

Homogenisation of high-contrast integral operators

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joint work with A. Piantniski (UIT Narvik) and M. Cherdantsev (University of Cardiff)

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Spectrum of the limit (homogenised) operator

Differential operators with periodic coefficients

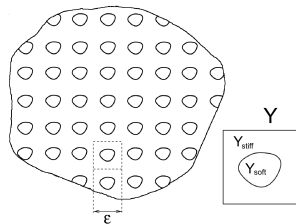
$$-\nabla \cdot a(x/\varepsilon) \nabla u_\varepsilon(x) = f(x)$$

$a(y)$ is periodic, $\varepsilon \ll 1$

Homogenised problem:

$$\mathcal{A}_{\text{hom}} u(x) = -\nabla \cdot a_{\text{hom}} \nabla u(x) = f(x)$$

Spectrum of the limit operator $\text{Sp}(\mathcal{A}_{\text{hom}}) = \mathbb{R}^+$.

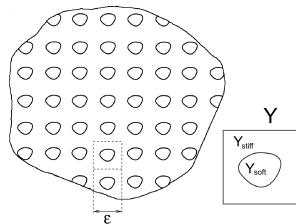


Operators with high-contrast coefficients

$$\mathcal{A}_\varepsilon := -\nabla \cdot a(x, \varepsilon) \nabla$$

$$a(x, \varepsilon) := \begin{cases} \varepsilon^2, & x \in S_{\text{soft}}^\varepsilon \\ a_1, & x \in S_{\text{stiff}}^\varepsilon \end{cases}$$

$$\mathcal{A}_\varepsilon u_\varepsilon + \lambda u_\varepsilon = f_\varepsilon$$



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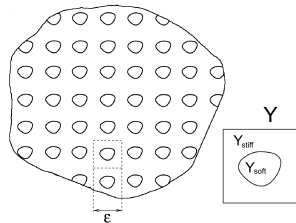
$$\mathcal{A}_\varepsilon u_\varepsilon + \lambda u_\varepsilon = f_\varepsilon$$

Homogenised operator is two-scale

$$\mathcal{A}_{\text{hom}} u + \lambda u = f, \quad \lambda > 0$$

$$u(x, y) = u_0(x) + v(x, y)$$

$$\begin{cases} -\nabla \cdot a_1^{\text{hom}} \nabla u_0 + \lambda(u_0 + \langle v \rangle) = \langle f \rangle, & x \in \mathbb{R}^n, \\ -\Delta_y v + \lambda(u_0 + v) = f, & y \in Y_0, \text{ for fixed } x \in \mathbb{R}^n. \end{cases}$$



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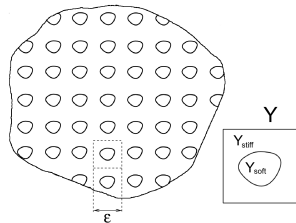
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Main order approximation to the solution of the original problem:

$$u(x, x/\varepsilon) = u_0(x) + v(x, x/\varepsilon)$$



Band-gap spectrum in the high-contrast setting

Spectral problem for the homogenised operator

$$\mathcal{A}_{\text{hom}}(u_0 + v) = \lambda(u_0 + v) \quad \Leftrightarrow \quad \begin{aligned} -\nabla \cdot a_1^{\text{hom}} \nabla u_0(x) &= \lambda(u_0(x) + \langle v(x, \cdot) \rangle) \text{ in } \mathbb{R}^n, \\ -\Delta_y v(x, y) &= \lambda(u_0(x) + v(x, y)) \text{ in } Y_0. \end{aligned}$$

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$$v(x, y) = \lambda u_0(x) b_\lambda(y)$$

$$-\Delta_y b_\lambda - \lambda b_\lambda = 1 \quad \text{in } Y_0, \quad b = 0 \quad \text{on } \partial Y_0.$$

$$b_\lambda = (-\Delta_{Y_0} - \lambda)^{-1} \mathbf{1}_{Y_0}$$

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$$-\nabla \cdot a_1^{\text{hom}} \nabla u_0 = \beta(\lambda) u_0$$

$$\beta(\lambda) := \lambda + \lambda^2 \langle b_\lambda \rangle = \lambda + \lambda^2 \sum_{j=1}^{\infty} \frac{\langle \varphi_j \rangle^2}{\nu_j - \lambda}$$

ν_j, φ_j - eigenvalues and eigenfunctions of $-\Delta_{Y_0}$.

