EIGENVALUE PROBLEM IN A SOLID WITH MANY INCLUSIONS: ASYMPTOTIC ANALYSIS

V. G. MAZ'YA†, A. B. MOVCHAN‡, AND M. J. NIEVES§

Abstract. We construct the asymptotic approximation to the first eigenvalue and corresponding eigensolution of Laplace's operator inside a domain containing a cloud of small rigid inclusions. The separation of the small inclusions is characterized by a small parameter which is much larger when compared with the nominal size of inclusions. Remainder estimates for the approximations to the first eigenvalue and associated eigenfield are presented. Numerical illustrations are given to demonstrate the efficiency of the asymptotic approach compared to conventional numerical techniques, such as the finite element method, for three-dimensional solids containing clusters of small inclusions.

Key words. singular perturbations, clouds of inclusions, asymptotic approximations, eigenvalue problem, Helmholtz equation

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1. Introduction and highlights of results. The paper is devoted to the asymptotic analysis of an eigenvalue problem for a solid containing a cloud with a large number of small impurities of different shapes. An approximation for the first eigenvalue is accompanied by a mesoscale approximation for the corresponding eigenfunction.

Understanding the dynamic response of solid components containing large arrays of small defects is extremely important for various applications in physics and engineering. Analysis of problems of this type present a serious computational challenge for conventional techniques such as finite elements. As an alternative, several analytical techniques have been developed to tackle problems involving solids containing large clusters of small inclusions, which take into account the interaction of small inclusions and their influence on the solid.

The well-known homogenization approach can reveal interesting effects on the governing equations when the number of obstacles in a region increase, while their nominal size decreases. This has been studied in [10], where an equation representing the effective properties of a densely perforated medium appears in this limit.

Initial boundary value problems for diffusion phenomena in densely perforated solids have also been considered in [10], using homogenization based techniques. As the overall number of perforations becomes large the convergence of the considered problem to a limit problem is studied and the authors show the appearance of additional terms in the governing equations. For the Dirichlet problem, such a term is proportional to the limit problem's solution and its coefficient depends on the capacity of the perforations. In the scenario when Neumann conditions are imposed on the voids, such additional terms include those which show that during the diffusion...
process in the perforated medium, this medium has a memory. It should be noted that for the problems treated in [10], explicit asymptotic representations of the fields inside the perforated domains are not given, whereas results of this type based on the method of compound asymptotic expansions appear in, for example, [26, 17, 21].

The eigenvalue problem for the Laplacian inside a heavily perforated $n$-dimensional solid ($n \geq 2$) containing voids, corresponding to the Neumann boundary conditions, has been treated in [10]. In producing asymptotic models for such problems, one should invoke the dipole characteristics of individual voids. There, the authors also analyze the spectrum in the limit as the number of voids within the solid grows. Again, explicit asymptotic representations are not given for both eigenvalues and corresponding eigenfunctions.

Compared with [10], we analyze the eigenvalue problem for the Laplacian inside a domain with a large disordered array of rigid inclusions, with Dirichlet boundary conditions. This approach leads to an explicit asymptotic structure for both the first eigenvalue and corresponding eigenfunction for this problem (see Theorems 1 and 2). In addition, the asymptotic approximation of the eigenfunction is uniform throughout the strongly perforated solid. The formulas are also supplied with rigorous remainder estimates in $L^2$ over the perforated region.

The analysis of a collection of many randomly distributed obstacles has also been considered in [7] for the Dirichlet problem and [8] for a mixed problem of the Laplacian. There, the convergence of the governing equation to the limit operator was studied.

Here, we seek a different type of approximation suitable for the case when the small inclusions can be close to one another and their number is large. Such approximations are known as mesoscale asymptotic approximations, which do not require any assumptions on the periodicity of the cluster of defects, or mutual positions and geometrical shapes of the inclusions. Mesoscale approximations originated in [17], where the Dirichlet boundary value problem for the Laplacian in a densely perforated domain was considered. Mixed boundary value problems for a domain with many small voids were treated in [21]. Extension of the mesoscale approach to vector elasticity has been carried out for a solid with a large number of small rigid defects [23] and voids [24]. A collection of approximations of Green's kernels and solutions to boundary value problems in domains with finite collections or mesoscale configurations of perforations, respectively, can be found in the monograph [22], also see [31]. Applications of the mesoscale approach have also appeared in [4, 5], where the remote scattered field produced by a cluster in an infinite medium has been studied.

1.1. Highlights of the results. In the present paper, we extend the analysis of eigenvalues and eigenfunctions in solids with a finite number of holes, in [26], to the case of large clusters of small inclusions, as shown in Figure 1. In [26], several low-frequency asymptotic approximations are presented for eigenvalues and eigenfunctions of the Laplacian in a domain with a single small hole, supplied with various boundary conditions. The case of elasticity is also considered there, along with the extension to scalar eigenvalue problems for solids with multiple defects. Asymptotic analysis of spectral problems for elasticity in anisotropic and inhomogeneous media has been carried out in [29]. The spectral problem for the plate containing a single small clamped hole and corresponding asymptotics of the first eigenvalue and corresponding eigenfunction can be found in [3]. For Dirichlet problems, asymptotics of spectra for the Laplacian inside $n$-dimensional domains with a single small ball have been derived in [30, 33, 34]. For mixed problems, asymptotics of eigenfunctions and eigenvalues for the Laplacian in two-dimensional domains containing small circular
holes supplied with the Neumann or Robin condition were constructed in [32, 36]. A similar analysis of spectra has been carried out for domains in $\mathbb{R}^n$ containing a single spherical void [35]. Homogenization-based techniques have also been developed in [6] to tackle problems when periodic lattices are subjected to high-frequency vibrations.

We consider an eigenvalue problem in a three-dimensional domain $\Omega_N$ containing a cluster of $N$ small inclusions $\omega^{(j)}, 1 \leq j \leq N$, with homogeneous Dirichlet boundary conditions on their surfaces, and the Neumann boundary condition on the exterior boundary $\partial \Omega$. Here $\Omega$ is the set without any inclusions and $\Omega_N := \Omega \setminus \cup_{j=1}^N \omega^{(j)}$. Each inclusion $\omega^{(j)}$ has a smooth boundary, a diameter characterized by a small parameter $\varepsilon$, and contains an interior point $O^{(j)}, 1 \leq j \leq N$. We assume the minimum separation between any pair of such points within the cloud is characterized by $d$, defined by

$$d = 2^{-1} \min_{1 \leq j, k \leq N, k \neq j} \|O^{(k)} - O^{(j)}\|.$$

In addition to the above sets, we assume there exists a set $\omega \subset \Omega_N$ such that

1. $\cup_{j=1}^N \omega^{(j)} \subset \omega$, \quad $\text{dist} \left( \cup_{j=1}^N \omega^{(j)}, \partial \omega \right) = 2d$, \quad and \quad $\text{dist}(\omega, \partial \Omega) = 1$.

For $D \subset \mathbb{R}^3$ we denote by $|D|$ the three-dimensional measure of this set.

We construct a high-order approximation for the first eigenvalue $\lambda_N$, and develop a uniform asymptotic approximation of the corresponding eigenfunction $u_N$, which is a solution of

1. $\Delta u_N(x) + \lambda_N u_N(x) = 0$, \quad $x \in \Omega_N := \Omega \setminus \cup_{j=1}^N \omega^{(j)}$,
2. $\frac{\partial u_N}{\partial n}(x) = 0$, \quad $x \in \partial \Omega$,
3. $u_N(x) = 0$, \quad $x \in \partial \omega^{(j)}$, \quad $1 \leq j \leq N$,

where $N$ is considered to be large.
Our approximations rely on model problems in $\Omega$ and the exterior of $\omega^{(j)}_\varepsilon$, $1 \leq j \leq N$. In particular, the approximation is formed using

1. the regular part $H$ of Neumann’s function $G$ in $\Omega$,
2. the capacitary potential $P^{(j)}_\varepsilon$ of $\omega^{(j)}_\varepsilon$,
3. quantities such as the capacity $\text{cap}(\omega^{(j)}_\varepsilon)$ of the set $\omega^{(j)}_\varepsilon$ and

\begin{equation}
\Gamma^{(j)}_\Omega = \frac{1}{|\Omega|} \int_\Omega \frac{dz}{4\pi|z - O^{(j)}|}.
\end{equation}

Here we present the following theorem concerning the approximation of the first eigenfunction for $-\Delta$ in $\Omega_N$, which is accompanied by remainder estimates in $L^2$ over the domain containing the cluster of inclusions.

**Theorem 1.** Let

\begin{equation}
\varepsilon < c d^3,
\end{equation}

where $c$ is a sufficiently small constant. Then the asymptotic approximation of the eigenfunction $u_N$, which is a solution of (2)–(4) in $\Omega_N$, is given by

\begin{equation}
u_N(x) = 1 + \sum_{j=1}^N C_j \Gamma^{(j)}_\Omega \text{cap}(\omega^{(j)}_\varepsilon)
+ \sum_{j=1}^N C_j \left\{ P^{(j)}_\varepsilon(x) - \text{cap}(\omega^{(j)}_\varepsilon)H(x, O^{(j)}) \right\} + R_N(x),
\end{equation}

where $R_N$ is the remainder term, and the coefficients $C_k$, $1 \leq k \leq N$, satisfy the solvable algebraic system

\begin{equation}
1 + C_k \left( 1 - \text{cap}(\omega^{(k)}_\varepsilon) \right) \left\{ H(O^{(k)}, O^{(k)}) - \Gamma^{(k)}_\Omega \right\}
+ \sum_{j \neq k} C_j \text{cap}(\omega^{(j)}_\varepsilon) \left\{ G(O^{(k)}, O^{(j)}) + \Gamma^{(j)}_\Omega \right\} = 0,
1 \leq k \leq N.
\end{equation}

Here $R_N$ satisfies the estimate

\begin{equation}
\|R_N\|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^2 d^{-6}.
\end{equation}

We also present the next theorem, for the corresponding first eigenvalue.

**Theorem 2.** Let the small parameters $\varepsilon$ and $d$ satisfy (6). Then the first eigenvalue $\lambda_N$ corresponding to the eigenfunction $u_N$ admits the approximation

\begin{equation}
\lambda_N = -\frac{1}{|\Omega|} \sum_{j=1}^N C_j \text{cap}(\omega^{(j)}_\varepsilon) + O(\varepsilon^2 d^{-6}).
\end{equation}

We also note that the methods developed in [10] assume the defect size and the minimum separation between neighboring defects satisfy a constraint similar to that imposed here in (6). This constraint is unavoidable in the analysis as it governs the solvability of the system (8) as shown in section 4. The homogenization approach of [10] also requires that the microstructure of the perforated medium satisfies some
periodicity constraints or is governed by some probability law. In this paper, the analysis relies on no such assumptions on the position of the defects.

For the purpose of illustration, in Figure 2 we show the analytical asymptotic approximation versus the finite element simulation produced for a cluster of 8 Dirichlet-type inclusions on several cross sections. The first eigenfunction in the overall three-dimensional domain with the cluster of inclusions is shown on Figure 2(a).

The amount of memory required to run finite element computations increases substantially when the number $N$ of inclusions becomes large. For example, in three dimensions, with $N = 64$ inclusions in a cluster, COMSOL fails due to lack of memory on a standard 16 GB workstation. On the other hand, the proposed asymptotic algorithm remains robust and efficient with the results shown in Figure 3. The positions and the radii of inclusions are arbitrary, subject to constraints outlined earlier. In addition to the three-dimensional illustration in Figure 3(a), we also show several cross-sectional plots in Figures 3(b)–3(e). The asymptotic approximations are uniform and take into account mutual interactions between the inclusions with the cluster.

The structure of the article is as follows. In section 2 we formally introduce model problems necessary to compute the approximations (7) and (10). Formal asymptotic derivations of (7) and (10) are then given in section 3. Solvability of the system (8) is proven in section 4. We provide the steps used to attain the remainder estimates (9) and (10) in section 5. In section 6, the higher-order approximation for the first eigenvalue and corresponding eigenfunction are given along with the completion of the proof of Theorems 1 and 2. The approximations of Theorems 1 and 2 are compared with those produced by the method of compound asymptotic expansions [26] in section 7. In section 8, we further demonstrate the effectiveness of the approach presented here, by comparing (10) with numerical computations of eigenvalues for solids containing nonperiodic clusters produced in COMSOL. In section 9, we discuss the homogenized problem obtained from the algebraic system (8) in the limit as the number of inclusions within the cluster grow. In the appendix, we present technical steps of the derivation to a higher order approximation of the first eigenvalue and corresponding eigenfunction given in section 6. The final section includes bibliographical remarks on the method of compound asymptotic expansions related to the present study.

2. Model problems. We now introduce solutions to model problems that are necessary in constructing the asymptotic approximations for $\lambda_N$ and $u_N$.

1. The Neumann function in $\Omega$. Here, $\mathcal{G}$ denotes the Neumann function in $\Omega$, which is a solution of

$$
\Delta_\mathbf{x} \mathcal{G}(\mathbf{x}, \mathbf{y}) + \delta(\mathbf{x} - \mathbf{y}) - \frac{1}{|\Omega|} = 0, \quad \mathbf{x}, \mathbf{y} \in \Omega, \tag{11}
$$

$$
\frac{\partial \mathcal{G}}{\partial n_\mathbf{x}}(\mathbf{x}, \mathbf{y}) = 0, \quad \mathbf{x} \in \partial \Omega, \mathbf{y} \in \Omega. \tag{12}
$$

This definition of $\mathcal{G}$ is also supplied with the orthogonality condition

$$
\int_\Omega \mathcal{G}(\mathbf{x}, \mathbf{y}) d\mathbf{x} = 0,
$$

which implies the symmetry of $\mathcal{G}$:

$$
\mathcal{G}(\mathbf{x}, \mathbf{y}) = \mathcal{G}(\mathbf{y}, \mathbf{x}), \quad \mathbf{x}, \mathbf{y} \in \Omega, \mathbf{x} \neq \mathbf{y}.
$$
Fig. 2. (a) A slice plot of the eigenfield inside a sphere, containing 8 small spherical inclusions, computed using the method of finite elements in COMSOL on a mesh with 1477957 elements. Contour plot of the eigenfield along the planes (b) $x_3 = -0.5$ and (d) $x_3 = 0.5$ based on the computations from COMSOL. The contour plot of the eigenfield on the planes (c) $x_3 = -0.5$ and (e) $x_3 = 0.5$ computed using the asymptotic approximation (7). The average absolute error between the computations in (b) and (c) is $2.1 \times 10^{-3}$, whereas between (d) and (e) it is $3.3 \times 10^{-3}$. 
(a) The cloud of 64 small inclusions contained in the cube $(0, 2)^3$. (b)–(e) The asymptotic approximation for the eigenfield corresponding to the first eigenvalue in the ball of radius 7, centered at the origin, and containing the cloud of inclusions. We show the cross-sectional plots on the planes (b) $x_3 = 0.25$, (c) $x_3 = 0.75$, (d) $x_3 = 1.25$, and (e) $x_3 = 1.75$. 

