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# The direct method of lines for the problem of infinite elastic foundation

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#### Abstract

We consider the numerical simulation for the problem of infinite elastic foundation. A polygonal artificial boundary is introduced and a discrete artificial boundary condition on it is presented by using the direct method of lines. Then, the original problem is reduced to a boundary value problem on a bounded computational domain, which is solved by the finite element method. In addition, we prove an optimal a priori error bound for the displacement in the bounded computational domain. Finally, numerical example shows that the discrete artificial boundary condition given in this paper is very effective and more accurate than Neumann boundary condition which is often used in engineering literatures. © 1999 Elsevier Science S.A. All rights reserved.

#### 1. Introduction

Let  $\Omega$  be an unbounded domain with boundaries  $\Gamma_0$  and  $\Gamma_i$  (see Fig. 1). Consider the following problem of infinite elastic foundation:

$$-\mu \Delta u - (\lambda + \mu) \operatorname{grad} \operatorname{div} u = f \quad \text{in } \Omega,$$
(1.1)

$$u = g \quad \text{on } \Gamma_i$$
, (1.2)

$$\sigma_{12} = \mu \left( \frac{\partial u_1}{\partial x_2} + \frac{\partial u_2}{\partial x_1} \right) = \sigma_{22} = \lambda \frac{\partial u_1}{\partial x_1} + (\lambda + 2\mu) \frac{\partial u_2}{\partial x_2} = 0 \quad \text{on } \Gamma_0,$$
(1.3)

*u* is bounded when 
$$r = \sqrt{x_1^2 + x_2^2} \to +\infty$$
; (1.4)

where  $u = (u_1, u_2)^t$  denotes the displacement,  $\lambda$ ,  $\mu$  are Lamé constants,  $g = (g_1, g_2)^t$  is given function on  $\Gamma_i$ ,  $f = (f_1, f_2)^t$  be the applied body force and its support is compact. Let  $\sigma = (\sigma_{ij})_{2\times 2}$  be the stress tensor with entries:

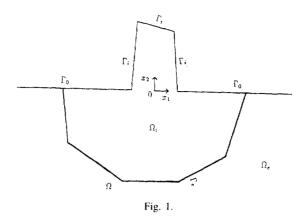
$$\sigma_{ij} = \lambda \delta_{ij} \operatorname{div} u + \mu \left( \frac{\partial u_i}{\partial x_i} + \frac{\partial u_j}{\partial x_i} \right) 1 \le i, j \le 2,$$
(1.5)

where  $\delta_{ij}$  is Kronecker Delta.

The problem (1.1)–(1.4) is a boundary value problem of Navier equations defined in an unbounded domain. In engineering computation, the stress analysis of a dam in plane with infinite elastic foundation is usually reduced to a similar problem. In numerical simulation of this kind of problem, the unboundedness of the domain  $\Omega$  is a common difficulty. In practical computations, it is usual to introduce an artificial boundary and design

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appropriate artificial boundary conditions on it. Then, the original problem is reduced to a boundary value problem defined in a bounded computational domain. Thus, one can use the traditional finite element or finite difference method to solve the new problem and derive a numerical solution of the original problem in the bounded computational domain. Therefore, it is a common problem to introduce an appropriate artificial boundary and design artificial boundary condition with high accuracy on it, which attracts many mathematicians and engineers. During recent years, many authors have worked on this subject for various problems by different techniques. For details, refer to the works by Goldstein [7], Feng [5], Han and Wu [15], Han et al. [14], Hagstrom and Keller [8,9], Halpern and Schatzman [16], Nataf [18], Han and Bao [10,11], Givoli [6], Han et al. [13] and references therein. Since the restriction of the methods they used, they mainly consider the regular artificial boundaries, such as circumferences, straight lines or segments of straight lines in two-dimensional problems. But in engineering literature, the polygonal artificial boundaries are often used. Thus, for a given polygonal artificial boundary, how to design an artificial boundary condition with high accuracy is an important problem. In [12], we proposed the direct method of lines to answer this question for an exterior problem of Poisson equation. In this paper, we extend the method to the problem of infinite elastic foundation. For a given polygonal artificial boundary, we set up a discrete artificial boundary condition by the direct method of lines. Then, the original problem is reduced to a boundary value problem on a bounded computational domain, which is solved by finite element method. Moreover, the error bound of the displacement in the bounded computational domain is given, and numerical example shows that the discrete artificial boundary condition given in this paper is very effective and more accurate than the Neumann boundary condition which is often used in engineering literatures.

Another approach in solving the problem defined in unbounded domain is to use infinite element, i.e. use traditional finite element in a bounded domain and infinite element in the outer domain. For instance, see Zienkiewicz et al. [19], Moriya [17], Beer and Meek [2], Bettess [3] and references therein.

The layout of this paper is as follows. In the next section we construct the discrete artificial boundary condition on a given polygonal artificial boundary by using the direct method of lines. In Section 3 we approximate the original problem in the bounded computational domain by finite element method. In Section 4 we prove optimal a priori error bound for the displacement in the bounded computational domain. Finally, in Section 5 we report on a numerical example, which confirms our a priori error bound. Throughout, C denotes a positive generic constant independent of the mesh size h.

# 2. The discrete artificial boundary condition on a given polygonal artificial boundary

We introduce a polygonal artificial boundary  $\Gamma_e$  in  $\Omega$ , then the domain  $\Omega$  is divided into two parts, the bounded part  $\Omega_i$  and the unbounded part  $\Omega_e = \Omega \setminus \overline{\Omega}_i$  (see Fig. 1).  $\Gamma_e$  is given by

$$r = e(\theta) - \pi \le \theta \le 0, \tag{2.6}$$

where  $(r, \theta)$  is pole coordinate. Suppose that the support of f belongs to  $\Omega$ .

If a suitable boundary condition at  $\Gamma_e$  is given, then we can consider the boundary value problem on the bounded domain  $\Omega_i$ . The goal of this section is to construct the artificial boundary condition at the given polygonal artificial boundary  $\Gamma_e$  by the direct method of lines. We consider the restriction of u, the solution of problem (1.1)-(1.4), in  $\Omega_e$ , then we obtain

$$-\mu \Delta u - (\lambda + \mu) \operatorname{grad} \operatorname{div} u = 0 \quad \text{in } \Omega_e , \tag{2.7}$$

$$u|_{\Gamma_{\bullet}} = u(e(\theta), \theta) \equiv u^{0}(\theta) - \pi \leq \theta \leq 0, \tag{2.8}$$

$$\sigma_{12} = \sigma_{22} = 0 \quad \text{on } \Gamma_0 \cap \bar{\Omega}_e \,, \tag{2.9}$$

$$u$$
 is bounded when  $r \to +\infty$ ; (2.10)

where  $u^0(\theta) = (u^0_1(\theta), u^0_2(\theta))^t$ . Since the value  $u|_{\Gamma_e}$  is unknown, problem (2.7)–(2.10) is an incompletely posed problem, it cannot be solved independently. Let  $H^\alpha(\Gamma_e)$  denote the usual Sobolev space on  $\Gamma_e$  with real number  $\alpha$  [1]. If  $u_1|_{\Gamma_e}$ ,  $u_2|_{\Gamma_e} \in H^{1/2}(\Gamma_e)$  are given, then the problem (2.7)–(2.10) has a unique solution  $u = (u_1, u_2)^t$ . From (1.5), we obtain the vector components of stress acting on the boundary  $\Gamma_e$ :

$$\begin{pmatrix} X_n \\ Y_n \end{pmatrix}_{\Gamma_c} = \begin{pmatrix} n_1 \sigma_{11} + n_2 \sigma_{12} \\ n_1 \sigma_{21} + n_2 \sigma_{22} \end{pmatrix}_{\Gamma_c} ,$$
 (2.11)

where  $(n_1(x), n_2(x))^t$  denotes the unit outward normal on the boundary  $\Gamma_e$  of the domain  $\Omega_i$ . Hence, for given  $(u_1|_{\Gamma_e}, u_2|_{\Gamma_e})^t \in [H^{1/2}(\Gamma_e)]^2$ , we obtained a bounded operator  $K : [H^{1/2}(\Gamma_e)]^2 \to [H^{-1/2}(\Gamma_e)]^2$ , namely

$$\begin{pmatrix} X_n \\ Y_n \end{pmatrix}_{\Gamma_e} = K(u|_{\Gamma_e}) .$$
 (2.12)

The boundary condition (2.12) is the exact boundary condition satisfying by the solution of the original problem (1.1)–(1.4). Thus, the restriction of the solution of the problem (1.1)–(1.4) on  $\Omega_i$  satisfies:

$$-\mu \, \Delta u - (\lambda + \mu) \, \text{grad div } u = f \quad \text{in } \Omega_i \,, \tag{2.13}$$

$$u = g \quad \text{on } \Gamma_i$$
, (2.14)

$$\sigma_{12} = \sigma_{22} = 0 \quad \text{on } \Gamma_0 \cap \bar{\Omega}_i \,, \tag{2.15}$$

$$\begin{pmatrix} X_n \\ Y_n \end{pmatrix}_{\Gamma_e} = K(u|_{\Gamma_e}) .$$
 (2.16)

