Minimal rational interpolation for

time-harmonic Maxwell's equations

June 24, 2022 Fabio Matti

Outline

- ► Problem formulation
- ► Finite element method
- ► Minimal rational interpolation
- ► Example applications
- ► Conclusion and outlook

Time-harmonic vector potential $\mathbf{u}(\mathbf{x},t) = \mathbf{u}(\mathbf{x}) \exp(i\omega t)$.

$$\mathbf{B} = \nabla \times \mathbf{u}$$

$$\boldsymbol{E} = -i\boldsymbol{\omega}\boldsymbol{u}$$

(Electric field)

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Time-harmonic potential equation

$$\nabla \times (\mu^{-1}\nabla \times \mathbf{u}) - \varepsilon \omega^2 \mathbf{u} = \mathbf{j}$$

Want to approximate $\mathbf{u}: \mathbb{C} \ni \omega \mapsto \mathbf{u}(\omega) \in \mathsf{H}_{curl}(\Omega)$ with

$$\mathsf{H}_{\mathrm{curl}}(\Omega) = \{ \mathbf{v} : \Omega \to \mathbb{C}^3, \text{ such that } \mathbf{v} \in \mathsf{L}_2(\Omega)^3, \ \nabla \times \mathbf{v} \in \mathsf{L}_2(\Omega)^3 \}$$

Finite element method | Weak formulation

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Weak formulation of the time-harmonic potential equation

Find $\mathbf{u} \in \mathsf{H}_{\operatorname{curl}}(\Omega)$, such that

$$\int_{\Omega} \langle \mu^{-1} \nabla \times \mathbf{u}, \nabla \times \mathbf{v} \rangle - \omega^2 \int_{\Omega} \varepsilon \langle \mathbf{u}, \mathbf{v} \rangle = \int_{\Omega} \langle \mathbf{j}, \mathbf{v} \rangle + \int_{\partial \Omega} \langle \mathbf{g}, \mathbf{v} \rangle$$

for all $\mathbf{v} \in \mathsf{H}_{\text{curl}}$, where $\mathbf{g} = (\mu^{-1} \nabla \times \mathbf{u}) \times \mathbf{n}$.

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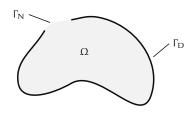
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FEniCS [2] with Nédélec elements of the first kind

$$\nabla\times(\mu^{-1}\nabla\times\textbf{u})-\varepsilon\omega^2\textbf{u}=\textbf{j}$$

Perfectly conducting boundary

$$\mathbf{g} = \mathbf{0}$$
 and $\mathbf{E} \times \mathbf{n} = \mathbf{0}$, on Γ_D



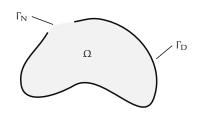
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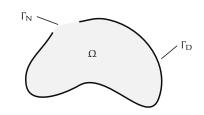
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Imperfectly conducting boundary [3]

$$\mathbf{g} = i\omega\lambda(\mathbf{n} \times \mathbf{u}) \times \mathbf{n}$$
, on Γ_{I}



$$\int_{\Omega} \langle \mu^{-1} \nabla \times \mathbf{u}, \nabla \times \mathbf{v} \rangle - \omega^2 \int_{\Omega} \varepsilon \langle \mathbf{u}, \mathbf{v} \rangle = \int_{\Omega} \langle \mathbf{j}, \mathbf{v} \rangle + \int_{\partial\Omega} \langle \mathbf{g}, \mathbf{v} \rangle$$

Rational surrogate

$$\tilde{\mathbf{u}}(\omega) = \frac{\mathbf{P}(\omega)}{\mathbf{Q}(\omega)} = \sum_{i=1}^{S} \frac{\mathbf{p}_{i}}{\omega - \omega_{i}} / \sum_{i=1}^{S} \frac{\mathbf{q}_{i}}{\omega - \omega_{i}}$$

in barycentric coordinates with support points $\omega_1, \omega_2, \dots, \omega_S$.

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in barycentric coordinates with support points $\omega_1, \omega_2, ..., \omega_S$.

