The ABC of Absorbing Boundary Conditions

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Waves in Unbounded Media

Applications:

- Geophysics
- Acoustics
- Aerodynamics
- Oceanography
- Meteorology
- Electromagnetics
- and more



J. Tromp, CalTech





C. Farhat et al.

Hungarian Meteorological Society



Finite element model of the flow/waves around a rotorcraft (Tayfun E. Tezduyar and Brian Matheis)

Artificial / Absorbing Boundaries



Artificial / Absorbing Boundaries



SPICE Research and Training Workshop, Venice, 25.9-2.10.2004

The 1D Case: Basics

The wave equation in 1D: $U_{tt} = C^2 U_{yy}$ C = wave speed Time-harmonic waves: $U(x,t) = u(x)e^{-i\omega t}$ ω = wave frequency \Rightarrow Reduced wave eq. (Helmholtz eq.): $u_{xx} + k^2 u = 0$ AB $k = \omega/C$ = wave number Outgoing wave:exp(ikx),G(x - Ct)outgoingIncoming wave:exp(-ikx),F(x + Ct) Ω incoming D X

The Sommerfeld Radiation Condition

Sommerfeld [1964]: A mathematical condition which states that at infinity all waves are **outgoing**

The Sommerfeld Radiation Condition – 1D

Time-harmonic case: $u_x - iku = 0$

Check:

 $u = \underbrace{c_1 \exp(ikx)}_{\text{outgoing}} + \underbrace{c_2 \exp(-ikx)}_{\text{incoming}}$ $u_x - iku = 0 \Rightarrow$ $c_1 ik \exp(ikx) - c_2 ik \exp(ikx) - ik [c_1 \exp(ikx) + c_2 \exp(-ikx)] = 0 \Rightarrow$ $-2ikc_2 \exp(-ikx) = 0 \Rightarrow$ $c_2 = 0 \Rightarrow$

No incoming wave!

The Sommerfeld Radiation Condition – 1D

Time-dependent case:

$$u_x + \frac{1}{C}u_t = 0$$

Check: $u(x,t) = \underbrace{F(x+Ct)}_{\text{incoming}} + \underbrace{G(x-Ct)}_{\text{outgoing}}$ $u_x + \frac{1}{C}u_t = 0 \Rightarrow$ $F'(x+Ct) + G'(x-Ct) + \frac{1}{C}[CF'(x+Ct) - CG'(x-Ct)] = 0 \Rightarrow$ $2F'(x+Ct) = 0 \Rightarrow$

No incoming wave!

The dashpot effect:



The Sommerfeld Radiation Condition – 1D

Demonstration:



The Sommerfeld Radiation Condition - General

The Sommerfeld Condition [1964] states that there are no incoming waves from infinity.

In D dimensions:

Time-harmonic case

$$\lim_{r\to\infty}r^{(D-1)/2}(u_r-iku)=0$$

Time-dependent case

$$\lim_{r \to \infty} r^{(D-1)/2} (u_r + \frac{1}{C} u_t) = 0$$

E.g., in 2D, time dependent case:

$$\lim_{r \to \infty} \sqrt{r} \left(u_r + \frac{1}{C} u_t \right) = 0$$



Absorbing Boundary Conditions



Time harmonic

$$\nabla^{2}u + k^{2}u = 0 \quad \text{in} \quad R \qquad \nabla^{2}u + k^{2}u = 0 \quad \text{in} \quad \Omega$$

$$\alpha \frac{\partial u}{\partial v} + \beta u = g \quad \text{on} \quad \gamma \qquad \alpha \frac{\partial u}{\partial v} + \beta u = g \quad \text{on} \quad \Gamma$$

$$\lim_{r \to \infty} r^{(D-1)/2} \left(\frac{\partial u}{\partial r} - iku\right) = 0 \qquad \text{Some BC on } B$$

Time dependent

$$\frac{\partial^2 u}{\partial t^2} = C^2 \nabla^2 u \text{ in } R \qquad \qquad \frac{\partial^2 u}{\partial t^2} = C^2 \nabla^2 u \text{ in } \Omega$$

$$\alpha \frac{\partial u}{\partial v} + \beta u = g \text{ on } \gamma \qquad \qquad \alpha \frac{\partial u}{\partial v} + \beta u = g \text{ on } \Gamma$$

$$\lim_{r \to \infty} r^{(D-1)/2} \left(\frac{\partial u}{\partial r} + \frac{1}{C} \frac{\partial u}{\partial t}\right) = 0 \qquad \qquad \text{Some BC on } B$$

Milestones: The Simplest ABC



Till the late 70's:

The Sommerfeld-like BC

Time harmonic:
$$\frac{\partial u}{\partial n} - iku = 0$$
 on *B*

Time dependent:
$$\frac{\partial u}{\partial n} + \frac{1}{C} \frac{\partial u}{\partial t} = 0$$
 on *B*

Remark: In geophysics, take $C = C_L$ for u = normal displacement,

and $C = C_T$ for u = tangential displacement.

