

Numerical approximation of periodic solutions for dissipative hyperbolic equations

Nicolae Cîndea
joint work with S. Micu and J. Morais Pereira

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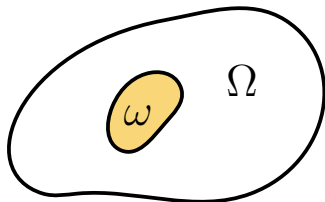


A dissipative wave equation

$$\begin{cases} \ddot{w}(t, x) - \Delta w(t, x) + a\dot{w}(t, x) = f(t, x), & \text{in } (0, \infty) \times \Omega \\ w(t, x) = 0, & \text{in } (0, \infty) \times \partial\Omega \\ w(0, x) = w_0(x), \quad \dot{w}(0, x) = w_1(x), & \text{in } \Omega \end{cases} \quad (\text{D})$$

Hypotheses:

- ▶ Ω and $\omega \subset \Omega$ are two open sets in \mathbb{R}^d with C^1 boundaries
- ▶ $a \in C^1(\overline{\Omega})$, $a(x) \geq 0, \quad \forall x \in \Omega$
 $a(x) > 0, \quad \forall x \in \omega$
- ▶ f is a T -periodic function with $T > 0$

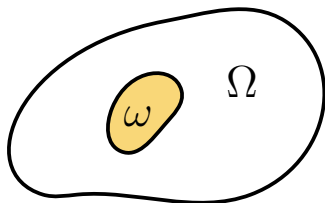


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Question

There exists a T -periodic solution w of (D)?

Observability and existence of periodic solutions

We consider the following wave equation:

$$\begin{cases} \ddot{u}(t, x) - \Delta u(t, x) = 0, & (t, x) \in (0, \infty) \times \Omega \\ u(t, x) = 0, & (t, x) \in (0, \infty) \times \partial\Omega \\ u(0, x) = u_0(x), \quad \dot{u}(0, x) = u_1(x), & x \in \Omega. \end{cases} \quad (\star)$$

Inequality of observability

We say that (\star) is observable in time $T_1 > 0$, with the observation $y(t) = a\dot{u}(t)$, if there exists a constant $k_{T_1} > 0$ such that

$$\int_0^{T_1} |a(x)\dot{u}(t, x)|^2 dt \geq k_{T_1} \left(\|u_0\|_{H_0^1(\Omega)}^2 + \|u_1\|_{L^2(\Omega)}^2 \right)$$

for every $(u_0, u_1) \in H_0^1(\Omega) \times L^2(\Omega)$.

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Theorem

If (\star) is observable in a time $T_1 > 0$ and $f \in C(0, T; H_0^1(\Omega))$ is T -periodic then there exists a unique T -periodic solution w of (D).

Observability \Rightarrow existence of periodic solutions

Sketch of the proof (1)

We denote $\Lambda : H_0^1(\Omega) \times L^2(\Omega) \rightarrow H_0^1(\Omega) \times L^2(\Omega) :$

$$\Lambda(w_0, w_1) = (w(T, \cdot), \dot{w}(T, \cdot))$$

where w is solution of

$$\begin{cases} \ddot{w}(t, x) - \Delta w(t, x) + a(x)\dot{w}(t, x) = f(t, x), & (t, x) \in (0, \infty) \times \Omega \\ w(t, x) = 0, & (t, x) \in (0, \infty) \times \partial\Omega \\ w(0, x) = w_0(x), \quad \dot{w}(0, x) = w_1(x), & x \in \Omega. \end{cases}$$

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Idea of the proof

Show that Λ have a fixed point.

Observability \Rightarrow existence of periodic solutions

Sketch of the proof (2)

By Duhamel's formula we have:

$$\Lambda(w_0, w_1) = \mathbb{S}(T)(w_0, w_1) + \int_0^T \mathbb{S}(T-t)(0, f(t, \cdot)) dt$$

- ▶ $(\mathbb{S}(t))_{t \geq 0}$ is the semi-group associated to the dissipative wave equation.

In fact, we show that there exists a $n \in \mathbb{N}^*$ such that Λ^n is a contraction:

$$\Lambda^n(w_0, w_1) = \mathbb{S}(nT)(w_0, w_1) + \int_0^{nT} \mathbb{S}(nT-t)(0, f(t, \cdot)) dt$$

and

$$\|\Lambda^n(w_0, w_1) - \Lambda^n(z_0, z_1)\|_{H_0^1 \times L^2} = \|\mathbb{S}(nT)(w_0 - z_0, w_1 - z_1)\|_{H_0^1 \times L^2}.$$

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Observability \Rightarrow existence of periodic solutions

Sketch of the proof (3)

Observability \iff Stability :

there exist $M > 0$ and $\mu > 0$ such that

$$\|\mathbb{S}(t)(w_0, w_1)\|_{H_0^1 \times L^2} \leq M e^{-\mu t} \|(w_0, w_1)\|_{H_0^1 \times L^2}, \quad \forall t \geq 0$$

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Observability \Rightarrow existence of periodic solutions

Sketch of the proof (3)

Observability \Leftrightarrow Stability :

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For n large enough Λ^n is a contraction.

