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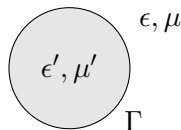
A DC STABLE, WELL-CONDITIONED AND LOW-FREQUENCY
REGULARIZED TIME-DOMAIN PMCHWT EQUATION*

VAN CHIEN LE

July 17, 2024

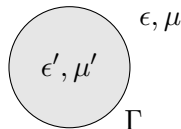
Time-domain PMCHWT equation

$$\begin{pmatrix} \eta\mathcal{T} + \eta'\mathcal{T}' & \mathcal{K} + \mathcal{K}' \\ -\mathcal{K} - \mathcal{K}' & \frac{1}{\eta}\mathcal{T} + \frac{1}{\eta'}\mathcal{T}' \end{pmatrix} \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix} = - \begin{pmatrix} \mathbf{n} \times \mathbf{e}^{in} \\ \mathbf{n} \times \mathbf{h}^{in} \end{pmatrix},$$



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where $\eta = \sqrt{\mu/\epsilon}$, $c = 1/\sqrt{\mu\epsilon}$, and

$$\mathcal{T}\mathbf{j} = \partial_t \mathcal{T}^s \mathbf{j} + \partial_t^{-1} \mathcal{T}^h \mathbf{j},$$

$$\mathcal{K}\mathbf{j} = -\mathbf{n} \times \mathbf{curl}_{\mathbf{x}}(G * \mathbf{j}),$$

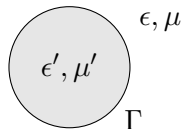
$$\mathcal{T}^s \mathbf{j} = -\frac{1}{c} \mathbf{n} \times (G * \mathbf{j}),$$

$$\mathcal{T}^h \mathbf{j} = c \mathbf{n} \times \mathbf{grad}_{\mathbf{x}}(G * \text{div}_{\Gamma} \mathbf{j}).$$

$$(G * \mathbf{j})(\mathbf{x}, t) := \int_{\Gamma} \frac{\mathbf{j}(\mathbf{y}, t - |\mathbf{x} - \mathbf{y}|/c)}{4\pi |\mathbf{x} - \mathbf{y}|} ds_{\mathbf{y}}.$$

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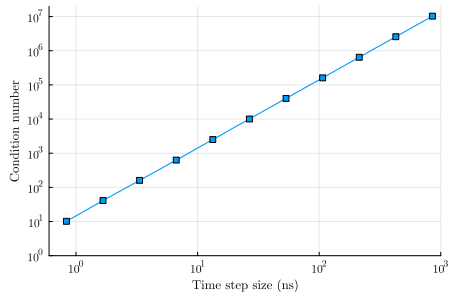
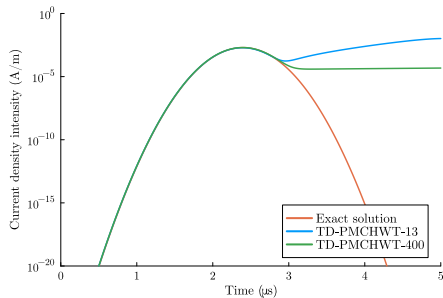
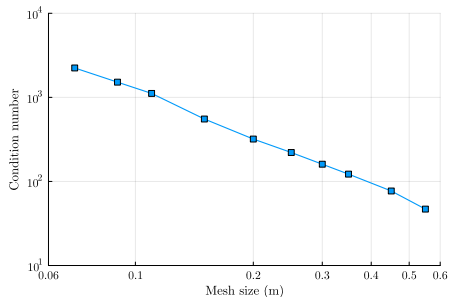
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Why Time-domain? TD allows coupling to non-linear systems.

