Constraint Preserving Boundary Conditions in Numerical Relativity

Nicolae Tarfulea Purdue University Calumet (joint work with Douglas Arnold)

BIRS Numerical Relativity Workshop April 16-21, 2005

OUTLINE

- FOSH Systems with Constraints
- Boundary Conditions for FOSH Systems
- Constraint Preserving Boundary Conditions for a Model Problem
- Boundary Conditions for Einstein's Equations
- Conclusions and Future Directions

FOSH Systems with Constraints

Find $u(t, x) \in \mathbf{R}^m, x \in \Omega \subset \mathbf{R}^n, t \in [0, T]$ such that:

 $\dot{u} = Au + f$ $u(0, x) = u_0(x)$ and C := Bu = 0 (constraints) boundary conditions

 $A = \sum_{i=1}^{n} A^{i} \partial_{i}$ is a first order differential operator, where the $m \times m$ matrices A^{i} are constant and symmetric.

B is some $k \times m$ first order differential operator. Of course, we assume that $Bu_0 = 0$, and Bf = 0. Also, that the null space of B is invariant under A.

The question is what boundary conditions make the problem well posed and preserve the constraints.

Maximal Nonnegative Boundary Conditions

Boundary Conditions: $u(t, x) \in N(t, x), \forall (t, x) \in [0, T] \times \partial \Omega$.

These boundary conditions are called maximal nonnegative if the boundary matrix $A_n(x) = -\sum_{i=1}^n n_i(x)A^i$ is nonnegative over N(t, x)

$$u^T A_n(x) u \ge 0, \ \forall u \in N(t,x)$$

n

Ω

and N(t, x) is maximal with this property. Observe that the dimension of N(t, x) must be equal to the number of positive and null eigenvalues counted with their multiplicities.

It is well known that FOSH systems with maximal nonnegative boundary conditions are well posed.

[Friedrichs, Lax, Plillips, Kreiss, Rauch, Majda, Osher, Higdon, Secchi, etc.]

Maximal Nonnegative Boundary Conditions

Suppose $A_n(x)$ has: l_0 null eigenvalues $(\lambda_1, e_1^{\alpha}), \dots, (\lambda_{l_0}, e_{l_0}^{\alpha}),$ l_- negative eigenvalues $(\lambda_{l_0+1}, e_{l_0+1}^{\alpha}), \dots, (\lambda_{l_0+l_-}, e_{l_0+l_-}^{\alpha}),$ l_+ positive eigenvalues $(\lambda_{l_0+l_-+1}, e_{l_0+l_-+1}^{\alpha}), \dots, (\lambda_m, e_m^{\alpha}).$ Correspondingly: l_- incoming characteristic fields $u_j^- = e_j^{\alpha} u_{\alpha}, j = l_0 + 1, \dots, l_0 + l_-,$

 l_+ outgoing characteristic fields $u_j^+ = e_j^{\alpha} u_{\alpha}, j = l_0 + l_- + 1, \dots, m.$

Theorem: N(t, x) is maximal nonnegative if and only if there exists a $l_{-} \times l_{+}$ matrix M(t, x) with

$$\left| \left(\begin{array}{ccc} \sqrt{|\lambda_{l_0+1}|} & \cdots & 0\\ \vdots & & \vdots\\ 0 & \cdots & \sqrt{|\lambda_{l_0+l_-}|} \end{array} \right) M(t,x) \left(\begin{array}{ccc} 1/\sqrt{\lambda_{l_0+l_-+1}} & \cdots & 0\\ \vdots & & \vdots\\ 0 & & \vdots & 1/\sqrt{\lambda_m} \end{array} \right) \right| \le 1$$

such that $N(t,x) = \{u \in \mathbb{R}^m : u^- = M(t,x)u^+\}.$ [Kreiss, Lorenz, 1989]

Finding Constraint-preserving BC

Suppose that the constraints satisfy a FOSH system $\dot{C} = \sum_{i=1}^{n} D^{i} \partial_{i} C$.

