HIGHER ORDER TRANSMISSION CONDITIONS FOR THE HOMOGENIZATION OF INTERFACE PROBLEMS

Sonia Fliss POEMS UMR CNRS/ENSTA/INRIA

joint work with Xavier Claeys (LJLL, Paris 6) and Valentin Vinoles (POEMS)

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Model problem

Transmission problem between a homogeneous and a periodic media

$$-\nabla \cdot \left[a(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x}) \right] - \omega^2 u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_1, x_2) \in \mathbb{R}^2$$



To reduce the computational cost, a natural idea is to replace the periodic medium by an **effective** homogeneous one. This process is justified by the **homogenization theory**.

Bensoussan-Lions-Papanicolaou 1978, Sánchez-Palencia 1980, Bakhalov&Panasenko 1990, Zhikov-Kozlov-Oleinik 1994,

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To reduce the computational cost, a natural idea is to replace the periodic medium by an **effective** homogeneous one. This process is justified by the **homogenization theory**.

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$$-\nabla \cdot \left[a_{\rho}(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x})\right] - \omega^{2} u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_{1}, x_{2}) \in \mathbb{R}^{2}$$

Ansatz for the solution

$$\mathbf{x} \in \mathbb{R}^2$$
, $u_{\varepsilon}(\mathbf{x}) = \sum_{n \in \mathbb{N}} \varepsilon^n u_n\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right)$

where $u_n(\mathbf{x}, \mathbf{y})$ is 1-periodic with respect to \mathbf{y} .

Slow (macroscopic) variable

 $\mathbf{x} \in \mathbb{R}^2$

Fast (microscopic) variable $\mathbf{y} = \frac{\mathbf{x}}{\varepsilon} \in Y = (0, 1)^2$

This choice is arbitrary and will be justified (or not) by error estimates.

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Derivation rule

$$\nabla \left[u_n(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) \right] = \left[\varepsilon^{-1} \nabla_y u_n + \nabla_x u_n \right] (\mathbf{x}, \frac{\mathbf{x}}{\varepsilon_X})$$



$$+\varepsilon^{0}\left[-\nabla_{x}\cdot a(\nabla_{x}u_{0}+\nabla_{y}u_{1})-\nabla_{y}\cdot a(\nabla_{x}u_{1}+\nabla_{y}u_{2})-\omega^{2}u_{0}\right](\mathbf{x},\frac{\mathbf{x}}{\varepsilon})$$

$$+\sum_{n=1}^{+\infty}\varepsilon^{n}\left[-\nabla_{x}\cdot a(\nabla_{x}u_{n}+\nabla_{y}u_{n+1})-\nabla_{y}\cdot a(\nabla_{x}u_{n+1}+\nabla_{y}u_{n+2})-\omega^{2}u_{n}\right](\mathbf{x},\frac{\mathbf{x}}{\varepsilon}) =$$

0

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$$-\nabla \cdot \left[a_{\rho}(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x})\right] - \omega^{2} u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_{1}, x_{2}) \in \mathbb{R}^{2}$$

Cascade of equations

$$\varepsilon^{-2} \left[-\nabla_{\mathbf{y}} \cdot \mathbf{a} \nabla_{\mathbf{y}} \mathbf{u}_{\mathbf{0}}
ight] (\mathbf{x}, \mathbf{y}) = 0 \qquad \forall \mathbf{x} \in \mathbb{R}^{2}, \, \mathbf{y} \in \mathbf{Y}$$

$$\implies \qquad u_0(\mathbf{x},\mathbf{y}) \equiv u_0(\mathbf{x})$$



$$\Rightarrow \qquad u_1(\mathbf{x},\mathbf{y}) \equiv \nabla_x u_0(\mathbf{x}) \cdot \begin{bmatrix} W_1(\mathbf{y}) \\ W_2(\mathbf{y}) \end{bmatrix} + \hat{u}_1(\mathbf{x})$$

where for i=1,2, w_i is the unique solution in $H_{per}^1(Y)$

$$\begin{vmatrix} -\nabla_{y} \cdot \boldsymbol{a}(\mathbf{e}_{i} + \nabla_{y}\boldsymbol{w}_{i}) = \mathbf{0}, & y \in \boldsymbol{Y} \\ \int_{\boldsymbol{Y}} \boldsymbol{w}_{i} = \mathbf{0} \end{vmatrix}$$



$$+\varepsilon^{0}\left[-\nabla_{x}\cdot a(\nabla_{x}u_{0}+\nabla_{y}u_{1})-\nabla_{y}\cdot a(\nabla_{x}u_{1}+\nabla_{y}u_{2})-\omega^{2}u_{0}\right](\mathbf{x},\overset{\mathbf{x}}{\overset{\mathbf{x}}{\mathcal{E}}}) = 0$$

$$\implies \qquad u_{2}(\mathbf{x},\mathbf{y}) \equiv \nabla_{\mathbf{x}} \cdot \begin{bmatrix} \theta_{11}(\mathbf{y}) & \theta_{12}(\mathbf{y}) \\ \theta_{21}(\mathbf{y}) & \theta_{22}(\mathbf{y}) \end{bmatrix} \nabla_{\mathbf{x}} u_{0}(\mathbf{x}) + \nabla_{\mathbf{x}} \hat{u}_{1}(\mathbf{x}) \cdot \begin{bmatrix} w_{1}(\mathbf{y}) \\ w_{2}(\mathbf{y}) \end{bmatrix} + \hat{u}_{2}(\mathbf{x})$$

where for i,j=1,2, θ_{ij} is the unique solution in $H_{per}^{1}(Y)$

$$\begin{vmatrix} -\nabla_{\mathbf{y}} \cdot \mathbf{a}(\mathbf{y})(\nabla_{\mathbf{y}}\boldsymbol{\theta}_{ij}) = \mathbf{a}(\mathbf{y})\partial_{\mathbf{y}_{j}}\mathbf{w}_{i} + \partial_{\mathbf{y}_{j}}(\mathbf{a}\,\mathbf{w}_{i}) + \delta_{ij}\mathbf{a} - \mathbf{A}_{ij}^{*}, \quad \mathbf{y} \in \mathbf{Y} \\ \int_{\mathbf{Y}} \boldsymbol{\theta}_{ij} = \mathbf{0} \end{cases}$$





$$-\nabla \cdot \left[a_{\rho}(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x}) \right] - \omega^2 u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_1, x_2) \in \mathbb{R}^2$$

$$u_{\varepsilon}(\mathbf{x}) = u_0(\mathbf{x}) + \varepsilon \, u_1\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \varepsilon^2 \, u_2\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \dots$$

where

$$-\nabla_{\mathbf{x}} \cdot [\mathbf{A}^* \nabla_{\mathbf{x}} u_0(\mathbf{x})] - \boldsymbol{\omega}^2 u_0(\mathbf{x}) = \mathbf{0}, \quad \mathbf{x} \in \mathbb{R}^2$$

where $\mathbf{A}_{ij}^* = \int_{\mathbf{y}} [(\mathbf{a}(\mathbf{y}) \nabla_{\mathbf{y}} \mathbf{w}_i) \cdot \mathbf{e}_j + \delta_{ij} \mathbf{a}(\mathbf{y})] d\mathbf{y}$

- The homogenized tensor A* is symmetric and positive definite (but not necessarily isotropic)
- It does not depend on ε .
- Cheap computation (cell problems and homogeneous media)



$$-\nabla \cdot \left[a_{\rho}(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x})\right] - \omega^2 u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_1, x_2) \in \mathbb{R}^2$$

$$u_{\varepsilon}(\mathbf{x}) = u_0(\mathbf{x}) + \varepsilon \, u_1\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \varepsilon^2 \, u_2\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \dots$$

where

$$u_{1}(\mathbf{x},\mathbf{y}) \equiv \nabla_{x} u_{0}(\mathbf{x}) \cdot \begin{bmatrix} w_{1}(\mathbf{y}) \\ w_{2}(\mathbf{y}) \end{bmatrix} + \hat{u}_{1}(\mathbf{x})$$

and \hat{u}_1 is the solution of the homogenized equation whose r.h.s depend on u_0 and the solutions of cell problems.