Theorem

$$\text{Sp}(\mathcal{A}_{\text{hom}}) = \{\lambda : \beta(\lambda) \geq 0\} \cup \text{Sp}(-\Delta_{Y_0}).$$

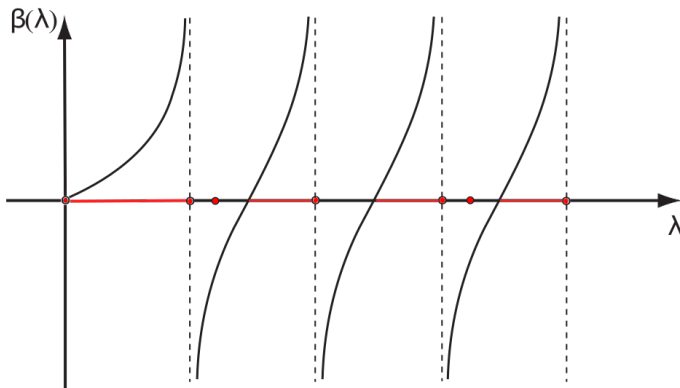


Figure: Spectrum of $\mathcal{A}_{\text{hom}}$ is in red

Convergence of the spectra:

$\text{Sp}(\mathcal{A}_\varepsilon) \rightarrow \text{Sp}(\mathcal{A}_{\text{hom}})$ in the sense of Hausdorff.
(only when the soft inclusions are disconnected!)

For a symmetric kernel $K(x, y)$ define operator $\mathcal{A} : L^2(\mathbb{R}^d) \rightarrow L^2(\mathbb{R}^d)$:

$$\mathcal{A}u(x) := 2 \int_{\mathbb{R}^d} K(x, y)(u(x) - u(y))dy = f(x), \quad u \in L^2(\mathbb{R}^d).$$

$$\mathcal{A}u(x) = m(x)u(x) - 2 \int_{\mathbb{R}^d} K(x, y)u(y)dy, \text{ where } m(x) := 2 \int_{\mathbb{R}^d} K(x, y)dy.$$

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Weak formulation and bilinear form:

$$a(u, v) := \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} K(x, y)(u(y) - u(x))(v(y) - v(x))dydx = \int_{\mathbb{R}^d} f(x)v(x)dx, \quad \forall v \in L^2(\mathbb{R}^d).$$

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In bounded domain $S \subset \mathbb{R}^d$ with Dirichlet b.c.'s

Bilinear form is defined on $u, v \in L^2(S)$ (meaning $u, v = 0$ outside S)

$$\mathcal{A}u(x) = \mathbf{1}_S(x) 2 \int_{\mathbb{R}^d} K(x, y)(u(x) - u(y))dy, \quad u \in L^2(S).$$

Diffusive scaling for convolution kernel.

Let $K(x, y) = a(y - x)$ for some symmetric $a(\xi)$, $\xi = y - x$, such that

$$a \geq 0, \quad a(\xi) \geq c_0 > 0, \text{ for } |\xi| < r, \quad r > 0$$
$$a(\xi)(1 + |\xi|^2) \in L^1(\mathbb{R}^d),$$

Define

$$\mathcal{A}_\varepsilon u(x) := \frac{1}{\varepsilon^{d+2}} \int_{\mathbb{R}^d} a(\xi/\varepsilon)(u(x + \xi) - u(x)) d\xi$$

What happens when $\varepsilon \rightarrow 0$?

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$$a_\varepsilon(u, v) := \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} a(\xi) \frac{(u(x + \varepsilon\xi) - u(x))}{\varepsilon} \frac{(v(x + \varepsilon\xi) - v(x))}{\varepsilon} d\xi dx$$

Assume that u, v are smooth: $u(x + \varepsilon\xi) - u(x) \approx \varepsilon \xi \cdot \nabla u(x)$.

$$\iint a(\xi)(\xi \cdot \nabla u(x))(\xi \cdot \nabla v(x))d\xi dx = \int \left[\int a(\xi) \xi_i \xi_j d\xi \right] \partial_i u(x) \partial_j v(x) dx = \int A \nabla u(x) \cdot \nabla v(x)$$

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Mollification technique.

