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*Original Citation:*

Mitsoudis, D. A. and Makridakis, Ch. and Plexousakis, M.

(2012)

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(Unpublished)

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Available in ACMAC's PrePrint Repository: February 2012

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# HELMHOLTZ EQUATION WITH ARTIFICIAL BOUNDARY CONDITIONS IN A TWO-DIMENSIONAL WAVEGUIDE \*

D.A. MITSOUDIS <sup>†§</sup>, CH. MAKRIDAKIS <sup>‡§</sup>, AND M. PLEXOUSAKIS <sup>‡§</sup>

**Abstract.** We consider a time-harmonic acoustic wave propagation problem in a two dimensional water waveguide confined between a horizontal surface and a locally varying bottom. We formulate a model based on the Helmholtz equation coupled with nonlocal Dirichlet-to-Neumann boundary conditions imposed on two artificial boundaries. We establish the well-posedness of the associated variational problem, under the assumption of a downsloping bottom, by showing stability estimates in appropriate function spaces. The outcome of some numerical experiments with a code implementing a standard/Galerkin finite element approximation of the variational formulation of the model are also presented.

**Key words.** Helmholtz equation, waveguide, nonlocal boundary conditions, *a priori* estimates.

**AMS subject classifications.** 35J05, 35J20, 65N30, 76Q05

**1. Introduction.** In this paper we develop and analyze a model for wave propagation based on the Helmholtz equation in the context of a realistic environment widely used in applications especially in underwater acoustics. In direct acoustic propagation and scattering applications Helmholtz equation models, in the frequency domain, the sound propagation and backscattering caused, usually, by a point source which emits a continuous time-harmonic signal. Such models have been extensively analyzed in the past, but in most of the cases the formulation of boundary value problems was based on certain simplifying assumptions mainly for the domain and the boundary conditions.

Here, we consider a two dimensional waveguide in cartesian coordinates consisting of a homogeneous water column confined between a horizontal pressure-release sea surface and an acoustically soft seafloor. The original infinite domain is truncated with two artificial boundaries and we formulate a model in the resulting bounded domain by introducing suitable nonlocal conditions on the artificial boundaries. The proposed model simulates efficiently the effect of the source and the backscattered field from the rest of the waveguide and is appropriate for finite element computations. The main task in this paper is to show the well-posedness of the model. The challenging technical difficulties which usually arise in the analysis of Helmholtz-type equations are, of course, present in our case too. In addition, the nonlocal nature of the boundary conditions considered herein introduce nontrivial complications in the analysis. We show stability estimates in appropriate Sobolev norms which, in turn, imply existence and uniqueness of the solution. The estimates involve constants with explicit dependence on the wavenumber and the geometrical parameters of the problem.

**Problem description and results.** We assume that the waveguide may be decomposed in three parts: a) a semi-infinite strip of constant depth, where the source is located, b) a bounded intermediate region, where the bottom may vary, and, c) another semi-infinite strip, also of constant depth; the exact setting is described in Section 2. Despite the fact that certain

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\*This work was partly supported by the FP7-REGPOT-2009-1 project “Archimedes Center for Modeling, Analysis and Computation” funded by the European Commission.

simplifying assumptions are made, this model still exhibits many of the basic features associated with ocean acoustic propagation, [18]. On the other hand, this type of scattering problems is mathematically challenging, a main reason for that being the unboundedness of the environment. We also emphasize the fact that such models may serve as the basis of developing direct, efficient numerical methods, and thus are important in computational wave propagation, see *e.g.*, [18, Ch. 5]. In fact, in the course of developing direct numerical methods for such problems there emerges the need of the appropriate truncation of the infinite domain and the reformulation of the problem as a boundary value problem posed in a bounded computational domain. Over the past decades many methods have been proposed in order to reduce the originally infinite domain into a bounded one. These include, among others, the introduction of artificial boundaries on which local or nonlocal absorbing boundary conditions are imposed, see *e.g.* the review paper of Tsynkov [30], the book by Givoli [13], [17], [16], and the references therein, or the use of perfectly matched layers, see for example [29, 3].

In the paper at hand, the infinite domain described earlier, is truncated by introducing two artificial boundaries, one ‘near’ the source and one far from the source, which bound the part of the domain that supports the variable part of the bottom. On these boundaries we impose nonlocal Dirichlet–to–Neumann (DtN)-type boundary conditions: Far from the source a classical DtN outgoing boundary condition which, to the best of our knowledge, was introduced in the context of underwater acoustics applications in [12], see also [14], [4], and near the source a nonhomogeneous DtN-type boundary condition, which was proposed and coupled with a finite element method in [25], for a cylindrically symmetric waveguide consisting of multiple fluid layers with different acoustic parameters. This method was implemented in a finite element code which has been extensively tested and proved to compare very well with other established codes in the underwater acoustics community, see [25], [1]. Nevertheless, the corresponding model has not been theoretically analyzed up to now. This is the task of the present work.

The rest of the paper is organized as follows: In Section 3 we describe the model, its weak formulation and we introduce an appropriate functional space setting.

Section 4 concerns the well-posedness of the variational problem and is divided in three parts. In §4.1 well-posedness is developed under the assumption of a downsloping bottom, and an additional assumption on the location of the artificial boundary near the source. *A priori* estimates involving explicit dependence on the frequency and the geometrical parameters of the problem are derived. The analysis is based on the possibility of using appropriate test functions involving the first order weak derivatives of the solution in the bilinear form and the careful treatment of the nonlocal boundary terms. Such test functions have the property of enhancing the bilinear form of the Helmholtz operator to a positive principal part and, thus, make the derivation of *a priori* estimates in  $L^2$  and  $H^1$  possible. On the other hand their presence in the boundary terms introduces nontrivial complications in the analysis which are successfully addressed herein. Such functions have been used in the past in the analysis of the well-posedness of Helmholtz equations in [22, 23, 9, 8, 24], and were first introduced to derive an important identity for the Helmholtz operator in [27].

In §4.2 we show how the assumption regarding the position of the near field boundary may be relaxed. This section closes with §4.3, where we prove existence-uniqueness under a very stringent ‘small-frequency/shallow-water’ assumption.

In Section 5 we present, as a proof of concept, the outcome of some numerical tests that we have performed with a finite element code, which discretizes our model with a standard/Galerkin finite element scheme based on piecewise linear basis functions. Interesting conclusions on the

sensitivity of the model with respect to the geometrical setup and its efficiency are derived.

**2. Formulation of the boundary value problem.** In this section we describe the geometric configuration, introduce basic notation and define the boundary value problem that we deal with in what follows. We consider a two-dimensional cartesian waveguide consisting of a single water layer confined between a horizontal pressure-release surface and a (locally) varying, acoustically soft bottom, see Fig. 2.1. We assume that the sound speed  $c_0$ , as well as the density, are constant in the water layer. A cartesian coordinate system  $(x, y)$  is introduced with its  $x$ -axis lying on the free surface and the depth coordinate  $y$  being positive downwards. The acoustic field is generated by a time-harmonic point source of frequency  $f$  located at  $(x_s, y_s)$ . (Typically, in ocean acoustics applications this source is referred to as a line source, [18].) The wavelength is being denoted by  $\lambda := c_0/f$  and the constant (real) wavenumber is  $k = 2\pi/\lambda$ . The bottom is prescribed by a sufficiently smooth, positive function  $h$  of the form

$$h(x) = \begin{cases} D_N, & \text{for } x \leq x_1, \\ h_b(x), & \text{for } x_1 < x < x_2, \\ D_F, & \text{for } x \geq x_2, \end{cases}$$

where  $x_1 > x_s$  and  $D_N, D_F$  are positive constants.

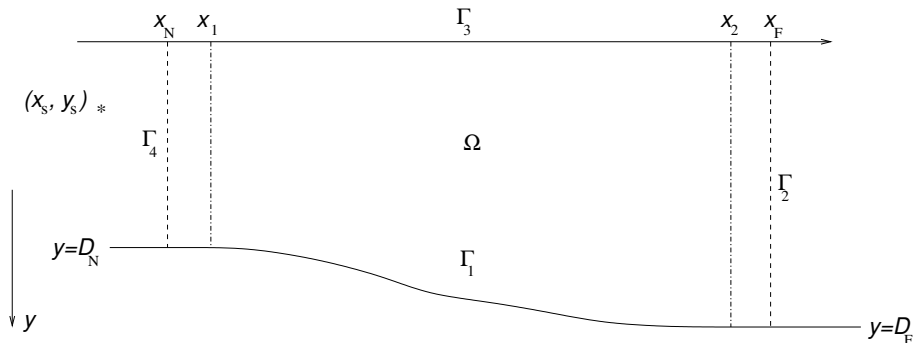


FIG. 2.1. Schematic representation of the waveguide and basic notation. The position of the point source is marked with an asterisk.

In what follows, we concentrate in studying the acoustic propagation and scattering problem in the semi-infinite part of waveguide which supports the bottom topography irregularities, *i.e.* for  $x \geq x_s$ . In this environment the acoustic field (usually acoustic pressure) satisfies the Helmholtz equation, [18],

$$-\Delta u(x, y) - k^2 u(x, y) = \delta(x - x_s) \delta(y - y_s), \quad (2.1)$$

where  $\delta$  denotes the Dirac distribution. Equation (2.1) is supplemented by homogeneous Dirichlet boundary conditions on the surface and on the bottom, and an appropriate radiation condition stating that

$$u(x, y) \text{ is 'outgoing' as } x \rightarrow +\infty.$$

When one is interested in solving this problem computationally with a direct numerical method, the original infinite domain has to be truncated. One way to achieve this is by introducing two artificial boundaries at some appropriate values of  $x$ , near the source (at  $x = x_N \in (x_s, x_1)$ ) and far from the source (at  $x = x_F > x_2$ ). On these artificial boundaries

suitable nonlocal conditions of DtN-type may then be imposed, which are essentially derived from explicit solutions of the associated p.d.e. problem in the near-field ( $x_s < x < x_1$ ) and the far-field ( $x > x_2$ ) regions. Next we derive these conditions by distinguishing cases with respect to far-field and near-field regions.