Numerical issues

- Late-time (DC) instabilities
- Ill-conditioning at dense meshes
- Ill-conditioning at low frequencies



Dense-mesh preconditioner

The “static EFIE” operator

$$T_0 = T_0^s - T_0^h,$$

where

$$(T_0^s \mathbf{j})(\mathbf{x}) = \mathbf{n} \times \int_{\Gamma} \frac{\mathbf{j}(\mathbf{y})}{4\pi R} ds'_{\mathbf{y}},$$

$$(T_0^h \mathbf{j})(\mathbf{x}) = \mathbf{n} \times \mathbf{grad}_{\mathbf{x}} \int_{\Gamma} \frac{\operatorname{div}_{\Gamma} \mathbf{j}(\mathbf{y})}{4\pi R} ds'_{\mathbf{y}}.$$

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Properties of T_0 :

- ✓ is independent of time
- ✓ is an elliptic operator \Rightarrow free from resonant frequencies
- ✓ can serve as a preconditioner at dense meshes
- does not precondition at low frequencies.

Dense-mesh preconditioner (cont.)

The bilinear form of T_0

$$\langle \mathbf{g}, T_0 \mathbf{f} \rangle := (\mathbf{n} \times \mathbf{g}, T_0 \mathbf{f})_{L^2(\Gamma)},$$

can be Helmholtz decomposed into loop and star components

$$\langle \mathbf{g}, T_0 \mathbf{f} \rangle = \begin{array}{c} \mathbf{P}^L \\ \mathbf{P}^S \end{array} \begin{array}{cc} \mathbf{P}^L & \mathbf{P}^S \\ \left[\begin{array}{cc} T_0^s & T_0^s \\ T_0^s & T_0^s - T_0^h \end{array} \right] \end{array} \implies \begin{array}{c} \mathbf{P}^L \\ \mathbf{P}^S \end{array} \begin{array}{cc} \mathbf{P}^L & \mathbf{P}^S \\ \left[\begin{array}{cc} T_0^s & 0 \\ 0 & -T_0^h \end{array} \right] \end{array} = \langle \mathbf{g}, Z_0 \mathbf{f} \rangle,$$

✓ Z_0 inherits all properties of T_0 , but it is “diagonal”.

Dense-mesh preconditioner (cont.)

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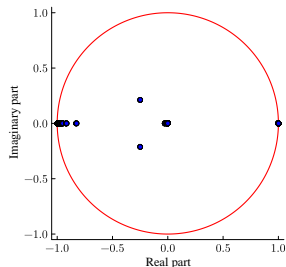
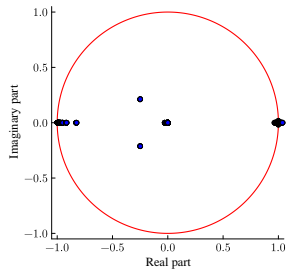
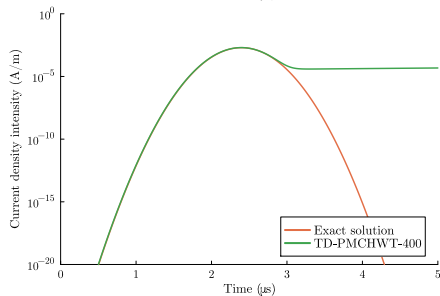
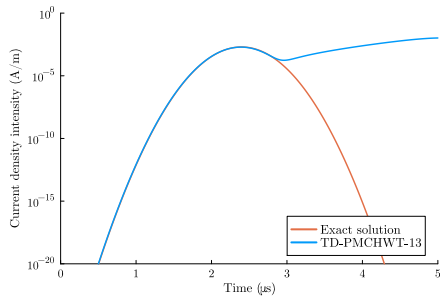
$$\langle \mathbf{g}, T_0 \mathbf{f} \rangle = \begin{matrix} \mathbf{P}^L \\ \mathbf{P}^S \end{matrix} \begin{bmatrix} T_0^s & T_0^s \\ T_0^s & T_0^s - T_0^h \end{bmatrix} \begin{matrix} \mathbf{P}^L \\ \mathbf{P}^S \end{matrix} \mathbf{f} \implies \begin{matrix} \mathbf{P}^L \\ \mathbf{P}^S \end{matrix} \begin{bmatrix} T_0^s & 0 \\ 0 & -T_0^h \end{bmatrix} \begin{matrix} \mathbf{P}^L \\ \mathbf{P}^S \end{matrix} \mathbf{f} = \langle \mathbf{g}, Z_0 \mathbf{f} \rangle,$$

