Inverse problems for elliptic PDEs and Hardy classes of generalized analytic functions

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team APICS

From joint work with

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Overview

• Planar conductivity PDE and (pseudo-) holomorphic functions

(σ -harmonic, generalized analytic)

• Properties of associated Hardy spaces

(review)

- Consequences for direct and inverse PDE problems
- Conclusion

Conductivity equation

Let $\Omega \subset \mathbb{R}^2$ with smooth boundary $\Gamma = \partial \Omega$ (Hölder smooth) $\Omega \simeq \text{disk } \mathbb{D}, \ \Gamma \simeq \text{circle } \mathbb{T}$ or annulus: $\Omega \simeq \mathbb{A}, \ \Gamma \simeq \mathbb{T} \cup \varrho \mathbb{T}$ $\simeq \text{conformally, simply or doubly connected (also with several holes)}$ $0 < \varrho < 1$

Conductivity coefficient σ Lipschitz smooth function in Ω

 σ known, 0 $< c \leq \sigma \leq C$

Consider solutions u to (u):

div
$$(\sigma \operatorname{grad} u) = \nabla \cdot (\sigma \nabla u) = 0$$
 in Ω (u)

second order elliptic PDE, distributional sense

 $\nabla . (\sigma \nabla u) = \Delta u + \nabla (\log \sigma) . \nabla u = 0$

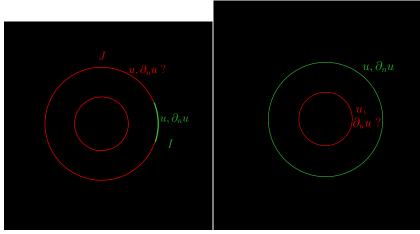
 $\sigma = 1$ or cst: $\Delta u = 0$, Laplace equation, u harmonic in Ω

Geometries

 $I = \mathbb{T}, J = \varrho \mathbb{T}$

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$$\Omega = \mathbb{A}, \ I \subset \mathbb{T}, \ J = (\mathbb{T} \setminus I) \cup \varrho \mathbb{T}$$



or $\Omega = \mathbb{D}$, $I \subset \mathbb{T}$, $J = \mathbb{T} \setminus I$

or conformally equivalent domains (conformal invariance)

Boundary value problems

- Dirichlet (direct) problem: Given measures of u on Γ , recover u in Ω (and $\sigma \partial_n u$, on Γ) (*n* outer unit normal) well-posed for smooth Dirichlet data $\phi \rightsquigarrow \phi \in L^2_{\mathbb{R}}(\Gamma)$?

- Cauchy (inverse) problem: |I|, |J| > 0 partial overdetermined boundary data Given measures u and $\sigma \partial_n u$ on $I \subset \Gamma$ of a solution u to (u),

(u):
$$\nabla \cdot (\sigma \nabla u) = 0$$
 in Ω recover $u, \sigma \partial_n u$ on $J = \Gamma \setminus I$ (or $\partial_n u$)

1 pair of Dirichlet-Neumann data (ϕ_I, ψ_I) on $I, \phi_I \in L^2_{\mathbb{R}}(I), \psi_I \in W^{-1,2}_{\mathbb{R}}(I)$? compatibility...

L^2 boundary data \rightsquigarrow smooth conductivity σ , tradeoff

practically: pointwise corrupted boundary measurements

Other PDEs, other problems

(u):
$$\nabla . (\sigma \nabla u) = 0$$
 in $\Omega \subset \mathbb{R}^2$

Above boundary values problems also for

Laplace: Δu = 0 from Cauchy data on I ⊂ Γ, recover J = Γ \ I (unknown geometry), or Robin coefficient on J

• Schrödinger:
$$-\Delta w + q w = 0$$

stationnary, for some potential q

Other related issues: unique continuation principles, density (Runge) properties, stability estimates, free boundary problems