Interpolation property

$$\tilde{\mathbf{u}}(\omega_{j}) = \mathbf{u}(\omega_{j}), \ \forall j \in \{1, 2, \dots, S\}$$

 $\text{if } \textbf{p}_{j} = \textbf{q}_{j}\textbf{u}(\omega_{j}), \forall j.$

Given snapshots $\mathbf{u}(\omega_1)$, $\mathbf{u}(\omega_2)$, ..., $\mathbf{u}(\omega_S)$:

1. Compute the Gramian matrix $\underline{\mathbf{G}}$ with entries $G_{ij} = \langle \mathbf{u}(\omega_i), \mathbf{u}(\omega_j) \rangle_M$, $i, j \in \{1, 2, \dots, S\}$

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- 2. Compute the singular value decomposition $G = V \Sigma V^H$
- 3. Define $\mathbf{q} = (q_1, q_2, ..., q_S)^T = \underline{\mathbf{V}}[:, S]$
- 4. Define the minimal rational surrogate $\mathbf{\tilde{u}}(\omega) = \mathbf{P}(\omega)/Q(\omega)$ with

$$\mathbf{P}(\omega) = \sum_{j=1}^{S} \frac{q_j \mathbf{u}(\omega_j)}{\omega - \omega_j} \text{ and } Q(\omega) = \sum_{j=1}^{S} \frac{q_j}{\omega - \omega_j}$$

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- 2. Starting with t = 2, iteratively take a new support point

$$\omega^{(t+1)} = \operatorname{argmin}_{\omega \in \Omega_{\text{test}}} |Q^{(t)}(\omega)|$$

from Ω_{test} to build the minimal rational surrogate $\tilde{\mathbf{u}}^{(t+1)}$ based on $\mathbf{u}(\omega^{(1)}), \mathbf{u}(\omega^{(2)}), \ldots, \mathbf{u}(\omega^{(t+1)})$ and increment t

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3. Stop when relative error

$$\|\boldsymbol{u}(\boldsymbol{\omega}^{(t+1)}) - \boldsymbol{\tilde{u}}^{(t)}(\boldsymbol{\omega}^{(t+1)})\|_{\boldsymbol{M}} / \|\boldsymbol{u}(\boldsymbol{\omega}^{(t+1)})\|_{\boldsymbol{M}}$$

is small enough

With the QR-decomposition of the snapshot matrix $\underline{\mathbf{U}} = [\mathbf{u}(\omega_1), \dots, \mathbf{u}(\omega_S)]^T$.

$$\underline{\mathbf{U}} = \underline{\mathbf{Q}} \; \underline{\mathbf{R}}$$

the Gramian matrix can be expressed as

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- ▶ \underline{G} and \underline{R} have the same right-singular matrix
- ▶ Improved conditioning of SVD with $\underline{\mathbf{R}}$
- ▶ <u>R</u> can be built sequentially (modified Householder triangularization for gMRI [5])

Alternative representations of the surrogate $(\mathbf{r}_j = \mathbf{R}[:,j])$

$$\dot{\mathbf{u}}(\omega) = \sum_{j=1}^{S} \frac{q_j \mathbf{e}_j}{\omega - \omega_j} / \sum_{j=1}^{S} \frac{q_j}{\omega - \omega_j}$$

$$\hat{\mathbf{u}}(\omega) = \sum_{j=1}^{S} \frac{q_j \mathbf{r}_j}{\omega - \omega_j} / \sum_{j=1}^{S} \frac{q_j}{\omega - \omega_j}$$

$$\boldsymbol{\tilde{u}}(\omega) = \textstyle \sum_{j=1}^{S} \frac{q_{j}\boldsymbol{u}(\omega_{j})}{\omega - \omega_{j}} / \sum_{j=1}^{S} \frac{q_{j}}{\omega - \omega_{j}}$$

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The original surrogate can easily be recovered with

$$\boldsymbol{\tilde{u}}(\omega) = \underline{\boldsymbol{U}} \mathring{\boldsymbol{u}}(\omega) \ \ \text{or} \ \ \boldsymbol{\tilde{u}}(\omega) = \boldsymbol{Q} \boldsymbol{\hat{u}}(\omega)$$

