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Performance portable FDTD Implementation

January 30, 2024

1. Governing equations
2. Field Discretization
3. Particle Discretization and Interpolation
4. Outlook

1. Governing equations

2. Field Discretization

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Define the four potential $A^\alpha = (\phi, \mathbf{A})$ which evolves according to a wave equation:

$$\frac{\partial^2 A^\alpha}{\partial t^2} = \Delta A^\alpha + S^\alpha$$

where $S^\alpha = (\rho, \mathbf{J})$

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where $S^\alpha = (\rho, \mathbf{J})$

The magnetic and electric fields can be evaluated with

$$\mathbf{E} = -\nabla\phi - \frac{\partial\mathbf{A}}{\partial t}$$

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

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Use a three-point second derivative stencil:

$$\frac{\partial^2 A^\alpha}{\partial \beta^2}(\vec{x}) \approx \frac{1}{\beta^2} (A^\alpha(\vec{x} + \beta) - 2A^\alpha(\vec{x}) + A^\alpha(\vec{x} - \beta))$$

where β is an arbitrary vector.

In a cartesian grid this simplifies to

$$\frac{\partial^2 A^\alpha}{\partial x^2}(\vec{x}) \approx \frac{1}{\Delta x^2} (A_{i+1,\dots}^\alpha - 2A_{i,\dots}^\alpha + A_{i-1,\dots}^\alpha)$$

where i is the index corresponding to the direction of x

$$\begin{aligned}\frac{\partial^2 \psi(x, y, z, t)}{\partial x^2} &= \frac{\psi_{i+1,j,k}^n - 2\psi_{i,j,k}^n + \psi_{i-1,j,k}^n}{\Delta x^2} \\ \frac{\partial^2 \psi(x, y, z, t)}{\partial y^2} &= \frac{\psi_{i,j+1,k}^n - 2\psi_{i,j,k}^n + \psi_{i,j-1,k}^n}{\Delta y^2} \\ \frac{\partial^2 \psi(x, y, z, t)}{\partial z^2} &= \frac{\psi_{i,j,k+1}^n - 2\psi_{i,j,k}^n + \psi_{i,j,k-1}^n}{\Delta z^2} \\ \frac{\partial^2 \psi(x, y, z, t)}{\partial t^2} &= \frac{\psi_{i,j,k}^{n+1} - 2\psi_{i,j,k}^n + \psi_{i,j,k}^{n-1}}{\Delta t^2}\end{aligned}$$

where ψ represents a component of the four-potential.

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where ψ represents a component of the four-potential.

Only unknown: $\psi_{i,j,k}^{n+1}$.

Consider the one-dimensional analytical function around $x_0 = 0$

$$f(x) = f(0) + xf'(0) + \frac{x^2}{2}f''(0) + \frac{x^3}{6}f'''(0) + \frac{x^4}{24}f''''(0) + \mathcal{O}(\Delta x^5)$$

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$$\begin{aligned} & f(0) + \Delta x f'(0) + \frac{\Delta x^2}{2} f''(0) + \frac{\Delta x^3}{6} f'''(0) + \frac{\Delta x^4}{24} f''''(0) + \mathcal{O}(\Delta x^5) \\ & + f(0) - \Delta x f'(0) + \frac{\Delta x^2}{2} f''(0) - \frac{\Delta x^3}{6} f'''(0) + \frac{\Delta x^4}{24} f''''(0) + \mathcal{O}(\Delta x^5) \\ & - 2f(0) = \Delta x^2 f''(0) + \frac{\Delta x^4}{12} f''''(0) + \mathcal{O}_E(\Delta x^6) \end{aligned}$$

where \mathcal{O}_E implies only even terms.

Accuracy Analysis

We therefore can see that

$$\frac{1}{\Delta x^2} (f(\Delta x) + f(-\Delta x) - 2f(0)) = f''(0) + \frac{\Delta x^2}{12} f''''(0) + \mathcal{O}_E(\Delta x^4)$$

approximates the second derivative of f in 0 with an error that is proportional to $f''''(0)$

First test case

Consider the 1D wave equation

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial^2 f}{\partial t^2}$$
$$f(t = 0, x) = \sin(\pi x)$$

with periodic boundary conditions defined on $[-1, 1]$.

