

# An efficient multigrid preconditioner for edge element discretization of Maxwell's equations in micromagnetism.

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Joint work with A. Prohl and S. Bartels

# Maxwell's equations

$$\begin{aligned} \varepsilon_0 \mathbf{E}_t - \nabla \times \mathbf{H} + \sigma \mathbf{E} &= -\mathbf{J} & \text{in } \Omega_T := (0, T) \times \Omega, \\ \mathbf{B}_t + \nabla \times \mathbf{E} &= \mathbf{0} & \text{in } \Omega_T. \end{aligned}$$

- $\mathbf{H}$  magnetic field
- $\mathbf{B}$  magnetic induction ( $\nabla \cdot \mathbf{B} = 0$ )
- $\mathbf{E}$  electric field
- $\mathbf{J}$  electric current,  $\varepsilon_0$  permittivity of vacuum,  $\sigma$  conductivity

## Constitutive relations $\mathbf{B}$ - $\mathbf{H}$

- vacuum  $\mathbf{B} = \mu_0 \mathbf{H}$
- linear materials  $\mathbf{B} = \mu \mathbf{H}$ ,  $\mu(\mathbf{x})$  is a  $3 \times 3$  tensor
- ferromagnetic materials  $\mathbf{B} = \mu_0(\mathbf{H} + \mathbf{m})$

# Introduction

## Landau-Lifshitz-Gilbert (LLG) equation

### Landau-Lifshitz formulation

$$\mathbf{m}_t = \mathbf{m} \times \mathbf{H}_{\text{eff}} - \alpha \mathbf{m} \times (\mathbf{m} \times \mathbf{H}_{\text{eff}}).$$

### Gilbert formulation

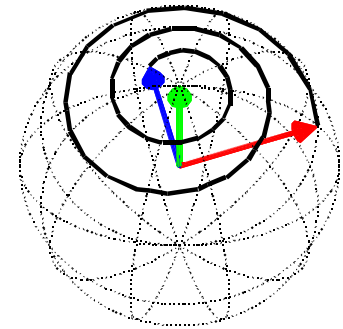
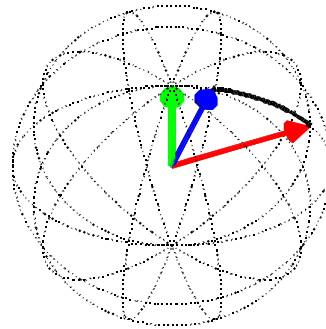
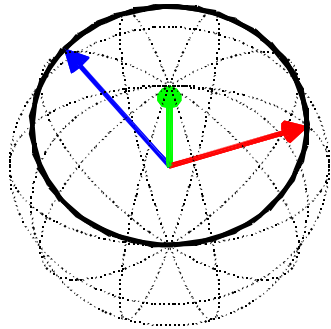
$$\mathbf{m}_t + \alpha \mathbf{m} \times \mathbf{m}_t = (1 + \alpha^2) \mathbf{m} \times \mathbf{H}_{\text{eff}}.$$

Both formulations are equivalent for smooth  $\mathbf{m}$ .

- $\mathbf{m}$  magnetization vector,  $|\mathbf{m}| = 1$
- $\mathbf{H}_{\text{eff}}$  effective field (nonlinear)
- $\alpha$  damping constant

# Exact solution

Take  $\mathbf{H}_{\text{eff}} = \mathbf{h} = (0, 0, 1)$ , then LLG reduces to an ODE.



- $\mathbf{m}_t = \mathbf{h} \times \mathbf{m}$  (precession)
- $\mathbf{m}_t = \mathbf{m} \times (\mathbf{h} \times \mathbf{m})$  (phenomenological damping)
- $\mathbf{m}_t = \mathbf{h} \times \mathbf{m} + \mathbf{m} \times (\mathbf{h} \times \mathbf{m})$  (precession and damping)

# Effective (total) field

**Free energy** - magnetic field energy, exchange energy, Zeeman energy, anisotropy energy, magnetomechanical energy.

## Effective field

$$\mathbf{H}_{eff} = -\frac{\partial E}{\partial \mathbf{m}} = \mathbf{H} + \mathbf{H}_{ex} + \mathbf{H}_{app} + \mathbf{H}_{an} + \mathbf{H}_{ms}$$

- **Magnetic field**  $\mathbf{H}$  coupling with Maxwell's equations
- **Exchange**  $\mathbf{H}_{ex} = \Delta \mathbf{m}$
- **Applied field**  $\mathbf{H}_{app}$  constant in space and time
- **Anisotropy**  $\mathbf{H}_{an} = (\mathbf{p} \cdot \mathbf{m})\mathbf{p}$
- **Magnetostriction field** coupling with elastodynamics

# Maxwell-LLG system

$$\begin{aligned}\varepsilon_0 \mathbf{E}_t - \nabla \times \mathbf{H} + \sigma \chi_\omega \mathbf{E} &= -\mathbf{J} && \text{in } \Omega_T, \\ \mu_0 \mathbf{H}_t + \nabla \times \mathbf{E} &= -\mu_0 \chi_\omega \mathbf{m}_t && \text{in } \Omega_T, \\ \mathbf{m}_t + \alpha \mathbf{m} \times \mathbf{m}_t &= (1 + \alpha^2) \mathbf{m} \times \mathbf{H}_{\text{eff}} && \text{in } \omega_T := (0, T) \times \omega.\end{aligned}$$

## Boundary conditions

$$\partial_{\mathbf{n}} \mathbf{m} = 0 \quad \text{on } \partial\omega_T, \quad \mathbf{E} \times \mathbf{n} = 0 \quad \text{on } \partial\Omega_T.$$

**Initial conditions**  $(\nabla \cdot (\mathbf{H}_0 + \chi_\omega \mathbf{m}_0) = 0 = \nabla \cdot \mathbf{B} \quad \text{in } \Omega)$

$$\mathbf{m}(0, \cdot) = \mathbf{m}_0 \quad \text{in } \omega, \quad \mathbf{E}(0, \cdot) = \mathbf{E}_0, \quad \mathbf{H}(0, \cdot) = \mathbf{H}_0 \quad \text{in } \Omega.$$

**Energy** ( $\sigma = 0, \mathbf{J} = \mathbf{0}$ ):

$$\frac{\mu_0}{2} \int_{\omega} |\nabla \mathbf{m}|^2 \, d\mathbf{x} - \mu_0 \int_{\omega} (\mathbf{m} \cdot \mathbf{H}_{\text{app}}) \, d\mathbf{x} + \int_{\Omega} \left[ \frac{\mu_0}{2} |\mathbf{H}|^2 + \frac{\varepsilon_0}{2} |\mathbf{E}|^2 \right] \, d\mathbf{x}.$$

## Magnetostatic formulation

Take the stationary Maxwell's equations and  $\sigma = 0$ , i.e.:

$$\mathbf{E}_t = \mathbf{B}_t = \mathbf{J} = \mathbf{0},$$

we get

$$\begin{aligned}\nabla \times \mathbf{H} &= \mathbf{0}, \\ \nabla \times \mathbf{E} &= \mathbf{0}, \\ \nabla \cdot \mathbf{B} &= \mathbf{0}, \\ \mathbf{B} &= \mu_0(\mathbf{H} + \mathbf{m}).\end{aligned}$$

