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A semi-analytical approach for radiation and scattering problems with circular boundaries

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Abstract

In this paper, the radiation and scattering problems with circular boundaries are studied by using the null-field integral equations in conjunction with degenerate kernels and Fourier series to avoid calculating the Cauchy and Hadamard principal values. In implementation, the null-field point can be located on the real boundary owing to the introduction of degenerate kernels for fundamental solution. An adaptive observer system of polar coordinate is considered to fully employ the property of degenerate kernels. For the hypersingular equation, vector decomposition for the radial and tangential gradient is carefully considered. This method can be seen as a semi-analytical approach since errors attribute from the truncation of Fourier series. Neither hypersingularity in Burton and Miller approach nor the CHIEF concepts were required to deal with the problem of irregular frequencies. Four gains, well-posed model, singularity free, boundary-layer effect free and exponential convergence are achieved using the present approach. A fast convergence rate in exponential order than algebraic one in BEM stems from the series expansions. Three examples were demonstrated to see the validity of the present formulation and show the better accuracy than BEM.

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Keywords: Null-field integral equation; Degenerate kernel; Fourier series; Helmholtz; Radiation; Scattering

1. Introduction

It is well known that boundary integral equation methods have been used to solve exterior acoustic radiation and scattering problems for many years. The importance of the integral equation in the solution, both theoretical and practical, for certain types of boundary value problems is universally recognized. One of the problems frequently addressed in BIEM/BEM is the problem of irregular frequencies in boundary integral formulations for exterior acoustics and water wave problems. These frequencies do not represent any kind of physical resonance but are due to the numerical method, which has non-unique solutions at characteristic frequencies associated with the eigenfre-

quency of the interior problem. Burton and Miller approach [1] as well as CHIEF technique have been employed to deal with these problems [2].

Numerical examples for non-uniform radiation and scattering problems by using the dual BEM were provided and the irregular frequencies were easily found [3]. The non-uniqueness of radiation and scattering problems are numerically manifested in a rank deficiency of the influence coefficient matrix in BEM [1]. In order to obtain the unique solution, several integral equation formulations that provide additional constraints to the original system of equations have been proposed. Burton and Miller [1] proposed an integral equation that was valid for all wave numbers by forming a linear combination of the singular integral equation and its normal derivative. However, the calculation for the hypersingular integration is required. To avoid the computation of hypersingularity, an alternative method, Schenck [2] used the CHIEF method, which

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employs the boundary integral equations by collocating the interior point as an auxiliary condition to make up deficient constraint condition. Many researchers [5–7] applied the CHIEF method to deal with the problem of fictitious frequencies. If the chosen point locates on the nodal line of the associated interior eigenproblem, then this method fails. To overcome this difficulty, Wu and Seybert [5,6] employed a CHIEF-block method using the weighted residual formulation for acoustic problems. For water wave problems, Ohmatsu [8] presented a combined integral equation method (CIEM), it was similar to the CHIEF-block method for acoustics proposed by Wu and Seybert. In the CIEM, two additional constraints for one interior point result in an overdetermined system to insure the removal of irregular frequencies. An enhanced CHIEF method was also proposed by Lee and Wu [7]. The main concern of the CHIEF method is how many numbers of interior points are selected and where the positions should be located. Recently, the appearance of irregular frequency in the method of fundamental solutions was theoretically proved and numerically implemented [9]. However, as far as the present authors are aware, only a few papers have been published to date reporting on the efficacy of these methods in radiation and scattering problems involving more than one vibrating body. For example, Dokumaci and Sarigül [10] had discussed the fictitious frequency of radiation problem of two spheres. They used the surface Helmholtz integral equation (SHIE) and the CHIEF method to find the position of fictitious frequency. In our formulation, we are also concerned with the fictitious frequency especially for the multiple cylinders of scatters and radiators. At the same time, we may wonder if there is one approach free of both Burton and Miller approach and CHIEF technique.

For the problems with circular boundaries, the Fourier series expansion method is specially suitable to obtain the analytical solution. The interaction of water waves with arrays of vertical circular cylinders was studied using the dispersion relation by Linton and Evans [11]. If the depth dependence is removed, it becomes two-dimensional Helmholtz problem. For membrane and plate problems, analytical treatment of integral equations for circular and annular domains were proposed in closed-form expressions for the integral in terms of Fourier coefficients by Kitahara [12]. Elsherbeni and Hamid [13] used the method of moments to solve the scattering problem by parallel conducting circular cylinders. They also divided the total scattered field into two components, namely a noninteraction term and a term due to all interactions between the cylinders. Chen et al. [3] employed the dual BEM to solve the exterior acoustic problems with circular boundary. Grote and Kirsch [14] utilized multiple Dirichlet to Neumann (DtN) method to solve multiple scattering problems of cylinders. DtN solution was obtained by combining contributions from multiple outgoing wave fields. Degenerate kernels were given in the book of Kress [15]. The mathematical proof of exponential convergence for Helmholtz

problems using the Fourier expansion was derived in [16]. According to the literature review, it is observed that exact solutions for boundary value problems are only limited for simple cases, e.g. a cylinder radiator and scatter, half-plane with a semi-circular canyon, a hole under half-plane, two holes in an infinite plate. Therefore, proposing a systematic approach for solving BVP with circular boundaries of various numbers, positions and radii is our goal in this article.

In this paper, the boundary integral equation method (BIEM) is utilized to solve the exterior radiation and scattering problems with circular boundaries. To fully utilize the geometry of circular boundary, not only Fourier series for boundary densities as previously used by many researchers but also the degenerate kernel for fundamental solutions in the present formulation is incorporated into the null-field integral equation. All the improper boundary integrals are free of calculating the principal values (Cauchy and Hadamard) in place of series sum. In integrating each circular boundary for the null-field equation, the adaptive observer system of polar coordinate is considered to fully employ the property of degenerate kernel. To avoid double integration, point collocation approach is considered. Free of worrying how to choose the collocation points, uniform collocation along the circular boundary yields a well-posed matrix. For the hypersingular equation, vector decomposition for the radial and tangential gradients is carefully considered, especially for the eccentric case. Fictitious frequencies in the multiple scatters and radiators are also examined. Nonuniform radiation and scattering problems are solved for a single circular cylinder. Finally, a five-scatters problem in the full plane was given to demonstrate the validity of the present method. The results are compared with those of analytical solution, BEM, FEM and/or other numerical solutions.

2. Problem statement and integral formulation

2.1. Problem statement

The governing equation of the acoustic problem is the Helmholtz equation

$$(\nabla^2 + k^2)u(x) = 0, \quad x \in D, \quad (1)$$

where ∇^2 , k and D are the Laplacian operator, the wave number, and the domain of interest, respectively. Consider the radiation and scattering problems containing N randomly distributed circular holes centered at the position vector $c_j (j = 1, 2, \dots, N)$ as shown in Fig. 1a and b, respectively.

2.2. Dual boundary integral formulation

Based on the dual boundary integral formulation of the domain point [17], we have

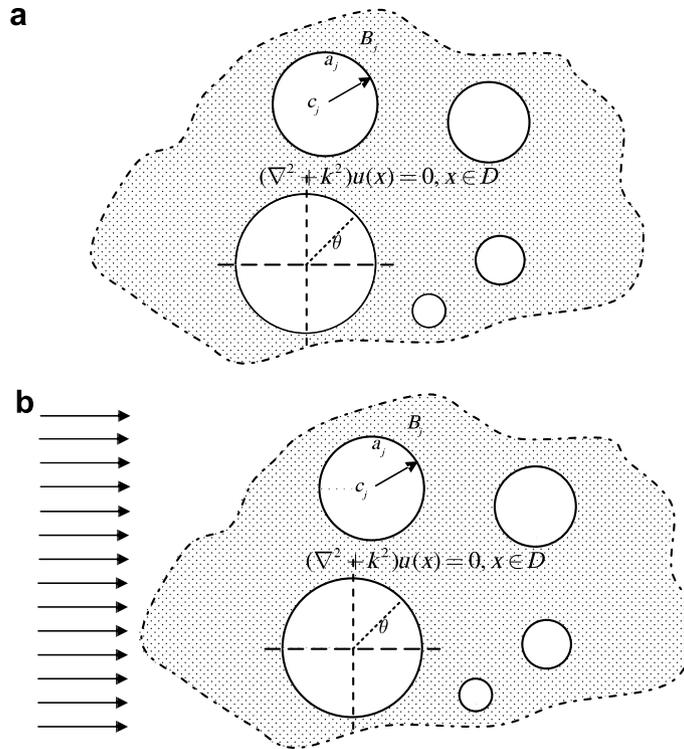


Fig. 1. Problem statement: (a) problem statement for 2-D exterior radiator problem and (b) problem statement for 2-D exterior scattering problem.

