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# On a Multi-Physics Coupling Mechanism.

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

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Biograd 2013

Some Applications

#### The Shape of Evolutionary Equations.

#### General Form of Evolutionary Problems:

$$\partial_0 V + AU = f$$
 on  $\mathbb{R}, V = \mathscr{M}U$ .

Evolutionary Equation:

$$(\partial_0 \mathcal{M} + A) U = f.$$

Solution Theory: Does the operator

$$(\partial_0 \mathscr{M} + A)^{-1}$$

exist as a continuous linear mapping on a suitable Hilbert space? Which *"suitable"* Hilbert space?

Some Applications

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Introduction	So	olution Theory	<b>Some</b> 00000	Applications	Summary
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  $\mathring{C}_{\infty}(\mathbb{R},\mathbb{C})$  of smooth complex-valued functions with compact support w.r.t.  $\langle \cdot | \cdot \rangle_{\rho,0}$  (norm:  $| \cdot |_{\rho,0}$ )

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

Time-differentiation  $\partial_0$  as a closed operator in  $H_{\rho,0}(\mathbb{R},\mathbb{C})$  induced by

$$\dot{\mathcal{C}}_{\infty}\left(\mathbb{R},\mathbb{C}
ight)\subseteq H_{
ho,0}\left(\mathbb{R},\mathbb{C}
ight)
ightarrow H_{
ho,0}\left(\mathbb{R},\mathbb{C}
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Some Applications

Summary

Time Derivative

#### The Time Derivative as a Normal Operator

Time-differentiation  $\partial_0$  is a normal operator in  $H_{\rho,0}(\mathbb{R},\mathbb{C})$ 

$$\partial_0 = \mathfrak{Re}\,\partial_0 + \mathrm{i}\,\mathfrak{Im}\,\partial_0 = \overline{rac{1}{2}\left(\partial_0 + \partial_0^*
ight)} + \mathrm{i}rac{1}{2\mathrm{i}}\left(\partial_0 - \partial_0^*
ight)$$

with  $\mathfrak{Re} \partial_0$ ,  $\mathfrak{Im} \partial_0$  self-adjoint operators with commuting resolvents:

 $\mathfrak{Re}\,\partial_0=\rho.$ 

For  $\rho \in \mathbb{R} \setminus \{0\}$ : continuous invertibility of  $\partial_0$ , i.e.  $0 \in \rho(\partial_0)$  (resolvent set):

 $\sigma(\partial_0) = i\mathbb{R} + \rho$  (spectrum).

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Solution Theory

Some Applications

Summary

Time Derivative

#### The Time Derivative as a Normal Operator

Fourier-Laplace transform: unitary extension of  $\mathring{C}_{\infty}(\mathbb{R},\mathbb{C}) \subseteq H_{\rho,0}(\mathbb{R},\mathbb{C}) \to H_{0,0}(\mathbb{R},\mathbb{C}) = L^2(\mathbb{R},\mathbb{C})$   $\varphi \mapsto \mathscr{L}_{\rho}\varphi$ with  $\mathscr{L}_{\rho}\varphi(x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \exp(-ixt) \exp(-\rho t) \varphi(t) dt, x \in \mathbb{R}.$ 

is spectral representation for  $\Im \mathfrak{m} \partial_0$ :

$$\mathfrak{Im}\,\partial_0=\mathscr{L}_\rho^{-1}\mathbf{m}_0\,\mathscr{L}_\rho,\quad \partial_0=\mathscr{L}_\rho^{-1}(\operatorname{i}\mathbf{m}_0+\rho)\,\mathscr{L}_\rho.$$

Here  $\mathbf{m}_0$  is the selfadjoint multiplication-by-argument operator in  $L^2(\mathbb{R},\mathbb{C})$ :  $(\mathbf{m}_0\varphi)(x) = x\varphi(x)$ 

for  $x\in\mathbb{R}$  and  $\pmb{arphi}\in\mathring{\mathcal{C}}_{\infty}(\mathbb{R},\mathbb{C}).$ 