Milstones: Lysmer & Kuhlemeyer [1969]

$$T_{x} = a\rho C_{L} \frac{\partial u_{x}}{\partial t}$$
$$T_{y} = b\rho C_{T} \frac{\partial u_{y}}{\partial t}$$



- ρ = mass density
- C_L = P-wave speed
- C_T = S-wave speed

a,b = non-dimensional parameters (usually a=b=1)



The dashpot model

Demonstration of Difficulty

The elliptic obstacle problem:

- (a) The finite element mesh
- (b) Exact solution
- (c) Solution obtained by using the Sommerfeld-like ABC
- (d) Solution obtained by using a 1st order ABC



Milestones: Improved ABCs



Late 70's - mid 80's:

Improved Absorbing Boundary Conditions (ABCs)

Other names: Non-reflecting, Radiating, Open, Silent, Transmitting, Transparent, Free-space, Pulled-back, One-way BCs...

Local ABCs:

Engquist & Majda (1977), Bayliss & Turkel (1980), Kriegsmann et al. (1980), Feng (1983), Higdon (1986), Kallivokas & Bielak (1991)...

The Bayliss-Turkel ABCs for a spherical *B*:

$$B_{J}u \equiv \left(\prod_{j=1}^{J} \left(\frac{1}{C}\frac{\partial}{\partial t} + \frac{\partial}{\partial r} + \frac{2j-1}{r}\right)\right)u = 0 \text{ on } B$$

Implementation: up to 2nd order!

Milestones: Variable-Speed ABC

In meteorology, since mid 70's:

Using a Sommerfeld-like ABC with variable *C*:

$$\frac{\partial u}{\partial n} + \frac{1}{C(\mathbf{x}, t)} \frac{\partial u}{\partial t} = 0 \text{ on } B$$

C(x,t) is estimated adaptively on *B*.

Orlanski, 1976; Miller & Thorpe, 1981 \rightarrow COAMPS

Computational Boundary Treatment Is this a hard problem?

Computational Boundary Scheme, Desired Properties:

- Sufficiently general
- Accurate (and robust)
- Stable
- Efficient
- Easy to implement and compatible with interior scheme

The quest continues...

Remark: The geophysical ABC problem is especially complicated due to

- Heterogeneity of medium
- Half-space geometry
- Various types of waves (P, S, Love, Rayleigh,...)

C.J. Randall [Geophysics, 1988]



FIG. 5. Contours of $|\nabla \cdot \mathbf{u}|$ and $|\nabla \times \mathbf{u}|$ for 2-D finite-difference calculations with a horizontal point force at the origin. The lowest contour level is 2 percent of the maximum amplitude. (a) New absorbing boundary condition along the upper and lower boundaries. (b) Second-order paraxial absorbing boundary condition along the upper and lower boundaries.

R.A. Renaut & J. Petersen [Geophysics, 1989]







FIG. 10. Seismic record obtained with Chebychev approximation. A grid size of 2.5 m and a time step of 0.5 ms were used.

J. Zhu [Geophysics, 1999]





Milestones: BEM

Late 70's – mid 80's:

Boundary Integral / Boundary Element Methods

(Cruse & Rizzo and many others)



Associated difficulties: uniqueness, singularity of integral

Recent application to half-space: Arias & Achenbach [2004]



Remark: Applicable only to homogeneous media!

Milestones: Infinite Elements

Late 70's – mid 80's: Infinite Elements (Bettess and Zienkiewicz)



Milestones: Exact ABCs



Late 80's – mid 90's: Exact Nonlocal ABCs

(Hagstrom & H.B. Keller, J.B. Keller & Givoli, Ting & Miksis, Lenoir & Tounsi, Tsynkov...)

