

# A robust computational method for the Schrödinger equation cross sections using an MG-Krylov scheme

International Conference On Preconditioning Techniques For Scientific And Industrial Applications

17-19 June 2015, Eindhoven, The Netherlands

University of Antwerp, Applied Mathematics

S. Cools\* and W. Vanroose

\*Contact: [siegfried.cools@uantwerp.be](mailto:siegfried.cools@uantwerp.be)

Universiteit Antwerpen



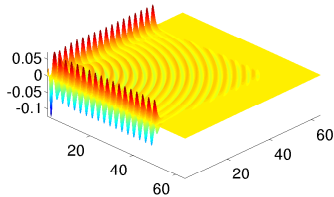
# Overview

- [1] Motivation
- [2] The Helmholtz and Schrödinger equations
- [3] The classical far field map calculation
- [4] The complex contour approach for the far field map
- [5] Schrödinger cross sections: the MG-CCCS preconditioner
- [6] Conclusions & discussion



# Motivation

*Simulation of quantum mechanical molecular break-up reactions.*



Electron wave character



CERN Large Hadron Collider

**Practical use:** determine material composition and structure.



# Schrödinger equation

Full 3D break-up problem description – two particle system ( $d = 2$ )

*Schrödinger equation (6-dimensional)*

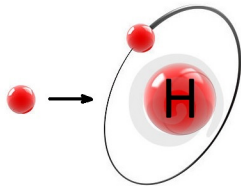
$$(\mathcal{H} - E) \psi(\mathbf{r}_1, \mathbf{r}_2) = \zeta(\mathbf{r}_1, \mathbf{r}_2).$$

with outgoing wave  $\psi$  i.f.o.  $\mathbf{r}_1, \mathbf{r}_2 \in \mathbb{R}^3$  and Hamiltonian

$$\mathcal{H} = -\frac{1}{2m} \Delta_{\mathbf{r}_1} - \frac{1}{2m} \Delta_{\mathbf{r}_2} + V_1(\mathbf{r}_1) + V_2(\mathbf{r}_2) + V_{12}(\mathbf{r}_1, \mathbf{r}_2).$$

Right-hand side source term  $\zeta(\mathbf{r}_1, \mathbf{r}_2)$  models

- ▶ incoming electron (electron scattering), or  
[Rescigno Baertschy Isaacs McCurdy 1999]
- ▶ dipole operator (photo-ionization).  
[Vanroose Martin Rescigno McCurdy 2005]





# Partial wave expansion

Spherical coordinate representation:  $\mathbf{r}_1 = (\rho_1, \Theta_1)$ ,  $\mathbf{r}_2 = (\rho_2, \Theta_2)$

$$\psi(\mathbf{r}_1, \mathbf{r}_2) = \sum_{l_1=0}^{\infty} \sum_{m_1=-l_1}^{l_1} \sum_{l_2=0}^{\infty} \sum_{m_2=-l_2}^{l_2} \psi_{l_1 m_1, l_2 m_2}(\rho_1, \rho_2) Y_{l_1 m_1}(\Theta_1) Y_{l_2 m_2}(\Theta_2),$$

leads to a coupled system for the radial wave components

$$\bar{\psi} = \begin{pmatrix} \psi_{l_1 m_1, l_2 m_2}(\rho_1, \rho_2) \\ \psi_{l'_1 m'_1, l'_2 m'_2}(\rho_1, \rho_2) \\ \vdots \end{pmatrix}$$

## Coupled partial wave system

$$\begin{pmatrix} -\frac{1}{2m} \Delta_{l_1, l_2} + V_{l_1 m_1, l_2 m_2; l_1 m_1, l_2 m_2} - E & V_{l_1 m_1, l_2 m_2; l'_1 m'_1, l'_2 m'_2} & \cdots \\ V_{l'_1 m'_1, l'_2 m'_2; l_1 m_1, l_2 m_2} & -\frac{1}{2m} \Delta_{l'_1, l'_2} + V_{l'_1 m'_1, l'_2 m'_2; l'_1 m'_1, l'_2 m'_2} - E & \cdots \\ \vdots & \vdots & \ddots \end{pmatrix} \bar{\psi} = \bar{\zeta}.$$

**Note:** system decouples for  $V_1$ ,  $V_2$  and  $V_{12}$  spherically symmetric.



## Relation to Helmholtz equation

Diagonal blocks assume form of 2D driven Schrödinger equation

$$\left(-\frac{1}{2}\Delta + V(\mathbf{x}) - E\right) u(\mathbf{x}) = g(\mathbf{x}), \quad \mathbf{x} = (x, y) \in \mathbb{R}^2.$$

*Helmholtz equation (d-dimensional)*

*(equivalent formulation)*

$$(-\Delta - k^2(\mathbf{x})) u(\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in \mathbb{R}^d,$$

with  $k^2(\mathbf{x}) = 2(E - V(\mathbf{x}))$  and  $f(\mathbf{x}) = 2g(\mathbf{x})$ .

