

APPROXIMATE CLOAKING FOR THE HEAT EQUATION VIA TRANSFORMATION OPTICS

HOAI-MINH NGUYEN AND TU NGUYEN

ABSTRACT. In this paper, we establish approximate cloaking for the heat equation via transformation optics. We show that the degree of visibility is of the order ε in three dimensions and $|\ln \varepsilon|^{-1}$ in two dimensions, where ε is the regularization parameter. To this end, we first transform the problem in time domain into a family of problems in frequency domain by taking the Fourier transform with respect to time, and then derive appropriate estimates in the frequency domain.

Key words: heat equation, approximate cloaking, frequency analysis,.

MSC: 35A05, 35B40, 35K45.

1. INTRODUCTION AND STATEMENT OF THE RESULTS

Cloaking using transformation optics (changes of variables) was introduced by Pendry, Schurig, and Smith [28] for the Maxwell system and by Leonhardt [14] in the geometric optics setting. These authors used a singular change of variables, which blows up a point into a cloaked region. The same transformation had been used to establish (singular) non-uniqueness in Calderon's problem in [9]. To avoid using the singular structure, various regularized schemes have been proposed. One of them was suggested by Kohn, Shen, Vogelius, and Weinstein [10], where instead of a point, a small ball of radius ε is blown up to the cloaked region. Approximate cloaking for acoustic waves has been studied in the quasistatic regime [10, 24], the time harmonic regime [11, 17, 25, 18], and the time regime [26, 27], and approximate cloaking for electromagnetic waves has been studied in the time harmonic regime [4, 13, 22], see also the references therein. Finite energy solutions for the singular scheme have been studied extensively [8, 30, 31]. There are also other ways to achieve cloaking effects, such as the use of plasmonic coating [2], active exterior sources [29], complementary media [12, 20], or via localized resonance [21] (see also [15, 19]).

The goal of this paper is to investigate approximate cloaking for the the heat equation using transformation optics. Thermal cloaking via transformation optics was initiated by Guenneau, Amra, and Venante [7]. Craster, Guenneau, Hutridurga, and Pavliotis [6] investigate the approximate cloaking for the heat equation using the approximate scheme in the spirit of [10]. They show that for the time large enough, the largeness depends on ε , the degree of visibility is of the order ε^d ($d = 2, 3$) for sources that are independent of time. Their analysis is first based on the fact that as time goes to infinity, the solutions converge to the stationary states and then uses known results on approximate cloaking in the quasistatic regime [10, 24].

In this paper, we show that approximate cloaking is achieved at any positive time and established the degree of invisibility of order ε in three dimensions and $|\ln \varepsilon|^{-1}$ in two dimensions. Our results hold for a general source that depends on both time and space variables, and our estimates are independent of the content of the materials inside the cloaked region. The degree of visibility obtained herein is optimal due to the fact that a finite time interval is considered (compare with [6]).

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We next describe the problem in more detail and state the main result. Our starting point is the regularization scheme [10] in which a transformation blows up a small ball B_ε ($0 < \varepsilon < 1/2$) instead of a point into the cloaked region B_1 in \mathbb{R}^d ($d = 2, 3$). Here and in what follows, for $r > 0$, B_r denotes the ball centered at the origin and of radius r in \mathbb{R}^d . Our assumption on the geometry of the cloaked region is mainly to simplify the notations. Concerning the transformation, we consider the map $F_\varepsilon : \mathbb{R}^d \rightarrow \mathbb{R}^d$ defined by

$$(1.1) \quad F_\varepsilon(x) = \begin{cases} x & \text{in } \mathbb{R}^d \setminus B_2, \\ \left(\frac{2-2\varepsilon}{2-\varepsilon} + \frac{|x|}{2-\varepsilon} \right) \frac{x}{|x|} & \text{in } B_2 \setminus B_\varepsilon, \\ \frac{x}{\varepsilon} & \text{in } B_\varepsilon. \end{cases}$$

In what follows, we use the standard notations

$$(1.2) \quad F_*A(y) = \frac{\nabla F(x)A(x)\nabla F^T(x)}{|\det \nabla F(x)|}, \quad F_*\rho(y) = \frac{\rho(x)}{|\det \nabla F(x)|}, \quad x = F^{-1}(y),$$

for the ‘‘pushforward’’ of a symmetric, matrix-valued function A , and a scalar function ρ , by the diffeomorphism F , and I denotes the identity matrix. The cloaking device in the region $B_2 \setminus B_1$ constructed from the transformation technique is given by

$$(1.3) \quad (F_{\varepsilon*}I, F_{\varepsilon*}1) \text{ in } B_2 \setminus B_1,$$

a pair of a matrix-valued function and a function that characterize the material properties in $B_2 \setminus B_1$. Physically, A is the thermal diffusivity and ρ is the mass density of the material.

