

# H- $\Phi$ Field Formulation with Lumped Sources and Unbounded Domains

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subdomains that share a boundary: the *Finite Element Method* (FEM) and the *Multiple Multipole Program* (MMP). MMP is a Trefftz method relying on auxiliary sources and has successfully been applied to computational electromagnetics for many years [4].

FEM and MMP enjoy complementary capabilities.

FEM requires a mesh of the computational domain of interest. This is expensive, but can treat inhomogeneous materials or complicated geometries. Moreover, FEM employs basis functions with a finite support, allowing a purely local construction of the discrete system of equations.

Conversely, MMP uses global basis functions with central singularities that solve the homogeneous equations exactly and are placed outside the domain of approximation (the *multi-poles*): their coefficients are established by imposing boundary conditions on hyperplanes. The obtained linear combination is valid in the whole domain where the equations hold, which can be unbounded. MMP performs well where the electromagnetic field is easy to model, i.e. in the free space far from physical sources and material interfaces.

Thus, a natural way to combine the strengths of these methods arises when one needs to simulate the electromagnetic field of complicated structures surrounded by free space: use FEM on a mesh defined on the structures and MMP in the unbounded complement. The boundary between the FEM and MMP domains can be artificial if one surrounds the structures by a conforming mesh of an “air box”, also modeled by FEM.

The proposed coupling offers computational advantages. For FEM, there is no need to approximate the field by imposing a boundary condition on the mesh. For MMP, the approximation is rather robust with respect to the locations of the centers of multipoles if an artificial FEM–MMP boundary is used.

The interface conditions between the FEM and MMP domains are key to accurate coupled FEM–MMP solutions. In [5], [6] for Poisson’s equation and [7] for magnetostatics ( $\omega = 0$  in (1)), different ways to achieve this coupling are explored. An approach (*Dirichlet-to-Neumann-based coupling*) imposes interface conditions through the boundary terms arising from the variational form of FEM, except one, which is enforced weakly with multipoles as test functions. Two other approaches are based on the mortar element method (*multi-field coupling*) and Discontinuous Galerkin (*DG-based coupling*).

#### IV. $\mathbf{H}$ - $\Phi$ FIELD FORMULATION

Given the boundary value problem (1), we treat all the boundaries that do not represent planes of symmetry in Fig. 1 as artificial boundaries where we impose the coupling between FEM and MMP.

Considering the variational form found in [8, p. 19, Problem DHP], we aim at finding a stationary point of the functional

$$\begin{aligned} J_{\Omega^f}(\mathbf{H}_c^f, \Phi_n^f) &:= \int_{\Omega_c^f} \sigma_c^{-1} (\nabla \times \mathbf{H}_c^f) \cdot (\nabla \times \mathbf{H}_c^f) \, dx + \\ &\omega \int_{\Omega_c^f} \mu_c \mathbf{H}_c^f \cdot \mathbf{H}_c^f \, dx + \omega \int_{\Omega_n^f} \mu_n \nabla \Phi_n^f \cdot \nabla \Phi_n^f \, dx \end{aligned} \quad (4)$$

subject to

$$\mathbf{n} \times \mathbf{H}_c^f = \mathbf{n} \times \nabla \Phi_n^f \quad \text{on } \partial_{cn} \Omega^f \quad (5)$$

and

$$\begin{cases} \mathbf{n} \cdot \mu_n \nabla \Phi_n^f = \mathbf{n} \cdot \mu_n \nabla \Phi_n^m \\ \Phi_n^f = \Phi_n^m \end{cases} \quad \text{on } \partial_{fm} \Omega^f. \quad (6)$$

Superscripts f and m in the equations stand for FEM and MMP, respectively. Note that  $\sigma_c, \mu_c, \mu_n$  can be local parameters in  $\Omega^f$ , but  $\mu_n$  needs to be constant in  $\Omega^m := \mathbb{R}^3 \setminus \Omega^f$ .

As discretization, we take a mesh of tetrahedra  $\mathcal{M}$  on  $\Omega^f := \Omega_c^f \cup \Omega_n^f$  and approximate  $\mathbf{H}_c^f \in \mathbf{H}(\text{curl}, \Omega_c^f)$  with the first family of lowest-order Nédélec edge elements, i.e.  $\mathbf{V}_h = \mathcal{R}^1(\mathcal{M}_f)$ , and  $\Phi_n^f \in H^1(\Omega_n^f)$  with piecewise-linear Lagrangian finite elements, i.e.  $V_h = \mathcal{S}_1^0(\mathcal{M}_f)$ . Dirichlet boundary conditions in (1) are imposed strongly by setting the affected degrees of freedom of  $\mathbf{V}_h, V_h$  accordingly.