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Analytical solution:

$$f(t, x) = \sin(\pi x) \cos(\pi t)$$
$$\text{implying } \frac{\partial^4 f}{\partial x^4}(0) = \pi^4 \sin(\pi x) \cos(\pi t)$$
$$\text{and } f(1, x) = -\sin(\pi x)$$

Evolving this equation numerically with $\Delta x \neq \Delta t$ up to $t = 1$ yields

$$f_n(1, x) = -\sin(\pi x) + k \frac{\Delta t}{\Delta x} (\Delta x^2) + \mathcal{O}(\Delta x^4)$$

First test case

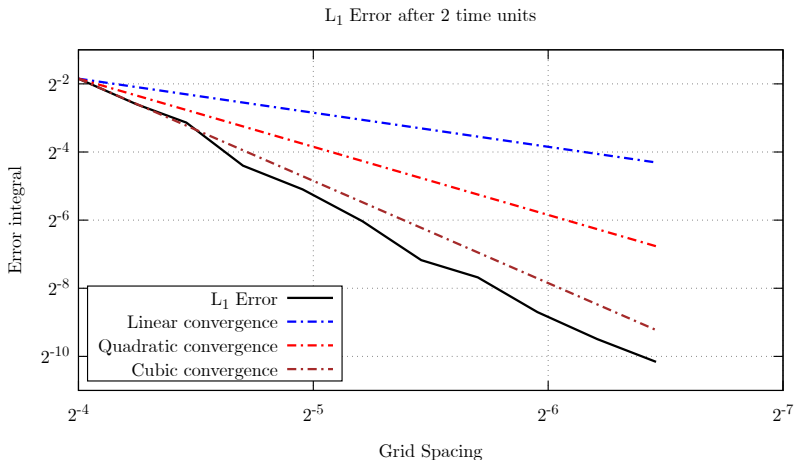
Due to linearity, we can separate the evolution of the exact solution and the error.

$$\begin{aligned}f_n(1, x) &= -\sin(\pi x) + k\Delta x^2 + \mathcal{O}_E(\Delta x^4) \\ \implies f_n(2, x) &= \sin(\pi x) - k\Delta x^2 + k\Delta x^2 + \mathcal{O}_{12}(\Delta x^4) + \mathcal{O}_E(\Delta x^4) \\ &= \sin(\pi x) + \mathcal{O}(\Delta x^4)\end{aligned}$$

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Additionally, in the case of $\Delta t = \Delta x$, the numerical wave operator

$$\frac{1}{\Delta x^2} (A_{i+1,\dots}^\alpha - 2A_{i,\dots}^\alpha + A_{i-1,\dots}^\alpha) - \frac{1}{\Delta t^2} (A_{\dots,n+1}^\alpha - 2A_{\dots,n}^\alpha + A_{\dots,n-1}^\alpha)$$

reduces to zero for the exact solution

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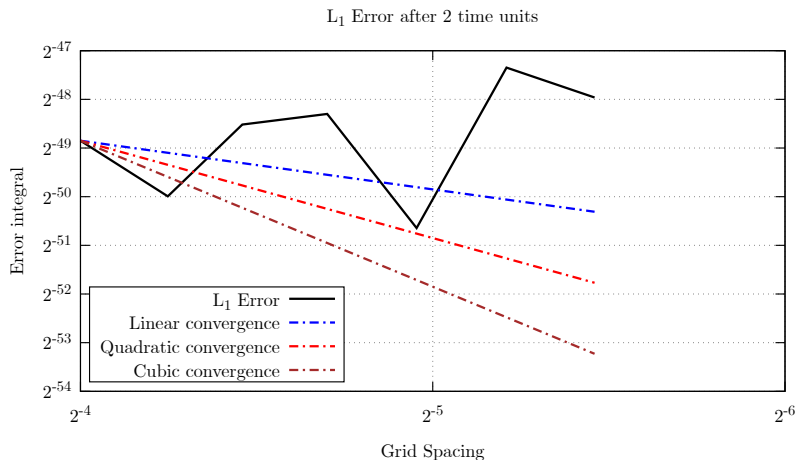
$$f(t, x) = \sin(\pi x) \cos(\pi t)$$

because the even derivatives cancel:

$$\frac{\partial^{2n} f(t, x)}{\partial t^{2n}} = \frac{\partial^{2n} f(t, x)}{\partial x^{2n}} = \pi^{2n} \sin(\pi x) \cos(\pi t)$$

Exact stepper

This results in machine precision accuracy for any grid spacing:



Absorbing boundary conditions: Custom timestep rule on the boundary.

Mathematical formulation:

$$\left(\frac{\partial}{\partial x} - \frac{\partial}{\partial t} \right) \psi \Big|_{x=0} = 0 \text{ according to Mur [1981]} \quad (1)$$

$$\left(\frac{\partial^2}{\partial x \partial t} - \frac{\partial^2}{\partial t^2} \right) \psi \Big|_{x=0} = 0 \text{ according to according to Fallahi [2020]} \quad (2)$$

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Equation 2 can be used for boundaries with $\frac{\partial \psi}{\partial x}$, i.e. external fields:

$$\mathbf{E} = \mathbf{e}_x$$

$$\phi = x$$

is a stationary solution only for 2.