Let Ω with $B_2 \subset \subset \Omega \subset \mathbb{R}^d$ ($d = 2, 3$)¹ be a bounded region for which the heat flow is considered. Suppose that the medium outside B_2 (the cloaking device and the cloaked region) is homogeneous so that it is characterized by the pair $(I, 1)$, and the cloaked region is characterized by a pair (a_O, ρ_O) where a_O is a matrix-valued function and ρ_O is a real function, both defined in B_1 . The medium in the whole space is then given by

$$(1.4) \quad (A_c, \rho_c) = \begin{cases} (I, 1) & \text{in } \mathbb{R}^d \setminus B_2, \\ (F_{\varepsilon*}I, F_{\varepsilon*}1) & \text{in } B_2 \setminus B_1, \\ (a_O, \rho_O) & \text{in } B_{1/2}. \end{cases}$$

In what follows, we make the usual assumption that a_O is symmetric and uniformly elliptic, i.e., for a.e. $x \in B_{1/2}$,

$$(1.5) \quad \Lambda^{-1}|\xi|^2 \leq \langle a_O(x)\xi, \xi \rangle \leq \Lambda|\xi|^2 \quad \text{for all } \xi \in \mathbb{R}^d,$$

for some $\Lambda \geq 1$, and σ is a positive function bounded above and below by positive constants.

For $0 < T \leq \infty$, we denote

$$\Omega_T = (0, T) \times \Omega.$$

Given a function $f \in L^1((0, +\infty), L^2(\Omega))$ and an initial condition $u_0 \in L^2(\Omega)$, in the medium characterized by (A_c, ρ_c) , one obtains a unique weak solution $u_c \in L^2((0, \infty); H^1(\Omega)) \cap C([0, +\infty), L^2(\Omega))$ of the equation

$$(1.6) \quad \begin{cases} \partial_t(\rho_c u_c) - \operatorname{div}(A_c \nabla u_c) = f & \text{in } \Omega_\infty, \\ u_c = 0 & \text{on } (0, +\infty) \times \partial\Omega, \\ u_c(t = 0, \cdot) = u_0 & \text{in } \Omega, \end{cases}$$

¹The notation $D \subset \subset \Omega$ means that the closure of D is a subset of Ω .

and in the homogeneous medium characterized by $(I, 1)$, one gets a unique weak solution $u \in L^2((0, \infty); H^1(\Omega)) \cap C([0, +\infty), L^2(\Omega))$ of the equation

$$(1.7) \quad \begin{cases} \partial_t u - \Delta u = f & \text{in } \Omega_\infty, \\ u_c = 0 & \text{on } (0, +\infty) \times \partial\Omega, \\ u_c(t=0, \cdot) = u_0 & \text{in } \Omega. \end{cases}$$

The approximate cloaking meaning of the scheme (1.12) is given in the following result:

Theorem 1.1. *Let $u_0 \in L^2(\Omega)$ and $f \in L^1((0, +\infty); L^2(\Omega))$ be such that $\text{supp } f(t, \cdot) \subset \Omega \setminus B_2$ for $t > 0$. Assume that u_c and u are the solution of (1.6) and (1.7) respectively. Then, for $0 < \varepsilon < 1/2$,*

$$\|u_c(t) - u(t)\|_{H^1(\Omega \setminus B_2)} \leq Ce(\varepsilon, d) \left(\|f\|_{L^1_t L^2(\Omega)} + \|u_0\|_{L^2(\Omega)} \right),$$

for some positive constant C independent of f , u_0 , and ε , where

$$e(\varepsilon, d) = \begin{cases} \varepsilon & \text{if } d = 3, \\ |\ln \varepsilon|^{-1} & \text{if } d = 2. \end{cases}$$

As a consequence of Theorem 1.1, $\lim_{\varepsilon \rightarrow 0} u_c = u$ in $(0, T) \times (\Omega \setminus B_2)$ for all f with compact support outside $(0, T) \times B_2$. One therefore cannot detect the difference between $(A_\varepsilon, \rho_\varepsilon)$ and $(I, 1)$ as $\varepsilon \rightarrow 0$ by observation of u_c outside B_2 : cloaking is achieved for observers outside B_2 in the limit as $\varepsilon \rightarrow 0$.

We now briefly describe the idea of the proof. The starting point of the analysis is the invariance of the heat equations under a change of variables which we now state.