We look for  $\mathbf{H} = \nabla\phi$  (i.e.  $\nabla \times (\nabla\phi) = \mathbf{0}$ ), then the above reduces to

$$\mu_0 \nabla \cdot (\nabla\phi + \mathbf{m}) = \mathbf{0} \quad \text{in} \quad \Omega,$$

with an interface condition on  $\partial\omega$

$$(\nabla\phi + \mathbf{m}) \cdot \mathbf{n} = \mathbf{B} \cdot \mathbf{n} = 0.$$

# Notation

- $(\mathbf{f}, \mathbf{g}) = \int_{\Omega} \langle \mathbf{f}, \mathbf{g} \rangle \, d\mathbf{x}$
- mass lumping  $(\boldsymbol{\phi}, \mathbf{z})_h = \int_{\omega} \mathbf{I}_{\mathbf{V}_h}(\langle \boldsymbol{\phi}, \mathbf{z} \rangle) \, d\mathbf{x} = \sum_{\ell \in L} \beta_{\ell} \langle \boldsymbol{\phi}(\mathbf{x}_{\ell}), \mathbf{z}(\mathbf{x}_{\ell}) \rangle$ .
- $d_t \varphi^j := k^{-1}(\varphi^j - \varphi^{j-1})$
- $\bar{\varphi}^{j+1/2} := \frac{1}{2}(\varphi^{j+1} + \varphi^j)$
- $\tilde{\Delta}_h : W^{1,2}(\omega; \mathbb{R}^3) \rightarrow \mathbf{V}_h$  is a discrete Laplace operator  $(-\tilde{\Delta}_h \boldsymbol{\phi}, \boldsymbol{\chi}_h)_h = (\nabla \boldsymbol{\phi}, \nabla \boldsymbol{\chi}_h) \quad \forall \boldsymbol{\chi}_h \in \mathbf{V}_h$ .
- projection  $\mathbf{P}_{\mathbf{V}_h} : L^2(\omega, \mathbb{R}^3) \rightarrow \mathbf{V}_h$  is defined as  $(\mathbf{P}_{\mathbf{V}_h} \mathbf{u}, \boldsymbol{\varphi}_h)_h = (\mathbf{u}, \boldsymbol{\varphi}_h)$



# Implicit finite element approximation

Fully discrete system nonlinear and coupled [LB, Bartels, Prohl (2008)]

$$\begin{aligned}
 & (d_t \mathbf{m}_h^{j+1}, \boldsymbol{\phi}_h)_h + \alpha (\mathbf{m}_h^j \times d_t \mathbf{m}_h^{j+1}, \boldsymbol{\phi}_h)_h \\
 & = (1 + \alpha^2) \left( \bar{\mathbf{m}}_h^{j+1/2} \times (\tilde{\Delta}_h \bar{\mathbf{m}}_h^{j+1/2} + \mathbf{P}_{\mathbf{V}_h} \bar{\mathbf{H}}_h^{j+1/2}), \boldsymbol{\phi}_h \right)_h \quad \forall \boldsymbol{\phi}_h \in \mathbf{V}_h, \\
 & \varepsilon_0 (d_t \mathbf{E}_h^{j+1}, \boldsymbol{\varphi}_h) - (\bar{\mathbf{H}}_h^{j+1/2}, \nabla \times \boldsymbol{\varphi}_h) + \sigma (\chi_\omega \bar{\mathbf{E}}_h^{j+1/2}, \boldsymbol{\varphi}_h) = \mathbf{0} \quad \forall \boldsymbol{\varphi}_h \in \mathbf{X}_h, \\
 & \mu_0 (d_t \mathbf{H}_h^{j+1}, \mathbf{z}_h) + (\nabla \times \bar{\mathbf{E}}_h^{j+1/2}, \mathbf{z}_h) = -\mu_0 (\chi_\omega d_t \mathbf{m}_h^{j+1}, \mathbf{z}_h) \quad \forall \mathbf{z}_h \in \mathbf{Y}_h.
 \end{aligned}$$

Finite element spaces

- $\mathbf{V}_h = \{ \boldsymbol{\phi}_h \in C(\bar{\omega}; \mathbb{R}^3) : \boldsymbol{\phi}_h|_K \in \mathcal{P}_1(K; \mathbb{R}^3) \quad \forall K \in \mathcal{T}_h|_\omega \},$
- $\mathbf{X}_h = \{ \boldsymbol{\varphi}_h \in \mathbf{H}_0(\mathbf{curl}; \Omega) : \boldsymbol{\varphi}_h|_K \in \mathcal{P}_1(K; \mathbb{R}^3) \quad \forall K \in \mathcal{T}_h \},$
- $\mathbf{Y}_h = \{ \mathbf{z}_h \in L^2(\Omega; \mathbb{R}^3) : \mathbf{z}_h|_K \in \mathcal{P}_0(K; \mathbb{R}^3) \quad \forall K \in \mathcal{T}_h \}.$

# Stability

**Lemma 1.** Suppose that  $|\mathbf{m}_h^0(\mathbf{x}_\ell)| = 1$  for all  $\ell \in L$ . Then the sequence  $\{(\mathbf{m}_h^j, \mathbf{E}_h^j, \mathbf{H}_h^j)\}_{j \geq 0}$  satisfies for all  $j \geq 0$

$$(i) \quad |\mathbf{m}_h^{j+1}(\mathbf{x}_\ell)| = 1 \quad \forall \ell \in L,$$

$$(ii) \quad \mathcal{E}_h(\{\mathbf{m}_h^{j+1}, \mathbf{H}_h^{j+1}, \mathbf{E}_h^{j+1}\}) + k \sum_{\ell=0}^j \frac{\alpha \mu_0}{1 + \alpha^2} \|d_t \mathbf{m}_h^{\ell+1}\|_h^2 + \sigma \|\bar{\mathbf{E}}_h^{\ell+1/2}\|_{L^2(\omega)}^2 \\ = \mathcal{E}_h(\{\mathbf{m}_h^0, \mathbf{H}_h^0, \mathbf{E}_h^0\}) - k \sum_{\ell=0}^j (\bar{\mathbf{J}}_h^{\ell+1/2}, \bar{\mathbf{E}}_h^{\ell+1/2}),$$

where

$$\mathcal{E}_h(\{\mathbf{m}_h^j, \mathbf{H}_h^j, \mathbf{E}_h^j\}) = \frac{\mu_0}{2} \int_{\omega} |\nabla \mathbf{m}_h^j|^2 - 2(\mathbf{m}_h^j \cdot \mathbf{H}_{app}) \, d\mathbf{x} + \int_{\Omega} \left[ \frac{\mu_0}{2} |\mathbf{H}_h^j|^2 + \frac{\varepsilon_0}{2} |\mathbf{E}_h^j|^2 \right] \, d\mathbf{x}.$$

