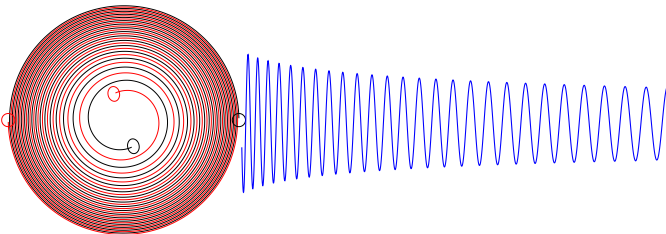


# Solving Einstein's Equation Numerically IV

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- From a pragmatic physicist's point of view, hyperbolic means anything that acts like the wave equation, i.e. any system of equations having a well posed initial-boundary value problem.
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- Symmetric hyperbolic systems are one class of equations for which suitable well-posedness theorems exist, and which are general enough to include Einstein's equations together with most of the other dynamical field equations used by physicists.
- Evolution equations of the form,

$$\partial_t u^\alpha + A^k{}^\alpha{}_\beta(u, x, t) \partial_k u^\beta = F^\alpha(u, x, t),$$

for a collection of dynamical fields  $u^\alpha$ , are called **symmetric hyperbolic** if there exists a positive definite  $S_{\alpha\beta}$  having the property that  $S_{\alpha\gamma} A^k{}^\gamma{}_\beta \equiv A^k{}_{\alpha\beta} = A^k{}_{\beta\alpha}$ .

## Example: Scalar Wave Equation

- Consider the scalar wave equation in flat space, expressed in terms of arbitrary spatial coordinates:

$$0 = -\partial_t^2 \psi + \nabla^k \nabla_k \psi = -\partial_t^2 \psi + g^{k\ell} (\partial_k \partial_\ell \psi - \Gamma_{k\ell}^n \partial_n \psi).$$

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- Define the first-order dynamical fields,  $u^\alpha = \{\psi, \Pi, \Phi_k\}$ , which satisfy the following evolution equations:

$$\partial_t \psi = -\Pi, \quad \partial_t \Pi + \nabla^k \Phi_k = 0, \quad \partial_t \Phi_k + \nabla_k \Pi = 0.$$

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$$\partial_t \psi = -\Pi, \quad \partial_t \Pi + \nabla^k \Phi_k = 0, \quad \partial_t \Phi_k + \nabla_k \Pi = 0.$$

- The principal part of this system,  $\partial_t u^\alpha + A^{k\alpha}{}_\beta \partial_k u^\beta \simeq 0$ , is given:

$$\partial_t \begin{pmatrix} \psi \\ \Pi \\ \Phi_x \\ \Phi_y \\ \Phi_z \end{pmatrix} + \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & g^{xx} & g^{xy} & g^{xz} \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \partial_x \begin{pmatrix} \psi \\ \Pi \\ \Phi_x \\ \Phi_y \\ \Phi_z \end{pmatrix} + \dots \simeq 0$$

## Example: Scalar Wave Equation II

- The symmetrizer for the first-order scalar field system is:

$$dS^2 = S_{\alpha\beta} du^\alpha du^\beta = \Lambda^2 d\psi^2 + d\Pi^2 + g^{mn} d\Phi_m d\Phi_n.$$



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- Check the symmetrization of the characteristic matrices:

$$\begin{aligned} S_{\alpha\gamma} A^{\gamma\beta} &= \begin{pmatrix} \Lambda^2 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & g^{xx} & g^{xy} & g^{xz} \\ 0 & 0 & g^{yx} & g^{yy} & g^{yz} \\ 0 & 0 & g^{zx} & g^{zy} & g^{zz} \end{pmatrix} \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & g^{xx} & g^{xy} & g^{xz} \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \\ &= \begin{pmatrix} 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & g^{xx} & g^{xy} & g^{xz} \\ 0 & g^{xx} & 0 & 0 & 0 \\ 0 & g^{yx} & 0 & 0 & 0 \\ 0 & g^{zx} & 0 & 0 & 0 \end{pmatrix} = A_{\alpha\beta}^x \end{aligned}$$