But the bounded operator K is unknown, the problem (2.13)-(2.16) cannot be solved independently as well. We now return to the problem (2.7)-(2.10) under the assumption,  $u|_{\Gamma_e}$  is given. We will obtain a discrete approximation of the bounded operator K. We suppose that the polygonal artificial boundary  $\Gamma_e$  has n+1 vertexes  $\{a_i=(x_1^i,x_2^i),\ i=1,2,\ldots,n+1\}$  with

$$x_1^i = R_i \cos \theta_i \qquad x_2^i = R_i \sin \theta_i \quad 1 \le i \le n+1, \tag{2.17}$$

as shown in Fig. 1. For the ease of exposition, we assume that  $\theta_1 = -\pi$  and  $\theta_{n+1} = 0$ . The rays  $\{\theta = \theta_i, 1 \le i \le n+1\}$  divide  $\Omega_e$  into n parts

$$\Omega_e^i = \{ x = (x_1, x_2) : x \in \Omega_e, \ \theta_i < \theta < \theta_{i+1} \} \quad 1 \le i \le n .$$

On each subdomain  $\Omega_e^i$   $(1 \le i \le n)$ , we introduce the mapping

$$\begin{cases} x_1 = \frac{\rho_i e^{\rho} \cos \phi}{\sin(\phi - \alpha_i)} \\ x_2 = \frac{\rho_i e^{\rho} \sin \phi}{\sin(\phi - \alpha_i)} \end{cases} \quad \theta_i \le \phi \le \theta_{i+1} \quad 0 \le \rho < +\infty;$$
(2.18)

with

$$\begin{split} \rho_i &= \frac{x_1^{i+1} x_2^i - x_1^i x_2^{i+1}}{|\overline{a_i a_{i+1}}|} \;, \\ \sin \alpha_i &= \frac{x_2^{i+1} - x_2^i}{|\overline{a_i a_{i+1}}|} \quad \cos \alpha_i = \frac{x_1^{i+1} - x_1^i}{|\overline{a_i a_{i+1}}|} \quad 1 \leq i \leq n \;, \\ |\overline{a_i a_{i+1}}| &= \sqrt{(x_1^{i+1} - x_1^i)^2 + (x_2^{i+1} - x_2^i)^2} \;. \end{split}$$

The mapping (2.18) maps  $\Omega_e^i$  onto a semi-infinite strip:

$$\widetilde{\Omega}_{i}^{i} = \{(\rho, \phi) : \theta_{i} < \phi < \theta_{i+1}, \ 0 < \rho < +\infty\} \quad i = 1, 2, ..., n.$$

Then,  $\Omega_e$  is mapped onto  $\widetilde{\Omega_e} = \{(\rho, \phi): -\pi \leq \phi \leq 0, \ 0 < \rho < +\infty\}$  and  $\Gamma_e$  is mapped onto  $\widetilde{\Gamma_e} = \{(0, \phi): -\pi \leq \phi \leq 0\}$ . In addition, on  $\Omega_e^i$ , we have that

$$\begin{cases}
\frac{\partial}{\partial \rho} = \frac{\rho_i e^{\rho} \cos \phi}{\sin(\phi - \alpha_i)} \frac{\partial}{\partial x_1} + \frac{\rho_i e^{\rho} \sin \phi}{\sin(\phi - \alpha_i)} \frac{\partial}{\partial x_2}, \\
\frac{\partial}{\partial \phi} = -\frac{\rho_i e^{\rho} \cos \alpha_i}{\sin^2(\phi - \alpha_i)} \frac{\partial}{\partial x_1} - \frac{\rho_i e^{\rho} \sin \alpha_i}{\sin^2(\phi - \alpha_i)} \frac{\partial}{\partial x_2};
\end{cases} (2.19)$$

$$\begin{cases}
\frac{\partial}{\partial x_1} = -\rho_i^{-1} e^{-\rho} \left[ \sin \alpha_i \frac{\partial}{\partial \rho} + \sin \phi \sin(\phi - \alpha_i) \frac{\partial}{\partial \phi} \right], \\
\frac{\partial}{\partial x_2} = \rho_i^{-1} e^{-\rho} \left[ \cos \alpha_i \frac{\partial}{\partial \rho} + \cos \phi \sin(\phi - \alpha_i) \frac{\partial}{\partial \phi} \right];
\end{cases} (2.20)$$

$$\frac{\partial^{2}}{\partial x_{1}^{2}} = \rho_{i}^{-2} e^{-2\rho} \left[ \sin^{2}\alpha_{i} \frac{\partial^{2}}{\partial \rho^{2}} + \sin 2\phi \sin^{2}(\phi - \alpha_{i}) \frac{\partial}{\partial \phi} - \sin^{2}\alpha_{i} \frac{\partial}{\partial \rho} + \sin^{2}\alpha_{i} \sin^{2}(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \rho \partial \phi} + \sin^{2}\phi \sin^{2}(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \phi^{2}} \right];$$

$$(2.21)$$

$$\frac{\partial^{2}}{\partial x_{2}^{2}} = \rho_{i}^{-2} e^{-2\rho} \left[ \cos^{2}\alpha_{i} \frac{\partial^{2}}{\partial \rho^{2}} - \sin 2\phi \sin^{2}(\phi - \alpha_{i}) \frac{\partial}{\partial \phi} - \cos^{2}\alpha_{i} \frac{\partial}{\partial \rho} + 2\cos \alpha_{i} \cos \phi \sin(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \rho \partial \phi} + \cos^{2}\phi \sin^{2}(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \phi^{2}} \right];$$

$$(2.22)$$

$$\frac{\partial^{2}}{\partial x_{1} \partial x_{2}} = \rho_{i}^{-2} e^{-2\rho} \left[ -\frac{1}{2} \sin 2\alpha_{i} \frac{\partial^{2}}{\partial \rho^{2}} - \cos 2\phi \sin^{2}(\phi - \alpha_{i}) \frac{\partial}{\partial \phi} + \frac{1}{2} \sin 2\alpha_{i} \frac{\partial}{\partial \rho} - \sin(\phi + \alpha_{i}) \sin(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \rho \partial \phi} - \frac{1}{2} \sin 2\phi \sin^{2}(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \phi^{2}} \right];$$

$$(2.23)$$

$$\Delta = \frac{\partial^{2}}{\partial x_{1}^{2}} + \frac{\partial^{2}}{\partial x_{2}^{2}}$$

$$= \rho_{i}^{-2} e^{-2\rho} \left[ \frac{\partial^{2}}{\partial \rho^{2}} - \frac{\partial}{\partial \rho} + \sin 2(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \rho \partial \phi} + \sin^{2}(\phi - \alpha_{i}) \frac{\partial^{2}}{\partial \phi^{2}} \right].$$
(2.24)

Let

$$\begin{cases}
X_{\theta_i^+} = \left(\sin \theta_i \sigma_{11} - \cos \theta_i \sigma_{12}\right)\big|_{\phi = \theta_i^+} \\
Y_{\theta_i^+} = \left(\sin \theta_i \sigma_{21} - \cos \theta_i \sigma_{22}\right)\big|_{\phi = \theta_i^+}
\end{cases} \quad 1 \le i \le n ;$$
(2.25)

$$\begin{cases}
X_{\theta_i^-} = (\sin \theta_i \sigma_{11} - \cos \theta_i \sigma_{12})|_{\phi = \theta_i^-} \\
Y_{\theta_i^-} = (\sin \theta_i \sigma_{21} - \cos \theta_i \sigma_{22})|_{\phi = \theta_i^-}
\end{cases} \quad 2 \le i \le n+1;$$
(2.26)

$$\begin{cases} X_n = \left(\sin \alpha_i \sigma_{11} - \cos \alpha_i \sigma_{12}\right)\big|_{\rho=0} \\ Y_n = \left(\sin \alpha_i \sigma_{21} - \cos \alpha_i \sigma_{22}\right)\big|_{\rho=0} \end{cases} \quad \theta_i \le \phi \le \theta_{i+1} \,. \tag{2.27}$$

Then, from (1.5) and (2.25) we have

$$X_{\theta_{i}^{+}} = \left(\sin \theta_{i} \sigma_{11} - \cos \theta_{i} \sigma_{12}\right) \Big|_{\phi = \theta_{i}^{+}}$$

$$= \sin \theta_{i} \left[ \left(\lambda + 2\mu\right) \frac{\partial u_{1}}{\partial x_{1}} + \lambda \frac{\partial u_{2}}{\partial x_{2}} \right]_{\phi = \theta_{i}^{+}} - \mu \cos \theta_{i} \left[ \frac{\partial u_{1}}{\partial x_{2}} + \frac{\partial u_{2}}{\partial x_{1}} \right]_{\phi = \theta_{i}^{-}}.$$
(2.28)