Theorem

Let $\{u_\varepsilon\}$ be bounded in $L^2(\Omega)$ sequence, and

$$C_1 a_\varepsilon(u, u) \leq \int_{\mathbb{R}^d} \int_{B_r} \left| \frac{u_\varepsilon(x + \varepsilon\xi) - u_\varepsilon(x)}{\varepsilon} \right|^2 d\xi dx \leq C_2 a_\varepsilon(u, u) \leq M$$

Then $\exists$ smooth, bounded in $H^1(\mathbb{R}^d)$ family $\{w_\varepsilon\}$ such that

$$\|u_\varepsilon - w_\varepsilon\|_{L^2(\mathbb{R}^d)} \leq C\sqrt{M}\varepsilon, \quad \|w_\varepsilon\|_{H^1(\mathbb{R}^d)} \leq C(\sqrt{M} + \|u_\varepsilon\|_{L^2(\mathbb{R}^d)}).$$

High-contrast periodic convolution type integral operators

Previous works in homogenisation of convolution type integral operators are by Braides, Chiado Piat, D'Elia, Piatnitski, Sloushch, Suslina, Zhizhina,...

$$\mathcal{A}_\varepsilon u := \frac{1}{\varepsilon^{d+2}} \int_{\mathbb{R}^d} a\left(\frac{x-y}{\varepsilon}\right) \left[\Lambda_1\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) + \varepsilon^2 \Lambda_0\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) \right] (u(y) - u(x)) dy$$

$$\Lambda_1(x, y) = w_0(x, y) 1_{Y_1}(x) 1_{Y_1}(y),$$

$$\Lambda_0(x, y) = w_1(x, y) (1 - 1_{Y_1}(x) 1_{Y_1}(y)),$$

$$0 < \alpha_1 < w_i(x, y) < \alpha_2 < \infty \text{ are symmetric}$$

$$Y = Y_0 \cup Y_1 \text{ is the periodicity cell}$$

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Theorem (Extension Result)

For any $u \in L^2(\varepsilon Y_1^\#)$, there exists an extension $\tilde{u}_\varepsilon \in L^2(\mathbb{R}^d)$ (i.e. $\tilde{u}_\varepsilon = u$ on $\varepsilon Y_1^\#$) such that

$$\int_{\{|x-y| \leq \varepsilon r'\}} \left(\frac{\tilde{u}_\varepsilon(y) - \tilde{u}_\varepsilon(x)}{\varepsilon} \right)^2 dy dx \leq C \int_{Y_1^\# \times Y_1^\# \cap \{|x-y| \leq \varepsilon r\}} \left(\frac{u(y) - u(x)}{\varepsilon} \right)^2 dy dx,$$

$$\|\tilde{u}_\varepsilon\|_{L^2(\mathbb{R}^d)} \leq C \|u\|_{L^2(Y_1^\#)}$$

Definition

We say that a bounded in $L^2(S)$ sequence u_ε converges weakly two-scale to $u \in L^2(S \times Y)$, $u_\varepsilon(x) \xrightarrow{2} u(x, y)$, if for all $\varphi \in C_0^\infty(S)$, $b \in C_{\text{per}}^\infty(Y)$

$$\lim_{\varepsilon \rightarrow 0} \int_S u_\varepsilon(x) \varphi(x) b\left(\frac{x}{\varepsilon}\right) dx = \int_S \int_Y u(x, y) \varphi(x) b(y) dy dx.$$

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$$\lim_{\varepsilon \rightarrow 0} \|u_\varepsilon\|_{L^2(S)} = \|u\|_{L^2(S \times Y)}$$

The corrector problem:

$$\int_{\mathbb{R}^d} a(\xi) \Lambda_1(y, y + \xi) (\xi_i + \varphi^i(y + \xi) - \varphi^i(y)) d\xi = 0$$

Correctors $\varphi_i \in L^2(Y_1^\#)$, $i = 1, \dots, d$ are unique up to an additive constant.

