbf{u}' + \operatorname{div} \mathbf{u} \operatorname{div} \mathbf{u}' = \int_{\Omega} \mathbf{f} \cdot \mathbf{u}'$$

Then  $\operatorname{div} \mathbf{u} \in H_0^1(\Omega)$ , and is solution of  $\Delta(\operatorname{div} \mathbf{u}) = \operatorname{div} \mathbf{f}$ .

## The curse of the variational space $X_N$

$\Omega$  polyhedral domain (i.e. with planar faces).

- The potentials  $\varphi$  such that **grad**  $\varphi \in X_N$  are all elements of

$$D(\Delta^{\text{dir}}) := \{\psi \in H_0^1(\Omega) \mid \Delta\psi \in L^2(\Omega)\}$$

- If  $D(\Delta^{\text{dir}}) \not\subset H^2(\Omega)$ , then  $X_N \not\subset H^1(\Omega)$
- Application of first part: *When is  $D(\Delta^{\text{dir}})$  a subset of  $H^2(\Omega)$ ?*

## The curse of the variational space $X_N$

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- Application of first part: *When is  $D(\Delta^{\text{dir}})$  a subset of  $H^2(\Omega)$ ?*
- If and only if all edge openings  $\omega_e < \pi$
- If and only if  $\Omega$  is convex

### Theorem [BiSo'87]

Let  $C(\Delta^{\text{dir}})$  be a closed complement of  $H^2 \cap H_0^1(\Omega)$  in  $D(\Delta^{\text{dir}})$ . Then

$$X_N = \mathbf{grad} C(\Delta^{\text{dir}}) \oplus H_N, \quad \text{with} \quad H_N = X_N \cap H^1(\Omega)^3$$

### A bad news for FEM approximations: Theorem [Co'91]

$H_N$  is closed in  $X_N$  for  $X_N$ 's norm

## A few references for Maxwell



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# Formulation as boundary value problem

## Maxwell regularized problem (principal part)

Let  $\mathbf{f} \in L^2(\Omega)^3$ .

$$\begin{cases} \Delta \mathbf{u} = \mathbf{f} & \text{in } \Omega \\ \mathbf{u} \times \mathbf{n} = 0 & \text{on } \partial\Omega \\ \operatorname{div} \mathbf{u} = 0 & \text{on } \partial\Omega \end{cases}$$

with  $\operatorname{curl} \mathbf{u} \in L^2(\Omega)^3$  and  $\operatorname{div} \mathbf{u} \in H^1(\Omega)$ .

Written in abstract form as

$$\begin{cases} L\mathbf{u} = \mathbf{f} & \text{in } \Omega \\ D\mathbf{u} = 0 & \text{on } \partial\Omega \\ T\mathbf{u} = 0 & \text{on } \partial\Omega \end{cases}$$



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## Edge analysis

### Edge $e$ .

- Local coordinates  $\mathbf{x} = (\mathbf{y}, \mathbf{z})$ , with  $\mathbf{y} = (y_1, y_2) \in K_e$  and  $\mathbf{z} \in e$ .
- $\mathbf{u} = (\mathbf{v}, w)$  with  $\mathbf{v} = (v_1, v_2)$  normal to  $e$  and  $w$  tangent to  $e$ .
- Write  $L$  as  $L(\partial_y, \partial_z)$  and set  $L_e = L(\partial_y, 0)$ .
- Same with boundary operators:  $T_e = T(\partial_y, 0)$ , and  $D_e = D$ .

$$T_e(\mathbf{v}, w) = \operatorname{div}_y \mathbf{v} \quad \text{and} \quad D\mathbf{u} = (\mathbf{v} \times \mathbf{n}, w).$$

- Model problem

$$\begin{cases} L_e \mathbf{u} = 0 & \text{in } K_e \\ D_e \mathbf{u} = 0 & \text{on } \partial K_e \\ T_e \mathbf{u} = 0 & \text{on } \partial K_e \end{cases}$$

### Model edge problem

$$\begin{cases} \Delta_y \mathbf{v} = 0 & \text{in } K_e \\ \mathbf{v} \times \mathbf{n} = 0 & \text{on } \partial K_e \\ \operatorname{div}_y \mathbf{v} = 0 & \text{on } \partial K_e \end{cases} \quad \text{and} \quad \begin{cases} \Delta_y w = 0 & \text{in } K_e \\ w = 0 & \text{on } \partial K_e \end{cases}$$

