

# Fast Space Charge Calculations with a Multigrid Poisson Solver & Applications

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DESY, Hamburg, April 26, 2005

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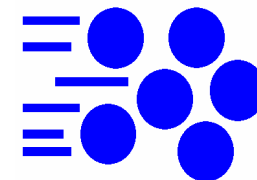


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Bas van der Geer  
Marieke de Loos  
Pulsar Physics



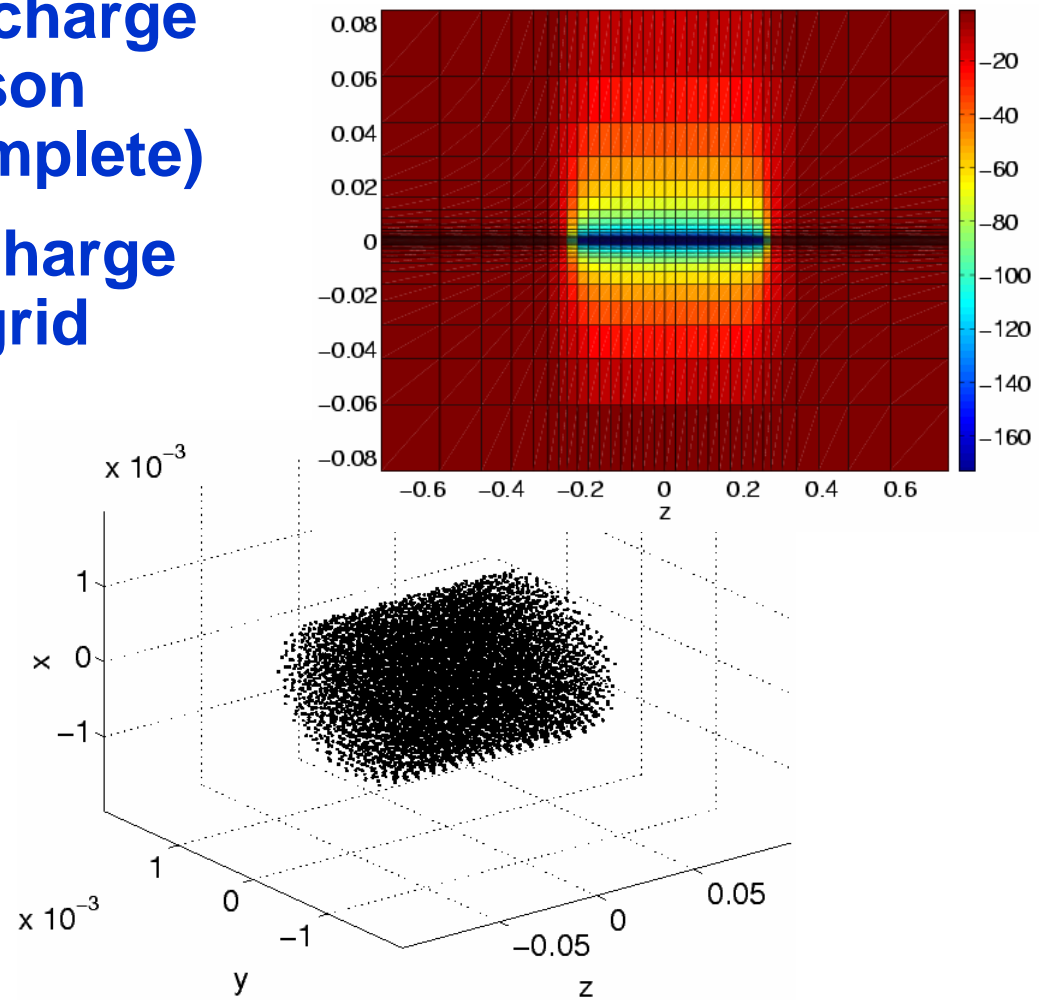
*Pulsar Physics*



*The General  
Particle Tracer*

# Outline

- **Comparison of space charge calculations and Poisson solvers in use (not complete)**
- **Algorithm: 3D Space charge calculation with multigrid Poisson solver**
- **Real application:**
  - **Simulation of the DESY RF gun**
- **Algorithmic aspects:**
  - **Convergence studies for test cases (cylindrically shaped bunches)**



# Computation of Space-Charge Fields

*Due to Hockney, Eastwood*

## Particle-Mesh Method

- Solve Poisson's equation

$$-\Delta V = \frac{\rho}{\epsilon_0}$$

- Good accuracy for „smooth“ particle distributions
- Fast with best solver -  $O(N)$ :
  - Adaptive meshing
  - Adaptive multigrid Poisson solver

## Particle-Particle Method

$$E(r_j) = \frac{1}{4\pi\epsilon_0} \sum_{l=1}^N q_l \frac{r_j - r_l}{\|r_j - r_l\|^3}$$

- No mesh required
- Straightforward summation  $O(N^2)$

Particle-Particle Particle-Mesh Method

# 3D Particle-Particle Method

- *e. g. GPT*

↑ Not limited by large energy spread

↑ Straight forward summation: simple implementation

↓ Granularity effects

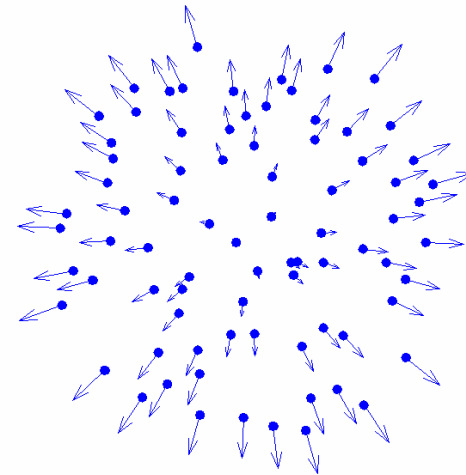
↓ Numerical effort ( $N^2$ )

- **Fast summation methods:**

- **2D methods**

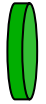
- **Fast multipol methods**

- **Fast summation based on NFFT (Potts, P., 2004)**

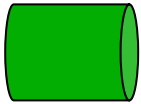


*Graphics: Pulsar Physics*

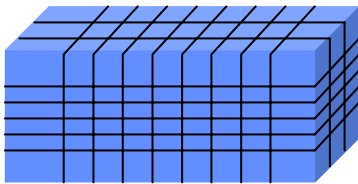
# Particle-Mesh Method



Bunch in laboratory frame



Bunch in rest frame



Meshlines

$\rho'$

Charge density

$$-\nabla^2 V' = \rho' / \epsilon_0$$

Poisson equation

$$\mathbf{E}' = -\nabla V' \quad \mathbf{B}' = 0$$

Interpolation

$$\{\mathbf{E}, \mathbf{B}\} = \mathcal{L}(\mathbf{E}')$$

Lorentz transformation to laboratory frame

- Mesh-based electrostatic solver in rest-frame

- Bunch is tracked in laboratory frame

- Bunch in rest-frame is expanded by  $\gamma = 1/\sqrt{1-v^2/c^2}$

- Solve Poisson equation:

- Transform  $\mathbf{E}'$  to  $\mathbf{E}$  and  $\mathbf{B}$  in laboratory frame

# Solve Poisson's Equation with FFT

- *e.g. ASTRA3D, IMPACT*

↑ Direct method

↑ No discretization of the  $\Delta$ -operator

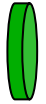
↓ Equidistant meshes

↓ Numerical effort  $O(N \log N)$

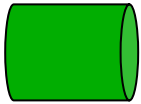
Application of NFFT (Potts&P., 2003):

- Multigrid: 29x faster for 64x64x64

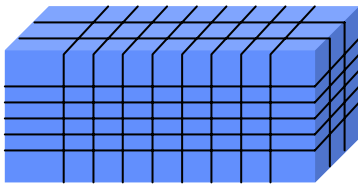
# Particle-Mesh Method: Adaptive Meshing & Multigrid



Bunch in laboratory frame



Bunch in rest frame



Meshlines

$\rho'$

Charge density

$$-\nabla^2 V' = \rho' / \epsilon_0$$

Poisson equation

$$\mathbf{E}' = -\nabla V' \quad \mathbf{B}' = 0$$

Interpolation

$$\{\mathbf{E}, \mathbf{B}\} = \mathcal{L}(\mathbf{E}')$$

Lorentz transformation to laboratory frame

- Mesh-based electrostatic solver in rest-frame
- Bunch is tracked in laboratory frame
- Bunch in rest-frame is expanded by  $\gamma = 1/\sqrt{1-v^2/c^2}$
- Optimal meshline positions follow beam density
- Trilinear interpolation to obtain charge density

