

An Explicit Inverse Based Fast Direct Volume Integral Equation Solver for Electromagnetic Analysis

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Outline

- Introduction
- Explicit Inverse Based Fast VIE Solver
- Numerical Results
- Conclusions





Introduction

- Unlike PDE, IE based methods lead to dense matrices
- State-of-the-art iterative solutions
 - Examples: FMM-based, Fast QR-based, FFT-based methods
 - Require iterations for each right hand side
- State-of-the-art direct solutions
 - Example: \mathcal{H}^2 -based methods
 - Avoid iterations, require numerical inversion/factorization





Introduction

- Unlike Surface-IE, volume IE based methods offer flexibility of analyzing problems with complicated materials
- Resultant numerical system, however, is complicated by all four possible forms of double integrals
- Contribution of this work
 - Developed an explicit inverse for solving VIE system, which bypasses the need of numerical inversion and factorization
 - Further enhanced the efficiency of the proposed explicit inverse by error controlled \mathcal{H}^2 -matrix-based fast computation





Explicit Inverse Based Fast VIE Solver

- VIE System of Equations
- Explicit Inverse
- H²-Matrix Representation and Its Error Bound
- H² -Matrix Partition
- Rank Function
- Compact Storage
- Efficient Matrix-Vector Multiplication



VIE System

VIE based formulation

$$SD = E$$
 where $S = (\Lambda + G)$

Λ is sparse while G is dense

$$\boldsymbol{\Lambda}_{mn} = \frac{1}{\boldsymbol{\varepsilon}_{n}^{+}} \int_{T_{m}^{+}} \overrightarrow{\boldsymbol{f}}_{m} \cdot \overrightarrow{\boldsymbol{f}}_{n} dv + \frac{1}{\boldsymbol{\varepsilon}_{n}^{-}} \int_{T_{m}^{-}} \overrightarrow{\boldsymbol{f}}_{m} \cdot \overrightarrow{\boldsymbol{f}}_{n} dv ;$$

$$\mathbf{G}_{mn} = -\boldsymbol{\omega}^2 \int_{V} \overrightarrow{f}_{m} \cdot \overrightarrow{A}_{n}(\overrightarrow{r}) dv - \int_{V} \boldsymbol{\phi}_{n}(\overrightarrow{r}) \nabla \cdot \overrightarrow{f}_{m} dv + \int_{S} \boldsymbol{\phi}_{n}(\overrightarrow{r}) \overrightarrow{f}_{m} \cdot \hat{n} ds; \quad \text{where}$$

$$\overrightarrow{A}_{n}(\overrightarrow{r}) = \frac{\mu_{\sigma} a_{n}}{3} \left(\frac{\kappa_{n}^{+}}{V_{n}^{+}} \int_{T_{n}^{+}}^{\rho_{n}^{+}} g(\overrightarrow{r}, \overrightarrow{r}) dv' + \frac{\kappa_{n}^{-}}{V_{n}^{-}} \int_{T_{n}^{-}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' \right); \phi_{n}(\overrightarrow{r}) = \frac{-a_{n}}{\varepsilon_{\sigma}} \left(\frac{\kappa_{n}^{+}}{V_{n}^{+}} \int_{T_{n}^{+}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' - \frac{\kappa_{n}^{-}}{V_{n}^{-}} \int_{T_{n}^{-}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' - \frac{\kappa_{n}^{-}}{a_{n}^{-}} \int_{a_{n}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' - \frac{\kappa_{n}^{-}}{V_{n}^{-}} \int_{T_{n}^{-}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' - \frac{\kappa_{n}^{-}}{V_{n}^{-}} \int_{T_{n}^{-}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' - \frac{\kappa_{n}^{-}}{a_{n}^{-}} \int_{a_{n}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' - \frac{\kappa_{n}^{-}}{V_{n}^{-}} \int_{T_{n}^{-}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' + \frac{\kappa_{n}^{-}}{V_{n}^{-}} \int_{T_{n}^{-}}^{\rho_{n}^{-}} g(\overrightarrow{r}, \overrightarrow{r}) dv' + \frac{\kappa_{n}^{-}}{V_{n}$$

$$G_i = K \int_P f_m(\vec{r}) \int_{Q'} g(\vec{r}, \vec{r}') h(\vec{r}') dq' dp \qquad \{P, Q\} \in \{Volume, Surface\}$$





A straightforward approach

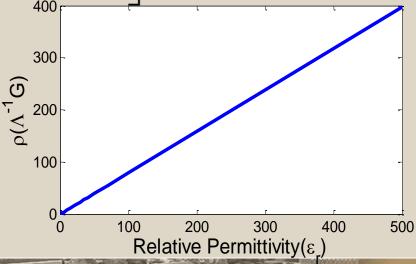
$$\mathbf{S} = \mathbf{\Lambda} \left[\mathbf{I} + \mathbf{\Lambda}^{-1} \mathbf{G} \right]$$