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The preconditioned TD-PMCHWT formulation

$$Z_0 \begin{pmatrix} \eta \mathcal{T} + \eta' \mathcal{T}' & \mathcal{K} + \mathcal{K}' \\ -\mathcal{K} - \mathcal{K}' & \frac{1}{\eta} \mathcal{T} + \frac{1}{\eta'} \mathcal{T}' \end{pmatrix} \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix} = -Z_0 \begin{pmatrix} \mathbf{n} \times \mathbf{e}^{in} \\ \mathbf{n} \times \mathbf{h}^{in} \end{pmatrix}.$$

Late-time (DC) instabilities



Late-time (DC) instabilities (cont.)

The TD-PMCHWT operator

$$\mathcal{Q} := \begin{pmatrix} \eta\mathcal{T} + \eta'\mathcal{T}' & \mathcal{K} + \mathcal{K}' \\ -\mathcal{K} - \mathcal{K}' & \frac{1}{\eta}\mathcal{T} + \frac{1}{\eta'}\mathcal{T}' \end{pmatrix}.$$

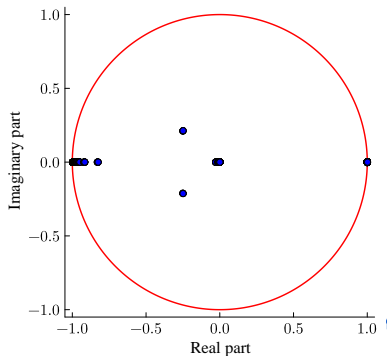
The origin of DC instabilities:

- In theory, there is no sourceless nullspace
- In practice, it is observed (on sphere)

$$N_{\text{poles at } 1} = 2N_{\text{sol}}.$$

Hypotheses:

- ✓ The impacts of \mathcal{K} and \mathcal{K}' are insignificant
- ✓ DC instabilities of TD-PMCHWT are of TD-EFIE.



Rescaling procedure

The preconditioned TD-PMCHWT operator

$$Z_0 \mathcal{Q} := Z_0 \begin{pmatrix} \eta \mathcal{T} + \eta' \mathcal{T}' & \mathcal{K} + \mathcal{K}' \\ -\mathcal{K} - \mathcal{K}' & \frac{1}{\eta} \mathcal{T} + \frac{1}{\eta'} \mathcal{T}' \end{pmatrix}.$$

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Rescaling procedure

$$\langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \mathbf{g}, Z_0 \mathcal{Q} (\mathbf{P}^L + \partial_t \mathbf{P}^S) \mathbf{f} \rangle.$$

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Rescaling procedure

$$\langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \mathbf{g}, Z_0 \mathcal{Q} (\mathbf{P}^L + \partial_t \mathbf{P}^S) \mathbf{f} \rangle.$$

The diagonal blocks

$$\begin{array}{cc} \mathbf{P}^L & \partial_t \mathbf{P}^S \\ \mathbf{P}^L & \mathbf{P}^L \\ \partial_t^{-1} \mathbf{P}^S & \mathbf{P}^S \end{array} \begin{bmatrix} Z_0 \mathcal{T} & Z_0 \mathcal{T} \\ Z_0 \mathcal{T} & Z_0 \mathcal{T} \end{bmatrix} = \begin{array}{cc} \mathbf{P}^L & \mathbf{P}^L \\ \mathbf{P}^S & \mathbf{P}^S \end{array} \begin{bmatrix} T_0^s \mathbf{P}^L \partial_t \mathcal{T}^s & T_0^s \mathbf{P}^L (\partial_t^2 \mathcal{T}^s + \mathcal{T}^h) \\ -T_0^h \mathbf{P}^S \mathcal{T}^s & -T_0^h \mathbf{P}^S \partial_t \mathcal{T}^s \end{bmatrix}$$

