



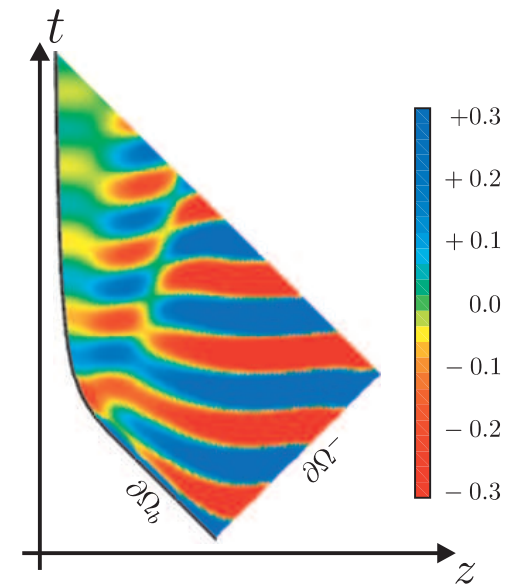
WAVE EQUATIONS WITH MOVING BOUNDARIES

NUMERICAL SOLUTION AND APPLICATION TO COSMOLOGY

Sanjeev S. Seahra

Department of Mathematics & Statistics
University of New Brunswick, Canada

in collaboration with: Antonio
Cardoso, Takashi Hiramatsu, Kazuya
Koyama and Fabio P Silva



Statement of the problem

Numeric method

Code tests

Closing remarks



Outline

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Closing remarks

- generalized Stefan problems



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■ generalized Stefan problems

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■ application to braneworld cosmology

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- generalized Stefan problems
- application to braneworld cosmology
- linearized Stefan problem



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- generalized Stefan problems
- application to braneworld cosmology
- linearized Stefan problem
- characteristic numerical integration scheme



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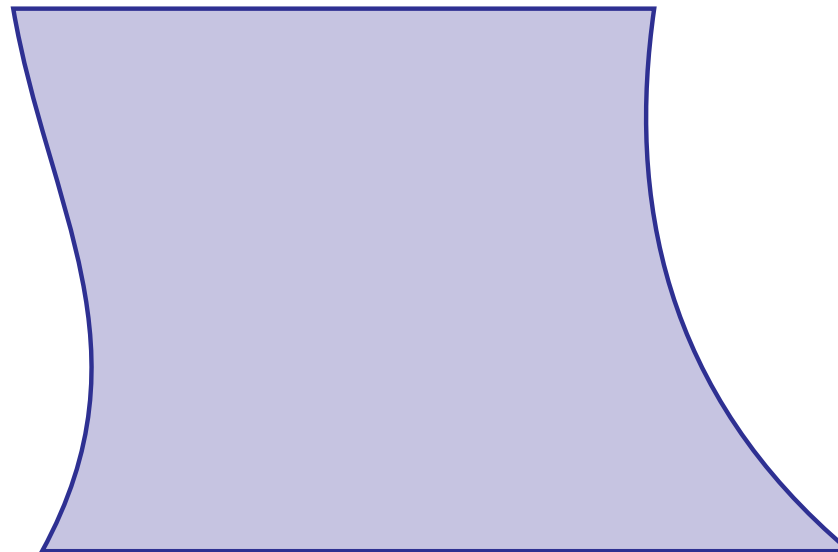
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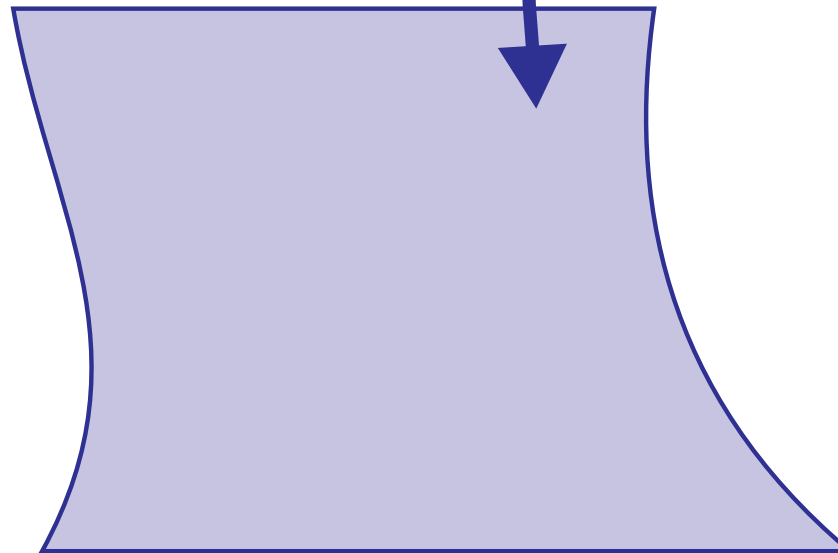
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spacetime region Ω with
 n spatial and one
temporal dimensions





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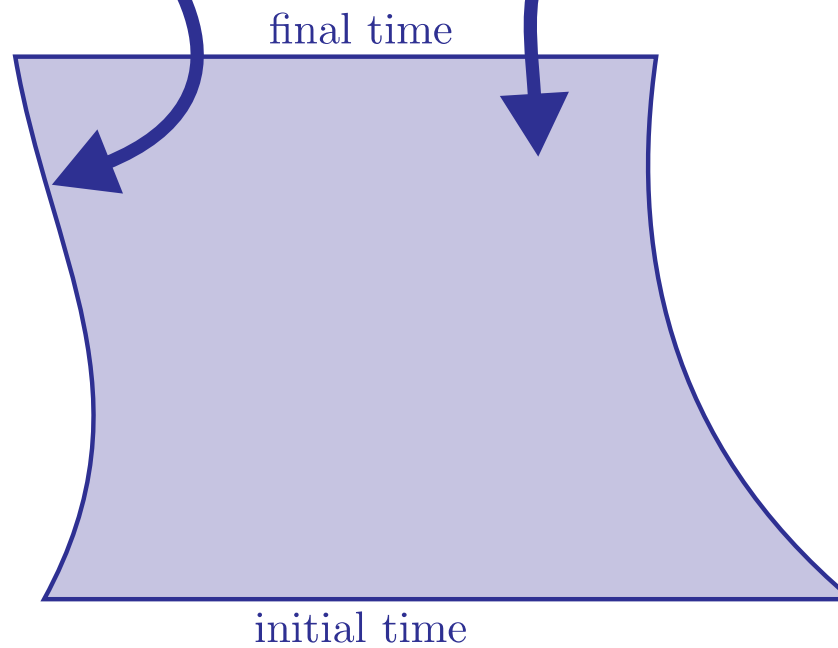
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timelike boundary $\partial\Omega$
with $(n - 1)$ spatial and
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spacetime region Ω with
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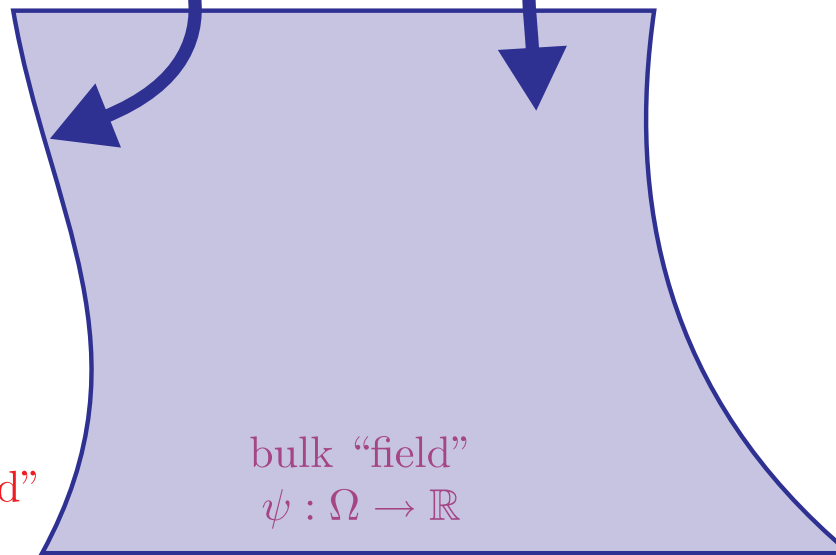
spacetime region Ω with
 n spatial and one
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boundary “field”
 $\Delta : \partial\Omega \rightarrow \mathbb{R}$

bulk “field”
 $\psi : \Omega \rightarrow \mathbb{R}$

initial time

final time





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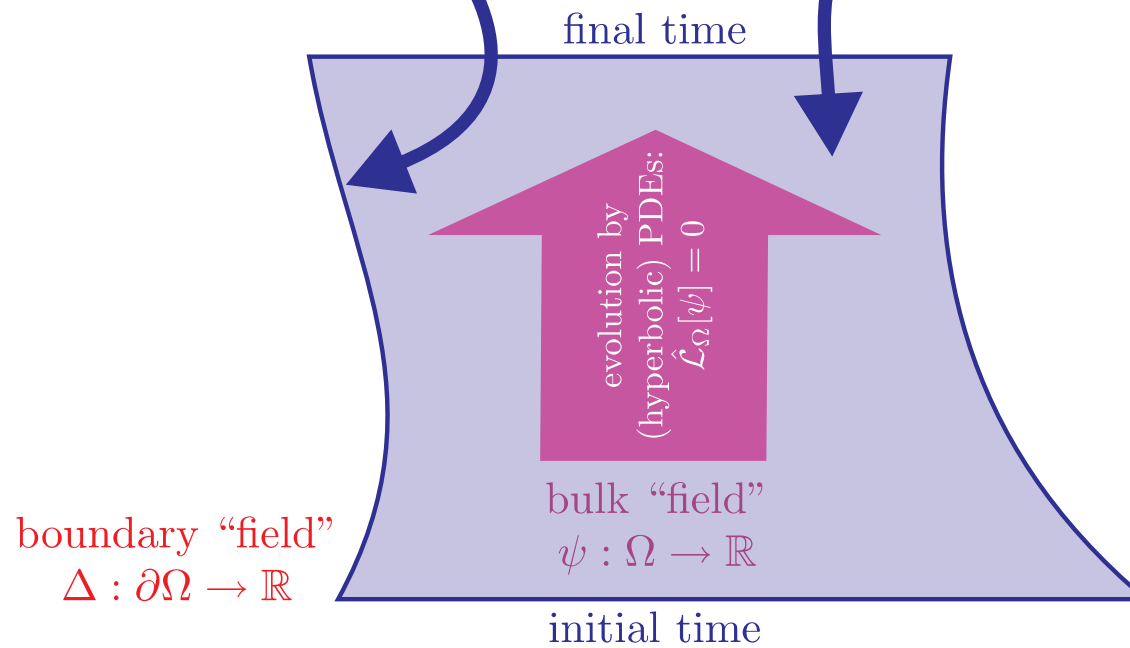
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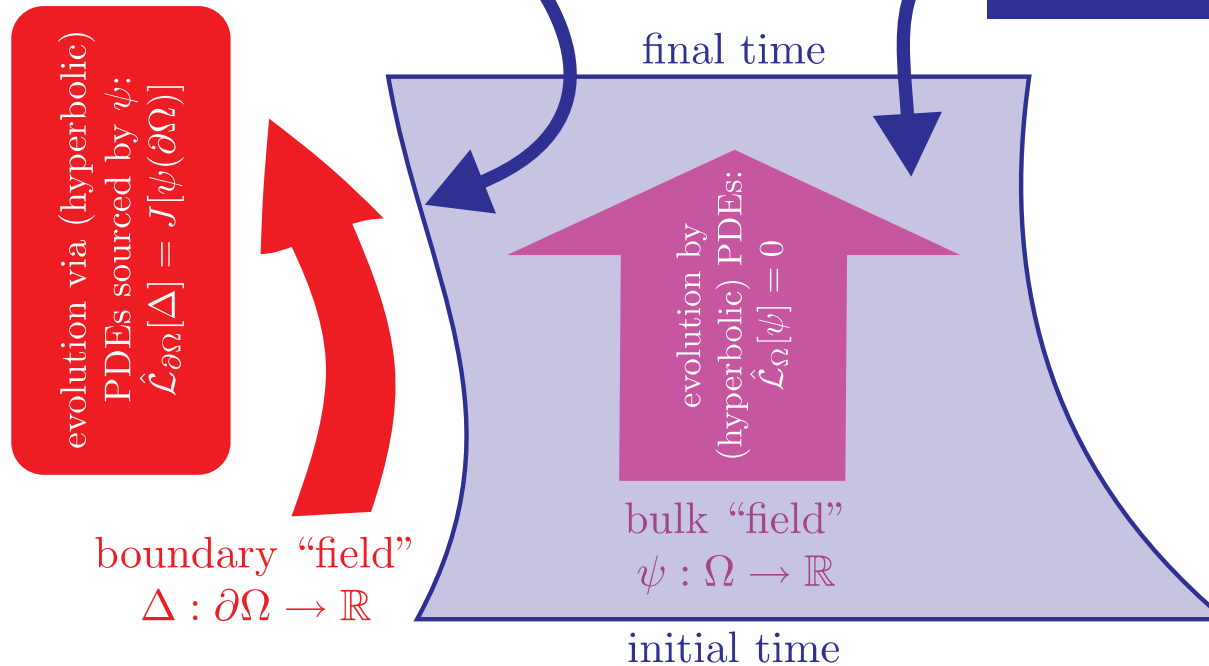
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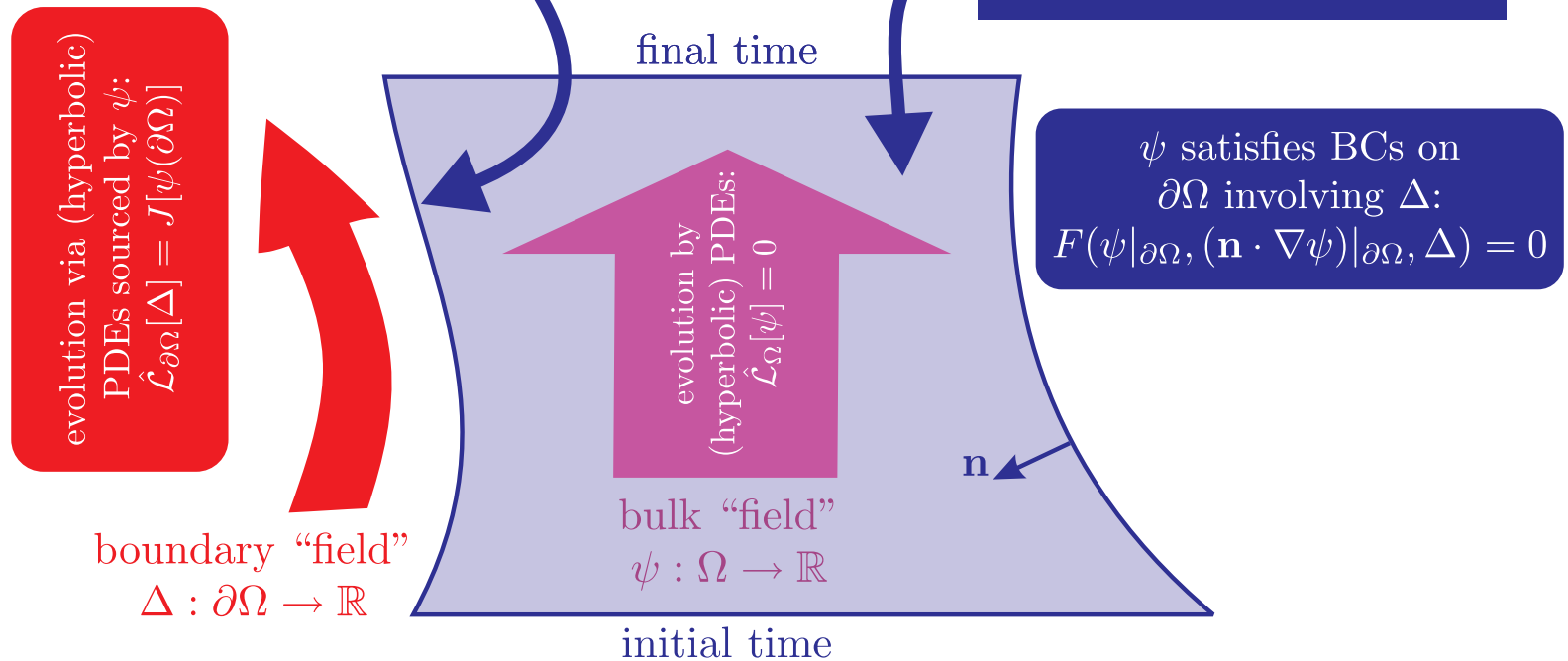
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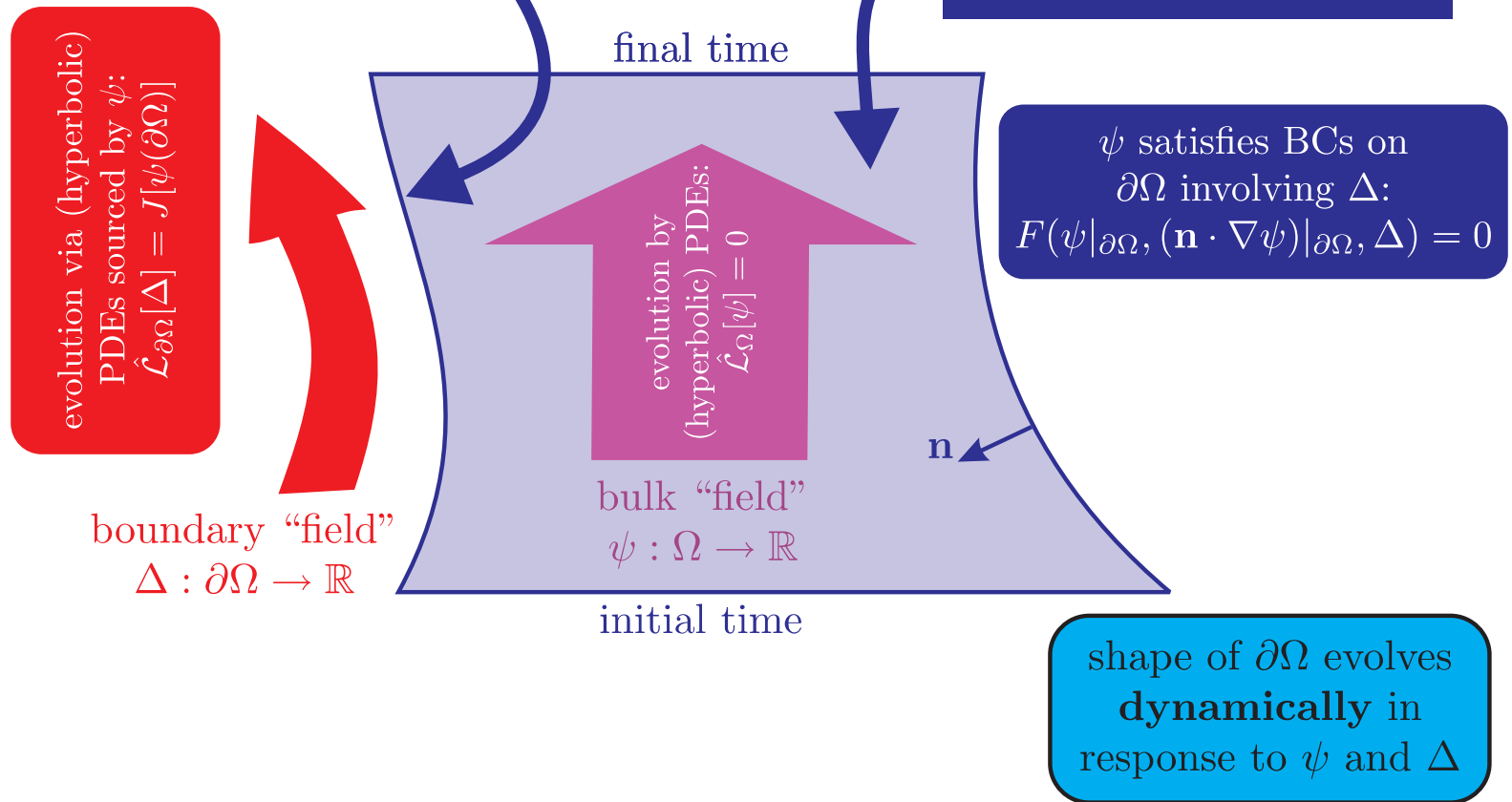
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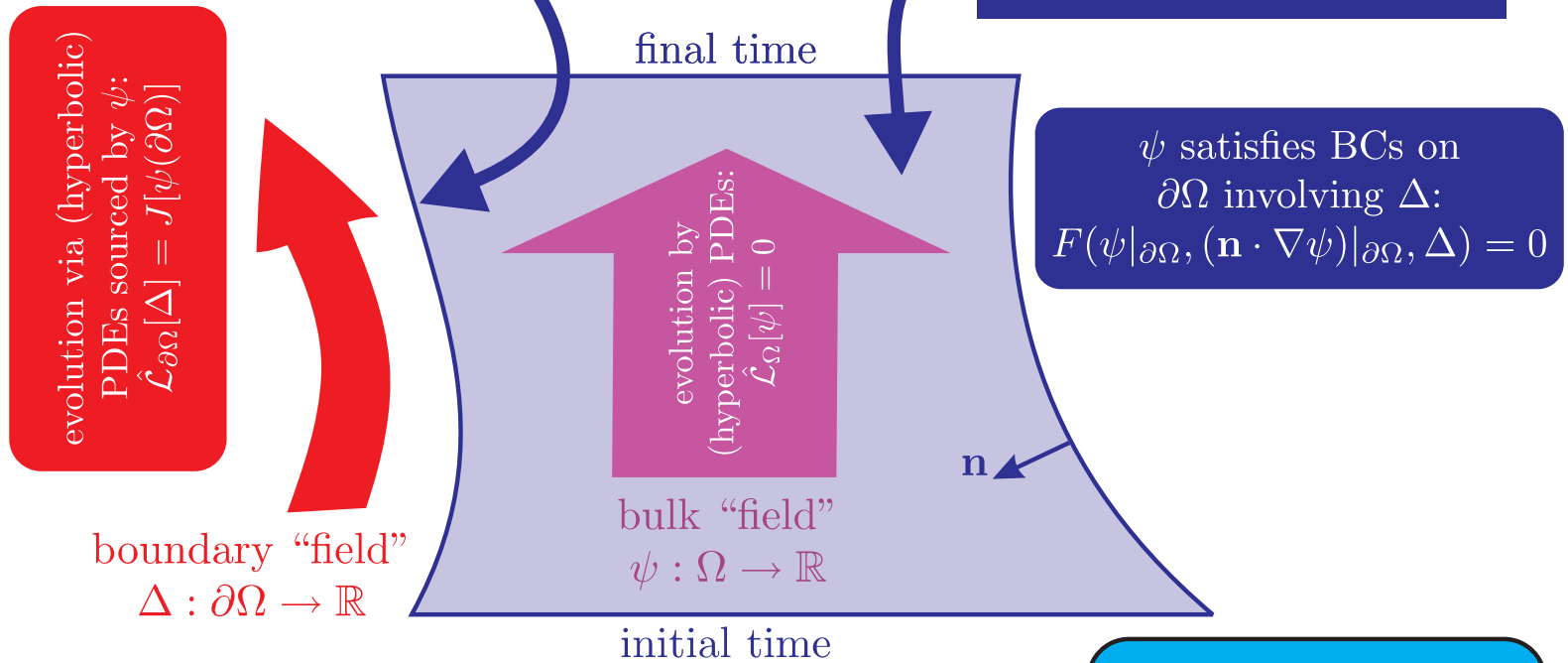
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timelike boundary $\partial\Omega$
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GOAL: given appropriate initial
data, solve for ψ , Δ and $\partial\Omega$

shape of $\partial\Omega$ evolves
dynamically in
response to ψ and Δ



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■ classic Stefan problem:



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 - ◆ two phase thermal system where interface between the media evolves in time (i.e., melting)



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- free boundary problems arise in many other situations:



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 - ◆ braneworld cosmology



Biofilms

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substrate



Biofilms

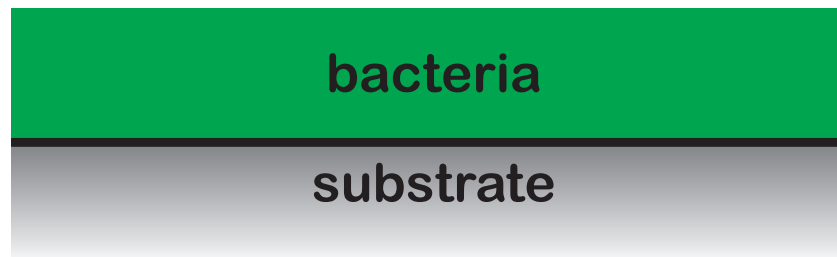
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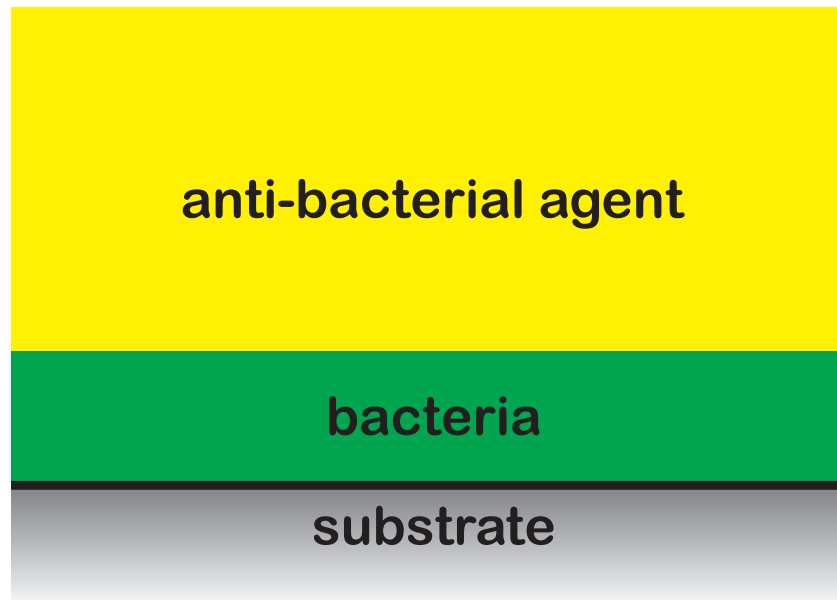
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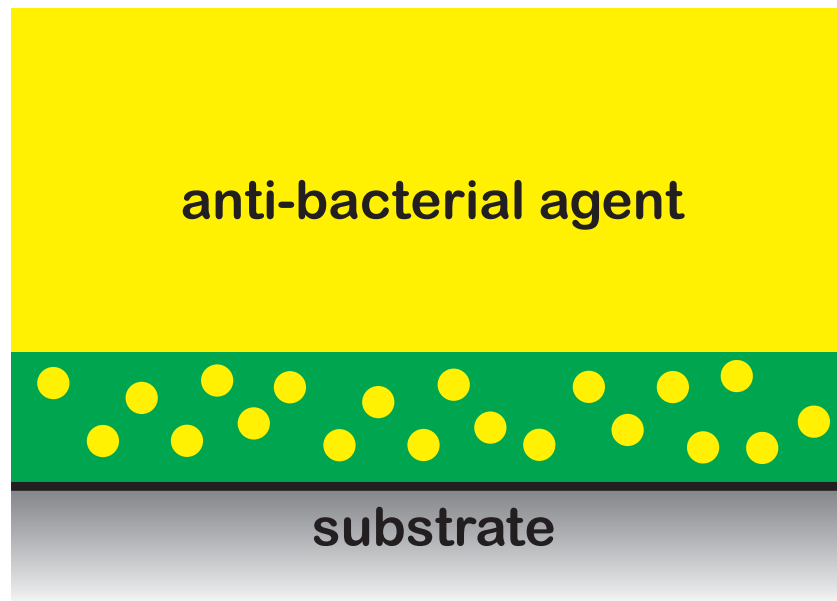
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anti-bacterial diffuses through biofilm and tries to kill bacteria



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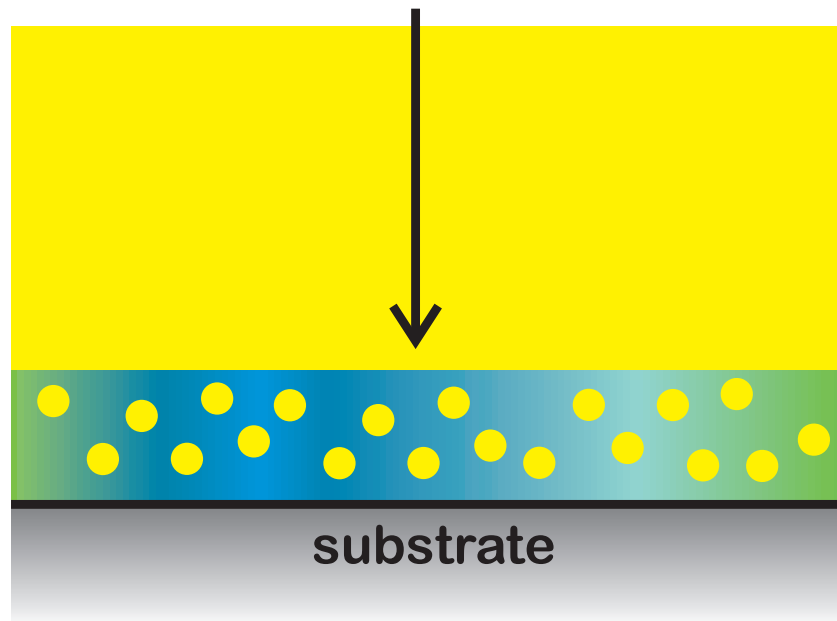
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**bacteria adapts into
form that consumes
anti-bacterial**