# Convergence

**Theorem 1.** [LB, Bartels, Prohl (2008)] Suppose that we have  $|\mathbf{m}_h^0(\mathbf{x}_\ell)| = 1$  for all  $\ell \in L$  and let  $\{(\mathbf{m}_h^j, \mathbf{E}_h^j, \mathbf{H}_h^j)\}_{j \geq 0}$  be the finite element solution. Assume that  $\mathbf{m}_h^0 \rightarrow \mathbf{m}_0$  in  $W^{1,2}(\omega)$  and  $(\tilde{\mathbf{H}}_h^0, \tilde{\mathbf{E}}_h^0) \rightarrow (\mathbf{H}_0, \mathbf{E}_0)$  in  $L^2(\Omega, \mathbb{R}^3)$  as  $h \rightarrow 0$  and let  $T > 0$  be a fixed constant. As  $k, h \rightarrow 0$ , a subsequence of  $(\tilde{\mathbf{m}}, \tilde{\mathbf{H}}, \tilde{\mathbf{E}})$  converges weakly to  $(\mathbf{m}, \mathbf{H}, \mathbf{E})$  in  $[L^\infty(0, T; W^{1,2}(\omega, \mathbb{S}^2)) \cap W^{1,2}(\omega_T, \mathbb{R}^3)] \times [L^\infty((0, T); L^2(\Omega, \mathbb{R}^3))]^2$ , and  $(\mathbf{m}, \mathbf{H}, \mathbf{E})$  is a weak solution.

Where  $(\tilde{\mathbf{m}}, \tilde{\mathbf{H}}, \tilde{\mathbf{E}})$  are defined as

$$\tilde{\boldsymbol{\xi}}(t, \mathbf{x}) := \frac{t - t_j}{k} \boldsymbol{\xi}_h^{j+1}(\mathbf{x}) + \frac{t_{j+1} - t}{k} \boldsymbol{\xi}_h^j(\mathbf{x}).$$

# Solution of the nonlinear system

## Fixed-point iterations

$$\begin{aligned} & \frac{2}{k}(\mathbf{w}_h^{\ell+1}, \boldsymbol{\phi}_h)_h - \frac{2\alpha}{k}(\mathbf{w}_h^{\ell+1} \times \tilde{\mathbf{m}}_h^j, \boldsymbol{\phi}_h)_h \\ & - (1 + \alpha^2)(\mathbf{w}_h^{\ell+1} \times (\tilde{\Delta}_h \mathbf{w}_h^\ell + \mathbf{P}_{\mathbf{V}^h} \mathbf{G}_h^\ell), \boldsymbol{\phi}_h)_h = \frac{2}{k}(\tilde{\mathbf{m}}_h^j, \boldsymbol{\phi}_h)_h, \\ & \frac{2\varepsilon_0}{k}(\mathbf{F}_h^{\ell+1}, \boldsymbol{\varphi}_h) - (\mathbf{G}_h^{\ell+1}, \nabla \times \boldsymbol{\varphi}_h) + \sigma(\chi_\omega \mathbf{F}_h^{\ell+1}, \boldsymbol{\varphi}_h) = \frac{2\varepsilon_0}{k}(\tilde{\mathbf{E}}_h^j, \boldsymbol{\varphi}_h) - (\bar{\mathbf{J}}_h^{j+1/2}, \boldsymbol{\varphi}_h), \\ & \frac{2\mu_0}{k}(\mathbf{G}_h^{\ell+1}, \mathbf{z}_h) + (\nabla \times \mathbf{F}_h^{\ell+1}, \mathbf{z}_h) + \frac{2\mu_0}{k}(\mathbf{w}_h^{\ell+1}, \mathbf{z}_h) = \frac{2\mu_0}{k}(\tilde{\mathbf{H}}_h^j, \mathbf{z}_h) + \frac{2\mu_0}{k}(\tilde{\mathbf{m}}_h^j, \mathbf{z}_h), \end{aligned}$$

where  $\mathbf{w}_h := \bar{\mathbf{m}}_h^{j+1/2}$ ,  $\mathbf{F}_h := \bar{\mathbf{E}}_h^{j+1/2}$  and  $\mathbf{G}_h := \bar{\mathbf{H}}_h^{j+1/2}$ .

## Stopping criterion

$$\|\tilde{\Delta}_h(\mathbf{w}_h^{\ell+1} - \mathbf{w}_h^\ell)\|_h + \|\mathbf{G}_h^{\ell+1} - \mathbf{G}_h^\ell\|_{L^2} \leq \varepsilon.$$

Time step restriction  $k = \mathcal{O}(h^2)$ .

# Solution of the discrete Maxwell system

## Matrix notation

$$\begin{pmatrix} \mathbf{A} & -\mathbf{C}^T \\ \mathbf{C} & \mathbf{B} \end{pmatrix} \begin{pmatrix} \bar{\mathbf{e}} \\ \bar{\mathbf{h}} \end{pmatrix} = \begin{pmatrix} \bar{\mathbf{f}} \\ \bar{\mathbf{g}} \end{pmatrix},$$

$\bar{\mathbf{e}}$ ,  $\bar{\mathbf{h}}$  vectors of unknown finite element coefficients.

## Matrix definitions

$$\mathbf{A}_{ij} = \frac{2\varepsilon_0}{k}(\boldsymbol{\varphi}_h^i, \boldsymbol{\varphi}_h^j), \quad \mathbf{B}_{ij} = \frac{2\mu_0}{k}(\mathbf{z}_h^i, \mathbf{z}_h^j), \quad \mathbf{C}_{ij} = (\nabla \times \boldsymbol{\varphi}_h^j, \mathbf{z}_h^i),$$

**Preconditioned Uzawa algorithm** solves Schur complement formulation

$$(\mathbf{C}^T \mathbf{B}^{-1} \mathbf{C} + \mathbf{A}) \bar{\mathbf{e}} = \bar{\mathbf{f}} + \mathbf{C}^T \mathbf{B}^{-1} \bar{\mathbf{g}}.$$

Two sub-steps:

1.  $\bar{\mathbf{h}}^n = \mathbf{B}^{-1}(\bar{\mathbf{g}} - \mathbf{C}\bar{\mathbf{e}}^n)$
2.  $\bar{\mathbf{e}}^{n+1} = \bar{\mathbf{e}}^n + \rho \mathbf{S}^{-1}(\bar{\mathbf{f}} + \mathbf{C}^T \bar{\mathbf{h}}^n - \mathbf{A}\bar{\mathbf{e}}^n)$

# Preconditioner

Preconditioning dramatically reduces the number of Uzawa iterations. We need:

$$\mathbf{S}^{-1} \approx [\mathbf{C}^T \mathbf{B}^{-1} \mathbf{C} + \mathbf{A}]^{-1}.$$

Auxiliary problem edge elements  $\mathbf{X}_h \subset \mathbf{H}_0(\mathbf{curl}; \Omega)$

$$\frac{2\varepsilon_0}{k}(\mathbf{F}_h^*, \boldsymbol{\varphi}_h) + \frac{k}{2\mu_0}(\nabla \times \mathbf{F}_h^*, \nabla \times \boldsymbol{\varphi}_h) = (\mathbf{f}_h, \boldsymbol{\varphi}_h) + \frac{k}{2\mu_0}(\nabla \times \mathbf{g}_h, \boldsymbol{\varphi}_h) \quad \forall \boldsymbol{\varphi}_h \in \mathbf{X}_h.$$

with  $\mathbf{g}_h = \sum_i \{\bar{\mathbf{g}}\}_i \boldsymbol{\varphi}_{h,i}$ .

