
Partial boundary value problems on finite networks

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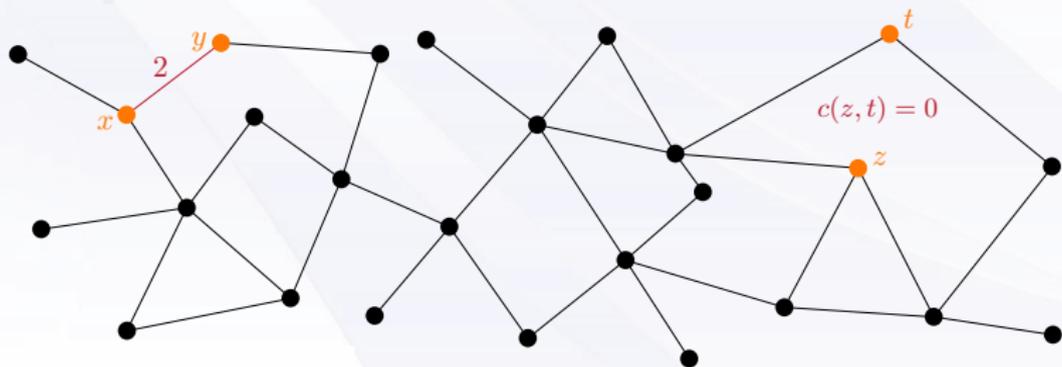
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¹Dept. Matemàtica Aplicada III

Some definitions

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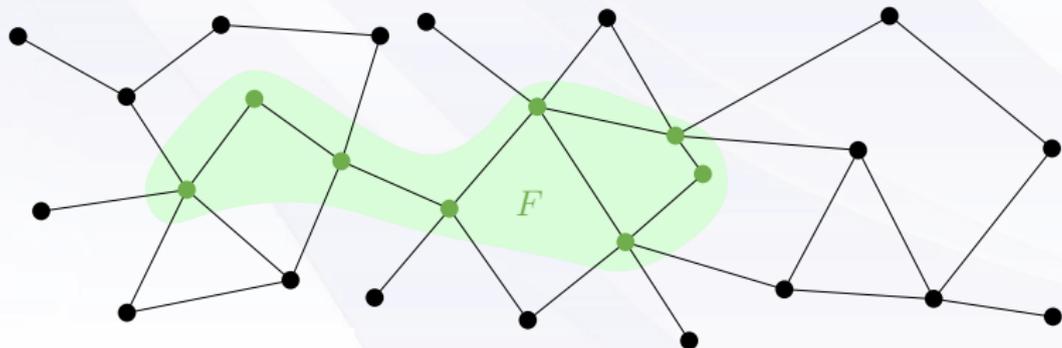
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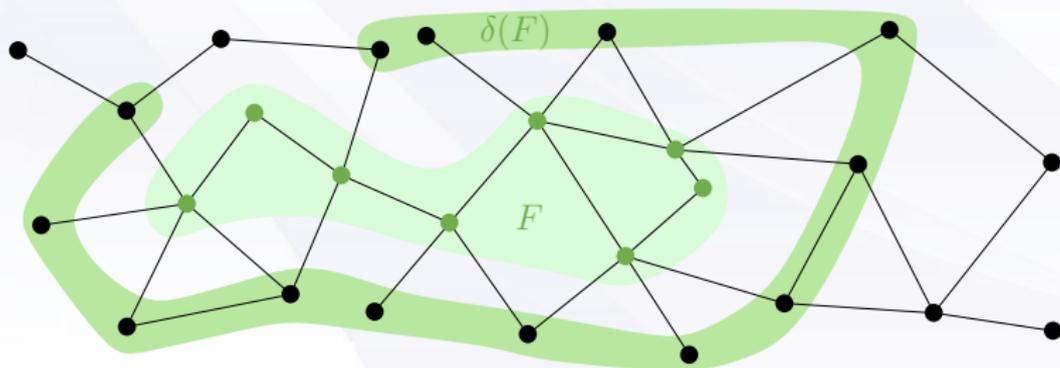
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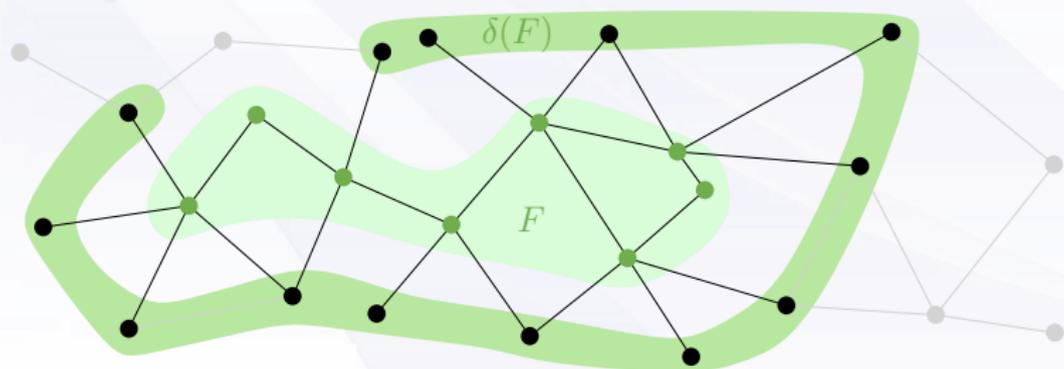
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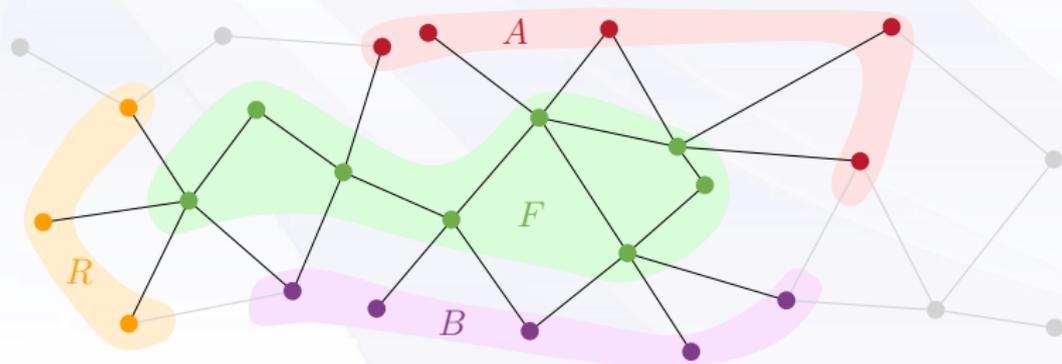
$\Gamma = (V, c)$ network, c conductances on the edges