Outside  $\Omega^f$ , multipoles that respect (1) and (2) have the form

$$\begin{aligned} \Phi_n^m(r, \theta, \varphi) &= r^{-(l+1)} Y_{lm}(\theta, \varphi), \\ l &= 0, \dots, \infty, \quad m = -l, \dots, l, \end{aligned} \quad (7)$$

where  $Y_{lm}$  are complex spherical harmonics and the origin of  $\Phi_n^m$  is shifted inside the volume of Fig. 1. To form a multipole, in addition to (7), there are seven other terms whose origins are symmetrically disposed such that the boundary conditions of (1) are respected on the infinite symmetry planes of  $\Omega_n$  ( $\partial_N \Omega_n$  and  $\partial_{D2} \Omega_n$ ). We call the discrete space of chosen multipoles  $\mathcal{T}_h(\Omega^m)$ , with  $\mathcal{T}$  standing for “Trefftz”.

Equation (5) is then imposed by (scalar) Lagrange multipliers for each edge  $\ell$  of  $\mathcal{M}$  on  $\partial_{cn} \Omega^f$ , relying on the identity

$$\int_{\ell_i} \mathbf{v}_i \cdot \mathbf{t} \, d\mathbf{s} = v_{i1}(\mathbf{x}_{i1}) - v_{i2}(\mathbf{x}_{i2}), \quad i = 1, \dots, N_{\text{edges}}^{\text{bnd}}, \quad (8)$$

with  $\mathbf{v}_i \in \mathbf{V}_h$ ,  $v_{i1}, v_{i2} \in V_h$ ,  $\mathbf{t}$  tangent, and  $\mathbf{x}_{i1}, \mathbf{x}_{i2}$  endpoints of edge  $\ell_i$ . The other interface condition in (3) is enforced weakly.

The way interface conditions in (6) are considered leads to different FEM–MMP coupling approaches [6], [7].

#### V. COUPLING STRATEGIES

The FEM–MMP coupling is done on the artificial interface  $\Gamma := \partial_{fm} \Omega^f$  inside  $\Omega_n$ . Hence, in the description we drop the subscript n when unnecessary and omit the (purely FEM) terms of (4) expressing the problem in  $\Omega_c$ . We also define the Neumann trace operator  $\gamma : H^1(\nabla^2, \Omega_n) \rightarrow H^{-\frac{1}{2}}(\Gamma)$ ,  $\gamma\phi := \mathbf{n} \cdot \mu_n \nabla \phi$  for any  $\phi \in H^1(\nabla^2, \Omega_n)$ .

##### A. Dirichlet-to-Neumann-based Coupling

This coupling approach is the special case of the *Trefftz co-chain calculus* presented in [9]. The second interface condition in (6) is imposed in weak form by testing it with  $\gamma\phi^m$ , given  $\phi^m \in \mathcal{T}(\Omega^m)$ :

$$\int_{\Gamma} (\Phi^f - \Phi^m) \gamma\phi^m \, dS = 0 \quad \forall \phi^m \in \mathcal{T}(\Omega^m). \quad (9)$$

Combining (9) with the variational form of FEM in  $\Omega_n^f$ , we end up with the following symmetric system:

$$\begin{cases} \text{Seek } \Phi^f \in H^1(\Omega_n^f), \Phi^m \in \mathcal{T}(\Omega^m): \\ \int_{\Omega_n^f} (\mu_n \nabla \Phi^f \cdot \nabla \phi^f) \, d\mathbf{x} - \int_{\Gamma} \gamma \Phi^m \phi^f \, dS = 0 \\ - \int_{\Gamma} \Phi^f \gamma \phi^m \, dS + \int_{\Omega^m} \Phi^m \gamma \phi^m \, dS = 0 \\ \forall \phi^f \in H^1(\Omega_n^f), \forall \phi^m \in \mathcal{T}(\Omega^m), \end{cases} \quad (10)$$

where the bottom-right term is symmetric because of  $\Phi^m, \phi^m \in \mathcal{T}(\Omega^m)$ .

### B. Multi-Field Coupling

*Mortar element methods* allow to use FEM with nonconforming meshes on different neighboring domains for the same boundary value problem [10]. This is well-suited for the coupling because one can think of MMP as FEM with special functions acting on a “single-cell mesh” defined on  $\Omega^m$ .

With the same idea, the multi-field coupling approach imposes the second continuity (6) in a weak sense, like (9), by means of a Lagrange multiplier  $\lambda$ . Note that the continuity we want to impose connects traces in  $H^{\frac{1}{2}}(\Gamma)$ , and therefore  $\lambda$  has to belong to the dual space  $H^{-\frac{1}{2}}(\Gamma)$ .

