# Radiation Boundary Conditions for Numerical Simulation of Transmission Problems in Acoustics 

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#### Abstract

In this paper, the classical two-dimensional Helmholtz transmission problem is reduced to a local boundary value problem by introducing an artificial boundary. A localized Dirichlet-to-Neumann (DtN) mapping is defined on the artificial boundary. Then the variational equations and Galerkin formulation are derived. The effectiveness of the methods is demonstrated using various numerical examples.


Index Terms-acoustic transmission problem, Finite element method, Radiation Boundary Conditions, Hankel function, weak formulation.

## I. Introduction

IN order to solve the Helmnoltz transmission problem in an infinite domain, many numerical methods have been proposed by many researchers. One of the most conventional numerical methods for solving scattering problems with constant parameters is to reformulate the transmission problem as a system of BIE over the boundary of the obstacle [1], [2], [3], [4], [5]. The second approach is the perfectly matched layer (PML) method [6], [7], which is to surround the computational domain by a layer of finite thickness with specially designed medium that would either slow down or attenuate all the waves that propagate from the inside computational domain. This approach is easy to implement and is very effective. Another popular conventional method for the transmission problem is the coupling of finite element method (FEM) and the boundary element method (BEM). The common method is to introduce an enough big artificial boundary enclosing the obstacle inside and impose an appropriate artificial boundary condition. Then one can apply FEM to solve the Helmholtz equation on the bounded domain and BEM to solve the exterior value problem outside artificial boundary, respectively. Many authors realized the coupling procedure to exterior transmission problem by defined a Dirichlet-to-Neumann (DtN) mapping on the artificial boundary [8], [9], [10], [11], [12], [13]. The authors of [12], [13], [14], [15] define it by some basic boundary integral operators, whereas some researchers represent the DtN mapping through Fourier expansion series [8], [9], [16], [17], [18], [11]. The authors of [19], [20], [21], [22] make an extension of the standard DtN-FEM on general artificial boundary. But

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these exact boundary conditions are given in an infinite series which must be truncated in actual computation and also some significant error will appear in this case. Moreover, the exact boundary condition is nonlocal, and result the dense blocks of linear equations. Due to this, we consider local approximate boundary conditions.

There are many types of local boundary conditions. The simplest local boundary condition is the Sommerfeld condition. Engquis and Majda [23], [24] developed a sequence of local boundary conditions on the basis of factorization of pseudodifferential operators. Bayliss and Turkel [25] proposed another family of local boundary conditions, based on the asymptotic approximation of the solution of the wave equation. As for the numerical investigation of local boundary conditions, Shirron and Babuska [26] compared the performance and accuracy for various local boundary conditions. In this paper, we deal with the two-dimensional transmission problem in acoustics by the localization procedure initially proposed by Feng in [9]. We reduce the classical transmission problem to a local boundary value problem by defined a local $\operatorname{DtN}$ mapping. Then by using the technique in [27] for interior acoustic transmission problem, we show that the corresponding variational problem of the local boundary value problem.

The organization of the paper is as follows: In Section 2, we describe the classical Helmholtz transmission problem. In Section 3, we reduce the transmission problem in acoustics to a local boundary value problem. Then, we discuss the corresponding variational equations and modified formulation in Section 4. In the last section, we present some numerical experiments to illustrate efficiency of the proposed method.

## II. Statement of the problem



Fig. 1. Boundary value problem (1)-(5).

Let $\Omega$ denote a bounded domain with smooth boundary $\Gamma$, and let $\Omega^{c}=\mathbb{R}^{2} / \bar{\Omega}$ be the unbounded exterior domain in $\mathbb{R}^{2}$ (see Fig. 1). We consider the following boundary value problem in acoustics: Given the incident field $u^{i}$, find the total field $u \in C^{2}(\Omega) \cap C^{1}(\bar{\Omega})$ and the scattered field $u^{s} \in$
$C^{2}\left(\Omega^{c}\right) \cap C^{1}\left(\overline{\Omega^{c}}\right)$ satisfying

$$
\begin{align*}
& \Delta u+k_{1}^{2} u=0, \quad \text { in } \Omega  \tag{1}\\
& \Delta u^{s}+k_{2}^{2} u^{s}=0, \quad \text { in } \Omega^{c},  \tag{2}\\
& u=u^{s}+u^{i}, \quad \text { on } \Gamma  \tag{3}\\
& \frac{\partial u}{\partial \nu}=\frac{\partial u^{s}}{\partial \nu}+\frac{\partial u^{i}}{\partial \nu}, \text { on } \Gamma, \tag{4}
\end{align*}
$$

