Inverse problems for wave equations and microlocal defect measures

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Waves diffracted by Patrick Joly
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Outline

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Let $(\mathcal{M}, g)$ be a Riemannian manifold.

Laplace-Beltrami operator :

$$\Delta_g = -|g|^{-1/2} \sum_{1 \leq i,j \leq d} D_i\big(|g|^{1/2} g^{ij} D_j\big), \qquad D = -i\partial.$$

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Laplace-Beltrami operator with a time-varying magnetic potential $A(t,x)$:

$$\Delta_{g,A} = -|g|^{-1/2} \sum_{1 \leq i,j \leq d} (D_i - A_i)\big(|g|^{1/2} g^{ij} (D_j - A_j)\big), \qquad D = -i\partial.$$

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Associated wave equation with boundary data:

$$(\partial_t^2 - \Delta_{g,A}) y = 0 \text{ in } (0, T) \times \mathcal{M}, \qquad y_{|t=0} = \partial_t y_{|t=0} = 0 \text{ in } \mathcal{M},$$
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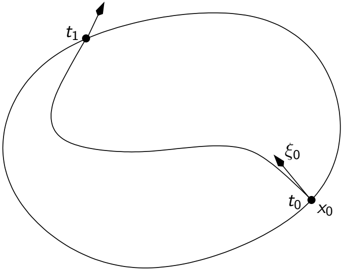
Can we recover A from the knowledge of Λ_A?

Here, we shall be more modest:

We attempt to recover the light-ray transform of A.

Let (x_0, ξ_0) be a the boundary and such that the bicharacteristic shot from it at time $t_0 \in (0, T)$ enters $\mathcal{M}$ and exists it at $t^+ \in (0, T)$.



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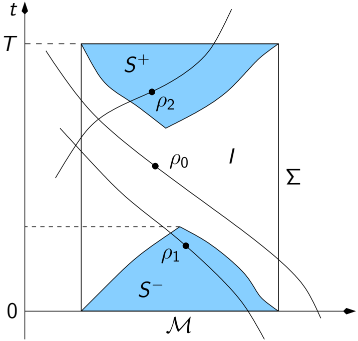

A natural question:

Can we recover $\mathcal{L}^1 A$ in a stable manner?

1. Inverse problem for the wave equation
2. Microlocal defect measures
3. Recovery of the light ray transform of coefficients

90', L. Tartar, P. Gérard: H-mesures or microlocal defect mesures.
Goal: localise in space and frequency any obstruction to the strong convergence of a sequence $(u_n) \subset L^2_{loc}(\Omega)$ with $u_n \rightharpoonup 0$.

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Example

$f \in \mathscr{C}_c^\infty(\mathbb{R}^d), \quad u_n(x) = n^{d/2} f(n(x - x_0))$ *supported in* Ω.

$$\forall \varphi \in L^2_{comp}(\Omega), \quad n^{d/2} \int_\Omega f(n(x - x_0))\varphi(x)dx \longrightarrow 0,$$

Hence $u_n \rightharpoonup 0$. *As* $\|u_n\|_{L^2} = \|f\|_{L^2}$, *we don't have* $u_n \not\to 0$.

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Here concentration phenomenum in space at x_0.

$$\forall \varphi \in \mathscr{C}_c^\infty(\Omega), \quad (\varphi u_n, u_n)_{L^2} = n^d \int_\Omega \varphi(x) f^2(n(x - x_0))dx \longrightarrow \|f\|^2_{L^2} \langle \delta, \varphi \rangle,$$

One can also localize in frequency.

Example

$g \in L^2_{loc}(\Omega)$, $\xi_0 \in \mathbb{R}^d \setminus \{0\}$ $\quad u_n(x) = g(x)e^{inx\cdot\xi_0}$. *We have*

$$u_n \rightharpoonup 0$$

However, if we compute

$$(\varphi u_n, u_n)_{L^2} = \int_\Omega |g|^2 \varphi$$

We do not perceive the concentration in frequency with this test function.