Hence, the multi-field coupling can be expressed by the following Lagrangian:

$$L(\Phi^f, \Phi^m, \lambda) := J_{\Omega_n^f}(\Phi^f) + J_{\Omega^m}(\Phi^m) + \int_{\Gamma} (\Phi^f - \Phi^m) \lambda \, dS. \quad (11)$$

The functional  $J_{\Omega_n^f}(\Phi^f) := \int_{\Omega_n^f} \mu_n \|\nabla \Phi^f\|_{\ell^2}^2 \, d\mathbf{x}$  is the term of (4) that expresses the problem in  $\Omega_n^f$ , while  $J_{\Omega^m}$  has the same formulation, but can be rewritten as a boundary integral:

$$J_{\Omega^m}(\Phi^m) := \int_{\Omega^m} \mu_n \|\nabla \Phi^m\|_{\ell^2}^2 \, d\mathbf{x} = \int_{\Gamma} \gamma \Phi^m \Phi^m \, dS. \quad (12)$$

The discretization of  $\lambda \in H^{-\frac{1}{2}}(\Gamma)$  is a topic debated in the literature [11, Section 4]: in the spirit of mortar element methods, we opt for the Dirichlet traces of finite elements in  $V_h$ , which discretizes one of the neighboring domains [11, p. B426].

### C. Discontinuous Galerkin

As for the multi-field coupling, we again treat the MMP discretization as a finite element with special functions. Here we exploit the other main approach for imposing weak continuity on nonconforming meshes, which is the *Discontinuous Galerkin* method [12].

Under this idea, the coupling can be expressed as a *discrete* stationary problem for the following Lagrangian:

$$L(\Phi_h^f, \Phi_h^m) := J_{\Omega_n^f}(\Phi_h^f) + J_{\Omega^m}(\Phi_h^m) + \int_{\Gamma} (\Phi_h^f - \Phi_h^m) P_h(\Phi_h^f, \Phi_h^m) \, dS, \quad (13)$$

where  $J_{\Omega_n^f}$  and  $J_{\Omega^m}$  are the same as for the multi-field coupling.

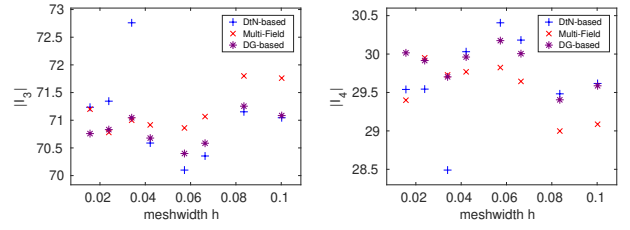


Fig. 2. Computed  $|I_3|$  and  $|I_4|$  for different mesh refinements of the geometry in Fig. 1.

Depending on the choice of the discrete operator  $P_h : H^{\frac{1}{2}}(\Gamma) \times H^{\frac{1}{2}}(\Gamma) \rightarrow H^{-\frac{1}{2}}(\Gamma)$ , we obtain different DG approaches. We follow the *Interior Penalty DG method* [13]:

$$P_h(\Phi_h^f, \Phi_h^m) := -\gamma (\Phi_h^f + \Phi_h^m) + \eta (\Phi_h^f + \Phi_h^m), \quad (14)$$

where  $\eta \in \mathbb{R}$  is a penalty parameter that needs to be assigned heuristically and should be proportional to  $N^m/h$ , given  $N^m$  number of degrees of freedom of  $\mathcal{T}_h(\Omega^m)$  and  $h \in \mathbb{R}$  meshwidth of  $\mathcal{M}$  restricted to  $\Gamma$ .

## VI. IMPLEMENTATION

Meshes were generated using COMSOL v5.3a.

Our code is written in C++14, using C++11 multithreading for parallelization. We use Eigen v3.3.7 for linear algebra and HYDi [14] for the FEM component. The PARDISO v6.0 solver provides the sparse LU decomposition to solve the systems of the coupling, characterized by nontrivial sparsity patterns.

## VII. NUMERICAL RESULTS

We run tests on meshes with different levels of refinement, given the geometry shown in Fig. 1. As in [3], we use parameters  $\sigma_c = 3.5 \cdot 10^7 \text{ Sv m}^{-1}$ ,  $\omega = 400\pi \text{ rad s}^{-1}$ ,  $\mu_c = \mu_n = 4\pi \cdot 10^{-7} \text{ T m A}^{-1}$ , and  $I = 200 \text{ A}$ .

Multipoles are uniformly disposed on the three faces closest to  $\Gamma$  of a rectangular prism that lies completely inside Fig. 1 (i.e. outside the MMP domain of approximation). For each center we consider multipoles (7) with  $l = 0, m = 0$  and  $l = 1, m = -1, 0, 1$ . The total number of multipoles is proportional to the number of intersections of each mesh with  $\Gamma$ .

