

Structure preserving discretization of Maxwell's equations with a staggered-grid mimetic spectral element method

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Macroscopic Maxwell: vector calculus formulation

Let K be a functional of (\mathbf{E}, \mathbf{B}) . It was shown in Morrison 2013 that the Hamiltonian

$$H[\mathbf{E}, \mathbf{B}] = K - \int_{\Omega} \mathbf{E} \cdot \frac{\delta K}{\delta \mathbf{E}} \, d\mathbf{x} + \frac{1}{8\pi} \int_{\Omega} (\mathbf{E} \cdot \mathbf{E} + \mathbf{B} \cdot \mathbf{B}) \, d\mathbf{x}$$

along with Poisson bracket

$$\{F, G\} = 4\pi c \int_{\Omega} \left[\frac{\delta F}{\delta \mathbf{D}} \cdot \nabla \times \frac{\delta G}{\delta \mathbf{B}} - \frac{\delta G}{\delta \mathbf{D}} \cdot \nabla \times \frac{\delta F}{\delta \mathbf{B}} \right] \, d\mathbf{x}$$

gives rise to the macroscopic Maxwell equations where the polarization and magnetization are $\mathbf{P} = -\delta K/\delta \mathbf{E}$ and $\mathbf{M} = -\delta K/\delta \mathbf{B}$ respectively.

Equations of motion and constitutive relations

The first step is to rewrite the equations in terms of differential forms:

$$\begin{aligned} \partial_t \mathbf{B} &= -c \nabla \times \mathbf{E}, & \partial_t \mathbf{b}^2 &= -c d\mathbf{e}^1, \\ \partial_t \mathbf{D} &= c \nabla \times \mathbf{H}, & \Leftrightarrow \quad \partial_t \tilde{\mathbf{d}}^2 &= c d\tilde{\mathbf{h}}^1, \\ \nabla \cdot \mathbf{B} &= 0, \quad \nabla \cdot \mathbf{D} = 0 & \quad \quad \quad d\mathbf{b}^2 &= 0, \quad d\tilde{\mathbf{d}}^2 = 0. \end{aligned}$$

where

$$\begin{aligned} \mathbf{D} &= \mathbf{E} - 4\pi \frac{\delta K}{\delta \mathbf{E}} & \tilde{\mathbf{d}}^2 &= \star \mathbf{e}^1 - 4\pi \frac{\tilde{\delta} K}{\delta \mathbf{e}^1} \\ \mathbf{H} &= \mathbf{B} + 4\pi \frac{\delta K}{\delta \mathbf{B}} & \tilde{\mathbf{h}}^1 &= \star \mathbf{b}^2 + 4\pi \frac{\tilde{\delta} K}{\delta \mathbf{b}^2}. \end{aligned} \quad \Leftrightarrow$$

Hamiltonian formulation using differential forms

In terms of differential forms, the Hamiltonian may be written

$$H[\mathbf{e}^1, \mathbf{b}^2] = K - \int_{\Omega} \mathbf{e}^1 \wedge \star \frac{\delta K}{\delta \mathbf{e}^1} + \frac{1}{8\pi} \int_{\Omega} (\mathbf{e}^1 \wedge \star \mathbf{e}^1 + \mathbf{b}^2 \wedge \star \mathbf{b}^2),$$

and the Poisson bracket may be written

$$\{F, G\} = 4\pi c \left[\int_{\Omega} \frac{\tilde{\delta} F}{\delta \tilde{\mathbf{d}}^2} \wedge d \frac{\tilde{\delta} G}{\delta \mathbf{b}^2} - \int_{\Omega} \frac{\tilde{\delta} G}{\delta \tilde{\mathbf{d}}^2} \wedge d \frac{\tilde{\delta} F}{\delta \mathbf{b}^2} \right].$$

These give rise to the previously stated macroscopic Maxwell equations: $\dot{F} = \{F, H\}$.

Finite element de Rham complex

The continuous and discrete levels of the de Rham complex may be represented by the following commuting diagram:

$$\begin{array}{ccccccc} \dots & \longrightarrow & V^k & \xrightarrow{d_k} & V^{k+1} & \longrightarrow & \dots \\ & & \downarrow \sigma_k & & \downarrow \sigma_{k+1} & & \\ & & \mathcal{C}^k & \xrightarrow{d_k} & \mathcal{C}^{k+1} & & \\ & & \downarrow \mathcal{I}_k & & \downarrow \mathcal{I}_{k+1} & & \\ \dots & \longrightarrow & V_h^k & \xrightarrow{d_k} & V_h^{k+1} & \longrightarrow & \dots \end{array} \quad \begin{array}{l} \Pi_k \\ \Pi_{k+1} \end{array}$$

A similarly defined dual de Rham complex of twisted differential forms is defined. The two are related by the Hodge star operator.

