



Queen Mary
University of London

HIGH-ACCURACY NUMERICAL METHODS IN GENERAL RELATIVITY

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(Part III)

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SUMMARISE II

- **Derivatives:** loss of accuracy (~ 2 digits) with each derivative

(spectral representation)

$$f'(x) \approx \sum_{i=0}^N c_i^{(N)} \phi_i(x_j)$$

(derivative matrices) $\partial_\mu \rightarrow \hat{D}_\mu$

$$\vec{f}' = \hat{D} \vec{f}$$

- **Solution algorithm:**

- Vector \vec{X} stores all unknown of the system
- Algebraic system $\vec{F}(\vec{X})$ is composed by the partial differential equations, boundary conditions and subsidiary conditions
- Solution is found via Newton-Raphson scheme

EXAMPLES

- **Message behind the examples**

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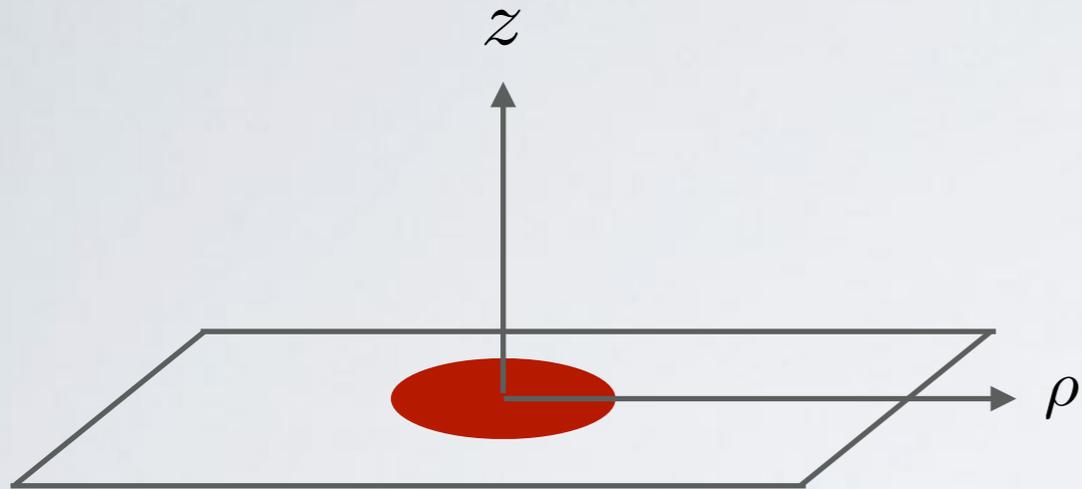
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- 🔊 Derive complementary equations (if any) to close the system
- 🔊 Adapt the coordinate system to the geometry/causal structure of the problem
- 🔊 Learn (formal theorems, Taylor expansions, linearisation, trail-and-error...) specific properties of the solution: strong gradients, irregularities....

ELLIPTIC EQUATION

- **Disk of charged dust in General Relativity**

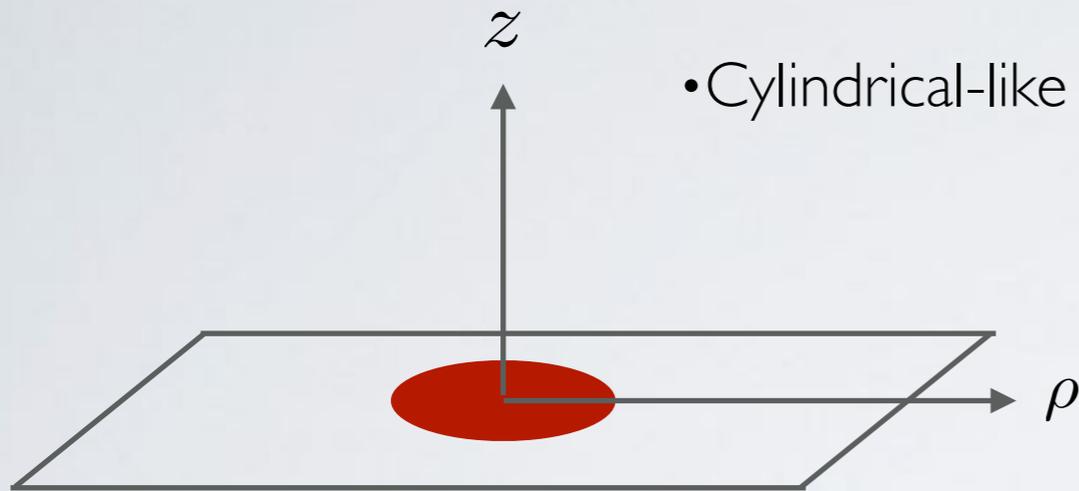
Y.C.Liu, RPM, M. Breithaupt, S. Palenta, R. Meinel. PRD 94 104035 (2016)



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- Cylindrical-like coordinates (Weyl-Lewis-Papapetrou) (t, ρ, ϕ, z)

- Line Element and Maxwell Field

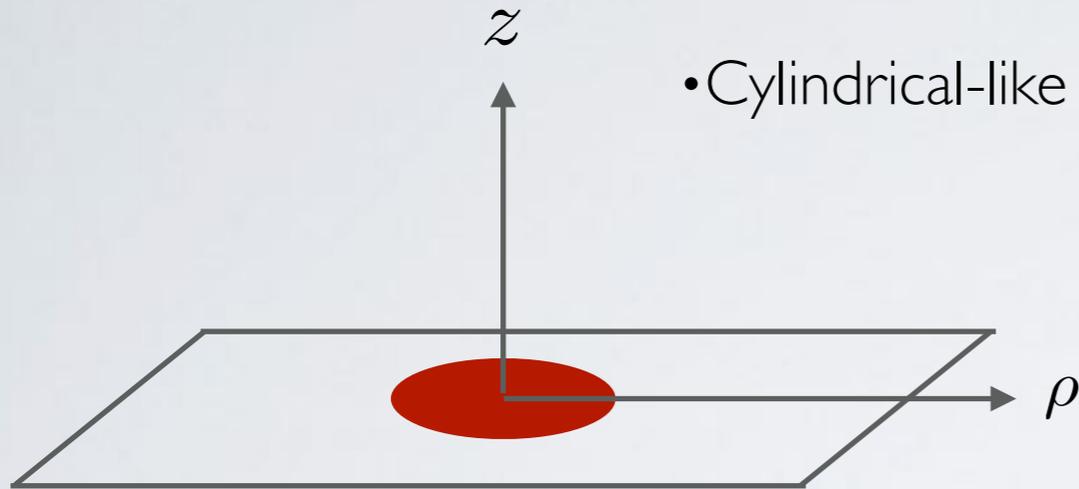
$$ds^2 = \alpha(\rho, z)^2 [d\rho^2 + dz^2] + \frac{\rho^2}{\nu(\rho, z)^2} [d\phi - \omega(\rho, z) dt]^2 - \nu(\rho, z)^2 dt^2$$

$$F_{ab} = \nabla_a A_b - \nabla_b A_a \quad \mathbf{A} = A_t(\rho, z) dt + A_\phi(\rho, z) d\phi$$

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- Dust properties

Baryonic mass density

$$\mu = \frac{\sigma_P}{\alpha} \delta(z)$$

4-velocity

$$u^a = \frac{1}{\nu\sqrt{1-V^2}} [\delta_t^a + \Omega \delta_\phi^a], \quad \text{with } V = \frac{\rho}{\nu^2} (\Omega - \omega)$$

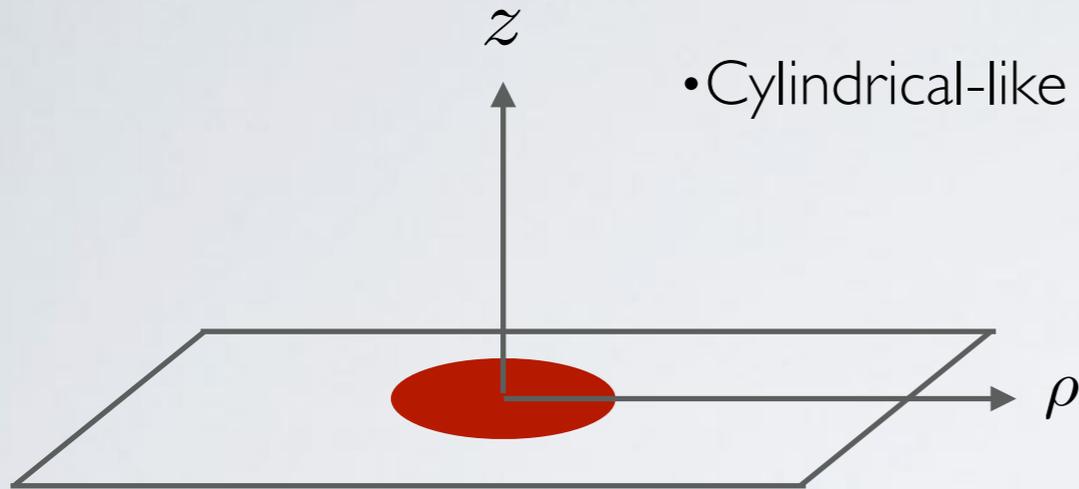
4-current density

$$j^a = \varrho_{\text{el}} u^a \quad \text{with } \varrho_{\text{el}} = \epsilon \mu$$

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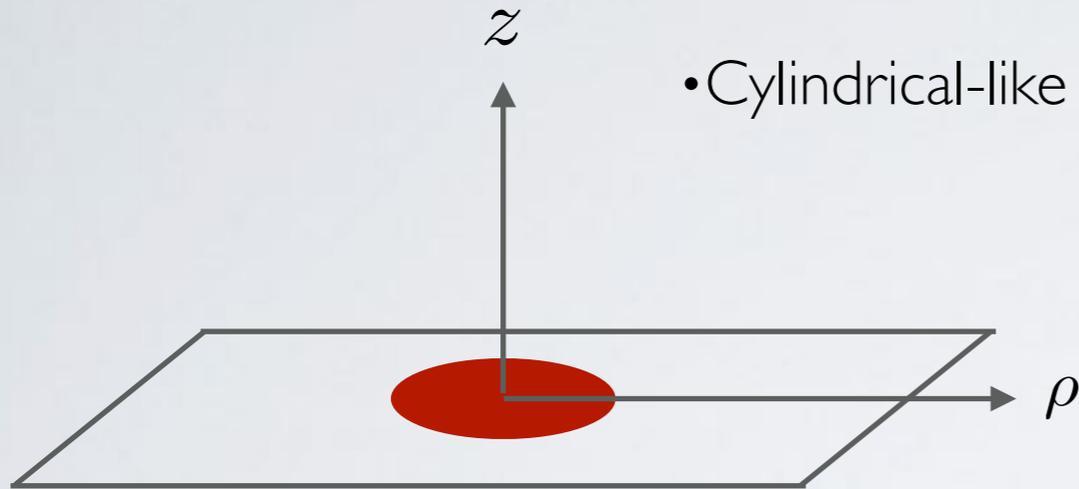
• Energy-Momentum Tensor $T_{ab} = T_{ab}^{\text{dust}} + T_{ab}^{\text{EM}}$

$$T_{ab}^{\text{EM}} = \frac{1}{4\pi} \left(F_{ac} F_b{}^c - \frac{1}{4} g_{ab} F_{cd} F^{cd} \right) \quad T_{ab}^{\text{dust}} = \mu u_a u_b$$

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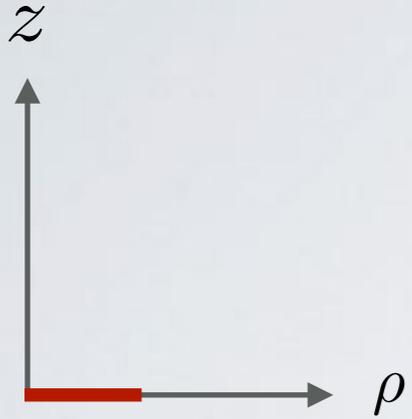
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• Equations $R_{ab} = 8\pi \left[T_{ab} - \frac{1}{2} g_{ab} T \right] \quad \nabla_b T^{ab} = 0$

$$\nabla_b F^{ab} = 4\pi j^a$$

ELLIPTIC EQUATION

• **Variables of the system:** $\nu(\rho, z)$ $\omega(\rho, z)$ $A_\phi(\rho, z)$ $A_t(\rho, z)$ Ω



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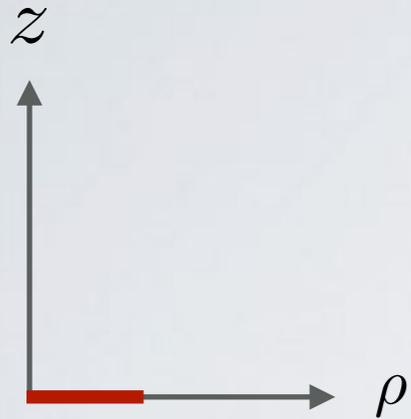
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↙ ↘
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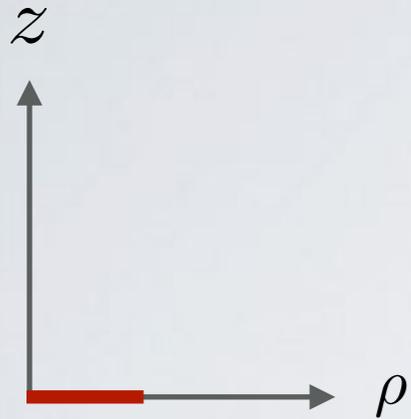
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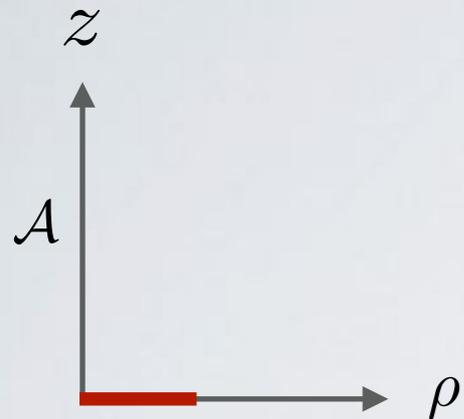
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• **Boundary condition:**

\mathcal{A} Regularity conditions on the axis



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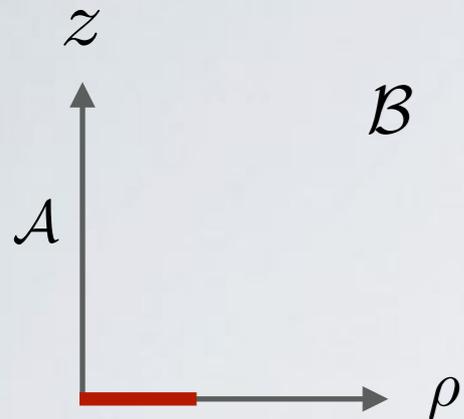
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\mathcal{A} Regularity conditions on the axis

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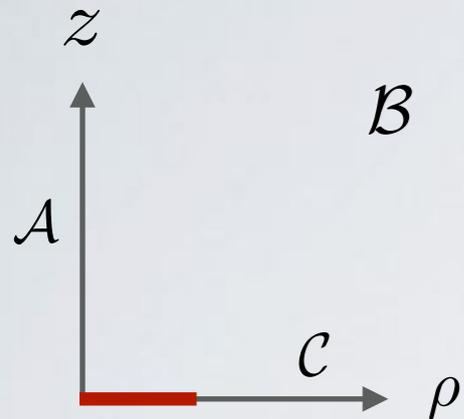
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- \mathcal{A} Regularity conditions on the axis
- \mathcal{B} Asymptotic flatness at infinity
- \mathcal{C} Symmetry (parity condition) for $z > 0$ and $z < 0$



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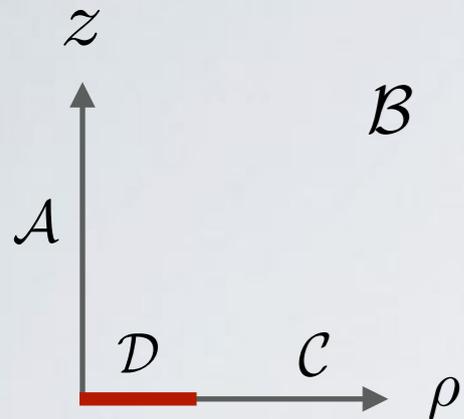
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Junction conditions due to mass density on disk

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Lorentz force $\nabla_b T^{ab} = 0$

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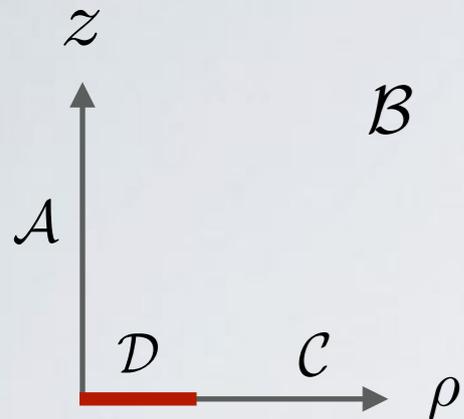
• **Parameter Space:**

$\gamma = 1 - \nu_c \in (0, 1]$

Relativistic parameter

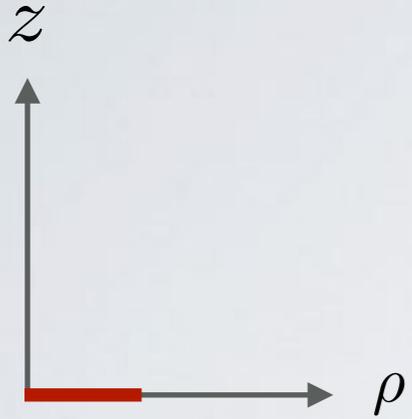
$\epsilon \in [0, 1]$

Charge density



ELLIPTIC EQUATION

- **Adapted coordinates:** map into elliptic coordinates:



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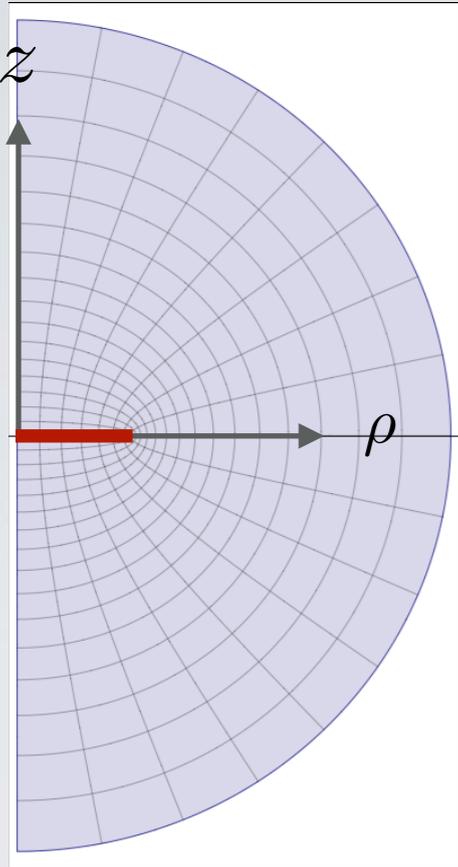
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$$\xi \in [0, +\infty), \quad \eta \in [-1, 1]$$

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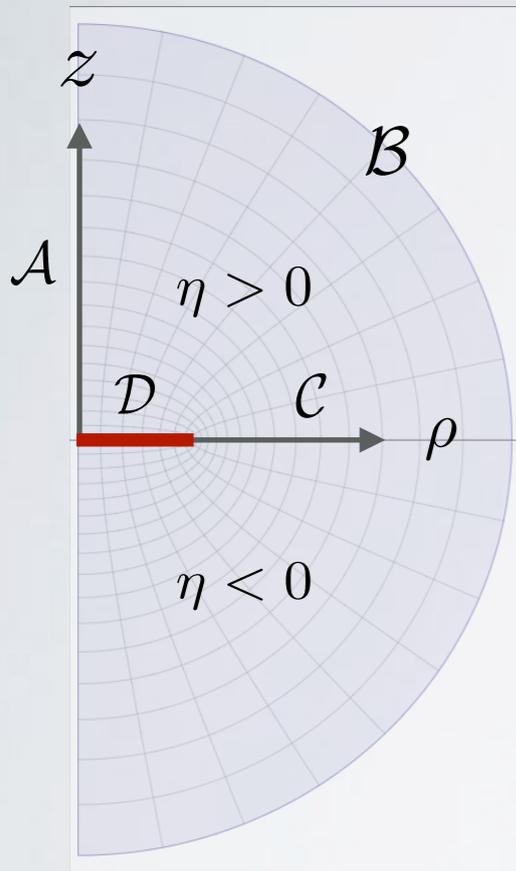
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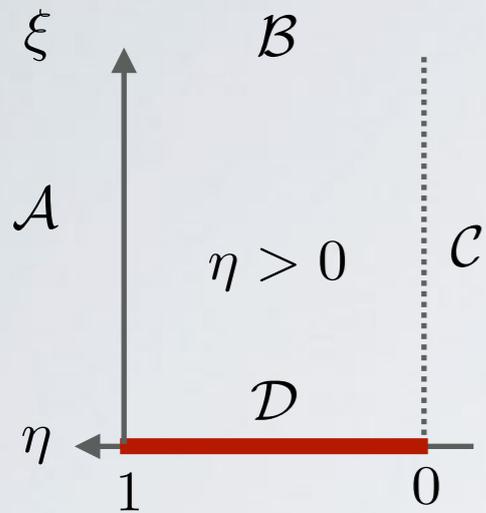
$$A \quad \eta = 1 \quad B \quad \xi \rightarrow \infty$$

$$C \quad \eta = 0 \quad D \quad \xi = 0$$



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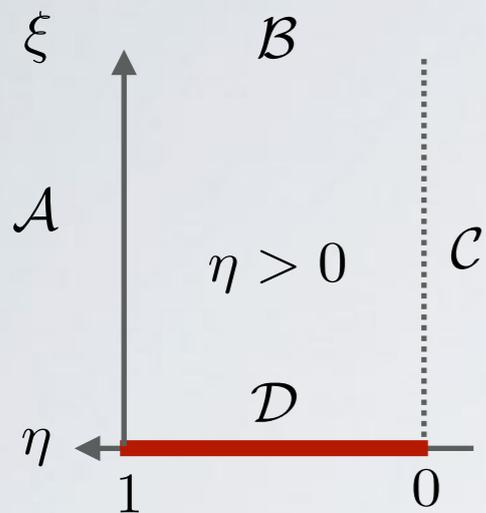
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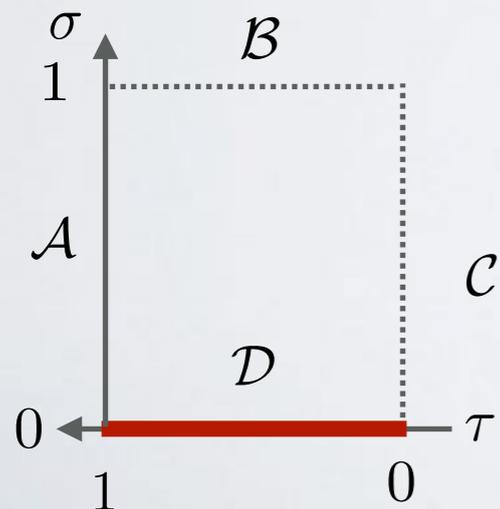
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- **Spectral Coordinates:**