The homogenised matrix of the stiff component:

$$A_{ij}^{\text{hom}} = \int_Y \int_{\mathbb{R}^d} a(\xi) \Lambda_1(y, y + \xi) (\xi_i + \varphi^i(y + \xi) - \varphi^i(y)) \xi_j d\xi dy,$$

Theorem

Let $f_\varepsilon \xrightarrow{2} (\xrightarrow{2}) f(x, y)$. Then

$$u_\varepsilon \xrightarrow{2} (\xrightarrow{2}) u_0 + v(x, y), \quad u_0 \in H_0^1(S), v \in L^2(\mathbf{R}^d \times Y), v = 0 \text{ on } Y_1.$$

where (u_0, v) is the solution to the homogenised problem

$$-\nabla \cdot A^{\text{hom}} \nabla u_0(x) + \lambda (u_0(x) + \langle v(x, y) \rangle) = \langle f(x, y) \rangle$$

$$\mathbf{1}_{Y_0}(y) \int a(\xi) \Lambda_0(y, y + \xi) (v(x, y + \xi) - v(x, y)) d\xi + \lambda (u_0(x) + v(x, y)) = f(x, y)$$

The homogenised operator

$$\mathcal{A}^{\text{hom}} = (\mathcal{A}_{\text{stiff}}, \mathcal{A}_{\text{soft}}^{\#})$$

$$\mathcal{A}_{\text{stiff}} u_0 = -\nabla \cdot A^{\text{hom}} \nabla u_0$$

$$\mathcal{A}_{\text{soft}}^{\#} v(x, y) = \mathbf{1}_{Y_0}(y) \int_{\mathbb{R}^d} a(\xi) \Lambda_0(y, y + \xi) (v(x, y + \xi) - v(x, y)) d\xi$$

$$v(x, \cdot) \in L_{\#}^2(Y_0) \quad (\text{i.e. } v = 0 \text{ on } Y_1 \text{ and is periodic in } y)$$

$$\mathcal{A}^{\text{hom}}(u_0, v) + \lambda(u_0, v) = f \quad \Leftrightarrow \quad \begin{cases} \mathcal{A}_{\text{stiff}} u_0 + \lambda(u_0 + \langle v \rangle) = \langle f \rangle \\ \mathcal{A}_{\text{soft}}^{\#} v + \lambda(u_0 + v) = f \end{cases}$$

Spectrum of the homogenised operator

$$\mathcal{A}_{\text{stiff}} u_0 = \lambda(u_0 + \langle v \rangle) \quad (1)$$

$$\mathcal{A}_{\text{soft}}^{\#} v = \lambda(u_0 + v) \quad (2)$$

$$\text{Sp}(\mathcal{A}_{\text{soft}}^{\#}) \subset \text{Sp}(\mathcal{A}^{\text{hom}})$$

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β -function

Let $\mathcal{A}_{\text{soft}}^{\#} b_{\lambda} - \lambda b_{\lambda} = \mathbf{1}_{Y_0}$ i.e. $b_{\lambda} = (\mathcal{A}_{\text{soft}}^{\#} - \lambda)^{-1} \mathbf{1}_{Y_0}$

then $v = \lambda u_0 b_{\lambda}$ solves (2). Substituting this into (1) we have

$$\mathcal{A}_{\text{stiff}} u_0 = (\lambda + \lambda^2 \langle b_{\lambda} \rangle) u_0 =: \beta(\lambda) u_0$$

Theorem

$$\text{Sp}(\mathcal{A}^{\text{hom}}) = \text{Sp}(\mathcal{A}_{\text{soft}}^{\#}) \cup \{\lambda : \beta(\lambda) \in \text{Sp}(\mathcal{A}_{\text{stiff}})\}$$

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Do we have

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In general not!

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In general not!

Define

$$\mathcal{A}_{\mathrm{soft}} v = \int_{\mathbb{R}^d} a(\xi) \Lambda_0(y, y + \xi) (v(x, y + \xi) - v(x, y)) d\xi \quad v \in L^2(Y_0^\#)$$

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$$\mathrm{Sp}(\mathcal{A}_{\mathrm{soft}, \mathbb{R}^d}) \subset \lim_{\varepsilon \rightarrow 0} \mathrm{Sp}(\mathcal{A}_{\mathrm{soft}, \varepsilon^{-1} S})$$

$$\mathrm{Sp}(\mathcal{A}_{\mathrm{soft}, \varepsilon^{-1} S}) \setminus \mathrm{Sp}(\mathcal{A}_{\mathrm{soft}, \mathbb{R}^d}) = \text{“boundary layer spectrum”}$$