Two notions of duality

We may define two duality pairings on the double de Rham complex:

$$(\omega^k, \eta^k) = \int_M \omega^k \wedge \star \eta^k \quad \langle \tilde{\omega}^{n-k}, \eta^k \rangle = \int_M \tilde{\omega}^{n-k} \wedge \eta^k.$$

We may define functional derivatives with respect to each duality pairing:

$$DK[\omega^k] \delta \omega^k = \left(\frac{\delta K}{\delta \omega^k}, \delta \omega^k \right) = \left\langle \frac{\tilde{\delta} K}{\delta \omega^k}, \delta \omega^k \right\rangle.$$

Hence, if $\omega^k \in V^k$, then $\tilde{\delta} K / \delta \omega^k \in \tilde{V}^{n-k}$.

Discrete Hodge star operator

By restricting to finite element subspaces, we can define a Hodge star operator which acts as a projection between the straight and twisted complexes:

$$\begin{aligned}\mathbf{u}_h^k &= \star_{k,n-k} \tilde{\mathbf{u}}_h^{n-k} \iff \langle \eta^k, \tilde{\mathbf{u}}_h^{n-k} \rangle = (\eta^k, \mathbf{u}_h^k) \quad \forall \eta^k \in V_h^k \\ \tilde{\mathbf{v}}_h^k &= \tilde{\star}_{k,n-k} \mathbf{v}_h^{n-k} \iff \langle \tilde{\chi}^k, \mathbf{v}_h^{n-k} \rangle = (\tilde{\chi}^k, \tilde{\mathbf{v}}_h^k) \quad \forall \tilde{\chi}^k \in \tilde{V}_h^k.\end{aligned}$$

At the coefficient level this may be expressed as:

$$\begin{aligned}\mathbf{u}^k &= \star_{k,n-k} \tilde{\mathbf{u}}^{n-k} = \mathbb{M}_k^{-1} \mathbb{M}_{k,n-k} \tilde{\mathbf{u}}^{n-k} \\ \tilde{\mathbf{v}}^k &= \tilde{\star}_{k,n-k} \mathbf{v}^{n-k} = \tilde{\mathbb{M}}_k^{-1} \tilde{\mathbb{M}}_{k,n-k} \mathbf{v}^{n-k}.\end{aligned}$$

Discrete duality

Duality between the two complexes at the coefficient level may be summarized in the following diagram:

$$\begin{array}{ccccc} \mathcal{C}_k & \begin{array}{c} \xleftarrow{M_k} \\ \xrightarrow{M_k^{-1}} \end{array} & \tilde{\mathcal{C}}_k^* & \xleftarrow{M_{k,n-k}} & \tilde{\mathcal{C}}_{n-k} \\ \downarrow d_k & & \uparrow d_k^T & & \uparrow \tilde{d}_{n-(k+1)} \\ \mathcal{C}_{k+1} & \begin{array}{c} \xleftarrow{M_{k+1}} \\ \xrightarrow{\tilde{M}_{k+1}^{-1}} \end{array} & \tilde{\mathcal{C}}_{k+1}^* & \xleftarrow{M_{k+1,n-(k+1)}} & \tilde{\mathcal{C}}_{n-(k+1)} \end{array}$$

A similar diagram describes projection from the straight complex onto the twisted complex.

Discrete functional derivatives

The above mathematical framework allows us to discretize functional derivatives in a structure preserving manner.

For $K : \Lambda^k \rightarrow \mathbb{R}$, and $\mathcal{K} = K \circ \mathcal{I}_k$,

$$\frac{\tilde{\delta} \mathcal{K} \circ \Pi_k}{\delta \mathbf{u}^k} = \tilde{\mathcal{I}}_{n-k} \frac{\partial \mathcal{K}}{\partial \mathbf{u}_*^k} + O(\|I - \Pi_k\|)$$

where $\mathbf{u}_*^k := \tilde{\mathbb{M}}_{n-k,k} \boldsymbol{\sigma}_k(\mathbf{u}^k) = \tilde{\mathbb{M}}_{n-k,k} \mathbf{u}^k$.

These discrete variational derivatives can be used to directly discretize the Hamiltonian structure of the macroscopic Maxwell equations.