Compactify infinity and restrict to upper half plane



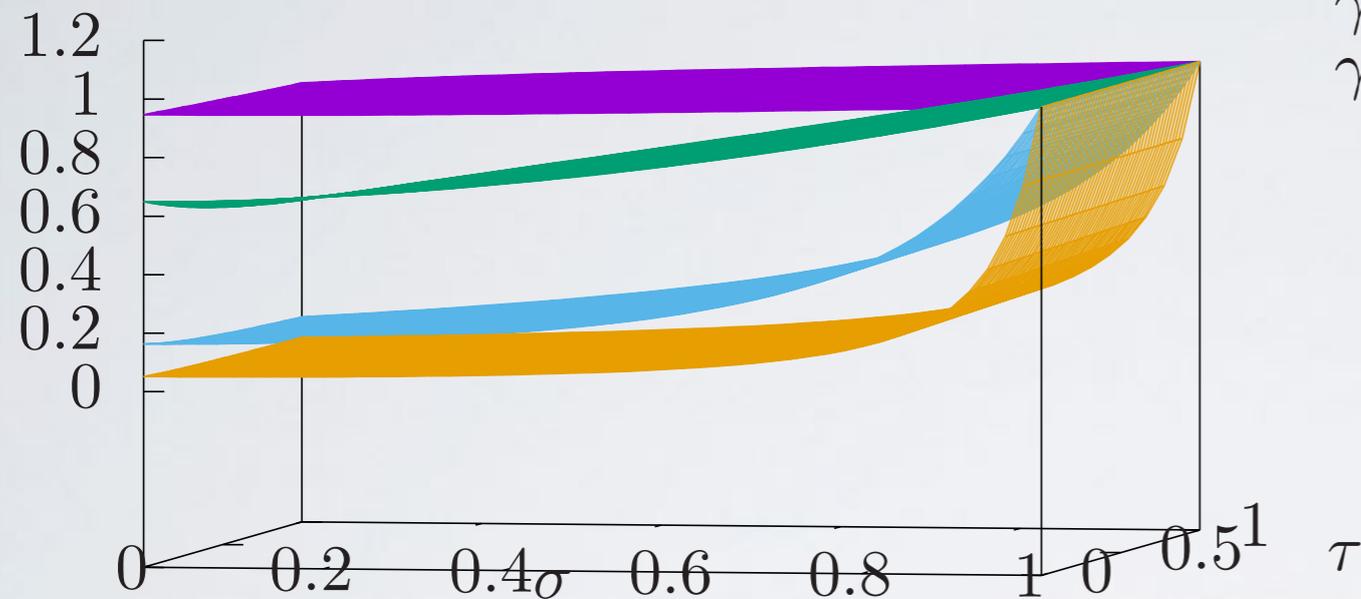
$$\sigma = \frac{2}{\pi} \arctan \xi \quad \tau = \eta^2$$

$$\{\sigma, \tau\} \in [0, 1]^2$$

ELLIPTIC EQUATION

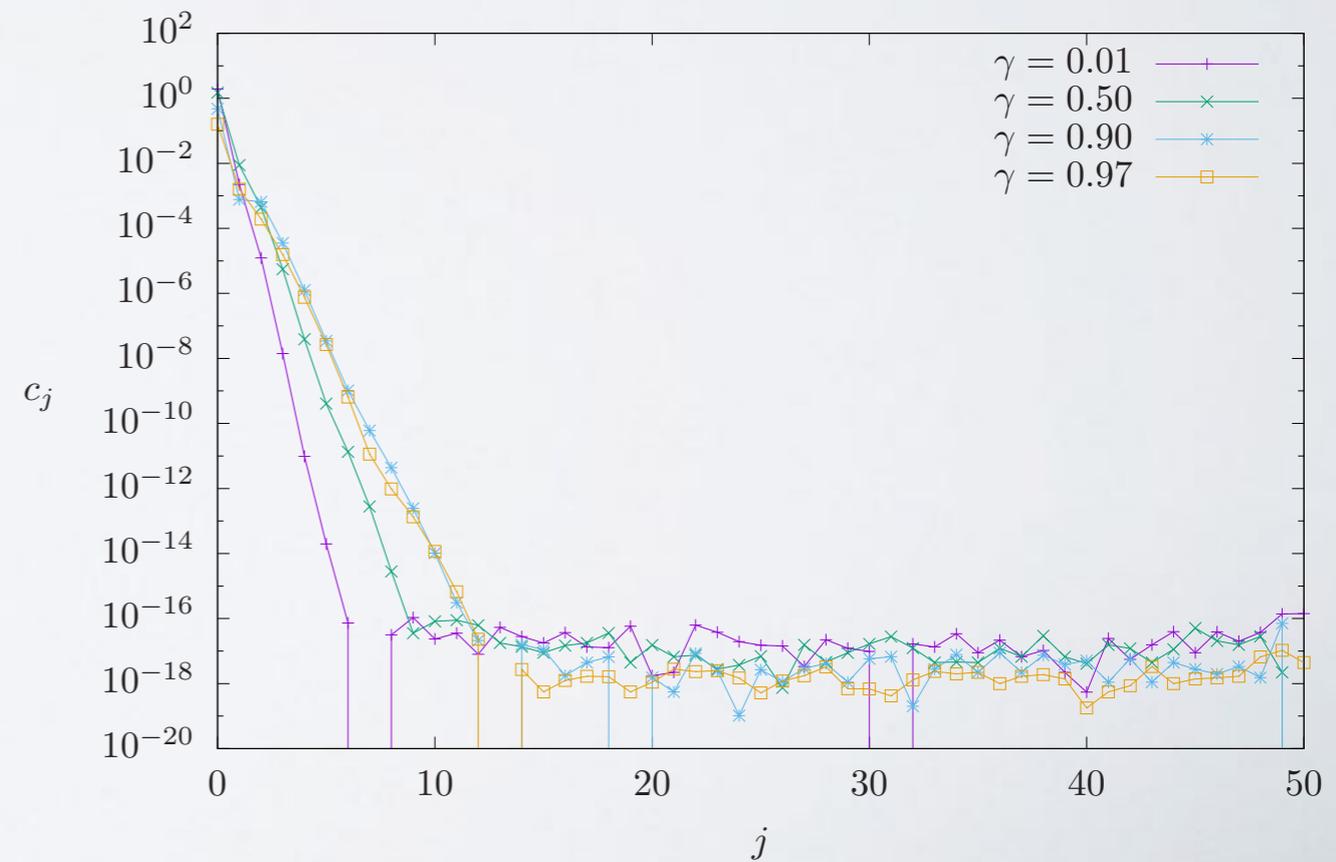
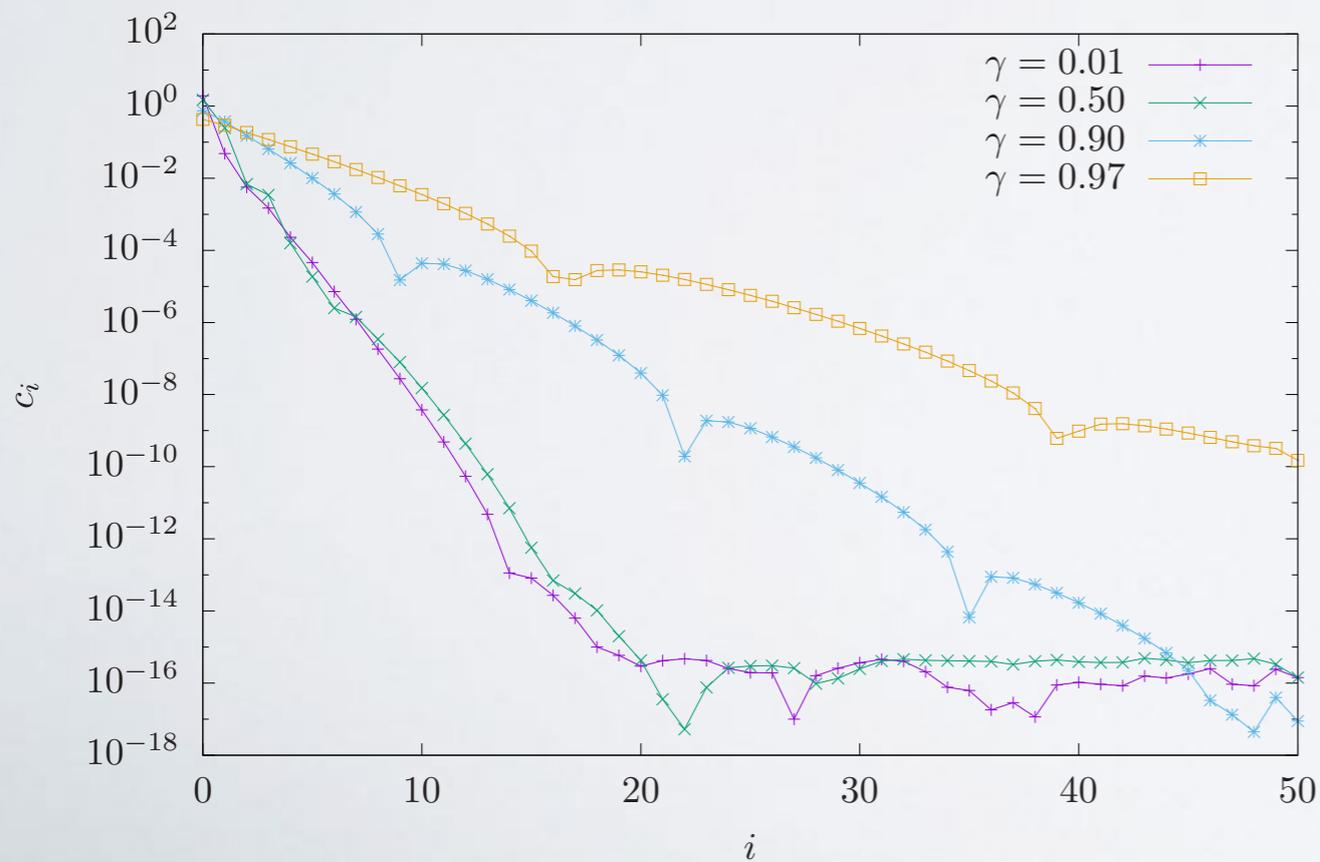
$\nu(\sigma, \tau)$ @ $\epsilon = 0.5$

$\gamma = 0.01$ —
 $\gamma = 0.50$ —
 $\gamma = 0.90$ —
 $\gamma = 0.97$ —



Chebyshev coefficients σ -direction ($\tau = 1$)

Chebyshev coefficients τ -direction ($\sigma = 0.5$)

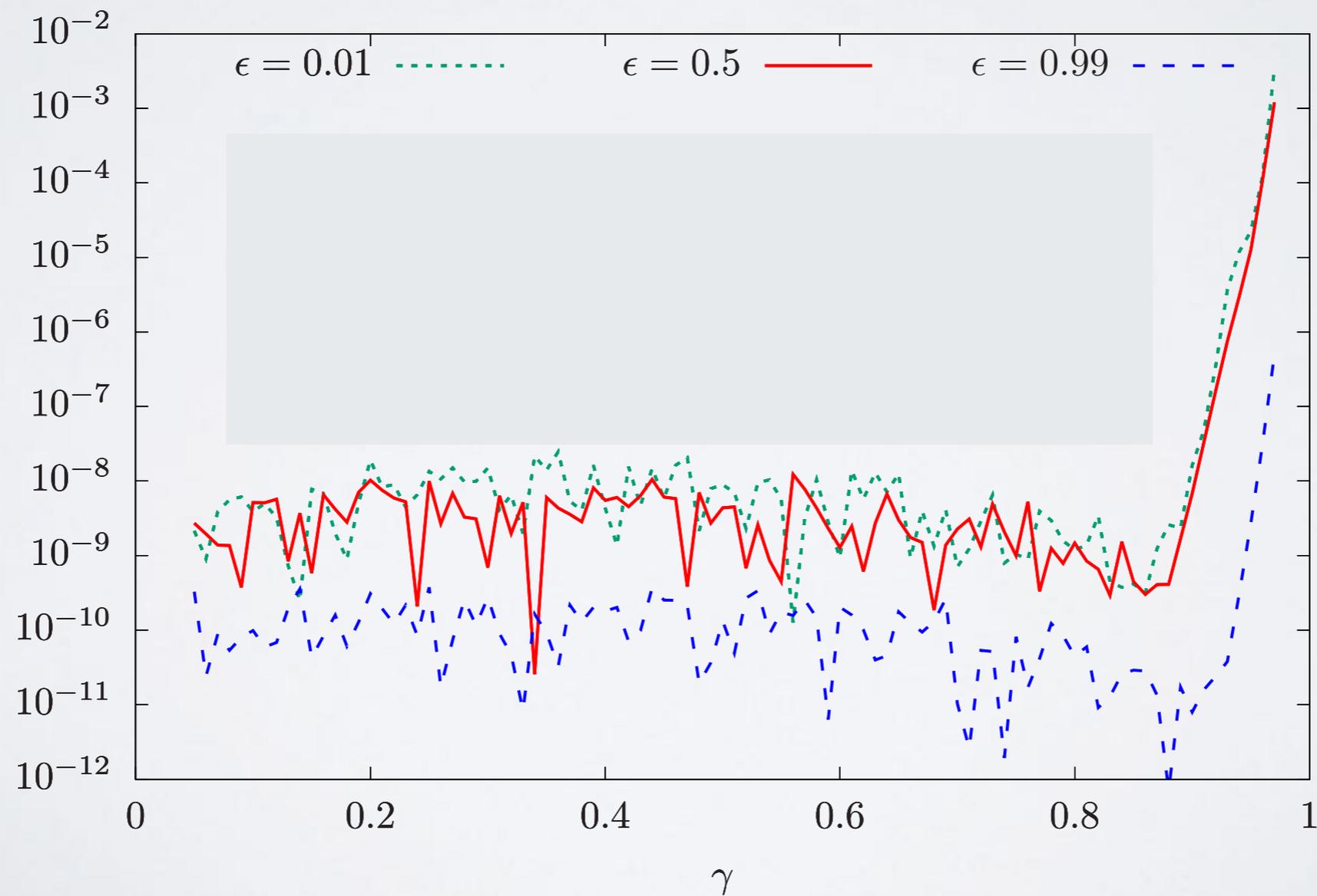


ELLIPTIC EQUATIONS REMARKS

Error: Physical parameters are related via $M = 2\Omega J + \left[\frac{1-\gamma}{\epsilon} - A_t^c \right] Q,$

$$\text{Error} = \left| 1 - \left[\frac{2\Omega J}{M} + \left(\frac{1-\gamma}{\epsilon} - A_t^c \right) \frac{Q}{M} \right] \right|$$

Error ($N = 50$)



ELLIPTIC EQUATIONS REMARKS

In general:

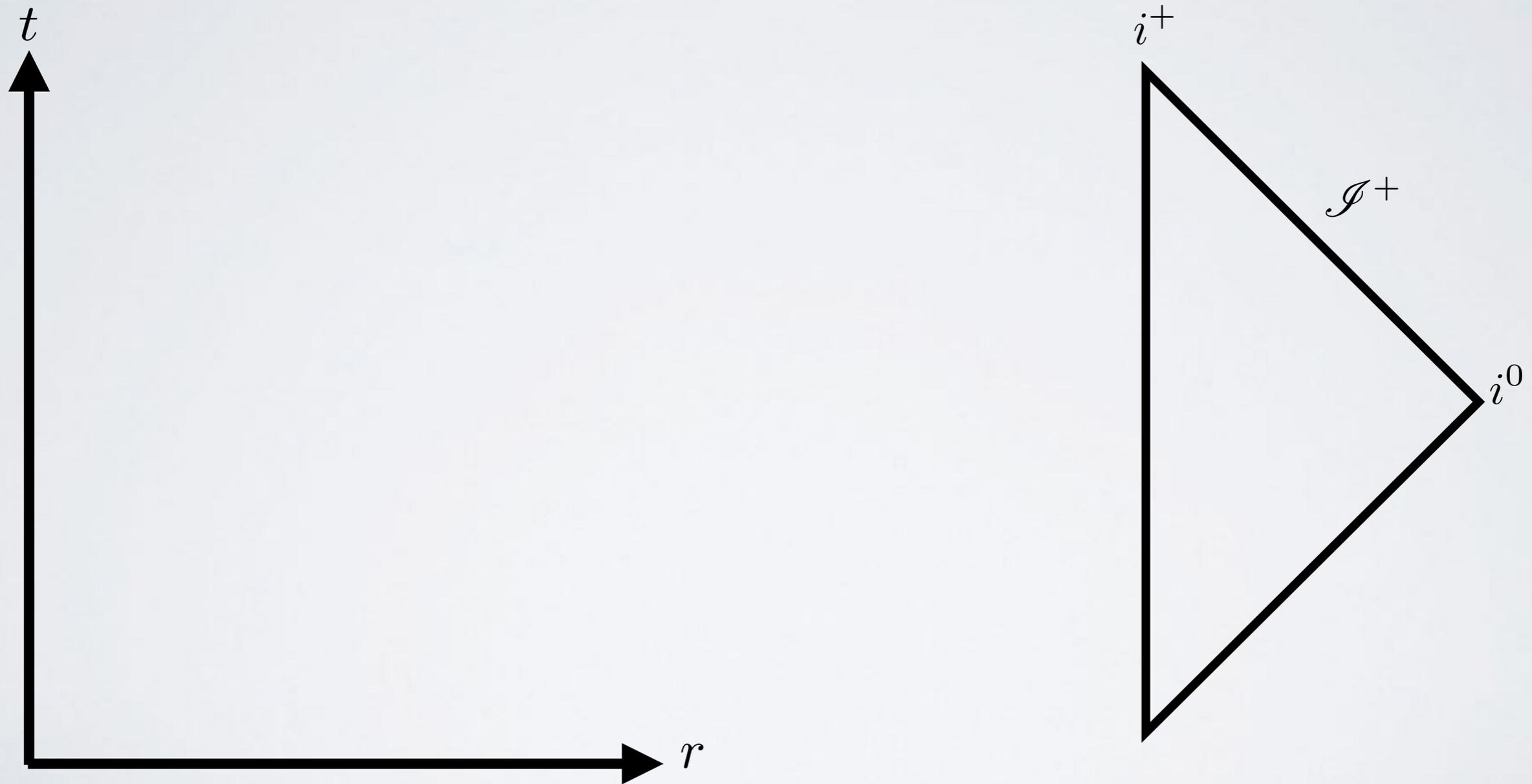
- Spectral methods are well established for elliptic equations in many communities
- Introduction of adapted coordinates to map the coordinates into a squared domain
- Treatment of unknown functions and unknown parameters in equal stage
(Treatment of a priori unknown boundaries - example surface of a star)

Here:

- Solution is analytic, exponential decay of Chebyshev coefficients
- Regions in the parameter space with strong gradient (careful treatment)