In matrix notation  $\mathbf{S} = \mathbf{M} + \mathbf{R}$ , with

$$\mathbf{M}_{ij} = \frac{2\varepsilon_0}{k}(\boldsymbol{\varphi}_h^i, \boldsymbol{\varphi}_h^j), \quad \mathbf{R}_{ij} = \frac{k}{2\mu_0}(\nabla \times \boldsymbol{\varphi}_h^i, \nabla \times \boldsymbol{\varphi}_h^j).$$

$\mathbf{S}^{-1}$  needs to be approximated effectively, e.g., by multigrid.

# Multigrid algorithm

## Multigrid components

- grid hierarchy
- prolongation  $\mathbf{I}_{k-1}^k$  [eg. Bossavit, Rapetti 2005],
- restriction  $\mathbf{I}_k^{k-1} = (\mathbf{I}_{k-1}^k)^T$ ,
- smoother (Gauss-Seidel type iterative scheme)

## Two-grid scheme

- **pre smoothing**  $m$  smoothing iterations
- **coarse grid correction** solve the coarse problem exactly
- **post smoothing**  $m$  smoothing iterations

# Smoothers for edge elements

**Hybrid smoother** one smoothing steps consists of one loop over all edges followed by one loop over all vertices [Hiptmair (1998)]

**Patch smoother** smooth several edges simultaneously [Arnold, Falk, Winther (2000)]

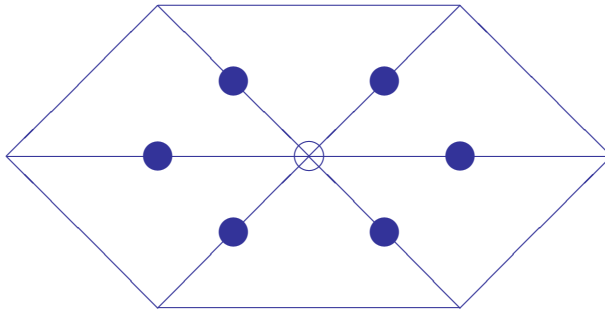


Figure 1: Local smoothing patch



# Numerical experiments

## Blow-up of MLLG

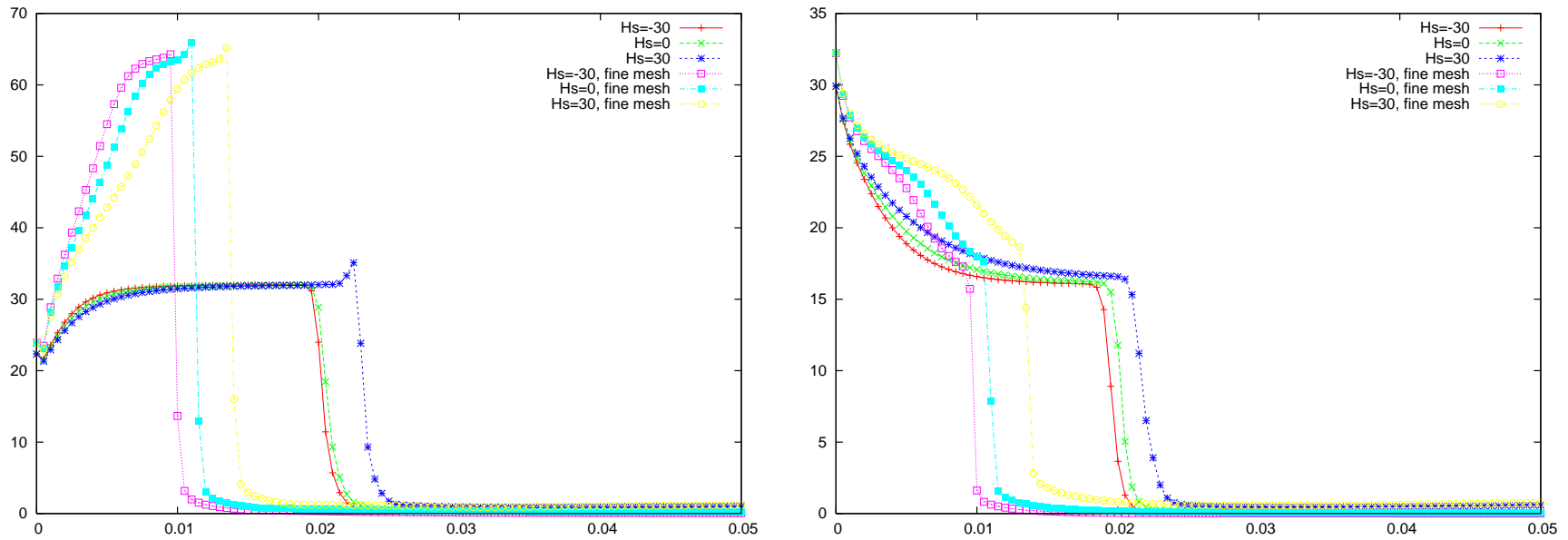


Figure 2: Plot of  $t \mapsto \|\nabla \mathbf{m}_h(t, \cdot)\|_\infty$  and  $t \mapsto \|\nabla \mathbf{m}_h(t, \cdot)\|_2$