Then using Newman Series

$$[I+W]^{-1} = [I-W+W^2-W^3+W^4-W^5+W^6...]$$
; $|\rho(W)| \le 1$

Problem:

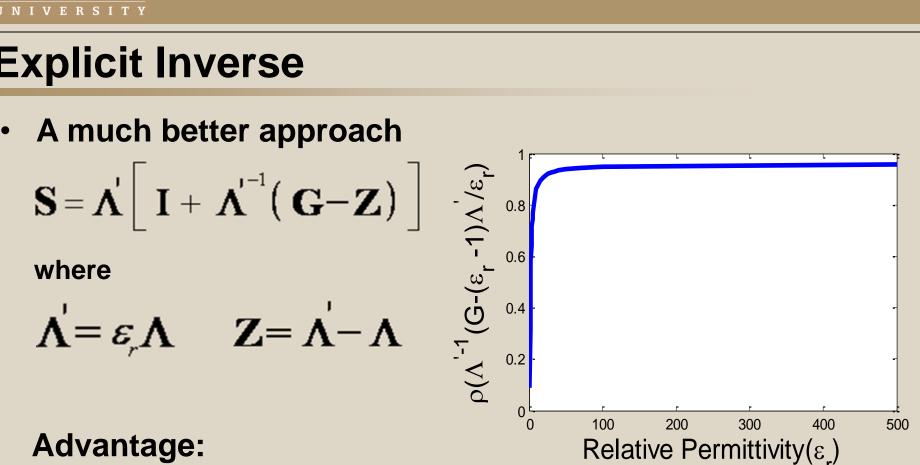
Resultant spectral radius depends on 50 200 dielectric constant





$$\mathbf{S} = \mathbf{\Lambda}' \left[\mathbf{I} + \mathbf{\Lambda}'^{-1} (\mathbf{G} - \mathbf{Z}) \right]$$

$$\Lambda' = \varepsilon_r \Lambda$$
 $Z = \Lambda' - \Lambda$



Comparison of Spectral Radius vs. Permittivity (length = 1λ)

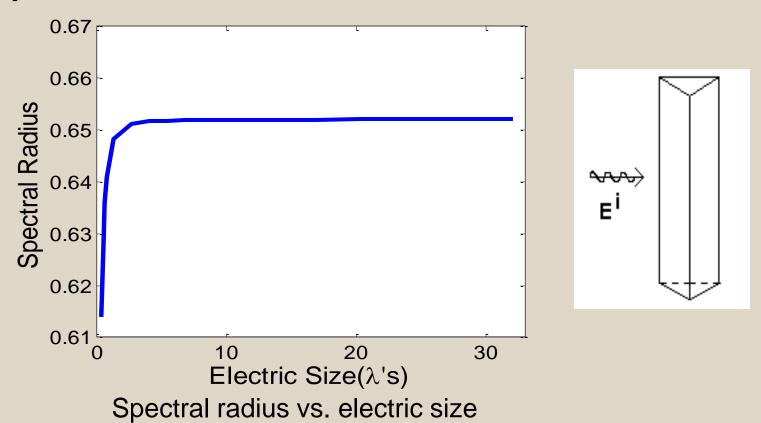
Advantage:

Resultant spectral radius has little dependence on dielectric constant.





Spectral radius vs. electric size for a dielectric rod





Direct solution based on explicit inverse

$$\mathbf{D} = \left[\mathbf{I} + \mathbf{\Lambda}^{-1} (\mathbf{G} - \mathbf{Z}) \right]^{-1} \mathbf{\Lambda}^{-1} E$$

$$if \left| \rho \left(\mathbf{\Lambda}^{-1} (\mathbf{G} - \mathbf{Z}) \right) \right| \le 1$$

$$= \left[\mathbf{I} - \mathbf{\Lambda}^{-1} (\mathbf{G} - \mathbf{Z}) + \mathbf{\Lambda}^{-1} (\mathbf{G} - \mathbf{Z}) \mathbf{\Lambda}^{-1} (\mathbf{G} - \mathbf{Z})$$

- The (k+1)-th term is $\Lambda^{-1}(G-Z)$ times the k-th term
- Total cost is a few matrix-vector multiplications

