# COMPUTATION OF MULTIPLE SCATTERING PROBLEMS BY CIRCULAR CYLINDERS

### SALEH MOUSA ALZAHRANI, XAVIER ANTOINE, and CHOKRI CHNITI

Communicated by Jérôme Lohéac

The aim of this paper is to develop some well-adapted formulations for numerically solving the scattering problem of an incident time-harmonic wave by a cluster of circular cylinders. These formulations are illustrated by numerical simulations for different physical situations involving various kinds of boundary conditions.

AMS 2010 Subject Classification: 76Q05, 78A45, 31A10, 65M70.

Key words: Multiple scattering, integral equations, numerical simulation.

## 1. INTRODUCTION

Multiple scattering by clusters of obstacles is a complex physical and computational challenge. It indeed results from the nontrivial scattering interactions between the single scatterers that compose the structure, yielding then to complex patterns of the wave field that are difficult to predict. Related to this specific behavior emerge some new physical properties of waves that are used to create some technological devices or to explain some observations in the nature. From the perspective of numerical methods, quite a lot of recent computational approaches were developed over the years. We refer e.g. to [2, 3, 4, 8, 9, 14, 15, 17, 18, 22, 30, 32, 34] where methods are available to solve scattering by complex structures. In the present paper, we consider the two-dimensional case where we have M sound-soft, sound-hard or homogeneous dielectric/penetrable circular cylinders. Even if the shape of the obstacles is simple, numerically solving this problem for many obstacles and for large frequencies remains nontrivial. In particular, getting efficient and accurate computational solutions is of utmost importance for important applications (electromagnetics, optics, nanophotonics for instance) where a huge number of diffraction objects are considered to model structured or disordered media (see e.g. [7, 12, 13, 16, 20, 21, 22, 26, 29, 31, 33]).

MATH. REPORTS 24(74), 1-2 (2022), 23-37

To solve this class of problem, we first consider in Section 2 how to formulate the problem after writing the boundary-value problem. The formulation is developed following the Mie series expansion theory since the obstacles are circular cylinders. We then use the Dirichlet or Neumann boundary conditions to write the set of equations to solve. These equations are next suitably truncated and we explain quickly how to numerically solve them by spectral methods. We report some numerical examples (scattered/total fields and Radar Cross Sections) by using the Matlab toolbox  $\mu$ -diff dedicated to solve such problems. Then we extend the methodology in Section 3 by using integral equation techniques in the case of dielectric circular cylinders combined with a reduced Schur complement, which is a main difference with the full approach that we developed in [30]. A numerical example is provided to illustrate the method. We end by a short conclusion in Section 4.

## 2. MULTIPLE SCATTERING BY A CLUSTER OF *M* CIRCULAR CYLINDERS: DIRICHLET AND NEUMANN BOUNDARY CONDITIONS

## 2.1. Formulation

Let us consider a homogeneous medium for the whole space  $\mathbb{R}^2$  in which M disjoint scatterers  $\Omega_1^-, \ldots, \Omega_M^-$  are included. We suppose that each of the scatterers  $\Omega_p^-$ ,  $p = 1, \ldots, M$ , is a bounded domain in  $\mathbb{R}^2$  with boundary  $\Gamma_p := \partial \Omega_p^-$ . We define  $\Omega^- = \bigcup_{p=1}^M \Omega_p^-$  as the global domain built from these separated obstacles. To start, we propose to analyze the case of the scattering problem of an incident plane wave  $u^{\text{inc}}(\mathbf{x}) = e^{ik\beta\cdot\mathbf{x}}$  (with  $\mathbf{x} = (x, y) \in \mathbb{R}^2$ ), with direction  $\beta$ , by  $\Omega^-$  (assuming that the time dependence has the form  $e^{-i\omega t}$  and for a real-valued wavenumber k). Concretely, this means that we wish to solve the following boundary-value problem: compute the scattered field u solution to

$$(\mathcal{P}) \quad \begin{cases} \Delta u + k^2 u = 0, & \text{in } \Omega^+ := \mathbb{R}^2 \setminus \overline{\Omega^-}, \\ \gamma(u) = -\gamma(u^{\text{inc}}), & \text{on } \Gamma := \partial \Omega^-, \\ \lim_{\|\mathbf{x}\| \to +\infty} ||\mathbf{x}||^{1/2} (\nabla u \cdot \frac{\mathbf{x}}{||\mathbf{x}||} - iku) = 0. \end{cases}$$

The operator  $\Delta = \partial_x^2 + \partial_y^2$  is the Laplace operator and  $(\Delta + k^2)$  is the Helmholtz operator. The gradient operator is  $\nabla$  and  $||\mathbf{x}|| = \sqrt{\mathbf{x} \cdot \mathbf{x}}$ , where  $\mathbf{x} \cdot \mathbf{y}$  is the scalar product of two vectors  $\mathbf{x}$  and  $\mathbf{y}$  of  $\mathbb{R}^2$ . In practice, for sound-soft obstacles, the boundary operator  $\gamma$  is given by the zeroth-order trace operator, i.e. the boundary condition writes:  $u = -u^{\text{inc}}$  on  $\Gamma$ . In the case of sound-hard obstacles, then the Neumann trace is involved leading to  $\partial_{\mathbf{n}} u = -\partial_{\mathbf{n}} u^{\text{inc}}$  on  $\Gamma$ ,

where **n** is the unit normal vector outwardly directed to the bounded scatterers  $\Omega_p^-$ . The last equation is the well-known Sommerfeld's radiation condition at infinity which is needed to prove the existence of the solution [11, 27].