# Numerical experiments

Blow-up of MLLG

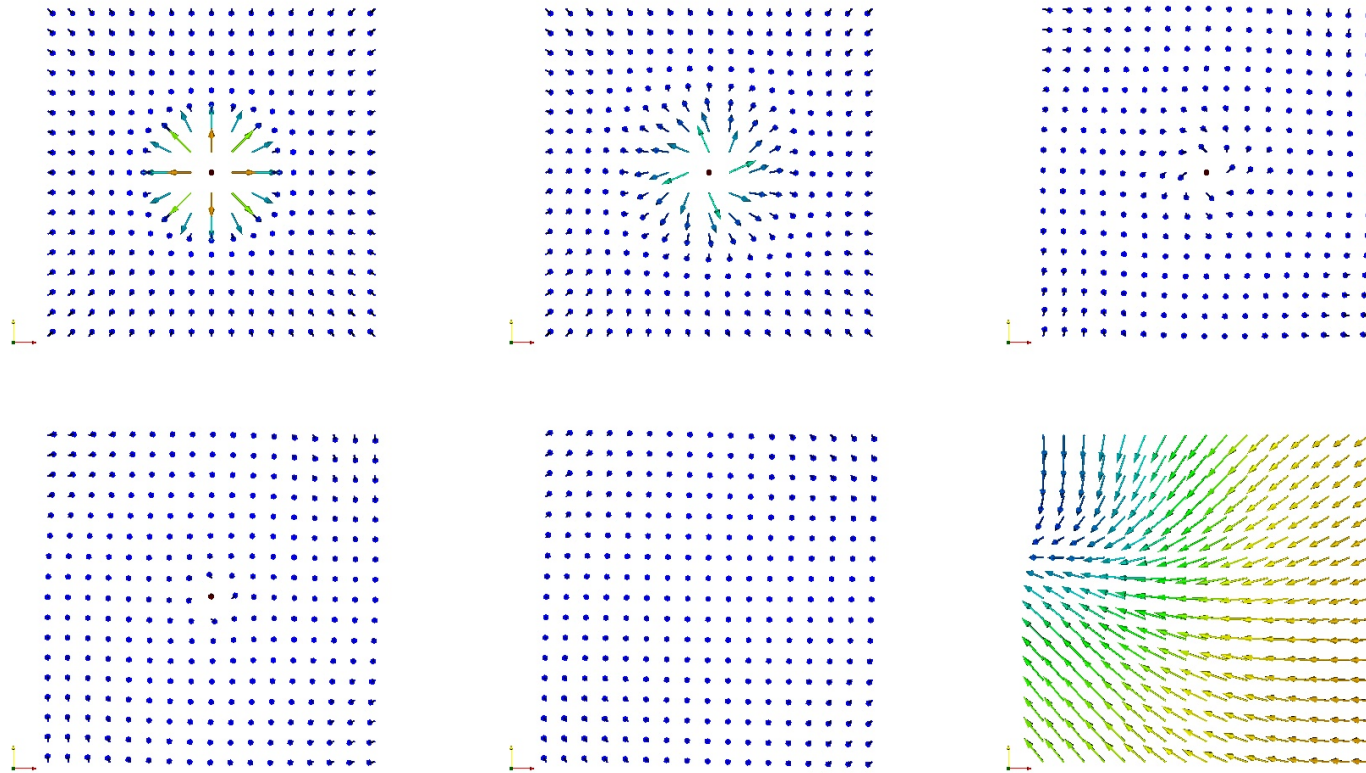


Figure 3: Magnetization at times  $t = 0, 0.01, 0.015, 0.020, 0.030, 0.214$  for  $h = 1/2^4$

# Numerical experiments

## Blow-up of MLLG

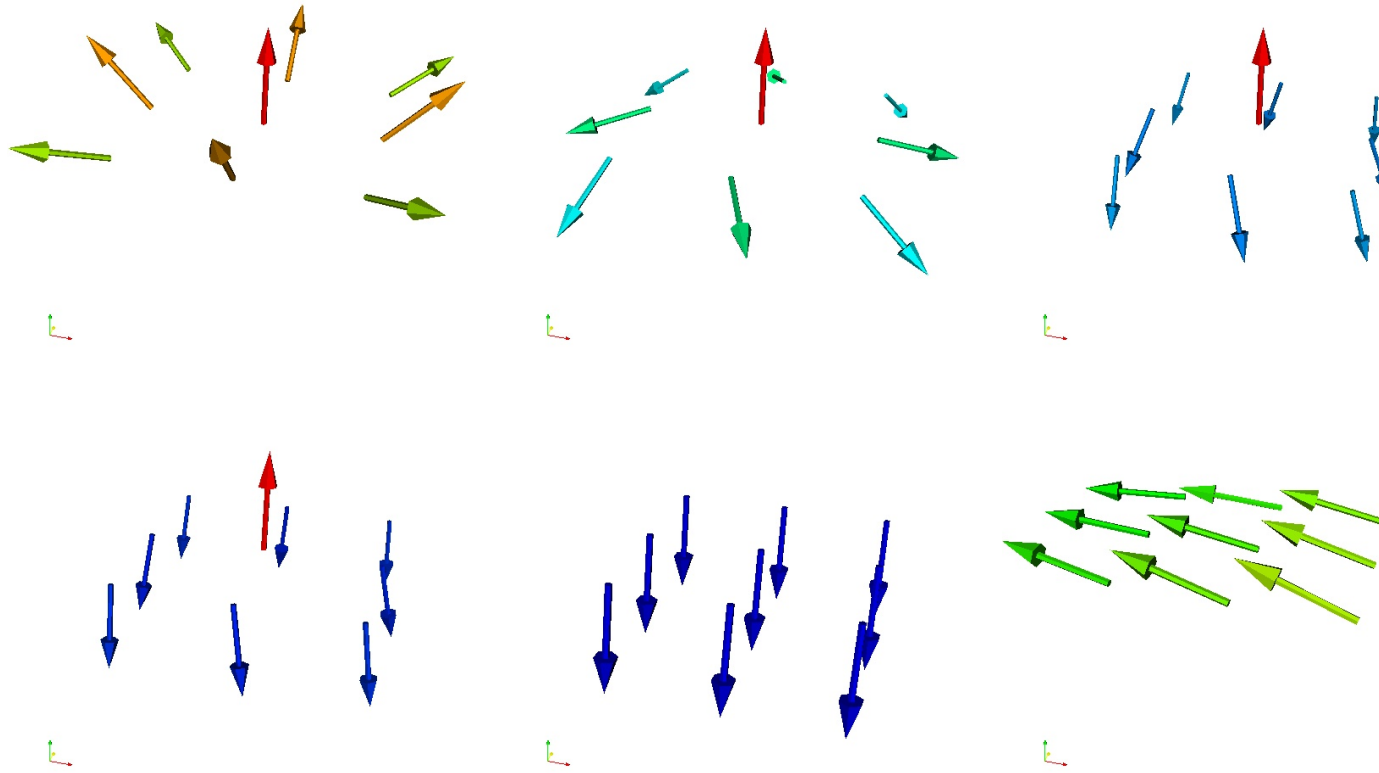


Figure 4: Details of the magnetization near the singularity times  $t = 0, 0.01, 0.015, 0.020, 0.030, 0.214$  for  $h = 1/2^4$ .

# Numerical experiments

$\mu$ -mag standard problem 4:  $\mu_0 \mathbf{H}_{app} = (-24.6, 4.3, 0)$ ,  $\omega = 500 \times 125 \times 3$  nm,  
 $h = 3.90625 \times 10^{-9}$ ,  $\tau = 1.13 \times 10^{-13}$  ([d'Aquino, Serpico, Miano (2005)] used  
 $\tau = 2.5 \times 10^{-12}$ ).