$$2\pi u(x) = \int_B T^{\tilde{}}(s,x)u(s)dB(s) - \int_B U^{\tilde{}}(s,x)t(s)dB(s), \quad x \in D \cup B, \quad (2)$$

$$2\pi t(x) = \int_B M^{\tilde{}}(s,x)u(s)dB(s) - \int_B L^{\tilde{}}(s,x)t(s)dB(s), \quad x \in D \cup B, \quad (3)$$

162 where s and x are the source and field points, respectively,
 163 B is the boundary. Eqs. (2) and (3) are quite different from
 164 the conventional formulation since they are valid not only
 165 for the point in the domain D but also for the boundary
 166 points if the kernels are properly expressed as the interior
 167 superscript degenerate kernels. The set of x in Eqs. (2)
 168 and (3) is closed since $x \in D \cup B$. The flux $t(s)$ is the direc-
 169 tional derivative of $u(s)$ along the outer normal direction at
 170 s . For the interior point, $t(x)$ is artificially defined. For
 171 example, $t(x) = \partial u / \partial x_1$, if $\tilde{n}(x) = (1, 0)$ and $t(x) = \partial u / \partial x_2$,
 172 if $\tilde{n}(x) = (0, 1)$ where (x_1, x_2) is the coordinate of field point
 173 x . The $U(s, x), T(s, x), L(s, x)$ and $M(s, x)$ represent the four
 174 kernel functions [3]

$$U(s,x) = \frac{-i\pi H_0^{(1)}(kr)}{2}, \quad (4)$$

$$T(s,x) = \frac{\partial U(s,x)}{\partial n_s} = \frac{-ik\pi H_1^{(1)}(kr)}{2} \frac{y_j n_i}{r}, \quad (5)$$

$$L(s,x) = \frac{\partial U(s,x)}{\partial n_x} = \frac{ik\pi H_1^{(1)}(kr)}{2} \frac{y_i \bar{n}_j}{r}, \quad (6)$$

$$M(s,x) = \frac{\partial^2 U(s,x)}{\partial n_x \partial n_s} = \frac{-ik\pi}{2} \left[-k \frac{H_2^{(1)}(kr)}{r^2} y_i y_j n_i \bar{n}_j + \frac{H_1^{(1)}(kr)}{r} n_i \bar{n}_i \right], \quad (7)$$

177 where $H_n^{(1)}(kr) = J_n(kr) + iY_n(kr)$ is the n th order Hankel
 178 function of the first kind, and J_n is the Bessel function Y_n
 179

is the modified Bessel function, $r = |x - s|$, $y_i = s_i - x_i$, $i^2 = -1$, n_i and \bar{n}_i are the i th components of the out-
 180 er normal vectors at s and x , respectively. Eqs. (2) and (3)
 181 are referred to singular and hypersingular boundary inte-
 182 gral equation (BIE), respectively. 183 184

2.3. Null-field integral formulation in conjunction the degenerate kernel and Fourier series

By collocating x outside the domain ($x \in D^c$, comple-
 187 mentary domain), we obtain the null-field integral equa-
 188 tions as shown below [18]: 189 190

$$0 = \int_B T^c(s,x)u(s)dB(s) - \int_B U^c(s,x)t(s)dB(s), \quad x \in D^E \cup B, \quad (8)$$

$$0 = \int_B M^c(s,x)u(s)dB(s) - \int_B L^c(s,x)t(s)dB(s), \quad x \in D^E \cup B, \quad (9) \quad 192$$

where the collocation point x can locate on the outside of
 193 the domain as well as B kernels are substituted into proper
 194 exterior superscript degenerate kernels. Since degen-
 195 erate kernels can describe the fundamental solutions in two
 196 regions (interior and exterior domain), the BIE for a do-
 197 main point of Eqs. (2) and (3) and null-field BIE of Eqs.
 198 (8) and (9) can include the boundary point. In real imple-
 199 mentation, the null-field point can be pushed on the real
 200 boundary since we introduce the expression of degenerate
 201 kernel for fundamental solutions. By using the polar coordi-
 202 nate, we can express $x = (\rho, \phi)$ and $s = (R, \theta)$. The four
 203

204 kernels, U , T , L and M can be expressed in terms of degenerate
 205 kernels as shown below [3]:

$$U(s, x) = \begin{cases} U^{\text{I}}(s, x) = \frac{-\pi i}{2} \sum_{m=0}^{\infty} \varepsilon_m J_m(k\rho) H_m^{(1)}(kR) \cos(m(\theta - \phi)), & R \geq \rho, \\ U^{\text{E}}(s, x) = \frac{-\pi i}{2} \sum_{m=0}^{\infty} \varepsilon_m H_m^{(1)}(k\rho) J_m(kR) \cos(m(\theta - \phi)), & \rho > R, \end{cases} \quad (10)$$

$$T(s, x) = \begin{cases} T^{\text{I}}(s, x) = \frac{-\pi k i}{2} \sum_{m=0}^{\infty} \varepsilon_m J_m(k\rho) H_m^{(1)}(kR) \cos(m(\theta - \phi)), & R > \rho, \\ T^{\text{E}}(s, x) = \frac{-\pi k i}{2} \sum_{m=0}^{\infty} \varepsilon_m H_m^{(1)}(k\rho) J_m'(kR) \cos(m(\theta - \phi)), & \rho > R, \end{cases} \quad (11)$$

$$L(s, x) = \begin{cases} L^{\text{I}}(s, x) = \frac{-\pi k i}{2} \sum_{m=0}^{\infty} \varepsilon_m J_m'(k\rho) H_m^{(1)}(kR) \cos(m(\theta - \phi)), & R > \rho, \\ L^{\text{E}}(s, x) = \frac{-\pi k i}{2} \sum_{m=0}^{\infty} \varepsilon_m H_m^{(1)}(k\rho) J_m(kR) \cos(m(\theta - \phi)), & \rho > R, \end{cases} \quad (12)$$

$$M(s, x) = \begin{cases} M^{\text{I}}(s, x) = \frac{-\pi k^2 i}{2} \sum_{m=0}^{\infty} \varepsilon_m J_m'(k\rho) H_m^{(1)}(kR) \cos(m(\theta - \phi)), & R \geq \rho, \\ M^{\text{E}}(s, x) = \frac{-\pi k^2 i}{2} \sum_{m=0}^{\infty} \varepsilon_m H_m^{(1)}(k\rho) J_m'(kR) \cos(m(\theta - \phi)), & \rho > R, \end{cases} \quad (13)$$

208 where ε_m is the Neumann factor
 209

$$\varepsilon_m = \begin{cases} 1, & m = 0, \\ 2, & m = 1, 2, \dots \infty. \end{cases} \quad (14)$$

212 Since the potentials resulted from $T(s, x)$ and $L(s, x)$ are dis-
 213 continuous cross the boundary, the potentials of $T(s, x)$
 214 and $L(s, x)$ for $R \rightarrow \rho^+$ and $R \rightarrow \rho^-$ are different. This is
 215 the reason why $R = \rho$ is not included in the expression
 216 for the degenerate kernels of $T(s, x)$ and $L(s, x)$. The analyt-
 217 ical evaluation of the integrals for harmonic boundary distri-
 218 bution is listed in the Appendix and they are all non-
 219 singular. The degenerate kernels simply serve as the means
 220 to evaluate regular integrals analytically and take the limits
 221 analytically. The reason that Eqs. (2) and (8) yield the same
 222 algebraic equation when the limit is taken from the inside
 223 or from the outside of the region is that both limits repre-
 224 sent the algebraic equation that is an approximate counter-
 225 part of the boundary integral equation, that for the case of
 226 a smooth boundary has in the left-hand side term $\pi u(x)$ or
 227 $\pi t(x)$ rather than $2\pi u(x)$ or $2\pi t(x)$ for the domain point or 0
 228 for the point outside the domain. Besides, the limiting case
 229 to the boundary is also addressed. The continuous and
 230 jump behavior across the boundary is well captured by
 231 the Wronskian property of Bessel function J_m and Y_m bases

$$W(J_m(kR), Y_m(kR)) = Y_m'(kR)J_m(kR) - Y_m(kR)J_m'(kR) = \frac{2}{\pi kR} \quad (15)$$

