

Robust Maxwell Formulation

Florian Krämer, Seminar for Applied
Mathematics, ETH Zürich

Overview

- Introduction
- Robust Full Maxwell Formulation
 - Problems with standard full Maxwell formulation
 - Stabilization
 - Some Examples
- Operator Precondition
 - Introduction
 - Application to Robust Maxwell Formulation
 - Numerical Examples
- \mathcal{H} -Matrix technique
 - Introduction
 - Application to Robust Maxwell Formulation & Eddy Current Model
 - Numerical Examples

Introduction

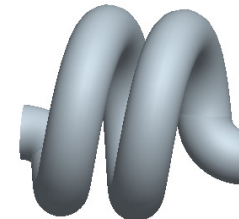
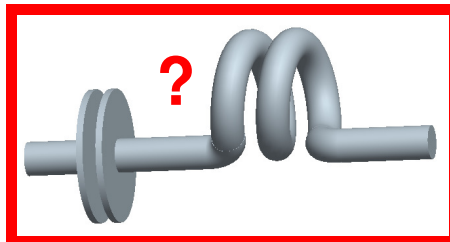
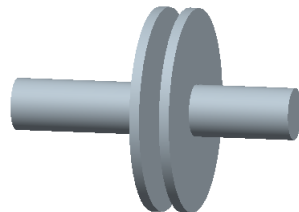
- supported by ABB Research Center in Baden-Dättwil
- CAD integrated software
- used in daily business
- modularized program, HADAPT

Maxwell Model Hierarchy

$\text{curl } \mathbf{e} = -i\omega\mu\mathbf{h}$	$\omega \gg 1$	Full Maxwell, wave phenomena
$\text{curl } \mathbf{h} = \sigma\mathbf{e} + i\omega\epsilon\mathbf{e}$		

$\text{curl } \mathbf{e} = \cancel{-i\omega\mu\mathbf{h}}$	$\omega \ll \frac{c}{L}$	$\text{curl } \mathbf{e} = -i\omega\mu\mathbf{h}$
$\text{curl } \mathbf{h} = \sigma\mathbf{e} + i\omega\epsilon\mathbf{e}$		$\text{curl } \mathbf{h} = \sigma\mathbf{e} + \cancel{i\omega\epsilon\mathbf{e}}$
Electro-quasistatics		Magneto-quasistatics

$\text{curl } \mathbf{e} = \cancel{-i\omega\mu\mathbf{h}}$	$\omega = 0$	$\text{curl } \mathbf{h} = \sigma\mathbf{e} + \cancel{i\omega\epsilon\mathbf{e}}$
Electro-statics		Magneto-statics



Most important quantities

electric field $\mathbf{e} = -\text{grad } \varphi - i\omega \mathbf{a}$

current density $\mathbf{j} = \sigma \cdot \mathbf{e}$

electric displacement field $\mathbf{d} = \epsilon \mathbf{e}$ $\epsilon \approx 10^{-12}$

magnetic field $\mathbf{b} = \text{curl } \mathbf{a}$

magnetizing field $\mathbf{h} = \frac{1}{\mu} \mathbf{b}$ $\mu \approx 10^{-7}$

\mathbf{a} vector potential for magnetic field

φ scalar potential for electric field

$\mu = \mu_r \mu_0 = \text{relative permeability} \cdot \text{absolute permeability}$

$\epsilon = \epsilon_r \epsilon_0 = \text{relative Permittivity} \cdot \text{absolute Permittivity}$

ω angular frequency = $2\pi \cdot \text{frequency}$

Full Maxwell System in Frequency Domain

$$\begin{aligned} \mathbf{curl} \frac{1}{\mu} \mathbf{curl} \mathbf{a} - (\omega^2 \epsilon - i\omega\sigma) \mathbf{a} + (i\omega\epsilon + \sigma) \mathbf{grad} \varphi &= 0 \\ -\operatorname{div}(\epsilon \mathbf{a}) &= 0 \end{aligned}$$

\mathbf{a} vector potential for magnetic field

φ scalar potential for electric field

$\mu = \mu_r \mu_0$ = relative permeability · absolute permeability

$\epsilon = \epsilon_r \epsilon_0$ = relative Permittivity · absolute Permittivity

ω angular frequency = $2\pi \cdot$ frequency

Full Maxwell System in Frequency Domain

$$\begin{aligned} \operatorname{curl} \frac{1}{\mu} \operatorname{curl} \mathbf{a} - (\omega^2 \epsilon - i\omega\sigma) \mathbf{a} + (i\omega\epsilon + \sigma) \operatorname{grad} \varphi &= 0 \\ -\operatorname{div}(\epsilon \mathbf{a}) &= 0 \end{aligned}$$

$\omega \rightarrow 0$ to get the stationary case or to calculate low-frequency

Full Maxwell System in Frequency Domain

$$\text{curl } \frac{1}{\mu} \text{curl } \mathbf{a} - (\omega^2 \epsilon - i\omega\sigma) \mathbf{a} + (i\omega\epsilon + \sigma) \text{grad } \varphi = 0$$
$$- \text{div}(\epsilon \mathbf{a}) = 0$$

