General Kernel Spectral Methods for Equilibrium Measures MMSC Dissertation



Peter Julius Waldert

Mathematical Institute University of Oxford

supervised by Dr. Timon Gutleb and Prof. José Carrillo

18th of September, 2023

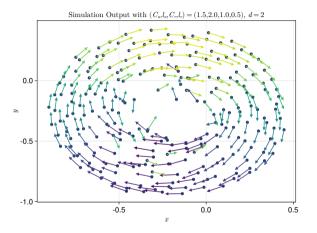


Figure: $N_p = 120$ particles in d = 2 dimensions. Morse potential, friction and self-propulsion parameters are as given in [1], reproducing their results.

Definition (Equilibrium Measure)

For a given pairwise interaction potential $K : \mathbb{R} \to \mathbb{R}$, the equilibrium measure $\hat{\rho} : D \to \mathbb{R}$ with $D \subseteq \mathbb{R}^d$ is a measure chosen such that

$$U_K[\hat{
ho}] := rac{1}{2} \iint K\left(\left\| \hat{m{x}} - \hat{m{y}}
ight\|_2
ight) \, \mathrm{d}\hat{
ho}(\hat{m{x}}) \, \mathrm{d}\hat{
ho}(\hat{m{y}}) \, ,$$

is minimised, where $d\hat{\rho} = \hat{\rho}(\hat{x})d\hat{x}$ [2].

Definition (Equilibrium Measure)

For a given pairwise interaction potential $K : \mathbb{R} \to \mathbb{R}$, the equilibrium measure $\hat{\rho} : D \to \mathbb{R}$ with $D \subseteq \mathbb{R}^d$ is a measure chosen such that

$$U_K[\hat{
ho}] := rac{1}{2} \iint K\left(\left\| \hat{m{x}} - \hat{m{y}}
ight\|_2
ight) \, \mathrm{d}\hat{
ho}(\hat{m{x}}) \, \mathrm{d}\hat{
ho}(\hat{m{y}}) \, ,$$

is minimised, where $d\hat{\rho} = \hat{\rho}(\hat{x})d\hat{x}$ [2].

For example: in a two-particle system, $\hat{\rho}(\hat{x}) = \delta(\hat{x} - \hat{p_1}) + \delta(\hat{x} - \hat{p_2})$ to see that $U_K[\hat{\rho}] = K(0) + K(\|\hat{p_1} - \hat{p_2}\|_2)$, and hence, the total energy becomes

$$E = \frac{m}{2} (\|\hat{\mathbf{v}_1}\|_2^2 + \|\hat{\mathbf{v}_2}\|_2^2) + K(0) + K(\|\hat{\mathbf{p}_1} - \hat{\mathbf{p}_2}\|_2).$$



Definition (Particle Density Distribution Problem)

Given an interaction kernel $K : \mathbb{R}^+ \to \mathbb{R}$, the density distribution problem is to find the equilibrium measure $\hat{\rho} : B_R(\mathbf{0}) \to \mathbb{R}$ of mass M = 1 on a d-dimensional ball of radius $R \in \mathbb{R}^+$ that minimises the total potential $U_K[\hat{\rho}]$.

Definition (Particle Density Distribution Problem)

Given an interaction kernel $K : \mathbb{R}^+ \to \mathbb{R}$, the density distribution problem is to find the equilibrium measure $\hat{\rho} : B_R(\mathbf{0}) \to \mathbb{R}$ of mass M = 1 on a d-dimensional ball of radius $R \in \mathbb{R}^+$ that minimises the total potential $U_K[\hat{\rho}]$.

We then consider a spectral method with the following ansatz

$$\rho(\boldsymbol{x}) := \left(1 - \|\boldsymbol{x}\|_{2}^{2}\right)^{m - \frac{\alpha + d}{2}} \sum_{k=0}^{N-1} \rho_{k} P_{k}^{\left(m - \frac{\alpha + d}{2}, \frac{d-2}{2}\right)} \left(2 \|\boldsymbol{x}\|_{2}^{2} - 1\right), \tag{1}$$

with $P_k^{(a,b)}$ the kth Jacobi polynomial and ρ_k its corresponding coefficient.