$F \subset V$ proper and connected subset, $\delta(F)$ boundary of F

$A, B \subset \delta(F)$ non-empty subsets, $A \cap B \neq \emptyset$

$R = \delta(F) \setminus (A \cup B)$

} partition of the boundary



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↪ We assume the network is in electrical equilibrium state

↪ We assume some information on the boundary to be known, as it can be physically obtained from electrical boundary measurements

However, instead of having classical boundary information (simple information in all the boundary) we assume to have

R simple information

A double information

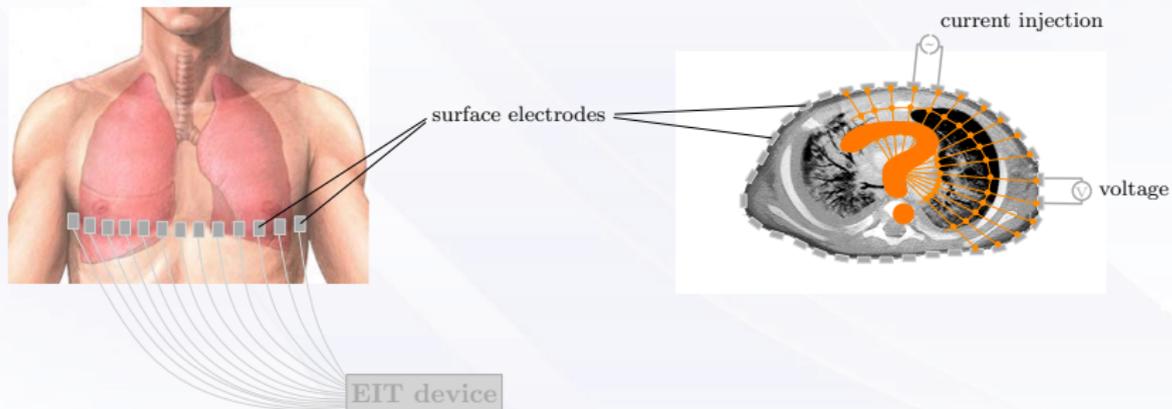
B no information at all!

Our objective

→ The Inverse BVPs arised in 1950 due to Calderón's work

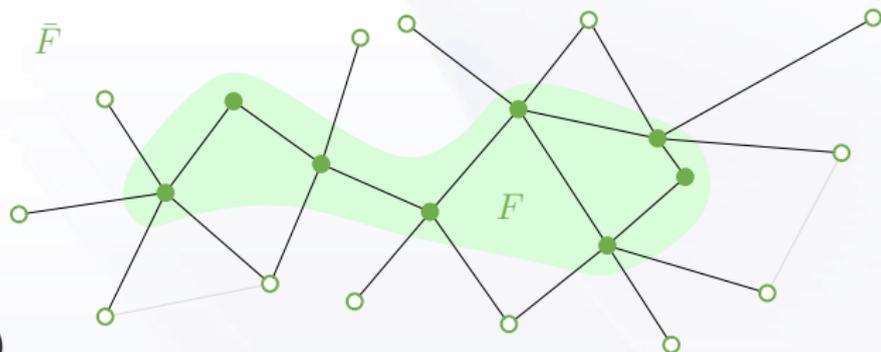
Our objective

- The Inverse BVPs arised in 1950 due to Calderón's work
- Medical purposes: *Electrical Impedance Tomography*



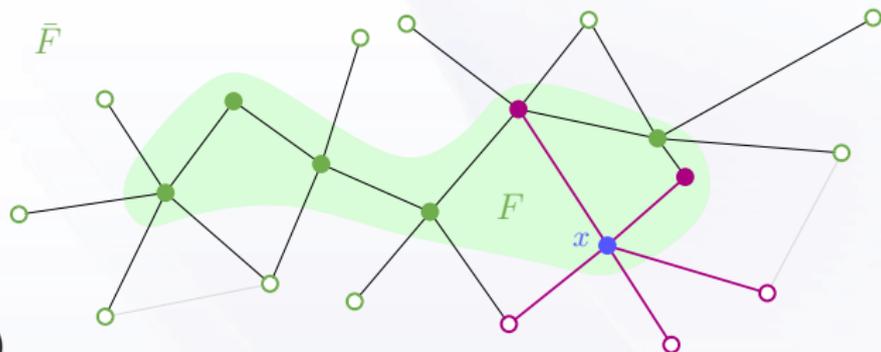
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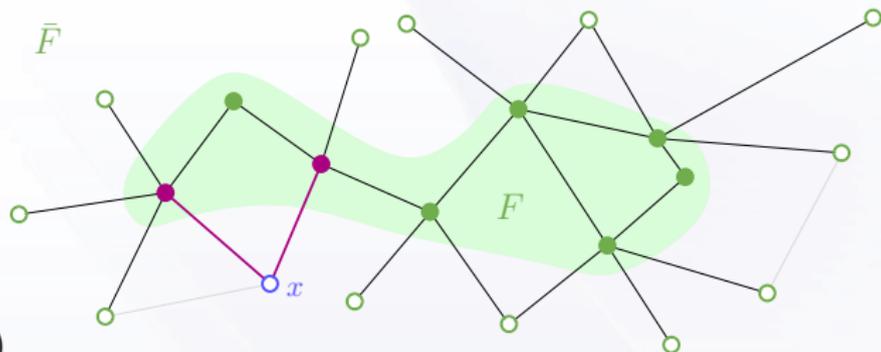


$$\bar{F} = F \cup \delta(F)$$

$$\mathcal{L} : \mathcal{C}(\bar{F}) \longrightarrow \mathcal{C}(\bar{F}) \quad \text{Laplacian of } \Gamma \quad u \in \mathcal{C}(\bar{F})$$

$$x \in F \quad \rightsquigarrow \quad \mathcal{L}(u)(x) = \sum_{y \in \bar{F}} c(x, y) (u(x) - u(y))$$

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$$x \in \delta(F) \quad \rightsquigarrow \quad \mathcal{L}(u)(x) = \sum_{y \in F} c(x, y) (u(x) - u(y)) = \frac{\partial u}{\partial \mathbf{n}_F}(x)$$

normal derivative

Some more definitions

$$\mathcal{L}_q(u) = \mathcal{L}(u) + qu \quad \text{Schrödinger operator of } \Gamma$$

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Lemma (Bendito, Carmona, Encinas 2005)

\mathcal{L}_q positive semi-definite on $\mathcal{C}(\bar{F})$ $\Leftrightarrow \exists$ a weight ω such that $q \geq q_\omega$

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\mathcal{L}_q positive semi-definite on $\mathcal{C}(\bar{F})$ $\Leftrightarrow \exists$ a weight ω such that $q \geq q_\omega$

\rightsquigarrow We work with potentials of the form $q = q_\omega + \lambda$, where $\lambda \geq 0$

Some more definitions

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$$\begin{aligned} L_q : \quad \bar{F} \times \bar{F} &\longrightarrow \mathbb{R} && \text{given by} \\ (x, y) &\longmapsto L_q(x, y) \end{aligned}$$

$$\mathcal{L}_q(u)(x) = \int_{\bar{F}} L_q(x, y) u(y) dy$$

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~> The same happens with every operator we use!