$\omega \rightarrow 0$ to get the stationary case or to calculate low-frequency

$\sigma = 0$ For non-conducting materials e.g. in the airbox

Full Maxwell System in Frequency Domain

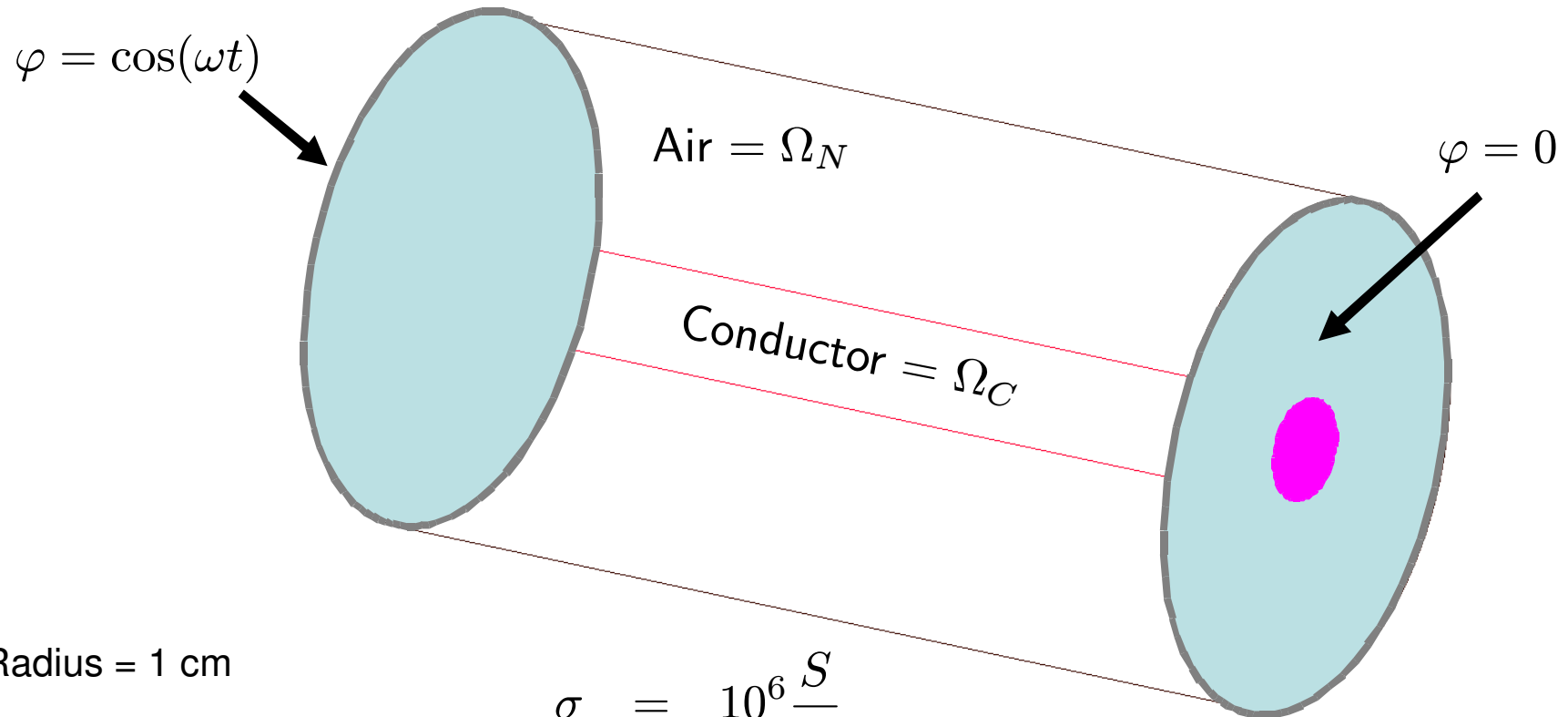
$$\text{curl } \frac{1}{\mu} \text{curl } \mathbf{a} - (\omega^2 \epsilon - i\omega\sigma) \mathbf{a} + (i\omega\epsilon + \sigma) \text{grad } \varphi = 0$$
$$- \text{div}(\epsilon \mathbf{a}) = 0$$

$\omega \rightarrow 0$ to get the stationary case or to calculate low-frequency

$\sigma = 0$ For non-conducting materials e.g. in the airbox

Loss of control of the electric potential φ !

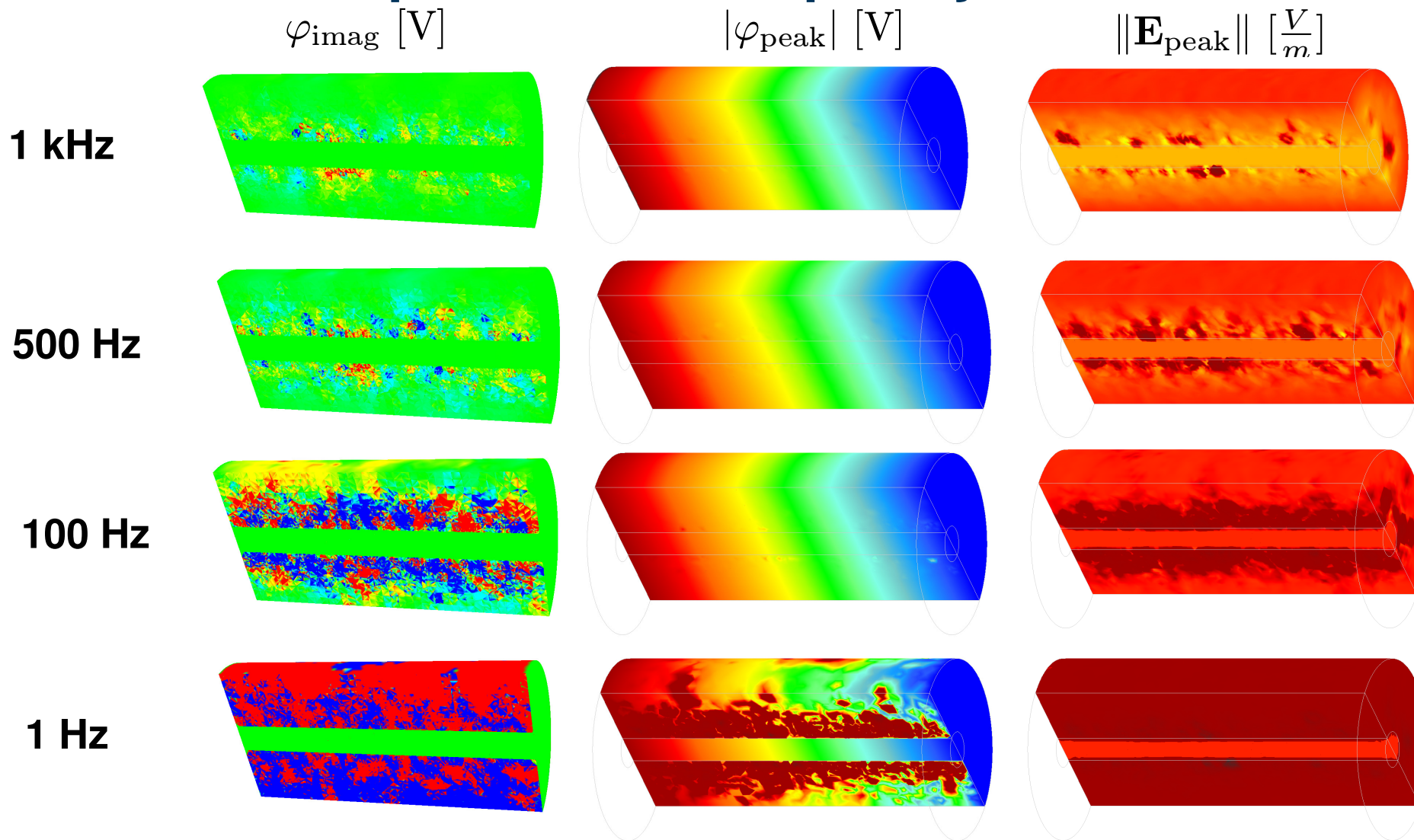
Numerical experiments: Geometry for Frequency test



