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# Using Radial Basis Functions to Interpolate Along Single-Null Characteristics

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APS APRIL MEETING – APRIL 3, 2012 – ATLANTA, GA

# USING RADIAL BASIS FUNCTIONS TO INTERPOLATE ALONG SINGLE-NULL CHARACTERISTICS

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# DETECTION CHALLENGES

- **Expected gravitational wave signal will be extremely dim.**
- **Observatories like LIGO, Virgo, are rather noisy.**



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- **Gravitational radiation is properly defined only at future null infinity, but mathematically it is estimated at a finite radius.**

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- **Highly accurate gravitational waveforms are essential.**
- **The correct modeling of gravitational radiation is tough!**
- **Gravitational radiation is properly defined only at future null infinity, but mathematically it is estimated at a finite radius.**
- **Cauchy-Characteristic Extraction is the most precise method.**
- **Satisfies the detection criteria required by Advanced LIGO.**

# HIGHLIGHTS OF CCE TOOL

- **Flexibility and control in prescribing initial data**
- **Rigid coordinates implies little gauge freedom**
- **Constraint violations fall off asymptotically as  $1/r$**
- **Grid domain is the region in which waves propagate**
- **No outgoing radiation or other artificial boundary**
- **Calculates waveform and polarization state at infinity**

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- Overall 1<sup>st</sup> order of accuracy ought to be improved.

| <i>Variable</i> | <i>Rate<sub>Re</sub></i> | <i>Rate<sub>Im</sub></i> |
|-----------------|--------------------------|--------------------------|
| $N$             | 1.59                     | 1.56                     |
| $\Psi$          | 1.16                     | 1.14                     |

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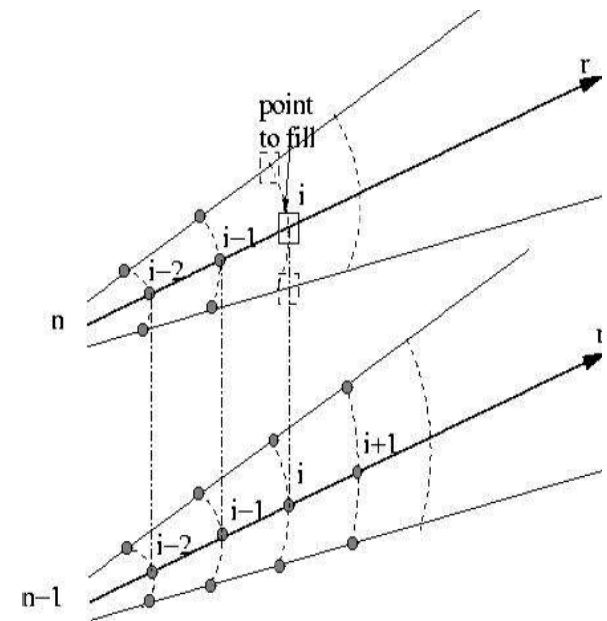
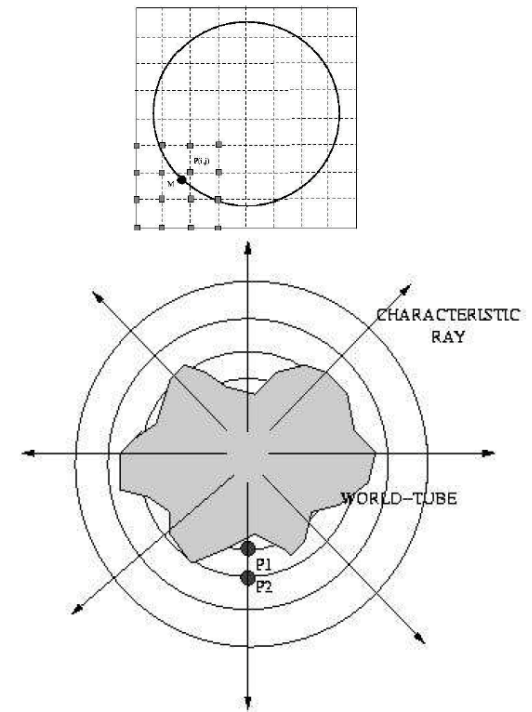
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- Goal: extend the overall accuracy of the CCE tool.



# SOURCES OF ERROR

1. **Inner boundary:** Characteristic data is extracted from the Cauchy data
2. **Start-up:** the extraction worldtube moves with respect to the null grid
3. **Evolution:** radial and time integration that propagate the field equations in Bondi coordinates.
4. **Outer boundary:** asymptotic limits of the approximations used in the computation of the waveform.