## Solve Poisson equation:

- Discretization: 7-point stencil
- Multigrid, Multigrid preconditioned CG
- Scales  $O(\# \text{ nodes})$  in CPU time also on the adaptive mesh (see following slides!)
- Adaptive meshing causes very high aspect ratios:  $A_{\text{mesh}} = h_{\text{max}}/h_{\text{min}}$  (up to 3700)

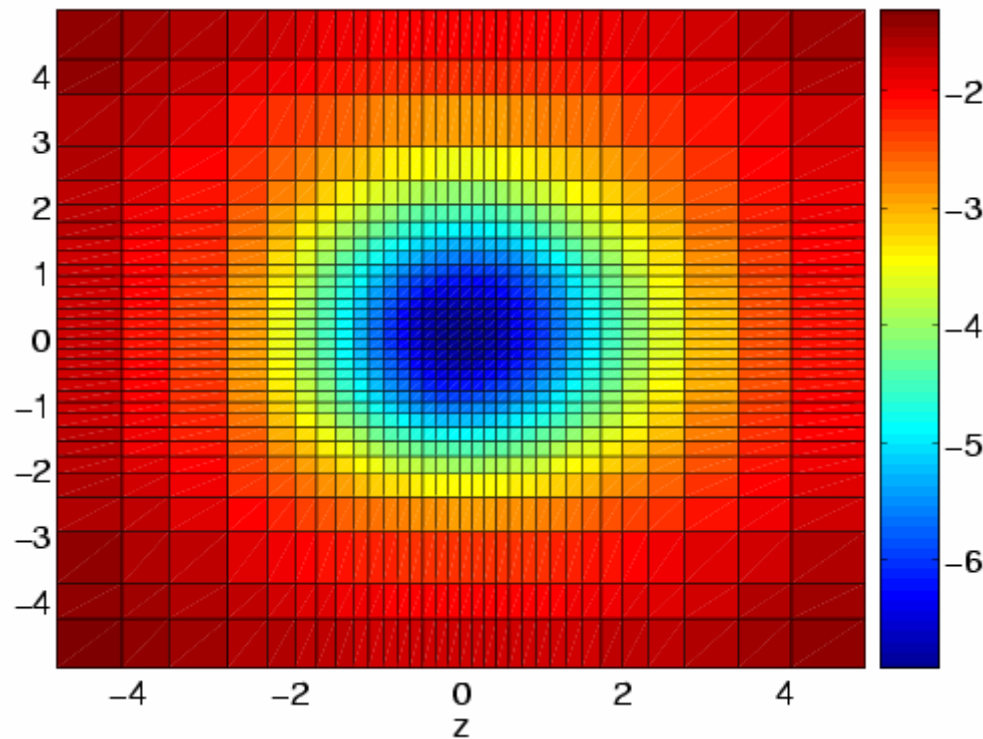
**! Problem for many Poisson solvers**

- Open boundary conditions

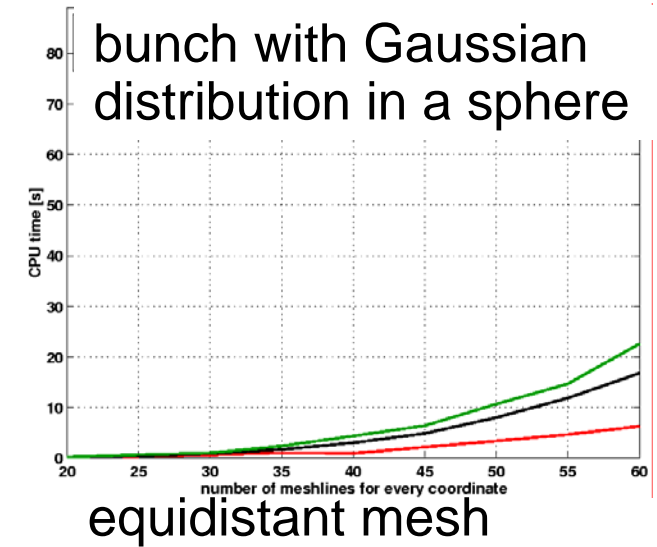
- 2<sup>nd</sup> order interpolation for the electrostatic field  $\mathbf{E}'$
- Transform  $\mathbf{E}'$  to  $\mathbf{E}$  and  $\mathbf{B}$  in laboratory frame

# Why Multigrid?

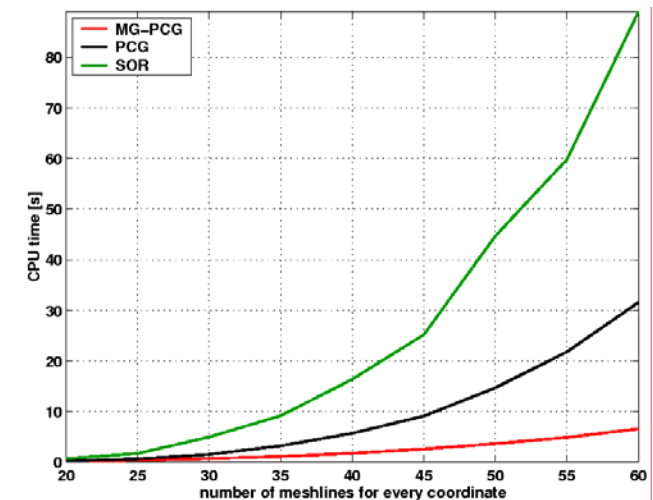
- Other Poisson solvers are much easier to implement
- They slow down considerably on non-equidistant meshes



Discretization of a spherical bunch



equidistant mesh



non-equidistant mesh



# SOR( $\omega$ )

• e.g. *PARMELA\_B*

↑ Simple implementation

↑ Convergence acceptable for

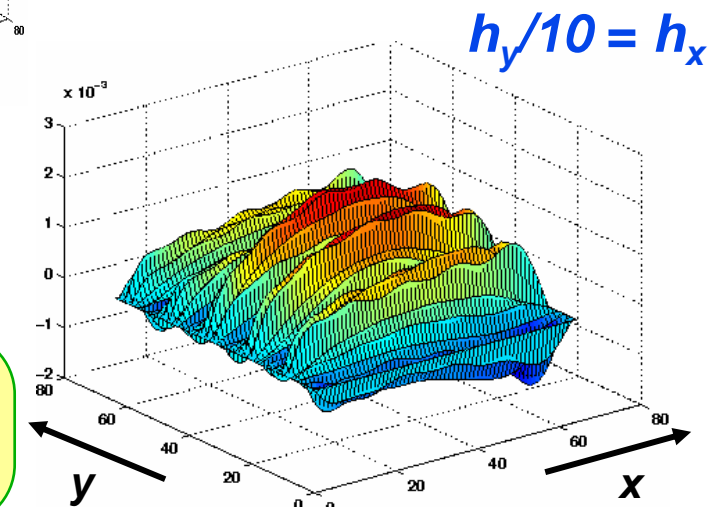
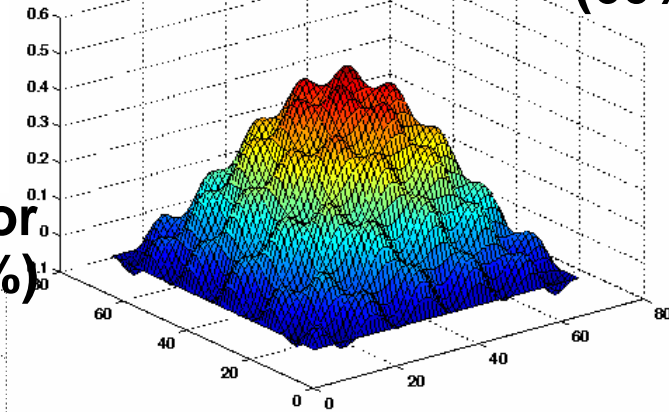
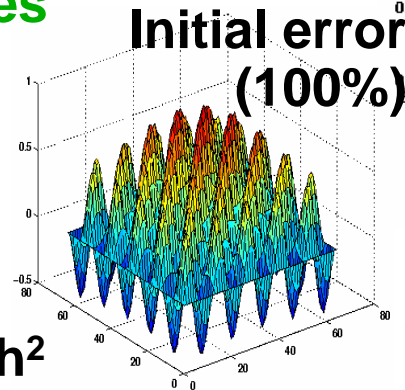
- low number of meshlines

↓ Convergence:

- $\omega=1$ , Gauss-Seidel:  $1-\pi^2h^2$
- $\omega=\omega_{\text{opt}}$ :  $1-\pi h$ , problem: find  $\omega_{\text{opt}}$
- Slows down for meshes with large aspect ratios