Let $(\widehat{w}_0, \widehat{w}_1)$ be the unique fixed point of Λ^n .

Then $(\widehat{w}_0, \widehat{w}_1)$ is a fixed point for Λ .



Numerical analysis of the problem

A particular case: monochromatic sources

Numerical results

Perspectives and conclusions

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Some notation

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We assume that π_h satisfies:

$$\|\pi_h \varphi - \varphi\|_{H_0^1} \leq C_0 h^\theta \|\varphi\|_{H^2 \cap H_0^1}, \quad (\varphi \in H^2(\Omega) \cap H_0^1(\Omega)),$$

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- ▶ discretized equation:

$$\begin{cases} \ddot{w}_h(t) + A_h w_h(t) + B_h B_h^* \dot{w}_h(t) = f_h(t), & (t > 0) \\ w_h(0) = w_{0h}, \quad \dot{w}_h(0) = w_1. \end{cases} \quad (D_h)$$

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- ▶ $(\mathbb{S}_h(t))_{t \geq 0}$ denotes the semi-group associated to the discrete equation (D_h) .
- ▶ $\Lambda_h : V_h \times V_h \rightarrow V_h \times V_h, \quad \Lambda_h(w_{0h}, w_{1h}) = (w_h(T), \dot{w}_h(T)).$

Energy associated to the discrete system

The discrete energy corresponding to (D_h) is defined by

$$E_h(t) = \frac{1}{2} \left(\|A_h^{\frac{1}{2}} w_h\|^2 + \|\dot{w}_h\|^2 \right).$$

If $f_h = 0$, then taking the inner product by \dot{w}_h in equation (D_h) , we deduce that

$$\frac{dE_h}{dt}(t) = - \|B^* \dot{w}_h(t)\|_U^2 \quad (t \geq 0).$$

Thus, if $f_h = 0$, the energy E_h is non increasing.

Hypothesis

We shall suppose that the following holds

$$\lim_{t \rightarrow \infty} E_h(t) = 0.$$

Existence of periodic solutions of discrete system

Theorem (N.C., S. Micu, J. Morais (2013))

Let $h > 0$. Assume that $\lim_{t \rightarrow \infty} E_h(t) = 0$ and that $f_h \in C([0, \infty); V_h)$ is T -periodic.

There exists a unique $(\hat{w}_h^0, \hat{w}_h^1) \in V_h^2$ such that the corresponding solution $(\hat{w}_h, \dot{\hat{w}}_h) \in C^1([0, \infty); V_h^2)$ of (D_h) with initial data $(\hat{w}_h^0, \hat{w}_h^1)$ is T -periodic.

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Idea of the proof:

- ▶ fixed-point algorithm
- ▶ decay of the discrete energy: for every $h > 0$ there exists constants $M > 0$ and $\omega(h) > 0$ such that

$$E_h(t) \leq M^2 E_h(0) e^{-2\omega(h)t}.$$



1. The following are equivalent:

- ▶ $\lim_{t \rightarrow \infty} E_h(t) = 0$.
- ▶ $B_h \phi_h^n \neq 0$ for every ϕ_h^n eigenvector of A_h .

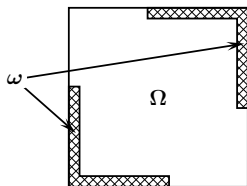
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2. $B \phi^n \neq 0$ does not imply $B_h \phi_h^n \neq 0$.

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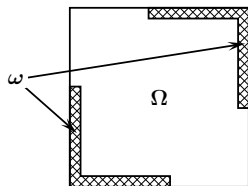


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3. In general case $\omega(h) \rightarrow 0$ when $h \rightarrow 0$.

A discretization with vanishing viscosity

We consider the following discretization of (D):

$$\begin{cases} \ddot{w}_h(t) + A_h w_h(t) + B_h B_h^* \dot{w}_h(t) + \vartheta h^\eta A_h \dot{w}_h(t) = f_h(t) \\ w_h(0) = w_{0h}, \quad \dot{w}_h(0) = w_{1h}. \end{cases} \quad (D_{h\vartheta})$$

- ▶ $\vartheta \in [0, 1]$
- ▶ $\eta > 0$
- ▶ $(\mathbb{S}_{h\vartheta})_{t \geq 0}$ the associated semi-group
- ▶ $\Lambda_{h\vartheta} : V_h \times V_h \rightarrow V_h \times V_h$, $\Lambda_{h\vartheta}(w_{0h}, w_{1h}) = (w_h(T), \dot{w}_h(T))$
where w_h is the solution of $(D_{h\vartheta})$.
- ▶ if $f_h \equiv 0$ then

$$\frac{dE_h}{dt}(t) = -\|B^* \dot{w}_h(t)\|^2 - \vartheta h^\eta \|A_h^{\frac{1}{2}} \dot{w}_h(t)\|^2 \leq 0.$$

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Let $h \in (0, h^*)$, $\vartheta > 0$ and $\eta = \theta$.