Some more definitions

→ We get a matrix L_q from this kernel (given by its entries)

$$L_q(\bar{F}; \bar{F}) = \begin{pmatrix} L_q(x_1, x_1) & L_q(x_1, x_2) & \dots & L_q(x_1, x_n) \\ L_q(x_2, x_1) & L_q(x_2, x_2) & \dots & L_q(x_2, x_n) \\ \vdots & \vdots & \ddots & \vdots \\ L_q(x_n, x_1) & L_q(x_n, x_2) & \dots & L_q(x_n, x_n) \end{pmatrix}$$

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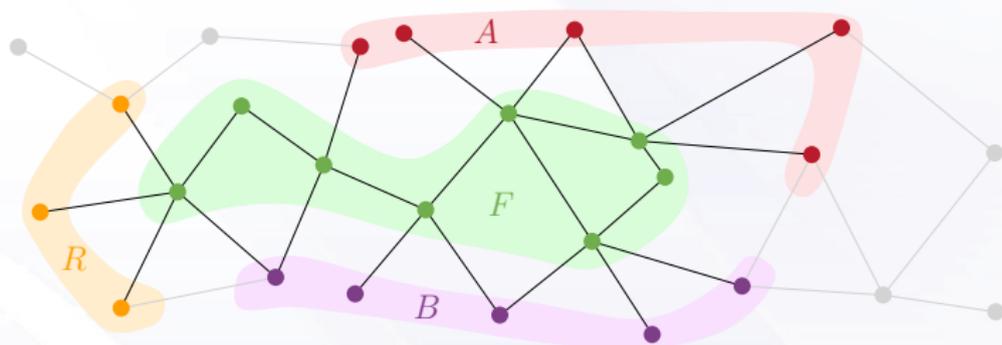
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Partial Dirichlet-Neumann boundary value problems

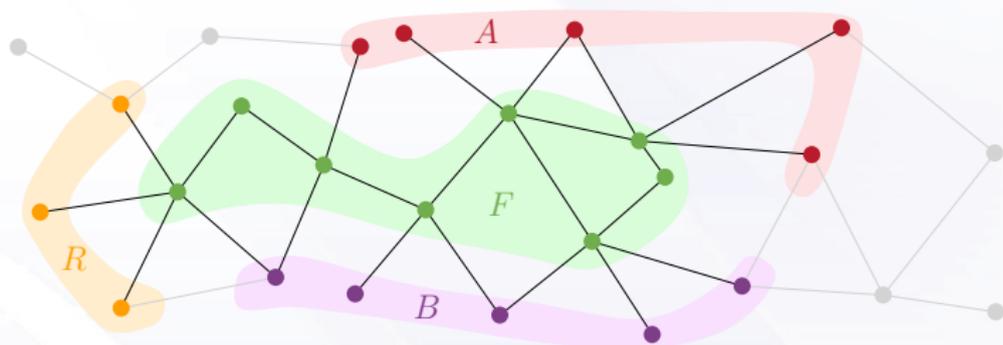
Partial Dirichlet-Neumann BVPs



Definition (Partial Dirichlet-Neumann BVP on F)

$$\left\{ \begin{array}{ll} \mathcal{L}_q(u) = h & \text{on } F \\ \frac{\partial u}{\partial n_F} = g & \text{on } A \\ u = f & \text{on } A \cup B \end{array} \right. \quad \begin{array}{l} R \text{ simple information} \\ A \text{ double information} \\ B \text{ no information at all!} \end{array}$$

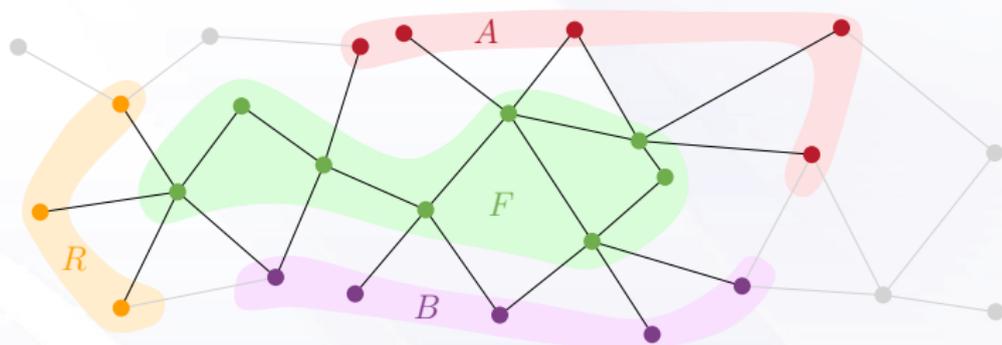
Partial Dirichlet-Neumann BVPs



Definition (*Homogeneous partial Dirichlet-Neumann BVP*)

$$\left\{ \begin{array}{ll} \mathcal{L}_q(u_h) = 0 & \text{on } F \\ \frac{\partial u_h}{\partial \mathbf{n}_F} = 0 & \text{on } A \\ u_h = 0 & \text{on } A \cup R \end{array} \right. \quad \begin{array}{l} \text{its solutions are a vector} \\ \text{subspace of } \mathcal{C}(F \cup B) \text{ that we} \\ \text{denote by } \mathcal{V}_B \end{array}$$

Partial Dirichlet-Neumann BVPs



Definition (*Adjoint* partial Dirichlet-Neumann BVP)

$$\left\{ \begin{array}{ll} \mathcal{L}_q(u_a) = 0 & \text{on } F \\ \frac{\partial u_a}{\partial n_F} = 0 & \text{on } B \\ u_a = 0 & \text{on } B \cup R \end{array} \right. \quad \begin{array}{l} \text{its solutions are a vector} \\ \text{subspace of } \mathcal{C}(F \cup A) \text{ that we} \\ \text{denote by } \mathcal{V}_A \end{array}$$

Partial Dirichlet-Neumann BVPs

Remember our partial BVP

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Can we find the solution?

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! Remark

We need Green and Poisson operators!