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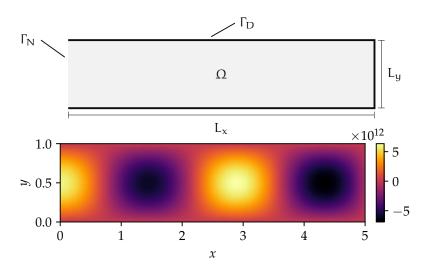
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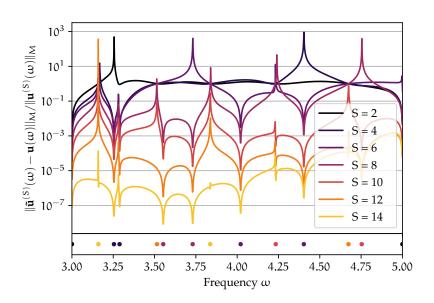
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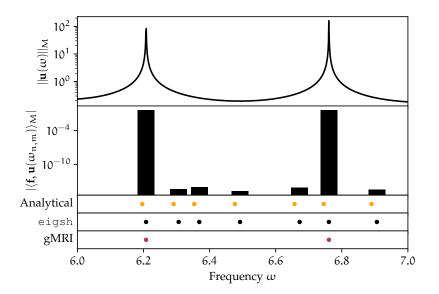
$$\tilde{\mathbf{u}}(\omega) = \underline{\mathbf{U}}\dot{\tilde{\mathbf{u}}}(\omega) \quad \text{or} \quad \tilde{\mathbf{u}}(\omega) = \mathbf{Q}\hat{\mathbf{u}}(\omega)$$

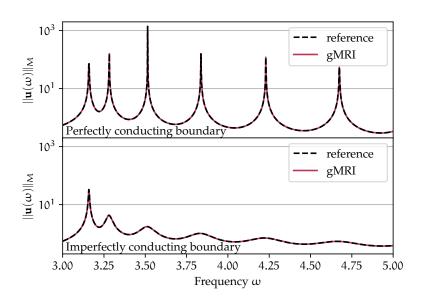
Proposed way of computing the stopping criterion in gMRI

$$\begin{split} \frac{\|\boldsymbol{u}(\boldsymbol{\omega}^{(t+1)}) - \boldsymbol{\tilde{u}}^{(t)}(\boldsymbol{\omega}^{(t+1)})\|_{M}}{\|\boldsymbol{u}(\boldsymbol{\omega}^{(t+1)})\|_{M}} &= \frac{\|\boldsymbol{r}_{t+1} - \boldsymbol{\hat{u}}^{(t)}(\boldsymbol{\omega}^{(t+1)})\|}{\|\boldsymbol{r}_{t+1}\|} \\ & \qquad \qquad \boldsymbol{\tilde{u}}(\boldsymbol{\omega}) = \sum_{i=1}^{S} \frac{q_{i}\boldsymbol{u}(\boldsymbol{\omega}_{i})}{q_{i}-\boldsymbol{\omega}_{i}} / \sum_{i=1}^{S} \frac{q_{i}}{q_{i}-\boldsymbol{\omega}_{i}}} \end{split}$$

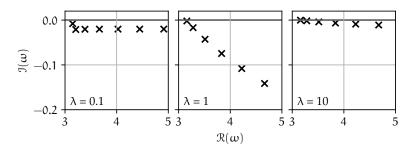






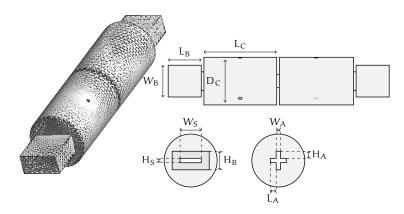


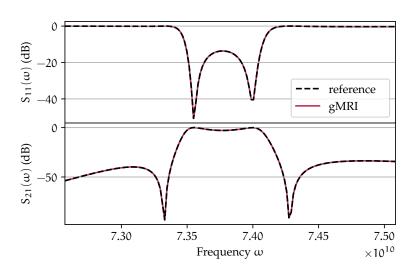
Resonances are shifted into the complex plane



$$\mathbf{g} = i\omega\lambda(\mathbf{n} \times \mathbf{u}) \times \mathbf{n}$$

Dual-mode circular waveguide filter (DMCWF)





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- Exact dimensions and reference needed for DMCWF

- [1] F. Bonzzoni, D. Pradovera, and M. Ruggeri. Rational-based model order reduction of helmholtz frequency response problems with adaptive finite element snapshots. 2021. doi: 10.48550/arXiv.2112.04302.
- [2] H. P. Langtangen and A. Logg. *Solving PDEs in Python: The FEniCS Tutorial I.* Springer, 2016. ISBN 978-3-319-52461-0. doi: 10.1007/978-3-319-52462-7.
- [3] P. Monk. *Finite Element Methods for Maxwell's Equations*. Oxford Science Publications, 2003. ISBN 0-19-850888-3.
- [4] D. Pradovera and F. Nobile. Frequency-domain non-intrusive greedy model order reduction based on minimal rational approximation. pages 159–167, 2021. doi: 10.1007/978-3-030-84238-3 16.
- [5] L. N. Trefethen. Householder triangularization of a quasimatrix. *IMA Journal of Numerical Analysis*, 30(4): 887–897, 2010. doi: 10.1093/imanum/drp018.