where $k_{j} \neq 0, j=1,2$, are wave numbers with $\operatorname{Im}\left(k_{j}\right) \geq 0$, $\nu$ denotes the outer unit normal to the boundary and $\partial / \partial \nu$ means the normal derivative on $\Gamma$ point from $\Omega$ to $\Omega^{c}$. The derivation of these bounary condition by an appropriate normalization can be found in [28]. Moreover, for the uniqueness, the scattering field $u^{s}$ has to satisfy the standard Sommerfeld radiation condition

$$
\begin{equation*}
\lim _{r \rightarrow \infty} r^{\frac{1}{2}}\left(\frac{\partial u^{s}}{\partial r}-i k_{2} u^{s}\right)=0 \tag{5}
\end{equation*}
$$

with $i=\sqrt{-1}, r=|x|$ and $x=\left(x_{1}, x_{2}\right) \in \mathbb{R}^{2}$.
In order to obtain the uniqueness result of the transmission problem, it needs to add some restrictions on the wave number $k_{1}$ and $k_{2}$. Such constraints of wave numbers are summarized in the following theorem.
Theorem 2.1: Let $k_{2} \neq 0$ be such that $\operatorname{Im}\left(k_{2}\right) \geq 0$, and let $k_{1} \neq 0$ be such that $\operatorname{Im}\left(k_{1}^{2} \overline{k_{2}}\right) \geq 0$. Then the classical transmission problem (1)-(5) has at most one solution.

A proof of the above theorem can be found in [3].

## III. Localization of the boundary value problem



Fig. 2. Local boundary value problem (10)-(14)

We introduce in this section a local boundary value problem in $\Omega_{R}$ with the localized boundary condition on $\Gamma_{R}$ (see Fig. 2). We describe the localization procedure initially proposed in [9], which is actually the one most correlated with the exact $\operatorname{DtN}$ mapping $T$. In [9], with a simple manipulation, the normal derivative of $u^{s}$ on $\Gamma_{R}$

$$
\begin{equation*}
\frac{\partial u^{s}}{\partial r}(R, \theta)=\sum_{n=0}^{\infty}{ }^{\prime} k_{2} H_{n}^{(1)^{\prime}}\left(k_{2} R\right)\left(a_{n} \cos (n \theta)+b_{n} \sin (n \theta)\right) \tag{6}
\end{equation*}
$$

can be written as

$$
\begin{align*}
\frac{\partial u^{s}}{\partial r}(R, \theta)= & \sum_{n=0}^{\infty}, \frac{k_{2} H_{n}^{(1)}{ }^{\prime}\left(k_{2} R\right)}{H_{n}^{(1)}\left(k_{2} R\right)} H_{n}^{(1)}\left(k_{2} R\right)\left(a_{n} \cos (n \theta)\right. \\
& \left.+b_{n} \sin (n \theta)\right) \tag{7}
\end{align*}
$$

for $\forall u \in H^{s}\left(\Gamma_{R}\right), s \geq 1 / 2$. Here and throughout the presentation, the prime behind the summation means that the
first term in the summation is multiplied by $1 / 2$. By assuming that $k_{2} R$ being sufficiently large and applying the asymptotic expansion of the Hankel function in (7), we can obtain that

$$
\begin{equation*}
\frac{k_{2} H_{n}^{(1)^{\prime}}\left(k_{2} R\right)}{H_{n}^{(1)}\left(k_{2} R\right)} \sim i k_{2} \sum_{m=0}^{\infty}\left(\frac{i}{2 k_{2} R}\right)^{m} c_{m}\left(n^{2}\right), \tag{8}
\end{equation*}
$$

where the coefficients $c_{m}$ are defined recursively:

$$
\begin{aligned}
c_{0}\left(n^{2}\right) & =c_{1}\left(n^{2}\right)=1 \\
c_{2}\left(n^{2}\right)= & 2\left(n^{2}-\frac{1}{4}\right) \\
\ldots & \\
c_{k}\left(n^{2}\right) & =(2 k-2)(n, k-1)-c_{2}\left(n^{2}\right)(n, k-2)-\cdots \\
& \quad-c_{k-1}\left(n^{2}\right)(n, 1), \quad k=0,1,2 \ldots m .
\end{aligned}
$$