234 as shown below

$$\int_0^{2\pi} (T^{\text{I}}(s, x) - T^{\text{E}}(s, x)) \cos(m\theta) R d\theta = 2\pi \cos(m\phi), \quad x \in B, \quad (16)$$

$$\int_0^{2\pi} (T^{\text{I}}(s, x) - T^{\text{E}}(s, x)) \sin(m\theta) R d\theta = 2\pi \sin(m\phi), \quad x \in B, \quad (17)$$

238 where T^{I} and T^{E} are the interior and exterior expressions
 239 for the T kernel in degenerate form. After employing

Eqs. (16) and (17), (2) and (8) yields the same linear alge-
 braic equation when x is exactly pushed on the boundary
 from the domain or the complementing domain. A proof
 for the Laplace case can be found [18].

In order to fully utilize the geometry of circular boundary,
 the potential u and its normal flux t can be approximated by
 employing the Fourier series. Therefore, we obtain

$$u(s) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\theta + b_n \sin n\theta), \quad s \in B, \quad (18)$$

$$t(s) = p_0 + \sum_{n=1}^{\infty} (p_n \cos n\theta + q_n \sin n\theta), \quad s \in B, \quad (19)$$

where a_0, a_n, b_n, p_0, p_n and q_n are the Fourier coefficients
 and θ is the polar angle which is equally discretized. Eqs.
 (8) and (9) can be easily calculated by employing the
 orthogonal property of Fourier series. In the real computa-
 tion, only the finite P terms are used in the summation of
 Eqs. (18) and (19).

2.4. Adaptive observer system

Since the boundary integral equations are frame indiffer-
 ent, *i.e.* rule of objectivity is obeyed. Adaptive observer sys-
 tem is chosen to fully employ the property of degenerate
 kernels. Fig. 2 shows the boundary integration for the cir-
 cular boundaries. It is worthy noted that the origin of the
 observer system can be adaptively located on the center
 of the corresponding circle under integration to fully utilize
 the geometry of circular boundary. The dummy variable in
 the integration on the circular boundary is just the angle (θ)
 instead of the radial coordinate (R). By using the adaptive
 system, all the boundary integrals can be determined ana-
 lytically free of principal value.

2.5. Vector decomposition technique for the potential gradient in the hypersingular formulation

Since hypersingular equation plays an important role for
 dealing with fictitious frequencies, potential gradient of the
 field quantity is required to calculate. For the eccentric

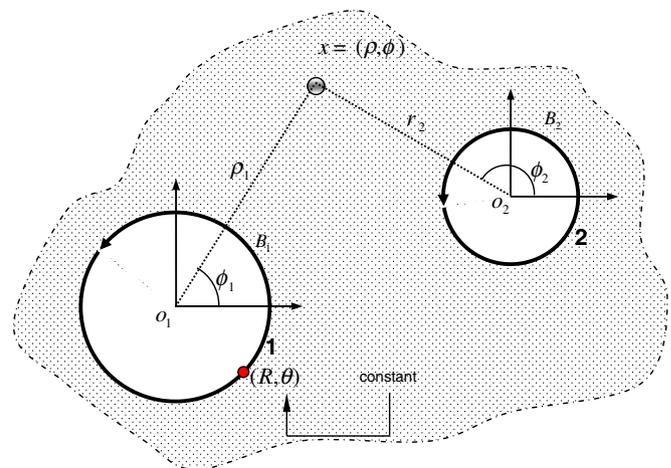


Fig. 2. Adaptive observer system.

274 case, the field point and source point may not locate on the
275 circular boundaries with the same center except the two
276 points on the same circular boundary or on the annular
277 cases. Special treatment for the normal derivative should
278 be taken care. As shown in Fig. 3 where the origins of
279 observer system are different, the true normal direction \hat{e}_1
280 with respect to the collocation point x on the B_j boundary
281 should be superimposed by using the radial direction \hat{e}_3
282 and angular direction \hat{e}_4 . We call this treatment "vector
283 decomposition technique". According to the concept,
284 Eqs. (12) and (13) can be modified as

$$L(s, x) = \begin{cases} L^A(s, x) = \frac{-\pi k i}{2} \sum_{m=-\infty}^{\infty} J'_m(k\rho) H_m^{(1)}(kR) \cos(m(\theta - \phi)) \cos(\phi_c - \phi_j), & R > \rho, \\ L^E(s, x) = \frac{-\pi k i}{2} \sum_{m=-\infty}^{\infty} H_m^{(1)}(k\rho) J_m(kR) \cos(m(\theta - \phi)) \cos(\phi_c - \phi_j) - \frac{m}{k\rho} J_m(k\rho) H_m^{(1)}(kR) \sin(m(\theta - \phi)) \sin(\phi_c - \phi_j), & \rho > R, \end{cases} \quad (20)$$

$$M(s, x) = \begin{cases} M^A(s, x) = \frac{-\pi k i}{2} \sum_{m=-\infty}^{\infty} J'_m(k\rho) H_m^{(1)}(kR) \cos(m(\theta - \phi)) \cos(\phi_c - \phi_j) - \frac{m}{k\rho} J_m(k\rho) H_m^{(1)}(kR) \sin(m(\theta - \phi)) \sin(\phi_c - \phi_j), & R \geq \rho, \\ M^E(s, x) = \frac{-\pi k i}{2} \sum_{m=-\infty}^{\infty} H_m^{(1)}(k\rho) J'_m(kR) \cos(m(\theta - \phi)) \cos(\phi_c - \phi_j) - \frac{m}{k\rho} J_m(k\rho) H_m^{(1)}(kR) \sin(m(\theta - \phi)) \sin(\phi_c - \phi_j), & \rho > R. \end{cases} \quad (21)$$

285 2.6. Linear algebraic equation

286 In order to calculate the $2P + 1$ unknown Fourier coef-
287 ficients, $2P + 1$ boundary points on each circular boundary
288 are needed to be collocated. By collocating the null-field
289 point exactly on the k th circular boundary for Eqs. (8)
290 and (9) as shown in Fig. 4a, we have

$$0 = \sum_{j=1}^N \int_{B_j} T(s, x_k) u(s) dB(s) - \sum_{j=1}^N \int_{B_j} U(s, x_k) t(s) dB(s), \quad x_k \in D^E \cup B, \quad (22)$$

$$0 = \sum_{j=1}^N \int_{B_j} M(s, x_k) u(s) dB(s) - \sum_{j=1}^N \int_{B_j} L(s, x_k) t(s) dB(s), \quad x_k \in D^E \cup B, \quad (23)$$

292 where N is the number of circles. It is noted that the path is
293 anticlockwise for the outer circle. Otherwise, it is clockwise.
294

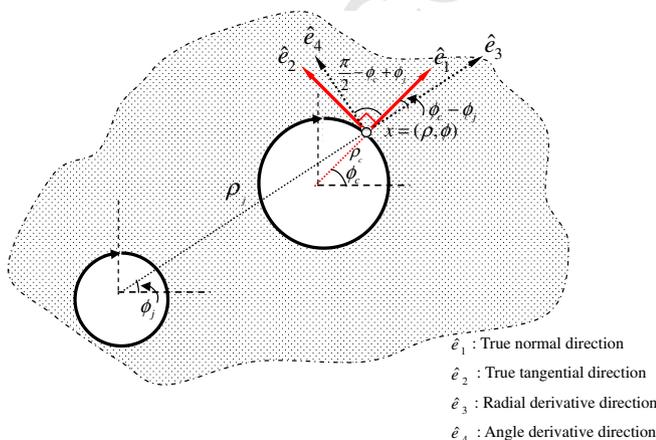


Fig. 3. Vector decomposition for potential gradient in the hypersingular equation.