Furthermore, assume that $f_h \in C([0, \infty); V_h)$ is a T -periodic function.

Then there exists a unique $(\hat{w}_h^0, \hat{w}_h^1) \in V_h \times V_h$ such that the corresponding solution $(\hat{w}_h, \dot{\hat{w}}_h) \in C^1([0, \infty); V_h \times V_h)$ of $(D_{h\vartheta})$ with initial data $(\hat{w}_h^0, \hat{w}_h^1)$ is T -periodic.

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$$E_h(t) \leq M^2 E_h(0) e^{-2\omega t}. \quad \square$$

Some error estimates — non-viscous case

Theorem (N.C., S. Micu, J. Morais (2013))

Let f be a T -periodic function such that $f|_{[0,T]} \in W^{1,1}(0,T;H_0^1)$. Assume that $BB^* \in \mathcal{L}(H^2 \cap H_0^1, H_0^1)$ and $\lim_{t \rightarrow \infty} E_h(t) = 0$.

Let \widehat{U}^0 and \widehat{U}_h^0 be the unique fixed points of Λ and Λ_h . Then there exists a constant $C > 0$ such that, for each $n \geq 1$ and $h < h^*$, the following estimate holds

$$\|\widehat{U}^0 - \widehat{U}_h^0\|_X \leq C \left(n h^\theta + \frac{q^n}{1-q} + \frac{q_h^n}{1-q_h} \right) \|f\|_{W^{1,1}(0,T;H_0^1)},$$

where $q = e^{-\omega T}$ and $q_h = e^{-\omega(h)T}$.

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$$\|\widehat{U}^0 - \widehat{U}_h^0\|_X \leq C \left(nh^\theta + \frac{q^n}{1-q} + \frac{q_h^n}{1-q_h} \right) \|f\|_{W^{1,1}(0,T;H_0^1)},$$

where $q = e^{-\omega T}$ and $q_h = e^{-\omega(h)T}$.

Remark: This result does not ensure the convergence of $(\widehat{U}_h^0)_{h>0}$ to \widehat{U}^0 . Indeed, since $q_h = e^{-\omega(h)T}$ may tend to 1, the terms nh^θ and $\frac{q_h^n}{1-q_h}$ may not tend simultaneously to zero as h does.

Some error estimates — viscous case

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Let \widehat{U}^0 and \widehat{U}_h^0 be the unique fixed points of Λ and $\Lambda_{h\vartheta}$. Then there exists a constant $C > 0$ such that, for each $n \geq 1$ and $h < h^*$, the following estimate holds

$$\|\widehat{U}^0 - \widehat{U}_h^0\|_X \leq C \left(n h^\theta + \frac{q^n}{1-q} + \frac{r^n}{1-r} \right) \|f\|_{W^{1,1}(0,T;H_0^1)},$$

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where $q = e^{-\omega T}$ and $r = e^{-\omega(h,\vartheta)T}$.

Remark: This result does ensures the convergence of $(\widehat{U}_h^0)_{h>0}$ to \widehat{U}^0 . Indeed, Indeed, by taking $n = \left\lceil \frac{\theta}{|\ln(\max\{q,r\})|} \ln\left(\frac{1}{h}\right) \right\rceil + 1$, we obtain $\|\widehat{U}^0 - \widehat{U}_h^0\|_X \leq C h^\theta \|f\|_{W^{1,1}(0,T;H_0^1)} \quad (n \geq 1)$.

Numerical analysis of the problem

A particular case: monochromatic sources

Numerical results

Perspectives and conclusions

A particular case: monochromatic source terms

We suppose that the nonhomogeneous periodic term f has the following particular form

$$f(t, x) = e^{i\varsigma t} g(x),$$

where $\varsigma \in \mathbb{R}$ and $g \in L^2(\Omega)$.

Evidently, these functions are periodic of period $T = \frac{2\pi}{\varsigma}$ and are usually called *monochromatic*.

They appear in many important applications including acoustic, electromagnetic and geophysical wave propagation.

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They appear in many important applications including acoustic, electromagnetic and geophysical wave propagation.