# First Order Generalized Harmonic Evolution System

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- We denote the principal part of these first order systems using the notation  $\partial_t u^\alpha + A^k{}^\alpha{}_\beta \partial_k u^\beta \simeq 0$ . The principal part of the first-order GH Einstein equations can be written as:

$$\begin{aligned}\partial_t \psi_{ab} - N^k \partial_k \psi_{ab} &= -N \Pi_{ab}, \\ \partial_t \Pi_{ab} - N^k \partial_k \Pi_{ab} + N g^{ki} \partial_k \Phi_{iab} &\simeq 0, \\ \partial_t \Phi_{iab} - N^k \partial_k \Phi_{iab} + N \partial_i \Pi_{ab} &\simeq 0,\end{aligned}$$

where  $\Phi_{kab} = \partial_k \psi_{ab}$ .

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where  $\Phi_{kab} = \partial_k \psi_{ab}$ .

- This system has two immediate problems:
  - This system has new constraints,  $\mathcal{C}_{kab} = \partial_k \psi_{ab} - \Phi_{kab}$ , that tend to grow exponentially during numerical evolutions.
  - This system is not linearly degenerate, so it is possible (likely?) that shocks will develop (e.g. the components that determine the shift evolution have the form  $\partial_t N^i - N^k \partial_k N^i \simeq 0$ ).

# A 'New' Generalized Harmonic Evolution System

- We can correct these problems by adding additional multiples of the constraints to the evolution system:

$$\partial_t \psi_{ab} - (1 + \gamma_1) N^k \partial_k \psi_{ab} = -N \Pi_{ab} - \gamma_1 N^k \Phi_{kab},$$

$$\partial_t \Pi_{ab} - N^k \partial_k \Pi_{ab} + N g^{ki} \partial_k \Phi_{iab} - \gamma_1 \gamma_2 N^k \partial_k \psi_{ab} \simeq -\gamma_1 \gamma_2 N^k \Phi_{kab},$$

$$\partial_t \Phi_{iab} - N^k \partial_k \Phi_{iab} + N \partial_i \Pi_{ab} - \gamma_2 N \partial_i \psi_{ab} \simeq -\gamma_2 N \Phi_{iab}.$$

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- This 'new' generalized-harmonic evolution system has several nice properties:
  - This system is symmetric hyperbolic for all values of  $\gamma_1$  and  $\gamma_2$ .
  - The  $\Phi_{iab}$  evolution equation can be written in the form,  $\partial_t C_{iab} - N^k \partial_k C_{iab} \simeq -\gamma_2 N C_{iab}$ , so the new constraints are damped when  $\gamma_2 > 0$ .
  - This system is linearly degenerate for  $\gamma_1 = -1$  (and so shocks should not form from smooth initial data).

# Constraint Evolution for the New GH System

- The evolution of the constraints,

$\mathbf{c}^A = \{C_a, C_{kab}, F_a \approx t^c \partial_c C_a, C_{ka} \approx \partial_k C_a, C_{klab} = \partial_{[k} C_{l]ab}\}$  are determined by the evolution of the fields  $u^\alpha = \{\psi_{ab}, \Pi_{ab}, \Phi_{kab}\}$ :

$$\partial_t \mathbf{c}^A + A^{kA}{}_B(u) \partial_k \mathbf{c}^B = F^A{}_B(u, \partial u) \mathbf{c}^B.$$

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$$\partial_t \mathbf{c}^A + \mathbf{A}^{kA}{}_B(u) \partial_k \mathbf{c}^B = \mathbf{F}^A{}_B(u, \partial u) \mathbf{c}^B.$$

