A regularized approach evaluating origin intensity factor of singular boundary method for Helmholtz equation with high wavenumbers

Junpu Li a, b, *, Zhuojia Fu a, b, *, Wen Chen a, Qing-Hua Qin b

a State Key Laboratory of Hydrology-Water Resources and Hydraulic Engineering & Center for Numerical Simulation Software in Engineering and Sciences, College of Mechanics and Materials, Hohai University, Nanjing, Jiangsu 211100, China

b College of Engineering and Computer Science, Australian National University, Canberra ACT 2601, Australia

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A B S T R A C T

Evaluation of the origin intensity factor of the singular boundary method for Helmholtz equation with high wavenumbers has been a difficult task for a long time. In this study, a regularized approach is provided to bypass this limitation. The core idea of the subtraction and adding-back technique is to substitute an artificially constructed general solution of the Helmholtz equation into the boundary integral equation or the hyper boundary integral equation to evaluate the non-singular expressions of the fundamental solutions at origin. The core difficulty is to derive the appropriate artificially constructed general solution. The regularized approach avoids the unstable inverse interpolation and has strict mathematical derivation process. Therefore, it is easy-to-program and free of mesh dependency. Numerical experiments show that the proposed technique can be used successfully to avoid singularity and hyper singularity difficulties encountered in the boundary element method and the singular boundary method.

1. Introduction

Boundary element method (BEM) [1–5] and boundary collocation method (BCM) [6–10] are efficient methods for simulating scientific and engineering problems, especially for the exterior Helmholtz problems [11–14]. Firstly, in comparison with the finite element method (FEM) [15–19], the BEM and the BCM need only boundary discretization. Thus, the number of dimension of the problem is reduced by one. Secondly, the fundamental solution used in the BEM and the BCM can satisfy automatically the radiation boundary conditions at infinity of the exterior Helmholtz problems. Therefore, the boundary of the BEM and the BCM do not need to be artificially truncated. Thirdly, the BEM and the BCM require lower sampling frequency to create the acceptable solution in comparison with the FEM.

Unfortunately, the BEM and the BCM encounter the singularity and hyper singularity difficulties [20–22] due to the application of the fundamental solutions. In recent years, many useful techniques are proposed to bypass this limitation, such as the logarithmic quadrature formulation [23], the rigid body motion method [24], the subtraction and adding-back technique (SAB) [25–27], the integration by parts [28], the analytical integration approach [29] and the contour method [30]. As a competitive strategy, the SAB technique was first proposed by Young et al. [31–33] in the regularized meshless method (RMM) [34–36]. The core idea of the SAB is to substitute an artificially constructed general solution of the studied equation into the boundary integral equation (BIE) or hyper boundary integral equation (HBIE) to derive the nonsingular expressions of the fundamental solutions at origin. The core difficulty of the SAB is to find the appropriate artificially constructed general solution which satisfies certain boundary conditions. Thus, the unnecessary singularity or hyper singularity in the BIE or the HBIE can be deleted when \( x_i = y_j \), where \( x_i \) is the \( i \)th collocation point and \( y_j \) is the \( j \)th source point. The construction of the appropriate general solution is a difficult and important task. It directly determines the accuracy, efficiency and stability of the SAB technique.

It is well known that all the fast algorithms are all very complicated in terms of programming and theory, such as the fast multiple method [37], the modified dual-level algorithm [38] and the modified multilevel algorithm [39]. Therefore, it is very important to develop a method which is easy-to-program and has high accuracy and efficiency to combine with the fast algorithms. The singular boundary method (SBM) [40–43] is a novel strong form boundary collocation method free of mesh and integrals. The core competitive attribute of the SBM is the balanced numerical characteristics. Although the SBM has lower accuracy and convergence rate compared with the method of fundamental
solutions (MFS) [44–46], the SBM avoids the computational instability caused by the fictitious boundary. Although the scope of application of the SBM is less than that of the BEM, the SBM can achieve higher accuracy and convergence rate using fewer computing resources for some specific problems. Therefore, the SBM is very suitable to combine with the fast algorithms to solve the large-scale complicated engineering problems. The balanced numerical characteristics constitute the core advantage of the SBM over the other existing methods.