One possible and physically direct way to try solving the multiple scattering problem  $(\mathcal{P})$  is to interpret it as a collection of M single scattering problems that are next coupled through multiple scattering phenomena. This means that we can rewrite equivalently the problem by introducing the scattered fields  $u^1, \ldots, u^M$ , considering that each field  $u^p$  is given as the wave reflected only by the obstacle p illuminated by the combination of the incident wave and the M - 1 scattered waves  $u^q$ , for  $q = 1, \ldots, M$ , with  $q \neq p$ . In fact it can be proved [6] that the following result holds. We consider u as the solution to the multiple scattering problem  $(\mathcal{P})$ . Then, we can show that the M coupled scattering problems, for  $p = 1, \ldots, M$ , given by

$$(\mathcal{P}^p) \quad \begin{cases} \Delta u^p + k^2 u^p = 0, & \text{in } \mathbb{R}^2 \setminus \overline{\Omega_p^-}, \\ \gamma(u^p) = -\gamma(u^{\text{inc}} + \sum_{q=1, q \neq p}^M u^q) & \text{on } \Gamma_p \\ \\ \lim_{||\mathbf{x}|| \to +\infty} ||\mathbf{x}||^{1/2} (\nabla u \cdot \frac{\mathbf{x}}{||\mathbf{x}||} - iku) = 0, \end{cases}$$

have a unique solution given by  $(u^1, \ldots, u^M)$ . In addition, we also have the following decomposition of the wave field

(1) 
$$u = \sum_{p=1}^{M} u^p$$

We now consider the specific case where the scatterers  $\Omega_p^-$  are circular cylinders of radius  $a_p$  and centered at  $\mathcal{O}_p = (x_p, y_p)$  of a given orthonormal system of coordinates  $(\overrightarrow{\mathcal{O}x}, \overrightarrow{\mathcal{O}y})$ . Let us introduce the following notations: for all  $p = 1, \ldots, M$ :  $\mathbf{b}_p = \overrightarrow{\mathcal{O}\mathcal{O}p}$ ,  $b_p = |\mathbf{b}_p|$ ,  $\alpha_p = Angle(\mathcal{O}x, \mathbf{b}_p)$  and for all  $q = 1, \ldots, M$ , with  $q \neq p$ :  $\mathbf{b}_{pq} = \overrightarrow{\mathcal{O}q\mathcal{O}p}$ ,  $b_{pq} = |\mathbf{b}_{pq}|$ ,  $\alpha_{pq} = Angle(\mathcal{O}x, \mathbf{b}_{pq})$ . Let us consider a point  $\mathbf{P}$  of the plane described by its cartesian coordinates (x, y), or alternatively by its polar coordinates:  $\mathbf{r} = \overrightarrow{\mathcal{O}\mathbf{P}}$ ,  $r = |\mathbf{r}|$ ,  $\theta = Angle(\mathcal{O}x, \mathbf{r})$ . In the sequel, we will also need the local polar coordinates of  $\mathbf{P}$  in the orthonormal system of coordinates associated to the *p*-th scatterer, *i.e.*  $\mathbf{r}_p = \overrightarrow{\mathcal{O}_p\mathbf{P}}$ ,  $r_p = |\mathbf{r}_p|$ ,  $\theta_p = Angle(\mathcal{O}x, \mathbf{r}_p)$ . We define, for all  $m \in \mathbb{Z}$ , the following cylindrical wave functions that are particular solutions to the Helmholtz equations for r > 0

(2) 
$$\begin{cases} \psi_m(\mathbf{r}) = H_m^{(1)}(kr)e^{im\theta},\\ \widehat{\psi}_m(\mathbf{r}) = J_m(kr)e^{im\theta}. \end{cases}$$

In the above relations,  $J_n$  is known as the *n*-th order Bessel function while  $H_n^{(1)}$  is the *n*-th order first-kind Hankel function [1]. For all  $m \in \mathbb{Z}$ , it can be shown that  $\psi_m$  satisfies the outgoing Sommerfeld radiation condition. We also need, for all  $m \in \mathbb{Z}$ , the local cylindrical wave functions related to the *p*-th scatterer, for  $p = 1, \ldots, M$ ,

(3) 
$$\begin{cases} \psi_m^p(\mathbf{r}) = \psi_m(\mathbf{r}_p) = H_m^{(1)}(kr_p)e^{im\theta_p}, \\ \widehat{\psi}_m^p(\mathbf{r}) = \widehat{\psi}_m(\mathbf{r}_p) = J_m(kr_p)e^{im\theta_p}, \end{cases} \quad \forall \ m \in \mathbb{Z} \end{cases}$$

Because  $u^p$  is an outgoing solution to a single scattering problem outside a circular cylinder, we have the decomposition

(4) 
$$u^{p}(\mathbf{r}) = \sum_{m \in \mathbb{Z}} c_{m}^{p} \psi_{m}^{p}(\mathbf{r}), \qquad \forall p = 1, \dots, M, \ \forall r_{p} > a_{p}$$

The complex coefficients  $(c_m^p)_{m\in\mathbb{Z}}$  are obtained by simply using the boundary condition on  $\Gamma_p$ 

(5) 
$$\gamma(u^p) = -\gamma(u^{\text{inc}}) - \sum_{q=1, q \neq p}^M \gamma(u^q).$$

To get a more explicit expression of this relation, we need to write the fields  $u^{\text{inc}}$  and  $u^q$ , for  $q \neq p$ , in the local system of coordinates of the scatterer p. If  $\beta = (\cos \beta, \sin \beta)$ , then we have [25]

