

AANMPDE 10

Paleochora, Greece, October 5, 2017

Numerical integration of the Landau-Lifshitz-Gilbert equation

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joint work with

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TU Wien
Institute for Analysis and Scientific Computing

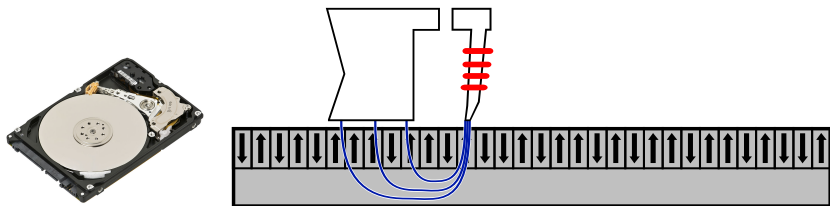


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WIENER WISSENSCHAFTS-, FORSCHUNGS- UND TECHNOLOGIEFONDS

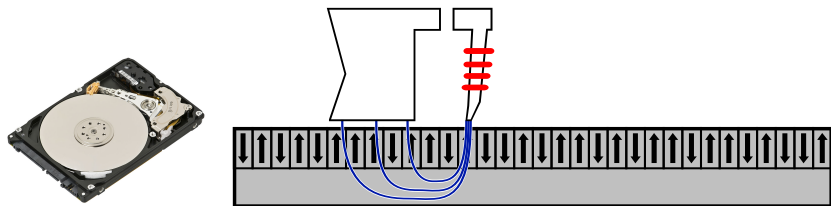
Model problem

Writing information on hard drives (HDD)



Source: https://en.wikipedia.org/wiki/Hard_disk_drive

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- Micromagnetic phenomena (nanoseconds and nanometers)
- Evolution of magnetization $m : \Omega \subset \mathbb{R}^3 \rightarrow \mathbb{R}^3$ over time

Model problem

LLG equation

- $\mathbf{m}_t = -\mathbf{m} \times \mathbf{h}_{\text{eff}}(\mathbf{m}) + \alpha \mathbf{m} \times \mathbf{m}_t$ in $\Omega_T := (0, T) \times \Omega$
- $\partial_{\mathbf{n}} \mathbf{m} = \mathbf{0}$ on $(0, T) \times \partial\Omega$
- $\mathbf{m}(0) = \mathbf{m}^0$ on Ω

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 - Stray field $\boldsymbol{\pi}$

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 - External field \mathbf{f} \rightsquigarrow applied current
 - $0 = \mathbf{m}_t \cdot \mathbf{m} = \frac{1}{2} \frac{d}{dt} |\mathbf{m}|^2 = 0$ in Ω_T \implies $|\mathbf{m}| = 1$ in Ω_T

Challenges

Gilbert form

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

- Non-linear PDE
- PDE inherent constraint $|\mathbf{m}| = 1$



Alouges, Soyeur: *Nonlinear Anal.*, 18, 1992

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- Convergence rate (almost) always formal
- Ex. global weak solution, uniqueness may fail
 - Numerics: no surprises



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Numerical integrator

Overview

Gilbert form

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- Finite element based schemes
 - Tangent plane scheme
 - Second-order tangent plane scheme
 - Midpoint scheme





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Alternative formulation

$$\alpha \mathbf{m}_t + \mathbf{m} \times \mathbf{m}_t = \mathbf{h}_{\text{eff}}(\mathbf{m}) - (\mathbf{h}_{\text{eff}}(\mathbf{m}) \cdot \mathbf{m}) \mathbf{m} \quad \& \quad |\mathbf{m}| = 1$$

- $\mathbf{v} := \mathbf{m}_t$



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Idea (Alouges '08)

FEM for \mathbf{v} in $\mathcal{K}(\mathbf{m}) := \{\mathbf{v} : \mathbf{v} \cdot \mathbf{m} = 0\}$



