



An Approximate Direct Inverse as a Preconditioner For Ill-Conditioned Problems

Chung Hyun Lee, Jin-Fa Lee, The Ohio State University, United States;
William Langston, Brian Zinser, Vinh Dang, Andy Huang, Salvatore Campione, Sandia
National Laboratories, United State

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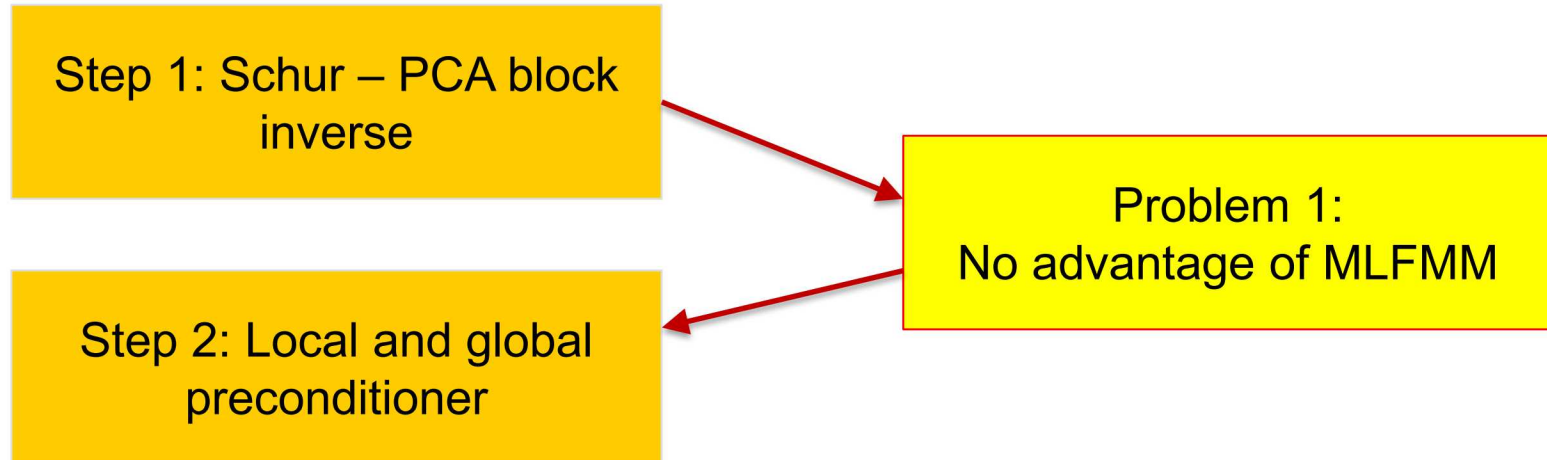


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Mission Statement:

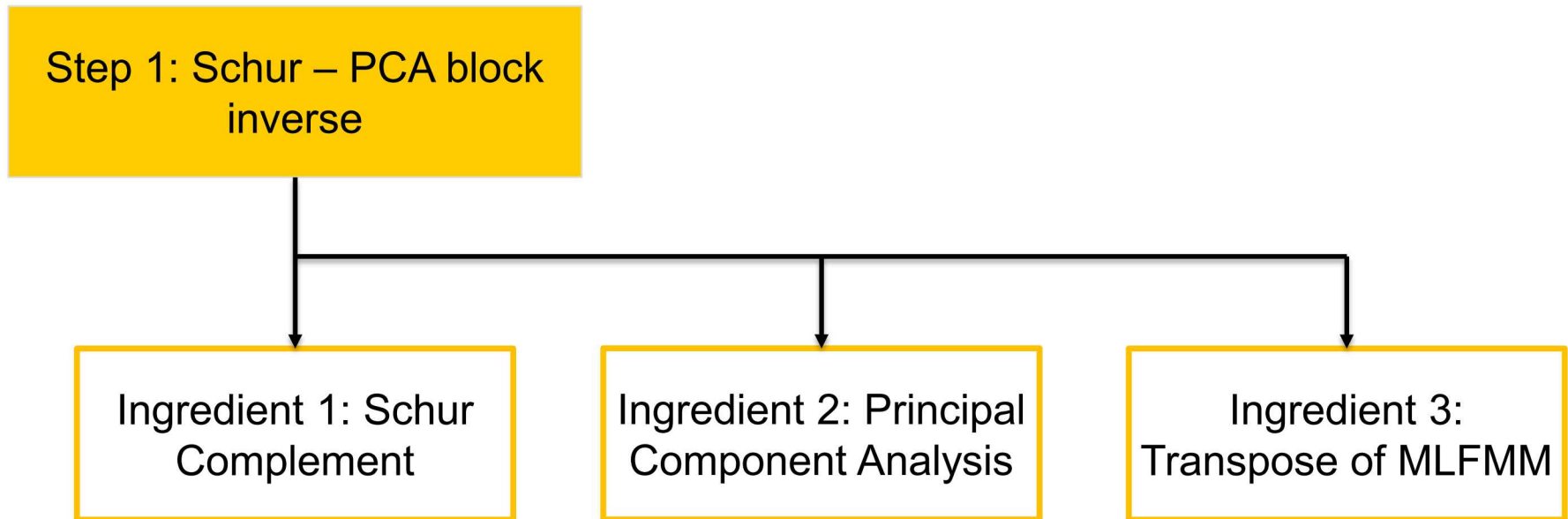
Find an effective preconditioner for integral equation





Mission Statement:

Find an effective preconditioner for integral equation





➤ Ingredient 1: Schur-Complement via octree

❖ Matrix Decomposition

$$\mathbf{A} = \begin{bmatrix} \mathbf{A}_1 & \mathbf{C}_{12} \\ \mathbf{C}_{21} & \mathbf{A}_2 \end{bmatrix}$$

where

- A is system matrix of CFIE
- Let's assume $\mathbf{A}_1$, $\mathbf{C}_{12}$, $\mathbf{A}_2$ and $\mathbf{C}_{21}$ are 2 x 2 partition of entire A

$$\mathbf{PAx} = \mathbf{Pb} \longrightarrow \bar{\mathbf{A}}\mathbf{x} = \bar{\mathbf{b}}$$

$$\begin{aligned} \bar{\mathbf{A}} &= \begin{bmatrix} \mathbf{A}_1^{-1} & \mathbf{0} \\ \mathbf{0} & \mathbf{A}_2^{-1} \end{bmatrix} \begin{bmatrix} \mathbf{A}_1 & \mathbf{C}_{12} \\ \mathbf{C}_{21} & \mathbf{A}_2 \end{bmatrix} \\ &= \begin{bmatrix} \mathbf{I} & \mathbf{A}_1^{-1}\mathbf{C}_{12} \\ \mathbf{A}_2^{-1}\mathbf{C}_{21} & \mathbf{I} \end{bmatrix} \xrightarrow{\text{Schur Decomposition}} \begin{bmatrix} \mathbf{I} & \mathbf{A}_1^{-1}\mathbf{C}_{12} \\ \mathbf{0} & \mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{I} - \mathbf{A}_1^{-1}\mathbf{C}_{12}\mathbf{A}_2^{-1}\mathbf{C}_{21} & \mathbf{0} \\ \mathbf{0} & \mathbf{I} \end{bmatrix} \begin{bmatrix} \mathbf{I} & \mathbf{0} \\ \mathbf{A}_2^{-1}\mathbf{C}_{21} & \mathbf{I} \end{bmatrix} \end{aligned}$$

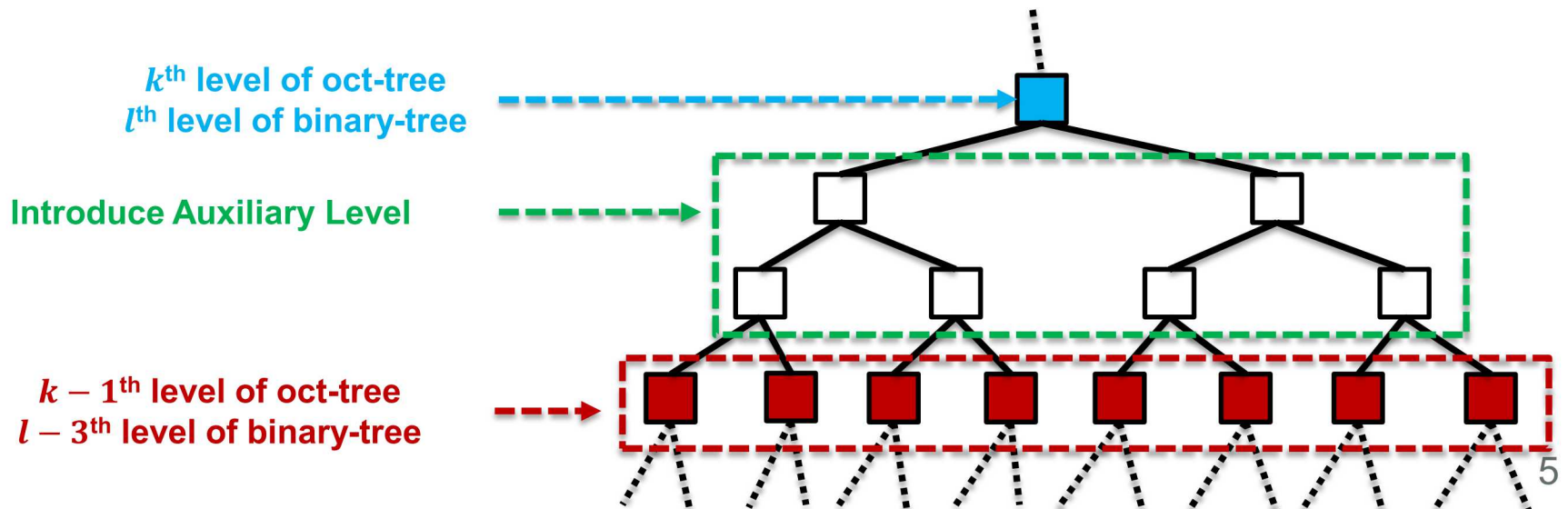


➤ Ingredient 1: Schur-Complement via octree

$$\text{Let } A_i^l = \begin{bmatrix} A_j^{l-1} & C_{jk}^{l-1} \\ C_{kj}^{l-1} & A_k^{l-1} \end{bmatrix}$$

$$\text{Then } (A_i^l)^{-1} = \begin{bmatrix} I_m & 0 \\ A_k^{-1} C_{kj} & I_n \end{bmatrix} \begin{bmatrix} (I_m - A_j^{-1} C_{jk} A_k^{-1} C_{kj})^{-1} & 0 \\ 0 & I_n \end{bmatrix} \begin{bmatrix} I_m & A_j^{-1} C_{jk} \\ 0 & I_n \end{bmatrix} \begin{bmatrix} A_j^{-1} & 0 \\ 0 & A_k^{-1} \end{bmatrix}$$