For the B_j integral of the circular boundary, the kernels of
 $U(s, x)$, $T(s, x)$, $L(s, x)$ and $M(s, x)$ are respectively expressed
in terms of degenerate kernels of Eqs. (10), (11), (20) and
(21) with respect to the observer origin at the center of
 B_j . The boundary densities of $u(s)$ and $t(s)$ are substituted
by using the Fourier series of Eqs. (18) and (19), respec-
tively. In the B_j integration, we set the origin of the obser-
ver system to collocate at the center c_j of B_j to fully utilize
the degenerate kernel and Fourier series. By locating the
null-field point on the real boundary B_k from outside of
the domain D^E in numerical implementation, a linear alge-

braic system is obtained

$$[U]\{t\} = [T]\{u\}, \quad (24)$$

$$[L]\{t\} = [M]\{u\}, \quad (25) \quad 308$$

where $[U]$, $[T]$, $[L]$ and $[M]$ are the influence matrices with a
dimension of $N \times (2P + 1)$ by $N \times (2P + 1)$ and $\{t\}$ and
 $\{u\}$ denote the vectors for $t(s)$ and $u(s)$ of the Fourier coef-
ficients with a dimension of $N \times (2P + 1)$ by 1. where,
 $[U]$, $[T]$, $[L]$, $[M]$, $\{u\}$ and $\{t\}$ can be defined as follows:

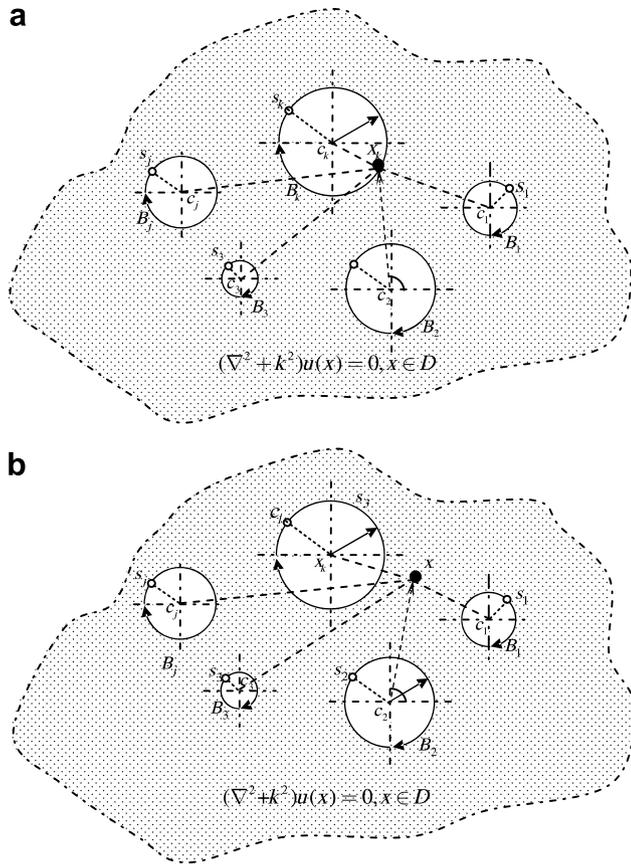
$$[U] = [U_{\alpha\beta}] = \begin{bmatrix} U_{11} & U_{12} & \cdots & U_{1N} \\ U_{21} & U_{22} & \cdots & U_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ U_{N1} & U_{N2} & \cdots & U_{NN} \end{bmatrix},$$

$$[T] = [T_{\alpha\beta}] = \begin{bmatrix} T_{11} & T_{12} & \cdots & T_{1N} \\ T_{21} & T_{22} & \cdots & T_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ T_{N1} & T_{N2} & \cdots & T_{NN} \end{bmatrix}, \quad (26)$$

$$[L] = [L_{\alpha\beta}] = \begin{bmatrix} L_{11} & L_{12} & \cdots & L_{1N} \\ L_{21} & L_{22} & \cdots & L_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ L_{N1} & L_{N2} & \cdots & L_{NN} \end{bmatrix},$$

$$[M] = [M_{\alpha\beta}] = \begin{bmatrix} M_{11} & M_{12} & \cdots & M_{1N} \\ M_{21} & M_{22} & \cdots & M_{2N} \\ \vdots & \vdots & \ddots & \vdots \\ M_{N1} & M_{N2} & \cdots & M_{NN} \end{bmatrix}, \quad (27)$$

$$\{u\} = \begin{Bmatrix} u_1 \\ u_2 \\ u_3 \\ \vdots \\ u_N \end{Bmatrix}, \quad \{t\} = \begin{Bmatrix} t_1 \\ t_2 \\ t_3 \\ \vdots \\ t_N \end{Bmatrix}, \quad (28)$$



$$[T_{\alpha\beta}] = \begin{bmatrix} T_{\alpha\beta}^{0c}(\phi_1) & T_{\alpha\beta}^{1c}(\phi_1) & T_{\alpha\beta}^{1s}(\phi_1) & \cdots & T_{\alpha\beta}^{Pc}(\phi_1) & T_{\alpha\beta}^{Ps}(\phi_1) \\ T_{\alpha\beta}^{0c}(\phi_2) & T_{\alpha\beta}^{1c}(\phi_2) & T_{\alpha\beta}^{1s}(\phi_2) & \cdots & T_{\alpha\beta}^{Pc}(\phi_2) & T_{\alpha\beta}^{Ps}(\phi_2) \\ T_{\alpha\beta}^{0c}(\phi_3) & T_{\alpha\beta}^{1c}(\phi_3) & T_{\alpha\beta}^{1s}(\phi_3) & \cdots & T_{\alpha\beta}^{Pc}(\phi_3) & T_{\alpha\beta}^{Ps}(\phi_3) \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ T_{\alpha\beta}^{0c}(\phi_{2P}) & T_{\alpha\beta}^{1c}(\phi_{2P}) & T_{\alpha\beta}^{1s}(\phi_{2P}) & \cdots & T_{\alpha\beta}^{Pc}(\phi_{2P}) & T_{\alpha\beta}^{Ps}(\phi_{2P}) \\ T_{\alpha\beta}^{0c}(\phi_{2P+1}) & T_{\alpha\beta}^{1c}(\phi_{2P+1}) & T_{\alpha\beta}^{1s}(\phi_{2P+1}) & \cdots & T_{\alpha\beta}^{Pc}(\phi_{2P+1}) & T_{\alpha\beta}^{Ps}(\phi_{2P+1}) \end{bmatrix}, \quad (30)$$

$$[L_{\alpha\beta}] = \begin{bmatrix} L_{\alpha\beta}^{0c}(\phi_1) & L_{\alpha\beta}^{1c}(\phi_1) & L_{\alpha\beta}^{1s}(\phi_1) & \cdots & L_{\alpha\beta}^{Pc}(\phi_1) & L_{\alpha\beta}^{Ps}(\phi_1) \\ L_{\alpha\beta}^{0c}(\phi_2) & L_{\alpha\beta}^{1c}(\phi_2) & L_{\alpha\beta}^{1s}(\phi_2) & \cdots & L_{\alpha\beta}^{Pc}(\phi_2) & L_{\alpha\beta}^{Ps}(\phi_2) \\ L_{\alpha\beta}^{0c}(\phi_3) & L_{\alpha\beta}^{1c}(\phi_3) & L_{\alpha\beta}^{1s}(\phi_3) & \cdots & L_{\alpha\beta}^{Pc}(\phi_3) & L_{\alpha\beta}^{Ps}(\phi_3) \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ L_{\alpha\beta}^{0c}(\phi_{2P}) & L_{\alpha\beta}^{1c}(\phi_{2P}) & L_{\alpha\beta}^{1s}(\phi_{2P}) & \cdots & L_{\alpha\beta}^{Pc}(\phi_{2P}) & L_{\alpha\beta}^{Ps}(\phi_{2P}) \\ L_{\alpha\beta}^{0c}(\phi_{2P+1}) & L_{\alpha\beta}^{1c}(\phi_{2P+1}) & L_{\alpha\beta}^{1s}(\phi_{2P+1}) & \cdots & L_{\alpha\beta}^{Pc}(\phi_{2P+1}) & L_{\alpha\beta}^{Ps}(\phi_{2P+1}) \end{bmatrix}, \quad (31)$$

