# On a Multi-Physics Coupling Mechanism. 

# The 3rd Najman Conference on Spectral Problems for Operators and Matrices 

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## The Shape of Evolutionary Equations.

General Form of Evolutionary Problems:

$$
\partial_{0} V+A U=f \text { on } \mathbb{R}, V=\mathscr{M} U .
$$

## Evolutionary Equation:

$$
\left(\partial_{0} \mathscr{M}+A\right) U=f .
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Solution Theory: Does the operator

$$
\left(\partial_{0} /(I+A)^{-1}\right.
$$

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## Time Derivative

## The Time Derivative as a Normal Operator

Exponential weight function $t \mapsto \exp (-\rho t), \rho \in \mathbb{R}$, generates a weighted $L^{2}$-space $H_{\rho, 0}(\mathbb{R}, \mathbb{C})$ by completion of the space $\dot{C}_{\infty}(\mathbb{R}, \mathbb{C})$ of smooth complex-valued functions with compact support w.r.t.
$\langle\cdot \mid \cdot\rangle_{\rho, 0}$ (norm: $|\cdot|_{\rho, 0}$ )

$$
(\varphi, \psi) \mapsto \int_{\mathbb{R}} \overline{\varphi(t)} \psi(t) \exp (-2 \rho t) d t
$$

Time-differentiation $\partial_{0}$ as a closed operator in $H_{\rho, 0}(\mathbb{R}, \mathbb{C})$ induced by

$$
\begin{aligned}
\stackrel{\circ}{C}_{\infty}(\mathbb{R}, \mathbb{C}) \subseteq H_{\rho, 0}(\mathbb{R}, \mathbb{C}) & \rightarrow H_{\rho, 0}(\mathbb{R}, \mathbb{C}), \\
\varphi & \mapsto \varphi^{\prime}
\end{aligned}
$$

## The Time Derivative as a Normal Operator

Time-differentiation $\partial_{0}$ is a normal operator in $H_{\rho, 0}(\mathbb{R}, \mathbb{C})$

$$
\partial_{0}=\mathfrak{R e} \partial_{0}+\mathrm{i} \Im \mathfrak{I m} \partial_{0}=\overline{\frac{1}{2}\left(\partial_{0}+\partial_{0}^{*}\right)}+\overline{\mathrm{i}} \frac{1}{2 \mathrm{i}}\left(\partial_{0}-\partial_{0}^{*}\right)
$$

with $\mathfrak{R e} \partial_{0}, \mathfrak{I m} \partial_{0}$ self-adjoint operators with commuting resolvents:

$$
\mathfrak{R e} \partial_{0}=\rho .
$$

For $\rho \in \mathbb{R} \backslash\{0\}$ : continuous invertibility of $\partial_{0}$, i.e. $0 \in \rho\left(\partial_{0}\right)$
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$$
\sigma\left(\partial_{0}\right)=\mathrm{i} \mathbb{R}+\rho \text { (spectrum) }
$$

## The Time Derivative as a Normal Operator

Fourier-Laplace transform: unitary extension of

$$
\begin{aligned}
\stackrel{\circ}{C}_{\infty}(\mathbb{R}, \mathbb{C}) \subseteq H_{\rho, 0}(\mathbb{R}, \mathbb{C}) & \rightarrow H_{0,0}(\mathbb{R}, \mathbb{C})=L^{2}(\mathbb{R}, \mathbb{C}) \\
\varphi & \mapsto \mathscr{L}_{\rho} \varphi
\end{aligned}
$$

with $\mathscr{L}_{\rho} \varphi(x)=\frac{1}{\sqrt{2 \pi}} \int_{\mathbb{R}} \exp (-\mathrm{i} x t) \exp (-\rho t) \varphi(t) d t, x \in \mathbb{R}$.
is spectral representation for $\mathfrak{I m} \partial_{0}$ :

$$
\mathfrak{I m} \partial_{0}=\mathscr{L}_{\rho}^{-1} \mathbf{m}_{0} \mathscr{L}_{\rho}, \quad \partial_{0}=\mathscr{L}_{\rho}^{-1}\left(\mathrm{i} \mathbf{m}_{0}+\rho\right) \mathscr{L}_{\rho}
$$

Here $\mathbf{m}_{0}$ is the selfadjoint multiplication-by-argument operator in $L^{2}(\mathbb{R}, \mathbb{C})$ :

$$
\left(\mathbf{m}_{0} \varphi\right)(x)=x \varphi(x)
$$

for $x \in \mathbb{R}$ and $\varphi \in \dot{C}_{\infty}(\mathbb{R}, \mathbb{C})$.