σ -harmonic conjugation

Generalized Cauchy-Riemann equations:

for $\Omega = \mathbb{D}$

u solution to (u): $\nabla \cdot (\sigma \nabla u) = 0$ $\Leftrightarrow \exists v \text{ such that in } \Omega$:

$$\begin{cases} \partial_x v = -\sigma \partial_y u \\ \partial_y v = \sigma \partial_x u \end{cases} \text{ and } \nabla \cdot \left(\frac{1}{\sigma} \nabla v\right) = 0$$

Function v: σ -conjugated to u

v unique up to additive constant

Want solution u to (u) and σ -conjugated v to have boundary values (traces) on Γ , whence:

$$\begin{cases} \partial_{\theta} v = \sigma \partial_{n} u \\ \partial_{n} v = -\sigma \partial_{\theta} u \end{cases} \text{ on } \Gamma$$

 ∂_{θ} tangential derivative

for $\Omega = \mathbb{A}$: $\exists v$ if compatibility boundary condition

Generalized analytic functions

In $\Omega\simeq\mathbb{D}\subset\mathbb{R}^2\simeq\mathbb{C}$ complex plane

$$X = (x, y) \simeq z = x + iy$$
, $\partial = \partial_z = \frac{1}{2} (\partial_x - i \partial_y)$, $\overline{\partial} = \partial_{\overline{z}} = \frac{1}{2} (\partial_x + i \partial_y)$

u solution to (u): $\nabla . (\sigma \nabla u) = 0$

$$\nabla \simeq \bar{\partial}, \, \nabla \, . \simeq \operatorname{Re} \partial$$

 $\Leftrightarrow f = u + i v \text{ satisfies Beltrami equation} \qquad \text{conjugated B., pseudoholomorphic}$

$$\overline{\partial}f = \nu \overline{\partial}\overline{f} \tag{f}$$

for
$$\nu = \frac{1-\sigma}{1+\sigma} \in W^{1,\infty}(\Omega)$$
, $|\nu| \le \kappa < 1$ in Ω
f solution to (f) $\iff u = \operatorname{Re} f$ solution to (u)

(f) conformally invariant(\mathbb{R} -linear, first order) \neq \mathbb{C} -linear Beltrami equation: $\bar{\partial}g = \nu \partial g$, quasi-conformal map. $f(z, \bar{z}), u(x, y), v(x, y)$ in $\Omega \simeq \mathbb{A}$, compatibility condition needed for \Leftarrow

Harmonic and analytic functions

Generalization of homogeneous situations $\sigma = \operatorname{cst} \rightsquigarrow \sigma = 1$, $\nu = 0$ Holomorphic / complex analytic functions $\bar{\partial}F = 0$ in $\mathbb{D} \subset \mathbb{C}$:

 $\Omega = \mathbb{D}$ unit disc

or $\Omega\simeq\mathbb{D}$ conformally equivalent

$$X = (x, y) \simeq z = x + iy, \qquad \partial = \partial_z = \frac{1}{2} (\partial_x - i \partial_y), \quad \bar{\partial} = \partial_{\bar{z}} = \frac{1}{2} (\partial_x + i \partial_y)$$

Laplace operator $\Delta = 4 \,\bar{\partial} \,\partial = 4 \,\partial \,\bar{\partial} = \partial_x^2 + \partial_y^2$

$$F(z) = \sum_{k\geq 0} \hat{F}_k \, z^k = \sum_{k\geq 0} \hat{F}_k \, r^k \, e^{ik\theta} \, , \, z = r \, e^{i\theta} \in \mathbb{D} \, , \, \, r < 1$$

(Fourier series, coefficients \hat{F}_k) $\bar{\partial} F = 0$ (F holomorphic) $\Leftrightarrow F = u + iv$ with harmonic u and conjugate function v satisfying Cauchy-Riemann equations in \mathbb{D} :

$$\begin{cases} \partial_x v = -\partial_y u \\ \partial_y v = \partial_x u \end{cases}$$

Hardy spaces H^2 of analytic functions in \mathbb{D}

$$\sum_{k \ge 0} |\hat{F}_k|^2 = \|F\|_2^2 = \operatorname{ess\,sup}_{0 < r < 1} \int_0^{2\pi} |F(re^{i\theta})|^2 \frac{d\theta}{2\pi} < \infty$$