here

$$
(n, m)=\frac{1}{m!} \prod_{k=1}^{m}\left(n^{2}-\left(\frac{2 k-1}{2}\right)^{2}\right)
$$

is an even polynomial in $n$ of degree $2 m$.
Because $n^{2}$ can be regarded as eigenvalues of $u^{s}$ corresponding to the operator $-\partial^{2} / \partial \theta^{2}$, we can interchange the order of summations as substituting (8) into (7). Hence, we have

$$
\begin{aligned}
& \frac{\partial u^{s}}{\partial r}(R, \theta) \\
= & \sum_{n=0}^{\infty} \frac{k_{2} H_{n}^{(1)^{\prime}}\left(k_{2} R\right)}{H_{n}^{(1)}\left(k_{2} R\right)} H_{n}^{(1)}\left(k_{2} R\right)\left(a_{n} \cos (n \theta)+b_{n} \sin (n \theta)\right) \\
\sim & \sum_{n=0}^{\infty}{ }^{\prime} i k_{2} \sum_{m=0}^{\infty}\left(\frac{i}{2 k_{2} R}\right)^{m} c_{m}\left(n^{2}\right) H_{n}^{(1)}\left(k_{2} R\right)\left(a_{n} \cos (n \theta)\right. \\
& \left.+b_{n} \sin (n \theta)\right) \\
= & i k_{2} \sum_{m=0}^{\infty}\left(\frac{i}{2 k_{2} R}\right)^{m} c_{m}\left(-\frac{\partial^{2}}{\partial \theta^{2}}\right) \sum_{n=0}^{\infty}{ }^{\prime} H_{n}^{(1)}\left(k_{2} R\right)\left(a_{n} \cos (n \theta)\right. \\
& \left.+b_{n} \sin (n \theta)\right) \\
= & i k_{2} \sum_{m=0}^{\infty}\left(\frac{i}{2 k_{2} R}\right)^{m} c_{m}\left(-\frac{\partial^{2} u^{s}}{\partial \theta^{2}}\right) .
\end{aligned}
$$

Thus the localized DtN mapping $S: H^{s}\left(\Gamma_{R}\right) \mapsto$ $H^{s-1}\left(\Gamma_{R}\right), \forall \varphi \in H^{s}\left(\Gamma_{R}\right), 1 / 2 \leq s \in \mathbb{R}$, is defined as

$$
\begin{equation*}
S \varphi:=i k_{2} \sum_{m=0}^{\infty}\left(\frac{i}{2 k_{2} R}\right)^{m} c_{m}\left(-\frac{\partial^{2} \varphi}{\partial \theta^{2}}\right) \tag{9}
\end{equation*}
$$

here $S$ is a bounded linear operator. Now we can reduce the boundary value problem (1)-(5) to the following local boundary value problem: Given the incident field $u^{i}$, find $u \in C^{2}(\Omega) \cap C^{1}(\bar{\Omega})$ and $u^{s} \in C^{2}\left(\Omega_{R}\right) \bigcap C^{1}\left(\overline{\Omega_{R}}\right)$ such that

$$
\begin{align*}
& \Delta u+k_{1}^{2} u=0 \quad \text { in } \Omega  \tag{10}\\
& \Delta u^{s}+k_{2}^{2} u^{s}=0 \quad \text { in } \Omega_{R},  \tag{11}\\
& u=u^{s}+u^{i} \quad \text { on } \Gamma,  \tag{12}\\
& \frac{\partial u}{\partial \nu}=\frac{\partial u^{s}}{\partial \nu}+\frac{\partial u^{i}}{\partial \nu} \quad \text { on } \Gamma,  \tag{13}\\
& \frac{\partial u^{s}}{\partial \nu}=S u^{s} \quad \text { on } \Gamma_{R} . \tag{14}
\end{align*}
$$