## The Time Derivative as a Normal Operator

The canonical extension of $\partial_{0}$ to the $X$-valued case, $X$ a Hilbert space, inherits the normality:
$\partial_{0}$ is still a normal operator in $H_{\rho, 0}(\mathbb{R}, X)$

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we still get


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we still get

$$
\partial_{0}=\mathscr{L}_{\rho}^{-1}\left(\mathrm{i} \mathrm{~m}_{0}+\rho\right) \mathscr{L}_{\rho}
$$

## Material Law Operators as Functions of the Time Derivative

- We also have that

$$
\partial_{0}^{-1}=\mathscr{L}_{\rho}^{-1} \frac{1}{\mathrm{im}_{0}+\rho} \mathscr{L}_{\rho}
$$

and so

$$
\sum_{k=0}^{N} M_{k} \partial_{0}^{-k}=\mathscr{L}_{\rho}^{-1} \sum_{k=0}^{N} M_{k} \frac{1}{\left(\mathrm{i} \mathbf{m}_{0}+\rho\right)^{k}} \mathscr{L}_{\rho}
$$

with continuous linear operators $M_{k}$ on $X$ as coefficients, $k=0, \ldots, N$.

- Note that for $\rho \in] 0, \infty[$

for all $\varphi \in \dot{C}_{\infty}(\mathbb{R})$ and $x \in \mathbb{R}$.


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- Note that for $\rho \in] 0, \infty[$

$$
\left\|\partial_{0}^{-1}\right\|=\frac{1}{\rho} \text { and }\left(\partial_{0}^{-1} \varphi\right)(x)=\int_{-\infty}^{x} \varphi(t) d t
$$

for all $\varphi \in \stackrel{\circ}{C}_{\infty}(\mathbb{R})$ and $x \in \mathbb{R}$.

Time Derivative

## Material Law Operators as Functions of the Time Derivative

Material Law Operator:

$$
\mathscr{M}=M\left(\partial_{0}^{-1}\right) .
$$

It is
where

for $\phi \in \stackrel{\circ}{C}_{\infty}(\mathbb{R}, X)$.
Here $(M(z))_{z \in B_{\sim}(r, r)}$ is a uniformly bounded, holomorphic family of
linear operators in $H$ with $r \geq \frac{1}{2 \rho}>0$. The operator $M\left(\partial_{0}^{-1}\right)$ will
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where $\quad M\left(\frac{1}{i \mathrm{~m}_{0}+\rho}\right) \Phi:=\left(\omega \mapsto M\left(\frac{1}{\mathrm{i} \omega+\rho}\right) \Phi(\omega)\right)$
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## Basic Solution Theory

## Basic Solution Theory $H_{\rho, 0}(\mathbb{R}, H)$

Evolutionary Problem:

$$
\overline{\left(\partial_{0} M\left(\partial_{0}^{-1}\right)+A\right)} U=F
$$

When is $\left(\partial_{0} M\left(\partial_{0}^{-1}\right)+A\right)$ (and its adjoint) strictly positive definite in $H_{\rho, 0}(\mathbb{R}, H)$ (for all sufficiently large $\left.\rho \in\right] 0, \infty[)$ ?

## Assumptions (E):

- A skew-selfadjoint in $H$ (lifted to $H_{\rho, 0}(\mathbb{R}, H)$ ),
- $M(z)=M_{0}+z\left(M_{1}+M^{(2)}(z)\right), M^{(2)}$ a causal material law
function (values in $L(H, H)$ ), e.g. analytic at 0 ,
- $\limsup \operatorname{sim}\left\|M^{(2)}(\mathrm{i} \cdot+\rho)\right\|=0$,
- $M_{0} \geq 0$ selfadjoint, strictly positive definite on its range,
- $\Re_{e} M_{1}$ strictly positive definite on the null space of $M_{0}$.


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## Basic Solution Theory

## The Basic Solution Theorem

## Theorem

Let $M$ and $A$ satisfy Assumptions (E). Then we have for all sufficiently large $\rho \in] 0, \infty\left[\right.$ that for every $f \in H_{\rho, 0}(\mathbb{R}, H)$ there is a unique solution $U \in H_{\rho, 0}(\mathbb{R}, H)$ of the problem

$$
\overline{\left(\partial_{0} M\left(\partial_{0}^{-1}\right)+A\right)} U=f .
$$

The solution operator $\left(\overline{\partial_{0} M\left(\partial_{0}^{-1}\right)+A}\right)^{-1}$ is continuous and causal on $H_{\rho, 0}(\mathbb{R}, H)$.