**anti-bacterial diffuses
through biofilm and
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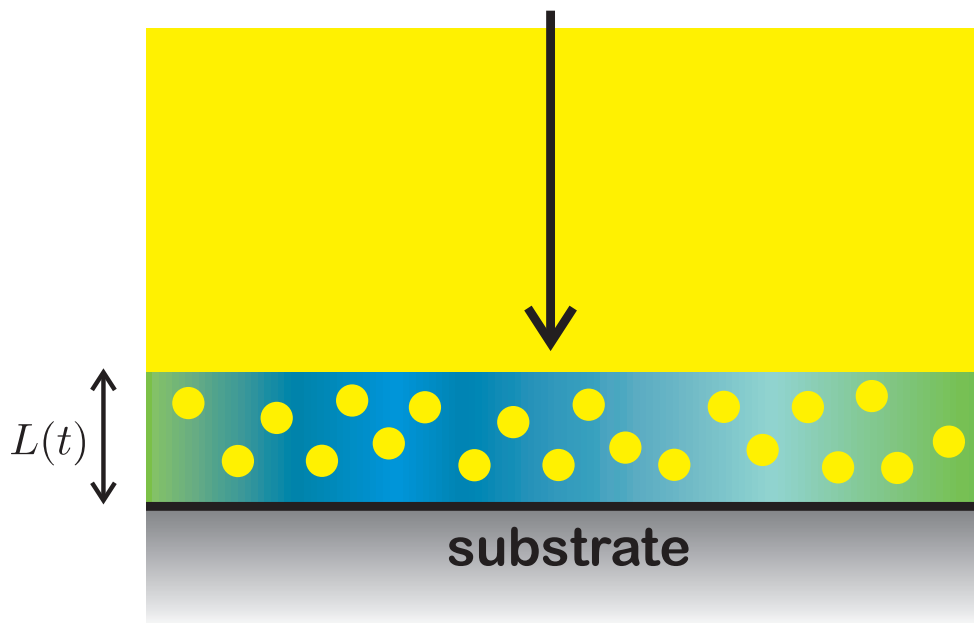
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**bacteria adapts into
form that consumes
anti-bacterial**



**biocide action causes
film to shrink, cell
adaption slows rate**

**anti-bacterial diffuses
through biofilm and
tries to kill bacteria**



Biofilms

biocide concentration obeys diffusion equation
sourced by bacteria with BCs at $z = L(t)$

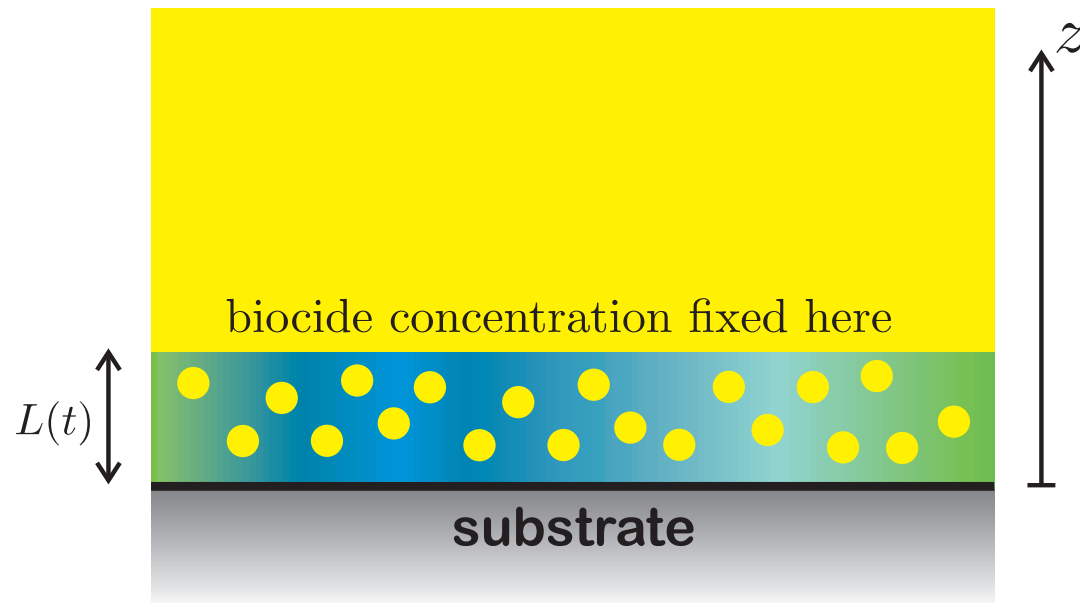
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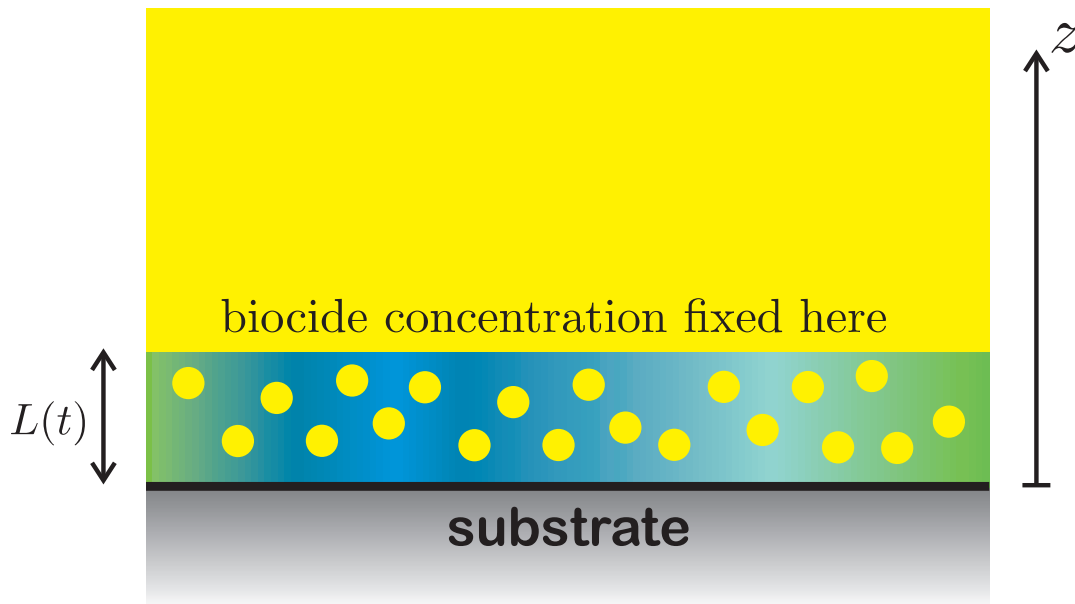




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bacteria concentration evolve according
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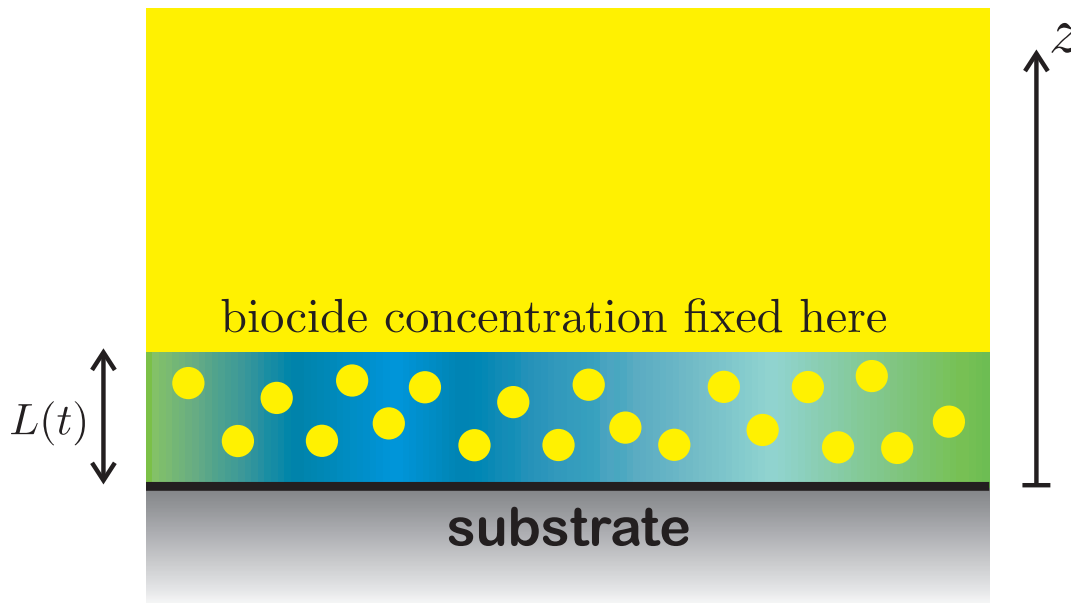


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biocide concentration obeys diffusion equation
sourced by bacteria with BCs at $z = L(t)$

bacteria concentration evolve according
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$L(t)$ evolves according to bacteria
concentration on boundary



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Braneworld models

braneworld models say
our universe is the 4D
boundary of a 5D bulk



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5D bulk \mathcal{M}



← 4-surface Σ :
“the brane”

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ordinary matter
confined to the
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4-surface Σ :
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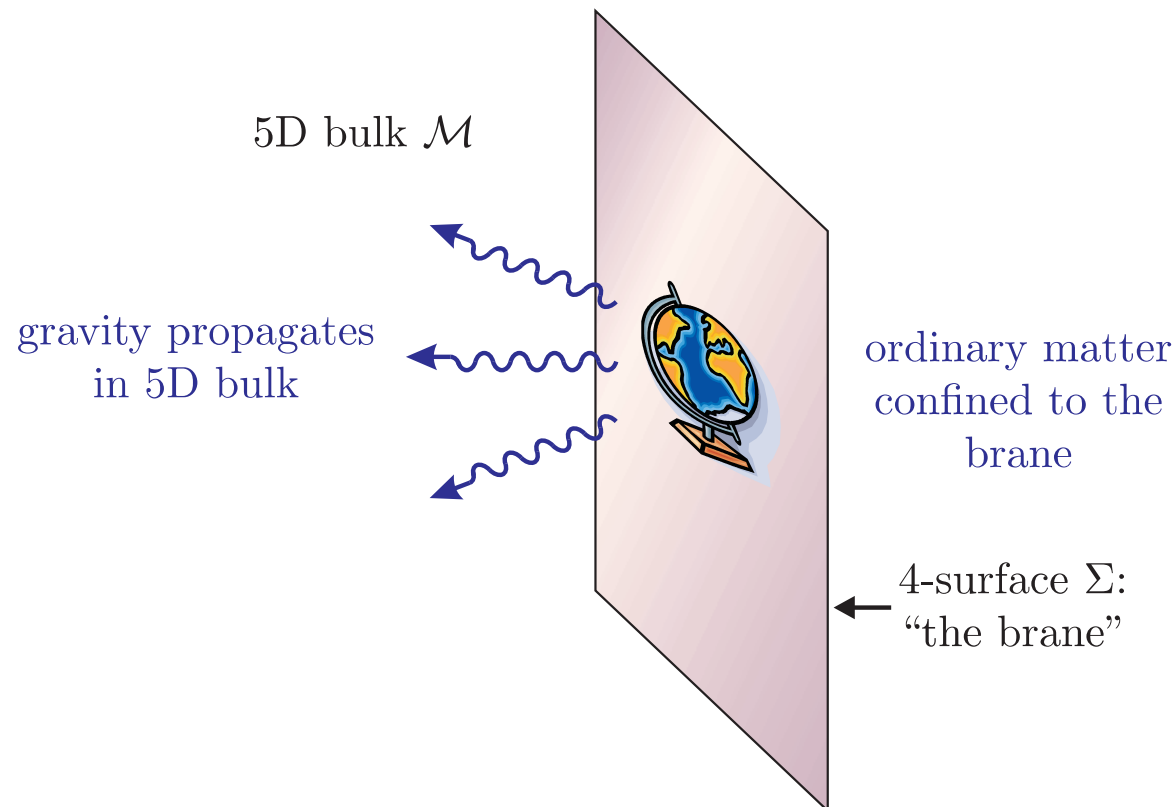
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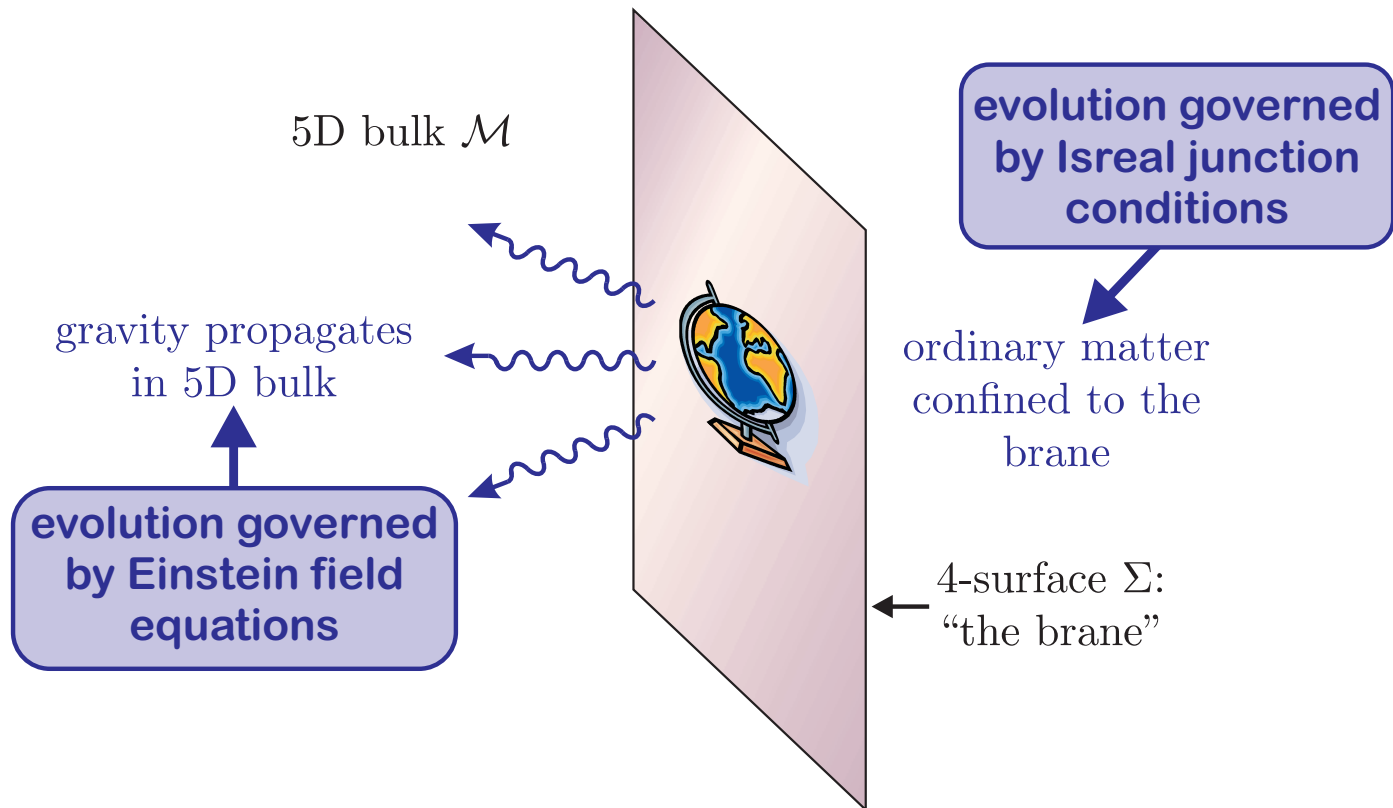
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nasty nonlinear PDEs

evolution governed
by Isreal junction
conditions

ordinary matter
confined to the
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4-surface Σ :
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5D bulk \mathcal{M}

gravity propagates
in 5D bulk

evolution governed
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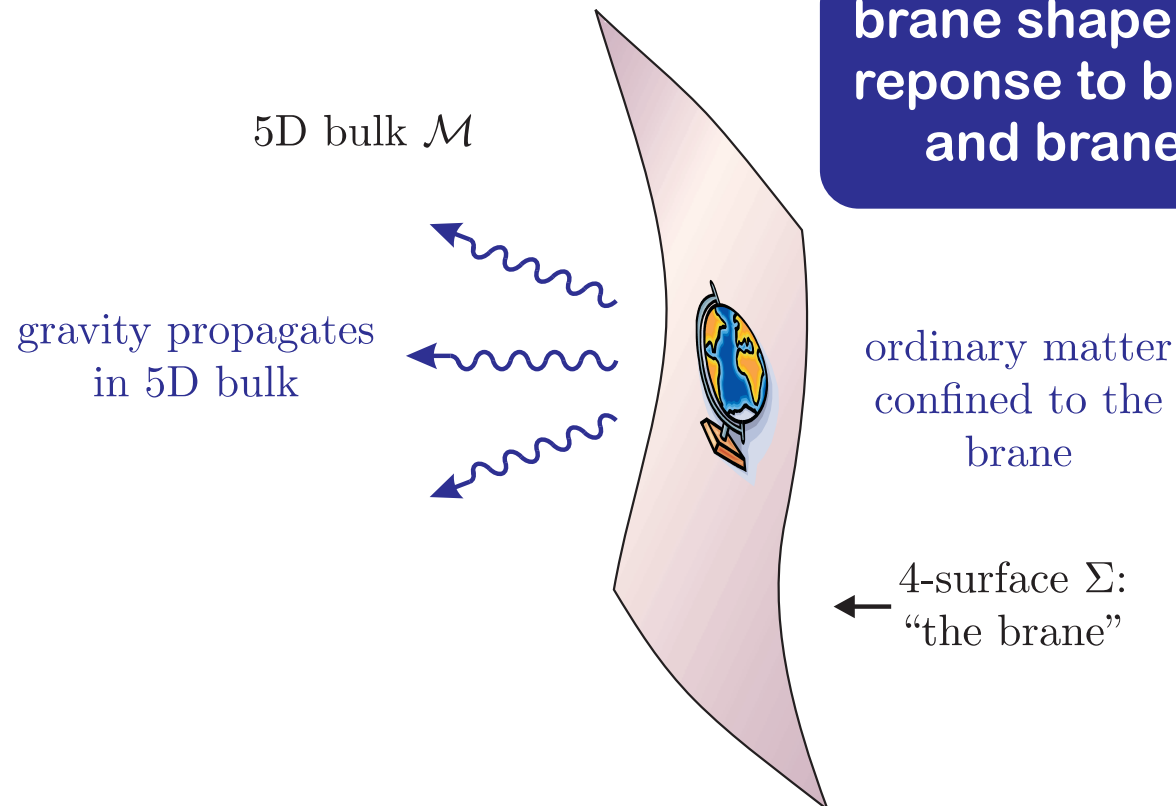
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braneworld models say
our universe is the 4D
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brane shape evolves in
reponse to bulk gravity
and brane matter



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Braneworld initial value problem

**principal goal in
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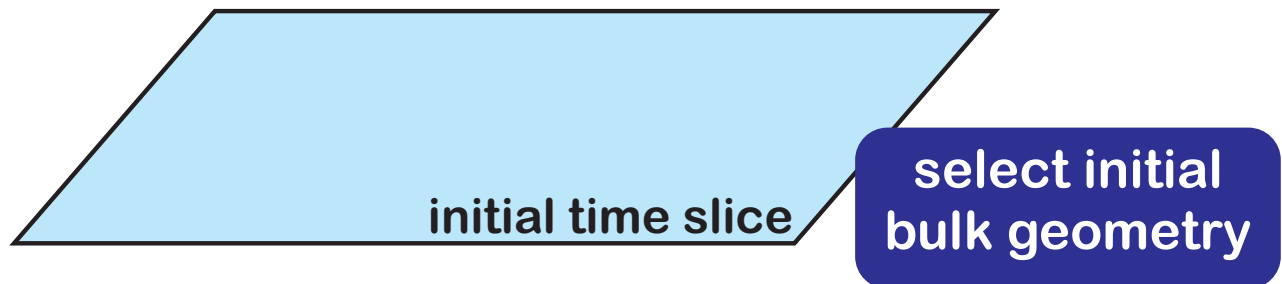
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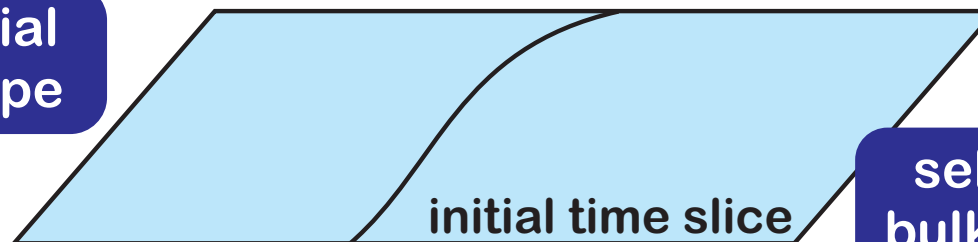
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select initial
brane shape



select initial
bulk geometry

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principal goal in braneworld models is to solve the initial value problem

final time slice

evolution of bulk geometry given by hyperbolic PDEs subject to BCs on brane

select initial brane shape

initial time slice

select initial bulk geometry



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- in general, equations of motion (EOMs) for braneworlds are extremely difficult to deal with



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- can derive analytic solutions with high symmetry



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- in general, equations of motion (EOMs) for braneworlds are extremely difficult to deal with
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 - ◆ e.g. cosmology: three of the four spatial dimensions are isotropic and homogeneous



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 - ◆ brane field $\Delta \Rightarrow$ matter density perturbations



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- in general, equations of motion (EOMs) for braneworlds are extremely difficult to deal with
- can derive analytic solutions with high symmetry
 - ◆ e.g. cosmology: three of the four spatial dimensions are isotropic and homogeneous
- observationally interesting to study linear fluctuations about cosmological solutions
- dynamical degrees of freedom in this case:
 - ◆ bulk field $\psi \Rightarrow$ gravitational potential perturbations
 - ◆ brane field $\Delta \Rightarrow$ matter density perturbations
- Fourier decompose ψ and Δ to reduce dimensionality