$$\Lambda^{-1}(G-Z) f^{(k)}, k = 1, 2, ..., p$$



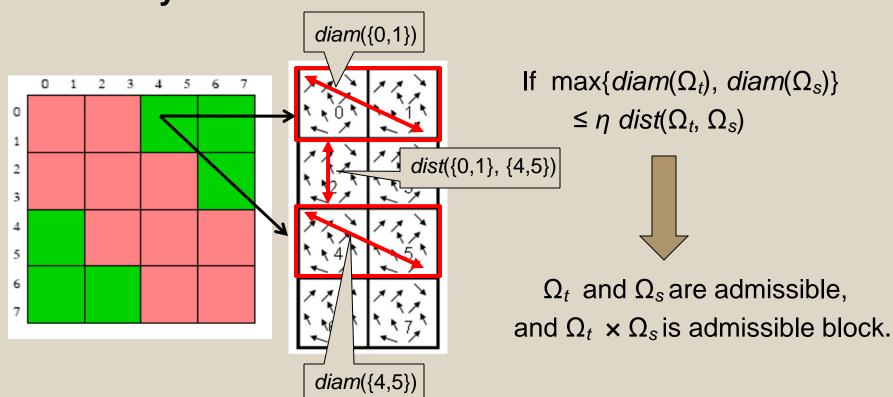


- Accelerate $\Lambda^{-1}(G-Z)f^{(k)}$, k = 1, 2, ..., p
 - The sparse matrix inverse Λ^{-1} can be performed in linear complexity by orthogonal bases [1]
 - The dense matrix-vector multiplication is accelerated by \mathcal{H}^2 -matrix-based fast computation, the cost of which is O(N) from small to tens of wavelengths [2]
 - The overall cost of the proposed explicit inverse is O(N) from small to tens of wavelengths

[2] W. Chai and D. Jiao, "An \mathcal{H}^2 -Matrix-Based Integral-Equation Solver of Reduced Complexity and Controlled Accuracy for Solving Electrodynamic Problems," *IEEE Trans. Antennas Propag.*, vol. 57, no. 10, pp. 3147–3159, 2009.



Admissibility condition



[1] W. Hackbusch, B. Khoromskij, and S. Sauter, "On \mathcal{H}^2 -matrices," Lecture on Applied Mathematics, H. Bun-gartz, R. Hoppe, and C. Zenger, eds., pp. 9-29, 2000.

[2] W. Chai and D. Jiao, "An \mathcal{H}^2 -Matrix-Based Integral-Equation Solver of Reduced Complexity and Controlled Accuracy for Solving Electrodynamic Problems," *IEEE Trans. Antennas Propag.*, vol. 57, no. 10, pp. 3147–3159, 2009.



Degenerate Approximation

If the admissibility condition is satisfied,

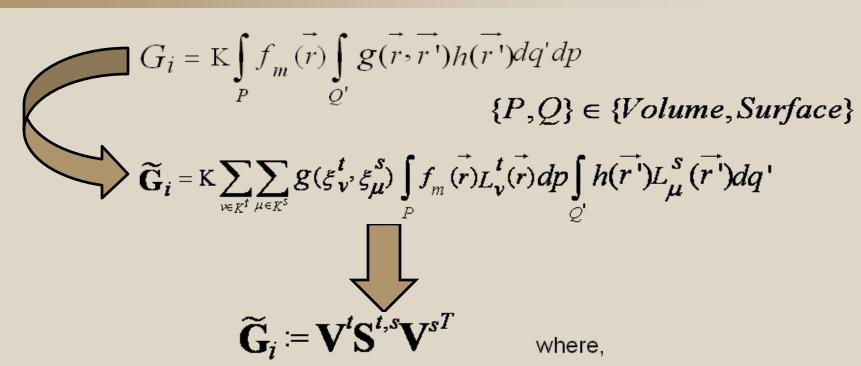
$$g(\vec{r}, \vec{r}') = \exp(-jk|\vec{r} - \vec{r}'|)/4\pi|\vec{r} - \vec{r}'|$$



$$\tilde{\mathbf{g}}^{t,s}(\vec{r},\vec{r}') = \sum_{v \in K^t} \sum_{\mu \in K^s} \mathbf{g}(\boldsymbol{\xi}_v^t, \boldsymbol{\xi}_\mu^s) L_v^t(\vec{r}) L_\mu^s(\vec{r}')$$

where, $K := \{v \in \mathbb{N}^d : v_i \le p \text{ for all } i \in \{1,...,d\}\} = \{1,...,p\}^d$ d = 1, 2, 3, for 1-, 2-, and 3-D problems respectively p is the number of interpolation points in each dimension ξ is a family of interpolation points L are the corresponding Lagrange polynomials





 $\mathbf{V}^{t} \in \mathbb{R}^{\#t \times \#K^{t}}$ is the integral over domain P $\mathbf{V}^{s} \in \mathbb{R}^{\#s \times \#K^{s}}$ is the integral over domain Q' $\mathbf{S}^{t,s} \in \mathbb{C}^{\#K^{t} \times \#K^{s}}$ represents the coupling matrix $\mathbf{K} \mathcal{B}(\boldsymbol{\xi_{v'}^{t}}\boldsymbol{\xi_{\mu}^{s}})$