Properties.

- ▶ potential  $V(\mathbf{x})$  – and hence wavenumber  $k(\mathbf{x})$  – is analytic,
- ▶ experimental observations (cross sections) are **far field maps**.

[McCurdy Baertschy Rescigno 2004]



# Helmholtz equation

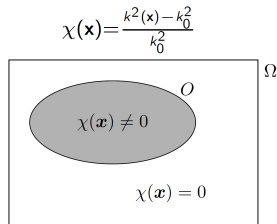
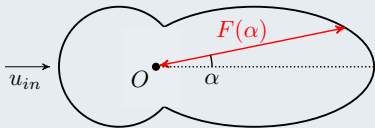
*Representation of the physics behind a wave scattering at an object  $\chi$  defined on a compact area  $O$  located within a domain  $\Omega \subset \mathbb{R}^d$ .*

Scattered wave solution  $u_{sc}(\mathbf{x})$  satisfies inhomogeneous Helmholtz

$$(-\Delta - k^2(\mathbf{x})) u_{sc}(\mathbf{x}) = f(\mathbf{x}), \quad \mathbf{x} \in \Omega \subset \mathbb{R}^d,$$

with  $f(\mathbf{x}) = k_0^2 \chi(\mathbf{x}) u_{in}(\mathbf{x})$ .

*Aim: calculate far field amplitude map*





## Far field map

Analytic solution on whole  $\mathbb{R}^d$  using Green's function:

$$u(\mathbf{x}') = \int_{\Omega} \underbrace{G(\mathbf{x}, \mathbf{x}')}_{\text{Green's function}} k_0^2 \chi(\mathbf{x}) [u_{in}(\mathbf{x}) + \underbrace{u_{sc}(\mathbf{x})}_{\text{scattered wave}}] d\mathbf{x}, \quad \mathbf{x}' \in \mathbb{R}^d.$$

[Colton Kress 1998]

Calculate  $u$  in any point  $\mathbf{x}' \in \mathbb{R}^d$  *outside* the numerical domain  $\Omega$ ,  
using only the information *inside* the numerical domain.

*Computation:* Split the far field integral into a sum  $I_1 + I_2$ , with

$$I_1 = \underbrace{\int_{\Omega} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{x}) u_{in}(\mathbf{x}) d\mathbf{x}}_{\text{all factors known explicitly}} \quad \text{and} \quad I_2 = \underbrace{\int_{\Omega} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{x}) u_{sc}(\mathbf{x}) d\mathbf{x}}_{\text{requires } u_{sc}(\mathbf{x}) \text{ for } \mathbf{x} \in \Omega}$$





# Preconditioned Krylov methods

*State-of-the-art Helmholtz solvers.*

Solve  $\mathcal{M}^{-1}\mathcal{A}u = \mathcal{M}^{-1}f$  using Krylov methods, with

$$\mathcal{M} = -\Delta - \varrho k(\mathbf{x})^2 \quad (\text{preconditioner})$$

where  $\mathcal{A} = -\Delta - k(\mathbf{x})^2$  and  $\mathcal{M}u = f$  easily solvable iteratively.