HYPERBOLIC EQUATION

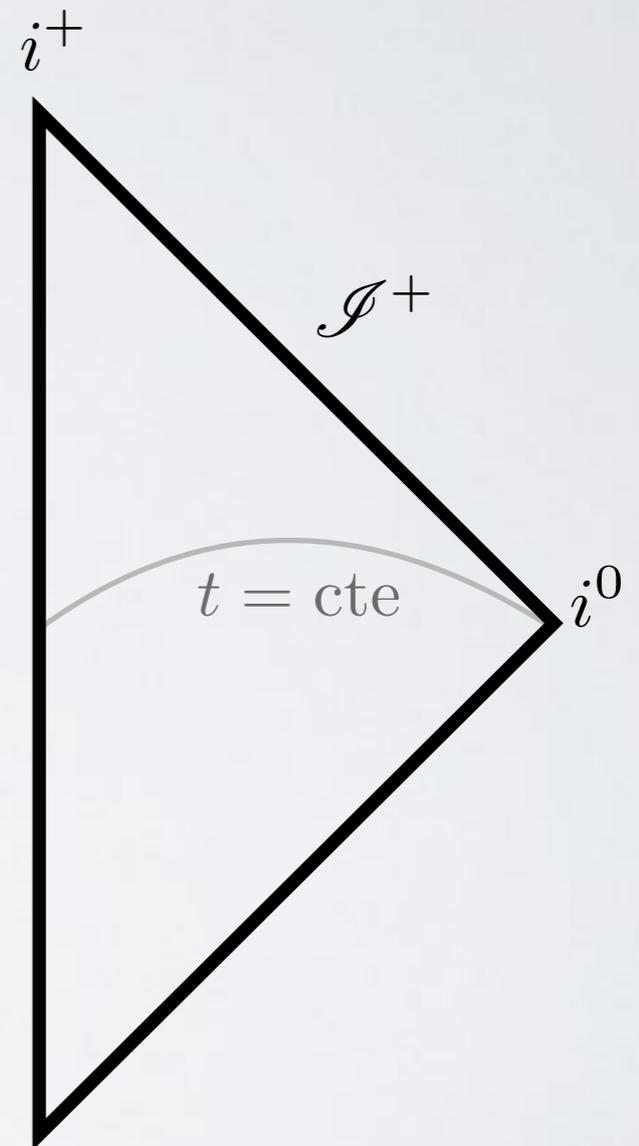
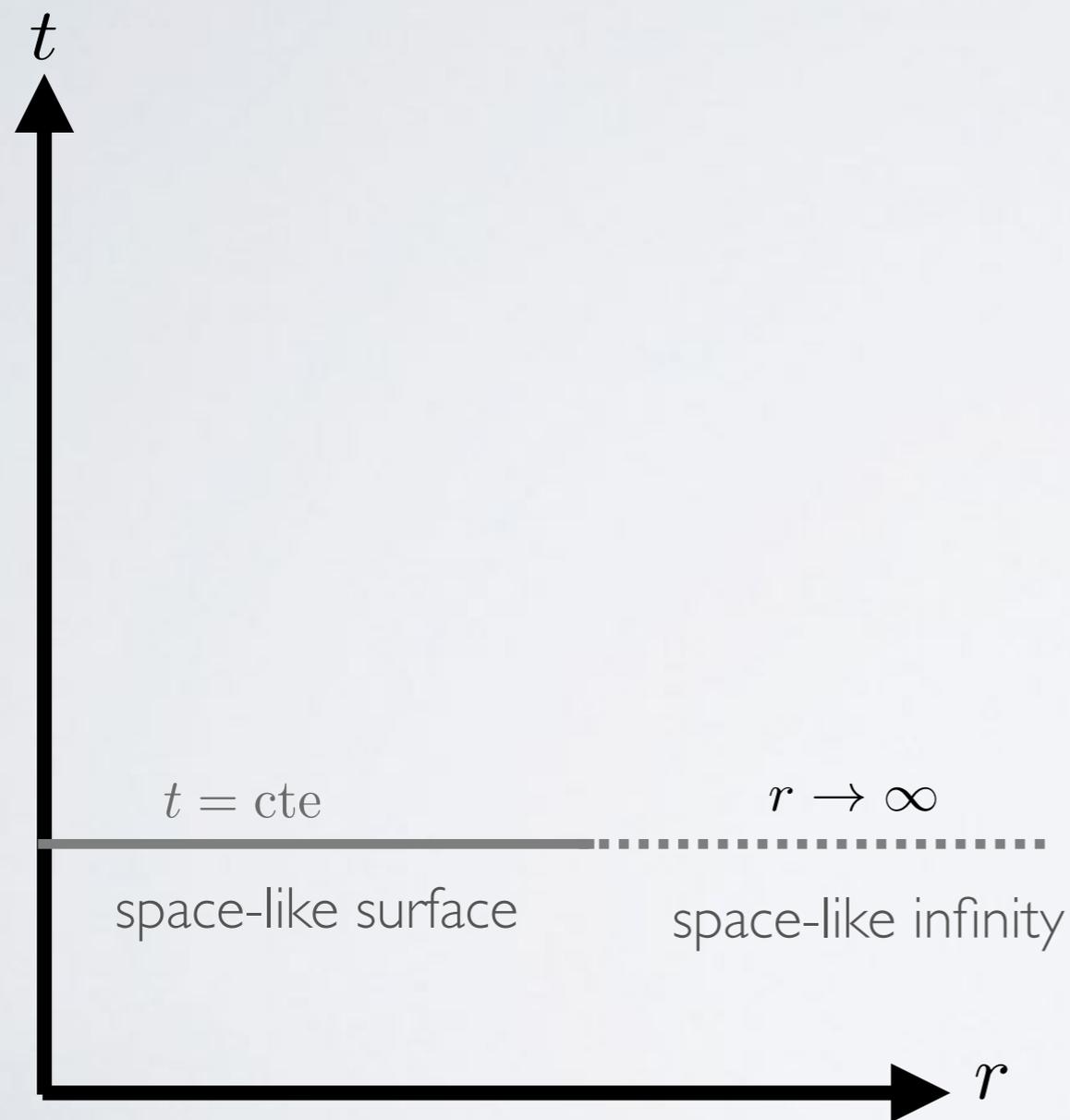
- **Conformal compactification:** bring infinities of the spacetime into finite regions, while preserving causal structure



Minkowski Spacetime

HYPERBOLIC EQUATION

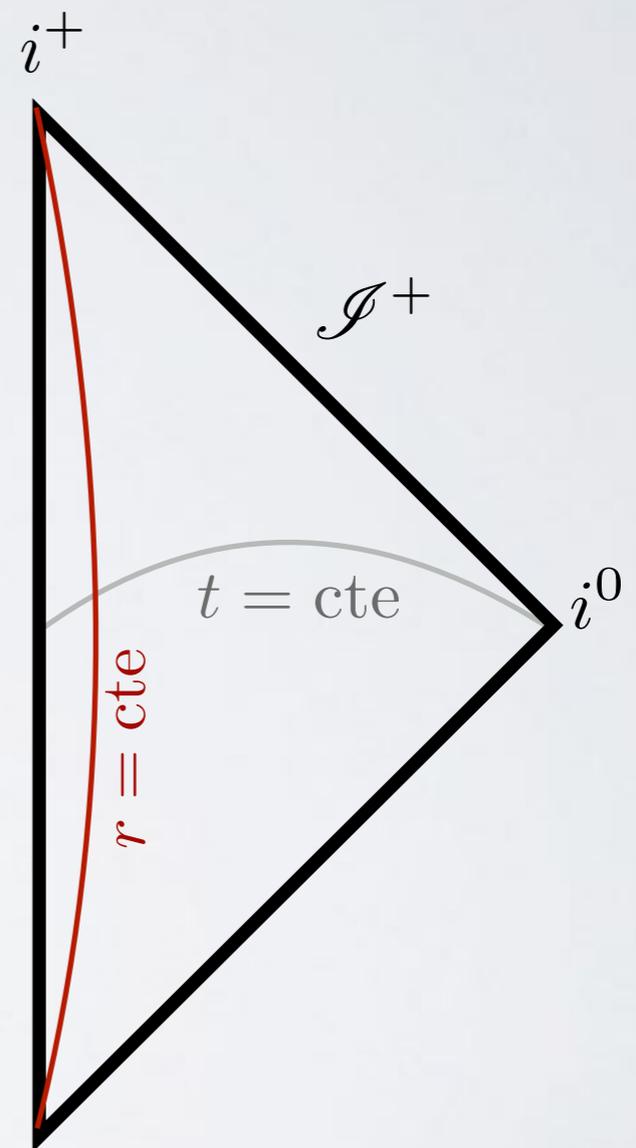
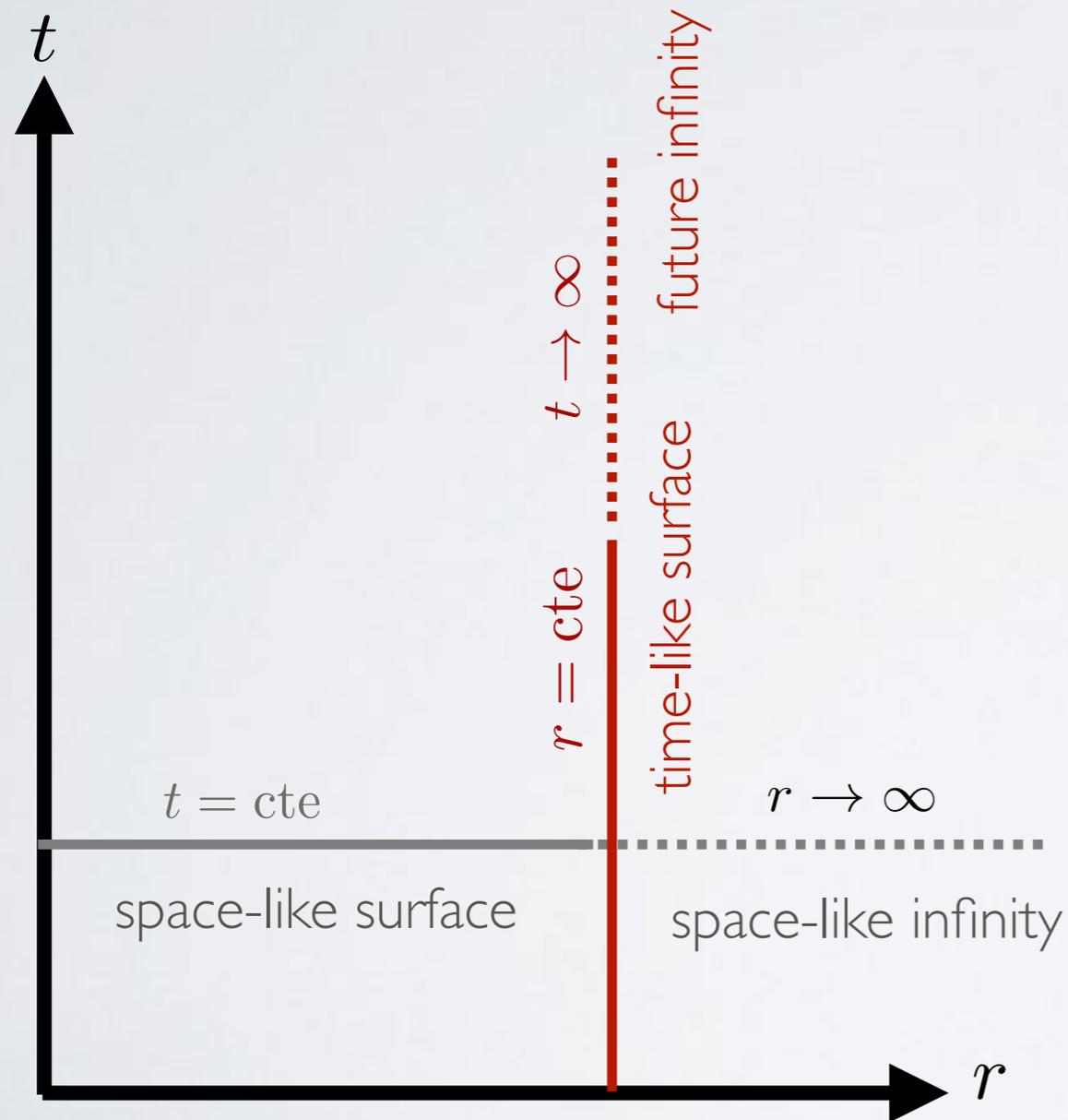
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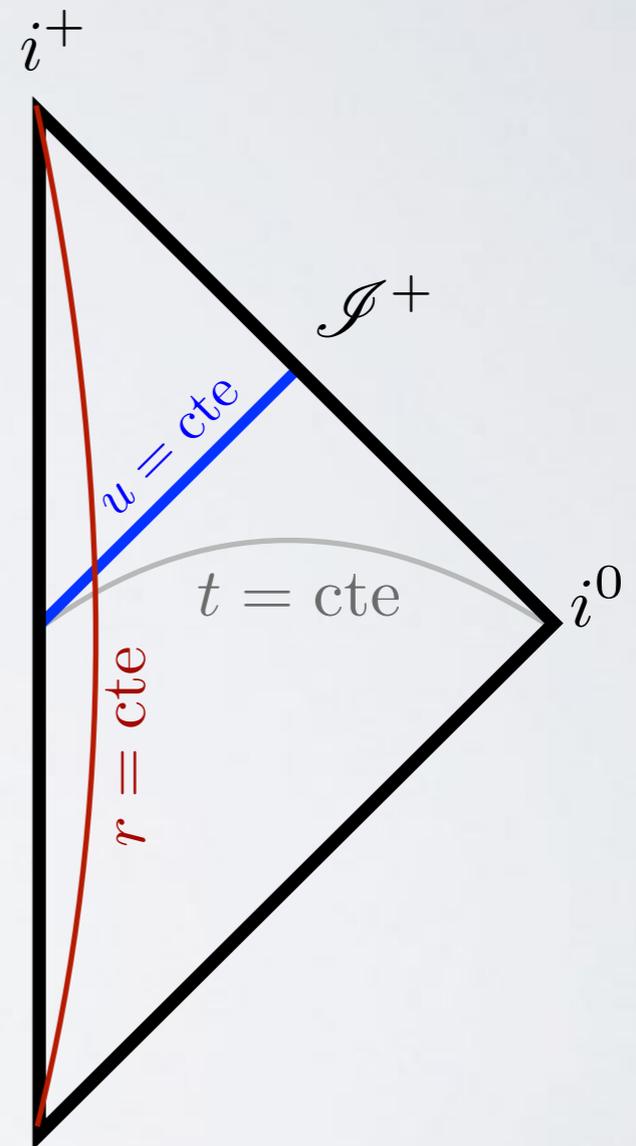
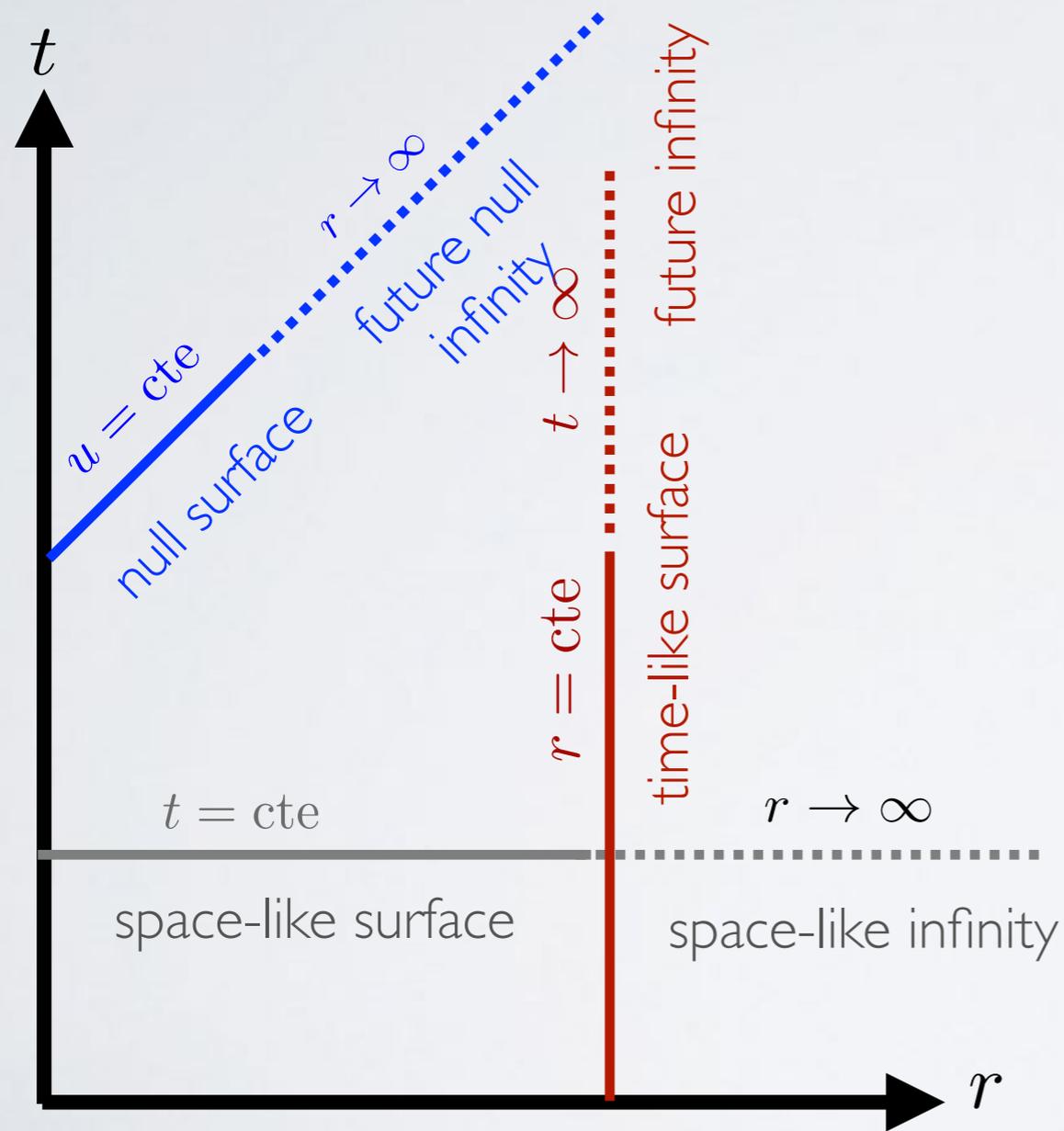
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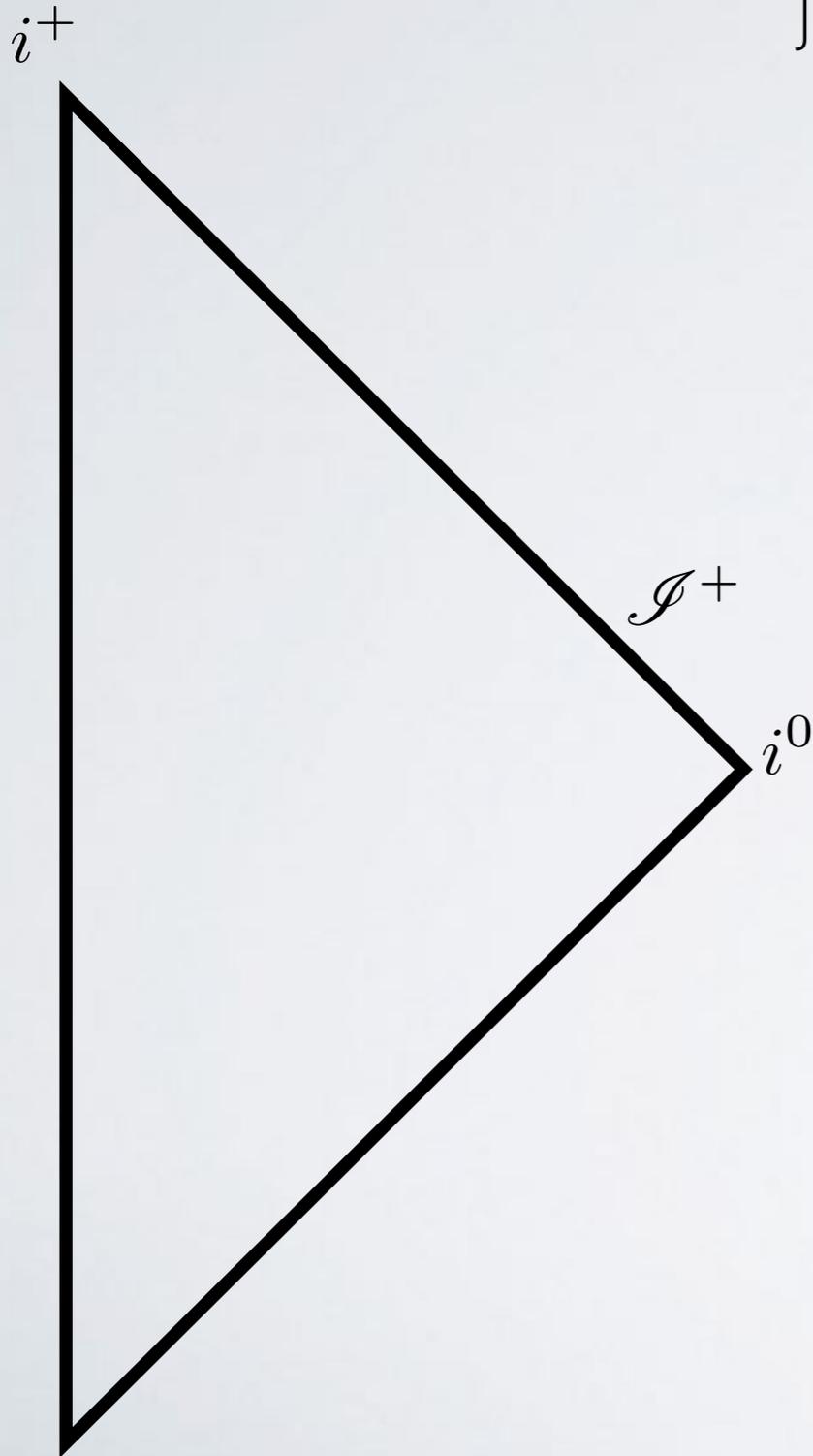


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(linear regime on Minkowski background)**

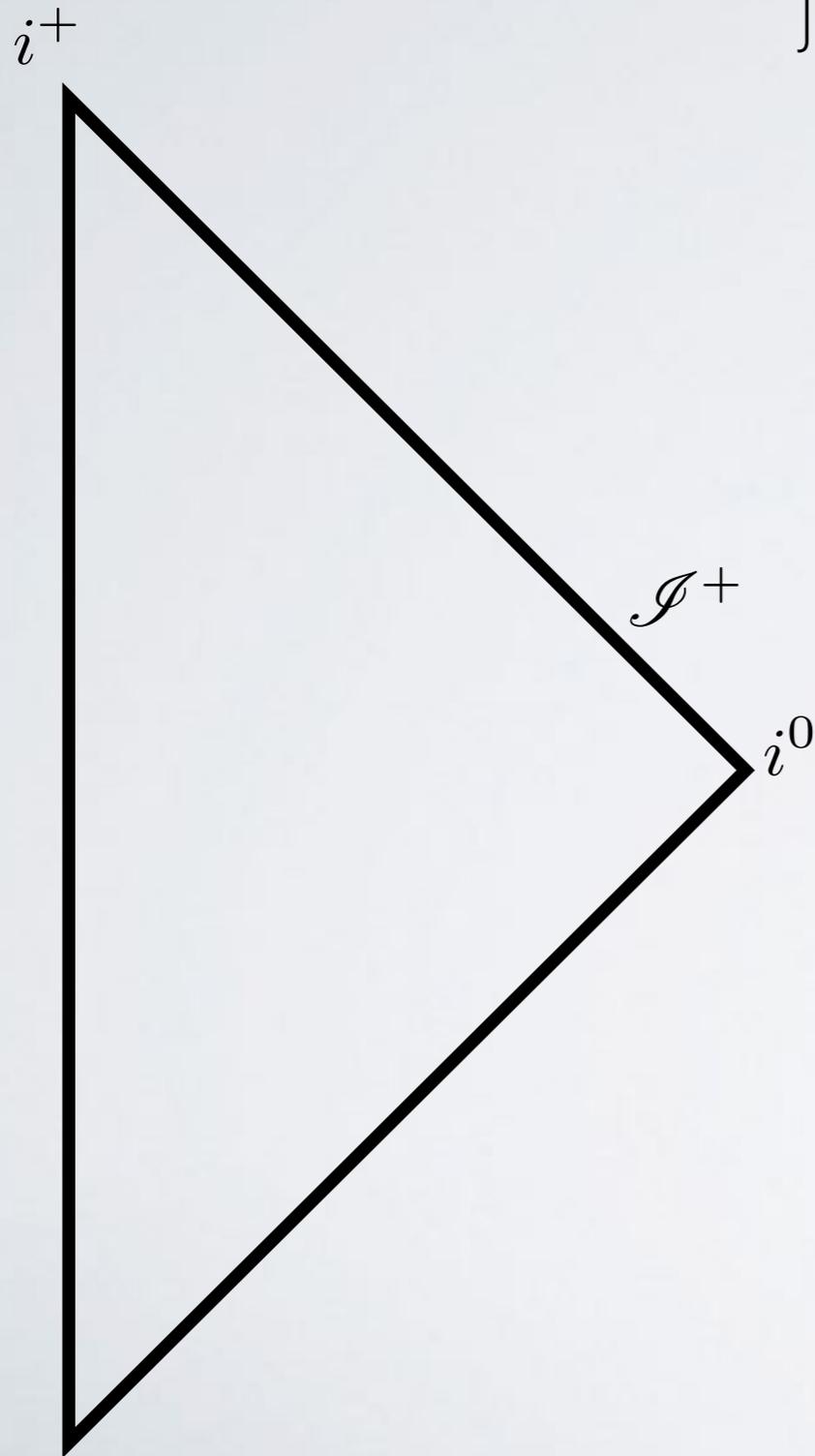
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Gravitational degrees of freedom: components of the Riemann Tensor (Newman-Penrose scalars)