If the admissibility condition is satisfied:

$$\widetilde{\mathbf{G}}_i = \mathbf{V}^t \mathbf{S}^{t,s} \mathbf{V}^{sT}$$
 (\mathcal{H}^2 - matrix representation)

$$||g(r,r') - \tilde{g}^{(t,s)}(r,r')||_{\omega,Q_{t\times}Q_{s}} \le \frac{4ed}{\pi} (\Lambda_{p})^{2d} p \frac{1}{dist(Q_{t},Q_{s})} [1 + \sqrt{2}\kappa\eta dist(Q_{t},Q_{s}) + \sqrt{2}\eta] [1 + \frac{\sqrt{2}}{\kappa\eta dist(Q_{t},Q_{s}) + \eta}]^{-p}$$

where,

K is the wave number

 Λ_p is interpolation scheme dependent constant

• If not:

$$\widetilde{\mathbf{G}}_{i}^{(t,s)} = \mathbf{G}_{i}^{(t,s)}$$
 (Full-matrix representation)

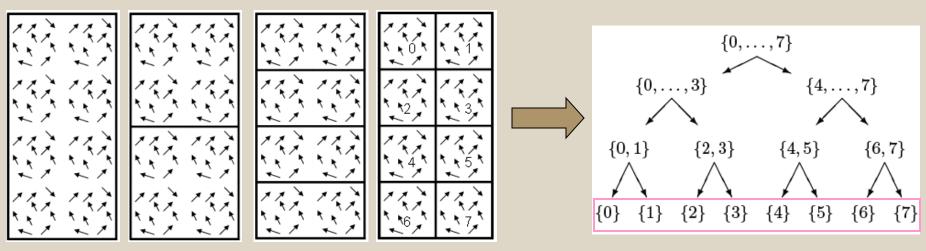




H2-Matrix Partition

Build Cluster Tree

Geometric partitioning



leafsize $(n_{\min}) = 10$

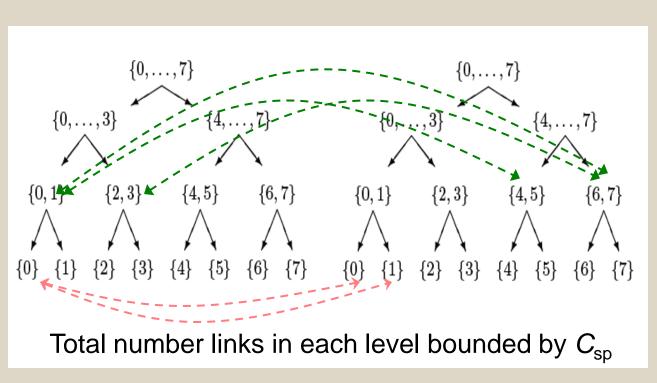
A cluster tree

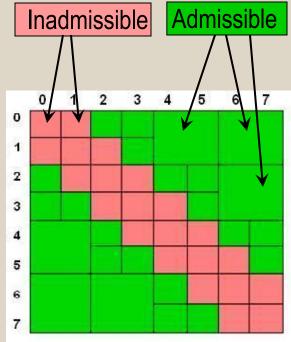




H²-Matrix Partition

Build Block Cluster Tree







Rank Function

Frequency is increased

$$k_{\text{var}}(b) = p(b)^a$$

$$k_{\text{var}}(b) = p(b)^d$$

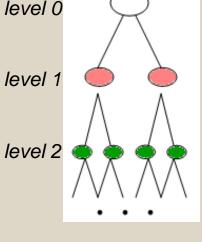
$$[1 + \frac{\sqrt{2}}{\kappa \operatorname{diam}(Q_t \times Q_s) + \eta}]^{-p}$$

$$p(b) = \hat{a} + \hat{b}(L - l(b))$$
 level 0

where

$$l(b) = level(t) = level(s)$$

$$p(b) = \hat{a}$$
 if $L \le l(b)$



same diameter

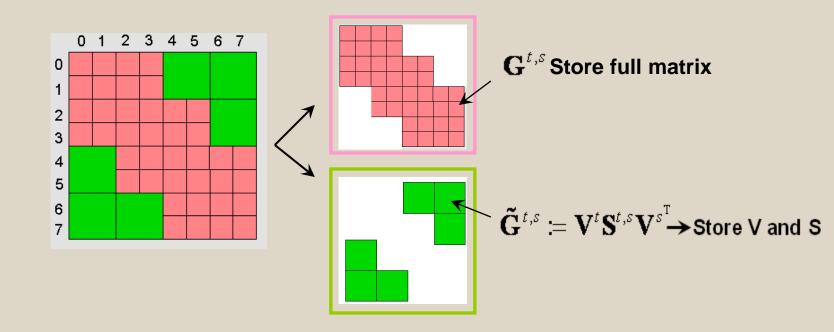
 \hat{a}, \hat{b} are constants

$$L = L_{\min} = \min\{level(\tau) : \tau \in \mathcal{L}_{\tau}\}$$

An effective means of increasing the rank for accuracy control in a finite electric size range (tens of wavelengths) without sacrificing the linear cost