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We do not perceive the concentration in frequency with this test function. Need to change the type of test function:

$$\varphi(x) \longrightarrow \varphi(x, \xi)$$

Differential operators in $\mathbb{R}^d$:
With $D = -i\partial$ and $p(x,\xi)$ polynomial in ξ we write

$$p(x,D)u(x) = (2\pi)^{-d} \int e^{ix\cdot\xi} p(x,\xi)\hat{u}(\xi)\, d\xi, \quad u \in \mathscr{S}(\mathbb{R}^d) \text{ or } \mathscr{S}'(\mathbb{R}^d).$$

Pseudo-differential operators in $\mathbb{R}^d$:
If $a(x,\xi)$ is smooth and does not grow faster than a polynomial function in ξ at infinity we can then define

$$a(x,D)u(x) = (2\pi)^{-d} \int e^{ix\cdot\xi} a(x,\xi)\hat{u}(\xi)\, d\xi, \quad u \in \mathscr{S}(\mathbb{R}^d) \text{ or } \mathscr{S}'(\mathbb{R}^d).$$

if $a(x,\xi)$ of order m, one write $a(x,D) \in \Psi^m(\mathbb{R}^d)$.

Observations:

If $a(x,D)$ is of order $m \in \mathbb{R}$, then $a(x,D) : H^s(\mathbb{R}^d) \to H^{s-m}(\mathbb{R}^d)$ cont.

Theorem (Gérard, Tartar)

Let $(u_n) \subset L^2_{loc}(\Omega)$ *with* $u_n \rightharpoonup 0$. *There exists a subsequence* (u_{n_k}) *and* μ *a positive Radon measure on* $\Omega \times \mathbb{S}^{d-1}$ *such that for all* $A \in \Psi^0_{comp}(\Omega)$ *we have*

$$(Au_{n_k}, u_{n_k})_{L^2(\Omega)} \underset{k\to\infty}{\longrightarrow} \langle \mu, \sigma(A) \rangle_{\Omega\times\mathbb{S}^{d-1}} = \int_{\Omega\times\mathbb{S}^{d-1}} \sigma(A)(x,\xi)\, d\mu(x,\xi).$$

Example

$u_n = n^{d/2} f(n(x-x_0))$	$\mu = \delta(x-x_0) h(\xi) d\sigma(\xi)$, *with* $h(\xi) = (2\pi)^{-d} \int_0^\infty \lvert\hat{f}(r,\xi)\rvert^2 r^{d-1} dr$.
$u_n = g(x) e^{inx\cdot\xi_0}$	$\mu = \lvert g(x)\rvert^2 \delta(\xi - \xi_0/\lvert\xi_0\rvert)$
$u_n = n^{d/2} f(n(x-x_0)) e^{in^2 x\cdot\xi_0}$	$\mu = \lVert f\rVert^2_{L^2} \delta(x-x_0)\delta(\xi-\xi_0/\lvert\xi_0\rvert)$

Two generalizations

1. $(u_n) \subset H^s_{loc}(\Omega), \quad u_n \rightharpoonup 0,$

   There exists μ positive Radon measure on $\Omega \times \mathbb{S}^{d-1}$ such that for all $A \in \Psi^{2s}_{comp}(\Omega)$ we have

$$(Au_{n_k}, u_{n_k})_{L^2(\Omega)} \underset{k\to\infty}{\longrightarrow} \langle \mu, \sigma(A) \rangle_{\Omega\times\mathbb{S}^{d-1}} = \int\limits_{\Omega\times\mathbb{S}^{d-1}} \sigma(A)(x,\xi)\, d\mu(x,\xi).$$

2.

Two generalizations

1.
2. Let $(u_n) \subset (H^s_{loc}(\Omega))^N$, $\quad u_n \rightharpoonup 0$,
   There exists $\mu = (\mu_{ij})$, $N \times N$ matrix of complex Radon measures such that for all $A \in (\Psi^{2s}_{comp}(\Omega))^N$ we have

$$(Au_{n_k}, u_{n_k})_{L^2(\Omega)} \underset{k\to\infty}{\longrightarrow} \int_{\Omega\times\mathbb{S}^{d-1}} \mathrm{tr}\big(\sigma(A)(x,\xi)\, d\mu(x,\xi)\big).$$

The measure μ is Hermitian semi-definite positive.

Proposition

$\mu = M\nu$ with $\nu = \mathrm{tr}(\mu)$ and M borelian Hermitian semi-definite positive matrix defined ν a.e.