Initial condition S-state

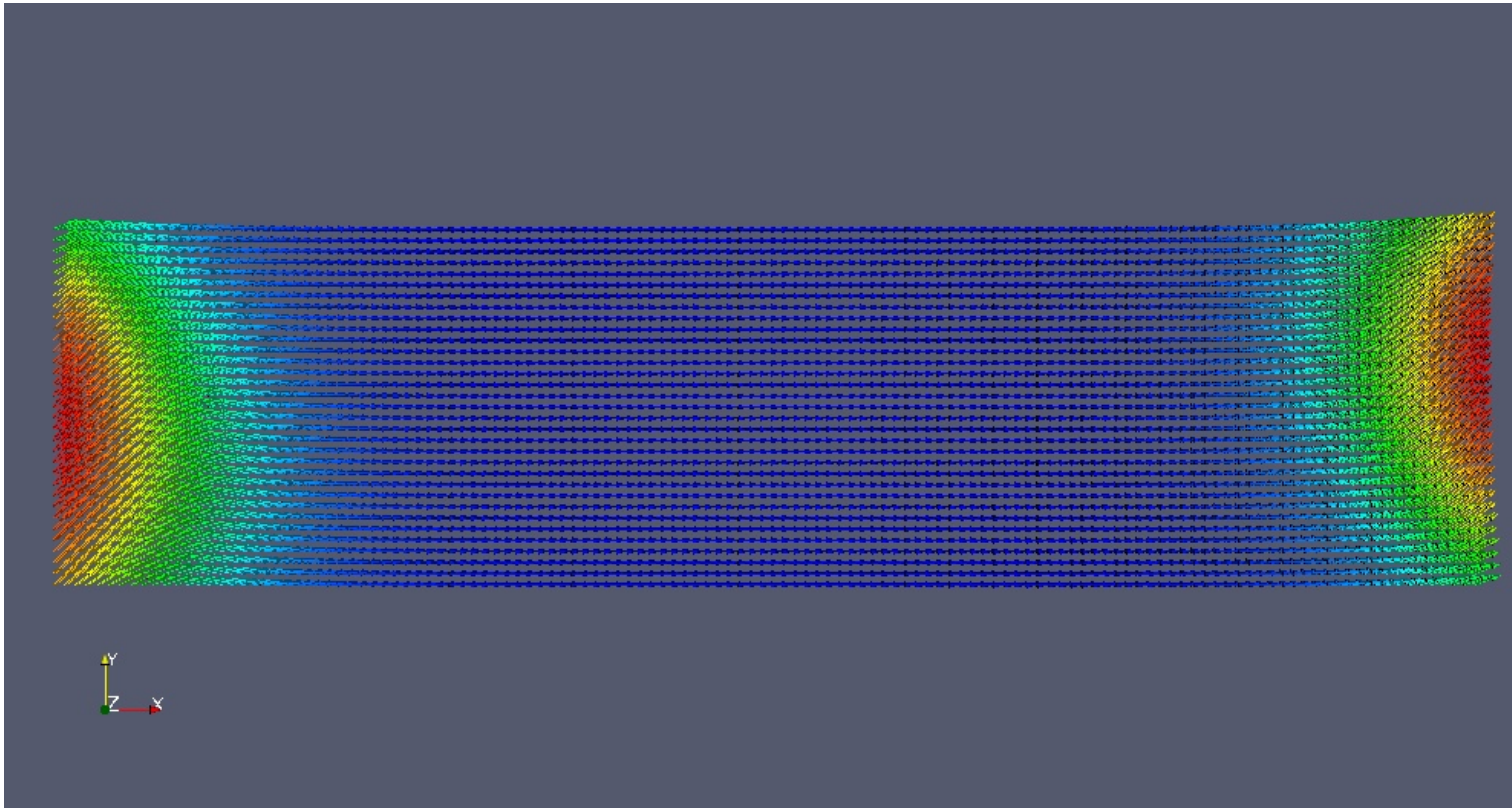


Figure 5: Initial condition  $\mathbf{m}^0$ .

# Numerical experiments

Unstructured grid

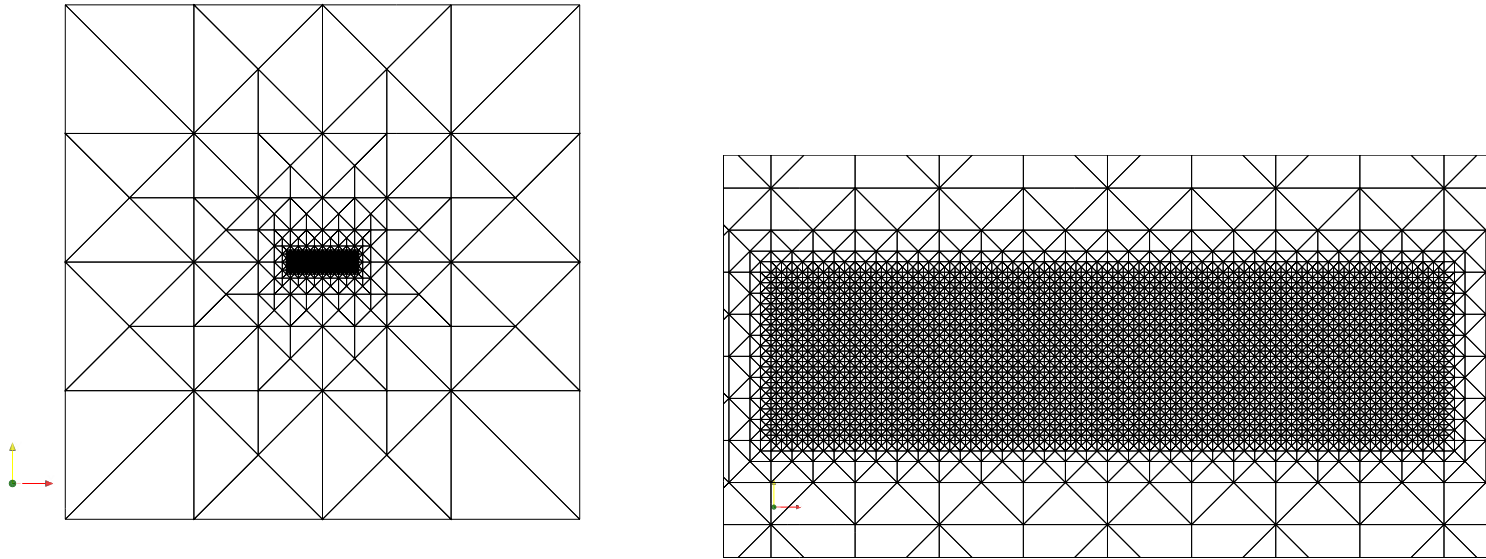


Figure 6: Mesh for the domain  $\Omega$  at  $x_3 = 0$  (left) and zoom at the mesh for the domain  $\omega$  at  $x_3 = 0$  (right).