• H²-matrix Representation

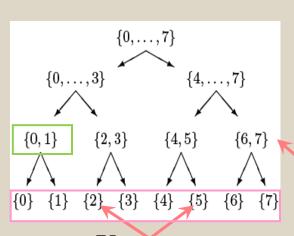




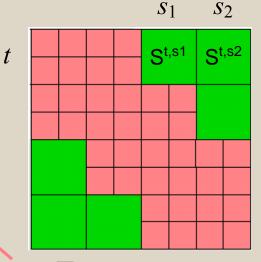


Nested property

$$\mathbf{V}^{t} = \begin{pmatrix} \mathbf{V}^{t1} \mathbf{E}^{t1} \\ \mathbf{V}^{t2} \mathbf{E}^{t2} \end{pmatrix} = \begin{pmatrix} \mathbf{V}^{t1} \\ \mathbf{V}^{t2} \end{pmatrix} \begin{pmatrix} \mathbf{E}^{t1} \\ \mathbf{E}^{t2} \end{pmatrix}$$

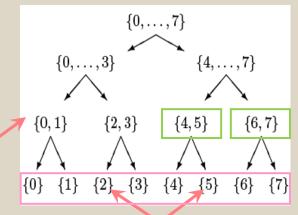


Store **V** for leaf clusters



Store ${f E}$ for all non-leaf clusters

$$\mathbf{E}_{\mathbf{v}'\mathbf{v}}^{t'} = L_{\mathbf{v}}^{t}(\xi_{\mathbf{v}'}^{t'})$$



Store **V** for leaf clusters

Cost Analysis

$$St(\mathcal{H}^{2}\text{-matrix}) = St(all\ leaf\ clusters) + St(all\ nonleaf\ clusters) + St(all\ nonleaf\ clusters) + St(all\ admissible\ blocks) + St(all\ inadmissible\ blocks)$$

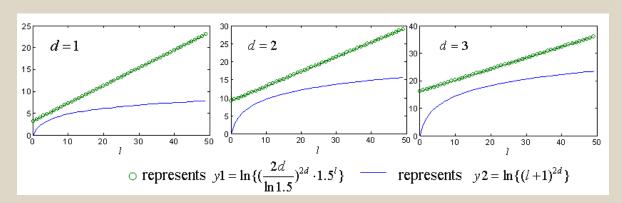
$$= St(\mathbf{V}^{t}) + St(transfer\ matrix\ \mathbf{E}^{t'}) + St(coupling\ matrix\ \mathbf{S}^{b}) + St(full\ matrix\ \mathbf{G}^{b})$$

$$= \sum_{t \in \mathcal{L}_{x}} O(k_{\text{var}}(t)) \#\hat{t} + \sum_{t \in \mathcal{T}_{x} \setminus \mathcal{L}_{x}} \sum_{t' \in sons(t)} O(k_{\text{var}}(t)k_{\text{var}}(t')) + \sum_{b = (t,s) \in \mathcal{L}^{*}_{x \times x}} O(k_{\text{var}}(t)k_{\text{var}}(s)) + \sum_{b = (t,s) \in \mathcal{L}^{*}_{x \times x}} \#\hat{t} \#\hat{s}$$

$$\leq O(\hat{a}^{d}) \cdot N + \sum_{t \in \mathcal{T}_{x}} \sum_{t' \in sons(t)} O(k_{\text{var}}(t)k_{\text{var}}(t')) + \sum_{t \in \mathcal{T}_{x}} \sum_{s \in col(t)} O(k_{\text{var}}^{2}(t)) + \sum_{t \in \mathcal{T}_{x}} \sum_{s \in col(t)} n_{\min}^{2}$$

$$\leq O(\hat{a}^{d}) \cdot N + 2 \sum_{t \in \mathcal{T}_{x}} O(k_{\text{var}}^{2}(t)) + C_{sp} \sum_{t \in \mathcal{T}_{x}} O(k_{\text{var}}^{2}(t)) + C_{sp} \sum_{t \in \mathcal{T}_{x}} O(k_{\text{var}}^{2}(t)) + \sum_{t \in \mathcal{T}_{x}} \sum_{t \in \mathcal{T}_{x}} O(k_{\text{var}}^{2}(t)) + \sum_{t \in$$





$$St(\mathcal{H}^2\text{-matrix}) <= O(\hat{a}^2) \cdot N + 8O((\frac{2d(\hat{a} + \hat{b})}{\ln 1.5})^{2d}) \cdot N + 4C_{sp}O((\frac{2d(\hat{a} + \hat{b})}{\ln 1.5})^{2d}) \cdot N + 2C_{sp}O(n_{min}^2) \cdot N$$



O(N) Matrix-Vector Multiplication

• If $\mathbf{G}^{t,s}$ is an **admissible** block

Matrix-vector multiplication can be performed in three steps

$$\widetilde{\mathbf{G}}_{i} \cdot \mathbf{x} := \mathbf{V}^{t} \mathbf{S}^{t,s} \mathbf{V}^{sT} \cdot \mathbf{x}$$