Dirichlet-to-Neumann (DtN) BC for an elliptic problem:

$$-\frac{\partial u}{\partial v} = M_J u \equiv \sum_{j=0}^{J} \int_B m_j(\mathbf{x}, \mathbf{x}') u(\mathbf{x}') d\mathbf{x}' \text{ on } B$$

For the Helmholtz exterior problem in 2D, B = circle:

$$m_{j}(\theta,\theta') = -\frac{k}{\pi R} \frac{H_{j}^{(1)}'(kR)}{H_{j}^{(1)}(kR)} \cos j(\theta - \theta')$$

Exact ABC for Elasticity in Half-Space



Milestones: Damping Layers



The 80's:

Damping / Sponge Layers

(Israeli & Orszag, Cerjan et al., Sochacki et al., Kosloff & Kosloff, Karni)



Milestones: PML



Since mid 90's: Perfectly Matched Layer (PML) (Bérenger; later many others)

- Zero reflection at the interface *B* for <u>any</u> plane wave
- Exponential damping inside the layer

PML: Mathematics in a Simple Case

Wave equation:

$$\nabla^2 u - \frac{1}{C^2} \ddot{u} = 0$$

Writing as 1st-order system:

$$\dot{\mathbf{v}} = -\nabla u$$
$$\dot{u} = -C^2 \nabla \cdot \mathbf{v}$$



$$-i\omega\hat{\mathbf{v}} = -\nabla\hat{u}$$
$$-i\omega\hat{u} = -C^2\nabla\cdot\hat{\mathbf{v}}$$

Inside PML, coordinate stretching:

$$\nabla \rightarrow \nabla_{s}$$

$$\nabla_{s} = \sum_{j=1}^{3} e_{j} \frac{1}{S_{j}} \frac{\partial}{\partial x_{j}}$$

$$S_{j} = 1 + i \frac{\omega_{j}}{\omega}$$
DNU

 $\omega_j = PML$ damping parameter





PML: Mathematics (Contd.)



These are six equations with six unknowns

PML: Mathematics (Contd.)

Inverse Laplace Transform:

$$\dot{v}_{j} + \omega_{j}v_{j} = -\frac{\partial u}{\partial x_{j}}$$
$$\dot{u}^{(j)} + \omega_{j}u^{(j)} = -C^{2}\frac{\partial v_{j}}{\partial x_{j}}$$
$$u = \sum_{j=1}^{3} u^{(j)}$$

PML equations (time-dependent)



In the time-harmonic case, can obtain a single equation:

$$\sum_{j=1}^{3} \mu_{j} \frac{\partial^{2} u}{\partial x_{j}^{2}} + u = 0$$
$$\mu_{j} = -\frac{1}{(\omega_{j} - i\omega)^{2}}$$

Like an anisotropic Helmholtz equation.

PML – Pros and Cons

Pros:

- On the continuous level perfect, for all waves
- Performs extremely well for high-frequency waves

Cons:

- Non-perfect on the discrete level
- Sensitive to choice of parameters ω_i
- Weak-stability difficulties
- No simple sense of convergence
- Performs poorly for ka << 1 (Geers 1998)
- Difficulty in treating evanescent modes
- Analysis in the elastic case: not well understood

Still under intensive research

F. Collino & C. Tsogka [Geophysics, 2001]

Two-material medium, PML



F. Collino & C. Tsogka [Geophysics, 2001]

Heterogenous medium, PMLs with various thicknesses





D. Komatitsch & J. Tromp [Geophys. J. Int., 2003]



Milestones: Advanced Infinite Elements

The 90's:

High Performance Infinite Elements for Waves

(Astley, Burnett)



Milestones: High-Order ABCs



Since mid 90's:

High-Order Local ABCs

- Collino [1993]: based on rational approximation.
- Grote & Keller [1995]: based on spherical harmonics.
- Hagstrom & Hariharan [1998]: based on the B-T ABC.
- Guddati & Tassoulas [2000]: based on rational approx.
- Givoli & Patlashenko [2001]: based on localized DtN.
- Givoli & Neta [2002]: based on the Higdon ABC.
- Hagstrom & Warburton [2004]: stabilized version of Givoli & Neta.

High-Order ABCs

Definition of High-Order ABC:

- Infinite sequence of ABCs with increasing accuracy
- Implementable for an arbitrarily high order!

High-Order ABCs Without High Derivatives:



Wave Dispersion

Waves with different frequencies (or wavelengths) travel with different speeds.