Lemma 1.1. *Let $d \geq 2$, $T > 0$, Ω be a bounded open subset of \mathbb{R}^d of class C^1 , and let A be an elliptic symmetric matrix-valued function, and ρ be a bounded, measurable function defined on Ω bounded above and below by positive constants. Let $F : \Omega \mapsto \Omega$ be bijective such that F and F^{-1} are Lipschitz, $\det \nabla F > c$ for a.e. $x \in \Omega$ for some $c > 0$, and $F(x) = x$ near $\partial\Omega$. Let $f \in L^1((0, T); L^2(\Omega))$ and $u_0 \in L^2(\Omega)$. Then $u \in L^2((0, T); H_0^1(\Omega)) \cap C([0, T], L^2(\Omega))$ is the weak solution of*

$$(1.8) \quad \begin{cases} \partial_t(\rho u) - \text{div}(A \nabla u) = f & \text{in } \Omega_T, \\ u = 0 & \text{on } (0, T) \times \partial\Omega, \\ u(0, \cdot) = u_0 & \text{in } \Omega, \end{cases}$$

if and only if $v(t, \cdot) := u(t, \cdot) \circ F^{-1} \in L^2((0, T); H_0^1(\Omega)) \cap C([0, T], L^2(\Omega))$ is the weak solution of

$$(1.9) \quad \begin{cases} \partial_t(F_* \rho v) - \text{div}(F_* A \nabla v) = F_* f & \text{in } \Omega_T, \\ u = 0 & \text{on } (0, T) \times \partial\Omega, \\ v(0, \cdot) = u_0 \circ F^{-1} & \text{in } \Omega. \end{cases}$$

Recall that F_* is defined in (1.2). In this paper, we use the following standard definition of weak solutions:

Definition 1.1. *Let $d \geq 2$. We say a function*

$$u \in L^2((0, T); H_0^1(\Omega)) \cap C([0, T], L^2(\Omega))$$

is a weak solution to (1.8) if $u(0, \cdot) = u_0$ in Ω and u satisfies

$$(1.10) \quad \frac{d}{dt} \int_{\Omega} \rho u(t, \cdot) \varphi + \int_{\Omega} A \nabla u(t, \cdot) \nabla \varphi = \int_{\Omega} f(t, \cdot) \varphi \text{ in } (0, T),$$

in the distributional sense for all $\varphi \in H_0^1(\Omega)$.

The existence and uniqueness of weak solutions are standard, see, e.g., [1] (in fact, in [1], f is assumed in $L^2((0, T); L^2(\Omega))$, however, the conclusion holds also for $f \in L^1((0, T); L^2(\Omega))$ with a similar proof, see, e.g., [23]). The proof of Lemma 1.1 is similar to that of the Helmholtz equation, see, e.g., [11] (see also [6] for a parabolic version).

We now return to the idea of the proof of Theorem 1.1. Set

$$u_\varepsilon(t, \cdot) = u_c(t, \cdot) \circ F_\varepsilon^{-1} \text{ for } t \in (0, +\infty).$$

Then u_ε is the unique solution of the system

$$(1.11) \quad \begin{cases} \partial_t(\rho_\varepsilon u_\varepsilon) - \operatorname{div}(A_\varepsilon \nabla u_\varepsilon) = f & \text{in } \Omega_\infty, \\ u_\varepsilon = 0 & \text{on } (0, +\infty) \times \partial\Omega, \\ u_\varepsilon(t = 0, \cdot) = u_0 & \text{in } \Omega, \end{cases}$$

where

$$(1.12) \quad (A_\varepsilon, \rho_\varepsilon) = \begin{cases} (I, 1) & \text{in } \mathbb{R}^d \setminus B_\varepsilon, \\ (\varepsilon^{2-d} a(\cdot/\varepsilon), \varepsilon^{-d} \rho(\cdot/\varepsilon)) & \text{in } B_\varepsilon. \end{cases}$$

Moreover,

$$u_c - u = u_\varepsilon - u \text{ in } (0, +\infty) \times B_2^c.$$

In comparing the coefficients of the systems verified by u and u_ε , the analysis can be derived from the study of the effect of a small inclusion B_ε . The case in which finite isotropic materials contain inside the small inclusion was investigated in [3] (see also [5] for a related context). The analysis in [3] partly involved the polarization tensor information and took the advantage of the fact that the coefficients inside the small inclusion are finite. In the cloaking context, Craster et al. [6] derived an estimate of the order ε^d for a time larger than a threshold one. Their analysis is based on long time behavior of solutions to parabolic equations and estimates for the degree of visibility of the conducting problem, see [10, 24], hence the threshold time goes to infinity as $\varepsilon \rightarrow 0$.