By the equalities (2.20), (2.28) and  $R_i = \rho_i / (\sin(\theta_i - \alpha_i))$ , we get

$$X_{\theta_{i}^{+}} = R_{i}^{-1} e^{-\rho} \left[ -\frac{(\lambda + 2\mu)\sin\theta_{i}\sin\alpha_{i} + \mu\cos\theta_{i}\cos\alpha_{i}}{\sin(\theta_{i} - \alpha_{i})} \frac{\partial u_{1}}{\partial\rho} - [\mu + (\lambda + \mu)\sin^{2}\theta_{i}] \frac{\partial u_{1}}{\partial\phi} + \frac{\mu\cos\theta_{i}\sin\alpha_{i} + \lambda\sin\theta_{i}\cos\alpha_{i}}{\sin(\theta_{i} - \alpha_{i})} \frac{\partial u_{2}}{\partial\rho} + \frac{\lambda + \mu}{2}\sin2\theta_{i} \frac{\partial u_{2}}{\partial\phi} \right]_{\phi = \theta_{i}^{+}}.$$
(2.29)

Similarly, we obtain

$$Y_{\theta_{i}^{+}} = R_{i}^{-1} e^{-\rho} \left[ -\frac{\mu \sin \theta_{i} \sin \alpha_{i} + (\lambda + 2\mu) \cos \theta_{i} \cos \alpha_{i}}{\sin(\theta_{i} - \alpha_{i})} \frac{\partial u_{2}}{\partial \rho} - \left[ \mu + (\lambda + \mu) \cos^{2}\theta_{i} \right] \frac{\partial u_{2}}{\partial \phi} + \frac{\lambda \cos \theta_{i} \sin \alpha_{i} + \mu \sin \theta_{i} \cos \alpha_{i}}{\sin(\theta_{i} - \alpha_{i})} \frac{\partial u_{1}}{\partial \rho} + \frac{\lambda + \mu}{2} \sin 2\theta_{i} \frac{\partial u_{1}}{\partial \phi} \right]_{\phi = \theta_{i}^{+}};$$

$$(2.30)$$

$$X_{\theta_{i}^{-}} = R_{i}^{-1} e^{-\rho} \left[ -\frac{(\lambda + 2\mu)\sin\theta_{i}\sin\alpha_{i-1} + \mu\cos\theta_{i}\cos\alpha_{i-1}}{\sin(\theta_{i} - \alpha_{i-1})} \frac{\partial u_{1}}{\partial\rho} - [\mu + (\lambda + \mu)\sin^{2}\theta_{i}] \frac{\partial u_{1}}{\partial\phi} + \frac{\mu\cos\theta_{i}\sin\alpha_{i-1} + \lambda\sin\theta_{i}\cos\alpha_{i-1}}{\sin(\theta_{i} - \alpha_{i-1})} \frac{\partial u_{2}}{\partial\rho} + \frac{\lambda + \mu}{2}\sin2\theta_{i} \frac{\partial u_{2}}{\partial\phi} \right]_{\phi = \theta_{i}^{-}};$$
(2.31)

$$Y_{\theta_{i}^{-}} = R_{i}^{-1} e^{-\rho} \left[ -\frac{\mu \sin \theta_{i} \sin \alpha_{i-1} + (\lambda + 2\mu) \cos \theta_{i} \cos \alpha_{i-1}}{\sin(\theta_{i} - \alpha_{i-1})} \frac{\partial u_{2}}{\partial \rho} - [\mu + (\lambda + \mu) \cos^{2} \theta_{i}] \frac{\partial u_{2}}{\partial \phi} \right.$$

$$\left. + \frac{\lambda \cos \theta_{i} \sin \alpha_{i-1} + \mu \sin \theta_{i} \cos \alpha_{i-1}}{\sin(\theta_{i} - \alpha_{i-1})} \frac{\partial u_{1}}{\partial \rho} + \frac{\lambda + \mu}{2} \sin 2\theta_{i} \frac{\partial u_{1}}{\partial \phi} \right]_{\phi = \theta_{i}^{-}}.$$

$$(2.32)$$

Furthermore, from (1.5), (2.20) and (2.27) we have that

$$X_{n} = (\sin \alpha_{i} \sigma_{11} - \cos \alpha_{i} \sigma_{12})|_{\rho=0}$$

$$= \frac{1}{\rho_{i}} \left[ -[\mu + (\lambda + \mu) \sin^{2} \alpha_{i}] \frac{\partial u_{1}}{\partial \rho} - \sin(\phi - \alpha_{i})[\mu \cos \phi \cos \alpha_{i} + (\lambda + 2\mu) \sin \phi \sin \alpha_{i}] \frac{\partial u_{1}}{\partial \phi} + \frac{\lambda + \mu}{2} \sin 2\alpha_{i} \frac{\partial u_{2}}{\partial \rho} + \sin(\phi - \alpha_{i})(\lambda \sin \alpha_{i} \cos \phi + \mu \cos \alpha_{i} \sin \phi) \frac{\partial u_{2}}{\partial \phi} \right]_{\rho=0}$$

$$\theta_{i} \leq \phi \leq \theta_{i+1}; \qquad (2.33)$$

$$Y_{n} = (\sin \alpha_{i} \sigma_{21} - \cos \alpha_{i} \sigma_{22})|_{\rho=0}$$

$$= \frac{1}{\rho_{i}} \left[ \frac{\lambda + \mu}{2} \sin 2\alpha_{i} \frac{\partial u_{1}}{\partial \rho} + \sin(\phi - \alpha_{i})(\mu \sin \alpha_{i} \cos \phi + \lambda \cos \alpha_{i} \sin \phi) \frac{\partial u_{1}}{\partial \phi} \right]$$

$$- [\mu + (\lambda + \mu) \cos^{2} \alpha_{i}] \frac{\partial u_{2}}{\partial \rho} - \sin(\phi - \alpha_{i})[\mu \sin \phi \sin \alpha_{i} + (\lambda + 2\mu) \cos \phi \cos \alpha_{i}] \frac{\partial u_{2}}{\partial \phi} \Big]_{\rho=0}$$

$$\theta_{i} \leq \phi \leq \theta_{i+1}.$$
(2.34)

In the new coordinate  $(\rho, \phi)$ , the problem (2.7)–(2.10) is reduced to the following discontinuous coefficient problem on the semi-infinite strip  $\widetilde{\Omega}_e$ :

$$\frac{\mu + (\lambda + \mu)\sin^{2}\alpha_{i}}{\sin^{2}(\phi - \alpha_{i})} \frac{\partial^{2}u_{1}}{\partial\rho^{2}} + \frac{\mu\cos\phi\cos\alpha_{i} + (\lambda + 2\mu)\sin\phi\sin\alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial^{2}u_{1}}{\partial\rho\partial\phi} - \frac{(\lambda + \mu)\sin2\alpha_{i}}{2\sin^{2}(\phi - \alpha_{i})} \frac{\partial^{2}u_{2}}{\partial\rho^{2}}$$

$$-\frac{\mu\sin\phi\cos\alpha_{i} + \lambda\cos\phi\sin\alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial^{2}u_{2}}{\partial\rho\partial\phi} + \frac{\partial}{\partial\phi} \left\{ \frac{(\lambda + 2\mu)\sin\phi\sin\alpha_{i} + \mu\cos\phi\cos\alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial u_{1}}{\partial\rho} + \frac{\mu\cos\phi\sin\alpha_{i} + \lambda\sin\phi\cos\alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial u_{2}}{\partial\rho} - \frac{\lambda + \mu}{2}\sin2\phi\frac{\partial u_{2}}{\partial\phi} \right\}$$

$$+ [\mu + (\lambda + \mu)\sin^{2}\phi] \frac{\partial u_{1}}{\partial\phi} - \frac{\mu\cos\phi\sin\alpha_{i} + \lambda\sin\phi\cos\alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial u_{2}}{\partial\rho} - \frac{\lambda + \mu}{2}\sin2\phi\frac{\partial u_{2}}{\partial\phi} \right\}$$

$$= 0 \quad \theta_{i} < \phi < \theta_{i+1} \quad 0 < \rho < +\infty, \qquad (2.35)$$

$$- \frac{(\lambda + \mu)\sin2\alpha_{i}}{2\sin^{2}(\phi - \alpha_{i})} \frac{\partial^{2}u_{1}}{\partial\rho^{2}} - \frac{\lambda\sin\phi\cos\alpha_{i} + \mu\cos\phi\sin\alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial^{2}u_{1}}{\partial\rho\partial\phi} + \frac{\mu + (\lambda + \mu)\cos^{2}\alpha_{i}}{\sin^{2}(\phi - \alpha_{i})} \frac{\partial^{2}u_{2}}{\partial\rho^{2}}$$