- ▶  $\varrho = 1$ : original Helmholtz operator  
[von Helmholtz 19th century]
- ▶  $\varrho = 0$ : Laplacian  
[Bayliss Goldstein Turkel 1983]
- ▶  $\varrho < 0$ : shifted Laplacian or screened Poisson operator  
[Laird 2001]
- ▶  $\varrho \in \mathbb{C}$ : complex shifted Laplacian (CSL):  $\varrho = \alpha + \beta i$   
[Erlangga Vuik Oosterlee 2004]

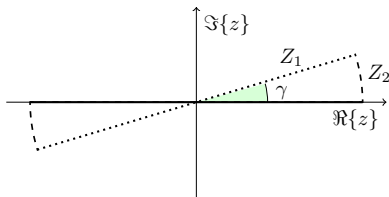


## Far field map

*Complex contour approach.*

For  $u$  and  $\chi$  analytical  
the far field integral

$$I_2 = \int_{\Omega} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{x}) u_{sc}(\mathbf{x}) d\mathbf{x}$$



can be calculated over a *complex contour*  $Z = Z_1 + Z_2$ , rather than over the real domain  $\Omega$ , i.e.

$$I_2 = \int_{Z_1} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{z}) u_{sc}(\mathbf{z}) d\mathbf{z} + \int_{Z_2} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{z}) u_{sc}(\mathbf{z}) d\mathbf{z}.$$

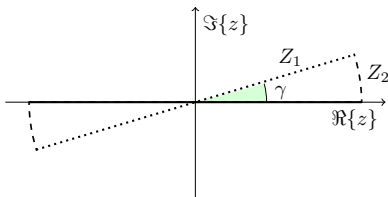


## Far field map

### *Complex contour approach.*

For  $u$  and  $\chi$  analytical  
the far field integral

$$I_2 = \int_{\Omega} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{x}) u_{sc}(\mathbf{x}) d\mathbf{x}$$



can be calculated over a *complex contour*  $Z = Z_1 + Z_2$ , rather than over the real domain  $\Omega$ , i.e.

$$I_2 = \underbrace{\int_{Z_1} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{z}) u_{sc}(\mathbf{z}) d\mathbf{z}}_{\text{requires } u_{sc}(\mathbf{z}) \text{ for } \mathbf{z} \in Z_1} + \int_{Z_2} G(\mathbf{x}, \mathbf{x}') \chi(\mathbf{z}) u_{sc}(\mathbf{z}) d\mathbf{z}.$$



# Helmholtz on complex contour

*Complex shifted Laplacian (CSL) system with shift parameter  $\beta \in \mathbb{R}$*

$$(-\Delta - (1 + i\beta)k^2(\mathbf{x})) u(\mathbf{x}) = f(\mathbf{x})$$

*is efficiently solvable using multigrid.*

*[Erlangga Oosterlee Vuik 2004]*

FD discretization:

$$\left(-\frac{1}{h^2}L - (1 + i\beta)k^2\right) u_h = f_h,$$

with Laplacian stencil matrix  $L$ . Division by  $(1 + i\beta)$  yields

$$\left(-\frac{1}{(1 + i\beta)h^2}L - k^2\right) u_h = \frac{f_h}{1 + i\beta},$$

the original Helmholtz system with complex  $\tilde{h} = \sqrt{1 + i\beta} h = \rho e^{i\gamma} h$ .

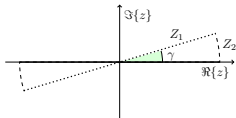
*[Reps Vanroose bin Zubair 2010]*



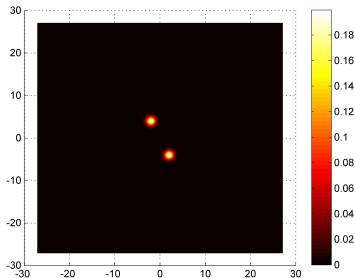
# Contour approach - 2D validation

## Object of interest

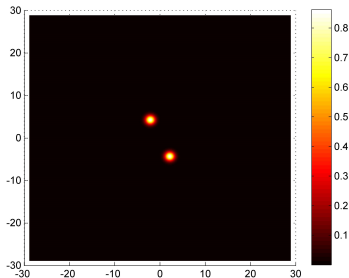
5-point FD stencil,  $n_x \times n_y = 256^2$



Real domain with ECS  $|\chi(\mathbf{x})|$   
( $\theta_{ECS} = 45^\circ$ )



Complex contour  $|\chi(z)|$   
( $\gamma = 14.6^\circ$ )

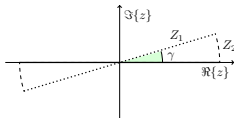




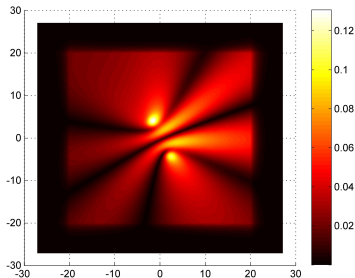
# Contour approach - 2D validation

## Scattered wave solution

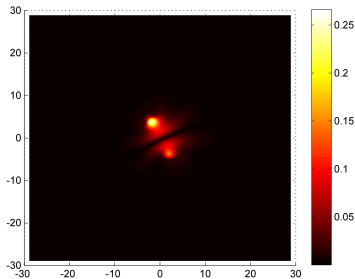
5-point FD stencil,  $n_x \times n_y = 256^2$