**2.1. Far-field region.** The outgoing acoustic field in the ‘far-field’ region, *i.e.* for  $x > x_2$ , may be written as, compare to [14],

$$u^F(x, y) = \sum_{n=1}^{M_F} c_n e^{i\sqrt{k^2 - \mu_n^F}x} Y_n^F(y) + \sum_{n=M_F+1}^{\infty} c_n e^{-\sqrt{\mu_n^F - k^2}x} Y_n^F(y), \quad (2.2)$$

where  $\{\mu_n^F\}_{n \geq 1}$  is the increasing sequence of eigenvalues and  $\{Y_n^F\}_{n \geq 1}$  the corresponding orthonormal eigenfunctions of the vertical eigenvalue problem

$$\frac{d^2 Y_n^F}{dy^2} + \mu_n^F Y_n^F = 0 \quad \text{in } [0, D_F], \quad (2.3)$$

$$Y_n^F(0) = Y_n^F(D_F) = 0. \quad (2.4)$$

$M_F$  is an index for which

$$\mu_{M_F} < k^2 < \mu_{M_F+1}. \quad (2.5)$$

Stated otherwise, the first  $M_F$  terms in (2.2) correspond to the so-called *propagating* modes while the rest of them to the *evanescent* modes. Note that in our case, where  $k$  is constant, the eigenvalues and the corresponding orthonormal eigenfunctions are simply

$$\mu_n^F = \left(\frac{n\pi}{D_F}\right)^2, \quad Y_n^F = \sqrt{\frac{2}{D_F}} \sin \sqrt{\mu_n^F} y = \sqrt{\frac{2}{D_F}} \sin \frac{n\pi y}{D_F}, \quad n = 1, 2, \dots,$$

respectively.

The  $Y_m^F$ ,  $m = 1, 2, \dots$ , form a complete orthonormal system in  $L^2(0, D_F)$  with respect to the standard inner product, therefore the coefficients  $c_n$  in (2.2) satisfy, for each  $\tilde{x} > x_2$ ,

$$c_m = \begin{cases} u_m^F(\tilde{x}) e^{i\sqrt{k^2 - \mu_m^F} \tilde{x}}, & m \leq M_F \\ u_m^F(\tilde{x}) e^{\sqrt{\mu_m^F - k^2} \tilde{x}}, & m \geq M_F + 1, \end{cases} \quad (2.6)$$

where

$$u_m^F(\tilde{x}) := \int_0^{D_F} u^F(\tilde{x}, y) Y_m^F(y) dy, \quad (2.7)$$

are the Fourier coefficients of the restriction of  $u^F$  on  $\{(x, y) : x = \tilde{x}\}$ . Now, considering a  $x_F > x_2$  let us denote by  $\Gamma_2 := \{(x, y) : x = x_F, y \in [0, D_F]\}$  the (artificial) far-field boundary. Then, the DtN map of the acoustic field for  $x > x_2$  evaluated on  $\Gamma_2$  is simply the matching condition

$$\frac{\partial u}{\partial x}(x_F, y) = Tu(y) := T_1 u(y) + T_2 u(y), \quad (2.8)$$

where

$$T_1 u(y) := i \sum_{n=1}^{M_F} \sqrt{k^2 - \mu_n^F} u_n^F(x_F) Y_n^F(y) \quad (2.9)$$

and

$$T_2 u(y) := - \sum_{n=M_F+1}^{\infty} \sqrt{\mu_n^F - k^2} u_n^F(x_F) Y_n^F(y). \quad (2.10)$$

Notice, that when discretizing the model the term involving the series in  $T_2 u(y)$  should be truncated appropriately.

**2.2. Near-field region.** In order to derive a DtN-type nonlocal condition for an artificial boundary near the source we need an analytic expression of the acoustic field for the region near the source. In the case of cylindrically symmetric environment a normal-mode representation of the field can be found in [11]. For  $x \in (x_s, x_1)$  the problem is also separable, so letting  $\{\mu_n^N, Y_n^N\}_{n \geq 1}$  denote the (increasing) eigenvalues and the corresponding orthonormal eigenfunctions of the associated vertical eigenvalue problem

$$\frac{d^2 Y_n^N}{dy^2} + \mu_n^N Y_n^N = 0 \quad \text{in } [0, D_N], \quad (2.11)$$

$$Y_n^N(0) = Y_n^N(D_N) = 0, \quad (2.12)$$

with  $M_N$  be a positive integer such that

$$\mu_{M_N} < k^2 < \mu_{M_N+1}, \quad (2.13)$$

we obtain the following series representation which involves both incoming and outgoing wave terms

$$\begin{aligned} u^N(x, y) &= \sum_{n=1}^{M_N} \left( a_n e^{i\sqrt{k^2 - \mu_n^N}(x-x_s)} + b_n e^{-i\sqrt{k^2 - \mu_n^N}(x-x_s)} \right) Y_n^N(y) \\ &+ \sum_{n=M_N+1}^{\infty} \left( a_n e^{-\sqrt{\mu_n^N - k^2}(x-x_s)} + b_n e^{\sqrt{\mu_n^N - k^2}(x-x_s)} \right) Y_n^N(y). \end{aligned} \quad (2.14)$$

On the other hand, the solution of (2.1) (propagating from left to right), were the waveguide a strip of constant depth  $D_N$ , would be given by the Green's function, see *e.g.* [20],

$$\begin{aligned} u_{\text{out}}(x, y) &= \frac{i}{2} \sum_{n=1}^{M_N} \frac{1}{\sqrt{k^2 - \mu_n^N}} e^{i\sqrt{k^2 - \mu_n^N}(x-x_s)} Y_n^N(y_s) Y_n^N(y) \\ &+ \frac{1}{2} \sum_{n=M_N+1}^{\infty} \frac{1}{\sqrt{\mu_n^N - k^2}} e^{-\sqrt{\mu_n^N - k^2}(x-x_s)} Y_n^N(y_s) Y_n^N(y). \end{aligned} \quad (2.15)$$

Next, assuming that as  $x \downarrow 0$  the field (2.14) agrees asymptotically with the outgoing field (2.15) produced by the source in the part of the strip confined between  $x_s$  and  $x_1$ , we obtain the following relation between the coefficients  $a_n$  and  $b_n$  in (2.14)

$$a_n = \begin{cases} -b_n + \frac{i}{2\sqrt{k^2 - \mu_n^N}} Y_n^N(y_s), & n = 1, \dots, M_N, \\ -b_n + \frac{1}{2\sqrt{\mu_n^N - k^2}} Y_n^N(y_s), & n \geq M_N + 1. \end{cases}$$

Letting

$$\beta_n = \begin{cases} -2ib_n, & n = 1, \dots, M_N, \\ 2b_n, & n \geq M_N + 1 \end{cases}$$

we finally conclude for  $x \in (x_s, x_1)$

$$\begin{aligned}
u^N(x, y) &= \sum_{n=1}^{M_N} \beta_n \sin\left(\sqrt{k^2 - \mu_n^N}(x - x_s)\right) Y_n^N(y) + \\
&+ \sum_{n=M_N+1}^{\infty} \beta_n \sinh\left(\sqrt{\mu_n^N - k^2}(x - x_s)\right) Y_n^N(y) \\
&+ \frac{i}{2} \sum_{n=1}^{M_N} \frac{1}{\sqrt{k^2 - \mu_n^N}(x - x_s)} Y_n^N(y_s) Y_n^N(y) e^{-i\sqrt{k^2 - \mu_n^N}(x - x_s)} \\
&+ \frac{1}{2} \sum_{n=M_N+1}^{\infty} \frac{1}{\sqrt{\mu_n^N - k^2}(x - x_s)} Y_n^N(y_s) Y_n^N(y) e^{-\sqrt{\mu_n^N - k^2}(x - x_s)}. \tag{2.16}
\end{aligned}$$

Denote, as before,

$$u_m^N(\tilde{x}) := \int_0^{D_N} u^N(\tilde{x}, y) Y_m^N(y) dy. \tag{2.17}$$

Then (2.16) and the orthonormality of  $Y_m^N$ 's imply that

$$\beta_m = \begin{cases} \frac{1}{\sin\left(\sqrt{k^2 - \mu_n^N}(\tilde{x} - x_s)\right)} \left( u_m^N(\tilde{x}) - \frac{i}{2\sqrt{k^2 - \mu_n^N}} Y_m^N(y_s) \right), & m \leq M_N \\ \frac{1}{\sinh\left(\sqrt{\mu_n^N - k^2}(\tilde{x} - x_s)\right)} \left( u_m^N(\tilde{x}) - \frac{1}{2\sqrt{\mu_n^N - k^2}} Y_m^N(y_s) \right), & m \geq M_N + 1. \end{cases} \tag{2.18}$$

We differentiate (2.16) with respect to  $x$ , evaluate the resulting expression at  $x = x_N \in (x_s, x_1)$  and replace the coefficients  $\beta_m$  by (2.18) to get, after some calculations, that the nonlocal near-field condition on  $\Gamma_4 := \{(x, y) : x = x_N, y \in [0, D_N]\}$  may be written in the form

$$\frac{\partial u}{\partial x}(x_N, y) = Ru(y) + S(y) := R_1u(y) + R_2u(y) + S_1(y) + S_2(y), \tag{2.19}$$

where

$$R_1u(y) := \sum_{n=1}^{M_N} \sqrt{k^2 - \mu_n^N} \cot\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right) u_n^N(x_N) Y_n^N(y), \tag{2.20}$$

$$R_2u(y) := \sum_{n=M_N+1}^{\infty} \sqrt{\mu_n^N - k^2} \coth\left(\sqrt{\mu_n^N - k^2}(x_N - x_s)\right) u_n^N(x_N) Y_n^N(y), \tag{2.21}$$

$$S_1(y) := -\frac{i}{2} \sum_{n=1}^{M_N} \frac{1}{\sin\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right)} Y_n^N(y_s) Y_n^N(y), \tag{2.22}$$

$$S_2(y) := -\frac{1}{2} \sum_{n=M_N+1}^{\infty} \frac{1}{\sinh\left(\sqrt{\mu_n^N - k^2}(x_N - x_s)\right)} Y_n^N(y_s) Y_n^N(y). \tag{2.23}$$

At this point let us note that  $x_N$  is assumed to be chosen appropriately to ensure that

$$\sin\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right) \neq 0 \text{ for } n = 1, \dots, M_N. \tag{2.24}$$

In fact, as it will be evident in the following sections, it is convenient for the subsequent analysis to choose  $x_N$  such that

$$\cot \left( \sqrt{k^2 - \mu_n^N} (x_N - x_s) \right) > 0, \quad \text{for } n = 1, \dots, M_N. \quad (2.25)$$

Since  $\sqrt{k^2 - \mu_1^N} (x_N - x_s) > \dots > \sqrt{k^2 - \mu_{M_N}^N} (x_N - x_s) > 0$ , it suffices to choose  $x_N$  such that  $\sqrt{k^2 - \mu_1^N} (x_N - x_s) < \pi/2$ . In our case, where  $k$  is constant, the eigenvalues are equal to  $\mu_n^N = (n\pi/D_N)^2$ ,  $n = 1, \dots, M_N$ , and it is easy to check that (2.25) is satisfied if we select  $x_N$  so that

$$x_N - x_s \leq \lambda/4, \quad (2.26)$$

where  $\lambda$  is the wavelength. Notice that since our aim is the design of an appropriate artificial boundary condition, the choice of  $x_N$  is at our disposal and thus (2.26) is easily satisfied.