Initial conditions

For an initial source term

$$S = \begin{bmatrix} \rho_0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

we solve the poisson equation

$$-\Delta\phi = \rho_0$$

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For initial conditions with one moving particle:

$$\phi(\vec{r}, 0) = \frac{q}{4\pi(1 - \vec{\beta} \cdot \vec{n})||\vec{r} - \vec{R}(t_{ret})||}$$

$$\text{and } \mathbf{A}(\vec{r}, 0) = \phi(r, 0)\vec{\beta}_{ret}$$

$$\text{where } t_{ret} = -||\vec{r} - \vec{R}(t_{ret})||$$

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For p particles and n gridpoints: $\mathcal{O}(p \cdot n)!$

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Particle Update

Lorentz Force:

$$\vec{F}_L = q\mathbf{E} + q\vec{v} \times \mathbf{B}$$

Lorentz acceleration:

$$\vec{a}_L = \frac{q}{m_r}\mathbf{E} + q\vec{v} \times \mathbf{B}$$

where $m_r = \gamma m_0$

Boris update scheme with boosted E and B : Fallahi [2020]

$$\left(r^m, \gamma\beta^{m-\frac{1}{2}}\right) \rightarrow \left(r^{m+1}, \gamma\beta^{m+\frac{1}{2}}\right)$$

$$\mathbf{t}_1 = \gamma\beta^{m-\frac{1}{2}} + \frac{e\Delta t_b \mathbf{E}_t^m}{2m}$$

$$\vdots$$

$$\mathbf{r}^{m+1} = r^m + \frac{\Delta t_b \gamma\beta^{m+\frac{1}{2}}}{\sqrt{1 + \|\gamma\beta^{m+\frac{1}{2}}\|^2}}$$

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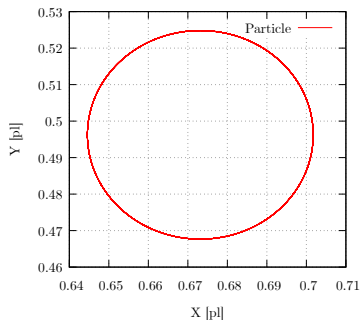
Note that

$$\beta = \frac{\gamma\beta}{\sqrt{1 + \|\gamma\beta\|^2}}$$

$$\gamma = \sqrt{1 + \|\gamma\beta\|^2}$$

Test of Boris Stepper

Setup: Shoot charged particle in constant z -aligned magnetic field



- Traces a perfect circle
- Conserves energy up to machine precision

Interpolation of a particle attribute to the grid: For a particle with position

$$p = \begin{bmatrix} p_x \\ p_y \\ p_z \end{bmatrix} = \begin{bmatrix} \left[\frac{p_x}{\Delta x} \right] \Delta x + \delta_x \\ \left[\frac{p_y}{\Delta y} \right] \Delta y + \delta_y \\ \left[\frac{p_z}{\Delta z} \right] \Delta z + \delta_z \end{bmatrix} = \begin{bmatrix} i \Delta x + \delta_x \\ j \Delta x + \delta_y \\ k \Delta x + \delta_z \end{bmatrix} \quad (3)$$

the Cloud-In-Cell interpolation is done as follows

$$\rho_{i+I, j+J, k+K}^p = \rho \left(\frac{1}{2} + (-1)^I \left| \frac{1}{2} - \frac{\delta_x}{\Delta x} \right| \right) \left(\frac{1}{2} + (-1)^J \left| \frac{1}{2} - \frac{\delta_y}{\Delta y} \right| \right) \left(\frac{1}{2} + (-1)^K \left| \frac{1}{2} - \frac{\delta_z}{\Delta z} \right| \right) \quad (4)$$

with $(I, J, K) \in \{0, 1\}^3$.