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Particular case: if $S = (0, l_1) \times \cdots \times (0, l_d)$, $l_i \in \mathbb{N}$, is a rectangular box and $\varepsilon = \frac{1}{N}$, $N \in \mathbb{N}$, then the limit spectrum $\lim_{\varepsilon \rightarrow 0} \mathrm{Sp}(\mathcal{A}_{\mathrm{soft}, \varepsilon^{-1}S})$ is a union of the spectra of $\mathcal{A}_{\mathrm{soft}, \mathbb{R}_{+,j}^d}$, where $\mathbb{R}_{+,j}^d$ are all d -dimensional hyper-octants of space.

Norm resolvent convergence for the whole space case via Cooper-Kamotski-Smyshlyaev approach

$$\frac{1}{\varepsilon^{d+2}} \int_{\mathbb{R}^d} \int_{\mathbb{R}^d} a\left(\frac{x-y}{\varepsilon}\right) \left[\Lambda_1\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) + \varepsilon^2 \Lambda_0\left(\frac{x}{\varepsilon}, \frac{y}{\varepsilon}\right) \right] (u_\varepsilon(y) - u_\varepsilon(x))(\bar{v}(y) - \bar{v}(x)) dy dx$$
$$+ \int_{\mathbb{R}^d} u \bar{v} = \int_{\mathbb{R}^d} f \bar{v}$$

Apply scaled Gelfand transform $G_\varepsilon : L^2(\mathbb{R}^d) \rightarrow L^2(\square^* \times \square)$, $\square^* := [-\pi, \pi]^d$,

$$(G_\varepsilon f)(\theta, y) := \left(\frac{\varepsilon^2}{2\pi}\right)^{d/2} \sum_{n \in \mathbb{Z}^d} f(\varepsilon(y+n)) e^{-i\theta \cdot (y+n)}$$

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Apply scaled Gelfand transform $G_\varepsilon : L^2(\mathbb{R}^d) \rightarrow L^2(\square^* \times \square)$, $\square^* := [-\pi, \pi]^d$,

$$(G_\varepsilon f)(\theta, y) := \left(\frac{\varepsilon^2}{2\pi}\right)^{d/2} \sum_{n \in \mathbb{Z}^d} f(\varepsilon(y+n)) e^{-i\theta \cdot (y+n)}$$

we obtain an equivalent family of problems for $u_\theta^\varepsilon(\cdot) := (G_\varepsilon u^\varepsilon)(\theta, \cdot)$ for $\theta \in \square^*$

$$\varepsilon^{-2} \int_{\square} \int_{\mathbb{R}^d} a(x-y) \Lambda_1(y, x) (e^{i\theta \cdot (x-y)} u_\theta^\varepsilon(x) - u_\theta^\varepsilon(y)) \overline{(e^{i\theta \cdot (x-y)} v(x) - v(y))} dx dy$$

$$+ \int_{\square} \int_{\mathbb{R}^d} a(x-y) \Lambda_0(y, x) (e^{i\theta \cdot (x-y)} u_\theta^\varepsilon(x) - u_\theta^\varepsilon(y)) \overline{(e^{i\theta \cdot (x-y)} v(x) - v(y))} dx dy$$

$$+ \int_{\square} u_\theta^\varepsilon(y) \overline{v(y)} dy = \int_{\square} f_\theta^\varepsilon(y) \overline{v(y)} dy, \quad \forall v \in L^2(\square),$$

Norm-resolvent bounds and approximation of spectra for bivariate problem

We rewrite this expression in the form

$$\varepsilon^{-2}a_\theta(u_\theta^\varepsilon, v) + b_\theta(u_\theta^\varepsilon, v) = (f, v), \quad \forall v \in L^2(\square),$$

In the operator form we have $(\mathcal{A}_\varepsilon^\theta + 1)u_\theta^\varepsilon = f$