- Write the general form of maximal nonnegative boundary conditions for the system of constraints.
- Trade the transverse derivatives for temporal and tangential ones using the main system.
- Equate the expressions with zero.
- Match these conditions with maximal nonnegative boundary conditions for the main system.

[Stewart, 1998; Friedrich, Nagy, 1999; Calabrese, Lehner, Tiglio, 2002; Bardeen, Buchman, 2002; Szilagyi, Winicour, 2003; Calabrese, Pullin, Reula, Sarbach, Tiglio, 2003; Calabrese, Sarbach, 2003; Frittelli, Gomez, 2003; Holst, Lindblom, Owen, Pfeiffer, Scheel, Kidder, 2004; Lindblom, Scheel, Kidder, Pfeiffer, Shoemaker, Teukolsky, 2004; Alekseenko, 2004; Kidder, Lindblom, Scheel, Buchman, Pfeiffer, 2004; Sarbach, Tiglio, 2004; among others.]

Extended System

Theorem: If $u_0 \in H^s(\mathbf{R}^n; \mathbf{R}^m)$ and $f(t, \cdot) \in H^s(\mathbf{R}^n; \mathbf{R}^m)$, $\forall t \ge 0$, for s > m + n/2, then $(u, z) \in C^1(\mathbf{R}^n \times [0, \infty); \mathbf{R}^{m+k})$ is a solution of the problem

 $\dot{u} = Au - B^*z + f, \quad \dot{z} = Bu, \quad u(0,x) = u_0(x), \quad z(0,x) = 0,$

if and only if z = 0 and $u \in C^1(\mathbb{R}^n \times [0, \infty); \mathbb{R}^m)$ satisfies

 $\dot{u} = Au + f$, Bu = 0, $u(0, x) = u_0(x)$.

We are interested in a similar result on bounded domains.

On Bounded Domains

Original IBVP: $\dot{u} = Au + f$, Bu = 0, $u(0, x) = u_0(x)$, $u(t, x) \in N(x)$ $(t \in [0, T], x \in \partial \Omega)$.

Extended IBVP: $\dot{u} = Au - B^*z + f$, $\dot{z} = Bu$, $u(0, x) = u_0(x)$, z(0, x) = 0, $(u, z)(t, x) \in \overline{N}(x)$ $(t \in [0, T], x \in \partial \Omega)$.

Operators: $A := \sum_{i=1}^{n} A^i \partial_i, B := \sum_{i=1}^{n} B^i \partial_i, B^* := -\sum_{i=1}^{n} (B^i)^T \partial_i.$

Boundary matrices: $A_n(x) := -\sum_{i=1}^n n_i(x) A^i$, $B_n(x) := -\sum_{i=1}^n n_i(x) B^i$,

$$\overline{A}_n(x) = \begin{pmatrix} A_n(x) & B_n^T(x) \\ B_n(x) & 0 \end{pmatrix}.$$

Theorem: The boundary subspace $\overline{N} = N \times [B_n(N)]^{\perp}$ is nonnegative for \overline{A}_n if

and only if N is nonnegative for A_n . If both \overline{N} and N are maximal nonnegative for \overline{A}_n and A_n , respectively, then u is the solution of the original IBVP if and only if (u, 0) is the solution of the extended IBVP.

Model Problem

We are interested in finding a solution (w_i, v_i, u_{ij}) for the following FOSH system in \mathbf{R}^N :

$$\dot{w}_i = v_i + g_i, \quad \dot{v}_i = \partial^j u_{ij} + f_i, \quad \dot{u}_{ij} = \partial_j v_i + h_{ij},$$

with initial data

$$w_i(0) = w_i^0, \quad v_i(0) = v_i^0, \quad u_{ij}(0) = u_{ij}^0,$$

and subject to the constraints

$$C := \partial^i v_i = 0, \quad C_j := \partial^i u_{ij} = 0.$$

The initial data and forcing terms satisfy the compatibility conditions:

$$\partial^i v_i^0 = 0, \quad \partial^i u_{ij}^0 = 0, \quad \partial^i f_i = 0, \quad \partial^i h_{ij} = 0.$$

Since $\dot{C} = \partial^j C_j$, $\dot{C}_j = \partial_j C$, C(0) = 0, and $C_j(0) = 0$ the constraints are satisfied for all time for the pure Cauchy problem.