ϕ_0 ϕ_4 ingoing/outgoing gravitational waves

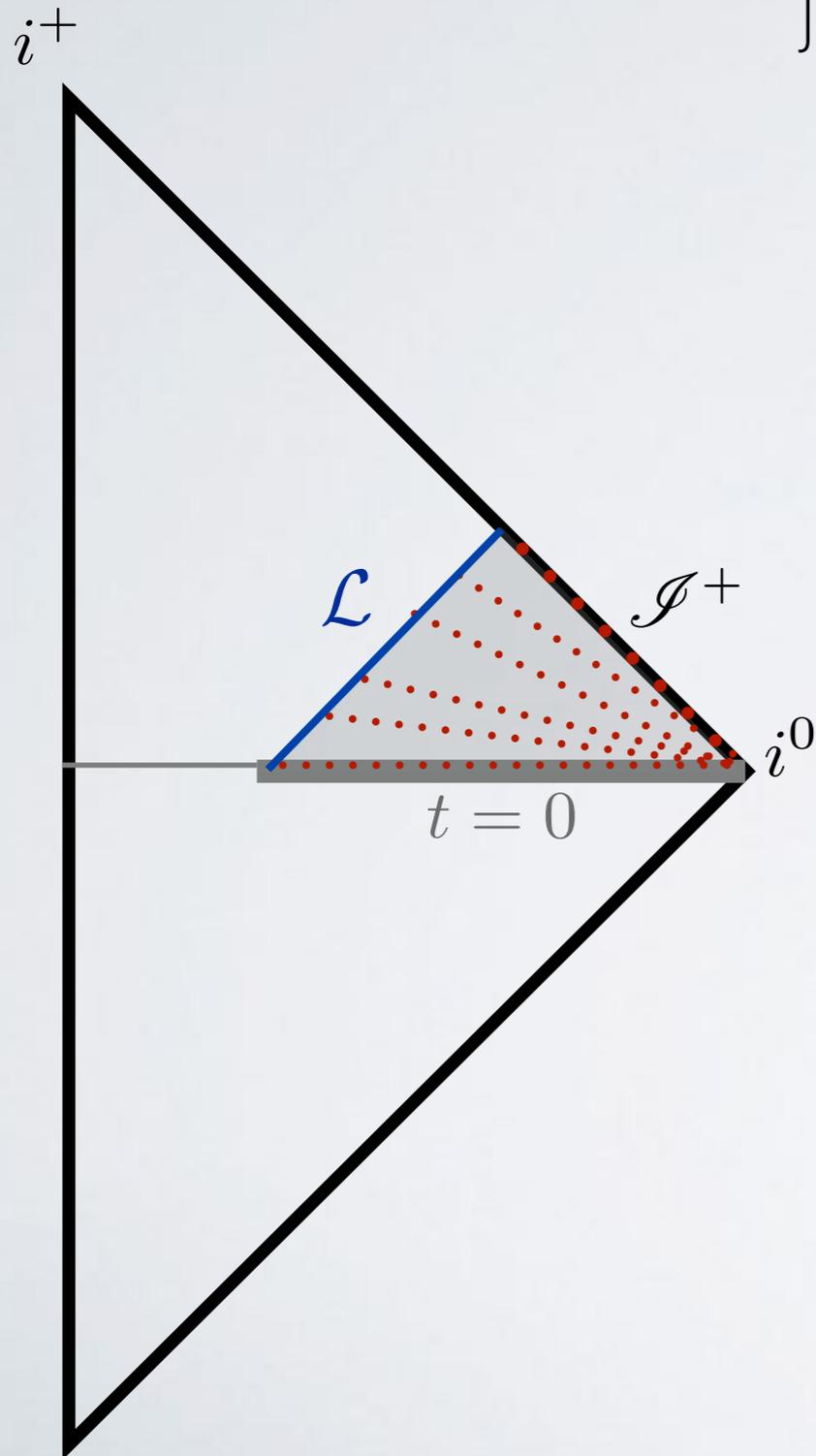
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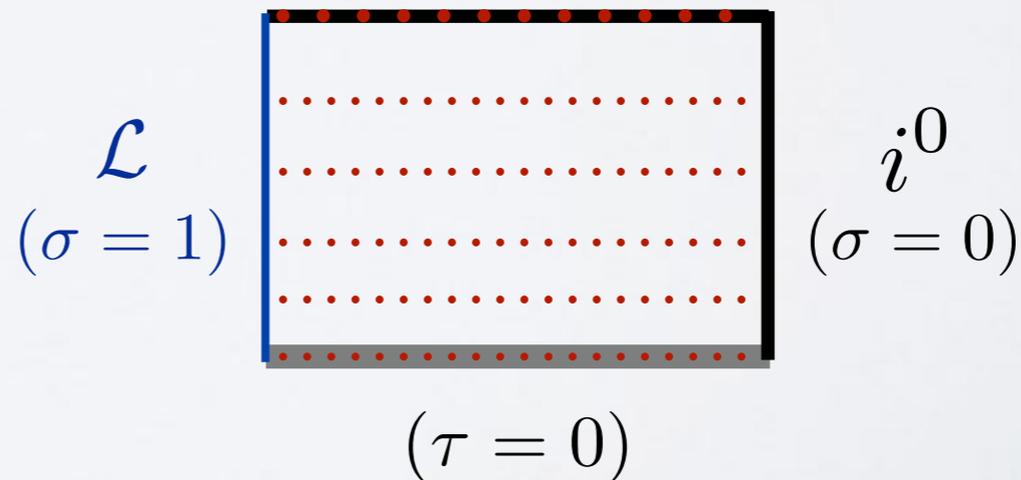
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Near station infinity: introduce coordinates (τ, σ) that “inflates” the point i^0 into a surface

$\mathcal{I}^+ (\tau = 1)$



HYPERBOLIC EQUATION

Typical set-up for the solution of hyperbolic equations (wave equation)



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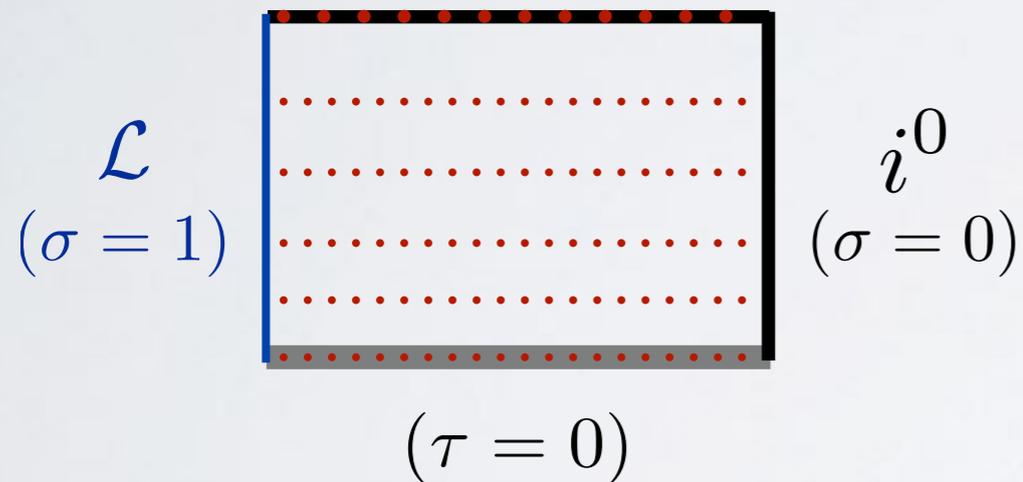


$(\tau = 0)$

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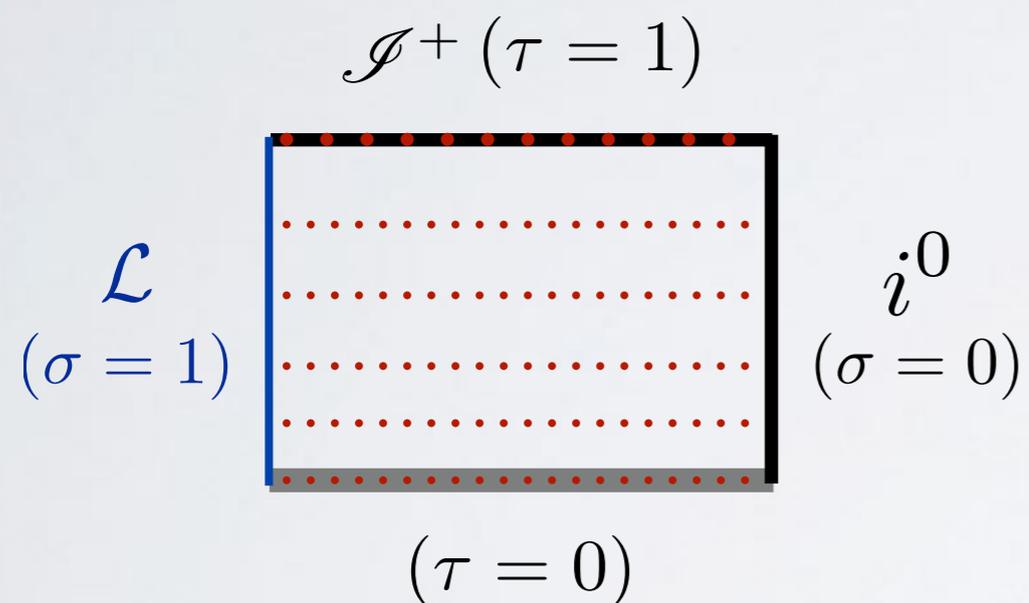
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- Consider boundary conditions at $\sigma = 0$ and $\sigma = 1$ (if needed)



HYPERBOLIC EQUATION

Typical set-up for the solution of hyperbolic equations (wave equation)

- Give initial data at $\tau = 0$
- Consider boundary conditions at $\sigma = 0$ and $\sigma = 1$ (if needed)
- Evolve equations of motion until a final time $\tau = 1$



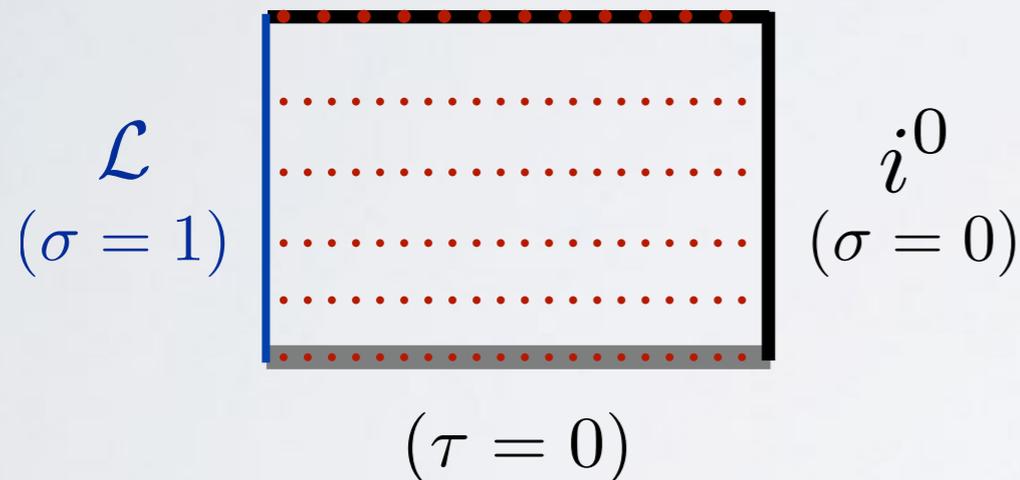
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Typical set-up for the solution of hyperbolic equations (wave equation)

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$\mathcal{I}^+ (\tau = 1)$



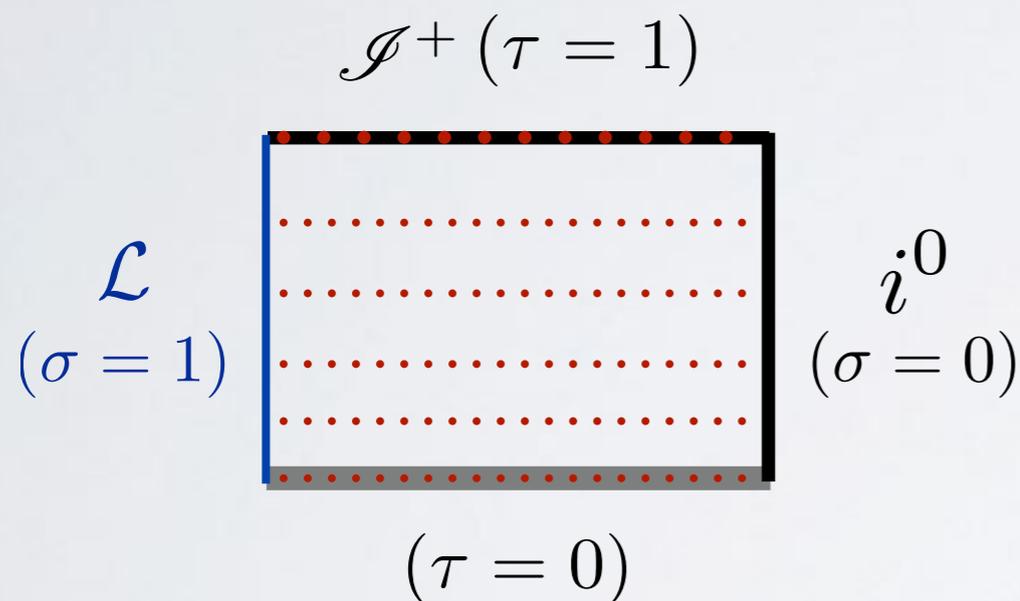
Initial Data: prescribe $\phi_n(0, \sigma)$, which involves the solution of ODE (constraint equations) ($\tau = 0$)

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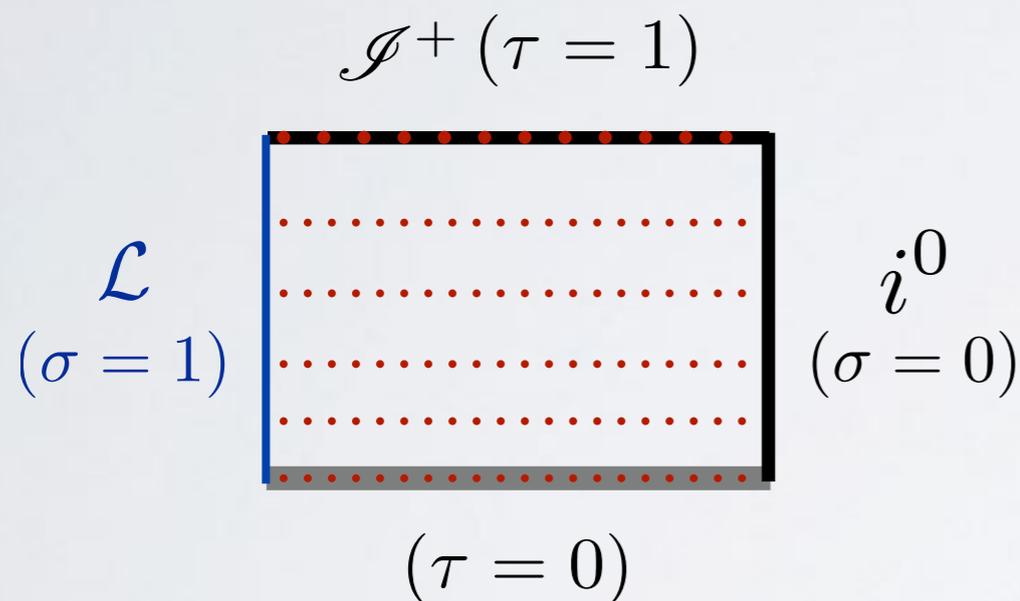
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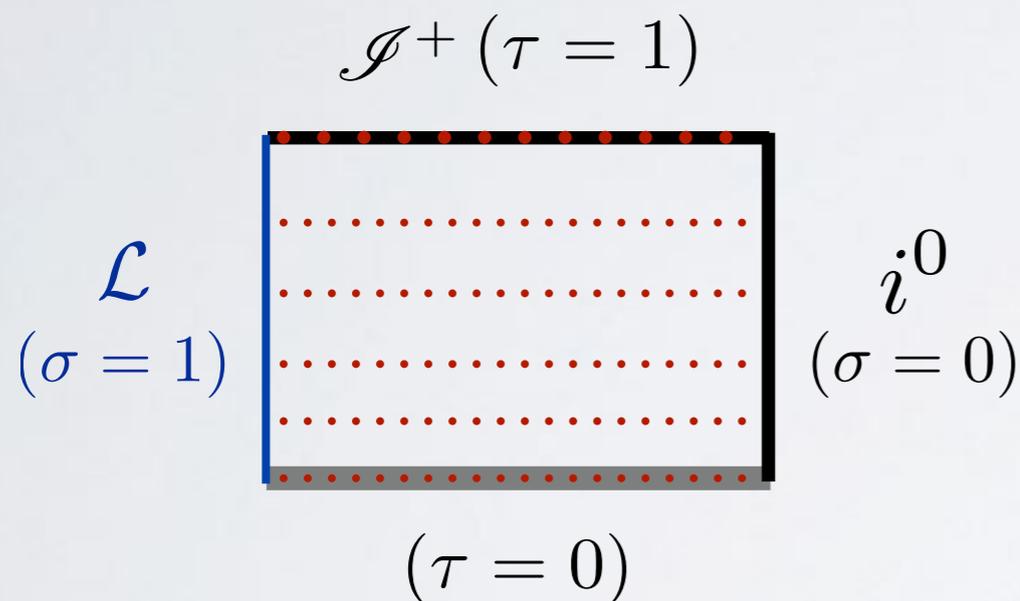
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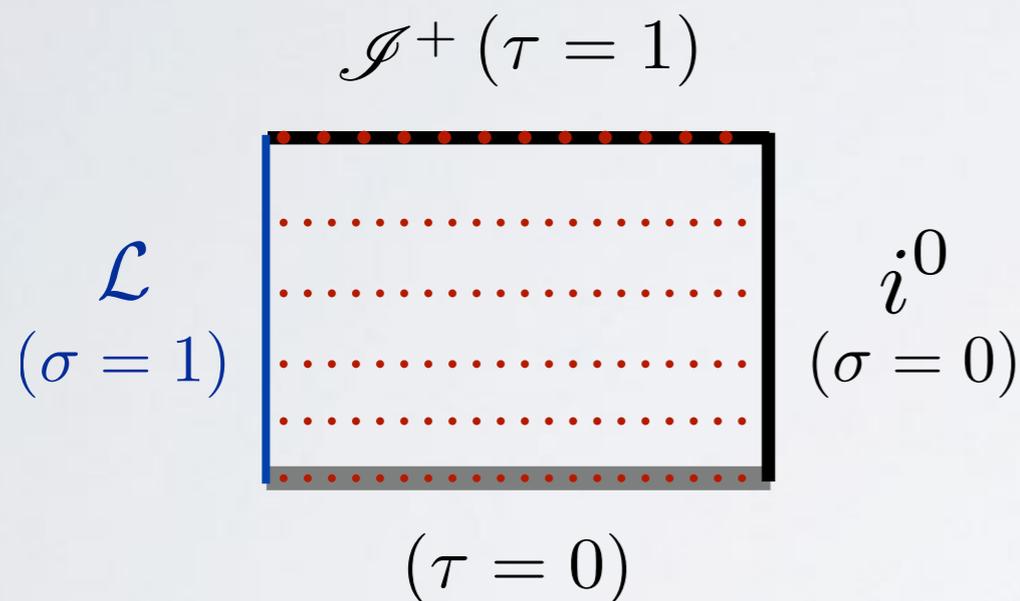
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In fact: study of expansion around $\tau = 1$ reveals

$$\phi_0 \sim K \ln(1 - \tau)$$

HYPERBOLIC EQUATION

Solution: introduce auxiliary variables that remove leading order singular terms

$$C_0(\tau, \sigma) = \phi_0(\tau, \sigma) - K \left[1 - \frac{\lambda_1^2}{2}(1 - \tau) \right] \ln(1 - \tau)$$

$$C_1(\tau, \rho) = \phi_1(\tau, \sigma) - \frac{\lambda_1}{2} K (1 - \tau) \ln(1 - \tau)$$

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Initial data

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(subsidiary equation)