The localized DtN mapping $S$ and the truncated localized DtN mapping $S^{M}$ can be written as

$$
\begin{equation*}
S=\sum_{m=0}^{\infty} S_{m} \tag{15}
\end{equation*}
$$

and

$$
\begin{equation*}
S^{M}=\sum_{m=0}^{M} S_{m} \tag{16}
\end{equation*}
$$

respectively. Here $M$ is the truncation order of $S$. The first four terms of $S$ read as

$$
\begin{aligned}
& S_{0}=i k_{2}, S_{1}=-\frac{1}{2 R} \\
& S_{2}=\frac{i}{8 k_{2} R^{2}}+\frac{i}{2 k_{2} R^{2}} \frac{\partial^{2}}{\partial \theta^{2}} \\
& S_{3}=\frac{1}{8\left(k_{2}\right)^{2} R^{3}}+\frac{1}{2\left(k_{2}\right)^{2} R^{3}} \frac{\partial^{2}}{\partial \theta^{2}}
\end{aligned}
$$

In particular, the first term $S_{0}$ gives the approximated Sommerfeld condition.

## IV. WEAK FORMULATION

In this section, we study the weak formulation of (10)(14). We first introduce the Sobolev spaces

$$
\begin{align*}
\mathcal{H}^{t} & =H^{t}(\Omega) \times H^{t}\left(\Omega_{R}\right),  \tag{17}\\
\mathcal{H}_{\Gamma}^{t} & =\left\{\left(v_{1}, v_{2}\right) \in \mathcal{H}^{t}, v_{1}=v_{2} \text { on } \Gamma\right\}, \tag{18}
\end{align*}
$$

equipped with the norm

$$
\|V\|_{\mathcal{H}^{t}}=\left(\left\|v_{1}\right\|_{H^{t}(\Omega)}^{2}+\left\|v_{2}\right\|_{H^{t}\left(\Omega_{R}\right)}^{2}\right)^{1 / 2}
$$

$\forall V=\left(v_{1}, v_{2}\right) \in \mathcal{H}^{t}$. The standard weak formulation of the nonlocal boundary value problem (10)-(14) reads: Given $u^{i}$, find $U=\left(u, u^{s}\right) \in \mathcal{H}^{1}$ such that

$$
u-u^{s}=u^{i} \quad \text { on } \quad \Gamma
$$

and

$$
\begin{equation*}
A(U, V)=a_{1}\left(u, v_{1}\right)+a_{2}\left(u^{s}, v_{2}\right)+b\left(u^{s}, v_{2}\right)=\ell(V), \tag{19}
\end{equation*}
$$

for any $V=\left(v_{1}, v_{2}\right) \in \mathcal{H}_{\Gamma}^{1}$, where

$$
\begin{align*}
a_{1}\left(u, v_{1}\right) & =\int_{\Omega} \nabla u \cdot \nabla \bar{v}_{1} d x-k_{1}^{2} \int_{\Omega} u \bar{v}_{1} d x  \tag{20}\\
a_{2}\left(u^{s}, v_{2}\right) & =\int_{\Omega_{R}} \nabla u^{s} \cdot \nabla \bar{v}_{2} d x-k_{2}^{2} \int_{\Omega_{R}} u^{s} \bar{v}_{2} d x, 21  \tag{21}\\
b\left(u^{s}, v_{2}\right) & =-\int_{\Gamma_{R}}\left(S u^{s}\right) \bar{v}_{2} d s  \tag{22}\\
\ell(V) & =\int_{\Gamma} \frac{\partial u^{i}}{\partial \nu} \bar{v}_{1} d s \tag{23}
\end{align*}
$$

Here, $a_{1}\left(u, v_{1}\right)$ is a sesquilinear form defined on $H^{1}(\Omega) \times$ $H^{1}(\Omega), a_{2}\left(u^{s}, v_{2}\right)$ and $b\left(u^{s}, v_{2}\right)$ are sesquilinear forms defined on $H^{1}\left(\Omega_{R}\right) \times H^{1}\left(\Omega_{R}\right)$, and $\ell(V)$ is a linear functional dependent on $\partial u^{i} / \partial \nu \in H^{-1 / 2}(\Gamma)$.