$$[M_{\alpha\beta}] = \begin{bmatrix} M_{\alpha\beta}^{0c}(\phi_1) & M_{\alpha\beta}^{1c}(\phi_1) & M_{\alpha\beta}^{1s}(\phi_1) & \cdots & M_{\alpha\beta}^{Pc}(\phi_1) & M_{\alpha\beta}^{Ps}(\phi_1) \\ M_{\alpha\beta}^{0c}(\phi_2) & M_{\alpha\beta}^{1c}(\phi_2) & M_{\alpha\beta}^{1s}(\phi_2) & \cdots & M_{\alpha\beta}^{Pc}(\phi_2) & M_{\alpha\beta}^{Ps}(\phi_2) \\ M_{\alpha\beta}^{0c}(\phi_3) & M_{\alpha\beta}^{1c}(\phi_3) & M_{\alpha\beta}^{1s}(\phi_3) & \cdots & M_{\alpha\beta}^{Pc}(\phi_3) & M_{\alpha\beta}^{Ps}(\phi_3) \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ M_{\alpha\beta}^{0c}(\phi_{2P}) & M_{\alpha\beta}^{1c}(\phi_{2P}) & M_{\alpha\beta}^{1s}(\phi_{2P}) & \cdots & M_{\alpha\beta}^{Pc}(\phi_{2P}) & M_{\alpha\beta}^{Ps}(\phi_{2P}) \\ M_{\alpha\beta}^{0c}(\phi_{2P+1}) & M_{\alpha\beta}^{1c}(\phi_{2P+1}) & M_{\alpha\beta}^{1s}(\phi_{2P+1}) & \cdots & M_{\alpha\beta}^{Pc}(\phi_{2P+1}) & M_{\alpha\beta}^{Ps}(\phi_{2P+1}) \end{bmatrix}. \quad (32)$$

Fig. 4. Boundary integral formulation: (a) null-field integral equation (x move to B from D^E) and (b) boundary integral equation for the domain point.

It is noted that the superscript “0s” in Eq. (29) disappears since sin(0θ) = 0. And the element of [U_{αβ}], [T_{αβ}], [L_{αβ}] and [M_{αβ}] are defined as

where the vectors {u_k} and {t_k} are in the form of {a₀^k a₁^k b₁^k ... a_p^k b_p^k}^T and {p₀^k p₁^k q₁^k ... p_p^k q_p^k}^T; the first subscript “α” (α = 1, 2, ..., N) in the [U_{αβ}] denotes the index of the αth circle where the collocation point is located and the second subscript “β” (β = 1, 2, ..., N) denotes the index of the βth circle where the boundary data {u_k} or {t_k} are specified. N is the number of circular holes in the domain and P indicates the highest harmonic of truncated terms in Fourier series. The coefficient matrix of the linear algebraic system is partitioned into blocks, and each diagonal block (U_{pp}, p no sum) corresponds to the influence matrices due to the same circle of collocation and Fourier expansion. After uniformly collocating the point along the αth circular boundary, the sub-matrix can be written as

$$U_{\alpha\beta}^{nc} = \int_{B_k} U(s_k, x_m) \cos(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (33)$$

$$U_{\alpha\beta}^{ns} = \int_{B_k} U(s_k, x_m) \sin(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (34)$$

$$T_{\alpha\beta}^{nc} = \int_{B_k} T(s_k, x_m) \cos(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (35)$$

$$T_{\alpha\beta}^{ns} = \int_{B_k} T(s_k, x_m) \sin(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (36)$$

$$L_{\alpha\beta}^{nc} = \int_{B_k} L(s_k, x_m) \cos(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (37)$$

$$L_{\alpha\beta}^{ns} = \int_{B_k} L(s_k, x_m) \sin(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (38)$$

$$M_{\alpha\beta}^{nc} = \int_{B_k} L(s_k, x_m) \cos(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (39)$$

$$M_{\alpha\beta}^{nc} = \int_{B_k} L(s_k, x_m) \cos(n\theta_k) R_k d\theta_k, \quad n = 0, 1, 2, \dots, P, \quad (40)$$

$$[U_{\alpha\beta}] = \begin{bmatrix} U_{\alpha\beta}^{0c}(\phi_1) & U_{\alpha\beta}^{1c}(\phi_1) & U_{\alpha\beta}^{1s}(\phi_1) & \cdots & U_{\alpha\beta}^{Pc}(\phi_1) & U_{\alpha\beta}^{Ps}(\phi_1) \\ U_{\alpha\beta}^{0c}(\phi_2) & U_{\alpha\beta}^{1c}(\phi_2) & U_{\alpha\beta}^{1s}(\phi_2) & \cdots & U_{\alpha\beta}^{Pc}(\phi_2) & U_{\alpha\beta}^{Ps}(\phi_2) \\ U_{\alpha\beta}^{0c}(\phi_3) & U_{\alpha\beta}^{1c}(\phi_3) & U_{\alpha\beta}^{1s}(\phi_3) & \cdots & U_{\alpha\beta}^{Pc}(\phi_3) & U_{\alpha\beta}^{Ps}(\phi_3) \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ U_{\alpha\beta}^{0c}(\phi_{2P}) & U_{\alpha\beta}^{1c}(\phi_{2P}) & U_{\alpha\beta}^{1s}(\phi_{2P}) & \cdots & U_{\alpha\beta}^{Pc}(\phi_{2P}) & U_{\alpha\beta}^{Ps}(\phi_{2P}) \\ U_{\alpha\beta}^{0c}(\phi_{2P+1}) & U_{\alpha\beta}^{1c}(\phi_{2P+1}) & U_{\alpha\beta}^{1s}(\phi_{2P+1}) & \cdots & U_{\alpha\beta}^{Pc}(\phi_{2P+1}) & U_{\alpha\beta}^{Ps}(\phi_{2P+1}) \end{bmatrix}, \quad (29)$$

where φ_m, m = 1, 2, ..., 2P + 1 is the polar angle of the collocating points x_m around boundary. After obtaining the

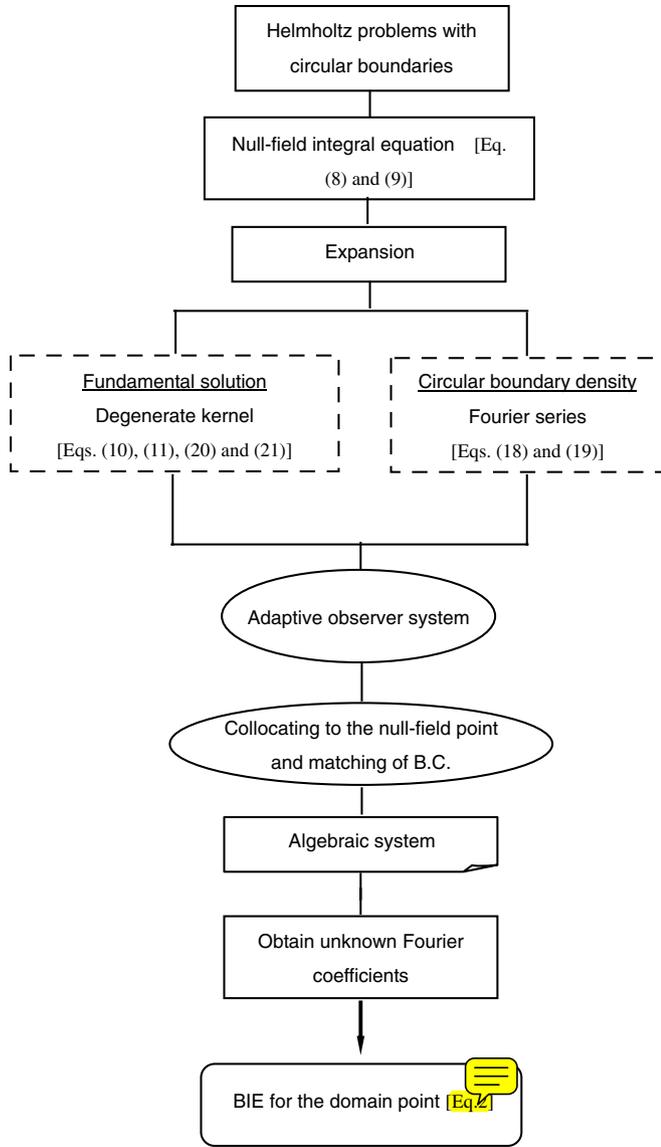


Fig. 5. The flowchart of the present method.

unknown Fourier coefficients, the origin of observer system is set to c_j in the B_j integration as shown in Fig. 4b to obtain the interior potential by employing Eq. (2). The flowchart of the present method is shown in Fig. 5 and the difference with BEM is shown in Table 1.