Radius = 1 cm
Length = 20 cm

$$\sigma = 10^6 \frac{S}{m}$$
$$\mu_r = \epsilon_r = 1$$

Numerical experiments: Frequency test



Stabilization: Extend \mathbf{a} - φ -formulation

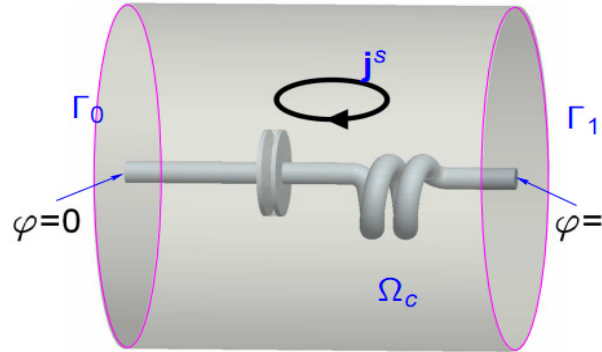
$$\begin{aligned} \operatorname{curl} \frac{1}{\mu} \operatorname{curl} \mathbf{a} - (\omega^2 \epsilon - i\omega\sigma) \mathbf{a} + (i\omega\epsilon + \sigma) \operatorname{grad} \varphi &= 0 \\ \operatorname{div} (\epsilon \mathbf{a}) &= 0 \end{aligned}$$

Apply div in non-conducting domain Ω_N
→ time derivative of Gauss law ($\operatorname{div} \mathbf{e} = \frac{\rho}{\epsilon}$)

$$i\omega \operatorname{div} (i\omega \epsilon \mathbf{a} + \epsilon \operatorname{grad} \varphi) = 0 \Leftrightarrow \dot{\rho} = 0$$

Idea: integrate Gauss law by splitting $\varphi = \tilde{\varphi} + \psi$ in Ω_N

Robust Full Maxwell Formulation



$$\begin{aligned}
 V &:= \{v \in H(\mathbf{curl}; \Omega) : \mathbf{curl}_{\Gamma} \mathbf{v}_t = 0 \text{ on } \partial\Omega\}, \\
 H(U) &:= \{\psi \in H^1(\Omega) : \psi|_{\Gamma_0} = 0, \psi|_{\Gamma_1} = U\}, \\
 H_e^1(\Omega) &:= \left\{ \begin{array}{l} v \in H^1(\Omega) : v \text{ const on con.} \\ \text{comp. of } \Omega_C, v|_{\Gamma_0} = 0, v|_{\Gamma_1} = 0 \end{array} \right\}
 \end{aligned}$$

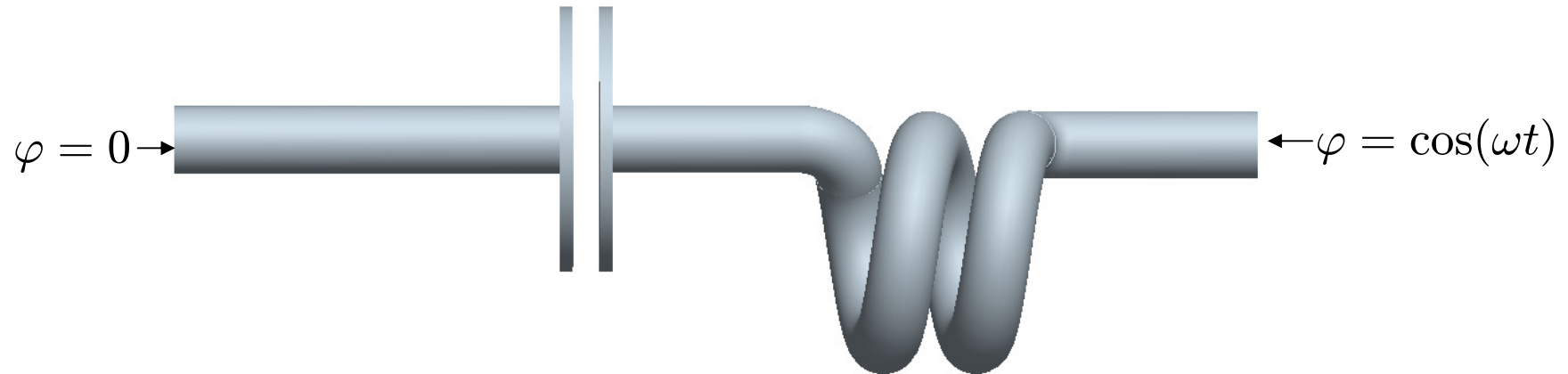
Stabilized variational formulation:

$$\begin{aligned}
 &\left\langle \frac{1}{\mu} \mathbf{curl} \mathbf{a}, \mathbf{curl} \mathbf{a}' \right\rangle - \langle (\omega^2 \epsilon - i\omega \epsilon) \mathbf{a}, \mathbf{a}' \rangle \\
 &+ \langle (i\omega \epsilon + \sigma) \mathbf{grad} \varphi, \mathbf{a}' \rangle + \langle i\omega \epsilon \mathbf{grad} \psi, \mathbf{a}' \rangle = \langle \mathbf{j}^s, \mathbf{a} \rangle \quad \forall \mathbf{a}' \in V \quad (1)
 \end{aligned}$$

$$\langle \epsilon \mathbf{a}, \mathbf{grad} \tilde{\varphi}' \rangle = 0 \quad \forall \tilde{\varphi}' \in H(0) \quad (2)$$

$$\langle \epsilon \mathbf{grad} [\tilde{\varphi} + \psi], \mathbf{grad} \psi' \rangle = 0 \quad \forall \psi' \in H_e^1(\Omega) \quad (3)$$