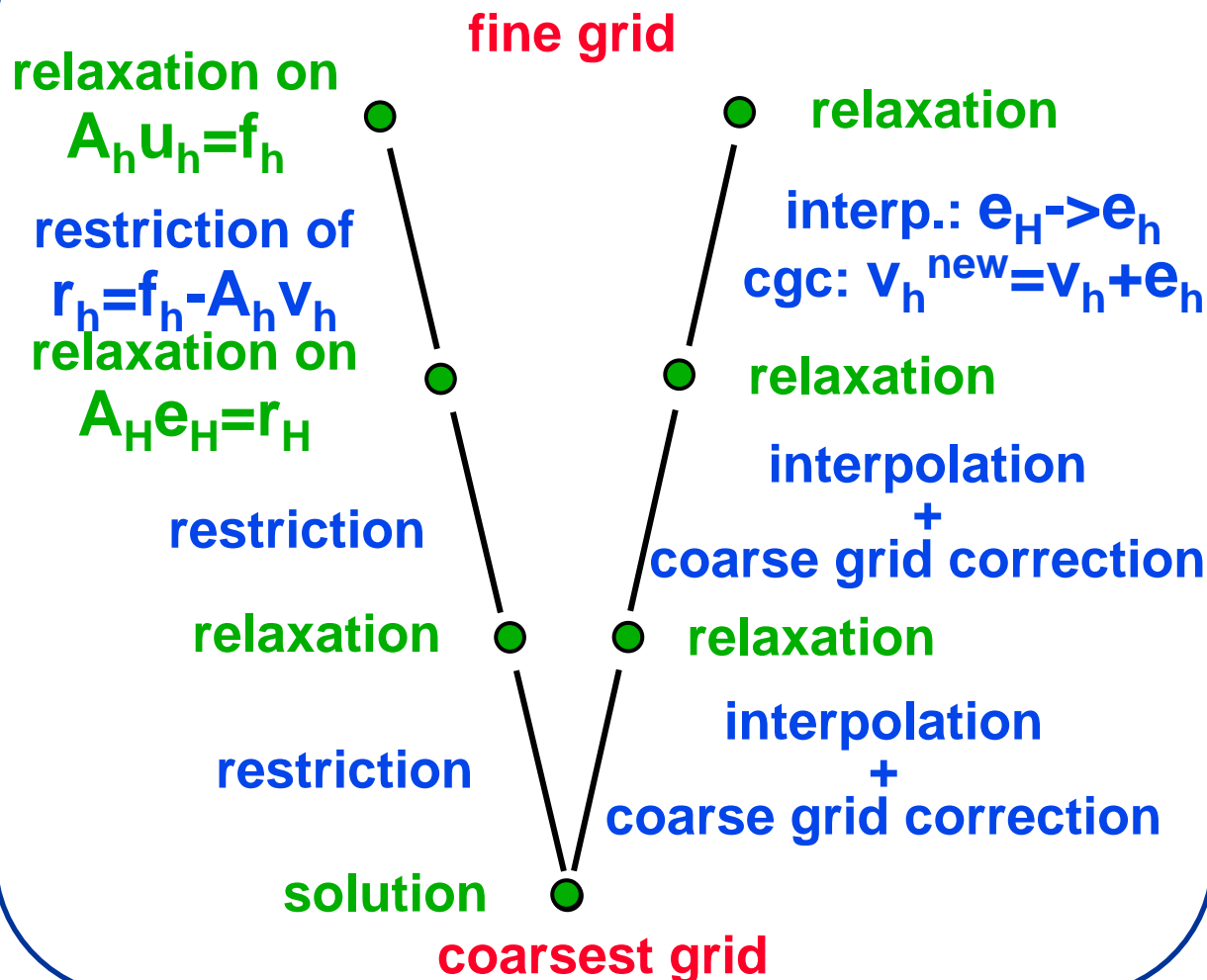
$$\lambda_1 \geq 1 - \frac{3\pi^2}{2} \frac{\alpha^2 h^2}{1+2\alpha^2}, \quad h_x = h_y = \frac{1}{N}, \quad h_z = \alpha h_x, \quad A = \frac{1}{\alpha}$$

after 10 Gauss-Seidel steps  
(60%)



# Multigrid Technique

## V-Cycle



## History:

1961 R. P. Fedorenko  
- first MG

1972 A. Brandt  
- adaptive  
grid refinement

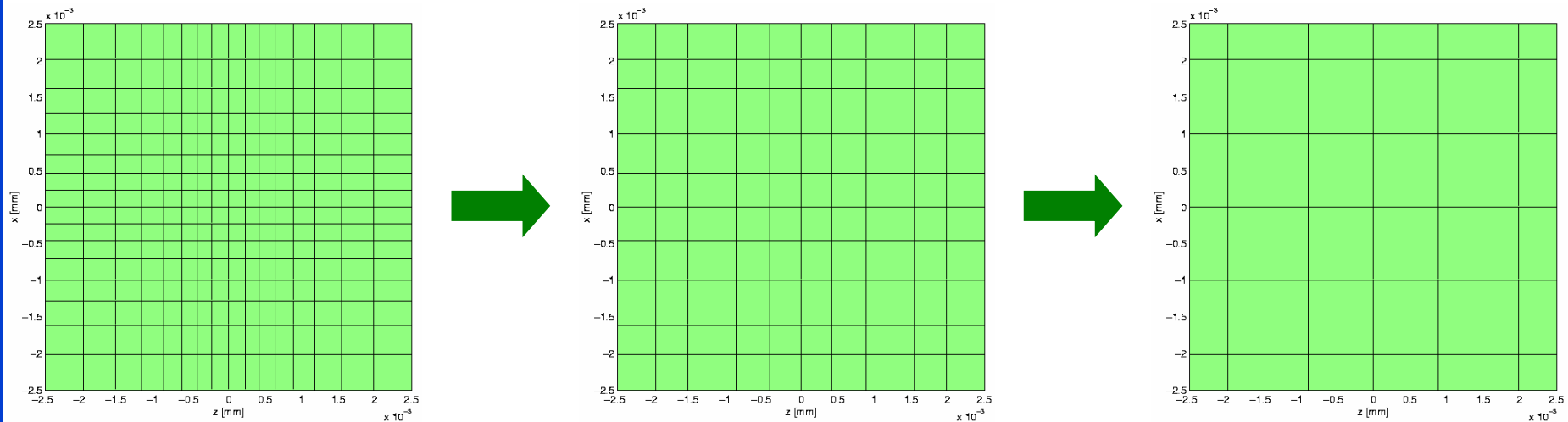
1976 W. Hackbusch  
- First MG program  
- New proofs for  
convergence

1985 W. Hackbusch  
- First monograph

1989 U. Langer  
- MG-PCG

# The Multigrid Poisson Solver

- The coarsening strategy is essential for a good convergence
- Objective of the coarsening is a sequence of coarser grids with a mesh spacing of descending aspect ratio
- The multigrid preconditioned conjugate gradient method (MG-PCG) accelerates convergence (Langer et al., 1989)



# Multigrid & MG-PCG

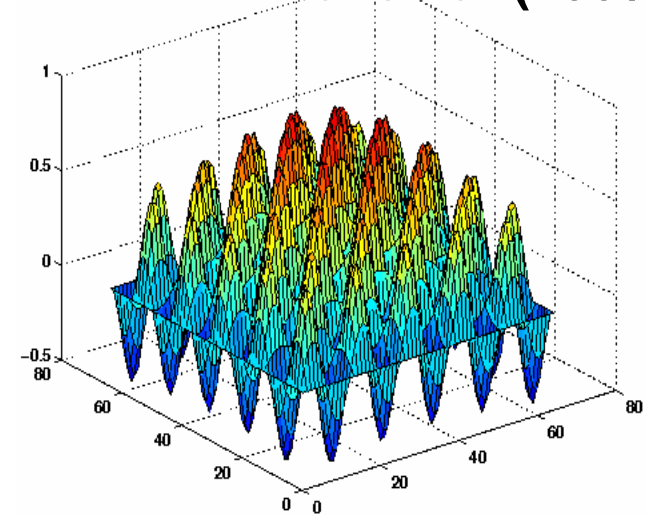
- *In new GPT release*

↑ Convergence  $O(1)$  on non-equidistant grids

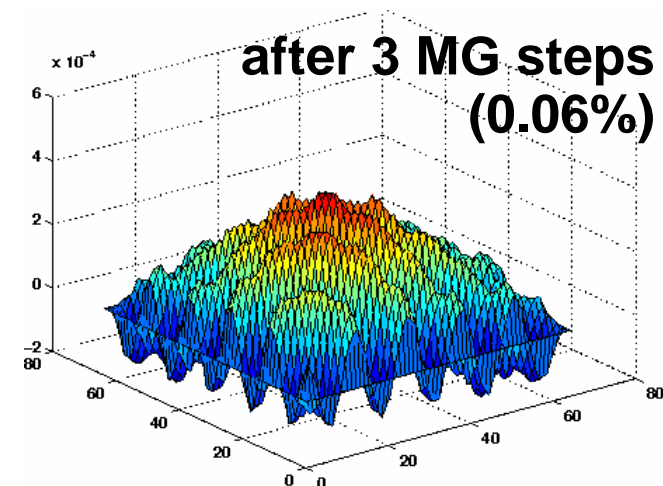
↑ Convergence  $O(1)$  on grids with high aspect ratios