(6) 
$$u^{inc}(\mathbf{r}) = \sum_{m \in \mathbb{Z}} d^p_m \widehat{\psi}^p_m(\mathbf{r}),$$

where  $d_m^p = e^{ik\beta \cdot \mathbf{b}_p} e^{im(\frac{\pi}{2} - \beta)}$ . In addition, the separation theorem [25] implies that, for  $1 \leq p, q \leq M$ , with  $p \neq q$ , we have

(7) 
$$\psi_m^q(\mathbf{r}) = \begin{cases} \sum_{n \in \mathbb{Z}} S_{mn}(\mathbf{b}_{pq}) \widehat{\psi}_n^p(\mathbf{r}) & \text{for } r_p < b_{pq}, \\ \sum_{n \in \mathbb{Z}} \widehat{S}_{mn}(\mathbf{b}_{pq}) \psi_n^p(\mathbf{r}) & \text{for } r_p > b_{pq}, \end{cases} \quad \forall m \in \mathbb{Z},$$

setting  $S_{mn}(\mathbf{b}_{pq}) = \psi_{m-n}(\mathbf{b}_{pq})$  and  $\widehat{S}_{mn}(\mathbf{b}_{pq}) = \widehat{\psi}_{m-n}(\mathbf{b}_{pq})$ . The infinite dimensional matrices  $\mathbb{S}^{p,q} = (S_{mn}(\mathbf{b}_{pq}))_{m,n\in\mathbb{Z}}$  and  $\widehat{\mathbb{S}}^{p,q} = (\widehat{S}_{mn}(\mathbf{b}_{pq}))_{m,n\in\mathbb{Z}}$  are the so-called separation matrices. Based on (1), (4), (5) and (7), we obtain the infinite linear systems

(8) 
$$\mathbf{C}^{p} + \mathbb{D}^{p} \sum_{q=1, q \neq p}^{M} (\mathbb{S}^{p,q})^{\mathbf{T}} \mathbf{C}^{q} = \mathbf{B}^{p} \qquad \forall \ p = 1, \dots, M,$$

where  $\mathbf{C}^p = (c_n^p)_{n \in \mathbb{Z}}$  is the infinite vector containing the coefficients of the cylindrical decomposition (4) of  $u^p$ ,  $(\mathbb{S}^{p,q})^{\mathbf{T}}$  denotes the transpose of the separation

matrix  $\mathbb{S}^{p,q}$  between the obstacles  $\mathcal{B}_p$  and  $\mathcal{B}_q$  defined by  $\mathbb{S}^{p,q} = (\mathbb{S}^{p,q}_{mn})_{m \in \mathbb{Z}, n \in \mathbb{Z}}$ and  $\mathbb{S}^{p,q}_{mn} = \psi_{m-n}(\mathbf{b}_{pq}), \ \mathbb{D}^p = (\mathbb{D}^p_{mn})_{mn \in \mathbb{Z}}$  is the diagonal infinite matrix, with diagonal terms

(9) 
$$\mathbb{D}_{m,m}^{p} = \begin{cases} \frac{J_{n}(ka_{p})}{H_{n}^{(1)}(ka_{p})} & \text{for sound-soft obstacles,} \\ \frac{J_{n}'(ka_{p})}{H_{n}^{(1)'}(ka_{p})} & \text{for sound-hard obstacles,} \end{cases}$$

 $\mathbf{B}^p = -\mathbb{D}^p \mathbf{d}^p$ , where  $\mathbf{d}^p = (d_m^p)_{m \in \mathbb{Z}}$  is the infinite dimensional vector with coefficients (6) of the cylindrical incident field decomposition. Another way to write (8) is

(10) 
$$\mathbb{A}\mathbf{C} = \mathbf{B}$$

where, if  $\mathbb{I}$  is the identity operator on  $\ell^2(\mathbb{C})$ ,

(11)  

$$\begin{aligned}
\mathbb{A} &= \begin{bmatrix}
\mathbb{I} & \mathbb{D}^{1} (\mathbb{S}^{1,2})^{\mathbf{T}} & \dots & \mathbb{D}^{1} (\mathbb{S}^{1,M})^{\mathbf{T}} \\
\mathbb{D}^{2} (\mathbb{S}^{2,1})^{\mathbf{T}} & \mathbb{I} & \dots & \mathbb{D}^{2} (\mathbb{S}^{2,M})^{\mathbf{T}} \\
\vdots & & \ddots & \\
\mathbb{D}^{M} (\mathbb{S}^{M,1})^{\mathbf{T}} & \mathbb{D}^{M} (\mathbb{S}^{M,2})^{\mathbf{T}} & \dots & \mathbb{I}
\end{aligned}$$

$$\mathbf{C} &= \begin{bmatrix}
\mathbf{C}^{1} \\
\mathbf{C}^{2} \\
\vdots \\
\mathbf{C}^{M}
\end{bmatrix}, \mathbf{B} &= \begin{bmatrix}
\mathbf{B}^{1} \\
\mathbf{B}^{2} \\
\vdots \\
\mathbf{B}^{M}
\end{bmatrix}.
\end{aligned}$$

Let us remark that the wave field u can be computed locally to  $\Omega_p$  (for  $r_p < \min_{\substack{1 \le q \le M \\ q \ne p}} b_{pq}$ ) by

(12) 
$$u(\mathbf{r}) = \sum_{m \in \mathbb{Z}} c_m^p \psi_m^p(\mathbf{r}) + \sum_{m \in \mathbb{Z}} \left( \sum_{q=1, q \neq p}^M \sum_{n \in \mathbb{Z}} S_{nm}(\mathbf{b}_{pq}) c_n^q \right) \widehat{\psi}_m^p(\mathbf{r}),$$

while the scattering amplitude  $a(\theta)$  such that

$$u(\mathbf{r}) = \frac{e^{ikr}}{\sqrt{r}}a(\theta) + \mathcal{O}\left(\frac{1}{r}\right),$$

for  $r \to +\infty$ , is

(13) 
$$a(\theta) = e^{-i\pi/4} \sqrt{\frac{2}{\pi k}} \sum_{p=1}^{M} e^{-ib_p k \cos(\theta - \alpha_p)} (\sum_{n \in \mathbb{Z}} e^{in(\theta - \frac{\pi}{2})} c_n^p).$$

In addition, expressions for the traces and normal derivative traces can be obtained with respect to the boundary conditions.