- (a) Forward transformation
- (b) Coupling-matrix Multiplication
- (c) Backward transformation

- $x^s = \mathbf{V}^{s^T} \cdot x \longrightarrow O(N)$
- $y^t = \sum_{s \in R^t} \mathbf{S}^{t,s} x^s \longrightarrow O(N)$ $y_i = \sum_{t \neq \hat{t}} (\mathbf{V}^t y^t)_i \longrightarrow O(N)$

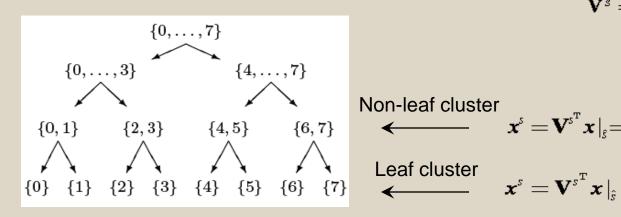
- If $\mathbf{G}^{t,s}$ is an **inadmissible** block
 - (d) Direct multiplication

O(N)



$$\tilde{\mathbf{G}}^{t,s} \cdot \chi := \mathbf{V}^t \mathbf{S}^{t,s} \mathbf{V}^{s^{\mathrm{T}}} \cdot \chi$$

(a) Forward transformation $x^s = \mathbf{V}^{s^1} \cdot x$



$$\mathbf{V}^{s} = \begin{pmatrix} \mathbf{V}^{s_1} \mathbf{E}^{s_1} \\ \mathbf{V}^{s_2} \mathbf{E}^{s_2} \end{pmatrix} = \begin{pmatrix} \mathbf{V}^{s_1} \\ \mathbf{V}^{s_2} \end{pmatrix} \begin{pmatrix} \mathbf{E}^{s_1} \\ \mathbf{E}^{s_2} \end{pmatrix}$$

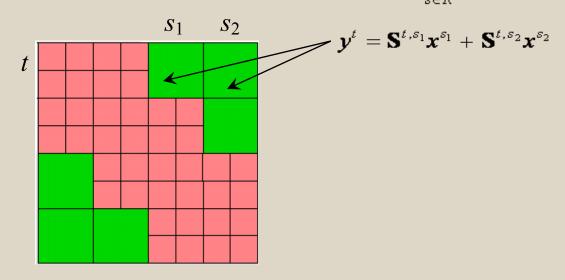
$$\downarrow$$
Non-leaf cluster
$$\stackrel{\mathbf{X}^{s}}{\longleftarrow} \mathbf{X}^{s} = \mathbf{V}^{s^{\mathsf{T}}} \mathbf{X}|_{s} = \sum_{s \text{ } ' \in \text{sons}(s)} (\mathbf{V}^{s'} \mathbf{E}^{s'})^{\mathsf{T}} \mathbf{X}|_{s'} = \sum_{s \text{ } ' \in \text{sons}(s)} (\mathbf{E}^{s'})^{\mathsf{T}} \mathbf{X}^{s'}$$

$$\begin{aligned} & \textit{Comp}(\sum_{s \in T_{\mathcal{Z}}} \mathbf{V}^{s^{\mathrm{T}}} \mathbf{x} \mid_{\hat{s}}) = \sum_{s \in \mathcal{L}(T_{\mathcal{Z}})} O(\mathbf{k}_{\text{var}}(s)) \# \hat{s} + \sum_{\substack{s \in T_{\mathcal{Z}} \setminus \mathcal{L}_{\mathcal{Z}} \\ s' \in \textit{sons}(s)}} O(\mathbf{k}_{\text{var}}(s) \mathbf{k}_{\text{var}}(s')) \leq O(\hat{a}^{d}) N + \sum_{s \in T_{\mathcal{Z}}} O(\mathbf{k}_{\text{var}}^{2}(s)) \\ & \leq O(\hat{a}^{d}) N + 2O((\frac{2d(\hat{a} + \hat{b})}{\ln 1.5})^{2d}) N \end{aligned}$$



$$\tilde{\mathbf{G}}^{t,s} \cdot \chi := \mathbf{V}^t \mathbf{S}^{t,s} \mathbf{V}^{s^{\mathrm{T}}} \cdot \chi$$