# Model analysis

## Model edge problem

$$\left\{ \begin{array}{l} \Delta_y \mathbf{v} = 0 \quad \text{in } K_e \\ \mathbf{v} \times \mathbf{n} = 0 \quad \text{on } \partial K_e \\ \operatorname{div}_y \mathbf{v} = 0 \quad \text{on } \partial K_e \end{array} \right. \quad \text{and} \quad \left\{ \begin{array}{l} \Delta_y w = 0 \quad \text{in } K_e \\ w = 0 \quad \text{on } \partial K_e \end{array} \right.$$

## Model corner problem

$$\left\{ \begin{array}{l} \operatorname{curl} \operatorname{curl} \mathbf{u} - \operatorname{grad} \operatorname{div} \mathbf{u} = 0 \quad \text{in } K_c \\ \mathbf{u} \times \mathbf{n} = 0 \quad \text{on } \partial K_c \\ \operatorname{div} \mathbf{u} = 0 \quad \text{on } \partial K_c \end{array} \right.$$

Look for  $\mathbf{u}$ ,  $\mathbf{v}$  and  $w$  in the homogeneous form  $r^\lambda \varphi(\theta)$ , with

- $\Re \lambda > -\frac{n}{2}$  ( $L^2$  fields) and  $\Re \lambda \leq 2 - \frac{n}{2}$  ( $L^2$  RHS)
- $\operatorname{curl} \mathbf{u} = 0$ ,  $\operatorname{rot} \mathbf{v} = 0$ , or  $\Re \lambda > 1 - \frac{n}{2}$  ( $L^2$  curls)
- $\operatorname{div} \mathbf{u} = 0$ ,  $\operatorname{div} \mathbf{v} = 0$ , or  $\Re \lambda > 2 - \frac{n}{2}$  ( $H^1$  divergence)
- For  $w$ ,  $\Re \lambda > 1 - \frac{n}{2} = 0$  ( $L^2$  vector curl)

## Model singularities

$w$  = Laplace-Dirichlet singularity on the sector  $K_e$

$$w = r^{\pi/\omega_e} \sin\left(\frac{\pi}{\omega_e}\right), \quad \text{if } \omega_e > \pi$$

$v$  = gradient of Laplace-Dirichlet singularity on the sector  $K_e$

$$v = \mathbf{grad}_y \left( r^{k\pi/\omega_e} \sin\left(\frac{k\pi}{\omega_e}\right) \right), \quad 0 < \frac{k\pi}{\omega_e} \leq 2.$$

Smallest exponent  $\lambda_e = \frac{\pi}{\omega_e} - 1$ . Set of exponents =:  $\Lambda_e$

$u$  can have two types (for simply connected  $G_c$ )

- ①  $u$  = gradient of Laplace-Dirichlet singularity on the cone  $K_c$

$$u = \mathbf{grad} (r^\lambda \varphi(\theta)) \quad \lambda \leq \frac{3}{2}, \quad \lambda(\lambda + 1) \in \mathfrak{S}(\Delta_{G_c}^{\text{dir}}).$$

- ②  $\text{curl } u = \mathbf{grad} \Phi$  with  $\Phi$  Laplace-Neumann singularity on  $K_c$ ,  $\lambda \leq \frac{1}{2}$ .

Smallest exponent  $\lambda_c = \lambda_c^{\text{dir}} - 1$ . Set of exponents =:  $\Lambda_c$

# Regularity for PEC Maxwell in a polyhedron

## Theorem [CoDa'00]

Let  $\mathbf{f} \in L^2(\Omega)^3$ . Let  $s \in (0, 2]$ . If

$$\begin{cases} \forall \mathbf{c} \in \mathcal{C}, & s - \frac{3}{2} < \lambda_{\mathbf{c}}^{\text{dir}} - 1 \\ \forall \mathbf{e} \in \mathcal{E}, \forall \mathbf{z} \in \mathbf{e}, & s - 1 < \pi/\omega_{\mathbf{z}} - 1 \end{cases}$$

Then:  $\mathbf{u} \in H^s(\Omega)$

## Remark

“Regularity Electric Maxwell” = “Regularity Dirichlet  $\Delta$ ”  $- 1$

# Singularities for PEC Maxwell in a polyhedron

## Theorem [CoDa'00]

$\mathbf{f} \in L^2(\Omega)^3$ . Assumption:  $\forall \mathbf{c} \in \mathcal{C}, \frac{1}{2} \notin \Lambda_{\mathbf{c}}$ . Then

$$\mathbf{u} = \mathbf{u}^{\text{reg}} + \sum_{\mathbf{c} \in \mathcal{C}} \chi_{\mathbf{c}} \mathbf{u}_{\mathbf{c}}^{\text{sing}} + \sum_{\mathbf{e} \in \mathcal{E}} \chi_{\mathbf{e}} \mathbf{u}_{\mathbf{e}}^{\text{sing}}, \quad \mathbf{u}^{\text{reg}} \in H^2(\Omega)^3,$$