## 2.2. Computational aspects

For a practical implementation, the linear system (8) must be truncated. Let us define the number of finite modes for the truncation of the solution  $u^p$  by  $2N_p + 1$ , where  $N_p \in \mathbb{N}$ ,  $\mathcal{C}^p = (c_n^p)_{n=-N_p,\ldots,N_p}$  as the finite vector with approximations of the first  $2N_p + 1$  coefficients  $c_n^p$  of the cylindrical decomposition (6) of  $u^p$ ,  $\mathcal{S}^{p,q}$  is the  $(2N_p + 1) \times (2N_q + 1)$  finite dimensional separation matrix involving only the interactions between the first modes of  $\Omega_p^-$  and  $\Omega_q^-$  such that  $\mathcal{S}^{p,q} = (\mathcal{S}_{mn}^{p,q})_{-N_p \leq m \leq N_p, -N_q \leq n \leq N_q}$ ,  $\mathcal{S}_{mn}^{p,q} = \psi_{m-n}(\mathbf{b}_{pq})$ , and  $\mathcal{D}^p = (\mathcal{D}_{mn}^p)_{-N_p \leq m \leq N_p, -N_q \leq n \leq N_q}$  is the diagonal finite matrix, with diagonal terms  $\mathcal{D}_{m,m}^p = \mathbb{D}_{m,m}^p$ ,  $\mathcal{B}^p = -\mathcal{D}^p d^p$ , where  $d^p = (d_m^p)_{-N_p \leq m \leq N_p}$  contains the  $2N_p + 1$  first coefficients of the cylindrical incident field decomposition (4). The M coupled finite dimensional systems writes

(14) 
$$\mathcal{AC} = \mathcal{B}$$

with  $\mathcal{A} \in \mathbb{C}^{N,N}$  (of size  $N = \sum_{p=1}^{M} (2N_p + 1)$ ) ( $\mathcal{I}^p$  is the identity matrix of  $\mathbb{C}^{2N_p+1}$ )

(15) 
$$\mathcal{A} = \begin{bmatrix} \mathcal{I}^{1} & \mathcal{D}^{1} \left( \mathcal{S}^{1,2} \right)^{\mathrm{T}} & \dots & \mathcal{D}^{1} \left( \mathcal{S}^{1,M} \right)^{\mathrm{T}} \\ \mathcal{D}^{2} \left( \mathcal{S}^{2,1} \right)^{\mathrm{T}} & \mathcal{I}^{2} & \dots & \mathcal{D}^{2} \left( \mathcal{S}^{2,M} \right)^{\mathrm{T}} \\ \vdots & & \ddots & \\ \mathcal{D}^{M} \left( \mathcal{S}^{M,1} \right)^{\mathrm{T}} & \mathcal{D}^{M} \left( \mathcal{S}^{M,2} \right)^{\mathrm{T}} & \dots & \mathcal{I}^{M} \end{bmatrix}$$
$$\mathcal{C} = \begin{bmatrix} \mathcal{C}^{1} \\ \mathcal{C}^{2} \\ \vdots \\ \mathcal{C}^{M} \end{bmatrix}, \mathcal{B} = \begin{bmatrix} \mathcal{B}^{1} \\ \mathcal{B}^{2} \\ \vdots \\ \mathcal{B}^{M} \end{bmatrix}.$$

In practice, a suitable choice of the truncation parameter is given by (see e.g. [30])

(16) 
$$N_p = \left[ ka_p + \left( \frac{1}{2\sqrt{2}} \ln(2\sqrt{2}\pi ka_p \varepsilon^{-1}) \right)^{\frac{2}{3}} (ka_p)^{1/3} + 1 \right],$$

setting [x] as the integer part of a real number x, and  $\varepsilon$  is the error bound on the Fourier coefficients. Finally, the numerical solution to the linear system (14) is obtained by a direct solver for dense linear systems or a preconditioned Krylov subspace iterative solver [28] combined with fast Toeplitz acceleration techniques [10]. In this case, a low memory storage of the system can be considered. The choice mainly depends on the physical configuration [30].

#### 2.3. Numerical examples

To illustrate the method, we present two numerical examples based on the Matlab toolbox  $\mu$ -diff [30]. Similar experiments can be reproduced based on available scripts that can be run on any computer. We consider the square box  $]-8;8[^2$  in which we randomly distribute M = 200 circular scatterers with radii such that  $0.1 \leq a_p \leq 0.2$ , for p = 1, ..., M. The incident field is a plane wave with wavenumber k = 10 and angle of incidence  $\beta = 180$  degrees. Let us remain that the circles are not sticky and that a minimal distance of 0.01 is fixed here between their boundary to avoid such a situation. We report on Figure 1 the results. On Figure 1a, we represent the scattering configuration for the M = 200 disks. On plots 1b and 1c, we draw the amplitude of the scattered and





total wave fields, respectively. We can observe the strong interaction between the scatterers (with of course no penetration of the field inside the obstacles). Finally, we give the bistatic Radar Cross Section (RCS) in the direction  $\theta$  on Figure 1d which allows to analyze where the main lobs related to the diffraction problem arise. Its definition is given by

$$\operatorname{RCS}(\theta) := 10 \log_{10}(|a(\theta)|^2) \quad (dB),$$

where a is given by (13).