- This constraint evolution system is symmetric hyperbolic with principal part:

$$\begin{aligned} \partial_t C_a &\simeq 0, \\ \partial_t \mathcal{F}_a - N^k \partial_k \mathcal{F}_a - N g^{ij} \partial_i C_{ja} &\simeq 0, \\ \partial_t C_{ia} - N^k \partial_k C_{ia} - N \partial_i \mathcal{F}_a &\simeq 0, \\ \partial_t C_{iab} - (1 + \gamma_1) N^k \partial_k C_{iab} &\simeq 0, \\ \partial_t C_{ijab} - N^k \partial_k C_{ijab} &\simeq 0. \end{aligned}$$



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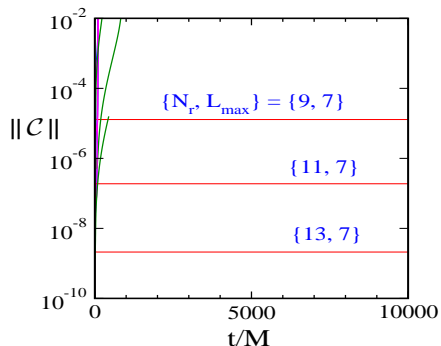
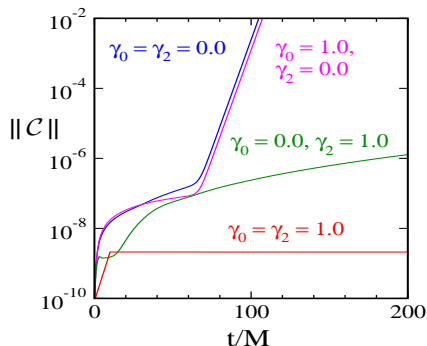
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- An analysis of this system shows that all of the constraints are damped in the WKB limit when  $\gamma_0 > 0$  and  $\gamma_2 > 0$ . So, this system has constraint suppression properties that are similar to those of the Pretorius (and Gundlach, et al.) system.

# Numerical Tests of the New GH System

- 3D numerical evolutions of static black-hole spacetimes illustrate the constraint damping properties of our GH evolution system.
- These evolutions are stable and convergent when  $\gamma_0 = \gamma_2 = 1$ .



- The boundary conditions used for this simple test problem freeze the incoming characteristic fields to their initial values.

## Boundary Condition Basics

- We impose boundary conditions on first-order hyperbolic evolution systems,  $\partial_t u^\alpha + A^{k\alpha}{}_\beta(u) \partial_k u^\beta = F^\alpha(u)$  in the following way (where in our case  $u^\alpha = \{\psi_{ab}, \Pi_{ab}, \Phi_{kab}\}$ ):

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- We first find the eigenvectors of the characteristic matrix  $n_k A^{k\alpha}{}_\beta$  at each boundary point:

$$e^{\hat{\alpha}}{}_\alpha n_k A^{k\alpha}{}_\beta = v_{(\hat{\alpha})} e^{\hat{\alpha}}{}_\beta,$$

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- At internal boundaries (*i.e.* interfaces between computational subdomains) use outgoing characteristics of one subdomain to fix data for incoming characteristics of neighboring subdomain.

## Characteristic Fields and Characteristic Speeds

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$$\partial_t \delta u^\alpha + A^k{}^\alpha{}_\beta \partial_k \delta u^\beta \approx -i (\omega \delta^\alpha{}_\beta - k n_k A^k{}^\alpha{}_\beta) V^\beta \approx 0.$$



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- If  $V^\alpha = S^{\alpha\beta} e^{\hat{\alpha}}_{\beta}$  is one of the eigenvectors of  $n_k A^{k\alpha}_{\beta}$  with eigenvalue  $v_{(\hat{\alpha})}$ , then the short wavelength dispersion relation for this perturbation becomes:  $\omega = k v_{(\hat{\alpha})}$  for this perturbation.

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- The phase velocity of this perturbation is just the characteristic speed  $v_{(\hat{\alpha})}$ .
  - If  $v_{(\hat{\alpha})} < 0$ , this represents an incoming perturbation that requires a boundary condition.
  - If  $v_{(\hat{\alpha})} \geq 0$ , this represents an outgoing wave that is determined completely by the fields inside the boundary, so no boundary condition is allowed.