Interpolating field attributes to particles works analogously:

$$\psi^P = \sum_{I, J, K \in \{0,1\}^3} \psi \left(\frac{1}{2} + (-1)^I \left| \frac{1}{2} - \frac{\delta x}{\Delta x} \right| \right) \left(\frac{1}{2} + (-1)^J \left| \frac{1}{2} - \frac{\delta y}{\Delta y} \right| \right) \left(\frac{1}{2} + (-1)^K \left| \frac{1}{2} - \frac{\delta z}{\Delta z} \right| \right)$$

Cloud-In-Cell deposition of current: We define the deposition point p^m as the midpoint between two adjacent timesteps:

$$p^m = \begin{bmatrix} \frac{p_x^n + p_x^{n+1}}{2} \\ \frac{p_y^n + p_y^{n+1}}{2} \\ \frac{p_z^n + p_z^{n+1}}{2} \end{bmatrix} = \begin{bmatrix} \left\lfloor \frac{p_x^m}{\Delta x} \right\rfloor \Delta x + \delta_x \\ \left\lfloor \frac{p_y^m}{\Delta y} \right\rfloor \Delta y + \delta_y \\ \left\lfloor \frac{p_z^m}{\Delta z} \right\rfloor \Delta z + \delta_z \end{bmatrix} \quad (5)$$

$$\mathbf{J}_{i+I, j+J, k+K}^p = \rho \mathbf{v} \left(\frac{1}{2} + (-1)^I \left\lfloor \frac{1}{2} - \frac{\delta x}{\Delta x} \right\rfloor \right) \left(\frac{1}{2} + (-1)^J \left\lfloor \frac{1}{2} - \frac{\delta y}{\Delta y} \right\rfloor \right) \left(\frac{1}{2} + (-1)^K \left\lfloor \frac{1}{2} - \frac{\delta z}{\Delta z} \right\rfloor \right) \quad (6)$$

$$\text{where } \mathbf{v} = \frac{\mathbf{r}^{m+1} - \mathbf{r}^{m-1}}{2\Delta t} \quad (7)$$

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$$\text{where } \mathbf{v} = \frac{\mathbf{r}^{m+1} - \mathbf{r}^{m-1}}{2\Delta t} \quad (7)$$

If a particle travels across a cell boundary, this scheme violates

$$\nabla \cdot \mathbf{E} = \rho \quad (8)$$

To satisfy

$$\nabla \cdot \mathbf{E} = \rho$$

we simply add a correction term equivalent to the negative error Lehe [2016]:

$$\mathbf{E}' = \mathbf{E} - \nabla \delta \phi \text{ with } \nabla \cdot (\nabla \delta \phi) = \nabla \cdot \mathbf{E} - \rho \quad (9)$$

Alternatively change current deposition scheme: Particle motion from p_1 to p_2 is decomposed into two separate movements, p_1 to p_r and p_r to p_2 Fallahi [2020].

$$\begin{aligned}x_r &= \min \left(\min(i_1 \Delta x, i_2 \Delta x) + \Delta x, \max \left(\min(i_1 \Delta x, i_2 \Delta x), \frac{x_1 + x_2}{2} \right) \right) \\y_r &= \min \left(\min(j_1 \Delta x, j_2 \Delta y) + \Delta y, \max \left(\min(j_1 \Delta y, j_2 \Delta y), \frac{y_1 + y_2}{2} \right) \right) \\z_r &= \min \left(\min(k_1 \Delta x, k_2 \Delta z) + \Delta z, \max \left(\min(k_1 \Delta z, k_2 \Delta z), \frac{z_1 + z_2}{2} \right) \right)\end{aligned}$$

Then two Cloud-In-Cell interpolations of with points $\frac{p_1+p_r}{2}$ and $\frac{p_r+p_2}{2}$ Umeda et al. [2003] satisfy the conservation of current.

Test of current deposition and field update

Idea: Compare simulated radiation to Larmor:

$$P = \frac{q^2}{6\pi} \gamma^6 (\|\dot{\vec{\beta}}\|^2 - \|\vec{\beta} \times \dot{\vec{\beta}}\|^2)$$

Setup:

- Initialize particles with gaussian distribution
- Rotate particles around center with fixed speed.

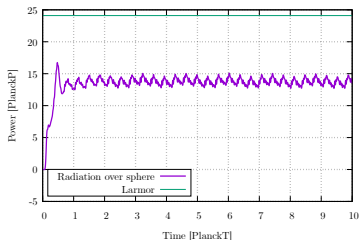


Figure: $\sigma_{init} = 0.02$

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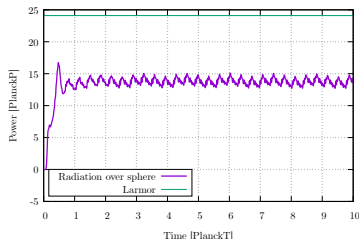


Figure: $\sigma_{init} = 0.02$

Setup:

- Initialize particles with gaussian distribution
- Rotate particles around center with fixed speed.