$$-\frac{(\lambda + \mu) \sin 2\alpha_{i}}{2 \sin^{2}(\phi - \alpha_{i})} \frac{\delta u_{1}}{\delta \rho^{2}} - \frac{\lambda \sin \phi \cos \alpha_{i} + \mu \cos \phi \sin \alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\delta u_{1}}{\delta \rho} + \frac{\mu + (\lambda + \mu) \cos \alpha_{i}}{\sin^{2}(\phi - \alpha_{i})} \frac{\delta u_{2}}{\delta \rho^{2}}$$

$$+ \frac{\mu \sin \phi \sin \alpha_{i} + (\lambda + 2\mu) \cos \phi \cos \alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial^{2} u_{2}}{\partial \rho \partial \phi} + \frac{\partial}{\partial \phi} \left\{ -\frac{\lambda \cos \phi \sin \alpha_{i} + \mu \sin \phi \cos \alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial u_{1}}{\partial \rho} - \frac{\lambda + \mu}{2} \sin 2\phi \frac{\partial u_{1}}{\partial \phi} + \frac{\mu \sin \phi \sin \alpha_{i} + (\lambda + 2\mu) \cos \phi \cos \alpha_{i}}{\sin(\phi - \alpha_{i})} \frac{\partial u_{2}}{\partial \rho} + [\mu + (\lambda + \mu) \cos^{2}\phi] \frac{\partial u_{2}}{\partial \phi} \right\}$$

$$=0 \quad \theta_i < \phi < \theta_{i+1} \quad 0 < \rho < +\infty \,, \tag{2.36}$$

$$u(\rho, \theta_i^+) = u(\rho, \theta_i^-) \quad 0 \le \rho < +\infty \qquad 1 < i \le n \,, \tag{2.37}$$

$$X_{\theta_{i}^{+}} = X_{\theta_{i}^{-}} \quad Y_{\theta_{i}^{+}} = Y_{\theta_{i}^{-}} \quad 0 \le \rho < +\infty \quad 1 < i \le n ,$$
 (2.38)

$$X_{\theta_{+}^{+}} = Y_{\theta_{+}^{+}} = X_{\theta_{n+1}^{-}} = Y_{\theta_{n+1}} = 0 \quad 0 \le \rho < +\infty,$$
(2.39)

$$u|_{\rho=0} = u^{0}(\phi) - \pi \le \phi \le 0,$$
 (2.40)

$$u$$
 is bounded when  $\rho \to +\infty$ . (2.41)

Let  $H^1((-\pi,0))$  denote the usual Sobolev space on the interval  $(-\pi,0)$  [1]. Furthermore, we introduce

$$W_1 = H^1((-\pi, 0))$$
,

$$W = W_1 \times W_1$$
,

$$V_{1} = \left\{ v_{1}(\rho, \phi) \mid \text{for fixed } \rho \in [0, +\infty), \ v_{1}, \frac{\partial v_{1}}{\partial \rho}, \frac{\partial^{2} v_{1}}{\partial \rho^{2}} \in W_{1} \right\},$$

$$V = V_{1} \times V_{1}.$$

Then, the boundary value problem (2.35)–(2.41) is equivalent to the following variational-differential problem:

Find  $u(\rho, \phi) \in V$  such that

$$\frac{d^{2}}{d\rho^{2}}A_{2}(u,v) + \frac{d}{d\rho}A_{1}(u,v) + A_{0}(u,v) = 0 \quad \forall v \in W \quad 0 < \rho < +\infty,$$
(2.42)

$$u|_{\rho=0} = u^{0}(\phi) - \pi \le \phi \le 0,$$
 (2.43)

$$u ext{ is bounded} ext{ when } \rho \to +\infty;$$
 (2.44)

where

$$A_2(u,v) = \sum_{i=1}^n \int_{\theta_i}^{\theta_{i+1}} \frac{v(\phi)^i \mathbb{K}_1(\alpha_i) u(\rho,\phi)}{\sin^2(\phi - \alpha_i)} d\phi, \qquad (2.45)$$

$$A_{1}(u,v) = \sum_{i=1}^{n} \int_{\theta_{i}}^{\theta_{i+1}} \frac{1}{\sin(\phi - \alpha_{i})} \left[ v(\phi)^{t} \mathbb{K}_{2} \frac{\partial u(\rho,\phi)}{\partial \phi} - v'(\phi)^{t} \mathbb{K}_{2}^{t} u(\rho,\phi) \right] d\phi , \qquad (2.46)$$

$$A_0(u,v) = -\int_{-\pi}^0 v'(\phi)^t \mathbb{K}_1(\phi) \frac{\partial u(\rho,\phi)}{\partial \phi} d\phi ; \qquad (2.47)$$

with

$$\mathbb{K}_{1}(\psi) = \begin{pmatrix} \mu + (\lambda + \mu) \sin^{2} \psi & -\frac{\lambda + \mu}{2} \sin 2\psi \\ -\frac{\lambda + \mu}{2} \sin 2\psi & \mu + (\lambda + \mu) \cos^{2} \psi \end{pmatrix}.$$

$$\mathbb{K}_{2} = \begin{pmatrix} \mu \cos \phi \cos \alpha_{i} + (\lambda + 2\mu) \sin \phi \sin \alpha_{i} & -\mu \sin \phi \cos \alpha_{i} - \lambda \cos \phi \sin \alpha_{i} \\ -\mu \cos \phi \sin \alpha_{i} - \lambda \sin \phi \cos \alpha_{i} & \mu \sin \phi \sin \alpha_{i} + (\lambda + 2\mu) \cos \phi \cos \alpha_{i} \end{pmatrix},$$

We consider the semi-discrete approximation of the problem (2.42)-(2.44). Assume that

$$-\pi = \phi_1 < \phi_2 < \cdots < \phi_M = 0$$

is a partition of the interval  $[-\pi, 0]$  and for every  $\theta_i$ , (i = 1, 2, ..., n) there is  $\phi_j$  such that  $\phi_j = \theta_i$ . Let  $i = \max_{1 \le i \le M-1} (\phi_{i+1} - \phi_i)$  and

$$\begin{split} W_{1}^{h} &= \left\{ v_{1}^{h}(\phi) \in W_{1} : v_{1}^{h}(\phi) \big|_{\left\{\phi_{j},\phi_{j+1}\right\}} \in P_{1}(\left\{\phi_{j},\phi_{j+1}\right\}), \ 1 \leq j \leq M-1 \right\}, \\ W_{h} &= W_{1}^{h} \times W_{1}^{h}, \\ V_{1}^{h} &= \left\{ v_{1}^{h}(\rho,\phi) \in V_{1} : \text{for fixed } \rho \in [0,+\infty), \ v_{1}^{h}, \frac{\partial v_{1}^{h}}{\partial \rho}, \frac{\partial^{2} v_{1}^{h}}{\partial \rho^{2}} \in W_{1}^{h} \right\}, \\ V_{k} &= V_{1}^{h} \times V_{1}^{h}. \end{split}$$

Then, we obtain the semi-discrete formulation of problem (2.42)–(2.44):

Find  $u_h(\rho, \phi) \in V_h$  such that

$$\frac{d^{2}}{d\rho^{2}}A_{2}(u_{h}, v_{h}) + \frac{d}{d\rho}A_{1}(u_{h}, v_{h}) + A_{0}(u_{h}, v_{h}) = 0 \quad \forall v_{h} \in W_{h},$$
(2.48)

$$u_h|_{\rho=0} = u_h^0(\phi)$$
, (2.49)

$$u_h$$
 is bounded when  $\rho \to +\infty$ ; (2.50)

where  $u_h^0(\phi) \in W_h$  and  $u_h^0(\phi_j) = u^0(\phi_j)$  for j = 1, 2, ..., M. Suppose that  $\{N_j(\phi), j = 1, 2, ..., M\}$  is a basis of the finite dimensional space  $W_1^h$  such that  $N_j(\phi_i) = \delta_{ij}$ ,  $1 \le i, j \le M$ . Let

$$N(\phi) = \begin{bmatrix} N_1(\phi) & N_2(\phi) & \cdots & N_M(\phi) & 0 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 & N_1(\phi) & N_2(\phi) & \cdots & N_M(\phi) \end{bmatrix}^{\mathsf{t}}.$$
 (2.51)

For  $u_h(\rho, \phi) \in V_h$ , we have that

$$u_h(\rho,\phi) = \begin{pmatrix} u_1^h(\rho,\phi) \\ u_2^h(\rho,\phi) \end{pmatrix} = N^{\mathfrak{t}}(\phi)U(\rho), \qquad (2.52)$$

where

$$U(\rho) = [u_1^h(\rho, \phi_1), \dots, u_1^h(\rho, \phi_M), u_2^h(\rho, \phi_1), \dots, u_2^h(\rho, \phi_M)]^{\mathsf{t}}.$$
(2.53)