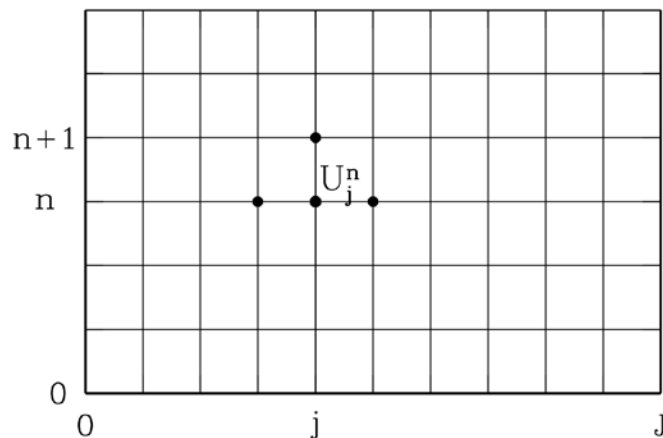


# NUMERICAL METHODS

**Classically based on polynomial interpolation.**

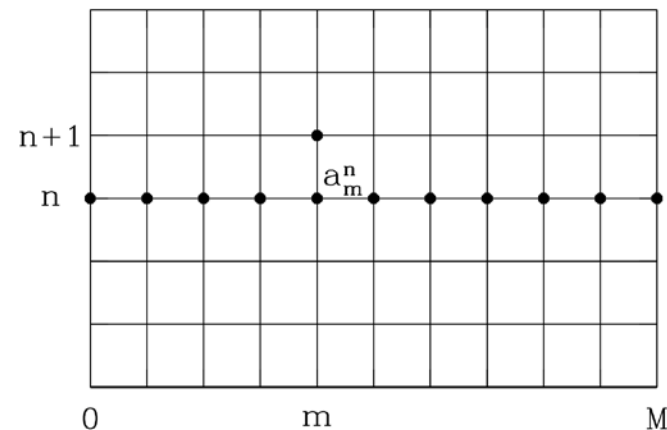
## Finite-Difference (FD)

- Taylor series expansion
- Local Grid flexibility
- Ease of implementation
- Low convergence rate



## Pseudospectral Methods

- Orthogonal (basis) functions
- Tied to a global grid
- Hard to implement
- Exponential convergence rate



