



WESTFÄLISCHE
WILHELMS-UNIVERSITÄT
MÜNSTER



APPLIED
MATHEMATICS
MÜNSTER

Simulation of Electromagnetic Fields in Highly Complex Printed Circuit Boards using Localized Model Order Reduction

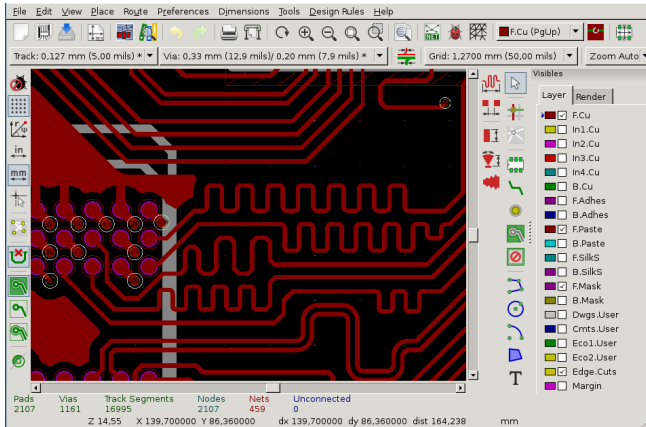
4th Applied Mathematics Symposium Münster

Olimex A64



- ▶ 1.2 GHz quad-core ARM CPU
- ▶ 1 GB of RAM
- ▶ open hardware
- ▶ designed with KiCAD

KiCAD





Signal Integrity Analysis

Main question:

Do signals arrive at an acceptable quality?



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Bit sequence: 010011010011110110010

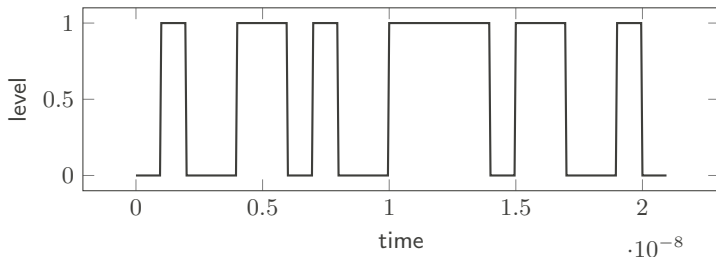
Signal Integrity Analysis

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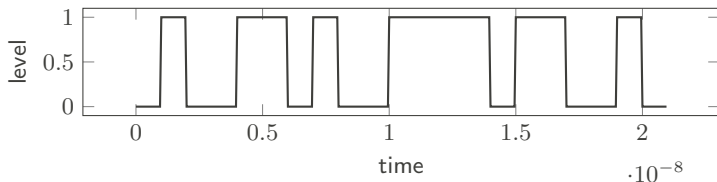
Bit sequence: 010011010011110110010

Signal at 1Gbps:

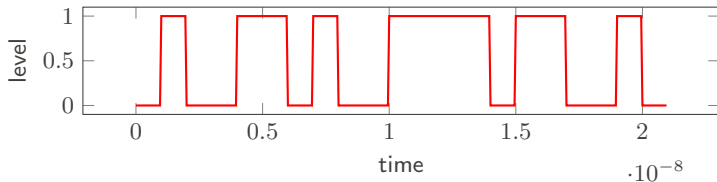


Signal Integrity Analysis

Bit sequence: 0100110100111110110010 Signal:

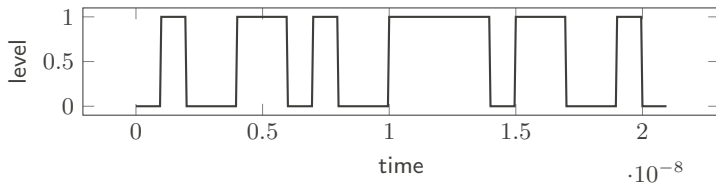


Signal with frequency content < 10 GHz:

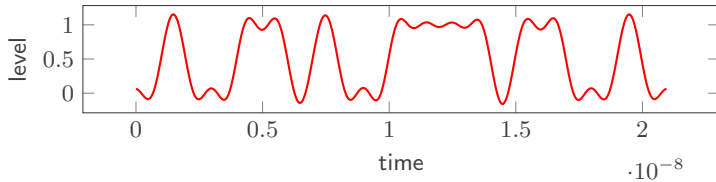


Signal Integrity Analysis

Bit sequence: 0100110100111110110010 Signal:

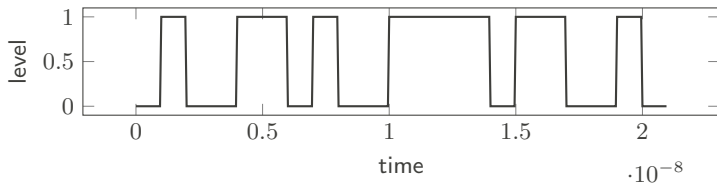


Signal with frequency content < 1 GHz:

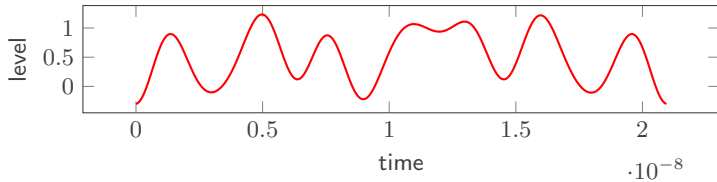


Signal Integrity Analysis

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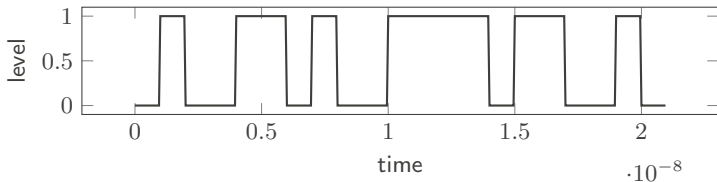


Signal with frequency content < 0.5 GHz:

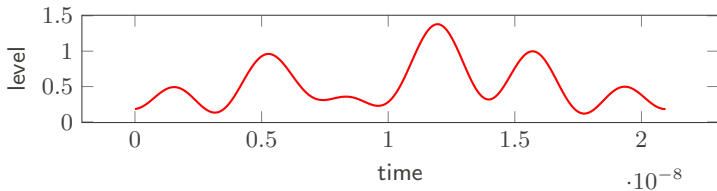


Signal Integrity Analysis

Bit sequence: 0100110100111110110010 Signal:



Signal with frequency content < 0.3 GHz:



Time Harmonic Maxwell's Equations

$$\nabla \times \frac{1}{\mu} \nabla \times E - \omega^2 \epsilon E = -i\omega j \quad \text{in } \Omega$$

- ▶ Simulation in a frequency range, e.g.

$$\omega \in [0, 10^{10}]$$

- ▶ Dirichlet boundary:

$$E \times n = g \quad \text{on } \partial\Omega \quad (= 0 \text{ on most of } \partial\Omega)$$

- ▶ Resulting bilinear and linear form:

$$a(\varphi_1, \varphi_2) = \int_{\Omega} \frac{1}{\mu} (\nabla \times \varphi_1) \cdot (\nabla \times \varphi_2) - \omega^2 \epsilon \int_{\Omega} \varphi_1 \cdot \varphi_2$$

$$f(\varphi) = -i\omega \int_{\Omega} j \cdot \varphi$$

“Localized Model Order Reduction”

▶ Setting

- ▶ Domain Ω
- ▶ Function space V , e.g. FE approximation of $H(\text{curl}, \Omega) + \text{B.C.}$
- ▶ (P)PDE in weak formulation

$$a(u, \varphi) = f(\varphi) \quad \forall \varphi \in V$$

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▶ Reduction

- ▶ Reduced spaces $\tilde{V} \subset V$ and $\tilde{W} \subset V$

$$\tilde{V} := \text{span}\{\psi_1^a, \dots, \psi_n^a\}$$

$$\tilde{W} := \text{span}\{\psi_1^t, \dots, \psi_n^t\}$$

- ▶ Reduced solution $\tilde{u} \in \tilde{V}$, s.t.

$$a(\tilde{u}, \tilde{\varphi}) = f(\tilde{\varphi}) \quad \forall \tilde{\varphi} \in \tilde{W}$$

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$$a(\tilde{u}, \tilde{\varphi}) = f(\tilde{\varphi}) \quad \forall \tilde{\varphi} \in \tilde{W}$$

▶ Localized

- ▶ $\text{supp}(\psi_i)$ much smaller than Ω
- ▶ $\text{supp}(\psi_i)$ much larger than meshsize h



Related Fields

- ▶ Reduced Basis Methods
- ▶ Multiscale Methods
- ▶ Domain Decomposition Methods