In the SBM, one uses the origin intensity factor (OIF) [47–50] to replace the singular and hyper singular terms. Therefore, the key issue of the SBM is to evaluate efficiently and accurately the OIF. In Ref. [51], the SAB was first used to evaluate the OIF for the Laplace problems. In Refs. [52–54], one transforms the OIF of the Laplace equation to the OIF of the Helmholtz equation by adding a constant. However, this strategy is lack of strict mathematical derivation and is largely based on experiments and experience. Its stability and accuracy can’t be guaranteed, especially for the higher frequency situations. At present, the appropriate general solution for Helmholtz equation is still not available. Therefore, the direct evaluation of the OIF for Helmholtz equation is still an open issue.

In this study, two artificially constructed general solutions for the Helmholtz equation are proposed. The OIF of the SBM for three-dimensional (3-D) Helmholtz equation with high wavenumbers is hereby evaluated directly by using the regularized approach [55]. The present regularized approach has strict mathematical derivation process and avoids the integrals, mesh dependency [56–58] as well as the unstable inverse interpolation. Therefore, the accuracy and stability are improved significantly. In particular, the related code based on the MATLAB is provided in the Appendix. The main contribution of this study is to provide an alternative strategy which is easy-to-use and easy-to-program to bypass the singular and hyper singular difficulties encountered in the BEM and the SBM for the high frequency Helmholtz problems.

The article is organized as follows: Section 2 reviews the formulations of the SBM and introduces the SAB technique. Section 3 investigates the SAB technique through two benchmark examples by using the SBM and the direct BEM. Section 4 makes some conclusions.

2. Numerical methodology

2.1. Review of the singular boundary method

In this section, the basic formulations of the SBM for the 3-D Helmholtz equation are reviewed [59–61]. The basic formulations of the BEM for the 3-D Helmholtz equation can be found in Refs. [62–65].

The 3-D Helmholtz equation is

$$\nabla^2 \phi(x) + k^2 \phi(x) = 0, \forall x \in \Omega, \tag{1}$$

$$\phi(x) = \phi(x), \forall x \in S_1, \tag{2}$$

$$q(x) = q(x), \forall x \in S_2, \tag{3}$$

where $\nabla^2$ is the Laplacian operator, $\phi(x)$ is the physical variable, $q(x)$ the normal derivative of $\phi(x)$, $k$ denotes the wavenumber. $S$ is the boundary of the domain $\Omega$.

The SBM uses the Burton–Miller formulations [66] to avoid the well-known non-uniqueness difficulties for exterior Helmholtz problems. The SBM based on the Burton–Miller formulations is expressed as

$$\phi(x) = \sum_{j=1}^{N} \beta_j \left[ G(x_m, y_j) + \frac{\partial G(x_m, y_j)}{\partial n(y_j)} \right], x_m \in \Omega, \tag{4}$$

$$q(x) = \sum_{j=1}^{N} \beta_j \left[ \frac{\partial G(x_m, y_j)}{\partial n(x_m)} + \frac{\partial^2 G(x_m, y_j)}{\partial n(x_m) \partial n(y_j)} \right], x_m \in \Omega, \tag{5}$$

where $\beta_j$ is unknown coefficient, $x$ the collocation point, $y$ the source point, $a = i/(k + 1)$ [67]. The superscript $e$ represents the exterior domain and the corresponding fundamental solutions are

$$G(x, y) = \frac{e^{ikr}}{4\pi r}, \tag{6}$$

$$K(x, y) = \frac{\partial G(x, y)}{\partial n(x)} = \frac{e^{ikr}}{4\pi r^3} ((kr - 1)(x, y) \cdot \nu'(x)), \tag{7}$$

$$F(x, y) = \frac{\partial G(x, y)}{\partial n(y)} = \frac{e^{ikr}}{4\pi r^3} ((kr - 1)(x, y) \cdot \nu'(y)), \tag{8}$$

$$H(x, y) = \frac{\partial^2 G(x, y)}{\partial n(y) \partial n(x)} = \frac{e^{ikr}}{4\pi r^3} \{ (1 - ikr)(\nu'(y) \cdot \nu'(x)) + (k^2 - 3/4\pi^2) \nu(r) \nu(r)/(x, y) \cdot \nu'(x) \nu'(y) \} \tag{9}$$