## Causal? For every $a \in \mathbb{R}$ we have:

If $F \in H_{\rho, 0}(\mathbb{R}, H)$ vanishes on the time interval $\left.]-\infty, a\right]$, then so


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Causal? For every $a \in \mathbb{R}$ we have:
If $F \in H_{\rho, 0}(\mathbb{R}, H)$ vanishes on the time interval $\left.]-\infty, a\right]$, then so does $\left(\overline{\partial_{0} M\left(\partial_{0}^{-1}\right)+A}\right)^{-1} F$.

## A Comfortable Problem Class

## Some Applications to a Particular Class of Problems

The structure of $A$ as a block operator matrix is frequently of the form

$$
A=\left(\begin{array}{cc}
0 & -G^{*}  \tag{1}\\
G & 0
\end{array}\right)
$$

with $G: D(G) \subseteq H_{0} \rightarrow H_{1}$ a closed, densely defined linear operator between Hilbert spaces $H_{0}$ and $H_{1}$, and the material laws are often given simply as

$$
M\left(\partial_{0}^{-1}\right)=M_{0}+\partial_{0}^{-1} M_{1},
$$

where $M_{0}$ is self-adjoint and strictly positive definite in $H:=H_{0} \oplus H_{1}$. The term $M^{(2)}$ can be treated as a perturbation.

## Some Applications to a Particular Class of Problems

Maxwell's equations, acoustics equations, elasticity equations etc. are of this specific form if memory effects are not considered:

$$
\partial_{0} M_{0}+M_{1}+\left(\begin{array}{cc}
0 & -G^{*} \\
G & 0
\end{array}\right) .
$$

$M_{0}, M_{1}$ block diagonal in simple cases.

## Metamaterials and Other Complex Media

Complex materials: general material law operators

$$
M\left(\partial_{0}^{-1}\right)
$$

- not block-diagonal
- (linear) delay
- memory terms (such as temporal convolution operators or fractional derivatives).

New materials!

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## Coupling of Different Physical Phenomena

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Without coupling, block-diagonal operator matrix:

$$
\partial_{0}\left(\begin{array}{c}
V_{0} \\
\vdots \\
\vdots \\
V_{n}
\end{array}\right)+A\left(\begin{array}{c}
U_{0} \\
\vdots \\
\vdots \\
U_{n}
\end{array}\right)=\left(\begin{array}{c}
f_{0} \\
\vdots \\
\vdots \\
f_{n}
\end{array}\right),
$$

where

$$
A=\left(\begin{array}{cccc}
A_{0} & 0 & \cdots & 0 \\
0 & \ddots & & \vdots \\
\vdots & & \ddots & 0 \\
0 & \cdots & 0 & A_{n}
\end{array}\right)
$$

skew-selfadjoint in $H=\bigoplus_{k=0, \ldots, n} H_{k}$, since diagonal block entries $A_{k}: D\left(A_{k}\right) \subseteq H_{k} \rightarrow H_{k}, k=0, \ldots, n$, are skew-self-adjoint.

## Coupling of Different Physical Phenomena

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The combined material laws now take the simple diagonal form

$$
V=\left(\begin{array}{c}
V_{0} \\
\vdots \\
\vdots \\
V_{n}
\end{array}\right)=\left(\begin{array}{cccc}
M_{00}\left(\partial_{0}^{-1}\right) & 0 & \cdots & 0 \\
0 & \ddots & & \vdots \\
\vdots & & \ddots & 0 \\
0 & \cdots & 0 & M_{n n}\left(\partial_{0}^{-1}\right)
\end{array}\right)\left(\begin{array}{c}
U_{0} \\
\vdots \\
\vdots \\
U_{n}
\end{array}\right)
$$

Proper coupling: $M$ contains off-diagonal block entries

$$
M\left(\partial_{0}^{-1}\right):=\left(\begin{array}{cccc}
M_{00}\left(\partial_{0}^{-1}\right) & \cdots & \cdots & M_{0 n}\left(\partial_{0}^{-1}\right) \\
\vdots & \ddots & & \vdots \\
\vdots & & \ddots & \vdots \\
M_{n 0}\left(\partial_{0}^{-1}\right) & \cdots & \cdots & M_{n n}\left(\partial_{0}^{-1}\right)
\end{array}\right) .
$$