**3. The model and its weak formulation.** Let us denote by  $\Omega$  the bounded part of the waveguide confined between  $x = x_N$  and  $x = x_F$  and, also,  $\Gamma_1 := \{(x, y) : x \in [x_N, x_F], y = h(x)\}$  and  $\Gamma_3 := \{(x, y) : x \in [x_N, x_F], y = 0\}$ . Thus, we formulate the following problem in the bounded domain  $\Omega$ : We seek for a complex-valued function  $u$  such that

$$\begin{aligned} -\Delta u - k^2 u &= 0, & \text{in } \Omega, \\ u &= 0, & \text{on } \Gamma_1 \cup \Gamma_3, \\ u_x &= Tu, & \text{on } \Gamma_2, \\ u_x &= Ru + S, & \text{on } \Gamma_4, \end{aligned} \quad (3.1)$$

where the nonlocal operators  $T$  and  $R$ , and the function  $S$  are defined in (2.8)–(2.10) and (2.19)–(2.23), respectively.

Before proceeding with the weak formulation of problem (3.1) we introduce some notation and the function space setting. We let  $(\cdot, \cdot)_D$  denote the usual  $L^2$ -inner product in  $D$ ,  $\|\cdot\|_D$  the corresponding  $L^2$ -norm in  $D$ , while  $\|\cdot\|_{m,D}$  denotes the standard Sobolev norm of  $H^m(D)$ . To deal with operators on the boundaries we shall use appropriate subspaces of  $H^s(\Gamma_i)$ , for  $s = 1/2, 1$ . To be more specific we introduce the space  $X^s(\Gamma_i)$ ,  $s \geq 0$ , to be the subspace of  $L^2(\Gamma_i)$  of functions admitting a representation in terms of the eigenfunctions  $Y_m^E$  of the Laplace-Beltrami operator on  $\Gamma_i$  with coefficients  $v_m^E$  satisfying

$$\|v\|_{X^s(\Gamma_i)} = \left( \sum_{m=1}^{\infty} (\mu_m^E)^s |v_m^E(x_E)|^2 \right)^{1/2} < \infty,$$

where  $i = 2$  or  $4$  and  $E = F$  or  $N$ , respectively, depending on whether we lie on the far-field boundary  $\Gamma_2$  or on the near-field boundary  $\Gamma_4$ . Here  $\mu_m^E$  and  $\mu_m^N$  are the eigenvalues of the vertical problems (2.3)–(2.4) and (2.11)–(2.12), respectively. The notation is adopted from [4].

Then, see [21], [15],  $X^s(\Gamma_i)$  coincides with  $H^s(\Gamma_i)$  for  $0 < s < 1/2$ . For  $s = 1/2$ ,  $X^{1/2}(\Gamma_i)$  may be identified with  $H_{00}^{1/2}(\Gamma_i)$ , the subspace of functions of  $H^{1/2}(\Gamma_i)$  which when extended by zero belong to  $H^{1/2}(\partial\Omega)$ . For  $1/2 < s \leq 1$ ,  $X^s(\Gamma_i) = \overset{0}{H^s}(\Gamma_i)$ .

The dual space of  $X^s(\Gamma_i)$ , denoted by  $X^{-s}(\Gamma_i)$ , may be identified with all sequences  $\{v_m^E\}_{n \geq 1}$  such that  $\sum_{n=1}^{\infty} (\mu_n^E)^{-s} |v_n^E(x_E)|^2 < \infty$ . In that case  $v = \sum_{n=1}^{\infty} v_n^E Y_n^E$  can be considered as an element of  $X^{-s}(\Gamma_i)$  with norm

$$\|v\|_{X^{-s}(\Gamma_i)}^2 = \sum_{n=1}^{\infty} (\mu_n^E)^{-s} |v_n^E(x_E)|^2.$$



Now, let us define

$$\mathcal{H} = \{v : v \in H^1(\Omega) \text{ and } v = 0 \text{ on } \Gamma_1 \text{ and } \Gamma_3\}.$$

Then, the usual trace operators  $u \mapsto u(x_N, \cdot)$  and  $u \mapsto u(x_F, \cdot)$  are continuous mappings from  $\mathcal{H}$  into  $X^{1/2}(\Gamma_4)$  and  $X^{1/2}(\Gamma_2)$ , respectively.

We equip  $\mathcal{H}$  with the wavenumber-dependent norm, [22], [8],

$$\|v\|_{\mathcal{H}} := \left( \|\nabla v\|_{\Omega}^2 + k^2 \|v\|_{\Omega}^2 \right)^{1/2}.$$

Then a weak formulation of (3.1) is: We seek  $u \in \mathcal{H}$  such that

$$\mathcal{B}(u, v) = (S, v)_{\Gamma_4} = \int_{\Gamma_4} S \bar{v} \, dy, \quad \text{for all } v \in \mathcal{H}, \quad (3.2)$$

where the sesquilinear form  $\mathcal{B}$  is defined as

$$\mathcal{B}(u, v) := \int_{\Omega} \nabla u \cdot \nabla \bar{v} - k^2 \int_{\Omega} u \bar{v} - \int_{\Gamma_2} T(u) \bar{v} \, dy + \int_{\Gamma_4} R(u) \bar{v} \, dy. \quad (3.3)$$

The following lemma shows that  $\mathcal{B}(\cdot, \cdot)$  is well defined on  $\mathcal{H} \times \mathcal{H}$  and, in fact, continuous.

LEMMA 3.1. *There exist constants  $C_{\alpha}$ ,  $C_{\beta}$  and  $C_{\gamma}$ , such that for all  $u, v \in \mathcal{H}$*

$$|(Ru, v)_{\Gamma_4}| \leq C_{\alpha} \|u\|_{\mathcal{H}} \|v\|_{\mathcal{H}}, \quad (3.4)$$

$$|(Tu, v)_{\Gamma_2}| \leq C_{\beta} \|u\|_{\mathcal{H}} \|v\|_{\mathcal{H}}, \quad (3.5)$$

and

$$|(S, v)_{\Gamma_4}| \leq C_{\gamma} \|S\|_{X^{-1/2}(\Gamma_4)} \|v\|_{\mathcal{H}}. \quad (3.6)$$

*Proof.* Let  $u, v \in \mathcal{H}$ . We begin by noting that  $R$  may be viewed as a linear map from  $X^{1/2}(\Gamma_4)$  into  $X^{-1/2}(\Gamma_4)$ . Since  $\{Y_n^N\}_{n \geq 1}$  forms an orthonormal basis in  $L^2(0, D_N)$ , Parseval's relation and (2.20), (2.21) imply that

$$\begin{aligned} |(Ru, v)_{\Gamma_4}| &= |(R_1 u, v)_{\Gamma_4} + (R_2 u, v)_{\Gamma_4}| \\ &\leq \left| \sum_{n=1}^{M_N} \sqrt{k^2 - \mu_n^N} \cot \left( \sqrt{k^2 - \mu_n^N} (x_N - x_s) \right) u_n^N(x_N) \overline{v_n^N(x_N)} \right| \\ &\quad + \left| \sum_{n=M_N+1}^{\infty} \sqrt{\mu_n^N - k^2} \coth \left( \sqrt{\mu_n^N - k^2} (x_N - x_s) \right) u_n^N(x_N) \overline{v_n^N(x_N)} \right|. \end{aligned}$$

Let

$$C_1 = \max_{1 \leq n \leq M_N} \left| \cot \left( \sqrt{k^2 - \mu_n^N} (x_N - x_s) \right) \right| \quad \text{and} \quad C_2 := \coth \left( \sqrt{\mu_{M_N+1}^N - k^2} (x_N - x_s) \right).$$

In fact, the assumption (2.26) implies that  $C_1 := \cot \left( \sqrt{k^2 - \mu_{M_N}^N} (x_N - x_s) \right)$ .

Obviously,

$$k^2 - \mu_n^N < k^2 \leq \frac{k^2}{\mu_1^N} \mu_n^N, \quad \text{for } n = 1, \dots, M_N,$$

while  $\{\sqrt{\mu_n^N - k^2}(x_N - x_s)\}_{n \geq M_N+1}$  is an increasing sequence. These remarks and the fact that  $\coth(\cdot)$  is a strictly decreasing function in  $(0, +\infty)$  allow us to deduce that

$$\begin{aligned}
|(Ru, v)_{\Gamma_4}| &\leq C_1 k \sum_{n=1}^{M_N} |u_n^N(x_N) v_n^N(x_N)| + C_2 \sum_{n=M_N+1}^{\infty} \sqrt{\mu_n^N} |u_n^N(x_N) v_n^N(x_N)| \\
&\leq \frac{C_1 k}{\sqrt{\mu_1^N}} \sum_{n=1}^{M_N} \sqrt{\mu_n^N} |u_n^N(x_N)| |v_n^N(x_N)| + C_2 \sum_{n=M_N+1}^{\infty} \sqrt{\mu_n^N} |u_n^N(x_N)| |v_n^N(x_N)| \\
&\leq \max \left\{ C_1 \frac{k}{\sqrt{\mu_1^N}}, C_2 \right\} \|u\|_{X^{1/2}(\Gamma_4)} \|v\|_{X^{1/2}(\Gamma_4)} \\
&\leq C_\alpha(k, x_N) \|u\|_{\mathcal{H}} \|v\|_{\mathcal{H}}.
\end{aligned}$$

Where in the last bound we used a standard trace inequality for elements of  $H^{1/2}(\Gamma_4)$ . The proof of (3.5) is entirely analogous.

For the proof of (3.6) the definition of  $S$ , the Cauchy–Schwarz inequality and the trace inequality on  $\Gamma_4$  imply

$$\begin{aligned}
|(S, v)_{\Gamma_4}| &= |(S_1, v)_{\Gamma_4} + (S_2, v)_{\Gamma_4}| \\
&\leq \frac{1}{2} \left| \sum_{n=1}^{M_N} \frac{Y_n^N(y_s)}{\sin(\sqrt{k^2 - \mu_n^N}(x_N - x_s))} \overline{v_n^N(x_N)} \right| \\
&\quad + \frac{1}{2} \left| \sum_{n=M_N+1}^{\infty} \frac{Y_n^N(y_s)}{\sinh(\sqrt{\mu_n^N - k^2}(x_N - x_s))} \overline{v_n^N(x_N)} \right| \\
&\leq \frac{1}{2} \left( \sum_{n=1}^{M_N} \frac{(\mu_n^N)^{-1/2} (Y_n^N(y_s))^2}{\sin^2(\sqrt{k^2 - \mu_n^N}(x_N - x_s))} \right)^{1/2} \left( \sum_{n=1}^{M_N} (\mu_n^N)^{1/2} |v_n^N(x_N)|^2 \right)^{1/2} \\
&\quad + \frac{1}{2} \left( \sum_{n=M_N+1}^{\infty} \frac{(\mu_n^N)^{-1/2} (Y_n^N(y_s))^2}{\sinh^2(\sqrt{\mu_n^N - k^2}(x_N - x_s))} \right)^{1/2} \left( \sum_{n=M_N+1}^{\infty} (\mu_n^N)^{1/2} |v_n^N(x_N)|^2 \right)^{1/2} \\
&\leq \|S\|_{X^{-1/2}(\Gamma_4)} \|v\|_{X^{1/2}(\Gamma_4)} \leq C_\gamma \|S\|_{X^{-1/2}(\Gamma_4)} \|v\|_{\mathcal{H}}.
\end{aligned}$$

□

The form  $\mathcal{B}(u, v)$  is sesquilinear, continuous, but, as expected, not positive definite. However, despite the presence of the nonlocal boundary terms, it satisfies a Gårding-type inequality whenever (2.26) holds. Our analysis can be extended irrespectively of the validity of (2.26), see Remark 3.1.