Real domain with ECS  $|u(\mathbf{x})|$   
LU factorization



Complex contour  $|u(\mathbf{z})|$   
 $V(1,1)$  cycles ( $tol_{res} = 10^{-6}$ )

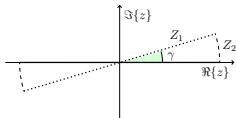




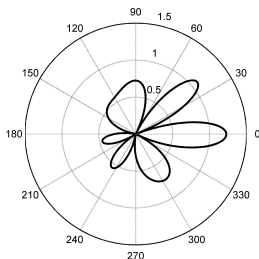
# Contour approach - 2D validation

## Far field amplitude map

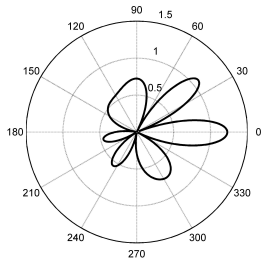
5-point FD stencil,  $n_x \times n_y = 256^2$



Real domain with ECS  $F(\alpha)$   
LU factorization



Complex contour  $F(\alpha)$   
 $V(1,1)$  cycles ( $tol_{res} = 10^{-6}$ )





## Contour approach - 3D validation

### 3D damped Helmholtz solver ( $\gamma = 10^\circ$ )

$n_x \times n_y \times n_z$	$16^3$	$32^3$	$64^3$	$128^3$	$256^3$
$k_0 = 1/4$	<b>10</b> (0.79s.) 0.24	<b>9</b> (4.65s.) 0.20	<b>9</b> (44.2s.) 0.21	<b>9</b> (352s.) 0.20	<b>9</b> (2778s.) 0.20
$k_0 = 1/2$	12 (0.92s.) 0.31	<b>10</b> (4.96s.) 0.24	<b>10</b> (48.3s.) 0.22	<b>10</b> (390s.) 0.23	<b>9</b> (2797s.) 0.21
$k_0 = 1$	7 (0.62s.) 0.13	13 (6.59s.) 0.32	<b>11</b> (54.6s.) 0.27	<b>10</b> (387s.) 0.24	<b>10</b> (3079s.) 0.24
$k_0 = 2$	2 (0.28s.) 0.00	8 (4.24s.) 0.14	13 (63.9s.) 0.33	<b>11</b> (428s.) 0.27	<b>10</b> (3006s.) 0.24
$k_0 = 4$	1 (0.20s.) 0.00	2 (1.35s.) 0.00	7 (36.1s.) 0.12	13 (503s.) 0.33	<b>11</b> (3306s.) 0.26

GMRES(3)-smoothed V(1,1) cycles ( $tol_{res} = 10^{-6}$ )

$k_0 h = 0.625$





# Contour approach - 3D validation

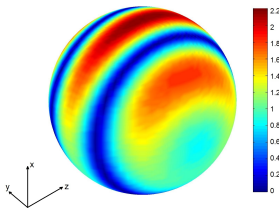
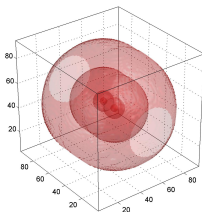
## 3D damped Helmholtz solver ( $\gamma = 10^\circ$ , $k_0 = 1$ )

$n_x \times n_y \times n_z$	$16^3$	$32^3$	$64^3$	$128^3$	$256^3$
CPU time	0.20 s.	0.78 s.	6.24 s.	53.3 s.	462 s.
$\ r\ _2$	3.3e-5	7.9e-5	2.7e-5	1.1e-5	4.6e-6

$256^3$
$8 \times 573$ s.
$1.0e-5$

GMRES(3)-smoothed FMG(1,1) cycle

[Vasseur 2012]



Serial implementation, Intel Core i7-2720QM 2.20GHz CPU, 6MB Cache, 8GB RAM.