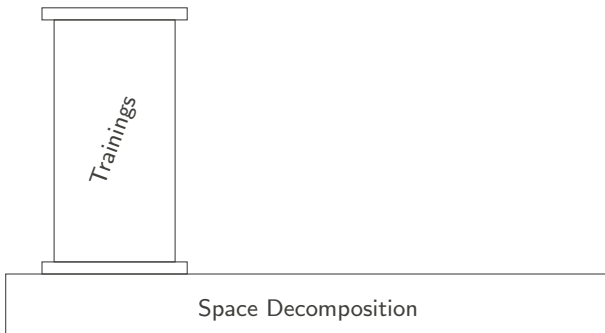


Localized Model Order Reduction

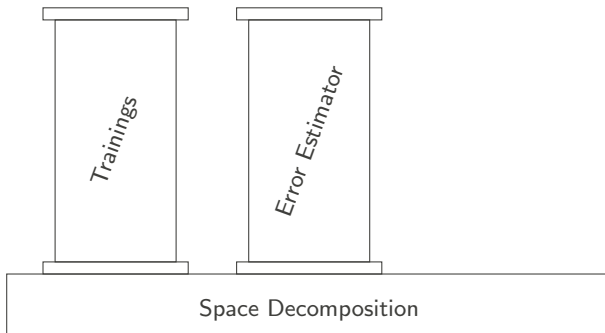
Space Decomposition



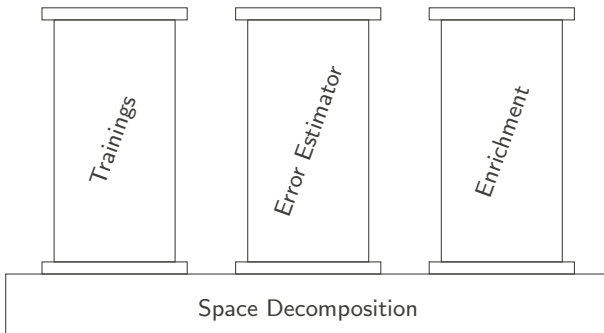
Localized Model Order Reduction



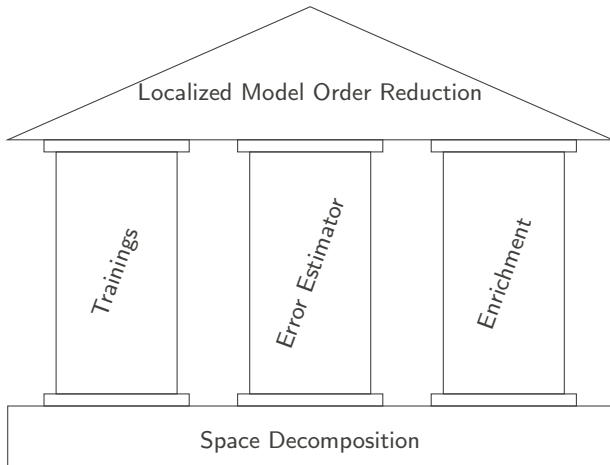
Localized Model Order Reduction



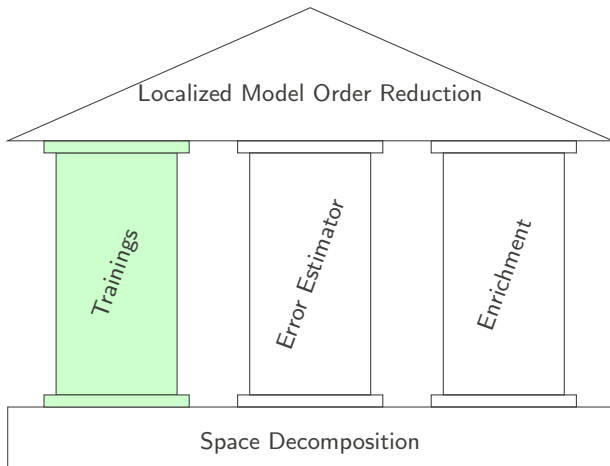
Localized Model Order Reduction



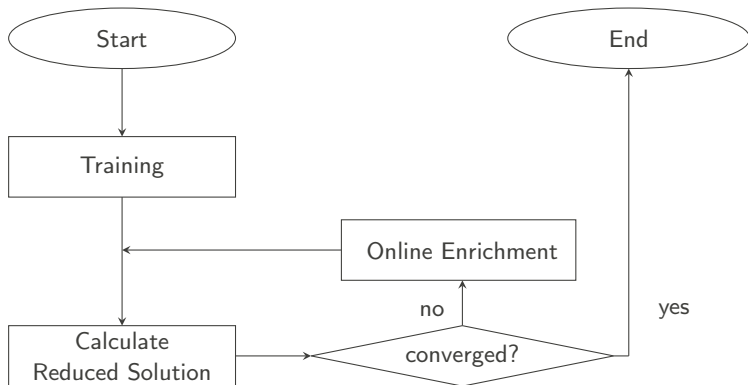
Localized Model Order Reduction



Localized Model Order Reduction



Localized Model Order Reduction



Localized Reduced Basis

Space decomposition into local subspaces

$$V = \sum_i V_i \quad V_i \text{ subspaces of } V$$

Mappings to local spaces

$$P_{V_i} : V \rightarrow V_i$$

$$\sum_i P_{V_i}(\varphi) = \varphi \quad \forall \varphi \in V$$

P_{V_i} linear

Examples

1. in GFEM [Babuška and Melenk 1997], you could have
 - ▶ $V = H_0^1(\Omega)$
 - ▶ $V_i = H_0^1(\omega_i)$ on overlapping DD ω_i
 - ▶ P_{V_i} is multiplication with suited partition of unity
2. in LRBMS [Ohlberger and Schindler 2015], you could have
 - ▶ V is DG-space
 - ▶ $V_i = V|_{\omega_i}$ with non-overlapping DD ω_i
 - ▶ P_{V_i} is restriction on ω_i
3. in ArbiLoMod [Buhr, Engwer, et al. 2017], you could have
 - ▶ $V = H_0^1(\Omega)$
 - ▶ $V_i = H_0^1(\omega_i)$ on non-overlapping DD ω_i
+ space for domain-interfaces