$$-\nabla_{\mathbf{x}} \cdot [\mathbf{A}^* \nabla_{\mathbf{x}} \hat{u}_1(\mathbf{x})] - \boldsymbol{\omega}^2 \hat{u}_1(\mathbf{x}) = \sum_{\substack{i,j,k=1\\\mathbf{0}}}^2 c_{ijk} \partial_{\mathbf{x}_i \mathbf{x}_j \mathbf{x}_k}^3 u_0, \quad \mathbf{x} \in \mathbb{R}^2$$
$$\hat{u}_1 = \mathbf{0}$$

Santosa-Vogelius 1993, Moskow-Vogelius 1997



$$-\nabla \cdot \left[a_{\rho}(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x})\right] - \omega^{2} u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_{1}, x_{2}) \in \mathbb{R}^{2}$$

$$u_{\varepsilon}(\mathbf{x}) = u_0(\mathbf{x}) + \varepsilon \, u_1\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \varepsilon^2 \, u_2\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \dots$$

where

$$u_{2}(\mathbf{x},\mathbf{y}) \equiv \nabla_{\mathbf{x}} \cdot \begin{bmatrix} \theta_{11}(\mathbf{y}) & \theta_{12}(\mathbf{y}) \\ \theta_{21}(\mathbf{y}) & \theta_{22}(\mathbf{y}) \end{bmatrix} \nabla_{\mathbf{x}} u_{0}(\mathbf{x}) + \nabla_{\mathbf{x}} \hat{u}_{1}(\mathbf{x}) \cdot \begin{bmatrix} w_{1}(\mathbf{y}) \\ w_{2}(\mathbf{y}) \end{bmatrix} + \hat{u}_{2}(\mathbf{x})$$

and \hat{u}_2 is the solution of the homogenized equation whose r.h.s depends on u_0 and the solutions of cell problems.

Reminder of the homogenization results

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$$-\nabla \cdot \left[a_{\rho}(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x}) \right] - \omega^2 u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \qquad \mathbf{x} = (x_1, x_2) \in \mathbb{R}^2$$

$$\begin{aligned} u_{\varepsilon}(\mathbf{x}) &= u_{0}(\mathbf{x}) + \varepsilon \, u_{1}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \varepsilon^{2} \, u_{2}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \dots \\ \nabla u_{\varepsilon}(\mathbf{x}) &= \left[\nabla u_{0}(\mathbf{x}) + \nabla_{y} \, u_{1}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right)\right] + \varepsilon \, \left[\nabla_{x} u_{1}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \nabla_{y} \, u_{2}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right)\right] + \dots \end{aligned}$$

Theorem

Under suitable assumptions on the coefficients $\|u_{\varepsilon} - u_0\|_{L^2(\mathbb{R}^2)} = \mathcal{O}(\varepsilon)$ $\|u_{\varepsilon} - (u_0 + \varepsilon u_1)\|_{H^1(\mathbb{R}^2)} = \mathcal{O}(\varepsilon)$

Sánchez-Palencia 1980, Bakhalov&Panasenko 1990, Birman-Suslina 2001-2004-2006 Zhikov 2005-2006

$$-\nabla_{x} \cdot [A^{*} \nabla_{x} u_{0}(\mathbf{x})] - \omega^{2} u_{0}(\mathbf{x}) = 0, \quad \mathbf{x} \in \mathbb{R}^{2}$$

where $A_{ij}^{*} = \int_{Y} [(a(y) \nabla_{y} w_{i}) \cdot \mathbf{e}_{j} + \delta_{ij} a(y)] dy$

$$u_{1}(\mathbf{x},\mathbf{y}) \equiv \nabla_{x} u_{0}(\mathbf{x}) \cdot \begin{bmatrix} W_{1}(\mathbf{y}) \\ W_{2}(\mathbf{y}) \end{bmatrix}$$

Reminder of the homogenization results

Transmission problem between an homogeneous and a periodic media

$$-\nabla \cdot \begin{bmatrix} a(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x}) \end{bmatrix} - \omega^{2} u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} = (\mathbf{x}_{1}, \mathbf{x}_{2}) \in \mathbb{R}^{2}$$

$$\begin{bmatrix} u_{\varepsilon} \end{bmatrix}_{\Gamma} = 0 \quad \text{and} \quad \begin{bmatrix} a \frac{\partial u_{\varepsilon}}{\partial \mathbf{x}_{1}} \end{bmatrix}_{\Gamma} = 0$$

$$\text{Supp}(f)$$

$$\mathbf{x} \in \Omega^{-}, \quad u_{\varepsilon}(\mathbf{x}) = u_{0}(\mathbf{x})$$

$$\mathbf{x} \in \Omega^{+}, \quad \varepsilon \to \mathbf{u}_{0}(\mathbf{x}) + \varepsilon u_{1}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \varepsilon^{2} u_{2}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \dots$$

$$\ddagger \varepsilon$$

$$\mathbf{x} \in \Omega^{+}, \quad \varepsilon \to \mathbf{u}_{0}(\mathbf{x}) + \varepsilon u_{1}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \varepsilon^{2} u_{2}\left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right) + \dots$$

Transmission problem between two homogeneous media

$$-\nabla_{\mathbf{x}} \cdot [\mathbf{A}^* \nabla_{\mathbf{x}} \mathbf{u}_0(\mathbf{x})] - \mathbf{\omega}^2 \mathbf{u}_0(\mathbf{x}) = \mathbf{0}, \quad \mathbf{x} \in \mathbb{R}^2$$
$$[\mathbf{u}_0]_{\Gamma} = \mathbf{0} \quad \text{and} \quad [\mathbf{A}_0^* \nabla \mathbf{u}_0 \cdot \mathbf{e}_1]_{\Gamma} = \mathbf{0} \quad \text{where} \quad \mathbf{A}_0^* = \begin{cases} \mathbf{a}_0 & \text{in } \mathbf{\Omega} \\ \mathbf{A}^* & \text{in } \mathbf{\Omega} \end{cases}$$

Reminder of the homogenization results

Transmission problem between an homogeneous and a periodic media

$$-\nabla \cdot \left[a(\frac{\mathbf{x}}{\varepsilon}) \nabla u_{\varepsilon}(\mathbf{x}) \right] - \omega^{2} u_{\varepsilon}(\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} = (x_{1}, x_{2}) \in \mathbb{R}^{2}$$
$$[u_{\varepsilon}]_{\Gamma} = 0 \quad \text{and} \quad \left[a \frac{\partial u_{\varepsilon}}{\partial x_{1}} \right]_{\Gamma} = 0$$

Error estimates

Under suitable assumptions on the coefficients

$$\|\boldsymbol{u}_{\boldsymbol{\varepsilon}}-\boldsymbol{u}_{0}\|_{L^{2}(\Omega)}=\mathcal{O}(\boldsymbol{\varepsilon})$$

$$\|\boldsymbol{u}_{\varepsilon} - (\boldsymbol{u}_{0} + \varepsilon \boldsymbol{u}_{1})\|_{\boldsymbol{H}^{1}(\Omega)} = \mathcal{O}(\sqrt{\varepsilon})$$

Sánchez-Palencia 1980, Bakhalov&Panasenko 1990, Moskow-Vogelius 1996, Allaire&Amar 1999 Birman-Suslina 2006, Zhikov-Pastukhova 2005, Griso 2004-2006

Transmission problem between two homogeneous media

$$-\nabla_{\mathbf{x}} \cdot [\mathbf{A}^* \, \nabla_{\mathbf{x}} \, \mathbf{u}_0(\mathbf{x})] - \boldsymbol{\omega}^2 \, \mathbf{u}_0(\mathbf{x}) = \mathbf{0}, \quad \mathbf{x} \in \mathbb{R}^2$$

$$[u_0]_{\Gamma} = 0$$
 and $[A_0^* \nabla u_0 \cdot \mathbf{e}_1]_{\Gamma} = 0$ where $A_0^* = \begin{cases} a_0 & \text{if } \Omega^* \\ A^* & \text{in } \Omega^* \end{cases}$



Periodic coefficient in one cell

 $a_0 = 1$ $\omega = 2 + 0.01i$

The source term in a gaussian localised near the interface.