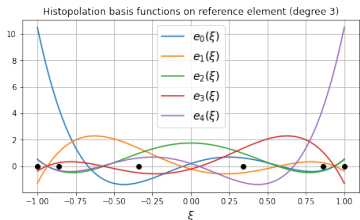
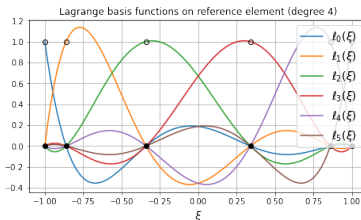
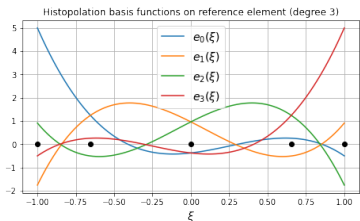
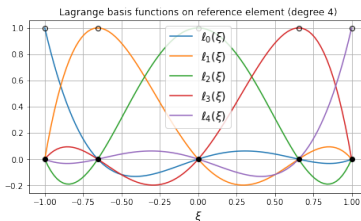
Double de Rham complex in 1D

In 1D, the double de Rham complex may be visualized with the following diagram:

$$\begin{array}{ccccccc}
 V^0 = H^1 & \xrightarrow{\sigma_0} & \mathcal{C}^0 & \begin{array}{c} \xrightarrow{\tilde{\star}_{10}} \\ \xleftarrow{\star_{01}} \end{array} & \tilde{\mathcal{C}}_1^* & \xleftarrow{\tilde{\sigma}_1} & \tilde{V}^1 = H^1 \\
 \downarrow d_0 = \partial_x & & \downarrow d_0 & & \uparrow \tilde{d}_0 & & \uparrow \tilde{d}_0 = -\partial_x \\
 V^1 = L^2 & \xrightarrow{\sigma^1} & \mathcal{C}^1 & \begin{array}{c} \xrightarrow{\tilde{\star}_{10}} \\ \xleftarrow{\star_{10}} \end{array} & \tilde{\mathcal{C}}^0 & \xleftarrow{\tilde{\sigma}_0} & \tilde{V}^0 = L^2
 \end{array}$$

The discrete Hodge star operators are in general rectangular and hence non-invertible.

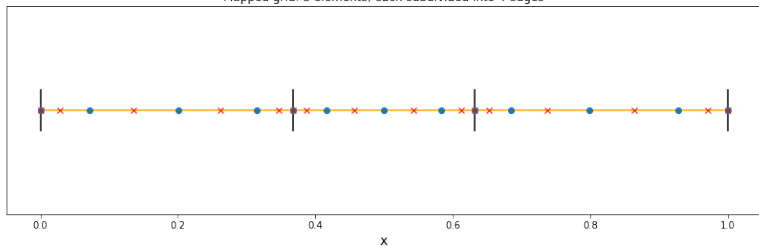
Shape functions in 1D



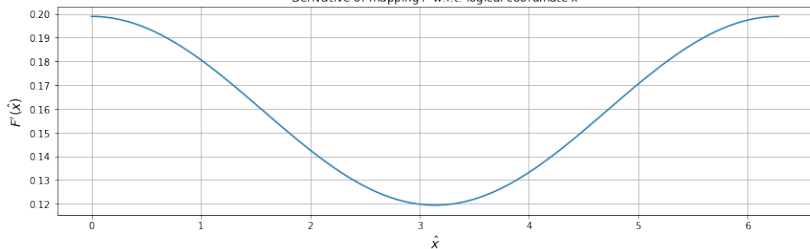
The shape functions $\ell_i(\xi)$ are used to interpolate 0-forms, and $e_i(\xi)$ are used to interpolate 1-forms. Twisted forms are interpolated over a grid which is staggered with respect to that which interpolates straight forms.

Mapped grids in 1D

Mapped grid: 3 elements, each subdivided into 4 edges



Derivative of mapping F w.r.t. logical coordinate \hat{x}



Discrete equations of motion

We discretize the equations by applying the degrees of freedom operator:

$$\begin{aligned} \tilde{\sigma}^2 \left(\partial_t \tilde{\mathbf{d}}^2 \right) &= \tilde{\sigma}^2 \left(\mathbf{d} \tilde{\mathbf{h}}^1 \right) & \iff & \partial_t \tilde{\mathbf{d}}^2 = \tilde{\mathbf{d}}_1 \tilde{\mathbf{h}}^1 \\ \sigma^2 \left(\partial_t \mathbf{b}^2 \right) &= \sigma^2 \left(-\mathbf{d} \mathbf{e}^1 \right) & & \partial_t \mathbf{b}^2 = -\mathbf{d}_1 \mathbf{e}^1 \end{aligned}$$