In this paper, to overcome the blow up of the coefficients inside the small inclusion and to achieve the cloaking effect at any positive time, we follow the approach of Nguyen and Vogelius in [26]. The idea is to derive appropriate estimates for the effect of small inclusions in the time domain from the ones in the frequency domain using the Fourier transform with respect to time. Due to the dissipative nature of the heat equation, the problem in the frequency for the heat equation is more stable than the one corresponding to the acoustic waves, see, e.g., [25, 26], and the analysis is somehow easier to handle in the high frequency regime. After using a standard blow-up argument, a technical point in the analysis is to obtain an estimate for the solutions of the equation $\Delta v + i\omega\varepsilon^2 v = 0$ in $\mathbb{R}^d \setminus B_1$ ($\omega > 0$) at the distance $1/\varepsilon$ in which the dependence on ε and ω are explicit (see Lemma 2.2). Due to the blow up of the fundamental solution in two dimensions, the analysis requires some new ideas. We emphasize that even though our setting is in a bounded domain with zero Dirichlet boundary condition, we employ Fourier transform in time instead of eigenmodes decomposition as in [6]. This has the advantage that one can put both systems of u_ε and u in the same context.

2. PROOF OF THE MAIN RESULT

To implement the analysis in the frequency domain, let us introduce the Fourier transform with respect to time t :

$$(2.1) \quad \hat{\varphi}(k, x) = \frac{1}{\sqrt{2\pi}} \int_{\mathbb{R}} \varphi(t, x) e^{ikt} dt \text{ for } k \in \mathbb{R},$$

for $\varphi \in L^2((-\infty, +\infty), L^2(\mathbb{R}^d))$. Extending u , u_c , u_ρ , and f by 0 for $t < 0$, and considering the Fourier with respect to time at the frequency $\omega > 0$, we obtain

$$\Delta \hat{u} + i\omega \hat{u} = -(\hat{f} + u_0) \text{ in } \Omega,$$

and

$$\operatorname{div}(A_\varepsilon \nabla \hat{u}_\varepsilon) + i\omega \rho_\varepsilon \hat{u}_\varepsilon = -(\hat{f} + u_0) \text{ in } \Omega,$$

where

$$(A_\varepsilon, \rho_\varepsilon) = \begin{cases} (I, 1) & \text{in } \Omega \setminus B_\varepsilon, \\ (\varepsilon^{2-d} a(\cdot/\varepsilon), \varepsilon^{-d} \sigma(\cdot/\varepsilon)) & \text{in } B_\varepsilon. \end{cases}$$

The main ingredient in the proof of Theorem 1.1 is the following:

Proposition 2.1. *Let $\omega > 0$, $0 < \varepsilon < 1/2$, and let $g \in L^2(\Omega)$ with $\operatorname{supp} g \subset \Omega \setminus B_2$. Assume that $v, v_\varepsilon \in H^1(\Omega)$ are respectively the unique solution of the systems*

$$\begin{cases} \Delta v + i\omega v = g & \text{in } \Omega, \\ v = 0 & \text{on } \partial\Omega, \end{cases}$$

and

$$\begin{cases} \operatorname{div}(A_\varepsilon \nabla v_\varepsilon) + i\omega \rho_\varepsilon v_\varepsilon = g & \text{in } \Omega, \\ v_\varepsilon = 0 & \text{on } \partial\Omega. \end{cases}$$

We have, for $4\varepsilon < r < 2$,

$$(2.2) \quad \|v_\varepsilon - v\|_{H^1(\Omega \setminus B_r)} \leq C e(\varepsilon, \omega, d) (1 + \omega^{-1/2}) \|g\|_{L^2(\Omega)},$$

for some positive constant $C = C_r$ independent of ε , ω , and g . Here

$$(2.3) \quad e(\varepsilon, \omega, 3) = \varepsilon e^{-\sqrt{\omega}/4},$$

and

$$(2.4) \quad e(\varepsilon, \omega, 2) = \begin{cases} e^{-\sqrt{\omega}/4} / |\ln \varepsilon| & \text{if } \omega \geq 1/2, \\ \ln \omega / \ln(\omega \varepsilon) & \text{if } 0 < \omega < 1/2. \end{cases}$$

The rest of this section is divided into three subsections. In the first subsection, we present several lemmas used in the proof of Proposition 2.1. The proofs of Proposition 2.1 and Theorem 1.1 are then given in the second and the third subsections, respectively.