We will describe latter the numerical method for the computation of the exact solution and the approximate solutions.

For $\varepsilon = 1$





Periodic coefficient in one cell



 $u_{\varepsilon} - u_0$

 $a_0 = 1$ $\omega = 2 + 0.01i$







Periodic coefficient in one cell







 $U_{\varepsilon} - U_0$





Periodic coefficient in one cell







 $U_{\varepsilon} - U_0$





Periodic coefficient in one cell

 $a_0 = 1$ $\omega = 2 + 0.01i$





 $U_{\varepsilon} - U_0$





Periodic coefficient in one cell







Objectives of this work

- ✓ This problem is well known and linked to the presence of boundary layers.
- The ansatz is adapted in infinite periodic media but not in presence of boundaries or interfaces.

For Dirichlet or Neumann boundary conditions



Babuska 1977, Bensoussan-Lions-Papanicolaou 79, Brizzi-Chalot 1978, Sánchez-Palencia 1980, Bakhalov&Panasenko 1990, Moskow-Vogelius 1996, Allaire&Amar 1999 Birman-Suslina 2006, Zhikov-Pastukhova 2005, Griso 2004-2006 Gérard-Varet - Masmoudi 2006-2007

For transmission problems (very few works)

Cakoni-Guzina-Moskow (to appear)

Objectives of this work

- ✓ This problem is well known and linked to the presence of boundary layers.
- The ansatz is adapted in infinite periodic media but not in presence of boundaries or interfaces.
- One cannot expect a simple asymptotic expansion that would be valid uniformly in the whole space.
 We use the matched asymptotic method which allows to postulate different ansatz for the expansion of the solution.

🔟 Van Dyke 1964, II'in 1992, Maz'ya-Nazarov-Plamanevskii 2012

- ✓ We want to construct higher order transmission conditions at the interfaces. The equation in the bulk has to be as simple as the classical homogenized one.
- ✓ The error analysis allows us to justify rigorously the approximate model.
 - **<u>Thin coatings :</u>** Engquist-Nedelec, Bendali-Lemrabet, Artola-Cessenat, Haddar-Joly, Caloz-Costabel-Dauge-Vial, Leichleter, Jai-Peron-Poignard



Effective boundary conditions for periodic coatings : Achdou-Pironneau, Abboud-Ammari, Sanchez-Palencia, Bendali-Poirier, Bonnet-Drissi, Valentin, Poignard, Delourme-Haddar-Joly, Claeys-Delourme

The steps of our approach

1. The asymptotic expansions of the solution

The formal steps of the matched asymptotic expansion Existence and uniqueness results

- 2. Construction of the approximate conditions for the asymptotic expansion
- 3. Stability and error estimates for the approximate problem
- 4. Numerical implementation and validation

Numerical results to motivate the rest of the talk



Periodic coefficient in one cell

 $a_0 = 1$ $\omega = 5 + 0.01i$





The steps of our approach

1. The asymptotic expansions of the solution

The formal steps of the matched asymptotic expansion Existence and uniqueness results

- 2. Construction of the approximate conditions for the asymptotic expansion
- 3. Stability and error estimates for the approximate problem
- 4. Numerical implementation and validation

The asymptotic expansions of the solution

We cannot expect a single asymptotic expansion far from the interface and in the neighbourhood of the interface.

We will distinguish different regions in which we postulate different ansatz.



√ *Two Far Field zones* : regions far from the interface

✓ One Near Field zone : region in the neighbourhood of the interface

The regions overlap and the different asymptotic expansions have to coincide in the transition zones (matching principle).

The asymptotic expansions of the solution

$$\begin{split} \Omega_{\varepsilon}^{-} &= \{(x_1, x_2), x_1 \leq -\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{-} &= \{(x_1, x_2), x_1 \leq -\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{-} &= \{(x_1, x_2), x_1 \leq -\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{-} &= \{(x_1, x_2), |x_1| \leq 2\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{-} &= \{(x_1, x_2), |x_1| \leq 2\delta(\varepsilon)\} \\ \hline & Ansatz \ in \ \Omega_{\varepsilon}^{-} \\ u_{\varepsilon}(x) &= \sum_{n \in \mathbb{N}} \varepsilon^n u_n^{-}(x) \\ \hline & u_{\varepsilon}(x) = \sum_{n \in \mathbb{N}} \varepsilon^n U_n \left(x_2, \frac{x_1}{\varepsilon}, \frac{x_2}{\varepsilon}\right) \\ \hline & u_{\varepsilon}(x) = \sum_{n \in \mathbb{N}} \varepsilon^n u_n^{+}(x, \frac{x}{\varepsilon}) \\ \hline & u_{\varepsilon}(x) = \sum_{n \in \mathbb{N}} \varepsilon^n u_n^{-}(x, y_1, y_2) \text{ is 1-periodic} \\ \hline & where \ u_n(x_2, y_1, y_2) \text{ is 1-periodic} \\ \hline & where \ u_n^{+}(x, y) \text$$

The matching conditions link the behaviour u_n^+ 's at Γ to the behaviour of U_n 's at $+\infty$.

the behaviour U_n^- 's at Γ to the behaviour of U_n 's at $-\infty$.

The asymptotic expansions of the solution

$$\begin{split} \Omega_{\varepsilon}^{-} &= \{(x_{1}, x_{2}), x_{1} \leq -\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{-} &= \{(x_{1}, x_{2}), x_{1} \leq -\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{0} &= \{(x_{1}, x_{2}), |x_{1}| \leq 2\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{0} &= \{(x_{1}, x_{2}), |x_{1}| \leq 2\delta(\varepsilon)\} \\ \hline & \Omega_{\varepsilon}^{0} &= \{(x_{1}, x_{2}), |x_{1}| \leq 2\delta(\varepsilon)\} \\ \hline & Ansatz \ in \ \Omega_{\varepsilon}^{-} \\ u_{\varepsilon}(x) &= \sum_{n \in \mathbb{N}} \varepsilon^{n} U_{n}\left(x_{2}, \frac{x_{1}}{\varepsilon}, \frac{x_{2}}{\varepsilon}\right) \\ & u_{\varepsilon}(x) &= \sum_{n \in \mathbb{N}} \varepsilon^{n} U_{n}\left(x_{2}, \frac{x_{1}}{\varepsilon}, \frac{x_{2}}{\varepsilon}\right) \\ & where \ U_{n}(x_{2}, y_{1}, y_{2}) \ is \ 1 \ periodic \\ with \ respect \ to \ y_{2} \ but \ not \ in \ y_{1} \end{split}$$

The different asymptotic expansions have to coincide in the overlapping zone.

The matching step relies on Taylor expansion of the far field terms u_n^{\pm} and the behaviour at $\pm \infty$ of the near field terms U_n .