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Theorem

Consider the problems

$$\varepsilon^{-2}a_\theta(u_\theta^\varepsilon, \tilde{v}) + b_\theta(u_\theta^\varepsilon, \tilde{v}) = (f, \tilde{v}), \quad \forall \tilde{v} \in L^2(\square),$$

$$\varepsilon^{-2}A^{\text{hom},\theta} \cdot \theta z \tilde{z} + b_\theta(z + v, \tilde{z} + \tilde{v}) = (f, \tilde{z} + \tilde{v}), \quad \forall \tilde{z} + \tilde{v} \in \mathbf{C} + L^2(Y_0)$$

Then

$$\|u_\theta^\varepsilon - (v + z)\|_{L^2(\square)} \leq h(\varepsilon)\|f\|_{L^2(\square)}$$

In the operator form we have

$$\|(\mathcal{A}_\varepsilon^\theta + 1)^{-1} - (\mathcal{A}_\varepsilon^{\text{hom},\theta} + 1)^{-1}\| \leq h(\varepsilon)$$

Theorem

$$d_{H,[0,M]} \left(\text{Sp}(\mathcal{A}_\varepsilon^\theta), \text{Sp}(\mathcal{A}_\varepsilon^{\text{hom},\theta}) \right) \leq C(M)h(\varepsilon)$$

Norm-resolvent bounds and approximation of spectra for bivariate problem

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Theorem

$$d_{H, [0, M]} \left(\text{Sp}(\mathcal{A}_\varepsilon^\theta), \text{Sp}(\mathcal{A}_\varepsilon^{\text{hom}, \theta}) \right) \leq C(M) h(\varepsilon)$$

Here $h(\varepsilon) = o(\varepsilon^2)$ is related to the rate of decay of the second moment of the convolution kernel

$$g(r) := \int_{|\xi| > r} a(\xi) |\xi|^2 d\xi$$

Define

$$\mathcal{A}_{\text{soft}}^\theta v = \mathbf{1}_{Y_0} \int_{\mathbb{R}^d} a(\xi) \Lambda_0(y, y + \xi) (e^{i\theta \cdot \xi} v(y + \xi) - v(y)) d\xi$$

(v is periodic, $e^{i\theta \cdot \xi} v(y + \xi)$ is θ -quasiperiodic)

$$\varepsilon^{-2} a_\theta^h(z, \tilde{z}) = A^{\text{hom}} \xi \cdot \xi z \tilde{z} =: A_\xi^{\text{hom}} z \tilde{z}, \text{ where } \xi := \frac{\theta}{\varepsilon}$$

Then

$$d_{H,[0,M]}(\text{Sp}(\mathcal{A}_\varepsilon^{\text{hom},\theta}), \text{Sp}(\mathcal{A}_{\text{soft}}^\theta)) \leq C(M) \varepsilon^{2/3}, \quad |\theta| \geq \varepsilon^{2/3}.$$

$$d_{H,[0,M]}(\text{Sp}(\mathcal{A}_\varepsilon^{\text{hom},\theta}), \text{Sp}(\mathcal{A}_\xi^{\text{hom}} + \mathcal{A}_{\text{soft}}^\#)) \leq C(M) \varepsilon^{2/3}, \quad |\theta| \leq \varepsilon^{2/3}, \quad \xi = \frac{\theta}{\varepsilon}.$$

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Observe that $\mathcal{A}_{\text{soft}} = \int_\theta^\oplus \mathcal{A}_{\text{soft}}^\theta$ and $\text{Sp}(\mathcal{A}_{\text{soft}}) = \cup_\theta \text{Sp}(\mathcal{A}_{\text{soft}}^\theta)$

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Theorem

$$d_{H,[0,M]}(\text{Sp}(\mathcal{A}_\varepsilon), \{\lambda : \beta(\lambda) \in \text{Sp}(\mathcal{A}_{\text{stiff}})\} \cup \text{Sp}(\mathcal{A}_{\text{soft}})) \leq C(M) \max\{h(\varepsilon), \varepsilon^{2/3}\}$$

Recall that

$$\text{Sp}(\mathcal{A}^{\text{hom}}) = \{\lambda : \beta(\lambda) \in \text{Sp}(\mathcal{A}_{\text{stiff}})\} \cup \text{Sp}(\mathcal{A}_{\text{soft}}^\#) \subset \{\lambda : \beta(\lambda) \in \text{Sp}(\mathcal{A}_{\text{stiff}})\} \cup \text{Sp}(\mathcal{A}_{\text{soft}})$$

THANK YOU!