Localized Reduced Basis

Space decomposition into local subspaces

$$V = \sum_i V_i \quad V_i \text{ subspaces of } V$$

Find reduced local spaces

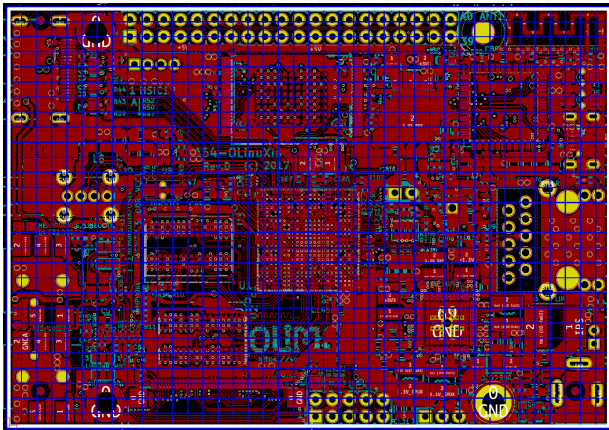
$$\tilde{V}_i \subset V_i$$

Construct global reduced space

$$\tilde{V} := \sum_i \tilde{V}_i$$

Domain Decomposition

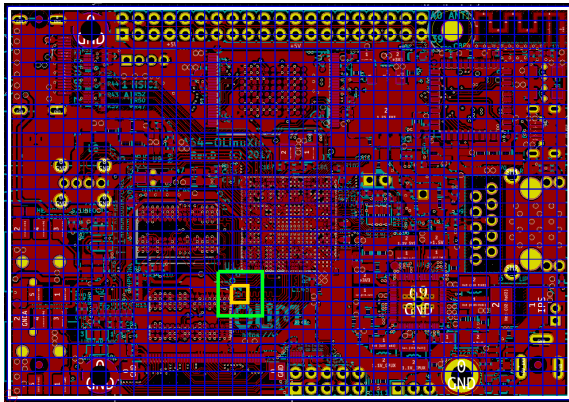
Domain Decomposition with $40 \times 28 = 1120$ domains:



Domain Decomposition

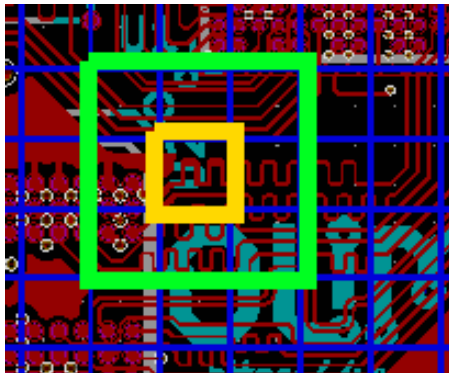
For each domain ω_i (e.g. ω_{816} , yellow)

we introduce an oversampling domain ω_i^* (e.g. ω_{816}^* , green)



Domain Decomposition

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Transfer Operators

Following [Smetana and Patera 2016] we introduce transfer operators mapping from $\partial\omega_i^*$ to ω_i .

- ▶ Spaces of a -harmonic functions:

$$\mathcal{H}_i := \{w \in H(\text{curl}; \omega_i^*) : a(w, \varphi) = 0 \quad \forall \varphi \in H_0(\text{curl}; \omega_i^*)\}$$

- ▶ Source spaces:

$$S_i := \{w|_{\partial\omega_i^*} : w \in \mathcal{H}_i\}$$

- ▶ Range spaces:

$$R_i := \{w|_{\omega_i} : w \in \mathcal{H}_i\}$$

- ▶ Transfer operators $T_i : S_i \rightarrow R_i$ defined by:

$$T_i(w|_{\partial\omega_i^*}) = w|_{\omega_i} \quad \forall w \in \mathcal{H}_i$$

Why are transfer operators interesting?