Thus, the semi-discrete problem (2.48)–(2.50) is equivalent to the following boundary value problem of a system of ordinary differential equations:

$$B_2U''(\rho) + B_1U'(\rho) + B_0U(\rho) = 0 \quad 0 < \rho < +\infty,$$
(2.54)

$$U|_{\alpha=0} = U_0, (2.55)$$

$$U$$
 is bounded when  $\rho \to +\infty$ ; (2.56)

where

$$U_0 = [u_1^0(\phi_1), \dots, u_1^0(\phi_M), u_2^0(\phi_1), \dots, u_2^0(\phi_M)]^{\mathsf{T}}, \tag{2.57}$$

$$B_2 = \sum_{i=1}^n \int_{\theta_i}^{\theta_{i+1}} \frac{N(\phi) \mathbb{K}_1(\alpha_i) N(\phi)^t}{\sin^2(\phi - \alpha_i)} d\phi , \qquad (2.58)$$

$$B_1 = \sum_{i=1}^n \int_{\theta_i}^{\theta_{i+1}} \frac{N(\phi) \mathbb{K}_2 N'(\phi)^t - N'(\phi) \mathbb{K}_2^t N(\phi)^t}{\sin(\phi - \alpha_i)} d\phi, \qquad (2.59)$$

$$B_0 = -\int_{-\pi}^0 N'(\phi) \mathbb{K}_1(\phi) N'(\phi)^1 \, \mathrm{d}\phi \,. \tag{2.60}$$

For the  $2M \times 2M$  matrices  $B_2$ ,  $B_1$  and  $B_0$ , we know that  $B_2$  is a positive definite symmetric matrix,  $B_1$  is an antisymmetric matrix and  $B_0$  is a semi-negative definite symmetric matrix. We now solve the boundary value problem (2.54)–(2.56) by a direct method. Let

$$U(\rho) = e^{\gamma \rho} \xi \,, \tag{2.61}$$

where  $\gamma$  is a constant,  $\xi \in \mathbb{C}^{2M}$  to be determined. Substituting (2.61) into the equations in (2.54), we obtain the following generalised eigenvalue problem for determining  $\gamma$  and  $\xi$ 

$$[\gamma^2 B_2 + \gamma B_1 + B_0] \xi = 0. \tag{2.62}$$

Let  $\eta = \gamma \xi$ , then the eigenvalue problem (2.62) is reduced to the following standard eigenvalue problem:

$$\begin{pmatrix} 0 & I_{2M} \\ -B_0 & -B_1 \end{pmatrix} \begin{pmatrix} \xi \\ \eta \end{pmatrix} = \gamma \begin{pmatrix} I_{2M} & 0 \\ 0 & B_2 \end{pmatrix} \begin{pmatrix} \xi \\ \eta \end{pmatrix}, \tag{2.63}$$

where  $I_{2M}$  denotes the  $2M \times 2M$  unit matrix. After solving the eigenvalue problem (2.63), we get the eigenvalues  $\gamma_i$  (j = 1, 2, ..., 2M) with non-positive real part corresponding to the eigenvectors

$$\begin{pmatrix} \xi_j \\ \xi_j \end{pmatrix} \quad j = 1, 2, \dots, 2M$$

and  $\lambda_1 = \lambda_2 = 0$ ,  $\xi_1 = (1, \dots, 1, 0, \dots, 0)^t \in \mathbb{R}^{2M}$ ,  $\xi_2 = (0, \dots, 0, 1, \dots, 1)^t \in \mathbb{R}^{2M}$ . In particular, we suppose that  $\gamma_j$   $(1 \le j \le 2r)$  are real eigenvalue and  $\gamma_j$   $(2r+1 \le j \le 2M)$  are complex eigenvalue with nonzero imaginary parts such that  $\gamma_{2l} = \bar{\gamma}_{2l-1}$   $(r+1 \le l \le M)$ . Thus, we have that

$$U(\rho) = \sum_{j=1}^{2r} b_j e^{\rho \gamma_j} \xi_j + \sum_{j=r+1}^{M} \left[ b_{2j-1} \operatorname{Re}(e^{\rho \gamma_{2j}} \xi_{2j}) + b_{2j} \operatorname{Im}(e^{\rho \gamma_{2j}} \xi_{2j}) \right], \tag{2.64}$$

where  $\text{Re}(\gamma)$  and  $\text{Im}(\gamma)$  denote the real part and the imaginary part of the complex number  $\gamma$ . Then, we know that  $U(\rho)$  satisfies the ordinary equation (2.54) and the boundary condition (2.56). By the condition  $U(0) = U_0$ , we have that

$$U_0 = \sum_{j=1}^{2r} b_j \xi_j + \sum_{j=r+1}^{M} \left[ b_{2j-1} \operatorname{Re}(\xi_{2j}) + b_{2j} \operatorname{Im}(\xi_{2j}) \right].$$
 (2.65)

Introduce matrices

$$G(\rho) = [e^{\rho \gamma_1} \xi_1, \dots, e^{\rho \gamma_{2r}} \xi_{2r}, \operatorname{Re}(e^{\rho \gamma_{2r+2}} \xi_{2r+2}), \operatorname{Im}(e^{\rho \gamma_{2r+2}} \xi_{2r+2}), \dots, \\ \operatorname{Re}(e^{\rho \gamma_{2M}} \xi_{2M}), \operatorname{Im}(e^{\rho \gamma_{2M}} \xi_{2M})],$$

$$G_0 = G(0) = [\xi_1, \dots, \xi_{2r}, \operatorname{Re}(\xi_{2r+2}), \operatorname{Im}(\xi_{2r+2}), \dots, \operatorname{Re}(\xi_{2M}), \operatorname{Im}(\xi_{2M})],$$

$$B = [b_1, b_2, \dots, b_{2M}]^{\perp}.$$

From (2.65), we obtain

$$B = G_0^{-1} U_0. (2.66)$$

Inserting (2.66) into (2.64) we get

$$U(\rho) = G(\rho)G_0^{-1}U_0. \tag{2.67}$$

Finally, we get a semi-discrete approximate solution of problem (2.48)–(2.50):

$$u_h(\rho, \phi) = N(\phi)^{\mathsf{T}} G(\rho) G_0^{-\mathsf{T}} U_0. \tag{2.68}$$

Substituting (2.68) into (2.33) and (2.34) we have

$$\begin{pmatrix} X_n \\ Y_n \end{pmatrix}_{\Gamma_c} = -\frac{1}{\rho_i} \mathbb{K}_1(\alpha_i) N(\phi)^{\mathsf{t}} G'(0) G_0^{-1} U_0 - \frac{\sin(\phi - \alpha_i)}{\rho_i} \mathbb{K}_2 N'(\phi)^{\mathsf{t}} U_0 \quad \theta_i \leq \phi \leq \theta_{i+1} .$$
 (2.69)

The equality (2.69) is an approximation of the condition (2.12), which is a discrete artificial boundary condition on the artificial boundary  $\Gamma_e$ .

# 3. The finite element approximation of problem (1.1)-(1.4)

On the bounded computational domain  $\Omega_i$ , we consider the numerical solution of the problem (1.1)–(1.4). As we have shown, the restriction of u, the solution of the problem (1.1)–(1.4), on the bounded domain  $\Omega_i$  satisfies the boundary value problem (2.13)–(2.16). Let  $H^1(\Omega_i)$  denote the usual Sobolev space on  $\Omega_i$  [1] and suppose that

$$T_{g} = \{ v = (v_{1}, v_{2})^{t} \in [H^{1}(\Omega_{i})]^{2} : v|_{\Gamma_{i}} = g \},$$
  

$$T_{0} = \{ v = (v_{1}, v_{2})^{t} \in [H^{1}(\Omega_{i})]^{2} : v|_{\Gamma} = 0 \}.$$

Then, the boundary value problem (2.13)-(2.16) is equivalent to the following variational problem:

Find  $u \in T_v$  such that

$$a(u,v) + b(u,v) = f(v) \quad \forall v \in T_0, \tag{3.1}$$

where

$$a(u,v) = \int_{\Omega} \left[ \lambda \operatorname{div} u \operatorname{div} v + 2\mu \left( \frac{\partial u_1}{\partial x_1} \frac{\partial v_1}{\partial x_1} + \frac{\partial u_2}{\partial x_2} \frac{\partial v_2}{\partial x_2} \right) + \mu \left( \frac{\partial u_1}{\partial x_2} + \frac{\partial u_2}{\partial x_1} \right) \left( \frac{\partial v_1}{\partial x_2} + \frac{\partial v_2}{\partial x_1} \right) \right] dx, \quad (3.2)$$

$$b(u,v) = -\int_{\Gamma_e} v^{\tau} K(u) \, \mathrm{d}s \,, \tag{3.3}$$

$$f(v) = \int_{\Omega_i} v^{\mathsf{I}} f \, \mathrm{d} \mathbf{x} \,. \tag{3.4}$$