# Numerical experiments

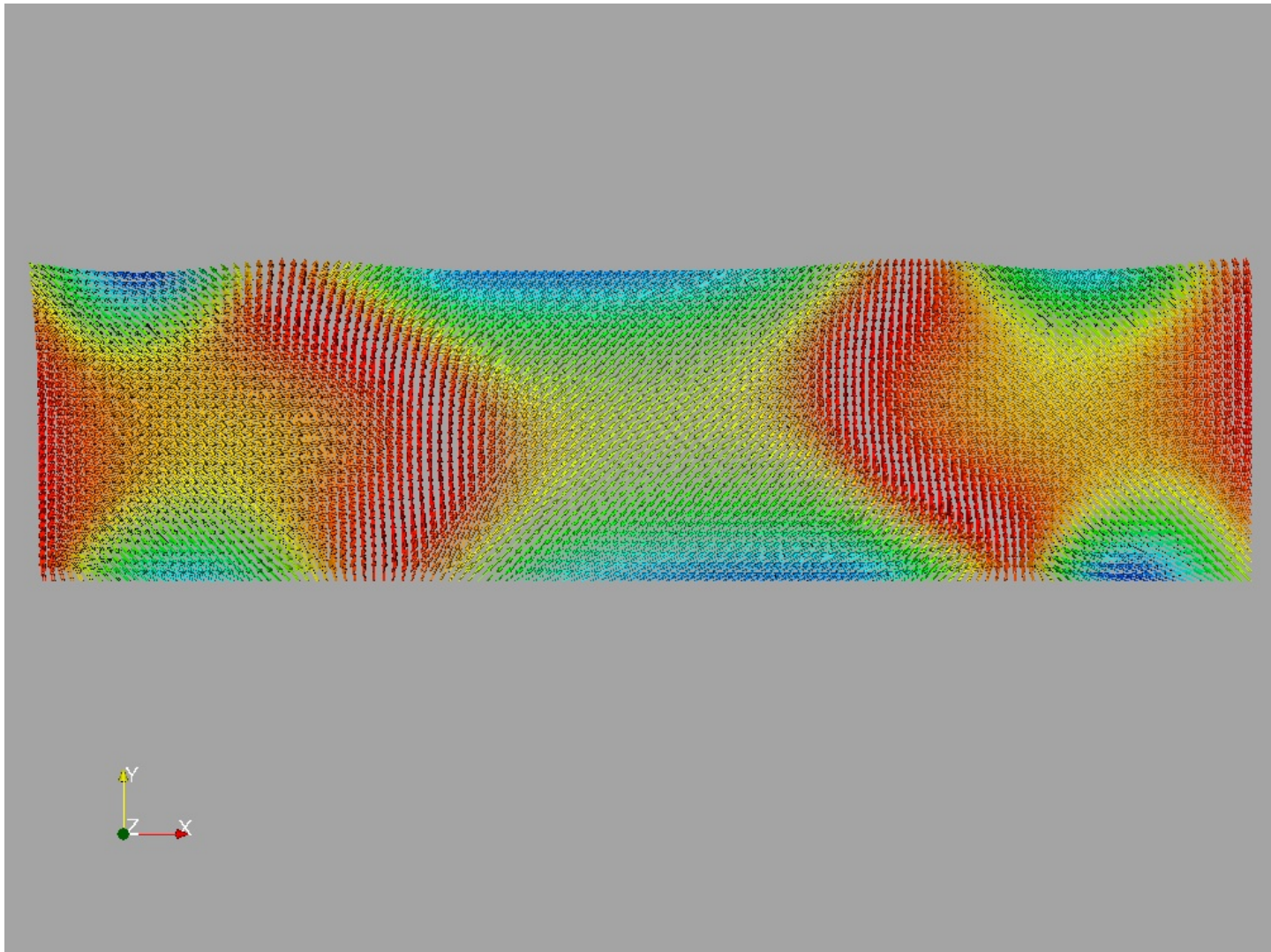


Figure 7: MLLG: solution at  $|\omega|^{-1} \int_{\omega} \mathbf{m}_x = 0$ .

# Numerical experiments

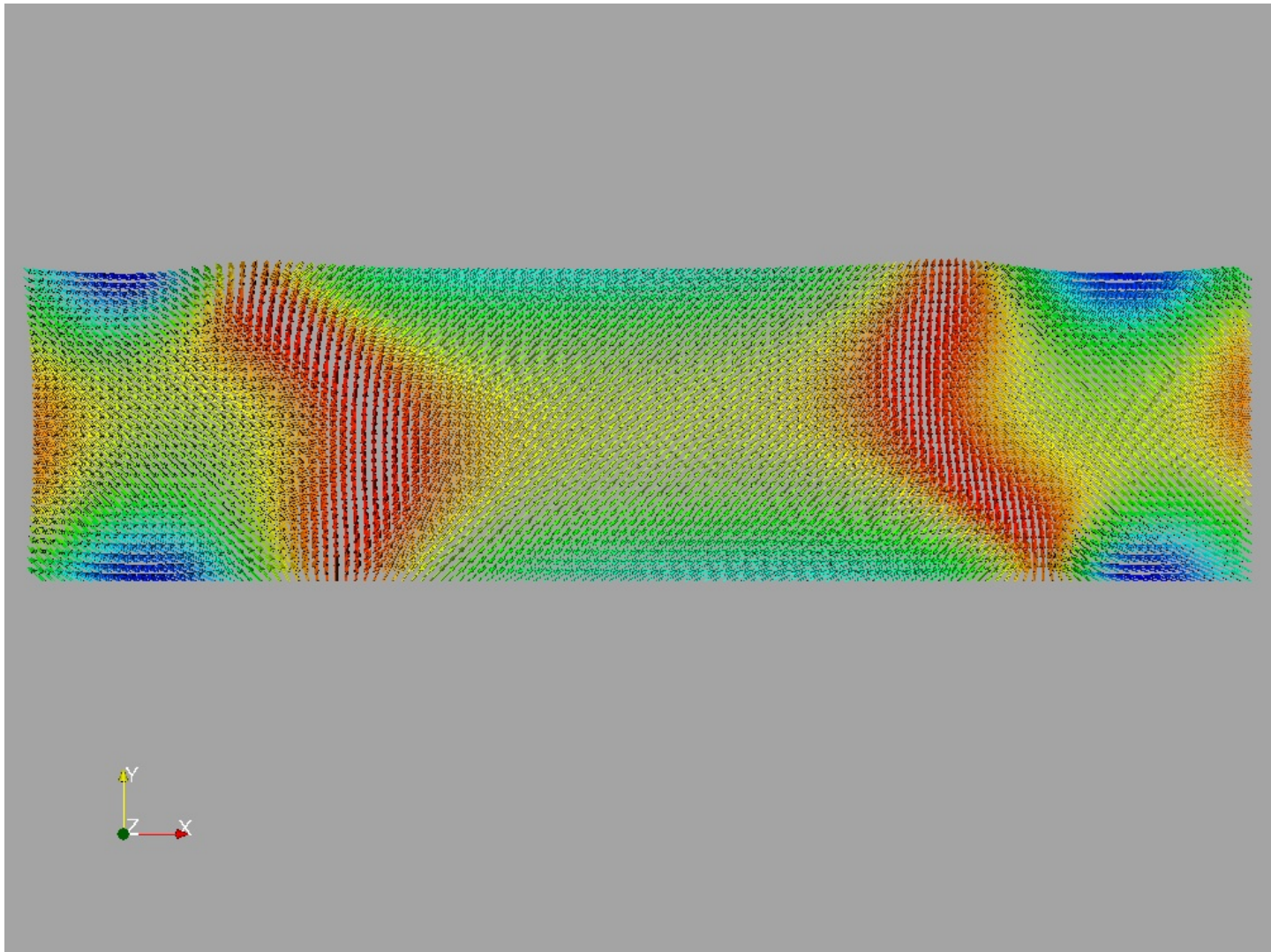


Figure 8: Magnetostatic formulation: solution at  $|\omega|^{-1} \int_{\omega} \mathbf{m}_x = 0$ .