Classical Green and Poisson operators

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↪ The *classical Green operator* \mathcal{G}_q solves the problem

$$\begin{cases} \mathcal{L}_q(\mathcal{G}_q(h)) = h & \text{on } F \\ \mathcal{G}_q(h) = 0 & \text{on } \delta(F) \end{cases}$$

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⇒ We need to **modify** these operators (we will see it later)

Dirichlet-to-Neumann map

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Before modifying Green and Poisson operators, we need to define the **Dirichlet-to-Neumann map** as

$$\Lambda_q(g) = \frac{\partial \mathcal{P}_q(g)}{\partial \mathbf{n}_F} \chi_{\delta(F)} \quad \text{for all } g \in \mathcal{C}(\delta(F))$$

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with kernel $DN_q : \delta(F) \times \delta(F) \longrightarrow \mathbb{R}$ given by

$$(x, y) \longmapsto DN_q(x, y)$$

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that is, $DN_q(x, y) = \Lambda_q(\varepsilon_y)(x)$ for all $x, y \in \delta(F)$

Dirichlet-to-Neumann map - a little remark

Definition (Schur complement)

$P \in \mathcal{M}_{k \times k}(\mathbb{R})$, $Q \in \mathcal{M}_{k \times l}(\mathbb{R})$, $C \in \mathcal{M}_{l \times k}(\mathbb{R})$ and $D \in \mathcal{M}_{l \times l}(\mathbb{R})$ with D non-singular

The Schur Complement of D on M , where $M = \begin{bmatrix} P & Q \\ C & D \end{bmatrix}$, is

$$M /_D = P - QD^{-1}C \in \mathcal{M}_{k \times k}(\mathbb{R})$$

Dirichlet-to-Neumann map - a little remark

Definition (Schur complement)

$$M = \begin{bmatrix} P & Q \\ C & D \end{bmatrix} \Rightarrow M /_D = P - QD^{-1}C$$

Theorem

The Dirichlet-to-Neumann map kernel DN_q can be expressed as a Schur complement:

$$DN_q(\delta(F); \delta(F)) = L_q(\bar{F}; \bar{F}) /_{L_q(F; F)}$$

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Corollary

If $A, B \subseteq \delta(F)$, then

$$DN_q(A; B) = L_q(A \cup F; B \cup F) /_{L_q(F; F)}$$

Modified Green and Poisson operators

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Using the Dirichlet-to-Neumann map, we can translate

Theorem

$$|A| - |B| = \dim \mathcal{V}_A - \dim \mathcal{V}_B$$

- ↪ Existence of solution for any data $h, g, f \Leftrightarrow \mathcal{V}_A = \{0\}$
- ↪ Uniqueness of solution for any data $h, g, f \Leftrightarrow \mathcal{V}_B = \{0\}$
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Into

Theorem

- ↪ *It has solution for any data \Leftrightarrow $\text{DN}_q(\mathbf{B}; \mathbf{A})$ has maximum range*
- ↪ *It has uniqueness of solution for any data \Leftrightarrow $\text{DN}_q(\mathbf{A}; \mathbf{B})$ has maximum range*
- ↪ *In particular, if $|\mathbf{A}| = |\mathbf{B}|$ then it has a unique solution for any data \Leftrightarrow $\text{DN}_q(\mathbf{A}; \mathbf{B})$ non-singular \Leftrightarrow $\text{DN}_q(\mathbf{B}; \mathbf{A})$ non-singular*

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- ↪ From now on, we assume that $\text{DN}_q(\mathbf{A}; \mathbf{B})$ is **invertible**

Modified Green and Poisson operators

The unique solution of

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$$\begin{cases} \mathcal{L}_q(\tilde{\mathcal{G}}_q(h)) = h \\ \frac{\partial \tilde{\mathcal{G}}_q(h)}{\partial \mathbf{n}_F} = 0 \\ \tilde{\mathcal{G}}_q(h) = 0 \end{cases} \quad \begin{cases} \mathcal{L}_q(\tilde{\mathcal{N}}_q(g)) = 0 \\ \frac{\partial \tilde{\mathcal{N}}_q(g)}{\partial \mathbf{n}_F} = g \\ \tilde{\mathcal{N}}_q(g) = 0 \end{cases} \quad \begin{cases} \mathcal{L}_q(\tilde{\mathcal{P}}_q(h)) = 0 & \text{on } F \\ \frac{\partial \tilde{\mathcal{P}}_q(h)}{\partial \mathbf{n}_F} = 0 & \text{on } A \\ \tilde{\mathcal{P}}_q(h) = f & \text{on } A \cup R \end{cases}$$

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can be expressed as $u = \tilde{\mathcal{G}}_q(h) + \tilde{\mathcal{N}}_q(g) + \tilde{\mathcal{P}}_q(f)$ on \bar{F} , where

$$\begin{cases} \mathcal{L}_q(\tilde{\mathcal{G}}_q(h)) = h \\ \frac{\partial \tilde{\mathcal{G}}_q(h)}{\partial \mathbf{n}_F} = 0 \\ \tilde{\mathcal{G}}_q(h) = 0 \end{cases} \quad \begin{cases} \mathcal{L}_q(\tilde{\mathcal{N}}_q(g)) = 0 \\ \frac{\partial \tilde{\mathcal{N}}_q(g)}{\partial \mathbf{n}_F} = g \\ \tilde{\mathcal{N}}_q(g) = 0 \end{cases} \quad \begin{cases} \mathcal{L}_q(\tilde{\mathcal{P}}_q(h)) = 0 & \text{on } F \\ \frac{\partial \tilde{\mathcal{P}}_q(h)}{\partial \mathbf{n}_F} = 0 & \text{on } A \\ \tilde{\mathcal{P}}_q(h) = f & \text{on } A \cup R \end{cases}$$

Modified Green
operator

Modified Green and Poisson operators

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Modified Neumann
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Modified Poisson
operator

Modified Green and Poisson operators

→ We express these modified operators in terms of the classical ones and the matrix $DN_q(A; B)$

Modified Green and Poisson operators

↪ We express these modified operators in terms of the classical ones and the matrix $DN_q(A; B)$

! Remark

We can not express them in operator terms, as we need to invert a matrix. However, we can do it in matricial terms

Modified Green and Poisson operators

Theorem

$$\begin{aligned}\widetilde{G}_q(F; F) &= G_q(F; F) - P_q(F; B) \cdot DN_q(A; B)^{-1} \cdot L_q(A; F) \cdot G_q(F; F) \\ \widetilde{G}_q(A \cup R; F) &= 0 \\ \widetilde{G}_q(B; F) &= -DN_q(A; B)^{-1} \cdot L_q(A; F) \cdot G_q(F; F)\end{aligned}$$

Modified Green and Poisson operators

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Modified Green and Poisson operators

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Modified Green and Poisson operators

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↪ They can be expressed in terms of the *classical* Green and Poisson operators and of the Dirichlet-to-Neumann map

Partial inverse boundary value problems on finite networks

Partial inverse BVPs on finite networks

→ We want to obtain the conductances by solving partial BVPs

Partial inverse BVPs on finite networks

- ↪ We want to obtain the conductances by solving partial BVPs
- ↪ We assume the network is in an equilibrium state

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⚠ Remark (Alessandrini 1998, Mandache 2001)

This problem is severelly ill-posed!

