

Boundary Integral Equations and Block Jacobi Preconditioner

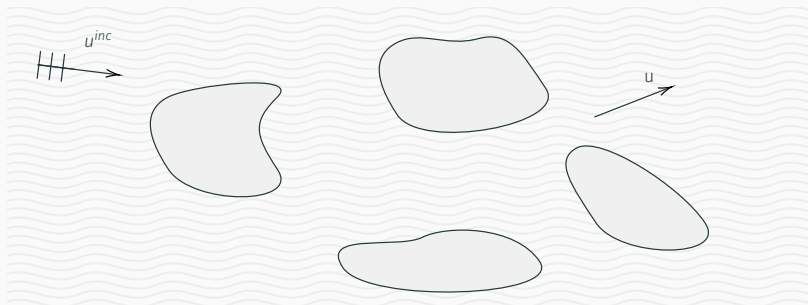
Waves 2019

Bertrand Thierry

Aug. 27, 2019

CNRS - Laboratoire Jacques-Louis Lions

Time-Harmonic Acoustic Multiple Scattering



Boundary Integral Equations + Time Harmonic

- Multiple scattering: coupled problem
- Large number of obstacles + High frequency ($\lambda \ll L$) = Direct solver (almost) *kaputt*
- Indefiniteness: Iterative solver slow or *kaputt*

Acceleration Techniques

- Compression (FMM or H-Matrix): iterative solver
- Few Algebraic Preconditioners: SPAI, ...
- Analytic Preconditioners: GCFIE, ...

Multiple Scattering Context: Single-Scattering or *Block-Jacobi*

$$\begin{pmatrix} S_{1,1} & S_{1,2} \\ S_{2,1} & S_{2,2} \end{pmatrix}$$

Acceleration Techniques

- Compression (FMM or H-Matrix): iterative solver
- Few Algebraic Preconditioners: SPAI, ...
- Analytic Preconditioners: GCFIE, ...

Multiple Scattering Context: Single-Scattering or *Block-Jacobi*

$$\begin{pmatrix} S_{1,1}^{-1} & 0 \\ 0 & S_{2,2}^{-1} \end{pmatrix} \begin{pmatrix} S_{1,1} & S_{1,2} \\ S_{2,1} & S_{2,2} \end{pmatrix} = \underbrace{\begin{pmatrix} Id & S_{1,1}^{-1} S_{1,2} \\ S_{2,2}^{-1} S_{2,1} & Id \end{pmatrix}}_{I + M}$$

Reflection Method (Block-Jacobi iterative method)

$$X^{n+1} = MX^n + b$$

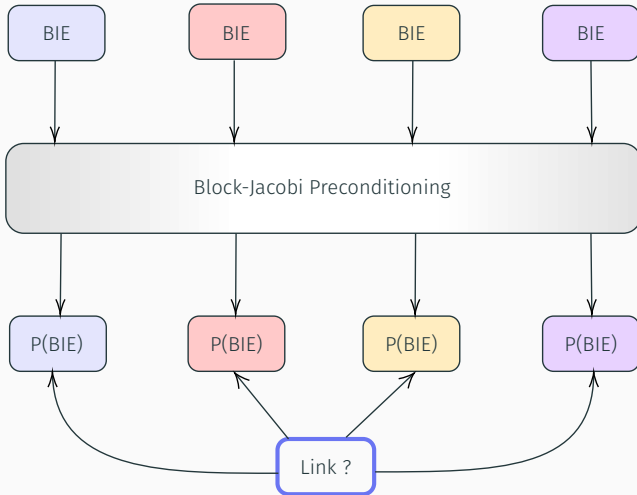
- Laurent et. al. (2017): mathematical framework unification
- Balabane: proof and conditions of convergence for Helmholtz (*boundary decomposition method*)

Lax-Foldy Model (approximate the successive reflections)

$$(\mathbb{I} + \mathbb{M})^{-1} \simeq \sum_{\ell=0}^L (-\mathbb{M})^{\ell}$$

- Cassier and Hazard (2013): circular obstacles
- Challa and Sini (2018): arbitrary shape obstacles