2.1. Preliminaries. In this subsection, we state and prove several useful lemmas used in the proof of Proposition 2.1. Throughout, $D \subset B_1$ denotes a smooth, bounded, open subset of \mathbb{R}^d such that $\mathbb{R}^d \setminus D$ is connected, and ν denotes the unit normal vector field on ∂D , directed into $\mathbb{R}^d \setminus D$. The jump across ∂D is denoted by $[\cdot]$.

The first result is the following simple one:

Lemma 2.1. *Let $d = 2, 3$, $k > 0$, and let $v \in H^1(\mathbb{R}^d \setminus D)$ be such that $\Delta v + ikv = 0$ in $\mathbb{R}^d \setminus D$. We have, for $R > 2$,*

$$(2.5) \quad \|v\|_{H^1(B_R \setminus D)} \leq C_R (1 + k) \|v\|_{H^{1/2}(\partial D)},$$

for some positive constants C_R independent of k and v .

Proof. Multiplying the equation by \bar{v} (the conjugate of v) and integrating by parts, we have

$$\int_{\mathbb{R}^d \setminus D} |\nabla v|^2 - ik \int_{\mathbb{R}^d \setminus D} |v|^2 = \int_{\partial D} \partial_\nu v \bar{v}.$$

This implies

$$(2.6) \quad \int_{\mathbb{R}^d \setminus D} |\nabla v|^2 + k \int_{\mathbb{R}^d \setminus D} |v|^2 \leq C \|\partial_\nu v\|_{H^{-1/2}(\partial D)} \|v\|_{H^{1/2}(\partial D)}.$$

Here and in what follows, C denotes a positive constant independent of v and k . By the trace theory, we have

$$(2.7) \quad \|\partial_\nu v\|_{H^{-1/2}(\partial D)} \leq C \left(\|\nabla v\|_{L^2(B_2 \setminus D)} + k \|v\|_{L^2(B_2 \setminus D)} \right).$$

Combining (2.6) and (2.7) yields

$$(2.8) \quad \int_{\mathbb{R}^d \setminus D} |\nabla v|^2 + k \int_{\mathbb{R}^d \setminus D} |v|^2 \leq C(1+k) \|v\|_{H^{1/2}(\partial D)}^2.$$

The conclusion follows when $k \geq 1$.

Next, consider the case $0 < k < 1$. In the case where $d = 3$, the conclusion is a direct consequence of (2.8) and the Hardy inequality (see, e.g., [16, Lemma 2.5.7]):

$$(2.9) \quad \int_{\mathbb{R}^3 \setminus D} \frac{|v|^2}{|x|^2} \leq C \int_{\mathbb{R}^3 \setminus D} |\nabla v|^2.$$

We next consider the case where $d = 2$. It suffices to show

$$(2.10) \quad \int_{B_R \setminus D} |v|^2 \leq C \|v\|_{H^{1/2}(\partial D)}^2.$$

By the Hardy inequality (see, e.g., [16, Lemma 2.5.7]),

$$(2.11) \quad \int_{\mathbb{R}^2 \setminus D} \frac{|v|^2}{|x|^2 \ln(2+|x|)^2} \leq C \left(\int_{\mathbb{R}^2 \setminus D} |\nabla v|^2 + \int_{B_2 \setminus D} |v|^2 \right),$$

it suffices to prove (2.10) for $R = 2$. We proceed by contradiction. Suppose that there exists a sequence $(k_n) \rightarrow 0$ and a sequence $(v_n) \in H^1(\mathbb{R}^2 \setminus D)$ such that

$$\Delta v_n + ik_n v_n = 0 \text{ in } \mathbb{R}^2 \setminus D, \quad \|v_n\|_{L^2(B_2 \setminus D)} = 1, \quad \text{and} \quad \lim_{n \rightarrow +\infty} \|v_n\|_{H^{1/2}(\partial D)} = 0.$$

Denote

$$W^1(\mathbb{R}^2 \setminus D) = \left\{ u \in L^1_{\text{loc}}(\mathbb{R}^2 \setminus D); \frac{u(x)}{\ln(2+|x|)\sqrt{1+|x|^2}} \in L^2(\mathbb{R}^2 \setminus D) \text{ and } \nabla u \in L^2(\mathbb{R}^2 \setminus D) \right\}.$$

