Title: Advances in broadband and time-domain fast multipole research

Authors: F. Olyslager, I. Bogaert, K. Cools, J. Fostier, J. Peeters and D. De Zutter

### Abstract

The Multilevel Fast Multipole Method (MLFMA) allows to solve boundary integral equations involving several millions of unknowns. In this presentation some advanced MLFMA techniques in time and frequency domain will be discussed. First, attention will be devoted to a new broadband technique allowing to extend the classical technique to the low frequencies. Next, we will turn to the time-domain version of the MLFMA and show how the Calderón identities can used to obtain a much more efficient preconditioning. Finally, an asynchronous parallelization strategy for the MLFMA will be outlined. The obtained results will be illustrated by a collection of numerical results, both in 2D and in 3D.





EM applications and simulations

FACULTEIT INGENIEURSWETENSCHAPPEN

# Advances in Broadband and Timedomain Fast Multipole Research

Femke Olyslager, Ignace Bogaert, Kristof Cools, Jan Fostier, Dept. of Information Technology, Ghent University, Belgium Joris Peeters and Daniël De Zutter

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 Introduction to the MultiLevel Fast Multipole Algorithm (MLFMA)

Broadband MLFMA

Parallelization of MLFMA

Calderòn preconditioning

Examples

Conclusions

classical methods will (most) always lead to a solution very large amounts of memory are needed Fast methods CPU time can become prohibitive however, for large problems...



→ solution: use iterative methods

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# Introduction to MLFMA

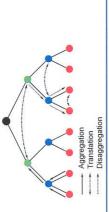




- Linear system is solved iteratively
- In each iteration a matrix-vector product is required
- Is equivalent with the calculation of fields due to N sources in N points

# Matrix-vector product is accelerated with MLFMA

- Sources are grouped in groups (aggregation)
- Field by groups at groups is calculated (translation)
- From field in groups field in points is calculated (disaggregation)
- Groups are grouped in large groups etc ...
- Purpose: make solution time proportional to N logN



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## **Broadband MLFMA**



# MLFMA breaks down at low frequencies

- Does not incorporate evanescent field information only propagating plane
  - waves

## Use multipole expansion at low frequencies Existing solutions

- Non-diagonal translation matrices
- Difficult to combine with MLFMA

Use evanescent plane wave spectrum

6 different translation matrices

## New techniques

Non-directive/analytical stable plane wave MLFMA (NSPWMLFMA)

- Diagonal translation matrices
- Easy to combine with MLFMA
- · Closed form translation operators
- Breaks down at high frequencies

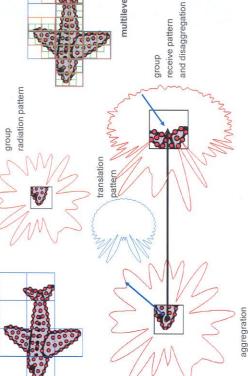
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# Introduction to MLFMA





multilevel

## **Broadband MLFMA**



- It employs the MLFMA addition theorem
- · This theorem is valid for all frequencies!
  - · But not numerically stable at LF
- NSPWMLFIMA makes it numerically stable
- Properties
- · Non-directional: only one radiation pattern needed
- Combines seamsless with MLFMA
- Yields only stable translations along z-axis
- Use rotation for translation to other directions
- Interpolations and anterpolations are dense and numerical
- Limits the use of NSPWMLFMA to low frequencies



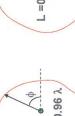
Parallelization of MLFMA















make  $\phi$  complex:  $\phi$  +  $j\chi$ 



# Parallelization of MLFMA



# Properties of a synchronous algorithm:

- Each processor is doing the same type of calculations at the same moment
  - Alternating computation and communication phases
    - · Each processor performs calculations on level L
- Each processor performs necessary communication for level L<sub>i+1</sub>
- Synchronization on each level results in idle time for some processors
- Communication comes into bursts
- Risk of saturation of the interconnection network (switch)
  - Inefficient use of communication bandwidth

Processor 1

Communication Computation

Idle fime

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Problems up to 15.000.000 unknowns (109 square wavelengths)

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Slow interconnection environments (Ethernet)