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Corollary

The unique solution is characterized by the equations

$$u_B = \text{DN}_q(A; B)^{-1} \cdot g - \text{DN}_q(A; B)^{-1} \cdot \text{DN}_q(A; A \cup R) \cdot f \quad \text{on } B$$

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Although u is not determined yet on F ,

Partial inverse BVPs on finite networks

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Although u is not determined yet on F ,

u_B gives the values of the solution on B !

Partial inverse BVPs on finite networks

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Partial inverse BVPs on finite networks

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with all these last steps we only get to know u on $\delta(F)$ and no conductances

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planar network \Leftrightarrow it can be drawn on the plane
without crossings between edges

Partial inverse BVPs on finite networks

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planar network



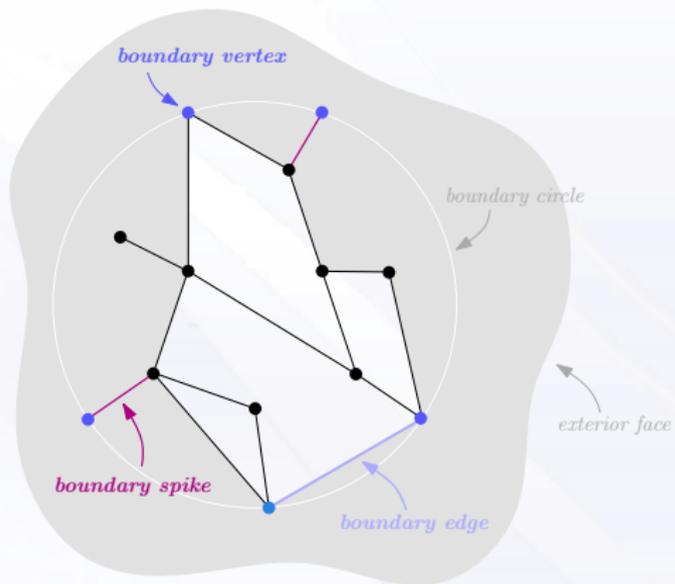
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circular planar
network

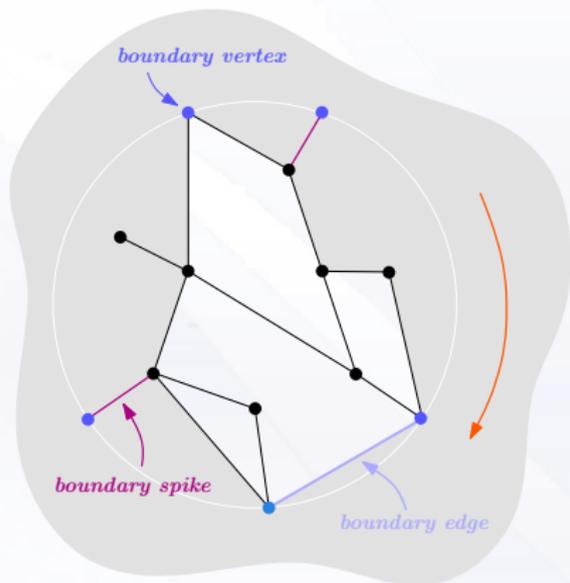


planar & all the boundary vertices
can be found in the same (exterior) face

Partial inverse BVPs on finite networks

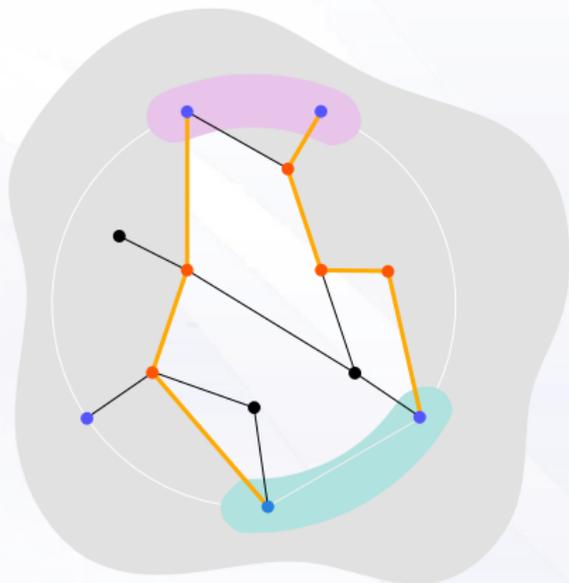


Partial inverse BVPs on finite networks



we will consider certain circular order on the boundary

Partial inverse BVPs on finite networks



a circular pair is connected through the network if there exists a set of disjoint paths between them

Partial inverse BVPs on finite networks

↪ Generalization of Curtis and Morrow's results in 2000

Theorem

(P, Q) circular pair -of size k - of $\delta(F)$, where P and Q are disjoint arcs of the boundary circle

- (P, Q) not connected through $\Gamma \Leftrightarrow \det(DN_q(P; Q)) = 0$.
- (P, Q) connected through $\Gamma \Leftrightarrow (-1)^k \det(DN_q(P; Q)) > 0$.

Partial inverse BVPs on finite networks

Corollary (Boundary Spike formula)

If xy is a boundary spike with $y \in \delta(F)$ and contracting xy to a single boundary vertex means breaking the connection through Γ between a circular pair (P, Q) , then

$$c(x, y) = \frac{\omega(y)}{\omega(x)} \left(\text{DN}_q(y; y) - \text{DN}_q(y; Q) \cdot \text{DN}_q(P; Q)^{-1} \cdot \text{DN}_q(P; y) - \lambda \right)$$