# RADIAL BASIS FUNCTIONS

**Exact function interpolators: passes through all points.**

$$f(\mathbf{r}) = \sum_{i=0}^N a_i h_i(\mathbf{r})$$

**Function of the Euclidian distance of the point to origin**

$$h(\mathbf{r}) = \phi(\|\mathbf{r} - \mathbf{r}_i\|)$$

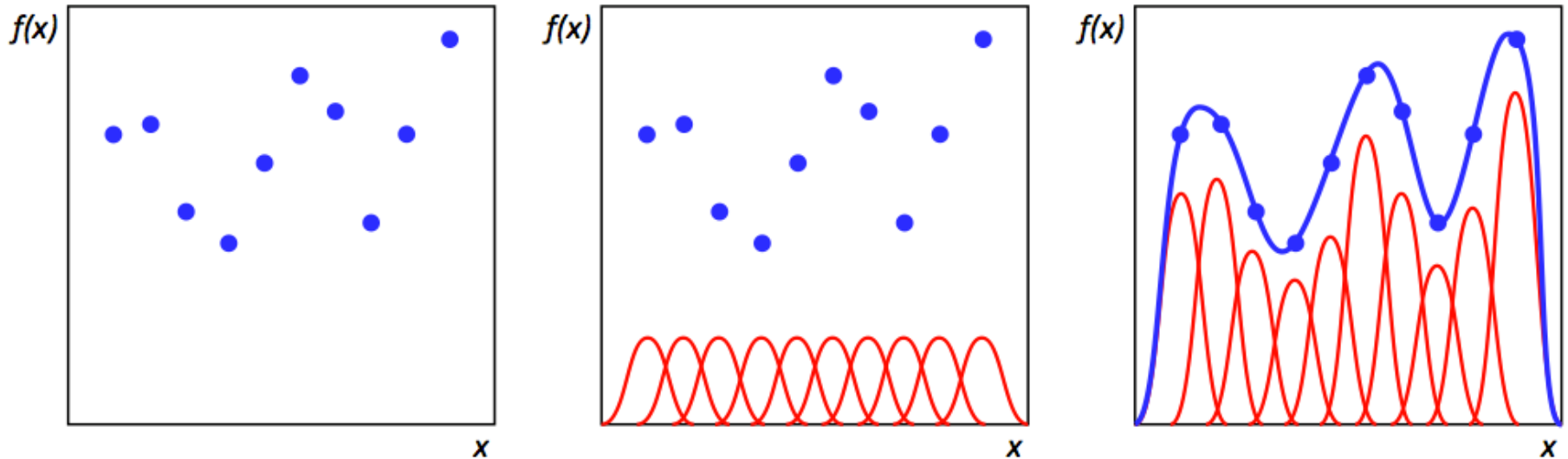
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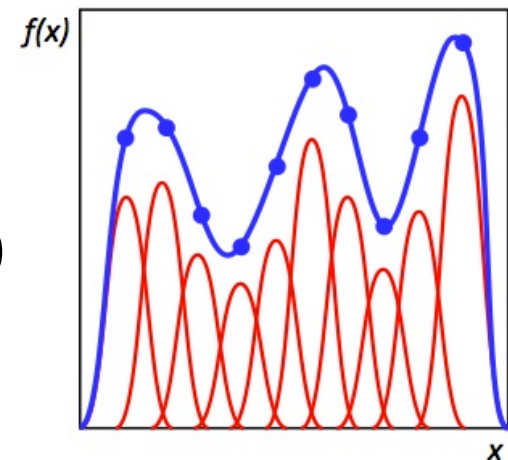
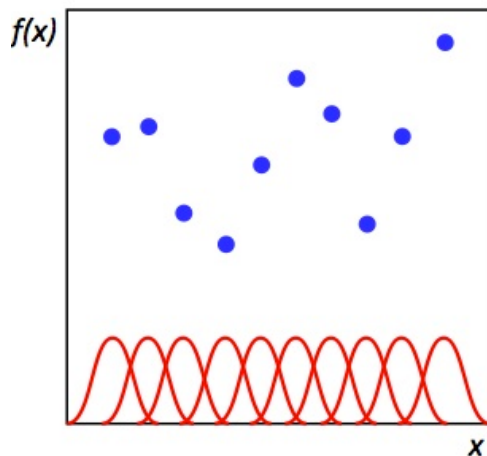
***Bottom line regarding RBFs:***

**Simple to implement**

**Spectral accuracy**

**Not tied to a grid (meshless)**

**Independent of dimensions.**



# THE 1D PROBLEM

- Given a set of interpolation data  $Y = [y_i]_N$ , at centers  $X = [x_i]_N$ , solve for the unknown expansion coefficients  $A = [a_{ij}]_N$ :

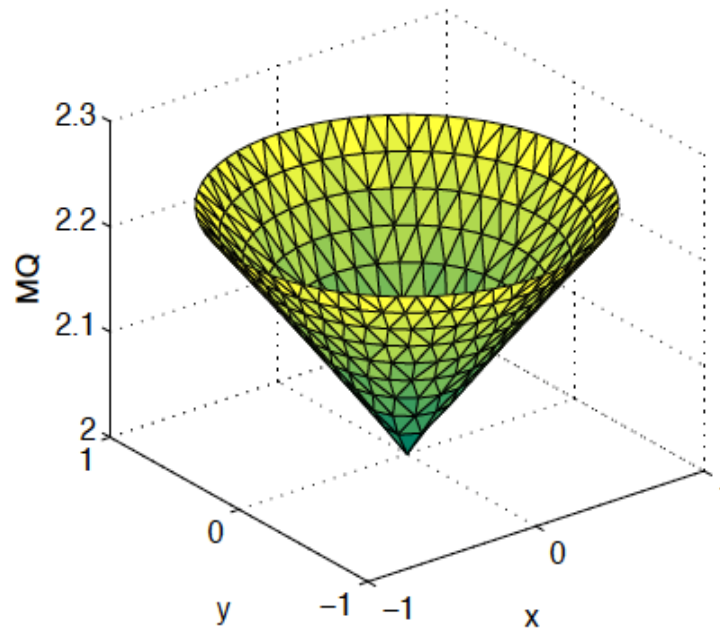
$$\begin{bmatrix} \phi(x_1 - x_1) & \phi(x_1 - x_2) & \dots & \phi(x_1 - x_N) \\ \phi(x_2 - x_1) & \phi(x_2 - x_2) & & \phi(x_2 - x_N) \\ \vdots & & & \vdots \\ \phi(x_N - x_1) & \phi(x_N - x_1) & \dots & \phi(x_N - x_N) \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_N \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_N \end{bmatrix}$$