Similarly, with the same parameters (but for a different location of the scatterers), we report on Figures 2a-d the case of a Neumann problem which corresponds to the sound-hard case. We observe that the physical behavior of the wave field is strongly dependent on the kind of boundary condition that is involved. In particular, the Dirichlet boundary conditions reflects the field mainly in the forward direction while the field penetrates inside the cluster for the Neumann case, generating some important backscattering propagation.



Fig. 2 – Scattering by M = 100 sound-hard disks randomly distributed in the box ] - 8;  $8[^2$ . The incident plane is fixed by  $k = 2\pi$  and  $\beta = (-1, 0)$ .

## 3. MULTIPLE SCATTERING BY A COLLECTION OF PENETRABLE CYLINDERS

## 3.1. Physical problem

We consider now M regular bounded and non intersecting circular dielectric *ElectroMagnetic* (EM) scatterers  $\Omega_p^-$ , p = 1, ..., M. They are assumed to be distributed in  $\mathbb{R}^2$ , with boundary  $\Gamma_p := \partial \Omega_p^-$ . The global dielectric scatterer  $\Omega^-$  is then built as the collection of the M separate single dielectric obstacles, i.e.  $\Omega^- = \bigcup_{p=1}^M \Omega_p^-$ , with boundary  $\Gamma = \bigcup_{p=1}^M \Gamma_p$ . The homogeneous isotropic exterior domain of propagation is  $\Omega^+ = \mathbb{R}^2 \setminus \overline{\Omega^-}$ . We assume that we have a time-harmonic incident plane wave  $u^{\text{inc}}(\mathbf{x}) = e^{ik^+\beta\cdot\mathbf{x}}$  illuminating  $\Omega^-$ , with incidence direction  $\boldsymbol{\beta} = (\cos \beta, \sin \beta)$  and time dependence  $e^{-i\omega t}$ , where  $\omega$  is the wave pulsation. The exterior wave number is  $k^+ = \omega \sqrt{\varepsilon_0 \mu_0}$  while the interior wavenumbers are such that  $k_p^- = \omega \sqrt{\varepsilon_p \mu_p}$ , defining  $(\varepsilon_0, \mu_0)$  as (respectively  $(\varepsilon_p, \mu_p)$ ) the electric permittivity and magnetic permeability in the vacuum (respectively in the obstacle  $\Omega_p^-$ ). Let us introduce the wavenumber k defined as piecewise constant with value  $k^+$  out of the single obstacles and  $k^-$  inside. Then, the problem writes: find the scattered field  $u^+$  and the transmitted wave  $u^-$  solution to the transmission problem

(17) 
$$\begin{cases} \Delta u^{-} + (k^{-})^{2}u^{-} = 0, & \text{in } \Omega^{-}, \\ \Delta u^{+} + (k^{+})^{2}u^{+} = 0, & \text{in } \Omega^{+}, \\ u^{+} - u^{-} = -u^{\text{inc}}, & \text{on } \Gamma, \\ \partial_{\mathbf{n}}u^{+} - \chi \partial_{\mathbf{n}}u^{-} = -\partial_{\mathbf{n}}u^{\text{inc}}, & \text{on } \Gamma, \\ \lim_{||\mathbf{x}|| \to +\infty} ||\mathbf{x}||^{1/2} \left( \nabla u^{+} \cdot \frac{\mathbf{x}}{||\mathbf{x}||} - ik^{+}u^{+} \right) = 0. \end{cases}$$

The total physical field  $u^{\text{tot}}$  writes:  $u^{\text{tot}} = u^+ + u^{\text{inc}}$ , outside and  $u^{\text{tot}} = u^$ inside the obstacles. In the so-called Transverse-Magnetic mode (or Transverse-Electric mode), the unknown  $u := u^{\pm}$  stands for the z-component  $H_z$  of the magnetic field **H** and the transmission condition has to be read with  $\chi_p = \varepsilon_0 \varepsilon_p^{-1}$ , on the boundary  $\Gamma_p$ , while for TE modes (or TM mode), then u is linked to the electric field **E** through  $u = E_z$  and the transmission condition is given by  $\chi_p = \mu_0 \mu_p^{-1}$ . We define  $\varepsilon|_{\Gamma_p} = \varepsilon_p$ ,  $\mu|_{\Gamma_p} = \mu_p$ , and  $\chi|_{\Gamma_p} = \chi_p$ , accordingly to the polarization.

## 3.2. An integral equation formulation of the scattering problem (17)

For system (17), we will use the theory of integral equations to write the set of equations to numerically resolve [5, 11, 27]. This can be done in the case

9

of general obstacles thanks to the theory of potential. Let us remark that such an approach could also be used for Dirichlet, Neumann and even impedance boundary conditions.