Equations for the far fields

E

 $\Omega^-_{arepsilon}$

Ansatz:
$$u_{\varepsilon}(\mathbf{x}) = \sum_{n \in \mathbb{N}} \varepsilon^{n} u_{n}^{-}(\mathbf{x})$$

$$-a_{0} \triangle_{x} u_{n}^{-} - \omega^{2} u_{n}^{-} = \begin{cases} f & \text{if } n = 0\\ 0 & \text{if } n \ge 1 \end{cases}$$

To determine uniquely the far field, we need additional conditions : there will be provided by the matching conditions

Ansatz:
$$u_{\varepsilon}(\mathbf{x}) = \sum_{n \in \mathbb{N}} \varepsilon^n u_n^+ \left(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}\right)$$
 where $u_n^+(\mathbf{x}, \mathbf{y})$ is 1-periodic with respect to \mathbf{y} .

$$-\nabla_{\boldsymbol{x}}\cdot\left[\boldsymbol{A}^{*}\,\nabla_{\boldsymbol{x}}\,\boldsymbol{u}_{0}^{+}\right]-\boldsymbol{\omega}^{2}\,\boldsymbol{u}_{0}^{+}=\boldsymbol{0}$$

$$u_{1}^{+}(\mathbf{x},\mathbf{y}) \equiv \nabla_{x}u_{0}^{+}(\mathbf{x}) \cdot \begin{bmatrix} w_{1}(\mathbf{y}) \\ w_{2}(\mathbf{y}) \end{bmatrix} + \hat{u}_{1}^{+}(\mathbf{x})$$
$$u_{2}^{+}(\mathbf{x},\mathbf{y}) \equiv \nabla_{x} \cdot \begin{bmatrix} \theta_{11}(\mathbf{y}) & \theta_{12}(\mathbf{y}) \\ \theta_{21}(\mathbf{y}) & \theta_{22}(\mathbf{y}) \end{bmatrix} \nabla_{x}u_{0}^{+}(\mathbf{x}) + \nabla_{x}\hat{u}_{1}^{+}(\mathbf{x}) \cdot \begin{bmatrix} w_{1}(\mathbf{y}) \\ w_{2}(\mathbf{y}) \end{bmatrix} + \hat{u}_{2}^{+}(\mathbf{x})$$

The asymptotic expansion in the near field zone



By periodicity $U_n(x_2, \cdot; \cdot)$ can be studied in the infinite strip $\forall x_2$,





 $-\nabla_{y}\cdot(\boldsymbol{a}(\mathbf{y})\nabla_{y}\boldsymbol{U}_{0})=\mathbf{0}$

 $-\nabla_{\mathbf{y}} \cdot (\mathbf{a}(\mathbf{y}) \nabla_{\mathbf{y}} U_{1}) = \partial_{\mathbf{y}_{2}}(\mathbf{a}(\mathbf{y}) \partial_{\mathbf{x}_{2}} U_{0}) + \partial_{\mathbf{x}_{2}}(\mathbf{a}(\mathbf{y}) \partial_{\mathbf{y}_{2}} U_{0})$

 $-\nabla_{\mathbf{y}} \cdot (\mathbf{a}(\mathbf{y})\nabla_{\mathbf{y}}U_{2}) = \partial_{\mathbf{y}_{2}}(\mathbf{a}(\mathbf{y})\partial_{\mathbf{x}_{2}}U_{1}) + \partial_{\mathbf{x}_{2}}(\mathbf{a}(\mathbf{y})\partial_{\mathbf{y}_{2}}U_{1}) + \mathbf{a}(\mathbf{y})\partial_{\mathbf{x}_{2}}^{2}U_{0} - \boldsymbol{\omega}^{2}U_{0}$

The U_n are solutions of Laplace equations for (y_1, y_2) in the infinite strip $S = \mathbb{R} \times (0, 1)$, and in which x_2 plays a role of a parameter through the right hand side.

We impose that U_n does not increase exponentially at infinity but it may increase polynomially.

 V_{+}^{1} : functions locally H^{1} , periodic w.r.t. y_{2} , increasing at least polynomially at infinity

These equations determine by induction the U_n up to an element of the kernel of

$$L_0 = -\nabla_y(\boldsymbol{a}(\mathbf{y})\nabla_y \cdot)$$

for each value of x_2 .

The equations for the near field terms

$$L_0 = -\nabla_y(a(\mathbf{y})\nabla_y)$$

$$V_{\pm}^1 = \{ U \in \mathcal{H}_{\text{loc}}^1(S), U(\cdot, y_2 + 1) = U(\cdot, y_2), \sum_{a+\beta \leq 1} \int_B |\partial^a \partial^\beta U|^2 e^{-(\pm \gamma |y_1|)} d\mathbf{y} < +\infty \}$$

 V_{+}^{1}/V_{-}^{1} : functions exponentially increasing/decreasing at infinity

Theorem

In
$$V_{+}^{1}$$
, the kernel of L_{0} is of dimension 2 and more precisely

$$\operatorname{Ker}(L_{0}) = \{1, \mathcal{N}\}$$
where \mathcal{N} , called a profile function, is defined by

$$\mathcal{N}(\mathbf{y}) = \frac{y_{1}}{a_{0}} - \mathcal{N}_{\infty} + \mathcal{U}^{-}(\mathbf{y})$$

$$\mathcal{N}(\mathbf{y}) = \frac{y_{1} + w_{1}(\mathbf{y})}{A_{11}^{*}} + \mathcal{N}_{\infty} + \mathcal{U}^{+}(\mathbf{y})$$
and \mathcal{U}^{\pm} exponentially decreasing at $\pm \infty$

Tools for the proof : Floquet-Bloch Transformation + Kondratiev Theory

Mondratiev, Kozlov-Maz'ja-Rossmann, Kuchment, Nazarov

 $L_0 \, \mathbf{1} = \mathbf{0}$

If
$$a(y) = a_0$$
, $L_0 y_1 = 0$

If
$$a(\mathbf{y}) = a_{p}(\mathbf{y})$$
 , $L_{0}\left(y_{1} + w_{1}(\mathbf{y})
ight) = 0$

The equations for the near field terms $L_0 = -\nabla_y (a(\mathbf{y}) \nabla_y \cdot)$ $V_{\pm}^1 = \{ U \in H^1_{\text{loc}}(S), U(\cdot, y_2 + 1) = U(\cdot, y_2), \sum_{a+\beta \le 1} \int_B |\partial^a \partial^\beta U|^2 e^{-(\pm \gamma |y_1|)} d\mathbf{y} < +\infty \}$

 V_{+}^{1}/V_{-}^{1} : functions exponentially increasing/decreasing at infinity $(V_{+}^{1})'$: functions exponentially decreasing at infinity

Proposition

For all $g \in (V_+^1)'$, the solution \mathcal{U} in V_+^1

$$L_0 \mathcal{U} = g$$

have the following behaviour



Tools for the proof : Floquet-Bloch Transformation + Kondratiev Theory

The equations for the near field terms $L_0 = -\nabla_y(a(\mathbf{y})\nabla_y)$ $V_{\pm}^1 = \{U \in H_{\text{loc}}^1(S), U(\cdot, y_2 + 1) = U(\cdot, y_2), \sum_{a+\beta \leq 1} \int_B |\partial^a \partial^\beta U|^2 e^{-(\pm \gamma |y_1|)} d\mathbf{y} < +\infty\}$ V_{\pm}^1 / V_{-}^1 : functions exponentially increasing/decreasing at infinity

 $(V_{+}^{1})'$: functions exponentially decreasing at infinity

Existence and uniqueness result

For all $g \in (V_+^1)'$, $a, \beta \in \mathbb{C}$, it exists an unique solution solution \mathcal{U} in V_+^1 of

$$L_0 \, \mathcal{U} = g$$

 $< a^{\pm} >= a \quad ext{and} \quad < eta^{\pm} >= eta$

where



and \mathcal{U} depends continuously with the datas.