Setting: LC-circuit



diameter 2.54 cm

length 40 cm

capacitor diameter 10 cm

capacitor distance 1 cm

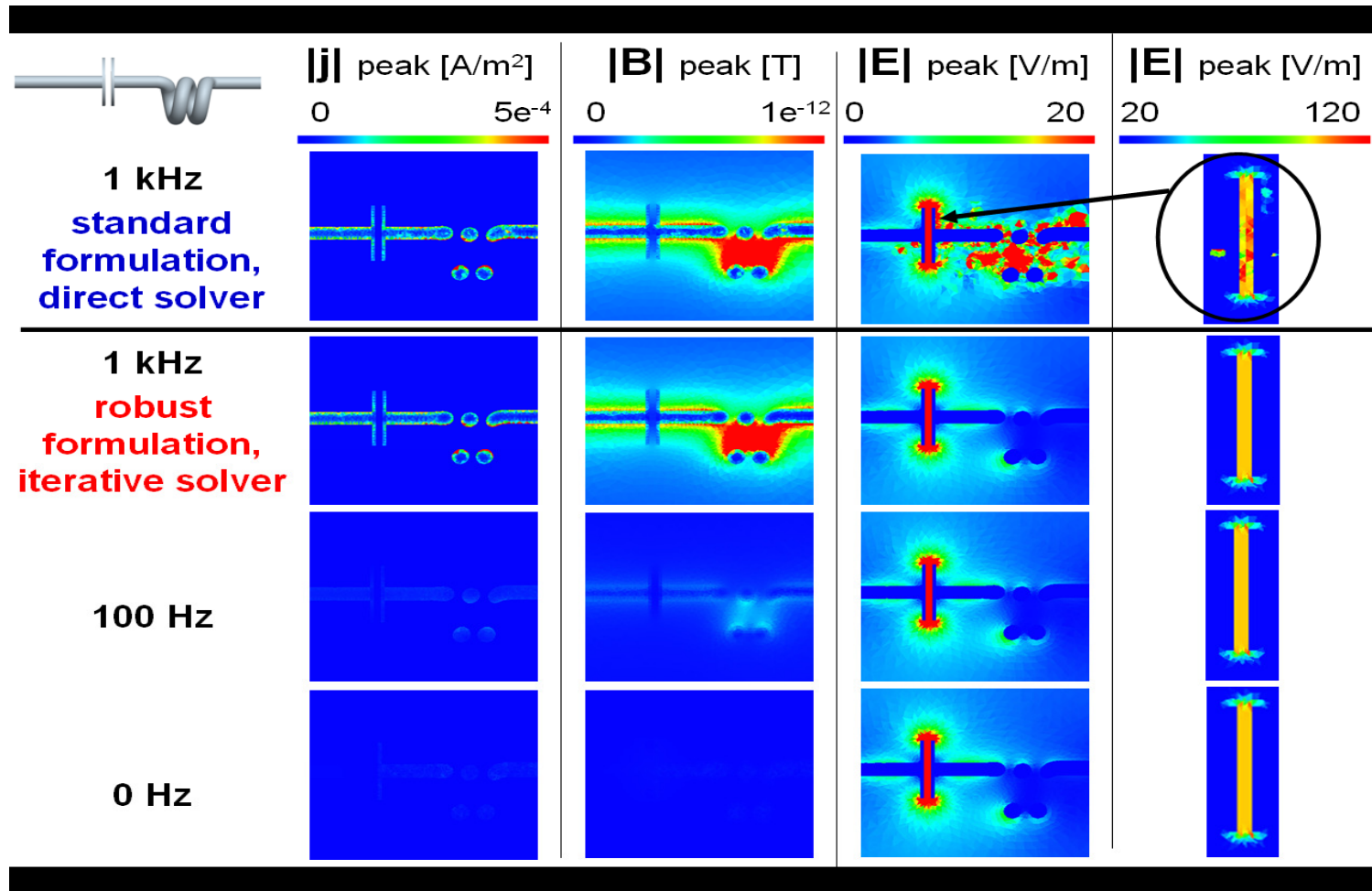
Material: Copper

$$\sigma \ 5.7 \cdot 10^7 \frac{S}{m}$$

$$\mu_r \ 1$$

$$\epsilon_r \ 1$$

Robust Maxwell Formulation: Numerical Examples



Operator Preconditioning

Stabilized variational formulation:

$$\left\langle \frac{1}{\mu} \mathbf{curl} \mathbf{a}, \mathbf{curl} \mathbf{a}' \right\rangle - \langle (\omega^2 \epsilon - i\omega\epsilon) \mathbf{a}, \mathbf{a}' \rangle + \langle (i\omega\epsilon + \sigma) \mathbf{grad} \varphi, \mathbf{a}' \rangle + \langle i\omega\epsilon \mathbf{grad} \psi, \mathbf{a}' \rangle = \langle j^s, \mathbf{a} \rangle \quad \forall \mathbf{a}' \in V \quad (1)$$

$$\langle \epsilon \mathbf{a}, \mathbf{grad} \tilde{\varphi}' \rangle = 0 \quad \forall \tilde{\varphi}' \in H(0) \quad (2)$$

$$\langle \epsilon \mathbf{grad} [\tilde{\varphi} + \psi], \mathbf{grad} \psi' \rangle = 0 \quad \forall \psi' \in H_e^1(\Omega) \quad (3)$$

Wish: Other system with better properties e.g. real and s.p.d.

Problem: The new system has still to limit/reduce the number of iteration steps e.g.

Requirement: Choose a system that captures the essential properties of the stiffness matrix of the robust full Maxwell system.

Operator Preconditioning

Stabilized variational formulation:

$$\begin{aligned} \left\langle \frac{1}{\mu} \mathbf{curl} \mathbf{a}, \mathbf{curl} \mathbf{a}' \right\rangle - \langle (\omega^2 \epsilon - i\omega \epsilon) \mathbf{a}, \mathbf{a}' \rangle \\ + \langle (i\omega \epsilon + \sigma) \mathbf{grad} \varphi, \mathbf{a}' \rangle + \langle i\omega \epsilon \mathbf{grad} \psi, \mathbf{a}' \rangle &= \langle j^s, \mathbf{a} \rangle \quad \forall \mathbf{a}' \in V \\ \langle \epsilon \mathbf{a}, \mathbf{grad} \tilde{\varphi}' \rangle &= 0 \quad \forall \tilde{\varphi}' \in H(0) \\ \langle \epsilon \mathbf{grad} [\tilde{\varphi} + \psi], \mathbf{grad} \psi' \rangle &= 0 \quad \forall \psi' \in H_e^1(\Omega) \end{aligned}$$

$$\begin{pmatrix} \mathbf{curl} \frac{1}{\mu} \mathbf{curl} + \sigma \omega & 0 & 0 \\ 0 & -\operatorname{div}(\epsilon \mathbf{grad}) & 0 \\ 0 & 0 & -\operatorname{div}(\epsilon \mathbf{grad})|_{\Omega_C} \end{pmatrix}$$