Dispersive wave equation:

$$\frac{\partial^2 u}{\partial t^2} = C_0^2 \nabla^2 u - f^2 u$$
Ref. speed: $C_0 = \sqrt{gH_0}$
Phase speed: $C = C_0 \frac{1}{\sqrt{1 - (f/\omega)^2}}$
Group speed: $C_g = C_0 \sqrt{1 - (f/\omega)^2}$
 $f = 0 \rightarrow$ Standard wave equation

The Higdon Absorbing Boundary Conditions Higdon [SIAM J. Numer. Anal., 1990, 1994]



BC on B:

$$H_{1}: \qquad \left(\frac{\partial}{\partial t}+C_{1}\frac{\partial}{\partial x}\right)u=0$$

$$H_{2}: \qquad \left[\left(\frac{\partial}{\partial t}+C_{2}\frac{\partial}{\partial x}\right)\left(\frac{\partial}{\partial t}+C_{1}\frac{\partial}{\partial x}\right)\right]u=0$$

$$\vdots$$

$$H_{J}: \qquad \left[\prod_{j=1}^{J}\left(\frac{\partial}{\partial t}+C_{j}\frac{\partial}{\partial x}\right)\right]u=0$$

 C_1, \ldots, C_J : chosen parameters (phase velocities in the *x* direction)

The Higdon Absorbing Boundary Conditions (Contd.)

$$H_{J}: \qquad \left[\prod_{j=1}^{J} \left(\frac{\partial}{\partial t} + C_{j} \frac{\partial}{\partial x}\right)\right] u = 0$$

Properties of the Higdon ABC

Good:

- Very general: any dimension, with or without dispersion or stratification.
- The H_j condition is exact for all plane waves moving with x-phase-speeds C_j , for j = 1, ..., J.
- Reflection coefficient for a wave with x-phase-speed C_x impinging on B:

$$R = \prod_{j=1}^{J} \left| \frac{C_j - C_x}{C_j + C_x} \right|$$

• Higdon's theorem: any rational-approx. ABC is either equivalent to H_J , or unstable, or non-optimal.

"Bad:"

- H_J developed in the literature up to J = 3 only.
- High-order x derivatives (only H_1 is compatible with low-order C^0 FEs).
- High-order *t* derivatives.
- No scheme provided in the literature for the *automatic* choice of the C_i .

The Higdon ABCs: High-Order Formulation

$$H_J: \qquad \left[\prod_{j=1}^J \left(\frac{\partial}{\partial t} + C_j \frac{\partial}{\partial x}\right)\right] u = 0$$

Introduce auxiliary variables ϕ_i :

$$\left(\frac{\partial}{\partial x} + \frac{1}{C_1}\frac{\partial}{\partial t}\right)u = \phi_1$$
$$\left(\frac{\partial}{\partial x} + \frac{1}{C_2}\frac{\partial}{\partial t}\right)\phi_1 = \phi_2$$
$$\vdots$$

$$\left(\frac{\partial}{\partial x} + \frac{1}{C_J}\frac{\partial}{\partial t}\right)\phi_{J-I} = 0$$

Define:

$$\phi_0 \equiv u, \phi_j \equiv 0 \implies \left(\frac{\partial}{\partial x} + \frac{1}{C_j} \frac{\partial}{\partial t}\right) \phi_{j-1} = \phi_j \quad , \quad j = 1, \dots, J$$

Need to get rid of the x (normal) derivatives!

The Higdon ABCs: High-Order Formulation (Contd.)

$$\left(\frac{\partial}{\partial x} + \frac{1}{C_j}\frac{\partial}{\partial t}\right)\phi_{j-1} = \phi_j \quad , \quad j = 1, \dots, J$$

Each ϕ_i satisfies the dispersive wave equation:

$$\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} - \frac{1}{C_0^2}\frac{\partial^2}{\partial t^2} - \frac{f^2}{C_0^2}\right)\phi_j = 0$$

Use the identity:

$$\frac{\partial^2 \phi_j}{\partial x^2} = \left(\frac{\partial}{\partial x} - \frac{1}{C_{j+1}}\frac{\partial}{\partial t}\right) \left(\frac{\partial}{\partial x} + \frac{1}{C_{j+1}}\frac{\partial}{\partial t}\right) \phi_j + \frac{1}{C_{j+1}^2}\frac{\partial^2 \phi_j}{\partial t^2}$$

BC on *B*:

$$\begin{pmatrix} \frac{\partial}{\partial x} + \frac{1}{C_{I}} \frac{\partial}{\partial t} \end{pmatrix} u = \phi_{I}$$

$$\begin{pmatrix} \frac{1}{C_{j}} + \frac{1}{C_{j+1}} \end{pmatrix} \frac{\partial \phi_{j}}{\partial t} = \phi_{j+1}$$

$$+ \begin{pmatrix} \frac{1}{C_{j}^{2}} - \frac{1}{C_{0}^{2}} \end{pmatrix} \frac{\partial^{2} \phi_{j-1}}{\partial t^{2}} + \frac{\partial^{2} \phi_{j-1}}{\partial y^{2}} - \frac{f^{2}}{C_{0}^{2}} \phi_{j-1}$$

Higdon's ABCs: The Parameters C_i

Three approaches for choosing the C_i :

- (a) The user chooses the C_i a-priori.
- (b) The C_i are chosen automatically by the code as a preprocess.
- (c) The C_i are chosen and updated dynamically by the code.