# Numerical experiments

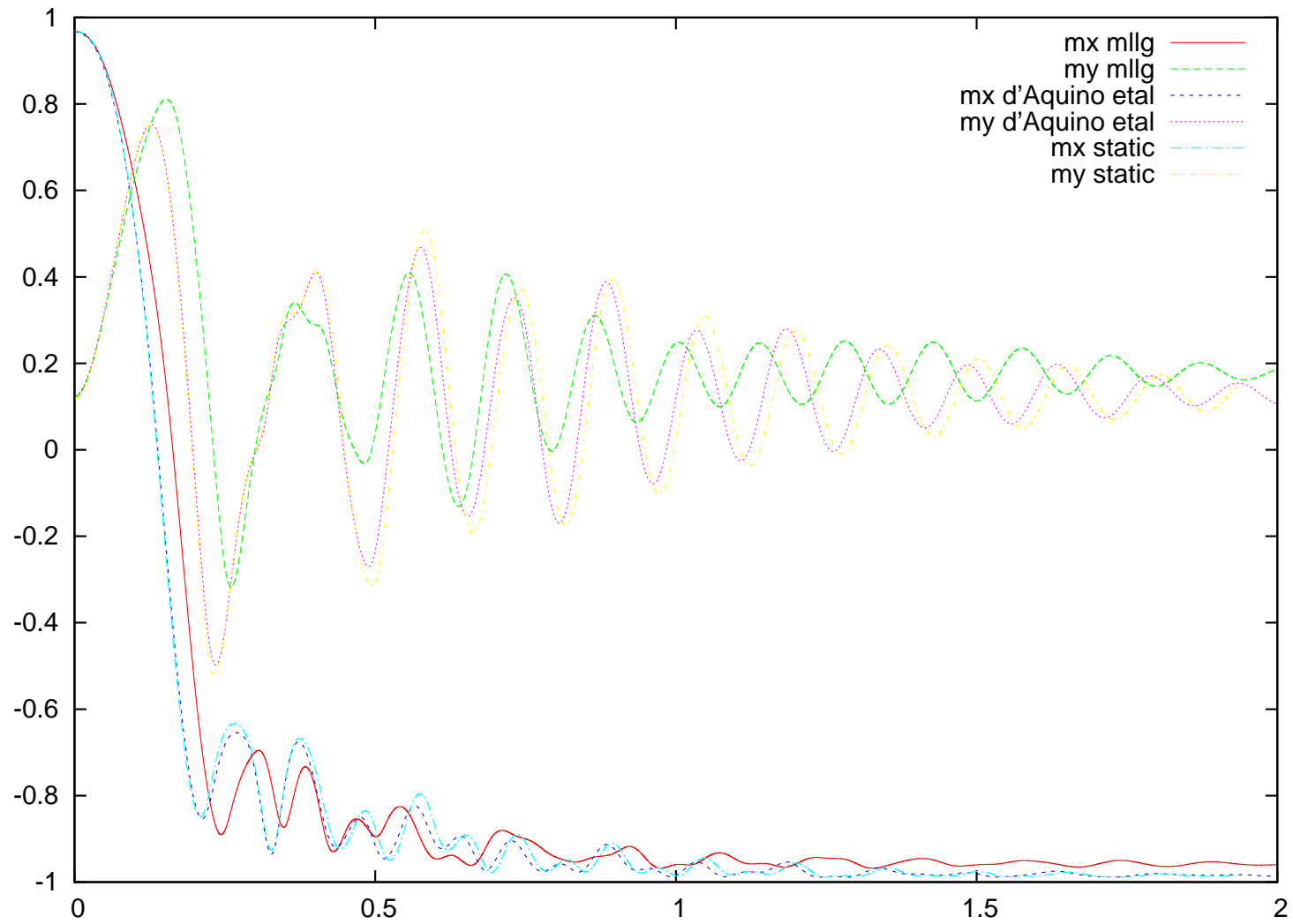


Figure 9: Evolution of  $|\omega|^{-1} \int_{\omega} \mathbf{m}_{x(y)}$ .



# Numerical experiments

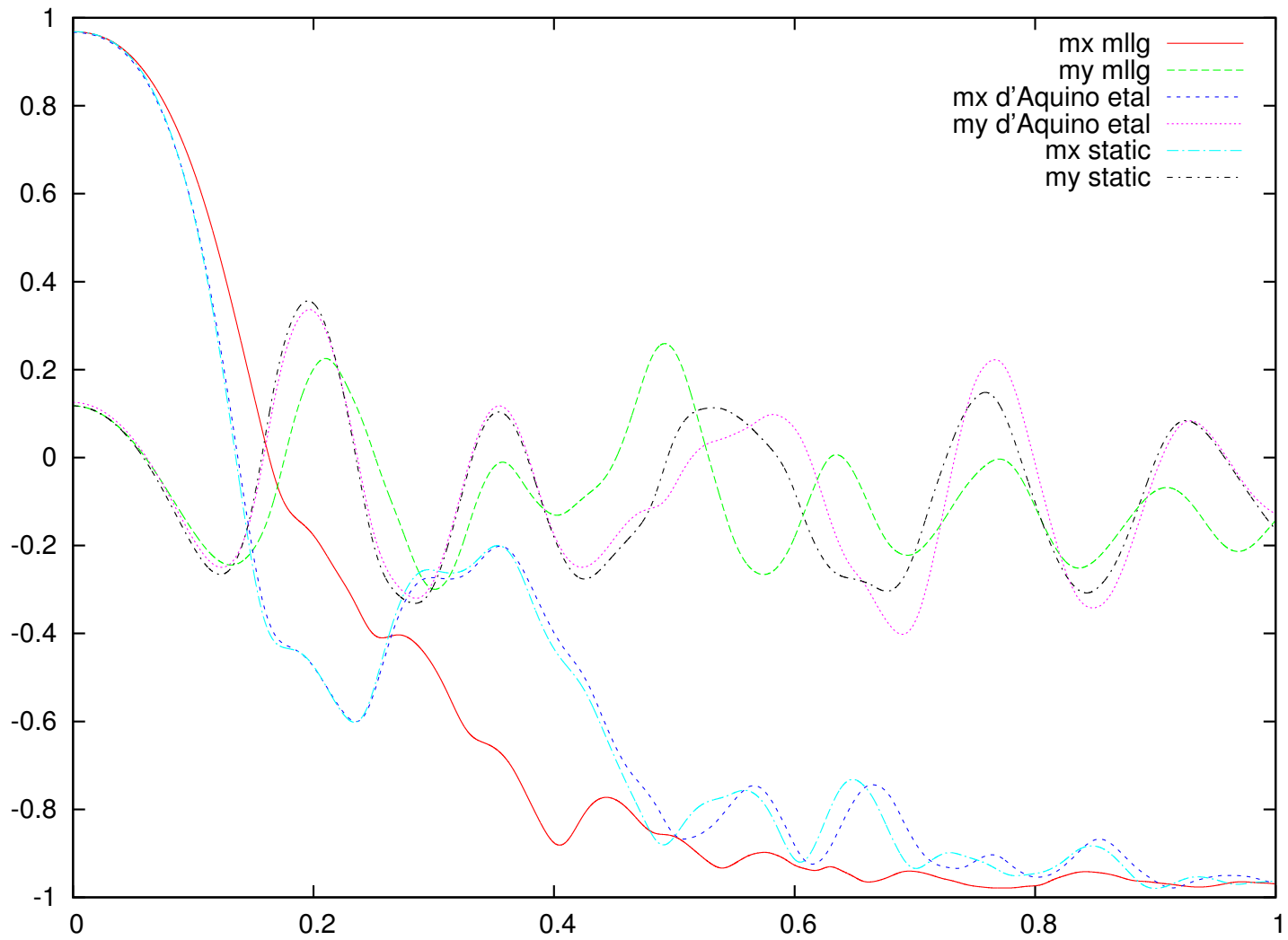


Figure 10: Evolution of  $|\omega|^{-1} \int_{\omega} \mathbf{m}_{x(y)}$ .

End

Thank you for your attention!