Fig. 3.
We also introduce the regular part $\mathcal{H}$ of the Neumann function as
\[
\mathcal{H}(x, y) = \frac{1}{4\pi|x-y|} - \mathcal{G}(x, y).
\]

2. Capacitary potential for the inclusion $\omega_\varepsilon^{(j)}$. The capacitary potentials $P_\varepsilon^{(j)}$, $1 \leq j \leq N$, are used to construct boundary layers in the exterior of the small inclusions. The function $P_\varepsilon^{(j)}$ solves
\[
\Delta P_\varepsilon^{(j)}(x) = 0, \quad x \in \mathbb{R}^3 \setminus \omega_\varepsilon^{(j)},
\]
\[
P_\varepsilon^{(j)}(x) = 1, \quad x \in \partial \omega_\varepsilon^{(j)},
\]
\[
P_\varepsilon^{(j)}(x) \to 0, \quad \text{as } |x| \to \infty.
\]

The behavior of the capacitary potential far from the inclusion $\omega_\varepsilon^{(j)}$ is characterized by the capacity of this set, defined as
\[
\text{cap}(\omega_\varepsilon^{(j)}) = \int_{\mathbb{R}^3 \setminus \omega_\varepsilon^{(j)}}(|\nabla P_\varepsilon^{(j)}(x)|^2) \, dx.
\]

We note that $\text{cap}(\omega_\varepsilon^{(j)}) < C\varepsilon$, where the constant $C$ is independent of $j$.

Lemma 1 (see [17, 26, 27]). For $|x - O^{(j)}| > 2\varepsilon$, the capacitary potential admits the asymptotic representation
\[
P_\varepsilon^{(j)}(x) = \frac{\text{cap}(\omega_\varepsilon^{(j)})}{4\pi|x - O^{(j)}|} + O\left(\frac{\varepsilon^2}{|x - O^{(j)}|^2}\right).
\]

3. Formal asymptotic algorithm. We now state and prove two auxiliary results concerning the formal asymptotics for the first eigenvalue $\lambda_N$ and corresponding eigenfunction $u_N$.

First we state the asymptotic approximation for the first eigenvalue of $-\Delta$ in $\Omega_N$.

Lemma 2. The formal approximation to the first eigenvalue of $-\Delta$ in $\Omega_N$ is given by
\[
\lambda_N = \Lambda_N + \lambda_{R,N},
\]
where
\[
\Lambda_N = -\frac{1}{|\Omega|} \sum_{j=1}^{N} C_j \text{cap}(\omega_\varepsilon^{(j)}),
\]
the coefficients $C_j$, $1 \leq j \leq N$, satisfy the algebraic system (8), and $\lambda_{R,N}$ is the remainder of the approximation.

The approximation of the first eigenfunction $u_N$ is contained in the next lemma. There we give the leading term of the approximation and the boundary value problem satisfied by this term. Estimates for the right-hand sides of both the governing equations and boundary conditions of this problem are also presented.

Lemma 3. The formal approximation of the eigenfunction $u_N$ of problem (2)-(4) has the form
\[
u_N(x) = U(x) + R_N(x),
\]
where
where

\[
U(x) = 1 + \sum_{j=1}^{N} C_j \Gamma_\Omega^{(j)} \text{cap}(\omega_\epsilon^{(j)})
\]

(16)

\[
+ \sum_{j=1}^{N} C_j \left\{ P_\epsilon^{(j)}(x) - \text{cap}(\omega_\epsilon^{(j)}) \mathcal{H}(x, O^{(j)}) \right\},
\]

the coefficients \( C_j \) satisfy the linear algebraic system (8), and the function \( U \), defined according to (16), satisfies the problem

\[
\Delta U(x) + \Lambda_N U(x) = f_N(x), \quad x \in \Omega_N,
\]

\[
\frac{\partial U(x)}{\partial n} = \psi(x), \quad x \in \partial \Omega,
\]

\[
U(x) = \phi_k(x), \quad x \in \partial \omega_\epsilon^{(k)}, 1 \leq k \leq N,
\]

where

\[
|f_N(x)| = O \left( \varepsilon^2 d^{-3} \left( d^{-3} + \sum_{j=1}^{N} \frac{|C_j|}{|x - O^{(j)}|} \right) \right), \quad x \in \Omega_N,
\]

\[
|\psi(x)| = O \left( \sum_{j=1}^{N} \frac{\varepsilon^2 |C_j|}{|x - O^{(j)}|^2} \right), \quad x \in \partial \Omega, \quad \text{and}
\]

\[
|\phi_k(x)| = O \left( \varepsilon^2 \left( d^{-3} + \sum_{j \neq k}^{N} \frac{|C_j|}{|O^{(k)} - O^{(j)}|^2} \right) \right), x \in \partial \omega_\epsilon^{(j)}, 1 \leq k \leq N.
\]

**Proof of Lemmas 2 and 3.** Let

\[
U(x) = 1 + \sum_{j=1}^{N} C_j P_\epsilon^{(j)}(x) + u_1(x).
\]

(17)

It is assumed the remainders \( R_N(x) \) and \( \lambda_{R,N} \) in (15) and (13) are of the order \( O(\varepsilon^2 d^{-6}) \). In addition, we will show in section 4

\[
u_1(x) = O (\varepsilon d^{-3}) \quad \text{and} \quad \Lambda_N = O (\varepsilon d^{-3})
\]

(18)

and the preceding is used below.

**The governing equation in \( \Omega_N \).** According to (17), it holds that

\[
0 = \Delta U(x) + \Lambda_N U(x)
\]

\[
= \Delta \left( 1 + \sum_{j=1}^{N} C_j P_\epsilon^{(j)}(x) + u_1(x) \right) + \Lambda_N \left( 1 + \sum_{j=1}^{N} C_j P_\epsilon^{(j)}(x) + u_1(x) \right)
\]

for \( x \in \Omega_N \).

Since the capacitory potentials are harmonic, this implies in \( \Omega_N \) that

\[
\Delta U(x) + \Lambda_N U(x) = \Delta u_1(x) + \Lambda_N \left( 1 + \sum_{j=1}^{N} C_j P_\epsilon^{(j)}(x) + u_1(x) \right).
\]

(19)
For \( x \in \Omega_N \), using Lemma 1 and (18), one can write (19) in the form
\[
\Delta U(x) + \Lambda_N U(x) = \Delta u_1(x) + \Lambda_N + O(\varepsilon^2 d^{-6}) + O \left( \varepsilon^2 \sum_{j=1}^{N} \frac{|C_j|}{|x - O^{(j)}|} \right).
\]
(20)

**Exterior boundary condition.** Next we consider the normal derivative of \( U(x) \) on \( \partial \Omega \). We have
\[
\frac{\partial U(x)}{\partial n} = \frac{\partial}{\partial n} \left\{ 1 + \sum_{j=1}^{N} C_j P^{(j)}(x) + u_1(x) \right\}, \quad x \in \partial \Omega.
\]
Using Lemma 1, this can be updated to
\[
\frac{\partial U(x)}{\partial n} = \frac{\partial}{\partial n} \left\{ \sum_{j=1}^{N} C_j \text{cap}(\omega^{(j)}_\varepsilon) \frac{\varepsilon}{4\pi|x - O^{(j)}|} + u_1(x) \right\} + O \left( \sum_{j=1}^{N} \frac{\varepsilon^2 |C_j|}{|x - O^{(j)}|^3} \right)
\]
(21)
for \( x \in \partial \Omega \).

**The terms \( u_1 \) and \( \Lambda_N \).** Consulting (20) and (21), we set
\[
\Delta u_1(x) = -\Lambda_N, \quad x \in \Omega,
\]
(22)
\[
\frac{\partial u_1(x)}{\partial n} = -\frac{\partial}{\partial n} \left\{ \sum_{j=1}^{N} C_j \text{cap}(\omega^{(j)}_\varepsilon) \frac{\varepsilon}{4\pi|x - O^{(j)}|} \right\}, \quad x \in \partial \Omega,
\]
(23)
and we prescribe that
\[
\int_{\Omega} u_1(x) dx = 0.
\]
(24)

Note that according to this problem, the term \( \Lambda_N \) can be computed using Green’s identity in \( \Omega \) to give
\[
-|\Omega| \Lambda_N = \int_{\Omega} \Delta u_1(x) dx = \int_{\partial \Omega} \frac{\partial u_1}{\partial n}(x) dS_x
\]
\[
= -\int_{\partial \Omega} \frac{\partial}{\partial n} \left\{ \sum_{j=1}^{N} \frac{C_j \text{cap}(\omega^{(j)}_\varepsilon)}{4\pi|x - O^{(j)}|} \right\} dS_x
\]
\[
= \sum_{j=1}^{N} C_j \text{cap}(\omega^{(j)}_\varepsilon).
\]

Thus, from this we prove (14) of Lemma 2.

In addition, \( u_1 \) can be constructed in the form
\[
u_1(x) = -\sum_{j=1}^{N} C_j \text{cap}(\omega^{(j)}_\varepsilon) \{ \mathcal{H}(x, O^{(j)}) - \Gamma^{(j)}_{\Omega} \}
\]
(25)
with \( \Gamma^{(k)}_{\Omega} \) specified in (5). It can be checked that this satisfies (22)–(24).
Interior boundary conditions on small inclusions. Taking the trace of $U(x)$ on the boundary of $\partial \omega_{\varepsilon}^{(k)}$, $1 \leq k \leq N$, and using the definition of the capacitary potentials gives

$$U(x) = 1 + C_k + \sum_{j \neq k, 1 \leq j \leq N} C_j P_{\varepsilon}^{(j)}(x) + u_1(x).$$

Next, Taylor’s expansion about $x = O^{(k)}$, Lemma 1, and (18) can be employed in the above condition to obtain

$$U(x) = 1 + C_k + \sum_{j \neq k, 1 \leq j \leq N} \frac{C_j \text{cap}(\omega_{\varepsilon}^{(j)})}{4\pi |O^{(k)} - O^{(j)}|} + u_1(O^{(k)})$$

$$+ O(\varepsilon^2 d^{-3}) + O\left(\sum_{j \neq k, 1 \leq j \leq N} \frac{\varepsilon^2 |C_j|}{|O^{(k)} - O^{(j)}|^2}\right)$$

for $x \in \partial \omega_{\varepsilon}^{(k)}$, $1 \leq k \leq N$. According to (25), this is equivalent to

$$U(x) = 1 + C_k \left(1 - \text{cap}(\omega_{\varepsilon}^{(k)}) \left\{ \mathcal{H}(O^{(k)}, O^{(k)}) - \Gamma^{(k)}_{\Omega} \right\} \right)$$

$$+ \sum_{j \neq k, 1 \leq j \leq N} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \left\{ \mathcal{G}(O^{(k)}, O^{(j)}) + \Gamma^{(j)}_{\Omega} \right\}$$

$$+ O(\varepsilon^2 d^{-3}) + O\left(\sum_{j \neq k, 1 \leq j \leq N} \frac{\varepsilon^2 |C_j|}{|O^{(k)} - O^{(j)}|^2}\right).$$

(26)

We then set up a system of algebraic equations with respect to $C_k$, $1 \leq k \leq N$, which takes the form of (8) in order to to remove the leading-order term in (26). This together with (13) and (14) prove Lemma 2.

The problem for $U$. As a result of (20), (22), we have that $U$ satisfies

$$\Delta U(x) + \Lambda_N U(x) = O(\varepsilon^2 d^{-6}) + O\left(\varepsilon^2 d^{-3} \sum_{j=1}^{N} \frac{|C_j|}{|x - O^{(j)}|}\right), \quad x \in \Omega_N.$$

(27)

On the exterior boundary, owing to (21) and (23), we obtain

$$\frac{\partial U(x)}{\partial n} = O\left(\sum_{j=1}^{N} \frac{\varepsilon^2 |C_j|}{|x - O^{(j)}|^2}\right), \quad x \in \partial \Omega.$$

(28)

The algebraic system (8) together with (26) provides the following on the interior boundaries:

$$U(x) = O(\varepsilon^2 d^{-3}) + O\left(\sum_{j \neq k, 1 \leq j \leq N} \frac{\varepsilon^2 |C_j|}{|O^{(k)} - O^{(j)}|^2}\right)$$

for $x \in \partial \omega_{\varepsilon}^{(k)}$, $1 \leq k \leq N$. 

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By combining (15), (17), (25), (8), and (27)–(29), we arrive at the proof of Lemma 3.

4. The algebraic system and its solvability. In this section, it will be shown that the algebraic system (8) identified in the previous section is solvable. We rewrite the system (8) as

\[ 0 = 1 + C_k \left\{ 1 - \text{cap}(\omega^{(k)}_\varepsilon) \left( H(O^{(k)}, O^{(k)}) - 2\Gamma^{(k)}_\Omega \right) \right\} + \sum_{\substack{j \neq k \\atop 1 \leq j \leq N}} C_j \text{cap}(\omega^{(j)}_\varepsilon) g(O^{(k)}, O^{(j)}) - \Gamma^{(k)}_\Omega \sum_{j=1}^N C_j \text{cap}(\omega^{(j)}_\varepsilon), \]

where

\[ g(x, y) = \mathcal{G}(x, y) + \Gamma_\Omega(y) + \Gamma_\Omega(x) \]

and

\[ \Gamma_\Omega(x) = \frac{1}{|\Omega|} \int_{\Omega} \frac{dz}{4\pi |z - x|}. \]

This system can then be written in matrix form as

\[ -E = (I - HD + GD - \Gamma D)C, \]

where \( I \) is the \( N \times N \) identity matrix,

\[ C = (C_1, \ldots, C_N)^T, \quad E = \sum_{j=1}^N e_j^{(N)}, \]

and \( e_i^{(N)} = [\delta_{ij}]_{j=1}^N \). In addition \( G = [G_{ij}]_{i,j=1}^N \) with

\[ G_{ij} = \begin{cases} g(O^{(i)}, O^{(j)}) & \text{for } i \neq j, \\ 0 & \text{otherwise}, \end{cases} \]

and

\[ H = \text{diag}_{1 \leq j \leq N} \left\{ H(O^{(j)}, O^{(j)}) - 2\Gamma^{(j)}_\Omega \right\}, \]

\[ \Gamma = \left[ \Gamma^{(j)}_\Omega \right]_{i,j=1}^N, \quad D = \text{diag}_{1 \leq j \leq N} \left\{ \text{cap}(\omega^{(j)}_\varepsilon) \right\}. \]

Solvability of the algebraic systems. We consider the system (31), whose rows can be written as in (8), and here we show the invertibility of the \( N \times N \) matrix \( I + (G - H - \Gamma)D \).

Taking the scalar product of (31) with \( DC \) one obtains

\[ -\langle DC, E \rangle = \langle DC, C \rangle + \langle DC, GDC \rangle - \langle DC, HDC \rangle - \langle DC, \Gamma DC \rangle. \]

In proving the solvability of (8), we need the following estimates.
Lemma 4. The estimates

(33) \(|\langle DC, HDC \rangle| \leq \text{Const} \varepsilon \langle C, DC \rangle ,

(34) \(|\langle DC, \Gamma DC \rangle| \leq \text{Const} \varepsilon d^{-3} \langle C, DC \rangle ,

and

(35) \langle DC, GDC \rangle \geq -\text{Const} d^{-1} \langle DC, DC \rangle

hold.

Proof of (33) and (34). Since the regular part \( \mathcal{H} \) is bounded in \( \omega \), one has that

\[
|\langle DC, HDC \rangle| = \left| \sum_{k=1}^{N} (C_k \text{cap}(\omega_{\varepsilon}^{(k)}))^2 \{ \mathcal{H}(O^{(k)}_k, O^{(k)}_k) - 2\Gamma_{\Omega}^{(k)} \} \right|
\leq \text{Const} \varepsilon \langle C, DC \rangle ,
\]

which is (33). In addition, using (5) gives

\[
|\langle DC, \Gamma DC \rangle| \leq \sum_{k=1}^{N} \sum_{j=1}^{N} \left| C_k C_j \text{cap}(\omega_{\varepsilon}^{(k)}) \text{cap}(\omega_{\varepsilon}^{(j)}) \Gamma_{\Omega}^{(k)} \right|
\leq \text{Const} \sum_{k=1}^{N} \sum_{j=1}^{N} \left| C_k C_j \text{cap}(\omega_{\varepsilon}^{(k)}) \text{cap}(\omega_{\varepsilon}^{(j)}) \right| .
\]

The Cauchy inequality then implies

\[
|\langle DC, \Gamma DC \rangle| \leq \text{Const} \langle DC, C \rangle \sum_{k=1}^{N} \text{cap}(\omega_{\varepsilon}^{(k)})
\leq \text{Const} \varepsilon d^{-3} \langle DC, C \rangle ,
\]

proving (34).