Master wave equations

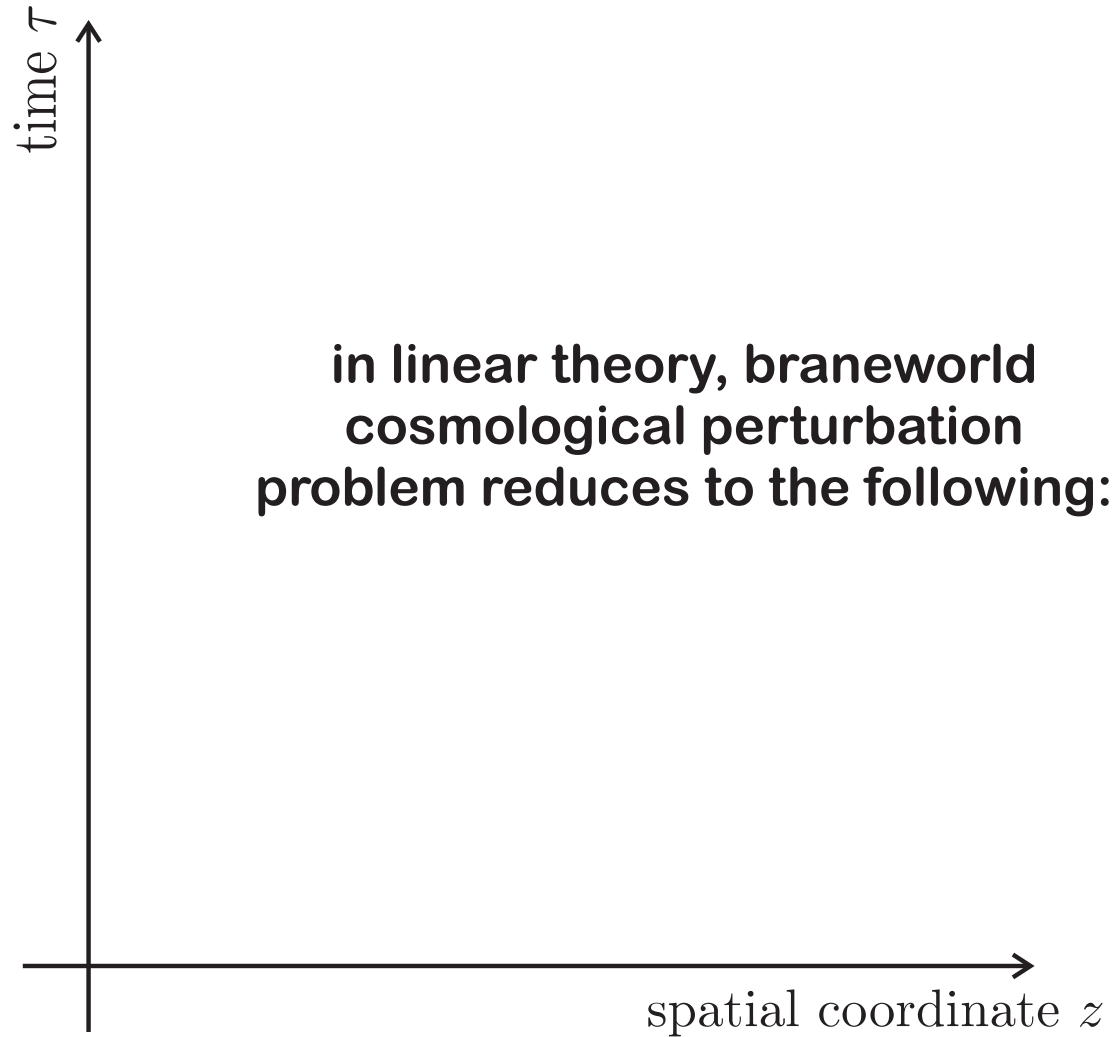
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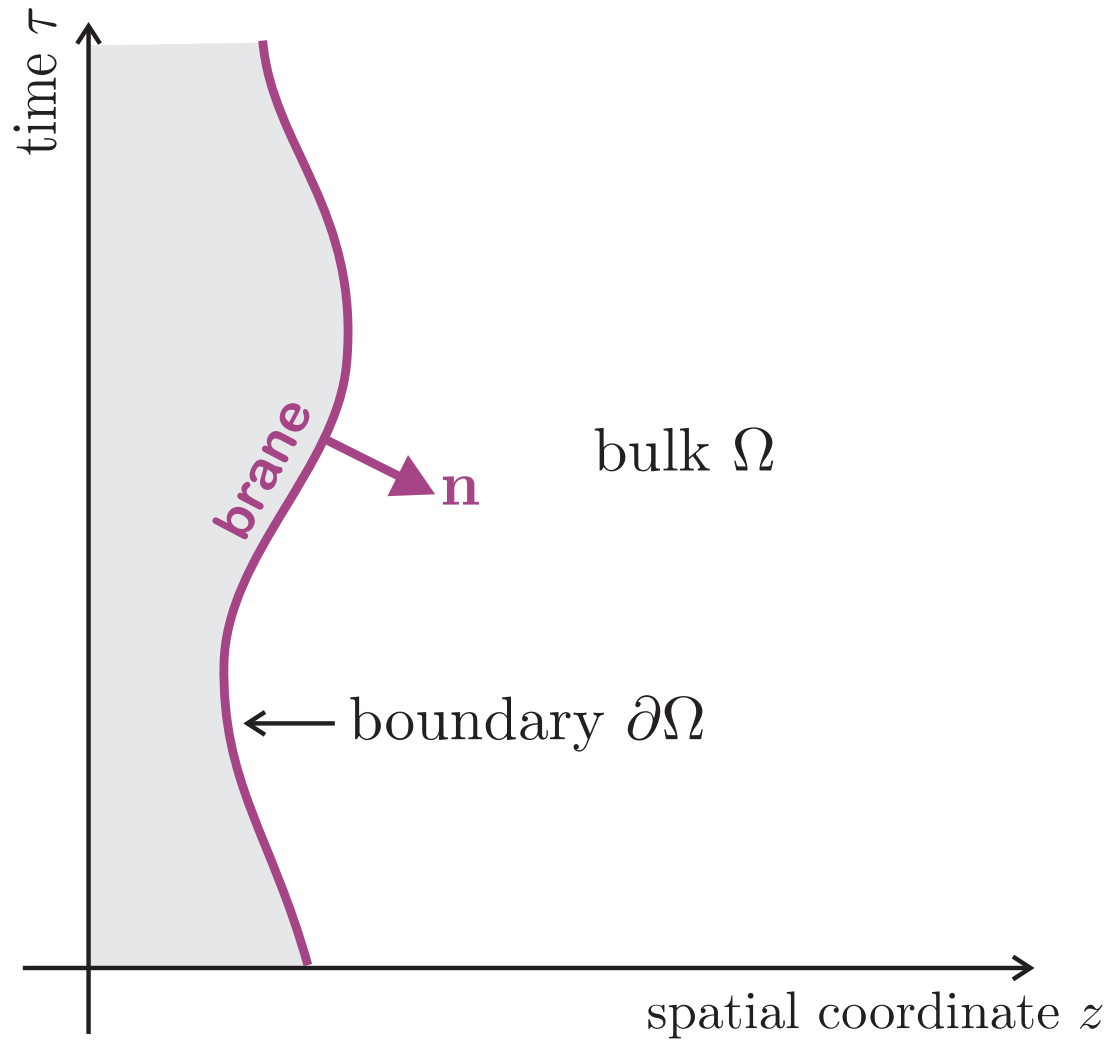
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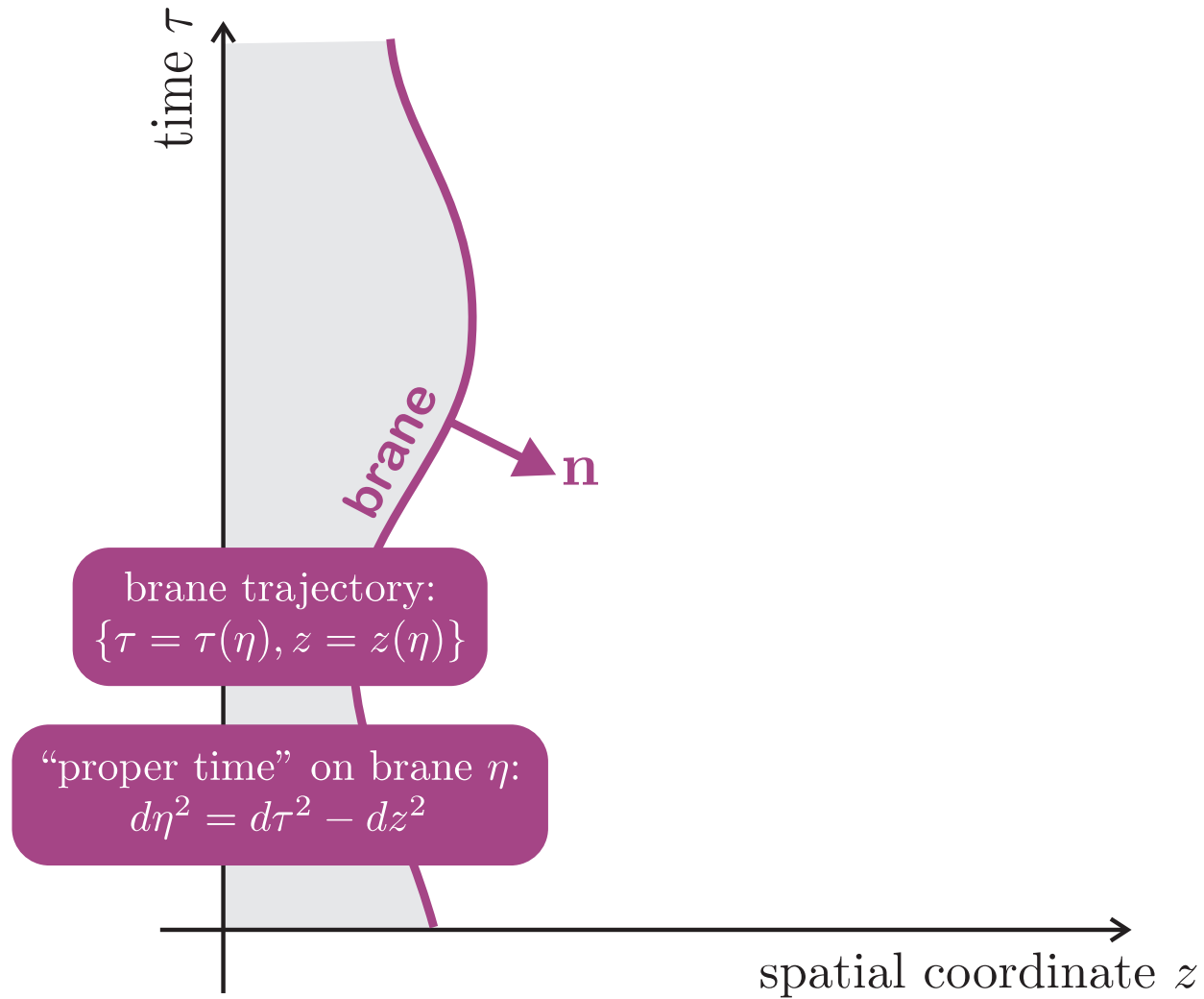
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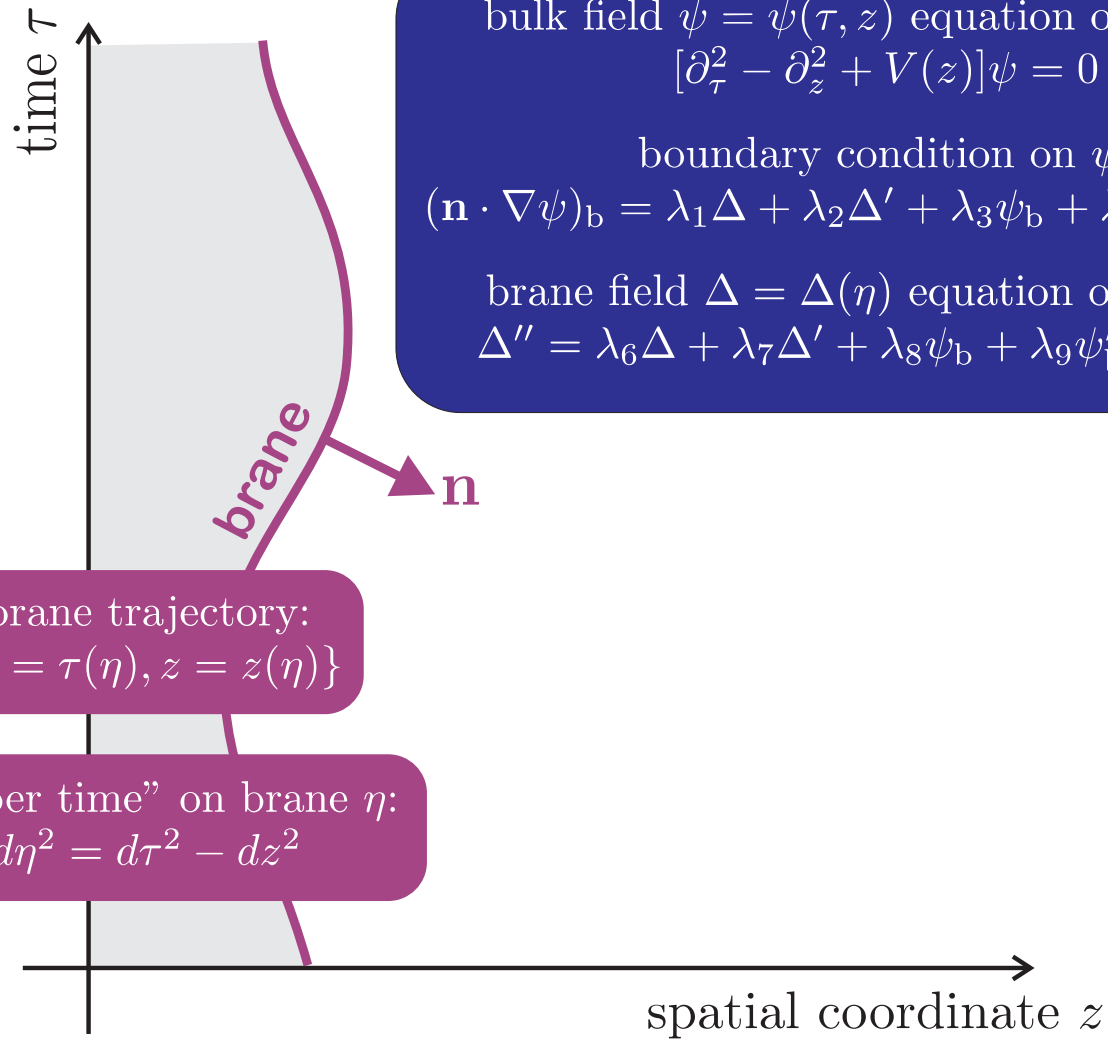
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bulk field $\psi = \psi(\tau, z)$ equation of motion:

$$[\partial_\tau^2 - \partial_z^2 + V(z)]\psi = 0$$

boundary condition on ψ :

$$(\mathbf{n} \cdot \nabla \psi)_b = \lambda_1 \Delta + \lambda_2 \Delta' + \lambda_3 \psi_b + \lambda_4 \psi'_b + \lambda_5 \psi''_b$$

brane field $\Delta = \Delta(\eta)$ equation of motion:

$$\Delta'' = \lambda_6 \Delta + \lambda_7 \Delta' + \lambda_8 \psi_b + \lambda_9 \psi'_b + \lambda_{10} \psi''_b$$



Master wave equations

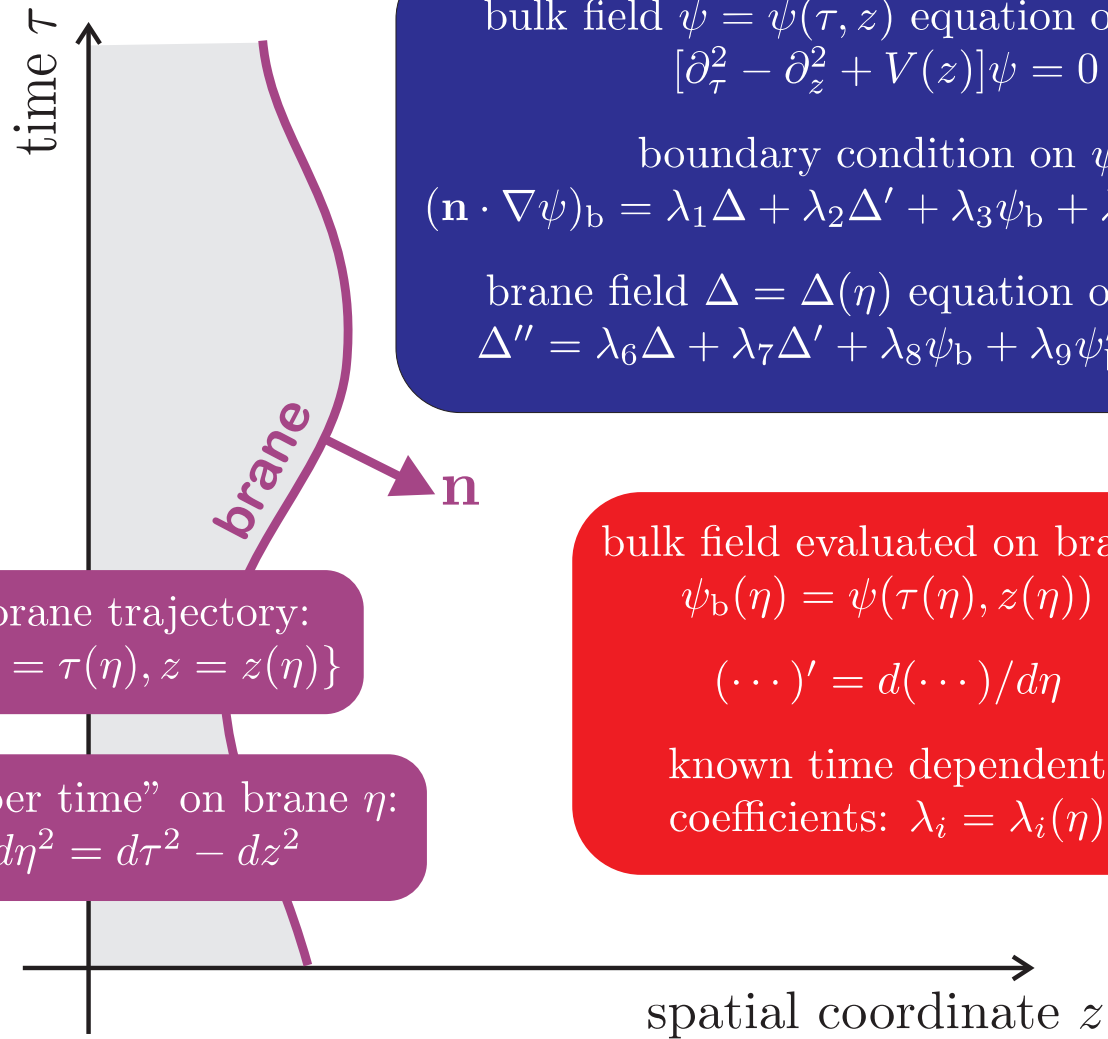
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brane trajectory:

$$\{\tau = \tau(\eta), z = z(\eta)\}$$

“proper time” on brane η :

$$d\eta^2 = d\tau^2 - dz^2$$

bulk field evaluated on brane:

$$\psi_b(\eta) = \psi(\tau(\eta), z(\eta))$$

$$(\dots)' = d(\dots)/d\eta$$

known time dependent coefficients: $\lambda_i = \lambda_i(\eta)$



Master wave equations

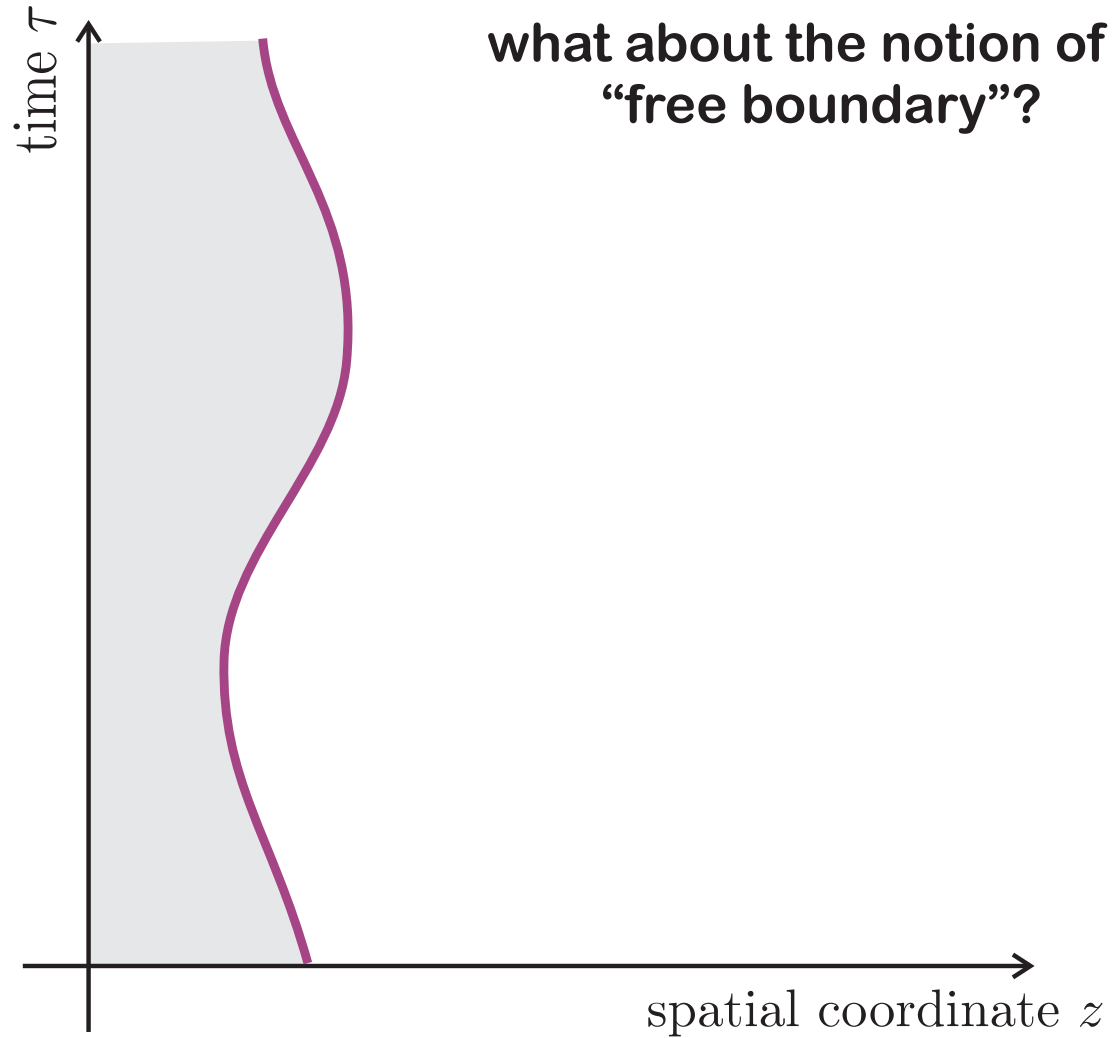
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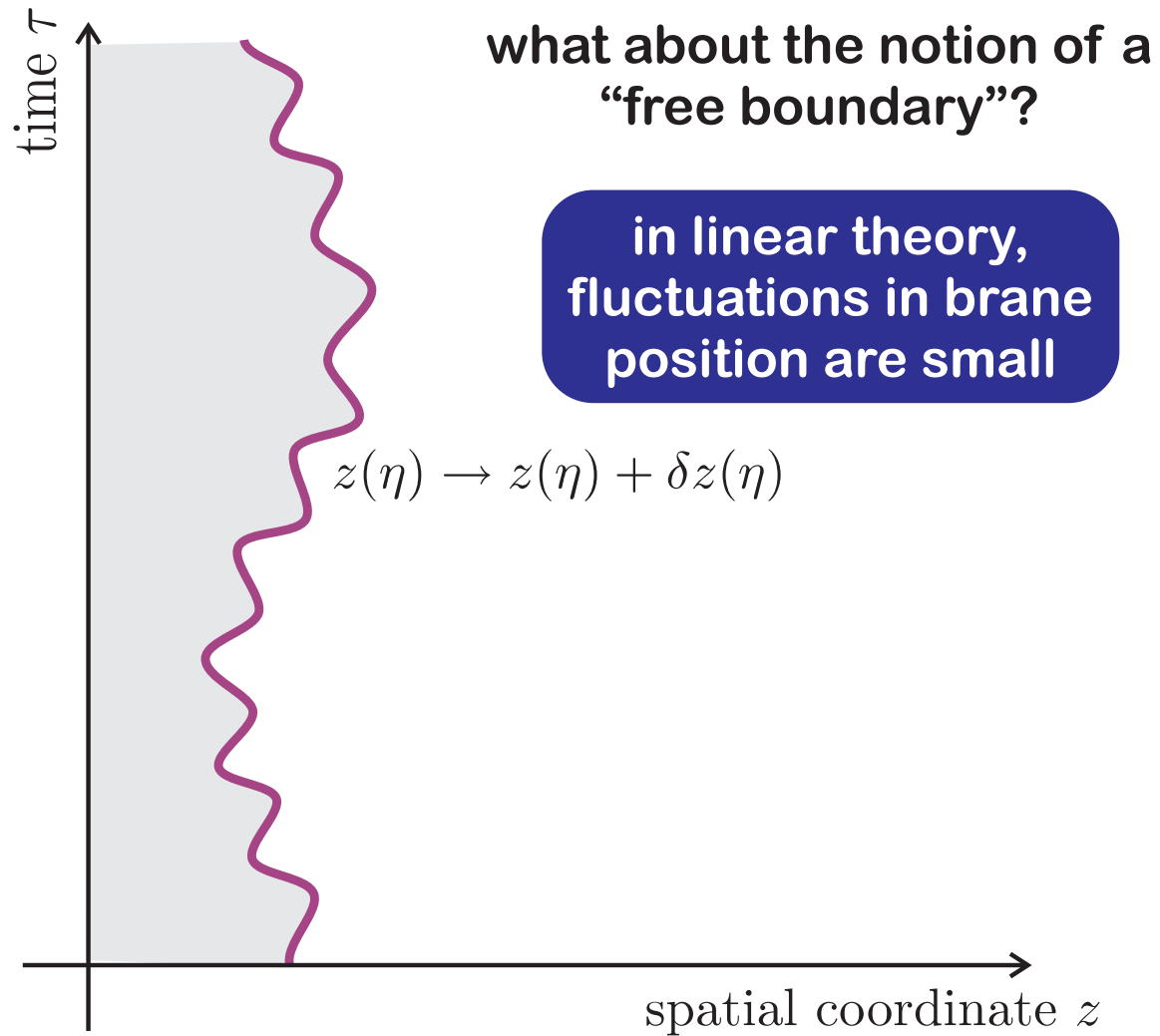
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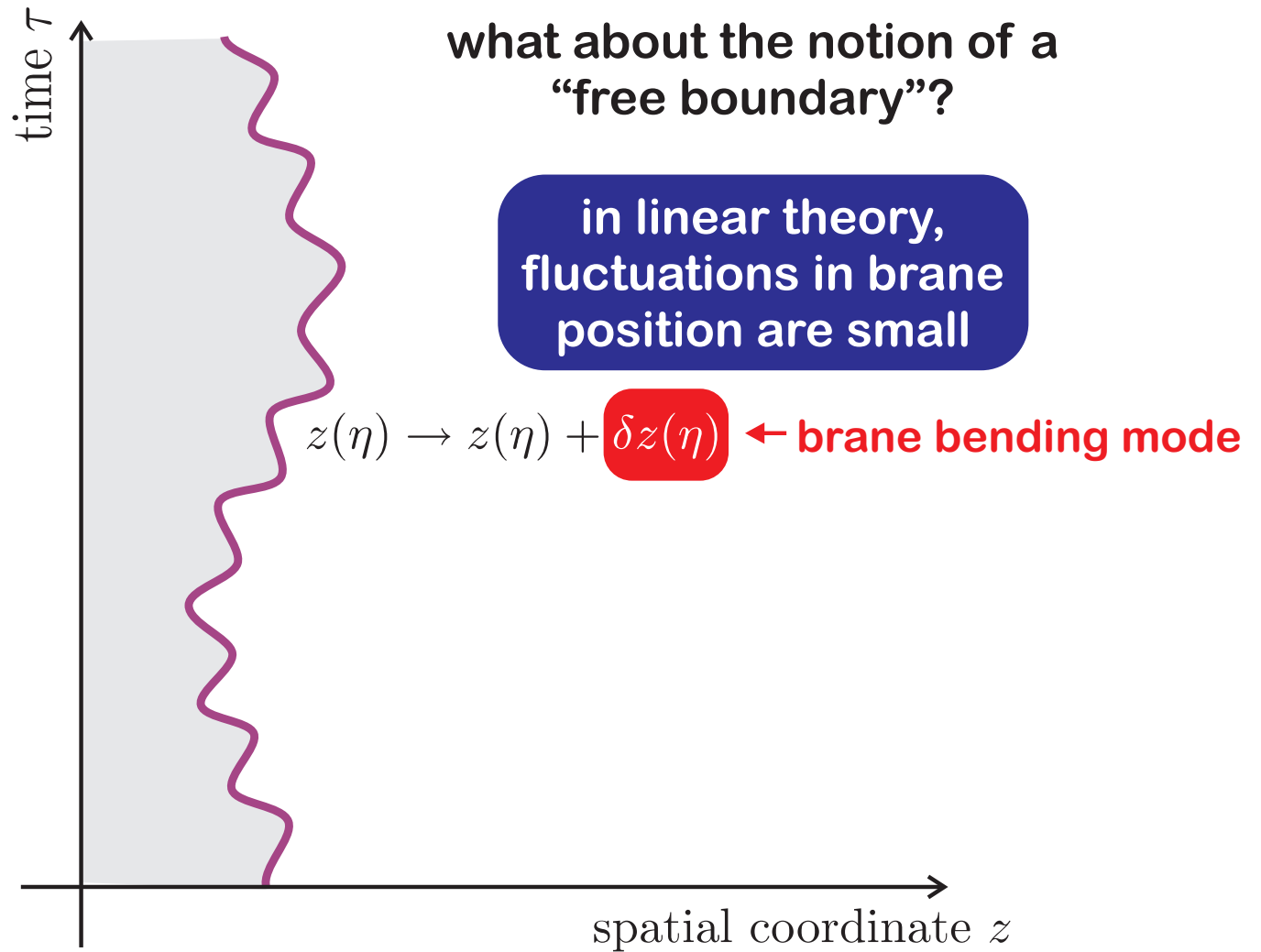
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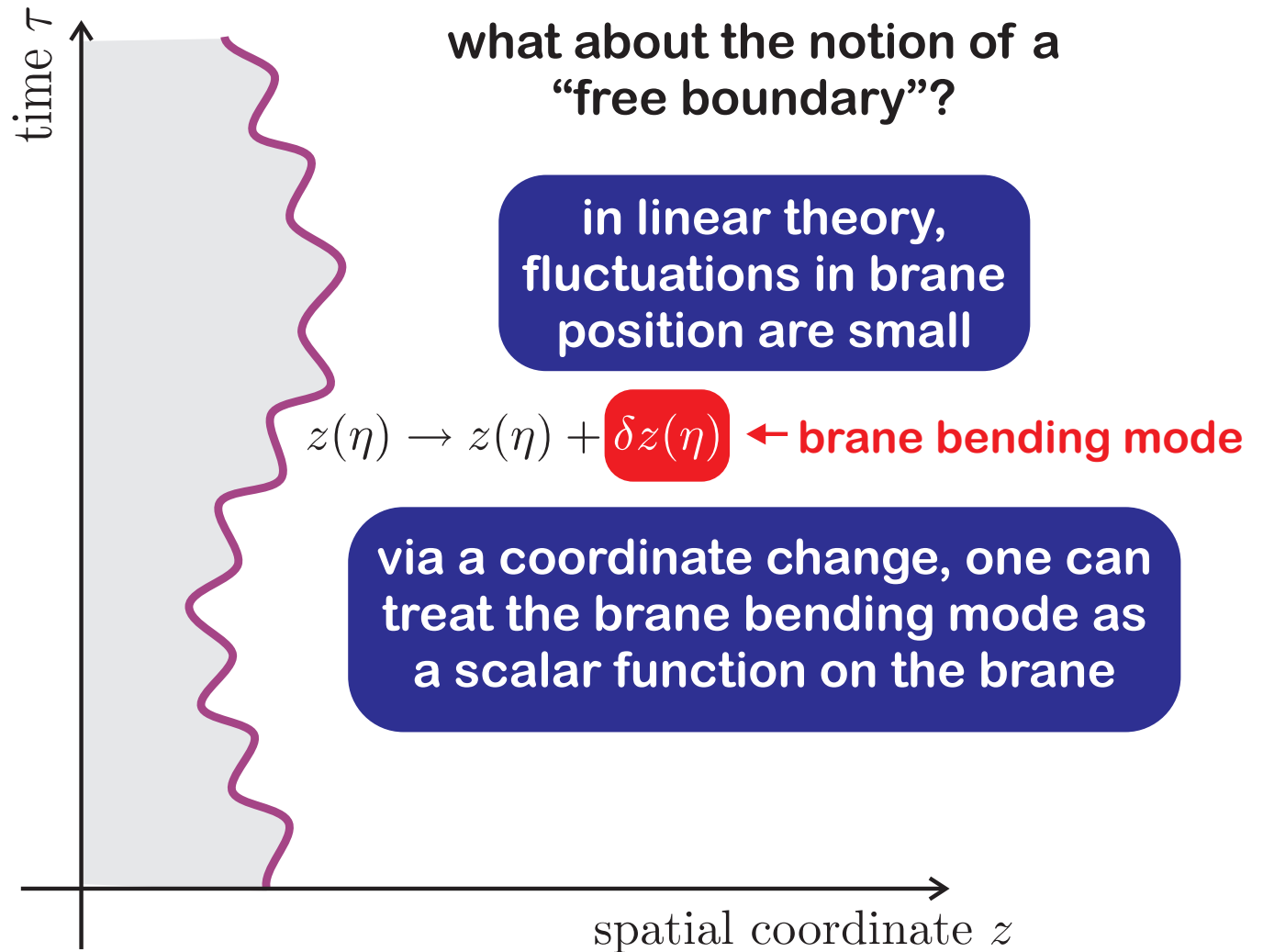
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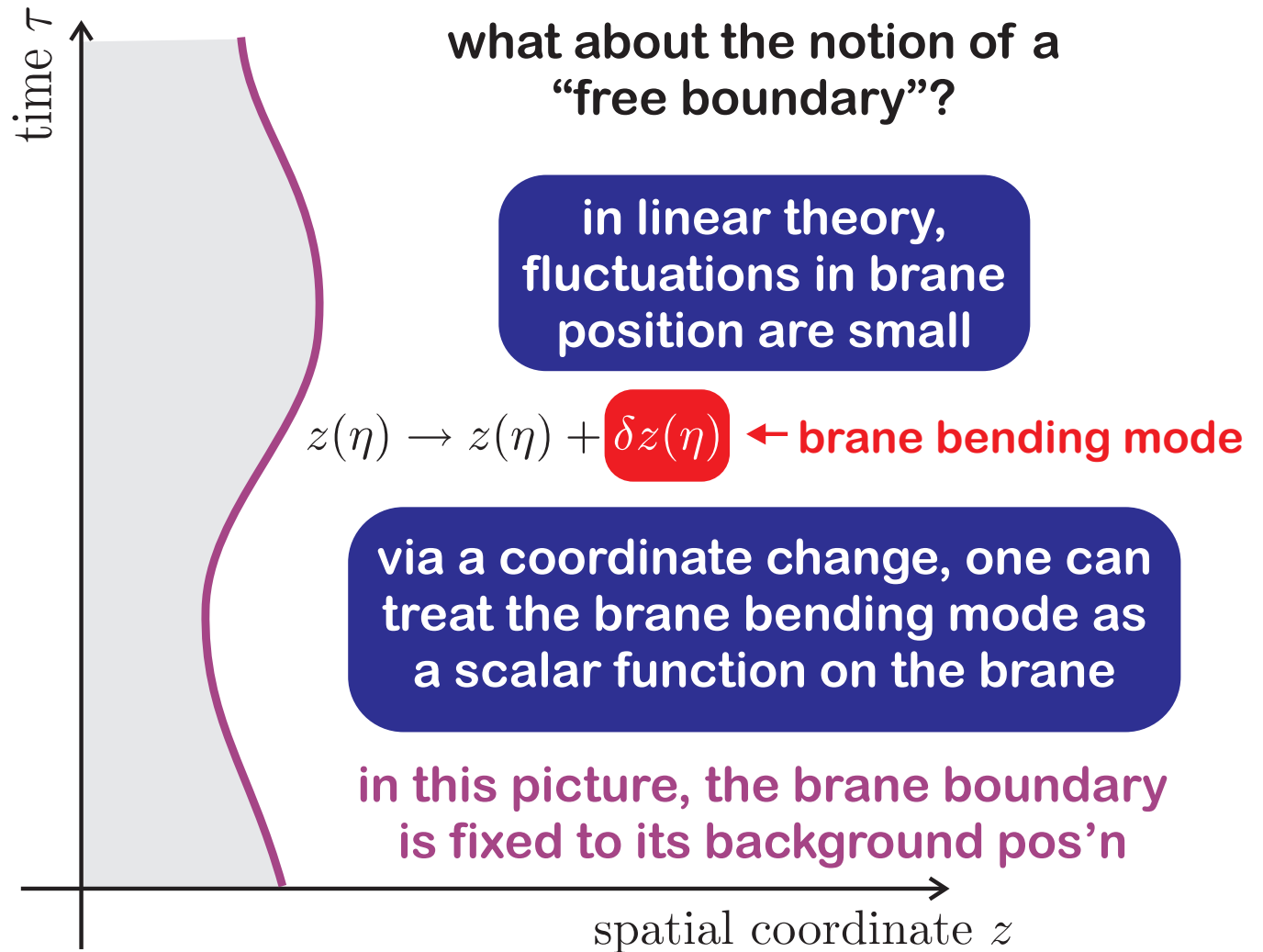
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Separation of variables