- $\Phi = [\varphi]_{N \times N}$  Toeplitz bisymmetric,  $(2N+1)$  degrees of freedom.
- If uniform grid, only  $N$  degrees of freedom, Fourier coeffs.
- Easier to solve, numerically stable only if well-conditioned

$$A = Y\Phi^{-1}$$

# MULTIQUADRIC RBFS

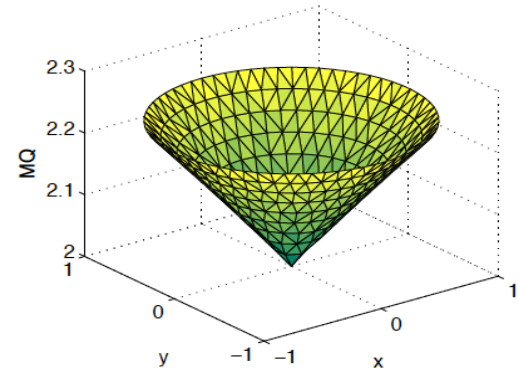
$$\phi(r, \varepsilon) = \sqrt{1 + (\varepsilon r)^2}$$



# MULTIQUADRIC RBFS

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- **Non-polynomial generalization of all global polynomial interpolation methods on structured grids.**

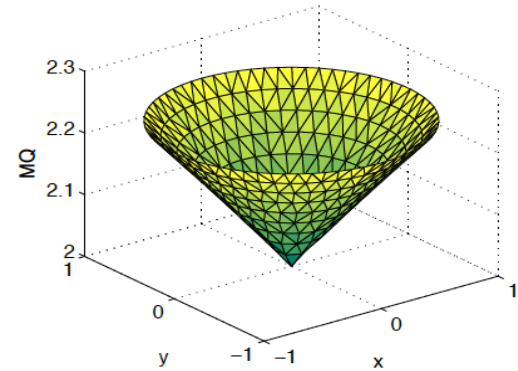




# MULTIQUADRIC RBFs

$$\phi(x, \varepsilon) = \sqrt{1 + (\varepsilon x)^2}$$

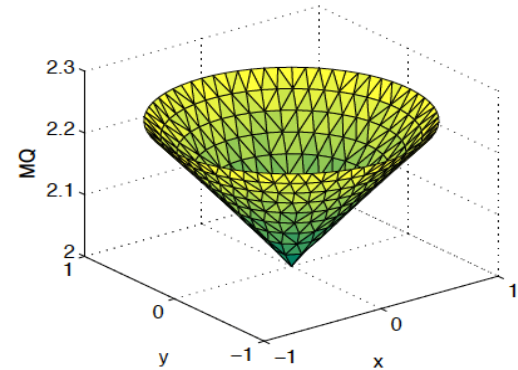
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- Continuous, infinitely differentiable.



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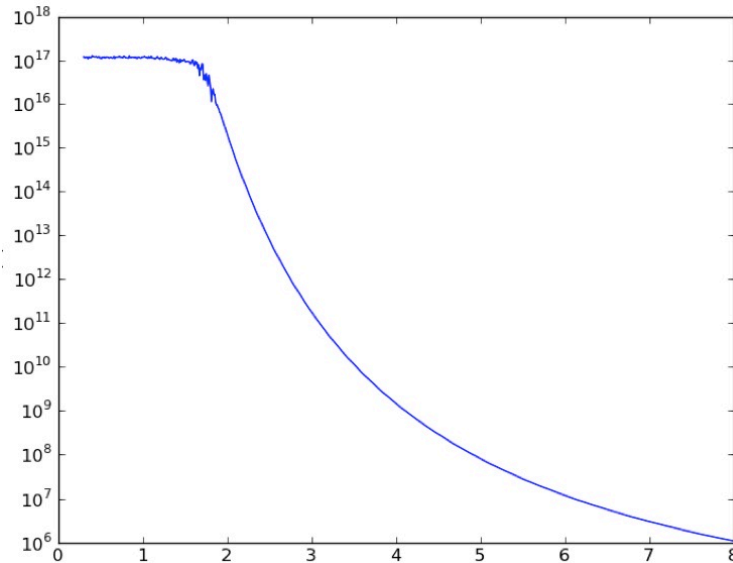
- Non-polynomial generalization of all global polynomial interpolation methods on structured grids.
- In the limit  $\varepsilon \rightarrow 0$ , MQ-RBF reproduces all the classical pseudospectral methods, on pseudospectral grids.
- Continuous, infinitely differentiable.
- *It is not tame: ill-conditioned, nearly singular!*
- **But it is good: the best interpolant yet.**