The reason is

$$u|_{\omega_i} = T_i(u|_{\partial\omega_i^*}) + u_{f,i}$$

where $u_{f,i}$ is the part induced by the right hand side;
 $u_{f,i} \in H_0(\text{curl}; \omega_i^*)$ is defined as the solution of

$$a(u_{f,i}, \varphi) = f(\varphi) \quad \forall \varphi \in H_0(\text{curl}; \omega_i^*).$$

- ▶ $u_{f,i}$ is cheap to compute
- ▶ $T_i(u|_{\partial\omega_i^*})$ is in the image of T_i .

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- ▶ $u_{f,i}$ is cheap to compute
- ▶ $T_i(u|_{\partial\omega_i^*})$ is in the image of T_i .

If we can approximate the image of T_i ,
we can approximate the solution on ω_i .



New goal

Generate subspaces $\tilde{R}_i \subset R_i$ so that

$$\|T_i - P_{\tilde{R}_i} T_i\|$$

is small.

$P_{\tilde{R}_i} : R_i \rightarrow \tilde{R}_i$ is orthogonal projection.



SVD of T_i

drop index i for now...

SVD of T

If T is compact, it has a singular value decomposition

$$T(\zeta) = \sum_j \phi_j \sigma_j(\chi_j, \zeta)_S \quad \forall \zeta \in S$$
$$(\phi_j, \phi_k)_R = \delta_{j,k}$$
$$(\chi_j, \chi_k)_S = \delta_{j,k}$$

its left singular values form the optimal \tilde{R} .

With $\tilde{R}_n := \text{span}\{\phi_1, \dots, \phi_n\}$, it holds

$$\|T - P_{\tilde{R}_n} T\| = \sigma_{n+1}$$

SVD of T

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Optimality

optimal to approximate the image of T

not optimal to approximate the solution u

Randomized Range Finder

In [Buhr and Smetana 2017] we applied methods from randomized linear algebra [Halko, Martinsson, and Tropp 2011] to this problem and obtained:

With

$$\tilde{R}_n := \text{span}\{TD_S^{-1}r_1, \dots, TD_S^{-1}r_n\}$$

- ▶ r_i : i.i.d. random vector with normal distributed entries in $\mathbb{R}^{\dim(S)}$.
- ▶ D_S^{-1} : ritz isomorphism $\mathbb{R}^{\dim(S)} \rightarrow S$.

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it holds

$$\mathbb{E}\|T - P_{R^n}T\| \leq \sqrt{\frac{\lambda_{\max}^{M_R}}{\lambda_{\min}^{M_R}} \frac{\lambda_{\max}^{M_S}}{\lambda_{\min}^{M_S}}} \min_{\substack{k+p=n \\ k \geq 2, p \geq 2}} \left[\left(1 + \sqrt{\frac{k}{p-1}}\right) \sigma_{k+1} + \frac{e\sqrt{n}}{p} \left(\sum_{j>k} \sigma_j^2\right)^{\frac{1}{2}} \right].$$

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Randomized a posteriori error estimator

For any \tilde{R} , it holds

$$\|T - P_{\tilde{R}}T\| \leq c_{\text{est}}(n_t, \varepsilon_{\text{testfail}}) \max_{i \in 1, \dots, n_t} \|(T - P_{\tilde{R}}T) D_S^{-1} r_i\|_R$$

with a probability greater than $(1 - \varepsilon_{\text{testfail}})$.

Randomized a posteriori error estimator

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$$c_{\text{est}}(n_t, \varepsilon_{\text{testfail}}) := \left[\sqrt{2\lambda_{\min}^{M_S}} \operatorname{erf}^{-1}(\sqrt[n_t]{\varepsilon_{\text{testfail}}}) \right]^{-1},$$

r_i are random normal vectors, and $\lambda_{\min}^{M_S}$ is the smallest eigenvalue of the matrix of the inner product in S .

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$$\Delta(\tilde{R}) := c_{\text{est}}(n_t, \varepsilon_{\text{testfail}}) \max_{i \in 1, \dots, n_t} \|(T - P_{\tilde{R}}T) D_S^{-1} r_i\|_R$$

Theory Summary

1. Optimal spaces:

$$\sigma_{n+1} \leq \left\| T - P_{\tilde{R}_n} T \right\| \quad \text{for all } \tilde{R}_n \text{ of size } n$$

2. For randomized created spaces:

$$\left\| T - P_{\tilde{R}_n} T \right\| \text{ behaves like } \sqrt{n} \sigma_n$$

3. Error estimator

$$\left\| T - P_{\tilde{R}} T \right\| \leq c_{\text{est}}(n_t, \varepsilon_{\text{testfail}}) \max_{i \in 1, \dots, n_t} \left\| (T - P_{\tilde{R}} T) D_S^{-1} \underline{r}_i \right\|_R$$