FEniCS [2] is used to obtain FEM solutions of the form

$$\mathbf{u}_{h}(\omega) = \sum_{i=1}^{N_{h}} \mathbf{u}_{i}(\omega) \mathbf{\Phi}_{h}^{(i)} \tag{1}$$

for a basis $\{ \varphi_h^{(i)} \}_{i=1}^{N_h}$ of the finite dimensional subspace $\mathsf{H}_{curl,h}(\Omega) \subset \mathsf{H}_{curl}(\Omega)$ (Nédélec finite elements of the first kind).

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$$\mathbf{u} = (u_1, u_2, \dots, u_{N_h})^T$$

with the $L_2(\Omega)$ inner product in $H_{curl,h}(\Omega)$ represented by

$$\langle \mathbf{u}, \mathbf{v} \rangle_{\mathcal{M}} = \mathbf{u}^{\mathsf{H}} \underline{\mathbf{M}} \mathbf{v}$$

and the norm

$$||u||_{M} = \sqrt{\langle u,u\rangle_{M}}$$

Find ω , such that

$$0 = Q(\omega) = \sum_{j=1}^{S} \frac{q_j}{\omega - \omega_j}$$

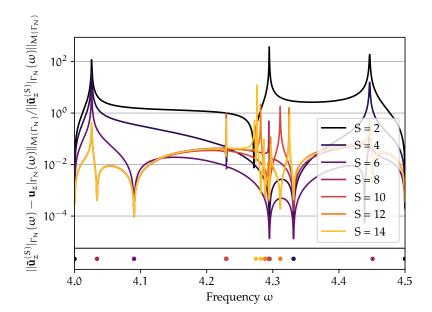
Equivalent eigenvalue problem

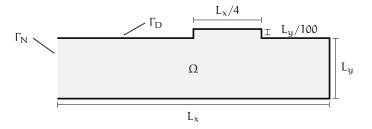
$$\mathbf{A}\mathbf{w} = \omega \mathbf{B}\mathbf{w}$$

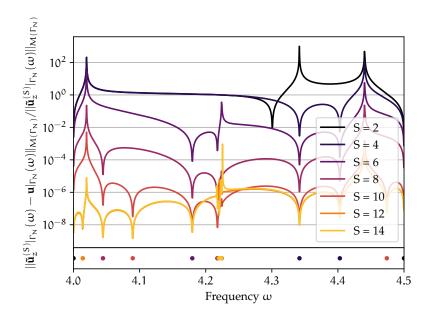
with

$$\underline{\mathbf{A}} = \begin{pmatrix} 0 & q_1 & q_2 & \dots & q_S \\ 1 & \omega_1 & & & & \\ 1 & & \omega_2 & & & \\ \vdots & & & \ddots & & \\ 1 & & & & \omega_S \end{pmatrix} \text{ and } \underline{\mathbf{B}} = \begin{pmatrix} 0 & & & & \\ & 1 & & & & \\ & & 1 & & & \\ & & & \ddots & & \\ & & & & 1 \end{pmatrix}$$

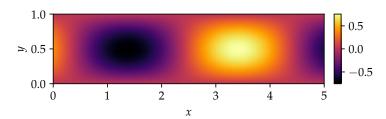
Resonant cavity	Imperfect conductor	Waveguide







	eigsh		gMRI	
DOF	$ar{\Delta}$	t	$ar{\Delta}$	t
713	1.950 ×10 ⁻²	$25.9\pm1.1~\mathrm{ms}$	1.950 ×10 ⁻²	$61.9 \pm 3.6 \text{ ms}$
7412	1.826×10^{-3}	$199.0 \pm 9.9 \text{ ms}$	1.827×10^{-3}	$410.0\pm16.8~\text{ms}$
74722	1.817×10^{-4}	$3.5\pm0.1~\mathrm{s}$	1.820×10^{-4}	$5.2\pm0.2\:\mathrm{s}$
745513	1.811×10^{-5}	$75.0\pm1.6~\mathrm{s}$	1.846×10^{-5}	$104.0\pm1.1~\text{s}$



	eigs	gMRI		
DOF	t	t		
713	$57.8 \pm 2.35 \mathrm{ms}$	$62.8 \pm 0.8 \text{ ms}$		
7412	$861.0 \pm 42.4 \text{ ms}$	$498.0 \pm 11.7 \mathrm{ms}$		
74722	$21.8\pm1.1~\mathrm{s}$	$5.9 \pm 0.3 \mathrm{s}$		