Let k be a wavenumber. Let G be the two-dimensional free-space Green's function defined by

$$\forall \mathbf{x}, \mathbf{y} \in \mathbb{R}^2, \mathbf{x} \neq \mathbf{y}, \quad G(\mathbf{x}, \mathbf{y}) = \frac{i}{4} H_0^{(1)}(k \| \mathbf{x} - \mathbf{y} \|).$$

Integral equations are essentially based upon the Helmholtz integral representation formula [11]. Indeed, if v is a solution to the Helmholtz equation in the unbounded connected domain  $\Omega^+$  and satisfies the Sommerfeld radiation condition, then we have the following relation

(18) 
$$\int_{\Gamma} -G(\mathbf{x}, \mathbf{y}) \partial_{\mathbf{n}} v(\mathbf{y}) + \partial_{\mathbf{n}_{\mathbf{y}}} G(\mathbf{x}, \mathbf{y}) v(\mathbf{y}) \, \mathrm{d}\Gamma(\mathbf{y}) = \begin{cases} v(\mathbf{x}) & \text{if } \mathbf{x} \in \Omega^+, \\ 0 & \text{otherwise.} \end{cases}$$

If  $v^-$  is now solution to the Helmholtz equation in the bounded domain  $\Omega^-$ , then we have

(19) 
$$\int_{\Gamma} -G(\mathbf{x}, \mathbf{y}) \partial_{\mathbf{n}} v^{-}(\mathbf{y}) + \partial_{\mathbf{n}_{\mathbf{y}}} G(\mathbf{x}, \mathbf{y}) v^{-}(\mathbf{y}) \, \mathrm{d}\Gamma(\mathbf{y}) = \begin{cases} 0 & \text{if } \mathbf{x} \in \Omega^{+}, \\ -v^{-}(\mathbf{x}) & \text{otherwise.} \end{cases}$$

The integrals on  $\Gamma$  has to be interpreted in the sense of the inner product in  $L^2(\Gamma)$ 

$$\langle f,g\rangle_{H^{-1/2},H^{1/2}} = \int_{\Gamma} fg \,\mathrm{d}\Gamma,$$

because both  $u^{\text{inc}}$  and  $\Gamma$  are regular. Let us define the volume single- and double-layer integral operators, respectively denoted by  $\mathcal{L}$  and  $\mathcal{M}$ , as,  $\forall \mathbf{x} \in \mathbb{R}^2 \setminus \Gamma$ ,

$$\mathcal{L}: \rho \quad \to \qquad \mathcal{L}\rho(\mathbf{x}) = \int_{\Gamma} G(\mathbf{x}, \mathbf{y})\rho(\mathbf{y}) \,\mathrm{d}\Gamma(\mathbf{y}),$$
$$\mathcal{M}: \lambda \quad \to \quad \mathcal{M}\lambda(\mathbf{x}) = -\int_{\Gamma} \partial_{\mathbf{n}_{\mathbf{y}}} G(\mathbf{x}, \mathbf{y})\lambda(\mathbf{y}) \,\mathrm{d}\Gamma(\mathbf{y}).$$
express  $v$  and  $v^{-}$  based on (18)-(19) as

Then we can express v and  $v^-$  based on (18)-(19) as

$$\begin{cases} v(\mathbf{x}) = -\mathcal{L}(\partial_{\mathbf{n}} v|_{\Gamma})(\mathbf{x}) - \mathcal{M}(v|_{\Gamma})(\mathbf{x}), & \forall \mathbf{x} \in \Omega^{+}, \\ v^{-}(\mathbf{x}) = \mathcal{L}(\partial_{\mathbf{n}} v^{-}|_{\Gamma})(\mathbf{x}) + \mathcal{M}(v^{-}|_{\Gamma})(\mathbf{x}), & \forall \mathbf{x} \in \Omega^{-}. \end{cases}$$

Furthermore, the single- and double-layer integral operators provide some outgoing solutions to the Helmholtz equation [11]. Indeed, for any densities  $\rho \in H^{-1/2}(\Gamma)$  and  $\lambda \in H^{1/2}(\Gamma)$ ,  $\mathcal{L}\rho$  and  $\mathcal{M}\lambda$ , and any linear combination of both these functions yields to outgoing solutions to the Helmholtz equation in  $\mathbb{R}^2 \setminus \Gamma$  for some boundary conditions. Let us now recall the jump relations [11]. For any  $\mathbf{x}$  in  $\Gamma$ , the trace and normal derivative traces of the operator  $\mathcal{L}$  are given by (the signs means that  $\mathbf{z}$  tends towards  $\mathbf{x}$  from the exterior or the interior of  $\Gamma$ )

(20) 
$$\lim_{\mathbf{z}\in\Omega^{\pm}\to\mathbf{x}}\mathcal{L}\rho(\mathbf{z}) = L\rho(\mathbf{x}), \qquad \lim_{\mathbf{z}\in\Omega^{\pm}\to\mathbf{x}}\partial_{\mathbf{n}_{\mathbf{z}}}\mathcal{L}\rho(\mathbf{z}) = \left(\mp\frac{1}{2}I+N\right)\rho(\mathbf{x}),$$

where I is the identity operator, for  $\mathbf{x} \in \Gamma$ , and where

$$L\rho(\mathbf{x}) = \int_{\Gamma} G(\mathbf{x}, \mathbf{y}) \rho(\mathbf{y}) d\Gamma(\mathbf{y}), \qquad N\rho(\mathbf{x}) = \int_{\Gamma} \partial_{\mathbf{n}_{\mathbf{x}}} G(\mathbf{x}, \mathbf{y}) \rho(\mathbf{y}) d\Gamma(\mathbf{y}).$$

In the paper, we denote the boundary integral operators by a roman letter (e.g. L). To solve (17) for general smooth scatterers, we can consider the single-layer representation of  $u^+$  and  $u^-$ 

(21) 
$$u^+ = \mathcal{L}^+ \rho^+ \quad \text{and} \quad u^- = \mathcal{L}^- \rho^-,$$

where  $\mathcal{L}^+$  (respectively  $\mathcal{L}^-$ ) is the single-layer operator associated with  $k^+$  (respectively  $k^-$ ). The unknown  $(\rho^+, \rho^-)$  is next solution to the integral equation