(meaning $|\mu_{ij}| \ll \nu$)

First properties

Proposition

Let $P \in \Psi^m(\Omega)^{L\times N}$ properly supported and (u_n) a pure sequence in $(H^s_{loc}(\Omega))^N$ associated with μ. Then (Pu_n) is pure in $(H^{s-m}_{loc}(\Omega))^L$ and

$$\mu_{[Pu_n]} = \sigma(P)\ \mu_{[u_n]}\ \sigma(P^*).$$

In particular, if $Pu_n \to 0$ in $(H^{s-m}_{loc}(\Omega))^L$ <u>if and only if</u> $\sigma(P)\ \mu_{[u_n]} = 0$.

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Theorem (Propagation of measures)

Let $P \in \Psi^m_{ps}(\Omega)$ such that $\sigma(P) \in \mathbb{R}$ and $\sigma(P - P^*) \in i\mathbb{R}$. Then if $Pu_n \to 0$ in $H^{1-m}(\Omega)$ we have $H_p\mu = 0$.

The measure μ is invariant along the bicharacteristic flow.

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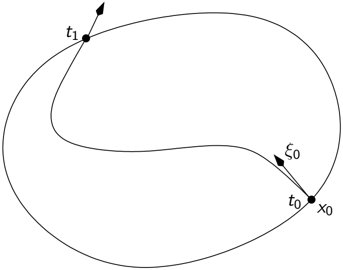

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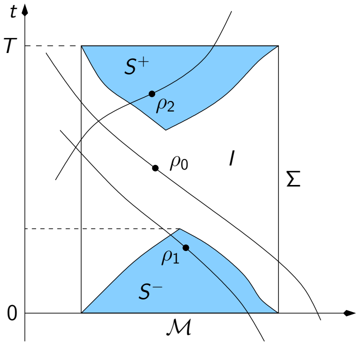

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Lemma

The ajoint operator $\Lambda_A^* : H^{1/2}(\Sigma) \to H^{-1/2}(\Sigma)$ *is given by* $\Lambda_A^* g = \nu \cdot (D - A) u_{|\Sigma}$ *with*

$$(\partial_t^2 - \Delta_A) u = 0, \quad u_{|t=T} = 0, \ \partial_t u_{|t=T} = 0, \quad u_{|\Sigma} = g \in H^{1/2}(\Sigma).$$

Let A_1 and A_2 be two magnetic potentials.

Lemma

We have

$$\begin{aligned}\langle(\Lambda_{A_1} - \Lambda_{A_2})f, g\rangle_{H^{-1/2}(\Sigma),H^{1/2}(\Sigma)} \\ = \int_0^T \Big(\langle u_1, (A_2 - A_1)\cdot D\, u_2\rangle_{H^{1/2}(\mathcal{M}),H^{-1/2}(\mathcal{M})} \\ + \langle (A_2 - A_1)\cdot D\, u_1, u_2\rangle_{H^{-1/2}(\mathcal{M}),H^{1/2}(\mathcal{M})}\Big)\, dt + R,\end{aligned}$$

with $R = (r\, u_1, u_2)_{L^2((0,T)\times\mathcal{M})}$, *where* $r = |A_1|^2 - |A_2|^2$.

Here,

$$P_1 u_1 = 0, \quad u_{1|t=0} = 0,\ \partial_t u_{1|t=0} = 0, \quad u_{1|\Sigma} = f \in H^{1/2}(\Sigma),$$

with $P_1 = \partial_t^2 - \Delta_{g,A_1}$ and

$$P_2 u_2 = 0, \quad u_{2|t=T} = 0,\ \partial_t u_{2|t=T} = 0, \quad u_{2|\Sigma} = g \in H^{1/2}(\Sigma),$$

with $P_2 = \partial_t^2 - \Delta_{g,A_2}$.