↓ Implementation is more complicated

Initial error (100%)



after 3 MG steps  
(0.06%)



# Preconditioned Conjugate Gradients

↑ Simple implementation

↑ Convergence better than for SOR

↓ Convergence depends on the condition number of the matrix:

$$\text{cond}_A = \frac{\lambda_{\max}}{\lambda_{\min}} \leq N^2, \quad h = \frac{1}{N}$$

↓ Convergence

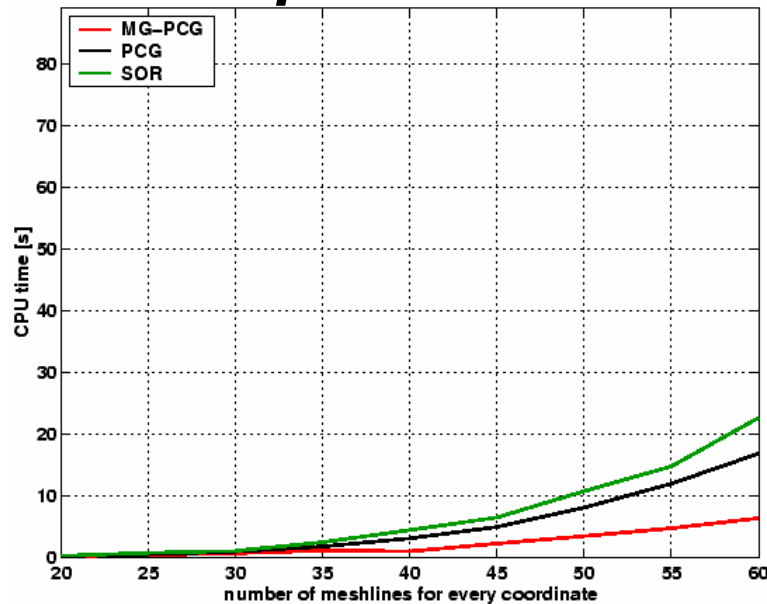
- $O(N^2)$
- ILU-preconditioners:  $O(N)$

↓ Condition number increases for non-equidistant grids

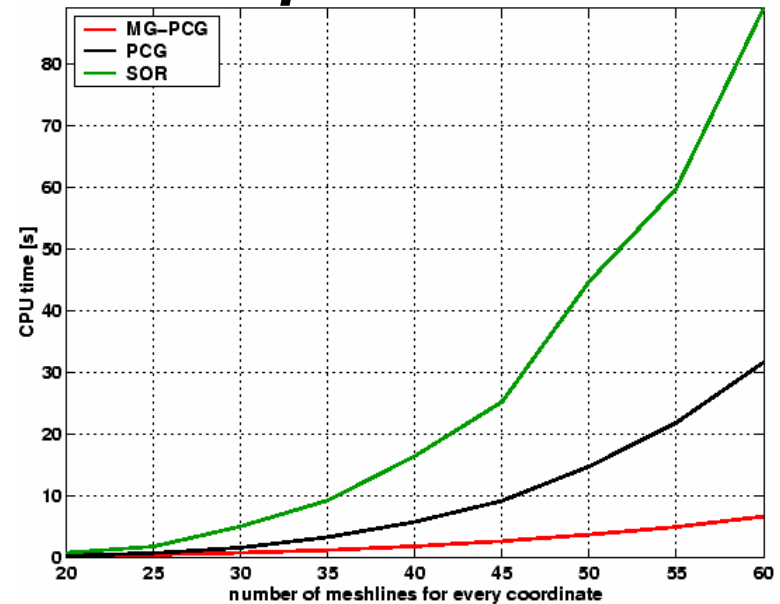
$$\text{cond}_A \leq \frac{1}{3}(2 + \alpha^{-2})N^2, \quad h_x = h_y = \frac{1}{N}, \quad h_z = \alpha h_x, \quad A = \frac{1}{\alpha}$$

# Gaussian Bunch in a Sphere

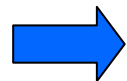
*equidistant mesh*



*non-equidistant mesh*

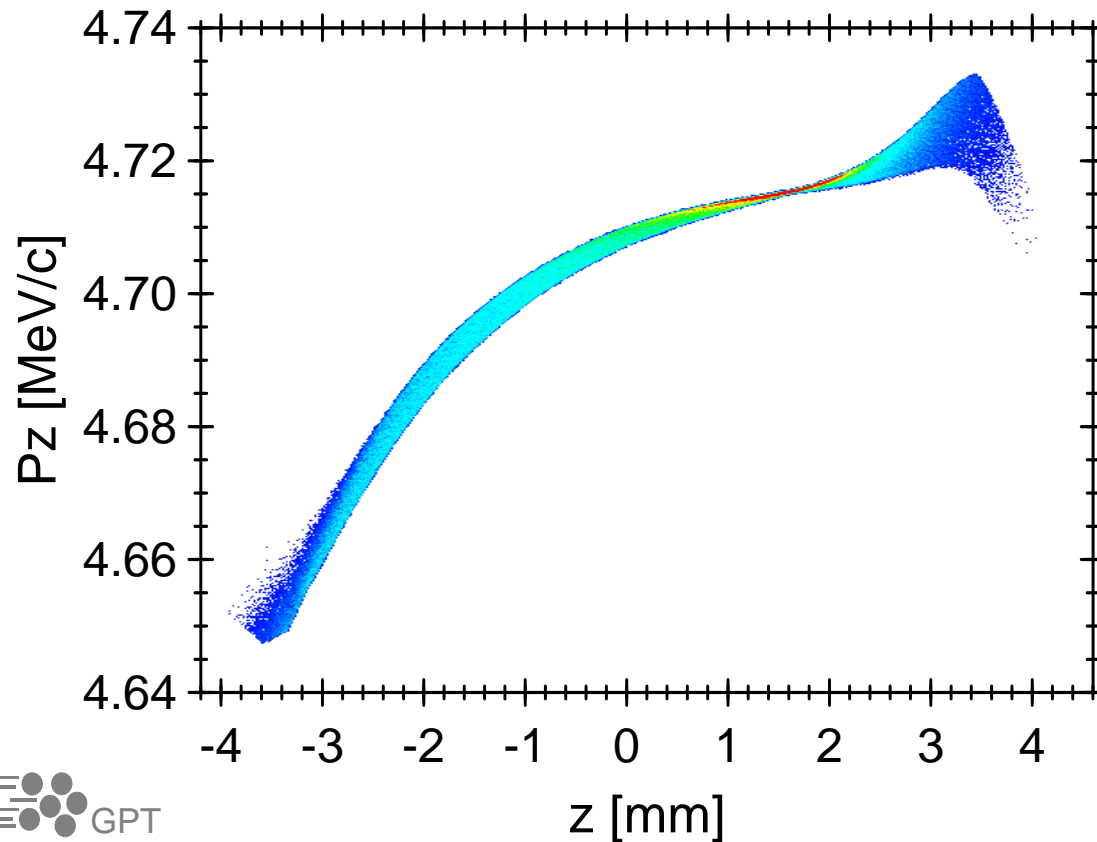


$A_{\text{mesh}} = 2.3$   5.7



**Multigrid convergence remains on non-equidistant grids with high aspect ratio**

# ASTRA – GPT comparison



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The Netherlands  
[www.pulsar.nl](http://www.pulsar.nl)

# TTF test case

- <http://www.desy.de/s2e-simu/>
  - XFEL: Benchmark S2E workshop, August 2003
  - 1 nC
  - First 0.25 m (rf-photogun only)
- **Modeling limitations**
  - 1D field-profiles (for ASTRA)
  - No Schottky effect (for GPT)

