

Regularity and singularities in polyhedral domains

The case of Laplace and Maxwell equations

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Corner domains (3D)

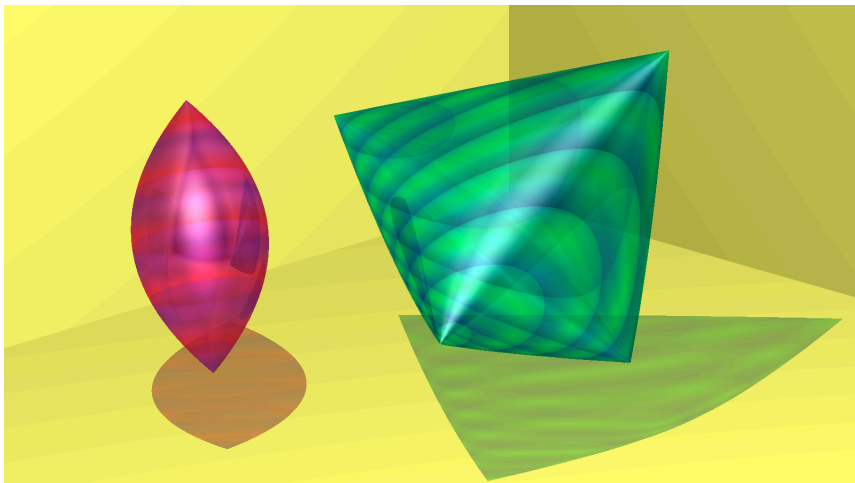


Figure: Axisymmetric domain & Cayley's tetrahedron (M. Costabel with POV-Ray)

Corner domains (definition)

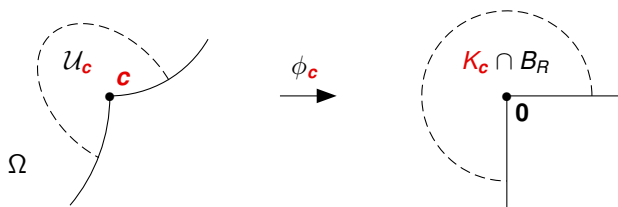


Figure: Corner domain: Local map (made with Fig4TeX)

Ω 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 Ω
- Around each boundary point $\mathbf{x}_0 \notin \mathcal{C}$, Ω is smooth
- Around each corner point $\mathbf{c} \in \mathcal{C}$, Ω is *diffeomorphic*¹ to a cone $K_{\mathbf{c}}$
- A *polygonal domain* is a plane corner domain whose boundary is a union of segments

¹Here we consider C^∞ diffeomorphisms in Cartesian variables.

Edge domains

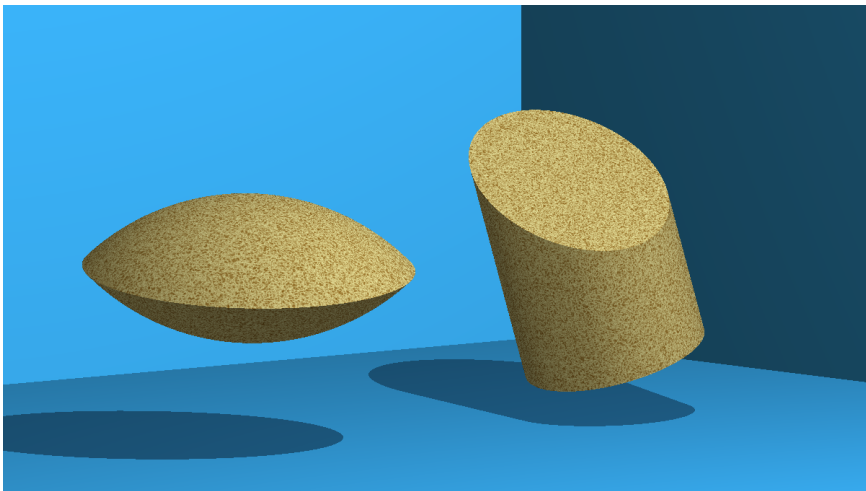


Figure: Flying saucer and skew cylinder (M. Costabel with POV-Ray)

Edge domains: Definition

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

Ω 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 $\mathbf{x}_0 \notin \cup_{\mathbf{e} \in \mathcal{E}} \mathbf{e}$, Ω is smooth
- Around each edge point $\mathbf{z} \in \mathbf{e}$, Ω 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