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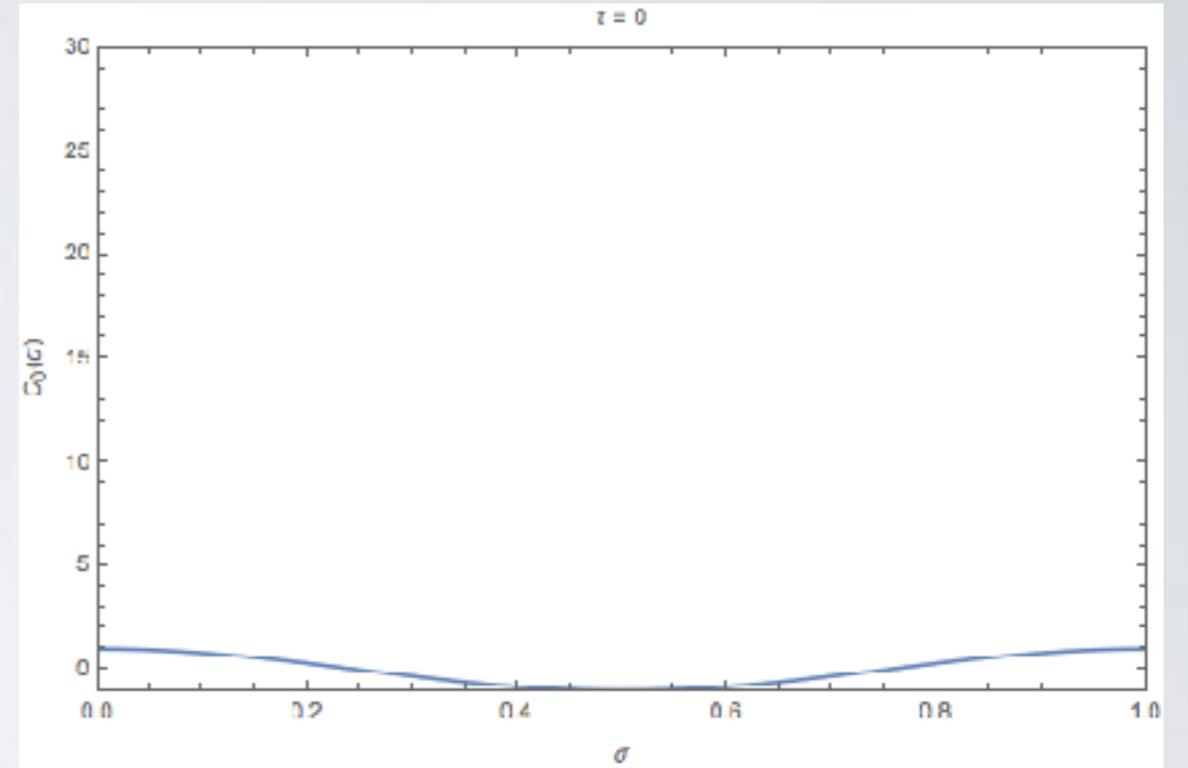
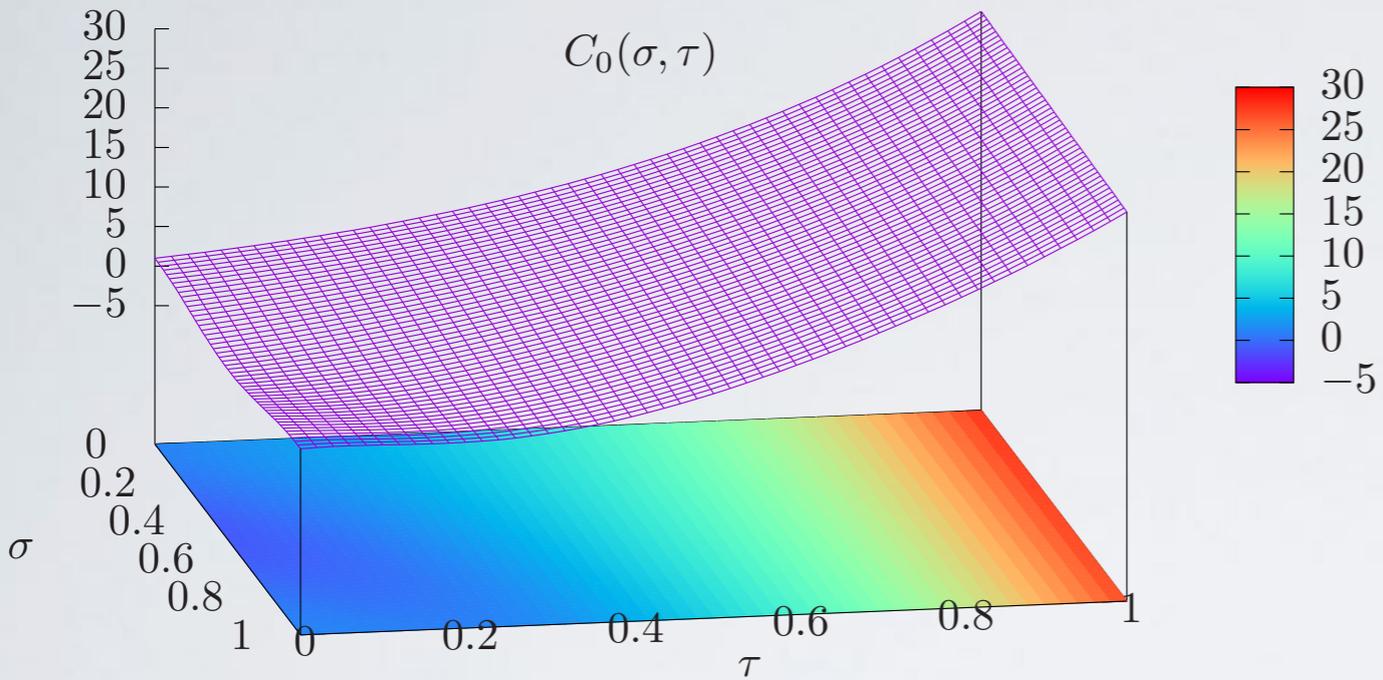
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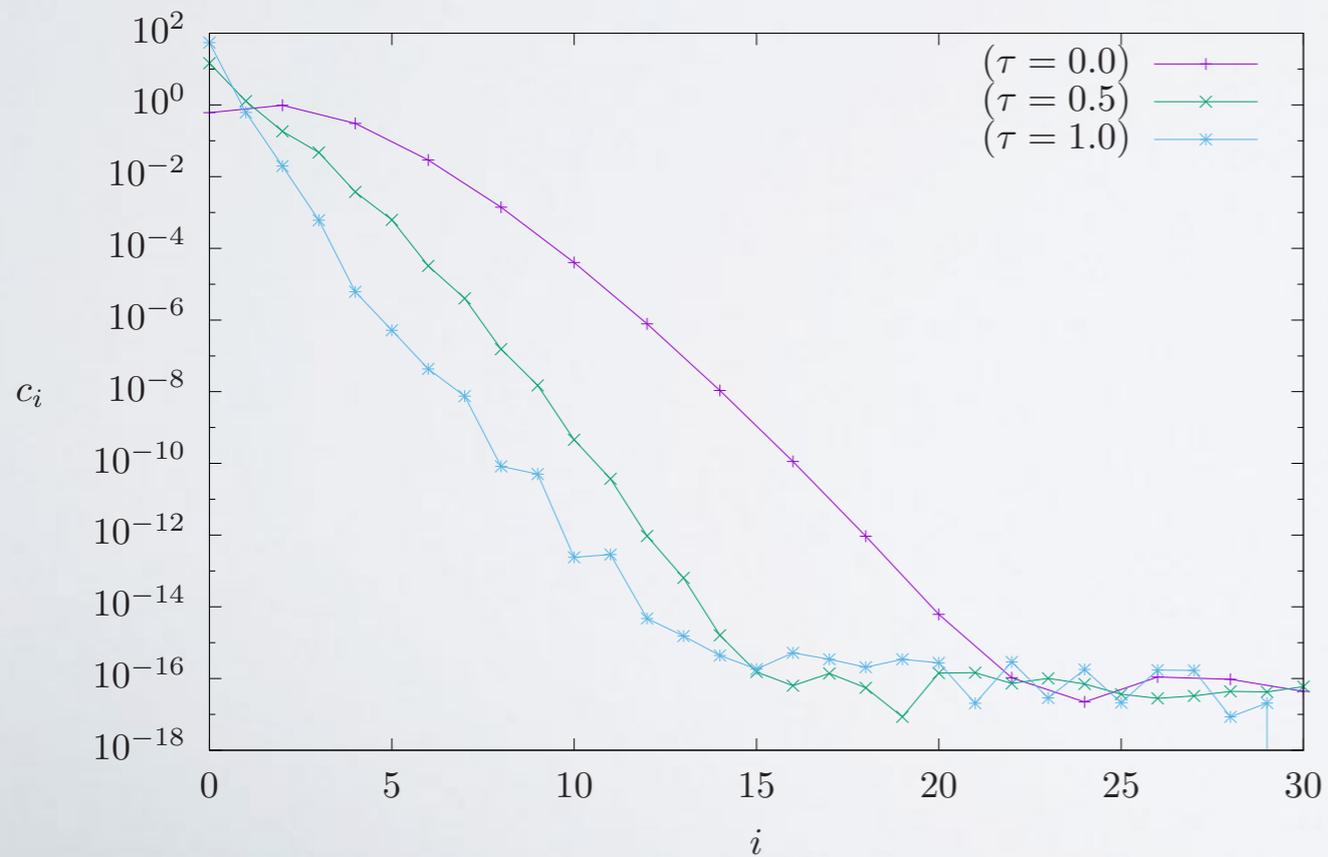
(subsidiary equation)

$$\partial_\tau (*) \quad \partial_\tau C_0 - \sigma \partial_{\tau\sigma}^2 C_0 + \frac{\sigma}{2} \partial_\sigma C_0 + \lambda_1 \partial_\tau C_1 = -K \quad (\tau = 1)$$

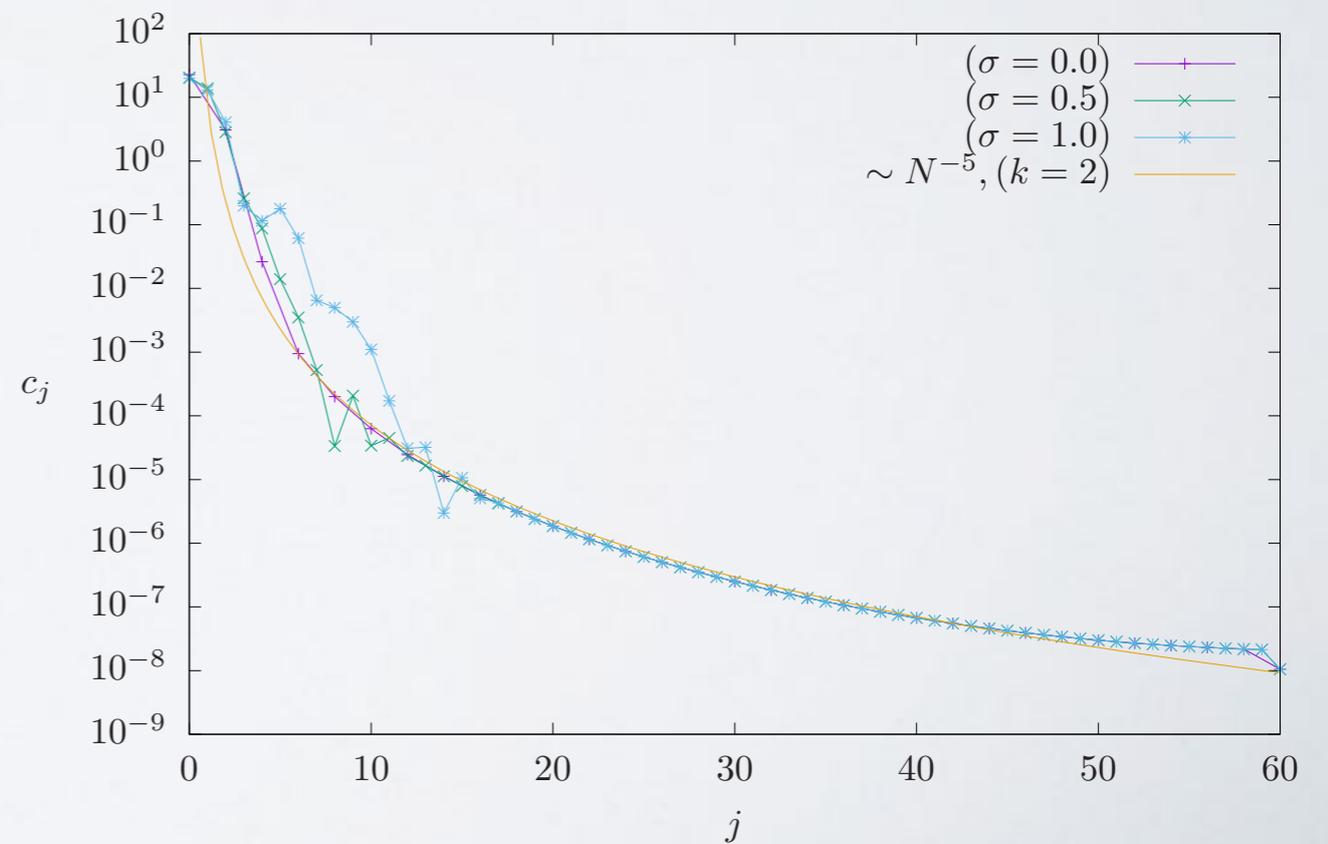
HYPERBOLIC EQUATION



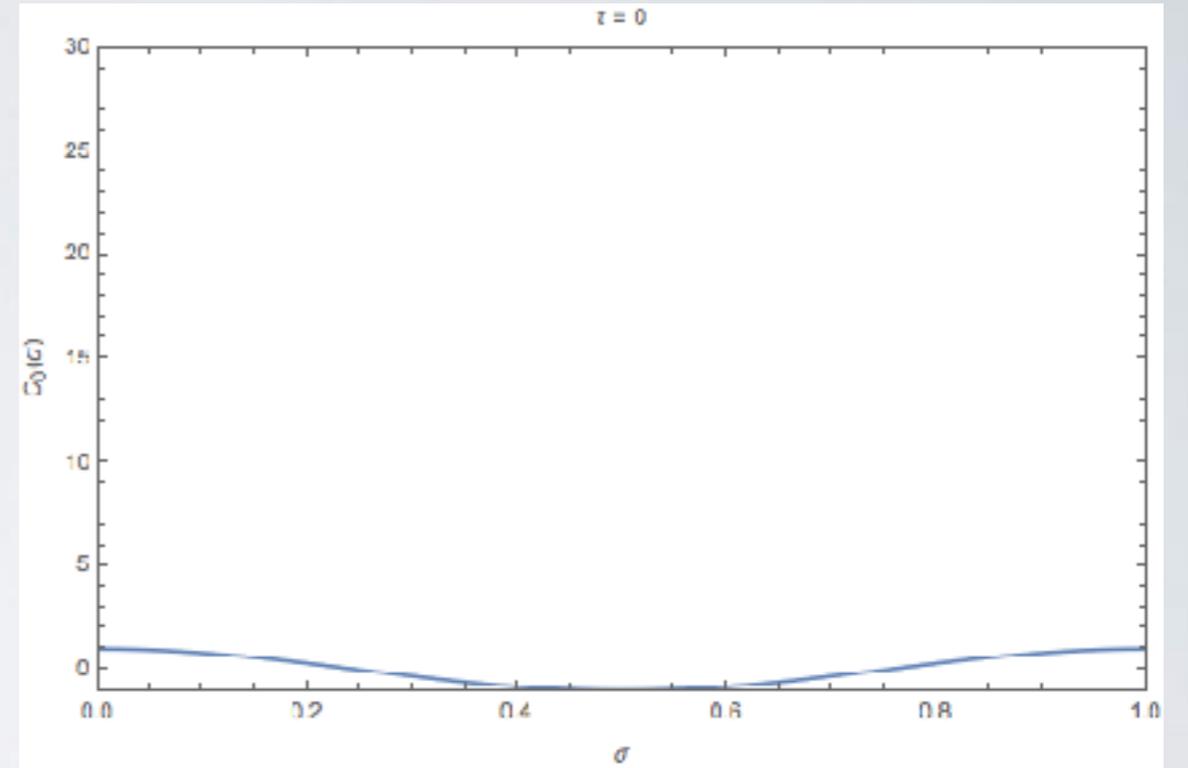
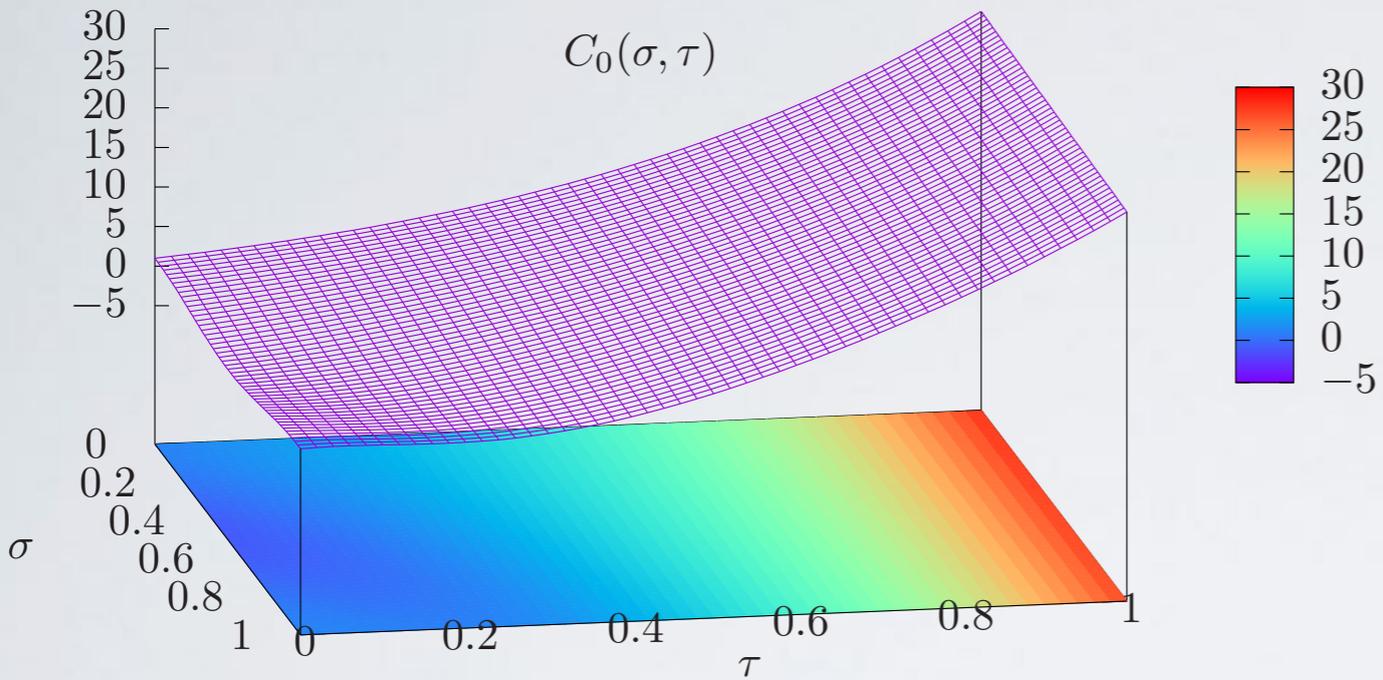
Chebyshev coefficients σ -direction $C_0(\sigma, \tau)$



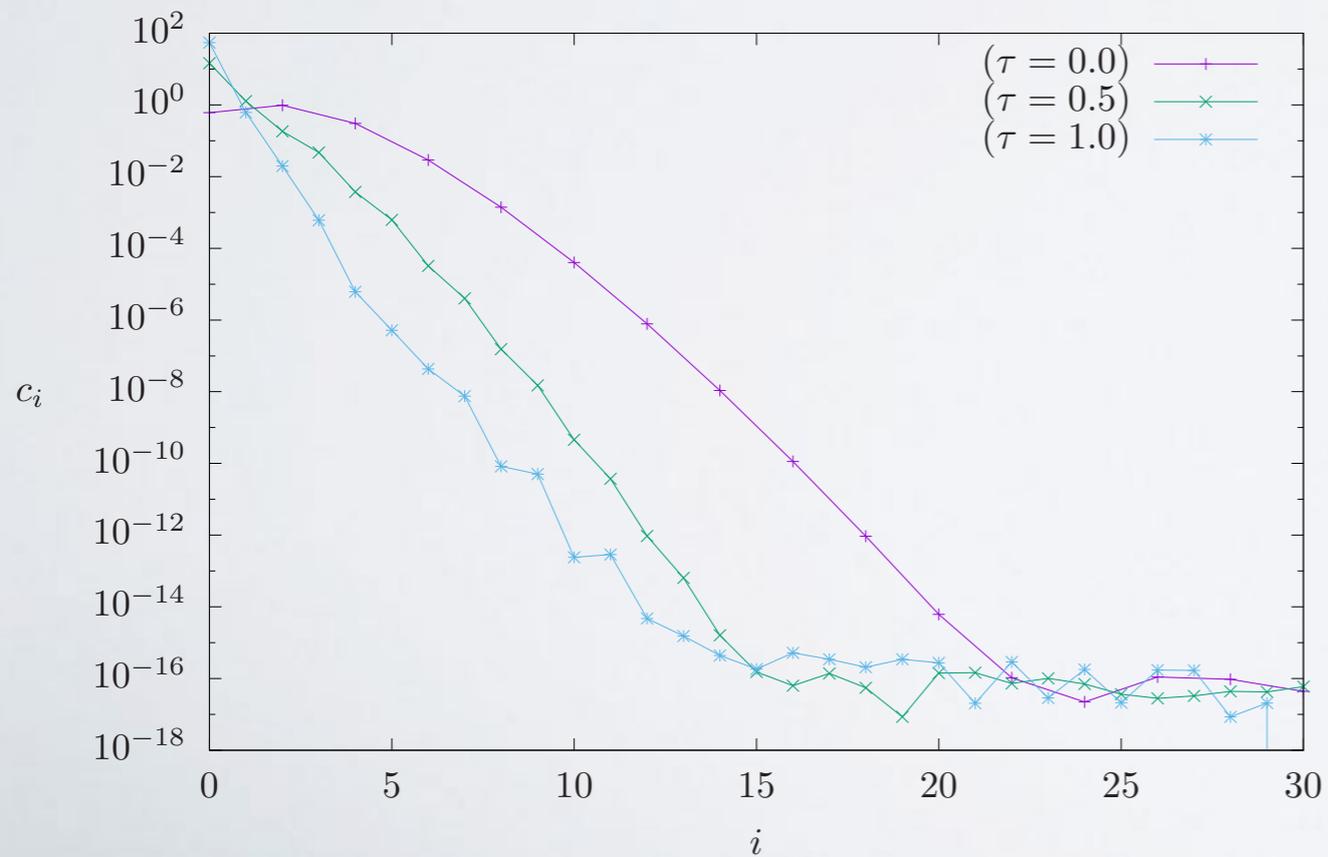
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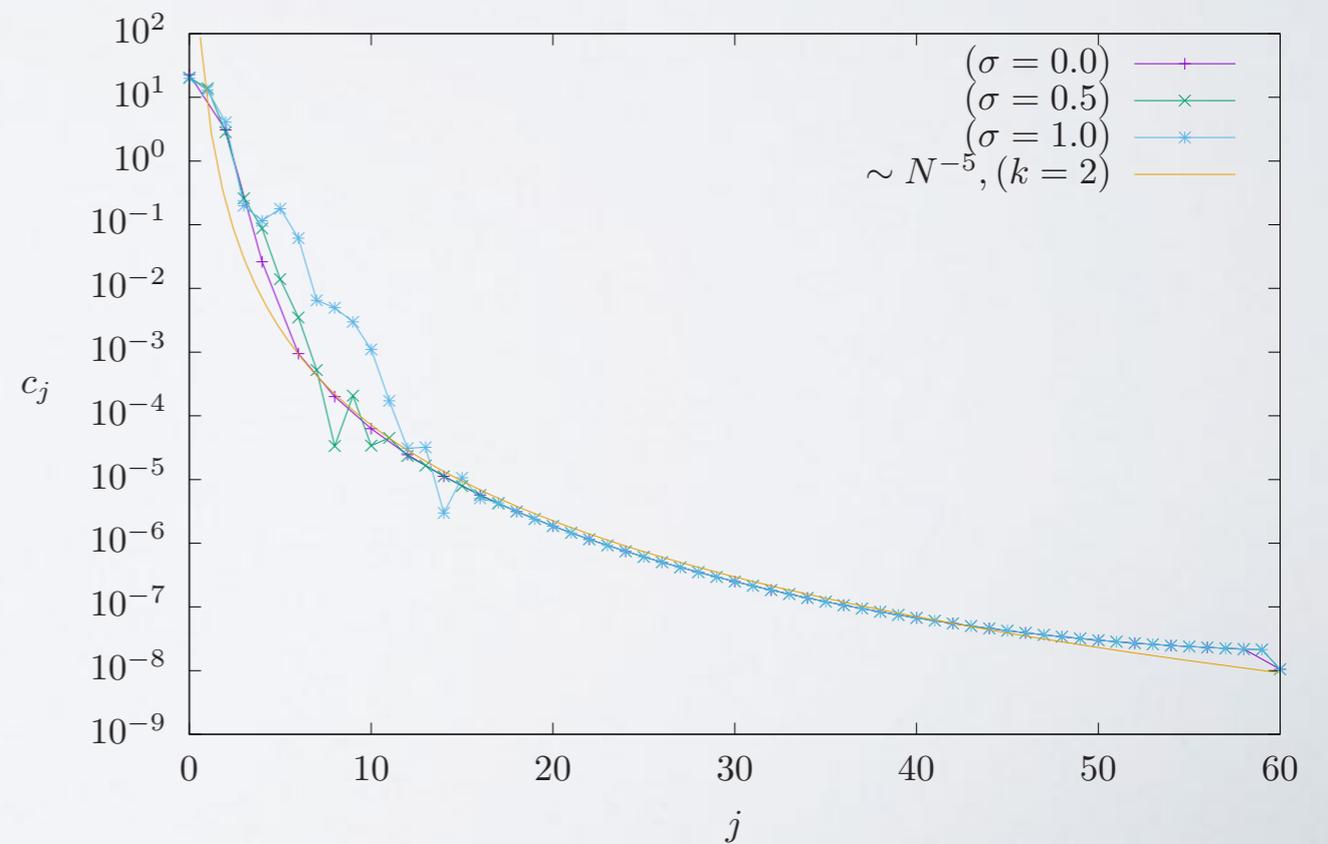
HYPERBOLIC EQUATION