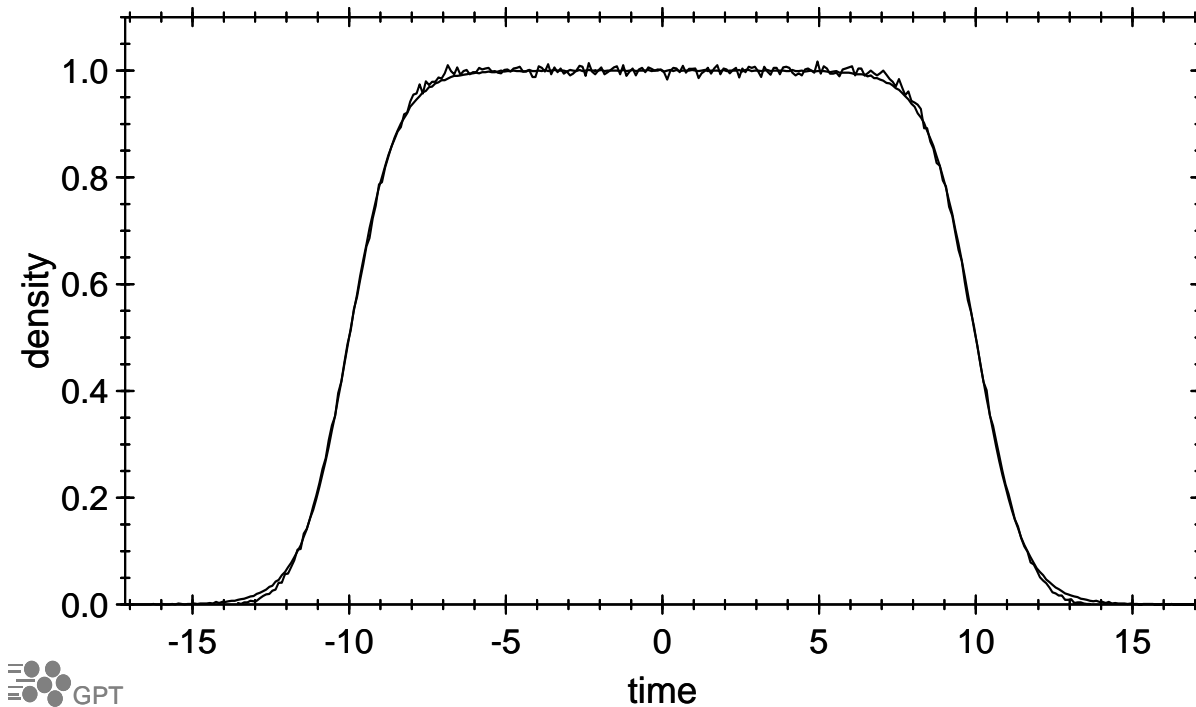


# Physics: GPT vs. ASTRA

Code	GPT (2.7)	ASTRA (7-Dec-04)
Tracking	3D	3D
Space-charge	3D mesh	2D
Meshlines	Anisotropic	Non-equidistant in (z,r)
Image charges at cathode	Yes	Yes
Schottky effect	No	Yes
External field-maps	1D/2D/3D	1D
Positioning of components	6D	Position only
Bend-magnets	Yes	No
FEL	Yes	No
Longitudinal wakefields	No	No
CSR	No	No

# Initial particle distribution

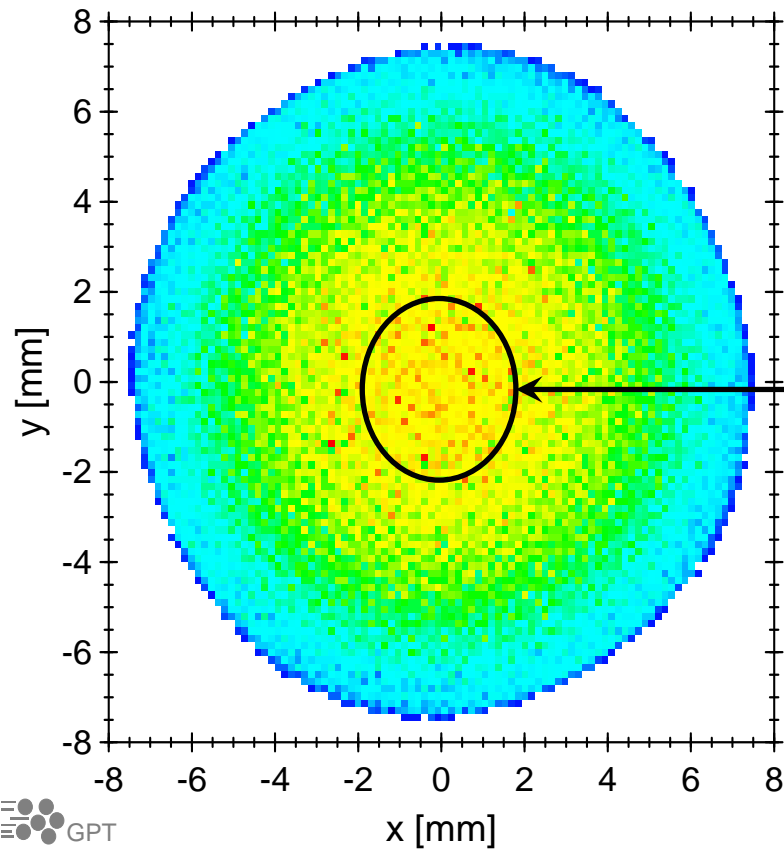
- Hammersley (low noise) sequences
- ‘Plateau’ distribution not in GPT
  - Quick fix: Convolution with Gaussian
  - Not so smooth, somehow less particles in tails