3. Numerical results and discussion

Example 1. Nonuniform radiation problem for one radiator (Neumann boundary condition).

A non-uniform radiation problem from a sector of a cylinder is considered (Neumann boundary) as shown in Fig. 6. The analytical solution is [19]

$$u(r, \theta) = -\frac{2}{\pi k} \sum_{n=0}^{\infty} \frac{\sin n\alpha}{n} \frac{H_n^{(1)}(kr)}{H_n^{(1)}(ka)} \cos n\theta, \quad r \geq a, \quad 0 \leq \theta \leq 2\pi. \quad (41)$$

$$\text{Analytical solution : } u(r, \theta) = -\frac{2}{\pi k} \sum_{n=0}^{\infty} \frac{\sin n\alpha}{n} \frac{H_n^{(1)}(kr)}{H_n^{(1)}(ka)} \cos n\theta$$

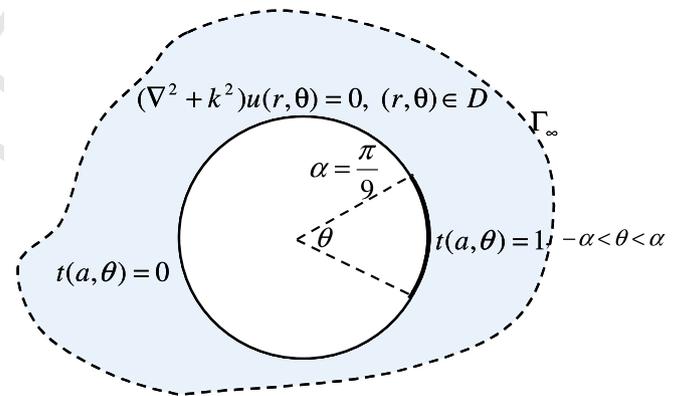
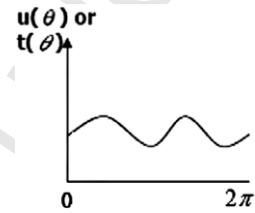
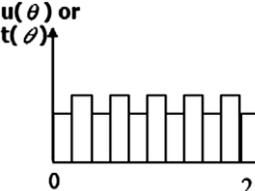


Fig. 6. Nonuniform radiator problem (Neumann).

Table 1 The difference between the present method and BEM

Method	System Boundary density discretization	Auxiliary system	Coordinate system	Boundary integral	Formulation
Present method		Degenerate kernel	Adaptive observer system	No principal value	Null-field integral equations
BEM		Fundamental solution	Fixed observer system	Principal values (CPV, RPV and HPV)	Boundary integral equation for boundary point

where RPV, CPV and HPV denote Riemann principal value, Cauchy principal value and Hadamard principal value.

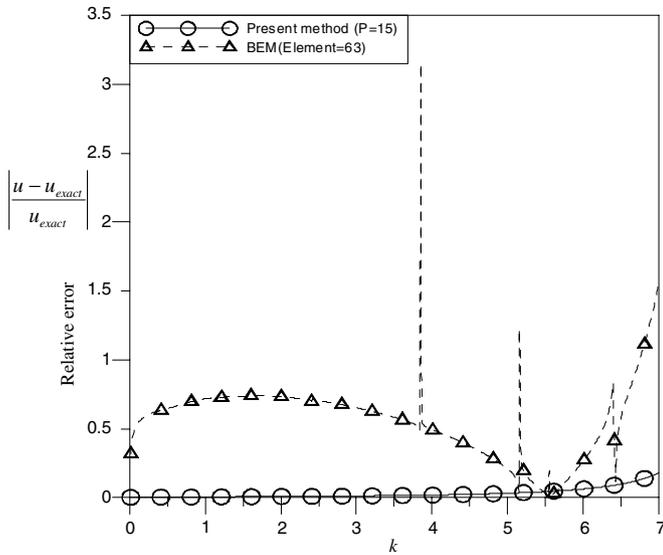


Fig. 7. The error analysis between the present method and BEM.

357 We select $\alpha = \pi/9$ and $ka = 1.0$. Fig. 7 shows the error
 358 analysis for the present method and BEM after comparing
 359 with the analytical solution. It can be found that the pres-
 360 ent method is superior to BEM. The analytical solution is
 361 obtained by using 15 terms in the series representations.
 362 By adopting the truncated Fourier series ($P = 15$) in our
 363 formulation, the contour plot is obtained. Sixty-three con-

$$\text{Analytical solution: } u(r, \theta) = -\frac{J_0(ka)}{H_0^{(1)}(ka)} H_0^{(1)}(kr) - 2 \sum_{n=1}^{\infty} i^n \frac{J_n(ka)}{H_n^{(1)}(ka)} H_n^{(1)}(kr) \cos n\theta$$

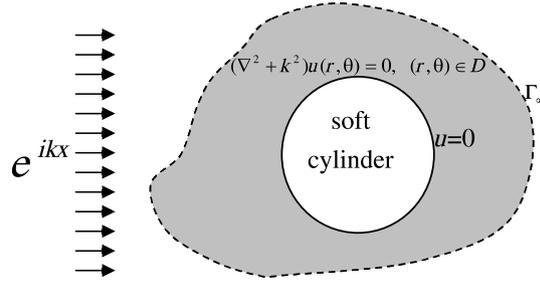


Fig. 9. Sketch of the scattering problem (Dirichlet condition) for a cylinder.

364 stant elements are adopted in the dual BEM [3]. It is found
 365 that we can obtain the acceptable results by using fewer
 366 numbers of degrees of freedom in comparison with BEM
 367 results. The comparison seems unfair for the problems with
 368 circular boundaries. But the main gains of the present
 369 method are the exponential convergence and free of bound-
 370 ary layer effect where two references [20,21] can support
 371 this point.

Example 2. Scattering problem for one scatter (Dirichlet
 372 boundary condition). 373

374 For the scattering problem subject to the incident wave,
 375 this problem can be decomposed into two parts, (a) inci-
 376 dent wave field and (b) radiation field, as shown in 376