By (2.8) and (2.11), one might assume that v_n converges to v weakly in $H^1_{\text{loc}}(\mathbb{R}^2 \setminus D)$ and strongly in $L^2(B_2 \setminus D)$. Moreover, $v \in W^1(\mathbb{R}^2 \setminus D)$, and satisfies

$$(2.12) \quad \Delta v = 0 \text{ in } \mathbb{R}^2 \setminus D, \quad v = 0 \text{ on } \partial D,$$

and

$$(2.13) \quad \|v\|_{L^2(B_2 \setminus D)} = 1.$$

From (2.12), we have $v = 0$ in $\mathbb{R}^2 \setminus D$ (see, e.g., [16]) which contradicts (2.13). The proof is complete. \square

As a consequence of Lemma 2.1, we have

Lemma 2.2. *Let $d = 2, 3$, $\omega > 0$, $0 < \varepsilon < 1/2$, and let $v \in H^1(\mathbb{R}^d \setminus D)$ be a solution of $\Delta v + i\omega\varepsilon^2 v = 0$ in $\mathbb{R}^d \setminus D$. We have, for $10\varepsilon < r < R$ and $r < |x| < R$,*

$$(2.14) \quad |v(x/\varepsilon)| \leq C e(\varepsilon, \omega, d) \|v\|_{H^{1/2}(\partial D)},$$

for some positive constant $C = C_{r,R}$ independent of ε , ω and v .

Recall that $e(\varepsilon, \omega, d)$ is given in (2.3) and (2.4).

Proof. By Lemma 2.1, one might assume that $\varepsilon < 1/16$. By the representation formula, we have

$$(2.15) \quad v(x) = \int_{\partial B_3} \left(G_k(x, y) \partial_r v(y) - \partial_{r_y} G_k(x, y) v(y) \right) dy \text{ for } x \in \mathbb{R}^3 \setminus B_4,$$

where

$$G_k(x, y) = \frac{e^{ik|x-y|}}{4\pi|x-y|} \text{ for } x \neq y \text{ if } d = 3 \quad \text{and} \quad G_k(x, y) = \frac{i}{4} H_0^{(1)}(k|x-y|) \text{ if } d = 2,$$

with $k = e^{i\pi/4} \varepsilon \omega^{1/2}$. Recall that

$$(2.16) \quad H_0^{(1)}(z) = \frac{2i}{\pi} \ln \frac{|z|}{2} + 1 + \frac{2i\gamma}{\pi} + O(|z|^2 \log |z|) \quad \text{as } z \rightarrow 0, z \notin (-\infty, 0],$$

and

$$(2.17) \quad H_0^{(1)}(z) = \sqrt{\frac{2}{\pi z}} e^{i(z+\frac{\pi}{4})} (1 + O(|z|^{-1})) \quad z \rightarrow \infty, z \notin (-\infty, 0].$$

The conclusion in both the case where $d = 3$ and the case where $d = 2$ and $\omega > \varepsilon^{-1/2}/2$ then follows from Lemma 2.1.

We next deal with the case where $d = 2$ and $\omega < \varepsilon^{-1/2}/2$, hence $|k| < 1/2$. Using (2.15), we have, for $x \in \partial B_5$,

$$v(x) = \int_{\partial B_3} \left([G_k(x, y) - G_k(x, 0)] \partial_r v(y) - \partial_{r_y} G_k(x, y) v(y) \right) dy + \int_{\partial B_3} G_k(x, 0) \partial_r v(y) dy.$$

Using the fact

$$|\nabla_y G_k(x, y)| \leq C|k| \text{ for } x \in \partial B_5 \text{ and } y \in B_3,$$

we derive that

$$(2.18) \quad \left| \int_{\partial B_3} \partial_r v(y) dy \right| \leq C \|g\|_{H^{1/2}(\partial D)} |\ln^{-1} |k||.$$

Again using (2.15), we have, for $r < |x| < R$,

$$v(x/\varepsilon) = \int_{\partial B_3} \left([G_k(x/\varepsilon, y) - G_k(x/\varepsilon, 0)] \partial_r v(y) - \partial_{r_y} G_k(x/\varepsilon, y) v(y) \right) dy + \int_{\partial B_3} G_k(x/\varepsilon, 0) \partial_r v(y) dy.$$

Combining (2.16) and (2.18), we obtain, for $0 < \omega < 1$,

$$|v(x/\varepsilon)| \leq \frac{C |\ln \omega|}{|\ln |k||} \|g\|_{H^{1/2}(\partial D)},$$

and combining (2.17) and (2.18), for $1 < \omega < \varepsilon^{-1/2}/2$, we have

$$|v(x/\varepsilon)| \leq C |\ln |k||^{-1} e^{-\sqrt{\omega}/4} \|g\|_{H^{1/2}(\partial D)}.$$