Chebyshev coefficients σ -direction $C_0(\sigma, \tau)$



Chebyshev coefficients τ -direction $C_0(\sigma, \tau)$



HYPERBOLIC EQUATIONS REMARKS

In general:

- Spectral methods with dynamical equations is an incipient field
- Introduction of adapted coordinates (careful with boundary of causal domain)
- Treatment of unknown functions and unknown parameters in equal stage
(Treatment of a priori unknown boundaries - evolution of star's surface)

Here:

- Solution is \mathcal{C}^1 , algebraic decay $\sim N^{-5}$ of Chebyshev coefficients in time direction
- Compatible with the structure of the auxiliary functions $\sim (1 - \tau)^2 \ln(1 - \tau)$ after removing leading order terms

ENHANCING ACCURACY

Today:

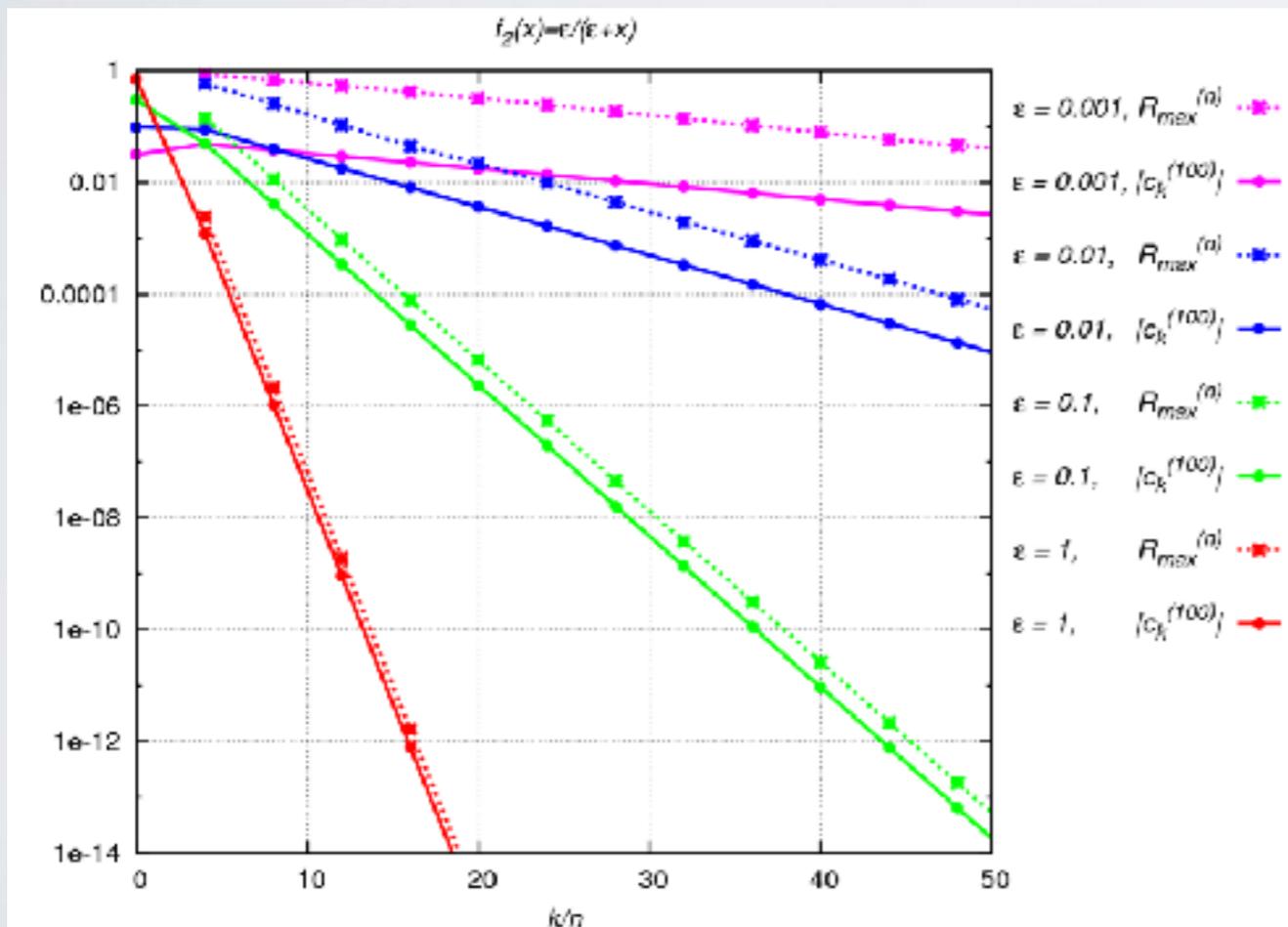
- Softening strong gradients (analytical mesh refinement)
- Introducing C^∞ functions

Somewhen in the future (lack of time)

- Discontinuities: Gibbs phenomena and filtering techniques
- Discontinuities: multi-domain approach

ANALYTICAL FUNCTIONS

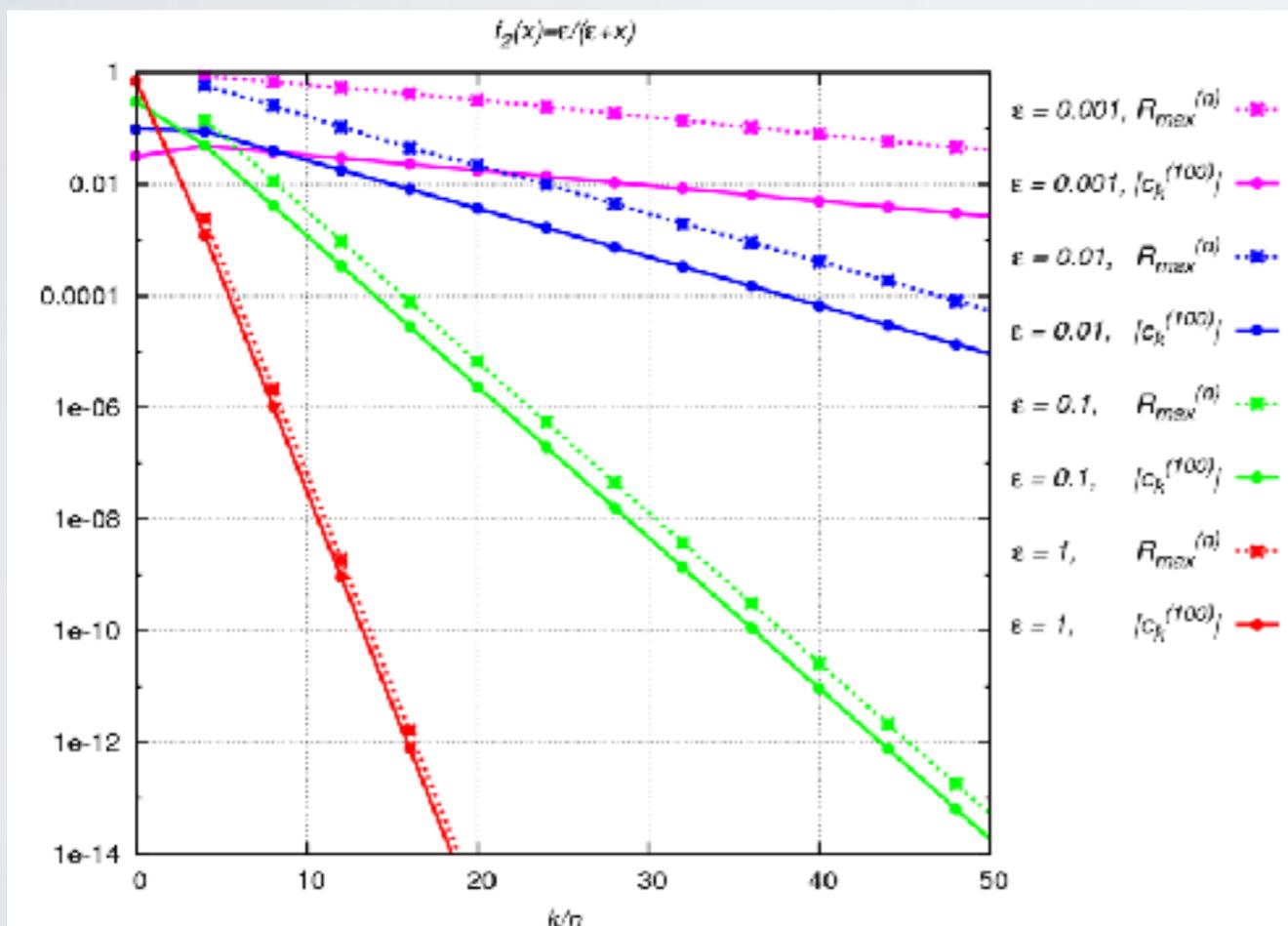
- **Functions:** C^ω (Taylor expansion around every point in domain)
- **Convergence Rate:** Error $\sim \varrho^{-N}$
- **Strong gradients:** leads to smaller basis ϱ (slope in the log-linear plot)



$$f_2(x) = \frac{\epsilon}{\epsilon + x}$$

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For a given function,
how can we predict the
slope ϱ ?

$$f_2(x) = \frac{\epsilon}{\epsilon + x}$$

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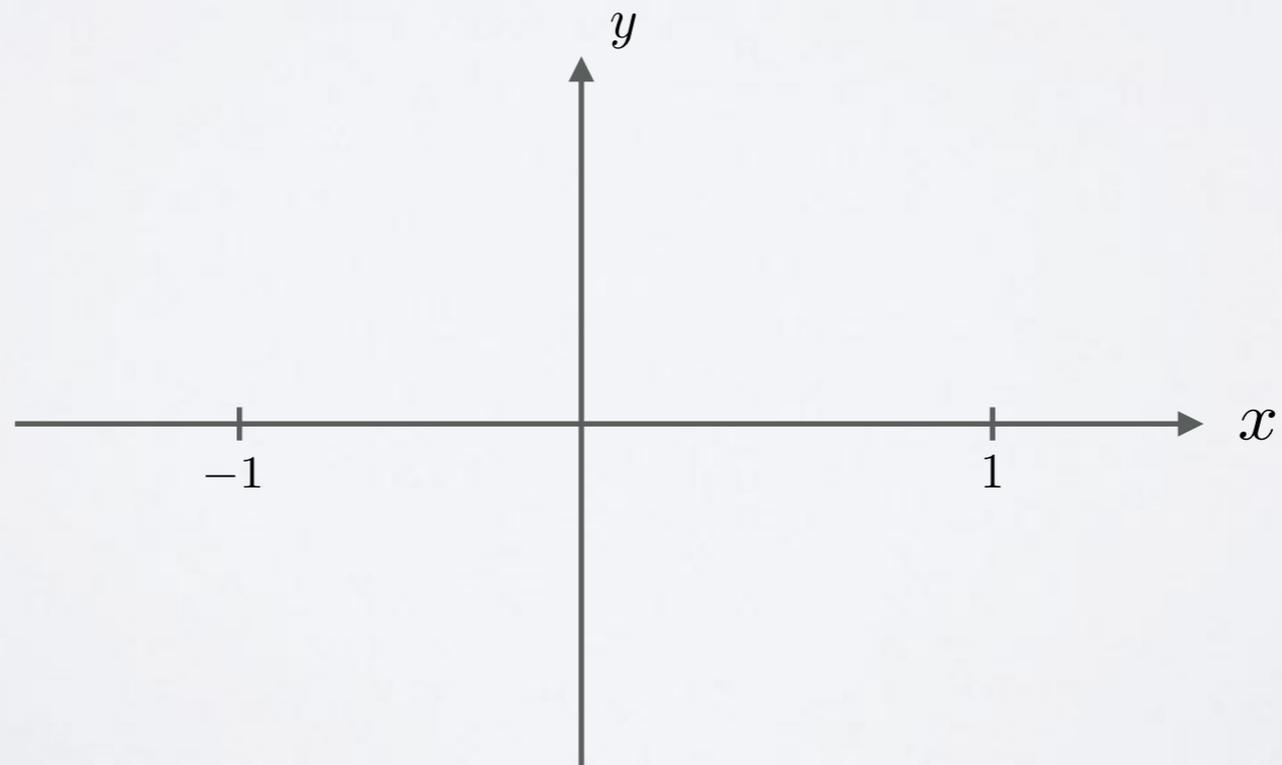
ANALYTICAL FUNCTIONS

- Given a real valued $f(x)$ with $x \in [-1, 1]$



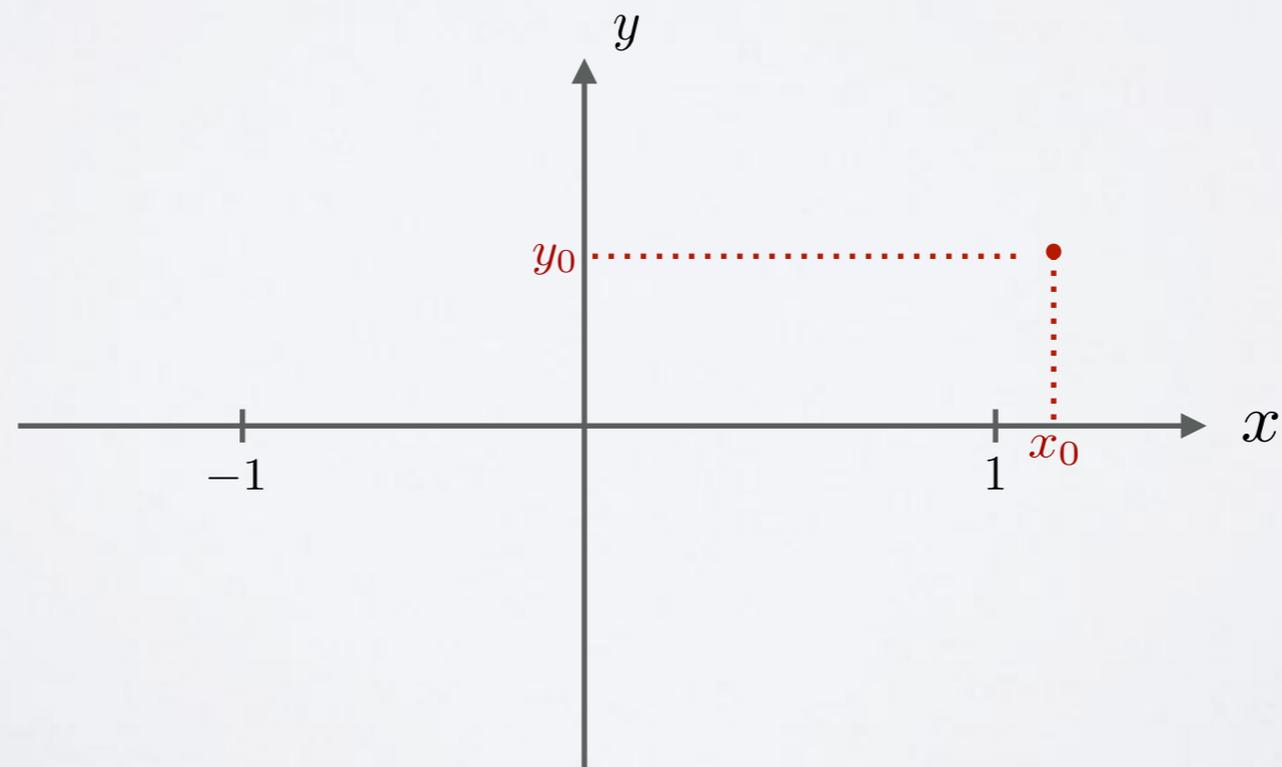
ANALYTICAL FUNCTIONS

- Given a real valued $f(x)$ with $x \in [-1, 1]$
- Consider the analytical extension $f(z)$ into the complex plane with $z = x + iy$



ANALYTICAL FUNCTIONS

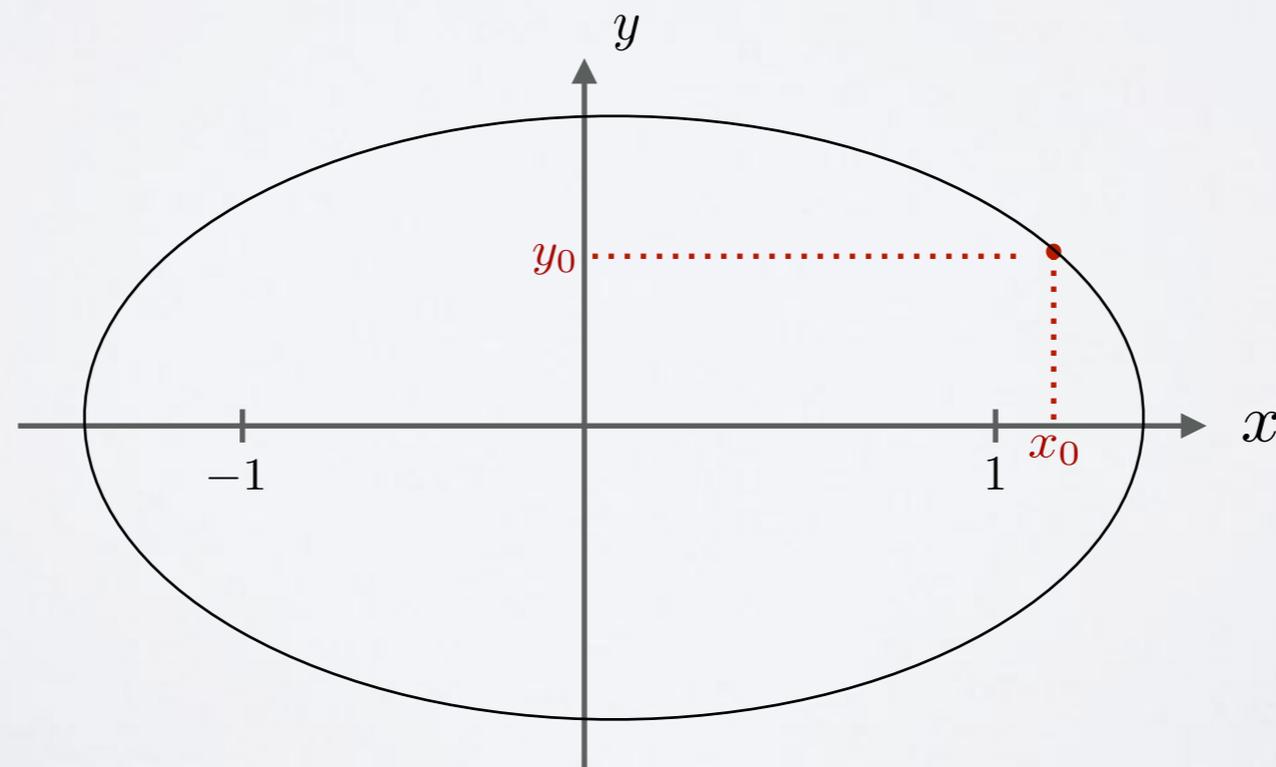
- Given a real valued $f(x)$ with $x \in [-1, 1]$
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- Locate the singular points (x_0, y_0) of the function in the complex plane



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- Identify the ellipse with foci $(-1, 1)$ $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$ with $a + b = R$, $a - b = R^{-1}$ and

$$R = \exp \left[\operatorname{asinh} \sqrt{\frac{1}{2} \left(|z_0|^2 - 1 + \sqrt{(|z_0|^2 - 1)^2 + 4y_0^2} \right)} \right]$$