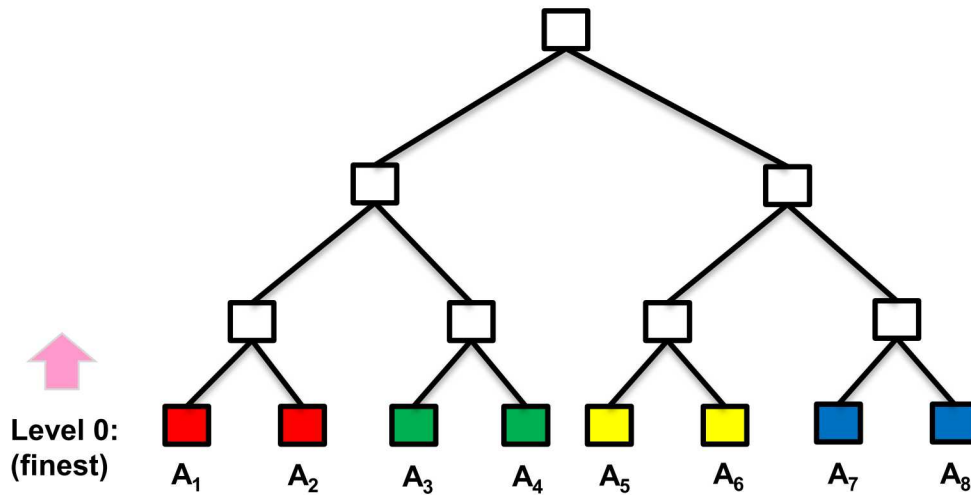
Note: A_j^{-1} and A_k^{-1} are recursive call until reach to the leaf level



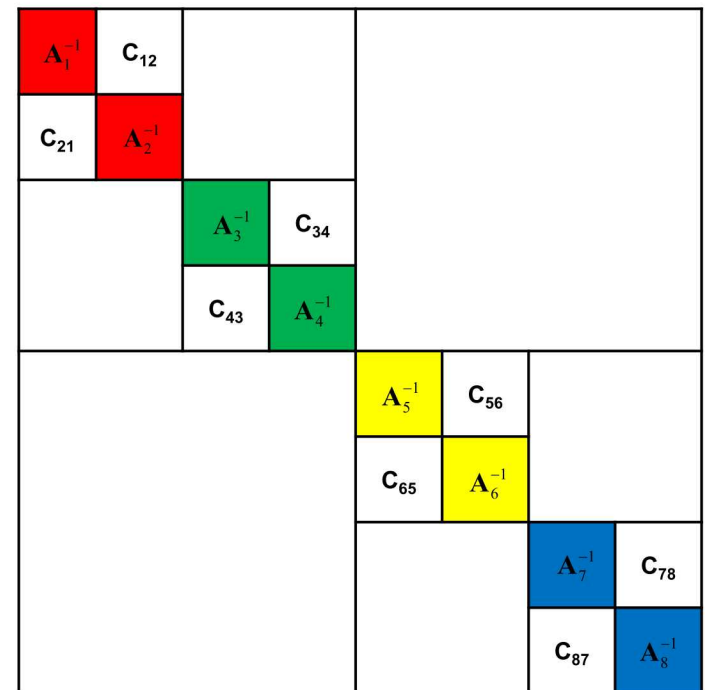


Pictorial explanation for recursive factorization: The finest level

Octree Structure



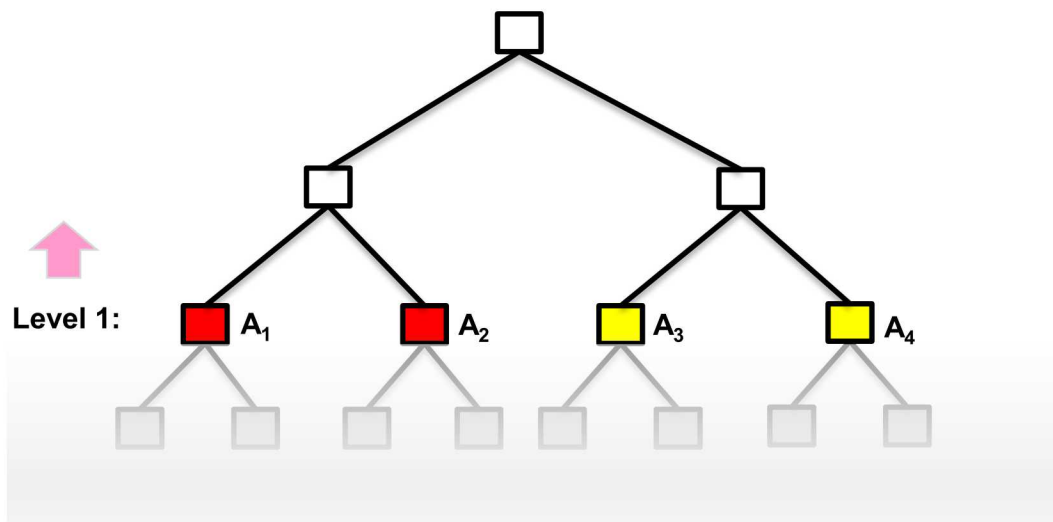
Preconditioner



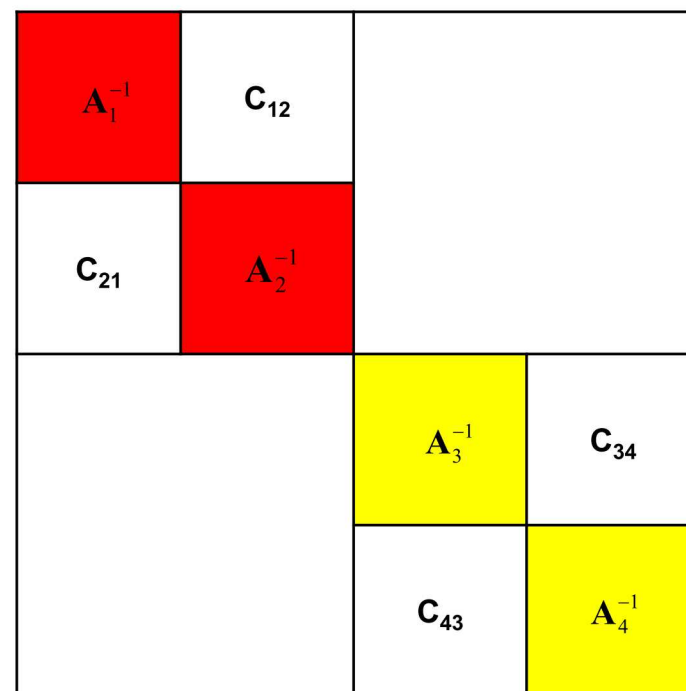


Pictorial explanation for recursive factorization: Intermediate level

Octree Structure



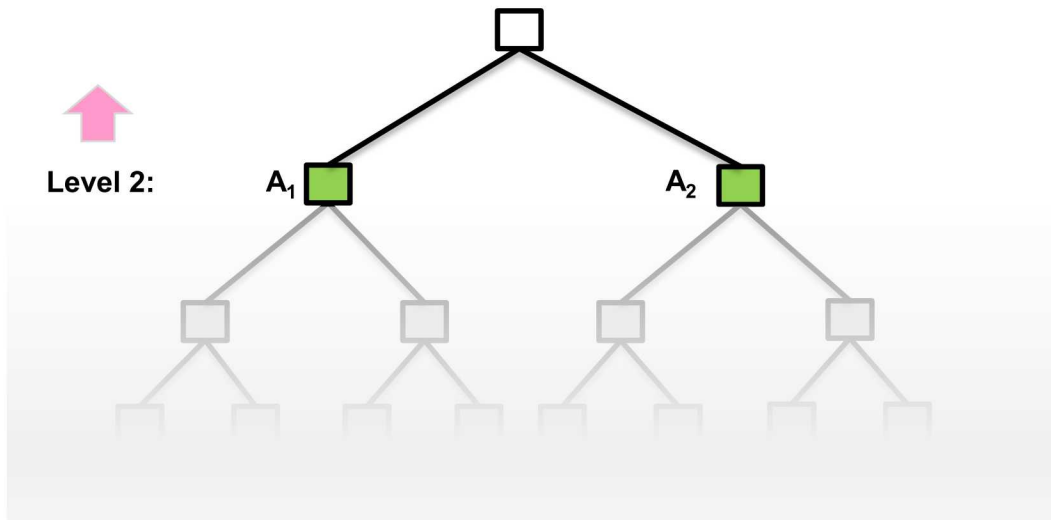
Preconditioner



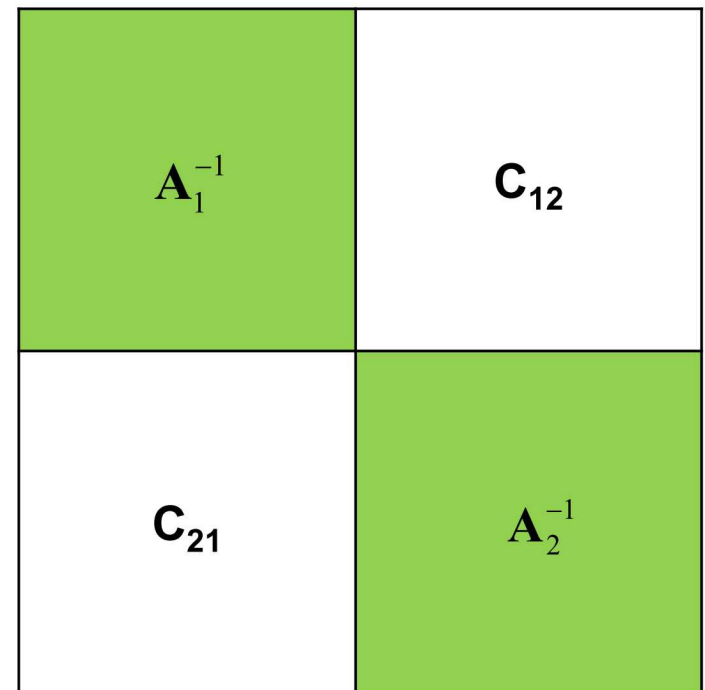


Pictorial explanation for recursive factorization: Intermediate level

Octree Structure



Preconditioner

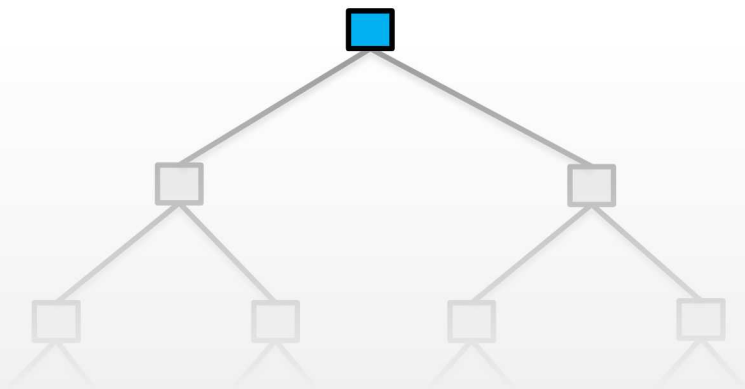




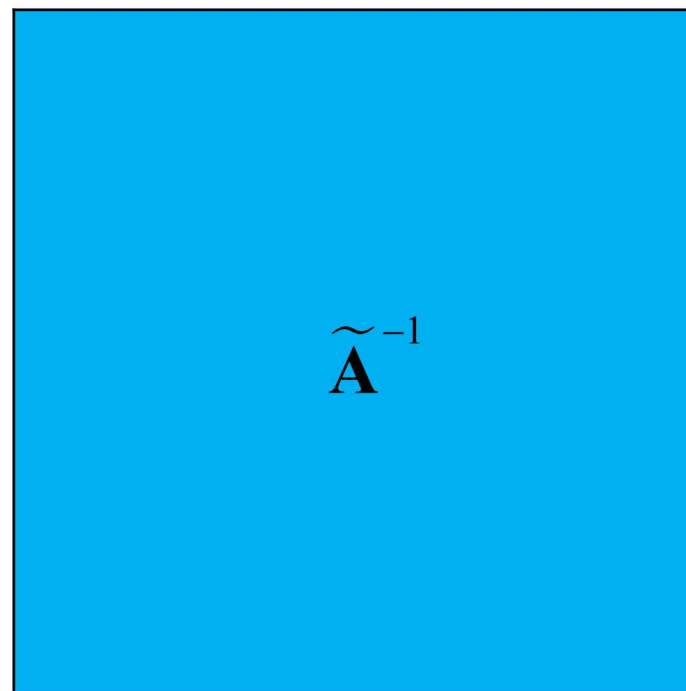
Pictorial explanation for recursive factorization: The Coarsest level