Truncating the infinite tail

The off-diagonal blocks

$$\begin{array}{cc} & \mathbf{P}^L \quad \partial_t \mathbf{P}^S \\ \mathbf{P}^L & \begin{bmatrix} Z_0 \mathcal{K} & Z_0 \mathcal{K} \\ Z_0 \mathcal{K} & Z_0 \mathcal{K} \end{bmatrix} \\ \partial_t^{-1} \mathbf{P}^S & \end{array} = \begin{array}{cc} & \mathbf{P}^L \quad \mathbf{P}^S \\ \mathbf{P}^L & \begin{bmatrix} Z_0 \mathcal{K} & Z_0 \partial_t \mathcal{K} \\ Z_0 \partial_t^{-1} \mathcal{K} & Z_0 \mathcal{K} \end{bmatrix} \\ \mathbf{P}^S & \end{array}$$

which give rise to the infinite tail.

Truncating the infinite tail

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which give rise to the infinite tail. Fortunately, the tail has the property

$$\mathbf{P}^S Z_0 K_0 \mathbf{P}^L = -\mathbf{P}^S T_0^h \mathbf{P}^S K_0 \mathbf{P}^L = 0,$$

where

$$(K_0 \mathbf{j})(\mathbf{x}) = -\mathbf{n} \times \mathbf{curl}_{\mathbf{x}} \int_{\Gamma} \frac{\mathbf{j}(\mathbf{y})}{4\pi R} ds'_{\mathbf{y}}.$$

✓ The infinite tail can be truncated.

Low-frequency ill-conditioning

$$\langle \mathbf{g}, \mathbf{Q}\mathbf{f} \rangle \quad \Rightarrow \quad \langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \mathbf{g}, Z_0 \mathbf{Q} (\mathbf{P}^L + \partial_t \mathbf{P}^S) \mathbf{f} \rangle$$

$$\parallel$$

$$\parallel$$

$$\mathcal{O} \left(\begin{array}{ccc|ccc} \omega & \omega & \omega & \omega^2 & \omega^2 & 1 \\ \omega & \omega & \omega & \omega^2 & 1 & 1 \\ \omega & \omega & \omega^{-1} & 1 & 1 & 1 \\ \hline \omega^2 & \omega^2 & 1 & \omega & \omega & \omega \\ \omega^2 & 1 & 1 & \omega & \omega & \omega \\ 1 & 1 & 1 & \omega & \omega & \omega^{-1} \end{array} \right)$$

$$\Rightarrow$$

$$\mathcal{O} \left(\begin{array}{ccc|ccc} 1 & 1 & \omega & \omega & \omega & 1 \\ \omega & \omega & 1 & 1 & 1 & \omega \\ \omega & \omega & 1 & 1 & 1 & \omega \\ \hline \omega & \omega & 1 & 1 & 1 & \omega \\ 1 & 1 & \omega & \omega & \omega & 1 \\ 1 & 1 & \omega & \omega & \omega & 1 \end{array} \right).$$

✓ The rescaled TD-PMCHWT equation is well-conditioned at low frequencies.

The regularized TD-PMCHWT formulation

The standard TD-PMCHWT equation

$$\mathcal{Q} \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix} = - \begin{pmatrix} \mathbf{n} \times \mathbf{e}^{in} \\ \mathbf{n} \times \mathbf{h}^{in} \end{pmatrix}.$$

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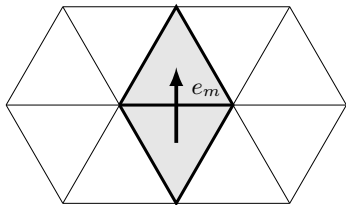
$$\left\langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \begin{pmatrix} \varphi \\ \xi \end{pmatrix}, Z_0 \mathcal{Q} (\mathbf{P}^L + \partial_t \mathbf{P}^S) \begin{pmatrix} \mathbf{p} \\ \mathbf{q} \end{pmatrix} \right\rangle = - \left\langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \begin{pmatrix} \varphi \\ \xi \end{pmatrix}, Z_0 \begin{pmatrix} \mathbf{n} \times \mathbf{e}^{in} \\ \mathbf{n} \times \mathbf{h}^{in} \end{pmatrix} \right\rangle,$$