It is noted that the fundamental solutions encounter singularities and hyper singularities when $x_i = y_j$. The SBM uses the OIF to replace the corresponding singular and hyper singular terms in Eqs. (4) and (5). The interpolation formulations are expressed as [54]

$$\phi(x) = \sum_{j=1}^{N} \beta_j \left[ G(x_m, y_j) + \frac{\partial G(x_m, y_j)}{\partial n(y_j)} \right], \tag{10}$$

$$q(x) = \sum_{j=1}^{N} \beta_j \left[ \frac{\partial G(x_m, y_j)}{\partial n(x_m)} + \frac{\partial^2 G(x_m, y_j)}{\partial n(x_m) \partial n(y_j)} \right], x_m \in S. \tag{11}$$

Any physical variable can be evaluated by Eqs. (4) and (5) after one obtains the unknown coefficients from Eqs. (10) and (11).

2.2. The subtraction and adding-back technique

In this section, we derive the nonsingular expressions of the OIF for the 3-D Helmholtz equation by using the SAB technique. The BIE and the HBIE of the Helmholtz equation are expressed as

$$C(x) \phi(x) = \int_S \left[ G(x, y) q(y) - \frac{\partial G(x, y)}{\partial n(y)} \phi(y) \right] dS(y), \forall x \in S, \tag{12}$$

and

$$C(x) q(x) = \int_S \left[ \frac{\partial G(x, y)}{\partial n(x)} q(y) - \frac{\partial^2 G(x, y)}{\partial n(x) \partial n(y)} \phi(y) \right] dS(y), \forall x \in S, \tag{13}$$

where $C(x) = \frac{1}{2}$ when the boundary $S$ is smooth.

We construct an artificially constructed general solution of the 3-D Helmholtz equation as follows to derive the nonsingular expressions of the fundamental solutions at origin. That is

$$\phi(y) = \frac{\sin(k r_{ij})}{r_{ij}}, r_{ij} = |y_j - x_i|, \tag{14}$$

$$q(y) = \left( \frac{k \cos(k r_{ij})}{r_{ij}} - \frac{\sin(k r_{ij})}{r_{ij}^3} \right) (y_j - x_j) \cdot \nu'(y_j), r_{ij} = |y_j - x_j|, \tag{15}$$

where $x_i = (x_{i1}, x_{i2}, x_{i3})$ is the coordinate of the collocation point $x_i$, $y_j = (y_{j1}, y_{j2}, y_{j3})$ is the coordinate of the source point $y_j$. $r_{ij} = |y_j - x_i|$ is the distance between the $x_i$ and $y_j$. It is noted that $q(y_j) = k$ and $q(y_j) = 0$ when $r_{ij} = 0$. Thus, we obtain Eq. (16) by substituting Eqs. (14) and (15) into Eq. (12),

$$\sum_{j=1}^{N} \left[ G(x_m, y_j) \left( \frac{k \cos(k r_{ij})}{r_{ij}^3} - \frac{\sin(k r_{ij})}{r_{ij}} \right) \frac{\partial G(x_m, y_j)}{\partial n(x_m) \partial n(y_j)} \phi(y_j) \right] A_j = \frac{k}{2} r, r = |y_j - x_i|, \forall x_i \in S. \tag{16}$$


One reformulates Eq. (18) as

$$\frac{\partial^2 G(x,y)}{\partial r^2} = \frac{1}{r^2} \sum_{j=1}^{N} \left[ \frac{G(x_j, y)}{\partial r^2} \left( \frac{k \cos(kr_j)}{r_j^2} - \frac{\sin(kr_j)}{r_j} \right) \right] A_j, \quad r = |y_j - x_j| \forall x_j \in S. \quad (19)$$

There is a following relationship for smooth boundary when the $x_i$ approaches gradually the $y_j$ along a line segment,

$$\lim_{x_i \to y_j} \frac{\partial G(x_i, y_j)}{\partial r^2} = \frac{\partial G(x_j, y_j)}{\partial r^2} = 0. \quad (20)$$

We hereby have

$$\frac{\partial G(x_j, y_j)}{\partial r^2} = \frac{1}{r^2} \sum_{j=1}^{N} \left[ G(x_j, y) \left( \frac{k \cos(kr_j)}{r_j^2} - \frac{\sin(kr_j)}{r_j} \right) \right] A_j, \quad r = |y_j - x_j| \forall x_j \in S. \quad (21)$$

We construct another general solution of the 3-D Helmholtz equation to further derive the nonsingular expression of the $G(x_i, y_j)$.