For instance, the wave equation

$$w_{tt}(t, x) - \Delta w(t, x) = e^{i\varsigma t} g(x), \quad (x \in \Omega, t > 0)$$

has a periodic solution $w = e^{i\varsigma t} u$ if and only if u verifies the Helmholtz's equation

$$(\varsigma^2 + \Delta)u(x) = -g(x), \quad (x \in \Omega).$$

Application to Helmholtz equation

Some references



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Convergence of fixed points

Theorem (N. C., S. Micu, J. Morais (2013))

Let $\varsigma \in \mathbb{R}$, $T = \frac{2\pi}{\varsigma}$, $g \in H_0^1$ and let $f \in W^{1,1}(0, T; H_0^1)$ given by

$$f(t, x) = e^{i\varsigma t} g(x).$$

Assume that $BB^* \in \mathcal{L}(H^2 \cap H_0^1, H_0^1)$ and that

$$\lim_{t \rightarrow \infty} E_h(t) = 0.$$

By taking $f_h(t) = e^{ist} \pi_h g$, let \widehat{U}^0 and \widehat{U}_h^0 be the unique fixed points of Λ and Λ_h , respectively. Then there exist $h_1 > 0$ and $K > 0$, such that for every $h < h_1$ and $n \geq 1$

$$\|\widehat{U}^0 - \widehat{U}_h^0\|_X \leq K \left(nh^\theta + \frac{q^n}{1-q} + r_1^n \right) \|f\|_{W^{1,1}(0, T; H_0^1)}.$$

Convergence of fixed points

Idea of the proof

Lemma

Let $\varsigma \in \mathbb{R}$. There exists $h_0 > 0$ with the property that, for every $h < h_0$, there exist two subspaces W_h^1 and W_h^2 of V_h such that

1. V_h may be written as

$$V_h = W_h^1 \oplus W_h^2$$

2. There exist two positive constants M_1 and ω_1 , independent of h , such that for every $t \geq 0$

$$\|\mathbb{S}_h(t)U_h^0\|_X^2 \leq M_1 e^{-\omega_1 t} \|U_h^0\|_X^2 \quad (U_h^0 \in W_h^1 \times W_h^1)$$

3. There exists a constant $C > 0$, independent of h , such that

$$\|(i\varsigma I - \mathbb{A}_h)^{-1}U_h^0\|_X \leq Ch^\theta \|U_h^0\|_X \quad (U_h^0 \in W_h^2 \times W_h^2).$$

Convergence of fixed points

Proof of the Lemma

We denote

- ▶ $(\phi_h^n)_{1 \leq n \leq N(h)}$ eivenvectors of $A_{0h}^{\frac{1}{2}}$
- ▶ $(\lambda_h^n)_{1 \leq n \leq N(h)}$ the corresponding eivenvalues of $A_{0h}^{\frac{1}{2}}$.

For a fixed value of $\delta > 0$, we take

$$W_h^1 = \text{Span}\{\phi_h^n \mid \lambda_h^n \leq \frac{\delta}{h^\theta}\}$$

$$W_h^2 = [W_h^1]^\perp.$$

Convergence of fixed points

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For a fixed value of $\delta > 0$, we take

$$W_h^1 = \text{Span}\{\phi_h^n \mid \lambda_h^n \leq \frac{\delta}{h^\theta}\}$$

$$W_h^2 = [W_h^1]^\perp.$$

On note $\mathbb{A}_h^1 = \begin{bmatrix} 0 & I \\ -A_h & 0 \end{bmatrix}$, $\mathbb{A}_h = \begin{bmatrix} 0 & I \\ A_h & -B_h B_h^* \end{bmatrix}$ and let (Φ_h^n) be the eigenvectors of skew-adjoint operator \mathbb{A}_h^1 :

$$\Phi_h^n = \frac{1}{\sqrt{2}} \begin{bmatrix} \phi_h^{|n|} \\ i \text{sgn}(n) \lambda_h^{|n|} \phi_h^{|n|} \end{bmatrix}, \quad (1 \leq |n| \leq N(h)).$$

Convergence of fixed points

Proof of the Lemma (2)

We take

$$U_h^0 = \sum_{\lambda_h |n| > \frac{\delta}{h^\theta}} a_n \Phi_{hn} \in (W_h^2)^2$$

and we remark that

$$\|(i\zeta I - \mathbb{A}_h)^{-1} U_h^0 - (i\zeta I - \mathbb{A}_h^1)^{-1} U_h^0\|_X \leq$$

$$\|(i\zeta I - \mathbb{A}_h)^{-1}\|_{\mathcal{L}(V_h)} \|U_h^0 - (i\zeta I - \mathbb{A}_h)(i\zeta I - \mathbb{A}_h^1)^{-1} U_h^0\|_X \leq$$

$$\|(i\zeta I - \mathbb{A}_h)^{-1}\|_{\mathcal{L}(V_h)} \|\mathbb{B}_h (i\zeta I - \mathbb{A}_h^1)^{-1} U_h^0\|_X,$$

where $\mathbb{B}_h = \begin{bmatrix} 0 & 0 \\ 0 & -B_h B_h^* \end{bmatrix}$ and, hence,

$$\|(i\zeta I - \mathbb{A}_h)^{-1} U_h^0\|_X \leq C \|(i\zeta I - \mathbb{A}_h^1)^{-1} U_h^0\|_X.$$