# Schrödinger cross sections

*Single ionization amplitude*

*= single ionization probability*

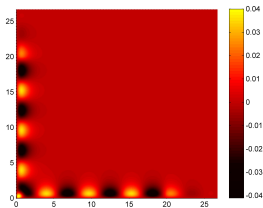
$$s_n(E) = \int_{\Omega} \underbrace{\phi_{k_n}(x)\phi_n(y)}_{\text{Green's function}} [g(x, y) - \underbrace{V_{12}(x, y)u(x, y)}_{\text{scattered wave}}] dx dy.$$

*Double ionization cross section*

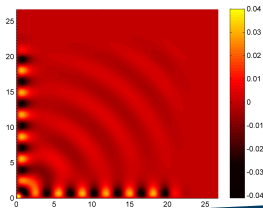
*= double ionization probability*

$$d_{k_1, k_2}(E) = \int_{\Omega} \underbrace{\phi_{k_1}(x)\phi_{k_2}(y)}_{\text{Green's function}} [g(x, y) - \underbrace{V_{12}(x, y)u(x, y)}_{\text{scattered wave}}] dx dy.$$

Single ionization



Double ionization



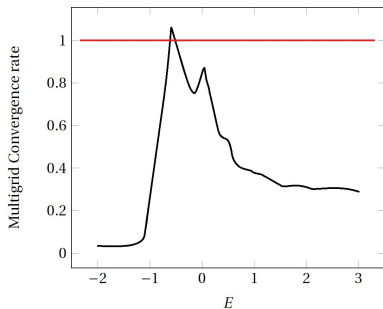


# Schrödinger on complex contour

## 2D driven Schrödinger equation

$$\left(-\frac{1}{2}\Delta + V_1(x) + V_2(y) + V_{12}(x, y) - E\right) u(x, y) = f(x, y),$$

with  $x, y \geq 0$ ,  $V_i$  potentials,  $E \in \mathbb{R}$  energy of the system.



## Multigrid convergence factor

- damped Schrödinger on full complex grid with  $\gamma \approx 8.5^\circ$
- GMRES(3)-smoothed multigrid V(1,1) cycles

## Observation:

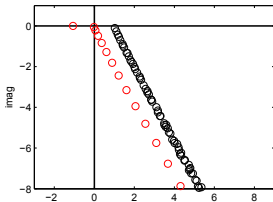
Poor convergence for  $-1 < E < 0$ .



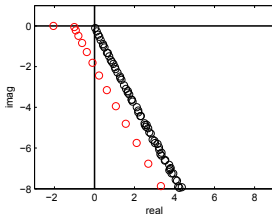
# Schrödinger spectral analysis

Single ionization

$$E < 0$$

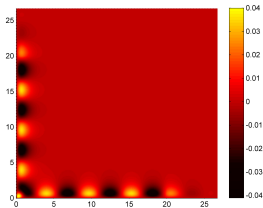
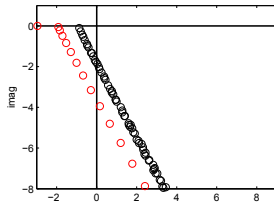


$$E = 0$$

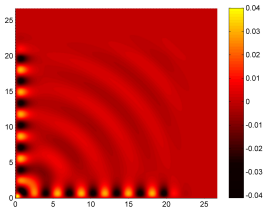


Double ionization

$$E > 0$$



bound states  
with near-zero e.v.'s  
destroy multigrid  
convergence





# Coupled channel approximation

Bound states are characterized by eigenstates of 1D Hamiltonians

$$H_1\phi_n(x) = \lambda_n\phi_n(x),$$

$$H_2\varphi_n(y) = \mu_n\varphi_n(y),$$

with  $\lambda_n < 0$  and  $\mu_n < 0$ , hence for  $M \ll n_x$ ,  $L \ll n_y$  approximate

$$u(x, y) \approx \sum_{m=1}^M A_m(y)\phi_m(x) + \sum_{l=1}^L B_l(x)\varphi_l(y).$$

[Heller Reinhardt 1973] [McCarthy Stelbovics 1983]

*Coupled channel correction step (CCCS).*

$$u^{(k+1)}(x, y) = u^{(k)}(x, y) + \sum_{m=1}^M e_m^A(y)\phi_m(x) + \sum_{l=1}^L e_l^B(x)\varphi_l(y).$$