Definition :
$$< a^{\pm} > \equiv \frac{a^{+} + a^{-}}{2} < \beta^{\pm} > \equiv \frac{\beta^{+} + \beta^{-}}{2}$$



$$\bullet \quad -\nabla_y \cdot (\mathbf{a}(\mathbf{y}) \nabla_y U_0) = \mathbf{0}$$

$$U_0(x_2, y_1, y_2) = a_0(x_2) + \beta_0(x_2) \mathcal{N}(y_1, y_2)$$

$$\begin{array}{c} y_2 \\ y_2 \\ y_1 \end{array}$$

$$-\nabla_{y} \cdot (\mathbf{a}(\mathbf{y}) \nabla_{y} U_{1}) = \underbrace{\partial_{y_{2}} \mathbf{a}(\mathbf{y}) \partial_{x_{2}} U_{0}}_{\notin (\mathbf{v}_{+})'}$$

$$\underbrace{U_{1}(x_{2}, y_{\text{For}} v_{2})}_{\notin \text{For}} = \underbrace{a_{1}(x_{2})}_{y_{1}} + \underbrace{\beta_{1}(x_{2})}_{y_{2}} \underbrace{\mathcal{N}(y_{1}, y_{2})}_{x_{2}} + \underbrace{\mathcal{U}_{0}(x_{2})}_{y_{2}} \underbrace{\mathcal{N}(y_{1}, y_{2})}_{\text{and for } y_{1}} \underbrace{\mathcal{N}(y_{1}, y_{2})}_{y_{2}} + \underbrace{\mathcal{Z}_{1}(y_{1}, y_{2})}_{y_{2}} + \underbrace{\mathcal{Z}_{2}(y_{1}, y_{2})}_{y$$

where W_2 is the solution of the cell problem

$$-\nabla_{\mathbf{y}} \cdot (\mathbf{a}(\mathbf{y}) \nabla_{\mathbf{y}} \mathbf{w}_2) = \partial_{\mathbf{y}_2} \mathbf{a}(\mathbf{y}), \text{ in } \mathbf{Y}$$

•
$$Y = (0, 1)^2$$

 \mathcal{Z}_1 is a profile function, solution in the infinite strip of

$$-\nabla_{\mathbf{y}} \cdot (\mathbf{a}(\mathbf{y}) \nabla_{\mathbf{y}} \mathcal{Z}_{1}) = \partial_{\mathbf{y}_{2}} \mathbf{a}(\mathbf{y}) - \nabla_{\mathbf{y}} \cdot (\mathbf{a}(\mathbf{y}) \nabla_{\mathbf{y}} \mathbf{\chi} \mathbf{w}_{2})$$

$$\mathcal{Z}_{1}(\mathbf{y}) = -\beta_{Z} \frac{y_{1}}{a_{0}} - \alpha_{Z} + \mathcal{Z}_{1}^{-}(\mathbf{y})$$

$$\mathcal{Z}_{1}(\mathbf{y}) = \beta_{Z} \frac{y_{1} + w_{1}(\mathbf{y})}{A_{11}^{*}} + \alpha_{Z} + \mathcal{Z}_{1}^{+}(\mathbf{y})$$

$$\begin{array}{c} y_2 \\ 0 \\ y_1 \end{array} \right)$$

 $\bullet \quad -\nabla_{\mathbf{y}} \cdot (\mathbf{a}(\mathbf{y}) \nabla_{\mathbf{y}} U_2) = \partial_{\mathbf{y}_2} (\mathbf{a}(\mathbf{y}) \partial_{\mathbf{x}_2} U_1) + \partial_{\mathbf{x}_2} (\mathbf{a}(\mathbf{y}) \partial_{\mathbf{y}_2} U_1) + \mathbf{a}(\mathbf{y}) \partial_{\mathbf{x}_2}^2 U_0 - \omega^2 U_0$

$$\begin{aligned} U_{2}(x_{2}, y_{1}, y_{2}) &= a_{2}(x_{2}) + \beta_{2}(x_{2}) \mathcal{N} + a_{1}'(x_{2}) \left[\chi w_{2} + \mathcal{Z}_{1} \right] \\ &- \omega^{2} a_{0}(x_{2}) \left[-(1-\chi) \frac{y_{1}^{2}}{2a_{0}} - \chi \frac{y_{1}^{2}/2 + y_{1}w_{1} + \theta_{11}}{A_{11}^{*}} + \mathcal{Z}_{2}^{(1)} \right] \\ &+ \beta_{1}'(x_{2}) \left[\chi \left(\mathcal{N}_{\infty} w_{2} + \frac{1}{A_{11}^{*}} \left[2\theta_{21} + y_{1}w_{2} + 2A_{12}^{*}(y_{1}^{2}/2 + y_{1}w_{1} + \theta_{11}) \right] \right) + \mathcal{Z}_{2}^{(2)} \right] \\ &+ a_{0}''(x_{2}) \left[\chi \left(a_{Z}w_{2} + \theta_{22} + \frac{\beta_{Z}}{A_{11}^{*}} \left[2\theta_{21} + y_{1}w_{2} \right] + \frac{2A_{12}^{*}\beta_{Z} + A_{22}^{*}}{A_{11}^{*}} (y_{1}^{2}/2 + y_{1}w_{1} + \theta_{11}) \right] \right) \\ &+ (1-\chi)y_{1}^{2}/2 + \mathcal{Z}_{2}^{(3)} \right] \end{aligned}$$

solutions of cell problems

profile functions, solution of band problems



•
$$U_0(x_2, y_1, y_2) = \alpha_0(x_2) + \beta_0(x_2) \mathcal{N}(y_1, y_2)$$

- $U_1(x_2, y_1, y_2) = \alpha_1(x_2) + \beta_1(x_2) \mathcal{N}(y_1, y_2) + U_0'(x_2) [\chi(y_1) w_2(y_1, y_2) + \mathcal{Z}_1(y_1, y_2)]$
- $U_2(x_2, y_1, y_2) = a_2(x_2) + \beta_2(x_2) \mathcal{N} + a'_1(x_2) [\chi w_2 + \mathcal{Z}_1] + \dots$

To determine uniquely the near field, we need two additional conditions : Matching conditions

The missing information will be provided by the matching conditions that are obtained by expressing that the expansions have to coincide in the overlapping zone.



The matching conditions link the u_n^+ at Γ to the behaviour of U_n at $+\infty$.

the u_n^- at Γ to the behaviour of U_n at $-\infty$.

The matching step relies on Taylor expansion of the far field terms u_n^{\pm} and the behaviour at $\pm \infty$ of the near field terms U_n .

One gets transmission conditions for (u_n^-, u_n^+) by eliminating the U_n .

At order 0:

$$\Omega_{\varepsilon}^{-} \qquad \Omega_{\varepsilon}^{0} \qquad \Omega_{\varepsilon}^{+} \qquad \Omega_{\varepsilon}^{+} \qquad \Omega_{\varepsilon}^{+} \qquad U_{\varepsilon} = u_{0}^{-} + \mathcal{O}(\varepsilon) \qquad U_{\varepsilon} = u_{0}^{-} + \mathcal{O}(\varepsilon) \qquad U_{\varepsilon} = u_{0}^{-} + \mathcal{O}(\varepsilon) \qquad U_{\varepsilon} = a_{0}(x_{2}) + \beta_{0}(x_{2})\mathcal{N}(\frac{x_{1}}{\varepsilon}, \frac{x_{2}}{\varepsilon}) + \mathcal{O}(\varepsilon) \qquad U_{\varepsilon}^{-} = a_{0}(x_{2}) + \beta_{0}(x_{2})\left(-\mathcal{N}_{\infty} + \frac{x_{1}/\varepsilon}{a_{0}}\right) \qquad U_{\varepsilon}^{+} = a_{0}(x_{2}) + \beta_{0}(x_{2})\left(\mathcal{N}_{\infty} + \frac{x_{1}/\varepsilon + w_{1}(x/\varepsilon)}{A_{11}^{*}}\right) \qquad U_{\varepsilon}^{+} = a_{0}(x_{2}) + \beta_{0}(x_{2})\left(\mathcal{N}_{\infty} + \frac{x_{1}/\varepsilon + w_{1}(x/\varepsilon)}{A_{11}^{*}}\right) \qquad U_{\varepsilon}^{+} = u_{0}^{-} + u_{0}^{-}$$