Some Applications

Summary

Time Derivative

## 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  $H_{
ho,0}\left(\mathbb{R},X
ight)$ 

 $\rho = \mathfrak{Re}\,\partial_0.$ 

With the extended Fourier-Laplace transform

$$\mathscr{L}_{\rho}: H_{\rho,0}(\mathbb{R},X) \to L^{2}(\mathbb{R},X)$$

we still get

$$\partial_0 = \mathscr{L}_{\rho}^{-1}(\mathrm{i}\,\mathbf{m}_0+\rho)\,\mathscr{L}_{\rho}.$$

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Solution Theory

Some Applications

#### Time Derivative

## Material Law Operators as Functions of the Time Derivative

We also have that

$$\partial_0^{-1} = \mathscr{L}_{\rho}^{-1} \frac{1}{\mathrm{i}\,\mathbf{m}_0 + \rho} \,\mathscr{L}_{\rho},$$

and so

$$\sum_{k=0}^{N} M_k \partial_0^{-k} = \mathscr{L}_{\rho}^{-1} \sum_{k=0}^{N} M_k \frac{1}{\left(\operatorname{i} \mathbf{m}_0 + \rho\right)^k} \, \mathscr{L}_{\rho}$$

with continuous linear operators  $M_k$  on X as coefficients, k = 0, ..., N.

• Note that for  $ho\in ]0,\infty[$ 

$$\left\|\partial_0^{-1}\right\| = \frac{1}{\rho} \text{ and } \left(\partial_0^{-1} \varphi\right)(x) = \int_{-\infty}^x \varphi(t) dt$$

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

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#### Time Derivative

#### Material Law Operators as Functions of the Time Derivative

#### Material Law Operator:

$$\begin{split} \mathscr{M} &= M\left(\partial_0^{-1}\right). \\ \text{It is} \qquad M\left(\partial_0^{-1}\right) := \mathscr{L}_{\rho}^{-1} M\left(\frac{1}{\operatorname{i} \mathfrak{m}_0 + \rho}\right) \mathscr{L}_{\rho}, \\ \text{where} \qquad M\left(\frac{1}{\operatorname{i} \mathfrak{m}_0 + \rho}\right) \Phi := \left(\omega \mapsto M\left(\frac{1}{\operatorname{i} \omega + \rho}\right) \Phi\left(\omega\right)\right) \end{split}$$

for  $\Phi \in \mathring{C}_{\infty}(\mathbb{R}, X)$ . Here  $(M(z))_{z \in B_{\mathbb{C}}(r,r)}$  is a uniformly bounded, holomorphic family of linear operators in H with  $r \geq \frac{1}{2\rho} > 0$ . The operator  $M(\partial_0^{-1})$  will be referred to as the **material law operator**. The operator-valued function M will be referred to as the **material law function**.

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Solution Theory

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Summary

**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  $(\partial_0 M (\partial_0^{-1}) + A)$  (and its adjoint) strictly positive definite in  $H_{\rho,0}(\mathbb{R}, H)$  (for all sufficiently large  $\rho \in ]0, \infty[$ )?

• A skew-selfadjoint in H (lifted to  $H_{\rho,0}(\mathbb{R},H)$ ),

- $M(z) = M_0 + z (M_1 + M^{(2)}(z)), M^{(2)}$  a causal material law function (values in L(H, H)), e.g. analytic at 0,
- $\limsup_{\rho \to \infty} \left\| M^{(2)}(\mathbf{i} \cdot + \rho) \right\| = 0,$
- $M_0 \ge 0$  selfadjoint, strictly positive definite on its range,
- $\mathfrak{Re} M_1$  strictly positive definite on the null space of  $M_0$ .

Solution Theory

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Assumptions (E):

- A skew-selfadjoint in H (lifted to  $H_{\rho,0}(\mathbb{R},H)$ ),
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Some Applications

**Basic Solution Theory** 

## The Basic Solution Theorem

#### Theorem

Let *M* and *A* satisfy **Assumptions** (*E*). Then we have for all sufficiently large  $\rho \in ]0,\infty[$  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  $\left(\overline{\partial_0 M(\partial_0^{-1}) + A}\right)^{-1}$  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  $] -\infty, a]$ , then so does  $\left(\overline{\partial_0 M(\partial_0^{-1}) + A}\right)^{-1} F$ .

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## The Basic Solution Theorem

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Some Applications

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

$$A = \begin{pmatrix} 0 & -G^* \\ G & 0 \end{pmatrix}$$
(1)

with  $G: D(G) \subseteq H_0 \to H_1$  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.

