THE "FAST HYBRID METHOD": TECHNIQUES FOR EFFICIENT AND PARALLELIZABLE, DISPERSIONLESS, HIGH-ORDER SOLUTION OF WAVE SCATTERING PROBLEMS

THOMAS G. ANDERSON, OSCAR P. BRUNO, AND MARK LYON

ABSTRACT. We propose a frequency/time hybrid integral-equation method for the time dependent wave equation in two and three-dimensional spatial domains. Relying on Fourier Transformation in time, the method utilizes a fixed (time-independent) number of frequency-domain integral-equation solutions to evaluate, with superalgebraically-small errors, time domain solutions for arbitrarily long times. The approach relies on two main elements, namely, 1) A smooth time-windowing methodology that enables accurate band-limited representations for arbitrary long time signals, and 2) A novel Fourier transform approach which, in a time-parallel manner and without causing spurious periodicity effects, delivers numerically dispersionless spectrally accurate solutions. A similar hybrid technique can be obtained on the basis of Laplace transforms instead of Fourier transforms. We will demonstrate results in two- and three-dimensional scattering, as well as results with dispersive media, a challenging problem for other transient solution approaches. The algorithm can tackle complex physical structures, it enables parallelization in time in a straightforward manner, and it allows for time leaping—that is, solution sampling at any given time T at $\mathcal{O}(1)$ -bounded sampling cost, for arbitrarily large values of T, and without requirement of evaluation of the solution at intermediate times. The proposed frequency/time hybridization strategy, which generalizes to any linear partial differential equation in the time domain for which frequency-domain solutions can be obtained (including e.g. the time-domain Maxwell equations), and which is applicable in a wide range of scientific and engineering contexts, provides significant advantages over other available alternatives such as volumetric discretization and convolution-quadrature approaches.

MSC: 65M80, 65M70, 65R20

References

- C. LUBICH, On the multistep time discretization of linear initial-boundary value problems and their boundary integral equations, Numerische Mathematik, 67 (1994), pp. 365–389.
- [2] E. MECOCCI, L. MISICI, M. C. RECCHIONI, AND F. ZIRILLI, A new formalism for time-dependent wave scattering from a bounded obstacle, The Journal of the Acoustical Society of America, 107 (2000), pp. 1825– 1840.
- [3] L. BANJAI AND S. SAUTER, Rapid solution of the wave equation in unbounded domains, SIAM Journal on Numerical Analysis, 47 (2009), pp. 227–249.
- [4] V. NASCOV AND P. C. LOGOFĂTU, Fast computation algorithm for the rayleigh-sommerfeld diffraction formula using a type of scaled convolution, Appl. Opt., 48 (2009), pp. 4310–4319.
- [5] T. BETCKE, N. SALLES, AND W. ŚMIGAJ, Overresolving in the laplace domain for convolution quadrature methods, SIAM Journal on Scientific Computing, 39 (2017), pp. A188–A213
- [6] O. P. BRUNO AND E. GARZA, A Chebyshev-based rectangular-polar integral solver for scattering by general geometries described by non-overlapping patches, 2018.

Applied & Computational Mathematics, California Institute of Technology *Email address*: tanderson@caltech.edu

Applied & Computational Mathematics, California Institute of Technology

DEPARTMENT OF MATHEMATICS & STATISTICS, UNIVERSITY OF NEW HAMPSHIRE