Octree Structure

Level 3:



Preconditioner





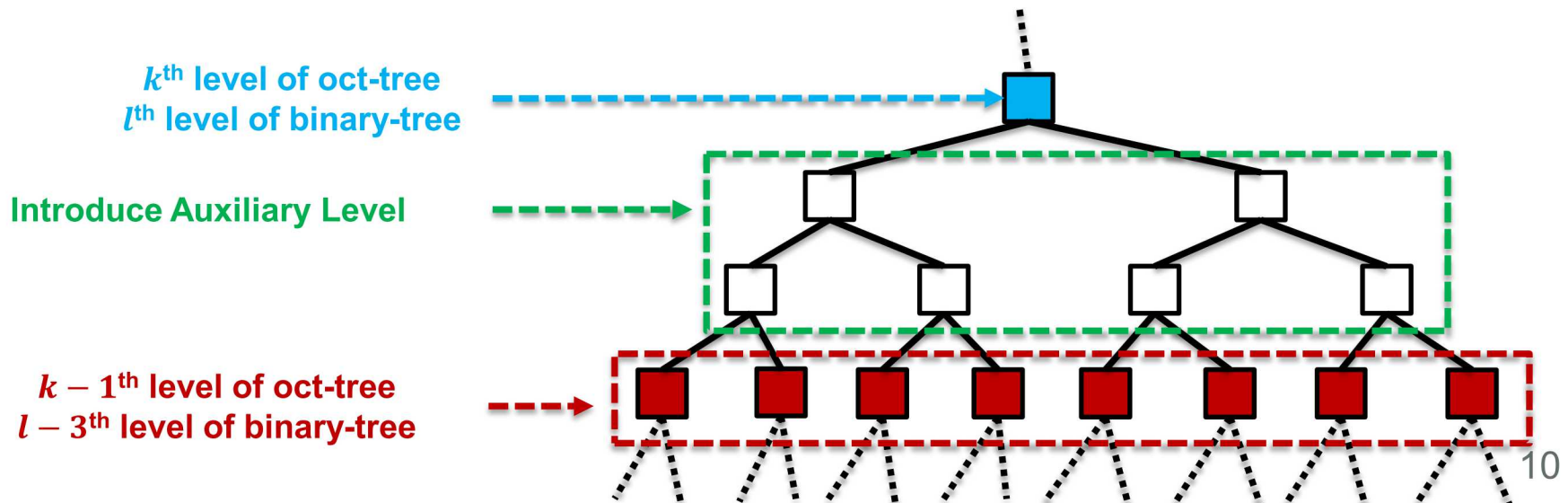
➤ Ingredient 2: Compress with PCA

$$\text{Let } A_i^l = \begin{bmatrix} A_j^{l-1} & C_{jk}^{l-1} \\ C_{kj}^{l-1} & A_k^{l-1} \end{bmatrix}$$

$$\text{Then } (A_i^l)^{-1} = \begin{bmatrix} I_m & 0 \\ A_k^{-1} C_{kj} & I_n \end{bmatrix} \begin{bmatrix} (I_m - A_j^{-1} C_{jk} A_k^{-1} C_{kj})^{-1} & 0 \\ 0 & I_n \end{bmatrix} \begin{bmatrix} I_m & A_j^{-1} C_{jk} \\ 0 & I_n \end{bmatrix} \begin{bmatrix} A_j^{-1} & 0 \\ 0 & A_k^{-1} \end{bmatrix}$$

Compress Here with
PCA + matrix identity

Note: A_j^{-1} and A_k^{-1} are recursive call until reach to the leaf level





➤ Ingredient 2: Compress with PCA

Woodbury
Matrix Identity

$$\underbrace{(I_m - A_j^{-1} C_{jk} A_k^{-1} C_{kj})}^{-1} \simeq \underbrace{(I - U \Sigma V^H)}^{-1} = I + U(\Sigma^{-1} - V^H U)^{-1} V^H = I + U S V^H$$

Compress with
PCA (Low-rank)

$$S := (\Sigma^{-1} - V^H U)^{-1}$$

U : $m \times q$ matrix with left singular vectors

Σ : $q \times q$ diagonal matrix with singular values

V : $q \times n$ matrix with right singular vectors

S : $q \times q$ matrix $\rightarrow$ Compute explicitly due to $q \ll m, n$

How to determine q ? $\rightarrow \sigma_q / \sigma_1 \leq \epsilon$ where ϵ is predetermined tolerance



➤ Ingredient 3: Transpose of MLFMM

During the PCA process, one need to compute a matrix-vector-multiplication and can accelerate with MLFMM

$$A_j^{-1} C_{jk} A_k^{-1} C_{kj} \longrightarrow U S V^H$$

Need $C_{jk} x_j$, $C_{kj} x_k$, $C_{jk}^T x_k$ and $C_{kj}^T x_j$ with MLFMM MVM
(No explicitly form a coupling matrix)

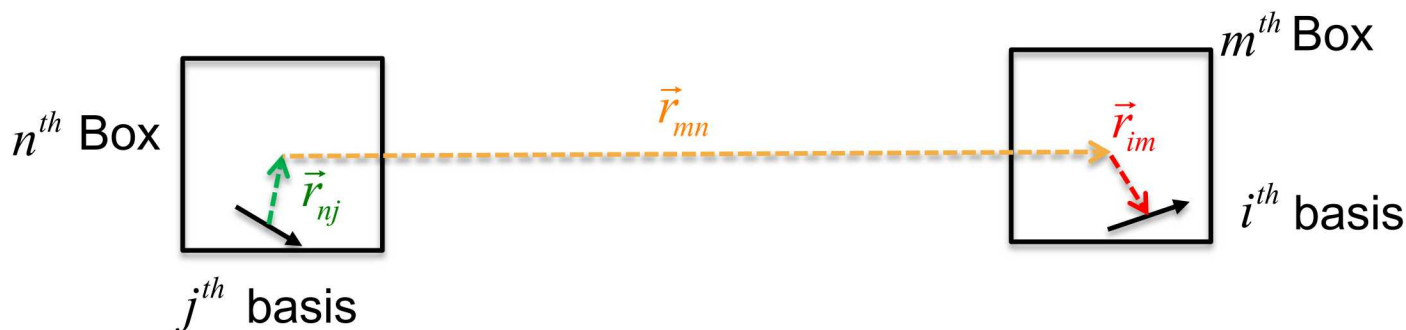
How to compute?

Change

1. **direction of displacement vectors and propagation vectors**
2. **Order of radiation pattern and receiving pattern**

➤ Ingredient 3: Transpose of MLFMM

Example of EFIE and MFIE term with single level FMM,



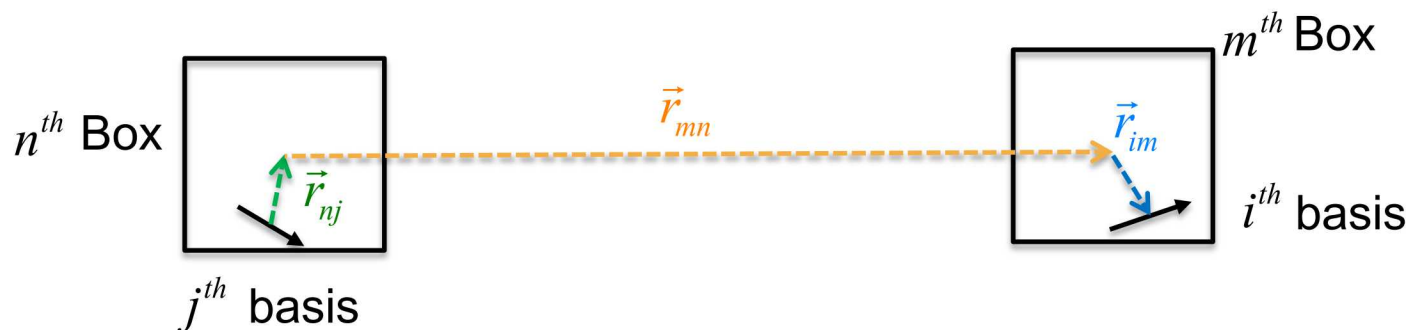
Regular FMM

$$\left\{ \begin{aligned} C_{ij}^{EFIE} &= \int V_f^E(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \end{aligned} \right.$$

where V_s^E , T_{mn} , V_f^E , and V_f^M are functions to compute radiation pattern, translation, and receiving pattern for EFIE and MFIE

➤ Ingredient 3: Transpose of MLFMM

Example of EFIE and MFIE term with single level FMM,



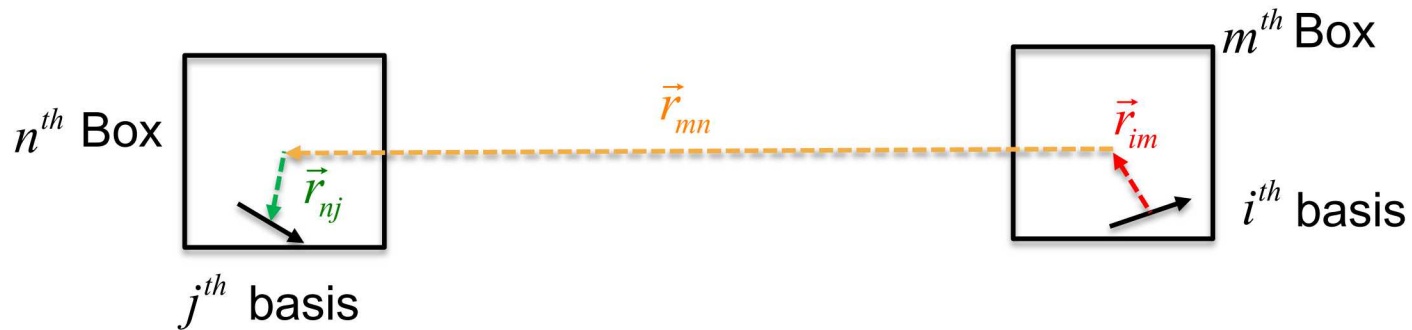
Regular FMM

$$\begin{cases} C_{ij}^{EFIE} = \int V_f^E(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \\ C_{ij}^{MFIE} = \int V_f^M(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \end{cases}$$

where V_s^E , T_{mn} , V_f^E , and V_f^M are functions to compute radiation pattern, translation, and receiving pattern for EFIE and MFIE

➤ Ingredient 3: Transpose of MLFMM

Example of EFIE and MFIE term with single level FMM,



Regular FMM

$$\begin{cases} C_{ij}^{EFIE} = \int V_f^E(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \\ C_{ij}^{MFIE} = \int V_f^M(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \end{cases}$$