The conclusion in the case where $d = 2$ and $\omega < \varepsilon^{-1/2}$ follows. The proof is complete. \square

2.2. Proof of Proposition 2.1. Multiplying the equation of v_ε by \bar{v}_ε and integrating in Ω , we derive that

$$(2.19) \quad \int_{\Omega} \langle A_\varepsilon \nabla v_\varepsilon, \nabla v_\varepsilon \rangle + \omega \int_{\Omega} \rho_\varepsilon |v_\varepsilon|^2 \leq C \|g\|_{L^2(\Omega)}^2.$$

Here we used Poincaré's inequality

$$\|v_\varepsilon\|_{L^2(\Omega)} \leq C \|\nabla v_\varepsilon\|_{L^2(\Omega)}.$$

In this proof, C denotes a positive constant independent of ε , A_ε , ρ_ε , ω , and g . It follows that

$$(2.20) \quad \|v_\varepsilon(\varepsilon \cdot)\|_{H^{1/2}(\partial B_1)}^2 \leq C \int_{B_1} |\nabla v_\varepsilon(\varepsilon \cdot)|^2 + |v_\varepsilon(\varepsilon \cdot)|^2 \leq C \int_{B_\varepsilon} \frac{1}{\varepsilon^{d-2}} |\nabla v_\varepsilon|^2 + \frac{1}{\varepsilon^d} |v_\varepsilon|^2 \leq C(1 + \omega^{-1}) \|g\|_{L^2(\Omega)}^2.$$

Let

$$w_\varepsilon = v_\varepsilon - v \text{ in } \Omega \setminus B_\varepsilon.$$

Then $w_\varepsilon \in H^1(\Omega \setminus B_\varepsilon)$ and satisfies

$$(2.21) \quad \begin{cases} \Delta w_\varepsilon + i\omega w_\varepsilon = 0 & \text{in } \Omega \setminus B_\varepsilon, \\ w_\varepsilon = v_\varepsilon - v & \text{on } \partial B_\varepsilon, \\ w_\varepsilon = 0 & \text{on } \partial\Omega. \end{cases}$$

Let $\tilde{w}_\varepsilon \in H^1(\mathbb{R}^d \setminus B_\varepsilon)$ be the unique solution of the system

$$(2.22) \quad \begin{cases} \Delta \tilde{w}_\varepsilon + i\omega \tilde{w}_\varepsilon = 0 & \text{in } \mathbb{R}^d \setminus B_\varepsilon, \\ \tilde{w}_\varepsilon = w_\varepsilon & \text{on } \partial B_\varepsilon, \end{cases}$$

and set

$$\widetilde{W}_\varepsilon = \tilde{w}_\varepsilon(\varepsilon \cdot) \text{ in } \mathbb{R}^d \setminus B_1.$$

Then $\widetilde{W}_\varepsilon \in H^1(\mathbb{R}^d \setminus B_1)$ is the unique solution of the system

$$(2.23) \quad \begin{cases} \Delta \widetilde{W}_\varepsilon + i\omega \varepsilon^2 \widetilde{W}_\varepsilon = 0 & \text{in } \mathbb{R}^d \setminus B_1, \\ \widetilde{W}_\varepsilon = w_\varepsilon(\varepsilon \cdot) & \text{on } \partial B_1. \end{cases}$$

Fix $r_0 > 2$ such that $\Omega \subset B_{r_0}$. By Lemmas 2.1 and 2.2, we have, for $r/2 \leq |x| < r_0$, that

$$|\widetilde{W}_\varepsilon(x/\varepsilon)| \leq C e(\varepsilon, \omega, d) \|w_\varepsilon(\varepsilon \cdot)\|_{H^{1/2}(\partial B_1)},$$

which yields, for $x \in B_{r_0} \setminus B_{r/2}$, that

$$|\tilde{w}_\varepsilon(x)| \leq C e(\varepsilon, \omega, d) \|w_\varepsilon(\varepsilon \cdot)\|_{H^{1/2}(\partial B_1)}.$$

Since $\Delta \tilde{w}_\varepsilon + i\omega \tilde{w}_\varepsilon = 0$ in $B_{r_0} \setminus B_{r/2}$, it follows that

$$(2.24) \quad \|\tilde{w}_\varepsilon\|_{H^1(\Omega \setminus B_{2r/3})} \leq C e(\varepsilon, \omega, d) \|w_\varepsilon(\varepsilon \cdot)\|_{H^{1/2}(\partial B_1)}.$$