**PROPOSITION 3.2.** *Assume that  $x_N$  satisfies (2.26). Then for all  $u \in \mathcal{H}$  there holds*

$$\operatorname{Re} \mathcal{B}(u, u) \geq \|u\|_{\mathcal{H}}^2 - 2k^2 \|u\|_{\Omega}^2. \quad (3.7)$$

*Proof.* Letting  $v = u$  in (3.2) and considering separately real and imaginary parts we immediately see that

$$\operatorname{Re} \mathcal{B}(u, u) = \|\nabla u\|_{\Omega}^2 - k^2 \|u\|_{\Omega}^2 - \operatorname{Re} (Tu, u)_{\Gamma_2} + \operatorname{Re} (Ru, u)_{\Gamma_4} = -\operatorname{Re} (S, u)_{\Gamma_4}. \quad (3.8)$$

Now, the definitions of  $R$  and  $T$ , see (2.20)–(2.21), and (2.9)–(2.10), respectively, and the orthonormality of  $Y_n^E$ 's, for  $E = N$  or  $F$ , imply that

$$(R_1 u, u)_{\Gamma_4} = \sum_{n=1}^{M_N} \sqrt{k^2 - \mu_n^N} \cot\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right) |u_n^N(x_N)|^2, \quad (3.9)$$

$$(R_2 u, u)_{\Gamma_4} = \sum_{n=M_N+1}^{\infty} \sqrt{\mu_n^N - k^2} \coth\left(\sqrt{\mu_n^N - k^2}(x_N - x_s)\right) |u_n^N(x_N)|^2, \quad (3.10)$$

$$(T_1 u, u)_{\Gamma_2} = i \sum_{n=1}^{M_F} \sqrt{k^2 - \mu_n^F} |u_n^F(x_F)|^2, \quad (3.11)$$

$$(T_2 u, u)_{\Gamma_2} = - \sum_{n=M_F+1}^{\infty} \sqrt{\mu_n^F - k^2} |u_n^F(x_F)|^2. \quad (3.12)$$

Therefore, (3.8) may be rewritten in the following form

$$\|\nabla u\|_{\Omega}^2 - k^2 \|u\|_{\Omega}^2 = (T_2 u, u)_{\Gamma_2} - (R u, u)_{\Gamma_4} - \operatorname{Re}(S, u)_{\Gamma_4}. \quad (3.13)$$

Here, we remark that under assumption (2.26) on  $x_N$ , is immediately seen from (3.9) that  $(R_1 u, u)_{\Gamma_4} \geq 0$  and, of course, (3.10) and (3.12) imply that  $(R_2 u, u)_{\Gamma_4} \geq 0$  and  $(T_2 u, u)_{\Gamma_2} \leq 0$ . Therefore,  $\operatorname{Re} \mathcal{B}(u, u) = \|\nabla u\|_{\Omega}^2 - k^2 \|u\|_{\Omega}^2 - (T_2 u, u)_{\Gamma_2} + (R u, u)_{\Gamma_4} \geq \|\nabla u\|_{\Omega}^2 - k^2 \|u\|_{\Omega}^2$  and the proof is complete.  $\square$

**REMARK 3.1.** *Notice that when (2.26) is not assumed to hold then there is no guarantee that the term  $(R_1 u, u)_{\Gamma_4}$  is positive, thus it should be estimated. This is done in Section 4.2 where the well-posedness analysis is completed without assuming (2.26).*

For future reference we note that

$$\operatorname{Im} \mathcal{B}(u, u) = -\operatorname{Im}(T u, u)_{\Gamma_2} = -\operatorname{Im}(S, u)_{\Gamma_4} \quad (3.14)$$

and

$$\operatorname{Im}(T u, u)_{\Gamma_2} = \sum_{n=1}^{M_F} \sqrt{k^2 - \mu_n^F} |u_n^F(x_F)|^2 = \operatorname{Im}(S, u)_{\Gamma_4}. \quad (3.15)$$

The analysis of the well-posedness is completed in the next section.

**4. Well-posedness of the variational problem.** We begin the analysis by assuming that the bottom topography of the waveguide is given as the graph of a sufficiently smooth, positive function  $y = h(x)$ . Let  $D_{\max} = \max_{x \in [x_N, x_F]} h(x)$ ,  $D_{\min} = \min_{x \in [x_N, x_F]} h(x)$  and  $L = x_F - x_N$ , *i.e.*  $L$  denotes the distance between the two artificial boundaries. Inspired by the work of Chandler-Wilde and Monk, [8], we introduce the dimensionless wavenumbers

$$\tilde{\kappa} = k D_{\max} \text{ and } \kappa = k L. \quad (4.1)$$

We would like to note that in general  $\kappa$  and  $\tilde{\kappa}$  should be thought of as being greater than one, since  $k = 2\pi/\lambda$  where  $\lambda$  is the wavelength, and in most realistic applications  $L$  and the depth of the waveguide support a few wavelengths.

**4.1. Existence–uniqueness for a downsloping bottom.** Next, we show that under the assumption that the bottom of the waveguide, described by the function  $h$ , is increasing, *i.e.* we are in the case of a *downsloping bottom*, existence and uniqueness is furnished for arbitrary large wavenumbers. The proof is decomposed in several steps. The starting point is the use of a test function depending on  $\nabla u$ , see [22, 23]. In our case we would like to use

$$v = (x - x_N)u_x.$$

However, due to the boundary conditions,  $v$  does not belong to  $\mathcal{H}$ . One can modify  $v$  to belong to  $\mathcal{H}$  or, alternatively, to do a direct calculation using the Gauss–Green theorem and the fact that  $u$  satisfies the Helmholtz equation (3.1). To this end it will be useful to use the identity:

$$\begin{aligned} 2\operatorname{Re} \int_{\Omega} \Delta u \left( \overline{\boldsymbol{\alpha} \cdot \nabla u} \right) &= - \int_{\partial\Omega} \boldsymbol{\alpha} \cdot \boldsymbol{\nu} |\nabla u|^2 + \int_{\Omega} (\operatorname{div} \boldsymbol{\alpha}) |\nabla u|^2 + 2\operatorname{Re} \int_{\partial\Omega} \frac{\partial u}{\partial \boldsymbol{\nu}} \left( \overline{\boldsymbol{\alpha} \cdot \nabla u} \right) \\ &\quad - 2\operatorname{Re} \int_{\Omega} \left[ \frac{\partial u}{\partial x} \left( \frac{\partial \alpha_1}{\partial x} \frac{\partial \overline{u}}{\partial x} + \frac{\partial \alpha_2}{\partial x} \frac{\partial \overline{u}}{\partial y} \right) + \frac{\partial u}{\partial y} \left( \frac{\partial \alpha_1}{\partial y} \frac{\partial \overline{u}}{\partial x} + \frac{\partial \alpha_2}{\partial y} \frac{\partial \overline{u}}{\partial y} \right) \right] \end{aligned} \quad (4.2)$$

where  $\boldsymbol{\alpha} = (\alpha_1, \alpha_2) \in (C^1(\overline{\Omega}))^2$  is arbitrary. In our case we use  $\boldsymbol{\alpha} = (x - x_N, 0)$  in order to have  $\boldsymbol{\alpha} \cdot \nabla u = (x - x_N)u_x$ . Identity (4.2) is derived in Cummings and Feng [9, Proposition 1]. The importance of similar identities in the analysis of Helmholtz type problems can be traced back in the work of Morawetz and Ludwig [27]. Such functions are also used in the analysis of boundary integral methods for Helmholtz problems, see [7] for a comprehensive review. Here it is required that  $u \in H^2(\Omega)$ ,  $\Omega$  being a star-shaped domain with piecewise smooth boundary, and  $\boldsymbol{\nu}$  denotes the outward unit normal vector to  $\partial\Omega$ .

The first ingredient in our proof is thus the following identity.

**LEMMA 4.1.** *Assume that  $u \in \mathcal{H}$  is a solution of the variational problem (3.2). Then the following identity holds:*

$$\begin{aligned} 2\|u_x\|_{\Omega}^2 &= \|\nabla u\|_{\Omega}^2 - k^2\|u\|_{\Omega}^2 + L \left( \|u_x\|_{\Gamma_2}^2 - \|u_y\|_{\Gamma_2}^2 + k^2\|u\|_{\Gamma_2}^2 \right) \\ &\quad - \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx, \end{aligned} \quad (4.3)$$

where  $L := x_F - x_N$ .

*Proof.* Let us assume that  $u \in \mathcal{H}$  is a solution of (3.2). Then, it belongs to  $H^2(\Omega)$  by standard elliptic regularity results. Thus we apply (4.2) for  $\boldsymbol{\alpha} = (x - x_N, 0)$ , implying  $\operatorname{div} \boldsymbol{\alpha} = 1$  and  $\boldsymbol{\alpha} \cdot \nabla u = (x - x_N)u_x$ . Note, also, that since  $u = 0$  on  $\Gamma_1$  and on  $\Gamma_3$  we conclude that

$$u_x(x, 0) = 0, \quad u_x(x, h(x)) + h'(x)u_y(x, h(x)) = 0 \text{ for all } x \in [x_N, x_F]. \quad (4.4)$$

Let us now compute each term in (4.2) separately, keeping in mind that: On  $\Gamma_1$ ,  $y = h(x)$  and the outward unit normal  $\boldsymbol{\nu} = (-h'(x), 1)/\sqrt{1 + (h'(x))^2}$ ; on  $\Gamma_2$ ,  $x = x_F$  and  $\boldsymbol{\nu} = (1, 0)$ ; on  $\Gamma_3$ ,  $y = 0$  and  $\boldsymbol{\nu} = (0, -1)$ ; on  $\Gamma_4$ ,  $x = x_N$  and  $\boldsymbol{\nu} = (-1, 0)$ .