Dirichlet conditions for the order 0

$$\left| u_0^- \right|_{\Gamma} = u_0^+ \right|_{\Gamma} \equiv a_0(x_2)$$

At order 1:

$$\begin{split} \Omega_{\varepsilon}^{-} & \Omega_{\varepsilon}^{0} \\ u_{\varepsilon}(\mathbf{x}) &= u_{0}^{-}(\mathbf{x}) + \varepsilon u_{1}^{-}(\mathbf{x}) + \mathcal{O}(\varepsilon^{2}) \\ u_{\varepsilon}(\mathbf{x}) &= u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2}) \\ u_{\varepsilon}(\mathbf{x}) &= u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2}) \\ u_{\varepsilon} &= a_{0}(x_{2}) + \varepsilon \left(a_{1}(x_{2}) + \beta_{1}(x_{2})\mathcal{N}(\frac{x_{1}}{\varepsilon}, \frac{x_{2}}{\varepsilon}) + a_{0}'(x_{2})[\chi(\frac{x_{1}}{\varepsilon})w_{2}(\frac{x_{1}}{\varepsilon}, \frac{x_{2}}{\varepsilon}) + \mathcal{Z}(\frac{x_{1}}{\varepsilon}, \frac{x_{2}}{\varepsilon})]\right) + \mathcal{O}(\varepsilon^{2}) \\ u_{\varepsilon}^{-}|_{\Gamma} &= a_{0}(x_{2}) + \varepsilon \left(a_{1}(x_{2}) + \beta_{1}(x_{2})\left[-\mathcal{N}_{\infty} + \frac{x_{1}/\varepsilon}{a_{0}}\right] + a_{0}'(x_{2})\left[-a_{Z} - \beta_{Z}\frac{x_{1}/\varepsilon}{a_{0}}\right]\right) \end{split}$$

At order 1:

$$\Omega_{\varepsilon}^{-}$$

$$\Omega_{\varepsilon}^{0}$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{-}(\mathbf{x}) + \varepsilon u_{1}^{-}(\mathbf{x}) + \mathcal{O}(\varepsilon^{2})$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2})$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2})$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2})$$

$$x_1 \frac{\partial u_0^-}{\partial x_1}\Big|_{\Gamma} + \varepsilon u_1^-\Big|_{\Gamma} = x_1 \left(\frac{\beta_1(x_2)}{a_0} - \frac{\alpha_0'(x_2)\beta_Z}{a_0}\right) + \varepsilon \left(\alpha_1(x_2) - \beta_1(x_2)\mathcal{N}_\infty - \alpha_0'(x_2)\alpha_Z\right)$$

$$\begin{aligned} u_0^+ \Big|_{\Gamma} + x_1 \frac{\partial u_0^+}{\partial x_1} \Big|_{\Gamma} + \varepsilon \left(\frac{\partial u_0^+}{\partial x_1} w_1 + \frac{\partial u_0^+}{\partial x_2} w_2 + \hat{u}_1^+ \Big|_{\Gamma} \right) \\ &= a_0(x_2) + \varepsilon \left(a_1(x_2) + \beta_1(x_2) \left[\mathcal{N}_\infty + \frac{x_1/\varepsilon + w_1}{A_{11}^*} \right] + a_0'(x_2) \left[w_2 + a_Z + \beta_Z \frac{x_1/\varepsilon + w_1}{A_{11}^*} \right] \right) \end{aligned}$$

At order 1:

$$\Omega_{\varepsilon}^{-}$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{-}(\mathbf{x}) + \varepsilon u_{1}^{-}(\mathbf{x}) + \mathcal{O}(\varepsilon^{2})$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2})$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2})$$

$$u_{\varepsilon}(\mathbf{x}) = u_{0}^{+}(\mathbf{x}) + \varepsilon u_{1}^{+}(\mathbf{x}, \frac{\mathbf{x}}{\varepsilon}) + \mathcal{O}(\varepsilon^{2})$$

Neumann conditions for the order 0

$$a_0 \frac{\partial u_0^-}{\partial x_1}\Big|_{\Gamma} = A^* \nabla u_0^+ \cdot \mathbf{e}_1$$

Dirichlet conditions for the order 1

$$\hat{u}_{1}^{+}\big|_{\Gamma} - u_{1}^{-}\big|_{\Gamma} = 2\mathcal{N}_{\infty} \frac{a_{0}\partial_{x_{1}}u_{0}^{-}|_{\Gamma} + A^{*}\nabla u_{0}^{+} \cdot \mathbf{e}_{1}}{2} + (2a_{Z} - \mathcal{N}_{\infty})\partial_{x_{2}}u_{0}\big|_{\Gamma}$$

The matching conditions at order 2 give

Neumann conditions for the order 1

$$A^* \nabla \hat{u}_1^+ \cdot \mathbf{e}_1 \big|_{\Gamma} - a_0 \frac{\partial u_1^-}{\partial x_1} \big|_{\Gamma} = \left(\gamma_1 \partial_{x_1 x_2}^2 u_0^- \big|_{\Gamma} + \left(\gamma_2 \partial_{x_2}^2 u_0^- \big|_{\Gamma} + \left(\gamma_3 \omega^2 u_0^- \big|_{\Gamma} \right) \right) \right)$$

. . .

. . .

where Y_1 , Y_2 and Y_3 depend on the profile functions.

Dirichlet conditions for the order 2

The first far field problems

$$-a_0 \triangle u_0^- - \omega^2 u_0^- = f, \quad \text{in } \Omega^-$$
$$-\nabla \cdot \left[A^* \nabla u_0^+\right] - \omega^2 u_0^+ = 0, \quad \text{in } \Omega^+$$
$$[u_0]_{\Gamma} = 0 \quad \text{and} \qquad [A_0^* \nabla u_0 \cdot \mathbf{e}_1]_{\Gamma} = 0$$

with $A_0^* = \begin{cases} a_0 & ext{in } \Omega^- \\ A^* & ext{in } \Omega^+ \end{cases}$

$$-a_{0} \triangle u_{1}^{-} - \omega^{2} u_{1}^{-} = 0, \quad \text{in } \Omega^{-}$$
$$-\nabla_{x} \cdot \left[A^{*} \nabla_{x} \hat{u}_{1}^{+}\right] - \omega^{2} \hat{u}_{1}^{+} = 0, \quad \text{in } \Omega^{+}$$
$$[u_{1}]_{\Gamma} = C_{1}^{(1)} < A_{0}^{*} \nabla u_{0} \cdot \mathbf{e}_{1} >_{\Gamma} + C_{2}^{(1)} < \partial_{x_{2}} u_{0} >_{\Gamma}$$
$$\left[A_{0}^{*} \nabla \hat{u}_{1}^{+} \cdot \mathbf{e}_{1}\right]_{\Gamma} = C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla u_{0} \cdot \mathbf{e}_{1}) >_{\Gamma} + C_{2}^{(2)} < \partial_{x_{2}}^{2} u_{0} >_{\Gamma} + C_{3}^{(2)} \omega^{2} < u_{0} >_{\Gamma}$$

with
$$\langle A_0^* \nabla u_0 \cdot \mathbf{e}_1 \rangle_{\Gamma} = \frac{A_0^* \nabla u_0^+ \cdot \mathbf{e}_1 |_{\Gamma} + a_0 \partial u_0^- |_{\Gamma}}{2}$$

 $\langle \partial_{x_2} u_0 \rangle_{\Gamma} = \frac{\partial_{x_2} u_0^+ |_{\Gamma} + \partial_{x_2} u_0^- |_{\Gamma}}{2} \dots$

where all the constants are defined thanks to cell solutions and profile functions.

The first far field problems

$$-a_0 \triangle u_0^- - \omega^2 u_0^- = f, \quad \text{in } \Omega^-$$
$$-\nabla \cdot \left[A^* \nabla u_0^+\right] - \omega^2 u_0^+ = 0, \quad \text{in } \Omega^+$$
$$[u_0]_{\Gamma} = 0 \quad \text{and} \qquad [A_0^* \nabla u_0 \cdot \mathbf{e}_1]_{\Gamma} = 0$$

with $A_0^* = \begin{cases} a_0 & \text{in } \Omega^- \\ A^* & \text{in } \Omega^+ \end{cases}$

$$-a_0 \triangle u_1^- - \omega^2 u_1^- = 0, \quad \text{in } \Omega^-$$
$$-\nabla_x \cdot \left[A^* \nabla_x \hat{u}_1^+\right] - \omega^2 \hat{u}_1^+ = 0, \quad \text{in } \Omega^+$$
$$[u_1]_{\Gamma} = C_1^{(1)} < A_0^* \nabla u_0 \cdot \mathbf{e}_1 >_{\Gamma} + C_2^{(1)} < \partial_{x_2} u_0 >_{\Gamma}$$
$$\left[A_0^* \nabla \hat{u}_1^+ \cdot \mathbf{e}_1\right]_{\Gamma} = C_1^{(2)} < \partial_{x_2} (A_0^* \nabla u_0 \cdot \mathbf{e}_1) >_{\Gamma} + C_2^{(2)} < \partial_{x_2}^2 u_0 >_{\Gamma} + C_3^{(2)} \omega^2 < u_0 >_{\Gamma}$$

The near fields U_0 and U_1 can then be determined thanks to the far fields.