## Coupling of Different Physical Phenomena

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Canonical Form:
If

$$
A_{k}=\left(\begin{array}{cc}
0 & -G_{k}^{*} \\
G_{k} & 0
\end{array}\right),
$$

then, with the unitary permutation matrix
based on

$$
\{0, \ldots, 2 n+1\} \rightarrow\{0, \ldots, 2 n+1\}
$$

$$
\begin{aligned}
1\} & \rightarrow\{0, \ldots, 2 n+1\} \\
k & \mapsto \frac{1-(-1)^{k}}{2}(n+1)+\left\lfloor\frac{k}{2}\right\rfloor, \text { we obtain }
\end{aligned}
$$

$P A P^{*}=\left(\begin{array}{cc}0 & -G^{*} \\ G & 0\end{array}\right)$ with

$$
G=\left(\begin{array}{cccc}
G_{0} & 0 & \cdots & 0 \\
0 & \ddots & & \vdots \\
\vdots & & \ddots & 0 \\
0 & \cdots & 0 & G_{n}
\end{array}\right)
$$

## Coupling of Different Physical Phenomena

## Example: Plasma Field Equations

Plasma field equations, [Felsen-Marcuvitz-1973]: Maxwell equation and acoustic equation coupled (average electron velocity $v$, electron pressure $p$ ).

$$
\left(\partial_{0} M_{0}+M_{1}+A\right)\binom{\binom{p}{E}}{\binom{v}{H}}=F
$$

$M_{0}=\left(\begin{array}{cc}\left(\begin{array}{cc}\frac{1}{\gamma_{0}} & 0 \\ 0 & \varepsilon_{0}\end{array}\right) & \left(\begin{array}{ll}0 & 0 \\ 0 & 0\end{array}\right) \\ \left(\begin{array}{lll}0 & 0 \\ 0 & 0\end{array}\right) & \left(\begin{array}{cc}n_{0} m & 0 \\ 0 & \mu_{0}\end{array}\right)\end{array}\right), M_{1}=\left(\begin{array}{cc}\left(\begin{array}{ll}0 & 0 \\ 0 & 0\end{array}\right) & \left(\begin{array}{cc}0 & 0 \\ -n_{0} q & 0\end{array}\right) \\ \left(\begin{array}{ccc}n_{0} q \\ 0 & 0\end{array}\right) & \left(\begin{array}{cc}-n_{0} m \omega_{c} & b_{0} \times \\ 0 & 0 \\ 0 & 0\end{array}\right)\end{array}\right)$,

$$
A=\left(\begin{array}{cc}
0 & -G^{*} \\
G & 0
\end{array}\right), \quad G=\left(\begin{array}{cc}
\text { grad } & 0 \\
0 & \text { curl }
\end{array}\right)
$$

$M_{0}$ strictly positive definite, $M_{1}$ skew-selfadjoint.

## Coupling of Different Physical Phenomena

## Example: Thermo-Piezo-Electro-Magnetism in Micromorphic Media

We base our consideration on a model suggested by R.D. Mindlin, 1974. We are led to the system

$$
\left(\partial_{0} M_{0}+M_{1}+A\right)\left(\begin{array}{c}
\dot{u} \\
\dot{\psi} \\
E \\
\theta \\
\tau+\sigma \\
\mu \\
i_{\mathrm{sym}}^{*} \sigma \\
H \\
Q
\end{array}\right)=\left(\begin{array}{c}
f \\
h \\
-J \\
g \\
0 \\
0 \\
0 \\
0 \\
0
\end{array}\right) .
$$

## Coupling of Different Physical Phenomena

Example: Thermo-Piezo-Electro-Magnetism in Micromorphic Media

$$
A U:=\left(\begin{array}{ccccccccc}
0 & 0 & 0 & 0 & -\nabla \cdot & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & -\nabla \cdot & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & - \text { curl } & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \nabla \cdot \\
-\stackrel{\nabla}{\nabla} & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & -\nabla & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & \text { curl } & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & \stackrel{\circ}{\nabla} & 0 & 0 & 0 & 0 & 0
\end{array}\right)\left(\begin{array}{c}
\dot{u} \\
\dot{\psi} \\
E \\
\theta \\
\tau+\sigma \\
\mu \\
l_{\text {sym }}^{*} \sigma \\
H \\
Q
\end{array}\right)
$$