Asynchronous algorithm

Simulation of complex geometries consisting of multiple objects

Our efforts:

Difficult to obtain good load balancing

Cheap computer networks

Problems up to 85.000.000 unknowns (106 cubic wavelengths)

Fast interconnection environments (Infiniband)

Simulation of large single 3D objects

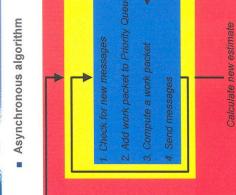
Previous efforts:

Allows good load balancing

Synchronous algorithms

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# Parallelization of MLFMA



## Priority Queue

- 1. Higher level disaggregations
- 2. Higher level aggregations

3. lowest leve aggregations

- 4. Translations
- 5. lowest level disaggregations
- 6. Local computations

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★ translations

disaggregations

Materials

Geometry – strong interactions between parts of geometry

· e.g. photonic crystals, resonators

Causes of large condition numbers

· e.g. negative index materials

Type of integral equation

· e.g. EFIE at low frequencies

Types of preconditioners

General preconditioners:

idle time

· e.g. LU and block-Jacoby

· e.g. SVD based preconditioners for photonic crystals or thin wires Dedicated preconditioners:

Spectral preconditioners:

· e.g. Calderòn preconditioners

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• EFIE:  $0 = \mathbf{u}_n \times \mathbf{e}^i + \eta T(\mathbf{j})$  with  $\eta = \sqrt{\mu/\varepsilon}$  and  $T = T_s + T_h$ 

Calderòn preconditioning of EFIE

Preconditioning

Operator T(⊕) becomes unbounded at low frequencies

 $T_h\left[F\right](r,t) = \frac{c}{4\pi} \dot{n} \times \int_{\Gamma} dS' \nabla \int_0^{t-R/c} \nabla_s' \cdot F(r',t') dt'$ 

 $T_{s}\left[F\right]\left(r,t\right)=-\frac{1}{4\pi c}\hat{n}\times\int_{\Gamma}dS'\frac{\dot{F}(r',t-R/c)}{R}$ 



## Preconditioning



How to discretize T2 such that spectral properties remain?

T change of basis

Preconditioning of EFIE: 0 = T[u<sub>n</sub> x e<sub>i</sub>] + ηT<sup>2</sup>(j)

un x BC

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Operator T2 remains bounded at low frequencies

Operator K remains bounded at low frequencies

Calderòn identity:  $T^2 + K^2 = \frac{1}{4}$ 

 $\mathcal{K}\left[F\right]\left(r,t\right) = -\dot{n} \times \frac{1}{4\pi} \int_{\Gamma} dS' \nabla \times \frac{F(r',t-R/c)}{R}$ 

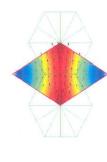
• MFIE:  $0 = \mathbf{u}_n \times \mathbf{h}^i + \{1/2 - K\}(j)$ 



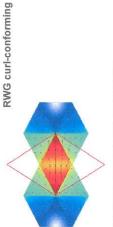


Buffa-Christiaensen (BC) basis functions

basis functions (2)



RWG div-conforming



Buffa-Christiansen quasi curl-conforming

Effect of Calderon preconditioning (CP)

CP EFIE BC EFIE RWG EFIE

0.06 0.06



RWG EFIE CP EFIE 0.04 250 200 50

singular value

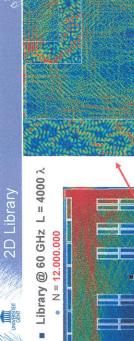
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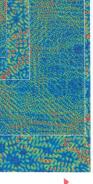
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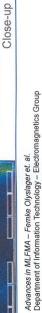


