
Nonlocal UFL: Finite elements for Helmholtz equations with a nonlocal boundary condition

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25 March 2021

Order of Presentation

Motivating Problem: Helmholtz scattering

A nonlocal boundary condition

Nonlocal UFL

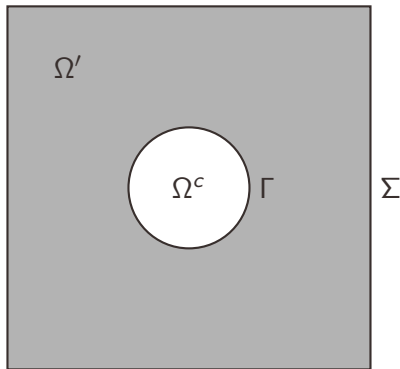
Numerical Results

Thanks to...

- ▶ NSF 1525697, 1909176
- ▶ The U.S. Department of Energy, Office of Science, Office of Advanced Scientific Computing Research, Department of Energy Computational Science Graduate Fellowship under Award Number DE-SC0021110
- ▶ Luke Olson (UIUC)



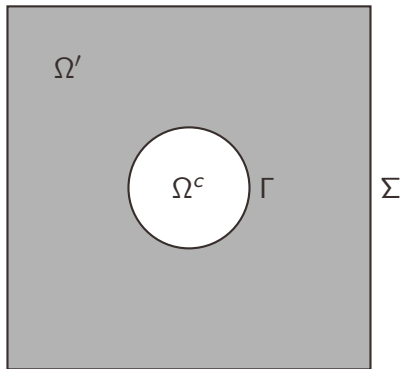
Exterior scattering



- Model waves reflecting off of obstacle Γ

$$\begin{cases} -\Delta u + \kappa^2 u = 0, & \mathbb{R}^d \setminus \Omega \\ -\frac{\partial u}{\partial n} = f, & \Gamma \end{cases}$$

Exterior scattering



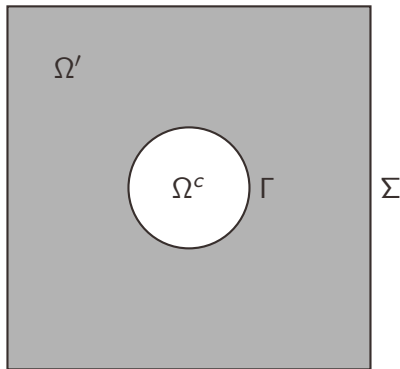
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$$\lim_{r \rightarrow \infty} r^{(d-1)/2} \left(\frac{\partial u}{\partial r} - i\kappa u \right) = 0$$

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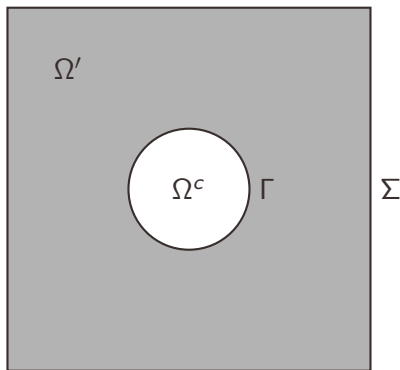
- ▶ *Without* any spurious reflections from infinity

$$\lim_{r \rightarrow \infty} r^{(d-1)/2} \left(\frac{\partial u}{\partial r} - i\kappa u \right) = 0$$

- ▶ In some finite domain of interest $\Omega' \subseteq \mathbb{R}^d \setminus \Omega'$ bounded by Σ .



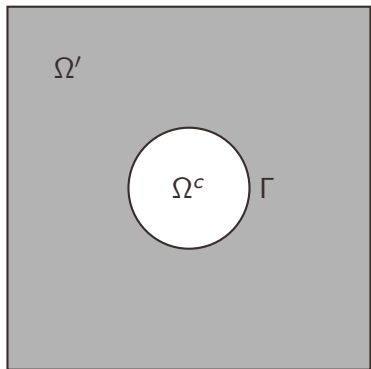
Exterior scattering: computational problem



► Problem we want to solve

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- Problem we can actually solve

$$\begin{cases} -\Delta u + \kappa^2 u = 0, & \Omega' \\ -\frac{\partial u}{\partial n} = f, & \Gamma \\ \text{?????}, & \Sigma \end{cases}$$



Integral form of the solution

With \mathcal{K} the Green's function, the *true* solution satisfies:

$$u(x) = D(u)(x) - S\left(\frac{\partial}{\partial n}\right)(x), \quad x \in \Omega'$$