Idea:

- Concentrate $f^n \in H^{1/2}(\Sigma)$ to a Dirac mass at $(x_0, t_0, \tau_0, \xi_0) \in \mathrm{Char}\, P$, with $\|f^n\|_{H^{1/2}(\Sigma)} \sim 1$
- Then u_1^n solution to

$$P_1 u_1^n = 0, \quad u^n_{1\,|t=0} = 0,\ \partial_t u^n_{1\,|t=0} = 0, \quad u^n_{1\,|\Sigma} = f^n \in H^{1/2}(\Sigma),$$

  with $P_1 = \partial_t^2 - \Delta_{g,A_1}$, is associated with a $H^{1/2}$-measure μ only supported on the selected bicharacteristic γ.
- As $H_p \mu = 0$, then we have a Dirac transported along γ. Thus

$$\int B(x,t,\tau,\xi) d\mu = \int_{t_0}^{t^+} B(x(t), t, \tau, \xi(t))\, dt.$$

- Thus

$$\int_0^T \Big(\langle u_1^n, (A_2 - A_1) \cdot D\, u_1^n \rangle_{H^{1/2}(\mathcal{M}), H^{-1/2}(\mathcal{M})}$$

$$\to \int (A_2 - A_1)(t,x) \cdot \xi\, d\mu = \int_{t_0}^{t^+} (A_2 - A_1)(t, x(t)) \cdot \xi(t)\, dt$$

$$= \mathcal{L}_1(A_2 - A_1).$$

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- However, in the integral indentity we have

$$\int_0^T \Big(\langle u_1^n, (A_2 - A_1)\cdot D\, u_2^n\rangle_{H^{1/2}(\mathcal{M}),H^{-1/2}(\mathcal{M})}$$

u_2^n???

- Set $g^n = u^n_{1\,|\Sigma} \in H^{1/2}(\Sigma)$ localised near the exit point x_1.
- g^n is bounded in $H^{1/2}(\Sigma)$ and $\|g^n\|_{H^{1/2}(\Sigma)} \gtrsim \|f^n\|_{H^{1/2}(\Sigma)} \sim 1$.
- Use g^n (localised away from $t = T$) to generate u^n_2 in a backward manner:

$$P_2 u^n_2 = 0, \quad u^n_{2\,|t=T} = 0,\ \partial_t u^n_{2\,|t=T} = 0, \quad u^n_{2\,|\Sigma} = g^n \in H^{1/2}(\Sigma),$$

  with $P_2 = \partial_t^2 - \Delta_{g,A_2}$.
- Then the cross-measure associated with u^n_1 and u^n_2 is μ (up to an amplitude).

- In the identity

$$\langle(\Lambda_{A_1}-\Lambda_{A_2})f,g\rangle_{H^{-1/2}(\Sigma),H^{1/2}(\Sigma)}$$
$$=\int_0^T\Big(\langle u_1,(A_2-A_1)\cdot D\,u_2\rangle_{H^{1/2}(\mathcal{M}),H^{-1/2}(\mathcal{M})}$$
$$+\langle(A_2-A_1)\cdot D\,u_1,u_2\rangle_{H^{-1/2}(\mathcal{M}),H^{1/2}(\mathcal{M})}\Big)\,dt+R,$$

  The RHS converges to $2\mathcal{L}^1(A_1-A_2)(x_0,t_0,\xi_0)$.
- As we have $\|g^n\|_{H^{1/2}(\Sigma)}\eqsim\|f^n\|_{H^{1/2}(\Sigma)}\sim 1$, for the LHS we find

$$|\langle(\Lambda_{A_1}-\Lambda_{A_2})f,g\rangle_{H^{-1/2}(\Sigma),H^{1/2}(\Sigma)}|\lesssim\|\Lambda_{A_1}-\Lambda_{A_2}\|_{H^{1/2}(\Sigma),H^{-1/2}(\Sigma)}$$

We thus obtain

Theorem (Dos Santos Ferreira, Laurent, LR)

For a non-capured bicharacteristic starting at (x_0, t_0, ξ_0) *we have*

$$|\mathcal{L}^1(A_1 - A_2)(x_0, t_0, \xi_0)| \lesssim \|\Lambda_{A_1} - \Lambda_{A_2}\|_{H^{1/2}(\Sigma), H^{-1/2}(\Sigma)}.$$

- Evidently, microlocalized version of the DtN map can be used $\rightarrow$ partial data.
- Before the exit point x_1 the generalized bicharacteristic may have interacted with the boundary: hyperbolic points, glancing points etc... We only ask for the entrance and exit points to be hyperbolic.

merci et bon anniversaire Patrick!