## LSU Communicating math

This presentation was created as part of the Communicating Math course (Spring 2025) within the graduate program at LSU. For this course, students are required to identify a mentor within the department (who may or may not be their PhD supervisor) and select an interesting topic for both a presentation and a written exposition.



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Introduction	$_{\rm to}$	DtN	Map	

# Introduction to Dirichlet-to-Neumann Map

An example-oriented approach

Sayandeep Sarkar Mentor: Prof. Andrei Tarfulea LOUISIANA STATE UNIVERSITY May 1,2025

Sayandeep Sarkar Introduction to DtN Map 4日 \* 4日 \* 4日 \* 4日 \* 4日 \* 4日 \*

# Table of Contents

#### 1 A real life context

**2** Definition

3 Construction of an example

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# A "black-box"



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# A little bit of school physics (in 1D)

Let  $\gamma(x)$  denote the conductivity of the wire( 'length' [0,L]) at x.



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Resistivity  $R(x,y) = \int_y^x \frac{1}{\gamma(z)} dz.$ 



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Resistivity  $R(x,y) = \int_y^x \frac{1}{\gamma(z)} dz$ . For steady state current, by Ohm's law:

$$\underbrace{u(x) - u(0)}_{x \to y} = -I \cdot R(x, 0) = -I \int_0^x \frac{dy}{\gamma(y)}$$

Voltage difference between x and 0



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Differentiate both side:  $\gamma(x)u'(x) = -I$ 

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What can we measure directly? (making u(0) = 0, I = 1)

$$\{u(0), u(L), \gamma(0)u'(0), \gamma(L)u'(L)\} = \{0, \int_0^L \frac{dy}{\gamma(y)}, 1, 1\}$$

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# In higher dimension

 $\Omega' \subset \Omega \subset \mathbb{R}^n.$ 

$$\underbrace{i(x)}_{\text{not independent of } x} = -\gamma(x)\nabla u(x)$$



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Introduction	$_{\rm to}$	DtN	Map

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Steady state current:  $\int_{\partial\Omega'} i(x) \cdot \nu(x) dS(x) = 0.$ 

$$\stackrel{IBP}{\Rightarrow} \int_{\Omega'} \nabla \cdot i(x) dx = 0 \ \, \forall \Omega' \subset \Omega$$



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$$\stackrel{IBP}{\Rightarrow} \int_{\Omega'} \nabla \cdot i(x) dx = 0 \ \, \forall \Omega' \subset \Omega$$

$$\Rightarrow \nabla \cdot i(x) = \nabla \cdot (\gamma(x) \nabla u(x)) = 0 \text{ in } \Omega$$



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# Prelude

In general we can get an equation in higher dimension analogous to (1):

Voltage equation		
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#### Define

$$S := \{ (f,g) \in C^{\infty}(\partial\Omega) \times C^{\infty}(\partial\Omega) : f = u|_{\partial\Omega}, g = \gamma \frac{\partial u}{\partial\nu}|_{\partial\Omega}, u \text{ satisfies } (3) \}.$$

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 $\Lambda_{\gamma}(f) = g$  is a well defined map. The impedence Tomography problem is to infer data about  $\gamma$ from the DtN map.

May, 2025

# Table of Contents

#### 1 A real life context

#### 2 Definition

3 Construction of an example

- キロト キ団ト キヨト キヨト ヨー のへで

Sayandeep Sarkar Introduction to DtN Map

# Sobolev Spaces

# Definition $(H^k(\Omega) \text{ space})$

$$H^{k}(\Omega) = \{ u : \left(\frac{\partial}{\partial x_{1}}\right)^{\alpha_{1}} \cdots \left(\frac{\partial}{\partial x_{n}}\right)^{\alpha_{n}} u \in L^{2}(\Omega) \text{ in weak sense with } \sum_{j=1}^{n} \alpha_{j} \leq k \}$$

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- A The space  $C^{\infty}(\overline{\Omega}) \cap H^k(\Omega)$  is dense in  $H^k(\Omega)$ .
- For  $\Omega$  to be a bounded domain with smooth boundary we can extend any  $u \in H^1(\Omega)$  to its boundary, in fact on the whole  $\mathbb{R}^n$ .