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Discretization

- Time discretization
 - Number of uniform time-steps $\rightsquigarrow M \in \mathbb{N}$
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- Space discretization
 - Piecewise affine functions in every dimension $\rightsquigarrow \mathcal{S}_h$
 - Number of nodes $\rightsquigarrow N$
 - Tangent space: $\varphi_h(z) \cdot m_h^i(z) = 0$ for all nodes $\rightsquigarrow \mathcal{K}_h(m_h^i) \subset \mathcal{S}_h$
 - $|\varphi_h(z)| = 1$ for all nodes $\rightsquigarrow \mathcal{M}_h$

Numerical integrator

Tangent plane scheme (Alouges '08)

- **Input:** $m_h^0 \in \mathcal{M}_h$.
- **Loop:** For $0 < i \leq M - 1$:
 - (a) Find $v_h^i \in \mathcal{K}_h(m_h^i)$, s. t. for all $\varphi_h \in \mathcal{K}_h(m_h^i)$

$$\begin{aligned} \alpha \langle v_h^i, \varphi_h \rangle + \langle m_h^i \times v_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla v_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla m_h^i, \nabla \varphi_h \rangle + \langle \pi(m_h^i), \varphi_h \rangle + \langle f, \varphi_h \rangle \end{aligned}$$
 - (b) Compute $m_h^{i+1}(z) := \frac{m_h^i(z) + kv_h^i(z)}{|m_h^i(z) + kv_h^i(z)|}$ for all nodes z
- **Output:** $\mathcal{M}_h \ni (m_h^i)_{i=0}^M \approx m(t_i)$.



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- **Output:** $\mathcal{M}_h \ni (m_h^i)_{i=0}^M \approx m(t_i)$.
- Unconditionally convergent
- Only one linear system per time-step in $\mathcal{K}_h(m_h^i)$



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Goals

- Linear algebra
 - Develop solution strategy for linear system in $\mathcal{K}_h(\mathbf{m}_h^i)$

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 - Numerically cheap
 - (Almost) independent of time-step
 - Robust in α

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Aim

Check $\mathbf{m}_h^i \rightsquigarrow$ choose preconditioner accordingly

Solve the linear system

Linear system in tangent space

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

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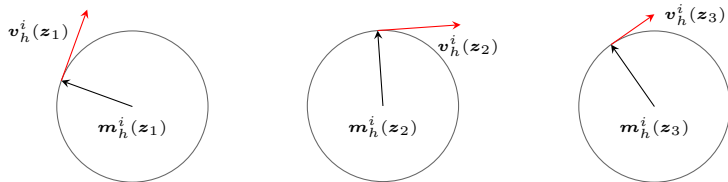
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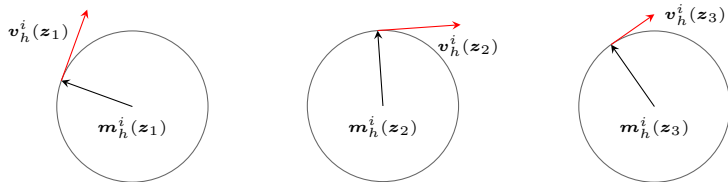


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- $\mathcal{K}_h(\mathbf{m}_h^i)$ depends on time-step