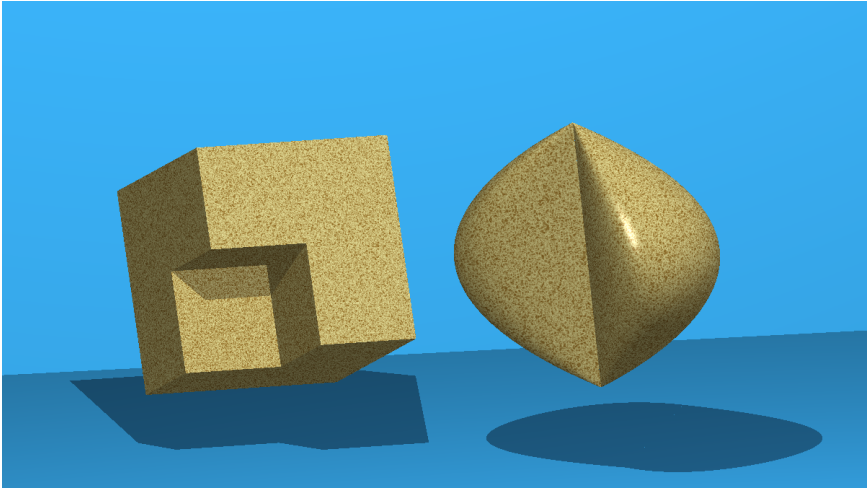


Figure: Fichera corner and seed (M. Costabel with POV-Ray)

Curvilinear Polyhedral domains: Definition

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

Ω 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 $\mathbf{x}_0 \notin \mathcal{C} \cup (\cup_{\mathbf{e} \in \mathcal{E}} \mathbf{e})$, Ω is smooth
- Around each edge point $\mathbf{z} \in \mathbf{e}$, Ω is diffeomorphic to a wedge $K_{\mathbf{z}} \times \mathbb{R}$
- Around each corner point $\mathbf{c} \in \mathcal{C}$, Ω is diffeomorphic to a cone $K_{\mathbf{c}}$
- Let $G_{\mathbf{c}}$ be the solid angle of $K_{\mathbf{c}}$, i.e. $G_{\mathbf{c}} = K_{\mathbf{c}} \cap \mathbb{S}^2$

The regularity of diffeos implies compatibility between edges and corners:

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 Δ

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 Ω is smooth, regularity shift:

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

with estimates ($s \geq 1$, $s \neq \frac{3}{2}$)

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

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 Ω is smooth, regularity shift with
estimates ($s > \frac{3}{2}$)

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

Regularity on plane corner domains

Corner $\mathbf{c} \in \mathcal{C} \rightarrow$ Opening $\omega_{\mathbf{c}} \in (0, \pi) \cup (\pi, 2\pi]$ 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 Ω .

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 $K_{\mathbf{c}}$.
- $\mu_{\mathbf{c}}^{\text{dir}} = 1^{\text{rst}}$ eigenvalue of Laplace-Beltrami with Dirichlet bc on $G_{\mathbf{c}}$
- $\mu_{\mathbf{c}}^{\text{neu}} = 2^{\text{nd}}$ 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 $g \in PH^{s-3/2}(\partial\Omega) \implies u \in H^s(\Omega)$

Note: The *bound 2* for Dirichlet can be *omitted* if $K_{\mathbf{c}}$ is contained in the null-set of a quadratic equation. See later.

Corner Regularity: The secret of generality (Dirichlet)

Recall: $\mu_{\mathbf{c}}^{\text{dir}}$ = 1st eigenvalue of Laplace-Beltrami with Dirichlet bc on $G_{\mathbf{c}}$

Laplace-Beltrami first eigenvalue

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

Necessary 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 $\lambda_{\mathbf{c}}^{\text{dir}}(\lambda_{\mathbf{c}}^{\text{dir}} + 1) = \mu_{\mathbf{c}}^{\text{dir}}$

Δ in polar coordinates in \mathbb{R}^n

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

General necessary 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 λ^{dir}

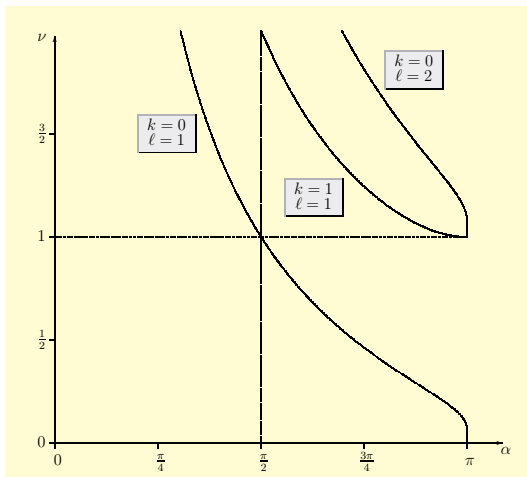


Figure: Curve $\alpha \mapsto \nu = \lambda_c^{\text{dir}}$ for axisymmetric cones of half-opening α
(Corresponds to $k = 0, \ell = 1$)

3D Corner Regularity: Comparison for λ^{dir} and λ^{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 ω : $\lambda^{\text{dir}}(G) = \frac{\pi}{\omega}$
- Half-dihedron of opening ω : $\lambda^{\text{dir}}(G) = \frac{\pi}{\omega} + 1$
- Axisymmetric cone (G is a spherical cup, see Fig.)

Neumann

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



M. DAUGE.

Neumann and mixed problems on curvilinear polyhedra.

Integral Equations Oper. Theory. **15** (1992) 227–261.