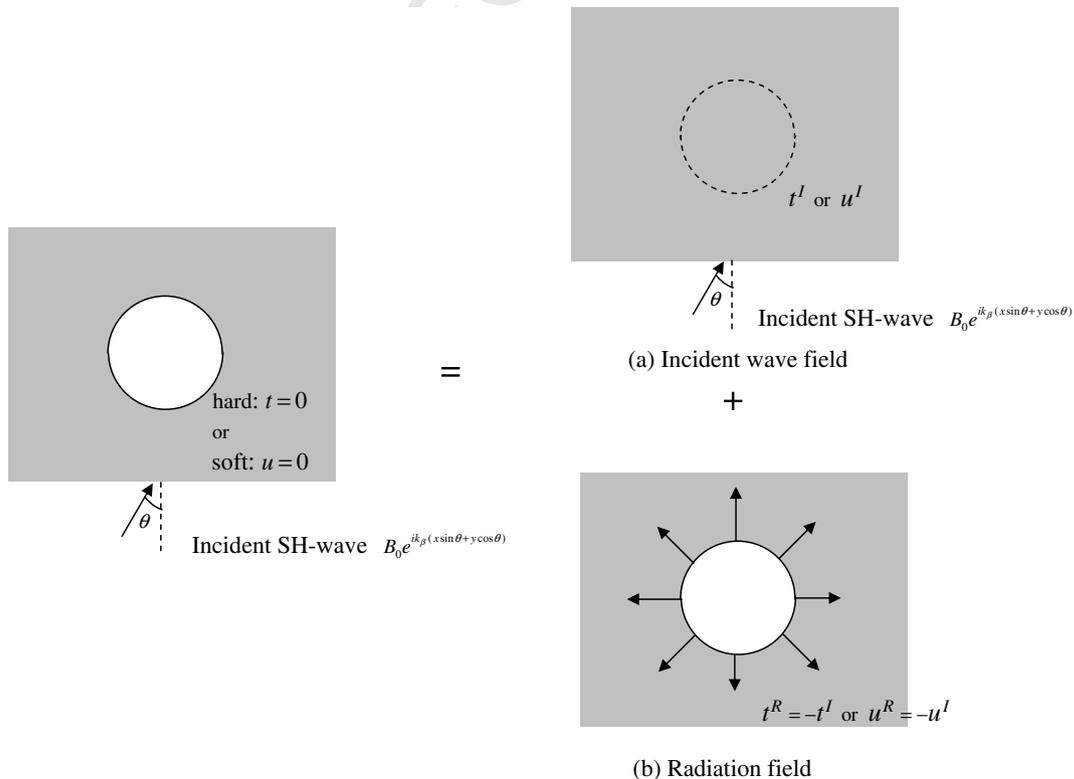


Fig. 8. The decomposition of superposition of scattering problem into (a) incident wave field and (b) radiation field.

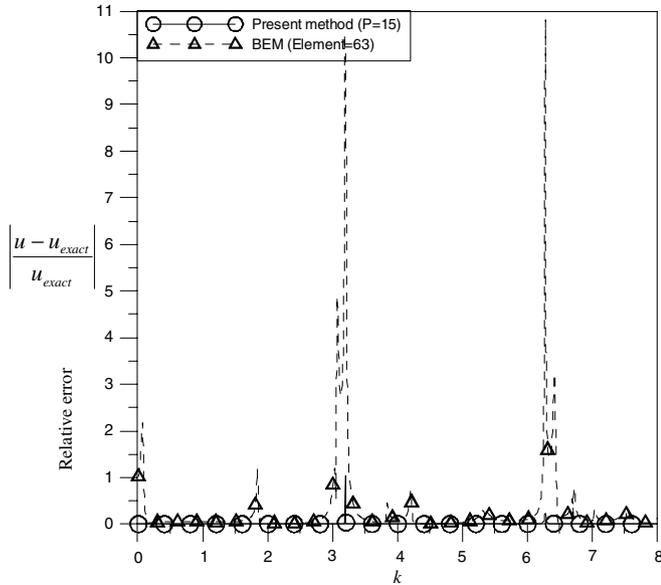


Fig. 10. The error analysis between present method and BEM.

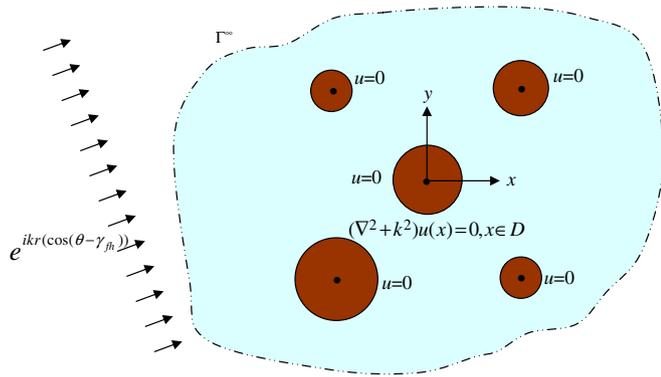


Fig. 11. The plane wave scattering by five circular cylinders with the center positions $((0, 0), (1.5, 1.5), (-1.5, 1.5), (-1.5, -1.5), (1.5, -1.5))$ and the corresponding radii $(0.5, 0.4, 0.3, 0.6, 0.3)$, (1) $k = \pi$ and (2) $k = 8\pi$, incidence angle $\gamma_{ph} = \frac{\pi}{8}$.

377 Fig. 8. By matching the boundary condition, the radiation
 378 boundary condition in part (b) is obtained as the minus
 379 quantity of incident wave function, e.g. $t^{Ra} = -t^{In}$ for hard
 380 scatter or $u^{Ra} = -u^{In}$ for \equiv scatter, respectively where the
 381 superscripts **Ra** and **In** mean radiation and incidence,
 382 respectively.

383 Plane wave scattering for a soft circular cylinder (Dirichlet
 384 boundary condition) is considered in Fig. 9. The analyt-
 385 ical solution is

$$u(r, \theta) = -\frac{J_0(ka)}{H_0^{(1)}(ka)}H_0^{(1)}(kr) - 2\sum_{n=1}^{\infty} i^n \frac{J_n(ka)}{H_n^{(1)}(ka)}H_n^{(1)}(kr)\cos n\theta, \quad a \leq r \leq \infty, \quad 0 \leq \theta \leq 2\pi. \quad (42)$$

388 Fig. 10 shows the error analysis for the present method and
 389 BEM. It can be found that the present result is superior to

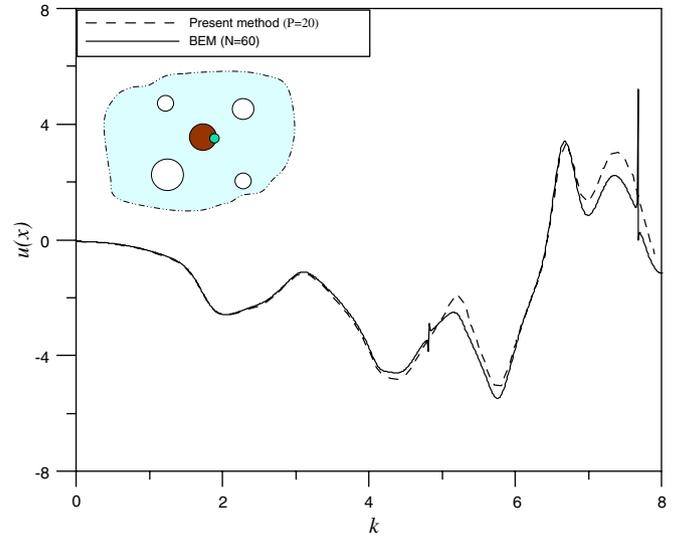


Fig. 12. The positions of irregular values using different methods of center circle.

that of BEM. Large errors in the irregular case by using
 BEM are found. The analytical solution is obtained by
 using fifteen terms in the series representations. By adopt-
 ing the truncated Fourier series ($P = 15$) in our formul-
 ation, the contour plot is obtained. Sixty-three constant
 elements are adopted in the dual BEM. Similarly, less de-
 gree of freedom is required in our formulation (31 points)
 to have the good accuracy after comparing with the data
 of BEM (63 elements) [3].

Example 3. Scattering problem for five scatters (Dirichlet
 boundary condition).

To demonstrate the generality of our approach for arbi-
 trary number of radiators and scatters, plane wave scatter-
 ing by five soft circular cylinders (Dirichlet boundary
 condition) is considered in Fig. 11. This problem was
 solved by using the multiple DtN approach [13]. In
 Fig. 12, irregular frequencies do not appear by using the
 present method but osculation of irregular frequencies
 occur by using BEM. Numerical instability of zero divided
 by zero in case of irregular values is overcome due to the
 semi-analytical nature of the present method [3,4]. For
 the purpose of comparisons, we choose the data on the
 artificial boundary versus θ with respect to each cylinder
 as show in Figs. 13 and 14. Good agreement is made.
 Regarding to calculation of the higher-order Hankel func-
 tion, it may need special treatment. In this case, the
 maximum order is twenty. The computation using IMSL
 package for the higher-order Hankel function is
 feasible.