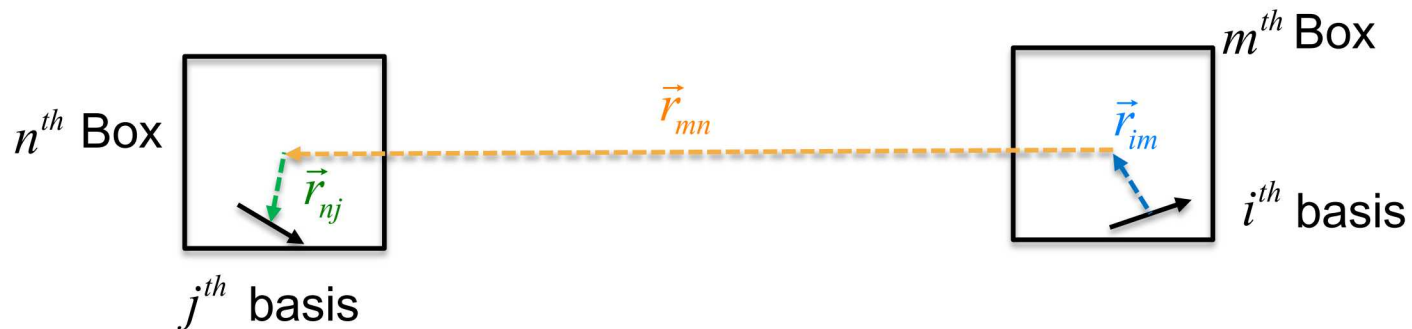
Transpose of FMM

$$\begin{cases} (C_{ij}^{EFIE})^T = \int V_s^E(-\hat{k}, -\vec{r}_{nj}) T_{mn}(-\hat{k} \cdot -\vec{r}_{mn}) V_f^E(-\hat{k}, -\vec{r}_{im}) d\hat{k}^2 \end{cases}$$

where V_s^E , T_{mn} , V_f^E , and V_f^M are functions to compute radiation pattern, translation, and receiving pattern for EFIE and MFIE

➤ Ingredient 3: Transpose of MLFMM

Example of EFIE and MFIE term with single level FMM,



Regular FMM

$$\begin{cases} C_{ij}^{EFIE} = \int V_f^E(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \\ C_{ij}^{MFIE} = \int V_f^M(\hat{k}, \vec{r}_{im}) T_{mn}(\hat{k} \cdot \vec{r}_{mn}) V_s^E(\hat{k}, \vec{r}_{nj}) d\hat{k}^2 \end{cases}$$

Transpose of FMM

$$\begin{cases} (C_{ij}^{EFIE})^T = \int V_s^E(-\hat{k}, -\vec{r}_{nj}) T_{mn}(-\hat{k} \cdot -\vec{r}_{mn}) V_f^E(-\hat{k}, -\vec{r}_{im}) d\hat{k}^2 \\ (C_{ij}^{MFIE})^T = \int V_s^E(-\hat{k}, -\vec{r}_{nj}) T_{mn}(-\hat{k} \cdot -\vec{r}_{mn}) V_f^M(-\hat{k}, -\vec{r}_{im}) d\hat{k}^2 \end{cases}$$

where V_s^E , T_{mn} , V_f^E , and V_f^M are functions to compute radiation pattern, translation, and receiving pattern for EFIE and MFIE

➤ Ingredient 3: Transpose of MLFMM

- Radiation and Receiving pattern of EFIE

$$V_s^E(\hat{k}, \vec{r}_{nj}) = \int (\bar{I} - \boxed{\hat{k}\hat{k}}) \cdot \alpha_j(r) e^{-jk\boxed{\hat{k}\cdot\vec{r}_{nj}}} dS = V_s^M(-\hat{k}, -\vec{r}_{nj})$$

$$V_f^E(\hat{k}, \vec{r}_{im}) = \int (\bar{I} - \boxed{\hat{k}\hat{k}}) \cdot \alpha_i(r) e^{-jk\boxed{\hat{k}\cdot\vec{r}_{im}}} dS = V_f^E(-\hat{k}, -\vec{r}_{im})$$

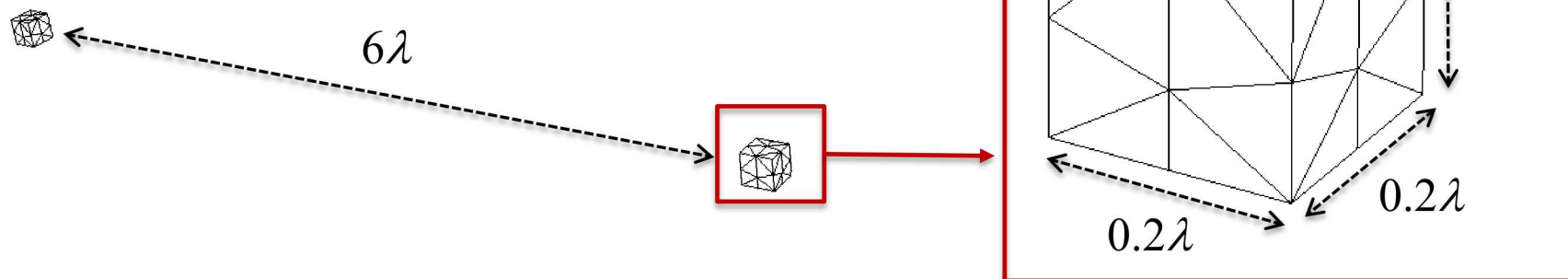
- Receiving pattern of MFIE

$$V_f^M(\hat{k}, \vec{r}_{im}) = -\boxed{\hat{k}} \times \int e^{-jk\boxed{\hat{k}\cdot\vec{r}_{im}}} (\alpha_i(r) \times \hat{n}) dS$$

$$V_f^M(-\hat{k}, -\vec{r}_{im}) = \boxed{\hat{k}} \times \int e^{-jk\boxed{\hat{k}\cdot\vec{r}_{im}}} (\alpha_i(r) \times \hat{n}) dS = -V_f^M(\hat{k}, \vec{r}_{im})$$

➤ **Ingredient 3: Transpose of MLFMM**

➤ Test Target: Well Separated Two Cubes



▪ **Relative Error:**

$$\delta_{Z_x} := \frac{\|Z_{CFIE} \bar{x} - Z_{MLFMM} \bar{x}\|}{\|Z_{CFIE} \bar{x}\|} = 2.488 \times 10^{-2}$$

$$\delta_{Z_{Tx}} := \frac{\|Z_{CFIE}^T \bar{x} - Z_{MLFMM}^T \bar{x}\|}{\|Z_{CFIE}^T \bar{x}\|} = 3.054 \times 10^{-2}$$

* Assembled Explicitly

$$Z_{CFIE} = \begin{bmatrix} Z_{11} & Z_{12} \\ Z_{21} & Z_{22} \end{bmatrix} \quad Z_{FMM} = \begin{bmatrix} Z_{11} & Z_{12}^{FMM} \\ Z_{21}^{FMM} & Z_{22} \end{bmatrix}$$

Z_{11}, Z_{22} : Near Coupling (Zero out)

Z_{12}, Z_{21} : Far Coupling

$Z_{12}^{FMM}, Z_{21}^{FMM}$: MLFMM Coupling



➤ Matrix Vector Multiplication

Let $S = (D^{-1} - RL)^{-1}$

$$A = \begin{bmatrix} A_1 & C_{12} \\ C_{21} & A_2 \end{bmatrix}$$

$$[y] = [A]^{-1} [x] = \begin{bmatrix} I & 0 \\ -A_2^{-1}C_{21} & I \end{bmatrix} \begin{bmatrix} S & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} I & -A_1^{-1}C_{12} \\ 0 & I \end{bmatrix} \begin{bmatrix} A_1^{-1} & 0 \\ 0 & A_2^{-1} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix},$$

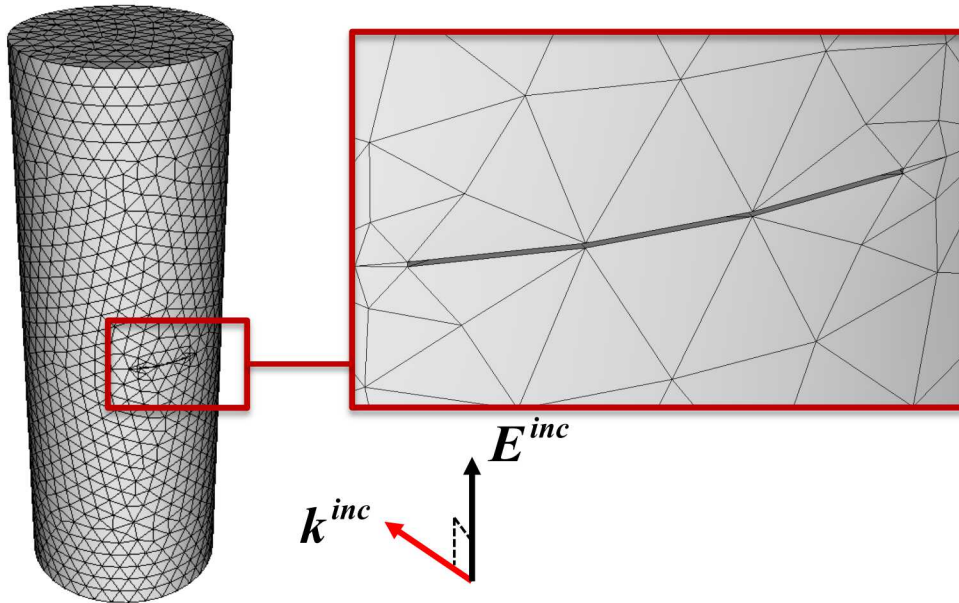
$$= \begin{bmatrix} I & 0 \\ -A_2^{-1}C_{21} & I \end{bmatrix} \begin{bmatrix} S & 0 \\ 0 & I \end{bmatrix} \begin{bmatrix} I & -A_1^{-1}C_{12} \\ 0 & I \end{bmatrix} \begin{bmatrix} A_1^{-1} & 0 \\ 0 & A_2^{-1} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$= \begin{bmatrix} S[A_1^{-1}x_1 - A_1^{-1}C_{12}A_2^{-1}x_2] \\ -A_2^{-1}C_{21}S[A_1^{-1}x_1 - A_1^{-1}C_{12}A_2^{-1}x_2] + A_2^{-1}x_2 \end{bmatrix}$$

- ① Recursive MVM call for $A_2^{-1}x_2$
- ② Recursive MVM call for $A_1^{-1}x_1$
- ③ Update $S[A_1^{-1}x_1 - A_1^{-1}C_{12}A_2^{-1}x_2]$ with ① and ②
- ④ Update $-A_2^{-1}C_{21}S[A_1^{-1}x_1 - A_1^{-1}C_{12}A_2^{-1}x_2] + A_2^{-1}x_2$ with ① and ③



➤ Example: PEC Slotted Cylinder



- Cylinder height $h=0.6096\text{m}$, inner radius $=0.1016\text{m}$
- Metal thickness 0.00635m
- Aperture slot 0.000508m
- Analyze SE around first TM resonance at 1.1294GHz