Convergence of fixed points

Proof of the Lemma (3)

Remark that, at the same time, h_0 and δ can be chosen such that

$$|\varsigma| < \frac{\delta}{2h^\theta} \text{ for every } h < h_0$$

and, hence the operator $(i\varsigma I - \mathbb{A}_h^1)^{-1}$ is well defined in $\mathcal{L}((W_h^2)^2)$. Moreover, we have that

$$\|(i\varsigma I - \mathbb{A}_h^1)^{-1}U_h^0\|_X = \left\| \sum_{\Phi_{hn} \in (W_h^2)^2} \frac{a_n}{i\varsigma - i\lambda_h |n|} \Phi_{hn} \right\|_X \leq \max_{\Phi_{hn} \in (W_h^2)^2} \frac{1}{|\varsigma - \lambda_h |n|} \|U_h^0\|_X.$$

Since $\Phi_{hn} \in (W_h^2)^2$ implies that $\lambda_{hn} > \frac{\delta}{h^\theta}$, we deduce that there exists a constant $C_2 > 0$ such that the following inequality holds

$$\|(i\varsigma I - \mathbb{A}_h^1)^{-1}U_h^0\|_X \leq C_2 h^\theta \|U_h^0\|_X \quad (U_h^0 \in (W_h^2)^2, h < h_0).$$

Convergence of fixed points

Proof of theorem (2)

Let $U^0 \in (H^2(\Omega) \cap H_0^1(\Omega)) \times H_0^1(\Omega)$ such that $\Pi_h U^0 := U_h^0 \in (W_h^1)^2$. We have that

$$\Lambda_h^n U_h^0 = \mathbb{S}_h(nT)(U_h^0 - \widehat{U}_h^0) + \widehat{U}_h^0$$

and \widehat{U}_h^0 satisfies $(i\varsigma - \mathbb{A}_h)\widehat{U}_h^0 = G_h$, where $G_h = \begin{bmatrix} 0 \\ \pi_h g \end{bmatrix}$.

By using the Lemma we deduce that there exist two unique elements $g_h^1 \in W_h^1$ and $g_h^2 \in W_h^2$ such that $\pi_h g = g_h^1 + g_h^2$. Let us denote by $G_h^i = \begin{bmatrix} 0 \\ g_h^i \end{bmatrix}$, $i = 1, 2$.

$$\begin{aligned} \|\Lambda_h^n U_h^0 - \widehat{U}_h^0\|_X &= \|\mathbb{S}_h(nT)(U_h^0 - \widehat{U}_h^0)\|_X \\ &\leq \|\mathbb{S}_h(nT)(U_h^0)\|_X + \|\mathbb{S}_h(nT)(i\varsigma - \mathbb{A}_h)^{-1}(G_h)\|_X. \end{aligned}$$

Convergence of fixed points

Proof of theorem (3)

Since $U_h^0 \in (W_h^1)^2$, from Lemma we deduce that

$$\|\mathbb{S}_h(nT)(U_h^0)\|_X \leq M_1 e^{-\omega_1 nT} \|U_h^0\|_X \quad (n \geq 0). \quad (1)$$

On the other hand, by writing $G_h = G_h^1 + G_h^2$ and by using properties of the spaces W_h^1 and W_h^2 , we deduce that

$$\begin{aligned} \|\mathbb{S}_h(nT)(i\varsigma - \mathbb{A}_h)^{-1}(G_h)\|_X &\leq \|\mathbb{S}_h(nT)(i\varsigma - \mathbb{A}_h)^{-1}(G_h^1)\|_X + \|\mathbb{S}_h(nT)(i\varsigma - \mathbb{A}_h)^{-1}(G_h^2)\|_X = \\ &= \|(i\varsigma - \mathbb{A}_h)^{-1}\mathbb{S}_h(nT)(G_h^1)\|_X + \|\mathbb{S}_h(nT)(i\varsigma - \mathbb{A}_h)^{-1}(G_h^2)\|_X \leq \\ &\leq M_1 e^{-\omega_1 nT} \|(i\varsigma - \mathbb{A}_h)^{-1}\|_{\mathcal{L}(V_h)} \|G_h^1\|_X + Ch^\theta \|G_h^2\|_X. \end{aligned}$$

□

Numerical analysis of the problem

A particular case: monochromatic sources

Numerical results

Perspectives and conclusions

One dimensional wave equation

Consider the following one-dimensional wave equation

$$\begin{cases} \ddot{w}(t, x) - \frac{\partial^2 w}{\partial x^2}(t, x) + a(x)\dot{w}(t, x) = f(t, x), & t > 0, x \in (0, 1), \\ w(t, 0) = w(t, 1) = 0, & t > 0 \end{cases}$$

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- ▶ $a : [0, 1] \rightarrow \mathbb{R}$ is a nonnegative regular function which is strictly positive in a subdomain $\omega \subset (0, 1)$.
- ▶ $f \in \mathcal{C}([0, \infty); L^2(0, 1))$ is a periodic function of period T such that $f|_{(0, T)} \in W^{1,1}(0, T; H_0^1(0, 1))$.