For the ease of exposition, we assume that  $\Gamma_i$  is a polygonal line in  $\mathbb{R}^2$ . Let  $\mathcal{T}^h$  be a regular triangulation of  $\Omega_i$  such that the nodes on the boundary  $\Gamma_e$  are mapped onto the points  $(0, \phi_j)$ , j = 1, 2, ..., M by the mapping (2.18). Furthermore, we introduce the finite element space  $T^h$ :

$$\begin{split} T^h &= \{ v_h = (v_1^h, v_2^h)^{\rm I} : v_j^h \in C^{(0)}(\bar{\varOmega}_i) \text{ and } v_j^h|_T \in P_1(T) \quad \forall \ T \in \mathcal{T}^h \quad j = 1, 2 \} \,, \\ T_g^h &= \{ v_h \in T^h : v_h(d_j) = g(d_j) \text{ for the node } d_j \in \varGamma_i^{\rm I} \} \,, \\ T_0^h &= \{ v_h \in T^h : v_h|_{\varGamma_i} = 0 \} \,. \end{split}$$

Hence, we obtain the finite element approximation of the problem (3.1):

Find  $u_h \in T_g^h$  such that

$$a(u_h, v_h) + b(u_h, v_h) = f(v_h) \quad \forall v_h \in T_0^h.$$
 (3.5)

Since the bounded operator K is unknown, we cannot solve the problem (3.5) directly. By the discrete artificial boundary condition (2.69) we introduce an approximation of the bilinear form  $b(u_h, v_h)$ : For  $u_h, v_h \in T^h$ , let

$$b_{h}(u_{h}, v_{h}) = -\int_{\Gamma_{e}} \left[ X_{n}(u_{h})v_{1}^{h} + Y_{n}(u_{h})v_{2}^{h} \right] ds$$

$$= -\sum_{i=1}^{n} \int_{\theta_{i}}^{\theta_{i-1}} \frac{-\rho_{i}}{\sin^{2}(\phi - \alpha_{i})} \left[ X_{n}(u_{h})v_{1}^{h} + Y_{n}(u_{h})v_{2}^{h} \right] d\phi .$$
(3.6)

Since (2.69) and we use

$$u_h|_{\widetilde{\Gamma}_e} = N(\phi)^t u_e^h \quad v_h|_{\widetilde{\Gamma}_e} = N(\phi)^t v_e^h, \tag{3.7}$$

with

$$u_e^h = [u_1^h(0, \phi_1), \dots, u_1^h(0, \phi_M), u_2^h(0, \phi_1), \dots, u_2^h(0, \phi_M)]^t;$$
(3.8)

$$v_e^h = [v_1^h(0, \phi_1), \dots, v_1^h(0, \phi_M), v_2^h(0, \phi_1), \dots, v_2^h(0, \phi_M)]^t.$$
(3.9)

From (2.69), (3.6) and (3.7) we have

$$b_{h}(u_{h}, v_{h}) = -(v_{e}^{h})^{t} \sum_{i=1}^{n} \int_{\theta_{i}}^{\theta_{i+1}} \left[ \frac{N(\phi) \mathbb{K}_{1}(\alpha_{i}) N(\phi)^{t} G'(0) G_{0}^{-1}}{\sin^{2}(\phi - \alpha_{i})} + \frac{N(\phi) \mathbb{K}_{2} N'(\phi)^{t}}{\sin(\phi - \alpha_{i})} \right] d\phi \ u_{e}^{h}.$$
(3.10)

Using the bilinear form  $b_h(u_h, v_h)$  instead of  $b(u_h, v_h)$  in the problem (3.5) we obtain

Find  $u_h \in T_g^h$  such that

$$a(u_h, v_h) + b_h(u_h, v_h) = f(v_h) \quad \forall v_h \in T_0^h.$$
 (3.11)

For the bilinear form  $b_h(u_h, v_h)$ , we have that

LEMMA 3.1. The bilinear form  $b_h(u_h, v_h)$  is bounded and symmetric on  $T^h \times T^h$ . Furthermore.  $b_h(v_h, v_h) \ge 0$  for all  $v_h \in T^h$ .

**PROOF.** From the definition of  $b_h(u_h, v_h)$ , we know that  $b_h(u_h, v_h)$  is a bounded bilinear form on  $T^h \times T^h$ . For given  $u_h, v_h \in T^h$ , noting (3.7), we have that

$$u_h|_{\widetilde{\Gamma_e}} = N(\phi)^t u_e^h \qquad v_h|_{\widetilde{\Gamma_e}} = N(\phi)^t V_e^h. \tag{3.12}$$

On the domain  $\widetilde{\Omega}_{e}$ , let

$$u_h = N(\phi)^{\mathsf{T}} G(\rho) G_0^{-\mathsf{T}} u_e^h \qquad v_h = N(\phi)^{\mathsf{T}} G(\rho) G_0^{-\mathsf{T}} v_e^h. \tag{3.13}$$

Thus, we have the continuous extensions of  $u_h$  and  $v_h$  on  $\widetilde{\Omega}_e$  (say  $\Omega_e$ ). Let

$$D(u_h, v_h) = \int_{\Omega_c} \left[ \lambda \operatorname{div} u_h \operatorname{div} v_h + 2\mu \left( \frac{\partial u_1^h}{\partial x_1} \frac{\partial v_1^h}{\partial x_1} + \frac{\partial u_2^h}{\partial x_2} \frac{\partial v_2^h}{\partial x_2} \right) \right. \\ \left. + \mu \left( \frac{\partial u_1^h}{\partial x_2} + \frac{\partial u_2^h}{\partial x_1} \right) \left( \frac{\partial v_1^h}{\partial x_2} + \frac{\partial v_2^h}{\partial x_1} \right) \right] dx .$$

$$(3.14)$$

Then, for any  $u_h, v_h \in T^h$ , we have on recalling (3.14), integrating by parts, noting (2.18), (2.20). (2.48), (2.54) and (3.13) that

$$D(u_h, v_h) = b_h(u_h, v_h) + \int_{\widetilde{\Omega}_e} \left[ A_2 \left( \frac{\mathrm{d}^2 u_h}{\mathrm{d}\rho^2}, v_h \right) + A_1 \left( \frac{\mathrm{d}u_h}{\mathrm{d}\rho}, v_h \right) + A_0(u_h, v_h) \right] \mathrm{d}\rho \, \mathrm{d}\phi$$

$$= b_h(u_h, v_h). \tag{3.15}$$

Hence

$$b_h(u_h, v_h) = D(u_h, v_h) = D(v_h, u_h) = b_h(v_h, u_h) \quad \forall u_h, v_h \in T^h,$$
(3.16)

$$b_h(v_h, v_h) = D(v_h, v_h) \ge 0 \quad \forall v_h \in T^h. \tag{3.17}$$

It is straightforward to check that the problem (3.11) is a well posed problem. After solving the problem (3.11) we obtain  $u_h$ , the approximate solution of the original problem of (1.1)–(1.4) on the bounded computational domain  $\Omega_i$ .

# 4. The error bound for the displacement in $\Omega_i$

For ease of exposition, in this section we assume that g = 0. Let u denote the solution of the original problem (1.1)–(1.4) with g = 0 and  $u_h$  denote the solution of approximate problem (3.11) with g = 0. Then, we have that

Find 
$$u \in T_0$$
 such that

$$a(u,v) + b(u,v) = f(v) \quad \forall v \in T_0 \tag{4.1}$$

and

Find  $u_h \in T_0^h$  such that

$$a(u_h, v_h) + b_h(u_h, v_h) = f(v_h) \quad \forall v_h \in T_0^h.$$
(4.2)

We have the following result:

THEOREM 4.1. Suppose that  $u|_{\Omega_i} \in [H^2(\Omega_i)]^2$ , then the following abstract error estimate holds

$$\|u - u_h\|_{1,\Omega_i} \le C \left[ \|u - \Pi_h u\|_{1,\Omega_i} + \sup_{w_h \in T_0^h} \frac{|b(u, w_h) - b_h(\Pi_h u, w_h)|}{\|w_h\|_{1,\Omega_i}} \right], \tag{4.3}$$

where  $\Pi_h u$  is the interpolation of u on  $\Omega_i$ , namely  $\Pi_h u \in T_0^h$ ,  $\Pi_h u(d_j) = u(d_j)$ ,  $\{d_j\}$  are the nodes of the triangulation  $\mathcal{T}^h$ .

PROOF. Let

$$e := u - u_h$$
,  $e_u := u - \prod_b u$ ,  $e_h := \prod_b u - u_h$ .