Definition (Power Law Operator \mathcal{Q}^{β})

The power law operator $\mathcal{Q}^{\beta}: \mathcal{L} \to \mathcal{L}$ is given by

$$\mathcal{Q}^{eta}[
ho](oldsymbol{x}) := \int \|oldsymbol{x} - oldsymbol{y}\|_2^{eta} \; \mathrm{d}
ho(oldsymbol{y}) = \int_{\mathrm{supp}(
ho)} \|oldsymbol{x} - oldsymbol{y}\|_2^{eta} \,
ho(oldsymbol{y}) \, \mathrm{d}oldsymbol{y} \, .$$

Applied to the ansatz given in (1), we can evaluate the appearing integrals explicitly. For the attractive-repulsive interaction kernel $K_{\alpha,\beta}(r) = \frac{r^{\alpha}}{\alpha} - \frac{r^{\beta}}{\beta}$, the matrix representation of the operator becomes

$$Q_{\alpha,\beta} := \frac{R^{\alpha+d}}{\alpha} Q^{\alpha} - \frac{R^{\beta+d}}{\beta} Q^{\beta}. \tag{2}$$



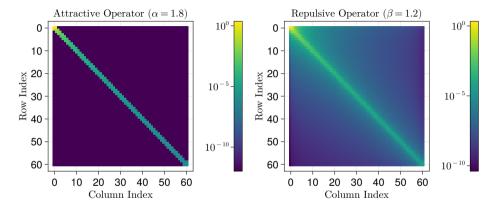


Figure: The attractive and repulsive operators (matrices), the (absolute) matrix values are shown in a \log_{10} colour scale. Due to the choice of basis, the attractive operator is exactly banded.

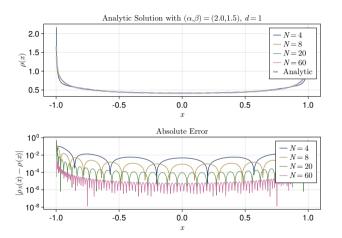


Figure: The analytical solution $\rho(x)$ compared to the (spectral method) solutions $\rho_N(x)$ of different order.

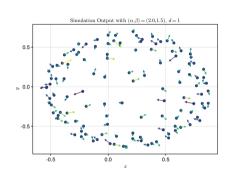


Figure: Simulation output with $N_p = 150$ particles using the same attractive-repulsive kernel $K_{\alpha,\beta}(r)$.



We express the general kernel as a polynomial, through reprojection from the Jacobi polynomials,

$$K_G(r) = \sum_{l=0}^{G-1} g_l r^l \approx K(r), \quad \boldsymbol{g} := (g_0, ..., g_{G-1})^T \in \mathbb{R}^G.$$
 (3)

The operator can then be expressed as

$$Q_G[\hat{\rho}](\hat{\boldsymbol{x}}) = \int_{B_R(\mathbf{0})} \sum_{l=0}^{G-1} g_l \|\hat{\boldsymbol{x}} - \hat{\boldsymbol{y}}\|_2^l \, \hat{\rho}(\hat{\boldsymbol{y}}) \, \mathrm{d}\hat{\boldsymbol{y}} = \sum_{l=0}^{G-1} g_l R^{l+d} \mathcal{Q}^l[\hat{\rho}](\boldsymbol{x}) \,.$$



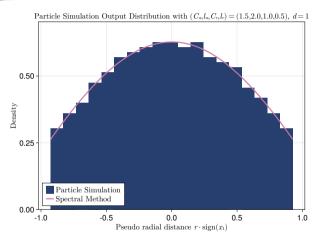


Figure: Comparison of simulation output with the G=8 general kernel solver's equilibrium measure $\rho_{12}(r)$ at R given by the simulator.

Contributions:

- ▶ Original implementation of simulator (+GUI, in C++) and solver (in Julia).
- ▶ General kernel spectral method + implementation.
- ightharpoonup Lemma for an initial guess of R.

Challenges:

- ▶ Proving Theorem 4.2, the power law integral of the Jacobi polynomials.
- ▶ Synchronisation of simulation and solver (implementations).
- ► Correct parameter choices for the general kernel spectral method.

Future Work:

- ▶ Describing phase-space distributions in a self-propulsion setup.
- ▶ Modelling (constrained) boundaries and boundary conditions.



Thank you.



- [1] M. R. D'Orsogna, Y. L. Chuang, A. L. Bertozzi and L. S. Chayes. 'Self-Propelled Particles with Soft-Core Interactions: Patterns, Stability, and Collapse'. In: *Phys. Rev. Lett.* 96.10 (Mar. 2006), p. 104302. ISSN: 1079-7114. DOI: 10.1103/PhysRevLett.96.104302.
- [2] Timon S. Gutleb, José Antonio Carrillo and Sheehan Olver. 'Computation of Power Law Equilibrium Measures on Balls of Arbitrary Dimension'. In: Constr. Approx. (Dec. 2022), pp. 1–46. ISSN: 1432-0940. DOI: 10.1007/s00365-022-09606-0.

GUI Graphical User Interface

12