Solution Theory

Some Applications

Summary

A Comfortable Problem Class

#### 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:

$$\partial_0 M_0 + M_1 + \begin{pmatrix} 0 & -G^* \\ G & 0 \end{pmatrix}.$$

 $M_0$ ,  $M_1$  block diagonal in simple cases.

Solution Theory

Some Applications

Summary

A Comfortable Problem Class

### Metamaterials and Other Complex Media

#### Complex materials: general material law operators

 $M\left(\partial_0^{-1}
ight)$ 

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

Solution Theory

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Summary

A Comfortable Problem Class

### Metamaterials and Other Complex Media

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Summary

Coupling of Different Physical Phenomena

#### Coupling of Different Physical Phenomena

Without coupling, block-diagonal operator matrix:

$$\partial_0 \begin{pmatrix} V_0 \\ \vdots \\ \vdots \\ V_n \end{pmatrix} + A \begin{pmatrix} U_0 \\ \vdots \\ \vdots \\ U_n \end{pmatrix} = \begin{pmatrix} f_0 \\ \vdots \\ \vdots \\ f_n \end{pmatrix},$$

where

$$A = \begin{pmatrix} A_0 & 0 & \cdots & 0 \\ 0 & \ddots & \vdots \\ \vdots & & 0 \\ 0 & \cdots & 0 & A_n \end{pmatrix}$$

skew-selfadjoint in  $H = \bigoplus_{k=0,...,n} H_k$ , since diagonal block entries  $A_k : D(A_k) \subseteq H_k \to H_k$ , k = 0,...,n, are skew-self-adjoint.

Solution Theory

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Coupling of Different Physical Phenomena

## Coupling of Different Physical Phenomena

The combined material laws now take the simple diagonal form

$$V = \begin{pmatrix} V_0 \\ \vdots \\ \vdots \\ V_n \end{pmatrix} = \begin{pmatrix} M_{00} (\partial_0^{-1}) & 0 & \cdots & 0 \\ 0 & \ddots & \vdots \\ \vdots & \ddots & 0 \\ 0 & \cdots & 0 & M_{nn} (\partial_0^{-1}) \end{pmatrix} \begin{pmatrix} U_0 \\ \vdots \\ \vdots \\ U_n \end{pmatrix}$$

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

$$M\left(\partial_{0}^{-1}\right) := \begin{pmatrix} M_{00}\left(\partial_{0}^{-1}\right) \cdots \cdots M_{0n}\left(\partial_{0}^{-1}\right) \\ \vdots & \vdots \\ \vdots & \vdots \\ M_{n0}\left(\partial_{0}^{-1}\right) \cdots \cdots M_{nn}\left(\partial_{0}^{-1}\right) \end{pmatrix}$$

lf

Solution Theory

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Summary

Coupling of Different Physical Phenomena

# Coupling of Different Physical Phenomena

Canonical Form:

$$A_k = \left(\begin{array}{cc} 0 & -G_k^* \\ G_k & 0 \end{array}\right),$$

then, with the unitary permutation matrix

$$P = (e_0 \ e_2 \cdots \ e_{2n} e_1 \ e_3 \cdots e_{2n+1}),$$
  
based on 
$$\begin{cases} 0, \dots, 2n+1 \} \rightarrow \{0, \dots, 2n+1\} \\ k \mapsto \frac{1-(-1)^k}{2} (n+1) + \lfloor \frac{k}{2} \rfloor, \text{ we obtain} \end{cases}$$
$$PAP^* = \begin{pmatrix} 0 & -G^* \\ G & 0 \end{pmatrix} \text{ with}$$
$$G = \begin{pmatrix} G_0 & 0 & \cdots & 0 \\ 0 & \ddots & \vdots \\ \vdots & & 0 \\ 0 & \cdots & 0 & G_n \end{pmatrix}.$$