Then, from (4.1), (4.2), korn inequality and Lemma 3.1, we know that there exist a positive constant  $\beta_0$  such that

$$\beta_{0} \|e_{h}\|_{1,\Omega_{i}}^{2} \leq a(e_{h}, e_{h}) + b_{h}(e_{h}, e_{h}) 
= -a(e_{a}, e_{h}) + a(e, e_{h}) + b_{h}(e_{h}, e_{h}) 
= -a(e_{a}, e_{h}) + b_{h}(e_{h}, e_{h}) - b(u, e_{h}) + b_{h}(u_{h}, e_{h}) 
= -a(e_{a}, e_{h}) - (b(u, e_{h}) - b_{h}(\Pi_{h}u, e_{h})) 
\leq \|a\| \|e_{a}\|_{1,\Omega_{i}} \|e_{h}\|_{1,\Omega_{i}} + |b(u, e_{h}) - b_{h}(\Pi_{h}u, e_{h})|.$$
(4.4)

Thus, from (4.4) we have that

$$\|e_h\|_{1,\Omega_i} \leq \frac{1}{\beta_0} \left[ \|a\| \|e_a\|_{1,\Omega_i} + \sup_{w_h \in T_0^h} \frac{|b(u,w_h) - b_h(H_h u, w_h)|}{\|w_h\|_{1,\Omega_i}} \right]. \tag{4.5}$$

By the triangle inequality, noting (4.5), we obtain

$$\|e\|_{1,\Omega_{i}} \leq \|e_{h}\|_{1,\Omega_{i}} + \|e_{a}\|_{1,\Omega_{i}}$$

$$\leq C \left[ \|e_{a}\|_{1,\Omega_{i}} + \sup_{w_{h} \in T_{0}^{h}} \frac{|b(u,w_{h}) - b_{h}(\Pi_{h}u,w_{h})|}{\|w_{h}\|_{1,\Omega_{i}}} \right], \tag{4.6}$$

with  $C = \max\{1 + ||a||/\beta_0, 1/\beta_0\}$ . The proof is completed.  $\square$ 

For the first term in (4.3), we have [4]

$$\|e_a\|_{1,\Omega_i} = \|u - \Pi_h u\|_{1,\Omega_i} \le Ch|u|_{2,\Omega_i}. \tag{4.7}$$

Thus, we only need to estimate the second term in (4.3). On the domain  $\widetilde{\Omega}_e$ , for  $w_h \in T_0^h$ , let

$$\widetilde{w_h} = N(\phi)^t G(\rho) G_0^{-1} w_e^h \qquad \widetilde{\Pi_h u} = N(\phi)^t G(\rho) G_0^{-1} (\Pi_h u)_e^h, \tag{4.8}$$

where

$$w_e^h = (w_1^h(0, \phi_1), \dots, w_1^h(0, \phi_M), w_2^h(0, \phi_1), \dots, w_2^h(0, \phi_M))^t,$$

$$(\Pi_h u)_e^h = (\Pi_h u_1(0, \phi_1), \dots, \Pi_h u_1(0, \phi_M), \Pi_h u_2(0, \phi_1), \dots, \Pi_h u_2(0, \phi_M))^t,$$

$$\equiv (u_1(0, \phi_1), \dots, u_1(0, \phi_M), u_2(0, \phi_1), \dots, u_2(0, \phi_M))^t.$$

Then, from we have that

$$b(u, w_h) = b(u, w_h - \widetilde{w_h}) + b(u, \widetilde{w_h})$$

$$= b(u, w_h - \widetilde{w_h}) + D(u, \widetilde{w_h}), \qquad (4.9)$$

$$b_h(\Pi_h u, w_h) = D(\widetilde{\Pi_h u}, \widetilde{w_h}). \tag{4.10}$$

$$|b(u, w_h) - b_h(\Pi_h u, w_h)| \le |b(u, w_h - \widetilde{w_h})| + |D(u - \widetilde{\Pi_h u}, \widetilde{w_h})|. \tag{4.11}$$

$$|b(u, w_{h} - \widetilde{w_{h}})| = \left| \int_{\Gamma} (w_{h} - \widetilde{w_{h}})^{t} K(u) \, ds \right|$$

$$\leq ||w_{h} - \widetilde{w_{h}}||_{1/2, \Gamma} ||K(u)||_{1/2, \Gamma}$$

$$\leq Ch ||w_{h}||_{1/2, \Gamma} ||K(u)||_{1/2, \Gamma}$$

$$\leq Ch ||w_{h}||_{1, \Omega_{h}} ||u||_{2, \Omega_{h}}.$$
(4.12)

$$|D(u - \widetilde{H_h u}, \widetilde{w_h})| \le |u - \widetilde{H_h u}|_{*,\Omega_e} |\widetilde{w_h}|_{*,\Omega_e}, \tag{4.13}$$

where  $|\widetilde{w_h}|_{*,\Omega}^2 = D(\widetilde{w_h}, \widetilde{w_h})$  and

$$|\widetilde{w_h}|_{*,\Omega_e} \le C|\widetilde{w_h}|_{1,\Omega_e} \le C||w_h||_{1,\Omega_i}. \tag{4.14}$$

Let  $I_h u$  denote the interpolating of u on the domain  $\Omega_e$ , namely  $I_h u \in V_h$  and  $I_h u(\rho, \phi_j) = u(\rho, \phi_j)$ ,  $j = 1, \ldots, M$ . For the interpolating error we have that

$$\left|u - I_h u\right|_{*,\Omega_e} \le C(u)h, \tag{4.15}$$

with

$$C(u) = C_0 \sqrt{\sum_{i=1}^n \int_0^{+\infty} \int_{\theta_i}^{\theta_{i+1}} \left[ \left( \frac{\partial^2 u_1}{\partial \rho \, \partial \phi} \right)^2 + \left( \frac{\partial^2 u_1}{\partial \phi^2} \right)^2 + \left( \frac{\partial^2 u_2}{\partial \rho \, \partial \phi} \right)^2 + \left( \frac{\partial^2 u_2}{\phi^2} \right)^2 \right] d\rho \, d\phi. \tag{4.16}$$

On the other hand, we have

$$D(u - \widetilde{\Pi_h u}, u - \widetilde{\Pi_h u}) = D(u - \widetilde{\Pi_h u}, u - I_h u), \tag{4.17}$$

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$$|u - \widetilde{I_h u}|_{*,\Omega} \le |u - I_h u|_{*,\Omega} \le C(u)h. \tag{4.18}$$

Therefore, from (4.11), (4.12), (4.13), (4.14), (4.18) we get

$$|b(u, w_b) - b_b(\Pi_b u, w_b)| \le Ch||w_b||_{1,\Omega} (||u||_{2,\Omega} + C(u)). \tag{4.19}$$

Finally, combining (4.3), (4.7) and (4.19) we obtain the following error bound:

$$||u - u_h||_{1,\Omega} \le Ch[|u|_{2,\Omega} + C(u)].$$
 (4.20)

## 5. Numerical example

Let  $\omega = \lambda/(\lambda + 2\mu)$  and

$$h_1(x,t) = (1-\omega) \arctan \frac{x_1 - t}{x_2} - (1+\omega) \frac{(x_1 - t)x_2}{(x_1 - t)^2 + x_2^2},$$
(5.1)

$$h_2(x,t) = \ln[(x_1 - t)^2 + x_2^2] + (1 + \omega) \frac{(x_1 - t)^2}{(x_1 - t)^2 + x_2^2},$$
(5.2)

$$h(x,t) = (h_1(x,t), h_2(x,t))^{1}; (5.3)$$

$$u^{0}(x) = (u_{1}^{0}(x), u_{2}^{0}(x))^{1} = h(x, 0) - \frac{1}{2} [h(x, 0.5) + h(x, -0.5)].$$
(5.4)

It is straightforward to check that  $u^0(x)$  is the unique solution of the following boundary value problem:

$$-\mu \, \Delta u - (\lambda + \mu) \, \text{grad div } u = 0 \quad \text{in } \Omega \,, \tag{5.5}$$

$$u|_{x_1=\pm 1} = u^0(\pm 1, x_2) - 1 \le x_2 \le 0,$$
 (5.6)

$$u|_{x_2=-1} = u^0(x_1, -1) - 1 \le x_1 \le 1,$$
 (5.7)

$$\lambda \frac{\partial u_1}{\partial x_1} + (\lambda + 2\mu) \frac{\partial u_2}{\partial x_2} = \mu \left( \frac{\partial u_1}{\partial x_2} + \frac{\partial u_2}{\partial x_1} \right) = 0 \quad x_2 = 0 \quad |x_1| \ge 1,$$
 (5.8)

$$u$$
 is bounded when  $r \to +\infty$ ; (5.9)

where  $\Omega$  is the domain of the lower half plane  $\mathbb{R}^2_- = \{x = (x_1, x_2) : x_2 < 0\}$  subtracted a rectangle  $\bar{\Omega}_0 = \{x = (x_1, x_2) : -1 \le x_1 \le 1, -1 \le x_2 \le 0\}$ , i.e.  $\Omega = \mathbb{R}^2_- \setminus \bar{\Omega}_0$ . We take  $\Gamma_e = \{x : x_1 = \pm 2, -2 \le x_2 \le 0 \text{ and } x_2 = -2, -2 \le x_1 \le 2\}$  as artificial boundary. Then, the domain  $\Omega$  is divided into a bounded part  $\Omega_e$  with

$$\Omega_i = \{x : 1 < |x_1| < 2, -2 < x_2 < 0 \text{ and } -2 < x_2 < -1, -1 \le x_1 \le 1\}, 
\Omega_r = \Omega \setminus \overline{\Omega}_i.$$