This talk: *Horizontal* study

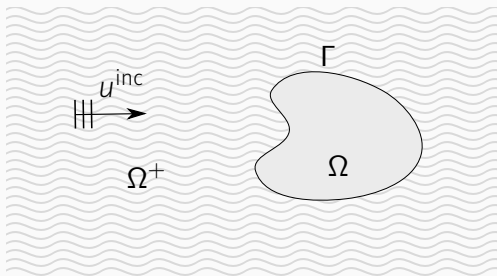


The link (spoiler alert)

PBIEs are equal or similar (equal up to an invertible operator)

Direct BIE (Null Field Method)

Scattering of an Acoustic Plane Wave



PDE (Helmholtz)

$$\left\{ \begin{array}{l} (\Delta + k^2)u = 0 \quad (\Omega^+) \\ u = 0 \quad (\Gamma) \\ (u - u^{inc}) \text{ radiating} \end{array} \right.$$

Integral Representation

$$u = u^{inc} - \mathcal{S} (\partial_n u)|_\Gamma - \underbrace{\mathcal{D} u|_\Gamma}_{=0}$$

Direct BIE (Null Field Method)¹

- u sought as a **single-layer potential** of density σ

$$u = u^{\text{inc}} + \mathcal{S}\sigma = u^{\text{inc}} + \int_{\Gamma} G(\cdot, y)\sigma(y)dy \quad (\Omega^+)$$

- **Fictitious wave** u^- inside Ω :

$$\begin{cases} u & = & u^{\text{inc}} + \mathcal{S}\sigma & (\Omega^+) \\ u^- & = & u^{\text{inc}} + \mathcal{S}\sigma & (\Omega) \end{cases}$$

- **Jump relations on Γ** : $\sigma = \partial_n u^-|_{\Gamma} - \partial_n u|_{\Gamma}$
- **If $u^- \equiv 0$ in Ω** then $\sigma = -\partial_n u|_{\Gamma}$ (= Cauchy Data)

¹See e.g. A. Bendali and M. Fares, *Boundary Integral Equations Methods in Acoustics*, 2008

How to make $u^- \equiv 0$?

$$u^- = u^{\text{inc}} + \mathcal{S}\sigma, \quad (\Omega) \iff \begin{cases} (\Delta + k^2)u^- & = & 0 & (\Omega) \\ Au^- & = & 0 & (\Gamma) \end{cases}$$

A is an **Interior Trace Operator** that we chose

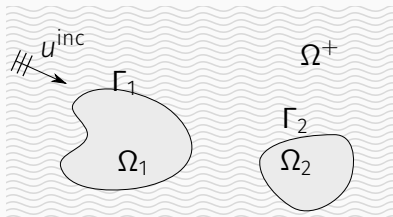
Value of A	Resulting BIE	Name
Trace $\cdot _{\Gamma}$	$S\sigma = -u^{\text{inc}} _{\Gamma}$	(EFIE)
Normal Trace $\partial_n \cdot _{\Gamma}$	$(1/2 - K)\sigma = -\partial_n u^{\text{inc}} _{\Gamma}$	(MFIE)
$\alpha \cdot _{\Gamma} + (1 - \alpha) \partial_n \cdot _{\Gamma}$	$\alpha \text{EFIE} + (1 - \alpha) \text{MFIE}$	(CFIE)

with: $S = \mathcal{S}|_{\Gamma}$ $1/2 - K = \partial_n \mathcal{S}|_{\Gamma}$

Generic BIE: $(A\mathcal{S}\sigma =) S^A \sigma = b^A$ (with $\sigma = -\partial_n u|_{\Gamma}$)

Multiple Scattering: what change?