Boundary Conditions on Polyhedral Domains

A set of maximal nonnegative constraint-preserving boundary conditions is

 $n^i n^j u_{ij} = 0, \ \tau^i_i v_i =$

$$n^i n^j u_{ij} = 0, \ \tau^i_j v_i = 0,$$

where n^i are the components of the unit normal and $\overline{\tau^i_j := \delta^i_j - n^i n_j}$ is the projection operator orthogonal to the unit normal.

Theorem: Given initial conditions $w_i(0)$, $v_i(0)$, $u_{ij}(0)$ and forcing terms g_i , f_i , h_{ij} satisfying the compatibility conditions, define w_i , v_i , u_{ij} for positive times by the evolution equations and the above boundary conditions. Then, the constraints $C := \partial^i v_i = 0$ and $C_i := \partial^i u_{ij} = 0$ are satisfied for all time.

Strategy

• Write the general form of maximal nonnegative boundary conditions for the system of constraints:

 $\dot{C} = \partial^j C_j, \ \dot{C}_j = \partial_j C$

- Trade the transverse derivatives for temporal and tangential ones using the main system.
- Equate the expressions with zero.
- Match these conditions with maximal nonnegative boundary conditions for the main system.

Idea of Proof

First, suppose that the forcing terms g_i , f_i , and h_{ij} vanish

$$\dot{w}_i = v_i, \quad \dot{v}_i = \partial^j u_{ij}, \quad \dot{u}_{ij} = \partial_j v_i.$$

- C and C_j satisfy the FOSH system $\dot{C} = \partial^j C_j, \ \dot{C}_j = \partial_j C$.
- $C(0) = 0, \ C_j(0) = 0.$
- C = 0 on the boundary due to the boundary conditions: $C = \partial^i v_i = \delta^{ij} \partial_j v_i = (n^i n^j + \tau^{ij}) \partial_j v_i = n^i n^j \partial_j v_i + \tau^{ij} \partial_j v_i$ $= n^i n^j \dot{u}_{ij} + \tau^i_k \tau^{kj} \partial_j v_i = n^i n^j \dot{u}_{ij} + \tau^{kj} \partial_j (\tau^i_k v_i) - \tau^{kj} (\partial_j \tau^i_k) v_i$ $= [n^i n^j u_{ij} + (\dot{N} - 1) H n^i w_i] + \tau^{kj} \partial_j (\tau^i_k v_i) = 0.$
- Thus, C and C_j vanish for all time.

Idea of Proof

To extend to the case of general g_i , f_i , and h_{ij} we use Duhamel's principle. Define

$$S(t)(w_i(0), v_i(0), u_{ij}(0)) = (w_i(t), v_i(t), u_{ij}(t)),$$

where (w_i, v_i, u_{ij}) is the solution of the homogeneous evolution equations

$$\dot{w}_i = v_i, \quad \dot{v}_i = \partial^j u_{ij}, \quad \dot{u}_{ij} = \partial_j v_i,$$

satisfying the boundary conditions and assuming the given initial data. The solution of the inhomogeneous initial boundary value problem is

$$(w_i(t), v_i(t), u_{ij}(t)) = S(t)(w_i(0), v_i(0), u_{ij}(0)) + \int_0^t S(t-s)(g_i(s), f_i(s), h_{ij}(s)) ds.$$

The integrand satisfies the constraints by the result for the homogeneous case, as does the first term on the right-hand side, and thus the constraints are satisfied.



[Arnold, Wang, 2003]



[Arnold, Wang, 2003]

BC for the Extended System

 $\dot{w}_i = v_i + g_i, \ \dot{v}_i = \partial^j u_{ij} + \partial_i p + f_i, \ \dot{u}_{ij} = \partial_j v_i + \partial_j q_i + h_{ij}, \ \dot{p} = \partial^i v_i, \ \dot{q}_i = \partial^i u_{ij}$

A set of maximal non-negative constraint-preserving boundary conditions for this system is

$$n^{i}n^{j}u_{ij} = 0, \quad \tau^{i}_{j}v_{i} = 0, \quad p = 0, \quad \tau^{i}_{j}q_{i} = 0,$$

where n^i are the components of the unit normal and $\tau_j^i := \delta_j^i - n^i n_j$ is the projection operator orthogonal to the unit normal.