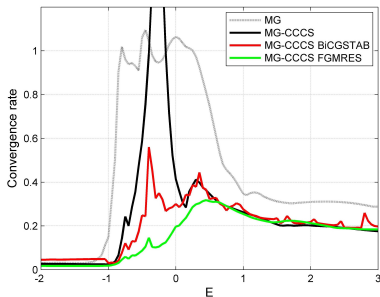
*Determine coefficients as solution of  $M+L$  1D Schrödinger systems.*



# Numerical results: convergence

Convergence rate of MG-CCCS as stand-alone solver/preconditioner

Exponential model problem

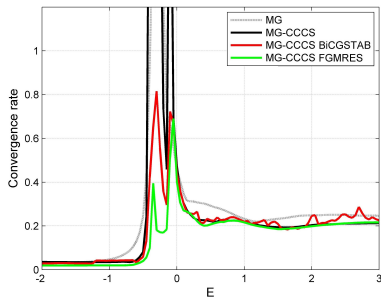


$$V_1(x) = -4.5 \exp(-x^2)$$

$$V_{12}(x, y) = 2 \exp(-0.1(x + y)^2)$$

$$\Omega = [0, 20]^2, n_x \times n_y = 256 \times 256$$

Temkin-Poet model problem



$$V_1(x) = -1/x$$

$$V_{12}(x, y) = 1/\max(x, y)$$

$$\Omega = [0, 100]^2, n_x \times n_y = 1024 \times 1024$$



# Numerical results: cross sections

## 2D Temkin Poet model problem

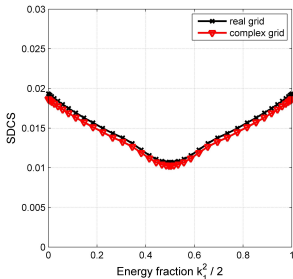
*Potentials:*  $V_1(x) = -1/x$ ,  $V_2(y) = -1/y$  and  $V_{12}(x, y) = 1/\max(x, y)$

*Discretization:*  $\Omega = [0, 108]^2$  with  $n_x \times n_y = 269 \times 269$  spectral element grid

*Solver:* LU with  $\theta_{ECS} = 30^\circ$  (real) vs. MG-CCCS with  $\gamma = 9^\circ$  (complex)

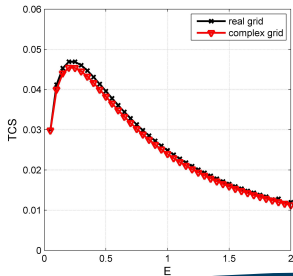
### Single differential cross section

$E = 1$



### Total cross section

$E \in [0, 2]$





# Conclusions

*In this work we presented. . .*

- ★ Proof-of-concept for **complex contour approach** proposed in [Cools Reps Vanroose 2013] and application to impact scattering.
- ★ **Coupled Channel Correction Step (CCCS)** after each MG V-cycle accounts for presence of localized bound states.
- ★ **Fast and robust** method for the computation of the ionization cross sections for electron-impact models (for any energy  $E$ ).
- ★ MG-CCCS validated on 2D Temkin-Poet model problem, convergence as solver/preconditioner shows  $\mathcal{O}(N)$  **scalability**.

*Outlook*

- ★ Generalization to 3D Schrödinger partial wave systems.
- ★ Analysis of bound states and influence of complex rotation  $\gamma$  for general discretizations.





# References



Y.A. Erlangga, C.W. Oosterlee, and C. Vuik, *A novel multigrid based preconditioner for heterogeneous Helmholtz problems*, SIAM Journal on Scientific Computing 27(4), pp. 1471-1492, 2006.



W. Vanroose, D.A. Horner, F. Martin, T.N. Rescigno and C.W. McCurdy. Double photoionization of aligned molecular hydrogen. Physical Review A, 74(5), pp. 052702-1-19, 2006.



O.G. Ernst and M.J. Gander, *Why it is difficult to solve Helmholtz problems with classical iterative methods*, Numerical Analysis of Multiscale Problems, pp. 325-363, 2012.



S. Cools, B. Reps and W. Vanroose, *An efficient multigrid method calculation of the far field map for Helmholtz problems*, SIAM Journal on Scientific Computing 36(3), pp. B367-B395, 2014.



S. Cools and W. Vanroose, *A fast and robust computational method for the ionization cross sections of the driven Schrödinger equation using an  $O(N)$  multigrid-based scheme*, under review, arxiv:1412.1953, 2015.