 $\rightsquigarrow L^2 \text{ boundary values on } \mathbb{T} \text{: tr } H^2(\mathbb{D}) \subset L^2(\mathbb{T}) \qquad {}_{\mathsf{closed (traces, non tg lim)}}$

 \rightsquigarrow equivalent boundary $L^2(\mathbb{T})$ norm: $\|F\|_2 = \|\operatorname{tr} F\|_{L^2(\mathbb{T})}$

→ Cauchy-Riemann equation in $\overline{\mathbb{D}}$, up to boundary \mathbb{T} : tr F = u + iv on \mathbb{T} , where $\partial_{\theta}v = \partial_{n}u$, $\partial_{n}v = -\partial_{\theta}u$

→ uniqueness and density results (stability)

also Poisson, Cauchy integral formulas, Hilbert-Riesz operator, \perp decomposition + further properties

 \rightsquigarrow results for σ = 1, ν = 0, Laplace equations

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Generalized Hardy space H_{ν}^2

Hilbert space $H^2_{\nu} = H^2_{\nu}(\mathbb{D})$:

also $\Omega \simeq \mathbb{D}$ or $\simeq \mathbb{A}$ conformally; Banach spaces $H^p_{
u}$, 1

- solutions f to (f)
- bounded in Hardy norm in $\mathbb D$

$$\|f\|_{2}^{2} = \mathop{\mathrm{ess\,sup}}_{0 < r < 1} \int_{0}^{2\pi} |f(re^{i\theta})|^{2} \frac{d\theta}{2\pi} < \infty$$

(sup of L^2 norms on circles in \mathbb{D})

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 $\left| \overline{\partial} f = \nu \overline{\partial} \overline{f} \right|$ in \mathbb{D}

 $\|f\|_2 < \infty$

$$H_{\nu}^2$$
 shares many properties of $H^2 = H_0^2$

[Baratchart-L.-Rigat-Russ, 2010], [Fischer, 2011], [F.-L.-Partington-Sincich, 2011], [BFL, 2012]

Properties of H_{ν}^2

Generalize those of H^2 $\Omega = \mathbb{D}$

 $\begin{array}{ll} \underline{\text{Theorem}}_{[\mathsf{BLRR}]} & f \in H^2_{\nu}(\mathbb{D}) & \bar{\partial}f = \nu \overline{\partial}f, \ \|f\|_2 < \infty \\ \text{-} f \text{ admits a non tangential limit tr } f \in L^2(\mathbb{T}) \text{ on } \mathbb{T} & (\Gamma = \mathbb{T}) \\ \text{-} \text{ tr } f = 0 \text{ a.e. on } I \subset \mathbb{T}, \ |I| > 0 \text{ implies that } f \equiv 0; \text{ if } f \not\equiv 0, \text{ then} \\ \text{its zeroes are isolated in } \mathbb{D} & + \text{Blaschke condition and } \log |\text{tr } f| \in L^1(\mathbb{T}) \end{array}$

- $\|\text{tr } f\|_{L^2(\mathbb{T})}$ is equivalent to $\|f\|_2$ on $H^2_{\nu}(\mathbb{D})$ Hardy norm
- Closedness of traces: tr $H^2_{
 u}(\mathbb{D})$ is closed in $L^2(\mathbb{T})$
- Retr f=0 a.e. on $\mathbb T$ implies that $f\equiv 0$ in $\mathbb D$

up to constant,

or whenever normalization on
$$\mathbb T$$
 , $f \in H^{2,0}_{\nu}(\mathbb D) = \{f \in H^2_{\nu}(\mathbb D) \ , \ \int_{\mathbb T} \operatorname{Im} \operatorname{tr} f = 0\}$

also in $\Omega = \mathbb{A}$, $\Gamma = \mathbb{T} \cup \varrho \mathbb{T}$ [BFL,F], and in H^p_{ν}

+ maximum principle in modulus

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Properties of tr $H^2_{\nu}(\mathbb{D})$