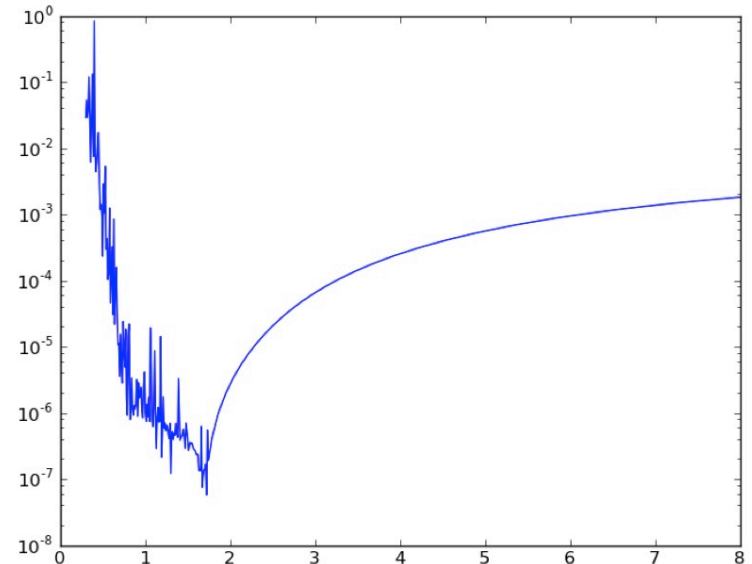
# SHAPE PARAMETER TESTS

$$\text{Cond}(\Phi) = \|\Phi\| \|\Phi^{-1}\| = |\lambda_{\max}| / |\lambda_{\min}| = 10^k$$

Conditioning vs shape parameter



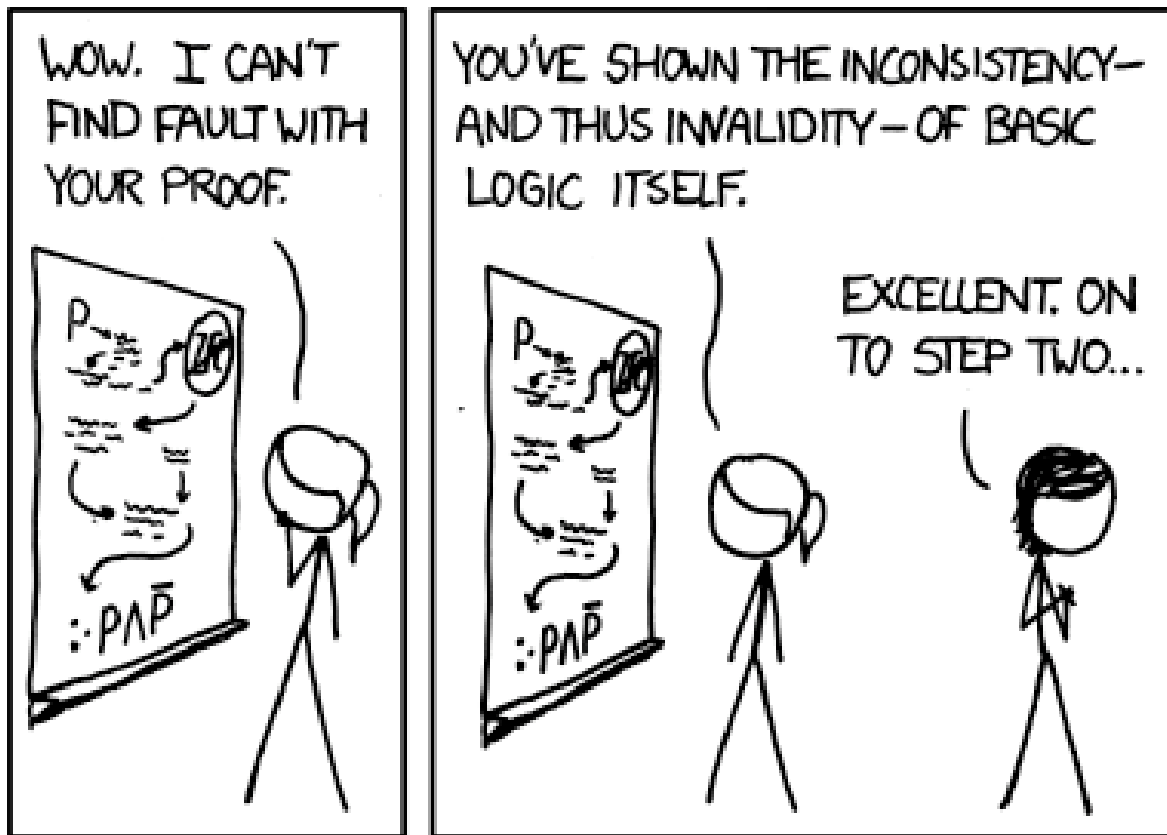
Error vs shape parameter



- ‘RBF Uncertainty principle’: accuracy vs conditioning.
- The higher condition number, the most accurate results!