\( \Box \)

Proof of (35). The term

(36) \( \langle DC, GDC \rangle = \sum_{k=1}^{N} C_k \text{cap}(\omega_{\varepsilon}^{(k)}) \sum_{j \neq k}^{N} g(O^{(k)}_k, O^{(j)}_j) C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \).

According to (11) and (12) the function \( g \) defined in (30) satisfies

\[
\Delta_X g(X, Y) + \delta(X - Y) = 0 , \quad X, Y \in \Omega ,
\]

\[
\frac{\partial g}{\partial n_X}(X, Y) = \frac{\partial \Gamma_{\Omega}}{\partial n_X}(X) , \quad X \in \partial \Omega , Y \in \Omega .
\]

It also holds from (30) that

\[
g(X, Y) = g(Y, X) , \quad X \neq Y .
\]

As a result, application of Green’s formula to \( g(Z, X) \) and \( g(Z, Y) \) shows that this function satisfies the orthogonality condition

(37) \[
\int_{\partial \Omega} g(Z, Y) \frac{\partial \Gamma_{\Omega}}{\partial n_Z}(Z) dS_Z = 0 .
\]
Here, (37) shows that $g$ is harmonic if $X \neq Y$. Using this, (36) can be rewritten with the mean value theorem inside disjoint balls to give

$$
\langle DC, GDC \rangle = \frac{48^2}{\pi^2 d^6} \sum_{k=1}^{N} \sum_{j=1}^{N} \int_{B^{(k)}} \int_{B^{(j)}} C_k \text{cap}(\omega_{x}^{(k)}) g(X, Y) C_j \text{cap}(\omega_{x}^{(j)}) dX dY
$$

(39)

$$
- \frac{48}{\pi d^3} \sum_{k=1}^{N} \left( C_k \text{cap}(\omega_{x}^{(k)}) \right)^2 \int_{B^{(k)}} g(X, O^{(k)}) dX ,
$$

where $B^{(j)} = \{ X : |X - O^{(j)}| < d/4 \}$.

The fact $g(x, O^{(k)}) = O(|X - O^{(k)}|^{-1})$ allows for the estimate

$$
\int_{B^{(k)}} g(X, O^{(k)}) dX \leq \text{Const} \ d^2 .
$$

(40)

The function

$$
\Theta(x) = \begin{cases} 
C_k \text{cap}(\omega_{x}^{(k)}) , & x \in B^{(k)}, \\
0 , & \text{otherwise},
\end{cases}
$$

can be employed in the double sum in (39) to yield

$$
\sum_{k=1}^{N} \sum_{j=1}^{N} \int_{B^{(k)}} \int_{B^{(j)}} C_k \text{cap}(\omega_{x}^{(k)}) g(X, Y) C_j \text{cap}(\omega_{x}^{(j)}) dX dY
$$

(41)

$$
= \int_{\Omega} \int_{\Omega} \Theta(X) g(X, Y) \Theta(Y) dX dY .
$$

Next, set

$$
h(X) = \int_{\Omega} g(X, Y) \Theta(Y) dY .
$$

This function satisfies

$$
\Delta_x h(X) = -\Theta(X) , \quad X \in \Omega ,
$$

(42)

$$
\frac{\partial h}{\partial n_x}(X) = \frac{\partial \Gamma_{\Omega}}{\partial n_x}(X) \int_{\Omega} \Theta(Y) dY , \; X \in \partial \Omega .
$$

Note that, owing to (38),

$$
\int_{\partial \Omega} h(X) \frac{\partial h}{\partial n_x}(X) dS_x = \int_{\partial \Omega} h(X) \frac{\partial \Gamma_{\Omega}}{\partial n_x}(X) dS_x \int_{\Omega} \Theta(Y) dY = 0 .
$$

Thus, after integration by parts, one can show using this and (42) that

$$
\int_{\Omega} \int_{\Omega} \Theta(X) g(X, Y) \Theta(Y) dX dY = \int_{\Omega} \left| \nabla h(x) \right|^2 dX \geq 0 .
$$

Then, this estimate, (36), (39), (40), and (41) prove (35), completing the proof. \hfill \Box
Lemma 5. Let the small parameters $\varepsilon$ and $d$ satisfy the inequality (6). Then the system (31) is solvable and the estimate

$$\sum_{j=1}^{N} C_j^2 \leq \text{Const} \ d^{-3}$$

holds.

Proof. We start from (32), and use the Cauchy inequality to obtain

$$\langle E, DE \rangle^{1/2} \langle C, DC \rangle^{1/2} \geq \langle C, DC \rangle + \varepsilon d^{-3}$$

Now from Lemma 4, we have

$$\langle E, DE \rangle^{1/2} \geq \langle C, DC \rangle^{1/2} \left(1 - \text{Const} \ d^{-1} \left(\frac{\text{cap}(\omega_{(k)}^{(k)})}{C, DC} + \varepsilon d^{-3}\right)\right)$$

Since $\text{cap}(\omega_{(k)}^{(k)}) = O(\varepsilon)$, $1 \leq k \leq N$, the preceding inequality shows that the system is solvable for $\varepsilon$ and $d$ satisfying (6). The estimate (43) then follows immediately. The proof is complete.

Note that estimates (18) can also be obtained using (5) and the representations (14) and (25).

5. Remainder estimates. In this section we present the remainder estimate for approximations associated with the first eigenvalue $\lambda_N$ and the corresponding eigenfunction $u_N$ required for the proof of Theorems 1 and 2.

We begin by introducing auxiliary functions that enable the estimates for the remainders of our formal approximations to be carried out via integrals over proper neighborhoods of the boundaries of $\Omega_N$.

Auxiliary functions. Let

$$\Psi_0(x) = \sum_{j=1}^{N} C_j \left\{ P_j^{(j)}(x) - \frac{\text{cap}(\omega_j^{(k)})}{4\pi|x - O_j'|}\right\}$$

and for $k = 1, \ldots, N$,

$$\Psi_k(x) = -C_k \text{cap}(\omega_k^{(k)}) \left\{ \mathcal{H}(x, O_k) - \mathcal{H}(O_k, O_k)\right\}$$

$$- \sum_{j \neq k}^{1 \leq j \leq N} C_j \text{cap}(\omega_j^{(j)}) \mathcal{G}(O_k, O_j)$$

$$+ \sum_{j \neq k}^{1 \leq j \leq N} C_j \left\{ P_j^{(j)}(x) - \text{cap}(\omega_j^{(j)}) \mathcal{H}(x, O_j)\right\}.$$
and
\[
\Delta \Psi_0(x) = 0, \quad x \in \Omega_N, \\
\Delta \Psi_k(x) + \Lambda_N = 0, \quad x \in \Omega_N, \quad 1 \leq k \leq N.
\]

Let \( B^{(j)}_\varepsilon = \{ x : |x - O^{(j)}| < \varepsilon \} \). In addition, let \( \chi^{(j)}_\varepsilon \in C_0^\infty(B^{(j)}_\varepsilon) \), which is equal to 1 on \( B^{(j)}_2 \). These cutoff functions will be used to reduce certain integrals over \( \Omega_N \) to integrals in the vicinity of the small inclusions.

Below, we also use the cutoff function \( \chi_0 \in C_0^\infty \). This function is chosen to be equal to one on the set \( \{ x : \text{dist}(x, \partial \Omega) \leq 1/6, x \in \Omega \} \) and zero on the set \( \{ x : \text{dist}(x, \partial \Omega) \geq 1/2, x \in \Omega \} \). In what follows,
\[ V := \{ x : 0 < \text{dist}(x, \partial \Omega) < 1/2, x \in \Omega \}. \]

**The function \( \sigma_N \).** Now we use the auxiliary functions to construct
\[
\sigma_N = A \left\{ U - \chi_0 \Psi_0 - \sum_{j=1}^N \chi^{(j)}_\varepsilon \Psi_j \right\},
\]
where the constant \( A \) is chosen to enable
\[ \| \sigma_N \|_{L^2(\Omega_N)} = 1. \]

According to (45)–(47),
\[
\begin{align*}
\Delta \sigma_N + \Lambda_N \sigma_N &= F_N, & x &\in \Omega_N, \\
\frac{\partial \sigma_N}{\partial n} &= 0, & x &\in \partial \Omega, \\
\sigma_N &= 0, & x &\in \partial \omega^{(k)}, 1 \leq k \leq N,
\end{align*}
\]
where
\[
F_N = A\{\Delta U + \Lambda_N U\} \\
- A\{\Delta(\chi_0 \Psi_0) + \Lambda_N \chi_0 \Psi_0\} \\
- \sum_{k=1}^N A \left\{ \Delta(\chi^{(k)}_\varepsilon \Psi_k) + \Lambda_N \chi^{(k)}_\varepsilon \Psi_k \right\}, \quad x \in \Omega_N.
\]

In the following we prove the next lemma.

**Lemma 6.** Let the small parameters \( \varepsilon \) and \( d \) satisfy the inequality (6). Then the estimates
\[
\| \sigma_N - u_N \|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{3/2} d^{-9/2}
\]
and
\[
| \lambda_{R,N} | \leq \text{Const} \varepsilon^{3/2} d^{-9/2},
\]
hold, where \( \lambda_{R,N} = \lambda - \Lambda_N \).
Estimate of $F_N$. We first consider an estimate for $F_N$ in (49) and (52) in $L_2(\Omega_N)$. Here we show
\begin{equation}
\|F_N\|_{L_2(\Omega_N)} \leq \text{Const} \varepsilon^{3/2} d^{-9/2}.
\end{equation}

Terms appearing in $F_N$ can be further expanded to give
\begin{align*}
F_N &= A\{\Delta U + \Lambda_N U\} - A\{2\nabla \chi_0 \cdot \nabla \Psi_0 + \Psi_0 \Delta \chi_0\} \\
&\quad - A \sum_{k=1}^N \left\{2\nabla \chi^{(k)} \cdot \nabla \Psi_k + \Psi_k \Delta \chi^{(k)} - \chi^{(k)} \Lambda_N\right\} \\
&\quad - A\Lambda_N \left\{\chi_0 \Psi_0 + \sum_{k=1}^N \chi^{(k)} \Psi_k\right\}, \quad x \in \Omega_N.
\end{align*}

This provides
\begin{align*}
\|F_N\|^2_{L_2(\Omega_N)} &\leq \text{Const} \left\{\|\Delta U + \Lambda_N U\|^2_{L_2(\Omega_N)} + \|\nabla \Psi_0\|^2_{L_2(V)} + \|\Psi_0\|^2_{L_2(V)} \right. \\
&\quad \left. + \varepsilon^{-2} \sum_{k=1}^N \left[\|\nabla \Psi_k\|^2_{L_2(B^{(k)} \setminus \omega^{(k)})} + \varepsilon^{-2} \|\Psi_k\|^2_{L_2(B^{(k)} \setminus \omega^{(k)})}\right] + \mathcal{P} + \mathcal{S} \right\},
\end{align*}

where
\begin{align*}
\mathcal{P} &= \Lambda_N^2 \sum_{k=1}^N \|\chi^{(k)}\|^2_{L_2(B^{(k)} \setminus \omega^{(k)})}, \\
\mathcal{S} &= \Lambda_N^2 \left\|\chi_0 \Psi_0 + \sum_{k=1}^N \chi^{(k)} \Psi_k\right\|^2_{L_2(\Omega_N)}.
\end{align*}

Thus (55) can be achieved if the right-hand side of (57) is estimated.

Inequalities associated with $\Psi_0$. As a result of Lemma 1 and the Cauchy inequality, we have the estimate
\begin{align*}
\|\Psi_0\|^2_{L_2(V)} &\leq \text{Const} \varepsilon^4 \int_V \left| \sum_{j=1}^N \frac{|C_j|}{|x - O(j)|^2} \right|^2 d\mathbf{x} \\
&\leq \text{Const} \varepsilon^4 \sum_{m=1}^N |C_m|^2 \sum_{j=1}^N \int_V \frac{d\mathbf{x}}{|x - O(j)|^4}.
\end{align*}

Since $\text{dist}(\omega, \partial \Omega) = O(1)$, using Lemma 5, we arrive at
\begin{equation}
\|\Psi_0\|^2_{L_2(V)} \leq \text{Const} \varepsilon^4 d^{-6}.
\end{equation}

Using a similar approach to the estimate (60), one can show that
\begin{equation}
\|\nabla \Psi_0\|^2_{L_2(V)} \leq \text{Const} \varepsilon^4 d^{-6}.
\end{equation}
Inequalities associated with \( \Psi_k, 1 \leq k \leq N \). Now we prove that

\[
\sum_{k=1}^{N} \left\| \Psi_k \right\|_{L^2(B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)})}^2 \leq \text{Const} \varepsilon^7 d^{-9}, \tag{62}
\]

\[
\sum_{k=1}^{N} \left\| \nabla \Psi_k \right\|_{L^2(B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)})}^2 \leq \text{Const} \varepsilon^3 d^{-9}. \tag{63}
\]

**Proof of inequality (62).** The terms \( \Psi_k \) are estimated in \( L^2(B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)}) \) as follows. The Taylor expansion about \( x = O^{(k)} \) gives

\[
\int_{B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)}} C_k \, \text{cap}(\omega_{\varepsilon}^{(k)}) \left( \mathcal{H}(x, O^{(k)}) - \mathcal{H}(O^{(k)}, O^{(k)}) \right) \, dx \leq \text{Const} \varepsilon^7 |C_k|^2. \tag{64}
\]

We note that using Taylor’s expansion about \( x = O^{(k)} \) also yields

\[
\int_{B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)}} \left| \sum_{j \neq k} C_j \, \text{cap}(\omega_{\varepsilon}^{(j)}) \mathcal{G}(O^{(k)}, O^{(j)}) \right|^2 dx
\]

\[
- \sum_{j \neq k} C_j \left( P_{\varepsilon}^{(j)}(x) - \text{cap}(\omega_{\varepsilon}^{(j)}) \mathcal{H}(x, O^{(j)}) \right)^2 dx
\]

\[
\leq \text{Const} \int_{B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)}} \left| \sum_{j \neq k} C_j \left\{ P_{\varepsilon}^{(j)}(x) - \frac{\text{cap}(\omega_{\varepsilon}^{(j)})}{4\pi |O^{(k)} - O^{(j)}|} \right\} \right|^2 dx. \tag{65}
\]

Lemma 1 can then be applied to obtain the estimate

\[
\int_{B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)}} \left| \sum_{j \neq k} C_j \left\{ P_{\varepsilon}^{(j)}(x) - \frac{\text{cap}(\omega_{\varepsilon}^{(j)})}{4\pi |O^{(k)} - O^{(j)}|} \right\} \right|^2 dx
\]

\[
\leq \text{Const} \varepsilon^2 \int_{B_{3\varepsilon}^{(k)} \setminus \omega_{\varepsilon}^{(k)}} \left| \sum_{j \neq k} C_j \left\{ \frac{1}{|x - O^{(j)}|} - \frac{1}{|O^{(k)} - O^{(j)}|} \right\} \right|^2 dx
\]

\[
\leq \text{Const} \varepsilon^7 \left| \sum_{j \neq k} \frac{C_j}{|O^{(k)} - O^{(j)}|^2} \right|^2. \tag{66}
\]

Using the Cauchy inequality and Lemma 5 we find the right-hand side is majorized by

\[
\text{Const} \varepsilon^7 d^{-3} \sum_{j \neq k} \frac{1}{|O^{(k)} - O^{(j)}|^4}. \tag{67}
\]
Through combining (64)–(67), it can then be asserted that

\begin{equation}
\|\Psi_k\|^2_{L^2(B_{3\varepsilon}(k) \setminus \omega_{\varepsilon}(k))} \leq \text{Const} \varepsilon^7 \left\{ |C_k|^2 + d^{-3} \sum_{j \neq k} \sum_{1 \leq j \leq N} \frac{1}{|\Omega(k) - \Omega(j)|^4} \right\}.
\end{equation}

It then follows

\begin{equation}
\sum_{k=1}^{N} \|\Psi_k\|^2_{L^2(B_{3\varepsilon}(k) \setminus \omega_{\varepsilon}(k))} \leq \text{Const} \varepsilon^7 \left\{ \sum_{k=1}^{N} |C_k|^2 + d^{-3} \sum_{k=1}^{N} \sum_{j \neq k} \sum_{1 \leq j \leq N} \frac{1}{|\Omega(k) - \Omega(j)|^4} \right\}.
\end{equation}

Lemma 5 then gives

\begin{equation}
\sum_{k=1}^{N} \|\Psi_k\|^2_{L^2(B_{3\varepsilon}(k) \setminus \omega_{\varepsilon}(k))} \leq \text{Const} \varepsilon^7 \left\{ d^{-3} + d^{-9} \int_{\omega \times \omega: |x-y| > d} \frac{dYdX}{|X-Y|^4} \right\}
\end{equation}

which yields (62).