Operator Preconditioning

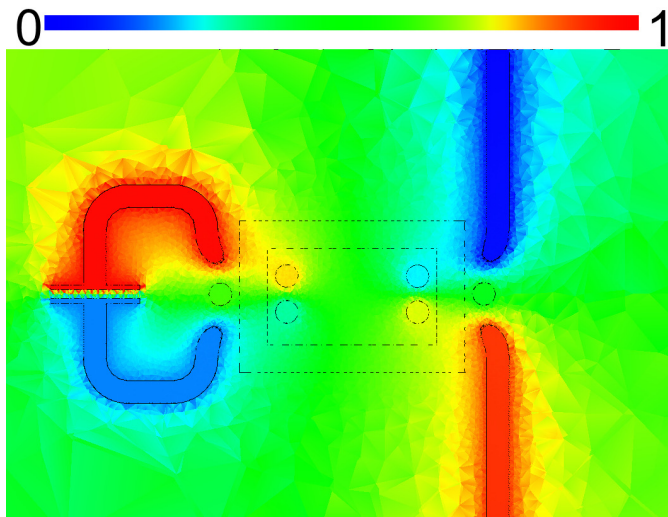
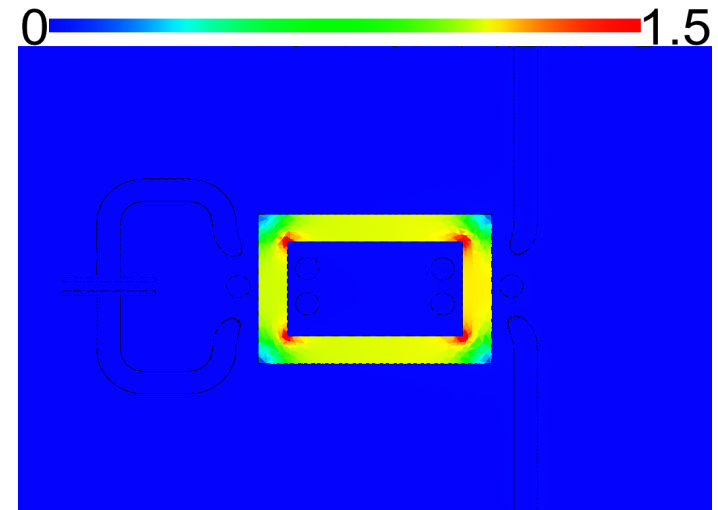
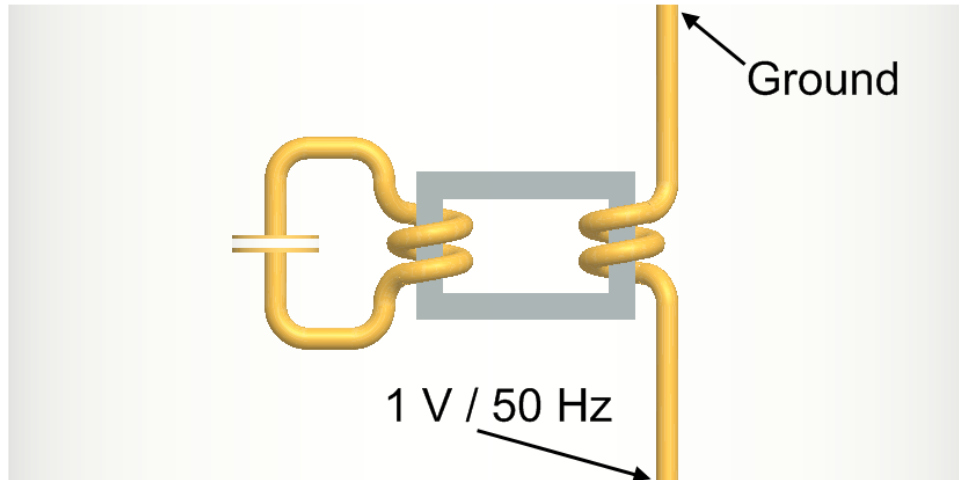
Stabilized variational formulation:

$$\begin{aligned}
 \left\langle \frac{1}{\mu} \mathbf{curl} \mathbf{a}, \mathbf{curl} \mathbf{a}' \right\rangle - \langle (\omega^2 \epsilon - i\omega \epsilon) \mathbf{a}, \mathbf{a}' \rangle \\
 + \langle (i\omega \epsilon + \sigma) \mathbf{grad} \varphi, \mathbf{a}' \rangle + \langle i\omega \epsilon \mathbf{grad} \psi, \mathbf{a}' \rangle &= \langle j^s, \mathbf{a} \rangle \quad \forall \mathbf{a}' \in V \\
 \langle \epsilon \mathbf{a}, \mathbf{grad} \tilde{\varphi}' \rangle &= 0 \quad \forall \tilde{\varphi}' \in H(0) \\
 \langle \epsilon \mathbf{grad} [\tilde{\varphi} + \psi], \mathbf{grad} \psi' \rangle &= 0 \quad \forall \psi' \in H_e^1(\Omega)
 \end{aligned}$$

$$\begin{pmatrix}
 \mathbf{curl} \frac{1}{\mu} \mathbf{curl} + \sigma \omega & 0 & 0 \\
 0 & -\operatorname{div}(\epsilon \mathbf{grad}) & 0 \\
 0 & 0 & -\operatorname{div}(\epsilon \mathbf{grad})|_{\Omega_C}
 \end{pmatrix}$$

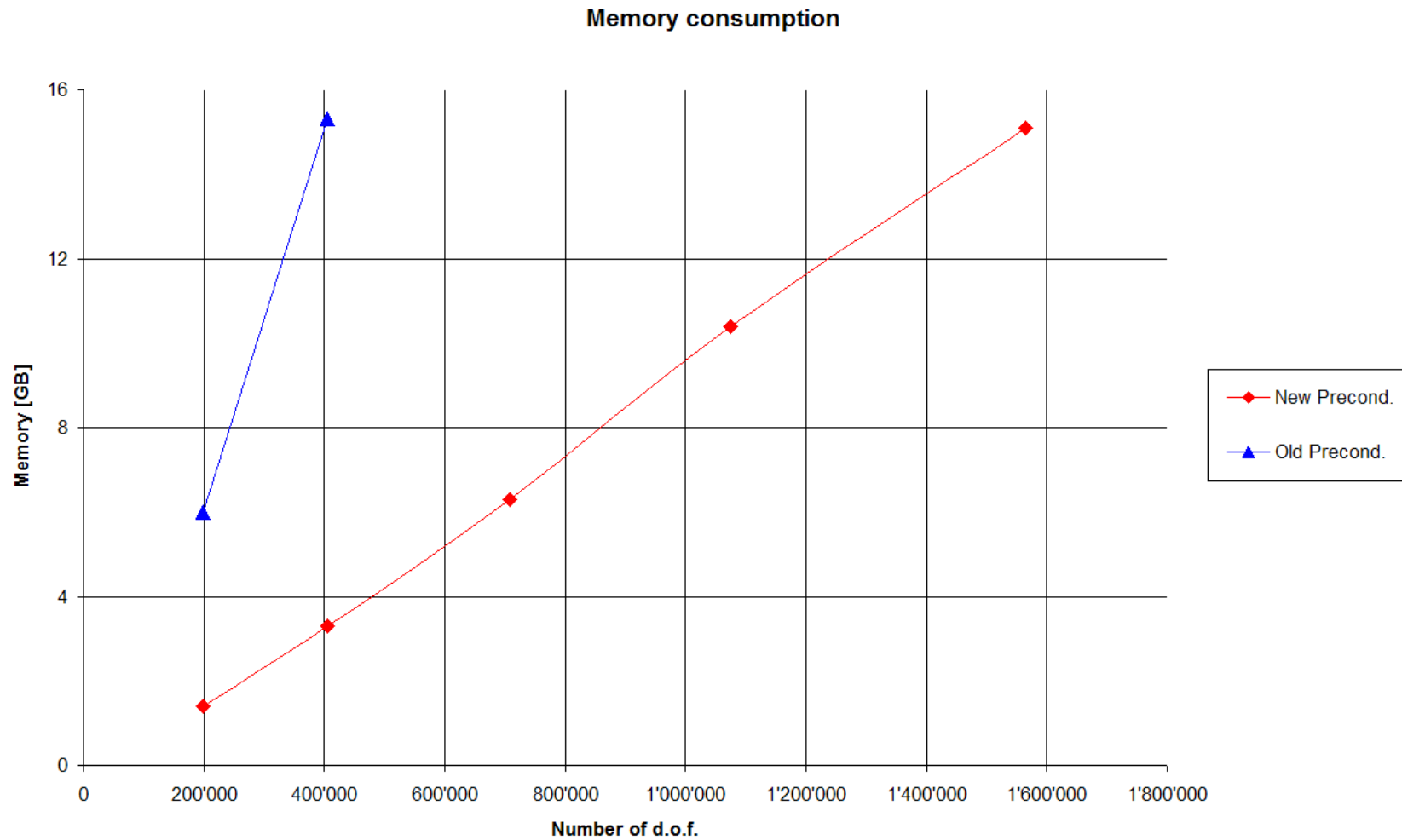
Amenable to \mathcal{H} -Matrix preconditioning and is real and s.p.d.