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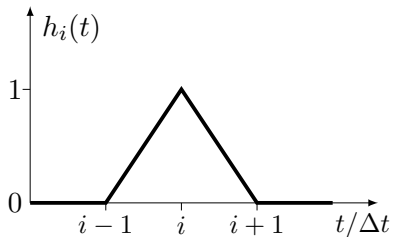
$$\begin{pmatrix} \mathbf{p} \\ \mathbf{q} \end{pmatrix} := (\mathbf{P}^L + \partial_t \mathbf{P}^S)^{-1} \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix} = (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix}.$$

Discretization

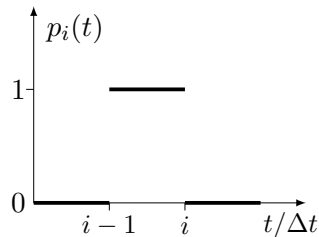
RWG function $\mathbf{f}_m(\mathbf{x})$



Temporal function $h_i(t)$



Temporal function $p_i(t)$



$$\mathbf{p}(\mathbf{x}, t) \approx \sum_i^{N_T} \sum_m^{N_E} [\mathbf{p}_i]_m (\mathbf{P}^{\Lambda H} h_i(t) + \mathbf{P}^{\Sigma} p_i(t)) \mathbf{f}_m(\mathbf{x}),$$

$$\mathbf{q}(\mathbf{x}, t) \approx \sum_i^{N_T} \sum_m^{N_E} [\mathbf{q}_i]_m (\mathbf{P}^{\Lambda H} h_i(t) + \mathbf{P}^{\Sigma} p_i(t)) \mathbf{f}_m(\mathbf{x}).$$

Testing scheme

The regularized TD-PMCHWT equation

$$\left\langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \begin{pmatrix} \varphi \\ \xi \end{pmatrix}, Z_0 \mathcal{Q} (\mathbf{P}^L + \partial_t \mathbf{P}^S) \begin{pmatrix} \mathbf{p} \\ \mathbf{q} \end{pmatrix} \right\rangle = - \left\langle (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \begin{pmatrix} \varphi \\ \xi \end{pmatrix}, Z_0 \begin{pmatrix} \mathbf{n} \times \mathbf{e}^{in} \\ \mathbf{n} \times \mathbf{h}^{in} \end{pmatrix} \right\rangle.$$

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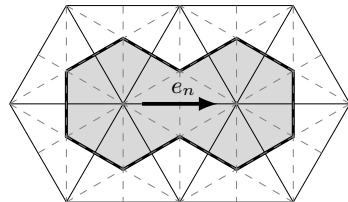
Testing functions

$$\varphi = \xi = \left(\frac{p_j(t)}{\Delta t} \mathbf{P}^{\Sigma H} + \delta_j(t) \mathbf{P}^{\Lambda} \right) \mathbf{g}_n(\mathbf{x}).$$

Marching-on-in-time system:

$$\begin{pmatrix} \mathbf{L}_0 & & & \\ \mathbf{L}_1 & \mathbf{L}_0 & & \\ \vdots & \vdots & \ddots & \\ \mathbf{L}_{N_T-1} & \mathbf{L}_{N_T-2} & \cdots & \mathbf{L}_0 \end{pmatrix} \begin{pmatrix} \mathbf{u}_1 \\ \mathbf{u}_2 \\ \vdots \\ \mathbf{u}_{N_T} \end{pmatrix} = \begin{pmatrix} \mathbf{r}_1 \\ \mathbf{r}_2 \\ \vdots \\ \mathbf{r}_{N_T} \end{pmatrix}.$$