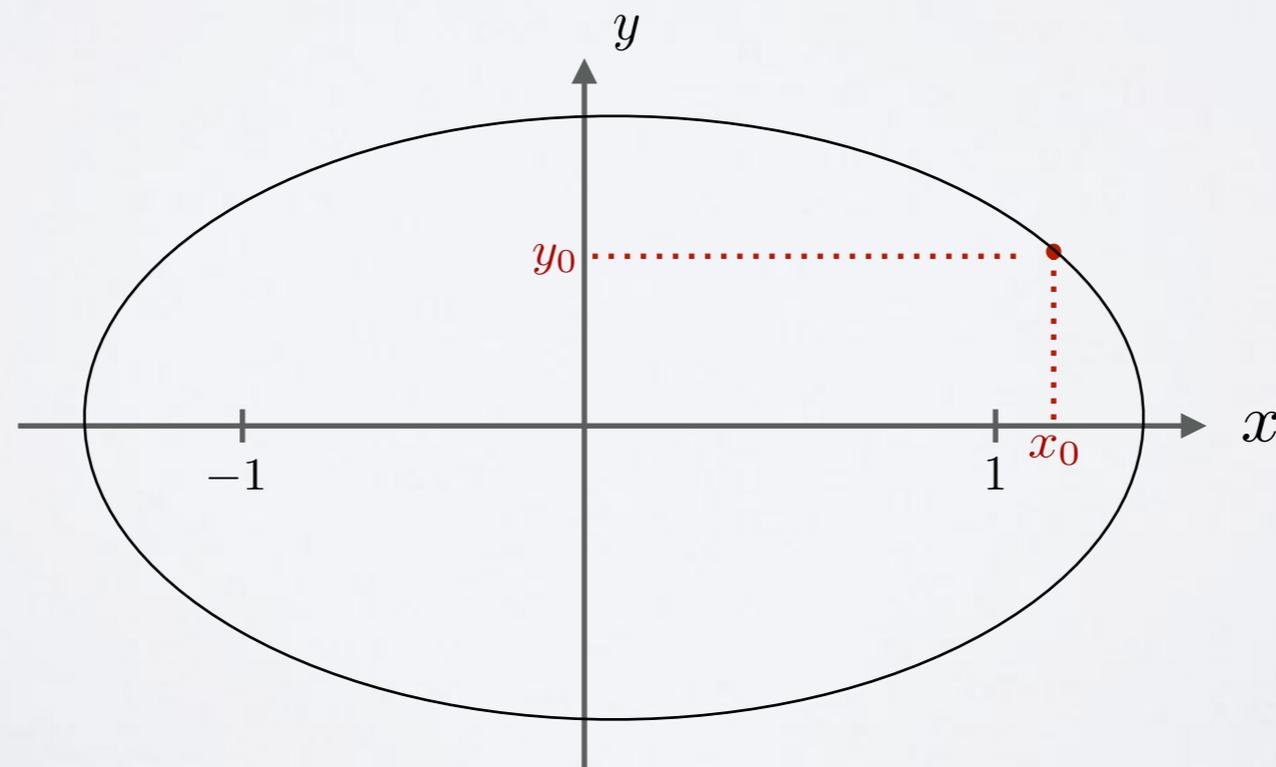


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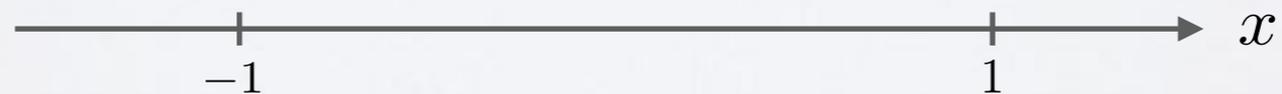


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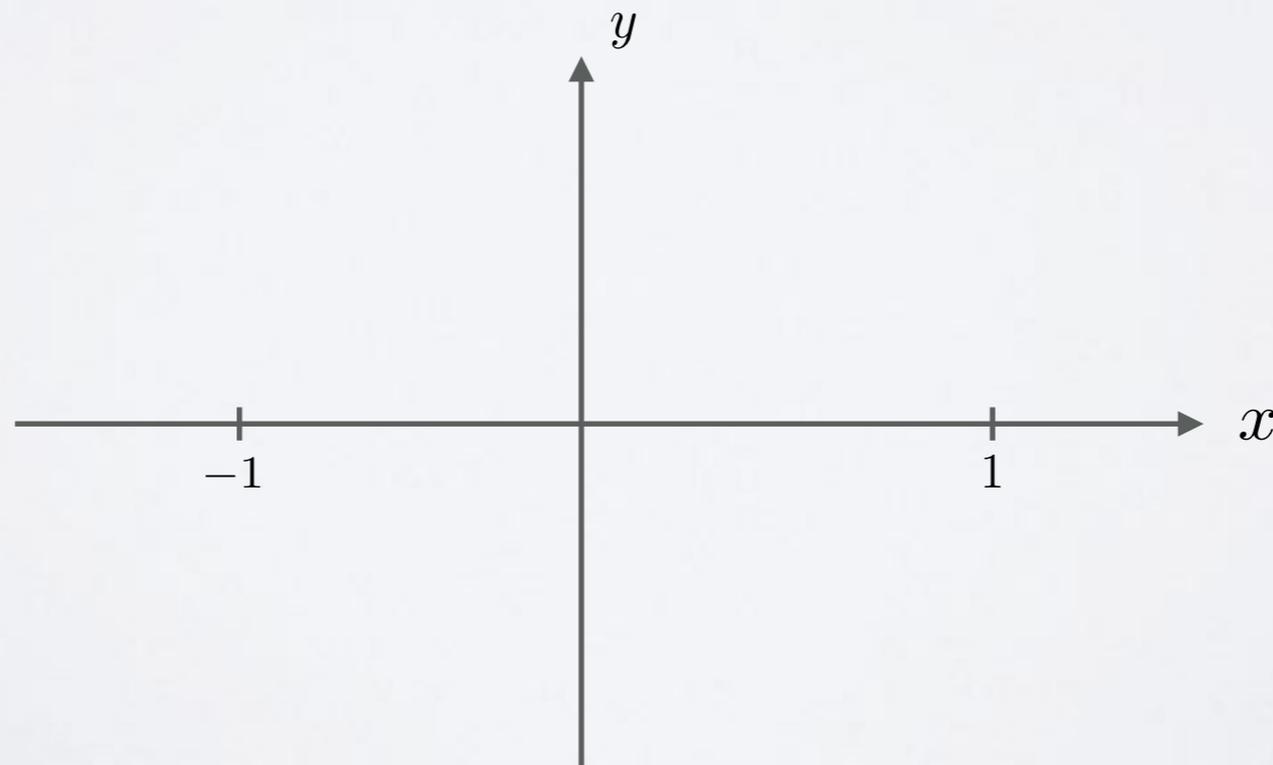
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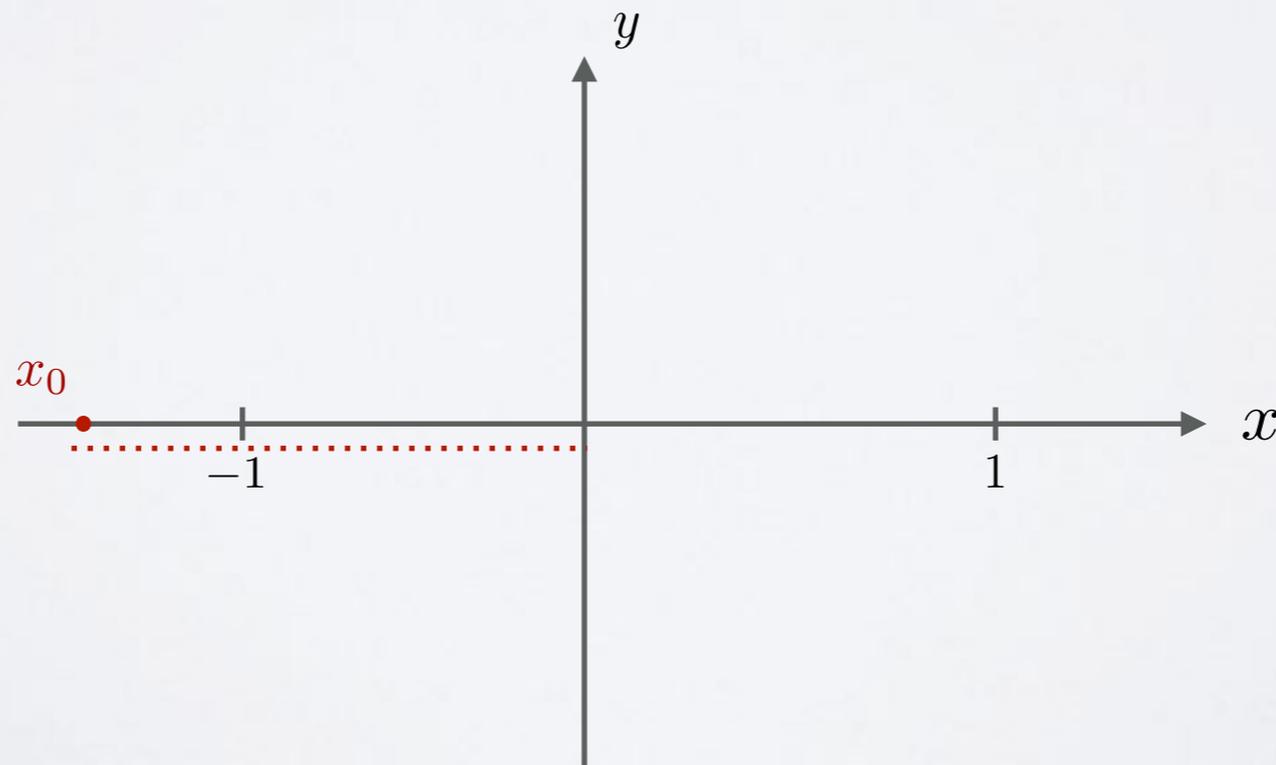


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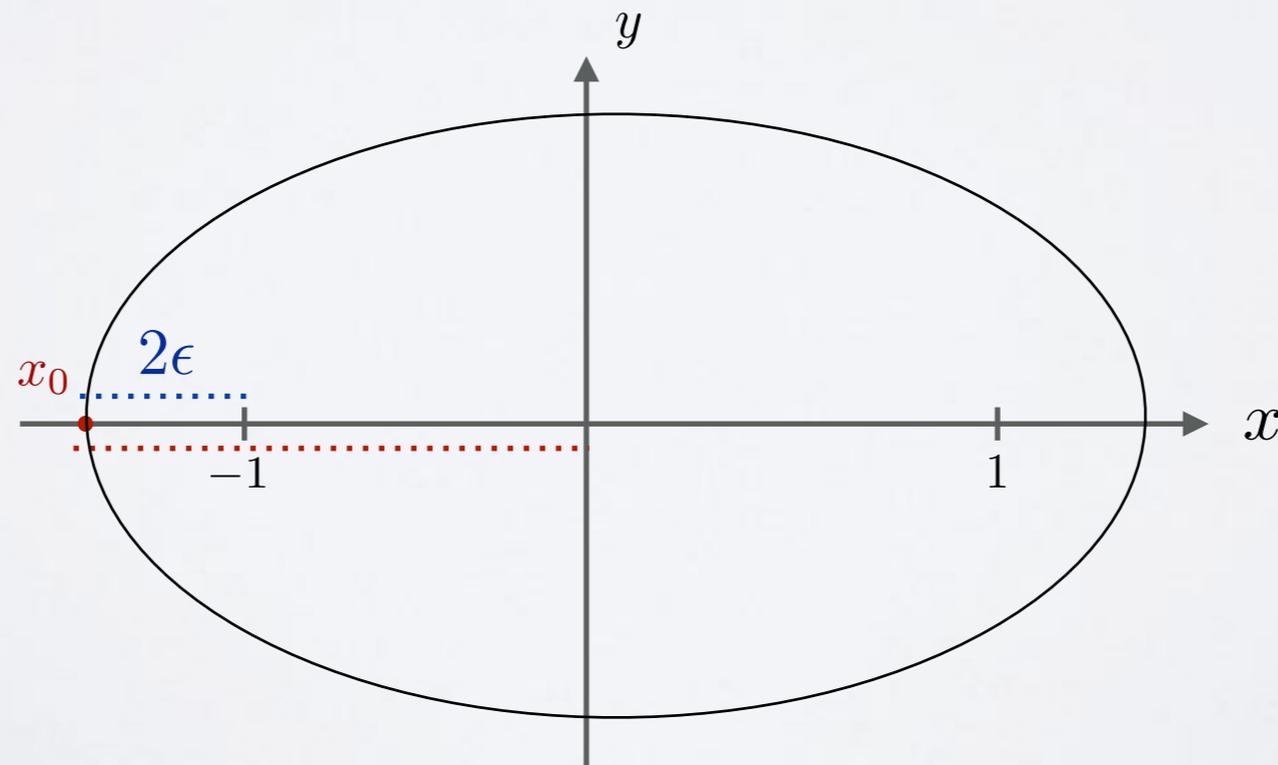
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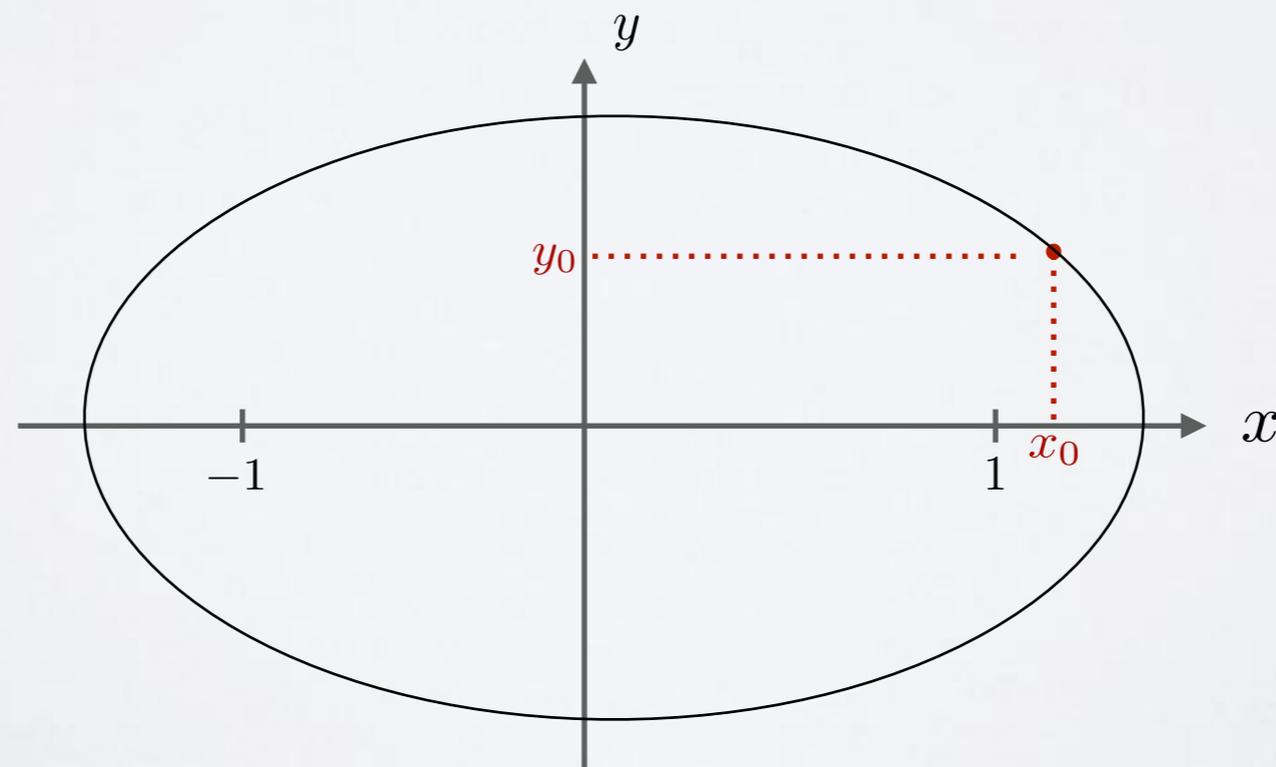
- $R \sim 1 + 2\sqrt{\epsilon}$

- The decay rate is thus give by $\varrho = R$



ANALYTICAL FUNCTIONS

- **Spectral approximation:** Error $\sim \varrho^{-N}$
- **Decay rate ϱ :** a well definite distance between the singular points (x_0, y_0) of the function in the complex plane and the domain in the real axis $x \in [-1, 1]$
- **Conclusion :** complex singularities closer to real domain leads to slower exponential convergence
- **Remark :** discussion in terms of the Fourier basis is actually simpler (sorry!)



SINH TRANSFORMATION

- Marcus Ansorg introduced the following coordinate transformation to amend functions with strong gradients around $x = 0$ ($x \in [0, 1]$)

$$x = \frac{\sinh(\kappa \bar{x})}{\sinh(\kappa)}$$

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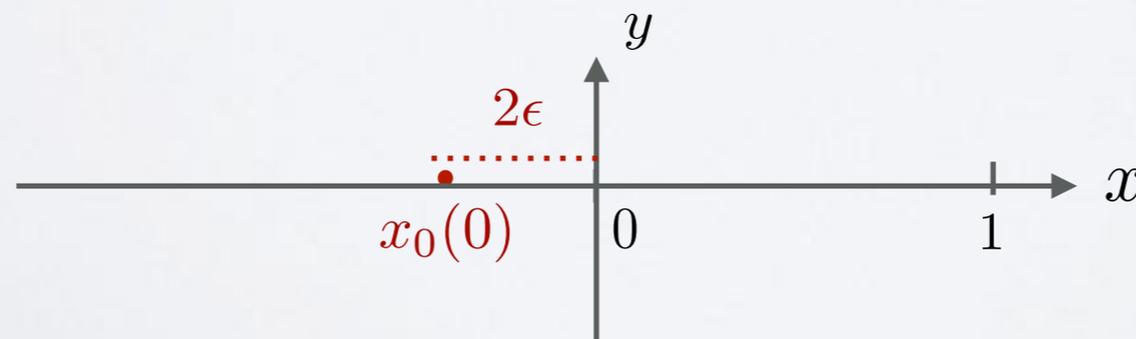
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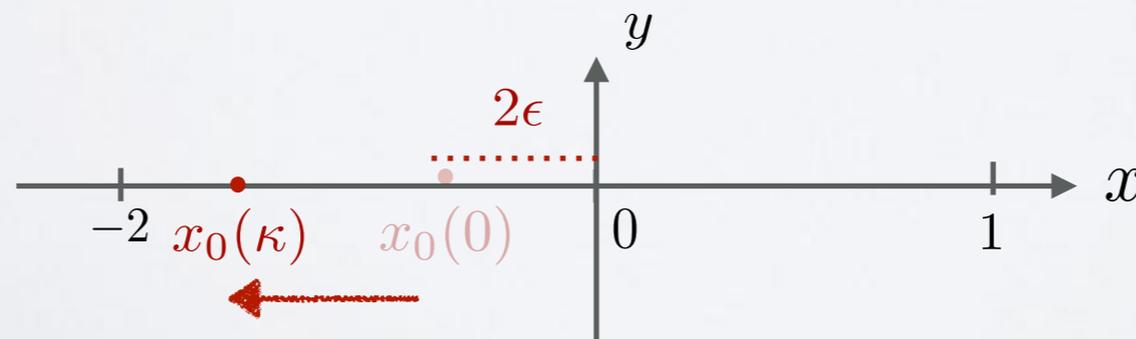
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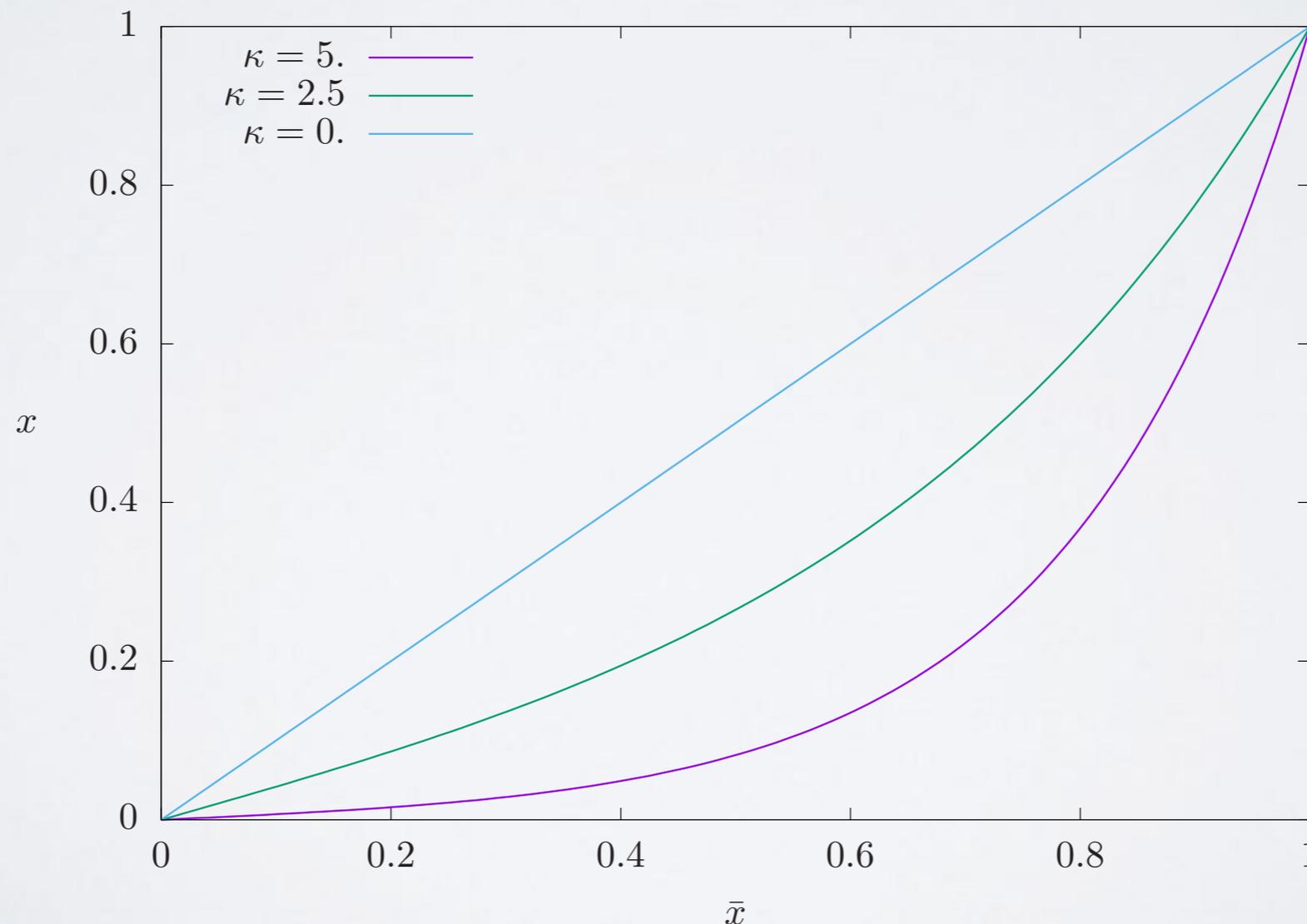
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SINH TRANSFORMATION