Numerical Examples: Geometry

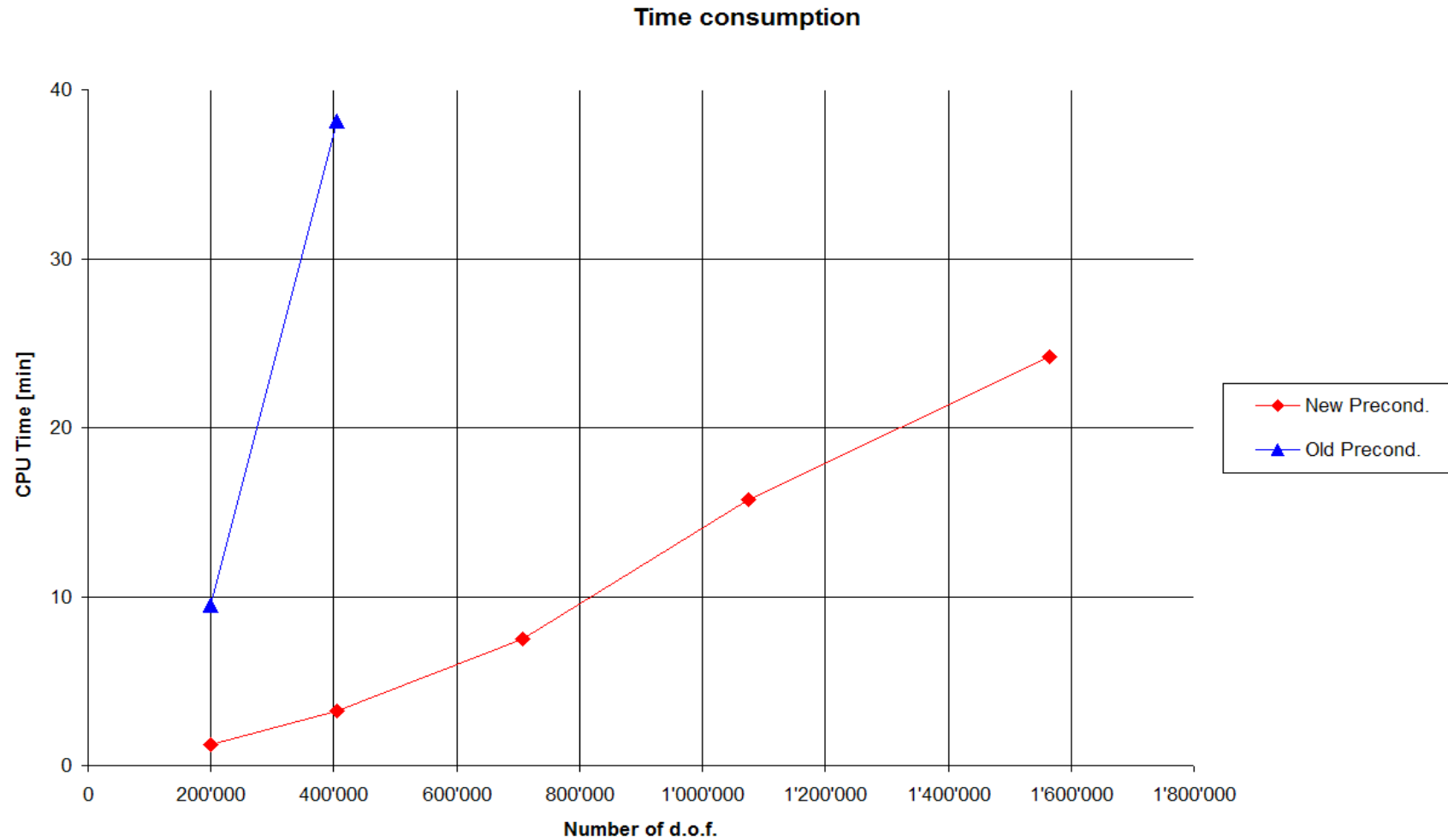


- high permeable core e.g. $\mu_r=1000$
- inductive and capacitive effects
- low frequency

Operator Preconditioning: Memory consumption



Operator Preconditioning: Time consumption



H-Matrix: Introduction

- Uses two fundamental ideas:
 - Partion of the Matrix
 - Limitation to blockwise low-rank matrices

Partition:

$$P = \{b = t \times s, t, s \subset I\}$$

$$I := \{1, \dots, n\}$$

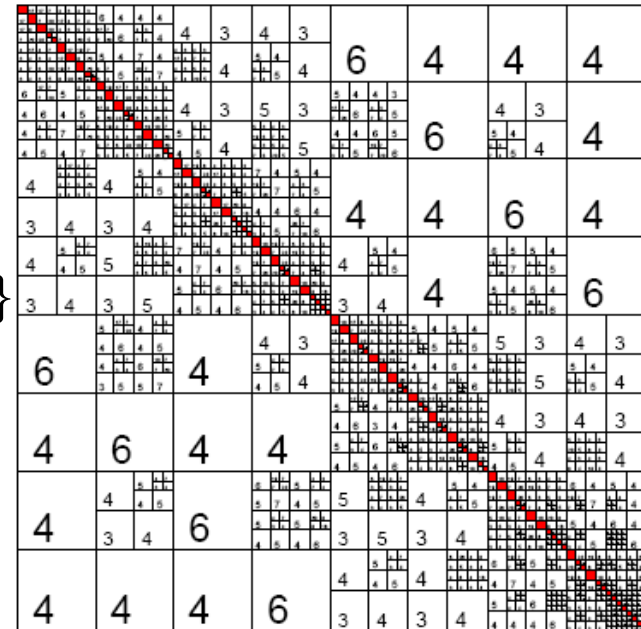
with pair wise disjoint blocks b and

$$I \times I = \cup_{b \in P} b.$$

Matrix indices t are geometry related:

$$X_t := \cup_{i \in t} \text{supp } \varphi_i$$

$$t \times s \in P \Leftrightarrow \min \{ \text{diam} X_t, \text{diam} X_s \} \leq \text{dist}(X_t, X_s) \text{ or } t \times s \text{ is small.}$$