Lemma 4.1: The sesquilinear form $A$ is continuous, i.e.,

$$
\begin{equation*}
|A(U, V)| \leq c\|U\|_{\mathcal{H}^{1}}\|V\|_{\mathcal{H}^{1}}, \quad \forall U, V \in \mathcal{H}_{\Gamma}^{1} \tag{24}
\end{equation*}
$$

and satisfies the Gårding's inequality taking the form

$$
\begin{equation*}
\operatorname{Re}\{A(V, V)\} \geq \alpha\|V\|_{\mathcal{H}^{1}}^{2}-\beta\|V\|_{\mathcal{H}^{1 / 2+\epsilon}}^{2}, \quad \forall V \in \mathcal{H}_{\Gamma}^{1} \tag{25}
\end{equation*}
$$

where $c>0, \alpha>0, \beta \geq 0,1 / 2>\epsilon>0$ are all constants independent of $U$ and $V$.

## A. Modified weak formulation

We consider the modified variational equation of (19)-(23) for $U=\left(u, u^{s}\right) \in \mathcal{H}^{1}$,

$$
\begin{equation*}
A^{M}(U, V)=a_{1}(u, v)+a_{2}\left(u^{s}, \nu\right)+b^{M}\left(u^{s}, \nu\right)=\ell(v) \tag{26}
\end{equation*}
$$

$\forall V=(v, \nu) \in \mathcal{H}_{\Gamma}^{1}$, where $b^{M}\left(u^{s}, \nu\right)=-\int_{\Gamma_{R}}\left(S^{M} u^{s}\right) \bar{\nu} d s$.

## B. Galerkin formulation

Let $\mathcal{H}_{h}=\left(S_{h}, S_{h}^{s}\right)$ be the standard finite element space. Now we consider the Galerkin formulation of (26): Given $u^{i}$, find $U_{h}=\left(u_{h}, u_{h}^{s}\right) \in \mathcal{H}^{h} \subset \mathcal{H}^{1}$ satisfying

$$
\begin{aligned}
& A^{M}\left(U_{h}, V_{h}\right)=a_{1}\left(u_{h}, v_{h}\right)+a_{2}\left(u_{h}^{s}, \nu_{h}\right)+b^{M}\left(u_{h}^{s}, \nu_{h}\right)=\ell\left(v_{h}\right), \\
& \quad \forall V_{h}=\left(v_{h}, \nu_{h}\right) \in \mathcal{H}_{\Gamma}^{h} .
\end{aligned}
$$

It can be shown that the discrete sesquilinear form satisfies the BBL-condition as follows [29] :

Lemma 4.2: Under the same assumptions on $k_{1}$ and $k_{2}$ as in Theorem 2.1, suppose that the finite element space $\mathcal{H}_{\Gamma}^{h} \subset$ $\mathcal{H}_{\Gamma}^{1}$ satisfies the standard approximation property, then there exist constants $M_{0} \geq 0$ and $h_{0}>0$ such that $A^{M}(V, W)$ for $0<h \leq h_{0}, M \geq M_{0}$ satisfies the BBL condition in the form

$$
\begin{equation*}
\sup _{(0,0) \neq W_{h} \in \mathcal{H}_{\Gamma}^{h}} \frac{\left|A^{N}\left(V_{h}, W_{h}\right)\right|}{\left\|W_{h}\right\|_{\mathcal{H}^{1}}} \geq \gamma\left\|V_{h}\right\|_{\mathcal{H}^{1}}, \quad \forall V_{h} \in \mathcal{H}_{\Gamma}^{h} \tag{28}
\end{equation*}
$$

Here, $\gamma>0$ is the inf-sup constant independent of $h$.

## V. Numerical experiments

In this section, we present several numerical tests to validate our theoretical results.

## A. A model problem

We compute the scattering problem by an infinite circular cylinder of radius $R_{0}$, of a plane wave $u^{i}=e^{i k_{2} x \cdot d}$ propagating along the positive $x_{1}$ axis with the transmission boundary condition on $\Gamma$. Here $x=\left(x_{1}, x_{2}\right)$ and $d=(1,0)$ is the unit vector describing the traveling direction of the incident wave. The mathematical model can be formulated as the transmission problem (1)-(5) with the interface $\Gamma$ to be a circle of radius $R_{0}$. In this case, the exact solutions $u$ and $u^{s}$ of (1)-(5) can be written as

$$
\begin{align*}
& u(r, \theta)=\sum_{n \in \mathbb{Z}} a_{n} J_{n}\left(k_{1} r\right) e^{i n \theta}, \quad \forall r \leq R,  \tag{29}\\
& u^{s}(r, \theta)=\sum_{n \in \mathbb{Z}} b_{n} H_{n}^{(1)}\left(k_{2} r\right) e^{i n \theta}, \quad \forall r \geq R, \tag{30}
\end{align*}
$$

