

# Block Preconditioners of Trace Gas Sensor Models

Brian Brennan Robert C. Kirby

Dept. of Mathematics, Baylor University, Waco, TX, USA



## Motivation

- ▶ A *trace gas* is a gas which makes up less than **1%** of the Earth's atmosphere.
- ▶ A *trace gas sensor* is a very sensitive device for detecting these gases.
- ▶ Current Applications:
  - 1) Monitoring pollutants
  - 2) Leak detection
  - 3) Early fire detection
- ▶ Future Applications:
  - 1) Non-invasive disease diagnosis

## Mathematical Model

Coupled pressure-temperature equations of gas:

$$\frac{\partial}{\partial t} \left( \mathcal{T} - \frac{\gamma - 1}{\gamma \alpha} \mathcal{P} \right) - \ell_h c \Delta \mathcal{T} = \mathcal{S}, \quad (1a)$$

$$\gamma \left( \frac{\partial^2}{\partial t^2} - \ell_v c \frac{\partial}{\partial t} \Delta \right) (\mathcal{P} - \alpha \mathcal{T}) - c^2 \Delta \mathcal{P} = 0. \quad (1b)$$

**T**: Temperature                      **c**: sound speed  
**P**: Pressure                             $\ell_v$ : viscosity parameter  
**S**: Gaussian heat source             $\gamma$ :  $\frac{c_p}{c_v}$   
 $\ell_h$ : heat conduction parameter     $\omega$ : QTF resonance frequency  
 $\alpha$ :  $\left( \frac{\partial \mathcal{P}}{\partial \mathcal{T}} \right)_v$

## Helmholtz Equations

With a time harmonic source term, we can simplify (1) to the time-independent Helmholtz equations:

$$-i\beta\omega \left( \mathbf{T} - \frac{\gamma - 1}{\gamma \alpha} \mathbf{P} \right) - \beta \ell_h c \Delta \mathbf{T} = \mathbf{S}, \quad (2a)$$

$$-\gamma(\omega^2 - i\ell_v c \omega \Delta)(\mathbf{P} - \alpha \mathbf{T}) - c^2 \Delta \mathbf{P} = \mathbf{0}, \quad (2b)$$

where  $\beta = \frac{\alpha^2 \gamma^2 \omega}{\gamma - 1}$ ,  $\mathbf{T} = \mathbf{T}_1 + i\mathbf{T}_2$  and  $\mathbf{P} = \mathbf{P}_1 + i\mathbf{P}_2$ .

## Theory

- **Theorem** : Problem is continuous and coercive.
- **Theorem** : Optimal  $L^2$  and  $H^1$  error estimates.

## Automating the Finite Element Method

- We employ the Python interface to FEniCS:
- ▶ Construct or import a mesh (Dolfin).
  - ▶ Efficient assembly of global system matrices (FFC).
  - ▶ Calculate finite element solution (NumPy, SciPy, PyAMG).

## Linear System

The system  $\mathbf{A}_h \mathbf{u} = \mathbf{f}$  becomes,

$$\begin{pmatrix} \mathbf{a}_1 \mathbf{K} & \mathbf{a}_2 \mathbf{M} & \mathbf{0} & -\mathbf{a}_3 \mathbf{M} \\ -\mathbf{a}_2 \mathbf{M} & \mathbf{a}_1 \mathbf{K} & \mathbf{a}_3 \mathbf{M} & \mathbf{0} \\ -\mathbf{a}_4 \mathbf{K} & -\mathbf{a}_3 \mathbf{M} & \mathbf{a}_5 \mathbf{K} & -\mathbf{H} \\ \mathbf{a}_3 \mathbf{M} & -\mathbf{a}_4 \mathbf{K} & \mathbf{H} & \mathbf{a}_5 \mathbf{K} \end{pmatrix} \begin{pmatrix} \mathbf{T}_1 \\ \mathbf{T}_2 \\ \mathbf{P}_1 \\ \mathbf{P}_2 \end{pmatrix} = \begin{pmatrix} \mathbf{S} \\ \mathbf{0} \\ \mathbf{0} \\ \mathbf{0} \end{pmatrix} \quad (3)$$

Where  $\mathbf{K}$  and  $\mathbf{M}$  are the stiffness and mass matrices, respectively, and  $\mathbf{H} = \mathbf{K} - \kappa^2 \mathbf{M}$  is the Helmholtz matrix.

## Classical Preconditioning Techniques

N	GMRES	ILU(3)	Block Jacobi	Block Gauss-Seidel
32	1156	12	269	141
64	4320	14	291	154
128	10000+	44	257	143
256		235	245	134
512		429	231	127

Table: Iteration counts for the unpreconditioned GMRES method and GMRES coupled with the block Jacobi, block Gauss Seidel and Incomplete LU factorization preconditioners using realistic physical data.

## Custom Block Preconditioner

The effects of fluid viscosity and thermal conduction described by the characteristic lengths  $\ell_v$  and  $\ell_h$ , respectively, are particularly small. Ignoring terms containing these values suggests the following block preconditioner.

$$\mathbf{P} = \begin{pmatrix} \mathbf{0} & \mathbf{a}_2 \mathbf{M} & \mathbf{0} & -\mathbf{a}_3 \mathbf{M} \\ -\mathbf{a}_2 \mathbf{M} & \mathbf{0} & \mathbf{a}_3 \mathbf{M} & \mathbf{0} \\ \mathbf{0} & -\mathbf{a}_3 \mathbf{M} & \mathbf{0} & -\mathbf{H} \\ \mathbf{a}_3 \mathbf{M} & \mathbf{0} & \mathbf{H} & \mathbf{0} \end{pmatrix}. \quad (4)$$

- **Eigenvalue Clustering** :  $\lambda(\mathbf{P}^{-1} \mathbf{A}_h) = 1 + \mathbf{C} h^{-2}$ , but  $\mathbf{C} = \mathcal{O}(10^{-10})$ .