BIE in Multiple Scattering Context



Split the potential

$$\begin{aligned} u &= u^{\text{inc}} + \sum_q \int_{\Gamma_q} G(\cdot, y) \sigma|_{\Gamma_q}(y) dy \\ &= u^{\text{inc}} + \sum_q \mathcal{S}_q \sigma_q \end{aligned}$$

Fictitious fields inside Ω_p : $u_p^- = u^{\text{inc}} + \sum_q \mathcal{S}_q \sigma_q$

Apply trace operator A_p on every Γ_p :

$$\begin{cases} A_1 u^- = 0 \\ A_2 u^- = 0 \end{cases} \iff \begin{pmatrix} S_{1,1}^A & S_{1,2}^A \\ S_{2,1}^A & S_{2,2}^A \end{pmatrix} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} b_1^A \\ b_2^A \end{pmatrix}$$

$$\text{with } S_{p,q}^A = A_p \mathcal{S}_q$$

Single Scattering (or *Block Jacobi*) Preconditioning

$$\underbrace{\begin{pmatrix} (S_{1,1}^A)^{-1} & 0 \\ 0 & (S_{2,2}^A)^{-1} \end{pmatrix}}_{\widehat{S}^A} \underbrace{\begin{pmatrix} S_{1,1}^A & S_{1,2}^A \\ S_{2,1}^A & S_{2,2}^A \end{pmatrix}}_{S^A} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1}^A)^{-1} b_1^A \\ (S_{2,2}^A)^{-1} b_2^A \end{pmatrix}$$

Single Scattering (or *Block Jacobi*) Preconditioning

$$\underbrace{\begin{pmatrix} I_{1,1} & (S_{1,1}^A)^{-1} S_{1,2}^A \\ (S_{2,2}^A)^{-1} S_{2,1}^A & I_{2,2} \end{pmatrix}}_{\widehat{S}^A S^A} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1}^A)^{-1} b_1^A \\ (S_{2,2}^A)^{-1} b_2^A \end{pmatrix}$$

Proposition [Thierry, 2013] + Erata

Consider two “trace operators” A and B

If A_p and B_p **only depends on** Ω_p

Then $\widehat{S}^A S^A = \widehat{S}^B S^B$

Single Scattering (or *Block Jacobi*) Preconditioning

$$\underbrace{\begin{pmatrix} I_{1,1} & (S_{1,1}^A)^{-1} S_{1,2}^A \\ (S_{2,2}^A)^{-1} S_{2,1}^A & I_{2,2} \end{pmatrix}}_{\widehat{S}^A S^A} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1}^A)^{-1} b_1^A \\ (S_{2,2}^A)^{-1} b_2^A \end{pmatrix}$$

Proposition [Thierry, 2013] + Erata

Consider two “trace operators” A and B

If A_p and B_p *only depends on* Ω_p

Then $\widehat{S}^A S^A = \widehat{S}^B S^B$

It is enough to show $(S_{p,p}^A)^{-1} S_{p,q}^A = (S_{p,p}^B)^{-1} S_{p,q}^B$

Proof of Proposition

Lemma

$$\forall u^{\text{inc}}, \quad (S_{p,p}^A)^{-1} A_p u^{\text{inc}} = (S_{p,p}^B)^{-1} B_p u^{\text{inc}}$$

Proof: (Single-)Scattering problem in $\Omega_p^+ = \mathbb{R}^3 \setminus \overline{\Omega_p}$

$$\left\{ \begin{array}{ll} \text{Helmholtz} & (\Omega_p^+) \\ v = 0 & (\Gamma_p) \\ (v - u^{\text{inc}}) \text{ outgoing} & \end{array} \right. \iff \left\{ \begin{array}{l} v = u^{\text{inc}} + \mathcal{S}_p \mu_p \\ \left\{ \begin{array}{l} S_{p,p}^A \mu_p = A_p u^{\text{inc}} \\ \text{and} \\ S_{p,p}^B \mu_p = B_p u^{\text{inc}} \end{array} \right. \end{array} \right.$$



Proof of Proposition

Lemma (Recall)

$$\forall u^{\text{inc}}, \quad (S_{p,p}^A)^{-1} A_p u^{\text{inc}} = (S_{p,p}^B)^{-1} B_p u^{\text{inc}}$$

Proof: (Single-)Scattering problem in $\Omega_p^+ = \mathbb{R}^3 \setminus \overline{\Omega_p}$

$$\left\{ \begin{array}{ll} \text{Helmholtz} & (\Omega_p^+) \\ v = 0 & (\Gamma_p) \\ (v - u^{\text{inc}}) \text{ outgoing} & \end{array} \right. \iff \left\{ \begin{array}{l} v = u^{\text{inc}} + \mathcal{S}_p \mu_p \\ \left\{ \begin{array}{l} S_{p,p}^A \mu_p = A_p u^{\text{inc}} \\ \text{and} \\ S_{p,p}^B \mu_p = B_p u^{\text{inc}} \end{array} \right. \end{array} \right.$$