where $J_{n}(\cdot)$ denotes the Bessel function of the first kind, $H_{n}^{(1)}(\cdot)$ the Hankel function of the first kind, and $a_{n}$ as well as $b_{n}$ are Fourier coefficient of $u$ and $u^{s}$ on $\Gamma$ respectively. In terms of the Jacobi-Anger expansion formula under the polar coordinates for the plane wave

$$
\begin{equation*}
u^{i}(r, \theta)=e^{i k_{2} r \cos \theta}=\sum_{n \in \mathbb{Z}} i^{n} J_{n}\left(k_{2} r\right) e^{i n \theta} \tag{31}
\end{equation*}
$$

we can obtain $a_{n}$ and $b_{n}$ in (29) and (30) explicitly by

$$
\begin{equation*}
a_{n}=\frac{i^{n} k_{2}\left(J_{n}^{\prime}\left(k_{2} R_{0}\right) H_{n}^{(1)}\left(k_{2} R_{0}\right)-J_{n}\left(k_{2} R_{0}\right) H_{n}^{(1)^{\prime}}\left(k_{2} R_{0}\right)\right)}{k_{1} J_{n}^{\prime}\left(k_{1} R_{0}\right) H_{n}^{(1)}\left(k_{2} R_{0}\right)-k_{2} J_{n}\left(k_{1} R_{0}\right) H_{n}^{(1)^{\prime}}\left(k_{2} R_{0}\right)} \tag{32}
\end{equation*}
$$

$b_{n}=\frac{i^{n}\left(k_{2} J_{n}^{\prime}\left(k_{1} R_{0}\right) J_{n}\left(k_{1} R_{0}\right)-k_{1} J_{n}^{\prime}\left(k_{1} R_{0}\right) J_{n}\left(k_{2} R_{0}\right)\right)}{k_{1} J_{n}^{\prime}\left(k_{1} R_{0}\right) H_{n}^{(1)}\left(k_{2} R_{0}\right)-k_{2} J_{n}\left(k_{1} R_{0}\right) H_{n}^{(1)^{\prime}}\left(k_{2} R_{0}\right)}$.

Here the prime behind Bessel and Hankel functions denotes the first order derivative. In the following simulations, the infinite Fourier series (29) and (30) are truncated when the relative change because of an additional mode in the fields is below $10^{-6}$.

We add the artificial boundary $\Gamma_{R}$ to be a circle of radius $R$. It enclose the circle of radius $R_{0}$ with the same center as $\Gamma$. Hence, the computational region $\Omega_{R}$ is the annulus between $\Gamma$ and $\Gamma_{R}$ (see Fig. 3).


Fig. 3. Computational domain of the model problem.

To find the finite element solution of (27), we need to numerically compute the sesquilinear form

$$
\begin{equation*}
b\left(u^{s}, \nu\right)=-\int_{\Gamma_{R}}\left(S^{M} u^{s}\right) \bar{\nu} d s \tag{34}
\end{equation*}
$$

In what follows, some numerical examples using linear Lagrange elements are presented. We generate an initial coarse triangular mesh using the MATLAB PDEtool and uniformly refine the mesh to perform a convergence study. Moreover, we always set the radius $R_{0}=1$, the wave number $k_{1}=1$ unless otherwise stated.

Experiment 1. In this test, we consider local boundary value problem by the truncated localized DtN mpping $S^{M}$ in (16). In (34), we choose $M=3, k_{2}=2, R=10$ and compute the solutions for different $h$. From Fig. 4, we can find that the numerical solutions is almost the same as the exact solutions when $h=0.1399$. Table I implies the convergence order

$$
\begin{equation*}
\left\|U-U_{h}\right\|_{\mathcal{H}^{0}}=O\left(h_{F}^{2}\right), \quad\left\|U-U_{h}\right\|_{\mathcal{H}^{1}}=O\left(h_{F}\right) \tag{35}
\end{equation*}
$$

where $U=\left(u, u^{s}\right)$ and $U_{h}=\left(u_{h}, u_{h}^{s}\right), h_{F}$ is the finite element meshsize.