For the first term in the right hand side of (4.2) we have:

$$\begin{aligned} \int_{\partial\Omega} \boldsymbol{\alpha} \cdot \boldsymbol{\nu} |\nabla u|^2 &= \int_{\Gamma_1} (x - x_N, 0) \cdot \frac{(-h'(x), 1)}{\sqrt{1 + (h'(x))^2}} |\nabla u|^2 \sqrt{1 + (h'(x))^2} dx \\ &\quad + \int_{\Gamma_2} (x_F - x_N, 0) \cdot (1, 0) |\nabla u|^2 dy \\ &\quad + \int_{\Gamma_3} (x - x_N, 0) \cdot (0, -1) |\nabla u|^2 dx + \int_{\Gamma_4} (x_N - x_N, 0) \cdot (-1, 0) |\nabla u|^2 dy. \end{aligned}$$

Therefore,

$$\int_{\partial\Omega} \boldsymbol{\alpha} \cdot \boldsymbol{\nu} |\nabla u|^2 = - \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx + (x_F - x_N) \int_{\Gamma_2} |\nabla u|^2 dy. \quad (4.5)$$

The second term in the right hand side of (4.2) is just  $\int_{\Omega} |\nabla u|^2$ .

For the next term, notice

$$\begin{aligned} & 2\operatorname{Re} \int_{\partial\Omega} \frac{\partial u}{\partial \boldsymbol{\nu}} \left( \overline{\boldsymbol{\alpha} \cdot \nabla u} \right) = \\ & = 2\operatorname{Re} \int_{\Gamma_1} \left( \nabla u \cdot \frac{(-h'(x), 1)}{\sqrt{1 + (h'(x))^2}} \right) (x - x_N) \bar{u}_x \sqrt{1 + (h'(x))^2} dx \\ & + 2\operatorname{Re} \int_{\Gamma_2} (x_F - x_N) u_x \bar{u}_x dy - 2\operatorname{Re} \int_{\Gamma_3} (x - x_N) u_y \bar{u}_x dx - 2\operatorname{Re} \int_{\Gamma_4} (x_N - x_N) u_x \bar{u}_x dy \\ & = -2\operatorname{Re} \int_{\Gamma_1} (x - x_N) \left( -h'(x) |u_x|^2 - \bar{u}_x u_y \right) dx + 2(x_F - x_N) \int_{\Gamma_2} |u_x|^2 dy. \end{aligned}$$

Note that (4.4) implies that  $\bar{u}_x + h'(x) \bar{u}_y = 0$ , therefore  $\bar{u}_x u_y = -h'(x) |u_y|^2$ . Thus,

$$2\operatorname{Re} \int_{\partial\Omega} \frac{\partial u}{\partial \boldsymbol{\nu}} \left( \overline{\boldsymbol{\alpha} \cdot \nabla u} \right) = -2 \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx + 2(x_F - x_N) \int_{\Gamma_2} |u_x|^2 dy. \quad (4.6)$$

Finally,

$$2\operatorname{Re} \int_{\Omega} \left[ \frac{\partial u}{\partial x} \left( \frac{\partial \alpha_1}{\partial x} \frac{\partial \bar{u}}{\partial x} + \frac{\partial \alpha_2}{\partial x} \frac{\partial \bar{u}}{\partial y} \right) + \frac{\partial u}{\partial y} \left( \frac{\partial \alpha_1}{\partial y} \frac{\partial \bar{u}}{\partial x} + \frac{\partial \alpha_2}{\partial y} \frac{\partial \bar{u}}{\partial y} \right) \right] = 2 \int_{\Omega} |u_x|^2.$$

Since  $2\operatorname{Re} \int_{\Omega} \Delta u \left( \overline{\boldsymbol{\alpha} \cdot \nabla u} \right) = 2\operatorname{Re} \int_{\Omega} (x - x_N) \Delta u \bar{u}_x$  we therefore conclude

$$\begin{aligned} 2\operatorname{Re} \int_{\Omega} (x - x_N) \Delta u \bar{u}_x & = \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx - L \int_{\Gamma_2} |\nabla u|^2 dy \\ & + \int_{\Omega} |\nabla u|^2 - 2 \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx + 2L \int_{\Gamma_2} |u_x|^2 dy \\ & - 2 \int_{\Omega} |u_x|^2. \end{aligned}$$

Since  $-\Delta u = k^2 u$  in  $L^2(\Omega)$  we have that

$$\begin{aligned} -2k^2 \operatorname{Re} \int_{\Omega} (x - x_N) u \bar{u}_x & = - \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx - L \|u_y\|_{\Gamma_2}^2 + L \|u_x\|_{\Gamma_2}^2 \\ & + \|\nabla u\|_{\Omega}^2 - 2 \|u_x\|_{\Omega}^2. \end{aligned}$$

Note that the first integral in the equation above may be written as

$$-2 \operatorname{Re} \int_{\Omega} (x - x_N) u \bar{u}_x = - \int_{\Omega} (x - x_N) (|u|^2)_x = \int_{\Omega} |u|^2 - L \int_{\Gamma_2} |u|^2,$$

and the proof is complete.  $\square$

The following bound shows that  $\|u\|_{\Omega}^2$  can be controlled by  $\|u_x\|_{\Omega}^2$  and boundary terms.

LEMMA 4.2. *For all  $u \in \mathcal{H}$*

$$\|u\|_{\Omega}^2 \leq 2L\|u\|_{\Gamma_2}^2 + L^2\|u_x\|_{\Omega}^2. \quad (4.7)$$

*Proof.* We first consider  $u$  smooth with  $u = 0$  on  $\Gamma_1 \cup \Gamma_3$ . Since the function  $h$  describing the bottom curve  $\Gamma_1$  is increasing we are allowed to write

$$u(x, y) = u(x_F, y) - \int_x^{x_F} \frac{\partial}{\partial x} u(s, y) ds.$$

Thus

$$\int_{x_N}^{x_F} |u(s, y)|^2 ds \leq 2L|u(x_F, y)|^2 + 2 \int_{x_N}^{x_F} (x_F - x) dx \int_{x_N}^{x_F} |u_x(s, y)|^2 ds,$$

i.e.,

$$\int_{\Omega} |u(x, y)|^2 \leq 2L \int_0^{D_F} |u(x_F, y)|^2 dy + L^2 \int_{\Omega} |u_x(x, y)|^2, \quad (4.8)$$

and the proof follows.  $\square$

The following lemma shows that it is possible to control the terms which appear in the parenthesis in the r.h.s. of (4.3). It is inspired by an analogous result in [8, Lemma 2.2]

LEMMA 4.3. *If  $u \in \mathcal{H}$  is a solution of the variational problem (3.2) then*

$$\|u_x\|_{\Gamma_2}^2 - \|u_y\|_{\Gamma_2}^2 + k^2\|u\|_{\Gamma_2}^2 \leq 2k \operatorname{Im}(S, u)_{\Gamma_4}. \quad (4.9)$$

*Proof.* As previously mentioned  $X^1(\Gamma_2) = \overset{0}{H}^1(\Gamma_2)$ , thus

$$\|u_y\|_{\Gamma_2}^2 = \|u\|_{X^1(\Gamma_2)}^2 = \sum_{n=1}^{\infty} \mu_n^F |u_n^F(x_F)|^2,$$

see also [5].

Moreover, the orthonormality of the eigenfunctions  $Y_m^F$  and (2.8)–(2.10) imply that

$$\|u_x\|_{\Gamma_2}^2 = \|Tu\|_{\Gamma_2}^2 = \sum_{n=1}^{M_F} (k^2 - \mu_n^F) |u_n^F(x_F)|^2 + \sum_{n=M_F+1}^{\infty} (\mu_n^F - k^2) |u_n^F(x_F)|^2.$$

Summarizing

$$\begin{aligned} & \|u_x\|_{\Gamma_2}^2 - \|u_y\|_{\Gamma_2}^2 + k^2\|u\|_{\Gamma_2}^2 = \\ &= \sum_{n=1}^{M_F} (k^2 - \mu_n^F) |u_n^F(x_F)|^2 + \sum_{n=M_F+1}^{\infty} (\mu_n^F - k^2) |u_n^F(x_F)|^2 - \sum_{n=1}^{\infty} \mu_n^F |u_n^F(x_F)|^2 + k^2 \sum_{n=1}^{\infty} |u_n^F(x_F)|^2 \\ &= 2 \sum_{n=1}^{M_F} (k^2 - \mu_n^F) |u_n^F(x_F)|^2 \leq 2k \sum_{n=1}^{M_F} \sqrt{k^2 - \mu_n^F} |u_n^F(x_F)|^2 = 2k \operatorname{Im}(Tu, u)_{\Gamma_2}. \end{aligned}$$

The result now follows from (3.15).  $\square$

We are now in a position to establish an *a priori* bound for the solutions of (3.2).

**THEOREM 4.4.** *If  $u \in \mathcal{H}$  is a solution of the variational problem (3.2),  $h$  is an increasing smooth function,  $x_N$  is such that (2.25) holds, and  $x_F$  is chosen so that  $L = x_F - x_N$  is large enough, then*

$$\|u\|_{\mathcal{H}} \leq C(\kappa) \|S\|_{X^{-1/2}(\Gamma_4)}, \quad (4.10)$$

where

$$C(\kappa) = C_\gamma \left( 1 + \frac{4\kappa}{\sqrt{1 - \mu_{M_F}^F/k^2}} + \kappa^2 + 2\kappa^3 \right),$$

with  $C_\gamma$  the constant in (3.6).

*Proof.* We start by noting that (3.13) implies

$$\|u\|_{\mathcal{H}}^2 = 2k^2 \|u\|_{\Omega}^2 + (T_2 u, u)_{\Gamma_2} - (Ru, u)_{\Gamma_4} - \operatorname{Re}(S, u)_{\Gamma_4}.$$

Since  $(T_2 u, u)_{\Gamma_2} \leq 0$ , and (2.26) guarantees that  $(Ru, u)_{\Gamma_4} \geq 0$  we deduce that

$$\|u\|_{\mathcal{H}}^2 \leq 2k^2 \|u\|_{\Omega}^2 - \operatorname{Re}(S, u)_{\Gamma_4}. \quad (4.11)$$

Now, (4.3) using (4.9) and (3.13) and recalling that  $\kappa = kL$  imply that

$$\begin{aligned} 2\|u_x\|_{\Omega}^2 &\leq (T_2 u, u)_{\Gamma_2} - (Ru, u)_{\Gamma_4} - \operatorname{Re}(S, u)_{\Gamma_4} + 2\kappa \operatorname{Im}(S, u)_{\Gamma_4} \\ &\quad - \int_{\Gamma_1} (x - x_N) h'(x) |\nabla u|^2 dx. \end{aligned} \quad (4.12)$$

Since  $(Ru, u)_{\Gamma_4} \geq 0$  and  $h$  is an increasing function we deduce that the second and the fifth term in the r.h.s. of (4.12) are non-positive. Thus

$$2\|u_x\|_{\Omega}^2 \leq (T_2 u, u)_{\Gamma_2} - \operatorname{Re}(S, u)_{\Gamma_4} + 2\kappa \operatorname{Im}(S, u)_{\Gamma_4}$$