Inner wall modes

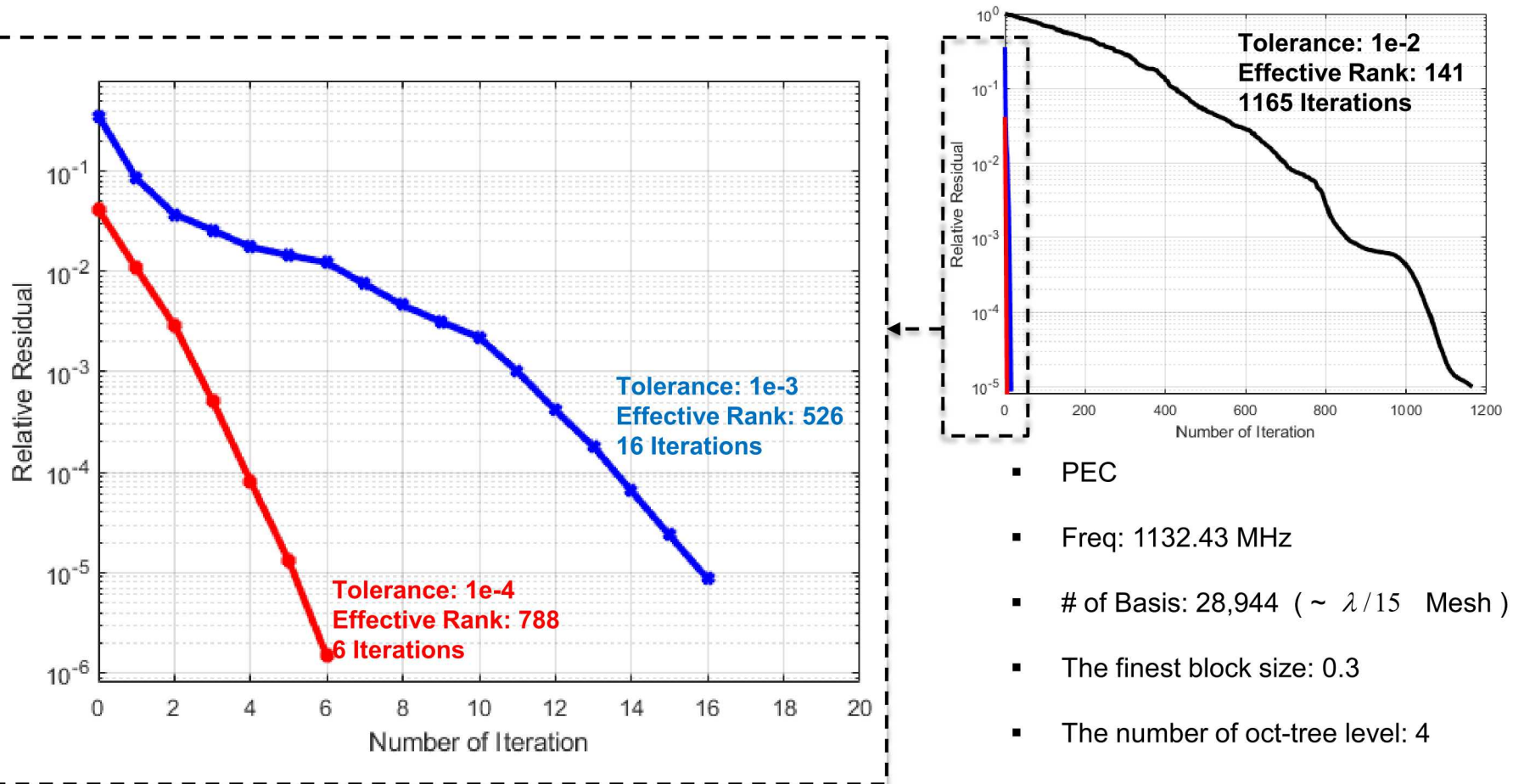
TMz010:	1.129391 [GHz]
TMz011:	1.155849 [GHz]
TMz012:	1.231818 [GHz]
TMz013:	1.34896 [GHz]
TMz014:	1.497643 [GHz]
TEz111:	0.8988588 [GHz]
TEz112:	0.9946542 [GHz]
TEz113:	1.136509 [GHz]
TEz114:	1.30954 [GHz]

Outer wall modes

TMz010:	1.062956 [GHz]
TMz011:	1.091026 [GHz]
TMz012:	1.171208 [GHz]
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TMz014:	1.448201 [GHz]
TEz111:	0.8500555 [GHz]
TEz112:	0.9507808 [GHz]
TEz113:	1.098317 [GHz]
TEz114:	1.276536 [GHz]



➤ Example: PEC Slotted Cylinder (Different PCA tolerance)



- PEC
- Freq: 1132.43 MHz
- # of Basis: 28,944 ($\sim \lambda/15$ Mesh)
- The finest block size: 0.3
- The number of oct-tree level: 4
- EFIE + IEDG (with MLFMM)
- Iterative Solver (GCR, $\varepsilon_k = 10^{-5}$)



Mission Statement:

Find an effective preconditioner for integral equation





Propose two level preconditioner

For given matrix equation, $Ax = b$

We define two preconditioner Q_k and P_l and solve for x the following equation:

$$Q_k P_l A x = Q_k P_l b$$

where

P_l : Local Preconditioner

Q_k : Global Preconditioner



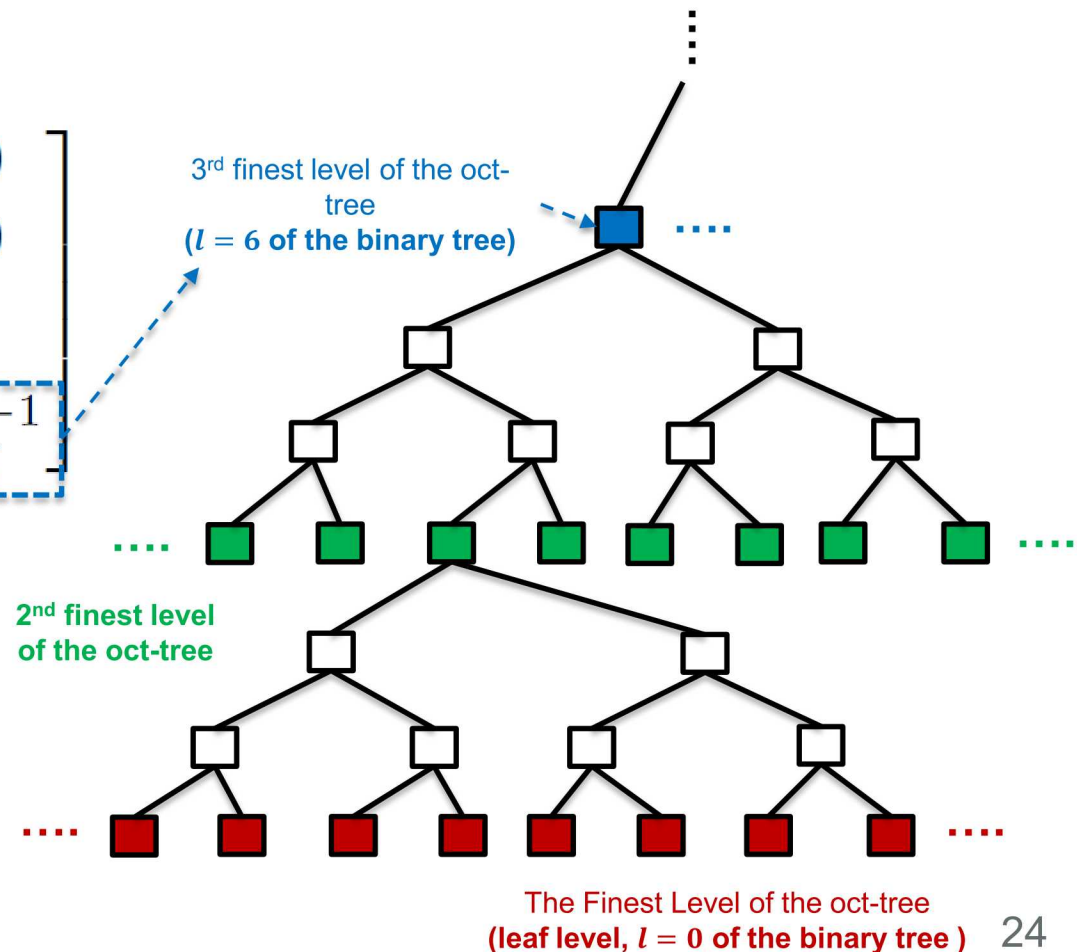
➤ Ingredient 1: Local Preconditioner

- Schur – PCA Block Inverse at the l level of the binary-tree

For example:

$$P_l := \begin{bmatrix} A_1^{-1} & 0 & \cdots & 0 \\ 0 & A_2^{-1} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & A_\xi^{-1} \end{bmatrix}$$

ξ is the number of boxes at the level $l = 6$.





➤ Ingredient 2: Global Preconditioner

- Compress off-diagonal terms with PCA

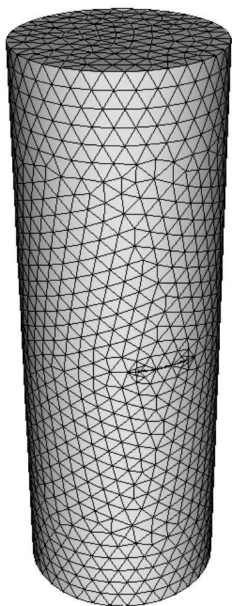
$$Q_k := (P_l A)^{-1} = (I + \delta)^{-1} \cong \left(I + \underbrace{L^{m \times k} D^{k \times k} R^{k \times m}}_{\text{Low-rank Approximation}} \right)^{-1} = I - L(D^{-1} + RL)^{-1}R$$

- P_l is the local preconditioner
- δ is off-diagonal terms of matrix A
- $(D^{-1} + RL)^{-1}$ will compute explicitly ($k \ll m$)
- k fixed to 50 to minimize computation time

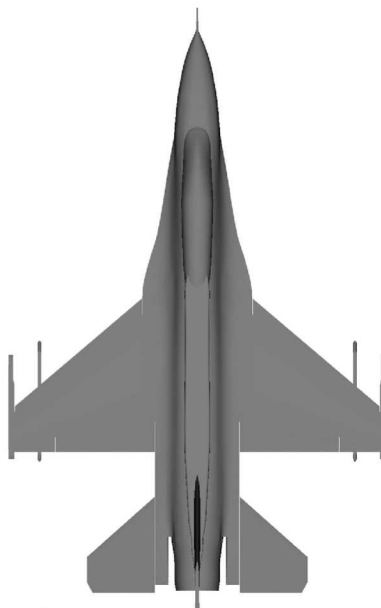


Applications of Step 2 (two level preconditioner)

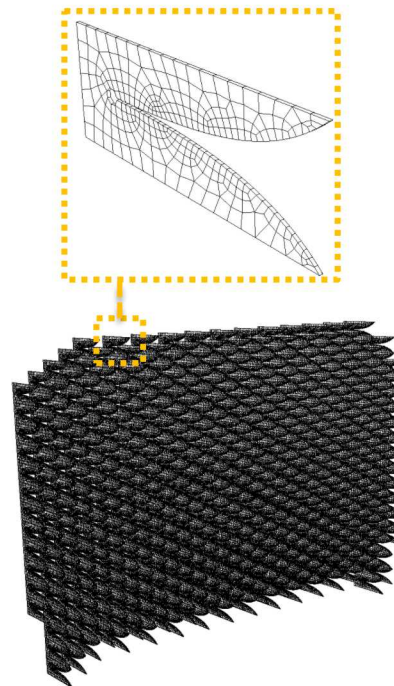
Example 1: IBC
Slotted Cylinder
(at resonance freq)