Corollary [BLRR] Dirichlet in $H^2_{\mu}(\mathbb{D})$, density - $\forall \phi \in L^2_{\mathbb{D}}(\mathbb{T}), \exists f \in H^{2,0}_{\nu}(\mathbb{D})$ such that Retr $f = \phi$ $\|\text{tr } f\|_{L^{2}(\mathbb{T})} \leq c_{\nu} \|\phi\|_{L^{2}(\mathbb{T})}$ moreover,

- conjugation operator \mathcal{H}_{ν} bounded on $L^2_{\mathbb{D}}(\mathbb{T})$ Hilbert-Riesz transform, $L^2(\mathbb{T})$

$$\text{ also } \left. H^2_\nu(\mathbb{D}) \right|_{\varrho\mathbb{D}} \text{ dense in } H^2_\nu(\varrho\mathbb{D}) \qquad \qquad \text{ also in } H^p_\nu, \, 1$$

howeve

Best constrained approximation in H_{ν}^2

Regularization: bounded extremal problems (BEP) Let $I \subset \Gamma$, |I|, |J| > 0, $\varepsilon > 0$ $\Omega = \mathbb{D}, \Gamma = \mathbb{T}, J = \mathbb{T} \setminus I$

$$\mathcal{B} = \left\{ f \in \operatorname{tr} H^2_{\nu} , \|\operatorname{Re} f\|_{L^2(J)} \leq \varepsilon \right\} |_{I} \subset L^2(I) \,.$$

<u>Theorem</u> [BFL, FLPS] (BEP) well-posed $\nu = 0$: [BLP] \forall function $\Phi \in L^2(I)$, \exists unique $f_* \in \mathcal{B}$ such that

$$\|\Phi - f_*\|_{L^2(I)} = \min_{f \in \mathcal{B}} \|\Phi - f\|_{L^2(I)}$$

Moreover, if $\Phi \notin \mathcal{B}$, then $\|\operatorname{Re} f_*\|_{L^2(J)} = \varepsilon$

Proof: bounded conjugation, density result

also in $\Omega \simeq \mathbb{A}$, with $I \subset \mathbb{T}$, $J = (\mathbb{T} \setminus I) \cup \varrho \mathbb{T}$

also in H^p_{ν} , for $L^p(I)$ data, or with other norm constraints

Constructive issues in H^2_{ν}

Computation algorithm, from $\Phi \in L^2(I)$ $\square = \square, \land (I \subseteq T) \text{ [AP,BFL,FLPS]}$ \bot projection operator $L^2(\Gamma) \rightarrow \text{tr } H^{2,0}_{\nu}$: $P_{\nu}\phi = \frac{1}{2}(\phi + i\mathcal{H}_{\nu}\phi)$

vanishing mean on $\ensuremath{\mathbb{T}}$

Solution to (BEP): given $\Phi \in L^2(I)$, M > 0 Toeplitz-Hankel operators on H^2_{ν} $P_{\nu}(\chi_I f_*) - \gamma P_{\nu}(\chi_I \operatorname{Re} f_*) = P_{\nu}(\Phi \lor 0)$

 $\begin{array}{l} \text{for } ! \text{ Lagrange parameter } \gamma < 0 \text{ s.t. } \|f_*\|_{L^2(J)} = M \\ & \underset{f \in \text{tr } H^2_{\nu}}{}^{\min_{f \in \text{tr } H^2_{\nu}}} \|^{\Phi - f}\|_{L^2(J)} + \gamma \|\text{Re } f\|_{L^2(J)} \end{array}$

Complete families of solutions, for computations $\operatorname{in} H^2_{\nu}(\Omega) \operatorname{and} L^2(\Gamma)$

 \rightsquigarrow Bessel/exponentials, toroidal harmonics [F] (w.r.t. σ or ν , and Ω)

polynomials?