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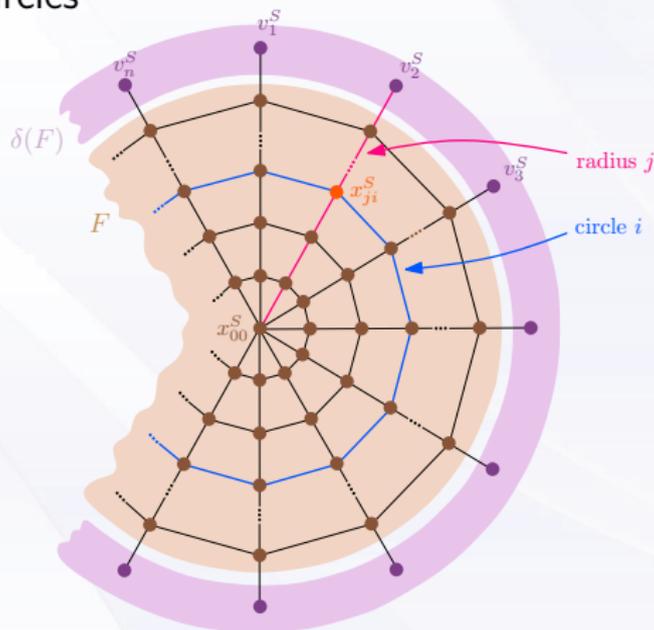
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- ↪ We can recover certain conductances on planar networks!
- ↪ We can try to recover *all* the conductances in special cases: well-connected spider networks

Conductance reconstruction on well-connected spider networks

Conductance reconstruction on w-c spider networks

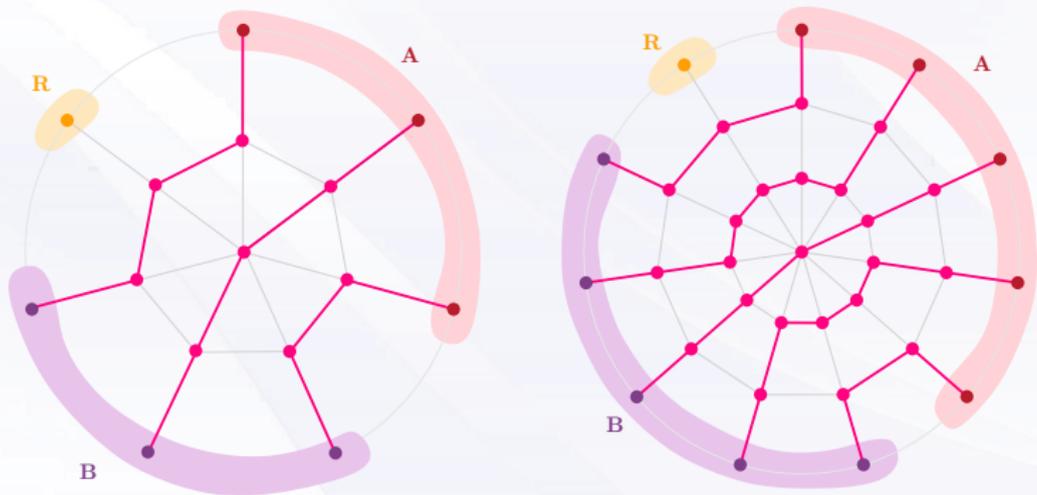
↪ A well-connected spider network has $n \equiv 3 \pmod{4}$ boundary nodes and $m = \frac{n-3}{4}$ circles



Conductance reconstruction on w-c spider networks

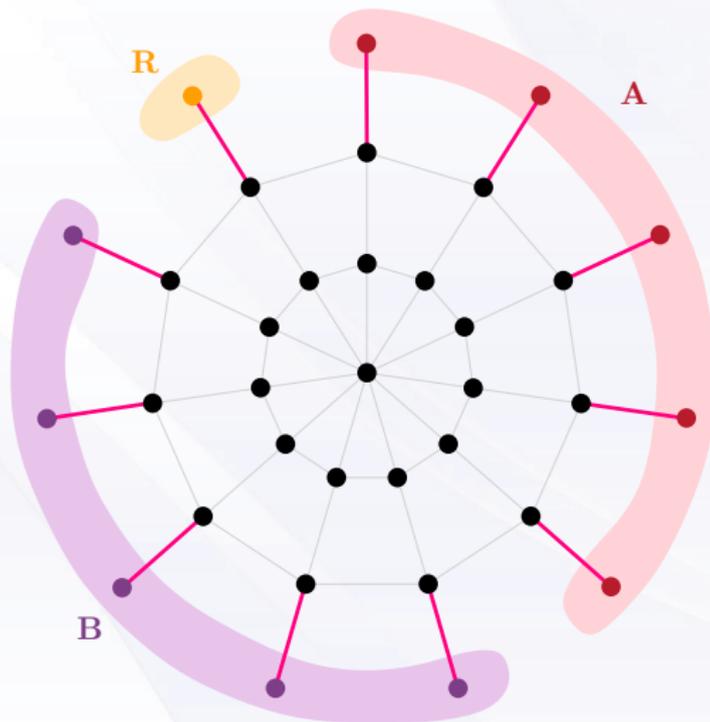
⚠ Remark

Taking $A = \{v_1^S, \dots, v_{\frac{n-1}{2}}^S\}$, $B = \{v_{\frac{n+1}{2}}^S, \dots, v_{n-1}^S\}$ and $R = \{v_n^S\}$ (or equivalent configurations), then A and B is a circular pair always connected through the network



Reconstruction - Step 1

↪ Boundary spike formula



Reconstruction - Step 2

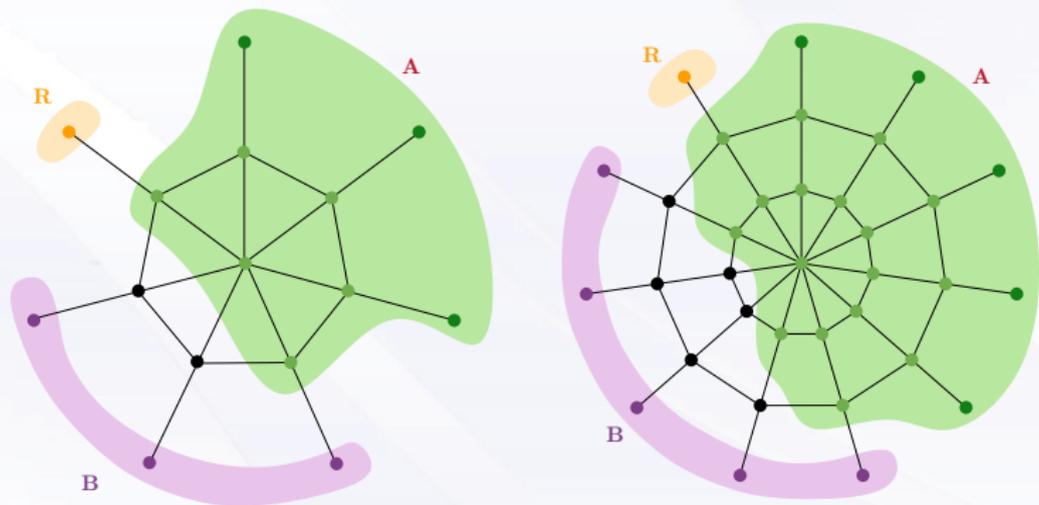
→ We choose $f = \varepsilon_{v_n^S}$ and $g = 0$