Fix $\varphi \in C^2(\mathbb{R}^d)$ such that $\varphi = 1$ in $B_{2r/3}$ and $\varphi = 0$ in $\mathbb{R}^d \setminus B_r$, and set

$$\chi_\varepsilon = w_\varepsilon - \varphi \tilde{w}_\varepsilon \text{ in } \Omega \setminus B_\varepsilon.$$

Then $\chi_\varepsilon \in H_0^1(\Omega \setminus B_\varepsilon)$ and satisfies

$$\Delta \chi_\varepsilon + i\omega \chi_\varepsilon = -\Delta \varphi \tilde{w}_\varepsilon - 2\nabla \varphi \cdot \nabla \tilde{w}_\varepsilon \text{ in } \Omega \setminus B_\varepsilon.$$

Multiplying the equation of χ_ε by $\bar{\chi}_\varepsilon$ and integrating by parts, we obtain

$$\int_{\Omega \setminus B_\varepsilon} |\nabla \chi_\varepsilon|^2 \leq C \|\tilde{w}_\varepsilon\|_{H^1(\Omega \setminus B_{2r/3})}^2.$$

This yields, by Poincaré's inequality,

$$(2.25) \quad \|\chi_\varepsilon\|_{H^1(\Omega \setminus B_\varepsilon)} \leq C \|\tilde{w}_\varepsilon\|_{H^1(\Omega \setminus B_{2r/3})}.$$

Combining (2.24) and (2.25) yields

$$(2.26) \quad \|w_\varepsilon\|_{H^1(\Omega \setminus B_r)} \leq C e(\varepsilon, \omega, d) \|w_\varepsilon(\varepsilon \cdot)\|_{H^{1/2}(\partial B_1)}.$$

The conclusion now follows from (2.20). \square

Remark 2.1. The estimate in Proposition 2.1 is independent of the coefficients inside B_ε and is optimal. In fact, one can choose the coefficients in B_ε such that v_ε on ∂B_ε is as small as one wants.

2.3. Proof of Theorem 1.1. Let $v_\varepsilon = u_\varepsilon - u$. Using the fact that v_ε is real, by the inversion theorem and Minkowski's inequality, we have, for $t > 0$,

$$(2.27) \quad \|v_\varepsilon(t, \cdot)\|_{L^2(\Omega \setminus B_2)} \leq C \int_0^\infty \|\hat{v}_\varepsilon(\omega, \cdot)\|_{L^2(\Omega \setminus B_2)} d\omega.$$

Using Proposition 2.1, we get

$$\begin{aligned} \int_0^\infty \|\hat{v}_\varepsilon(\omega, \cdot)\|_{L^2(\Omega \setminus B_2)} d\omega &\leq C \int_0^\infty (1 + \omega^{-1/2}) e(\varepsilon, \omega, d) \|\hat{f}(\omega) + u_0\|_{L^2(\Omega \setminus B_2)} d\omega \\ &\leq C e_{\text{sup}} \sup_{\omega > 0} \|\hat{f}(\omega) + u_0\|_{L^2(\Omega \setminus B_2)} \int_0^\infty (1 + \omega^{-1/2}) e(\varepsilon, \omega, d) d\omega \\ &\leq C e(\varepsilon, d) (\|f\|_{L^1((0, +\infty); L^2(\Omega))} + \|u_0\|_{L^2(\Omega)}). \end{aligned}$$

It follows from (2.27) that, for $t > 0$,

$$\|v_\varepsilon(t, \cdot)\|_{L^2(\Omega \setminus B_2)} \leq C e(\varepsilon, d) (\|f\|_{L^1((0, +\infty); L^2(\Omega))} + \|u_0\|_{L^2(\Omega)}).$$

Similarly, we have, for $t > 0$,

$$\|\nabla v_\varepsilon(t, \cdot)\|_{L^2(\Omega \setminus B_2)} \leq C e(\varepsilon, d) (\|f\|_{L^1((0, +\infty); L^2(\Omega))} + \|u_0\|_{L^2(\Omega)}).$$

The conclusion follows. \square

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(H.-M. Nguyen) DEPARTMENT OF MATHEMATICS, EPFL SB CAMA, STATION 8,
 CH-1015 LAUSANNE, SWITZERLAND.
E-mail address: hoai-minh.nguyen@epfl.ch

(T. Nguyen) INSTITUTE OF MATHEMATICS, VIETNAM ACADEMY OF SCIENCE AND TECHNOLOGY, 18 HOANG
 QUOC VIET, CAU GIAY, HANOI, VIETNAM
E-mail address: natu@math.ac.vn