BC function $\mathbf{g}_n(\mathbf{x})$



Post-processing

Starting from

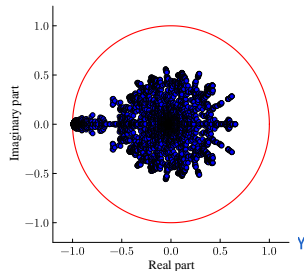
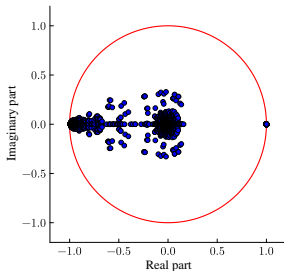
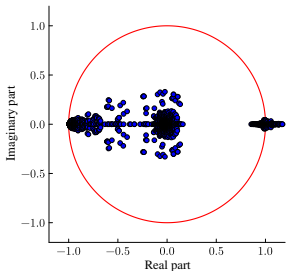
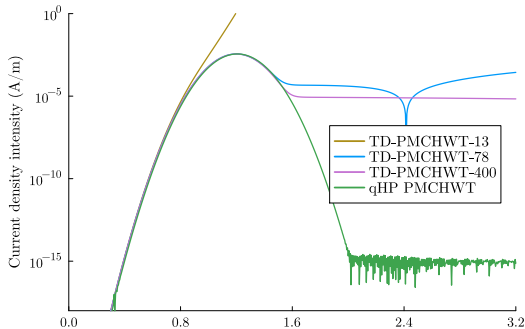
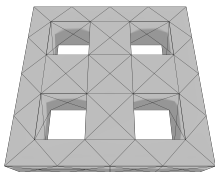
$$\begin{pmatrix} \mathbf{p} \\ \mathbf{q} \end{pmatrix} = (\mathbf{P}^L + \partial_t^{-1} \mathbf{P}^S) \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix}, \quad \text{or} \quad \begin{pmatrix} \mathbf{j} \\ \mathbf{m} \end{pmatrix} = (\mathbf{P}^L + \partial_t \mathbf{P}^S) \begin{pmatrix} \mathbf{p} \\ \mathbf{q} \end{pmatrix},$$

we get back the physical unknowns

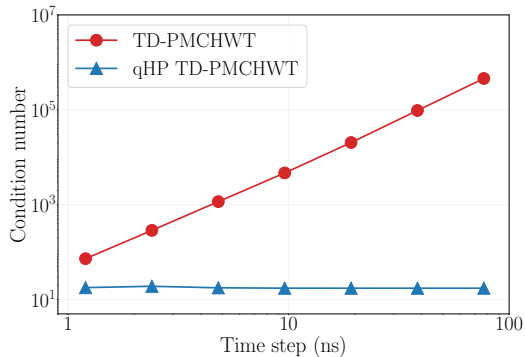
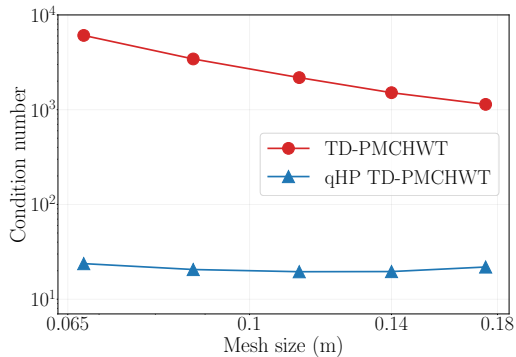
$$\mathbf{j}_i = \mathbf{P}^{\Lambda H} \mathbf{x}_i + \Delta t^{-1} \mathbf{P}^{\Sigma} (\mathbf{p}_i - \mathbf{p}_{i-1}),$$

$$\mathbf{m}_i = \mathbf{P}^{\Lambda H} \mathbf{y}_i + \Delta t^{-1} \mathbf{P}^{\Sigma} (\mathbf{q}_i - \mathbf{q}_{i-1}).$$

Numerical results



Numerical results



Conclusions and future work

We have proposed a stable and well-conditioned time-domain PMCHWT equation, which is:

- ✓ late-time (DC) stable
- ✓ well-conditioned at all regimes
- ✓ free from infinite tail behavior
- ✓ applicable for different surfaces.

Future work: to further investigate the origin of late-time (DC) instabilities.

References and acknowledgment



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A robust and low frequency stable time domain PMCHWT equation.
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R. Hiptmair and C. Schwab

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SIAM J. Numer. Anal., vol. 40, no. 1, pp. 66-86, 2003.

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