Solution Theory

Some Applications

Summary

#### 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).

$$(\partial_0 M_0 + M_1 + A) \begin{pmatrix} \begin{pmatrix} P \\ E \end{pmatrix} \\ \begin{pmatrix} v \\ H \end{pmatrix} \end{pmatrix} = F$$

$$M_0 = \begin{pmatrix} \begin{pmatrix} \frac{1}{\gamma p_0} & 0 \\ 0 & \varepsilon_0 \end{pmatrix} & \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \\ \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} n_0 m & 0 \\ 0 & \mu_0 \end{pmatrix} \end{pmatrix}, M_1 = \begin{pmatrix} \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} 0 & 0 \\ -n_0 q & 0 \end{pmatrix} \\ \begin{pmatrix} 0 & n_0 q \\ 0 & 0 \end{pmatrix} & \begin{pmatrix} -n_0 m \omega_c b_0 \times 0 \\ 0 & 0 \end{pmatrix} \end{pmatrix},$$

$$A = \begin{pmatrix} 0 & -G^* \\ G & 0 \end{pmatrix}, \quad G = \begin{pmatrix} \text{grad } 0 \\ 0 & \text{curl} \end{pmatrix}$$

 $M_0$  strictly positive definite,  $M_1$  skew-selfadjoint.

Solution Theory

Some Applications

Summary

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

$$(\partial_0 M_0 + M_1 + A) \begin{pmatrix} \dot{u} \\ \dot{\psi} \\ E \\ \theta \\ \tau + \sigma \\ \mu \\ \iota_{\text{sym}}^* \sigma \\ H \\ Q \end{pmatrix} = \begin{pmatrix} f \\ h \\ -J \\ g \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{pmatrix}$$

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

	( 0	0	0	0	$-\nabla \cdot$	0	0	0	0 \	1	/ ü \
	0	0	0	0	0	$- abla\cdot$	0	0	0		ψ
	0	0	0	0	0	0	0	$-\operatorname{curl}$	0		Ė
	0	0	0	0	0	0	0	0	$\nabla \cdot$		θ
$AU \coloneqq$	$-\mathring{ abla}$	0	0	0	0	0	0	0	0		$ au + \sigma$
	0	$-\mathring{ abla}$	0	0	0	0	0	0	0		μ
	0	0	0	0	0	0	0	0	0		$\iota_{ m sym}^*\sigma$
	0	0	curl	0	0	0	0	0	0		Ή
	0	0	0	$\mathring{\nabla}$	0	0	0	0	0 /		\

$$\begin{split} & \mathcal{H} = \mathcal{L}^{2,1}\left(\Omega\right) \oplus \mathcal{L}^{2,2}\left(\Omega\right) \oplus \mathcal{L}^{2,1}\left(\Omega\right) \oplus \mathcal{L}^{2,0}\left(\Omega\right) \oplus \mathcal{L}^{2,2}\left(\Omega\right) \oplus \mathcal{L}^{2,3}\left(\Omega\right) \oplus \text{sym}\left[\mathcal{L}^{2,2}\left(\Omega\right)\right] \oplus \text{skew}\left[\mathcal{L}^{2,2}\left(\Omega\right)\right] \oplus \mathcal{L}^{2,1}\left(\Omega\right). \\ & \tau \in \text{sym}\left[\mathcal{L}^{2,2}\left(\Omega\right)\right] \end{split}$$

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#### Coupling of Different Physical Phenomena

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

 $M_0$  is continuous, selfadjoint,  $M_1$  continuous, such that

$$ho M_0 + \mathfrak{Re} M_1 \ge c_0 > 0$$

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

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# 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.

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#### Literature

#### Literature

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Appendix 00●000

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

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

#### The "Mother":

$$A = \begin{pmatrix} 0 & -\nabla^* \\ \nabla & 0 \end{pmatrix}$$
(2)

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). Appendix 000●00

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

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

Dirichlet boundary condition  $G = \mathring{\nabla}$ :

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

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

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

# 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<sub>1</sub><sup>\*</sup> densely defined and B<sub>0</sub> is a bijection or

• 
$$CB_0^*$$
 densely defined and  $B_1$  is a bijection.

Then 
$$\overline{\left(\begin{array}{cc}B_0&0\\0&B_1\end{array}\right)\left(\begin{array}{cc}0&-C^*\\C&0\end{array}\right)}\left(\begin{array}{cc}B_0^*&0\\0&B_1^*\end{array}
ight)$$
 is skew-selfadjoint.

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"Mother" and "descendant".

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

#### 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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