To validate our results, we first compute induced eddy currents  $I_3$  and  $I_4$ , which are defined as surface integrals

$$I_i := \int_{\Sigma_i} \mathbf{n} \cdot (\nabla \times \mathbf{H}_c) \, dS, \quad i = 3, 4, \quad (15)$$

where  $\Sigma_3$  and  $\Sigma_4$  are surfaces cutting  $\Omega_c$  on each side of the hole of Fig. 1. For all meshes considered, the different coupling approaches return values similar to each other, with  $|I_3| + |I_4|$  being very close to  $I/2 = 100 \text{ A}$ , as implied by Ampère’s law. This is shown in Figure 2.

We also compute the power loss of the conductor  $L_c$ , which is defined as the integral

$$L_c := \int_{\Omega_c} \sigma_c \|\mathbf{E}_c\|^2 \, d\mathbf{x} = \int_{\Omega_c} \sigma_c^{-1} \|\nabla \times \mathbf{H}_c\|^2 \, d\mathbf{x}. \quad (16)$$

Again, Figure 3 shows that  $L_c$  stays constant throughout all our simulations, as expected.

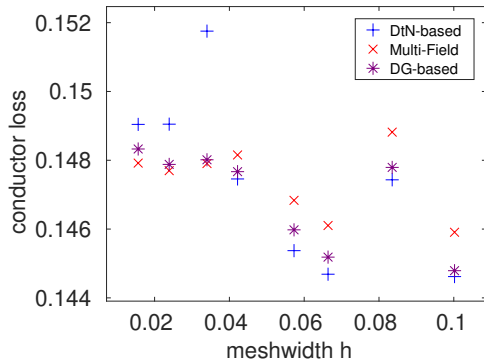


Fig. 3. Computed  $L_c$  for different mesh refinements.

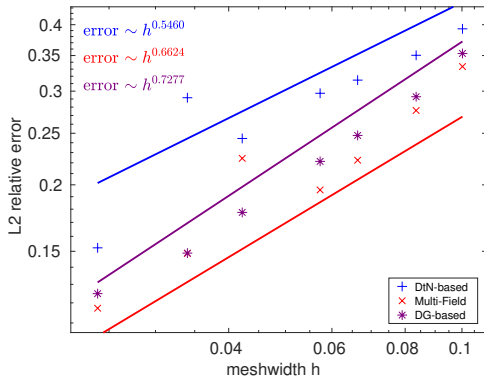


Fig. 4. Convergence of  $L^2(\Omega^f)$ -error w.r.t. the finest mesh.

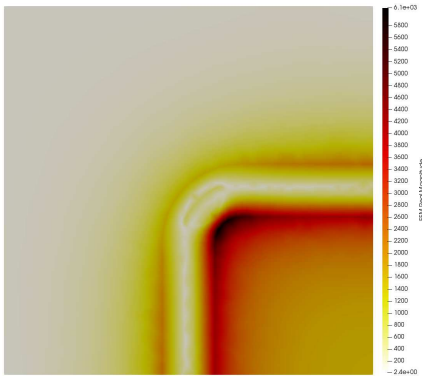


Fig. 5. Computed  $\|\mathbf{H}_f\|$  with DG-based coupling (plane  $y = 0$ ).

Convergence tests for the relative  $L^2(\Omega^f)$ -error of the  $\mathbf{H}$ -field with respect to the finest mesh are presented in Figure 4. All coupling approaches exhibit an algebraic convergence with a similar rate.

Finally, Figure 5 illustrates the magnitude of the  $\mathbf{H}$ -field in  $\Omega^f$  as seen from the front of Fig. 1 (along the plane  $y = 0$ ), applying the DG-based coupling on the finest mesh. Field strengths for the other coupling approaches are very similar.

## VIII. CONCLUSIONS

Compared to other hybrid methods, such as FEM coupled with the boundary element method, MMP presents the advantages of (1) a simpler assembly process, as there are no singular integrals, and (2) an exponentially convergent

approximation error under weak assumptions on the positions of the multipoles [6]. This permits us to use only a small number of degrees of freedom for MMP, which, in the case of the DtN- and DG-based coupling approaches, can even be eliminated by computing the Schur complement of the final system [9] (an iterative solver can also be used).

Hence, the FEM–MMP coupling is no more expensive than classical FEM with artificial Dirichlet/Neumann boundary conditions on  $\Gamma$ . In fact, in contrast to the artificial truncation, the FEM–MMP coupling boundary  $\Gamma$  can be much closer to  $\Omega_c$ , thus reducing the number of degrees of freedom compared to a pure FEM approach (see [3], solving a similar problem with a larger “air box”).

Another approach comparable to FEM–MMP is the infinite element method [15], which would however employ weighted polynomial finite element shape functions for the spherical component of  $\Phi_h^m$  in (7).

Among the three coupling approaches we presented here, we recommend the multi-field and DG-based coupling thanks to their reliability. The DtN-based coupling is the easiest to implement, but has (mild) stability issues.

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