# CRITICALLY CONDITIONING

Limited by the machine precision:  $10^{15} \leq \text{Cond}(\Phi) \leq 10^{17}$



# WAVE EQUATION ON 1+1 SINGLE-NULL CHARACTERISTIC GRID

- **Characteristic wave equation:**

$$\left(\partial_t^2 - \partial_r^2\right) f = 0 \Rightarrow 4\partial_u \partial_v f = 0;$$

- **Single-null characteristic SWE:**

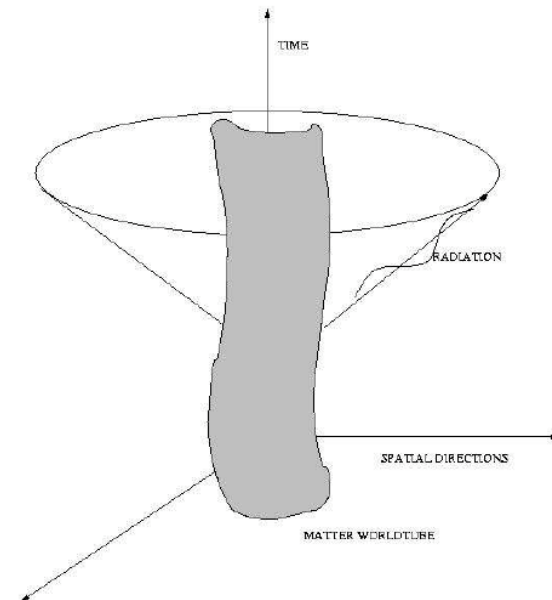
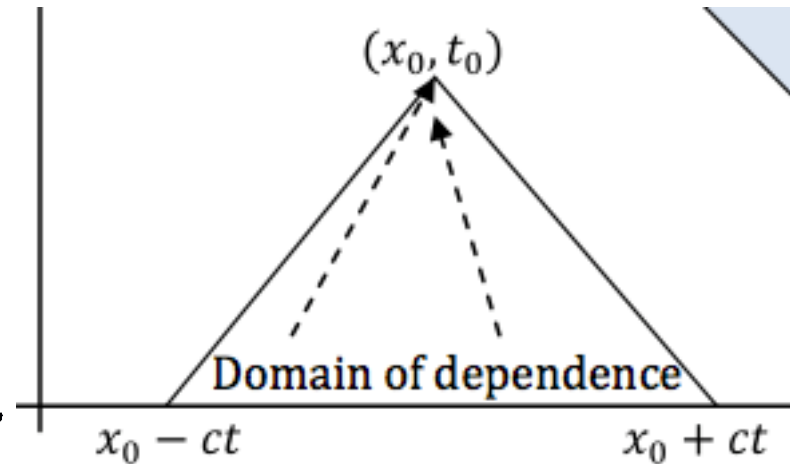
$$\partial_\xi \left(2\partial_\tau + \partial_\xi\right) f = 0; \tau = t + r, \xi = r$$

- **With compactification**

$$x = r / (1 + r);$$

- **The wave equation is:**

$$\partial_x \left[2\partial_t + (1 - x^2)\partial_x\right] = 0$$



# THE INTEGRATION ALGORITHM

- The parallelogram rule (d'Alembert)