\mathcal{H} -Matrix: Introduction

$$H(P, k) := \{M \in \mathbb{R}^{n \times n} : \text{rank } M|_b \leq k \quad \forall b \in P\}$$

Low-rank-matrices/rank-k Matrix $A \in \mathbb{R}^{m \times n}$:

- can be written as $A = UV'$, $U \in \mathbb{R}^{m \times k}$, $V \in \mathbb{R}^{n \times k}$
- memory consumption of $k(m + n)$ instead of $m \cdot n$
- mv-multiplication is of Order $\mathcal{O}(k(m + n))$ instead of $\mathcal{O}(m \cdot n)$

\mathcal{H} -Matrix: Introduction

Complexity for $\mathcal{H}(P, k)$:

$$\begin{aligned} \text{Memory, mv-multi. :} & \quad kn \log n \\ A + B : & \quad k^2 n \log n \\ A \cdot B, A^{-1}, \text{LU} : & \quad k^2 n (\log n)^2 \end{aligned}$$

where n denotes the number of unknowns.

- \mathcal{H} -mv-multiplication can be done without approximation.
- \mathcal{H} -matrix addition: blockwise truncated addition with precision ϵ .
- SVD of AB' of rank- k matrices with a QR decomposition of A and B (cost: $k^2(m+n)$) and the an SVD of $R_A R'_B$

\mathcal{H} -Matrix: FE-Application

- ✓ FE-Matrix is sparse
 - ✗ bad condition of matrix
 - ✗ Inverse and LU is not sparse
-
- Use \mathcal{H} -Matrices to build a preconditioner
 - \mathcal{H} -Matrices are robust for uniform-elliptic operators with jumping coefficients
 - It is possible to compute \mathcal{H} -Inverse and \mathcal{H} -LU decomposition

\mathcal{H} -Matrices: Application

The problem with the application of \mathcal{H} -Matrices on the preconditioner is in the $\mathbf{curl} \frac{1}{\mu} \mathbf{curl}$ Operator e.g. that the \mathbf{curl} Operator has an infinite-dimensional kernel and that the problem is not elliptic.

In [1] was the \mathcal{H} -Matrix applied for the magneto-static problem

$$\mathbf{curl} \frac{1}{\mu} \mathbf{curl} \mathbf{a} = j_0 \text{ in } \Omega, \mathbf{a} \times \mathbf{n} = 0 \text{ on } \partial\Omega$$

There was also shown, that it is necessary to regularize the magneto-static problem. Since the \mathcal{H} -Matrix was just used to compute a preconditioner, it was enough to apply it to

$$\mathbf{curl} \frac{1}{\mu} \mathbf{curl} \mathbf{a} + \beta \mathbf{a} = j_0 \text{ in } \Omega, \mathbf{a} \times \mathbf{n} = 0 \text{ on } \partial\Omega$$

With $\beta \gg 1$

[1] M. Bebendorf and J. Ostrowski. Parallel hierarchical matrix preconditioners for the curl-curl operator. *Journal of Computational Mathematics, special issue on Adaptive and Multilevel Methods for Electromagnetics*, 27(5):624-641, 2009.

\mathcal{H} -Matrices: Application

$$\begin{pmatrix} \operatorname{curl} \frac{1}{\mu} \operatorname{curl} + \sigma\omega & 0 & 0 \\ 0 & -\operatorname{div}(\epsilon \operatorname{grad}) & 0 \\ 0 & 0 & -\operatorname{div}(\epsilon \operatorname{grad})|_{\Omega_C} \end{pmatrix}$$

Similar to Laplace-Operator. No problem.

- Magneto-quasistatic operator
- was not regular enough, even with limiter

\mathcal{H} -Matrix:MQS Application

Problem: Has not worked for our $\mathbf{curl\ curl}$ -Operator:

$$\mathbf{curl} \frac{1}{\mu} \mathbf{curl} \mathbf{a} + \omega \sigma \mathbf{a} \quad (1)$$

Idea: Use a σ -adaptive regularization

When we denote the Matrix of (1) with P , then the new matrix is given by

$$P' = P + \alpha I$$

Where

$$\alpha = \frac{\sum_{T \in C} \sigma(T)}{\text{card}(C)}$$

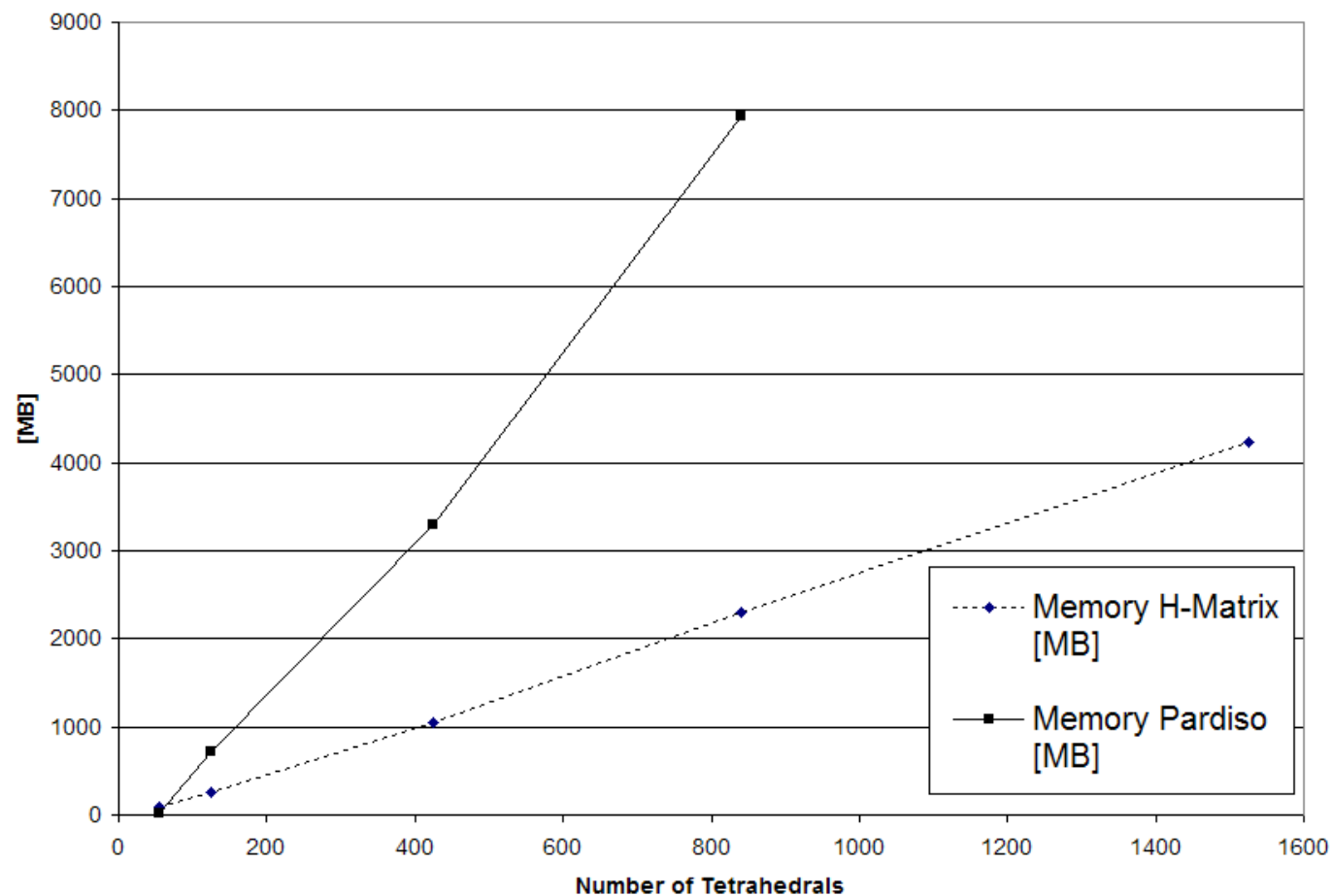
where C is the set of conductive tetrahedra.