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathbf{S}_h \end{aligned}$$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow \text{mass matrix } \mathbf{M} \in \mathbb{R}^{3N \times 3N}$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \varphi_h \rangle \quad \rightsquigarrow$ mass matrix $\mathbf{M} \in \mathbb{R}^{3N \times 3N}$
- $\langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle \quad \rightsquigarrow$ skew-symmetric matrix $\mathbf{S}(\mathbf{m}_h^i) \in \mathbb{R}^{3N \times 3N}$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow$ mass matrix $\mathbf{M} \in \mathbb{R}^{3N \times 3N}$
- $\langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow$ skew-symmetric matrix $\mathbf{S}(\mathbf{m}_h^i) \in \mathbb{R}^{3N \times 3N}$
- $\langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow$ stiffness matrix $\mathbf{L} \in \mathbb{R}^{3N \times 3N}$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \varphi_h \rangle \quad \rightsquigarrow$ mass matrix $\mathbf{M} \in \mathbb{R}^{3N \times 3N}$
- $\langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle \quad \rightsquigarrow$ skew-symmetric matrix $\mathbf{S}(\mathbf{m}_h^i) \in \mathbb{R}^{3N \times 3N}$
- $\langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \quad \rightsquigarrow$ stiffness matrix $\mathbf{L} \in \mathbb{R}^{3N \times 3N}$
- Right-hand side $\mathbf{r} \in \mathbb{R}^{3N}$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow$ mass matrix $\mathbf{M} \in \mathbb{R}^{3N \times 3N}$
- $\langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow$ skew-symmetric matrix $\mathbf{S}(\mathbf{m}_h^i) \in \mathbb{R}^{3N \times 3N}$
- $\langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \quad \rightsquigarrow$ stiffness matrix $\mathbf{L} \in \mathbb{R}^{3N \times 3N}$
- Right-hand side $\mathbf{r} \in \mathbb{R}^{3N}$

Full-space system

$$(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i)) \mathbf{v} := \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r}$$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \varphi_h \rangle \quad \rightsquigarrow$ mass matrix $\mathbf{M} \in \mathbb{R}^{3N \times 3N}$
- $\langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle \quad \rightsquigarrow$ skew-symmetric matrix $\mathbf{S}(\mathbf{m}_h^i) \in \mathbb{R}^{3N \times 3N}$
- $\langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \quad \rightsquigarrow$ stiffness matrix $\mathbf{L} \in \mathbb{R}^{3N \times 3N}$
- Right-hand side $\mathbf{r} \in \mathbb{R}^{3N}$

Full-space system

$$\left(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i) \right) \mathbf{v} := \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r} \quad \rightsquigarrow \quad \mathbf{v}_h^i = \sum_{j=1}^{3N} \mathbf{v}_j \phi_j$$

Full-space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{S}_h \end{aligned}$$

- $\langle \mathbf{v}_h^i, \varphi_h \rangle \rightsquigarrow$ mass matrix $\mathbf{M} \in \mathbb{R}^{3N \times 3N}$
- $\langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle \rightsquigarrow$ skew-symmetric matrix $\mathbf{S}(\mathbf{m}_h^i) \in \mathbb{R}^{3N \times 3N}$
- $\langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \rightsquigarrow$ stiffness matrix $\mathbf{L} \in \mathbb{R}^{3N \times 3N}$
- Right-hand side $\mathbf{r} \in \mathbb{R}^{3N}$

Full-space system

$$\left(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i) \right) \mathbf{v} := \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r} \quad \rightsquigarrow \quad \mathbf{v}_h^i = \sum_{j=1}^{3N} \mathbf{v}_j \phi_j$$

- Performs well \rightsquigarrow convergence mathematically open

Tangent space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

Tangent space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

- $\mathbf{H}(\mathbf{m}_h^i(z)) \in \mathbb{R}^{3 \times 2}$, s.t. $[\mathbf{H}(\mathbf{m}_h^i(z)) \mid \mathbf{m}_h^i(z)] \in \mathbb{R}^{3 \times 3}$ orthonormal

Tangent space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

- $\mathbf{H}(\mathbf{m}_h^i(z)) \in \mathbb{R}^{3 \times 2}$, s.t. $[\mathbf{H}(\mathbf{m}_h^i(z)) \mid \mathbf{m}_h^i(z)] \in \mathbb{R}^{3 \times 3}$ orthonormal

- $\mathbf{Q}(\mathbf{m}_h^i) := \begin{pmatrix} \mathbf{H}(\mathbf{m}_h^i(z_1)) & \cdots & \mathbf{0} \\ \vdots & \ddots & \vdots \\ \mathbf{0} & \cdots & \mathbf{H}(\mathbf{m}_h^i(z_N)) \end{pmatrix} \in \mathbb{R}^{3N \times 2N}$