**Proof of inequality (63).** Consulting (44), we can derive that

\begin{equation}
\sum_{k=1}^{N} \|\nabla \Psi_k\|^2_{L^2(B_{3\varepsilon}(k) \setminus \omega_{\varepsilon}(k))} \leq \text{Const} \{ \mathcal{M} + \mathcal{N} \}
\end{equation}

with

\begin{align}
\mathcal{M} &= \sum_{k=1}^{N} \left\| \nabla \left( C_k \cap(\omega_{\varepsilon}(k)) \mathcal{H}(x, \Omega(k)) \right) \right\|_{L^2(B_{3\varepsilon}(k) \setminus \omega_{\varepsilon}(k))}^2,
\mathcal{N} &= \sum_{k=1}^{N} \left\| \nabla \left( \sum_{j \neq k} \sum_{1 \leq j \leq N} C_j \left\{ P_{\varepsilon}^{(j)}(x) - \cap(\omega_{\varepsilon}(j)) \mathcal{H}(x, \Omega(j)) \right\} \right) \right\|_{L^2(B_{3\varepsilon}(k) \setminus \omega_{\varepsilon}(k))}^2.
\end{align}

The regular part \( \mathcal{H}(x, \Omega(j)) \) and its derivatives are bounded for \( x \in \omega \). As a consequence, we have

\[ \mathcal{M} \leq \text{Const} \varepsilon^5 \sum_{k=1}^{N} |C_k|^2. \]

Applying Lemma 5 then gives

\begin{equation}
\mathcal{M} \leq \text{Const} \varepsilon^5 d^{-3}.
\end{equation}
The second sum can be approximated by a double integral over \( \omega \) to give

\[
\mathcal{N} \leq \operatorname{Const} \varepsilon^5 d^{-9} \int_{\omega} \frac{dX dY}{|X - Y|^4} \leq \operatorname{Const} \varepsilon^5 d^{-9}.
\]

**Proof of inequality (55).** The characteristic functions \( \chi_0 \) and \( \chi^{(j)}_\varepsilon \), \( 1 \leq j \leq N \), are bounded by unity, and this together with (60) and (68) shows that

\[
\left\| \chi_0 \Psi_0 + \sum_{k=1}^N \chi^{(k)}_\varepsilon \Psi_k \right\|_{L^2(\Omega_N)}^2 \leq \operatorname{Const} \left\{ \varepsilon^4 d^{-6} + \varepsilon^2 \sum_{k=1}^N |C_k|^2 + \varepsilon^7 d^{-3} \sum_{k=1}^N \sum_{j \neq k}^{N} \sum_{1 \leq j \leq N} \frac{1}{|O^{(k)} - O^{(j)}|^4} \right\}.
\]

The double sum in the right-hand side can be approximated by a double integral over \( \omega \). Therefore, with Lemma 5, one can write the estimate

\[
\left\| \chi_0 \Psi_0 + \sum_{k=1}^N \chi^{(k)}_\varepsilon \Psi_k \right\|_{L^2(\Omega_N)}^2 \leq \operatorname{Const} \left\{ \varepsilon^4 d^{-6} + \varepsilon^7 d^{-3} + \varepsilon^7 d^{-9} \int_{\omega \times \omega : |X - Y| > d} \frac{dX dY}{|X - Y|^4} \right\};
\]

then we arrive at

\[
\left\| \chi_0 \Psi_0 + \sum_{k=1}^N \chi^{(k)}_\varepsilon \Psi_k \right\|_{L^2(\Omega_N)}^2 \leq \operatorname{Const} \varepsilon^4 \left\{ d^{-6} + \varepsilon^3 d^{-3} + \varepsilon^3 d^{-9} \right\}
\]

\[
\leq \operatorname{Const} \varepsilon^4 d^{-6}.
\]
The term 
\[ \Delta U(x) + \Lambda_N U(x) \]
can be estimated in \( L_2(\Omega_N) \) using (27) and an estimate for the term
\[
\int_{\Omega_N} \left| \sum_{j=1}^N \frac{|C_j|}{|x - O(j)|} \right|^2 \, dx.
\]
The Cauchy inequality shows the latter is majorized by
\[
\text{Const} \sum_{j=1}^N |C_j|^2 \int_{\Omega_N} \frac{dx}{|x - O(j)|^2}.
\]
The above integrals are bounded by a constant, and so we have
\[
\int_{\Omega_N} \left| \sum_{j=1}^N \frac{|C_j|}{|x - O(j)|} \right|^2 \, dx \leq \text{Const} d^{-3} \sum_{j=1}^N |C_j|^2.
\]
Thus, from this and using (27), we can say, owing to Lemma 5, that
\[
\|\Delta U + \Lambda_N U\|_{L_2(\Omega_N)}^2 \leq \text{Const} \varepsilon^4 d^{12}.
\]
Since \( \Lambda_N = O(\varepsilon d^{-3}) \), for \( S \) in (59), it holds that
\[
S \leq \text{Const} \varepsilon^2 d^{-6} \left\| \chi_0 \Psi_0 + \sum_{k=1}^N \chi^{(k)}_\varepsilon \Psi_k \right\|_{L_2(\Omega_N)}^2.
\]
Using (77) yields
\[
S \leq \text{Const} \varepsilon^6 d^{-12}.
\]
The term \( \mathcal{P} \), in (58), as a result of \( \chi^{(k)}_\varepsilon \in C_0^\infty(B_{3\varepsilon}^{(k)}(\omega_\varepsilon^{(k)})) \), satisfies
\[
\mathcal{P} \leq \text{Const} \varepsilon^5 d^{-9}.
\]
Combining (57), (60)–(63), (78)–(80) yields (55).

**Proof of Lemma 6.** From (2)–(4), we can then write a boundary value problem for the difference of \( \sigma_N \) and \( u_N \) as
\[
\Delta(\sigma_N - u_N) + \Lambda_N(\sigma_N - u_N) - \lambda_{R,N} u_N = F_N, \quad x \in \Omega_N,
\]
\[
\frac{\partial}{\partial n}(\sigma_N - u_N) = 0, \quad x \in \partial \Omega,
\]
\[
\sigma_N - u_N = 0, \quad x \in \partial \omega_\varepsilon^{(k)}, 1 \leq k \leq N.
\]
where $\lambda_{R,N} = \lambda_N - \Lambda_N$. One can then multiply (81) through by the difference $\sigma_N - u_N$ and integrate by parts in $\Omega_N$ to obtain

$$
- \int_{\Omega_N} |\nabla (\sigma_N - u_N)|^2 \, dx + \Lambda_N \int_{\Omega_N} (\sigma_N - u_N)^2 \, dx $$

(84)

$$
- \lambda_{R,N} \int_{\Omega_N} u_N (\sigma_N - u_N) \, dx = \int_{\Omega_N} F_N (\sigma_N - u_N) \, dx.
$$

Poincaré’s inequality implies

$$
\int_{\Omega_N} |\nabla (\sigma_N - u_N)|^2 \, dx \geq \text{Const} \int_{\Omega_N} |\sigma_N - u_N|^2 \, dx
$$

which together with (84) shows

$$
- \lambda_{R,N} \int_{\Omega_N} u_N (\sigma_N - u_N) \, dx - \int_{\Omega_N} F_N (\sigma_N - u_N) \, dx
$$

(85)

$$
\geq \text{Const} \, (1 - \Lambda_N) \int_{\Omega_N} |\sigma_N - u_N|^2 \, dx.
$$

From this and using the fact $\Lambda_N = O(\varepsilon d^{-3})$ one obtains the inequality

$$
\text{Const} \, \|\sigma_N - u_N\|_{L^2(\Omega_N)} \leq |\lambda_{R,N}| \|u_N\|_{L^2(\Omega_N)} + \|F_N\|_{L^2(\Omega_N)}
$$

(86)

as $\|u_N\|_{L^2(\Omega_N)} = 1$.

From (86), one can obtain an estimate for $\sigma_N - u_N$ in $L^2(\Omega_N)$ in terms of the small parameters $\varepsilon$ and $d$. To aid us in developing such an estimate we now use (55).

**Estimates for the remainders.** Rayleigh’s quotient allows one to assert that $\lambda_N = O(\varepsilon d^{-3})$. As a consequence we can say

$$
|\lambda_{R,N}| \leq \text{Const} \, \varepsilon d^{-3}.
$$

With (55) and (86), we derive that

$$
\|\sigma_N - u_N\|_{L^2(\Omega_N)} \leq \text{Const} \, \varepsilon d^{-3}.
$$

(87)

In addition, using integration by parts, the definitions of $u_N$ in (2)–(4), and $\sigma_N$ in (49)–(51) together with (81), it is possible to show that

$$
- \lambda_{R,N} \int_{\Omega_N} \sigma_N u_N \, dx = \int_{\Omega_N} F_N \sigma_N \, dx + \int_{\Omega_N} F_N (u_N - \sigma_N) \, dx.
$$

The Cauchy inequality then gives the estimate

$$
- \lambda_{R,N} \int_{\Omega_N} \sigma_N u_N \, dx \leq \|F_N\|_{L^2(\Omega_N)} (1 + \|u_N - \sigma_N\|_{L^2(\Omega_N)}) .
$$

Using (87), a lower bound for the left-hand side can be established through the estimate

$$
\int_{\Omega_N} \sigma_N u_N \, dx = \int_{\Omega_N} \sigma_N^2 \, dx + \int_{\Omega_N} \sigma_N (u_N - \sigma_N) \, dx \geq 1 - C \varepsilon d^{-3},
$$

(88)
where $C$ is a positive constant independent of $\varepsilon$ and $d$. Thus (55), (87), and (88) prove (54). It remains to combine this with (86) and deduce that (53) holds, completing the proof of Lemma 6.

Note that it is possible to write $R_N$ of (7) as

$$R_N = -\chi_0 \Psi_0 - \sum_{j=1}^{N} \chi_\varepsilon^{(j)} \Psi_j + Q_N,$$

so that with (48),

$$u_N = A^{-1} \sigma_N + Q_N,$$

and by Lemma 6 we have

$$\|Q_N\|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{3/2} d^{-9/2}.$$

This together with (77) shows

$$\|R_N\|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{3/2} d^{-9/2}.$$

The remainder estimates of Theorems 1 and 2 follow the same procedure as in Lemma 6, and require the construction of the higher-order terms in the asymptotic approximations. This relies on the introduction of additional model fields for the inclusions $\omega^{(k)}_\varepsilon$ and an additional algebraic system which removes higher-order discrepancies produced on the small inclusions.

Remark. The above estimates are improved further through analysis of higher-order terms in the next section, as follows:

$$\|R_N\|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^2 d^{-6},$$

$$|\lambda_{R,N}| \leq \text{Const} \varepsilon^2 d^{-6}.$$


6.1. Additional model problem. To section 2, we now add one more field used to construct the higher-order approximation presented here. We define a vector function $D^{(k)}$ as the solution of a problem posed in the exterior of scaled inclusion $\omega^{(k)} := \{ \xi : \varepsilon \xi + O^{(k)} \in \omega^{(k)}_\varepsilon \}$. This vector function is subject to

$$\Delta D^{(k)}(\xi) = O, \quad \xi \in \mathbb{R}^3 \setminus \omega^{(k)}_\varepsilon,$$

$$D^{(k)}(\xi) = \xi, \quad \xi \in \mathbb{R}^3 \setminus \omega^{(k)},$$

$$D^{(k)}(\xi) \to O \text{ as } |\xi| \to \infty.$$

The behavior of this vector field at infinity is summarized in the next lemma (see [22] for the proof).

LEMMA 7 (see [22]). For $|\xi| > 2$, the vector function $D^{(k)} = [D_i^{(k)}]_{i=1}^{3}$ admits the asymptotic representation

$$D^{(k)}(\xi) = \mathbf{T}^{(k)} \frac{\xi}{|\xi|^3} + O\left(|\xi|^{-3}\right),$$

where $\mathbf{T}^{(k)} = [T_{ij}^{(k)}]_{i,j=1}^{3}$ is a constant matrix whose entries are given by

$$T_{ij}^{(k)} = \text{meas}_{3}(\omega^{(k)}) \delta_{ij} + \int_{\mathbb{R}^3 \setminus \omega^{(k)}} \nabla D_i^{(k)}(\xi) \cdot \nabla D_j^{(k)}(\xi) d\xi,$$

and it is symmetric positive definite.
We define $D_{\varepsilon}^{(k)}(x) = \varepsilon D^{(k)}(\xi)$ and the matrix $T_{\varepsilon}^{(k)} = \varepsilon^3 T^{(k)}$ which are quantities associated with the exterior of the small inclusion $\omega_{\varepsilon}^{(k)}$.

Before moving to the proof of the higher-order approximation, we restate Lemma 1, providing an additional term in the far-field asymptotics of $P_{\varepsilon}^{(j)}$, $1 \leq j \leq N$.

**Lemma 8** (see [26]). For $|x - O^{(j)}| > 2\varepsilon$, the capacitary potential admits the asymptotic representation

$$P_{\varepsilon}^{(j)}(x) = \frac{\text{cap}(\omega_{\varepsilon}^{(j)})}{4\pi|x - O^{(j)}|} + \beta_{\varepsilon}^{(j)} \cdot \nabla \left( \frac{1}{4\pi|x - O^{(j)}|} \right) + O \left( \frac{\varepsilon^3}{|x - O^{(j)}|^3} \right),$$

where $|\beta_{\varepsilon}^{(j)}| = O(\varepsilon^2)$.

