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Computation of moments for Maxwell's equations with random interfaces via pivoted low-rank approximation

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7 Abstract

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The aim of this paper is to compute the mean field and variance of solutions to three-dimensional Maxwell's equations with random interfaces via shape calculus and pivoted low-rank approximation. Based on the perturbation theory and shape calculus, we characterize the statistical moments of solutions to Maxwell's equations with random interfaces in terms of the perturbation magnitude via the first order shape-Taylor expansion. In order to capture oscillations with high resolution close to the interface, an adaptive finite element method using Nédélec's third order edge elements of the first kind is employed to solve the deterministic Maxwell's equations with the mean interface to approximate the expectation of solutions. For the second moment computation, an efficient low-rank approximation of the pivoted Cholesky decomposition is proposed to compute the two-point correlation function to approximate the variance of solutions. Numerical experiments are presented to demonstrate our theoretical results.

- ⁸ Keywords: Maxwell's equations, random interfaces, shape calculus, edge element, low-rank
- 9 approximation
- ¹⁰ 2010 MSC: 65M60, 65N30, 35Q60, 65C05

11 1. Introduction

The interaction of electromagnetic waves with physical objects plays important roles in science 12 and engineering, such as wide band antennas, telecommunication chips and remote sensing, etc. 13 Singularities or oscillations arise when electromagnetic fields impinge at the corners and edges of 14 geometrical domains as well as on the interfaces between different media. Interested readers may 15 refer to [11, 13, 23, 41, 43] and references therein for relevant mathematical models governed by 16 Maxwell's equations with material interfaces, which is of immense interest in the computational 17 simulation in nano-physics, biology and chemistry, where one has unsharp interfaces like rough 18 cross sections, cell membranes and molecular surfaces for instance. In practical applications, the 19 interfaces of different materials are almost never exactly known beforehand, which requires the 20

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