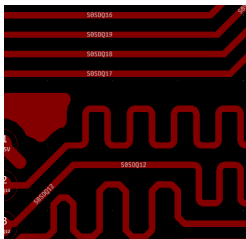


Olimex A64 Discretization

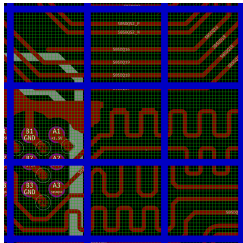
- ▶ Polygon description has 273.092 vertices
- ▶ PCB dimensions: 90.0mm × 62.5mm
- ▶ meshed with hexahedrons of max. $95\mu\text{m}$ in each dimension
- ▶ 960 meshcells in x-direction,
673 meshcells in y-direction,
33 meshcells in z-direction.
- ▶ \approx 21 million meshcells,
 \approx 65 million DOFs

Staircase Meshing

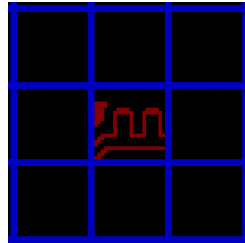
True Geometry



Mesh+DD



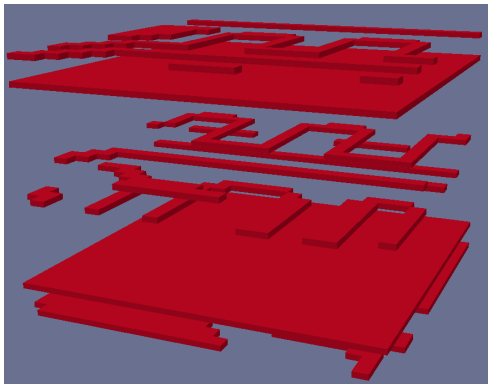
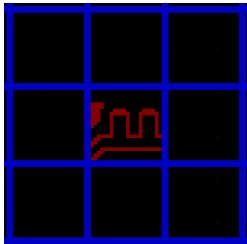
Staircase (one domain)



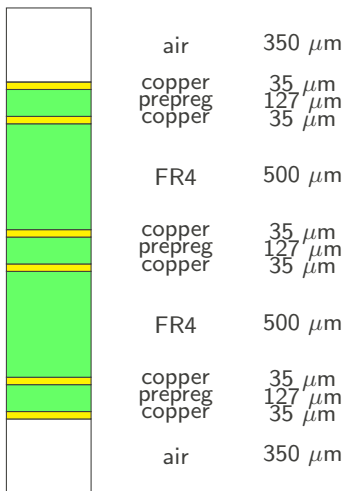
We are only interested in MOR behavior, so we accept this modelling error.



Staircase Meshing



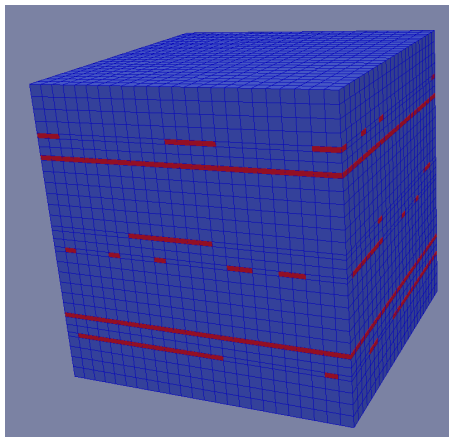
Stackup



Stackup with z-Mesh

	air	350 μm	4 meshcells
	copper	35 μm	1 meshcell
	prepreg	127 μm	2 meshcells
	copper	35 μm	1 meshcell
	FR4	500 μm	6 meshcells
	copper	35 μm	1 meshcell
	prepreg	127 μm	2 meshcells
	copper	35 μm	1 meshcell
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	prepreg	127 μm	2 meshcells
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	air	350 μm	4 meshcells