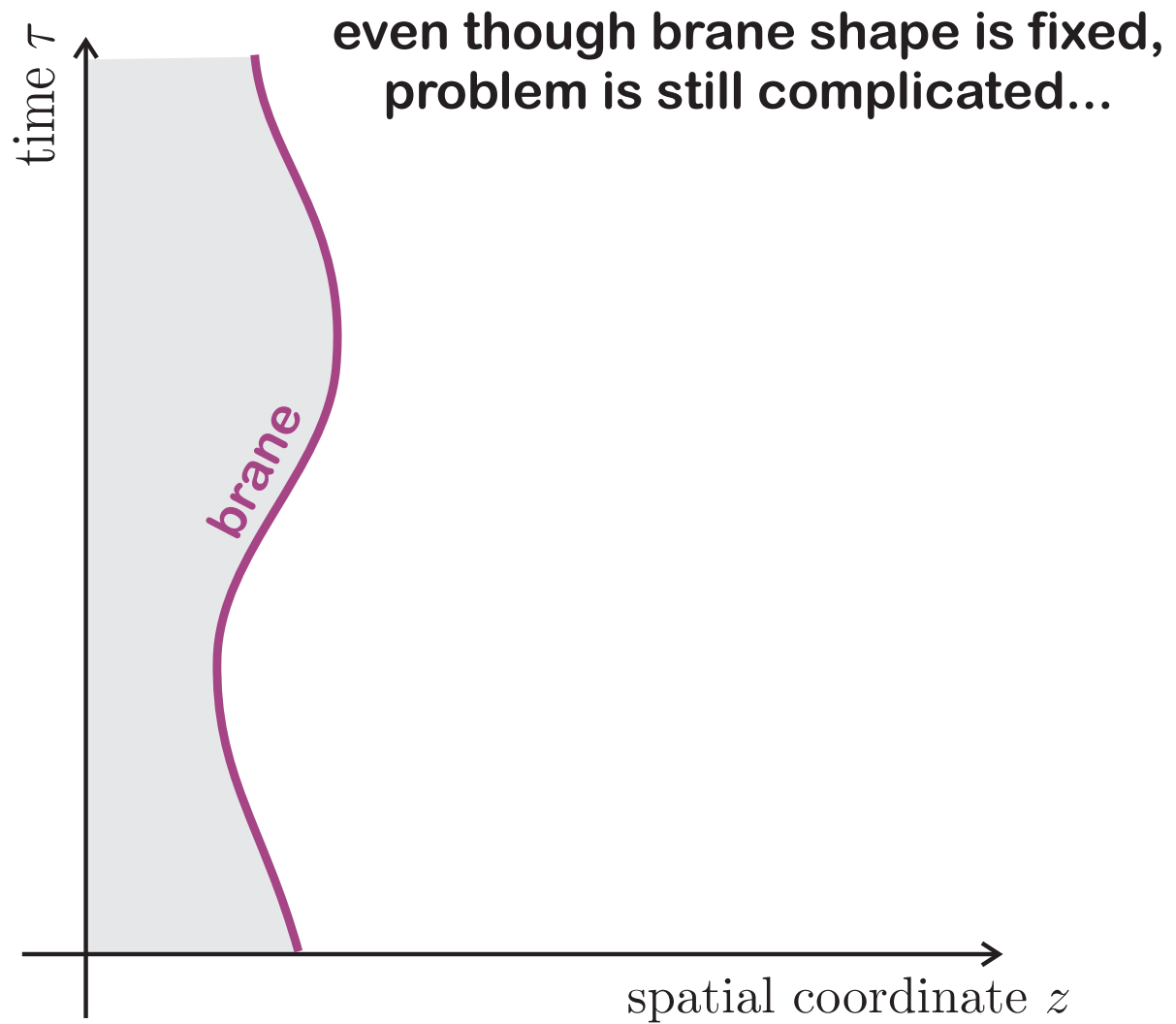
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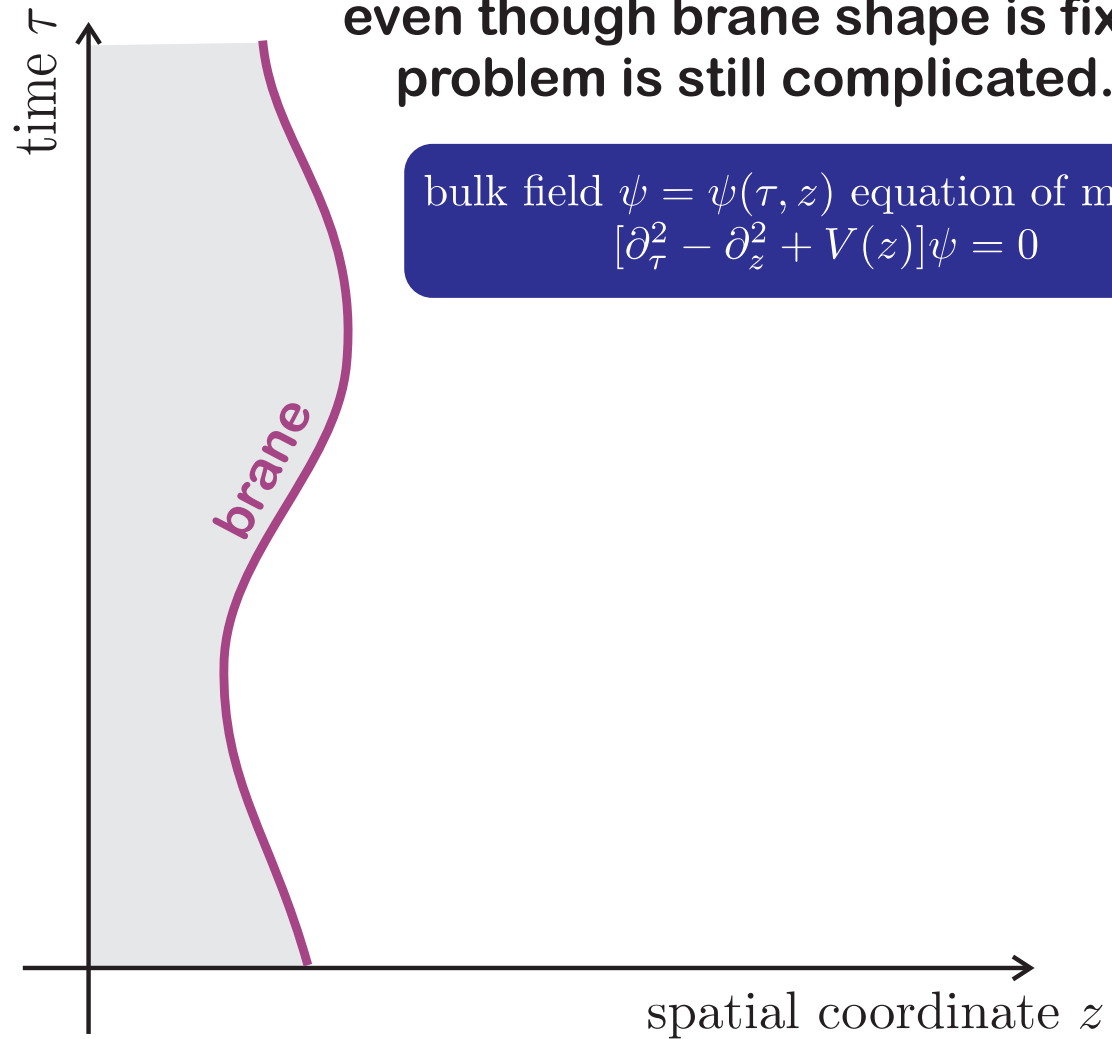
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even though brane shape is fixed,
problem is still complicated...

bulk field $\psi = \psi(\tau, z)$ equation of motion:
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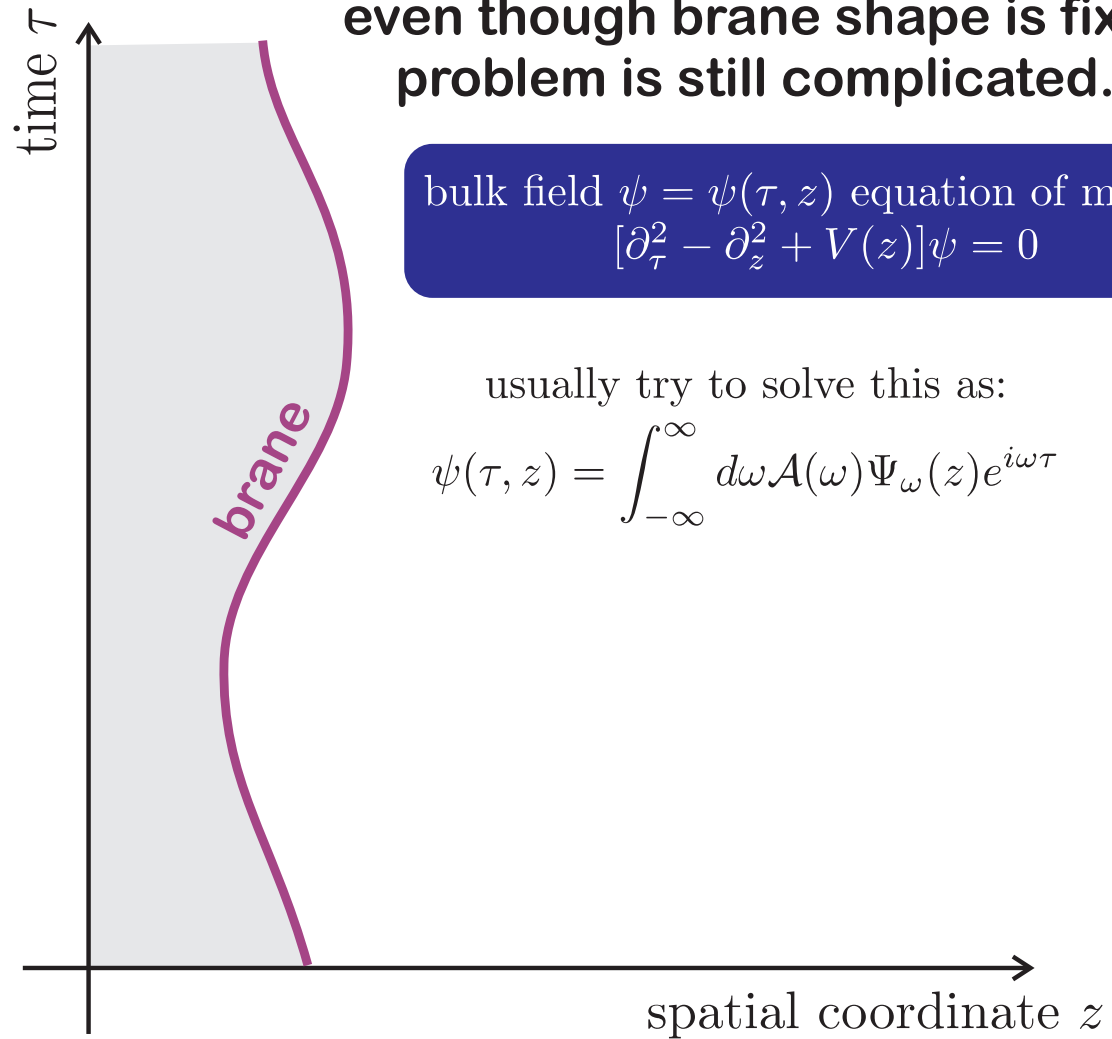
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$$\psi(\tau, z) = \int_{-\infty}^{\infty} d\omega \mathcal{A}(\omega) \Psi_\omega(z) e^{i\omega\tau}$$

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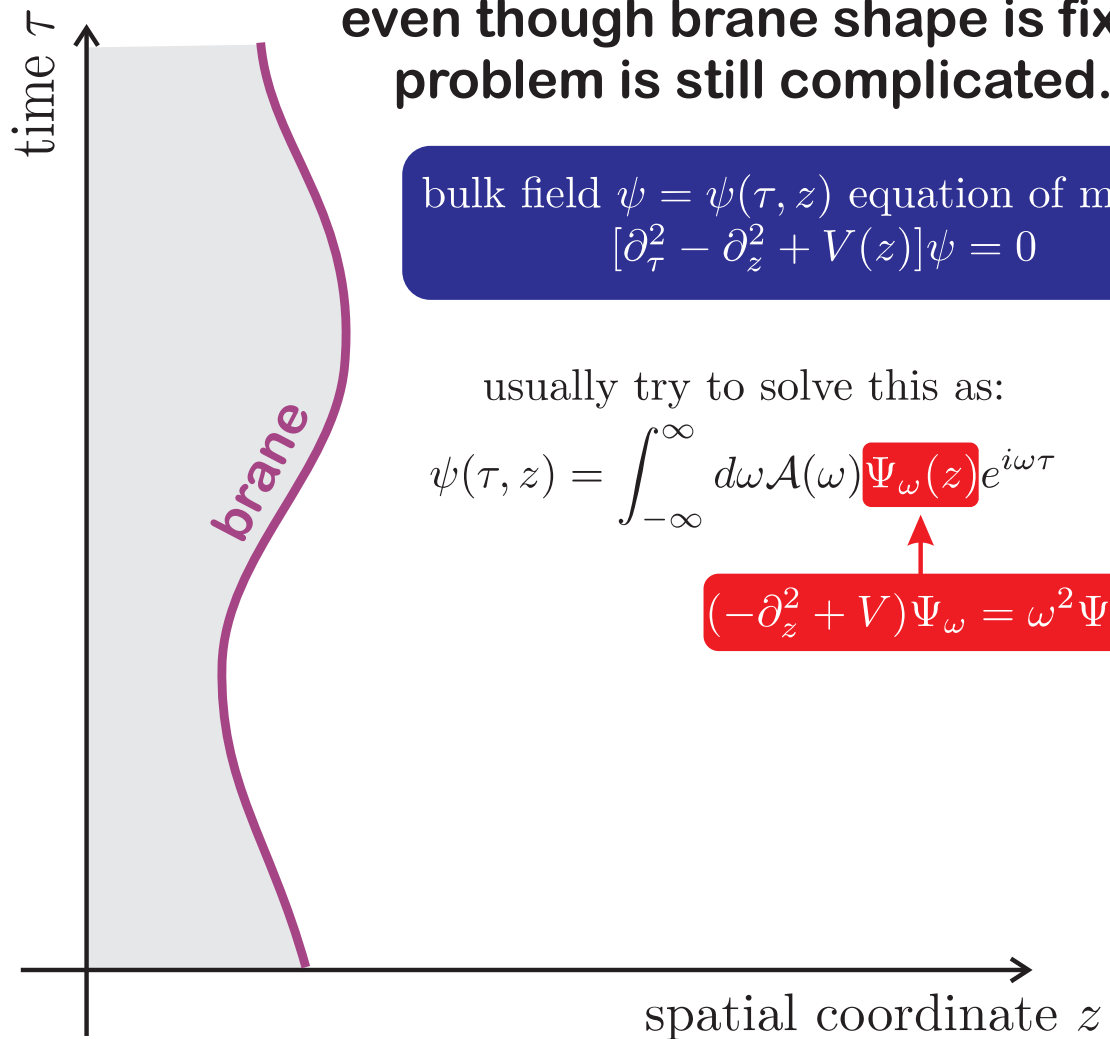
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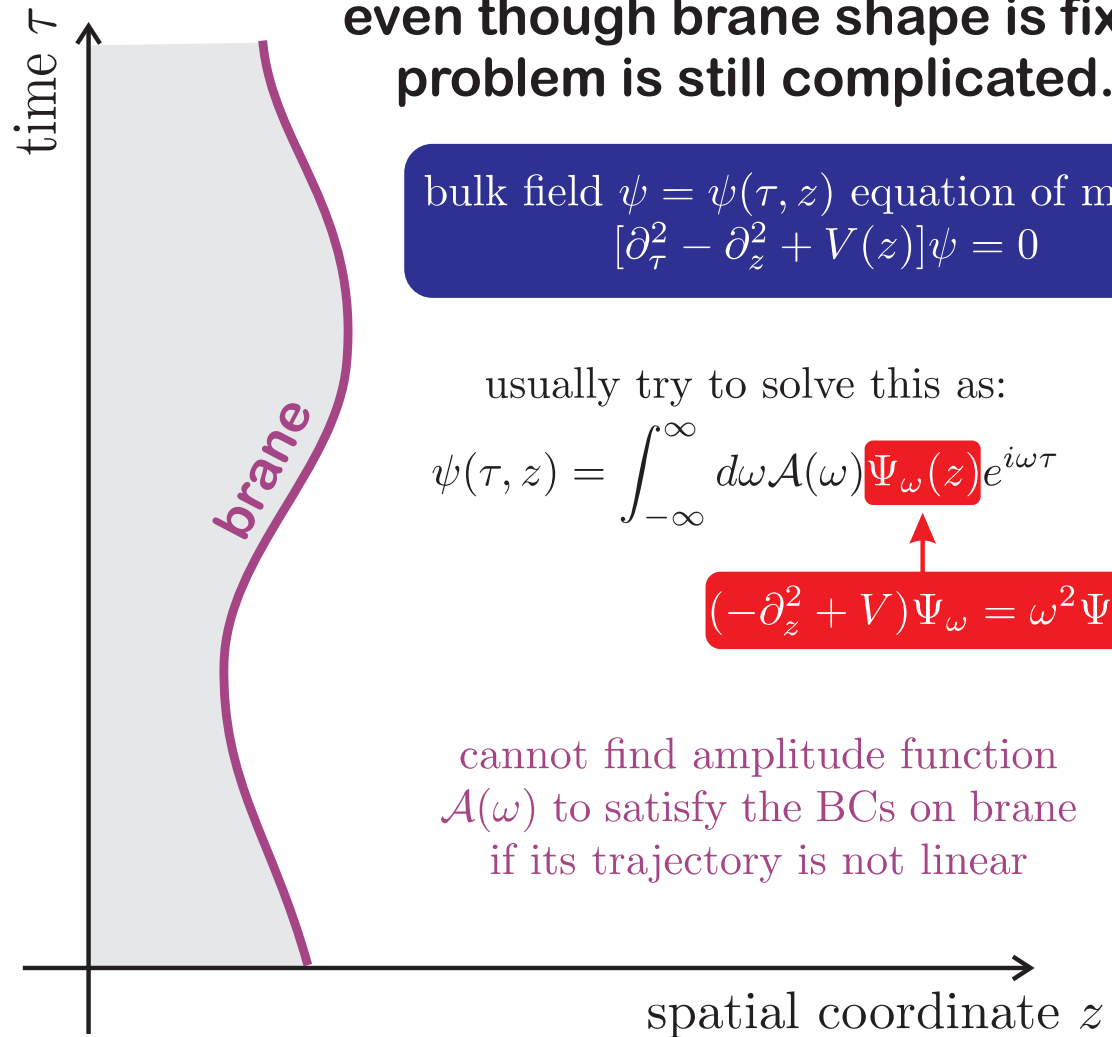
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cannot find amplitude function
 $\mathcal{A}(\omega)$ to satisfy the BCs on brane
if its trajectory is not linear



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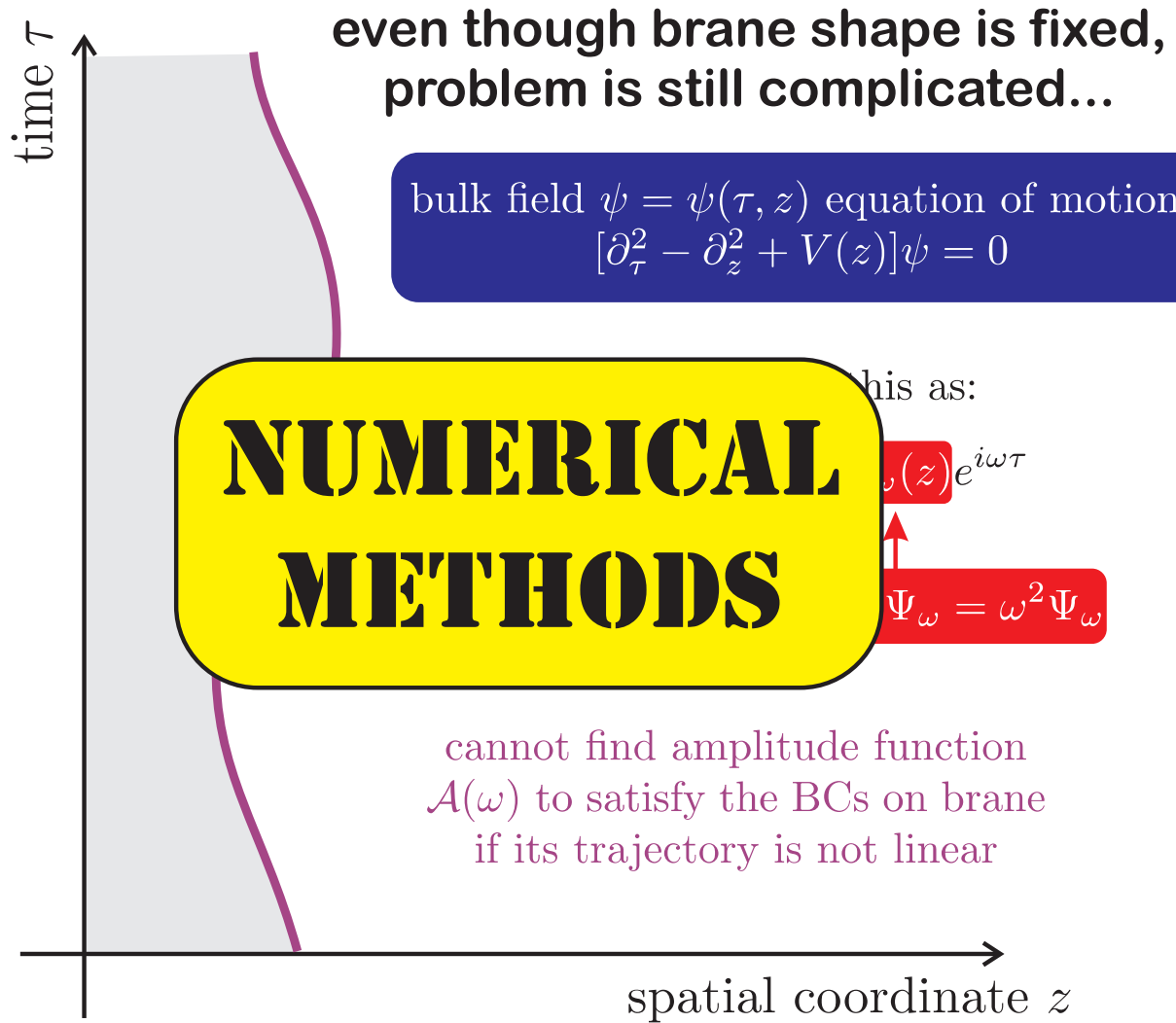
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 - works, but slow
 - doesn't handle brane fields
 - ◆ others . . .
- need a fast and accurate algorithm to facilitate comparison to observations