### 6.2. Main result I: Higher-order approximation for the first eigenfunction.

Here we present a theorem concerning a higher-order asymptotic approximation of the first eigenvalue and corresponding eigenfunction of $-\Delta$ in $\Omega_N$. Before moving to the theorem regarding this eigenfield, we introduce the new constant coefficients used in this approximation. In the asymptotic approximation below, we supply each $D_{\varepsilon}^{(k)}$, $1 \leq k \leq N$, with a weight $B^{(k)}$ defined by

$$B^{(k)} = C_k \text{cap}(\omega_{\varepsilon}^{(k)}) \nabla_x H(O^{(k)}, O^{(k)}) - \sum_{j \neq k} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \nabla_x G(O^{(k)}, O^{(j)})$$

for $1 \leq k \leq N$.

Another algebraic system is also used to ensure the asymptotic formulas presented satisfy the boundary conditions to a high accuracy. To this end, we also use the coefficients $A_j$, $1 \leq j \leq N$, which are solutions of

$$-v^{(k)} = A_k \left( 1 - \text{cap}(\omega_{\varepsilon}^{(k)}) \left\{ H(O^{(k)}, O^{(k)}) - \Gamma^{(k)} \right\} \right)$$

$$+ \sum_{j \neq k} A_j \text{cap}(\omega_{\varepsilon}^{(j)}) \left( G(O^{(k)}, O^{(j)}) + \Gamma^{(j)} \right),$$

where

$$v^{(k)} = C_k \beta_{\varepsilon}^{(k)} \cdot \left( \nabla_x H(O^{(k)}, z) \big|_{z = O^{(k)}} + \gamma^{(k)}_{\Omega} \right)$$

$$- \sum_{j \neq k} C_j \beta_{\varepsilon}^{(j)} \cdot \left( \nabla_x G(O^{(k)}, z) \big|_{z = O^{(j)}} - \gamma^{(j)}_{\Omega} \right)$$

$$+ A_N^{(1)} \sum_{j=1}^{N} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \int_{\Omega} G(y, O^{(k)}) G(y, O^{(j)}) dy,$$

where $A_N^{(1)}$ is given by (14) and

$$\gamma^{(j)}_{\Omega} = - \int_{\Omega} \nabla_x \left( \frac{1}{4\pi|x - z|} \right) \big|_{z = O^{(j)}} dx.$$

We have the following theorem.
THEOREM 3. Let the small parameters $\varepsilon$ and $d$ satisfy the inequality (6). Then the first eigenfunction of $-\Delta$ in $\Omega_N$ is given by

$$
\begin{align*}
    u_N(x) &= 1 + \sum_{j=1}^{N} (C_j + A_j) \left\{ P^{(j)}_\varepsilon(x) - \text{cap}(\omega^{(j)}_\varepsilon) \left( \mathcal{H}(x, \mathbf{O}^{(j)}) - \Gamma^{(j)}_{\Omega} \right) \right\} \\
    &+ \sum_{j=1}^{N} \mathbf{B}^{(j)} \cdot \mathbf{D}^{(j)}_\varepsilon(x) + \sum_{j=1}^{N} C_j \beta^{(j)}_\varepsilon \left[ \nabla_z \mathcal{H}(x, z) \big|_{z = \mathbf{O}^{(j)}} + \gamma^{(j)}_{\Omega} \right] \\
    &+ \Lambda_N^{(1)} \sum_{j=1}^{N} C_j \text{cap}(\omega^{(j)}_\varepsilon) \int_{\Omega} G(y, x) G(y, \mathbf{O}^{(j)}) dy + R_N(x),
\end{align*}
$$

(94)

where the coefficients $C_j$ and $A_j$, $1 \leq j \leq N$, satisfy the solvable systems (8) and (92)–(93), respectively.

The remainder $R_N$ admits the estimate

$$
\|R_N\|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{5/2} d^{-15/2}.
$$

(95)

The proof of Theorem 3 can be found in the appendix.

6.3. Main result II: Higher-order approximation for the first eigenvalue. The next theorem contains the higher-order approximation of $\lambda_N$.

THEOREM 4. Let the small parameters $\varepsilon$ and $d$ satisfy the inequality (6). Then the approximation to the first eigenvalue of $-\Delta$ in $\Omega_N$ has the form

$$
\lambda_N = \Lambda_N^{(1)} + \Lambda_N^{(2)} + \lambda_{R,N},
$$

where $\Lambda_N^{(1)}$ is the right-hand side of (14),

$$
\Lambda_N^{(2)} = -\frac{1}{|\Omega|} \sum_{j=1}^{N} \text{cap}(\omega^{(j)}_\varepsilon)(A_j + \Lambda_N^{(1)} C_j \Gamma^{(j)}_{\Omega}),
$$

(96)

the coefficients $C_j$, $1 \leq j \leq N$, are the same as in the algebraic system (8), the $A_j$ are solutions of (92)–(93), and $\lambda_{R,N}$ is now the remainder of this approximation with

$$
|\lambda_{R,N}| \leq \text{Const} \varepsilon^{5/2} d^{-15/2}.
$$

For the relevant derivation of Theorem 4 we refer to the appendix.

6.4. Completion of the proofs of Theorems 1 and 2. Concerning the coefficients $A_j$ and $\mathbf{B}^{(j)}$, $1 \leq k \leq N$, one can obtain the estimates presented in the next lemma. The detailed proofs are found in the appendix.

LEMMA 9. Let the small parameters $\varepsilon$ and $d$ satisfy the inequality (6). Then the system (92)–(93) is solvable and the estimates

$$
\sum_{j=1}^{N} A_j^2 \leq \text{Const} \varepsilon^4 d^{-15},
$$

(97)

$$
\sum_{j=1}^{N} |\mathbf{B}^{(j)}|^2 \leq \text{Const} \varepsilon^2 d^{-9},
$$

(98)

hold.
With Lemmas 5 and 9, one can show that

$$|\Lambda_N^{(2)}| \leq \text{Const} \, \varepsilon^2 d^{-6}$$

with $\Lambda_N^{(2)}$ given in (96). This, with Theorem 4, proves Theorem 2.

Note that it is possible to write $R_N$ of (94) as

$$R_N = -\chi_0 \Psi_0 - \sum_{j=1}^N \chi_{\varepsilon}^{(j)} \Psi_j + Q_N,$$

where $\chi_0$, $\chi_{\varepsilon}^{(k)}$, $1 \leq k \leq N$, are introduced in section 5 and for the higher-order approximation presented here the function $\Psi_0$ is defined as

$$\Psi_0(x) = \sum_{j=1}^N (C_j + A_j) \left[ P_{\varepsilon}^{(j)}(x) - \frac{\text{cap}(\omega_{\varepsilon}^{(j)})}{4\pi|x - \Omega^{(j)}} \right]$$

$$+ \sum_{j=1}^N B_j \cdot D_{\varepsilon}^{(j)}(x) + \sum_{j=1}^N C_j \beta_{\varepsilon}^{(j)} \cdot \nabla_z \left( \frac{1}{4\pi|x - z|} \right)_{z = \Omega^{(j)}}.$$ (100)

For $1 \leq k \leq N$, $\Psi_k$ has the form

$$\Psi_k(x) = \sum_{j \neq k} \left[ (C_j + A_j) \left[ P_{\varepsilon}^{(j)}(x) - \frac{\text{cap}(\omega_{\varepsilon}^{(j)})}{4\pi|\Omega^{(k)} - \Omega^{(j)}} \right] + B_j \cdot D_{\varepsilon}^{(j)}(x) \right]$$

$$+ \sum_{j \neq k} C_j \beta_{\varepsilon}^{(j)} \cdot \nabla_z \left( \frac{1}{4\pi|\Omega^{(k)} - z|} \right)_{z = \Omega^{(j)}} + \sum_{j \neq k} B_j \cdot (x - \Omega^{(j)}) - \sum_{j=1}^N \text{cap}(\omega_{\varepsilon}^{(j)}) \left( \mathcal{H}(x, \Omega^{(j)}) - \mathcal{H}(\Omega^{(k)}, \Omega^{(j)}) \right)$$

$$+ \sum_{j=1}^N C_j \beta_{\varepsilon}^{(j)} \left[ \nabla_z \mathcal{H}(x, z)_{z = \Omega^{(j)}} - \nabla_z \mathcal{H}(\Omega^{(k)}, z)_{z = \Omega^{(j)}} \right]$$

$$+ \Lambda_N^{(1)} \sum_{j=1}^N C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \int_\Omega \mathcal{G}(y, \Omega^{(j)}) \left( \mathcal{G}(y, x) - \mathcal{G}(y, \Omega^{(k)}) \right) \, dy.$$ (101)

Here, the functions $\Psi_k$, $0 \leq k \leq N$, are constructed in order to satisfy the properties (45) and (46), involving $R_N$ defined in Theorem 3, together with the leading-order term of the approximation (94). The latter term we denote by $V$ (see (B.3) in the appendix) and this replaces $U$ in (45) and (46).

In the appendix, we prove estimates concerning $\Psi_k$, $0 \leq k \leq N$, and their derivatives in $L_2$, which are contained in the next lemma.

**Lemma 10.** The function $\Psi_0$ satisfies the $L_2$-estimates

$$\|\Psi_0\|^2_{L_2(V)} \leq \text{Const} \, \varepsilon^8 d^{-18}, \quad \|\nabla \Psi_0\|^2_{L_2(V)} \leq \text{Const} \, \varepsilon^8 d^{-18},$$ (102)

whereas for the $\Psi_k$, $1 \leq k \leq N$, we have

$$\sum_{k=1}^N \|\Psi_k\|^2_{L_2(B^{(k)}_a \setminus \omega^{(k)})} \leq \text{Const} \, \varepsilon^{11} d^{-21}.$$ (103)
and

\[ \sum_{k=1}^{N} \| \nabla \Psi_k \|_{L^2(B_{3\varepsilon}(\omega_k))}^2 \leq \text{Const} \varepsilon^7 d^{-15}. \]

Then, with (99),

\[ u_N = A^{-1} \sigma_N + Q_N \]

with \( \sigma_N \) having the form

\[ \sigma_N = A \left\{ V - \chi_0 \Psi_0 - \sum_{j=1}^{N} \chi_{\varepsilon}(j) \Psi_j \right\}, \]

where (94) can be used to define \( V = u_N - R_N \). From (95) we have

\[ \| Q_N \|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{5/2} d^{-15/2}. \]

In addition, by Lemma 10 and the definition of the cutoff functions

\[ \left\| \chi_0 \Psi_0 + \sum_{j=1}^{N} \chi_{\varepsilon}(j) \Psi_j \right\|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{9/2} d^{-18/2}. \]

Thus with (99)

\[ \| R_N \|_{L^2(\Omega_N)} \leq \text{Const} \left\{ \varepsilon^{9/2} d^{-18/2} + \varepsilon^{5/2} d^{-15/2} \right\}, \]

proving Theorem 3. Now, using Lemmas 7 and 8, one can show the term

\[
W(x) = \sum_{j=1}^{N} A_j \left\{ P_{\varepsilon}(j)(x) - \text{cap}(\omega_{\varepsilon}(j)) (\mathcal{H}(x, O^{(j)}) - \Gamma_{\Omega}^{(j)}) \right\} \\
+ \sum_{j=1}^{N} B^{(j)} \cdot D_{\varepsilon}^{(j)}(x) + \sum_{j=1}^{N} C_j \mathcal{G}^{(j)} \cdot \left[ \nabla \mathcal{H}(x, z) \big|_{z = O^{(j)}} + \gamma_{\Omega}^{(j)} \right] \\
+ \Lambda_N^{(j)} \sum_{j=1}^{N} C_j \text{cap}(\omega_{\varepsilon}(j)) \int_{\Omega} \mathcal{G}(y, x) \mathcal{G}(y, O^{(j)}) dy
\]

admits the estimate

\[ |W(x)| \leq \text{Const} \varepsilon^2 d^{-6}, \quad x \in \Omega_N, \]

and so

\[ \| W \|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^2 d^{-6}. \]

This together with Theorem 3 completes the proof of Theorem 1.

7. Approximations for dilute clusters versus large clusters of inclusions.

We now consult the case of a domain containing a dilute cluster of inclusions, which was considered in [26]. For this we assume \( N \) is finite and we define the domain \( \Omega_{\varepsilon} = \Omega \backslash \bigcup_{j=1}^{N} \omega_{\varepsilon}(j) \). We now relax the assumption of (1) and constrain the interior points of the collection of inclusions \( \omega_{\varepsilon}(j), 1 \leq j \leq N \), to be separated by a finite
distance from each other (so that \( d = O(1) \)). These points are also assumed to be sufficiently far away from the exterior boundary \( \partial \Omega \).

For this configuration, the first eigenvalue \( \lambda_\varepsilon \) and the corresponding eigenfunction \( u_\varepsilon \) satisfy

\[
\Delta_\varepsilon u_\varepsilon(x) + \lambda_\varepsilon u_\varepsilon(x) = 0, \quad x \in \Omega_\varepsilon, \tag{106}
\]
\[
\frac{\partial u_\varepsilon}{\partial n}(x) = 0, \quad x \in \partial \Omega, \tag{107}
\]
\[
u_\varepsilon(x) = 0, \quad x \in \partial \omega_\varepsilon^{(j)}, \quad 1 \leq j \leq N. \tag{108}
\]

According to the method of compound asymptotic expansions presented in [26] for the dilute cluster of inclusions, the first eigenvalue \( \lambda_\varepsilon \) and the corresponding eigenfunction \( u_\varepsilon \) are approximated as follows.

**Theorem 5.** The asymptotic approximation of the eigenfunction \( u_\varepsilon \), which is a solution of (106)–(108) in \( \Omega_\varepsilon \), is given by

\[
u_\varepsilon(x) = 1 - \sum_{j=1}^{N} \Gamma_\Omega^{(j)} \text{cap}(\omega_\varepsilon^{(j)})
- \sum_{j=1}^{N} \left\{ P_\varepsilon^{(j)}(x) - \text{cap}(\omega_\varepsilon^{(j)}) \mathcal{H}(x, O^{(j)}) \right\} + R_\varepsilon(x),
\]

where \( R_\varepsilon \) is the remainder term satisfying

\[ \|R_\varepsilon\|_{L^2(\Omega_\varepsilon)} \leq \text{Const} \varepsilon^2. \]

**Theorem 6.** The first eigenvalue \( \lambda_\varepsilon \) corresponding to the eigenfunction \( u_\varepsilon \) in \( \Omega_\varepsilon \) admits the approximation

\[
\lambda_\varepsilon = \frac{1}{|\Omega|} \sum_{j=1}^{N} \text{cap}(\omega_\varepsilon^{(j)}) + O(\varepsilon^2). \tag{109}
\]

The results of Theorems 5 and 6, applicable to domains with finite clusters, can be compared with the results of Theorems 1 and 2. The asymptotic approximations have a similar structure, utilizing model problems posed in the domain \( \Omega \) and in the exterior of the sets \( \omega_\varepsilon^{(j)}, \quad 1 \leq j \leq N \). One can also obtain the estimates for the remainders of these approximations via the approach presented in sections 5 and 6.

However, we note the uniform approximation for \( u_\varepsilon \) does not require the solution of an algebraic system for unknown coefficients, which are responsible for compensating the error produced in the boundary conditions on small inclusions. The approximation for \( u_N \) does require the solutions \( C_j, \quad 1 \leq j \leq N \), to system (8). This system contains information about the shape and size of small inclusions, through the presence of the capacity of individual inclusions. In addition, the positions of the inclusions are incorporated in this system, through the arguments of Neumann’s function \( \mathcal{G} \).