That is,

$$\phi(y_j) = \sum_{n=1}^{3} \sin(k(y_j^m - x^m_i)) \cdot n''(x^m_i), \quad (22)$$

$$q(y_j) = k \sum_{n=1}^{3} \cos(k(y_j^m - x^m_i)) \cdot n''(y_j^m), \quad (23)$$

where $n''(x_i) = (n''(x^1_i), n''(x^2_i), n''(x^3_i))$ is the outer normal vector of $x_i$, $n''(y_j) = (n''(y^1_j), n''(y^2_j), n''(y^3_j))$ is the outer normal vector of $y_j$. It is noted that $q(y_j) = 0$ and $q(y_j) = k$ when $x_i = y_j$. We obtain Eq. (24) by substituting Eqs. (22) and (23) into Eq. (12),

$$\sum_{n=1}^{3} k G(x_j, y) \sum_{n=1}^{3} \cos(k(y_j^m - x^m_i)) \cdot n''(x^m_i) \cdot n''(y_j^m) \left[ k(3|y_j - x_j| - 3) \right] A_j = 0, \forall x_j \in S. \quad (24)$$

Fig. 2. Convergence of the SBM and DBEM with $k = 5$. 

Fig. 1. A pulsating sphere model.

Fig. 3. Convergence of the SBM and DBEM with $k = 15$.  

![Graph showing convergence of the SBM and DBEM with k = 15.]

The index $\text{Error}$ is given by
\[
\text{Error} = \left( \frac{1}{NT} \sum_{i=1}^{NT} (\phi(i) - \bar{\phi}(i))^2 + \sum_{i=1}^{NT} \bar{\phi}(i)^2 \right)^{1/2}.
\]

The convergence rate $C$ is evaluated by
\[
C = -2 \frac{\ln(\text{Error}(N_1)) - \ln(\text{Error}(N_2))}{\ln(N_1) - \ln(N_2)}.
\]

The SBM and the direct boundary element method (DBEM) with constant element [68] are tested via a laptop with 16 GB RAM and an Intel Core i7-4710MQ 2.50 GHz Processor.

Example 1. A pulsating sphere is considered as shown in Fig. 1. The analytical solution is
\[
\phi(r) = \frac{V_0}{4\pi} \frac{1}{(1 - ikr)} e^{ikr-a}.
\]

where $a = 1$ m, $c = 340$ m/s, $\rho = 1.2$ kg/m$^3$ and $V_0 = 3$ m/s.

Fig. 4. Real part of acoustic pressure against wavenumbers.

![Graph showing real part of acoustic pressure against wavenumbers.]
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Table

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\[ \frac{\partial \phi_i}{\partial n} + \frac{\partial \phi_j}{\partial n} = 0, x_i \in S. \]

In this example, the commercial software COMSOL Multiphysics 5.3a is used to create a reference solution, where the computational domain of the COMSOL is set as a sphere with radius of 0.3 m. The polar diagram of scattered sound pressure level is plotted in Fig. 7, where \( f = 5000 \text{ Hz} \) and 0-degree direction is set as along the +X direction. The related calculating report is listed in Table 1.

It is noted that the total number of DOF of the SBM and the DBEM is only about 0.12% of that of the FEM. The SBM and the DBEM consume about 1% of the CPU time of the FEM to create the similar results.

Secondly, the total sound pressure level is plotted in Fig. 8 by using the SBM, where \( f = 5000 \text{ Hz} \) and \( N = 5788 \).

It is observed that both the SBM and the DBEM still simulate well this sound scattering problem with complicated geometry domain.

Fig. 5. Imaginary part of acoustic pressure against wavenumbers.

Fig. 6. A real human head model.