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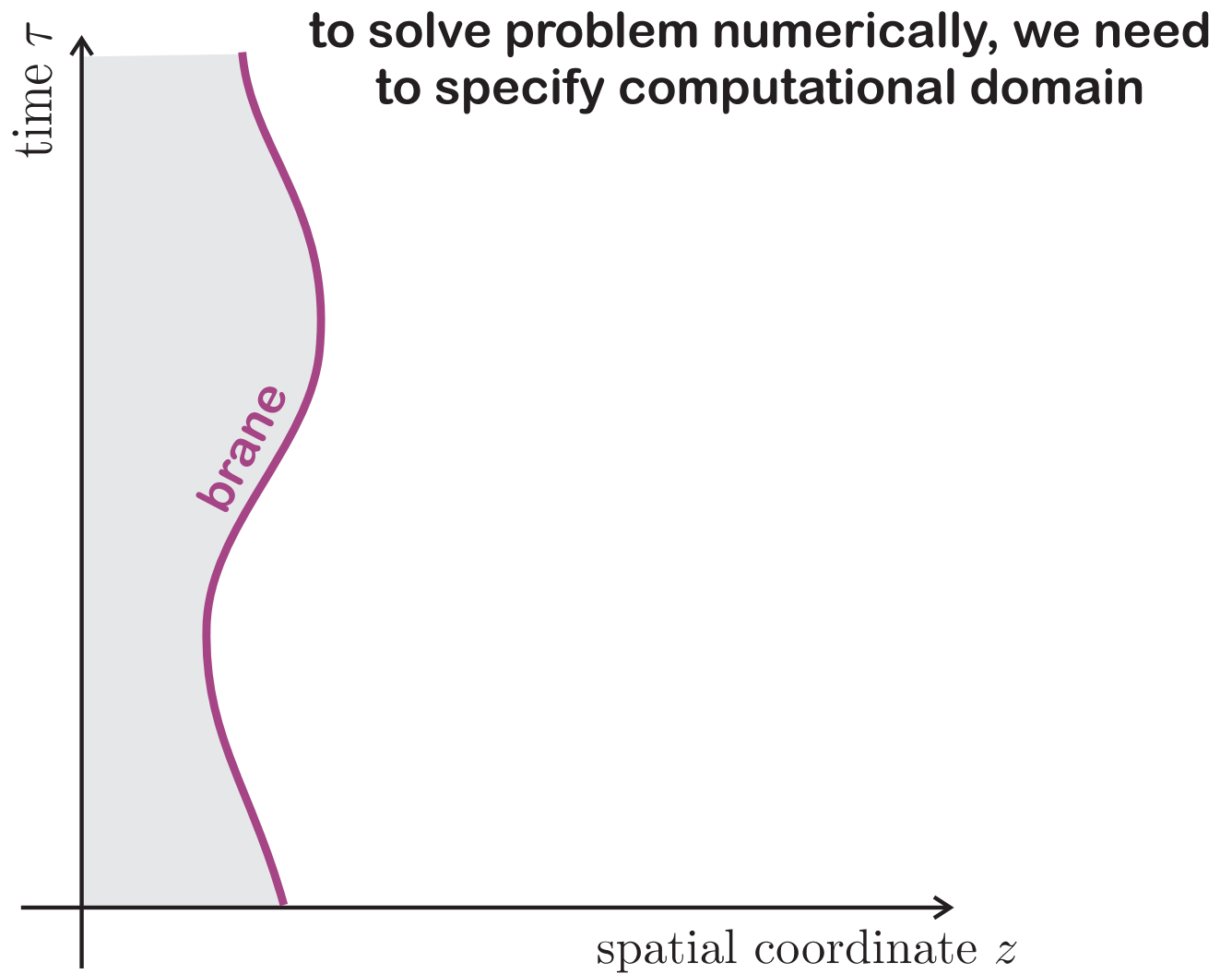
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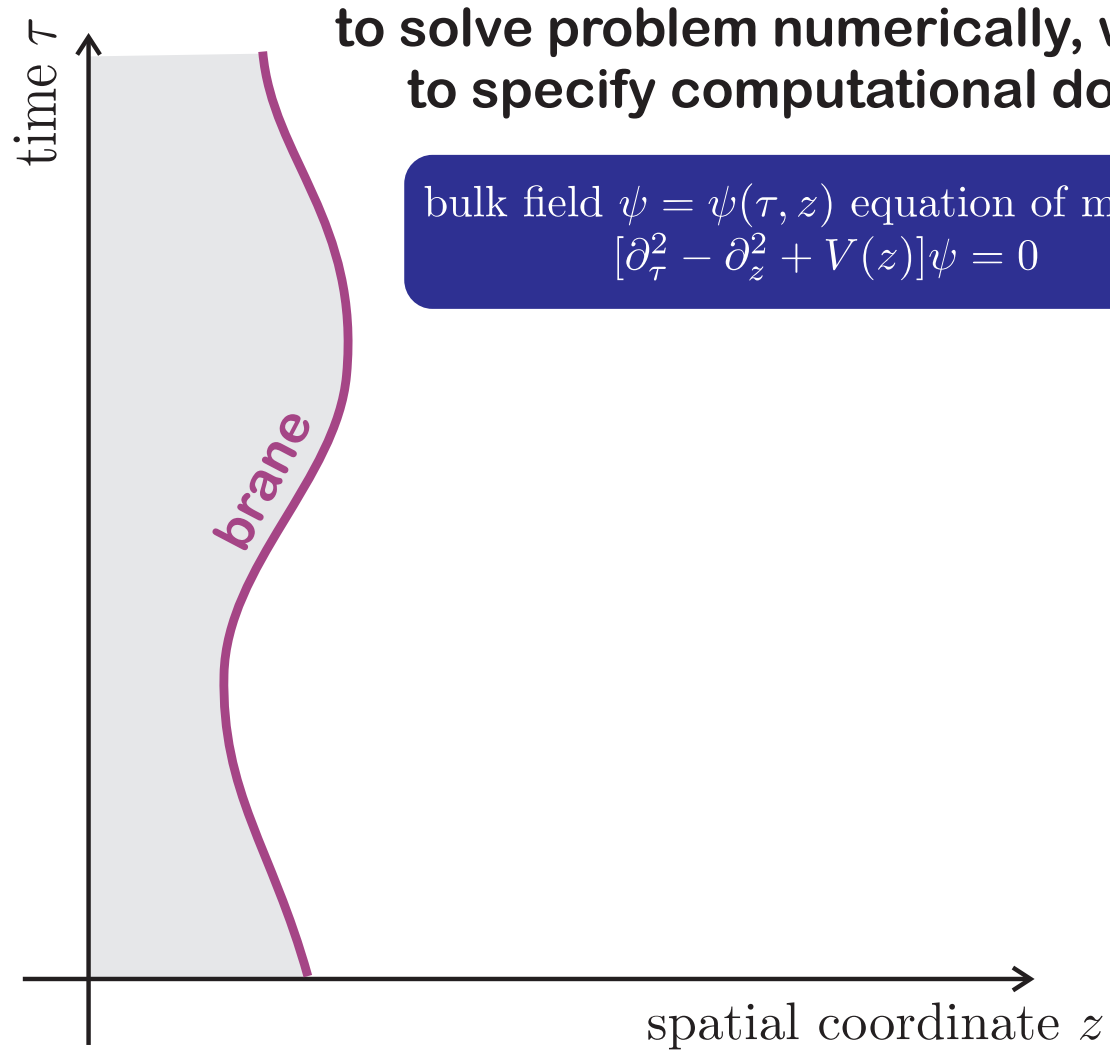
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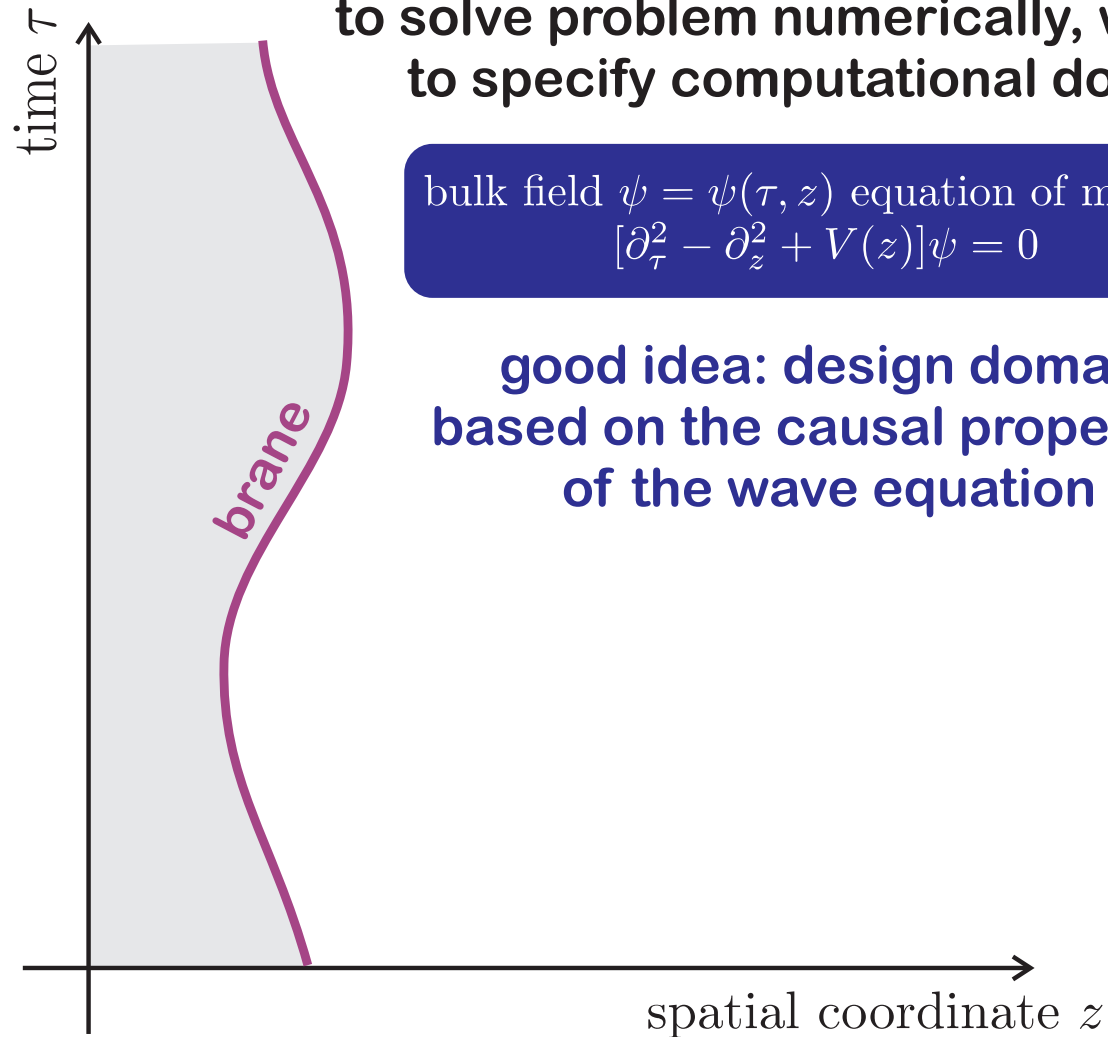
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to solve problem numerically, we need to specify computational domain

bulk field $\psi = \psi(\tau, z)$ equation of motion:
$$[\partial_\tau^2 - \partial_z^2 + V(z)]\psi = 0$$