- Project to $\mathbb{R}^{2N} \rightsquigarrow \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i) := \mathbf{Q}(\mathbf{m}_h^i)^T \mathbf{A}(\mathbf{m}_h^i) \mathbf{Q}(\mathbf{m}_h^i) \in \mathbb{R}^{2N \times 2N}$

Tangent space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

- $\mathbf{H}(\mathbf{m}_h^i(z)) \in \mathbb{R}^{3 \times 2}$, s.t. $[\mathbf{H}(\mathbf{m}_h^i(z)) \mid \mathbf{m}_h^i(z)] \in \mathbb{R}^{3 \times 3}$ orthonormal

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- Project to $\mathbb{R}^{2N} \rightsquigarrow \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i) := \mathbf{Q}(\mathbf{m}_h^i)^T \mathbf{A}(\mathbf{m}_h^i) \mathbf{Q}(\mathbf{m}_h^i) \in \mathbb{R}^{2N \times 2N}$

Tangent space system

Find $\mathbf{w} \in \mathbb{R}^{2N}$ s.t. $\mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i) \mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)^T \mathbf{r}$

Tangent space system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \boldsymbol{\varphi}_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \boldsymbol{\varphi}_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \boldsymbol{\varphi}_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \boldsymbol{\varphi}_h \rangle + \langle \mathbf{f}, \boldsymbol{\varphi}_h \rangle \quad \forall \boldsymbol{\varphi}_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

- $\mathbf{H}(\mathbf{m}_h^i(z)) \in \mathbb{R}^{3 \times 2}$, s.t. $[\mathbf{H}(\mathbf{m}_h^i(z)) \mid \mathbf{m}_h^i(z)] \in \mathbb{R}^{3 \times 3}$ orthonormal

- $\mathbf{Q}(\mathbf{m}_h^i) := \begin{pmatrix} \mathbf{H}(\mathbf{m}_h^i(z_1)) & \cdots & \mathbf{0} \\ \vdots & \ddots & \vdots \\ \mathbf{0} & \cdots & \mathbf{H}(\mathbf{m}_h^i(z_N)) \end{pmatrix} \in \mathbb{R}^{3N \times 2N}$

- Project to $\mathbb{R}^{2N} \rightsquigarrow \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i) := \mathbf{Q}(\mathbf{m}_h^i)^T \mathbf{A}(\mathbf{m}_h^i) \mathbf{Q}(\mathbf{m}_h^i) \in \mathbb{R}^{2N \times 2N}$

Tangent space system

Find $\mathbf{w} \in \mathbb{R}^{2N}$ s.t. $\mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i) \mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)^T \mathbf{r} \rightsquigarrow \mathbf{v}_h^i = \sum_{j=1}^{3N} (\mathbf{Q}(\mathbf{m}_h^i) \mathbf{w})_j \boldsymbol{\phi}_j$

Preconditioning

Symmetric preconditioner

Unconstrained system

$$(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i)) \mathbf{v} =: \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r}$$

Symmetric preconditioner

Unconstrained system

$$(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i)) \mathbf{v} =: \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r}$$

- Symmetric preconditioner $\rightsquigarrow \mathbf{P} := (\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L})^{-1}$

Symmetric preconditioner

Unconstrained system

$$(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i)) \mathbf{v} =: \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r}$$

- Symmetric preconditioner $\rightsquigarrow \mathbf{P} := (\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L})^{-1}$

Theorem (Kraus, Pfeiler, Praetorius, Ruggeri, S. '17+)

$$\text{cond}_2(\mathbf{P}\mathbf{A}(\mathbf{m}_h^i)) := \|\mathbf{P}\mathbf{A}(\mathbf{m}_h^i)\| \|(\mathbf{P}\mathbf{A}(\mathbf{m}_h^i))^{-1}\| \lesssim \left(1 + \frac{1}{\alpha}\right)^2$$