The steps of our approach

1. The asymptotic expansions of the solution

The formal steps of the matched asymptotic expansion Existence and uniqueness results Error estimates

- 2. Construction of the approximate conditions for the asymptotic expansion
- 3. Stability and error estimate for the approximate problem
- 4. Numerical implementation and validation

The approximate problem

A natural candidate to provide a better approximation of the problem is

$$u_{\varepsilon,1}(\mathbf{x}) = \begin{cases} u_0^-(\mathbf{x}) + \varepsilon u_1^-(\mathbf{x}) & \mathbf{x} \in \Omega^- \\ u_0^+(\mathbf{x}) + \varepsilon \left(\nabla u_0(\mathbf{x}) \cdot \begin{bmatrix} w_1(\mathbf{x}/\varepsilon) \\ w_2(\mathbf{x}/\varepsilon) \end{bmatrix} + \hat{u}_1^+(\mathbf{x}) \end{pmatrix} & \mathbf{x} \in \Omega^+ \end{cases}$$

Let us introduce

$$\tilde{u}_{\varepsilon,1}(\mathbf{x}) = \begin{cases} u_0^-(\mathbf{x}) + \varepsilon u_1^-(\mathbf{x}) & \mathbf{x} \in \Omega^- \\ u_0^+(\mathbf{x}) + \varepsilon \hat{u}_1^+(\mathbf{x}) & \mathbf{x} \in \Omega^+ \end{cases}$$

$$\begin{split} -\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{u}_{\varepsilon,1}] - \omega^{2} \tilde{u}_{\varepsilon,1} &= f, \quad \text{in } \Omega^{+} \cup \Omega^{-} \\ [\tilde{u}_{\varepsilon,1}]_{\Gamma} &= \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{u}_{\varepsilon,1} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{2}} \tilde{u}_{\varepsilon,1} >_{\Gamma} + \mathcal{O}(\varepsilon^{2}) \\ [A_{0}^{*} \nabla \tilde{u}_{\varepsilon,1} \cdot \mathbf{e}_{1}]_{\Gamma} &= \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{u}_{\varepsilon,1} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{u}_{\varepsilon,1} >_{\Gamma} \\ &+ \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{u}_{\varepsilon,1} >_{\Gamma} + \mathcal{O}(\varepsilon^{2}) \end{split}$$

with $A_0^* = egin{cases} a_0 & ext{in } \Omega^- \ A^* & ext{in } \Omega^+ \end{cases}$

$$\begin{split} & -\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{v}_{\varepsilon}] - \omega^{2} \tilde{v}_{\varepsilon} = f \quad \text{in } \Omega^{-} \cup \Omega^{+} \\ & [\tilde{v}_{\varepsilon}]_{\Gamma} = \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{2}} \tilde{v}_{\varepsilon} >_{\Gamma} \\ & [A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}]_{\Gamma} = \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{v}_{\varepsilon} >_{\Gamma} + \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{v}_{\varepsilon} >_{\Gamma} \\ & \text{with } A_{0}^{*} = \begin{cases} a_{0} & \text{in } \Omega^{-} \\ A^{*} & \text{in } \Omega^{+} \end{cases} \end{split}$$

✓ The volumic equation is as simple as the original homogenized problem.



If the problem depends simply on ε without introducing a microscopic scale.

$$\begin{aligned} -\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{v}_{\varepsilon}] - \omega^{2} \tilde{v}_{\varepsilon} = f & \text{in } \Omega^{-} \cup \Omega^{+} \\ [\tilde{v}_{\varepsilon}]_{\Gamma} = \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{\varepsilon}} \tilde{v}_{\varepsilon} >_{\Gamma} \\ [A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}]_{\Gamma} = \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{v}_{\varepsilon} >_{\Gamma} + \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{v}_{\varepsilon} >_{\Gamma} \end{aligned}$$
with $A_{0}^{*} = \begin{cases} a_{0} & \text{in } \Omega^{-} \\ A^{*} & \text{in } \Omega^{+} \end{cases}$
where $[\tilde{v}_{\varepsilon}]_{\Gamma} = \tilde{v}_{\varepsilon}|_{\Gamma^{+}} - \tilde{v}_{\varepsilon}|_{\Gamma^{-}} \neq 0$
 $< \tilde{v}_{\varepsilon} >_{\Gamma^{-}} \neq 0$
 $< \tilde{v}_{\varepsilon} >_{\Gamma^{-}} = \frac{\tilde{v}_{\varepsilon}|_{\Gamma^{+}} + \tilde{v}_{\varepsilon}|_{\Gamma^{-}}}{2}$
 $< A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}|_{\Gamma} = A^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}|_{\Gamma^{+}} + a_{0} \partial_{x_{1}} \tilde{v}_{\varepsilon}|_{\Gamma^{-}} \neq 0$

Differential operators of order 2 on the interface.

$$\begin{aligned} -\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{v}_{\varepsilon}] - \omega^{2} \tilde{v}_{\varepsilon} &= f \quad \text{ in } \Omega^{-} \cup \Omega^{+} \\ [\tilde{v}_{\varepsilon}]_{\Gamma} &= \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{2}} \tilde{v}_{\varepsilon} >_{\Gamma} \\ [A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}]_{\Gamma} &= \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{v}_{\varepsilon} >_{\Gamma} + \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{v}_{\varepsilon} >_{\Gamma} \end{aligned}$$
with $A_{0}^{*} = \begin{cases} a_{0} & \text{ in } \Omega^{-} \\ A^{*} & \text{ in } \Omega^{+} \end{cases}$

✓ This problem is not necessarily well posed.

Remedy : write the transmission conditions in two separated boundaries on both sides of the interface.



$$-\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{v}_{\varepsilon}] - \omega^{2} \tilde{v}_{\varepsilon} = f \quad \text{in } \Omega^{-} \cup \Omega^{+}$$

$$[\tilde{v}_{\varepsilon}]_{\Gamma} = \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{2}} \tilde{v}_{\varepsilon} >_{\Gamma}$$

$$[A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}]_{\Gamma} = \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{v}_{\varepsilon} >_{\Gamma} + \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{v}_{\varepsilon} >_{\Gamma}$$
with $A_{0}^{*} = \begin{cases} a_{0} & \text{in } \Omega^{-} \\ A^{*} & \text{in } \Omega^{+} \end{cases}$

 All the constants appearing in the transmission conditions are determined via the solutions of cell problems

•
$$Y = (0, 1)^2$$

and solutions of Laplace equation in the band



$$\begin{aligned} -\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{v}_{\varepsilon}] - \omega^{2} \tilde{v}_{\varepsilon} &= f \quad \text{in } \Omega^{-} \cup \Omega^{+} \\ [\tilde{v}_{\varepsilon}]_{\Gamma} &= \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{2}} \tilde{v}_{\varepsilon} >_{\Gamma} \\ [A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}]_{\Gamma} &= \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{v}_{\varepsilon} >_{\Gamma} + \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{v}_{\varepsilon} >_{\Gamma} \end{aligned}$$
with $A_{0}^{*} = \begin{cases} a_{0} & \text{in } \Omega^{-} \\ A^{*} & \text{in } \Omega^{+} \end{cases}$

We expect that

$$\mathbf{v}_{\varepsilon}(\mathbf{x}) = \begin{cases} \tilde{\mathbf{v}}_{\varepsilon}(\mathbf{x}) & \mathbf{x} \in \ \Omega^{-} \\ \tilde{\mathbf{v}}_{\varepsilon}(\mathbf{x}) + \varepsilon \nabla \tilde{\mathbf{v}}_{\varepsilon}(\mathbf{x}) \cdot \begin{bmatrix} \mathbf{w}_{1}(\mathbf{x}/\varepsilon) \\ \mathbf{w}_{2}(\mathbf{x}/\varepsilon) \end{bmatrix} & \mathbf{x} \in \ \Omega^{+} \\ \mathbf{w}_{2}(\mathbf{x}/\varepsilon) \end{bmatrix}$$

is a **better approximation** of the original solution u_{ε} .