Algorithm for approach (b):

• Estimate for the maximum *resolvable* wave number k_x :

• Choose J-1 values of k from the interval
$$(0, (k_x)_{max})$$
, using the symm. minimax formula [Sommeijer et al.]

$$k_{j} = \left[\frac{(k_{x})_{max}^{2}}{2} \left(1 + \cos\left(\frac{2j-1}{2(J-1)}\pi\right)\right)\right]^{\frac{1}{2}}, \qquad j = 1, ..., J - 1$$

 $(k_x)_{max} = \frac{\pi}{5\Delta x}$

- Estimate the maximum *resolvable* wave number k_y : $(k_y)_{max} = \frac{\pi}{5\Delta y}$
- For each k_i , calculate the corresponding frequency ω_i from the dispersion relation:

$$\omega_{j} = \sqrt{C_{0}^{2} \left(k_{j}^{2} + (k_{y})_{max}^{2}\right) + f^{2}}$$

Calculate

$$C_j = \frac{\omega_j}{k_j}$$
 for $j=1,...,J-1$.

• Add the value C_0 (the min. phase speed) to the *J*-1 values calculated above, thus generating J values.

High-Order Higdon ABCs

Computational Aspects

- FE code: good for any *J*!
- Computational effort on B: linear with J
- Corners need special attention!
- The symmetric Hagstrom-Warburton formulation [2004] seems more stable than the Givoli-Neta formulation [2002]
- Convergence with J: theoretically at least like 1/J, in practice exponential.
- Symmetric *C*⁰ "mixed" FE formulation: stable with same shape function for all variables!

Dispersive Waves in a Channel: Example

Governing equations: Linearized SWEs



$$u_{left}(y,t) = \begin{cases} u_0 \cos \frac{\pi}{2r}(y-y_0) & \text{if } |y-y_0| \le r & \& t \le t_0 \\ 0 & \text{otherwise} \end{cases}$$

 $y_0 =$ location, r = width, $u_0 =$ amplitude, $t_0 =$ duration

Other parameters:

$$b = 5$$
, $H_0 = 0.1$, $g = 9.81 \implies C_0 = 0.99$

Zero ICs

Time integration: Central diff. (explicit), $\Delta t = 0.025$

Dispersive Waves in a Channel: f = 0.5

Dispersion parameter: f = 0.5

Source parameters: $y_0 = 2.5, r = 1.5, u_0 = 1, t_0 = 0.5$

Domains:



Dispersive Waves in a Channel: Meshes





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Large

J = 4

J = 1

Results, f = 0.5, t = 4





Large

J = 4

J =1

Results, f = 0.5, t = 6



Large

J = 4

J = 1

Results, *f* = 0.5, *t* = 8



J = 4



J = 1

Results,
$$f = 0.5$$
, $t = 10$



J = 4

J = 1

Dispersive Waves in a Channel: f = 10

Dispersion parameter: f = 10

Source parameters:

 $y_0 = 2.5$, r = 1.5, $u_0 = 1$, $t_0 = 0.5$

Domains:



Results, *f* = 10, *t* = 12.5



Large

J = 4



J = 1

Results, *f* = 10, *t* = 15



J = 4

J = 1

Results, *f* = 10, *t* = 19



J=4



J = 1



J=4

J = 1

A Simplified Model in Meteorology [Van Joolen et al., IJNMF, 2004]



Plate 2. Single layer problem, the solution at t=1 after the first event has been initiated.



Plate 3. Single layer problem, the solution at t=2 after the first event crosses Γ_S and Γ_E .



Plate 4. Single layer problem, the solution at t=3 after the first event crosses Γ_N and Γ_W .



Plate 5. Single layer problem, the solution at t=5 after the first event leaves Ω with visible spurious reflection at Γ_W .

CONCLUSION

Most Promising

- PML
- High-Order ABCs

• Current and Future Research

- More analysis (well-posedness, accuracy, numerical stability,...) needed for PML and high-order ABCs
- Treatment of corner conditions
- Treatment of heterogeneity in the exterior
- Adaptivity of parameters and order
- Incorporation of global data
- Treatment of nonlinearity in the exterior