$$
H=L^{\mathbf{2 , 1}}(\Omega) \oplus L^{\mathbf{2 , 2}}(\Omega) \oplus L^{\mathbf{2 , 1}}(\Omega) \oplus L^{\mathbf{2 , 0}}(\Omega) \oplus L^{\mathbf{2 , 2}}(\Omega) \oplus L^{\mathbf{2 , 3}}(\Omega) \oplus \operatorname{sym}\left[L^{\mathbf{2 , 2}}(\Omega)\right] \oplus \text { skew }\left[L^{\mathbf{2}, \mathbf{2}}(\Omega)\right] \oplus L^{\mathbf{2 , 1}}(\Omega) .
$$

$\tau \in \operatorname{sym}\left[L^{2,2}(\Omega)\right]$

## Coupling of Different Physical Phenomena

## Example: Thermo-Piezo-Electro-Magnetism in Micromorphic Media

$M_{0}$ is continuous, selfadjoint, $M_{1}$ continuous, such that

$$
\rho M_{0}+\mathfrak{R e} M_{1} \geq c_{0}>0
$$

for all sufficiently large $\rho \in] 0, \infty[$. Here

$$
M_{1}:=\left(\begin{array}{ccccccccc}
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & - \text { skew } & 0 & -l_{\text {sym }} & 0 & 0 \\
0 & 0 & \sigma & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & \text { skew } & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & l_{\text {sym }}^{*} & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \kappa
\end{array}\right) .
$$

## Summary

- The key to well-posedness of evolutionary problems is strict positive definiteness.
- Causality is a characterizing property for evolutionary equations.
- The framework provides for an abundance of applications in particular for coupled phenomena with a single highly unified approach.


## Literature

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## A Side Note: The "Mother" of "All" Evolutionary PDE

The "Mother":

$$
A=\left(\begin{array}{cc}
0 & -\nabla^{*}  \tag{2}\\
\nabla & 0
\end{array}\right)
$$

with a suitable domain making $A$ skew-selfadjoint in the Hilbert space

$$
H=\left(\bigoplus_{k \in \mathbb{N}} L_{k}^{2}(\Omega)\right) \oplus\left(\bigoplus_{k \in \mathbb{N}} L_{k}^{2}(\Omega)\right) .
$$

$L_{k}^{2}(\Omega)$ tensors of order $k$ with $L^{2}(\Omega)$-coefficients.
$\nabla$ co-variant derivative and $-\nabla^{*}$ its skew-adjoint (tensorial divergence).

## The "Mother" of "All" Evolutionary PDE

Dirichlet boundary condition $G=\stackrel{\circ}{\nabla}$ :

$$
A:=\left(\begin{array}{cc}
0 & -G^{*} \\
G & 0
\end{array}\right)
$$

Initial boundary value problems of classical mathematical physics can be produced from this particular "mother" operator $A$ by choosing suitable projections for constructing "descendants".

## The "Mother" of "All" Evolutionary PDE

## Theorem

Let $C: D(C) \subseteq H_{0} \rightarrow H_{1}$ be a closed densely defined linear operator, $H_{k}, k=0,1$, Hilbert spaces. If $B_{k}: H_{k} \rightarrow X_{k}$ are continuous linear mappings, $X_{k}$ Hilbert space, $k=0,1$, such that

- $C^{*} B_{1}^{*}$ densely defined and $B_{0}$ is a bijection or
- $C B_{0}^{*}$ densely defined and $B_{1}$ is a bijection.

Then $\overline{\left(\begin{array}{cc}B_{0} & 0 \\ 0 & B_{1}\end{array}\right)\left(\begin{array}{cc}0 & -C^{*} \\ C & 0\end{array}\right)}\left(\begin{array}{cc}B_{0}^{*} & 0 \\ 0 & B_{1}^{*}\end{array}\right)$ is skew-selfadjoint.
"Mother" and "descendant".

## The "Mother" of "All" Evolutionary PDE

## Examples:

- tensor order (or degree; "Stufe")
- symmetric/alternating

| 3-dimensional |  |  |
| :---: | :---: | :---: |
| order 0,1 | - | acoustics |
| order 1,2 | symmetric | elastics |
| order 1,2 | alternating | electrodynamics |

- descend in space dimension
- vanishing trace condition (divergence-free; incompressible Stokes equation)


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