As a result, it can be concluded from comparing approximations (109) and (10) for the first eigenvalue, that to leading order the latter approximation only takes into account the shape and size of the inclusions and the exterior domain \( \Omega \). In addition to this, the leading-order term of the approximation in (10) incorporates the knowledge of the position of the inclusions through \( C_j, \quad 1 \leq j \leq N \).
It should be noted that the approximations in Theorems 5 and 6 cannot efficiently serve the case when the inclusions are close together and when their number becomes large, whereas (7)–(9) and (10) cover both scenarios, in addition to the domain with the finite cluster \( \Omega_\varepsilon \).

8. Numerical illustration. In this section, we implement the asymptotic formulas of Theorems 1 and 2 in numerical schemes and compare them with finite element computations in COMSOL.

We begin with a general description of the computational geometry, involving a sphere containing small spherical inclusions, in sections 8.1 and 8.2. There, we also present the model fields related to the exterior and interior problems relevant to the asymptotic approximation (7). In sections 8.3 and 8.4, the asymptotic formulas of Theorems 1 and 2 are compared with the finite element computations in COMSOL. The coefficients in (7), which are solutions of (8), are also computed in section 8.5 for a sphere containing a cluster occupying a cube.

8.1. Computational geometry and model fields for spherical bodies and inclusions. The computational geometry we consider in the numerical simulations possesses spherical frontiers. We note that the asymptotic algorithm presented here is generic and suitable for nonspherical shapes. Our purpose here is to illustrate the effectiveness of the asymptotic formulas presented for domains having simple geometries. For such cases, as we show, terms appearing in the asymptotic formulas can be computed explicitly and are compact.

Therefore, we consider the domain \( \Omega \) to be a sphere \( B_R \) of radius \( R \), with the center at the origin. In addition, let the sets \( \omega_\varepsilon^{(j)} \), \( 1 \leq j \leq N \), be small spheres with centers \( O^{(j)} \) and radii \( r_\varepsilon^{(j)} \), respectively.

Capacitary potential for the spherical inclusion \( \omega_\varepsilon^{(j)} \). For the spherical inclusion of radius \( r_\varepsilon^{(j)} \) and center \( O^{(j)} \) inside in \( \mathbb{R}^3 \), the capacitary potential is

\[
P_\varepsilon^{(j)}(x) = \frac{r_\varepsilon^{(j)}}{|x - O^{(j)}|},
\]

where the capacity for the cavity is \( \text{cap}(\omega_\varepsilon^{(j)}) = 4\pi r_\varepsilon^{(j)} \).

The Neumann function in \( B_R \). For the sphere \( B_R \), the Neumann function \( G \) is a solution of the problem

\[
\Delta_x G(x, y) + \delta(x - y) - \frac{3}{4\pi R^3} = 0, \quad x \in B_R, \quad \frac{\partial G}{\partial n_x}(x, y) = 0, \quad x \in \partial B_R.
\]

The function \( G \) is given by

\[
G(x, y) = \frac{1}{4\pi|x - y|} - H(x, y),
\]

where the regular part \( H \) takes the form

\[
H(x, y) = -\frac{|x|^2 + |y|^2}{8\pi R^3} - \frac{R}{4\pi |y||x - y|} - \frac{1}{4\pi R} \log \left[ \frac{2R^2}{R^2 - x \cdot y + |y||x - y|} \right].
\]
Table 1

Comparison of the approximation for $\lambda_N$ with results from COMSOL for a spherical solid containing a finite cluster with $N$ inclusions, ($N = 8, 9, 10$).

<table>
<thead>
<tr>
<th>Radii Centers</th>
<th>No. of finite elements</th>
<th>$\lambda_N$ (approx.) ($\times 10^{-3}$)</th>
<th>$\lambda_N$ (COMSOL) ($\times 10^{-3}$)</th>
<th>Relative error</th>
</tr>
</thead>
<tbody>
<tr>
<td>$R$</td>
<td>$P$</td>
<td>1477057</td>
<td>0.98686</td>
<td>1.73%</td>
</tr>
<tr>
<td>$R \cup {0.02}$</td>
<td>$P \cup V$</td>
<td>1598887</td>
<td>1.08686</td>
<td>2.64%</td>
</tr>
<tr>
<td>$R \cup {0.02}$ $\cup{0.015}$</td>
<td>$P \cup W$</td>
<td>1670448</td>
<td>1.17062</td>
<td>3.37%</td>
</tr>
</tbody>
</table>

with $\mathbf{y} = R^2\mathbf{y}/|\mathbf{y}|^2$. The above representation can be found through modification of the result in [28], where the last two terms in the above right-hand side can be found. As in [28], we note that logarithmic potentials are characteristic of two-dimensional problems, for which they are harmonic. We note that the logarithmic term occurring in the right-hand side is harmonic and analytic in $B_R$. A detailed proof of these properties are found in [28]. The second term is obtained through the classic method of images which yields a harmonic function.

**Algebraic system.** In particular if $\Omega = B_R$, we have

\[
\int_{B_R} \frac{dz}{4\pi |z - O^{(j)}|} = \frac{1}{2} \left(R^2 - \frac{|O^{(j)}|^2}{3}\right),
\]

which can be computed through Green’s formula applied to the kernel of the above integral and the function $|z|^2$ in $\Omega$.

Then, in combining (5), (8), and (110) we get that for this scenario, the coefficients $C_k$, $1 \leq k \leq N$, can be determined from

\[
1 + C_k \left\{1 - \text{cap}(\omega_{x}^{(k)}) \left(\mathcal{H}(O^{(k)}, O^{(j)}) - \frac{3}{8\pi R} + \frac{1}{8\pi R^3}|O^{(j)}|^2\right)\right\} + \sum_{\substack{j \neq k \\ 1 \leq j \leq N}} C_j \text{cap}(\omega_{x}^{(j)}) \left(\mathcal{G}(O^{(k)}, O^{(j)}) + \frac{3}{8\pi R} - \frac{1}{8\pi R^3}|O^{(j)}|^2\right) = 0.
\]

**8.2. Geometry of the problem for the numerical simulations.** We compute the first eigenvalue, for several configurations of $\Omega_N$, using the approximation (10) and compare this with results based on the finite element method in COMSOL. The results are presented in Table 1 and discussed below. Here, we consider the sphere $\Omega$, centered at the origin, having radius $R = 7$. The spherical inclusions are arranged inside this domain, according to Table 1. We note that there is an excellent agreement for values given by the method of finite elements and the asymptotic formula (10).

First we consider the case when the positions of inclusions form the corners of the cube with center $(0,0,0)$ and side length 1. In this case, the centers $O_{ijk}$ are arranged as follows:

\[
O_{ijk} = \left(-\frac{1}{2} + i - 1, -\frac{1}{2} + j - 1, -\frac{1}{2} + k - 1\right),
\]

with $1 \leq i, j, k \leq 2$. We denote this collection of points by the set

\[
P = \{O_{ijk} : 1 \leq i, j, k \leq 2\}.
\]

In addition, later we use the notations $V = (-0.25, 0, 0)$ and

\[
W = \{(-0.25, 0, 0), (0.25, 0, 0)\}.
\]
The radii \( r_{ijk} \) corresponding to the inclusions with centers \( \mathbf{O}_{ijk} \), are

\[
\begin{align*}
    r_{111} &= 0.0125 , & r_{112} &= 0.015 , & r_{121} &= 0.0075 , & r_{211} &= 0.01 , \\
    r_{212} &= 0.02 , & r_{221} &= 0.0125 , & r_{122} &= 0.03 , & r_{222} &= 0.01725 ,
\end{align*}
\]

and the set \( R = \{ r_{ijk} : 1 \leq i, j, k \leq 2 \} \) is used to denote the collection of these values. We define the small parameters as

\[
\varepsilon = R^{-1} \max_{1 \leq j \leq N} \{ r_{ij}^{(j)} \} \quad \text{and} \quad d = R^{-1} \min_{1 \leq k \neq j \leq N} \text{dist}(\mathbf{O}^{(j)}, \mathbf{O}^{(k)}) .
\]

For \( N = 8 \), these parameters are \( \varepsilon = 0.0043 \) and \( d = 0.1428 \) for the simulations presented in Figure 2 (discussed in section 8.4). The computations of Figure 2 demonstrate that the approximation (7) works well even in a range surpassing the assumption (6).

### 8.3. Evaluation of the first eigenvalue.

In Table 1, we show the first eigenvalue computed in COMSOL and the computations based on the asymptotic approximation (10) for various configurations of inclusions. We consider arrangements of inclusions where \( N = 8, 9, \) or \( 10 \). We begin with the configuration having centers and radii according to \( P \) and \( R \), respectively. Results are also presented for the case of a sphere containing collections of inclusions with centers \( P \cup V \) \((N = 9)\) and \( P \cup W \) \((N = 10)\), where additional inclusions have been introduced in the simulations. The radii of the additional inclusions are also supplied in Table 1.

The computations based on the leading order part of (10) and COMSOL agree very well with each other. The relative error in the computations for \( N = 8, 9, 10 \) (with \( d = 0.1428, 0.1072, 0.0714 \), respectively) is less than 3.5%. This error between the computations for \( \lambda_1 \) increases as we increase \( N \). Note that the mesh size for each simulation has the same order. The mesh sizes presented represent those close to the maximum mesh size that the first eigenfield and eigenvalue could be computed with in COMSOL.

### 8.4. Computations for the first eigenfunction.

Next, for an arrangement of \( N = 8 \) voids, we compute the first eigenfunction using the asymptotic formula (7). The resulting field computed in COMSOL is shown in Figure 2(a) as a slice plot. Here, the perturbation to the field can be clearly seen near the origin. A contour plot of the field in the vicinity of the inclusions along the plane \( x_3 = -0.5 \), based on the COMSOL computations, is shown in Figure 2(b). The corresponding computations based on the asymptotic approximation (7) are given in Figure 2(c). The computations in Figures 2(b) and 2(c) are visibly indistinguishable. In fact the average absolute error between the results inside this computational window is \( 2.1 \times 10^{-3} \). The COMSOL computation for the first eigenfield along the plane \( x_3 = 0.5 \), near the inclusions, is presented in Figure 2(d). Once again, the eigenfield computed via (7) is shown in Figure 2(d). There is visibly an excellent agreement between the two computations, with the average absolute error between these results being \( 3.3 \times 10^{-3} \) inside the computational window. The example here clearly demonstrates the accuracy of the asymptotic approach as this compares well with the results of COMSOL.

### 8.5. The asymptotic coefficients \( \mathcal{C}_j \), \( 1 \leq j \leq N \).

The asymptotic coefficients \( \mathcal{C}_j \), \( 1 \leq j \leq N \), contained in the approximation for the first eigenvalue and corresponding eigenfunction of \( -\Delta \) in \( \Omega_N \) can be computed by solving the system (8). In this section, the cluster inside the spherical body is represented by a collection of
many small spherical inclusions positioned close to each other within a cube of side length 2 and center at (1,1,1). The algebraic system for this case takes the form (111). For a configuration with $N = 1728$ inclusions, with $\varepsilon = 1.7369 \times 10^{-6}$ and $d = 0.0238$ the quantities $|C_j|$ are plotted as functions of $j$, $1 \leq j \leq N$, in Figure 4. The resulting picture shows that the absolute value of each coefficient is close to 1 (corresponding to the dilute approximation) and not comparable with the magnitude of the $\varepsilon$ and $d$.

9. Comparison with the homogenization approach for a periodic cloud contained in a body. In this section, we discuss the connection of the algebraic system (8) to the homogenized problem obtained in the limit as $N \to \infty$, which we show is a mixed boundary value problem for an inhomogeneous equation. We begin with some underlying assumptions which lead to the homogenized problem.

**Geometric assumptions.** We assume the domain $\omega$ is occupied by a periodic distribution of identical inclusions. To describe the cloud $\omega$ inside $\Omega$, we divide the set $\omega$ into $N$ small identical cubes $Q_d^{(j)} = O^{(j)} + Q_d$ with

$$Q_d = \{x : -d/2 < x_j < d/2, 1 \leq j \leq 3\}$$

with centers $O^{(j)} \in O$, where

$$O = \{x : x_1 = id, x_2 = jd, x_2 = kd, \text{ where } i, j, k \in \mathbb{Z} \text{ and } x + Q_d \subset \omega\}.$$

We assume that $\omega_{\varepsilon}^{(j)} \subset Q_d^{(j)}$, $1 \leq j \leq N$. Here, $\varepsilon$ and $d$ are subjected to the constraint (6). Each inclusion is defined by $\omega_{\varepsilon}^{(j)} = O^{(j)} + F_{\varepsilon}$ for $1 \leq j \leq N$, where $F_{\varepsilon}$ is a specified set with smooth boundary, containing the origin as an interior point.
and having a diameter characterized by \( \varepsilon \). Since the inclusions are identical we have for \( 1 \leq j \leq N \), \( \text{cap}(\omega^{(j)}_\varepsilon) = \text{cap}(F_\varepsilon) \). Here we define

\[
\mu = \lim_{d \to 0} \frac{\text{cap}(F_\varepsilon)}{d^3}.
\]

In this section, we consider the case when \( N \to \infty \) (and, subsequently, \( d \to 0, \varepsilon \to 0 \)). In this limit, we will assume the solutions \( C_j, 1 \leq j \leq N \), of the algebraic system (8) converge to \( \hat{C}_j, 1 \leq j \leq N \), respectively, and they are given as

\[
\hat{C}_j = \hat{u}(O^{(j)}), \quad 1 \leq j \leq N,
\]

with \( \hat{u} \) being the solution of the homogenized problem obtained in the same limit from problem (2)–(4).

**Algebraic system and connection to the auxiliary homogenized equation.** Let

\[
G(x, y) = \mathcal{G}(x, y) + \Gamma_\Omega(y)
\]

and

\[
H(x, y) = \frac{1}{4\pi|x - y|} - G(x, y).
\]

Here

\[
\Gamma_\Omega(y) = \frac{1}{4\pi|\Omega|} \int_{\Omega} \frac{dz}{|z - y|}.
\]

and we note \( \Gamma_\Omega(O^{(j)}) = \Gamma^{(j)}_\Omega, 1 \leq j \leq N \). In addition,

\[
\Delta_x G(x, y) + \delta(x - y) - \frac{1}{|\Omega|} = 0, \quad x \in \Omega,
\]

which follows from the definition of \( \mathcal{G} \) in section 2 (see (11)). From (8), the algebraic system may be written as

\[
1 + C_k(1 - \text{cap}(F_\varepsilon)H(O^{(k)}, O^{(k)}))
\]

\[
+ \frac{\text{cap}(F_\varepsilon)}{d^3} \sum_{j \neq k}^{1 \leq j \leq N} C_jG(O^{(k)}, O^{(j)}))d^3 = 0
\]

for \( 1 \leq k \leq N \). By taking the limit \( N \to \infty \) (so that \( d \to 0 \)) in the preceding equation, we replace the Riemann sum by an integral over \( \omega \setminus Q^{(k)}_d \). Simultaneously, as \( N \to \infty \), we have \( d \to 0, \varepsilon \to 0 \) and we retrieve the equation

\[
1 + \hat{u}(x) + \mu \int_\omega G(x, y)\hat{u}(y)dy = 0, \quad x \in \omega,
\]

where \( \mu \) is defined in (112). It remains to apply the Laplacian to this equation, to obtain

\[
\Delta_x \hat{u}(x) - \mu \left( \frac{\hat{u}(x)}{|\Omega|} \int_\omega \hat{u}(x)dx \right) = 0, \quad x \in \omega.
\]

Here we have used (113). In turn, the equation for \( \hat{u} \) in \( \Omega \setminus \varpi \) takes the form

\[
\Delta_x \hat{u}(x) + \mu = 0, \quad x \in \Omega \setminus \varpi.
\]

From this, the auxiliary homogenized problem can now be stated.
Auxiliary homogenized problem. The function \( \hat{u} \), defined inside the homogenized medium \( \Omega \) containing an effective inclusion \( \omega \subset \Omega \), is a solution of the inhomogeneous equation
\[
(114) \quad \Delta \hat{u}(x) - \mu \left( \chi_\omega(x) \hat{u}(x) - 1 \right) = 0, \quad x \in \Omega,
\]
with \( \chi_\omega \) denoting the characteristic function for the set \( \omega \). Together with this, we supply the boundary condition on the exterior of the domain in the form
\[
(115) \quad \frac{\partial \hat{u}}{\partial n}(x) = 0, \quad x \in \partial \Omega,
\]
and the transmission conditions across the interface of \( \omega \) as
\[
(116) \quad \left[ \hat{u}(x) \right]_{\partial \omega} = 0 \quad \text{and} \quad \left[ \frac{\partial \hat{u}}{\partial n}(x) \right]_{\partial \omega} = 0,
\]
where \( [\cdot]_{\partial \omega} \) indicates the jump across the boundary \( \partial \omega \). In addition, we note that \( \hat{u} \) satisfies
\[
\frac{1}{|\Omega|} \int_{\omega} \hat{u}(x) dx = 1.
\]
One can check that the problem (114)–(116) is solvable by applying integration parts to \( \hat{u} \) inside \( \omega \cup \Omega \backslash \omega \).