good idea: design domain based on the causal properties of the wave equation



Computational domain

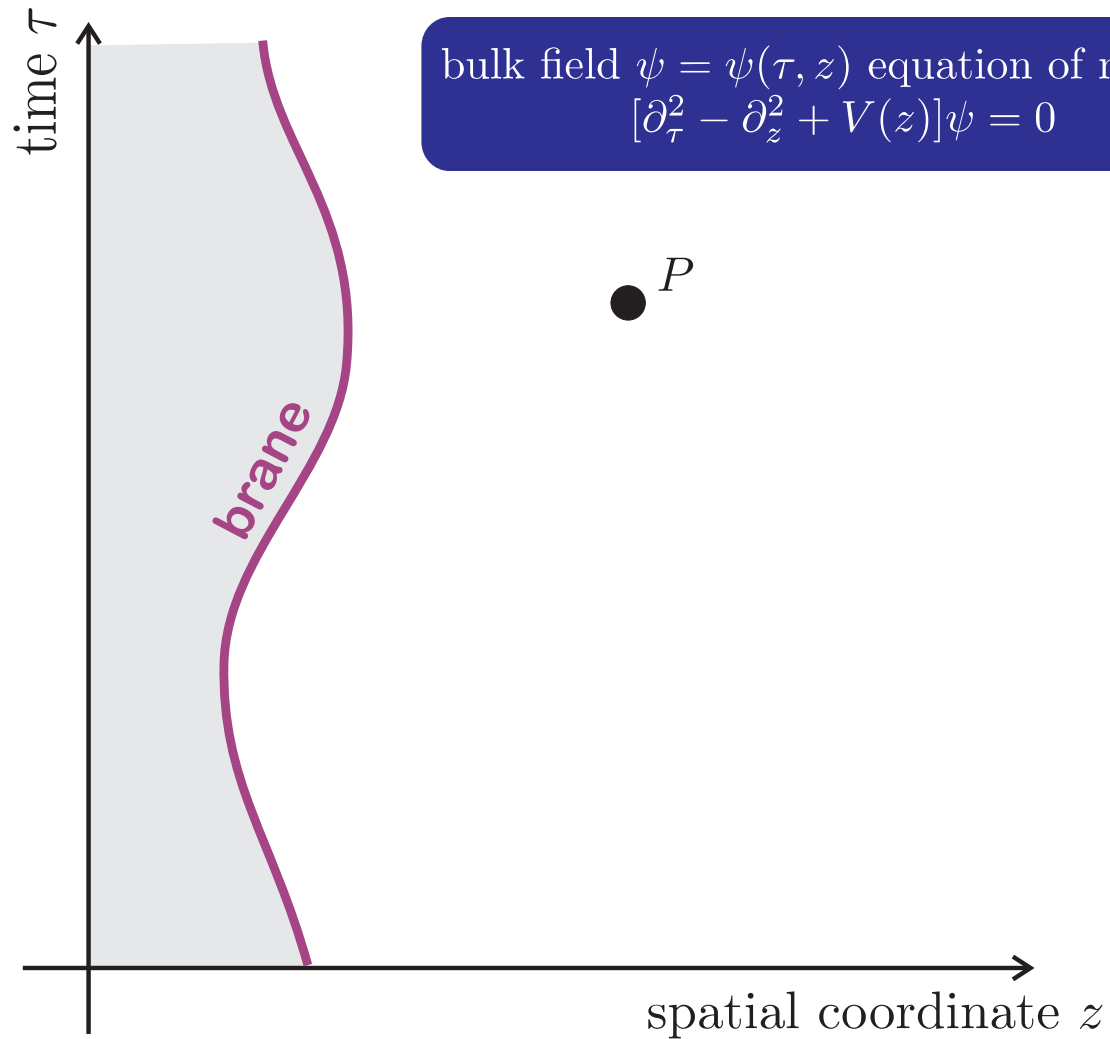
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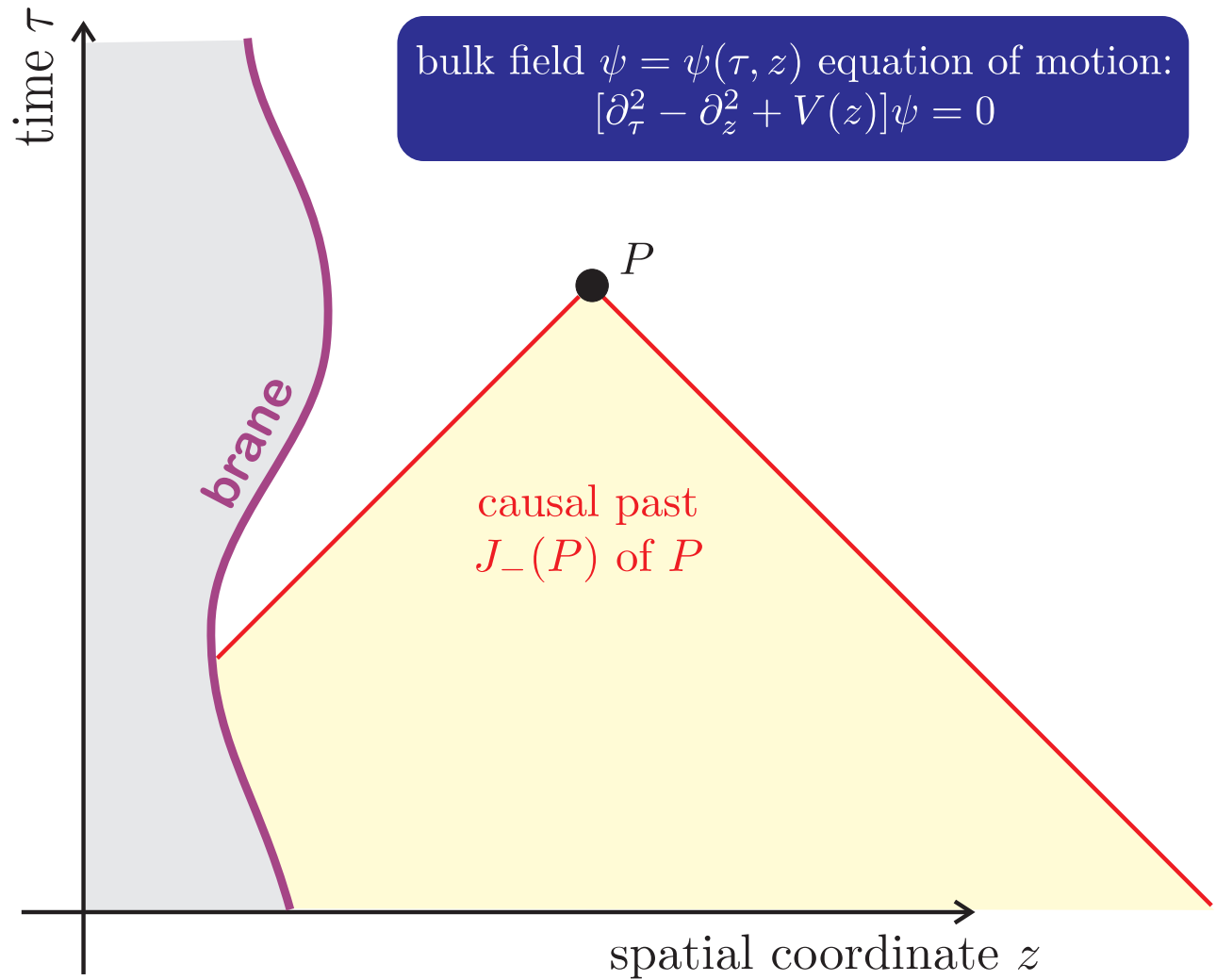
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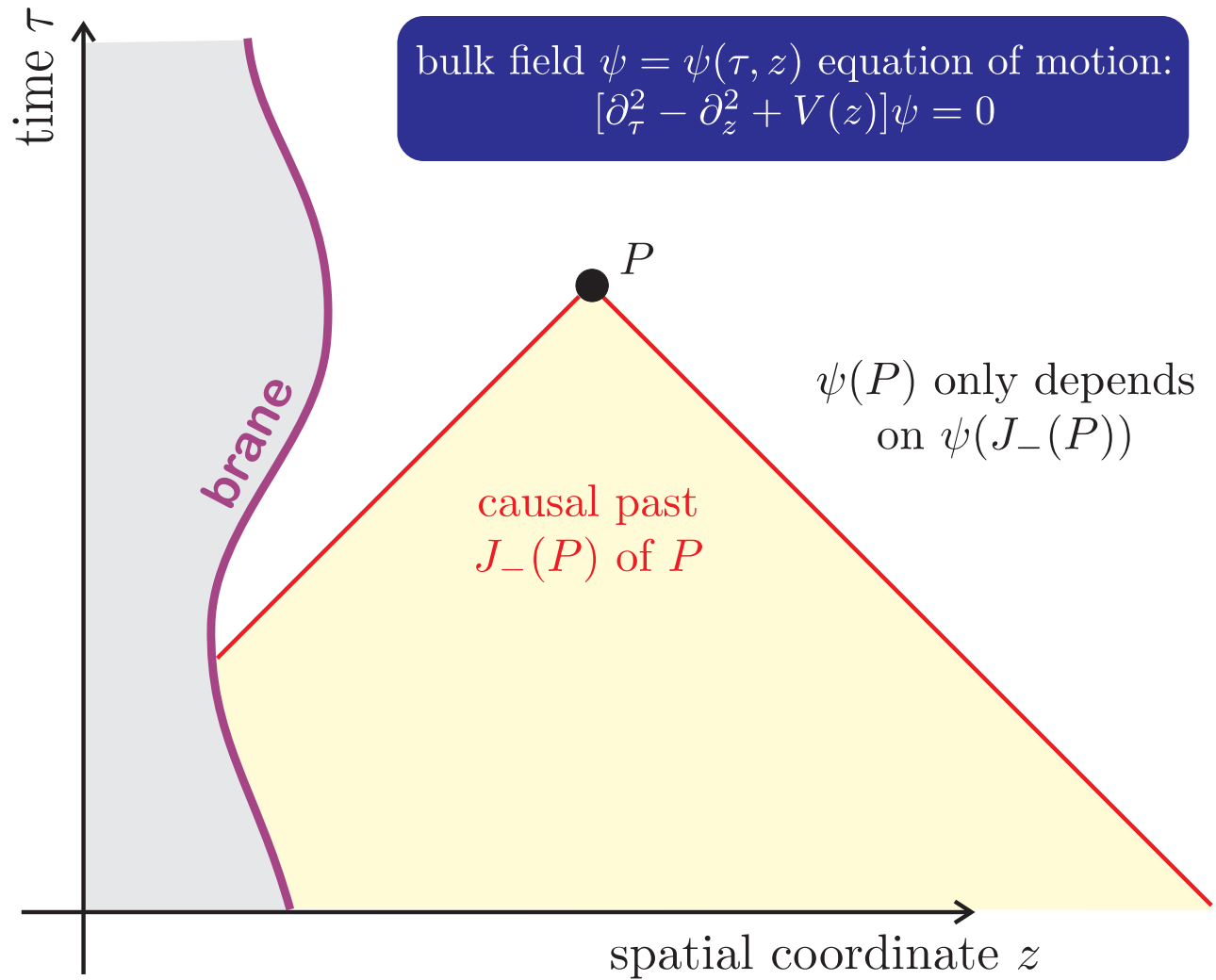
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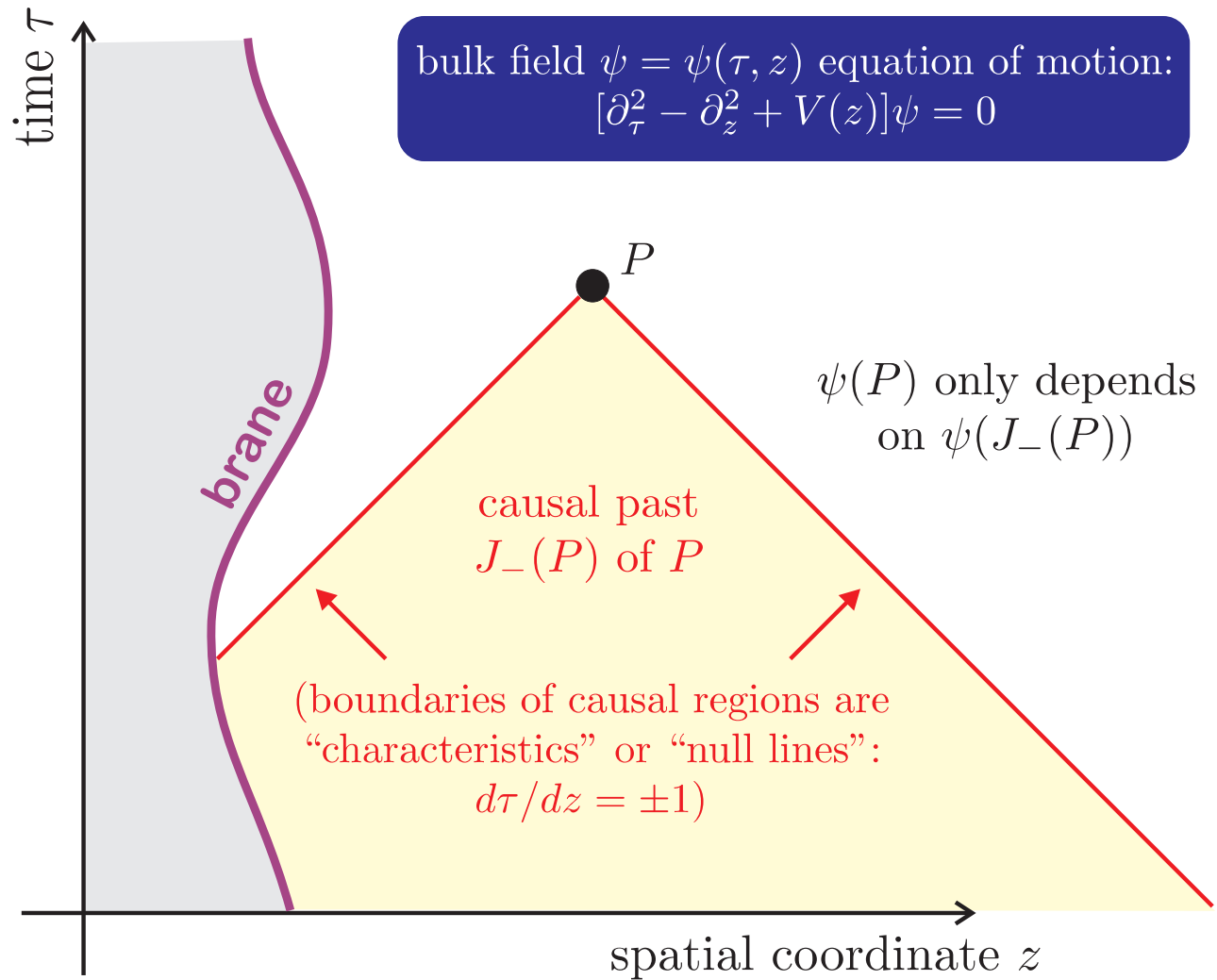
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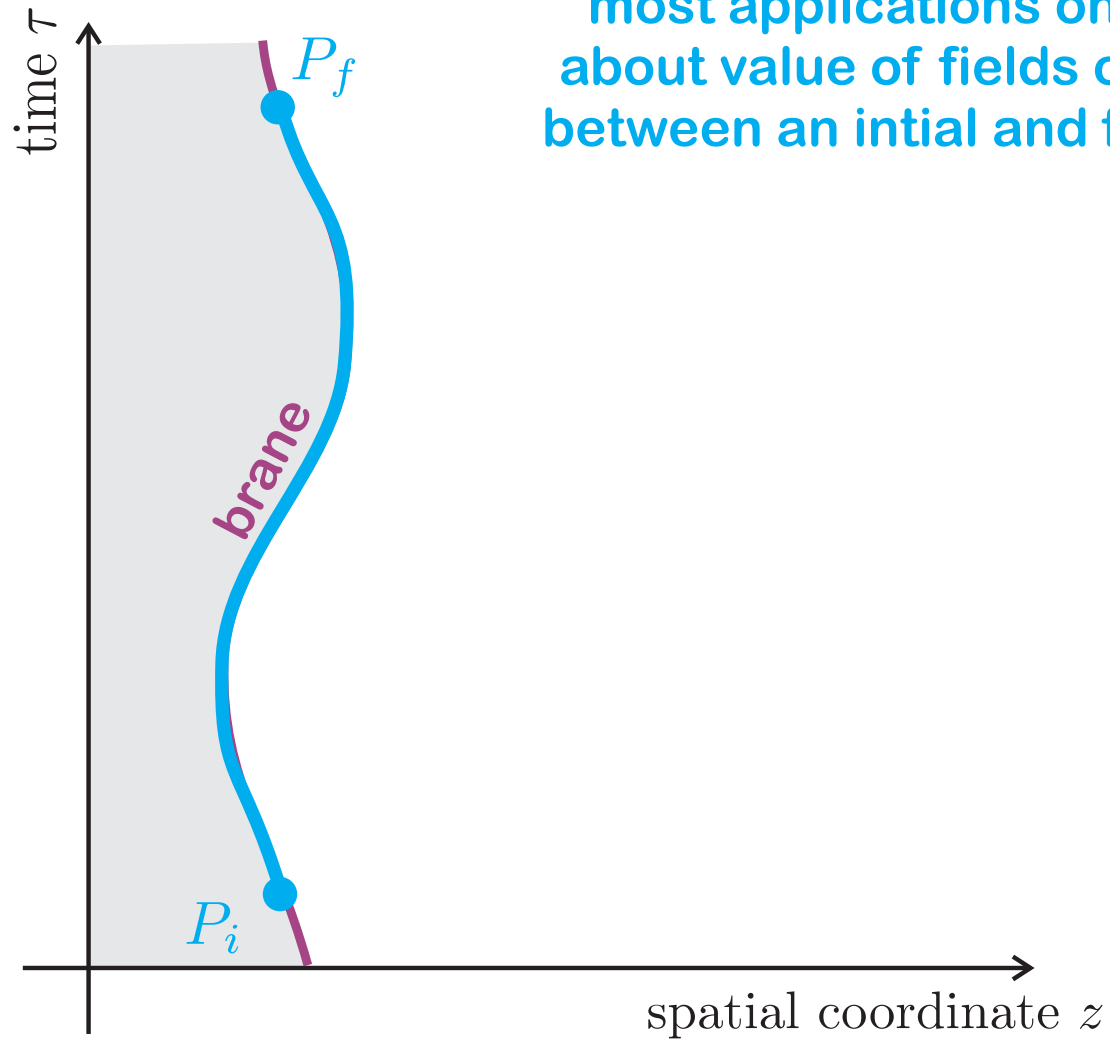
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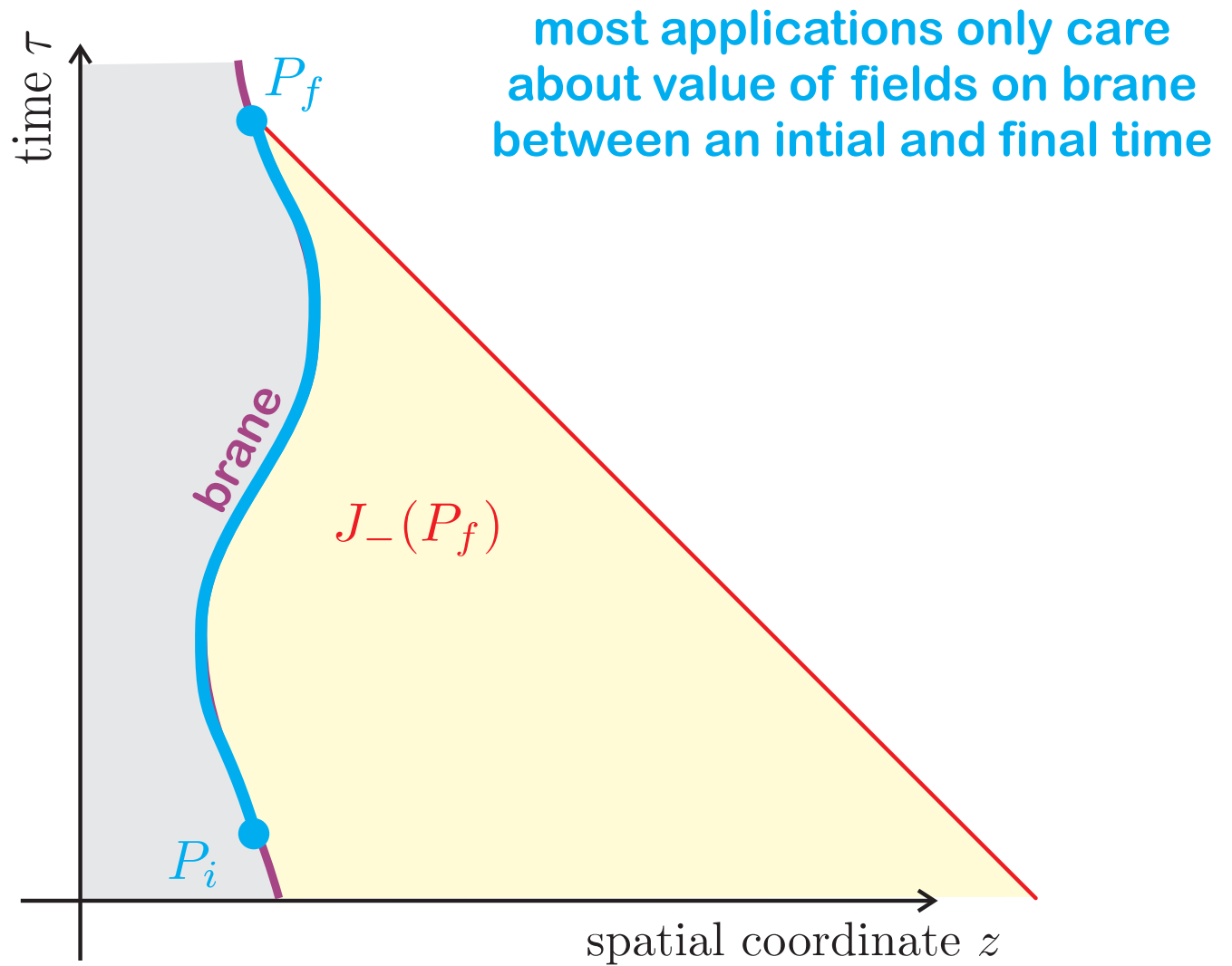
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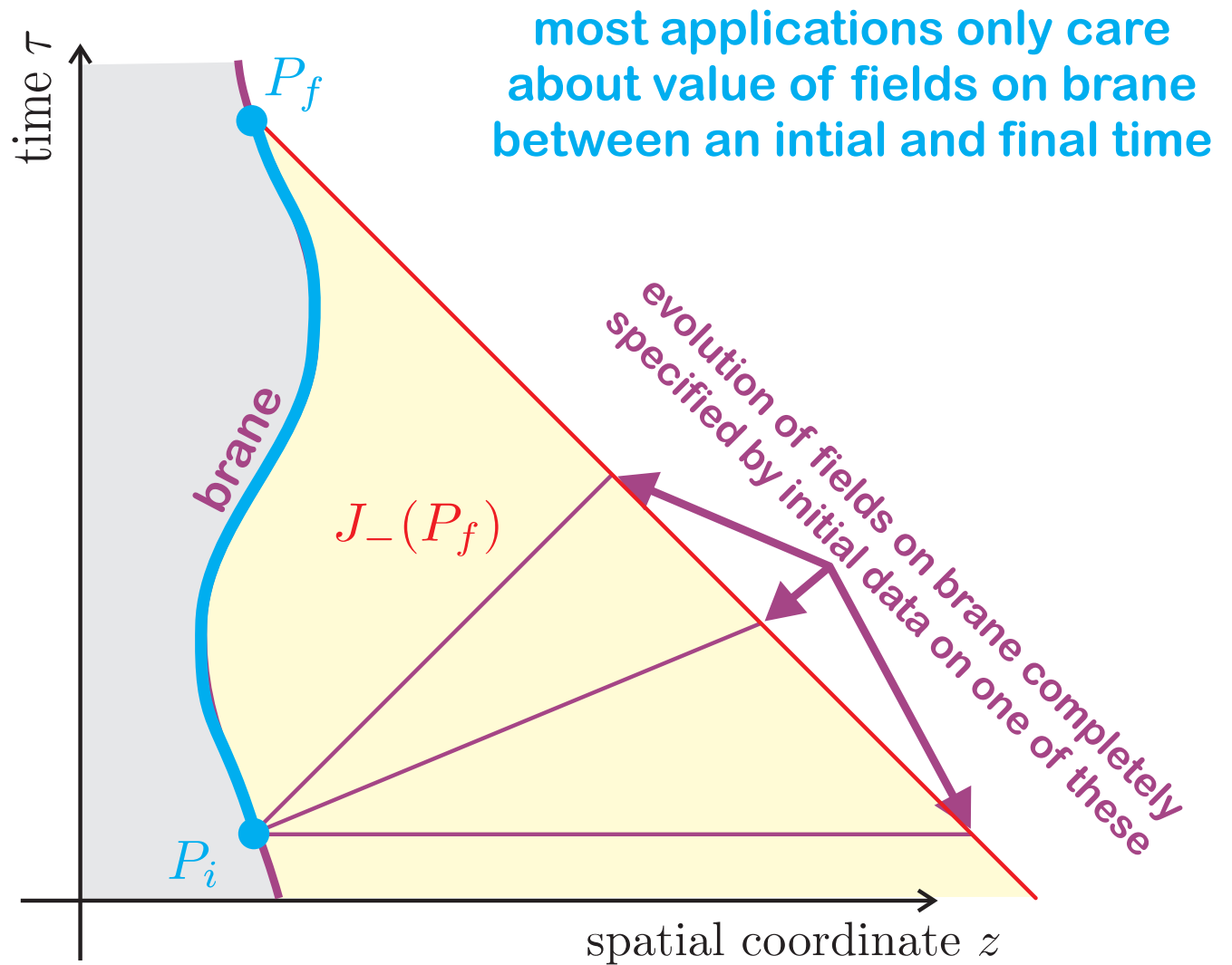
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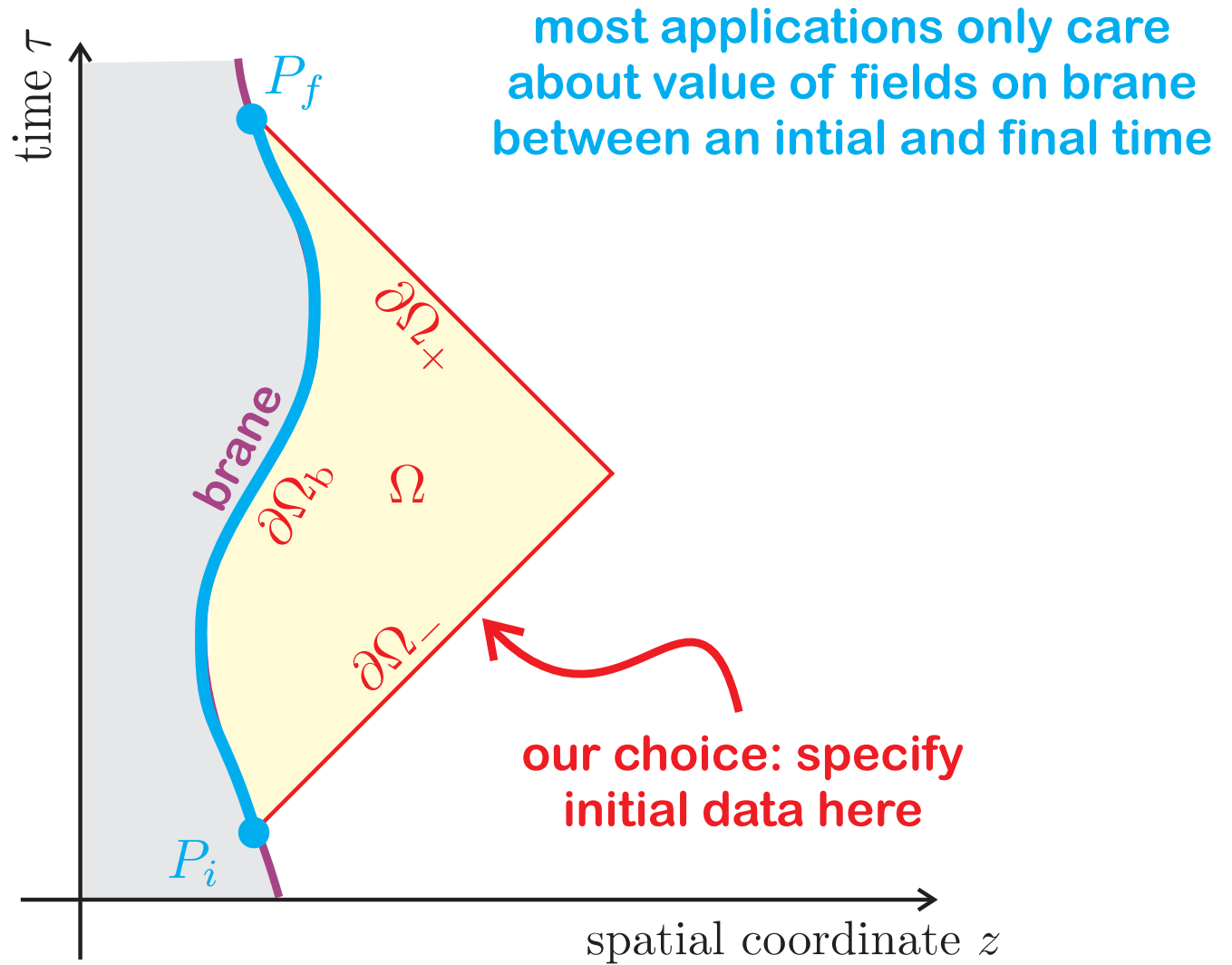
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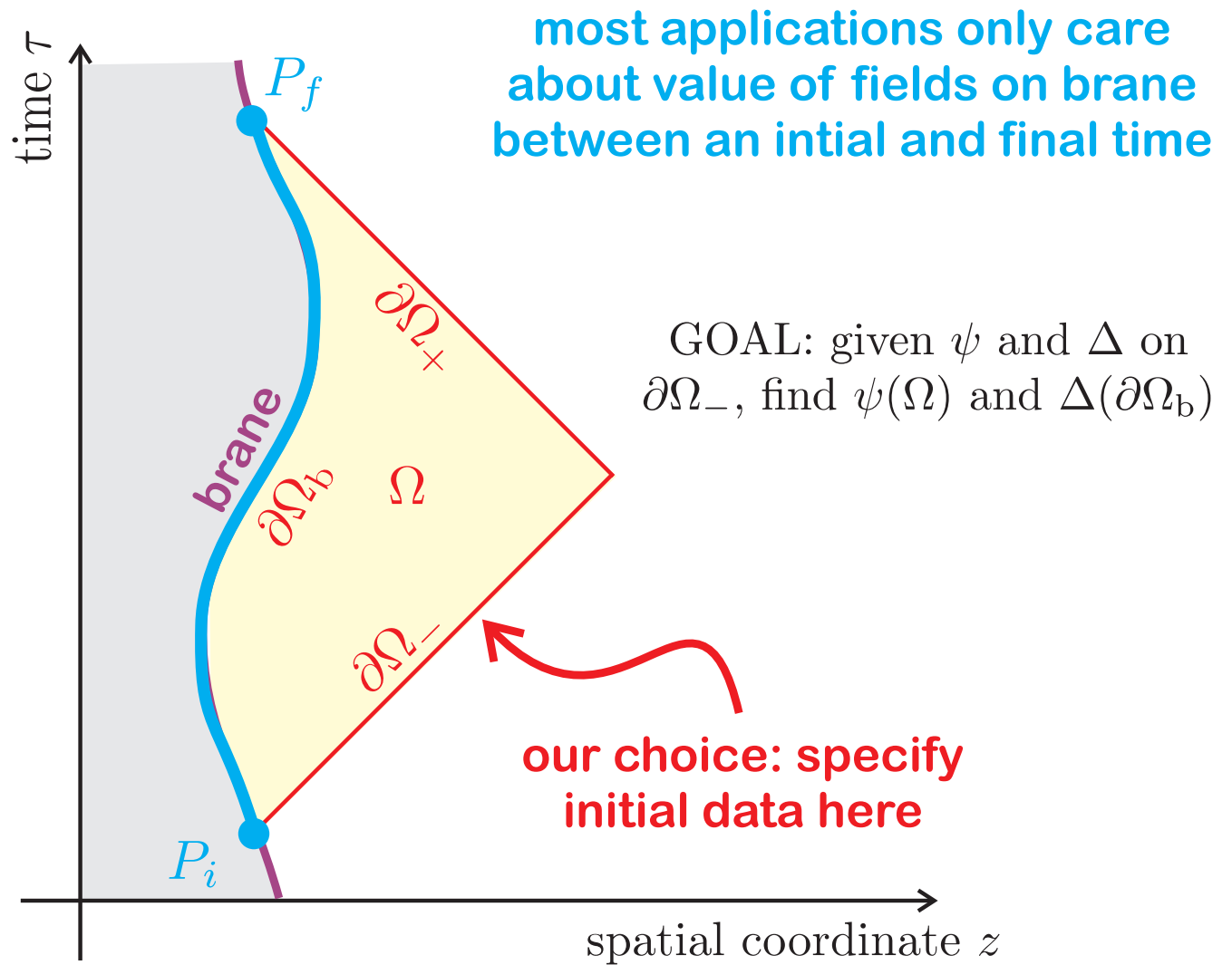
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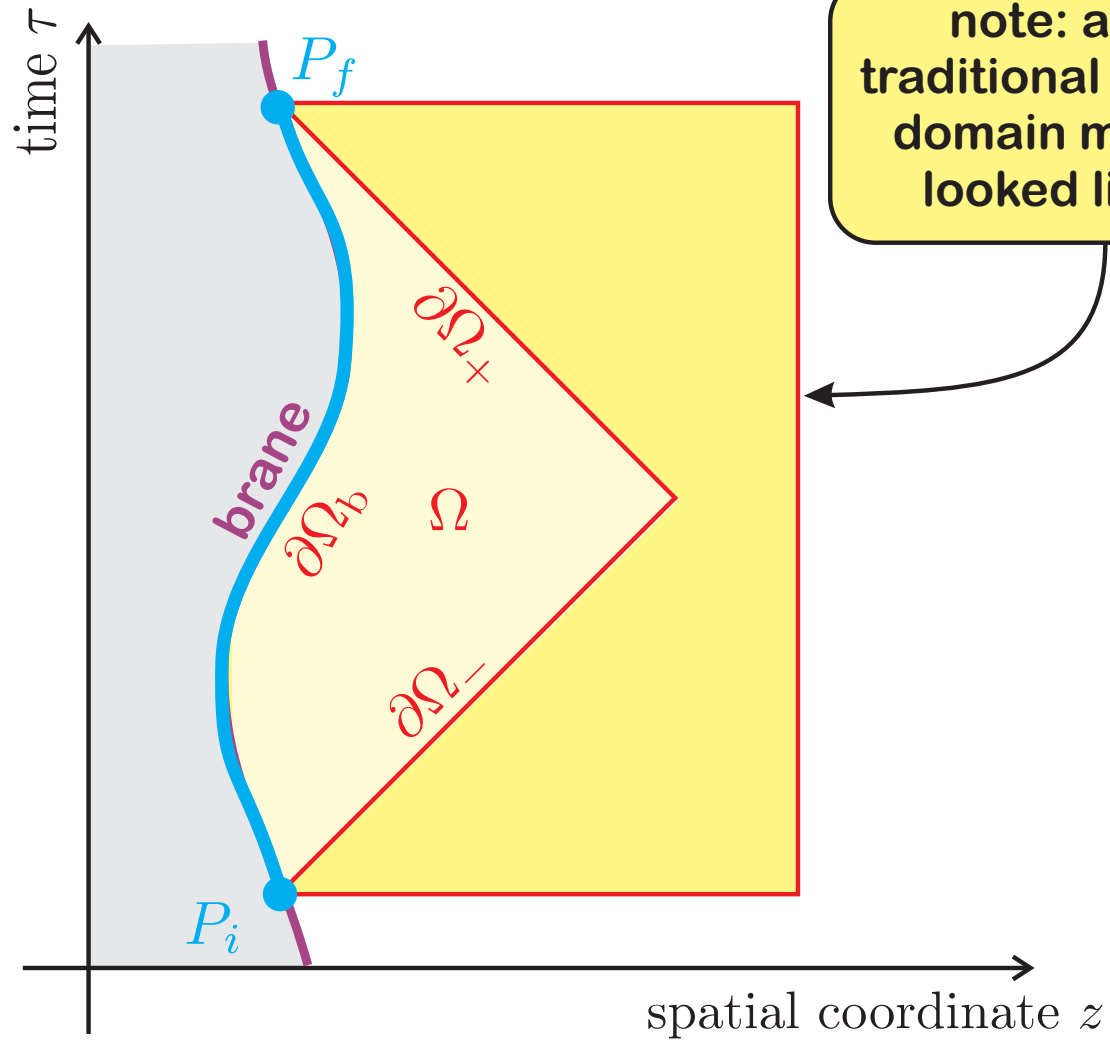
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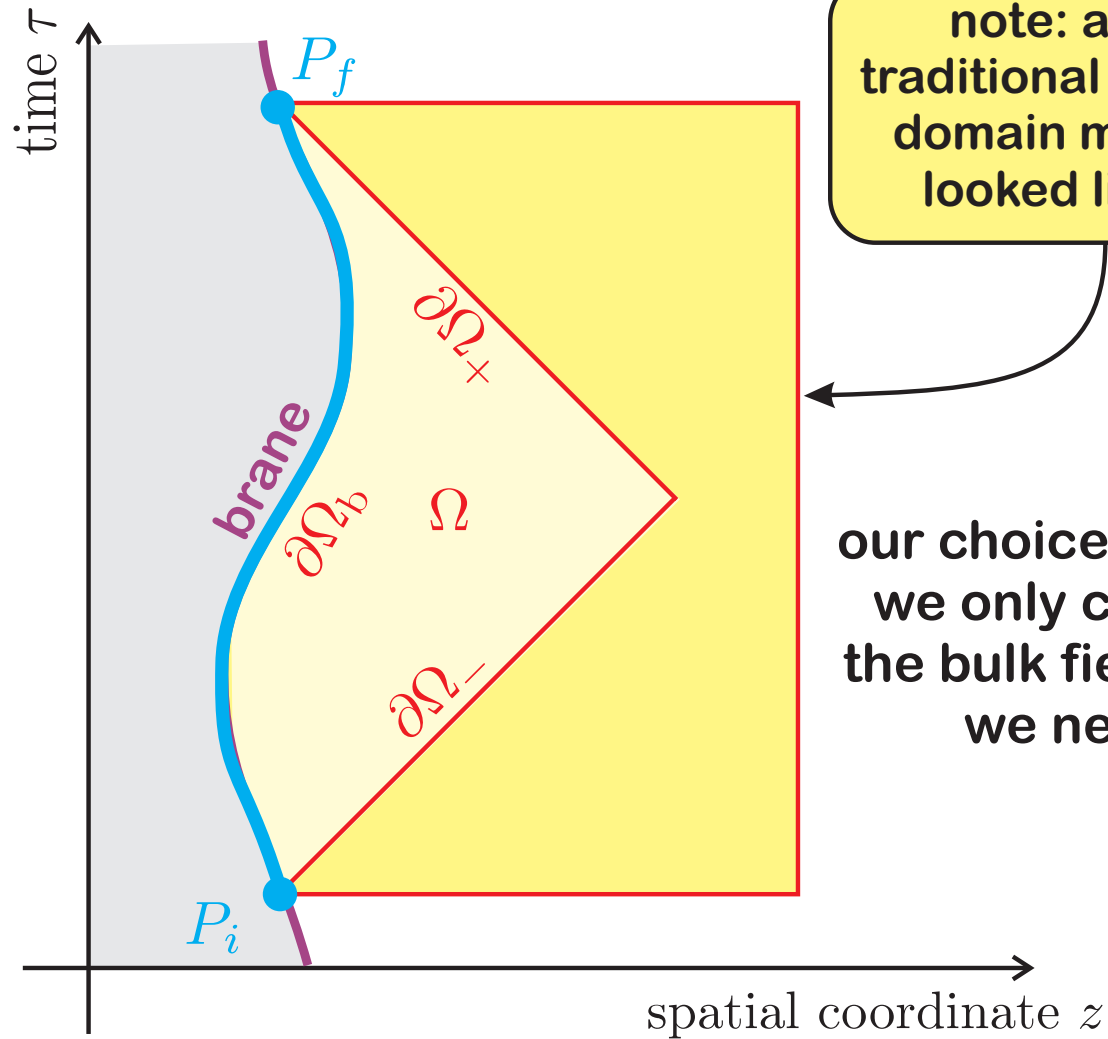
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note: a more traditional choice of domain may have looked like this

our choice is better: we only calculate the bulk field where we need it



Discretization

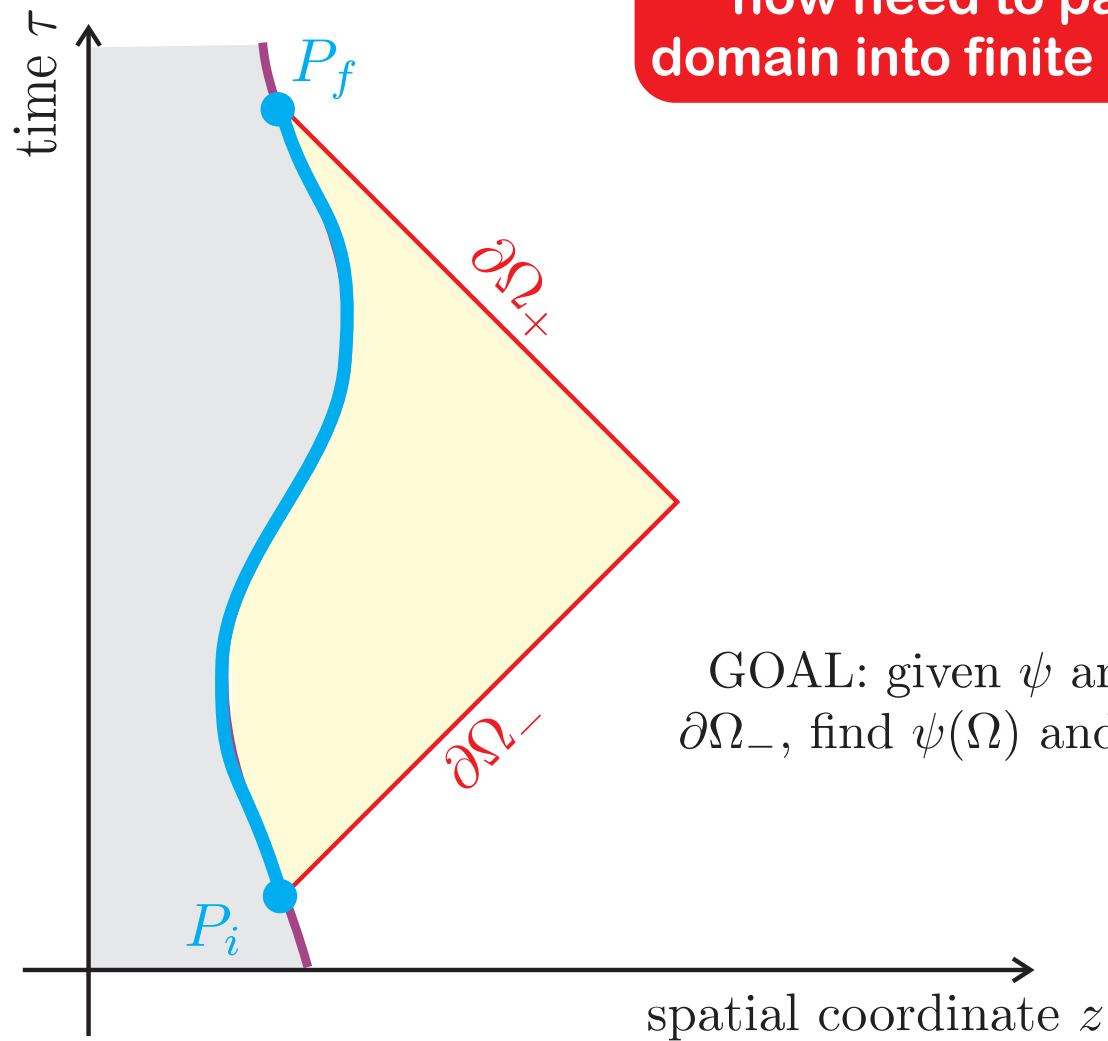
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Discretization