Proof of Prop.: $\widehat{S}^A S^A = \widehat{S}^B S^B$

$$\begin{aligned} \forall p \neq q, \quad (S_{p,p}^A)^{-1} S_{p,q}^A &= (S_{p,p}^A)^{-1} A_p \mathcal{S}_q \\ &= (S_{p,p}^B)^{-1} B_p \mathcal{S}_q \\ &= (S_{p,p}^B)^{-1} S_{p,q}^B \end{aligned}$$

What about indirect BIE?

Brackage-Werner BIE (BW) vs. Direct BIE (EFIE)

BW and EFIE: both obtained by applying the exterior trace

	EFIE	BW
$u = \dots$	$u^{\text{inc}} + \mathcal{S}\sigma$	$u^{\text{inc}} + \mathcal{S}^{\text{BW}}\psi$
$(BC) u _{\Gamma} = 0$	$S\sigma = -u^{\text{inc}} _{\Gamma}$	$S^{\text{BW}}\psi = -u^{\text{inc}} _{\Gamma}$

$$\mathcal{S}^{\text{BW}} = -\eta\mathcal{S} - \mathcal{D}$$

$$S^{\text{BW}} = -\eta S - K + I/2$$

Link between the two solutions

$$S\sigma = S^{\text{BW}}\psi \implies \sigma = S^{-1}S^{\text{BW}}\psi$$

Precond(BW) vs. Precond(EFIE)

$$\underbrace{\begin{pmatrix} S_{1,1}^{\text{BW}} & S_{1,2}^{\text{BW}} \\ S_{2,1}^{\text{BW}} & S_{2,2}^{\text{BW}} \end{pmatrix}}_{S^{\text{BW}}} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = \begin{pmatrix} b_1^{\text{BW}} \\ b_2^{\text{BW}} \end{pmatrix}$$

$$\underbrace{\begin{pmatrix} S_{1,1} & S_{1,2} \\ S_{2,1} & S_{2,2} \end{pmatrix}}_S \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \end{pmatrix}$$

Precond(BW) vs. Precond(EFIE)

$$\underbrace{\begin{pmatrix} (S_{1,1}^{\text{BW}})^{-1} & 0 \\ 0 & (S_{2,2}^{\text{BW}})^{-1} \end{pmatrix}}_{\widehat{S}^{\text{BW}}} \underbrace{\begin{pmatrix} S_{1,1}^{\text{BW}} & S_{1,2}^{\text{BW}} \\ S_{2,1}^{\text{BW}} & S_{2,2}^{\text{BW}} \end{pmatrix}}_{S^{\text{BW}}} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1}^{\text{BW}})^{-1} b_1^{\text{BW}} \\ (S_{2,2}^{\text{BW}})^{-1} b_2^{\text{BW}} \end{pmatrix}$$

$$\underbrace{\begin{pmatrix} (S_{1,1})^{-1} & 0 \\ 0 & (S_{2,2})^{-1} \end{pmatrix}}_{\widehat{S}} \underbrace{\begin{pmatrix} S_{1,1} & S_{1,2} \\ S_{2,1} & S_{2,2} \end{pmatrix}}_S \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1})^{-1} b_1 \\ (S_{2,2})^{-1} b_2 \end{pmatrix}$$

Precond(BW) vs. Precond(EFIE)

$$\underbrace{\begin{pmatrix} I_{1,1} & (S_{1,1}^{\text{BW}})^{-1} S_{1,2} \\ (S_{2,2}^{\text{BW}})^{-1} S_{2,1} & I_{2,2} \end{pmatrix}}_{\widehat{S}^{\text{BW}} S^{\text{BW}}} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1}^{\text{BW}})^{-1} b_1^{\text{BW}} \\ (S_{2,2}^{\text{BW}})^{-1} b_2^{\text{BW}} \end{pmatrix}$$

$$\underbrace{\begin{pmatrix} I_{1,1} & (S_{1,1})^{-1} S_{1,2} \\ (S_{2,2})^{-1} S_{2,1} & I_{2,2} \end{pmatrix}}_{\widehat{S} S} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1})^{-1} b_1 \\ (S_{2,2})^{-1} b_2 \end{pmatrix}$$