Example 2: PEC F-16

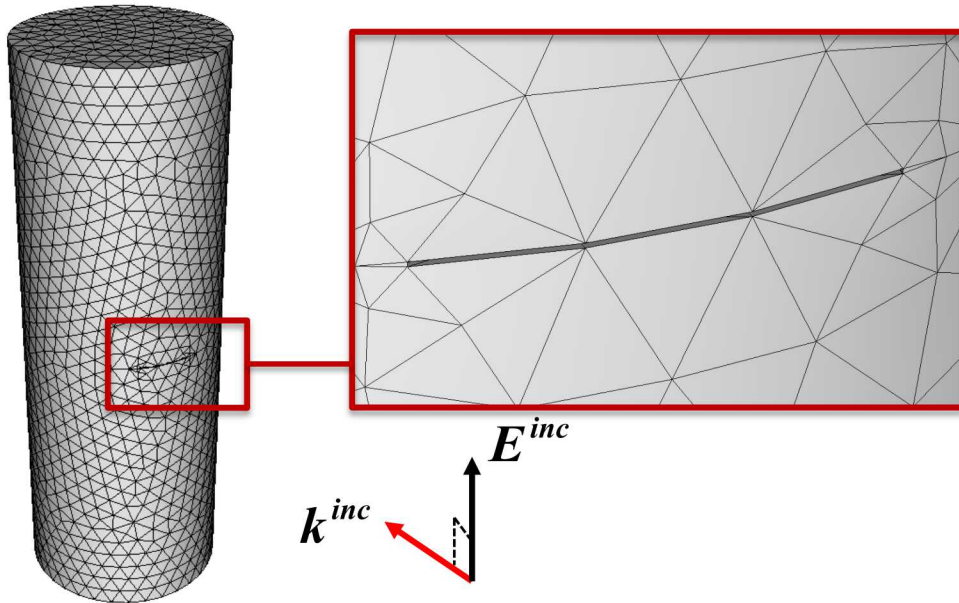


Example 3: PEC
Vivaldi Antenna





➤ Example: IBC Slotted Cylinder



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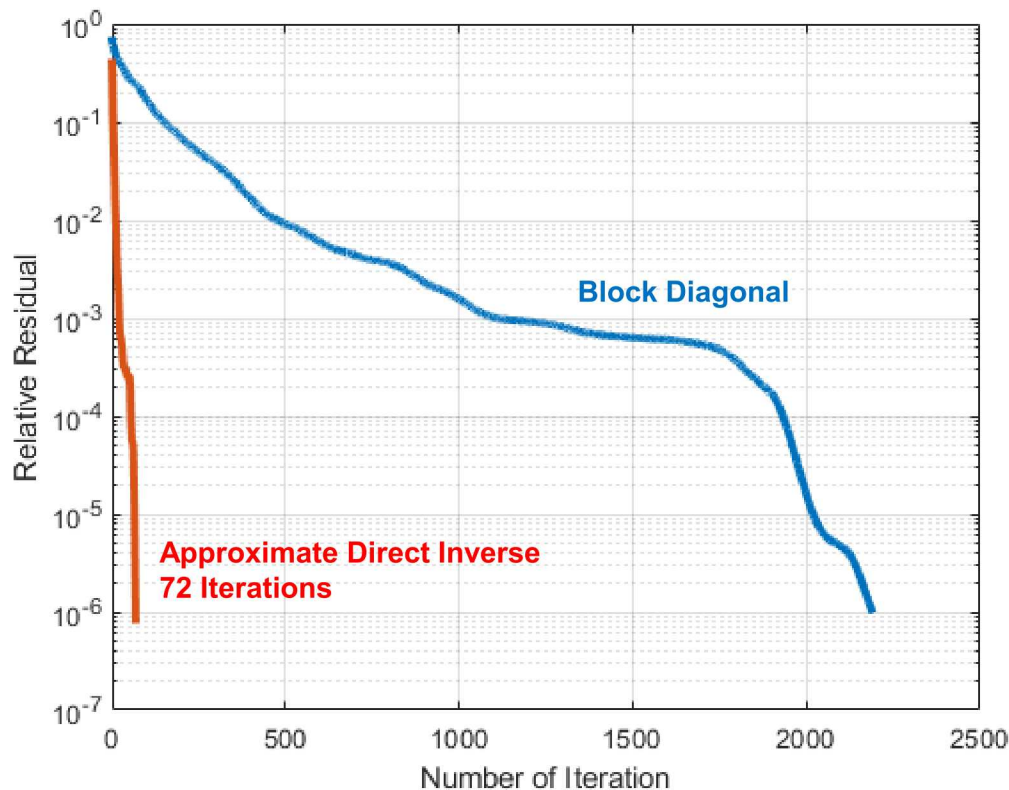
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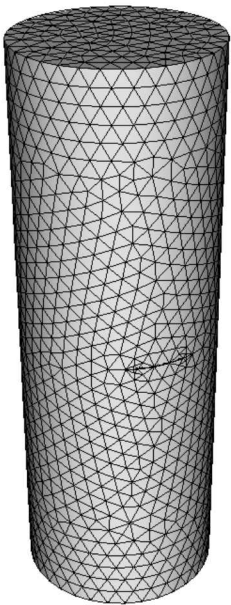
- Convergence Behavior compared to PCA tolerance



- IBC
- Freq: 1132.4207 MHz
- # of Basis: 28,944 ($\sim \lambda / 15$ Mesh)
- The finest block size: 0.5λ
- The number of oct-tree level: 4
- EFIE + IEDG (with MLFMM)
- Iterative Solver (GCR, $\varepsilon_k = 10^{-6}$)
- Approximate Direct Inverse
 P_6 : Schur-PCA ($\epsilon = 10^{-4}$)
 Q_k : $(P_1 A)^{-1}$ with PCA ($k = 50$)



➤ Memory Comparison

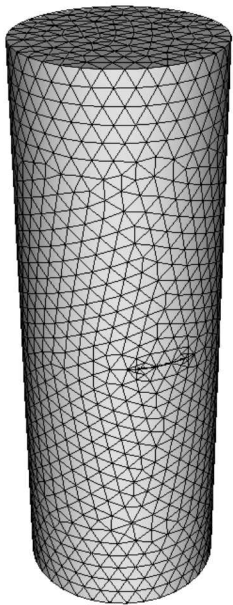


- IBC
- Freq: 1132.4207 MHz
- The finest block size: 0.5λ

	Block-Diag.	Approx. Direct Inverse	
Far Terms (MLFMM)	0.35	0.35	
Near/Self Terms	1.77	1.77	
Preconditioner	0.33	P_6	2.57
		Q_k	0.04
Total Memory	2.45	4.73	

Table 1. Memory Comparison [GB]

➤ Wall Time Comparison



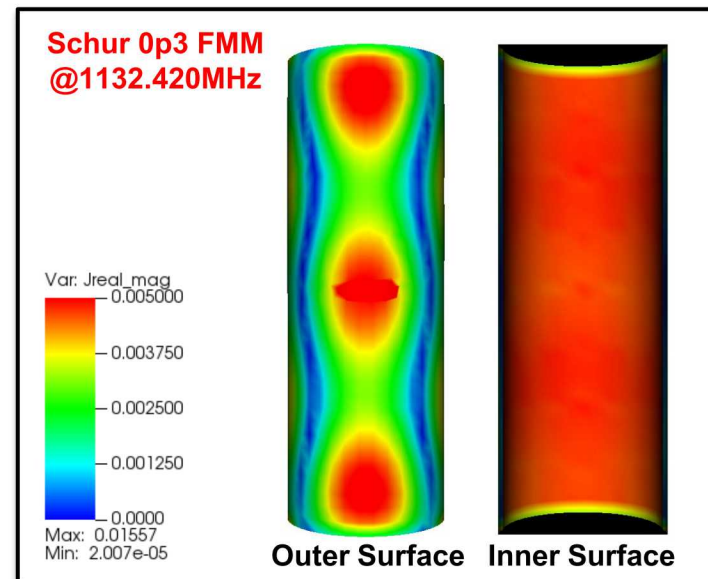
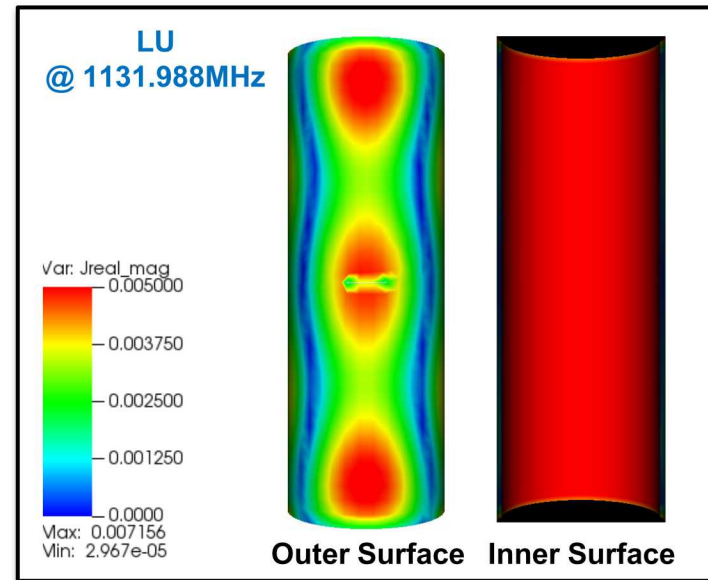
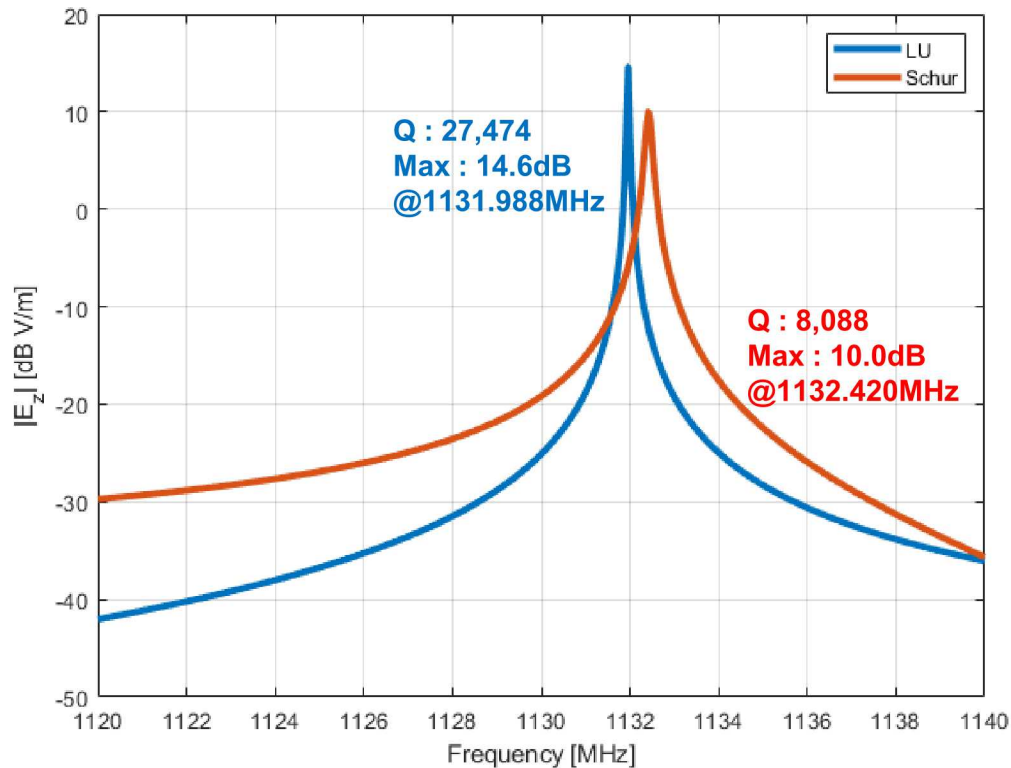
- IBC
- Freq: 1132.4207 MHz
- The finest block size: 0.5λ