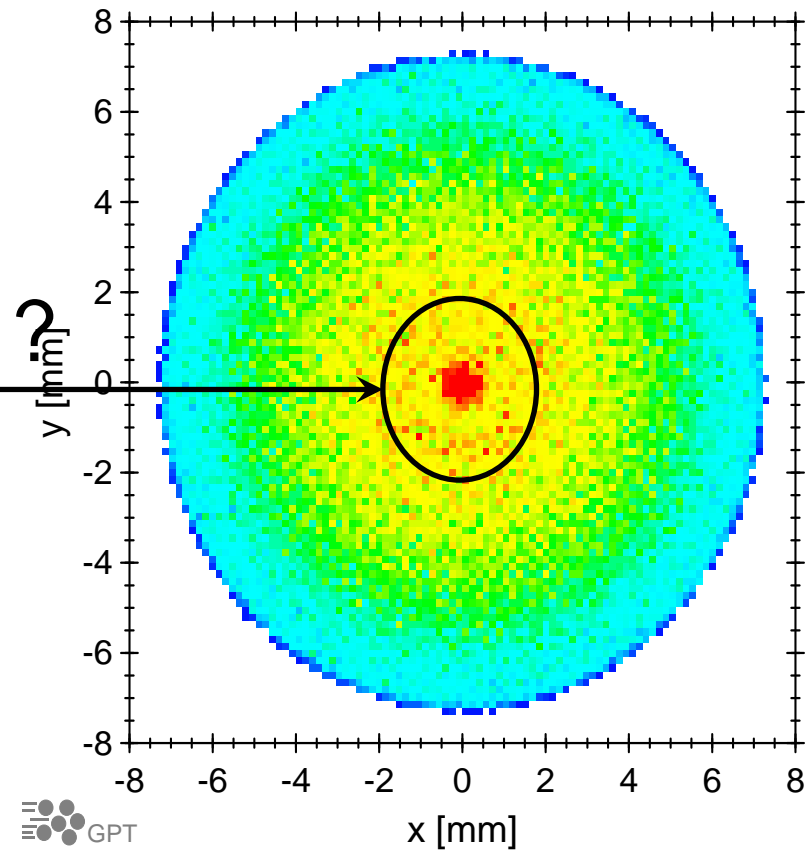
# Results

- XY-projection

GPT



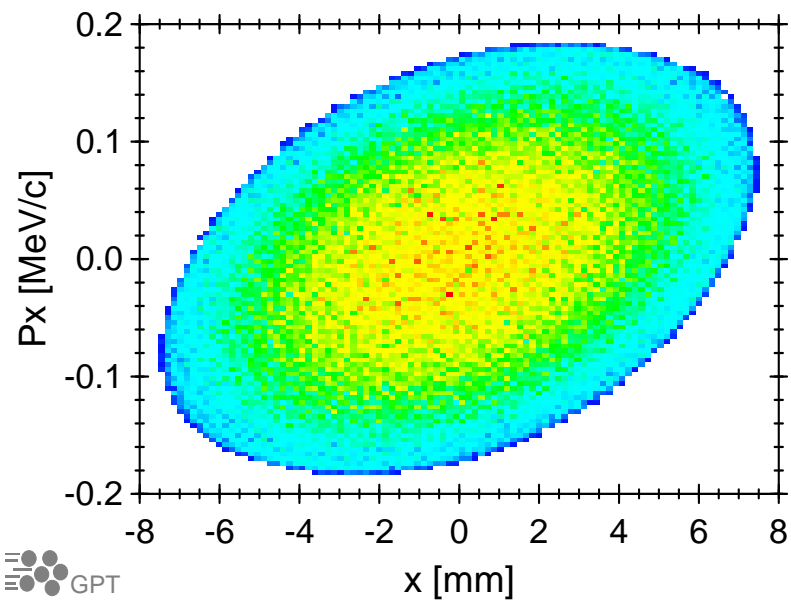
ASTRA



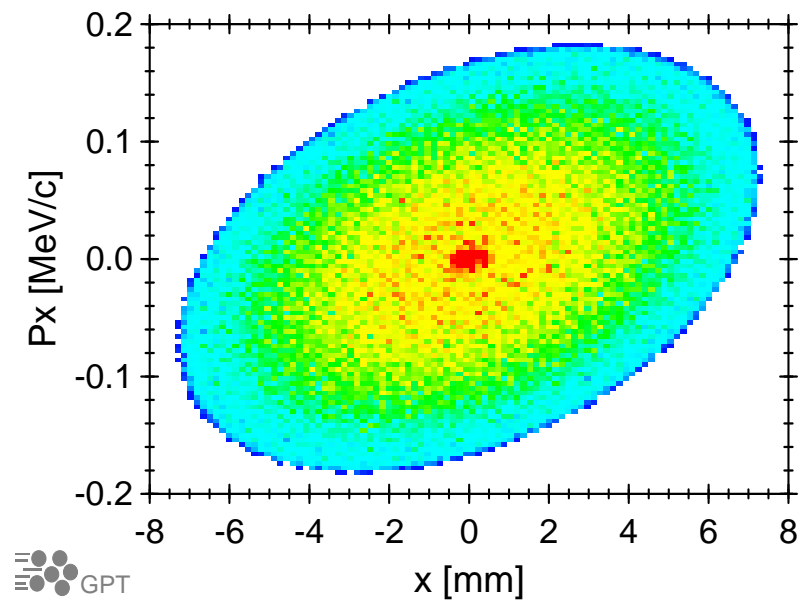
# Results

- Transverse phase-space

## GPT



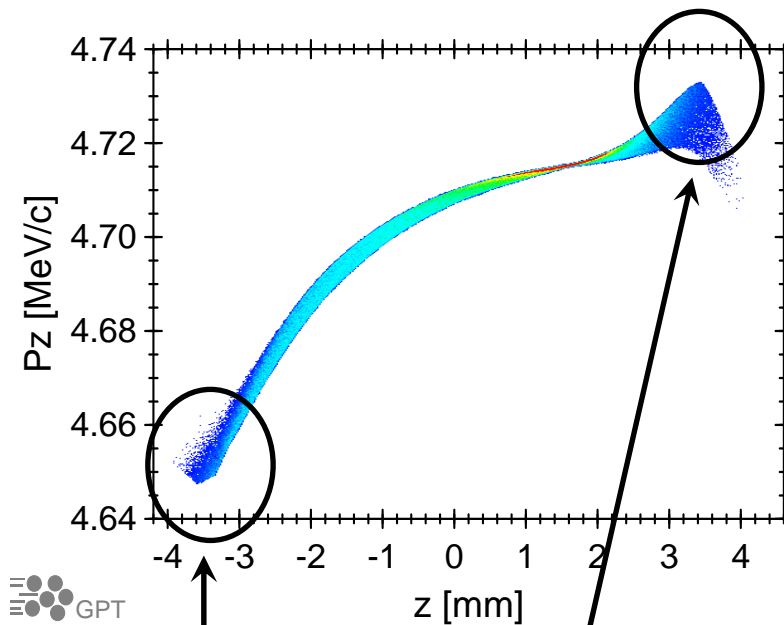
## ASTRA



# Results

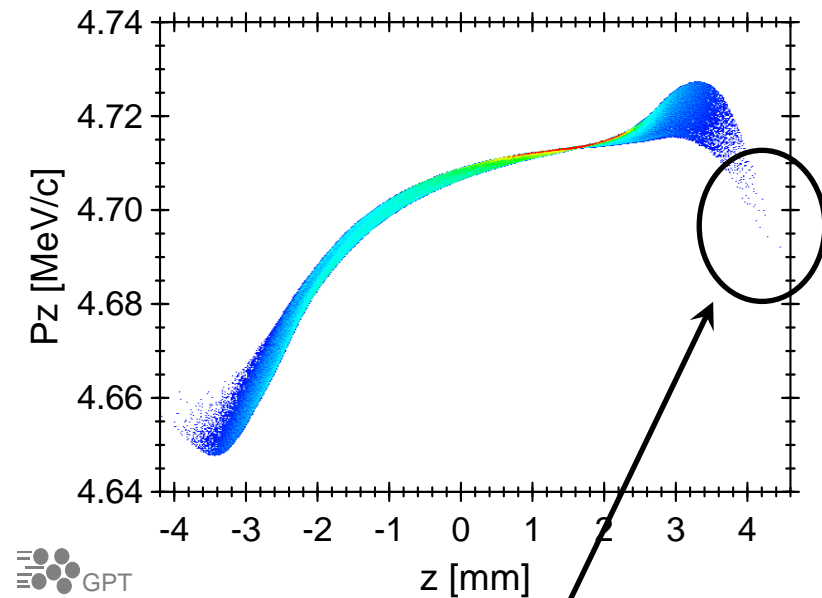
- Longitudinal phase space

## GPT



Limited number of meshlines  
Especially at head and tail

## ASTRA



More particles in tail  
Also in initial distribution

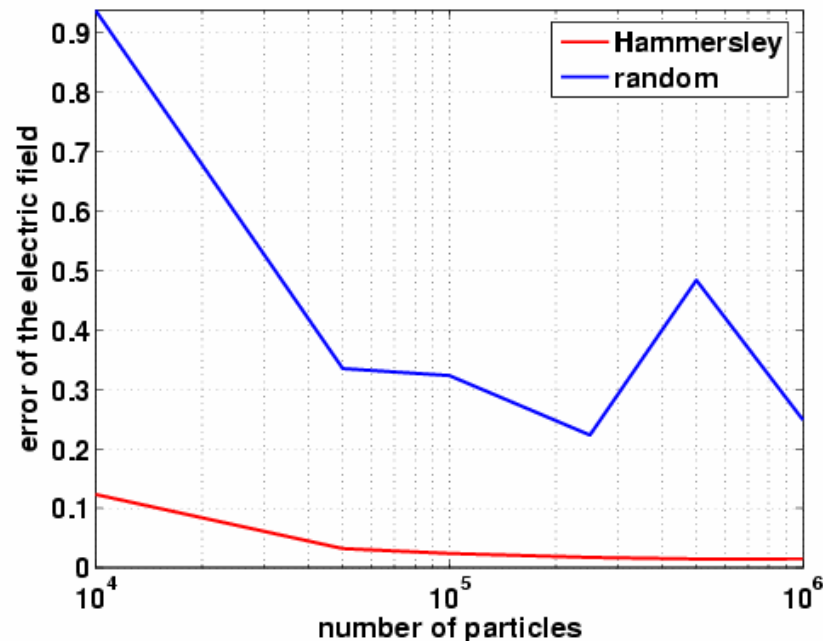
# Conclusion

- **Overall results are in excellent agreement**
  - **GPT is only 50% slower in 3D compared to ASTRA in 2D**
- **3D Poisson solver works flawless**
  - **No errors, no crashes, no problems, just 'plug-and-play'**
- **No big surprises to be expected for the next cavities**
- **But...**
  - **Better to have more meshlines at head and tail for TTF bunches**
  - **Our proposal: New meshing strategy based on previous solution**