Multiplying (4.7) by  $2k^2$ , and combining the resulting inequality with the one above, we arrive at

$$2k^2 \|u\|_{\Omega}^2 \leq 4k\kappa \|u\|_{\Gamma_2}^2 + \kappa^2 (T_2 u, u)_{\Gamma_2} - \kappa^2 \operatorname{Re}(S, u)_{\Gamma_4} + 2\kappa^3 \operatorname{Im}(S, u)_{\Gamma_4},$$

which along with (4.11) shows that

$$\|u\|_{\mathcal{H}}^2 \leq 4k\kappa \|u\|_{\Gamma_2}^2 + \kappa^2 (T_2 u, u)_{\Gamma_2} - (1 + \kappa^2) \operatorname{Re}(S, u)_{\Gamma_4} + 2\kappa^3 \operatorname{Im}(S, u)_{\Gamma_4}.$$

To complete the proof we need to control the first two terms of the r.h.s. in the previous inequality. Indeed,

$$\begin{aligned} 4k \|u\|_{\Gamma_2}^2 + \kappa (T_2 u, u)_{\Gamma_2} &= 4k \|u\|_{X^0(\Gamma_2)}^2 + \kappa (T_2 u, u)_{\Gamma_2} \\ &= 4k \sum_{n=1}^{M_F} |u_n^F(x_F)|^2 + 4k \sum_{n=M_F+1}^{\infty} |u_n^F(x_F)|^2 - kL \sum_{n=M_F+1}^{\infty} \sqrt{\mu_n^F - k^2} |u_n^F(x_F)|^2 \\ &= 4k \sum_{n=1}^{M_F} |u_n^F(x_F)|^2 + k \sum_{n=M_F+1}^{\infty} \left( 4 - L \sqrt{\mu_n^F - k^2} \right) |u_n^F(x_F)|^2. \end{aligned}$$

Since  $\{\mu_n^F\}$  is an increasing sequence it is enough to choose an  $x_F$  such that

$$4 - L \sqrt{\mu_{M_F+1}^F - k^2} \leq 0, \quad (4.13)$$

thus ensuring  $4 - L \sqrt{\mu_n^F - k^2} \leq 0$  for all  $n \geq M_F + 1$ . Then we conclude that

$$\begin{aligned} 4k \|u\|_{\Gamma_2}^2 + \kappa (T_2 u, u)_{\Gamma_2} &\leq 4k \sum_{n=1}^{M_F} |u_n^F(x_F)|^2 \leq \frac{4k}{\sqrt{k^2 - \mu_{M_F}^F}} \sum_{n=1}^{M_F} \sqrt{k^2 - \mu_n^F} |u_n^F(x_F)|^2 \\ &= \frac{4}{(1 - \mu_{M_F}^F/k^2)^{1/2}} \text{Im}(S, u)_{\Gamma_4}, \end{aligned} \quad (4.14)$$

where the second inequality holds since  $\sqrt{k^2 - \mu_1^F} \geq \dots \geq \sqrt{k^2 - \mu_{M_F}^F}$ , and the last equality comes from (3.15).

Therefore, we end up with

$$\|u\|_{\mathcal{H}}^2 \leq \left( 1 + \frac{4\kappa}{(1 - \mu_{M_F}^F/k^2)^{1/2}} + \kappa^2 + 2\kappa^3 \right) |(S, u)_{\Gamma_4}|,$$

and the proof is completed using (3.6).  $\square$

**4.1.1. Existence.** The *a priori* bound in Theorem 4.4 implies uniqueness. It turns out that it implies existence as well. Indeed we shall use the following application of Banach's Closed Range Theorem.

LEMMA 4.5. *Let  $H$  be a Hilbert space and  $H^*$  its dual. Assume that  $\mathcal{B}(\cdot, \cdot)$  is a continuous sesquilinear form on  $H \times H$  and, further, whenever solutions  $u, w \in H$  of*

$$\mathcal{B}(u, v) = \overline{G_1(v)}, \quad v \in H \quad (4.15)$$

and

$$\mathcal{B}(v, w) = G_2(v), \quad v \in H \quad (4.16)$$

exist they satisfy the *a priori* bounds

$$\|u\|_H \leq c_1 \|G_1\|_{H^*} \quad \text{and} \quad \|w\|_H \leq c_2 \|G_2\|_{H^*} \quad (4.17)$$

where  $G_1, G_2 \in H^*$ , and  $c_1, c_2$  are positive constants. Then for each  $G_1 \in H^*$  there exists a solution of problem (4.15).

*Proof.* Let  $\overline{H}^*$  be the space of antilinear (conjugate linear) functionals on  $H$ . We define the operator  $A : H \rightarrow \overline{H}^*$  as

$$Au(v) := \mathcal{B}(u, v), \quad v \in H. \quad (4.18)$$

Since  $\mathcal{B}(u, v)$  is continuous,  $A$  is linear in  $u$  and well defined. If  $u$  is a solution of (4.15) then  $Au = \overline{G_1}$ . The first *a priori* bound in (4.17) can be written as

$$\|u\|_H \leq c_1 \|\overline{Au}\|_{H^*},$$

hence the range of  $A$ , denoted by  $\mathcal{R}(A)$ , is closed and  $A$  is 1-1. It suffices to show that  $A$  is onto  $\overline{H}^*$ . Banach's Closed Range Theorem, [31, Theorem VII.5], [6, Theorem 2.19], implies that if



$A'$  is the dual of  $A$ , and  $\mathcal{N}(A')$  its null space, then  $\mathcal{R}(A) = \mathcal{N}(A')^\perp$ . But the second a priori bound in (4.17) implies that  $A'$  is 1-1; thus  $A$  is onto.  $\square$

REMARK 4.1. *The assumption on the dual problem can be relaxed to assume just uniqueness for (4.16). The proof is valid for the more general case where  $\mathcal{B}(\cdot, \cdot)$  is defined on  $X \times Y$ , with  $X, Y$  reflexive Banach spaces. The above result has many different statements and its proof is well known, [28, 2]. It is essentially equivalent to Babuška's Theorem 2.1, [2] based on inf-sup type of assumptions on the bilinear form  $\mathcal{B}(u, v)$ . In the proof of [2, Theorem 2.1] the inf-sup assumptions are implicitly transformed into bounds of the form (4.17), therefore, in our case, it is preferable to use the statement of Lemma 3.1, since we establish (4.17) directly.*

The following theorem completes the analysis of the well posedness.

THEOREM 4.6. *There exists a unique solution of the problem (3.2) which satisfies the a priori bound (4.10).*

*Proof.* For  $v \in \mathcal{H}$ , the problem (3.2) is written in the form (4.15), where the sesquilinear form  $\mathcal{B}(u, v)$  is defined in (3.3) and  $G_1(v) = (\overline{S}, v)_{\Gamma_4}$ . From (3.6) we have that  $G_1$  is a bounded linear functional on  $\mathcal{H}$ . It is easy to verify that  $\mathcal{B}(u, v) = \mathcal{B}(\overline{v}, \overline{u})$ . Then  $G_2(v) = \overline{G_1(\overline{v})}$  in (4.16), and the estimates (4.17) follow immediately from (4.10). Hence, Lemma 4.5 can be applied to derive existence. The proof follows in view of Theorem 4.4.  $\square$

**4.2. Relaxing the assumption (2.25) to (2.24).** Motivated by the numerical experiments, we observe that the validity of (2.25) seems to play no role on the behavior of the approximate solutions. Therefore, it seems reasonable to establish well-posedness even when (2.25) is not valid. Indeed, in this section we describe how, one can actually remove the assumption (2.25), and require only  $x_N$  to satisfy a much milder condition, (2.24). Assumption (2.25) is needed in the proof of Theorem 4.4 to obtain (4.11) by forcing the term

$$(R_1 u, u)_{\Gamma_4} = \sum_{n=1}^{M_N} \sqrt{k^2 - \mu_n^N} \cot\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right) |u_n^N(x_N)|^2,$$

to be positive, see Remark 3.1. Here, let us assume that  $x_N$  is chosen without taking care of the sign of  $\cot\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right)$ , for  $n = 1, \dots, M_N$ , and denote

$$-C_* = \min_{n=1, \dots, M_N} \cot\left(\sqrt{k^2 - \mu_n^N}(x_N - x_s)\right),$$

which we assume that is negative, *i.e.*  $C_* \geq 0$ . Then, of course,

$$(R_1 u, u)_{\Gamma_4} \geq -C_* \sum_{n=1}^{M_N} \sqrt{k^2 - \mu_n^N} |u_n^N(x_N)|^2,$$

hence

$$\begin{aligned}
-(R_1 u, u)_{\Gamma_4} &\leq C_* \sum_{n=1}^{M_N} \sqrt{k^2 - \mu_n^N} |u_n^N(x_N)|^2 \\
&\leq C_* \left( \sum_{n=1}^{M_N} |u_n^N(x_N)|^2 \right)^{1/2} \left( \sum_{n=1}^{M_N} (k^2 - \mu_n^N) |u_n^N(x_N)|^2 \right)^{1/2} \\
&\leq C_* \|u\|_{\Gamma_4} \left( \sum_{n=1}^{M_N} (k^2 - \mu_n^N) |u_n^N(x_N)|^2 \right)^{1/2}. \tag{4.19}
\end{aligned}$$

One of the key points in this section is the following lemma which provides an identity relating norms of the solution of the the variational problem (3.2), and of its derivatives, on the various parts of  $\partial\Omega$ .