where $\tilde{\mathbf{d}}^2 = \tilde{\sigma}^2 \left(\tilde{\mathbf{d}}^2 \right)$, $\tilde{\mathbf{h}}^1 = \tilde{\sigma}^1 \left(\tilde{\mathbf{h}}^1 \right)$, $\mathbf{b}^2 = \sigma^2 \left(\mathbf{b}^2 \right)$, and $\mathbf{e}^1 = \sigma^1 \left(\mathbf{e}^1 \right)$. The discretized constitutive relations become

$$\begin{aligned} \mathbb{M}_1 \mathbf{e}^1 - 4\pi \frac{\partial \mathcal{K}}{\partial \mathbf{e}^1} &= \mathbb{M}_{12} \tilde{\mathbf{d}}^2 \\ \tilde{\mathbb{M}}_1 \tilde{\mathbf{h}}^1 &= \tilde{\mathbb{M}}_{12} \mathbf{b}^2 + 4\pi \frac{\partial \mathcal{K}}{\partial (\tilde{\mathbb{M}}_{12} \mathbf{b}^2)}. \end{aligned}$$

Discrete Hamiltonian structure

The discrete Hamiltonian is written

$$H = K - (\mathbf{e}^1)^T \frac{\partial K}{\partial \mathbf{e}^1} + \frac{1}{8\pi} \left[(\mathbf{e}^1)^T \mathbb{M}_1 \mathbf{e}^1 + (\mathbf{b}^2)^T \mathbb{M}_{21} \tilde{\mathbb{M}}_1^{-1} \tilde{\mathbb{M}}_{12} \mathbf{b}^2 \right]$$

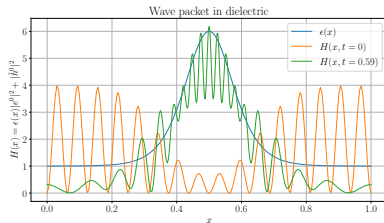
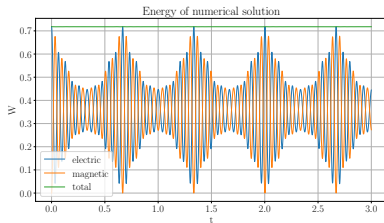
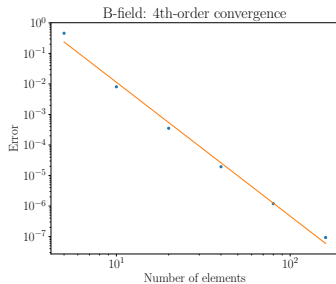
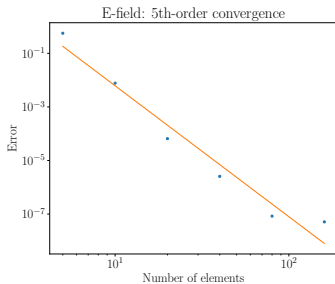
The discrete Poisson bracket is given by

$$\{F, G\} = 4\pi c \left(\frac{\partial F}{\partial \mathbf{d}_*^1}, \frac{\partial F}{\partial \tilde{\mathbf{b}}_*^1} \right)^T \begin{pmatrix} 0 & \mathbb{M}_{12} \tilde{\mathbf{d}}_1 \\ -\tilde{\mathbb{M}}_{12} \mathbf{d}_1 & 0 \end{pmatrix} \begin{pmatrix} \partial G / \partial \mathbf{d}_*^1 \\ \partial G / \partial \tilde{\mathbf{b}}_*^1 \end{pmatrix}.$$

The resulting Hamiltonian system has Casimirs $F[\mathbf{d}_1 \mathbb{M}_{12} \tilde{\mathbf{d}}^2]$ and $G[\tilde{\mathbf{d}}_1 \tilde{\mathbb{M}}_{12} \mathbf{b}^2]$. The resulting equations of motion are

$$\mathbb{M}_{12} \left(\partial_t \tilde{\mathbf{d}}^2 - \tilde{\mathbf{d}}^1 \tilde{\mathbf{h}}^1 \right) = 0, \quad \tilde{\mathbb{M}}_{12} \left(\partial_t \mathbf{b}^2 - \mathbf{d}_1 \mathbf{e}^1 \right) = 0.$$

1D simulation results



Acknowledgements and References

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