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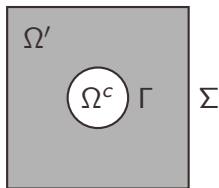
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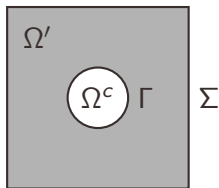
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Exact boundary conditions

$$\begin{cases} -\Delta u + \kappa^2 u = 0, & \Omega' \\ -\frac{\partial u}{\partial n} = f, & \Gamma \\ (i\kappa - \frac{\partial}{\partial n})(u - D(u) + S(f)) = 0, & \Sigma \end{cases}$$

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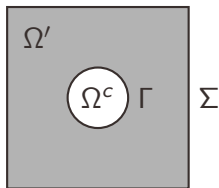
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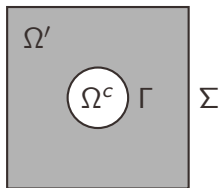
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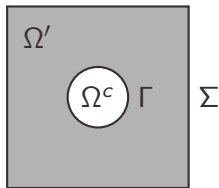
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Nonlocal operations in UFL

- ▶ *Problem:* Nonlocal operations have large support (all of Σ !)
 - This makes our stiffness matrix dense, especially in 3D



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 - This makes our stiffness matrix dense, especially in 3D
 - *Solution:* Firedrake's matrix-free evaluation
- ▶ *Problem:* Naive evaluation of layer potentials is $\mathcal{O}(|\Gamma| \cdot |\Sigma|)$
 - *Solution:* Use pytential to evaluate layer potentials with fast multiple methods (FMM)



Nonlocal operations in UFL: Marshalling pytential

- ▶ Build `LayerPotential` as a UFL external operator (in-development at firedrake)



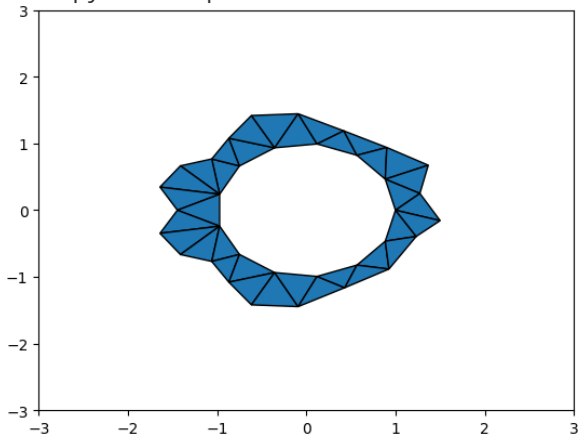
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 - ✓ `LayerPotential` evaluates $D(u)$ (using pytential under the hood)
 - ✓ `Firedrake` evaluates inner product



Solving the system with Firedrake

Extend UFL:

$$a(u, v) = (\nabla u, \nabla v) - \kappa^2 (u, v) - i\kappa \langle u, v \rangle_{\Sigma} + \langle (i\kappa - \frac{\partial}{\partial n}) D(u) v \rangle_{\Sigma}$$



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Will be written as:

```
Du = DoubleLayerPotential(u, HelmholtzKernel(dim=2),
                           source=gamma, target=sigma)
a = inner(grad(u), grad(v)) * dx - \
    kappa**2 * inner(u, v) * dx - \
    i * kappa * inner(u, v) * ds(sigma) + \
    i * kappa * inner(Du, v) * ds(sigma) - \
    inner(dot(grad(Du), n), v) * ds(sigma)
```



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Can currently be written as:

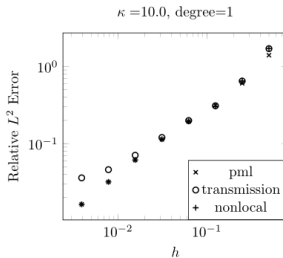
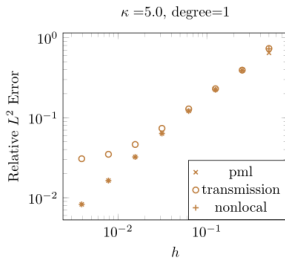
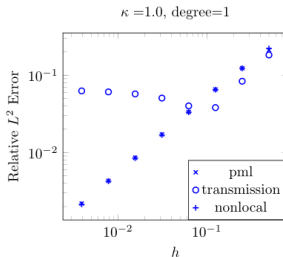
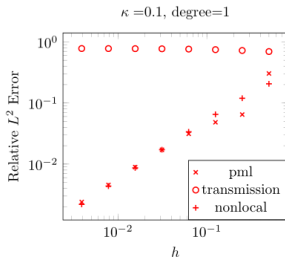
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Du = DoubleLayerPotential(u, HelmholtzKernel(dim=2),
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Numerical results: 2D