Precond(BW) vs. Precond(EFIE)

$$\underbrace{\begin{pmatrix} I_{1,1} & (S_{1,1}^{\text{BW}})^{-1} S_{1,2} \\ (S_{2,2}^{\text{BW}})^{-1} S_{2,1} & I_{2,2} \end{pmatrix}}_{\widehat{S}^{\text{BW}} S^{\text{BW}}} \begin{pmatrix} \psi_1 \\ \psi_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1}^{\text{BW}})^{-1} b_1^{\text{BW}} \\ (S_{2,2}^{\text{BW}})^{-1} b_2^{\text{BW}} \end{pmatrix}$$

$$\underbrace{\begin{pmatrix} I_{1,1} & (S_{1,1})^{-1} S_{1,2} \\ (S_{2,2})^{-1} S_{2,1} & I_{2,2} \end{pmatrix}}_{\widehat{S} S} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} (S_{1,1})^{-1} b_1 \\ (S_{2,2})^{-1} b_2 \end{pmatrix}$$

Proposition [Thierry, 2013]

$$(S^{-1} S^{\text{BW}})^{-1} \widehat{S} S (S^{-1} S^{\text{BW}}) = \widehat{S}^{\text{BW}} S^{\text{BW}}$$

Precond(BW) \sim Precond(EFIE): Proof

Proposition (recall)

$$(S^{-1}S^{BW})^{-1} \hat{S} S (S^{-1}S^{BW}) = \hat{S}^{BW} S^{BW}$$

Reverse engineering:

$$(S^{-1}S^{BW})^{-1} \hat{S} S (S^{-1} S^{BW}) = \hat{S}^{BW} S^{BW} \quad \cdot \times (S^{BW})^{-1}$$

$$(S^{-1}S^{BW})^{-1} \hat{S} S S^{-1} = \hat{S}^{BW} \quad S S^{-1} = I$$

$$(S^{-1}S^{BW})^{-1} \hat{S} = \hat{S}^{BW} \quad \text{rearrange}$$

$$(S^{BW})^{-1} S \hat{S} = \hat{S}^{BW} \quad S^{BW} \times \cdot$$

$$S \hat{S} \stackrel{?}{=} S^{BW} \hat{S}^{BW}$$

$$\text{Precond(BW)} \sim \text{Precond(EFIE)}: \widehat{S\widehat{S}} \stackrel{?}{=} S^{\text{BW}}\widehat{S}^{\text{BW}}$$

	$(\widehat{S\widehat{S}})_{p,q}$	$(S^{\text{BW}}\widehat{S}^{\text{BW}})_{p,q}$
$p = q$	Id	Id
$p \neq q$	$\left(\mathcal{I}_q S_{q,q}^{-1} \right) \Big _{\Gamma_p}$	$\left(\mathcal{I}_q^{\text{BW}} S_{q,q}^{\text{BW},-1} \right) \Big _{\Gamma_p}$

For f_q living on Γ_q :

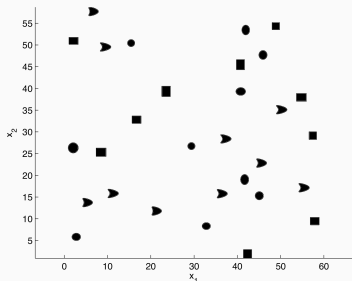
$$\begin{cases} W & = \mathcal{I}_q S_{q,q}^{-1} f_q \\ W_{\text{BW}} & = \mathcal{I}_q^{\text{BW}} S_{q,q}^{\text{BW},-1} f_q \end{cases}$$

are radiating solutions of the same single-scattering problem:

$$\begin{cases} (\Delta + k^2)v & = 0 & (\Omega_q^+) \\ v & = f_q & (\Gamma_q) \\ v & \text{is radiating} \end{cases}$$

Numerical illustration

Multiple Scattering Problem



Context

- 2d BEM
- 30 obstacles: size $\simeq 1$
- $\text{dist} \geq 3$
- $k = 20$

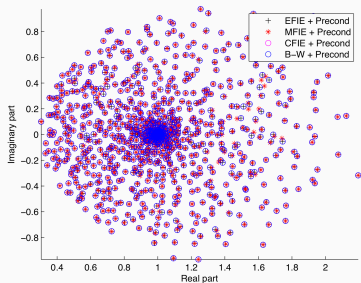
What **should** we see?