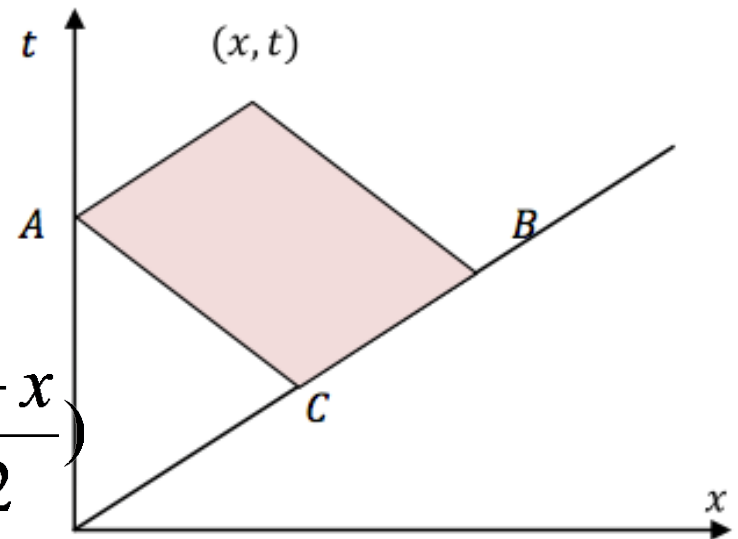
$$u(A) + u(C) = u(B) + u(D)$$

- Winicour marching algorithm:

$$f(x, t) = f(A) + f(B) - f(D) + IC;$$

$$A(0, t-x), B\left(\frac{t+x}{2}, \frac{t+x}{2}\right), C\left(\frac{t-x}{2}, \frac{t-x}{2}\right)$$

- Interpolation points:  $x_i \pm \Delta x / 2$

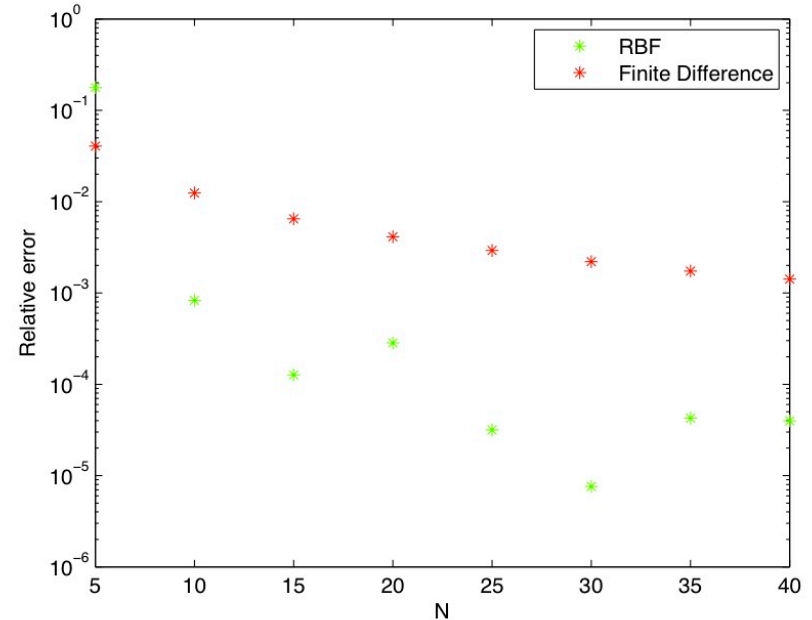
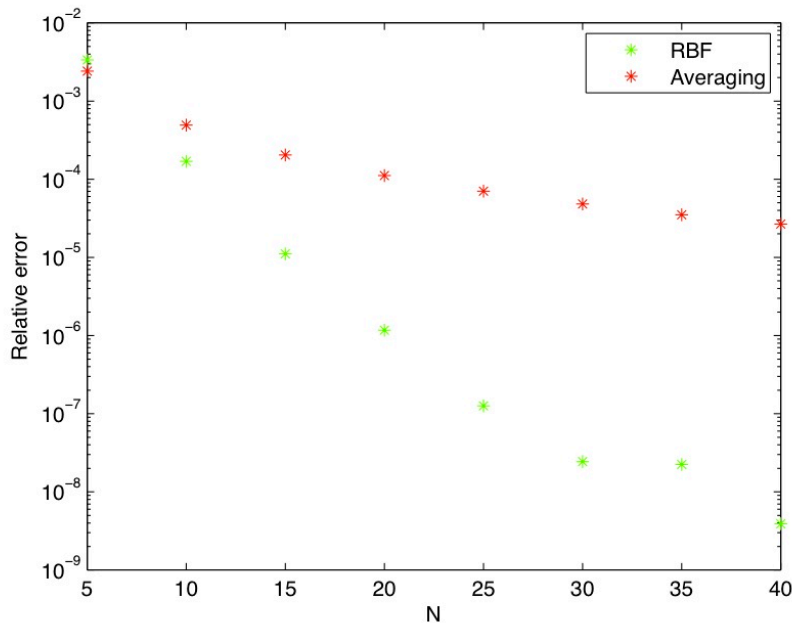
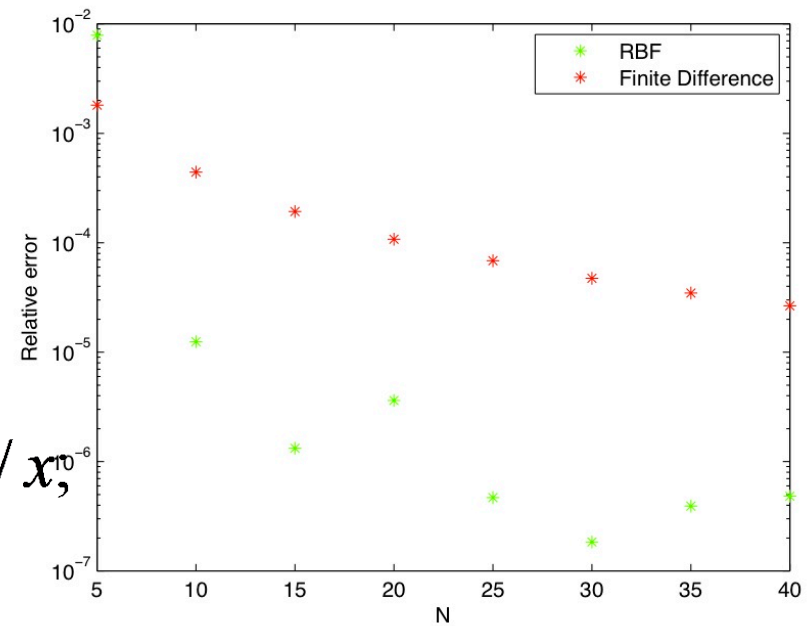