We will refer  $Tr(u) := u|_{\partial\Omega}$  for  $H^k$  functions (Trace of u).

# Sobolev Spaces

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#### Definition (Tr $H^k(\partial\Omega)$ Space)

$$\operatorname{Tr} H^k(\Omega) := \{ v \in L^2(\partial\Omega) : \exists u \in H^k(\Omega) \text{ s.t. } Tr(u) = v \}$$

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## Now the definition...

#### Consider the following Partial Differential equation:

Dirichlet Problem		
	$\nabla \cdot (\gamma(x)\nabla u) = 0 \text{ on } \Omega$	(4)
	$u = f \text{ on } \partial \Omega$	(-)

For  $f \in \text{Tr}H^2(\partial\Omega)$ , we will put  $\gamma(x) \in C^1(\overline{\Omega})$ . The dirichlet problem admits unique weak solution for such  $\gamma(x)$  if  $\gamma(x) > \epsilon > 0$ .

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#### Definition (DtN Map)

 $\Lambda_{\gamma}f := (\gamma \nabla u(x)) \cdot \nu(x)|_{\partial\Omega}$ .  $\nu(x)$  is the outward normal vector at point  $x \in \partial\Omega$ . The normal derivative of the solution on the boundary is generally referred as 'Neumann data'.

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In weak sense the range of  $\Lambda_{\gamma}$  is subset of the dual space  $H^{\frac{1}{2}}(\partial\Omega)$ .

#### Sayandeep Sarkar Introduction to DtN Map

# Table of Contents

1 A real life context

#### **2** Definition

**3** Construction of an example

- イロト イロト イヨト イヨト ヨー のへぐ

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# Example on Half-Space

The Laplacian: 
$$\Delta u := \frac{\partial^2 u}{\partial x_1^2}$$



Figure: Upper half plane in  $\mathbb{R}^3$ . Note the boundary is actually  $\mathbb{R}^2$ 

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# Example on Half-Space

The Laplacian: 
$$\Delta u := \frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2}$$



Figure: Upper half plane in  $\mathbb{R}^3$ . Note the boundary is actually  $\mathbb{R}^2$ 

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Construction of an example  $\bigcirc{\bullet}{\circ}{\circ}$ 

# Example on Half-Space

The Laplacian: 
$$\Delta u := \frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \dots + \frac{\partial^2 u}{\partial x_n^2}$$



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Construction of an example  $\bigcirc \bigcirc \bigcirc \bigcirc$ 

#### Example on Half-Space

The Laplacian:  $\Delta u := \frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \dots + \frac{\partial^2 u}{\partial x_n^2}$ Take  $\gamma(x)$  to be **Id** so that  $\gamma \nabla u(x) = \nabla u(x)$ .



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Denote the elements of  $\mathbb{R}^{n+1}_+$ , X as  $(\mathbf{x}, y)$  such that  $\mathbf{x} \in \mathbb{R}^n$ , and  $y \in (0, \infty)$ .

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Introduction to DtN Map

Construction of an example 000

## Example on Half-Space

The Laplacian: 
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The boiled down **Dirichlet problem** in (4):

$$\nabla \cdot (\nabla u(x)) = \Delta u = 0 \text{ in } \mathbb{R}^{n+1}_+$$
  
$$u = f \text{ in } \partial \mathbb{R}^{n+1}_+ (= \mathbb{R}^n)$$
(5)



Figure: Upper half plane in  $\mathbb{R}^3$ . Note the boundary is actually  $\mathbb{R}^2$ 

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We will assume f to be in certain space when it's required.

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## Example on Half-Space(Cont...)

**Dirichlet Problem:**  $\Delta u(\mathbf{x}, y) = 0$  on  $\mathbb{R}^{n+1}_+$ ;  $u(\mathbf{x}, 0) = f(\mathbf{x})$  on  $\mathbb{R}^n$ . The solution of this problem for any  $\Omega$ :

$$u(X) = -\int_{\partial\Omega} f(\mathbf{z}) \frac{\partial G(X, \mathbf{z})}{\partial\nu} dS(\mathbf{z})$$

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G(X, Z) is called as "Green's function", completely determined by the domain (*Not quite easy to find!!*).

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Thank You!

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