Example: Homogenized problem for a sphere with spherical cluster of inclusions. We present an example for the case \( \Omega = B_R \) and \( \omega = B_r \), with \( B_\rho := \{ x : |x| < \rho \} \). In this case, the solution of (114)–(116) can be computed explicitly, and has the form
\[
(117) \quad \hat{u}(x) = \chi_{\Omega \backslash \omega}(x) \hat{u}_O(x) + \chi_\omega(x) \hat{u}_I(x),
\]
where \( \chi_D \) denotes the characteristic function of the set \( D \),
\[
(118) \quad \hat{u}_I(x) = \frac{1}{3} \frac{R^3 - r^3}{(\sqrt{\mu} r \cosh(\sqrt{\mu} r) - \sinh(\sqrt{\mu} r))} |x| + \frac{1}{\mu}
\]
and
\[
\hat{u}_O(x) = -\frac{1}{6} |x|^2 - \frac{1}{3} \frac{R^3}{|x|} + \frac{1}{6} \frac{(r^3 + 2R^3) \mu + 6r \sqrt{\mu} (\cosh(\sqrt{\mu} r) - 3r^2 \mu + 6) \sinh(\sqrt{\mu} r)}{\mu (\sqrt{\mu} r \cosh(\sqrt{\mu} r) - \sinh(\sqrt{\mu} r))}.
\]
(119)
For the case when \( R = 7, r = 1, \) and \( \mu = 0.09 \), the slice plot of the solution \( \hat{u} \) is plotted in Figure 5. One can see the magnitude of the field inside the effective inclusion \( \omega \) drops as \( |x| \to 0 \).

Comparison with the asymptotic approximation (7). Consequently, the homogenization approach provides the following approximation for the eigenvalue \( \lambda_N \) and the coefficients \( C_j \) in the representation (7) of the field \( u_N \):
\[
\lambda_N \approx \mu, \quad C_j \approx \hat{u}(O^{(j)}), \quad j = 1, \ldots, N,
\]
where \( \mu \) is defined by (112), and \( \hat{u} \) is the solution of the inhomogeneous transmission problem (114)–(116).
The asymptotic scheme demonstrated in sections 1–8, has proved to be superior when compared to the homogenization approximation, as it has delivered a uniform approximation of the first eigenfunction over \( \Omega \) including a disordered cloud \( \omega \) of small inclusions.

10. Bibliographical remarks on compound asymptotic expansions. The present paper gives a new advance in the asymptotic analysis of a class of eigenvalue problems in domains with many small impurities whose positions are not constrained by periodicity. Below we also give an outline of relevant publications on asymptotic analysis of singularly perturbed problems and modeling of solids with rapid oscillation of material parameters.

The method of uniform asymptotic approximations for solids with large clusters of small defects has been developed in the series of papers [17, 21, 23, 24] and the book [22]. The singular perturbation approach is applicable to the case of clouds containing large numbers of inclusions/voids with different boundary conditions on their surfaces.

While the relative size of the inclusions is small, their overall number may be large, and the homogenization algorithms for such mesoscale-type domains are challenging, as discussed in [10] and [11].

In particular, the change of eigenvalues due to a singular perturbation of the domain is an interesting and challenging problem, which is discussed in detail in [26] for domains containing a finite number of small inclusions.

Moreover, developing asymptotic approximations for the eigenfunctions which are valid up to and including the boundaries of the domain is a serious challenge, which is not addressed in the existing literature for eigenfunctions corresponding to large clusters of small inclusions.

The method of compound asymptotic approximations is systematically presented in [26, 27] for solutions to a range of boundary value problems with small holes and irregular boundary points. This method can lead to asymptotic expansions for integral characteristics of several quantities such as energy, stress-intensity factors, and...
eigenvalues associated with such problems. The method is versatile and has been used in the monograph [12] to treat problems concerning multistructures commonly found in civil engineering and many other applications in physics and applied mathematics.

When periodicity is prevalent within a multistructure or composite, powerful homogenization-based approaches are used to model these situations using the notion of an average medium [1, 39]. This is a very effective tool in characterizing the behavior of the microstructure of composites, such as those reinforced by periodically placed fibers [9, 2] that are subjected to different loads. Averaging procedures have been adopted in [38], to model the overall behavior of materials with regions containing randomly distributed inclusions.

The method proposed in [26, 27] was important in the recent development in the asymptotic treatment of solutions to boundary value problems with nonsmooth loading terms in singularly and regularly perturbed domains [13].

Uniform approximations of singular solutions in a domain with a small rigid perforation have been presented in [14]. Uniform approximations of fields in solids with impurities supplied with different boundary conditions have appeared, for instance, in [16] for traction-free boundaries or in [20] for transmission conditions. The asymptotic scheme uses model problems in the domain without defects and boundary layers posed in the exterior of a single defect. Different boundary conditions require different boundary layers. In the case of rigid boundaries, corresponding to the Dirichlet boundary conditions, we invoke the notion of capacity associated with the inclusion [26]. When the Neumann conditions are supplied on small voids, the asymptotic algorithm must be modified and dipole characteristics for the impurity should be used to construct correction terms in the approximation [25]. Approximate Green's functions in thin or long rods have appeared in [15]. Uniform asymptotics in multiply perforated bodies for problems of vector elasticity were constructed in [18, 19]. Uniform asymptotic approximations of Green's kernels have been used to study a Hele–Shaw flow containing several obstacles in [37].

In [26], the method of compound asymptotic expansions is used to develop asymptotic formulas for a variety of eigenvalue problems for Laplace's operator in two- or three-dimensional domains with small rigid inclusions or voids. Approximations of this type allow one to determine the behavior of the effect of the perturbation to the first eigenvalues when these defects are introduced. In contrast with what is analyzed here, these approximations are built on the assumption that the small defects are separated by a finite distance and are not situated near the external boundary. Extension of the results to the vector case of elasticity is demonstrated. In addition, asymptotics of the first eigenvalue and eigenfunction are constructed for the case of a Riemannian manifold with a small rigid inclusion.

For the body with a single rigid inclusion and with zero external forces on the exterior, a complete asymptotic series is constructed for the first eigenvalue and the corresponding eigenfunction. For this mixed problem, to leading-order, the approximation to the first eigenvalue does not contain information about the position of the inclusion inside the body. It does rely on knowing the capacity of the small inclusion and the volume of the set without inclusions, which depend on the shape and size of the inclusion or body, respectively. The leading-order approximation to the eigenfunction uses the capacitary potential for the exterior of the inclusion (see [26, 22]), which decays sufficiently fast at infinity, along with model problems for the domain without the defect (which includes Green's function for this domain). A similar approach can be used to tackle the equivalent problem but for a domain containing an arrangement of a finite number of inclusions. In this case, the size of the first eigenvalue is shown
to grow as the number of inclusions increases. For the two-dimensional case, the functions used to construct static boundary layers in the exterior of small holes have a logarithmic growth at infinity.

Other asymptotic approximations for the first eigenvalue and the associated eigenfunction of the Laplacian, that rely on the use of the capacity of an inclusion, include those for Dirichlet’s problem in a 3-dimensional domain with a small inclusion [26].

When rigid inclusions are introduced into the body, one can expect the first eigenvalue to increase, which is a feature predicted by the asymptotic approximations. As mentioned above, asymptotic representations of the type found in [26] are useful in determining how the geometry of the perforated domain influences the change in the first eigenvalue when a void is introduced. Here, boundary layers are constructed using dipole fields for the void, which decay quicker far away from the defect than those in the case of a rigid inclusion. As a result, the asymptotic approach demonstrates that the perturbation to the first eigenvalue of Laplace’s operator is smaller than in the case when a rigid inclusion is situated in this domain. In addition, introducing a void into the domain does not necessarily increase the first eigenvalue as with the case of a Dirichlet-type inclusion. One can find cases where this quantity decreases or increases and this change depends on the position of the hole or properties of the first eigenfunction for the domain without holes.

In [26], asymptotics of eigenvalues and eigenfunctions are presented for Dirichlet’s problem on a Riemannian manifold with a small hole. In particular, here the leading-order term of the first eigenvalue depends on the logarithmic capacity of the small inclusion. Examples of this approximation have been demonstrated for the surface of the sphere with a small rigid inclusion.

The compound asymptotic approximations mentioned above provide a framework for the extension of the theory to more complicated systems, such as that found in vector elasticity. In [26], approximations for the first eigenvalues and associated eigenfunctions for elastic bodies containing small soft inclusions in three-dimensional and planar bodies with cavities are presented.

Appendix: Higher-order approximation. We present here more details concerning the proofs associated with the higher-order approximations given in section 6 for the field \( u_N \) and the corresponding first eigenvalue \( \lambda_N \). Section A contains the proof of Lemma 9. The proof of Theorems 3–4, including the proof of the auxiliary estimate Lemma 10, are presented in section B.

A. Proof of Lemma 9: Estimates of constant coefficients \( A_j \) and \( B^{(j)} \). The solvability of (92)–(93) can be proved using similar steps to those given in the proof of Lemma 5, as one needs to invert the coefficient matrix in (31) to find \( C_j \), \( 1 \leq j \leq N \), and this is also required to identify \( A_j \), \( 1 \leq j \leq N \). Such a proof yields the inequality

\[
\sum_{j=1}^{N} A_j^2 \leq \text{Const} \sum_{j=1}^{N} (v^{(j)})^2,
\]

where it remains to estimate the right-hand side with (93). In fact, from (93), we can obtain, with Young’s inequality,

\[
\sum_{j=1}^{N} (v^{(j)})^2 \leq \text{Const} \sum_{k=1}^{N} \left\{ C_k^2 + \left( \sum_{j \neq k \atop 1 \leq j \leq N} \frac{C_j}{O^{(k)} - O^{(j)}} \right)^2 + d^{-6} \left( \sum_{j=1}^{N} C_j \right)^2 \right\}.
\]
Applying Cauchy’s inequality and Lemma 5 it can be deduced

\[
\sum_{j=1}^{N} v_j^2 \leq \text{Const} \varepsilon^4 d^{-3} \left\{ 1 + d^{-12} + \sum_{k=1}^{N} \sum_{1 \leq j \leq N} \frac{1}{|O^{(k)} - O^{(j)}|^4} \right\}
\]

\[
\leq \text{Const} \varepsilon^4 d^{-3} \{ 1 + d^{-12} + d^{-6} \}
\]

and then (97) follows. A similar approach yields the estimate (98).

B. Proof of Theorems 3 and 4. First we write the formal asymptotic representations for higher-order approximations to \(u_N\) and \(\lambda_N\) in section B.1, which also includes the problem for the leading-order approximation of \(u_N\) and associated estimates with proofs. The proof of Lemma 10 is found in section B.2. In section B.3, we then complete the proofs of Theorems 3 and 4.

B.1. Formal asymptotic representations. The first eigenvalue \(\lambda_N\) and corresponding eigenfunction \(u_N\) are now sought in the form

\[
u_N(x) = V(x) + R_N(x),
\]

\[
\lambda_N = \Lambda_N + \lambda_{R,N},
\]

where

\[
V(x) = 1 + \sum_{j=1}^{N} (C_j + A_j) \left\{ \rho_{\varepsilon}^{(j)}(x) - \text{cap}(\omega_{\varepsilon}^{(j)})\mathcal{H}(x, O^{(j)}) - \Gamma_{\Omega}^{(j)} \right\}
\]

\[
+ \sum_{j=1}^{N} B^{(j)} \cdot D^{(j)}(x) + \sum_{j=1}^{N} C_j \beta^{(j)} \cdot \left[ \nabla \mathcal{H}(x, z) \bigg|_{z = O^{(j)}} + \gamma^{(j)} \right]
\]

\[
\Lambda_N = \sum_{j=1}^{N} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \int_{\Omega} G(y, x) G(y, O^{(j)}) \, dy
\]

and \(\Lambda_N\) is redefined as

\[
\Lambda_N = \Lambda_N^{(1)} + \Lambda_N^{(2)}.
\]

The term \(\Lambda_N^{(2)}\) is defined in (96). In what follows we assume \(\Lambda_N^{(2)} = O(\varepsilon^2 d^{-6})\).

Problem for the function \(V\). Before stating the problem that the function \(V\) satisfies (see (B.3)), we first introduce auxiliary functions used in the proof of Theorem 3. These functions we denote by \(\Psi_k\), \(0 \leq k \leq N\), and they appear in (100) and (101). They are constructed in a similar way to section 5, where \(\Psi_0\) is harmonic in \(\Omega_N\) and \(\Psi_k\), \(1 \leq k \leq N\), satisfies

\[
\Delta \Psi_k(x) + \mathfrak{F}(x) = 0, \quad x \in \Omega_N, \quad 1 \leq k \leq N,
\]

with

\[
\mathfrak{F}(x) = \Lambda_N^{(1)} \left[ 1 + \Lambda_N^{(1)} + \sum_{j=1}^{N} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) G(x, O^{(j)}) \right] - \frac{1}{|\Omega|} \sum_{j=1}^{N} A_j \text{cap}(\omega_{\varepsilon}^{(j)}).
\]
It is possible to show, utilizing Lemmas 5 and 9, that
\[ ||\tilde{\mathbf{f}}||_{L^\infty(\Omega_N)} \leq \text{Const} \, \varepsilon d^{-3}. \]

We note that in following steps outlined in section 5, to determine the remainder estimate for the higher-order approximation in \( L_2 \), the function \( \tilde{\mathbf{f}} \) replaces \( \Lambda_N \) in the second line of (56) and in the term (58).

The next lemma concerns the problem for \( \mathbf{V} \).