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- ▶ \mathcal{I}_h a mesh of the interval $(0, 1)$ formed by N equidistant points and we denote $(h = 1/(N + 1))$
- ▶ $V_h = \{ \varphi \in C(0, 1) \mid \varphi|_I \in P_2(I) \forall I \in \mathcal{I}_h, \varphi(0) = \varphi(1) = 0 \}$.

One dimensional wave equation

A mono-chromatic source term

- ▶ the source term

$$f(t, x) = (-k^2 + \pi^2) \sin(\pi x) \cos(kt) - ka(x) \sin(\pi x) \sin(kt).$$

with

$$k = \frac{2\pi}{T}$$

- ▶ the T -periodic solution:

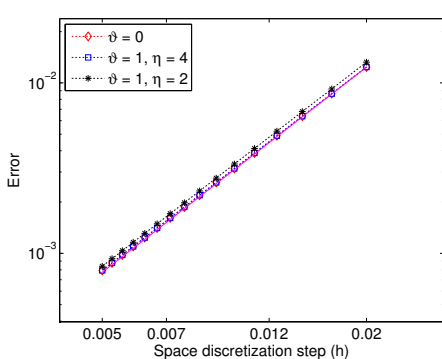
$$w(t, x) = \sin(\pi x) \cos(kt)$$

- ▶ the fixed point of the operator Λ :

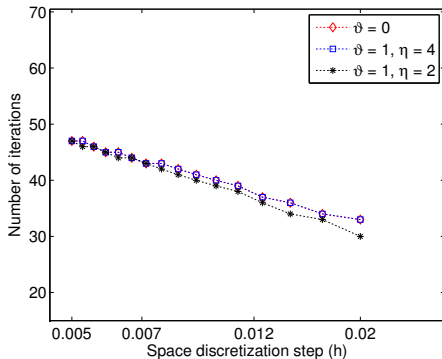
$$\widehat{U}_0 = \begin{bmatrix} \sin(\pi x) \\ 0 \end{bmatrix}$$

One dimensional wave equation

A mono-chromatic source term



(a)



(b)

Figure : (a) Error for a fixed period $T = \frac{\pi}{2}$. (b) The number of iterations necessary to achieve a precision $\epsilon = h^3$ in the fixed point algorithm.

One dimensional wave equation

A mono-chromatic source term

Period T	0.10	0.15	0.30	0.45	0.60	0.80	1.00
$n(h)$ for $\vartheta = 0$	10000	4203	1518	794	491	238	95
$n(h)$ for $\vartheta = 1, \eta = 4$	10000	4183	1510	791	490	237	94
$n(h)$ for $\vartheta = 1, \eta = 2$	660	448	233	155	108	90	71
Error	0.0873	0.0370	0.0096	0.0043	0.0026	0.0015	0.0011

Table : Number of iterations $n(h)$ and error $\|\widehat{U}_0 - \Lambda_{h\vartheta}^{n(h)} U_0\|_X$ for different values of T .

One dimensional wave equation

A general periodic function

- ▶ the source term

$$\begin{aligned} f(t, x) = & \alpha t(T-t) \left(6(T-t)^2 - 18t(T-t) + 6t^2 \right) x^3(1-x)^3 \\ & - \alpha \left(1 + t^3(T-t)^3 x(1-x) \right) \left(6(1-x)^2 - 18x(1-x) + 6x^2 \right) \\ & + \alpha 3t^2(T-t)^2(T-2t)a(x)x^3(1-x)^3, \end{aligned}$$

- ▶ the T -periodic solution:

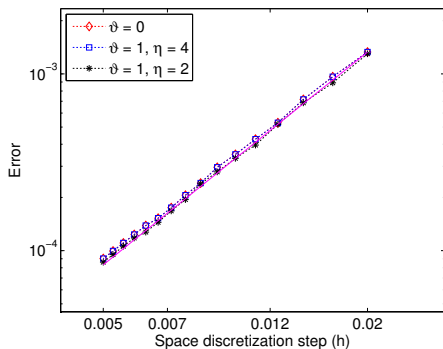
$$w(t, x) = \alpha \left(1 + t^3(T-t)^3 \right) x^3(1-x)^3$$