TABLE I
Numerical errors when $R_{0}=1, R=10$.

| $h$ | $\mathcal{H}^{0}$-norm | order | $\mathcal{H}^{1}$-norm | order |
| :--- | ---: | ---: | ---: | ---: |
| 2.1674 | $4.4979 \mathrm{E}+0$ |  | $1.0350 \mathrm{E}+1$ |  |
| 1.0852 | $2.2710 \mathrm{E}+0$ | 0.99 | $5.8138 \mathrm{E}+0$ | 0.83 |
| 0.5523 | $6.3913 \mathrm{E}-1$ | 1.88 | $2.1859 \mathrm{E}+0$ | 1.45 |
| 0.2785 | $1.6650 \mathrm{E}-1$ | 1.96 | $9.2622 \mathrm{E}-1$ | 1.25 |
| 0.1399 | $4.2380 \mathrm{E}-2$ | 1.99 | $4.3686 \mathrm{E}-1$ | 1.09 |





Fig. 4. Absolute values of the exact solutions (left) and the numerical solutions (right) of $u$ (top)and $u^{s}$ (bottom) for Experiment 1 .

Experiment 2. We compute the model problem to examine the dependence of numerical errors on domain discretization, and use different wave numbers $k_{2}=2,4,6$. Moreover, we still choose $R=10$. Fig. 5 is presented to show the log-log plot of errors of $U$ measured in $\mathcal{H}^{0}$-norm and $\mathcal{H}^{1}$-norm respect to $1 / h$ ( $h$ is the meshsize) and verifies that the optimal order of convergence has been observed.


Fig. 5. Log-log plots for numerical errors (vertical) of $U$ vs. $1 / h$ (horizontal). Left: $\mathcal{H}^{0}$-norm; right: $\mathcal{H}^{1}$-norm.

Experiment 3. We compute the finite element solution of (10)-(14) with the third order local boundary condition ( $M=3$ ). We choose the wave number $k_{2}=2$, and consider four different values of radius $R=2,4,7,10$ respectively. Numerical errors in $\mathcal{H}^{0}$-norm on $\Gamma$ are presented in Fig. 6 indicating that there is no improvement of accuracy in the case that $k_{2} R=4$ and a limited improvement of accuracy in the case that $k_{2} R=8$, as the finite element mesh is refined. However, significant improvements of accuracy are obtained when $k_{2} R=14$ as the mesh is refined. The error in $\mathcal{H}^{0}$ norm is roughly of $O\left(h^{2}\right)$ when $R=10$. This fact is in good agreement with the assumptions for the derivation of the local boundary conditions. Therefore, to reduce the error, one has to place the artificial boundary at some distance away from the scatterer as the wave number $k_{2}$ is small.


Fig. 6. Log-log plot vs. $1 / h$ for errors in $\mathcal{H}^{0}$-norm(left) for a plane wave.

## B. Another model problem

Next, we consider a point source $u^{i}=\frac{i}{4} H_{0}^{(1)}\left(k_{2}\left|x-x_{0}\right|\right)$ located at $x_{0} \in \mathbb{R}^{2} \backslash \bar{\Omega}$. It can be expanded as

$$
\begin{equation*}
u^{i}(r, \theta)=\frac{i}{4} \sum_{n \in \mathbb{Z}} H_{n}^{(1)}\left(k_{2}\left|x_{0}\right|\right) J_{n}\left(k_{2} r\right) e^{i n \theta} \tag{36}
\end{equation*}
$$

In this case, exact solutions $u$ and $u^{s}$ of (1)-(5) also can be written as (29) and (30) respectively, where the Fourier coefficients $a_{n}$ and $b_{n}$ are given explicitly by