**Lemma 11.** The function \( \mathbf{V} \) of (B.3) satisfies the problem
\[
\begin{align*}
\Delta \mathbf{V}(\mathbf{x}) + \Lambda_N \mathbf{V}(\mathbf{x}) &= \mathbf{f}(\mathbf{x}), & \mathbf{x} \in \Omega_N, \\
\frac{\partial \mathbf{V}}{\partial n}(\mathbf{x}) &= \Psi_0(\mathbf{x}), & \mathbf{x} \in \partial \Omega, \\
\mathbf{V}(\mathbf{x}) &= \Psi_k(\mathbf{x}), & \mathbf{x} \in \partial \omega_k^{(k)}, 1 \leq k \leq N,
\end{align*}
\]
where \( \Lambda_N \) is given in (B.4),
\[
|\mathbf{f}(\mathbf{x})| \leq \text{Const} \, \varepsilon^2 d^{-3} \sum_{j=1}^N \frac{|A_j|}{|\mathbf{x} - \mathbf{O}^{(j)}|} + \varepsilon d^{-3} \frac{|C_j|}{|\mathbf{x} - \mathbf{O}^{(j)}|} + \varepsilon \frac{|C_j| + |A_j|}{|\mathbf{x} - \mathbf{O}^{(j)}|} + \varepsilon^2 \frac{|B^{(j)}|}{|\mathbf{x} - \mathbf{O}^{(j)}|^2},
\]
for \( \mathbf{x} \in \partial \Omega, \)
\[
|\Psi_0(\mathbf{x})| \leq \text{Const} \, \varepsilon^2 \sum_{j=1}^N \left\{ |A_j| + \varepsilon |C_j| + \varepsilon d^{-3} |A_j| \right\},
\]
and for \( \mathbf{x} \in \partial \omega_k^{(k)}, 1 \leq k \leq N, \)
\[
|\Psi_k(\mathbf{x})| \leq \text{Const} \, \varepsilon^2 \sum_{j=1}^N \left\{ |A_j| + \varepsilon |C_j| + \varepsilon d^{-3} |A_j| \right\}
+ \varepsilon^2 \sum_{1 \leq j \leq N \atop j \neq k} \left\{ \varepsilon |C_j| + \frac{|A_j|}{|\mathbf{O}^{(k)} - \mathbf{O}^{(j)}|^2} + \frac{|A_j|}{|\mathbf{O}^{(k)} - \mathbf{O}^{(j)}|^2} + \varepsilon |\mathbf{B}^{(j)}| \right\}.
\]

**Proof of (B.5) and (B.8).** Owing to the asymptotics of the fields \( P^{(j)}_x \) and \( D^{(j)}_x \), in Lemmas 1 and 7, respectively, from (B.3) it can be shown that
\[
\mathbf{V}(\mathbf{x}) = 1 + \sum_{j=1}^N (C_j + A_j) \text{cap}(\omega_x^{(j)}) \left( \mathcal{G}(\mathbf{x}, \mathbf{O}^{(j)}) + \mathcal{V}^{(j)}_V \right)
- \sum_{j=1}^N C_j \mathcal{V}^{(j)}_x \left[ \nabla \mathcal{G}(\mathbf{x}, \mathbf{z}) \right]_{\mathbf{z} = \mathbf{O}^{(j)}} - \gamma_x^{(j)}
+ \Lambda_N^{(1)} \sum_{j=1}^N C_j \text{cap}(\omega^{(j)}) \int_{\Omega} \mathcal{G}(\mathbf{y}, \mathbf{x}) \mathcal{G}(\mathbf{y}, \mathbf{O}^{(j)}) d\mathbf{y}
+ O \left( \sum_{j=1}^N \varepsilon^3 |C_j| \right) + O \left( \sum_{j=1}^N \varepsilon^2 |A_j| \right) + O \left( \sum_{j=1}^N \varepsilon^3 |\mathbf{B}^{(j)}| \right).
Moreover, after multiplication by $\Lambda_N$ in (B.3), one can show

$$\Lambda_N V(x) = \Lambda_N^{(1)} + \Lambda_N^{(2)} + \Lambda_N^{(0)} \sum_{j=1}^{N} C_j \text{cap}(\omega_{\epsilon}^{(j)}) (G(x, O^{(j)}) + \Gamma^{(j)}) \bigg)$$

$$+ O \left( \varepsilon^2 d^{-3} \sum_{j=1}^{N} \frac{|A_j|}{|x - O^{(j)}|} \right) + O \left( \varepsilon^3 d^{-6} \sum_{j=1}^{N} \frac{|C_j|}{|x - O^{(j)}|} \right)$$

$$+ O \left( \varepsilon^3 d^{-3} \sum_{j=1}^{N} \frac{|C_j| + |A_j|}{|x - O^{(j)}|^2} \right) + O \left( \varepsilon^4 d^{-3} \sum_{j=1}^{N} \frac{|C_j|}{|x - O^{(j)}|^3} \right)$$

$$+ O \left( \varepsilon^3 d^{-6} \sum_{j=1}^{N} |C_j| \right) + O \left( \varepsilon^4 d^{-3} \sum_{j=1}^{N} \frac{|B^{(j)}|}{|x - O^{(j)}|^2} \right).$$

(B.11)

Using the model problems in section 2,

(B.12) \[ \Delta V(x) = \frac{1}{|\Omega|} \sum_{j=1}^{N} (C_j + A_j) \text{cap}(\omega_{\epsilon}^{(j)}) - \Lambda_N^{(0)} \sum_{j=1}^{N} C_j \text{cap}(\omega_{\epsilon}^{(j)}) G(x, O^{(j)}). \]

Thus, (B.11) and (B.12) together with (14) and (96), show that $V$ satisfies (B.5) and (B.8).

**Proof of (B.6) and (B.9).** The condition (B.6) is obtained by using (B.3) and the model problems of section 2. Since $\text{dist}(\omega, \partial \Omega) = O(1)$, for $x \in \partial \Omega$, Lemmas 1 and 7 allow one to obtain (B.9).

**Proof of (B.7) and (B.10).** The proof of (B.7) again follows from (B.3) and the model problems of section 2. Here we derive estimates for the functions $\Psi_k$, for $x \in \partial \omega_{\epsilon}^{(k)}$, $1 \leq k \leq N$. Lemma 1 shows that

$$\sum_{j \neq k} \sum_{1 \leq j \leq N} \left( C_j + A_j \right) \left[ \frac{p_{\epsilon}^{(j)}(x)}{4\pi|O^{(k)} - O^{(j)}|} \right]$$

$$+ \sum_{j \neq k} \sum_{1 \leq j \leq N} C_j \beta_{\epsilon}^{(j)} \cdot \nabla_x \left( \frac{1}{4\pi|O^{(k)} - z|} \right) \bigg|_{z = O^{(j)}}$$

$$= \sum_{j \neq k} \sum_{1 \leq j \leq N} C_j \left( x - O^{(k)} \right) \cdot \nabla_x \left( \frac{\text{cap}(\omega_{\epsilon}^{(j)})}{4\pi|x - O^{(j)}|} \right) \bigg|_{x = O^{(k)}}$$

$$+ O \left( \varepsilon^2 \sum_{j \neq k} \sum_{1 \leq j \leq N} \left\{ \frac{|C_j|}{|O^{(k)} - O^{(j)}|^3} + \frac{|A_j|}{|O^{(k)} - O^{(j)}|^2} \right\} \right).$$

(B.13)
where Taylor’s expansion about \( x = O^{(k)} \) has been used. A similar application of this expansion and the use of Lemma 7 provides the estimates

\[
(B.14) \sum_{j \neq k}^{N} B^{(j)} \cdot D \varepsilon^{(j)}(x) \leq \text{Const} \sum_{j \neq k}^{N} \varepsilon^{3|B^{(j)}|} |O^{(k)} - O^{(j)}|^{2},
\]

\[
(B.15) \quad \sum_{j=1}^{N} C_{j} \beta^{(j)} : \left[ \frac{\nabla_{x} H(x, z)}{z=O^{(j)}} - \nabla_{x} H(O^{(k)}, z) \right]_{z=O^{(j)}} \leq \text{Const} \sum_{j=1}^{N} \varepsilon^{3|C_{j}|},
\]

and

\[
A_{N}^{(1)} \left( \sum_{j=1}^{N} C_{j} \cap (\omega^{(j)}) \right) \int_{\Omega} G(y, O^{(j)}) \left( G(y, x) - G(y, O^{(k)}) \right) dy \leq \text{Const} \varepsilon^{3d-3} \sum_{j=1}^{N} |C_{j}|
\]

for \( x \in \partial \omega^{(k)}, 1 \leq k \leq N \). The Taylor expansion about \( x = O^{(k)} \) shows that

\[
B^{(k)} \cdot (x - O^{(k)}) - \sum_{j=1}^{N} (C_{j} + A_{j}) \cap (\omega^{(j)}) \left( H(x, O^{(j)}) - H(O^{(k)}, O^{(j)}) \right)
\]

\[
= (x - O^{(k)}) \cdot \left( B^{(k)} - \sum_{j=1}^{N} C_{j} \cap (\omega^{(j)}) \nabla_{x} H(O^{(k)}, O^{(j)}) \right)
\]

\[
+ O \left( \sum_{j=1}^{N} \varepsilon^{2}|A_{j}| \right)
\]

for \( x \in \partial \omega^{(k)}, 1 \leq k \leq N \). The combination of (101) and (B.13)–(B.17) yields (B.10).

**B.2. Proof of Lemma 10: Auxiliary \( L_{2} \)-estimates for \( \Psi_{k}, 0 \leq k \leq N \) and their derivatives.** Here we prove Lemma 10 that concerns the \( L_{2} \)-estimates for the functions \( \Psi_{k}, 0 \leq k \leq N \). We require the next auxiliary result.

**Lemma 12.** For \( x \in V \), where \( V \) is a neighborhood of \( \partial \Omega \) defined in section 5, the function \( \Psi_{0} \) satisfies

\[
|\Psi_{0}(x)| \leq \text{Const} \varepsilon^{2} \sum_{j=1}^{N} \left[ \frac{\varepsilon|C_{j}|}{|x - O^{(j)}|^{3}} + \frac{|A_{j}|}{|x - O^{(j)}|^{2}} + \frac{\varepsilon|B^{(j)}|}{|x - O^{(j)}|^{2}} \right],
\]

\[
|\nabla \Psi_{0}(x)| \leq \text{Const} \varepsilon^{2} \sum_{j=1}^{N} \left[ \frac{\varepsilon|C_{j}|}{|x - O^{(j)}|^{4}} + \frac{|A_{j}|}{|x - O^{(j)}|^{3}} + \frac{\varepsilon|B^{(j)}|}{|x - O^{(j)}|^{3}} \right],
\]
whereas for \( x \in B_{3e}^{(k)} \setminus \omega_{\varepsilon}^{(k)} \), the functions \( \Psi_k \), \( 1 \leq k \leq N \), satisfy the inequalities

\[
|\Psi_k(x)| \leq \text{Const} \varepsilon^2 \sum_{j=1}^{N} \left\{ |A_j| + \varepsilon |C_j| + \varepsilon d^{-3}|C_j| \right\} + \varepsilon^2 \sum_{j \neq k} \sum_{1 \leq j \leq N} \left\{ \frac{\varepsilon |C_j|}{|O^{(k)} - O^{(j)}|^3} + \frac{\varepsilon |B^{(j)}|}{|O^{(k)} - O^{(j)}|^2} \right\}
\]

(B.19)

and

\[
|\nabla \Psi_k(x)| \leq \text{Const} \varepsilon \sum_{j=1}^{N} \left\{ (1 + d^{-3})|C_j| + \frac{\varepsilon |A_j|}{|O^{(k)} - O^{(j)}|^2} + \frac{\varepsilon^2 |B^{(j)}|}{|O^{(k)} - O^{(j)}|^3} \right\}
\]

(B.20)

Proof. Estimates (B.18) and (B.19) are proved in exactly the same way as (B.9) and (B.10) of Lemma 11 were derived.

The proof of (B.18) follows from applying the gradient to (100) and using the model problems of section 2, Lemmas 7 and 8. It remains to prove (B.20). Note that from (101)

\[
\nabla \Psi_k(x) = \sum_{j \leq j \leq N} (C_j + A_j) \nabla P_{\varepsilon}^{(j)}(x) + B^{(k)} + \sum_{j \neq k} \sum_{1 \leq j \leq N} B^{(j)} \cdot \nabla D_{\varepsilon}^{(j)}(x)
\]

\[
- \sum_{j=1}^{N} (C_j + A_j) \text{cap}(\omega_{\varepsilon}^{(j)}) \nabla H(x, O^{(j)}) + \sum_{j=1}^{N} C_j \nabla \left( \beta_{\varepsilon}^{(j)} \cdot \nabla z H(x, z) \right) \bigg|_{z=O^{(j)}} + \Lambda^{(1)} \sum_{j=1}^{N} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \nabla \int_{\Omega} G(y, O^{(j)}) \nabla \int_{\Omega} G(y, x) \, dy.
\]

(B.21)

The last two terms satisfy

\[
\sum_{j=1}^{N} C_j \nabla \left( \beta_{\varepsilon}^{(j)} \cdot \nabla z H(x, z) \right) \bigg|_{z=O^{(j)}} \leq \text{Const} \varepsilon^2 \sum_{j=1}^{N} |C_j|,
\]

(B.22)

\[
\Lambda^{(1)} \sum_{j=1}^{N} C_j \text{cap}(\omega_{\varepsilon}^{(j)}) \nabla \int_{\Omega} G(y, O^{(j)}) \nabla \int_{\Omega} G(y, x) \, dy \leq \text{Const} \varepsilon^2 d^{-3} \sum_{j=1}^{N} |C_j|.
\]

As with the derivation of (B.14), we have

\[
\sum_{j \neq k} \sum_{1 \leq j \leq N} B^{(j)} \cdot \nabla D_{\varepsilon}^{(j)}(x) \leq \text{Const} \sum_{1 \leq j \leq N} \frac{\varepsilon^3 |B^{(j)}|}{|O^{(k)} - O^{(j)}|^3}.
\]

(B.24)
The far-field representation of the capacitary potentials gives
\[
\sum_{j \neq k} (C_j + A_j) \nabla P_j(x) - \sum_{j=1}^N (C_j + A_j) \text{cap}(\omega_j(x)) \nabla H(x, O_j)
= -C_k \text{cap}(\omega_k(x)) \nabla H(x, O_k) + \sum_{j \neq k} C_j \text{cap}(\omega_j(x)) \nabla \phi(O_j, O_k)
\]
(B.25)
\[+ O \left( \varepsilon^2 |C_k| + \sum_{1 \leq j \leq N, j \neq k} \left\{ \frac{\varepsilon^2 |C_j|}{|O^{(k)} - O^{(j)}|^3} + \frac{\varepsilon |A_j|}{|O^{(k)} - O^{(j)}|^2} \right\} \right).\]

Now, gathering (B.21)–(B.25) with (91) produces the inequality (B.20).

Completion of the proof of Lemma 10. We use Lemma 12 and apply similar estimates to those employed in section 5, in addition to Lemmas 5 and 9 to yield the results of Lemma 10.

In an equivalent way, one also shows that the function \( f \) (in (B.5) and (B.8)) satisfies the next estimate.

**Lemma 13.** The following estimate
\[
\| \Delta V + \Lambda_N V \|^2_{L^2(\Omega_N)} \leq \text{Const} \left\{ \varepsilon^{5d-12} + \varepsilon^{6d-18} \right\}
\]
holds.

B.3. Completion of the proofs of Theorems 3–4. It then follows from Lemmas 10 and 13 and the proof of section 5, that the function \( \sigma_N \) constructed according to (105), with (100) and (101), satisfies the following estimate
\[
\| \sigma_N - u_N \|_{L^2(\Omega_N)} \leq \text{Const} \varepsilon^{5/2} d^{-15/2}.
\]
In addition, for the approximation \( \Lambda_N \) (see (B.2), (B.4), and Theorem 4) to the first eigenvalue \( \lambda_N \), the estimate
\[
|\lambda_N - \Lambda_N| = |\lambda_{R,N}| \leq \text{Const} \varepsilon^{5/2} d^{-15/2}
\]
holds.

**REFERENCES**