Symmetric preconditioner

Unconstrained system

$$(\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i)) \mathbf{v} =: \mathbf{A}(\mathbf{m}_h^i) \mathbf{v} = \mathbf{r}$$

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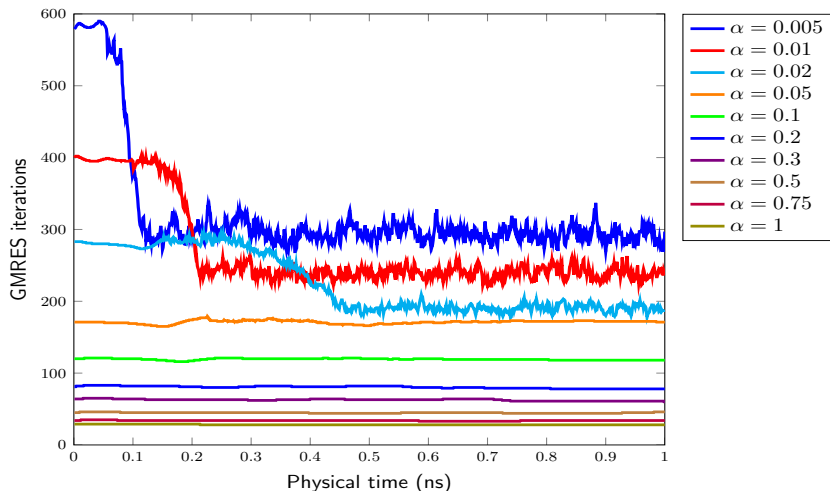
- Preconditioner independent of the time-step

GMRES @ full space system

$$\text{cond}_2(\mathbf{PA}) := \|\mathbf{PA}\| \|(\mathbf{PA})^{-1}\| \lesssim \left(1 + \frac{1}{\alpha}\right)^2$$

GMRES @ full space system

$$\text{cond}_2(\mathbf{PA}) := \|\mathbf{PA}\| \|(\mathbf{PA})^{-1}\| \lesssim \left(1 + \frac{1}{\alpha}\right)^2$$



Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

- Symmetric $\mathbf{P}(\mathbf{m}_h^i) := (\mathbf{Q}(\mathbf{m}_h^i)^T(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L})\mathbf{Q}(\mathbf{m}_h^i))^{-1}$

Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

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Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

- Symmetric $\mathbf{P}(\mathbf{m}_h^i) := (\mathbf{Q}(\mathbf{m}_h^i))^T(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L})\mathbf{Q}(\mathbf{m}_h^i)^{-1}$ ✓
 - Depends on $\mathbf{m}_h^i \rightsquigarrow$ rebuild every time-step

Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

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 - Depends on $\mathbf{m}_h^i \rightsquigarrow$ rebuild every time-step
 - **Idea:** Reuse same preconditioner from old time-step \mathbf{m}_h^{i-p}

Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

- Symmetric $\mathbf{P}(\mathbf{m}_h^i) := (\mathbf{Q}(\mathbf{m}_h^i))^T(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L})\mathbf{Q}(\mathbf{m}_h^i)^{-1}$ ✓
 - Depends on $\mathbf{m}_h^i \rightsquigarrow$ rebuild every time-step
 - **Idea:** Reuse same preconditioner from old time-step \mathbf{m}_h^{i-p}

Theorem (Kraus, Pfeiler, Praetorius, Ruggeri, S. '17+)

$$\begin{aligned} & \text{cond}_2(\mathbf{P}(\mathbf{m}_h^{i-p})\mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)) \\ & \lesssim \left(1 + \frac{1}{\alpha} + \frac{C_{\text{ex}}k}{\alpha h^2} \max_z \|\mathbf{H}(\mathbf{m}_h^i(z)) - \mathbf{H}(\mathbf{m}_h^{i-p}(z))\| \right)^2 \end{aligned}$$