- ▶ the fixed point of the operator Λ :

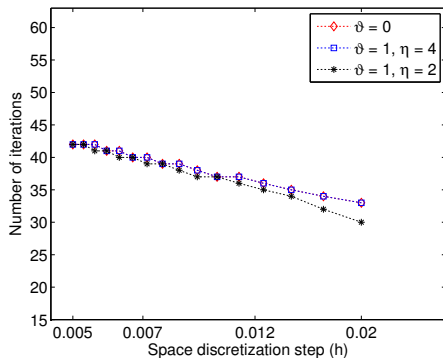
$$\widehat{U}^0 = \begin{bmatrix} \alpha x^3(1-x)^3 \\ 0 \end{bmatrix}.$$

One dimensional wave equation

A general periodic function



(a)



(b)

Figure : (a) Error for a period $T = 1.5$. (b) The number of iterations necessary to achieve a precision $\epsilon = h^3$ in the fixed point algorithm.

Two dimensional wave equation

Consider the following two-dimensional wave equation

$$\begin{cases} \ddot{w}(t, x) - \Delta w(t, x) + a(x)\dot{w}(t, x) = f(t, x), & t > 0, \quad x \in \Omega, \\ w(t, x) = 0, & t > 0, \quad x \in \partial\Omega \end{cases}$$

Two dimensional wave equation

Consider the following two-dimensional wave equation

$$\begin{cases} \ddot{w}(t, x) - \Delta w(t, x) + a(x)\dot{w}(t, x) = f(t, x), & t > 0, \quad x \in \Omega, \\ w(t, x) = 0, & t > 0, \quad x \in \partial\Omega \end{cases}$$

- ▶ $a : \Omega \rightarrow \mathbb{R}$ is a nonnegative regular function which is strictly positive in a subdomain $\omega \subset \Omega$.
- ▶ $f \in \mathcal{C}([0, \infty); L^2(\Omega))$ is a periodic function of period T such that $f|_{(0, T)} \in W^{1,1}(0, T; H_0^1(\Omega))$.

Two dimensional wave equation

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$$\begin{cases} \ddot{w}(t, x) - \Delta w(t, x) + a(x)\dot{w}(t, x) = f(t, x), & t > 0, \quad x \in \Omega, \\ w(t, x) = 0, & t > 0, \quad x \in \partial\Omega \end{cases}$$

- ▶ $a : \Omega \rightarrow \mathbb{R}$ is a nonnegative regular function which is strictly positive in a subdomain $\omega \subset \Omega$.
- ▶ $f \in \mathcal{C}([0, \infty); L^2(\Omega))$ is a periodic function of period T such that $f|_{(0, T)} \in W^{1,1}(0, T; H_0^1(\Omega))$.
- ▶ \mathcal{T}_h a triangular mesh of Ω
- ▶ $V_h = \{ \varphi \in C(\omega) \mid \varphi|_T \in P_1(T) \forall T \in \mathcal{T}_h, \varphi = 0 \text{ on } \partial\Omega \}$.

Two dimensional wave equation

$$\Omega = (0, 1)^2$$

- ▶ the source term

$$\begin{aligned} f(t, x, y) = & \alpha(6t(T-t)^3 - 18t^2(T-t)^2 + 6t^3(T-t))x^3(1-x)^3y^3(1-y)^3 \\ & - \alpha(1+t^3(T-t)^3)(6x(1-x)^3 - 18x^2(1-x)^2 + 6x^3(1-x))y^3(1-y)^3 \\ & - \alpha(1+t^3(T-t)^3)(6y(1-y)^3 - 18y^2(1-y)^2 + 6y^3(1-y))x^3(1-x)^3 \\ & + \alpha(3t^2(T-t)^3 - 3t^3(T-t)^2)a(x, y)x^3(1-x)^3y^3(1-y)^3, \end{aligned}$$

- ▶ the T -periodic solution:

$$w(t, x, y) = \alpha(1+t^3(T-t)^3)x^3(1-x)^3y^3(1-y)^3$$

- ▶ the fixed point of the operator Λ :

$$\widehat{U}_0 = \begin{bmatrix} \alpha x^3(1-x)^3y^3(1-y)^3 \\ 0 \end{bmatrix}$$

Two dimensional wave equation

$$\Omega = (0, 1)^2$$

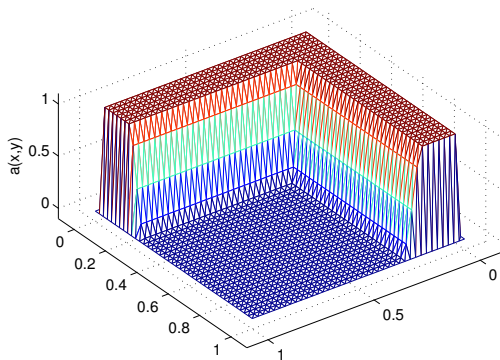


Figure : The function $a \in C^1(\overline{\Omega})$.