	Block-Diag.	Approx. Direct Inverse	
Filling Far Terms (MLFMM)	1.2	1.2	
Filling Near/Self Terms	642.3	642.3	
Preconditioner	0.5	P_6	156.8
		Q_k	5.2
Solve System Matrix	725.6	11.3	
Total Wall Time	1369.6	816.8	

Table 2. Wall Time Comparison [sec]

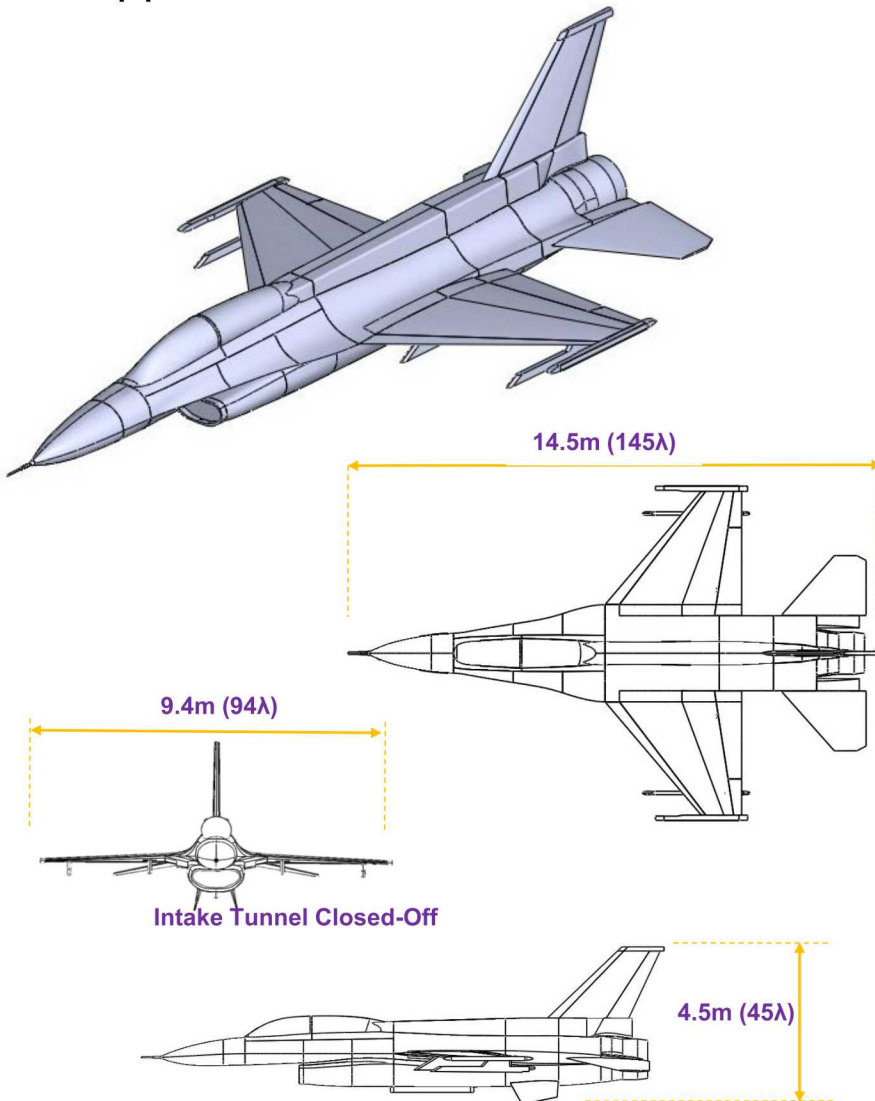


Shielding Effectiveness





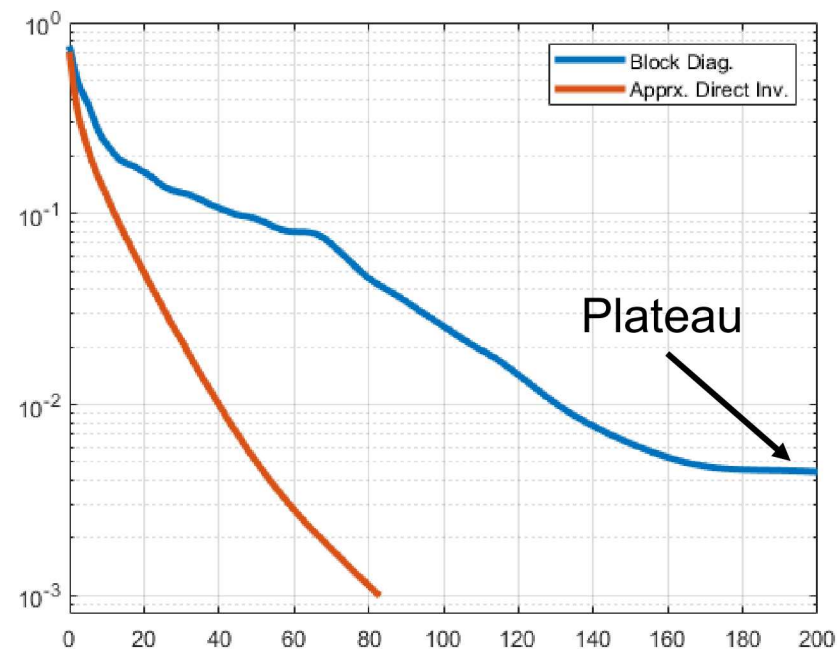
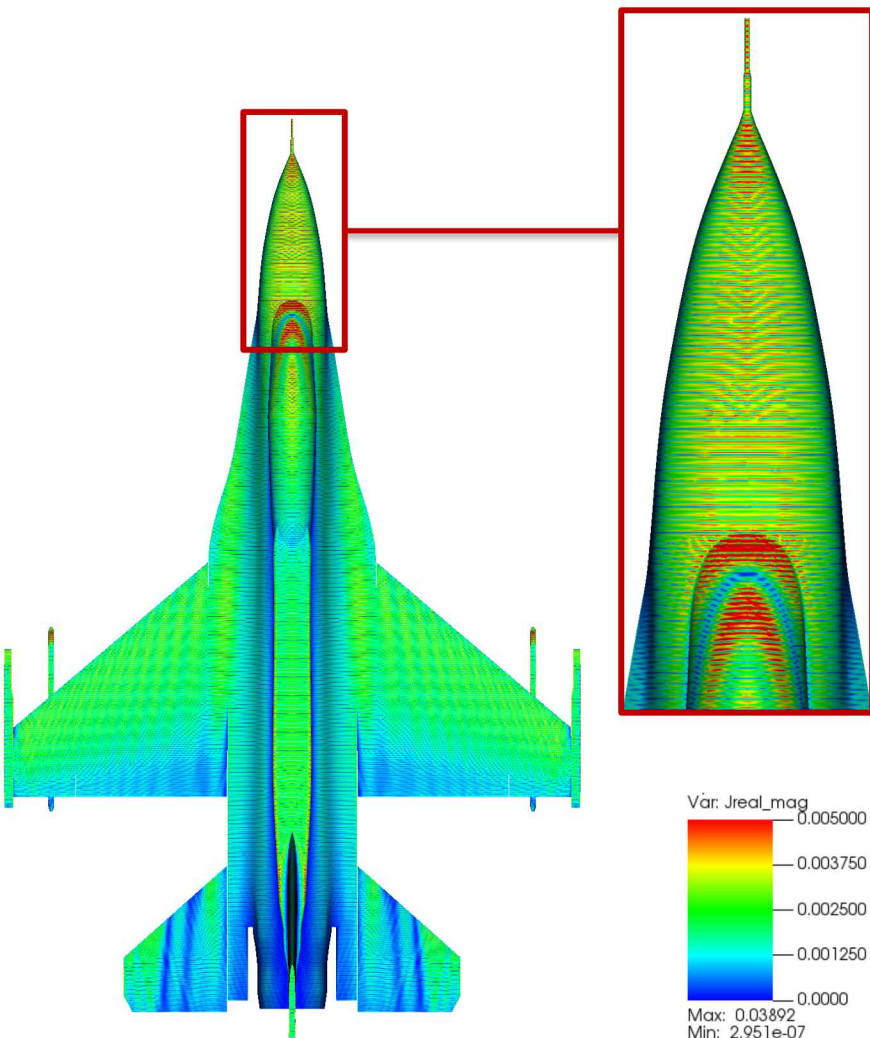
➤ Application: PEC F-16



- 5GHz Head on Incident
- # of Basis: 7,700,888 ($\lambda/5$ Mesh)
- The finest FMM block size: 0.5λ
- The number of MLFMM level: 10
- CFIE + IEDG
- Iterative Solver (GCR, $\epsilon_r = 10^{-3}$)
- 2 x Intel Xeon 6148, 48 threads



➤ Application: PEC F-16



- Freq: 5GHz
- # of Basis: 7,700,888 ($\lambda/5$ Mesh)
- The finest FMM block size: 0.5λ
- Number of Recycle: 40
- Approximate Direct Inverse
 P_6 : Schur-PCA ($\epsilon = 10^{-4}$)
 Q_k : $(P_1 A)^{-1}$ with PCA ($k = 50$)



➤ Application: PEC F-16

	Block-Diag.	Approx. Direct Inverse	
Far Terms (MLFMM)	93.1	93.1	
Near/Self Terms	61.4	61.4	
Preconditioner	12.2	P_6	57.8
		Q_k	11.4
Total Memory	166.7	223.7	

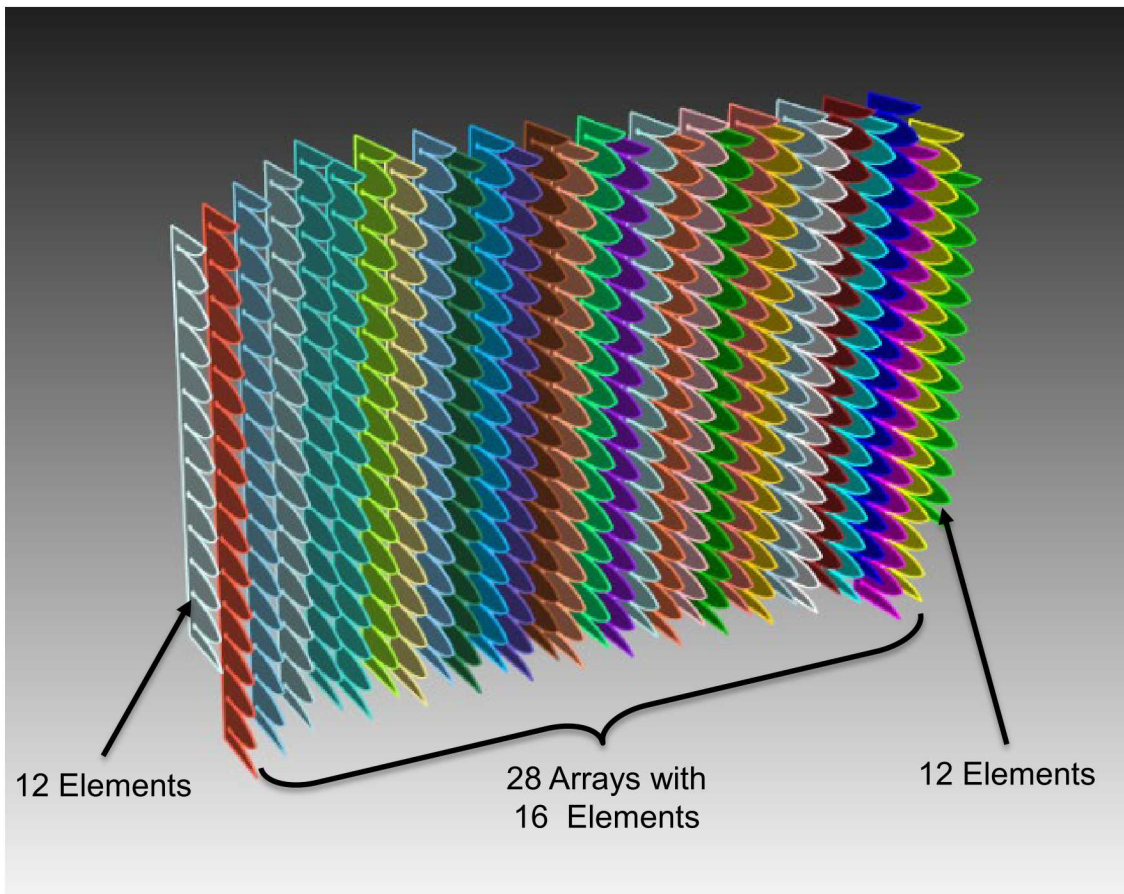
Table 1. Memory Comparison [GB]