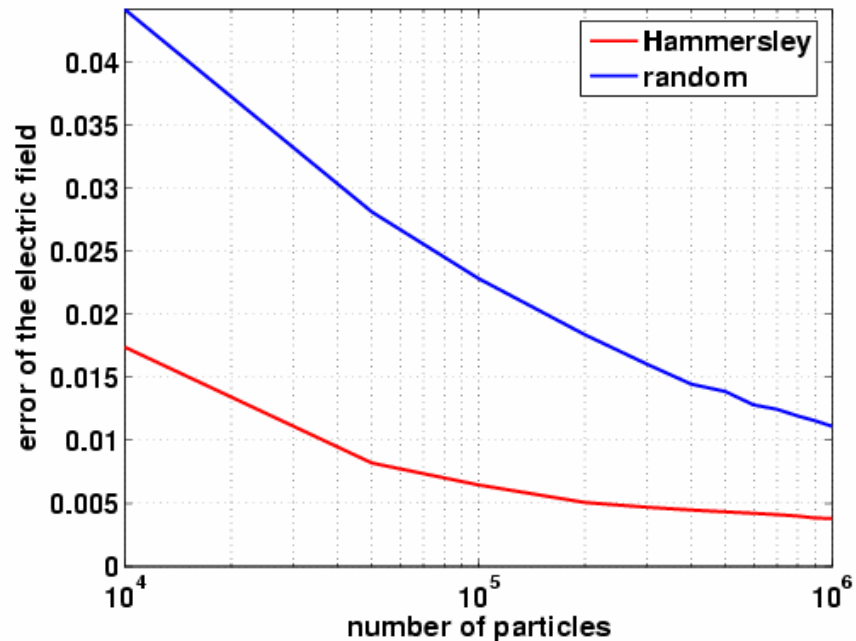
# Particle Distribution

- Hammersley sequences are often used for the generation of particle distributions
- Advantage: avoid small distances between 2 particles (clustering)
- Experiment: uniformly distributed particles in a sphere

## Particle-Particle method



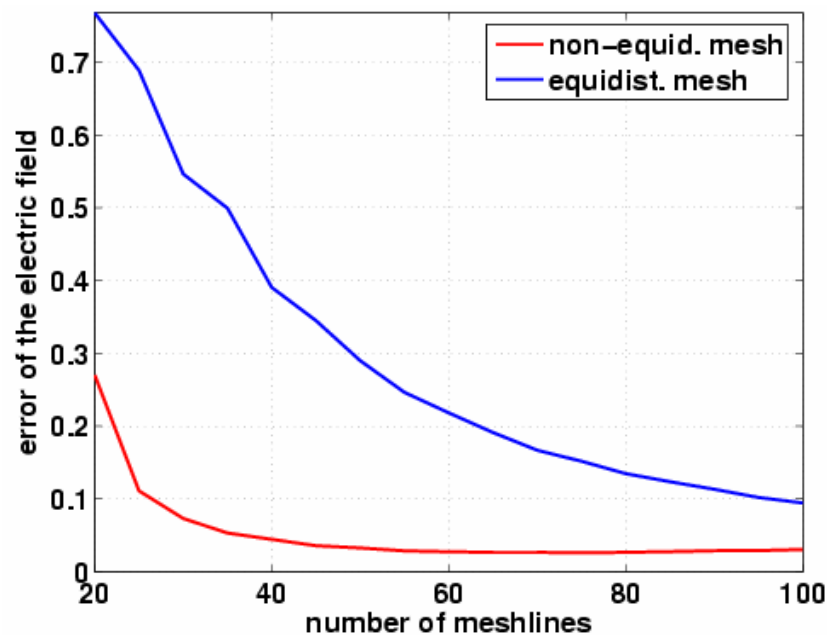
## Particle-Mesh method



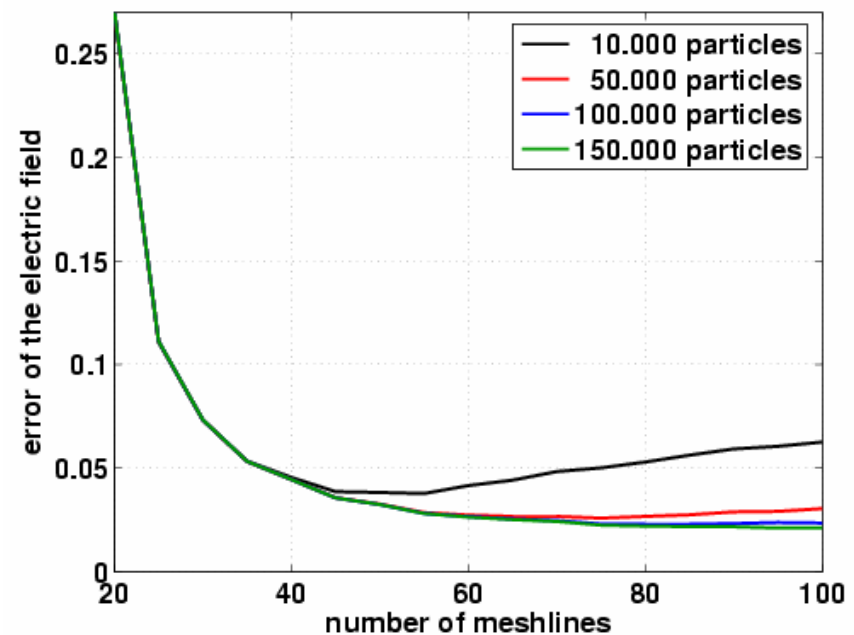
# Solver Parameters

- Numerical experiments with:  
,cigar' shaped bunch with uniformly distributed particles