LEMMA 4.7. *Assume that  $u \in \mathcal{H}$  is a solution of the variational problem (3.2). Then the following identity holds:*

$$\|u_x\|_{\Gamma_4}^2 - \|u_y\|_{\Gamma_4}^2 + k^2 \|u\|_{\Gamma_4}^2 = \|u_x\|_{\Gamma_2}^2 - \|u_y\|_{\Gamma_2}^2 + k^2 \|u\|_{\Gamma_2}^2 - \int_{\Gamma_1} h'(x) |\nabla u|^2 dx.$$

*Proof.* The desired identity follows if we apply Rellich's identity (4.2) for  $\alpha = (1, 0)$ .  $\square$

Now, for a downsloping bottom, where  $h'(x) \geq 0$ , Lemma 4.7 implies that

$$\|u_x\|_{\Gamma_4}^2 + k^2 \|u\|_{\Gamma_4}^2 - \|u_y\|_{\Gamma_4}^2 \leq \|u_x\|_{\Gamma_2}^2 - \|u_y\|_{\Gamma_2}^2 + k^2 \|u\|_{\Gamma_2}^2,$$

and, using (4.9), and the fact that  $\|u_y\|_{\Gamma_4}^2 = \|u\|_{X^1(\Gamma_4)}^2$ , we arrive at

$$\|u_x\|_{\Gamma_4}^2 + k^2 \|u\|_{\Gamma_4}^2 - \|u\|_{X^1(\Gamma_4)}^2 \leq 2k \operatorname{Im}(S, u)_{\Gamma_4}.$$

Now, recalling that  $u_x = Ru + S$  on  $\Gamma_4$ , we have

$$\|u_x\|_{\Gamma_4}^2 = (Ru + S, Ru + S)_{\Gamma_4} \geq \|Ru\|_{\Gamma_4}^2 - 2|(Ru, S)_{\Gamma_4}|.$$

Therefore

$$\begin{aligned}
\|Ru\|_{\Gamma_4}^2 - 2|(Ru, S)_{\Gamma_4}| + k^2 \|u\|_{\Gamma_4}^2 - \|u\|_{X^1(\Gamma_4)}^2 &\leq \|u_x\|_{\Gamma_4}^2 + k^2 \|u\|_{\Gamma_4}^2 - \|u\|_{X^1(\Gamma_4)}^2 \\
&\leq 2k \operatorname{Im}(S, u)_{\Gamma_4},
\end{aligned}$$

i.e.,

$$\|Ru\|_{\Gamma_4}^2 + k^2 \|u\|_{\Gamma_4}^2 - \|u\|_{X^1(\Gamma_4)}^2 \leq 2k \operatorname{Im}(S, u)_{\Gamma_4} + 2|(Ru, S)_{\Gamma_4}|.$$

The above may be written as

$$\begin{aligned}
& \sum_{n=1}^{M_N} (k^2 - \mu_n^N) \cot^2 \left( \sqrt{k^2 - \mu_n^N} (x_N - x_s) \right) |v_n^N(x_N)|^2 \\
& + \sum_{n=M_N+1}^{\infty} (\mu_n^N - k^2) \coth^2 \left( \sqrt{\mu_n^N - k^2} (x_N - x_s) \right) |v_n^N(x_N)|^2 \\
& + \sum_{n=1}^{M_N} (k^2 - \mu_n^N) |u_n^N(x_N)|^2 - \sum_{n=M_N+1}^{\infty} (\mu_n^N - k^2) |v_n^N(x_N)|^2 = \\
& = \sum_{n=1}^{M_N} (k^2 - \mu_n^N) \left[ \cot^2 \left( \sqrt{k^2 - \mu_n^N} (x_N - x_s) \right) + 1 \right] |v_n^N(x_N)|^2 \\
& + \sum_{n=M_N+1}^{\infty} (\mu_n^N - k^2) \left[ \coth^2 \left( \sqrt{\mu_n^N - k^2} (x_N - x_s) \right) - 1 \right] |v_n^N(x_N)|^2 \\
& \leq 2k \operatorname{Im} (S, u)_{\Gamma_4} + 2|(Ru, S)_{\Gamma_4}|.
\end{aligned}$$

Since  $\coth^2 \left( \sqrt{\mu_n^N - k^2} (x_N - x_s) \right) - 1 \geq 0$ , for  $n \geq M_N + 1$ , the inequality above, implies that

$$\begin{aligned}
\sum_{n=1}^{M_N} (k^2 - \mu_n^N) |u_n^N(x_N)|^2 & \leq 2k |(S, u)_{\Gamma_4}| + 2|(Ru, S)_{\Gamma_4}| \\
& \leq 2k \|u\|_{X^{1/2}(\Gamma_4)} \|S\|_{X^{-1/2}(\Gamma_4)} + 2 \|Ru\|_{X^{1/2}(\Gamma_4)} \|S\|_{X^{-1/2}(\Gamma_4)} \\
& \leq 2 \left( \|Ru\|_{X^{1/2}(\Gamma_4)} + k \|u\|_{X^{1/2}(\Gamma_4)} \right) \|S\|_{X^{-1/2}(\Gamma_4)}.
\end{aligned}$$

The above inequality and (4.19) imply that

$$-(R_1 u, u)_{\Gamma_4} \leq \sqrt{2} C_* \|u\|_{\Gamma_4} \left( \|Ru\|_{X^{1/2}(\Gamma_4)} + k \|u\|_{X^{1/2}(\Gamma_4)} \right)^{1/2} \|S\|_{X^{-1/2}(\Gamma_4)}^{1/2}.$$

Hence, applying (twice) the arithmetic-geometric mean inequality we get

$$\begin{aligned}
-(R_1 u, u)_{\Gamma_4} & \leq 2^{-1/2} C_* \|u\|_{\Gamma_4} \left[ \varepsilon_1 \left( \|Ru\|_{X^{1/2}(\Gamma_4)} + k \|u\|_{X^{1/2}(\Gamma_4)} \right) + \varepsilon_1^{-1} \|S\|_{X^{-1/2}(\Gamma_4)} \right] \\
& \leq 2^{-1/2} C_* \left( \varepsilon_1 \|u\|_{\Gamma_4} \|Ru\|_{X^{1/2}(\Gamma_4)} + \varepsilon_1 k \|u\|_{\Gamma_4} \|u\|_{X^{1/2}(\Gamma_4)} + \frac{\varepsilon_2}{\varepsilon_1} \|u\|_{\Gamma_4}^2 \right. \\
& \quad \left. + \frac{1}{4\varepsilon_1 \varepsilon_2} \|S\|_{X^{-1/2}(\Gamma_4)}^2 \right). \tag{4.20}
\end{aligned}$$

If  $u \in \mathcal{H}$  is a solution of the variational problem, then it is easily seen that  $u \in H^2(\Omega) \cap \mathcal{H}$ . Then standard elliptic regularity estimates imply,

$$\|u\|_{2,\Omega} \leq C \|\Delta u\|.$$

Therefore,  $R$  may be viewed as a bounded linear operator from  $X^{3/2}(\Gamma_4)$  into  $X^{1/2}(\Gamma_4)$ , and

$$\|Ru\|_{X^{1/2}(\Gamma_4)} \leq C \|u\|_{X^{3/2}(\Gamma_4)} \leq C \|u\|_{2,\Omega} \leq C \|u\|_{\mathcal{H}}. \tag{4.21}$$

Next, (4.20), the standard trace inequalities for functions in  $L^2(\Gamma_4)$  and in  $X^{1/2}(\Gamma_4)$ , and (4.21) imply that there exist positive constants  $C_1, C_2, C_3$ , depending on  $k$ , such that

$$-(R_1 u, u)_{\Gamma_4} \leq C_1 \varepsilon_1 \|u\|_{\mathcal{H}}^2 + C_2 \varepsilon_1^{-1} \varepsilon_2 \|u\|_{\mathcal{H}}^2 + C_3 (\varepsilon_1 \varepsilon_2)^{-1} \|S\|_{X^{-1/2}(\Gamma_4)}^2. \quad (4.22)$$

We are now in a position to prove the following proposition.

**PROPOSITION 4.8.** *If  $u \in \mathcal{H}$  is a solution to the variational problem (3.2),  $h$  is an increasing smooth function and  $x_N$  is such that (2.24) holds, then there exists a constant  $C = C(\kappa)$  such that*

$$\|u\|_{\mathcal{H}} \leq C(\kappa) \|S\|_{X^{-1/2}(\Gamma_4)}.$$

*Proof.* We follow the steps of the proof of Theorem 4.4 and describe all the necessary modifications. We begin by noting that in the case where  $(R_1 u, u)_{\Gamma_4}$  is not assumed to be non-negative, (4.11) takes the form

$$\|u\|_{\mathcal{H}}^2 \leq 2k^2 \|u\|_{\Omega}^2 - (R_1 u, u)_{\Gamma_4} - \operatorname{Re}(S, u)_{\Gamma_4}, \quad (4.23)$$

while (4.12) implies

$$2\|u_x\|_{\Omega}^2 \leq (T_2 u, u)_{\Gamma_2} - (R_1 u, u)_{\Gamma_4} - \operatorname{Re}(S, u)_{\Gamma_4} + 2\kappa \operatorname{Im}(S, u)_{\Gamma_4}.$$

Multiplying (4.7) by  $2k^2$  and replacing the last term in the resulting inequality with the aid of the above inequality we conclude that

$$2k^2 \|u\|_{\Omega}^2 \leq 4k\kappa \|u\|_{\Gamma_2}^2 + \kappa^2 (T_2 u, u)_{\Gamma_2} - \kappa^2 (R_1 u, u)_{\Gamma_4} - \kappa^2 \operatorname{Re}(S, u)_{\Gamma_4} + 2\kappa^3 \operatorname{Im}(S, u)_{\Gamma_4}.$$

Inequality (4.23), the inequality above, (4.14) and the arithmetic-geometric mean inequality imply that

$$\begin{aligned} \|u\|_{\mathcal{H}}^2 &\leq C |(S, u)_{\Gamma_4}| - (1 + \kappa^2) (R_1 u, u)_{\Gamma_4} \\ &\leq C \|S\|_{X^{-1/2}(\Gamma_4)} \|u\|_{\mathcal{H}} - (1 + \kappa^2) (R_1 u, u)_{\Gamma_4}. \end{aligned} \quad (4.24)$$

The proof is therefore completed using (4.22) for suitable choices of  $\varepsilon_1, \varepsilon_2$ .  $\square$

**4.3. Existence–uniqueness for small frequency.** Following in the lines of [8, Section 3] it is possible to derive existence and uniqueness of the problem (3.2) for an arbitrary bottom profile under the assumption that  $kD_{\max}$  is sufficiently small. This may be viewed as a ‘small-frequency/shallow-water’ assumption, where this terminology is borrowed by [10].

We shall need the following Lemma.

**LEMMA 4.9.** *For all  $u \in \mathcal{H}$  the following Poincaré-type inequality holds*

$$\|u\|_{\Omega} \leq D_{\max} \|u_y\|_{\Omega}. \quad (4.25)$$

*Proof.* Let  $u$  be a smooth function with  $u = 0$  on  $\Gamma_1 \cup \Gamma_3$ . It is convenient to use the change of variables

$$x = r, \quad y = z h(r), \quad u(x, y) = w(r, z), \quad (4.26)$$

which maps the domain  $\Omega$  onto the rectangle  $\tilde{\Omega} := \{(r, z) : r_N \leq r \leq r_F, 0 \leq z \leq 1\}$ , where  $r_N = x_N$  and  $r_F = x_F$ , see also [10].

Then,  $w$  is defined on  $\tilde{\Omega}$ ,  $w(r, 0) = w(r, 1) = 0$ , and since  $w(r, z) = \int_0^z \frac{\partial}{\partial s} w(r, s) ds$  we have

$$\int_{\tilde{\Omega}} |w(r, z)|^2 dz dr \leq \int_{\tilde{\Omega}} |w_z(r, z)|^2 dz dr.$$

Returning to the original variables shows that  $\int_{\Omega} \frac{1}{h(x)} |u|^2 \leq \int_{\Omega} h(x) |u_y|^2$  and (4.25) follows by density and the fact that  $h(x) \leq D_{\max}$ , for all  $x \in [x_N, x_F]$ .  $\square$

We prove the next lemma which is analogous to [8, Lemma 3.6].