Observations:

- Constant outward radiation
- Different particle trajectories interfere destructively

Test of current deposition and field update

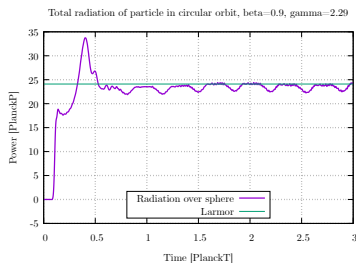


Figure: $\sigma_{init} = 0.005$

Setup:

- Initialize particles with gaussian distribution
- Rotate particles around center with fixed speed.

Observations:

- Constant outward radiation
- Different particle trajectories interfere destructively

Test of coupled field and particle update

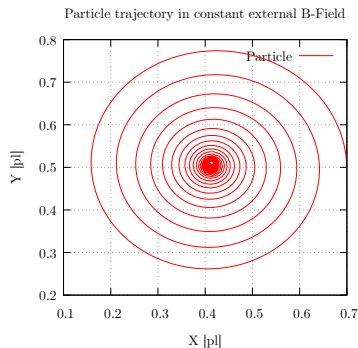


Figure: $\sigma_{init} = 0.0$

Setup:

- Initialize particles with gaussian distribution
- Let particles be guided by Lorentz force

Observations:

- Particle progressively loses energy and spirals inward

Test of coupled field and particle update

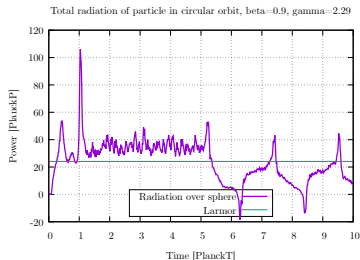


Figure: $\sigma_{init} = 0.0$

Setup:

- Initialize particles with gaussian distribution
- Let particles be guided by Lorentz force

Observations:

- Constant outward radiation up until all energy is lost

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Transformation of undulator fields:

$$\mathbf{B}_{lab}(\mathbf{r}) = \begin{bmatrix} 0 \\ B_0 \cosh(k \cdot y_{lab}) \sin(k \cdot z_{lab}) \\ B_0 \sinh(k \cdot y_{lab}) \cos(k \cdot z_{lab}) \end{bmatrix}$$

Undulators and Lorentz boosts

Transformation of undulator fields:

$$\mathbf{B}_{lab}(\mathbf{r}) = \begin{bmatrix} 0 \\ B_0 \cosh(k \cdot y_{lab}) \sin(k \cdot z_{lab}) \\ B_0 \sinh(k \cdot y_{lab}) \cos(k \cdot z_{lab}) \end{bmatrix}$$

$$r_{lab} = \Lambda^{-1}(r_{bunch})$$

$$\mathbf{E}_{bunch} = \gamma(\mathbf{E}_{lab} + \mathbf{v} \times \mathbf{B}_{lab}) - (\gamma - 1) \left(\mathbf{E}_{lab} \cdot \frac{\mathbf{v}}{\|\mathbf{v}\|} \right)$$

$$\mathbf{B}_{bunch} = \gamma(\mathbf{B}_{lab} - \mathbf{v} \times \mathbf{E}_{lab}) - (\gamma - 1) \left(\mathbf{B}_{lab} \cdot \frac{\mathbf{v}}{\|\mathbf{v}\|} \right)$$

or equivalently $\mathbf{F}_{bunch}^{\alpha\beta} = \Lambda_{\alpha}^{\beta} \mathbf{F}_{lab}^{\alpha\beta} \Lambda_{\beta}^{\alpha}$

In code:

```
{  
  lorentzBoost<double> boost({0.0, 0.0, 0.99});  
                                     //Lab to bunch frame  
  ippl::Matrix<double, 4, 4> mat = boost.unprimedToPrimed();  
}
```

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$$\sum_{i=1}^{N_b} w_i^b = \sum_{j=1}^{N_a} w_j^a$$

The "true" quantity q of particle p_i is given by $\rho_i \cdot w_i$.

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Preferrably also conserve

$$\bar{\mathbf{r}} = \sum_{i=1}^N \frac{\mathbf{r}_i}{N} \quad (\text{Center of mass})$$

$$\sigma = \sum_{i=1}^N \frac{(\mathbf{r}_i - \bar{\mathbf{r}})^2}{N} \quad (\text{Variance})$$

- Gerrit Mur. Absorbing boundary conditions for the finite-difference approximation of the time-domain electromagnetic-field equations. *Transactions on Electromagnetic Compatibility*, 23(4):1–6, 1981.
- Arya Fallahi. Mithra 2.0: A full-wave simulation tool for free electron lasers, 2020.
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