(b) Coupling-matrix Multiplication $y^t = \sum_{s,t} \mathbf{S}^{t,s} X^s$

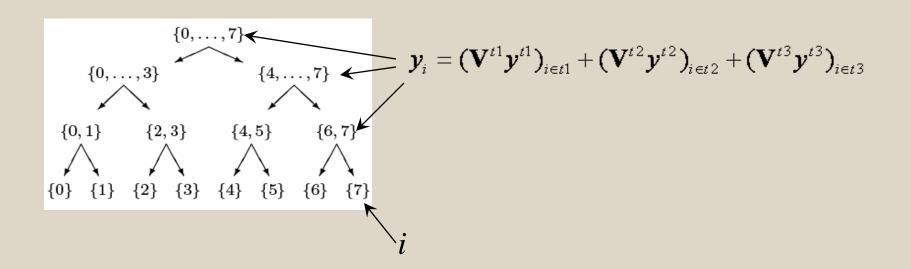


$$\begin{aligned} & \textit{Comp}(\sum_{b=(t,s)\in\mathcal{L}_{Z\times\mathcal{I}}^+}\mathbf{S}^{t,s}\boldsymbol{x}^s) = \sum_{b=(t,s)\in\mathcal{L}_{Z\times\mathcal{I}}^+} O(\boldsymbol{k}_{\text{var}}^2(\boldsymbol{b})) \leq \sum_{b=(t,s)\in\mathcal{L}_{Z\times\mathcal{I}}} O(\boldsymbol{k}_{\text{var}}^2(\boldsymbol{b})) \leq \sum_{t\in\mathcal{T}_z} \sum_{s\in col(t)} O(\boldsymbol{k}_{\text{var}}^2(\boldsymbol{b})) \\ & \leq C_{sp} \sum_{t\in\mathcal{T}_x} O(\boldsymbol{k}_{\text{var}}^2(\boldsymbol{b})) \leq 2C_{sp} O((\frac{2d(\hat{\boldsymbol{a}}+\hat{\boldsymbol{b}})}{\ln 1.5})^{2d}) \cdot N \end{aligned}$$



$$\tilde{\mathbf{G}}^{t,s} \cdot \chi := \mathbf{V}^t \mathbf{S}^{t,s} \mathbf{V}^{s^{\mathsf{T}}} \cdot \chi$$

(c) Backward transformation $y_i := \sum_{t,i \in \hat{t}} (\mathbf{V}^t y^t)_i$



$$Comp(\sum_{t \in T_{z}} \mathbf{V}^{t} \mathbf{y}^{t}) = \sum_{t \in \mathcal{L}(T_{z})} O(k_{\text{var}}(t)) \# \hat{t} + \sum_{\substack{t \in T_{z} \setminus \mathcal{L}_{z} \\ t' \in sons(t)}} O(k_{\text{var}}(t)k_{\text{var}}(t')) \leq O(\hat{a}^{d}) N + 2O((\frac{2d(\hat{a} + \hat{b})}{\ln 1.5})^{2d}) N$$



O(N) Matrix-Vector Multiplication

If $G^{t,s}$ is inadmissible block

Since they are full matrices, multiplication can be done directly.

$$Comp(\sum_{b=(t,s)\in\mathcal{L}_{\mathcal{I}\times\mathcal{I}}}\mathbf{G}^{t,s}x\mid_{\hat{s}}) = \sum_{b=(t,s)\in\mathcal{L}_{\mathcal{I}\times\mathcal{I}}}O(n_{\min}^2) \leq 2C_{sp}O(n_{\min}^2)N$$



O(N) Matrix-Vector Multiplication

Add four steps

 $Comp(\mathcal{H}^2 - Matrix-vector\ mult.) \rightarrow O(N)$





Numerical Results

- Dielectric Sphere
- Triangular Dielectric Rod





Case 1: Dielectric Sphere ($\varepsilon_r = 36$)

Parameters: $n_{\min} = 18$, $\eta = 0.95$, $\hat{a} = 4$, $\hat{b} = 2$

Electric size: $k_0a = 0.408$

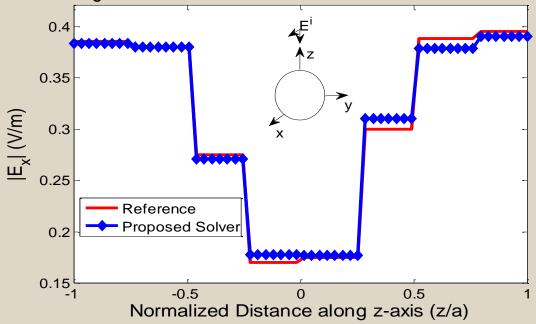


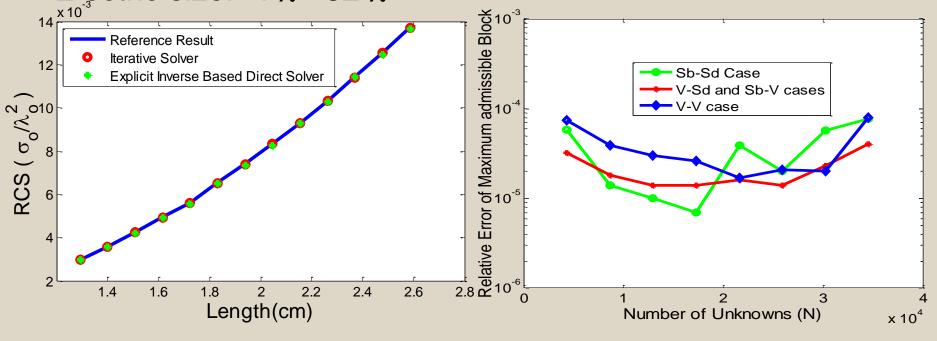
Fig. 1. Field along z-axis of a dielectric sphere with ε_r = 36 (Reference data is from [1]).