	Block-Diag.	Approx. Direct Inverse	
Filling Far Terms (MLFMM)	4.7	4.7	
Filling Near/Self Terms	56.9	56.9	
Preconditioner	0.5	P_6	16.8
		Q_k	8.1
Solve System Matrix	38.6 (Plateau)	17.8	
Total Wall Time	100.7	104.3	

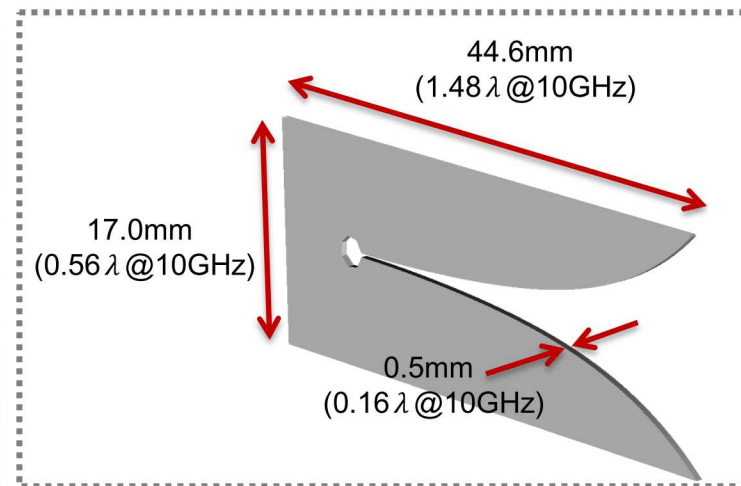
Table 2. Wall Time Comparison [min]



- Application: Monostatic RCS of PEC Vivaldi Antenna



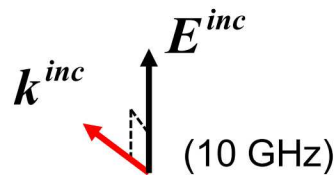
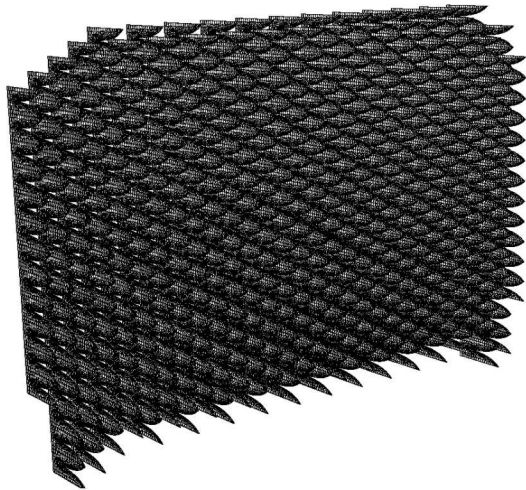
472 Elements Vivaldi Antenna



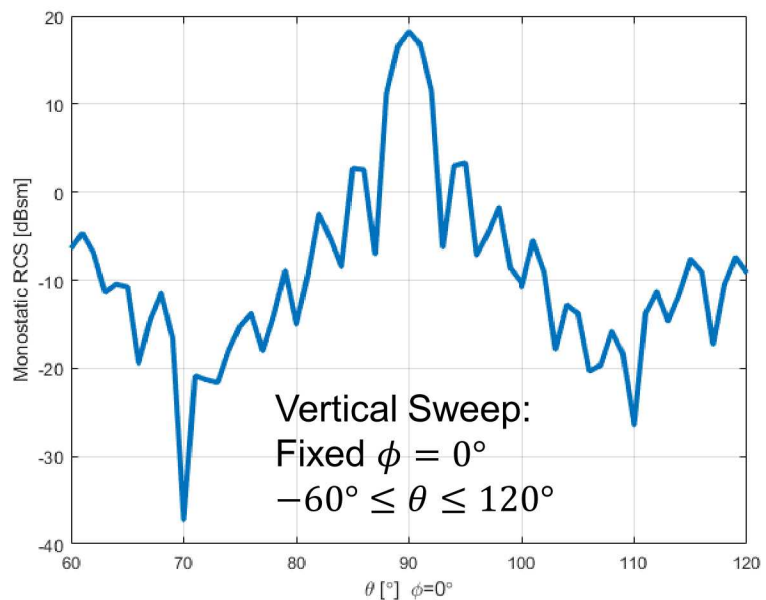
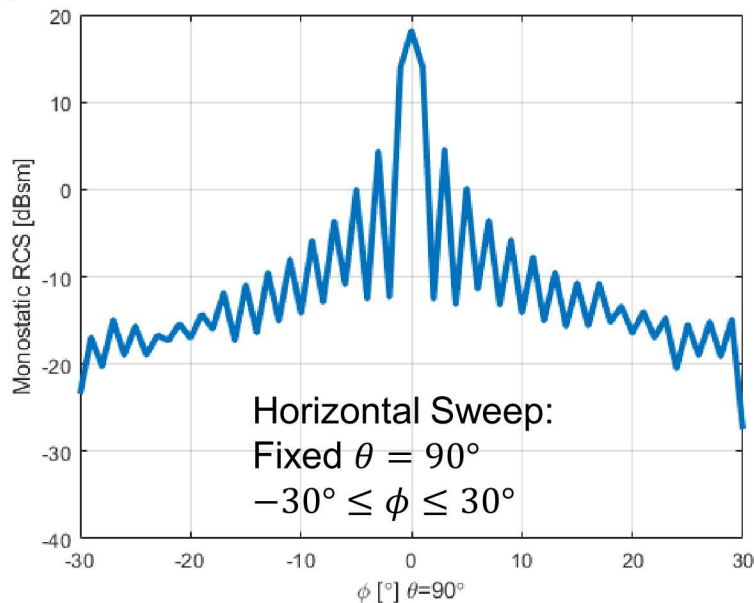
Unit Elements



➤ Application: Monostatic RCS of PEC Vivaldi Antenna

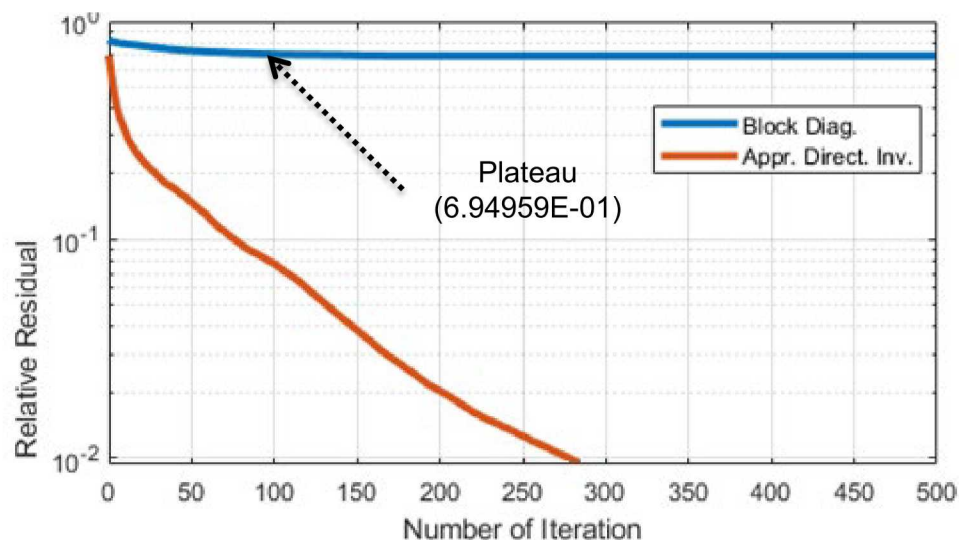
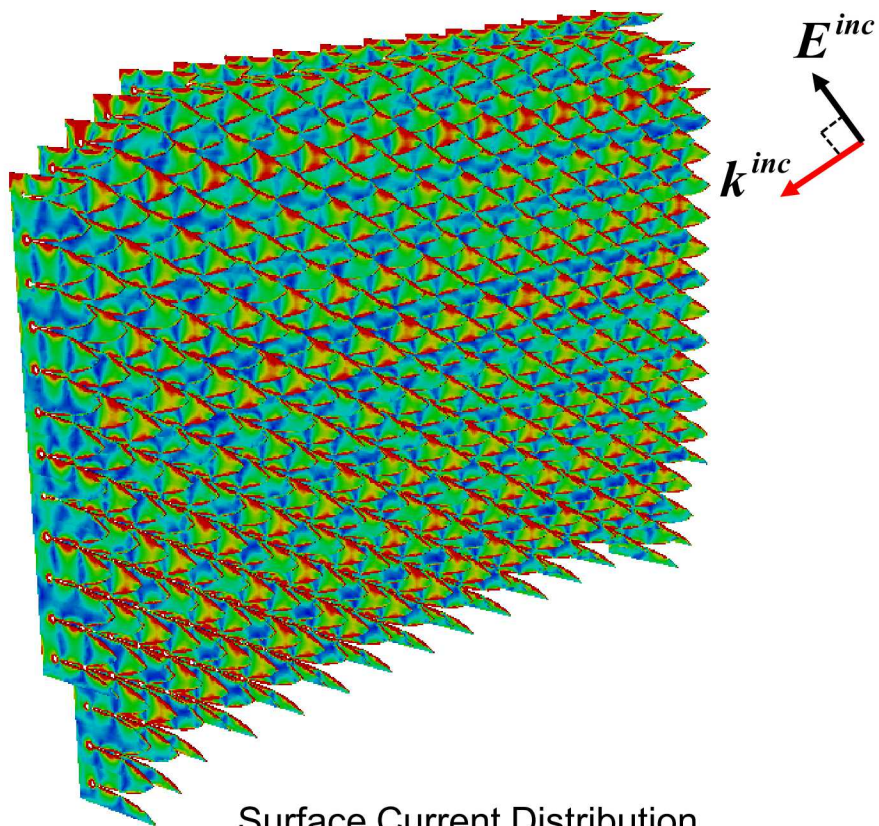


- # of Basis: 2,350,240 ($\sim \lambda/25$ Mesh)
- The finest FMM block size: 0.5λ
- The number of MLFMM level: 6
- CFIE + IEDG
- Iterative Solver (GCR, $\varepsilon_k = 10^{-2}$)



- Single Incident (10GHz , $\theta = 60^\circ$, $\phi = 0^\circ$)

*# of Recycle: 40





➤ Computation Resources

	Memory [GB]	Wall Time [min]
Far Terms (MLFMM)	21.7	1.0
Near/Self Terms	89.9	185.2
Preconditioner	84.6	41.6
61 RHS Iterative Solve	22.4	574
Total	218.6	801.8



Thank You