 ν = 0: Fourier basis, polynomials

For related conductivity PDE

u solution to (u) in Ω : $\Omega \sim \mathbb{D}$ or A $\nabla \cdot (\sigma \nabla u) = 0 \Leftarrow u = \operatorname{Re} f$ with f solution to (f) in Ω \Leftrightarrow if $\Omega \simeq \mathbb{D}$ Dirichlet boundary value problems: from prescribed boundary data $\phi \in L^2_{\mathbb{D}}(\Gamma)$, recover u in Ω solution to (u) such that tr $u = \phi$ on Γ From Dirichlet theorem in $H^{2,0}_{\nu}(\Omega)$: $\Omega \simeq \mathbb{A}$: + hyp. on ϕ $\exists ! u \text{ in } L^2_{\mathbb{D}}(\Omega) \text{ solution to } (u) \text{ such that tr } u = \phi$ $\operatorname{tr} f = \phi + i \int_{\Gamma} \sigma \partial_n u = \phi + i \mathcal{H}_{\nu} \phi, \ \|u\|_2 = \|\operatorname{tr} u\|_{L^2(\Gamma)} = \|\phi\|_{L^2(\Gamma)}$

- Unique continuation properties

isolated critical points of \boldsymbol{u} in $\boldsymbol{\Omega}$

Bounded conjugation operator \rightsquigarrow stability properties for (u)... Dirichlet-Neumann map: $\Lambda \phi = \partial_{\theta} \mathcal{H}_{\nu} \phi$

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For related conductivity PDE

- Cauchy inverse problems, $I \subset \mathbb{T}$ $\Omega = \mathbb{D} \text{ or } \mathbb{A}$ Given ϕ_I and ψ_I in $L^2_{\mathbb{R}}(I)$, from Cauchy data, $J = \partial \Omega \setminus I$ recover u solution to (u) in Ω such that tr $u = \phi_I$, $\sigma \partial_n u = \psi_I$ on I Let $\Phi = \phi_I + i \int_I \psi_I \in L^2(I) \setminus (\operatorname{tr} H^2_{\nu})_{I_i}$; from density results: $\exists u_k = \operatorname{Re} f_k$ solution to (u) in Ω $\|\text{tr } u_k - \phi_I\|_{L^2(I)} \to 0$ but $\|\operatorname{tr} u_k\|_{L^2(J)} \to \infty$ $\|\partial_{\theta} \mathcal{H}_{\nu} u_k - \psi_I\|_{L^2(I)} \rightarrow 0$ \rightarrow ill-posed for non compatible boundary data ϕ_I , ψ_I on I

→ look for tr $u \simeq \phi_I$, $\sigma \partial_n u \simeq \psi_I$ on I with tr u bounded on J... → solve bounded extremal problems (BEP) for Φ in tr H^2_{ν} interpolation (ill-posed) → best constrained approximation, regularization (Lavrentiev, Tikhonov)

Plasma equilibrium model in a tokamak

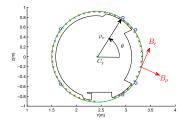
In 2D poloidal sections, poloidal magnetic flux u:

$$abla \cdot \left(\frac{1}{x} \nabla u\right) = \nabla \cdot (\sigma \nabla u) = 0$$
 in the vacuum Ω , conductivity $\sigma = \frac{1}{x}$

Maxwell equations, axisymmetric assumption, cylindrical coordinates (x, y) = (R, Z) ($\varphi =$ cte)

 $\Omega \simeq \mathbb{A}_0 \subset \mathbb{R}^2$ $\Gamma = \Gamma_e \cup \Gamma_p$

From pointwise magnetic data on outer boundary Γ_e (poloidal magnetic field)



$$u, B_{\rho} = -\frac{1}{x}\partial_t u, B_t = \frac{1}{x}\partial_n u$$

recover plasma boundary Γ_p

outermost level line tangent to Γ_I

free boundary problem

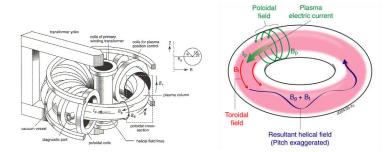
Application to plasma shaping in a tokamak



Tore Supra (CEA-IRFM Cadarache)

magnetic field B, flux u

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Plasma in tokamak

From measurements of u, $\sigma \partial_n u$ on outer boundary Γ_e , find level line Γ_p of associated solution u to (u), tangent to limitor Γ_l

expand u on Γ_e (toroidal harmonics), compute max $u = c_0$ on Γ_l

Data transmission $\Gamma_e \rightsquigarrow \Gamma_{p,0}$:

Take a first such $\Gamma_{p,0}$

Free boundary problem Γ_p :

 $u, \sigma \partial_n u$ on $I = \Gamma_e \rightsquigarrow u, \sigma \partial_n u$ on $J_0 = \Gamma_{p,0}, u$ in Ω_0

Cauchy boundary inverse problem in Ω_0 solve (BEP)

 $u, B_{\rho} \rightsquigarrow \phi_{I}, B_{t} = \partial_{\theta}v = \sigma\partial_{n}u \rightsquigarrow \psi_{I} \rightsquigarrow Cauchy data \Phi \text{ on } \Gamma_{e}$

constraint $\|\operatorname{Re} f_* - c_0\|_{L^2(J_0)} \leq M$ small, c constant

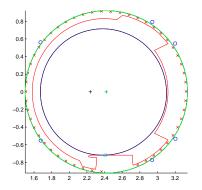
 $u, \partial_n u \text{ on } \Gamma_l \rightsquigarrow \Gamma_{p,1} : \{ u = \max_{\Gamma_l} u = c_1 \}$

with shape optimization [BFP]

iterate 1st step $\rightsquigarrow \Gamma_p$, last closed level line tangent to Γ_l

Plasma boundary recovery

Poloidal section of tokamak Tore Supra



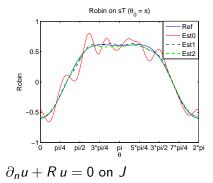
Reconstruction of plasma boundary Γ_p from measurements \circ of poloidal flux u and \times of poloidal magnetic field on Γ_e

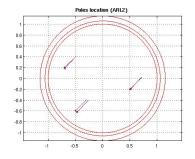
with series of toroidal harmonics (18 terms)

Other applications

Inverse problems for Laplace equations $\Delta u = 0$ in planar domains, from given Cauchy data on $I \subset \Gamma = \partial \Omega$ $\Omega = \mathbb{A}$

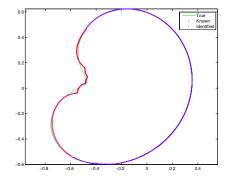
Robin coefficient recovery on inner boundary J of \mathbb{A} $(I = \mathbb{T} \text{ outer boundary})$ data transmission on circles (for sources localisation)





Other applications

Geometry recovery, $J \subset \Gamma$ (using conformal maps) Given Cauchy data on $I \subset \Gamma$, recover J such that $\partial_n u = 0$ on J



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Conclusion

Work in progress: ... or to be done? More about generalized Hardy classes H^ρ_ν reproducing kernel in H_{μ}^2 ? H_{μ}^p , $p = 1, \infty$? factorization, operators, density of traces for $\Omega=\mathbb{A}$ extremal problems minimize also w.r.t. c in constraint $\|\operatorname{Re} f - c\|_{L^{2}(I)}$ - solutions $w = e^{s}F$ to related $\bar{\partial}w = \alpha \bar{w}$ $\alpha = \bar{\partial} \log \sigma^{1/2}$ Other elliptic operators (and relat-ed/-ing PDEs) + time t? Schrödinger $\Delta w \simeq |\alpha|^2 w + (\partial \alpha) \overline{w}$ 3D Laplace + symmetry properties \rightsquigarrow 2D conductivity (u) Unique continuation principles for (u) and (w) stability, energy estimates Runge density properties ~ FIT issues? Non smooth boundary geometry Γ other tokamaks, Jet, ITER: X point with geometrical issues: Bernoulli type (free boundary) problems • Other classes of conductivities σ (or coefficients ν, α)? (up to now, \mathbb{R} -valued Hölder smooth σ , r > 2, in $H^p_{\nu}(\Omega)$, p > r/(r-1)) non smooth? in **ℝ**³? anisotropic (matrix-valued)?

Main references

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+ Vekua (1962), Kohn-Vogelius (1984), Sylvester-Uhlmann (1987), \ldots

... Astala-Iwaniec-Martin (2008), Kravchenko (2009), ...