→ Considering problem
$$\begin{cases} \mathcal{L}_{q_S}(u) = 0 & \text{on } F_S \\ \frac{\partial u}{\partial n_{F_S}} = u = 0 & \text{on } A \\ u = 1 & \text{on } R = \{v_n^S\}, \end{cases} \quad \text{then}$$

$$u_B = -\text{DN}_{q_S}(A; B)^{-1} \cdot \text{DN}_{q_S}(A; v_n^S)$$

Reconstruction - Step 3

➤ Moreover, we obtain a zero zone of the solution of this BVP problem



Reconstruction - Step 4

↪ We also get to know the values of u on the neighbours of B

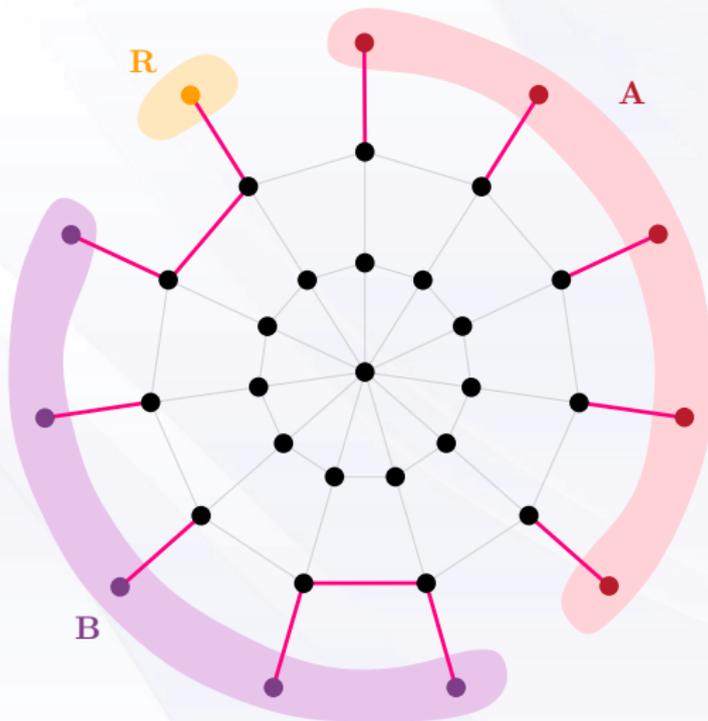
$$u_{N(B)} = u_B - L_{q_S}(B; N(B))^{-1} \cdot \left(DN_{q_S}(B; v_n^S) + DN_{q_S}(B; B) \cdot u_B \right)$$

↑ ↑ ↑ ↑ ↑

already known!