N = 12.000.000



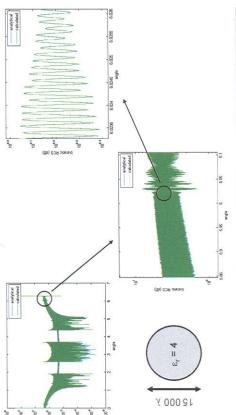






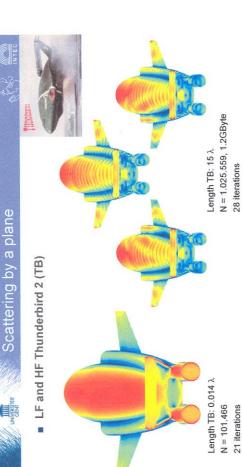
# Scattering by a dielectric cylinder

RCS dielectric cylinder of 15.000 wavelengths in diameter



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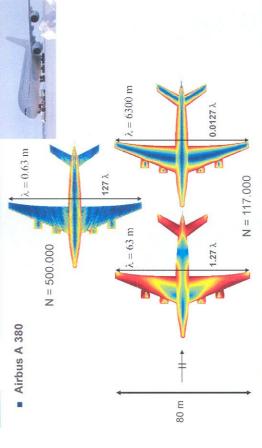
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12 AMD Opteron 270 processors

20s per iteration Accuracy: 10-3



# Scattering by a plane



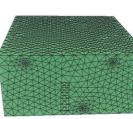
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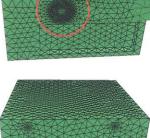
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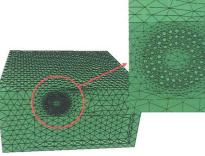




## Personal computer







Geometry of the PC without internal objects

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28s per iteration 20 AMD Opteron 270 processors

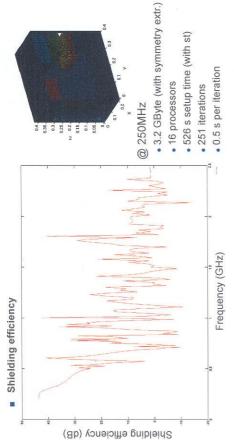
Accuracy: 10-3









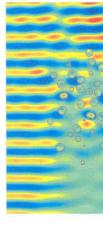


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but their centre is not necessarily in the plane of the cross-section + the small spheres are indentical

a single equivalent electric current each small sphere is modelled by i.e. 3 scalar unknowns

all the interactions between the spheres are taken into account



## artificial medium



$$\label{eq:controller} \begin{split} \epsilon_{\rm r} &= (2-R/R_{\rm sphere}) \, \epsilon_{\rm r,max} \\ & {\rm modelled} \ by \ identical \ spheres \ (\epsilon_{\rm r} = 12) \\ but \ denser \ near \ the \ centre \end{split}$$

R<sub>ss</sub> = 1.2cm (5362 small spheres) R<sub>ss</sub> = 2.4cm (669 small spheres)

3 test geometries



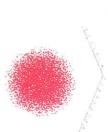




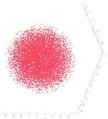
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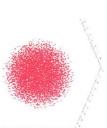








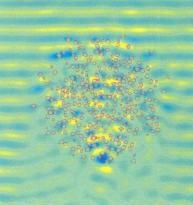


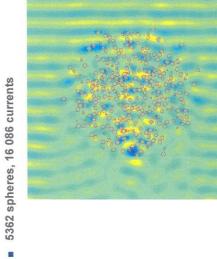








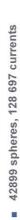


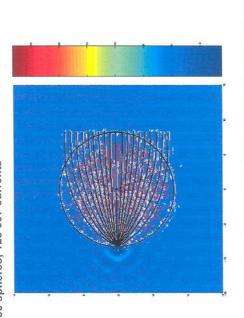




## Lüneburg lens









## Conclusions



### Future:

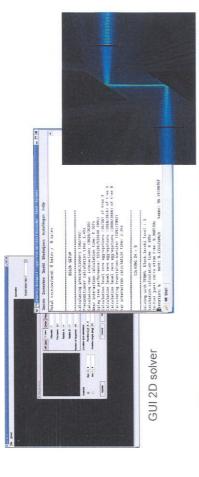
- a truly broadband MLFMA
- a scalable asynchronous parallel MLFMA
- good more widely applicable preconditioners
- complex interconnect problems in layered media
- Can we handle 10.000.000 unknowns? soon?



# Try it yourself: Open FMM



- Software is available for free (GPL license)
  - http://openfmm.intec.ugent.be
- Consists of: 2D EM solver (Nero) en 3D EM solver (Cassandra)



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