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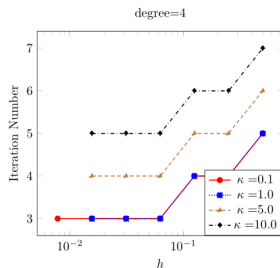
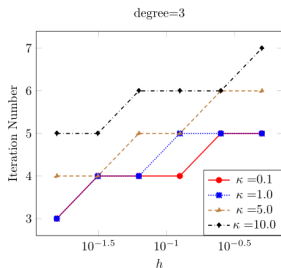
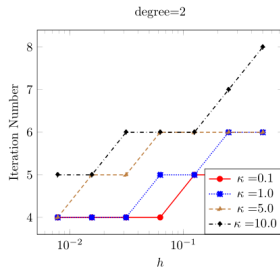
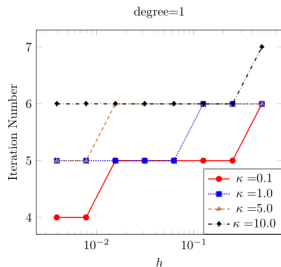




Preconditioning: LU of local part



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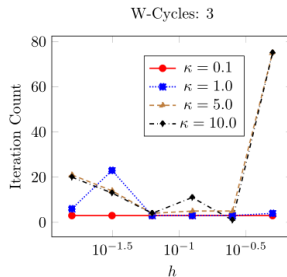
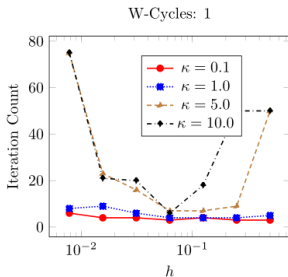
Preconditioning: PyAMG

- ▶ If we can find a good preconditioner for the local problem, we get a good preconditioner for the nonlocal problem



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- PyAMG: Precondition with plane waves





Future work

- ▶ *Coming soon*: automatic differentiation of `LayerPotentials` through UFL



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- ▶ *Coming soon:* VolumePotentials in UFL



Future work

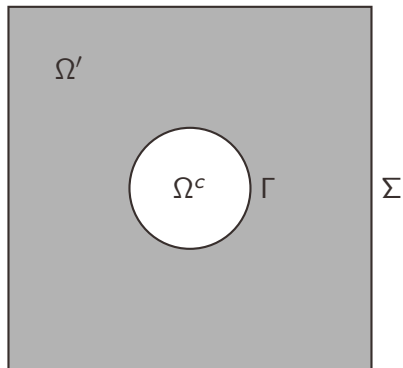
- ▶ *Coming soon:* automatic differentiation of LayerPotentials through UFL
- ▶ *Coming soon:* VolumePotentials in UFL
- ▶ Leveraging nonlocal UFL to solve more FEM-BEM problems in Firedrake!
 - Further investigation into preconditioners

Thank you!

Questions?

Backup Slides

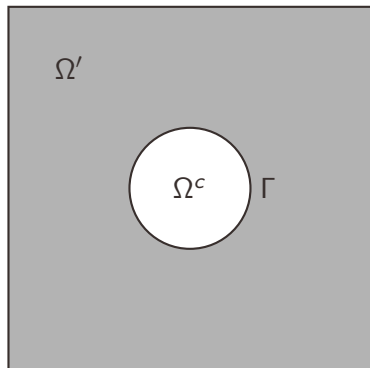
Exterior scattering: PML



► Perfectly Matched Layers:

$$\begin{cases} -\nabla \cdot \beta(x) \nabla u + \kappa^2 u = 0, & \Omega' \\ -\frac{\partial u}{\partial n} = f, & \Gamma \\ u = 0, & \Sigma \end{cases}$$

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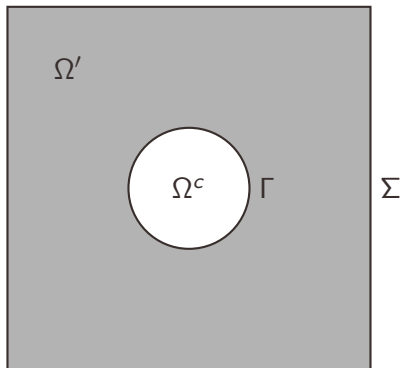