$$
\begin{gather*}
a_{n}=\frac{b_{n} H_{n}^{(1)}\left(k_{2} R_{0}\right)+\frac{i}{4} H_{n}^{(1)}\left(k_{2}\left|x_{0}\right|\right) J_{n}\left(k_{2} R_{0}\right)}{J_{n}\left(k_{1} R_{0}\right)},  \tag{37}\\
b_{n}= \\
\frac{i}{4}\left(\frac{k_{2} H_{n}^{(1)}\left(k_{2}\left|x_{0}\right|\right) J_{n}^{\prime}\left(k_{2} R_{0}\right) J_{n}\left(k_{1} R_{0}\right)}{k_{1} H_{n}^{(1)}\left(k_{2} R_{0}\right) J_{n}^{\prime}\left(k_{1} R_{0}\right)-k_{2} H_{n}^{(1)^{\prime}}\left(k_{2} R_{0}\right) J_{n}\left(k_{1} R_{0}\right)}\right.  \tag{38}\\
\\
\left.-\frac{k_{1} H_{n}^{(1)}\left(k_{2}\left|x_{0}\right|\right) J_{n}\left(k_{2} R_{0}\right) J_{n}^{\prime}\left(k_{1} R_{0}\right)}{k_{1} H_{n}^{(1)}\left(k_{2} R_{0}\right) J_{n}^{\prime}\left(k_{1} R_{0}\right)-k_{2} H_{n}^{(1)^{\prime}}\left(k_{2} R_{0}\right) J_{n}\left(k_{1} R_{0}\right)}\right) .
\end{gather*}
$$

Here the prime behind Bessel and Hankel functions denotes the first order derivative. In the following examples, we choose $k_{1}=1, R_{0}=1, x_{0}=(2,0)$.
Experiment 4. Let $k_{2}=2, R=10$, and we compute the solutions for different $h$ and present the solutions in Fig. 7 when $h=0.1399$.

Experiment 5. We choose the third order truncated localized DtN mapping and let $k_{2}=2, R=2$ and 10 , respectively. Numerical errors and convergence order are presented in Table II ( $R=2$ ) and in Table III ( $R=10$ ). In particular, there is no apparent improvement as we refine the mesh for the case that $k_{2} R=4$. This fact implies the value of $k_{2} R$ must be large enough for the validation of asymptotic expansion.

TABLE II
NUMERICAL ERRORS WHEN $R_{0}=1, R=2$.

| $h$ | $\mathcal{H}^{0}$-norm | order | $\mathcal{H}^{1}$-norm | order |
| :--- | ---: | ---: | ---: | ---: |
| 0.4304 | $6.7210 \mathrm{E}-3$ |  | $6.9834 \mathrm{E}-2$ |  |
| 0.2152 | $3.8159 \mathrm{E}-3$ | 0.82 | $3.5810 \mathrm{E}-2$ | 0.96 |
| 0.1076 | $3.4898 \mathrm{E}-3$ | 0.13 | $1.8891 \mathrm{E}-2$ | 0.92 |
| 0.0538 | $3.4588 \mathrm{E}-3$ | 0.013 | $1.1103 \mathrm{E}-2$ | 0.77 |
| 0.0269 | $3.4546 \mathrm{E}-3$ | 0.002 | $8.0426 \mathrm{E}-3$ | 0.47 |



Fig. 7. Absolute values of the exact solutions (left) and the numerical solutions (right) of $u$ (top)and $u^{s}$ (bottom) for Experiment 4.

TABLE III
Numerical errors when $R_{0}=1, R=10$.

| $h$ | $\mathcal{H}^{0}$-norm | order | $\mathcal{H}^{1}$-norm | order |
| :--- | :---: | :---: | :---: | :---: |
| 2.1674 | $1.9857 \mathrm{E}-1$ |  | $4.5857 \mathrm{E}-1$ |  |
| 1.0852 | $1.0585 \mathrm{E}-1$ | 0.91 | $2.6860 \mathrm{E}-1$ | 0.77 |
| 0.5523 | $3.0298 \mathrm{E}-2$ | 1.85 | $1.0071 \mathrm{E}-1$ | 1.45 |
| 0.2785 | $7.9075 \mathrm{E}-3$ | 1.96 | $4.2116 \mathrm{E}-2$ | 1.27 |
| 0.1399 | $2.0146 \mathrm{E}-3$ | 1.99 | $1.9742 \mathrm{E}-2$ | 1.10 |

## VI. Conclusion

In this paper, we used a DtN Finite element method (DtN-FEM) based on localized DtN mapping to solve the classical two-dimensional Helmholtz transmission problem. Based on the asymptotic expansion of Hankel functions for large arguments, an approach for the construction of localized DtN mapping is suggested and gives expression of the normal derivative at spherical artificial boundary in terms of linear combination of Laplace-Beltrami operator and its iterates, i.e. tangential derivatives of even order exclusively. Then the variational equations and Galerkin formulation are derived. Numerical results are presented to demonstrate the efficiency and accuracy of the schemes.

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