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 $\mathbf{c} \in \mathcal{C}$ and $\chi_{\mathbf{c}}$ be a smooth cut-off, $\chi_{\mathbf{c}} \equiv 1$ near corner \mathbf{c}

The limit of regularity is due to **singularities**, i.e. **model functions** Φ such that

$$\chi_{\mathbf{c}}\Phi \in H_0^1(K_{\mathbf{c}}), \quad \Delta(\chi_{\mathbf{c}}\Phi) \in C^\infty(\overline{K_{\mathbf{c}}}) \quad \text{and} \quad \chi_{\mathbf{c}}\Phi \text{ not smooth.}$$

Lemma: The spaces of model functions are

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

and $\Phi \in S_0^\lambda(K_{\mathbf{c}})$ is a singularity iff $\Re \lambda > 1 - \frac{n}{2}$ and $\Delta\Phi$ is smooth.

In view of the form of Φ , $\Delta\Phi$ is smooth iff $\Delta\Phi$ is a polynomial function (thus is 0 if $\lambda - 2 \notin \mathbb{N}_0$).

Let P^λ be the space of polynomials, homogeneous of degree λ .

Singularities are the default:

$$\Phi \in S_0^\lambda(K_{\mathbf{c}}) \text{ with } \Re \lambda > 1 - \frac{n}{2} \text{ such that } \Phi \notin P^\lambda \text{ and } \Delta\Phi \in P^{\lambda-2}$$

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 Δ).

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

Corner singularities versus polynomials (Dirichlet)

Notations:

- $\lambda \in \mathbb{N}$. 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 $\Delta_{S^{n-1}}$ with Dirichlet bc on ∂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:

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

Formulas for Φ^λ (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 Φ^λ (Neumann). k positive integer and $\lambda = \frac{k\pi}{\omega}$

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

Note: If $\omega = 2\pi$, no singularity for even k 's for Dirichlet, subject to a compatibility condition on traces for Neumann.

Expansions in curvilinear polygons

Notations:

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

$$u_{\mathbf{c}}^{\text{sing}} = \sum_{\substack{\lambda = k\pi/\omega_{\mathbf{c}} \\ 0 < \lambda < s-1}} d_{\mathbf{c}}^{\lambda} \left(\sum_{\substack{p \in \mathbb{N}_0 \\ \lambda + p \leq s-1}} \phi_{\mathbf{c}}^{\lambda, p} \right) \quad \text{with} \quad \begin{cases} \phi_{\mathbf{c}}^{\lambda, 0} = \Phi_{\mathbf{c}}^{\lambda} \\ \phi_{\mathbf{c}}^{\lambda, p} \in S^{\lambda+p}(K_{\mathbf{c}}), \quad p = 1, 2, \dots \end{cases}$$

Note: A similar expansion holds if the Laplacian Δ is replaced with the *Helmholtz operator*, or if Neumann boundary conditions are replaced with *impedance boundary conditions*, see complement [Talk_K08_Helm.pdf](#)

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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 Ω .

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 $s = 2$

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

Edge Expansions: More general, but still simplified

Drop the assumption $s = 2$.

The simplified expression below is valid if:

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

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

are pairwise disjoint.

Simple Structure of the edge singular terms: Let $\Phi_e^{\lambda,0} = r_e^\lambda \sin \lambda \theta_e$

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

Note: \mathfrak{K}_e can be omitted if the data are more regular in the direction of the edge (z variable).

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^λ by a Ψ do-differential operator with polynomial-logarithmic symbol of “degree” p .

Expansions in polyhedral domains: Preliminaries

Notations:

- Λ_e^Δ = set of exponents λ associated with e , i.e.

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

- Λ_c^Δ = set of exponents λ associated with c
 - **Dirichlet:** \exists non-polynomial $\Phi \in S_0^\lambda(K_c)$ with polynomial $\Delta\Phi$.
- **Neumann:** \exists non-polynomial $\Phi \in S^\lambda(K_c)$ with polynomial $(\Delta\Phi, \partial_n\Phi)$.

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

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

Assumptions of Theorem 8

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

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

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 $\sigma \geq 0$

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

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 \tilde{d}_e^λ :

The Generalized Stress Intensity Functions

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

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Harmonic Maxwell equations with PEC conditions

Ω 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

Ω polyhedral domain (i.e. with planar faces).

- The potentials φ such that $\mathbf{grad} \varphi \in X_N$ 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 $H^2(\Omega)$?*
- If and only if all edge openings $\omega_e < \pi$
- If and only if Ω 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 $L(\partial_{\mathbf{y}}, \partial_{\mathbf{z}})$ and set $L_e = L(\partial_{\mathbf{y}}, 0)$.
- Same with boundary operators: $T_e = T(\partial_{\mathbf{y}}, 0)$, and $D_e = D$.

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

- 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

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

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{v} , w and \mathbf{u} 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 =: Λ_e

u can have two types (for simply connected G_c)

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

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

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

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

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

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

Comparison

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

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GLC Project

Book in progress (20??)