## Characteristic Fields for the Scalar Field System

- Consider the scalar field equation  $\nabla^a \nabla_a \psi = 0$  on a spacetime with fixed metric  $ds^2 = -N^2 dt^2 + g_{ij}(dx^i + N^i dt)(dx^j + N^j dt)$ . The first order form of this system (including constraint damping):

$$\begin{aligned}\partial_t \psi - N^k (1 + \gamma_1) \partial_k \psi &\simeq 0, \\ \partial_t \Pi - N^k \partial_k \Pi + N g^{ki} \partial_k \Phi_i &\simeq 0, \\ \partial_t \Phi_i - N^k \partial_k \Phi_i + N \partial_i \Pi - \gamma_2 N \partial_i \psi &\simeq 0.\end{aligned}$$

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- The characteristic fields  $u^{\hat{\alpha}} = e^{\hat{\alpha}}_{\beta} u^{\beta}$  for this system consist of the fields  $u^{\hat{\alpha}} = \{u^{\hat{0}}, u^{\hat{1}\pm}, u^{\hat{2}}\}$ , given by

$$u^{\hat{0}} = \psi, \quad u^{\hat{1}\pm} = \Pi \pm n^k \Phi_k - \gamma_2 \psi, \quad u^{\hat{2}} = (\delta_i^k - n^k n_i) \Phi_k,$$

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- The coordinate characteristic speeds associated with these fields are  $v_{(\hat{0})} = -(1 + \gamma_1) n_k N^k$  for the field  $u^{\hat{0}}$ ,  $v_{(\hat{1}\pm)} = -n^k N_k \pm N$  for the fields  $u^{\hat{1}\pm}$ , and  $v_{(\hat{2})} = -n_k N^k$  for the fields  $u^{\hat{2}}$ .

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- A boundary condition must be imposed on each characteristic field whose characteristic speed is negative on that boundary.
- A boundary condition may not be imposed on any characteristic field whose characteristic speed is non-negative on that boundary.

# Characteristic Fields for the Einstein System

- The characteristic fields  $u^{\hat{\alpha}} = e^{\hat{\alpha}}_{\beta} u^{\beta}$  for the generalized harmonic version of the Einstein evolution equations look very much like their scalar field counterparts:  $u^{\hat{\alpha}} = \{u^{\hat{0}}_{ab}, u^{\hat{1}\pm}_{ab}, u^{\hat{2}}_{iab}\}$ , given by

$$u^{\hat{0}}_{ab} = \psi_{ab},$$

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- A boundary condition must be imposed on each characteristic field whose characteristic speed is negative on that boundary.

# Characteristic Fields for the Einstein System

- The characteristic fields  $u^{\hat{\alpha}} = e^{\hat{\alpha}}_{\beta} u^{\beta}$  for the generalized harmonic version of the Einstein evolution equations look very much like their scalar field counterparts:  $u^{\hat{\alpha}} = \{u^{\hat{0}}_{ab}, u^{\hat{1}\pm}_{ab}, u^{\hat{2}}_{iab}\}$ , given by

$$\begin{aligned}u^{\hat{0}}_{ab} &= \psi_{ab}, \\u^{\hat{1}\pm}_{ab} &= \Pi_{ab} \pm n^k \Phi_{kab} - \gamma_2 \psi_{ab}, \\u^{\hat{2}}_{iab} &= (\delta_i^k - n^k n_i) \Phi_{kab},\end{aligned}$$

- The coordinate characteristic speeds associated with these fields also have the same forms as those for the scalar field system:  $v_{(\hat{0})} = -(1 + \gamma_1) n_k N^k$  for the fields  $u^{\hat{0}}_{ab}$ ,  $v_{(\hat{1}\pm)} = -n^k N_k \pm N$  for the fields  $u^{\hat{1}\pm}_{ab}$ , and  $v_{(\hat{2})} = -n_k N^k$  for the fields  $u^{\hat{2}}_{iab}$ .
- A boundary condition must be imposed on each characteristic field whose characteristic speed is negative on that boundary.
- A boundary condition may not be imposed on any characteristic field whose characteristic speed is non-negative on that boundary.