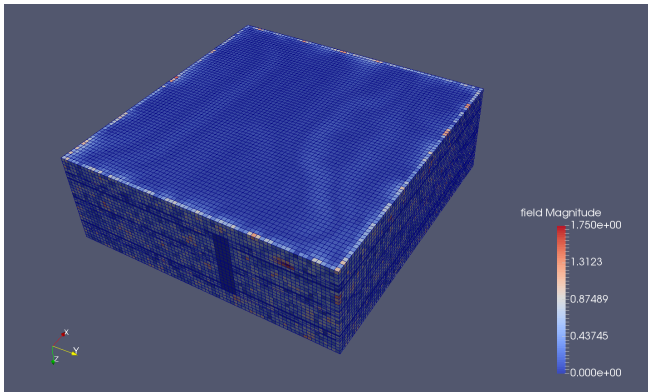
Stackup



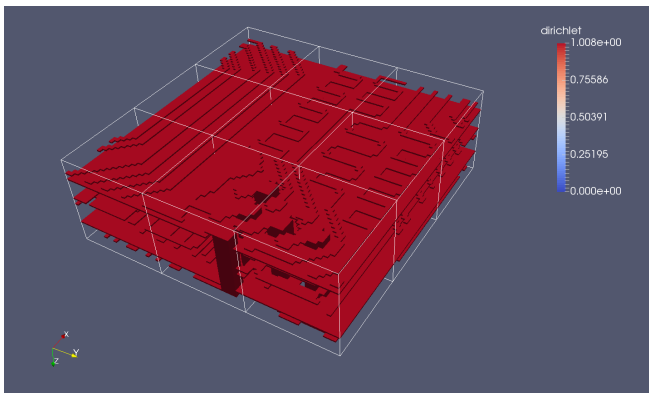
air	350 μm
copper	35 μm
prepreg	127 μm
copper	35 μm
FR4	500 μm
copper	35 μm
prepreg	127 μm
copper	35 μm
FR4	500 μm
copper	35 μm
prepreg	127 μm
copper	35 μm
air	350 μm

Example field for random boundary data

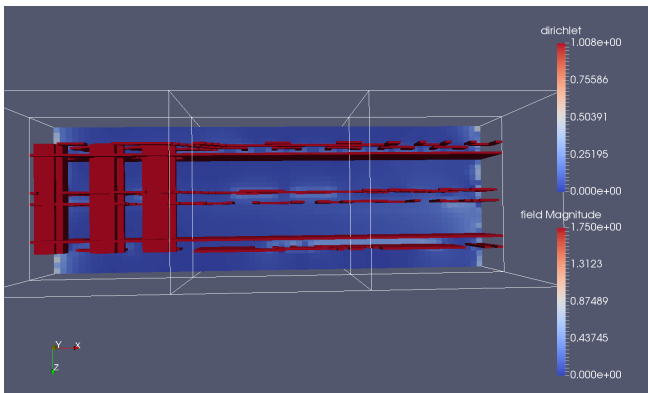
(around 350.000 unknowns)



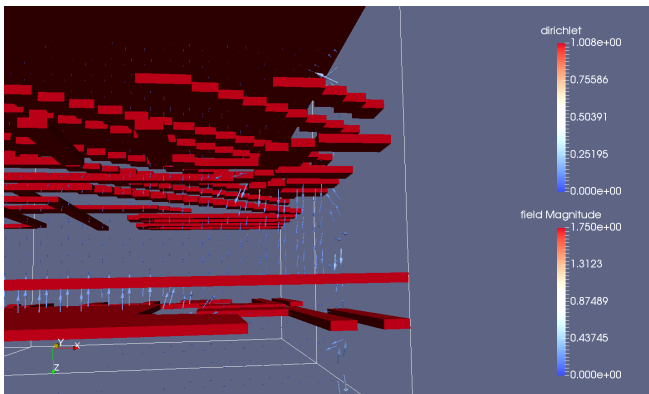
Example field for random boundary data



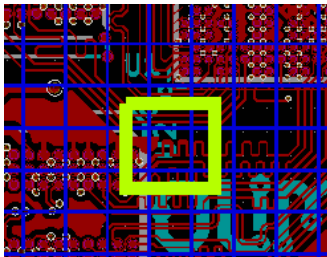
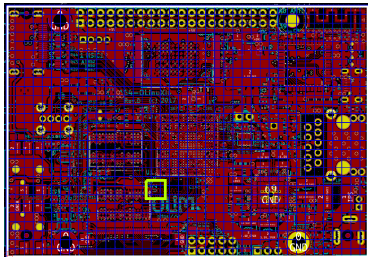
Example field for random boundary data



