Minimal rational interpolation for

time-harmonic Maxwell's equations

June 24, 2022 Fabio Matti

Primer

1

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To locally approximate

$$\mathbf{u}: \mathbb{C} \ni \boldsymbol{\omega} \mapsto \mathbf{u}(\boldsymbol{\omega})$$

compute the snapshots

$$\mathbf{u}(\omega_1), \mathbf{u}(\omega_2), \dots, \mathbf{u}(\omega_S)$$

and build the rational surrogate

$$\tilde{\mathbf{u}}(\omega) = \frac{\mathbf{P}(\omega)}{\mathbf{Q}(\omega)}$$

such that  $\tilde{\mathbf{u}}(\omega) \approx \mathbf{u}(\omega)$  close to  $\omega_1, \omega_2, \dots, \omega_S$ .

Outline

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

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

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

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

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Maxwell's equation

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#### Time-harmonic potential equation

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

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

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#### Weak formulation of the time-harmonic potential equation

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

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

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

Perfectly conducting boundary

$$\mathbf{u} \times \mathbf{n} = \mathbf{0}$$
, on  $\Gamma_{D}$ 

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Imperfectly conducting boundary

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

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

FEniCS is used to obtain FEM solutions of the form

$$\boldsymbol{\bar{u}} = (\bar{u}_1, \bar{u}_2, \ldots, \bar{u}_N)$$

where N is the number of degrees of freedom.

# Finite element method | Vertex basis

FEniCS is used to obtain FEM solutions of the form

$$\boldsymbol{\bar{u}} = (\bar{u}_1, \bar{u}_2, \dots, \bar{u}_N)$$

where N is the number of degrees of freedom. Inner product in this representation is

$$\langle ar{\mathbf{u}}, ar{\mathbf{v}} 
angle_{\mathsf{M}} = ar{\mathbf{u}}^{\mathsf{H}} \underline{\mathbf{M}} ar{\mathbf{v}} pprox \int_{\Omega} \langle \mathbf{u}, \mathbf{v} 
angle$$

and the norm

$$\|\bar{\boldsymbol{u}}\|_{M} = \sqrt{\langle \bar{\boldsymbol{u}}, \bar{\boldsymbol{u}} \rangle_{M}} \approx \|\boldsymbol{u}\|_{L_{2}(\Omega)}$$

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  $\omega_1, \omega_2, \dots, \omega_3$ .

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Interpolation property

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

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

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

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- 3. Define  $\mathbf{q} = (q_1, q_2, \dots, q_S)^T = \underline{\mathbf{V}}[:, S]$
- 4. Define  $\tilde{\mathbf{u}}(\omega) = \mathbf{P}(\omega)/Q(\omega)$  with

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

# Greedy minimal rational interpolation (gMRI)

Given  $\Omega_{test} = \{\omega_1, \omega_2, \dots, \omega_T\}$  as candidate support points:

1. Build initial surrogate  $\tilde{\mathbf{u}}_t$  with some initial support points  $\omega_1, \omega_2, \ldots, \omega_t \in \Omega_{test}$  (usually smallest and largest element)

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- 2. Iteratively add a new support point

$$\omega_{t+1} = \text{argmin}_{\omega \in \Omega_{test}} |Q_t(\omega)|$$

to build  $\tilde{\mathbf{u}}_{t+1}$  based on  $\mathbf{u}(\omega_1), \mathbf{u}(\omega_2), \dots, \mathbf{u}(\omega_{t+1})$ 

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3. Stop when relative error

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

is small enough

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

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

the Gramian matrix can be expressed as

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- ▶  $\underline{G}$  and  $\underline{R}$  have the same right-singular vector (exactly what is needed for MRI)
- ► <u>R</u> can be built sequentially (modified Householder triangularization for gMRI)

Efficient way of storing the surrogate (e<sub>i</sub> canonical basis vector)

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

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Can recover the original surrogate

$$\mathbf{\tilde{u}}(\omega) = \underline{\mathbf{U}}\mathbf{\mathring{u}}(\omega)$$

Neat helper quantity  $(\mathbf{r}_j = \underline{\mathbf{R}}[:, S]$  from QR-decomposition)

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

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Proposed way of approximating relative error in gMRI

$$\frac{\|\boldsymbol{u}_{t+1} - \boldsymbol{\tilde{u}}_t(\boldsymbol{\omega}_{t+1})\|_M}{\|\boldsymbol{u}_{t+1}\|_M} \approx \frac{\|\boldsymbol{r}_{t+1} - \boldsymbol{\hat{u}}_t(\boldsymbol{\omega}_{t+1})\|}{\|\boldsymbol{\hat{u}}_t(\boldsymbol{\omega}_{t+1})\|}$$

We want to find  $\omega$ , such that

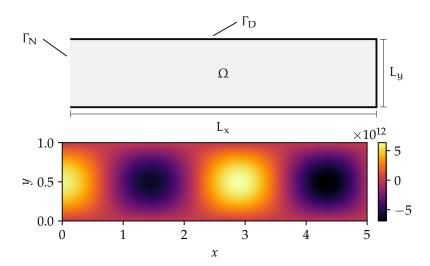
$$0 = Q(\omega) = \sum_{i=1}^{S} \frac{q_i}{\omega - \omega_i}$$

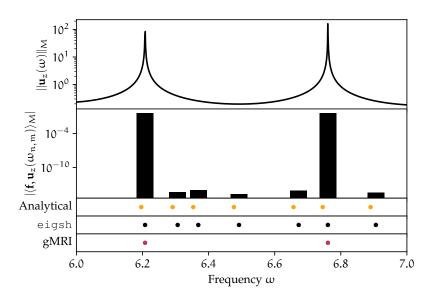
Equivalent eigenvalue problem

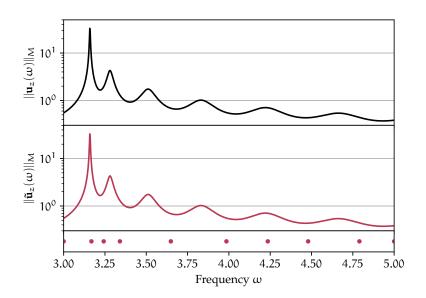
$$\mathbf{A}\mathbf{w} = \omega \mathbf{B}\mathbf{w}$$

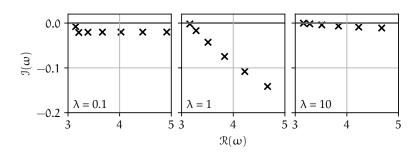
with

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

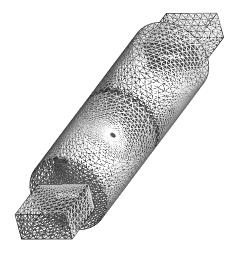


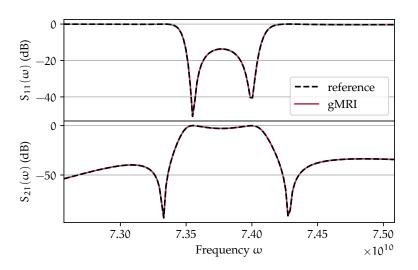






Dual-mode circular waveguide filter





► Speed and efficiency

# Conclusion and outlook

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