Same **Matrices**
Same **Eigenvalues**

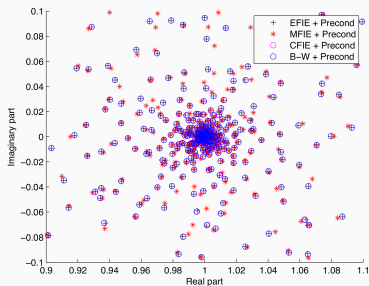
What **would** be nice?

Same **convergence history**
Faster convergence

Eigenvalues and Matrices



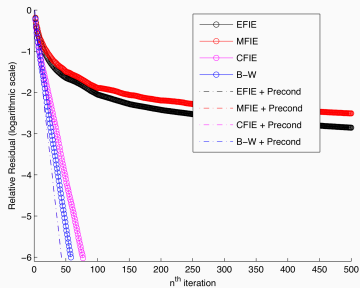
Eigenvalues



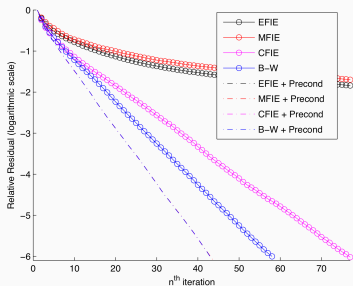
Zoom

- ✓ **Matrices:** Relative error $(\| \cdot \|_{\infty}) = \simeq 10^{-2}$
- ✓ **Eigenvalues:** Maximum relative error = 2.7%

GMRES: History of Convergence



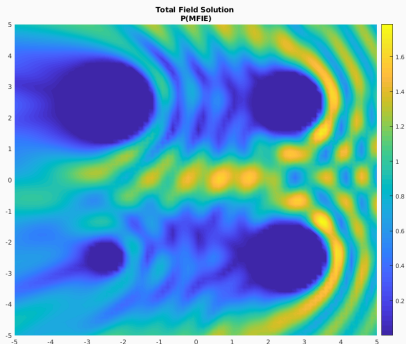
History of convergence



Zoom

- ✓ **Superimposed** to each others
- ✓ **Faster** convergence ...
- ... But it's a test-case 🙋

3D: 4 spheres (GypsiLab)



Context

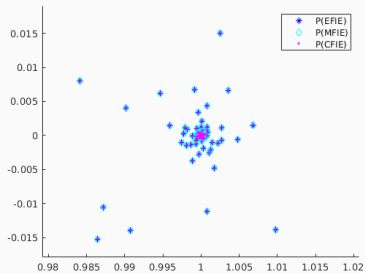
- 3d BEM
- 4 spheres: size $\simeq 1$
- $k = 4.4$

GypsiLab 

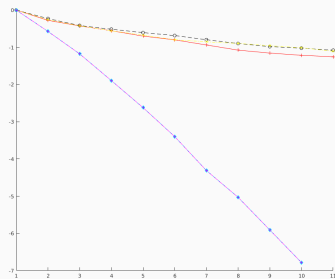
- Open-source Matlab toolbox for FEM/BEM
- Quite **easy** to use (even without the documentation)

See the talk of **F. Alouges on thursday** 

Eigenvalues and History of convergence



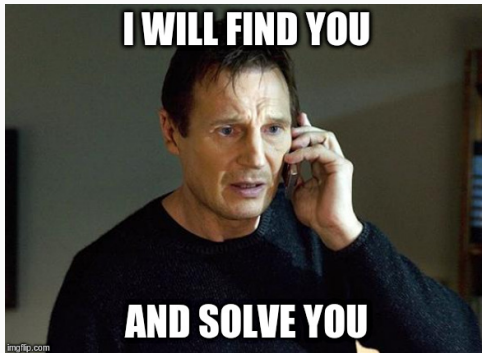
✓ “Same” Eigenvalues



✓ Same convergence rate

✓ Same as 2D (no bad surprise)

What is the underlying BIE?