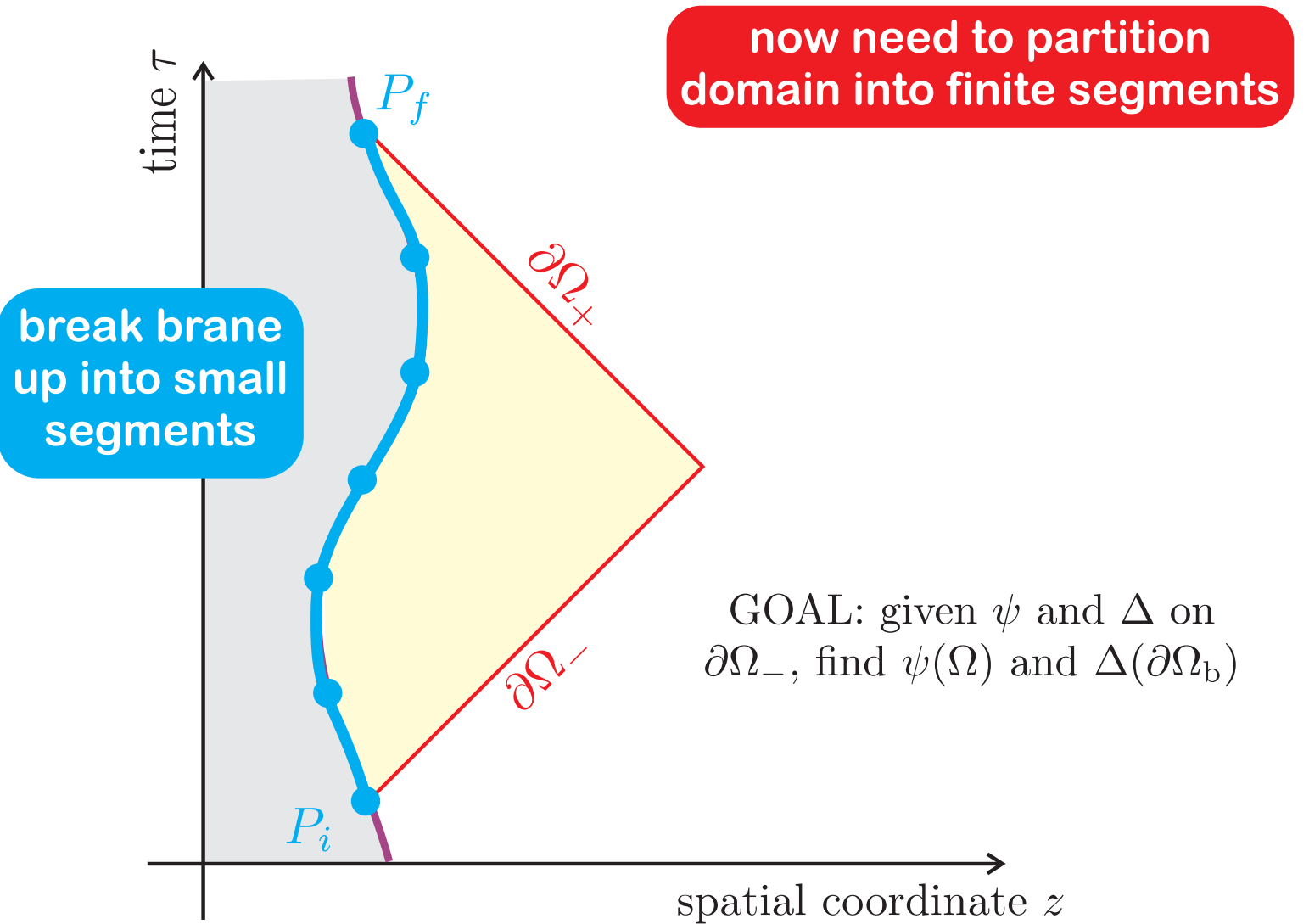
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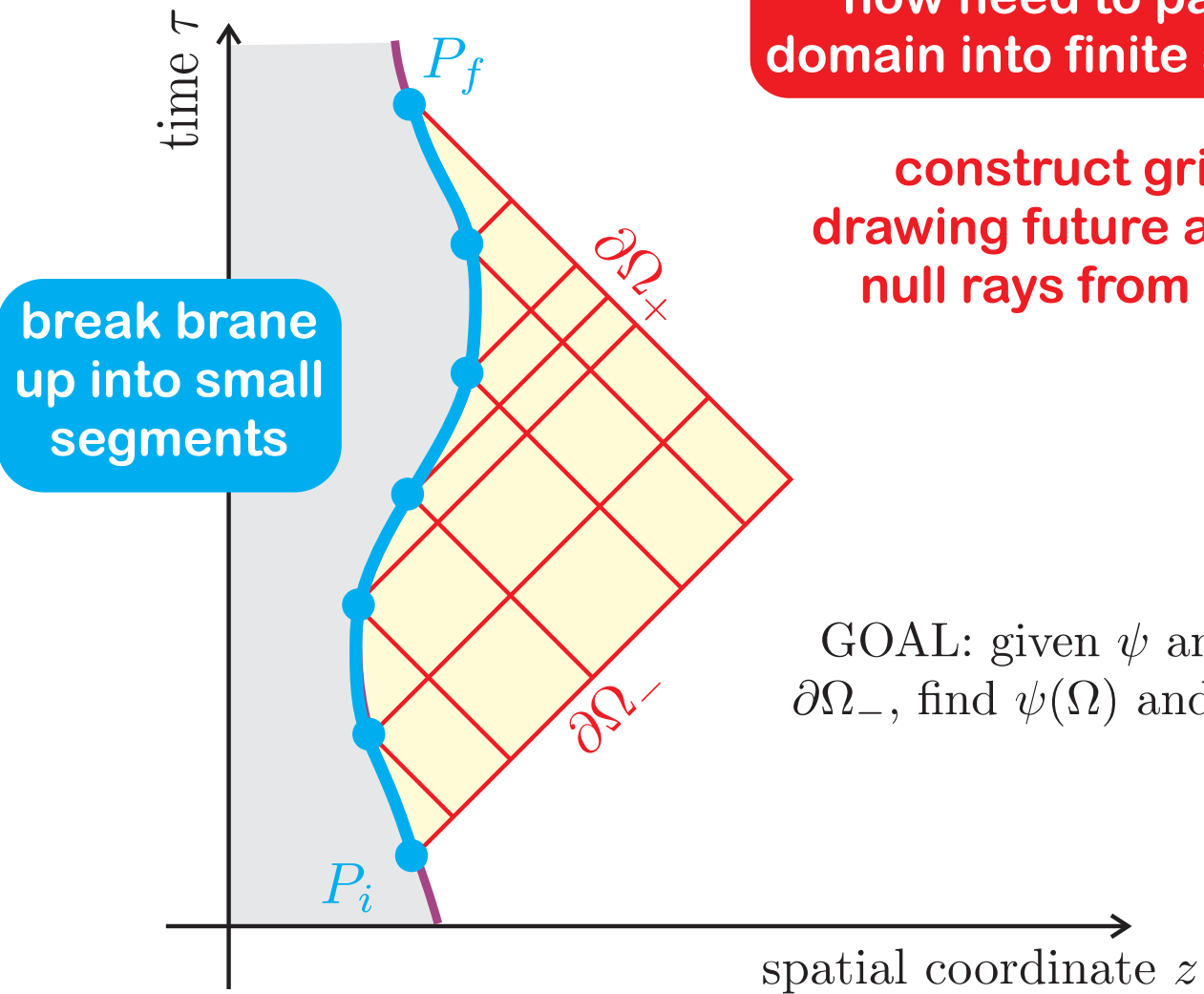
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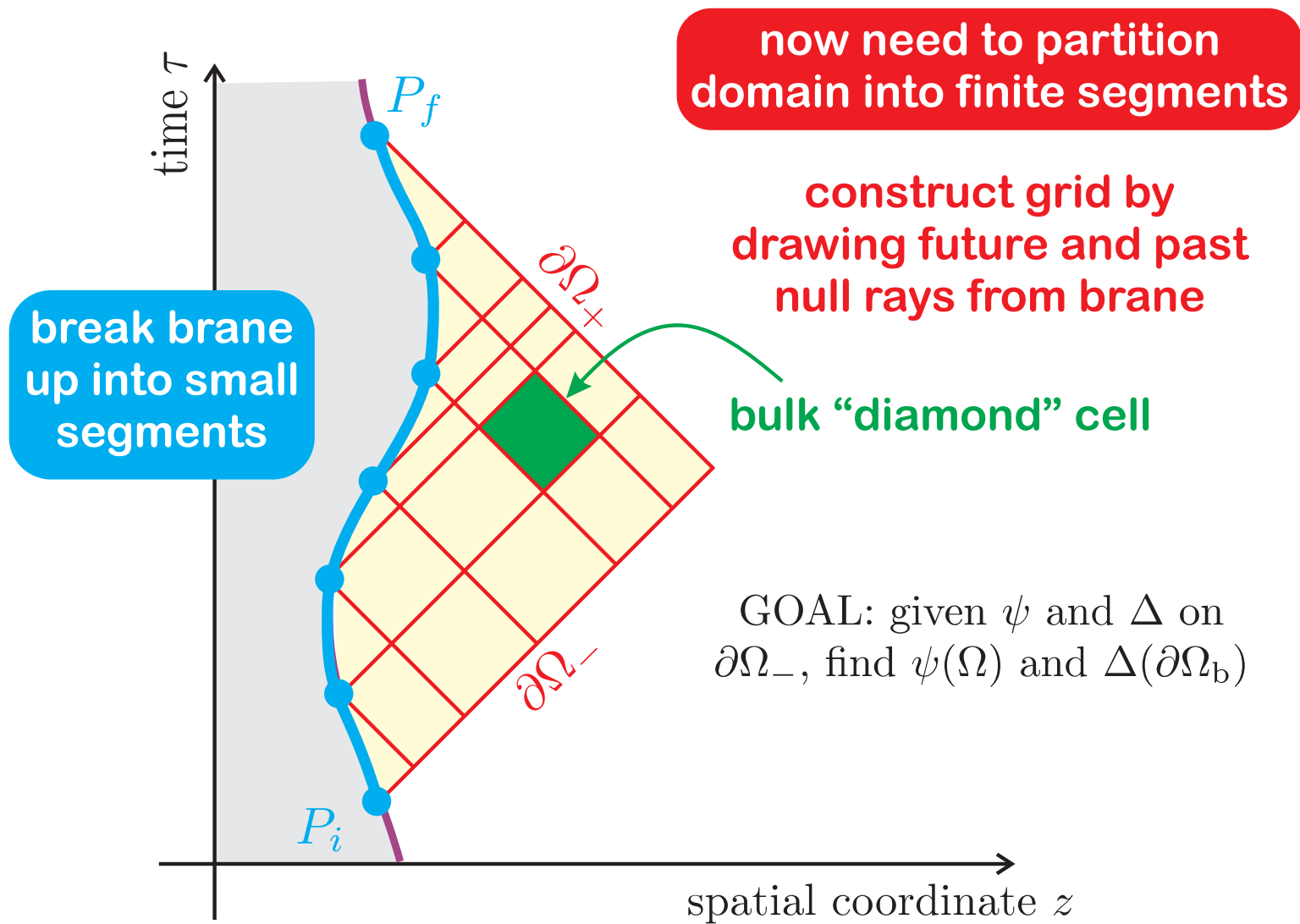
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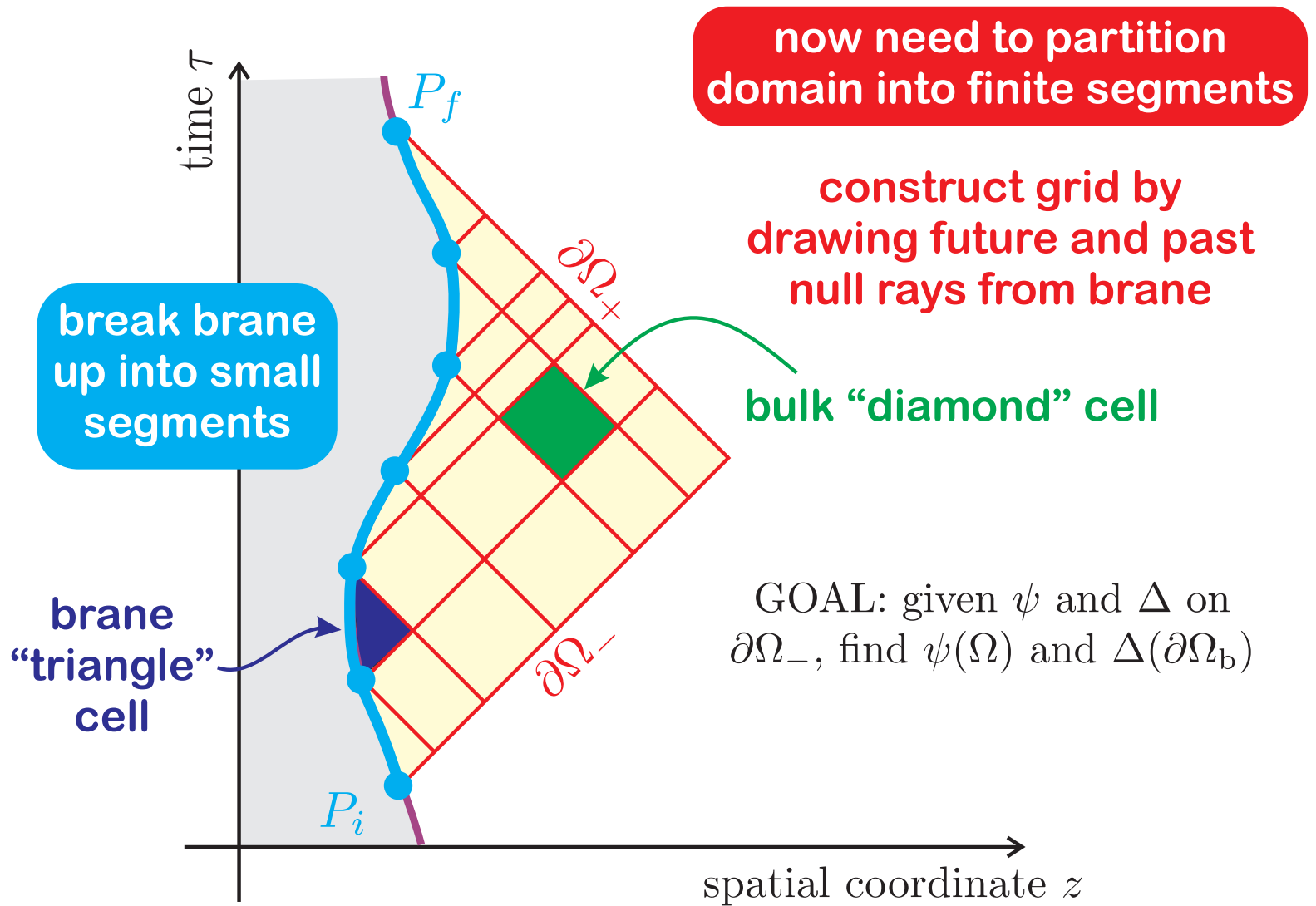
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Discretization

some “real” computational grids used in applications:

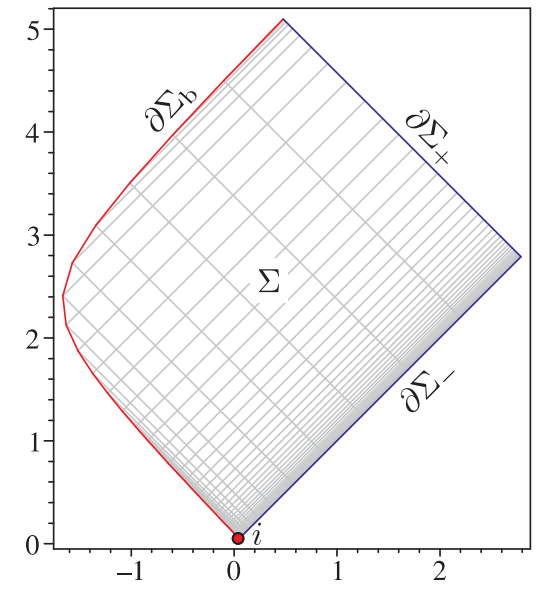
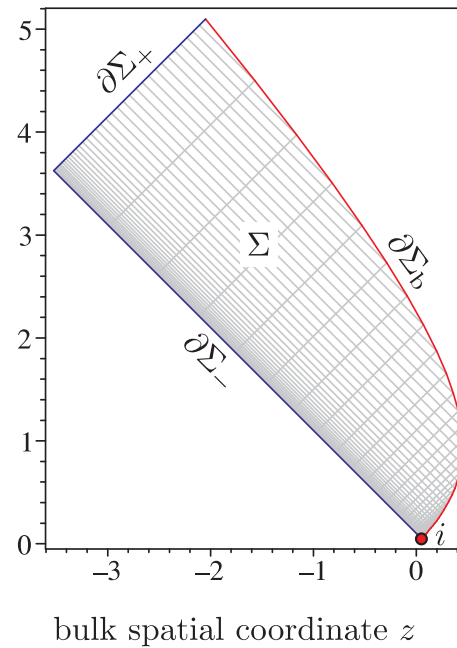
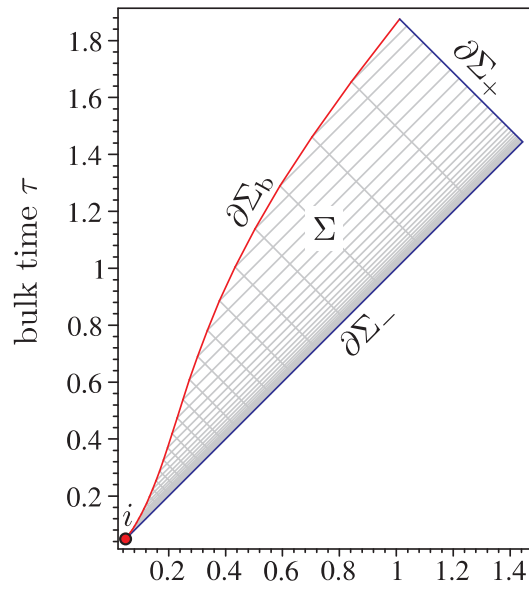
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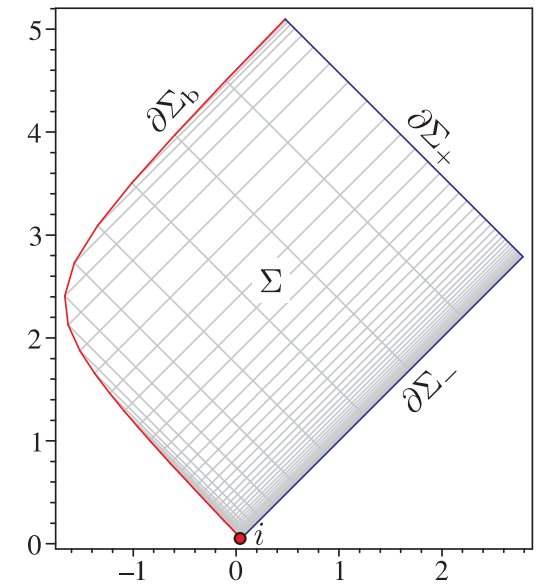
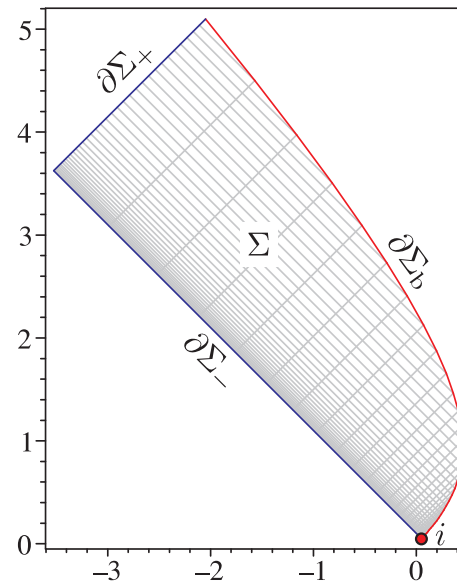
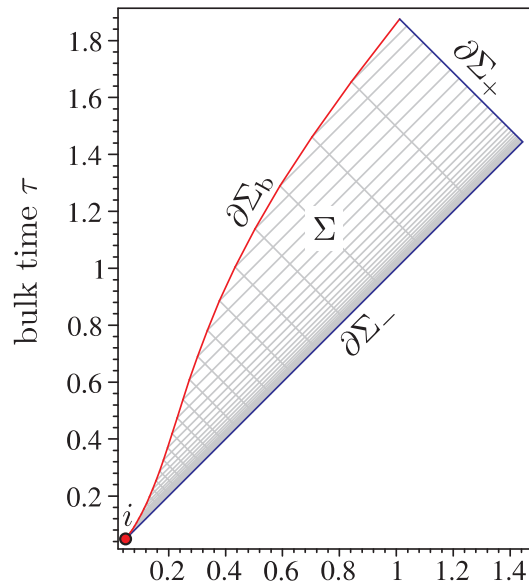
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bulk spatial coordinate z

since our grids are based on the characteristics of the bulk wave equation, we call this the “characteristic integration scheme”