(22) 
$$\begin{pmatrix} L^+ & -L^- \\ \frac{I}{2} - N^+ & \chi(\frac{I}{2} + N^-) \end{pmatrix} \begin{pmatrix} \rho^+ \\ \rho^- \end{pmatrix} = \begin{pmatrix} -u^{\text{inc}} \\ \partial_{\mathbf{n}} u^{\text{inc}} \end{pmatrix},$$

that we rewrite

(23) 
$$A\boldsymbol{\rho} := \begin{pmatrix} A^{11} & A^{12} \\ A^{21} & A^{22} \end{pmatrix} \begin{pmatrix} \rho^+ \\ \rho^- \end{pmatrix} = \mathbf{b} := \begin{pmatrix} b^1 \\ b^2 \end{pmatrix}.$$

The plus and minus superscripts in L and N refers to as the wave numbers  $k^+$ and  $k^-$ . Since  $\Omega^- = \bigcup_{p=1}^M \Omega_p^-$  is multiply connected, all the integral operators can be written as blocks structured systems and (23) reads

(24) 
$$\begin{pmatrix} A_{1,1} & A_{1,2} & \dots & A_{1,M} \\ A_{2,1} & A_{2,2} & \dots & A_{2,M} \\ \vdots & \vdots & \ddots & \vdots \\ A_{M,1} & A_{M,2} & \dots & A_{M,M} \end{pmatrix} \begin{pmatrix} \rho_1 \\ \rho_2 \\ \vdots \\ \rho_M \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_M \end{pmatrix},$$

where  $A_{p,q}\rho_q = (A_q\rho_q)|_{\Gamma_p}$ . After some manipulations and using a Schur complement then one gets  $\rho^+$  (assuming that we are not on an interior resonance of one of the dielectric cylinders)

(25) 
$$A^{S,+}\rho^{+} := (L^{+} + \chi^{-1}L^{-}(\frac{I}{2} + N^{-})^{-1}(\frac{I}{2} - N^{+}))\rho^{+}$$
$$= b^{S,+} := -u^{\text{inc}} + \chi^{-1}L^{-}(\frac{I}{2} + N^{-})^{-1}\partial_{\mathbf{n}}u^{\text{inc}},$$

and  $\rho^-$  is obtained by:  $\rho^- = A^{S,-}\rho^+ + b^{S,-} := (L^-)^{-1}(L^+\rho^+ + u^{\text{inc}}).$ 

In the case of circular cylinders, then a numerical approach as the previous spectral one in Section 2 allows to simplify the expression of the integral operators and to solve the linear system efficiently by a direct or iterative solver [30].

### 3.3. Numerical example

We now provide on Figure 3 an example of computation based on the use of  $\mu$ -diff. We consider M = 30 dielectric scatterers  $(0.5 \le a_p \le 1, \varepsilon_p = 0.2\varepsilon_0, \mu_p = \mu_0, p = 1, ..., M)$  illuminated by a plane wave of incidence (-1, 0), with wave number k = 20. On plot 3a, we report the amplitude of the total field and see that the wave inside the scatterers propagates with a lower frequency, then producing a complex scattering pattern behind the cluster. In addition, we report the RCS on Figure 3b showing that there is an energy peak in the forward direction.





## 4. CONCLUSION

We explained in this paper how to efficiently solve scattering by a cluster of separated circular cylinders. The methodology is relatively general and can handle many kinds of boundary conditions. In particular, using integral equations provides the access to a wide variety of formulations. We did not develop much the explanations according to the numerical schemes since they are available in the Matlab toolbox  $\mu$ -diff. Because we are using the theory of integral equations, all the current developments can be directly applied to the scattering by spheres for three-dimensional problems, in particular for acoustic waves even if similar theories exist for the EM and elastic cases [5]. However, the numerical schemes must be more deeply investigated since the structure of the matrices defining the linear system to resolve strongly depends on the spherical harmonics expansions [19].

Acknowledgments. The authors would like to thank the Deanship of Scientific Research at Umm Al-Qura University for supporting this work by grant code 18-SCI-1-01-0017.

#### REFERENCES

- M. Abramowitz and I.A. Stegun, Handbook of Mathematical Functions. New York: Dover Publications, Ninth Printing, 1972.
- [2] S. Acosta, On-surface radiation condition for multiple scattering of waves. Computer Methods in Applied Mechanics and Engineering 283 (2015), 1, 1296–1309.
- [3] S. Acosta and V. Villamizar, Coupling of Dirichlet-to-Neumann boundary condition and finite difference methods in curvilinear coordinates for multiple scattering. Journal of Computational Physics 229 (2010), 15, 5498–5517.
- [4] H. Alzubaidi, X. Antoine, and C. Chniti, Formulation and accuracy of On-Surface Radiation Conditions for acoustic multiple scattering problems. Applied Mathematics and Computation 227 (2016), 82–100.
- [5] X. Antoine and M. Darbas, An introduction to operator preconditioning for the fast iterative integral equation solution of time-harmonic scattering problems. Multiscale Science and Engineering 3 (2021), 1, 1–35.
- [6] M. Balabane, Boundary decomposition for Helmholtz and Maxwell equations. I. Disjoint sub-scatterers. Asymptot. Anal. 38 (2004), 1, 1–10.
- [7] S. Bidaud, F.J.G. de Abako, and A. Polman, *Plasmon-based nanolenses assembled on a well-defined DNA template*. J. Am. Chem. Soc. **130** (2008), 9, 2750–2751.
- [8] O. Bruno, C. Geuzaine, and F. Reitich, A new high-order high-frequency integral equation method for the solution of scattering problems. II: Multiple-scattering configurations. In: Proceedings of 2004 ACES Conference, 1CES, 2004.
- [9] J.T. Chen, Y.T. Lee, L.Y. Lin, I.L. Chen, and J.W. Lee, Scattering of sound from point sources by multiple circular cylinders using addition theorem and superposition technique. Numerical Methods for Partial Differential Equations 27 (2011), 6, 1365–1383.
- [10] K. Chen, Matrix Preconditioning Techniques and Applications. Cambridge Monographs on Applied and Computational Mathematics, 2005.
- [11] D.L. Colton and R. Kress, *Inverse Acoustic and Electromagnetic Scattering Theory*, Second Ed. Applied Mathematical Sciences Vol. 93. Springer-Verlag, 1998.
- [12] T.E. Doyle, D.A. Robinson, S.B. Jones, K.H. Warnick, and B.L. Carruth, Modeling the permittivity of two-phase media containing monodisperse spheres: Effects of microstructure and multiple scattering. Phys. Rev. B 76 (2007), 5, 630–650.