Since the first component  $u_1^0(x)$  and the second component  $u_2^0(x)$  of  $u^0(x)$  are antisymmetric and symmetric about  $x_2$  axes, respectively. The domain of computation is taken to be the part of  $\Omega_i$  lying in the fourth quadrant (say  $\Omega_i^+$ ). The following boundary condition is posed along  $x_1 = 0$ :

$$u_1(0, x_2) = \frac{\partial u_2(0, x_2)}{\partial x_1} = 0 \quad -2 \le x_2 \le -1.$$
 (5.10)

The boundary condition (5.10) is equivalent to the following condition:

$$u_1(0, x_2) = \sigma_{12}(0, x_2) = 0 \quad -2 \le x_2 \le -1.$$
 (5.11)

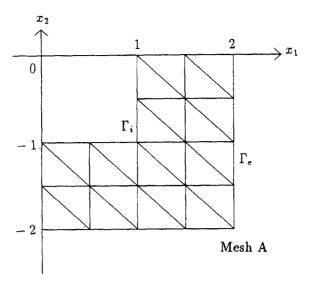


Fig. 2.

Table 1 Maximum error of  $u - u_h$  over mesh points

Mesh	A	В	С	
$\frac{\max u_1-u_1^h }{\max u_2-u_2^h }$	3.1726E-2 2.8594E-2	1.1186E-2 8.1036E-3	3.6913E-3 2.3139E-3	

Three meshes are used in the computation. Fig. 2 shows the triangulation for mesh A. On each triangle in mesh A, we connect the midpoints of every two sides, thus this triangle is divided into four small triangles. Then, we obtained the refined mesh B. Mesh C is similarly generated from mesh B. Linear finite element is used in our computation. We take  $\lambda = 1.0$  and  $\mu = 2.0$ . Let  $u_h = (u_1^h, u_2^h)^t$  denote the finite element approximation in the domain  $\Omega_i^+$  by using the discrete artificial boundary condition (2.69). For comparison we also compute the finite element approximation  $u_h^N = (u_1^{h.N}, u_2^{h.N})^{\text{t}}$  of problem (5.5)–(5.9) in the domain  $\Omega_i^+$  by using the following Neumann artificial boundary condition on  $\Gamma_{\epsilon}$ :

$$\sigma_n|_{\mathcal{L}} = 0. \tag{5.12}$$

The Neumann artificial boundary condition (5.12) is often used in engineering literatures for simulating the problem of infinite elastic foundation.

Table 1 shows the maximum of the errors  $u - u_h$  over the mesh points for meshes A, B and C. Furthermore, Table 2 gives the errors  $||u-u_h||_{0,2,\Omega_i}$ ,  $|u-u_h|_{1,2,\Omega_i}$  and  $||u-u_h||_{1,2,\Omega_i}$  for meshes A, B and C. For comparison, Table 3 shows the maximum of the errors  $u - u_h^N$  over the mesh points for meshes A, B and C and Table 4 gives the errors  $||u - u_h^N||_{0,2,\Omega_i}$ ,  $||u - u_h^N||_{1,2,\Omega_i}$  and  $||u - u_h^N||_{1,2,\Omega_i}$  for meshes A, B and C. Furthermore, Figs. 3 and 4 show the values of numerical solution  $u_1^h$  and  $u_2^h$  on the mesh points of the artificial

Table 2 Errors of  $u - u_{\mu}$ 

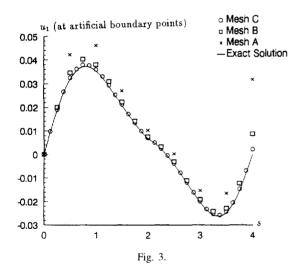
Mesh	A	В	C	
$  u_1-u_1^h  _{0,2,\Omega_0}$	5.4189E-2	1.3505E-2	3.3784E-3	
$ u_1 - u_1^h _{1,2,\Omega_t}$	2.8736E-1	1.5918E-1	8.2317E-2	
$\ u_1-u_1^h\ _{1,2,\Omega_1}$	2.9242E-1	1.5975E-1	8.2387E-2	
$  u_2-u_2^h  _{0,2,\Omega}$	4.4933E-2	1.2433E-2	3.2787E-3	
$ u_2 - u_2^h _{1,2,\Omega_h}$	4.4296E-1	2.3448E-1	1.1906E-1	
$\ u_2-u_2^h\ _{1,2,\Omega_i}$	4.4524E-1	2.3481E-1	1.1910E-1	

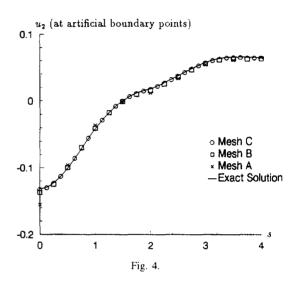
Table 3 Maximum error of  $u - u_h^N$  over mesh points

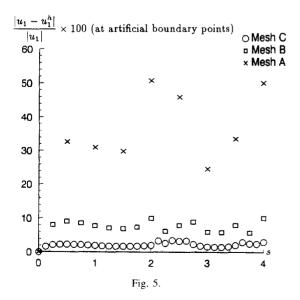
Mesh	A	В	С	
$\frac{\max  u_1 - u_1^{h,N} }{\max  u_2 - u_2^{h,N} }$	1.8181E-1 1.9999E-1	2.0972E-1 2.4008E-1	2.1950E-1 2.5482E-1	

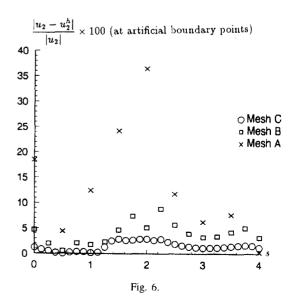
Table 4 Errors of  $u - u_h^N$ 

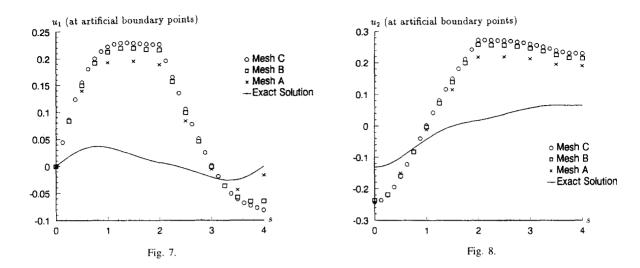
Mesh	A	В	<i>C</i>	
$  u_1-u_1^{h,N}  _{0,2,\Omega}$	2.2429E-1	2.4891E-1	2.6189E-1	
$ u_{+} - u_{+}^{h,N} _{1,2,\Omega_{c}}$	5.3353E-1	5.5275E-1	5.7002E-1	
$\ u_1-u_1^{h,N}\ _{1,2,\Omega_1}$	5.7876E-1	6.0621E-1	6.2730E-1	
$\ u_2 - u_2^{h,N}\ _{0,2,\Omega_t}$	2.9147E-1	3.3671E-1	3.6038E-1	
$ u_2 - u_2^{\tilde{h},N} _{1,2,\Omega_1}$	6.5077E-1	6.1770E-1	6.2359E-1	
$\ u_2 - u_2^{h,N}\ _{1,2,\Omega}$	7.1306E-1	7.0351E-1	7.2023E-1	











boundary  $\Gamma_e$ . Figs. 5 and 6 show the related errors  $(|u_1-u_1^h|)/|u_1|\times 100$  and  $(|u_2-u_2^h|)/|u_2|\times 100$  on the artificial boundary  $\Gamma_e$ . Figs. 7 and 8 show  $u_1^{h,N}$  and  $u_2^{h,N}$  on the artificial boundary  $\Gamma_e$ .

From Tables 1-4 and Figs. 3-8, we can see that our discrete artificial boundary condition (2.69) is very effective for the problem of infinite elastic foundation and more accurate than the Neumann boundary condition (5.12) which is often used in engineering literatures. We can derive a good numerical approximation  $u_h$  of the solution u of the original problem in a small domain, say  $\Omega_i$ , by using our discrete artificial boundary condition at the artificial boundary.

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