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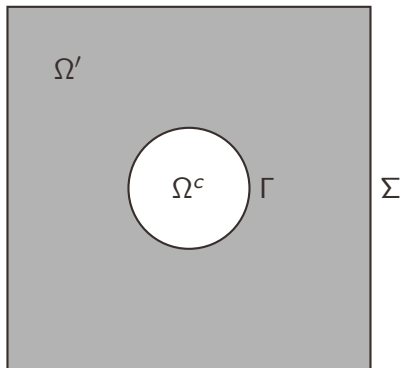
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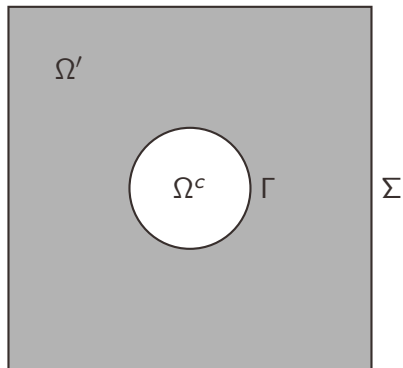


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- ▶ **Solvers are a pain!**

Theory

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- ▶ Gårding inequality. There exist M and an $\alpha > 0$ such that

$$\operatorname{Re}(a(u, u)) + M \|u\|^2 \geq \alpha \|u\|_{H^1(\Omega)}^2.$$

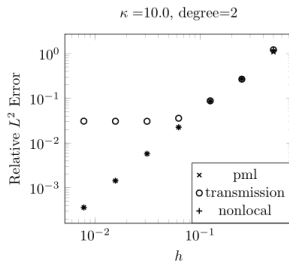
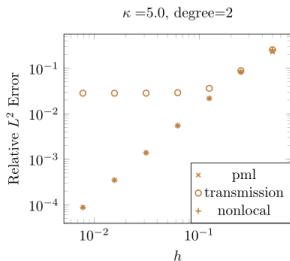
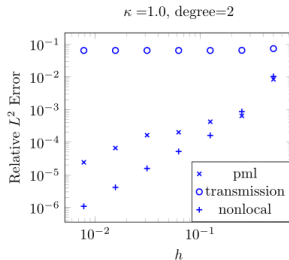
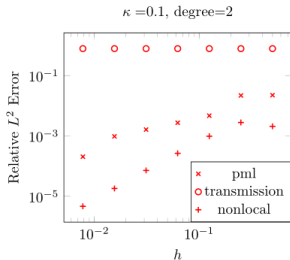
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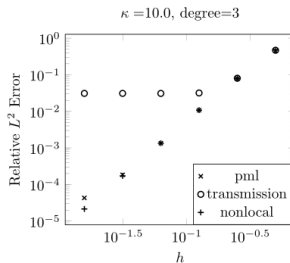
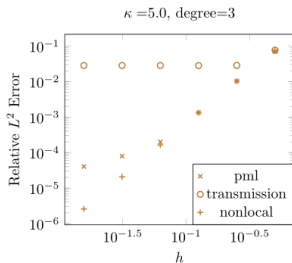
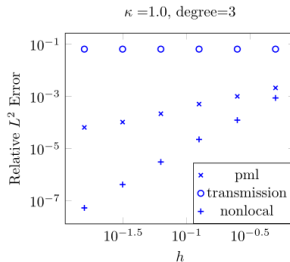
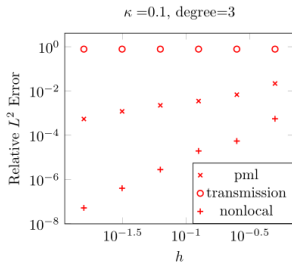
$$\operatorname{Re}(a(u, u)) + M \|u\|^2 \geq \alpha \|u\|_{H^1(\Omega)}^2.$$

- ▶ For $h \leq h_0$, we have optimal-order H^1 and L^2 error estimates.

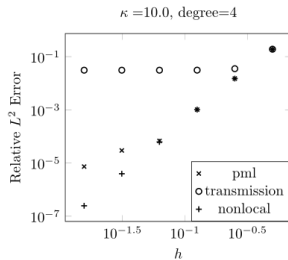
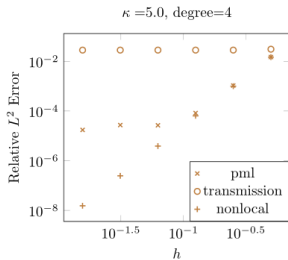
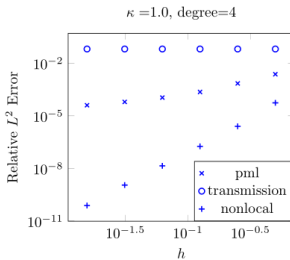
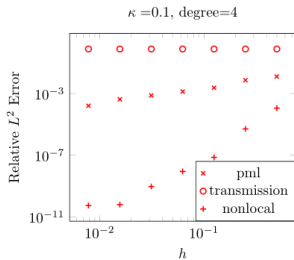
Numerical results: 2D, degree 2



Numerical results: 2D, degree 3



Numerical results: 2D, degree 4



Numerical results: 3D, degree 1