Two dimensional wave equation

$$\Omega = (0, 1)^2$$

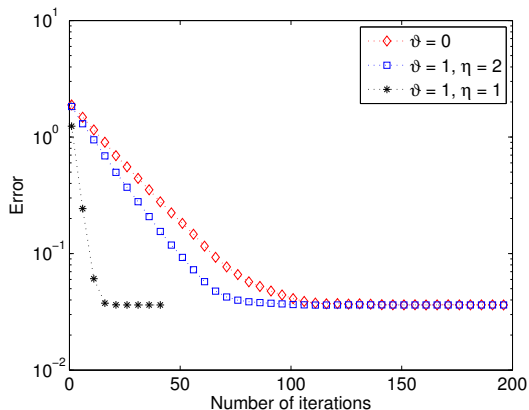
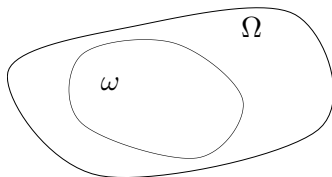


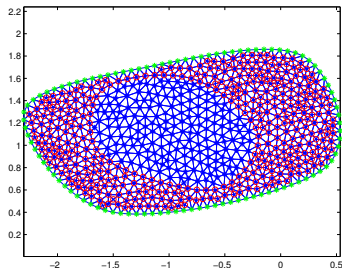
Figure : (a) Evolution of the error in the fixed point algorithm as a function of the iteration's number.

Two dimensional wave equation

$\Omega \subset \mathbb{R}^2$ convex with C^1 boundary



(a)



(b)

Figure : (a) Domains Ω and ω . (b) Triangulation of the domain Ω : by circles we design the points in $\Omega \setminus \omega$, and by stars the points in ω .

Two dimensional wave equation

$\Omega \subset \mathbb{R}^2$ convex with C^1 boundary

We consider the following periodic function $f \in C([0, \infty); H_0^1(\Omega))$

$$f(t, x) = \psi(x) \cos\left(\frac{2\pi t}{T}\right),$$

where T is the period and ψ is the solution of the following elliptic problem

$$\begin{cases} \Delta\psi(x) = 1, & (x \in \Omega) \\ \psi(x) = 0, & (x \in \partial\Omega). \end{cases}$$

Two dimensional wave equation

$\Omega \subset \mathbb{R}^2$ convex with C^1 boundary

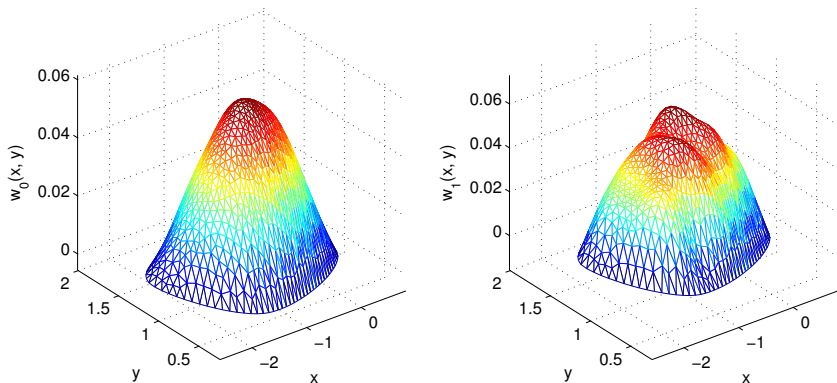


Figure : The fixed point of operator $\Lambda_{h\vartheta}$

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Perspective – the boundary dissipation case?

One can consider the system

$$\begin{cases} \ddot{u}(x, t) - u_{xx}(x, t) = 0, & \text{in } (0, 1) \times (0, \infty) \\ u(0, t) = 0, & \text{on } (0, \infty) \\ \ddot{u}(1, t) + u_x(1, t) + \alpha \dot{u}(1, t) = f(t), & \text{on } (0, \infty). \end{cases}$$

- ▶ $\alpha > 0$
- ▶ $f(t + T) = f(t), \quad t > 0.$



N. C., S. Micu and A. Pazoto.

Periodic solutions for a weakly dissipated hybrid system.

Journal of Mathematical Analysis and Applications, Vol. 385
(1), p. 399-413, 2012.

Some conclusion

- ▶ Existence of periodic solution
- ▶ Convergence of the discrete periodic solutions
- ▶ Mono-chromatic case and application to Helmholtz equation
- ▶ Everything can be extend to plate equations and elasticity.

Thank you!



N. C., S. Micu and J. Morais

Approximation of periodic solutions for a dissipative hyperbolic equation. Numerische Mathematik. Volume 124, Issue 3 (2013), Page 559-601.