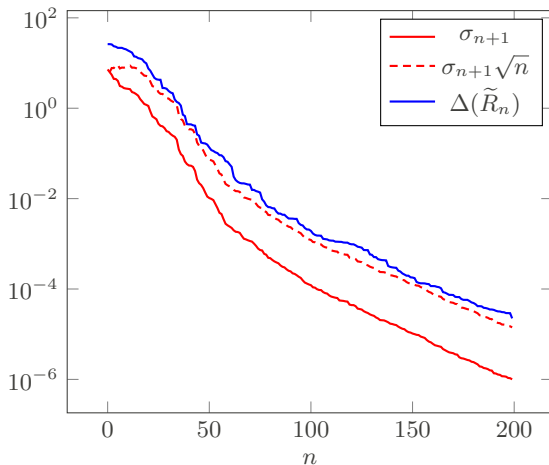
Example field for random boundary data



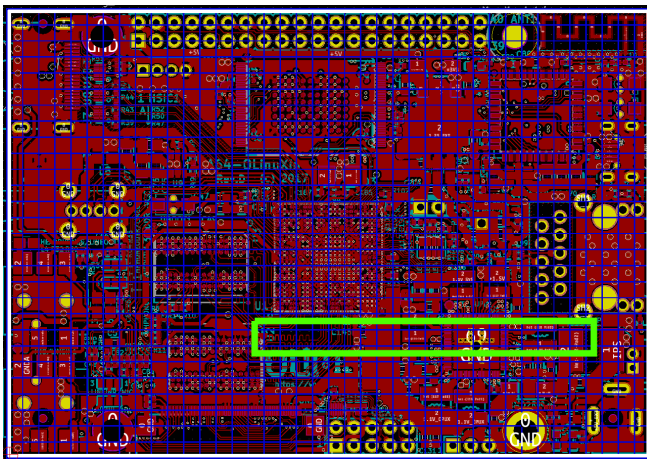
Domain 816



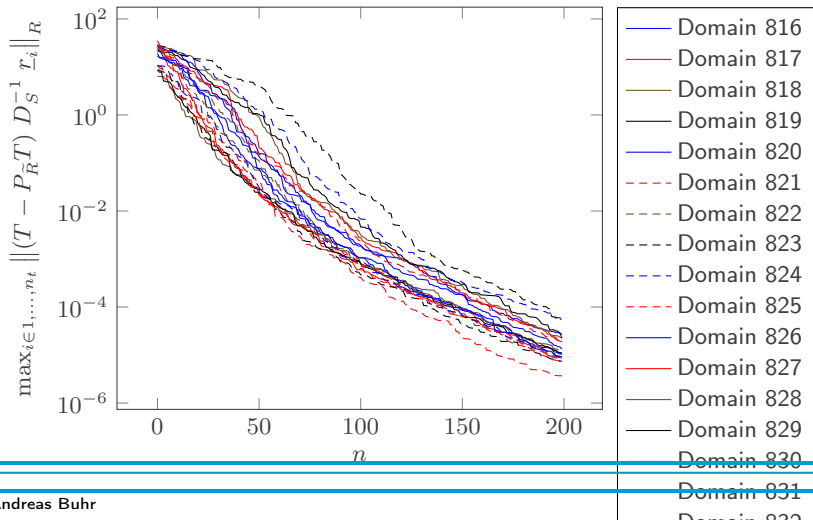
Decay of Singular Values for T_{816}



Error Estimator Decay



Error Estimator Decay





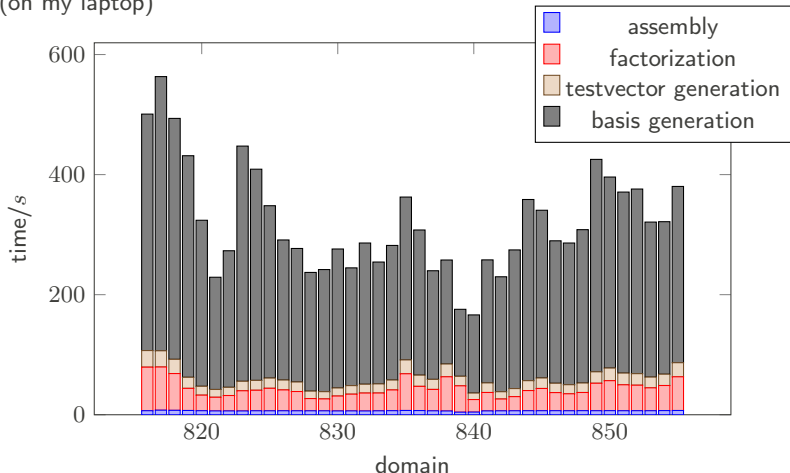
Adaptive Runs

Adaptive run till

$$\max_{i \in \{1, \dots, n_t\}} \|(T - P_{\tilde{R}} T) D_S^{-1} \underline{r}_i\|_R < 10^{-2}$$

CPU timings

(on my laptop)



Reduction

Domain	unreduced DOFs	reduced DOFs	factor
816	394422	106	3721
817	399921	121	3305
818	395745	116	3412
819	385383	120	3212
820	365149	107	3413
821	345178	88	3922
822	343729	95	3618
823	348205	138	2523
824	359842	127	2833
825	353213	107	3301
826	358154	94	3810
827	354729	88	4031
828	358521	91	3940
829	358206	94	3811
830	344408	97	3551
...



Summary

- ▶ Randomized range finder was applied to PCB geometry
- ▶ Within 5 to 10 minutes per domain, it is possible to create reduced spaces of dimension about 100, which are of acceptable quality.