Table 1

<table>
<thead>
<tr>
<th>Items methods</th>
<th>FEM</th>
<th>SBM without Burton-Miller formulation</th>
<th>SBM based on Burton-Miller formulation</th>
<th>BEM without Burton-Miller formulation</th>
<th>BEM based on Burton-Miller formulation</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of DOF</td>
<td>4734,593</td>
<td>5788</td>
<td>5788</td>
<td>5788</td>
<td>5788</td>
</tr>
<tr>
<td>Frequency (Hz)</td>
<td>5000</td>
<td>5000</td>
<td>5000</td>
<td>5000</td>
<td>5000</td>
</tr>
<tr>
<td>Sampling frequency (N/m)</td>
<td>6</td>
<td>18</td>
<td>18</td>
<td>18</td>
<td>18</td>
</tr>
<tr>
<td>Total storage space (Mb)</td>
<td>9758</td>
<td>490</td>
<td>979</td>
<td>981</td>
<td>1962</td>
</tr>
<tr>
<td>Error</td>
<td>/</td>
<td>1.31%</td>
<td>0.41%</td>
<td>1.73%</td>
<td>0.37%</td>
</tr>
<tr>
<td>CPU (s)</td>
<td>1391</td>
<td>17.60</td>
<td>20.35</td>
<td>17.91</td>
<td>29.52</td>
</tr>
</tbody>
</table>

At first, the OIF is tested by using the SBM and DBEM with the Dirichlet boundary conditions. The test points are placed on a sphere with radius of 2 m. The convergence curves of the SBM and the DBEM are plotted in Figs. 2 and 3, where wavenumbers are taken to be 5 and 15, respectively.

One interesting phenomenon is that the SBM converges with rate of 2.5, while the BEM using the same OIF formulations converges only with rate of 1. In addition, it is observed that accuracy of the SBM decreases with the increase of wavenumber, while accuracy of the DBEM is largely unaffected by the different wavenumbers.

Secondly, we consider a frequency sweep with the Neumann boundary conditions for wavenumber varying from 0.1 to 10. The number of DOF is 1646, and the acoustic pressure at a point (2a, 0, 0) is evaluated. The acoustic pressures against wavenumbers are plotted in Figs. 4 and 5.

It is observed that the DBEM and the SBM encounter the non-uniqueness difficulties near the characteristic wavenumbers, i.e., \( k = \pi, 2\pi, 3\pi \) [69]. However, it is found that the SBM and the DBEM avoid the non-uniqueness difficulties when the Burton–Miller formulas are used.

Example 2. Scattering of a plane acoustic wave by a real human head (0.152 m × 0.213 m × 0.168 m) is considered as shown in Fig. 6. The number of DOF is 5788, and the test points are placed on a circle having radius of 0.3 m. The sound pressure level is

\[ SPL = 20\log_{10}\left[\frac{|p(\omega)|}{|p(\omega)|}\right], \text{ unit : } \text{dB}, \]

where \( p(\omega) = 2\pi - 5pa, c = 343 \text{ m/s}, \) wavenumber is defined as \( k = 2\pi f/c, \) \( f \) denotes the frequency.

An incident plane sound wave \( \phi_i = \phi_0 e^{-ikz} \) is considered, where \( \phi_0 = 1. \) The rigid boundary conditions are expressed as

\[ \frac{\partial \phi_i}{\partial n} + \frac{\partial \phi_j}{\partial n} = 0, x_i \in S. \]
4. Conclusions

A regularized approach evaluating the OIF of the SBM for the 3-D Helmholtz equation is provided in this study. The main contribution of this study is to derive two general solutions to evaluate directly the OIF by using the SAB technique. These artificially constructed general solutions satisfy certain boundary conditions. Therefore, the unnecessary singularity or hyper singularity in the BIE or HBIE can be deleted when \( x_i = y_j \). The proposed regularized approach is free of integration and mesh dependency. It has strict mathematical derivation process. Thus, the mathematical stability of the OIF is guaranteed. The related code is provided in the Appendix A.

The numerical experiments demonstrate that the present OIF formulas can be successfully used to avoid the singularity and hyper singularity problems encountered in the SBM and the BEM. The accuracy and stability of the OIF are unaffected by the shape of computational domain, boundary conditions or distribution form of source points. This study provides a competitive strategy which is easy-to-use and easy-to-program to bypass the singular and hyper singular difficulties encountered in the BCM for the high frequency 3-D Helmholtz problems.