- [13] T.E. Doyle, A.T. Tew, K.H. Warnick, and B.L. Carruth, Simulation of elastic wave scattering in cells and tissues at the microscopic level. J. Acoust. Soc. Am. 125 (2009), 3, 1751–1767.
- [14] M. Ehrhardt, Wave Propagation in Periodic Media Analysis, Numerical Techniques and practical Applications. E-Book Series Progress in Computational Physics (PiCP), Vo. 1, Bentham Science Publishers, 2010.
- [15] M. Ehrhardt, H. Han, and C. Zheng, Numerical simulation of waves in periodic structures. Communications in Computational Physics 5 (2009), 5, 849–870.
- [16] P. Ferrand, J. Wenger, A. Devilez, M. Pianta, B. Stout, N. Bonod, E. Popov, and H. Rigneault, *Direct imaging of photonic nanojets*. Opt. Express 16 (2008), 10, 6930–6940.
- [17] C. Geuzaine, O. Bruno, and F. Reitich, On the O(1) solution of multiple-scattering problems. IEEE Trans. Magn. 41 (2005), 5, 1488–1491.
- [18] M.J. Grote and C. Kirsch, Dirichlet-to-Neumann boundary conditions for multiple scattering problems. J. Comput. Phys. 201 (2004), 630–650.
- [19] N.A. Gumerov and R. Duraiswami, Multiple scattering from N spheres using multipole reexpansion. J. Acoust. Soc. Amer. 112 (2002), 2688–2701.
- [20] Z. Hu and Y.Y. Lu, Compact wavelength demultiplexer via photonic crystal multimode resonators. J. Opt. Soc. Amer. B 31 (2014), 2330–2333.
- [21] J.D. Joannopoulos, R.D. Meade, and J.N. Winn, *Photonic Crystals: Molding the Flow of Light.* Princeton University Press, 1995.
- [22] A.A. Kharlamov and P. Filip, Generalisation of the method of images for the calculation of inviscid potential flow past several arbitrarily moving parallel circular cylinders. Journal of Engineering Mathematics 77 (2012), 77–85.
- [23] C.M. Linton and D.V. Evans, The interaction of waves with arrays of vertical circular cylinders. J. Fluid Mech. 215 (1990), 549–569.
- [24] C.M. Linton and P. McIver, Handbook of Mathematical Techniques for Wave/Structure Interactions. Boca Raton: Chapman & Hall/CRC, 2001.
- [25] P.A. Martin, Multiple Scattering, Interaction of Time-Harmonic Waves with N Obstacles. Encyplopedia of Mathematics and its Applications Vol. 107, Cambridge, 2006.
- [26] D.M. Natarov, V.O. Byelobrov, R. Sauleau, T.M. Benson, and A.I. Nosich, Periodicityinduced effects in the scattering and absorption of light by infinite and finite gratings of circular silver nanowires. Optics Express 19 (2011), 22, 22176–22190.
- [27] J.-C. Nédélec, Acoustic and Electromagnetic Equations. Applied Mathematical Sciences Vol. 144, Springer-Verlag, 2001.
- [28] Y. Saad, Iterative Methods for Sparse Linear Systems. PWS Pub. Co., Boston, 1996.
- [29] R. Savo, M. Burresi, T. Svensson, K. Vynck and D.S. Wiersma, Walk dimension for light in complex disordered media. Phys. Rev. A 90 (2014), 2, Paper 023839.
- [30] B. Thierry, X. Antoine, C. Chniti, and H. Alzubaidi, mu-diff: An open-source Matlab toolbox for computing multiple scattering problems by disks. Computer Physics Communications 192 (2015), 348–362.
- [31] L. Tsang, J.A. Kong, K.H. Ding, and C.O. Ao, Scattering of Electromagnetic Waves, Numerical Simulation. Wiley Series in Remote Sensing, J.A. Kong, Series Editor, 2001.

- [32] B. Van Genechten, B. Bergen, D. Vandepitte, and W. Desmet A Trefftz-based numerical modelling framework for Helmholtz problems with complex multiple-scatterer configurations. Journal of Computational Physics 229 (2010), 18, 6623–6643.
- [33] D.S. Wiersma, Disordered photonics. Nature Photonics 7 (2013), 188–196.
- [34] O. Yilmaz, An iterative procedure for the diffraction problem of water waves by multiple cylinders. Ocean Engng. 31 (2004), 24, 1437–1446.

Saleh Mousa Alzahrani, Chokri Chniti Department of Mathematics, University College in Al-Qunfudhah, Umm Al-Qura University, Al-Qunfudhah, Saudi Arabia. salzahrani@uqu.edu.sa, cachniti@uqu.edu.sa

Xavier Antoine Université de Lorraine, CNRS, Inria, IECL, F-54000 Nancy, France. xavier.antoine@univ-lorraine.fr