Theorem: Given initial conditions $w_i(0)$, $v_i(0)$, $u_{ij}(0)$ and forcing terms g_i , f_i , h_{ij} satisfying the compatibility conditions,

- set $p(0) = 0, q_i(0) = 0$
- evolve w_i, v_i, u_{ij}, p, q_i with boundary conditions

Then, p and q_i vanish for all time and w_i , v_i , u_{ij} satisfy the original problem.

The ADM Decomposition

The initial metric g_{ij} is partitioned into the lapse (a scalar) N, the shift (3D-vector) β_i , and the 3 × 3 spatial metric γ_{ij}

$$ds^2 = -N^2 dt^2 + \gamma_{ij} (dx^i + \beta^i dt) (dx^j + \beta^j dt)$$

or



This partitioning divides Einstein's equations into two parts (Arnowitt, Deser, Misner '62):

The ADM Decomposition



Four constraint equations:

The Hamiltonian constraint: $R + K^2 - K^{ij}K_{ij} = 0$ $G_{00} = 0$ The momentum constraints: $\nabla_j(K^{ij} - \gamma^{ij}K) = 0$ $G_{0j} = 0$

Here, R_{ij} is Ricci's tensor, R is the scalar curvature, ∇_j is the covariant derivative, K_{ij} is the extrinsic curvature, and $K = \gamma^{ij} K_{ij}$ is its trace.

Linearized ADM

Look for solution as a perturbation of Minkowski's spacetime, unit lapse, and zero shift:

$$\gamma_{ij} = \delta_{ij} + \tilde{\gamma}_{ij}, \quad K_{ij} = 0 + \tilde{K}_{ij}, \quad N = 1 + \tilde{N}, \quad \beta_i = 0 + \tilde{\beta}_i.$$

In vector/matrix notation, to first order, $\underline{\gamma}$, $\underline{\underline{K}}$, N, $\underline{\beta}$ satisfy:

$$\dot{\underline{\gamma}} = -2\underline{K} + 2\underline{\epsilon}\underline{\beta}$$

$$\dot{\underline{K}} = \underline{R}\underline{\gamma} - \underline{\nabla}\underline{\nabla}N$$

$$\operatorname{div}\underline{M}\underline{\gamma} = 0$$

$$\underline{M}\underline{K} = \underline{0}$$

The initial data $\underline{\gamma}(0) = \underline{\gamma}_0$ and $\underline{K}(0) = \underline{K}_0$ is given.

$$\underline{\underline{\epsilon}}\underline{\beta} := \frac{1}{2} [\underline{\nabla}\underline{\beta} + (\underline{\nabla}\underline{\beta})^T], \quad \underline{\underline{R}}\underline{\gamma} := \underline{\underline{\epsilon}}\underline{\mathrm{div}}\underline{\gamma} - \frac{1}{2}\underline{\underline{\Delta}}\underline{\gamma} - \frac{1}{2}\underline{\underline{\nabla}}\underline{\nabla}\mathrm{tr}\,\underline{\gamma}, \quad \underline{\underline{M}}\underline{\gamma} := \underline{\mathrm{div}}\underline{\gamma} - \underline{\nabla}\mathrm{tr}\,\underline{\gamma}$$