Acknowledgments

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Appendix A. Code of the origin intensity factor based on the Matlab 2016b.

```matlab
function [fl] = G_xiyi(x,y,z,nx,ny,nz,S,kappa)
%This function is to evaluate the non-singular formulation of G(xi,yi)
%This program is written by Junpu Li, Email:junpu.li@foxmail.com
%(x,y,z):coordinate of boundary nodes
%(nx,ny,nz):outer normal vector at (x,y,z)
%S:range of influence of boundary nodes
%kappa:wavenumber
len = length(x);
for ii = 1:len
    temp_x = x(ii) - x;
    temp_y = y(ii) - y;
    temp_z = z(ii) - z;
    R_X = nx .* temp_x;
    (continued on next page)
```

Fig. 7. Polar diagram of scattered sound pressure level of the human head.

Fig. 8. Total sound pressure level around the human head.
function [f] = H_xi(y(x,y,nz,ny,nS,kappa))
% This function is to evaluate the singular formulation of H(xi,y)
% This program is written by Junpu Li, Email:junpu.li@foxmail.com
% (x,y,z) = coordinate of boundary nodes
% S = strange of influence of boundary nodes
% kappa: wavenumber
len = length(x);
for ii = 1:1
  temp_x = x(ii)-x;
  temp_y = y(ii)-y;
  temp_z = z(ii)-z;
  R_x = nx.*temp_x;
  R_y = ny.*temp_y;
  R_z = nz.*temp_z;
  P_sjixi = (R_x + R_Y + R_Z);
  R_R = sqrt(temp_x.^2 + temp_y.^2 + temp_z.^2);
  C_sjixi_nsj = P_sjixi/R_R;
  C_sjixi_nsj(ii) = 1;
  clear temp_x temp_y temp_z
  G0 = sin(kappa.*(-x(ii)))+sin(kappa.*(y-y(ii)))+sin(kappa.*(-z-
  (z(ii))’)/n)
  Q = -exp(R_R.*kappa.’*1.)/R_R.+ (kappa.*exp(R_R.*kappa.’*1.))/R_R.*C_sjixi_nsj;
P2 = G0.*Q;S;
P2(ii) = 0;
  G = exp(1i.’*kappa.’*1.)/R_R;
  Q0 = kappa.’*(cos(kappa.*(-x-x(ii)).)*nx.*nx(ii)+cos(kappa.*(y-y(ii)).)
  ’.ny’+ny(ii)+cos(kappa.*(-z-z(ii)).)*nz’+nz(ii));
P1 = C_sjixi_nsj;S;P1(ii) = 0;
P = (P2-P1);f(ii) = sum(P,P)/S(ii)/kappa./S(ii)/S/pi;
end
end
end

function [f] = F_yi(x,y,nz,ny,nS,kappa)
% This function is to evaluate the non-singular formulation of F(yi)
% This program is written by Junpu Li, Email:junpu.li@foxmail.com
% (x,y,z) = coordinate of boundary nodes
% S = strange of influence of boundary nodes
% kappa: wavenumber
len = length(x);
for ii = 1:1
  temp_x = x(ii)-x;
  temp_y = y(ii)-y;
  temp_z = z(ii)-z;
  R_x = nx.*temp_x;
  R_y = ny.*temp_y;
  R_z = nz.*temp_z;
  P_sjixi = (R_x + R_Y + R_Z);
  R_R = sqrt(temp_x.^2 + temp_y.^2 + temp_z.^2);
  C_sjixi_nsj = P_sjixi/R_R;
  C_sjixi_nsj(ii) = 1;
  clear temp_x temp_y temp_z
  G0 = sin(kappa.*(-x(ii)))+sin(kappa.*(y-y(ii)))+sin(kappa.*(-z-
  (z(ii))’)/n)
  Q = -exp(R_R.*kappa.’*1.)/R_R.+ (kappa.*exp(R_R.*kappa.’*1.))/R_R.*C_sjixi_nsj;
P2 = G0.*Q;S;
P2(ii) = 0;
  G = exp(1i.’*kappa.’*1.)/R_R;
  Q0 = kappa.’*(cos(kappa.*(-x-x(ii)).)*nx.*nx(ii)+cos(kappa.*(y-y(ii)).)
  ’.ny’+ny(ii)+cos(kappa.*(-z-z(ii)).)*nz’+nz(ii));
P1 = C_sjixi_nsj;S;P1(ii) = 0;
P = (P2-P1);f(ii) = sum(P,P)/S(ii)/S/pi;
end
end
end

References