Implicit preconditioner

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

- Symmetric $\mathbf{P}(\mathbf{m}_h^i) := (\mathbf{Q}(\mathbf{m}_h^i))^T(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L})\mathbf{Q}(\mathbf{m}_h^i)^{-1}$ ✓
 - Depends on $\mathbf{m}_h^i \rightsquigarrow$ rebuild every time-step
 - **Idea:** Reuse same preconditioner from old time-step \mathbf{m}_h^{i-p}

Theorem (Kraus, Pfeiler, Praetorius, Ruggeri, S. '17+)

$$\begin{aligned} & \text{cond}_2(\mathbf{P}(\mathbf{m}_h^{i-p})\mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)) \\ & \lesssim \left(1 + \frac{1}{\alpha} + \frac{C_{\text{ex}}k}{\alpha h^2} \max_z \|\mathbf{H}(\mathbf{m}_h^i(z)) - \mathbf{H}(\mathbf{m}_h^{i-p}(z))\| \right)^2 \end{aligned}$$

- **More updates for smaller h**

Explicit preconditioning

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i) (\alpha \mathbf{M} + C_{\text{ex}} k \mathbf{L} + \mathbf{S}(\mathbf{m}_h^i)) \mathbf{Q}(\mathbf{m}_h^i) \mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i) \mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i) \mathbf{r}$$

Explicit preconditioning

Tangent space system

$$\mathbf{Q}(\mathbf{m}_h^i)(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L} + \mathbf{S}(\mathbf{m}_h^i))\mathbf{Q}(\mathbf{m}_h^i)\mathbf{w} := \mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)\mathbf{w} = \mathbf{Q}(\mathbf{m}_h^i)\mathbf{r}$$

- Symmetric $\rightsquigarrow \tilde{\mathbf{P}}(\mathbf{m}_h^i) := \mathbf{Q}(\mathbf{m}_h^i)^T(\alpha\mathbf{M} + C_{\text{ex}}k\mathbf{L})^{-1}\mathbf{Q}(\mathbf{m}_h^i)$

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Theorem (Kraus, Pfeiler, Praetorius, Ruggeri, S. '17+)

- $\text{cond}_2(\tilde{\mathbf{P}}(\mathbf{m}_h^i)\mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)) \lesssim \left(1 + \frac{1}{\alpha}\right)^2 \frac{C_{\text{ex}}k}{\alpha h^2}$

Explicit preconditioning

Tangent space system

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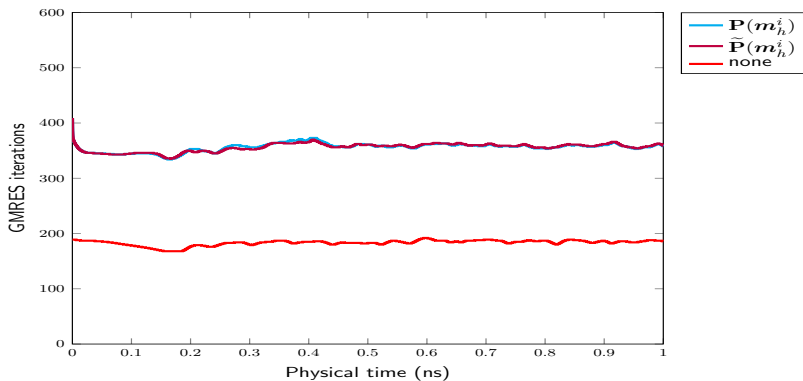
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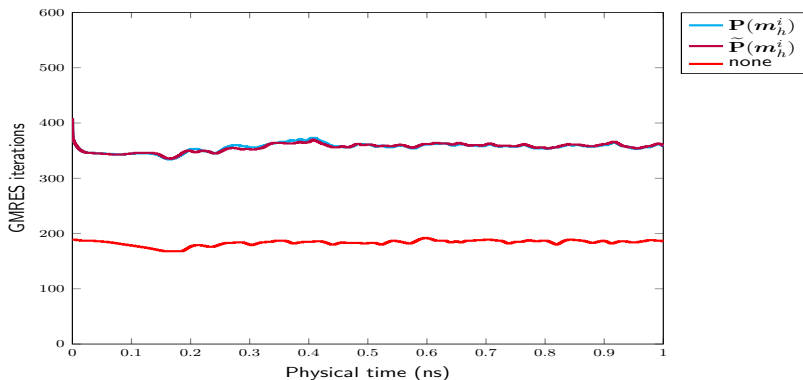
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- *Householder* + $1 + (\mathbf{m}_h^i(z))_3 \geq \gamma > 0$ for all nodes z :