Error estimates

For any open set $\mathcal{O} \subset \Omega^- \cup \Omega^+$ $\|u_{\varepsilon} - v_{\varepsilon}\|_{H^1(\mathcal{O})} \leq C\varepsilon$ $\|u_{\varepsilon} - v_{\varepsilon}\|_{L^2(\mathcal{O})} \leq C\varepsilon^2$

$$-\nabla_{x} \cdot [A_{0}^{*} \nabla_{x} \tilde{v}_{\varepsilon}] - \omega^{2} \tilde{v}_{\varepsilon} = f \quad \text{in } \Omega^{-} \cup \Omega^{+}$$
$$[\tilde{v}_{\varepsilon}]_{\Gamma} = \varepsilon C_{1}^{(1)} < A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1} >_{\Gamma} + \varepsilon C_{2}^{(1)} < \partial_{x_{2}} \tilde{v}_{\varepsilon} >_{\Gamma}$$
$$[A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}]_{\Gamma} = \varepsilon C_{1}^{(2)} < \partial_{x_{2}} (A_{0}^{*} \nabla \tilde{v}_{\varepsilon} \cdot \mathbf{e}_{1}) >_{\Gamma} + \varepsilon C_{2}^{(2)} < \partial_{x_{2}}^{2} \tilde{v}_{\varepsilon} >_{\Gamma} + \varepsilon C_{3}^{(2)} \omega^{2} < \tilde{v}_{\varepsilon} >_{\Gamma}$$

with
$$A_0^* = \begin{cases} a_0 & \text{in } \Omega \\ A^* & \text{in } \Omega^+ \end{cases}$$

We expect that

$$\boldsymbol{v}_{\varepsilon}(\mathbf{x}) = \begin{cases} \tilde{\boldsymbol{v}}_{\varepsilon}(\mathbf{x}) \\ \tilde{\boldsymbol{v}}_{\varepsilon}(\mathbf{x}) + \varepsilon \nabla \tilde{\boldsymbol{v}}_{\varepsilon}(\mathbf{x}) \cdot \begin{bmatrix} \boldsymbol{w}_{1}(\mathbf{x}/\varepsilon) \\ \boldsymbol{w}_{2}(\mathbf{x}/\varepsilon) \end{bmatrix} + \varepsilon^{2} \nabla_{\boldsymbol{x}} \cdot \begin{bmatrix} \boldsymbol{\theta}_{11}(\mathbf{y}) & \boldsymbol{\theta}_{12}(\mathbf{y}) \\ \boldsymbol{\theta}_{21}(\mathbf{y}) & \boldsymbol{\theta}_{22}(\mathbf{y}) \end{bmatrix} \nabla_{\boldsymbol{x}} \tilde{\boldsymbol{v}}_{\varepsilon}(\mathbf{x}) \quad \mathbf{x} \in \Omega^{+}$$

is a **better approximation** of the original solution u_{ε} .

Error estimates

For any open set $\mathcal{O} \subset \Omega^- \cup \Omega^+$

$$\|u_{\varepsilon} - \tilde{v}_{\varepsilon}\|_{H^1(\mathcal{O})} \leq C \varepsilon^{3/2}$$

If we perform the asymptotic expansion at order 3, we could show

 $\|u_{\varepsilon} - \tilde{v}_{\varepsilon}\|_{H^1(\mathcal{O})} \leq C\varepsilon^2$

The steps of our approach

1. The asymptotic expansions of the solution

The formal steps of the matched asymptotic expansion Existence and uniqueness results Error estimates

- 2. Construction of the approximate conditions for the asymptotic expansion
- 3. Stability and error analysis for the approximate problem
- 4. Numerical implementation and validation



Numerical method for the approximate solution

✓ Resolution of the cell problems, computation of w_i and θ_{ij} , for $i, j \in \{1, 2\}$

• $Y = (0, 1)^2$

✓ Resolution of the band problems, computation of profile functions



Numerical method for the approximate solution

✓ Resolution of the cell problems, computation of w_i and θ_{ij} , for $i, j \in \{1, 2\}$

 $Y = (0, 1)^2$

✓ Resolution of the band problems, computation of profile functions



✓ Computation of all the constants

✓ Solve the approximate problem



 $a_0 = 1$ $\omega = 2 + 0.01i$

The source term in a gaussian localised near the interface.

Periodic coefficient in one cell

For $\varepsilon = 1$





 $a_0 = 1$ $\omega = 2 + 0.01i$

The source term in a gaussian localised near the interface.

Periodic coefficient in one cell



-4

-2

0

 $u_{\varepsilon} - u_0$





For $\varepsilon = 1$



 $u_{\varepsilon} - u_0$





For $\varepsilon = 0.5$



$$U_{\varepsilon}-\widetilde{V}_{\varepsilon}$$

-2

-3

 $u_{\varepsilon} - \left(u_{0}(\mathbf{x}) + \varepsilon \nabla_{x} u_{0}(\mathbf{x}) \cdot \left[\begin{array}{c} W_{1}(\mathbf{x}/\varepsilon) \\ W_{2}(\mathbf{x}/\varepsilon) \end{array} \right] \chi_{\Omega^{+}} \right)$ $u_{\varepsilon} - u_0$ Difference entre solutions exacte et homogeneisee, delta = 0.25 entre solutions exacte et homogeneisee+correcteur ordre 2, delta = 0.25 with classical transmission condition -4 -2 For $\varepsilon = 0.25$ Difference entre solutions exactes et homogeneisee, delta = 0.25 Difference entre solutions exactes et homogeneisee+correcteur ordre 2, delta = 0.25



$$V_{\mathcal{E}}$$



$$v_{\varepsilon}(\mathbf{x}) = \begin{cases} \tilde{v}_{\varepsilon}(\mathbf{x}) & \mathbf{x} \in \ \Omega^{-} \\ \tilde{v}_{\varepsilon}(\mathbf{x}) + \varepsilon \nabla \tilde{v}_{\varepsilon}(\mathbf{x}) \cdot \begin{bmatrix} w_{1}(\mathbf{x}/\varepsilon) \\ w_{2}(\mathbf{x}/\varepsilon) \end{bmatrix} + \varepsilon^{2} \nabla_{x} \cdot \begin{bmatrix} \theta_{11}(\mathbf{y}) & \theta_{12}(\mathbf{y}) \\ \theta_{21}(\mathbf{y}) & \theta_{22}(\mathbf{y}) \end{bmatrix} \nabla_{x} \tilde{v}_{\varepsilon}(\mathbf{x}) & \mathbf{x} \in \ \Omega^{+} \end{cases}$$

Ongoing works

✓ Higher order approximate problems

✓ Extension of the method to the following situations ?

Direct extensions



Extensions raising challenging questions



Gérard-Varet - Masmoudi 2006-2007

- ✓ Extension of the case without dissipation (the transmission problem is not well-posed. What radiation condition in infinite periodic media?)
- ✓ Extension of the method to 3D and Maxwell equations

Ongoing works

Why have we spent so much effort for so little?

Some high contrast materials behave as effective negative materials at some ranges of frequencies.

For frequencies for which the contrasts of permittivity or/and of permeability is/ are equal to -1, the transmission problem at order 0 can be *ill-posed*. Nguyen's Talk

We think that higher order transmission condition will settle the problem.



Ideas for the proof of the error estimates :

1. Error estimates between the exact solution and the matched asymptotic expansion



We use the stability of the original problem.

2. Error estimates between the matched asymptotic expansion and the approximate solution

We use the stability of the higher order transmission problem.