adaptive mesh



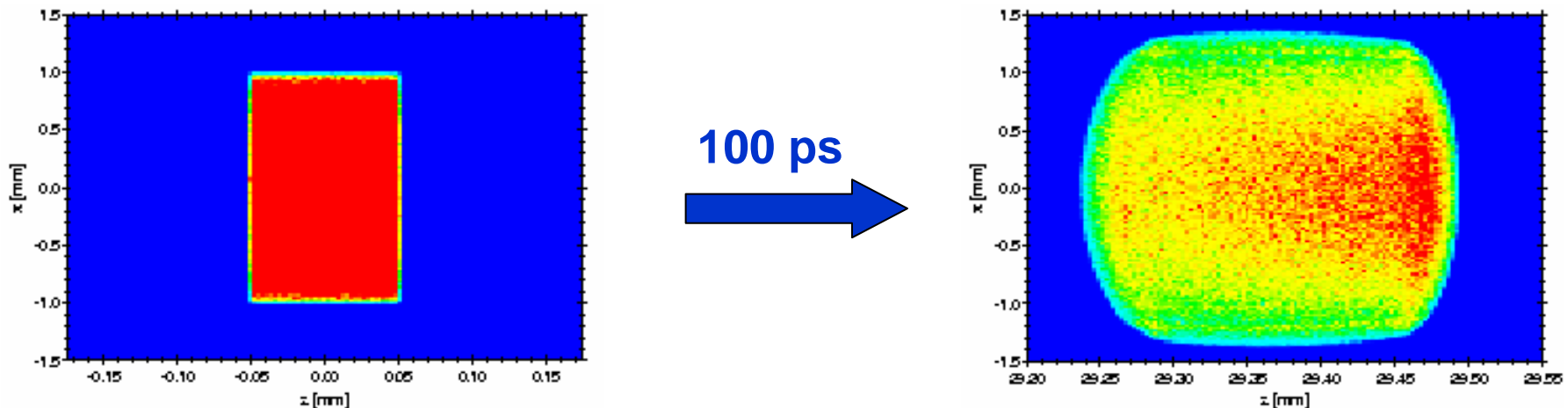
number of particles





# Tracking Example

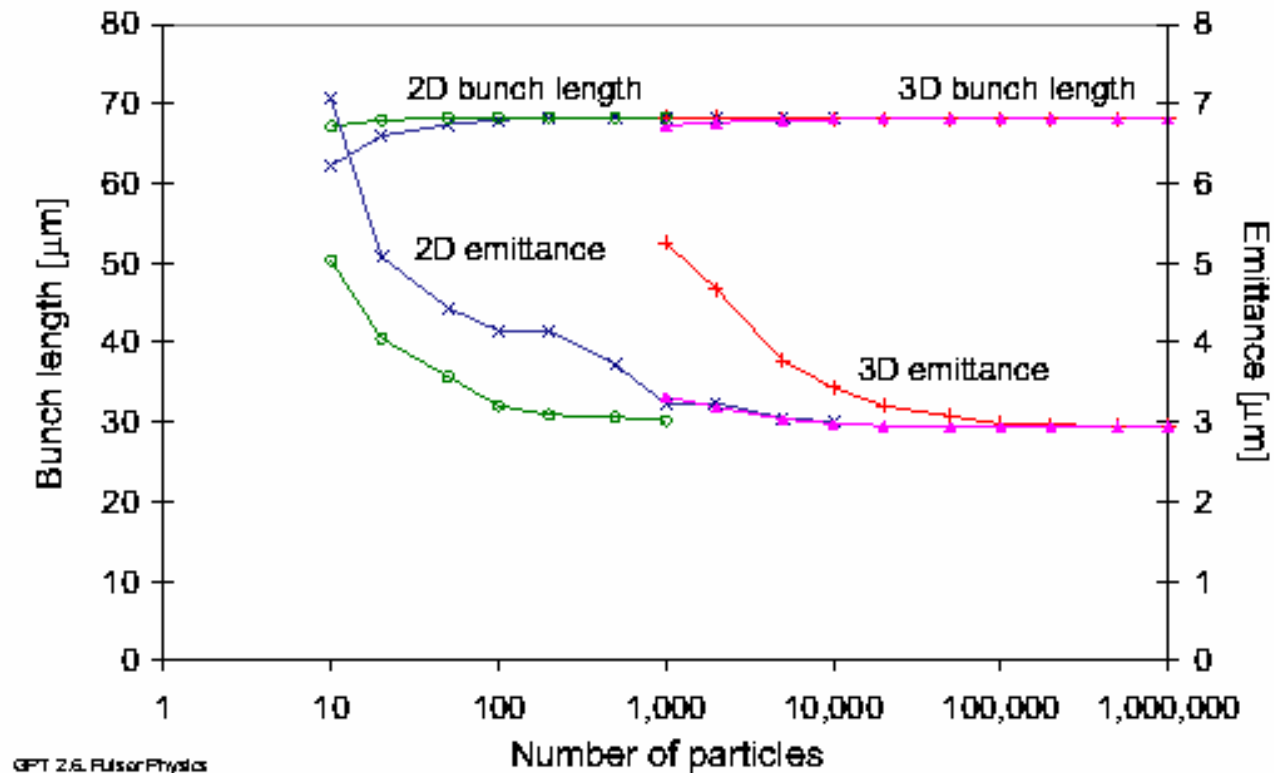
- Simulation with a hard-edged `pancake` bunch:
  - Radius 1 mm, length 0.1 mm
  - Lorentz factor  $\gamma=5$
  - Total charge 1 nC
  - Tracking time 100 ps



Initial and final projections of the charge density of an expanding `pancake` bunch into the  $(x,z)$ -plane. One million particles are used on a  $65 \times 65 \times 65$  mesh.

# Test of Physical Quantities

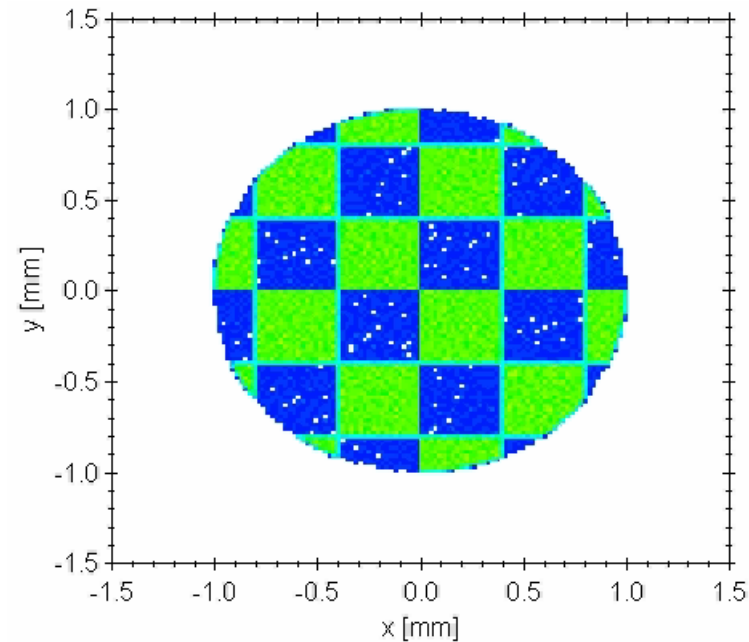
- Comparison of the 3D model to the well-tested 2D model of GPT
  - Bunch length: perfect agreement
  - Emittance: perfect agreement with Hammersley sequences



# Summary

- **MG-PCG: stable and fast Poisson solver**
  - Adaptive meshes with high aspect ratios possible
  - Tested in worst case scenarios (pancake-cigar-bunches)
  - Compared to well-established 2D methods and ASTRA
- **3D space charge routine in new GPT release**
- **Investigation of 3D effects**
  - Misalignments
  - Non-uniform emission from cathode
  - Bend magnets
- **Further developments:**
  - New meshing strategy for “TTF” bunches

# Thank you for your attention!



Avg(z) = 2.92997e-005 mm

*Movie:  
Pulsar Physics*

# Preconditioned Conjugate Gradients

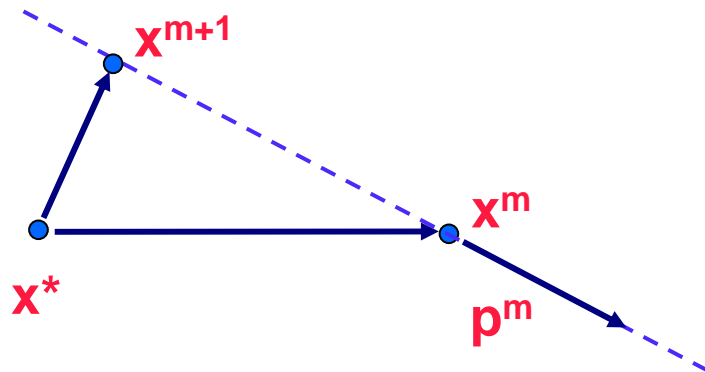
Solve:  $Ax=b$

*Preconditioned CG*

Solve:  $W^{-1}AW^{-1}Wx=W^{-1}b$

$Bu=v$

$\text{cond}_2(B) < \text{cond}_2(A)$



*Choice of W:*

- $\text{diag}(a_{ii})_{i=1,..,N}$
- ILU

Start:  $x^0$

$$p^0 = W^{-1}r^0$$

$$\rho^0 = (p^0, r^0)$$

$m=0,1,2,\dots$

$$a^m = Ap^m, \lambda = \rho / (a^m, p^m)$$

*new solution*

$$x^{m+1} = x^m + \lambda p^m$$

*new residual*

$$r^{m+1} = r^m - \lambda a^m$$

*new projection*

$$q^{m+1} = W^{-1}r^{m+1}$$

$$\rho^{m+1} = (q^{m+1}, r^{m+1})$$

$$p^{m+1} = q^{m+1} + \rho_{m+1} / \rho_m p^m$$

# Multigrid Preconditioned CG

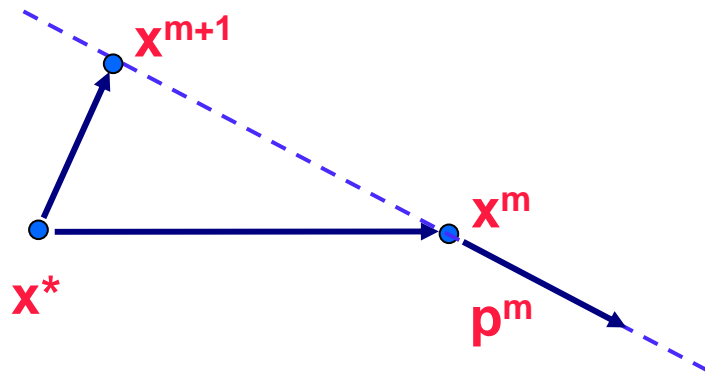
Solve:  $Ax=b$

*Preconditioned CG*

Solve:  $W^{-1}AW^{-1}Wx=W^{-1}b$

$Bu=v$

$\text{cond}_2(B) < \text{cond}_2(A)$



**optimal:  $W=A \Rightarrow$  MG-PCG<sup>[9]</sup>**

Start:  $x^0$

$p^0=A^{-1}r^0$  **solve with MG**

$\rho^0=(p^0,r^0)$

$m=0,1,2,\dots$

$a^m=Ap^m, \lambda=\rho/(a^m,p^m)$

*new solution*

$x^{m+1}=x^m+\lambda p^m$

*new residual*

$r^{m+1}=r^m-\lambda a^m$

*new projection*

$q^{m+1}=A^{-1}r^{m+1}$  **solve with MG**

$\rho^{m+1}=(q^{m+1},r^{m+1})$

$p^{m+1}=q^{m+1}+\rho_{m+1}/\rho_m p^m$

# Numerical Effort

	Direct solver (FFT, equidistant)	Multigrid (equidistant+non-equidistant)  V-cycle mit 2 pre- and 2 post-smoothing steps
2D: grid points: $N \times N$ step size: $h=1/N$	$10N^2 \log N$	$100/3 N^2$ per iteration
3D: grid points: $N \times N \times N$ step size: $h=1/N$	$15N^3 \log N$	$40 N^3$ per iteration

## Pancake-Bunch:

equidist.:  $N_z=1024$ , error=0.45      non-equidst.:  $N_z=128$ , error=0.15