## Structure of singular terms

$$\mathbf{u}_{\mathbf{c}}^{\text{sing}} = \sum_{\substack{\lambda \in \Lambda_{\mathbf{c}} \\ -\frac{3}{2} < \lambda < \frac{1}{2}}} D_{\mathbf{c}}^{\lambda} \Phi_{\mathbf{c}}^{\lambda}, \quad \text{with } D_{\mathbf{c}}^{\lambda} \in \mathbb{R} \text{ and } \Phi_{\mathbf{c}}^{\lambda} \in S^{\lambda}(K_{\mathbf{c}})^3$$

$$\mathbf{u}_{\mathbf{e}}^{\text{sing}} = \sum_{\substack{\lambda \in \Lambda_{\mathbf{e}} \\ -1 < \lambda < 1}} \mathfrak{U}_{\mathbf{e}}^{\lambda}[D_{\mathbf{e}}^{\lambda}], \quad \text{with } D_{\mathbf{e}}^{\lambda} \in V^{1-\lambda}(\mathbf{e})$$

## Edge packet

$$\mathfrak{U}_{\mathbf{e}}^{\lambda}[D_{\mathbf{e}}^{\lambda}] = \mathfrak{K}_{\mathbf{e}}[D_{\mathbf{e}}^{\lambda}] \Phi_{\mathbf{e}}^{\lambda}(r_{\mathbf{e}}, \theta_{\mathbf{e}}) + \text{h.o.t.} \quad \text{as } r_{\mathbf{e}} \rightarrow 0$$

# Improving regularity (removing a gradient)

Let  $\mathbf{f} \in L^2(\Omega)^3$ . The main singularities can be gathered into a gradient.

## Theorem [CoDa'00]

Let  $s \leq 2$  such that 
$$\begin{cases} \forall \mathbf{c} \in \mathcal{C}, & s - \frac{3}{2} < \lambda_{\mathbf{c}}^{\text{dir}} \\ \forall \mathbf{e} \in \mathcal{E}, \forall \mathbf{z} \in \mathbf{e}, & s - 1 < \pi/\omega_{\mathbf{z}} \end{cases}$$

Then  $\mathbf{u} = \mathbf{u}^{\text{reg}} + \mathbf{grad} \psi$ ,  $\mathbf{u}^{\text{reg}} \in H^s(\Omega)^3$  and  $\psi \in H^s(\Omega)$ ,

Structure of potential term:  $\psi = \sum_{\mathbf{c}} \psi_{\mathbf{c}} + \sum_{\mathbf{e}} \psi_{\mathbf{e}}$  with:

$$\psi_{\mathbf{c}} = \sum_{\lambda \in \Lambda_{\mathbf{c}}^{\text{dir}}, \lambda < \frac{1}{2}} d_{\mathbf{c}}^{\lambda} \Phi_{\mathbf{c}}^{\lambda} \quad d_{\mathbf{c}}^{\lambda} \in \mathbb{R} \quad \Phi_{\mathbf{c}}^{\lambda} = r_{\mathbf{c}}^{\lambda} \varphi(\theta_{\mathbf{c}})$$

$$\psi_{\mathbf{e}} = \sum_{\lambda = \frac{\pi}{\omega_{\mathbf{e}}}, \lambda < 1} \mathfrak{K}_{\mathbf{e}}[d_{\mathbf{e}}] \Phi_{\mathbf{e}}^{\lambda} \quad d_{\mathbf{e}} \in V^{2-\lambda}(\mathbf{e}) \quad \Phi_{\mathbf{e}}^{\lambda} = r_{\mathbf{e}}^{\lambda} \sin \lambda \theta_{\mathbf{e}}$$

## Comparison

$$\nabla \Phi_{\mathbf{c}}^{\lambda} = \Phi_{\mathbf{c}}^{\lambda-1} \implies d_{\mathbf{c}}^{\lambda} = D_{\mathbf{c}}^{\lambda-1}$$

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*GLC Project*

Book in progress (20??)