Case 2:Triangular Dielectric Rod ($\varepsilon_r = 2.54$)

Parameters: $n_{\min} = 80$, $\eta = 0.95$, $\hat{a} = 4(5)$, $\hat{b} = 4(5)$

Electric size: $4 \lambda - 32 \lambda$



(a) RCS comparison

(b) Relative error of the maximal admissible block

[1] D. H. Schaubert, D. R. Wilton, A. W. Glisson, "A tetrahedral modeling method for electromagnetic scattering by arbitrarily shaped inhomogeneous dielectric bodies," *IEEE Trans. Antennas Propagat.*,vol.32, pp.77-85, Jan. 1984.



Case 2:Triangular Dielectric Rod ($\varepsilon_r = 2.54$)

Parameters: $n_{\min} = 80$, $\eta = 0.95$, $\hat{a} = 4(5)$, $\hat{b} = 4(5)$

Electric size: $4 \lambda - 32 \lambda$

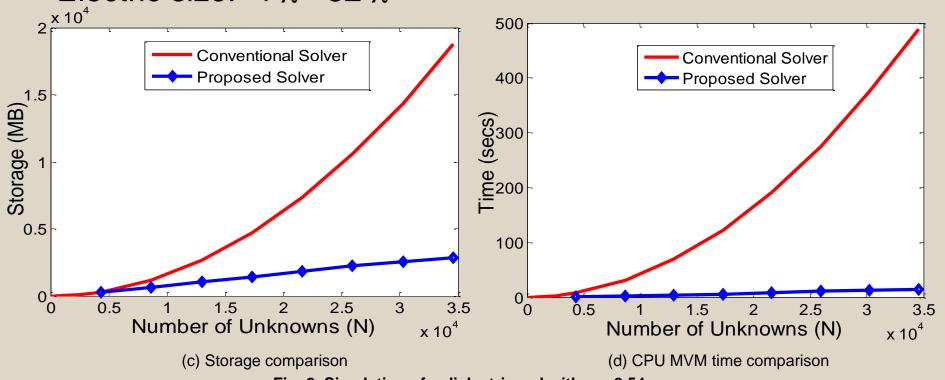


Fig. 2. Simulation of a dielectric rod with ε_r = 2.54.



Case 2: Triangular Dielectric Rod ($\varepsilon_r = 2.54$)

 $n_{\min} = 80, \quad \eta = 0.95, \quad \hat{a} = 4(5), \quad \hat{b} = 4(5)$ Parameters:

Eleçtric size: $4 \lambda - 32 \lambda$

No. of terms: 20

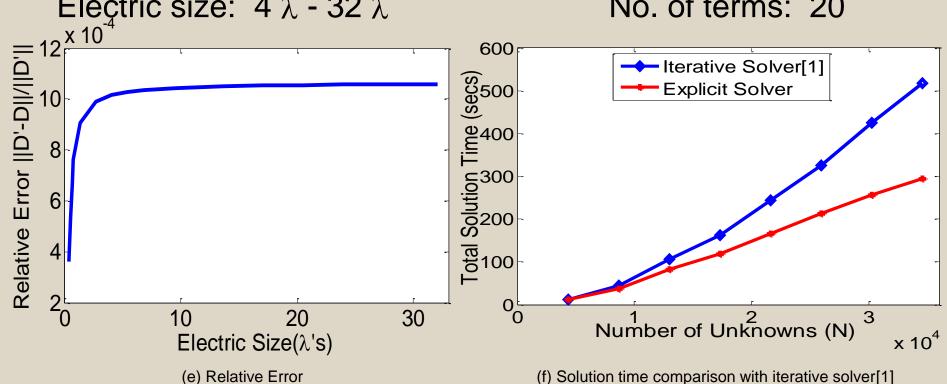


Fig. 2. Simulation of a dielectric rod with $\varepsilon_r = 2.54$.



Case 2:Triangular Dielectric Rod ($\varepsilon_r = 2.54$)

Parameters: $n_{\min} = 80$, $\eta = 0.95$, $\hat{a} = 7(8)$, $\hat{b} = 7(8)$

Electric size: 80λ

Accuracy: 10^{-4}

No. of terms: 20

Memory: 9 GB (112 GB for conventional solver)

Solution Time: 1675.5 s (61096.3 s for conventional solver)





Conclusions

Explicit Inverse Based Fast VIE Solver Developed

- Avoid numerical inversion and troubles of iterations
- Accelerated by \mathcal{H}^2 -based fast matrix-vector multiplications
- Applicable to problems with large dielectric contrast ratio
- Numerical results demonstrate its accuracy and efficiency
- Future work: To explore its application to general problems and larger electric sizes.