LEMMA 4.10. *For all  $u \in \mathcal{H}$ , and under the assumption (2.25),*

$$\operatorname{Re} \mathcal{B}(u, u) \geq \frac{1 - \tilde{\kappa}^2}{1 + \tilde{\kappa}^2} \|u\|_{\mathcal{H}}^2.$$

*Proof.* By (4.25) and the first relation in (4.1) we see that  $\|u_y\|_{\Omega}^2 \geq \frac{k^2}{\tilde{\kappa}^2} \|u\|_{\Omega}^2$ , and using this, one may easily verify that  $\|u\|_{\mathcal{H}}^2 \geq \|u_y\|_{\Omega}^2 + k^2 \|u\|_{\Omega}^2 \geq k^2 \left( \frac{1 + \tilde{\kappa}^2}{\tilde{\kappa}^2} \right) \|u\|_{\Omega}^2$ . Now (3.7) and the last relation imply that  $\operatorname{Re} \mathcal{B}(u, u) \geq \|u\|_{\mathcal{H}}^2 - 2k^2 \|u\|_{\Omega}^2 \geq \frac{1 - \tilde{\kappa}^2}{1 + \tilde{\kappa}^2} \|u\|_{\mathcal{H}}^2$ .  $\square$

Lemma 4.10, the boundedness of the sesquilinear form (discussed in §3) and the Lax–Milgram Lemma guarantee the existence of a unique solution of (3.2), under the assumption  $\tilde{\kappa} < 1$ , *i.e.*  $kD_{\max} < 1$ .

In our case, where we study acoustic wave propagation in a waveguide, in contrast to the problem studied in [8], this assumption is very restrictive, so the result above is of small practical importance. Indeed, recalling that the number of modes which propagate in the deepest part of the waveguide is  $\lfloor \frac{2D_{\max}}{\lambda} \rfloor$  and  $\lambda = 2\pi/k$ , we see that

$$\left\lfloor \frac{2D_{\max}}{\lambda} \right\rfloor = \left\lfloor \frac{kD_{\max}}{\pi} \right\rfloor = 0,$$

since  $kD_{\max} < 1$ . Stated otherwise, the wavenumbers which are allowed by the constraint  $kD_{\max} < 1$  correspond to frequencies which are below the *cutoff frequency*, cf. [18, §2.4.4.4], *i.e.* the field is evanescent in the whole waveguide.

**5. Numerical experiments.** The problem described by (3.2), (3.3) is discretized with the standard/Galerkin finite element method with continuous in  $\Omega$  piecewise linear functions. The domain  $\Omega$  is triangulated with triangles of maximal diameter  $h$  and nodes on the variable bottom, so that the bottom consists of straight line segments, hence  $\Omega$  is a polygonal domain. The finite element method is implemented in a Fortran code called FENLGG, which is a modified version of an existing code called FENL<sup>2</sup> concerning an axisymmetric waveguide with two fluid layers; for details we refer to [25]. The latter reference introduced a nonlocal near-field boundary condition incorporating the effect of a point source, which extended an older method, and an associated code called FENL, developed in [19]. For another extension made in order to handle an attenuating sediment layer we refer to [26]. All these codes were extensively validated through comparisons with established coupled normal mode codes, see *e.g.* [1], [25] and [26].

Here, as a proof of concept, we present the outcome of our computations with FENLGG for a downsloping underwater environment, where the bottom profile of the waveguide is given by

the function

$$h(x) = \begin{cases} 100 & , \text{ for } 0 \leq x \leq 300, \\ 150 + 50 \cos \frac{\pi(400-x)}{100} & , \text{ for } 300 < x < 400, \\ 200 & , \text{ for } x \geq 400. \end{cases}$$

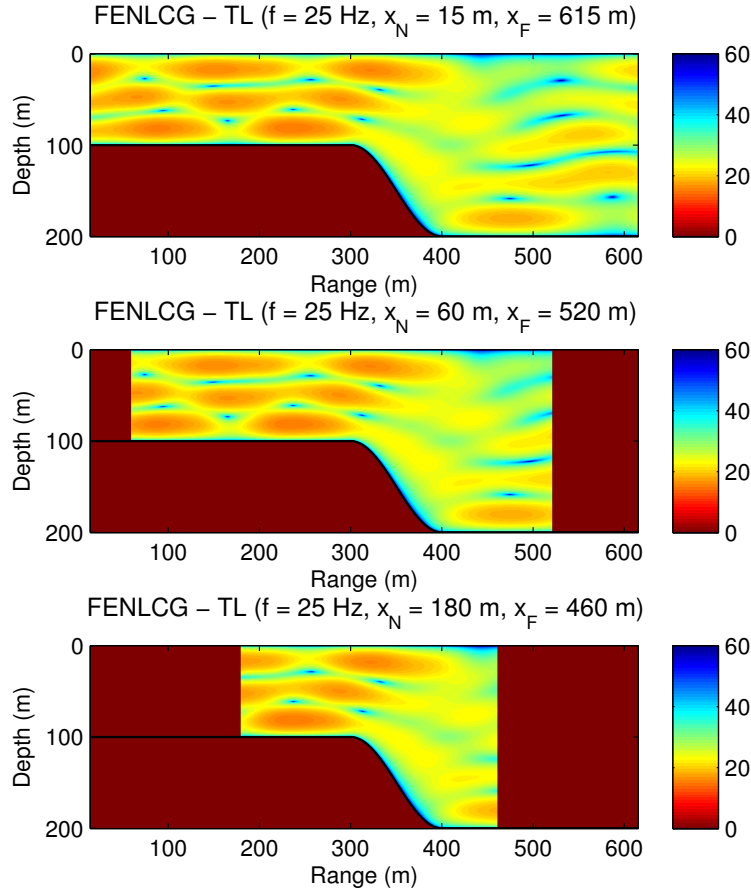


FIG. 5.1. Two-dimensional Transmission Loss plots for various positions of the artificial boundaries.

The sound speed is considered to be constant in the water layer, equal to  $c_0 = 1500$  m/sec, and the point source of frequency  $f=25$  Hz is located at the vertical  $y$  axis at a depth  $y_s = 15$  m. For this frequency the wavelength is  $\lambda = 60$  m, three modes propagate at the near field artificial boundary and six modes propagate at the far field artificial boundary, *i.e.*  $M_N = 3$  in (2.20)–(2.23) and  $M_F = 6$  in (2.9)–(2.10). For the results shown here we have taken into account all the propagating modes in the near and far field boundaries and retained the first 12 terms in the series (2.21) and (2.23) and the first two terms in (2.10). Fig. 5.1 depicts two dimensional transmission loss (TL) plots for various positions of the artificial boundaries. Specifically, we plot  $TL(x, y) = -20 \log_{10} \left( |u(x, y)| / (0.25 |H_0^{(1)}(k)|) \right)$ , for  $(x, y) \in \Omega$ , where the Hankel function of the first kind and zero order evaluated at  $k$ ,  $H_0^{(1)}(k)$ , acts as a normalization constant measuring the modulus of the field at a distance of 1 m from the source, see [18, Eq. (5.31)]. In the top subplot the near and far field artificial boundaries are placed at  $x_N = 15$  m and  $x_F = 615$  m, respectively, in the middle subplot  $x_N = 60$  m and  $x_F = 520$  m, and in the bottom subplot  $x_N = 180$  m and

$x_F = 460$  m. In all cases the number of elements (triangles) employed in the computations was such that about 39 (average size) meshlengths were contained in a wavelength. (Indicatively, for the top subplot 66846 triangles and 33904 nodes were used.) We have checked in all cases that the code has converged (within the line thickness in one-dimensional horizontal and vertical transmission loss plots). Fig. 5.2 is extracted from the results used for the two dimensional plot of Fig. 5.1 and shows the transmission loss versus range ( $x$ ) for a fixed (receiver's) depth of 15 m (left subplot) and 75 m (right subplot). Each plot shows three lines obtained for different positions of the artificial boundaries for the values of  $x_N$  and  $x_F$  which are reported above.

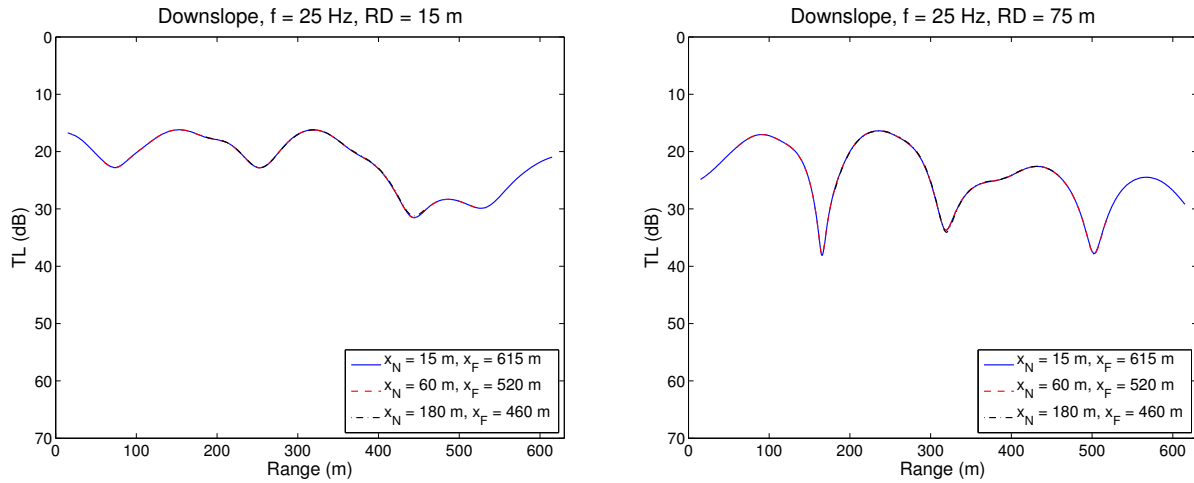


FIG. 5.2. One-dimensional Transmission Loss plots for various positions of the artificial boundaries and for receiver depths 15 m (left) and 75 m (right).

Figs. 5.1, 5.2 indicate that the position of the artificial boundaries does not influence the quality of the approximation. The same conclusion holds for many other simulations that we have performed for various underwater environments. Moreover, it is worth noting that when  $x_N = 15$  m ( $= \lambda/4$ ) the assumption (2.26) is satisfied, thus (2.25) holds, and  $(R_1 u, u)_{\Gamma_4} > 0$ . When we take  $x_N = \lambda = 60$  m, then  $\cot \sqrt{k^2 - \mu_n^N}(x_N - x_s) < 0$ , for  $n = 1, 2, 3$ , hence  $(R_1 u, u)_{\Gamma_4} < 0$ . Therefore, our numerical results confirm that (2.25) does not constitute an essential restriction for the location of the near-field artificial boundary.

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