$$\text{cond}_2(\tilde{\mathbf{P}}(\mathbf{m}_h^i)\mathbf{A}_{\mathbf{Q}}(\mathbf{m}_h^i)) \lesssim \left(1 + \frac{1}{\alpha}\right)^2 \left(1 + \frac{C_{\text{ex}}k}{\alpha\gamma^4} \|\nabla \mathbf{m}_h^i\|_{L^\infty(\Omega)}^2\right)$$

GMRES @ Tangent space system



GMRES @ Tangent space system



- $\alpha = 0.02 \rightsquigarrow$ condition number grows with $1/\alpha$
- $\Omega = (0, 500) \times (0, 250) \times (0, 3) \rightsquigarrow$ condition number depends on Ω

Conclusion & Outlook

- Problem in $\mathcal{K}_h(\mathbf{m}_h^i) \cong \mathbb{R}^{2N}$
 - Projected system with span $\mathbf{H}(\mathbf{m}_h^i(z)) \perp \mathbf{m}_h^i(z)$
 - Solve only in \mathbb{R}^{2N}

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- **Outlook:** Different approaches for constrained system
 - What is the best approach?
 - Preconditioning?

Thanks for listening!

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`http://www.asc.tuwien.ac.at/~bstiftner`

Additional slides

Data storage technologies

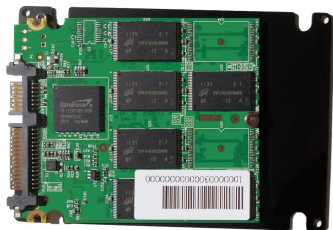
Hard disk drive (HDD)



Source: https://en.wikipedia.org/wiki/Hard_disk_drive

- Since 1954
- Magnetic storage
- Recording head

Solid state drive (SSD)



Source: <https://de.wikipedia.org/wiki/Solid-State-Drive>

- Since 1979
- Semi-conductor technology
- Faster, but more expensive

Data storage technologies

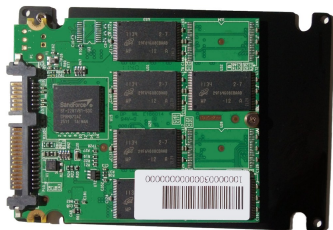
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- 1 Terrabyte ~ 40 €

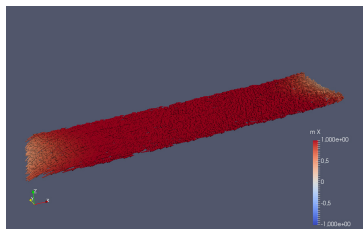
Solid state drive (SSD)



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- Since 1979
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Reversal of magnetization



Schöberl: NGSolve Finite Element Library

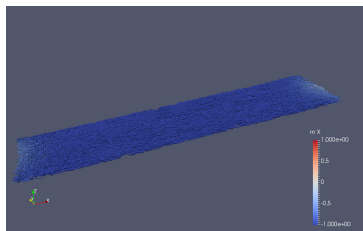


Śmigaj, Betcke et al.: *ACM Trans. Math. Software*, 41, 2015



Haberl et al.: SolveLLG

Reversal of magnetization



Schöberl: NGSolve Finite Element Library

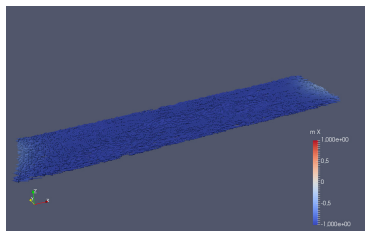


Śmigaj, Betcke et al.: *ACM Trans. Math. Software*, 41, 2015



Haberl et al.: SolveLLG

Reversal of magnetization



- FEM-part \rightsquigarrow NGS/Py
- BEM-part \rightsquigarrow BEM++
- Simulation tool for micromagnetics \rightsquigarrow SolveLLG