4. Conclusions

For the radiation and scattering problems with circular
 boundaries, we have proposed a BIEM formulation by

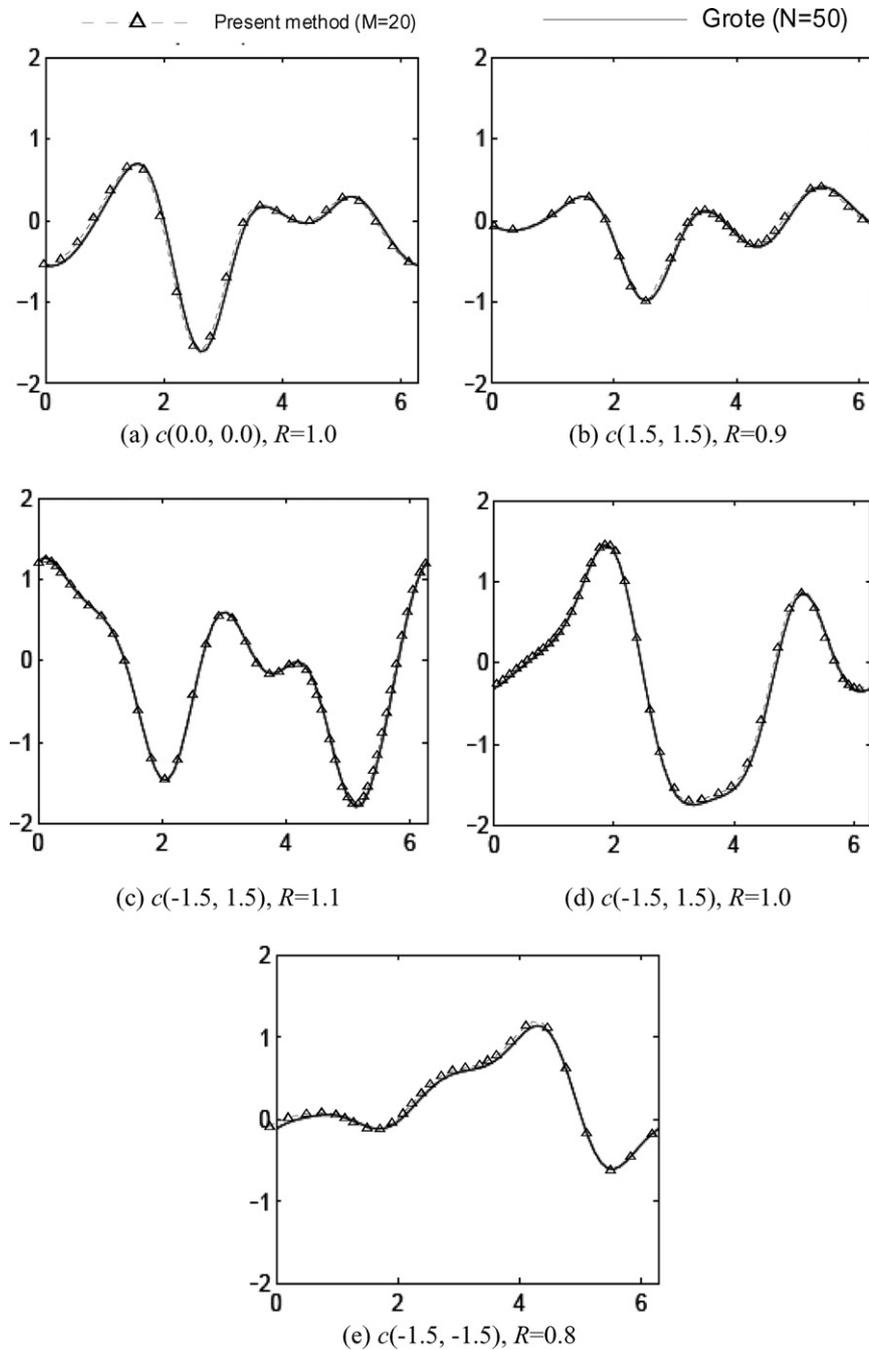


Fig. 13. The real part of total field for the data for the five artificial boundaries versus θ by using different methods for $k = \pi$.

422 using degenerate kernels, null-field integral equation and
 423 Fourier series in companion with adaptive observer systems and vector decomposition. This method is a semi-analytical approach for problems with circular boundaries since only truncation error in the Fourier series is involved.
 424
 425
 426
 427 The method shows great generality and versatility for the
 428 problems with multiple scatters or radiators of arbitrary
 429 radii and positions. Neither hypersingular formulation of
 430 Burton and Miller approach nor CHIEF method are
 431 required to overcome the fictitious frequencies. An acoustic

problem of five scatters in the infinite plane was solved and
 the results were compared well with those of Grote and
 Kirsch.

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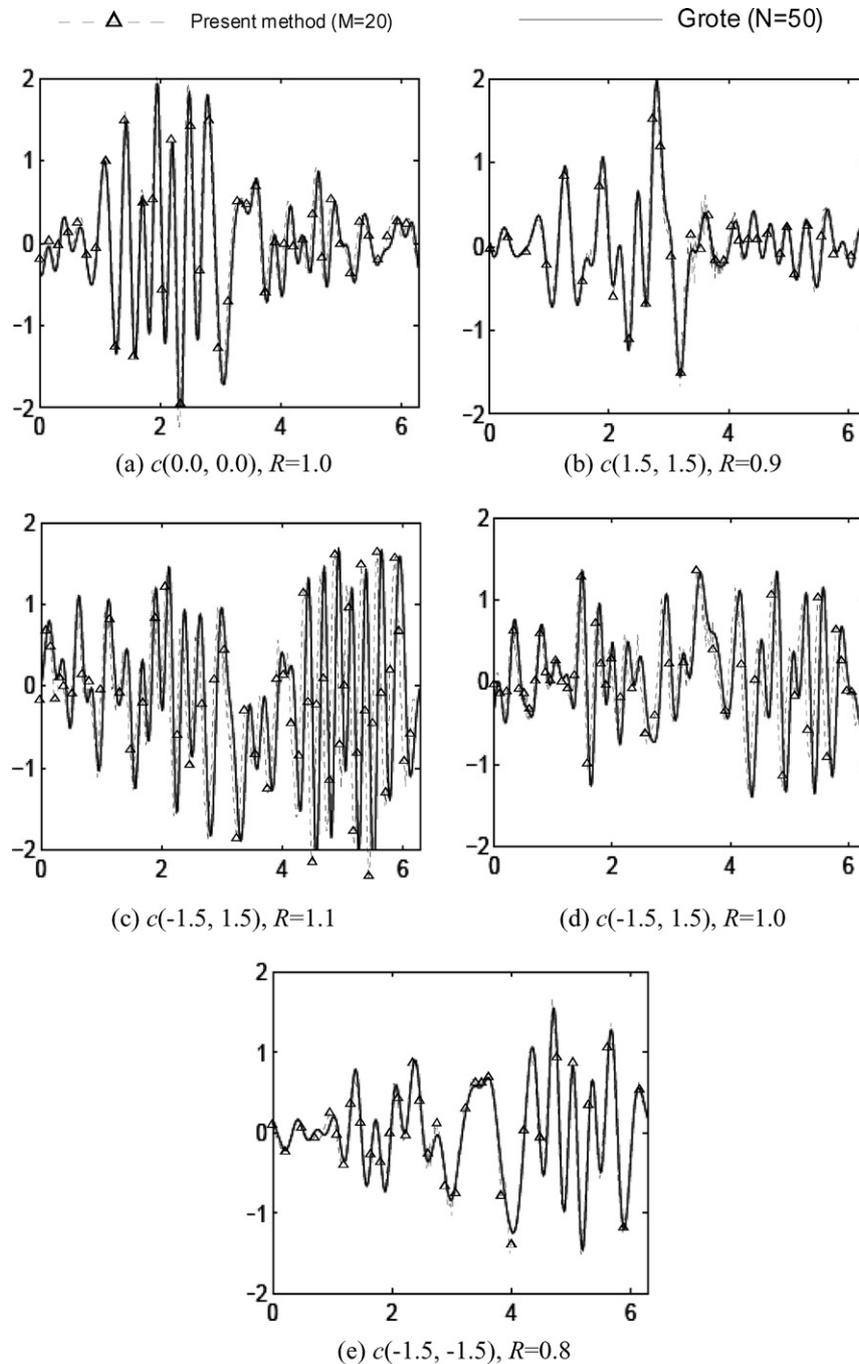


Fig. 14. The real part of total field for the data on the five artificial boundaries versus θ by using different methods for $k = 8\pi$.

439 Appendix 1

440 Analytical evaluation of the integrals for the kernels
 441 ($T(s,x)$ and $L(s,x)$) and their limit across the boundary.

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