## Complex Shifted Laplacian

Inverting  $\mathbf{P}$  can be reduced to solving a block upper triangular system where we must solve the two Helmholtz sub-problems. For this we apply the now common complex shifted Laplacian preconditioner.

$$\mathbf{P}_H = \mathbf{K} - (\alpha + i\beta) \kappa^2 \mathbf{M} \quad (5)$$

where  $\alpha$  and  $\beta$  are real numbers chosen such that multigrid methods are known to behave better on  $\mathbf{P}_H$  than on  $\mathbf{H}$  itself.

## Numerical Results

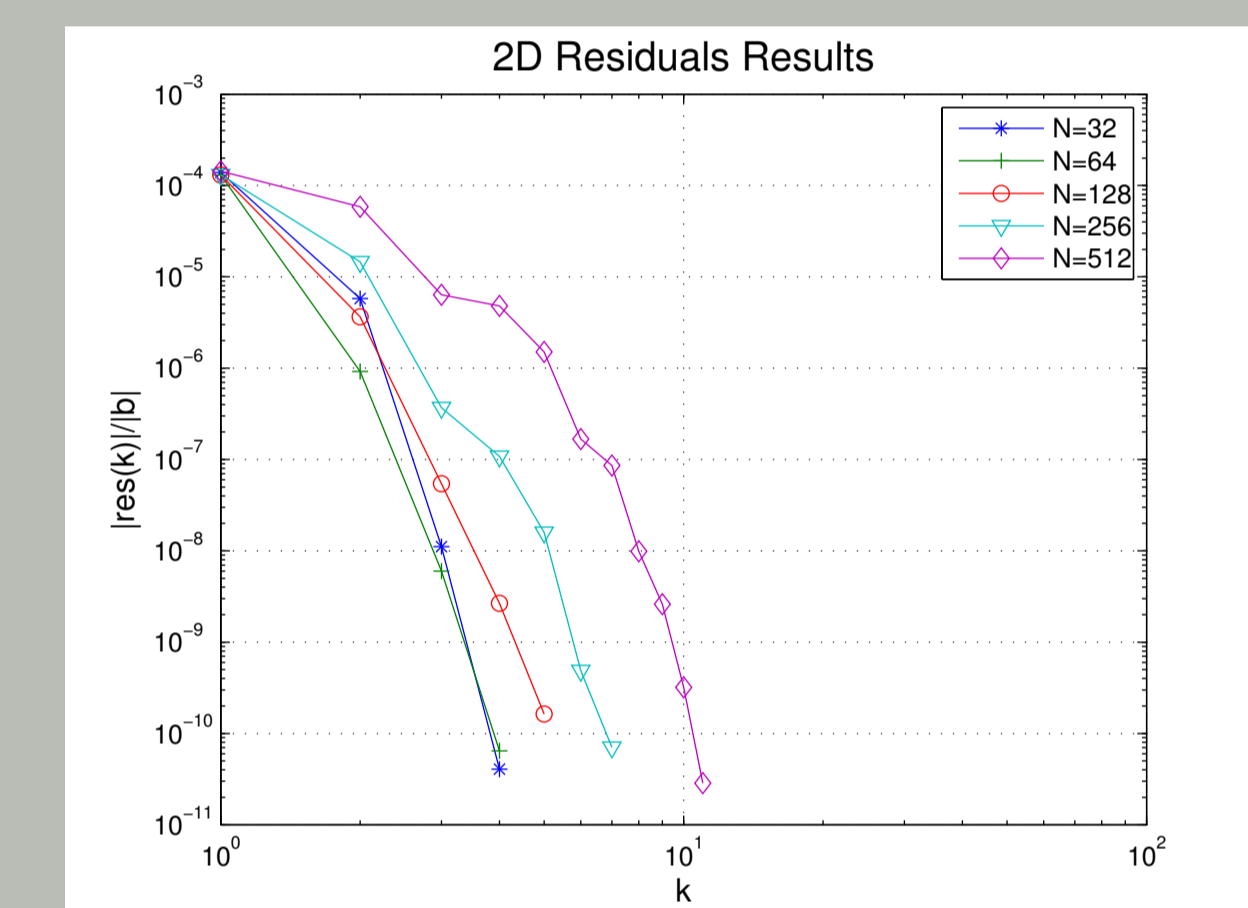


Figure: Preconditioned residual norms at the  $k^{\text{th}}$  GMRES iteration for the 2D problem on various  $\mathbf{N} \times \mathbf{N}$  meshes.

## Future Work

- ▶ Test with HPC parallel libraries such as Trilinos or PETSc.
- ▶ Experiment with alternative methods for Helmholtz problems.
- ▶ Couple current problem with an elasticity model for tuning fork boundary.

## References

- ▶ B. Brennan, R. C. Kirby, J. Zweck, and S. Minkoff, "High Performance Python-based Simulations of Pressure and Temperature Waves in a Trace Gas Sensor," PyHPC 2013.
- ▶ B. Brennan and R. C. Kirby, "Block preconditioners for a coupled pressure-temperature model of trace gas sensors," submitted to SIAM J. Scientific Computing.
- ▶ S.E. Minkoff, A.A. Kosterev, N. Petra, J. Zweck and J.H. Doty III, "Modeling and design optimization of a resonant optoacoustic trace gas sensor", SIAM J Appl Math, 71 (2001), pp. 309-332.