\mathcal{H} -Matrix: Numerical Experiments

- used σ -adaptive regularization
- computed \mathcal{H} -Cholesky decomposition with AHMED library and compared with direct solver PARDISO.
- we have just investigated the preconditioning effect on the magneto-quasistatic problem
- we have investigated the influence on the performance when h or ω or μ_r is changed.
- PARDISO was always faster, but has always allocated more memory and was due this not able to compute the largest examples

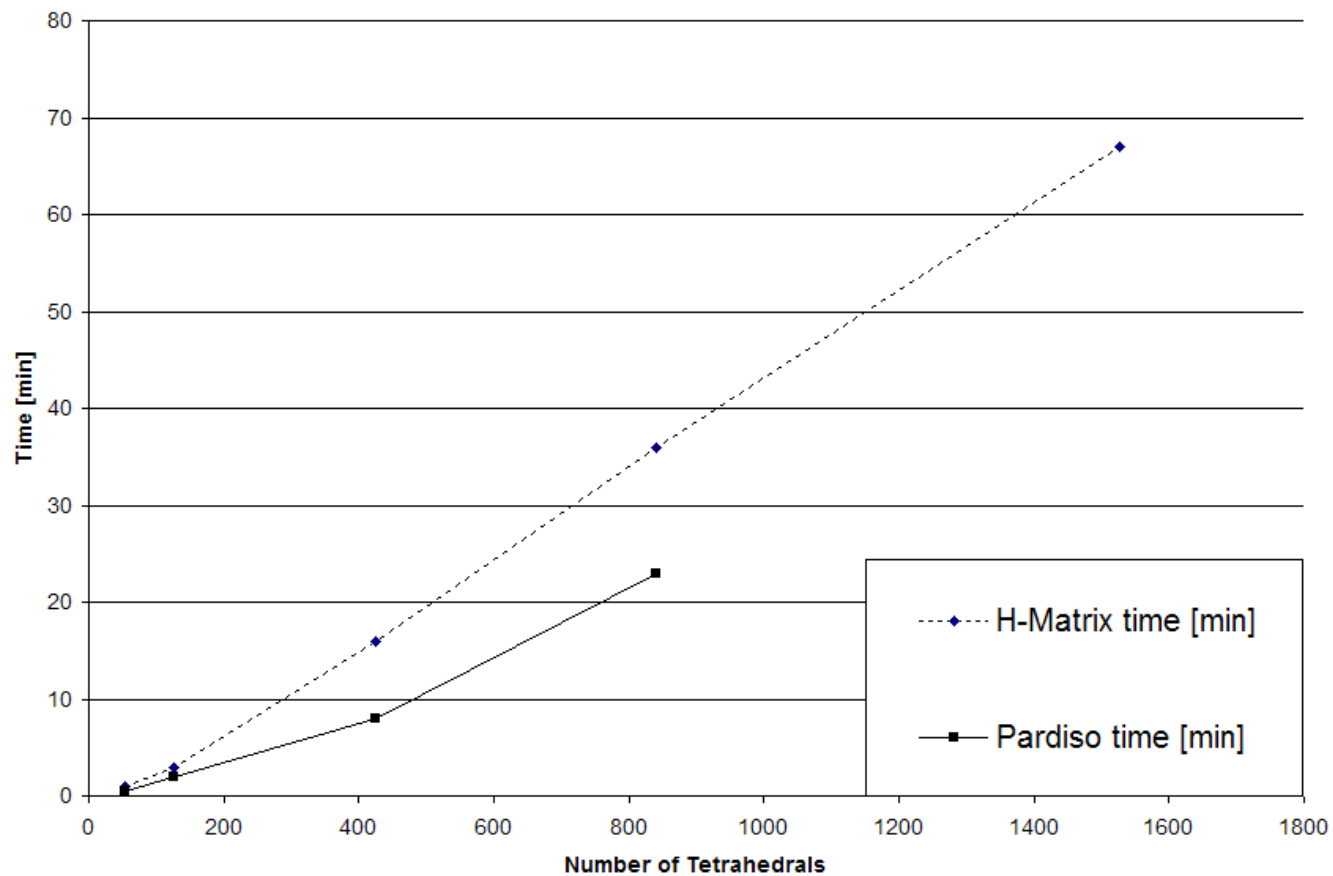
H-Matrix: Numerical Experiments

Memory Consumption



H-Matrix: Numerical Experiments

Time for solving



Conclusions

- Found new, robust formulation for Maxwell's equations for low frequencies. Now it is possible to compute inductive and capacitive effects if $\omega \rightarrow 0$ in a non-conductive domain.
- Improved preconditioner with operator preconditioning technique. Due to this trick we get a symmetric, positive definite matrix.
- Able to apply \mathcal{H} -matrices after we have found a way to compute the \mathcal{H} -matrix approximation towards of the **curl curl** + $\sigma\omega$ part of the matrix



Thanks for your Attention!!!