Schöberl: NGSolve Finite Element Library



Śmigaj, Betcke et al.: *ACM Trans. Math. Software*, 41, 2015



Haberl et al.: SolveLLG

Weak solution of LLG

Weak solution

- $\mathbf{m} \in \mathbf{H}^1\Omega_T$, $|\mathbf{m}| = 1$ a.e. in Ω_T
- $\mathbf{m}|_{0r} = \mathbf{m}^0$
- For all $\varphi \in \mathbf{H}^1\Omega_T$ it holds

$$\int_0^T \prod \partial_t \mathbf{m} \varphi \, dt = C_{\text{ex}} \int_0^T \prod \mathbf{m} \times \nabla \mathbf{m} \nabla \varphi \, dt \\ - \int_0^T \prod \mathbf{m} \times \pi(\mathbf{m}) \varphi \, dt + \alpha \int_0^T \prod \mathbf{m} \times \partial_t \mathbf{m} \varphi \, dt$$

- For all $\tau \in (0, T]$ it holds: $\mathcal{E}(\mathbf{m}(\tau)) + \alpha \int_0^\tau \|\partial_t \mathbf{m}\|_{L^2\Omega}^2 \, dt \leq \mathcal{E}(\mathbf{m}^0)$

Saddle-point system

Discrete variational formulation

$$\begin{aligned} \alpha \langle \mathbf{v}_h^i, \varphi_h \rangle + \langle \mathbf{m}_h^i \times \mathbf{v}_h^i, \varphi_h \rangle + C_{\text{ex}} k \langle \nabla \mathbf{v}_h^i, \nabla \varphi_h \rangle \\ = -C_{\text{ex}} \langle \nabla \mathbf{m}_h^i, \nabla \varphi_h \rangle + \langle \boldsymbol{\pi}(\mathbf{m}_h^i), \varphi_h \rangle + \langle \mathbf{f}, \varphi_h \rangle \quad \forall \varphi_h \in \mathcal{K}_h(\mathbf{m}_h^i) \end{aligned}$$

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- Nodewise $\mathbf{m}_h^i(\mathbf{z}) \cdot \mathbf{v}_h^i(\mathbf{z}) = 0 \quad \rightsquigarrow$ Lagrange multiplier $\boldsymbol{\lambda} \in \mathbb{R}^N$

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- $\mathbf{B}(\mathbf{m}_h^i) := \begin{pmatrix} \mathbf{m}_h^i(z_1) & \cdots & \mathbf{0} \\ \vdots & \ddots & \vdots \\ \mathbf{0} & \cdots & \mathbf{m}_h^i(z_N) \end{pmatrix} \in \mathbb{R}^{3N \times N}$

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$$\text{Find } (\mathbf{v}, \boldsymbol{\lambda}), \text{ s.t. } \begin{pmatrix} \mathbf{A}(\mathbf{m}_h^i) & \mathbf{B}(\mathbf{m}_h^i)^T \\ \mathbf{B}(\mathbf{m}_h^i) & \mathbf{0} \end{pmatrix} \begin{pmatrix} \mathbf{v} \\ \boldsymbol{\lambda} \end{pmatrix} = \begin{pmatrix} \mathbf{r} \\ \mathbf{0} \end{pmatrix}$$

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- Solve system in $\mathbb{R}^{4N} \rightsquigarrow \mathcal{K}_h(\mathbf{m}_h^i) \cong \mathbb{R}^{2N}$