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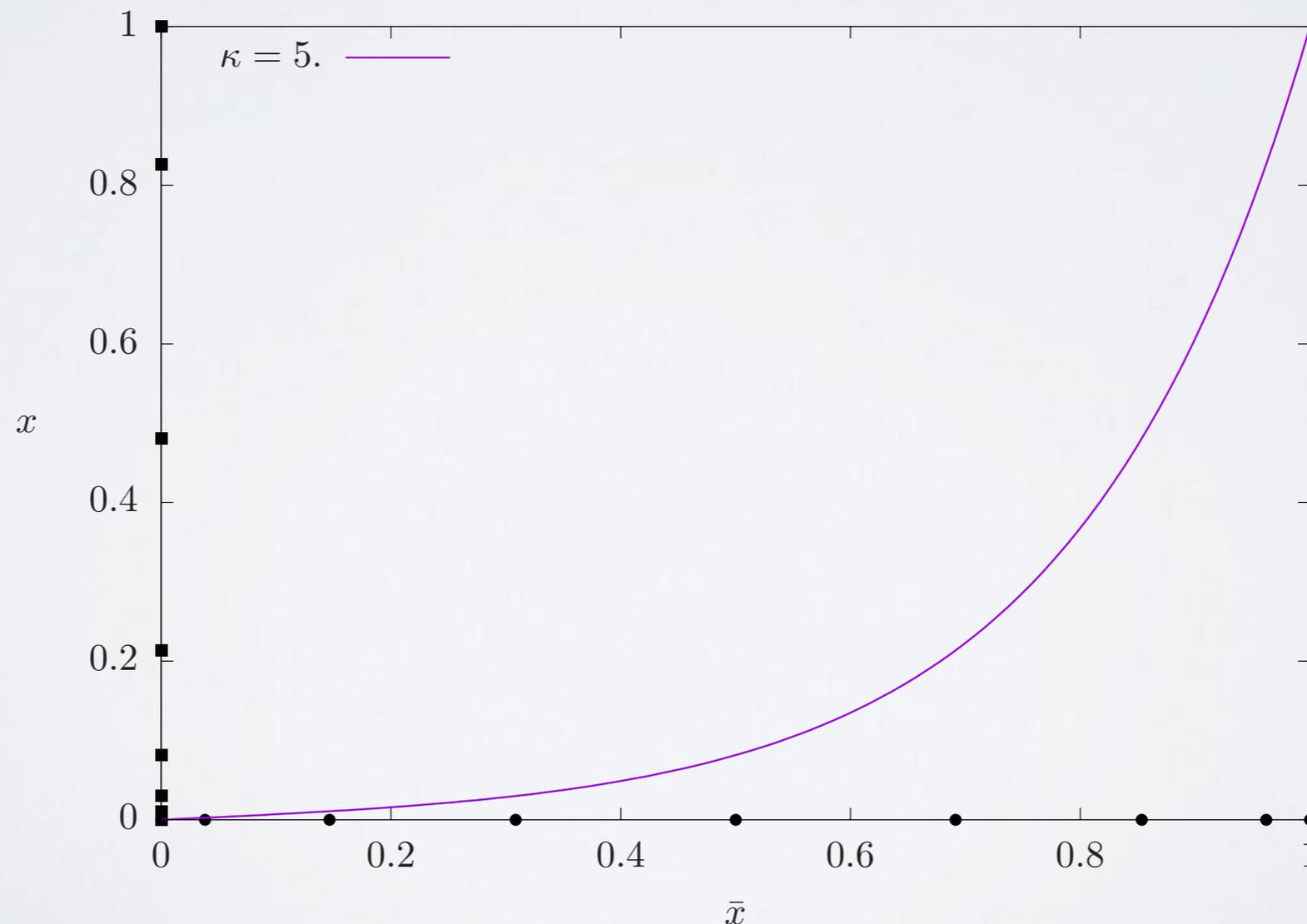
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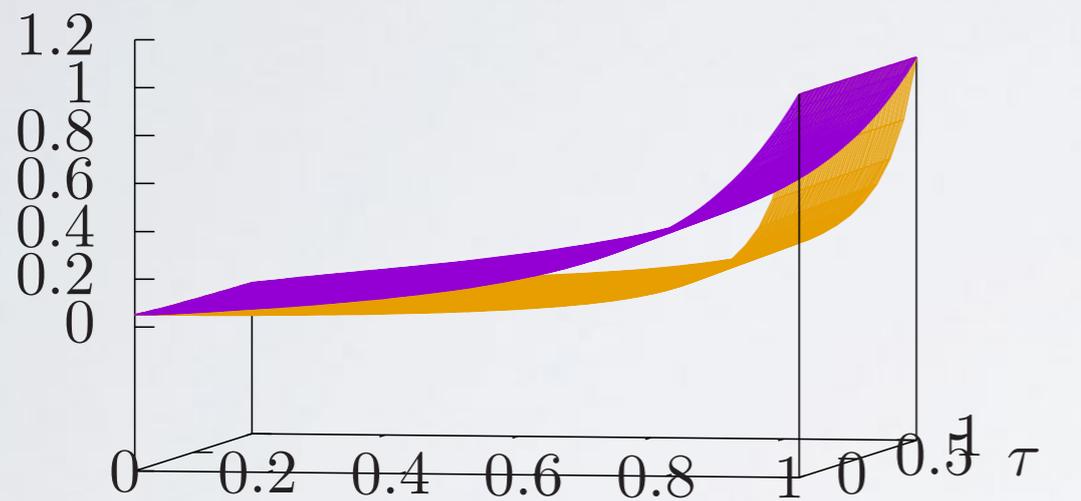


ELLIPTIC EQUATION

• Disk of charged dust in General Relativity

Y.C.Liu, RPM, M. Breithaupt, S. Palenta, R. Meinel. PRD 94 104035 (2016)

$\nu(\sigma, \tau)$ @ $\epsilon = 0.5$ $\gamma = 0.97$



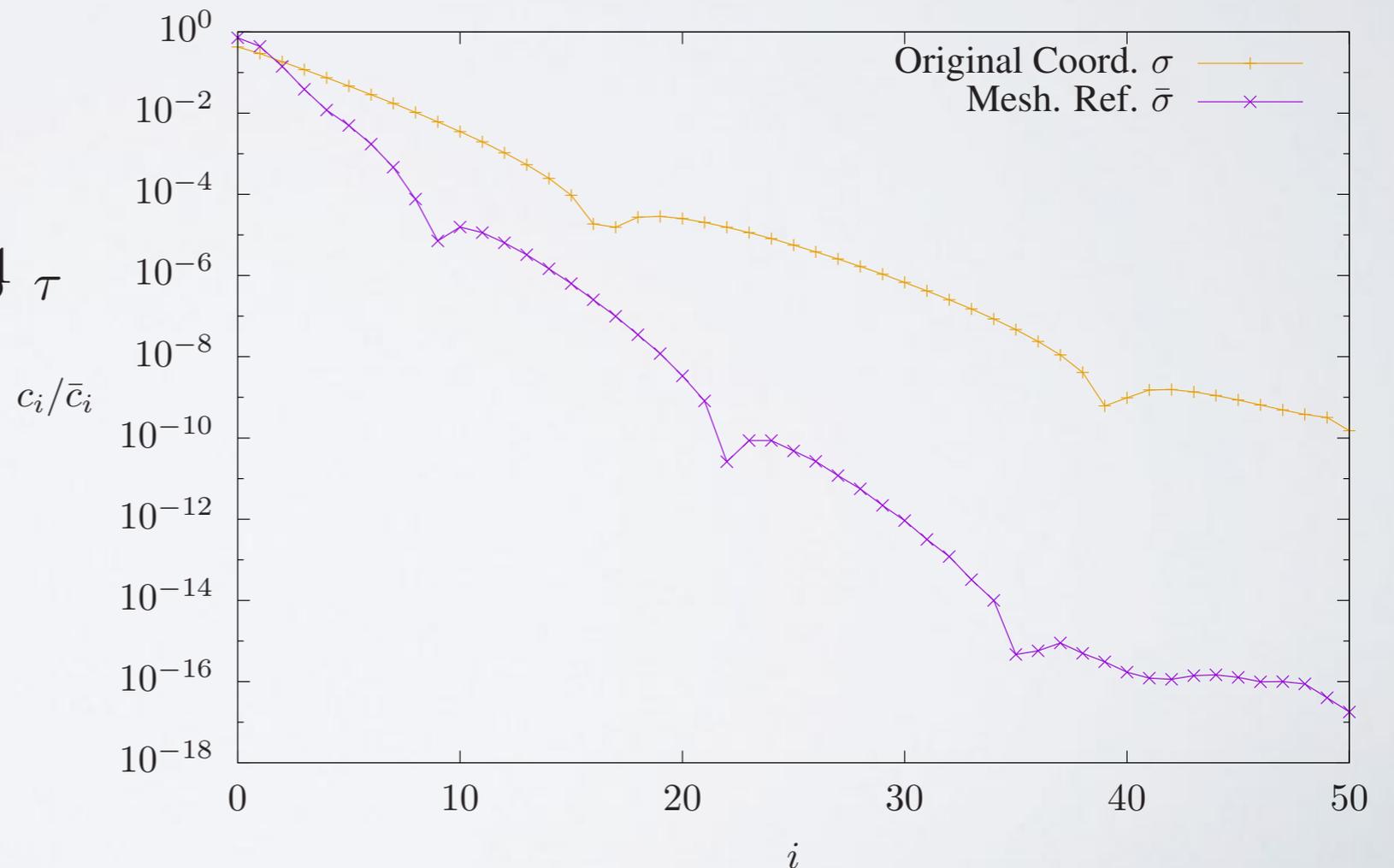
Analytical Mesh

Refinement parameter

$$\kappa \sim \ln(1 - \gamma)$$

Original Coord. σ —
Mesh. Ref. $\bar{\sigma}$ —

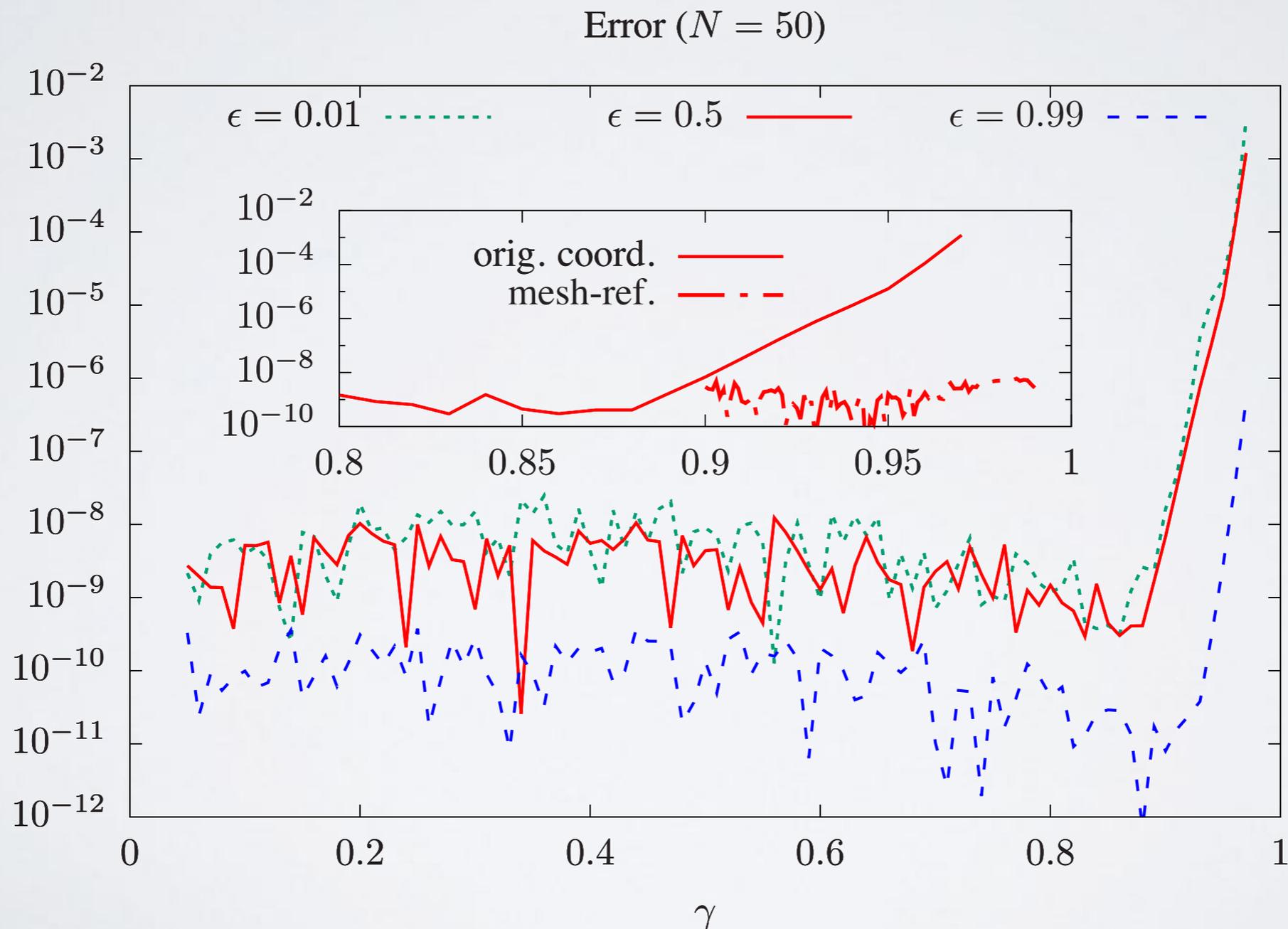
Chebyshev coefficients σ -direction ($\tau = 1.0$)



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$C^l([0, 1])$ VERSUS $C^\infty([0, 1])$

- **Functions:** $C^l([0, 1])$

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$\mathcal{C}^{\ell}([0, 1])$ VERSUS $\mathcal{C}^{\infty}([0, 1])$

- **Functions:** $\mathcal{C}^{\ell}([0, 1])$
- **Convergence Rate:** Error $\sim N^{-p}$
- **Typical occurrence:** $f(x) \sim x^k \ln(x)$

$\mathcal{C}^\ell([0, 1])$ VERSUS $\mathcal{C}^\infty([0, 1])$

- **Functions:** $\mathcal{C}^\ell([0, 1])$
- **Convergence Rate:** Error $\sim N^{-p}$
- **Typical occurrence:** $f(x) \sim x^k \ln(x)$
- **Introduce transformation:** $x : [0, 1] \rightarrow [0, 1]$

$$x(z) = e^{1-1/z}$$

- **Property:** $\frac{d^j}{dz^j} x(0) = 0$ $x \in \mathcal{C}^\infty([0, 1])$ (Smooth function, but no Taylor expansion around $z = 0$)

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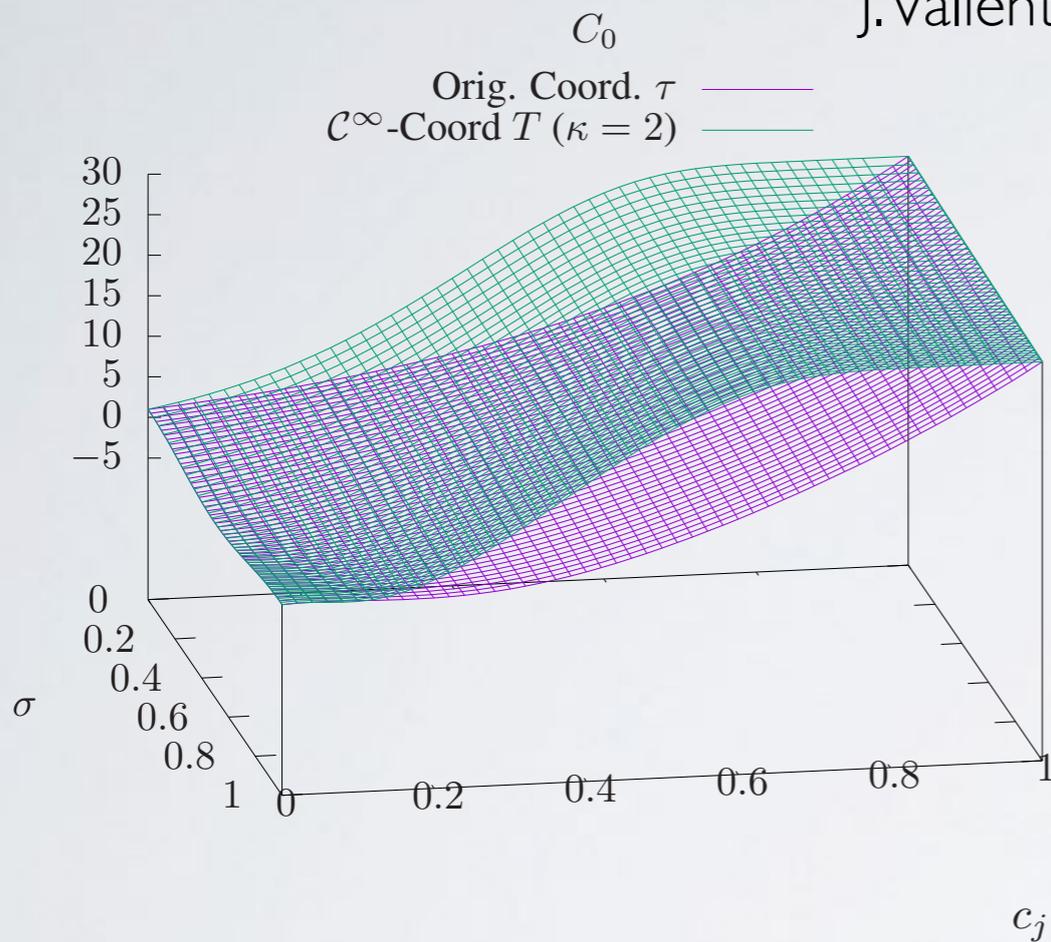
- **Consequence:** $F(z) = f(x(z)) \sim \frac{e^{k(1-\frac{1}{z})}}{z} (z - 1)$

$$\lim_{z \rightarrow 0} \frac{d^j}{dz^j} F(z) = 0 \quad \text{i.e.} \quad F \in \mathcal{C}^\infty([0, 1])$$

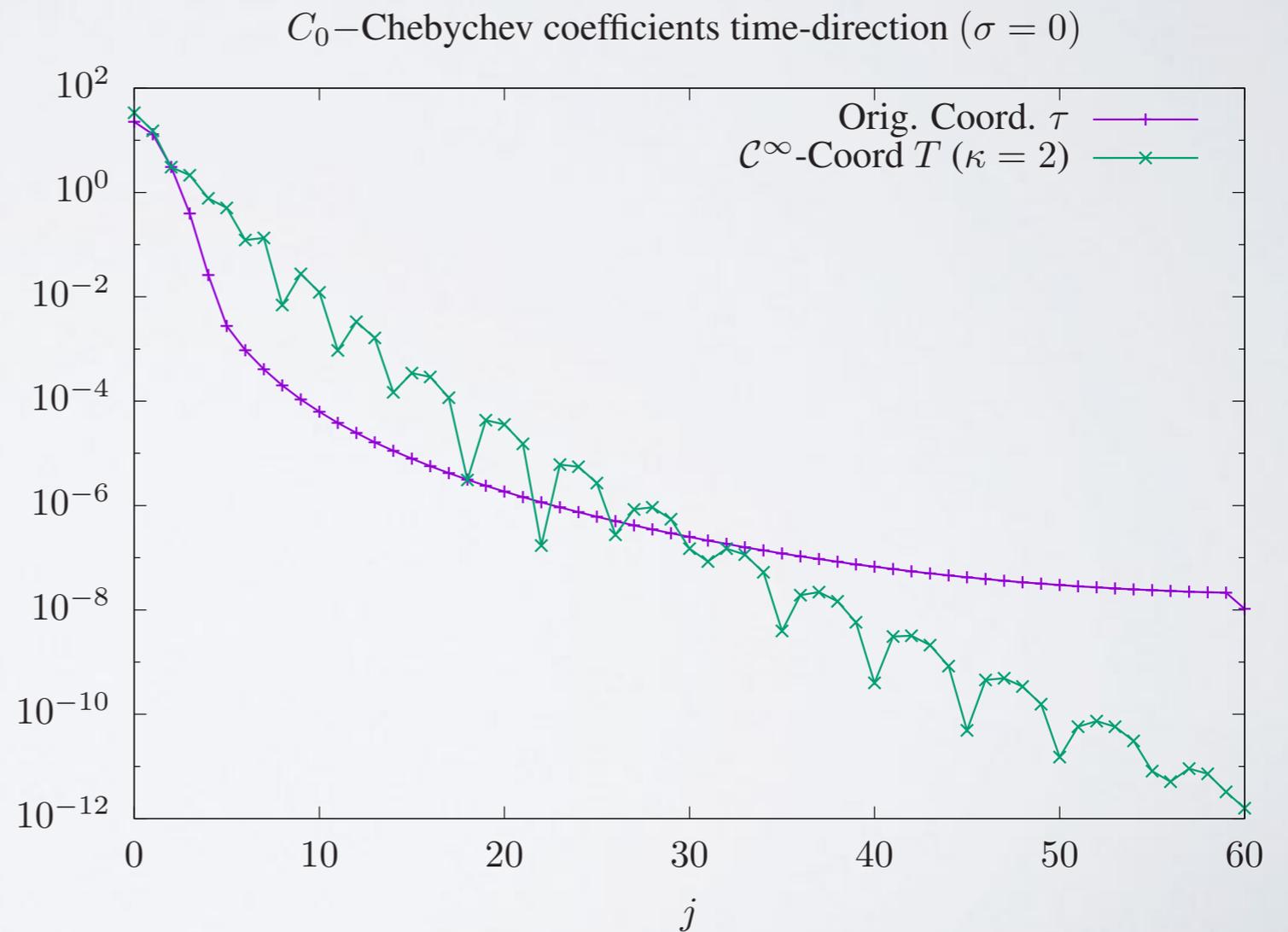
HYPERBOLIC EQUATION

Gravitational degrees of freedom near spatial infinity (linear regime on Minkowski background)

J.Valiente, RPM. In preparation (2017)



$$\tau = 1 - \exp \left[\kappa \left(1 - \frac{1}{1 - T} \right) \right]$$



CONCLUSION

Spectral Methods

- Provide numerical solutions with high accuracy
- Treatment of unknown functions and unknown parameters in equal stage
- Allows one to explore regions in the parameter space where the solution is problematic
- Explore mathematical properties of the solution
- But can be slower than other algorithms
- Well established method for elliptic equations (General Relativity: stationary space times and initial data problem)
- Time dependent problems: spectral methods in the spatial direction together with some other time integrator (Runge-Kutta)
- Development of fully spectral codes: spectral methods applied to both space and time directions