# Evolutions of a Perturbed Schwarzschild Black Hole

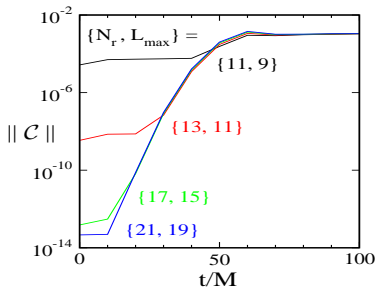
- The simplest boundary conditions that correspond (roughly) to “no incoming waves” set  $u^{\hat{\alpha}} = 0$  for each incoming field, or  $d_t u^{\hat{\alpha}} \equiv e^{\hat{\alpha}}_{\beta} \partial_t u^{\beta} = 0$  for fields that include static “Coulomb” parts.

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- A black-hole spacetime is perturbed by an outgoing gravitational wave.
- Use boundary conditions that *Freeze* the incoming characteristic fields:  $d_t u^{\hat{\alpha}} = 0$ .
- The outgoing waves interact with the boundary of the computational domain and produce constraint violations.



Play  $\Psi_4$  Movie

Play Constraint Movie

# Constraint Preserving Boundary Conditions

- Construct the characteristic fields,  $\hat{c}^{\hat{A}} = e^{\hat{A}}_A c^A$ , associated with the constraint evolution system,  $\partial_t c^A + A^k A^A_B \partial_k c^B = F^A_B c^B$ .

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- Set boundary conditions on the fields  $\hat{u}^-$  by requiring

$$d_{\perp} \hat{u}^- = -\hat{F}(u, d_{\parallel} u).$$

# Constraint Characteristic Fields

- The characteristic fields associated with the constraint evolution system, and their associated characteristic speeds for the first-order Einstein system are:

$$\begin{aligned} \mathcal{C}_a^{\hat{0}\pm} &= \mathcal{F}_a \mp n^k \mathcal{C}_{ka} \approx t^c \partial_c \mathcal{C}_a \mp n^k \partial_k \mathcal{C}_a, & v_{(\hat{0}\pm)} &= -n_k N^k \pm N, \\ \mathcal{C}_a^{\hat{1}} &= \mathcal{C}_a, & v_{(\hat{1})} &= 0, \\ \mathcal{C}_{ia}^{\hat{2}} &= P^k{}_i \mathcal{C}_{ka} \approx (\delta^k{}_i - n^k n_i) \partial_k \mathcal{C}_a, & v_{(\hat{2})} &= -n_k N^k, \\ \mathcal{C}_{iab}^{\hat{3}} &= \mathcal{C}_{iab}, & v_{(\hat{3})} &= -(1 + \gamma_1) n_k N^k, \\ \mathcal{C}_{ijab}^{\hat{4}} &= \mathcal{C}_{ijab} = 2\partial_{[j} \mathcal{C}_{i]ab}, & v_{(\hat{4})} &= -n_k N^k. \end{aligned}$$

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- The constraint characteristic fields  $\hat{C}_a^{\hat{0}-}$ ,  $\hat{C}_{iab}^{\hat{3}}$  and  $\hat{C}_{ijab}^{\hat{4}}$  have the same characteristic speeds as the principal dynamical fields  $u_{ab}^{\hat{1}-}$ ,  $u_{ab}^{\hat{0}}$  and  $u_{iab}^{\hat{2}}$  respectively. These constraint fields will be incoming under the same conditions as these dynamical fields.