FOSH Formulation (Arnold)

$$\begin{split} \dot{\underline{\gamma}} &= -2\underline{K} + 2\underline{\epsilon}\underline{\beta} & \text{Use: } \underline{R}\underline{\gamma} = \frac{1}{2}\text{curl}_c\text{curl}_r\underline{\gamma} + \frac{1}{2}(\text{div}\underline{M}\underline{\gamma})\underline{\delta}, \\ \dot{\underline{K}} &= \underline{R}\underline{\gamma} - \underline{\nabla}\underline{\nabla}N & \underline{R}\underline{\epsilon}\underline{\beta} = 0, \\ \text{div}\underline{M}\underline{\gamma} &= 0 & \text{curl}_r\underline{K} = \text{curl}_c\underline{K} = \text{curl}_s\underline{K} \text{ if } \underline{M}\underline{K} = 0. \\ \underline{M}\underline{K} &= \underline{0} \end{split}$$

If the initial data $\underline{\nu}(0)$, $\underline{\mu}(0)$ is derived from ADM initial data which satisfies the Hamiltonian and momentum constraints, then they satisfy the constraints:

$$\begin{split} \underline{M}\underline{\nu}(0) &= \underline{M}\underline{R}\underline{\gamma}(0) = -\frac{1}{2}\nabla \operatorname{div}\underline{M}\underline{\gamma}(0) = 0, \\ \underline{M}\underline{\mu}(0) &= \underline{M}\operatorname{curl}_{s}\underline{K}(0) = \underline{M}\operatorname{curl}_{r}\underline{K}(0) = 0. \\ \underline{p} &:= \underline{M}\underline{\nu}, \ \underline{q} := \underline{M}\underline{\mu} \Longrightarrow \boxed{\underline{\dot{p}} = -\frac{1}{2}\operatorname{curl}\underline{q}, \ \underline{\dot{q}} = \frac{1}{2}\operatorname{curl}\underline{p}} \end{split}$$

Theorem: If the initial data satisfy the constraints $M\nu(0) = M\mu(0) = 0$, and ν and μ satisfy the evolution, then the constraints $M\nu = M\mu = 0$ are satisfied for all time.

Solution Procedure

$$\begin{split} \dot{\underline{\nu}} &= -\operatorname{curl}_{s}\underline{\mu} - \underline{\nabla}\underline{\nabla}\dot{N} \\ \dot{\underline{\mu}} &= \operatorname{curl}_{s}\underline{\nu} \\ \underline{\underline{\mu}} &= \operatorname{curl}_{s}\underline{\underline{\nu}} \\ \underline{\underline{M}}\underline{\underline{\nu}} &= 0 \\ \underline{\underline{M}}\underline{\underline{\mu}} &= 0 \\ \underline{\underline{\nu}}(0) &= \underline{\underline{R}}\underline{\underline{\gamma}}(0) - \underline{\nabla}\underline{\nabla}N(0), \ \underline{\underline{\mu}}(0) = \operatorname{curl}_{s}\underline{\underline{K}}(0) \end{split}$$

Theorem: Given initial data $\underline{\gamma}(0)$, $\underline{K}(0)$ satisfying the constraints,

- define initial data for $\underline{\nu}, \underline{\mu}$
- evolve $\underline{\nu}, \underline{\mu}$

• get
$$\underline{\underline{K}} = \underline{\underline{K}}(0) + \int_0^t \underline{\underline{\nu}}, \ \underline{\underline{\gamma}} = \underline{\underline{\gamma}}(0) - 2\int_0^t (\underline{\underline{K}} - \underline{\underline{\epsilon}}\underline{\beta})$$

Then $\underline{\gamma}$, $\underline{\underline{K}}$ satisfy the ADM.

On Bounded Domains

Consider now the problem posed on a polyhedron $\Omega \subset \mathbb{R}^3$. Our goal is to find well-posed boundary conditions such that the analog of the previous theorem is true.

Theorem: Given initial data $\underline{\gamma}(0)$, $\underline{K}(0)$ on Ω satisfying the constraints,

- define initial data for $\underline{\nu}, \underline{\mu}$
- evolve $\underline{\nu}, \underline{\mu}$ with boundary conditions
- get $\underline{K} = \underline{K}(0) + \int_0^t \underline{\nu}, \ \underline{\gamma} = \underline{\gamma}(0) 2\int_0^t (\underline{K} \underline{\epsilon}\underline{\beta})$

Then $\underline{\gamma}$, \underline{K} satisfy the ADM.