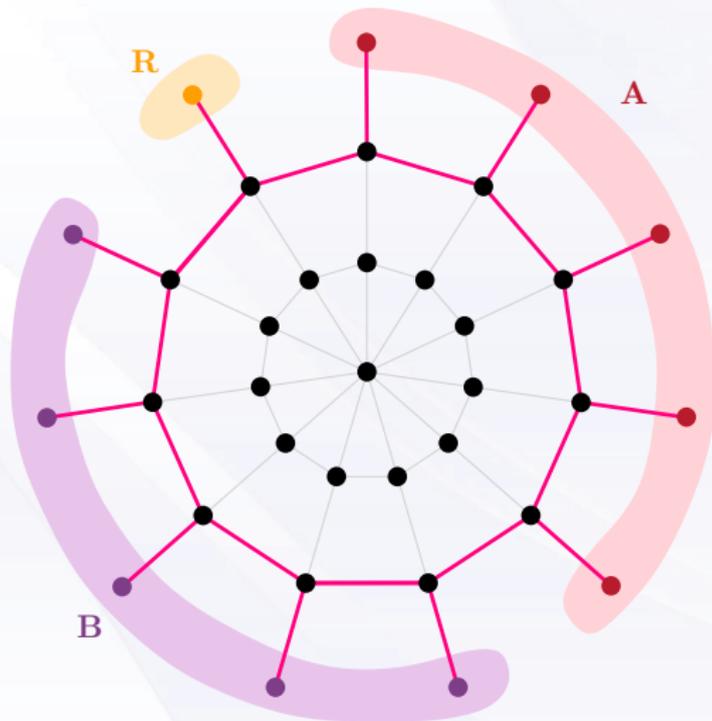
Reconstruction - Step 5

↪ With this information, we obtain two new conductances



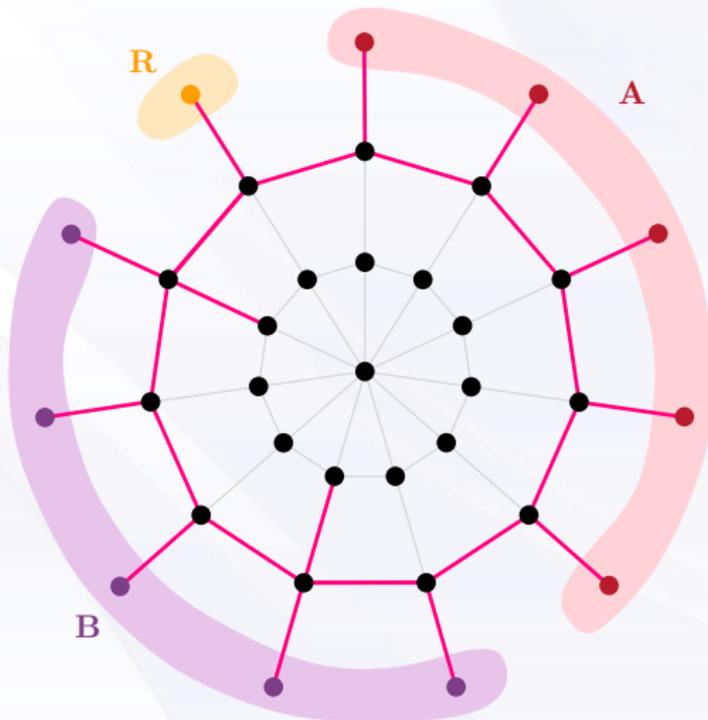
Reconstruction - Step 6

↪ ...and rotating the BVP, we obtain more conductances



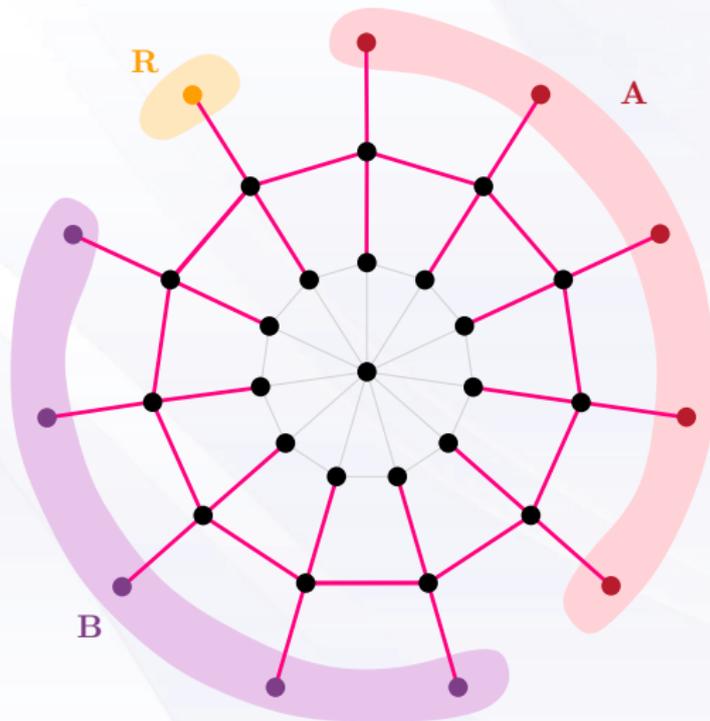
Reconstruction - Step 7

⇒ Now we can even obtain two more conductances



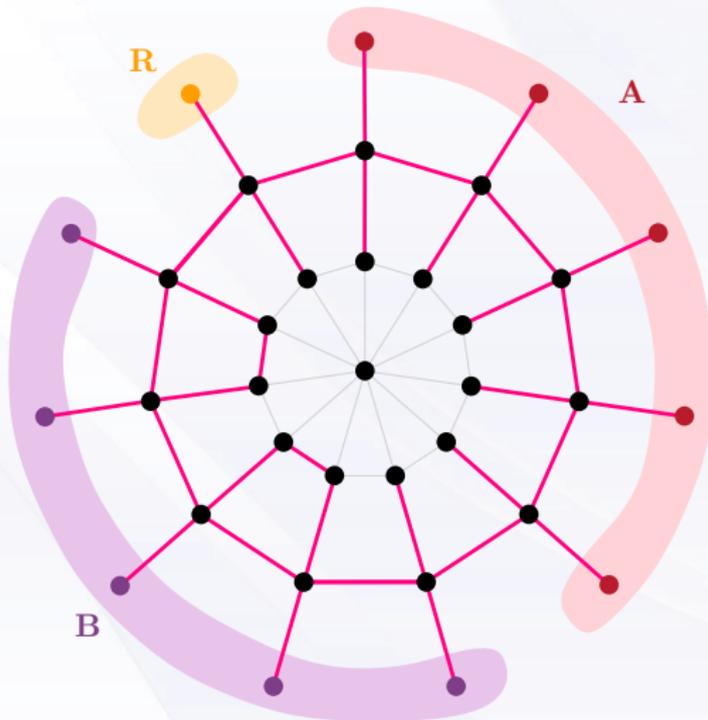
Reconstruction - Step 8

↪ ...and rotating the BVP again,



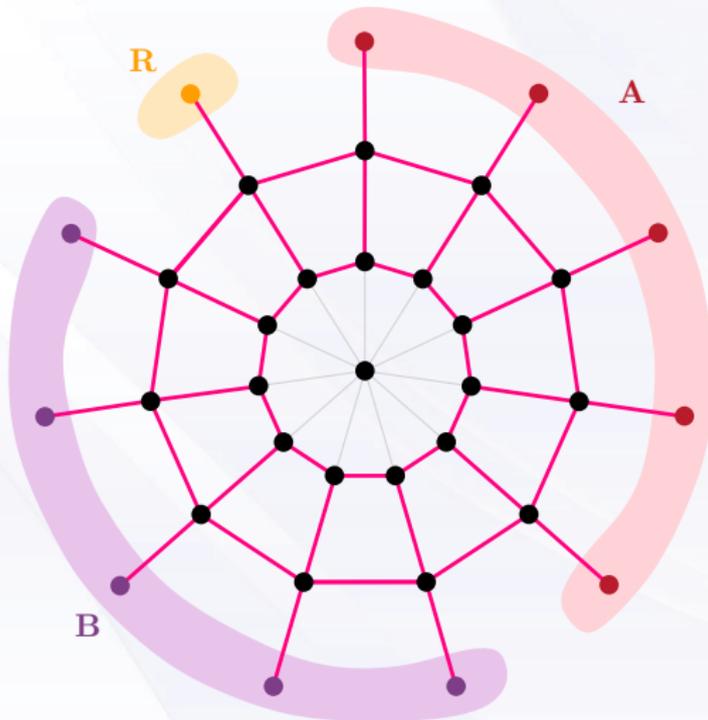
Reconstruction - Step 9 and forward

↪ Working analogously, we finally get all the conductances



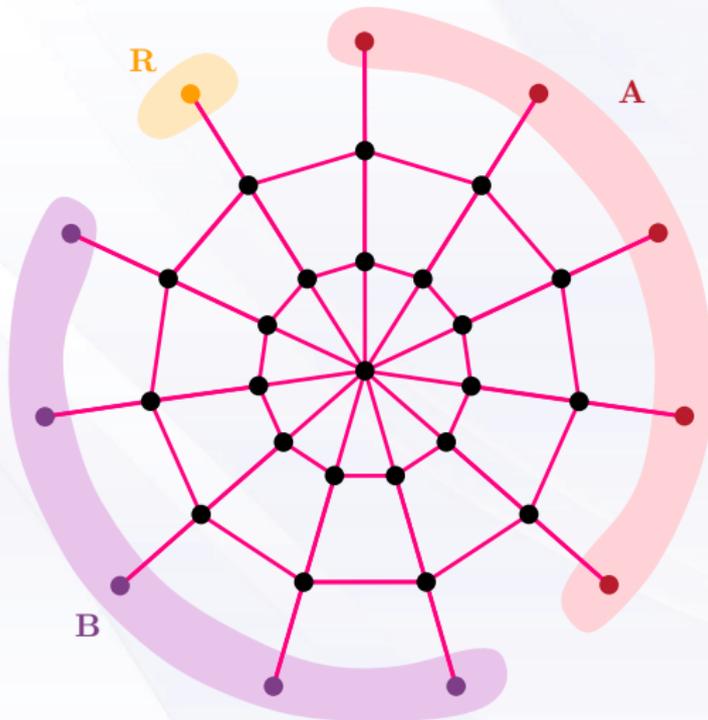
Reconstruction - Step 9 and forward

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Reconstruction - Step 9 and forward

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Thanks!