## Constraint Characteristic Fields II

- Fortunately, the incoming constraint characteristic fields,  $c_a^{\hat{0}-}$ ,  $c_{iab}^{\hat{3}}$  and  $c_{ikab}^{\hat{4}}$ , can be expressed in terms of the corresponding principal dynamical characteristic fields:

$$\begin{aligned}c_a^{\hat{0}-} &\approx \sqrt{2} \left[ k^{(c} \psi^{d)}{}_a - \frac{1}{2} k_a \psi^{cd} \right] d_{\perp} u_{cd}^{\hat{1}-}, \\n^k c_{kab}^{\hat{3}} &\approx d_{\perp} u_{ab}^{\hat{0}}, \\n^k c_{kiab}^{\hat{4}} &\approx d_{\perp} u_{iab}^{\hat{2}},\end{aligned}$$

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- Setting these incoming characteristic constraint fields to zero therefore provides boundary conditions on the normal derivatives  $d_{\perp} u^{\hat{\alpha}} = e^{\hat{\alpha}}_{\beta} n^k \partial_k u^{\beta}$  of some of the primary dynamical characteristic fields.

# Physical Boundary Conditions

- The Weyl curvature tensor  $C_{abcd}$  satisfies a system of evolution equations from the Bianchi identities:  $\nabla_{[a}C_{bc]de} = 0$ .
- The characteristic fields of this system corresponding to physical gravitational waves are the quantities:

$$\hat{W}_{ab}^{\pm} = (P_a^c P_b^d - \frac{1}{2} P_{ab} P^{cd})(t^e \mp n^e)(t^f \mp n^f) C_{cedf},$$

where  $t^a$  is a unit timelike vector,  $n^a$  a unit spacelike vector (with  $t^a n_a = 0$ ), and  $P_{ab} = \psi_{ab} + t_a t_b - n_a n_b$ .

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- The incoming field  $\hat{W}_{ab}^-$  can be expressed in terms of the characteristic fields of the primary evolution system:

$$\hat{W}_{ab}^- = d_{\perp} u_{ab}^{\hat{1}-} + \hat{F}_{ab}(u, d_{\parallel} u).$$

- We impose boundary conditions on the physical gravitational wave degrees of freedom then by setting:

$$d_{\perp} u_{ab}^{\hat{1}-} = -\hat{F}_{ab}(u, d_{\parallel} u) + \hat{W}_{ab}^-|_{t=0}.$$



# Imposing Neumann-like Boundary Conditions

- Consider Neumann-like boundary conditions of the form

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- The spatial derivatives of  $u^{\gamma}$  in this expression can be re-written:

$$\mathbf{e}^{\hat{\alpha}}_{\beta} \mathbf{A}^{k\beta}_{\gamma} \partial_k u^{\gamma} = v_{(\hat{\alpha})} \mathbf{e}^{\hat{\alpha}}_{\gamma} n^k \partial_k u^{\gamma} + \mathbf{e}^{\hat{\alpha}}_{\beta} \mathbf{A}^{\ell\beta}_{\gamma} (\delta^k_{\ell} - n^k n_{\ell}) \partial_k u^{\gamma}.$$

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- The spatial derivatives of  $\mathbf{u}^{\gamma}$  in this expression can be re-written:

$$\mathbf{e}^{\hat{\alpha}}_{\beta} \mathbf{A}^{k\beta}_{\gamma} \partial_k \mathbf{u}^{\gamma} = \mathbf{v}_{(\hat{\alpha})} \mathbf{e}^{\hat{\alpha}}_{\gamma} n^k \partial_k \mathbf{u}^{\gamma} + \mathbf{e}^{\hat{\alpha}}_{\beta} \mathbf{A}^{\ell\beta}_{\gamma} (\delta^k_{\ell} - n^k n_{\ell}) \partial_k \mathbf{u}^{\gamma}.$$

- We impose these Neumann-like boundary conditions by changing the appropriate components of the evolution equations at the boundary to:

$$\mathbf{d}_t \mathbf{u}^{\hat{\alpha}} = \mathbf{D}_t \mathbf{u}^{\hat{\alpha}} + \mathbf{v}_{(\hat{\alpha})} (\mathbf{d}_{\perp} \mathbf{u}^{\hat{\alpha}} - \mathbf{d}_{\perp} \mathbf{u}^{\hat{\alpha}}|_{\text{BC}}).$$