GCFIE - Single Scattering Case

Generalized CFIE¹: $V(\cdot|_{\Gamma}) + (\partial_n \cdot|_{\Gamma})$

Dirichlet-to-Neumann Map (DtN)

$$\text{DtN}(f) = \partial_n^+ w \text{ with } \begin{cases} \text{Helmholtz} & (\Omega^+) \\ w = f & (\Gamma) \\ w \text{ outgoing} \end{cases}$$

“Trace” Operator: $E = -\text{DtN}(\cdot|_{\Gamma}) + (\partial_n \cdot|_{\Gamma})$

Nice Relation: $(E \mathcal{S} =) \mathcal{S}^E = I$

“BIE”:

$$I\sigma = -E(u^{\text{inc}})$$

¹See e.g. X. Antoine and M. Darbas, *Generalized combined field integral equations for the iterative solution of the three-dimensional Helmholtz equation*, 2007

GCFIE - Multiple Scattering Case

Generalized CFIE: $V(\cdot|_{\Gamma}) + (\partial_n \cdot|_{\Gamma})$

Dirichlet-to-Neumann Maps (DtN_ρ)

$$\text{DtN}_\rho(f_\rho) = \partial_n^+ w_\rho \text{ with } \begin{cases} \text{Helmholtz} & (\Omega_\rho^+) \\ w_\rho = f_\rho & (\Gamma_\rho) \\ w_\rho \text{ outgoing} \end{cases}$$

“Trace” Operators: $E_\rho = -\text{DtN}_\rho(\cdot|_{\Gamma_\rho}) + (\partial_n \cdot|_{\Gamma_\rho})$

Less but Still Nice Relation: $(E_\rho \mathcal{S}_\rho) = S_{\rho,\rho}^E = I_{\rho,\rho}$

Matrix:

$$\begin{pmatrix} I_{1,1} & S_{1,2}^E \\ S_{1,2}^E & I_{2,2} \end{pmatrix} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} b_1^E \\ b_2^E \end{pmatrix}$$

This matrix sounds familiar!

Wait a minut...

Previous DtN can be used in multiple scattering case, so
is the proposition wrong?



Global Dirichlet-to-Neumann Map (DtN)

$$\text{DtN}(f) = \partial_n^+ w \text{ with } \begin{cases} \text{Helmholtz} & (\Omega^+) \\ w = f & (\Gamma) \\ w \text{ outgoing} \end{cases}$$

(Single Scattering) "Trace" Operator: $E = -\text{DtN}(\cdot|_{\Gamma}) + (\partial_n \cdot|_{\Gamma})$

(Multiple Scattering) "Trace" Operators: $E_p g = (E g)|_{\Gamma_p}$

Matrix:

$$\begin{pmatrix} l_{1,1} & 0 \\ 0 & l_{2,2} \end{pmatrix} \begin{pmatrix} \sigma_1 \\ \sigma_2 \end{pmatrix} = \begin{pmatrix} b_1^E \\ b_2^E \end{pmatrix}$$

This matrix DOES NOT sounds familiar!

Reason: E_p depends on every other Ω_q

Conclusion

Conclusion

Block-Jacobi Preconditionner ...

- ✓ *Equalizes* [a lot of] direct BIEs
- ✓ *Similarizes* [a lot of] direct BIEs and BW
 - Extended to *every* BIE obtained via exterior Dirichlet
- ✓ *Numerically* illustrated (2D and 3D)
- ✓ Case of disks + Fourier: *Mie Series = direct BIE*

What next?

- ? *Orthogonality* needed
- ? *Maxwell's / Elasticity*: (probably) straightforward
- ? *Spectrum* of the BIE (GCFIE + DtN local):

$\mathbb{I} + \mathbb{M}$ with \mathbb{M} compact

Thank you!