Constraint Preserving Boundary Conditions

On any face of Ω , let *n* be the unit normal, and complete to an orthonormal tetrad n^i , m^i , l^i .



One set: $n^{i}m^{j}\nu_{ij} = n^{i}l^{j}\nu_{ij} = (m^{i}m^{j} - l^{i}l^{j})\mu_{ij} = m^{i}l^{j}\mu_{ij} = 0$

or, equivalently,

$$n^{i}\tau^{jk}\nu_{ij} = 0, \quad (2\tau^{ik}\tau^{jl} - \tau^{kl}\tau^{ij})\mu_{ij} = 0, \quad (\text{ where } \tau^{ij} := \delta^{ij} - n^{i}n^{j})$$

Another set: $n^{i}m^{j}\mu_{ij} = n^{i}l^{j}\mu_{ij} = (m^{i}m^{j} - l^{i}l^{j})\nu_{ij} = m^{i}l^{j}\nu_{ij} = 0$

or, equivalently,

$$n^{i}\tau^{jk}\mu_{ij} = 0, \quad (2\tau^{ik}\tau^{jl} - \tau^{kl}\tau^{ij})\nu_{ij} = 0$$

Strategy

• Write the general form of maximal nonnegative boundary conditions for the system of constraints:

$$\underline{\dot{p}} = -\frac{1}{2} \underline{\operatorname{curl}} \, \underline{q}, \ \underline{\dot{q}} = \frac{1}{2} \underline{\operatorname{curl}} \, \underline{p}$$

- Trade the transverse derivatives for temporal and tangential ones using the main system.
- Equate the expressions with zero.
- Match these conditions with maximal nonnegative boundary conditions for the main system.

Extended System

$$\begin{split} \dot{\underline{\nu}} &= -\operatorname{curl}_{s}\underline{\mu} - \underline{M}^{*}\underline{p} - \underline{\nabla}\underline{\nabla}\dot{N} \\ \dot{\underline{\mu}} &= \operatorname{curl}_{s}\underline{\nu} - \underline{M}^{*}\underline{q} \\ \dot{\underline{a}} &= \operatorname{curl}_{s}\underline{\nu} - \underline{M}^{*}\underline{q} \\ \dot{\underline{a}} &= \underline{M}\underline{\nu} \\ \dot{\underline{b}} &= \underline{M}\underline{\mu} \\ \underline{\underline{\nu}}(0) &= \underline{R}\underline{\gamma}(0) - \underline{\nabla}\underline{\nabla}N(0), \ \underline{\mu}(0) = \operatorname{curl}_{s}\underline{K}(0), \ \underline{a}(0) = 0, \ \underline{b}(0) = 0 \end{split}$$

Two sets:

$$n^{i}\tau^{jk}\nu_{ij} = 0, \ (2\tau^{ik}\tau^{jl} - \tau^{kl}\tau^{ij})\mu_{ij} = 0, \ a_{i} = 0, \ n^{i}b_{i} = 0$$

$$n^{i}\tau^{jk}\mu_{ij} = 0, \ (2\tau^{ik}\tau^{jl} - \tau^{kl}\tau^{ij})\nu_{ij} = 0, \ b_{i} = 0, \ n^{i}a_{i} = 0$$

Solution Procedure

Theorem: Given initial data $\underline{\gamma}(0)$, $\underline{K}(0)$ on Ω satisfying the constraints,

- define initial data for $\underline{\nu}$, $\underline{\mu}$, and set $\underline{a}(0) = 0$, $\underline{b}(0) = 0$
- evolve $\underline{\nu}, \underline{\mu}, \underline{a}, \underline{b}$ with boundary conditions

Then $\underline{a} = 0$, $\underline{b} = 0$ for all time, and $\underline{\gamma}$, \underline{K} satisfy the ADM.

$$\left(\underline{K} = \underline{K}(0) + \int_0^t \underline{\nu}, \ \underline{\gamma} = \underline{\gamma}(0) - 2\int_0^t (\underline{K} - \underline{\epsilon}\underline{\beta})\right)$$

Thank You!