# TEST RESULTS

- Initial data:

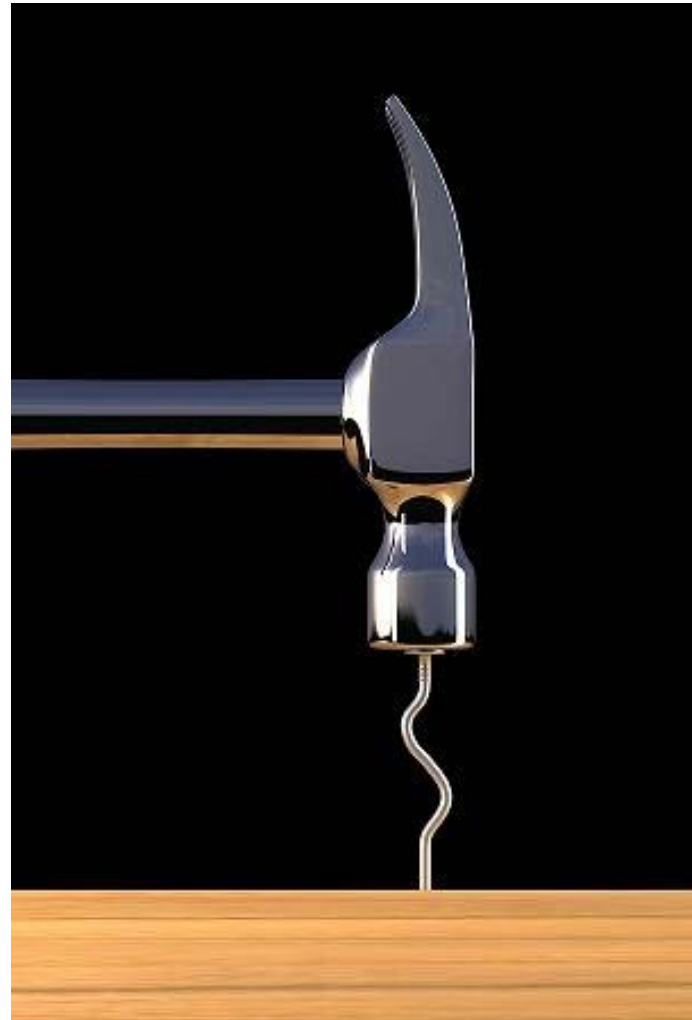
$$f(t) = A \cos(\omega t); f(0, x) = f|_{x_E} (1-x)/x;$$

- Shape parameter: 2.5,
- Number of centers:  $N = \text{gridsize}$ .



# DISCUSSION

- RBF interpolation is better than any other interpolation schemes.
- At the limits of floating point precision, spectral convergence lost.
- *Is about precision, not power!*





# THE PUZZLING FUTURE

- **Shall we adopt the MQ-RBF?**
- **Explore training methods:**
  - Preconditioning and Regression (Greedy).
- **To do: Cauchy boundary and Evolution (RBF on sphere).**