The algorithm

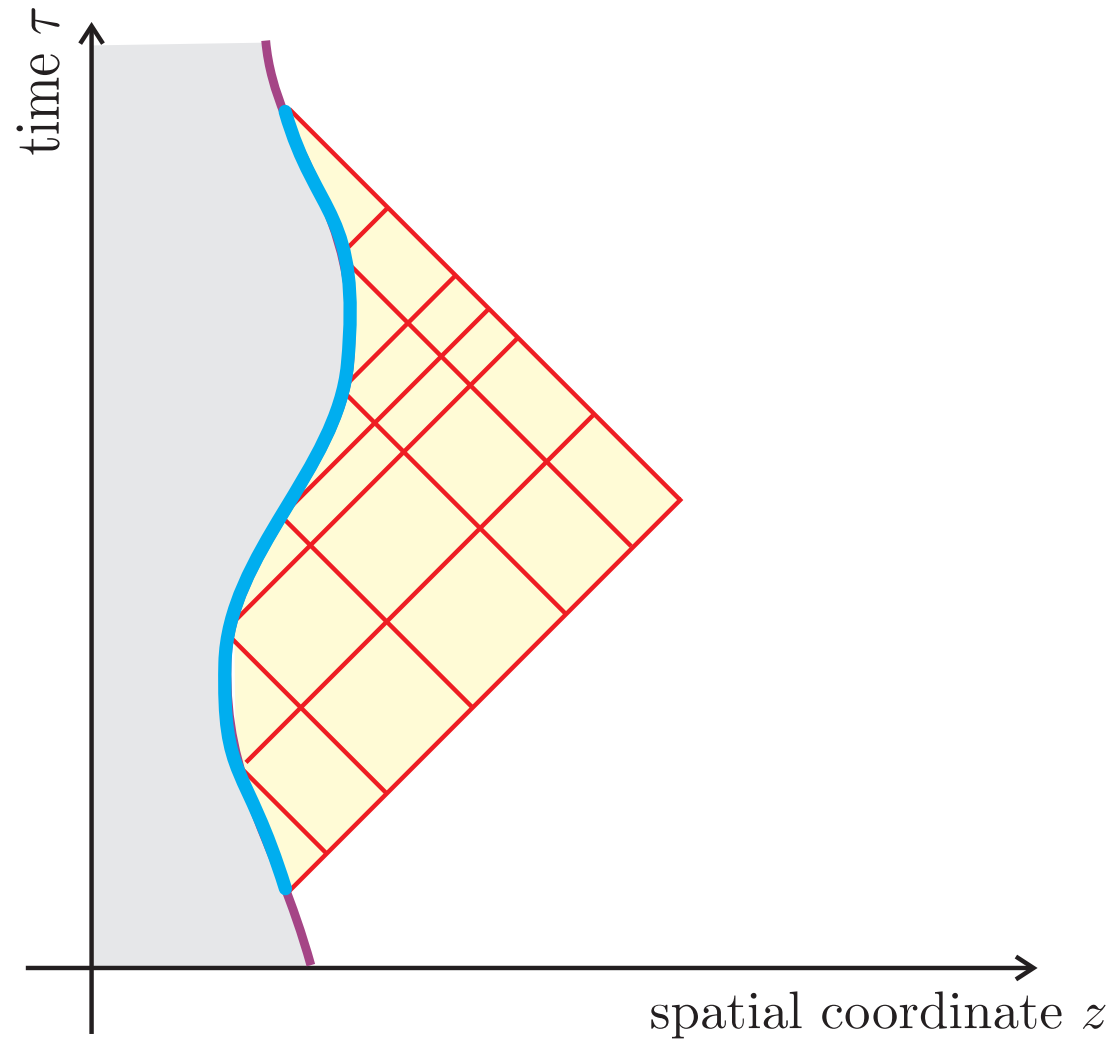
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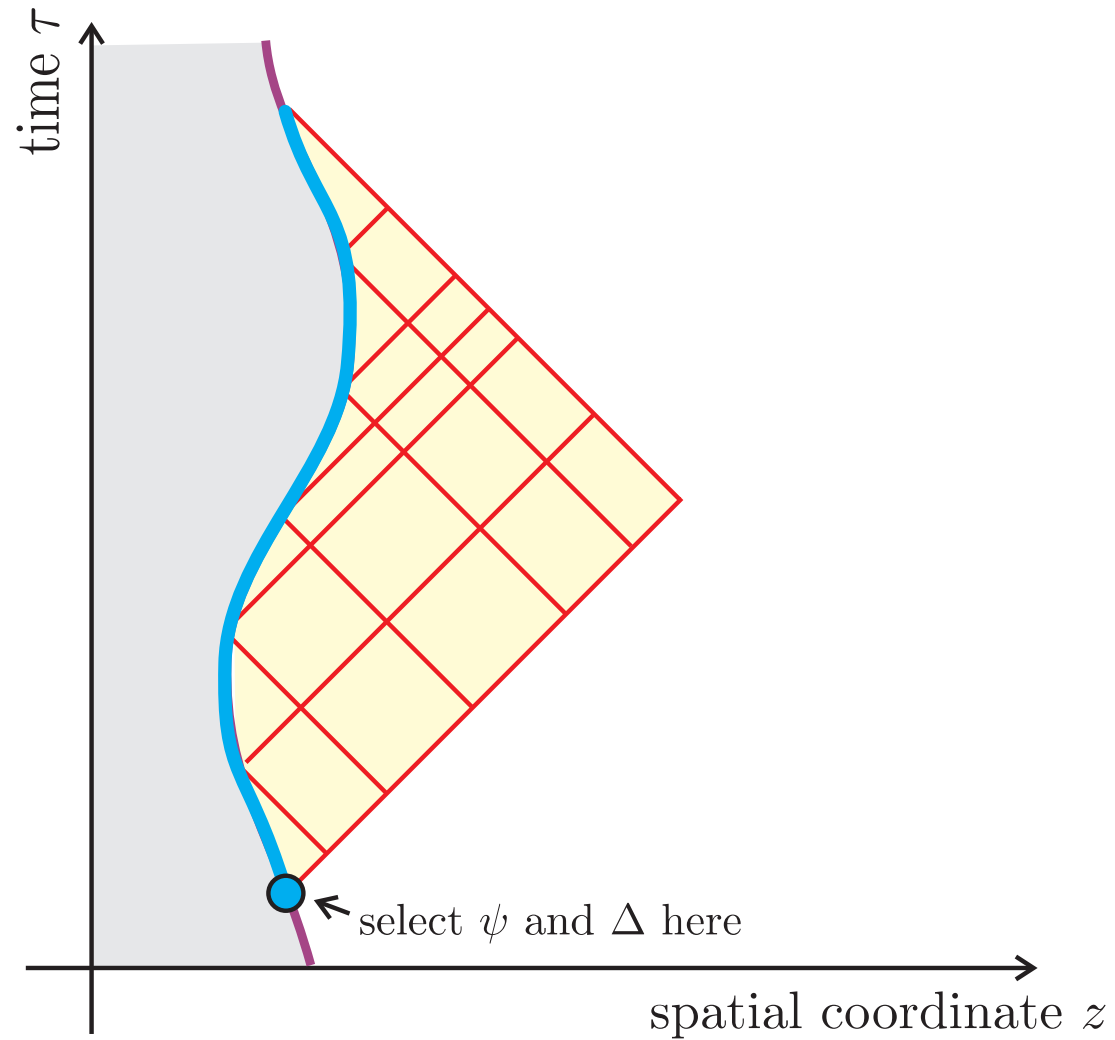
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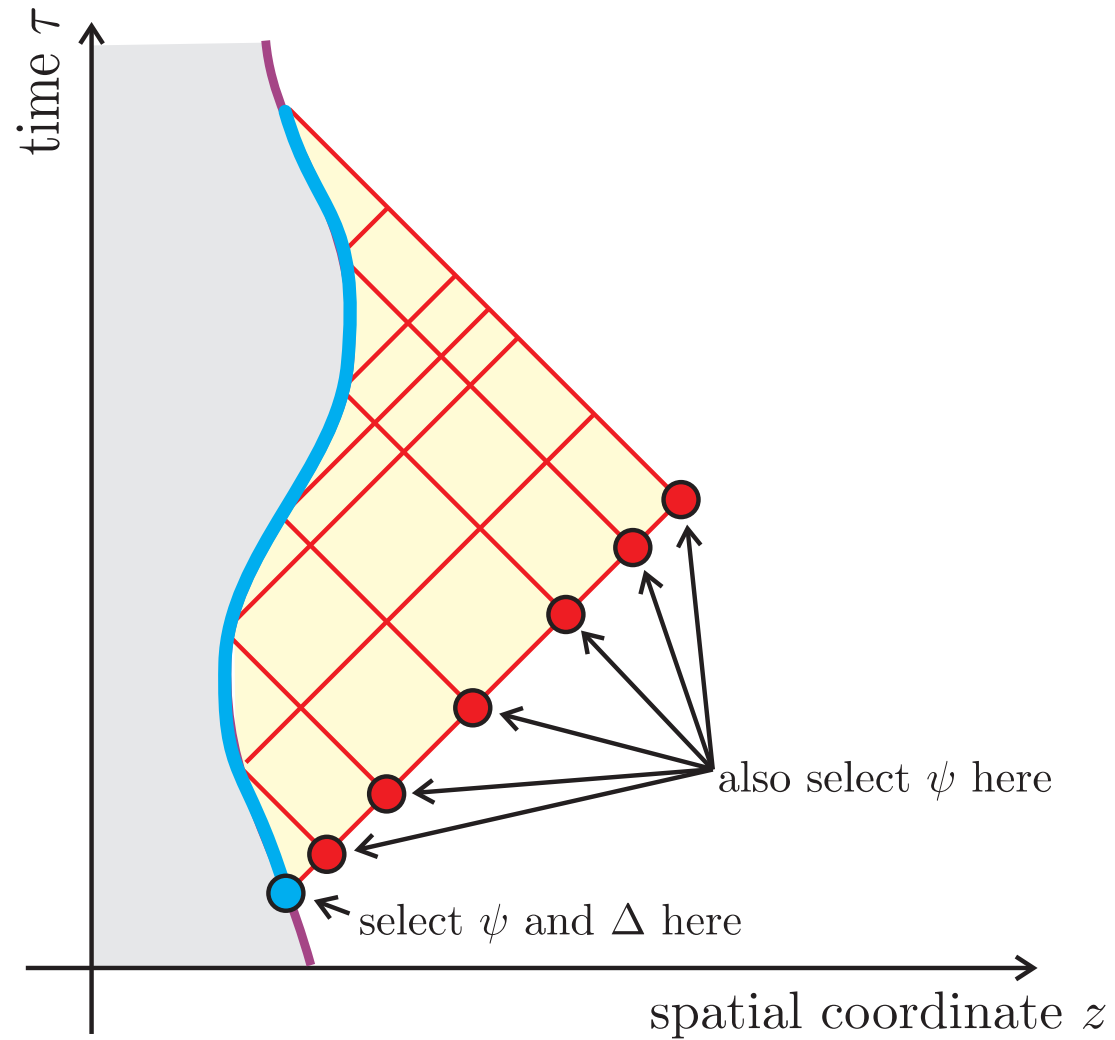
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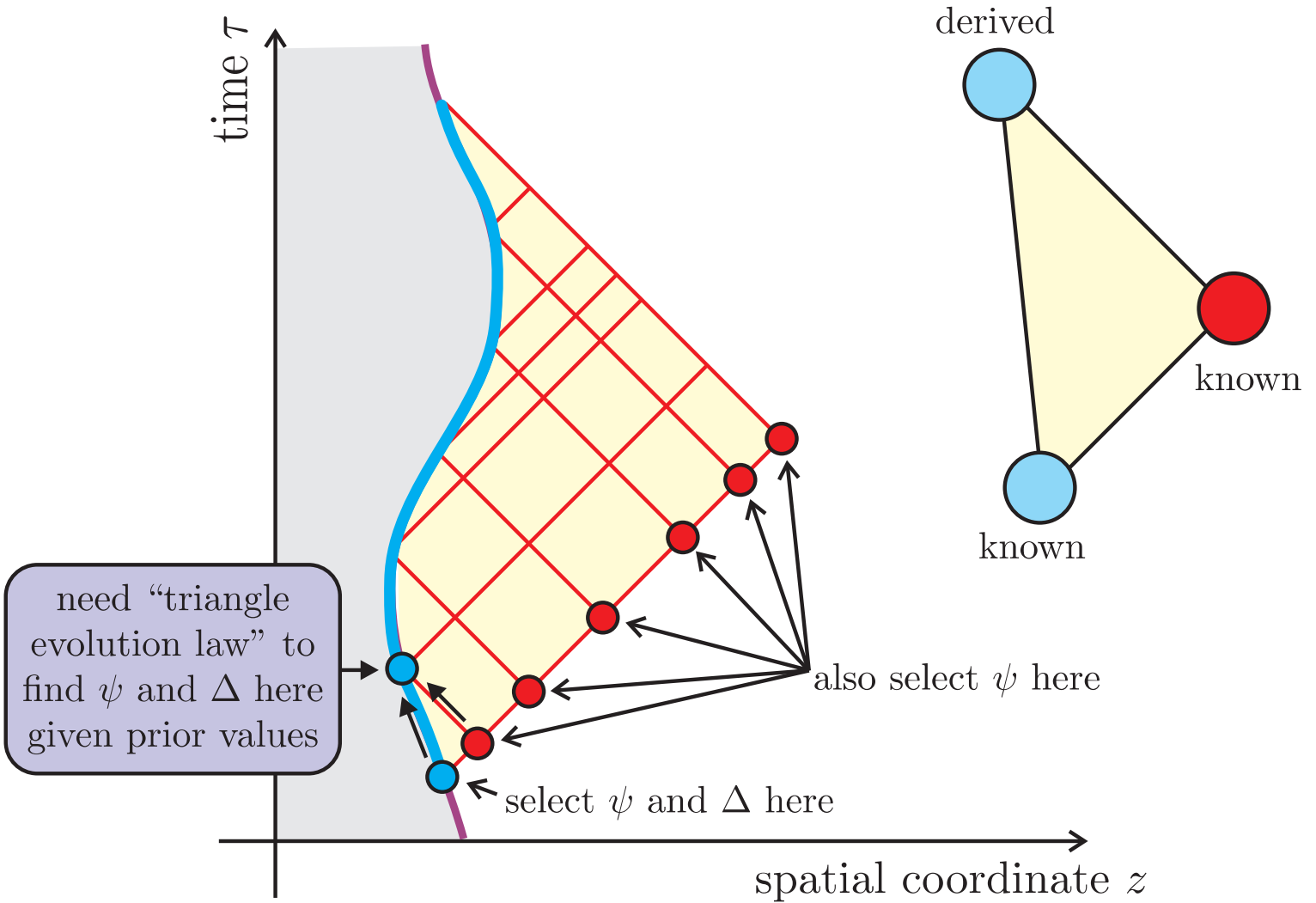
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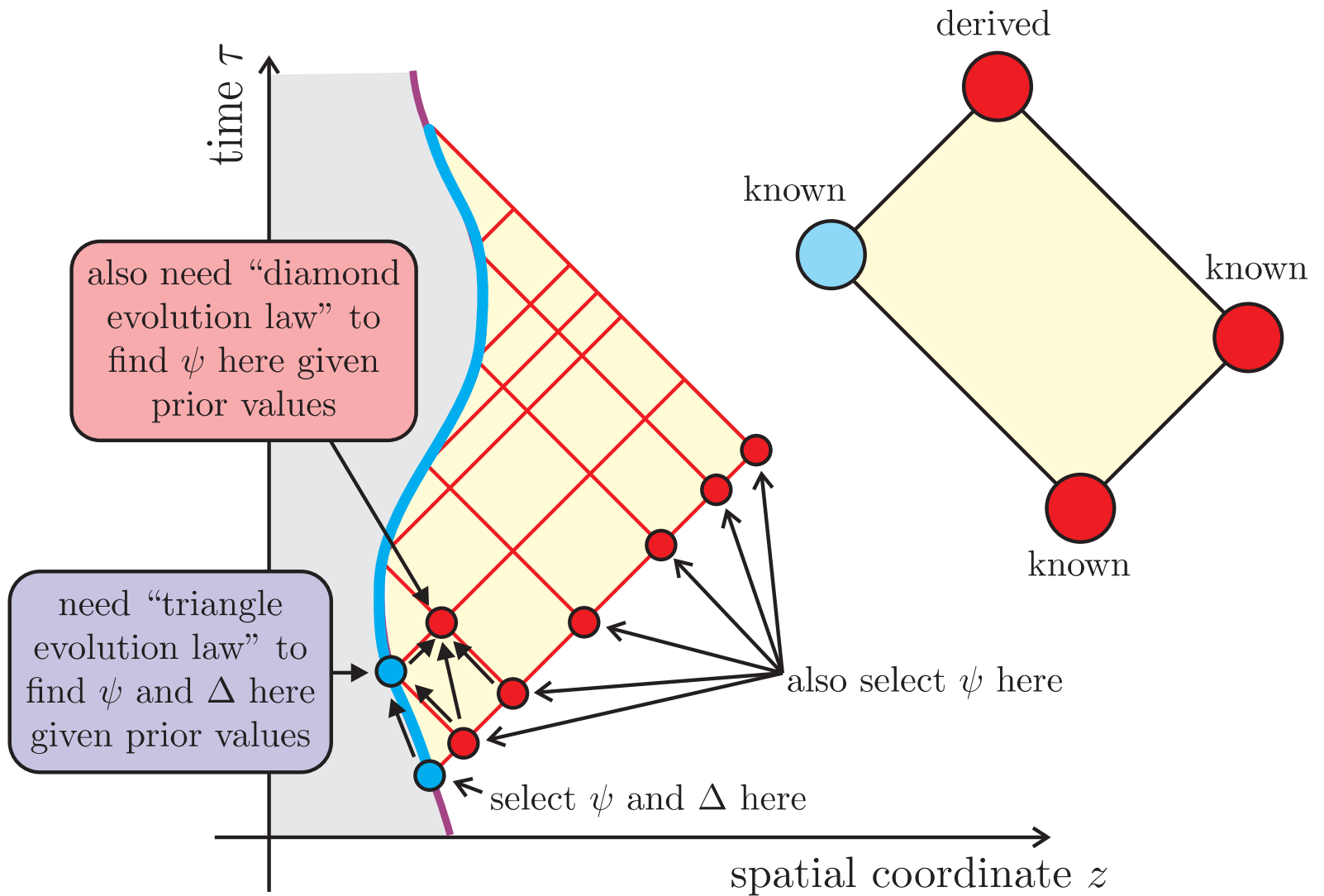
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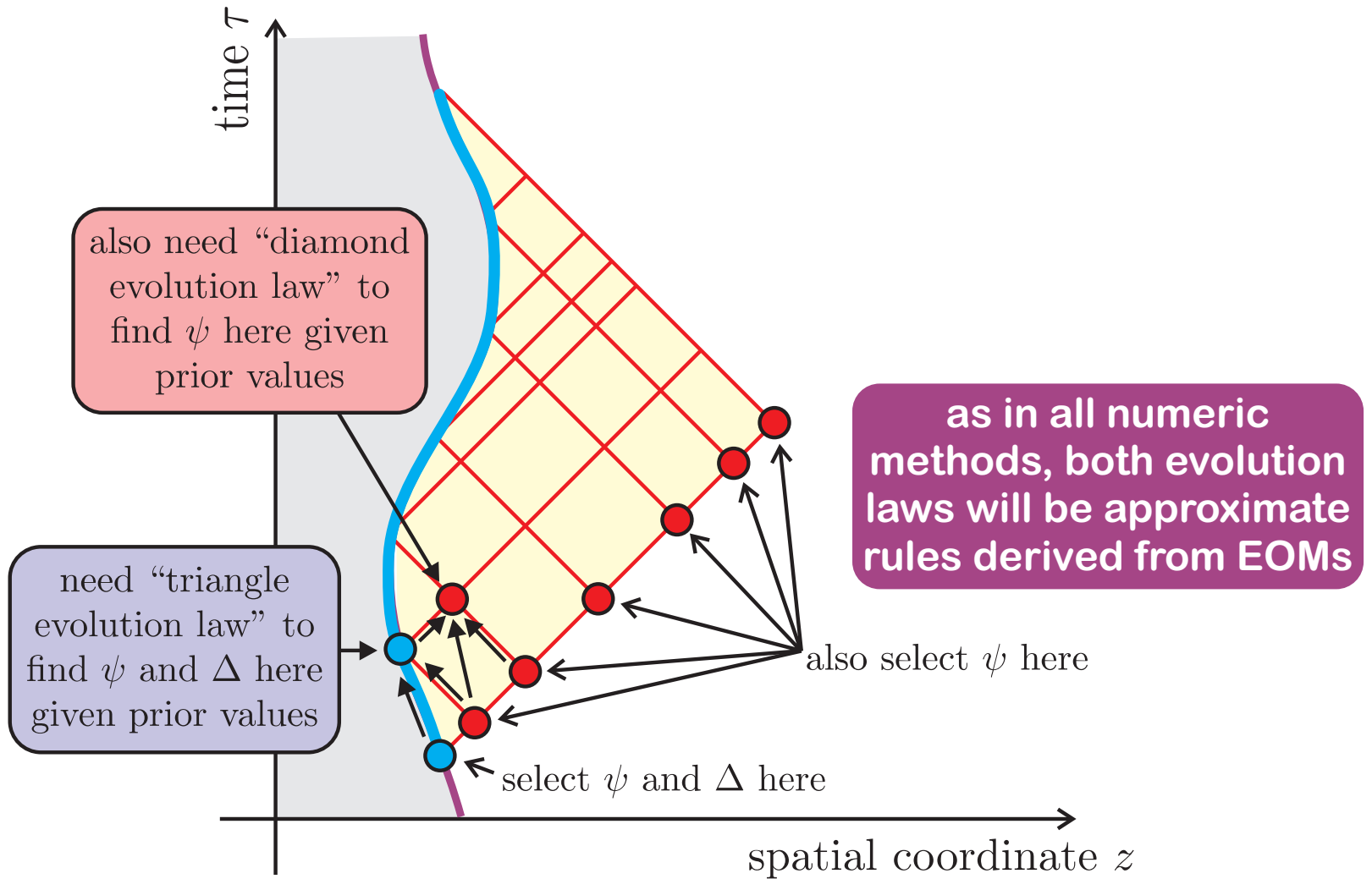
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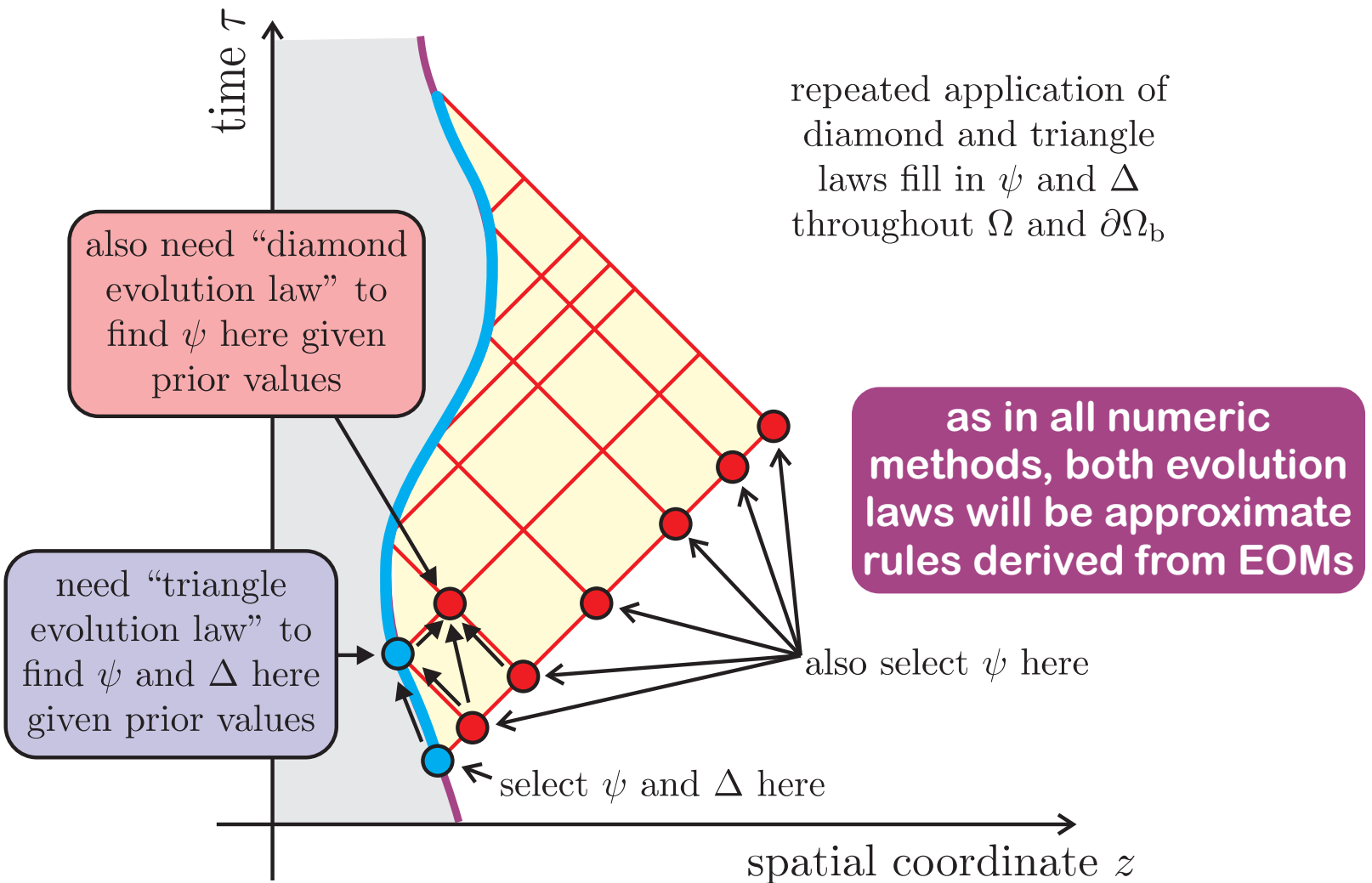
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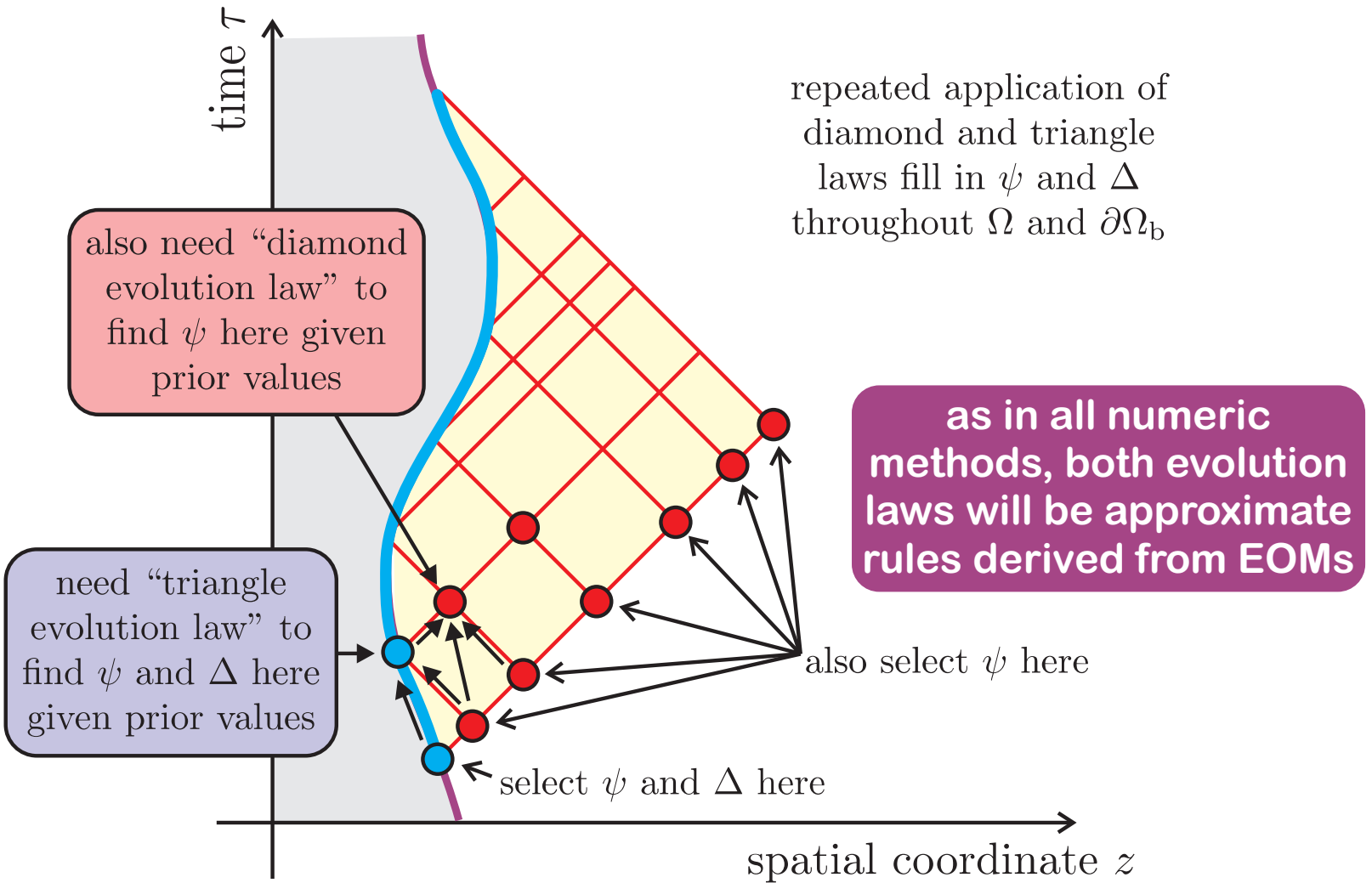
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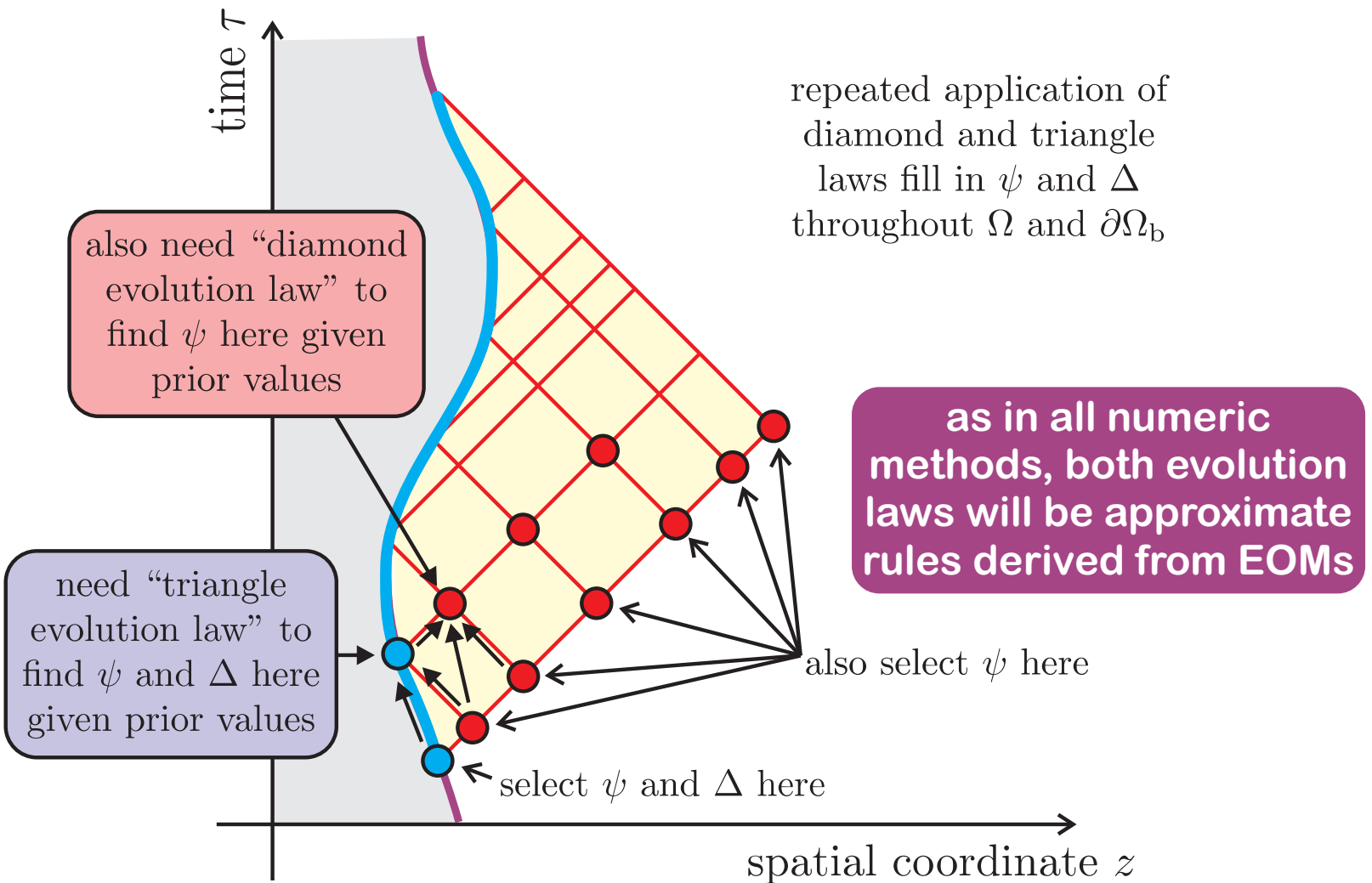
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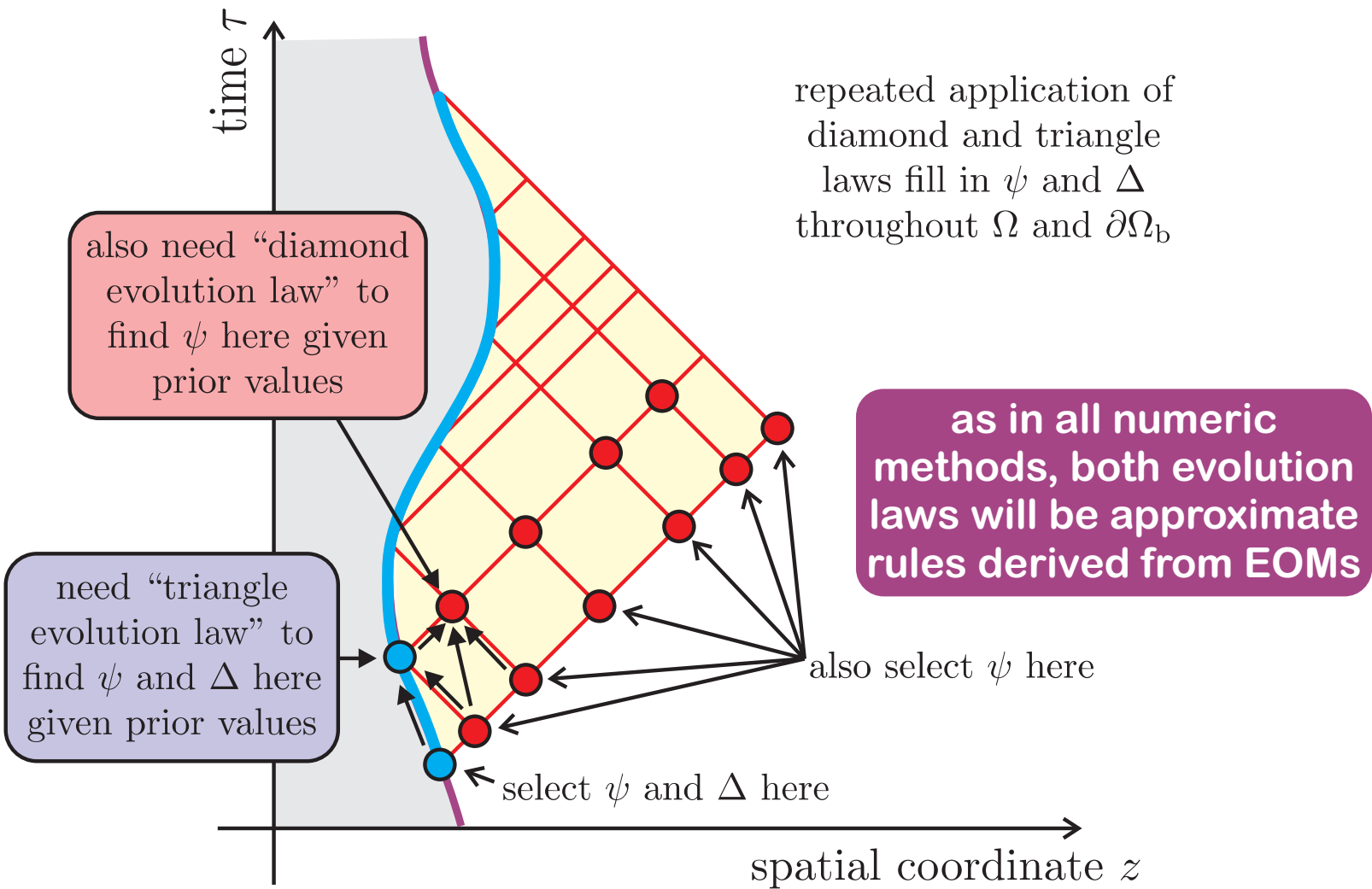
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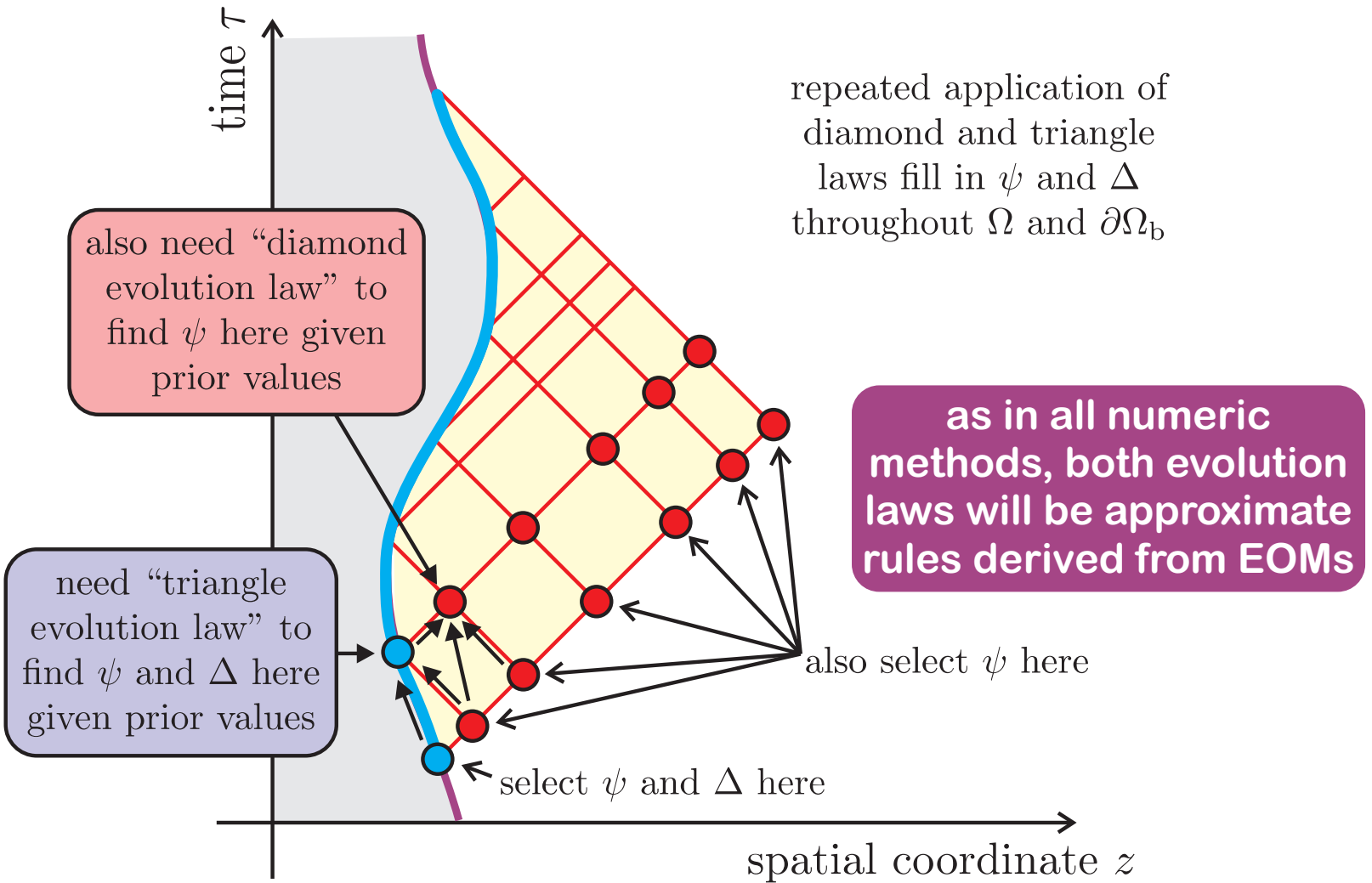
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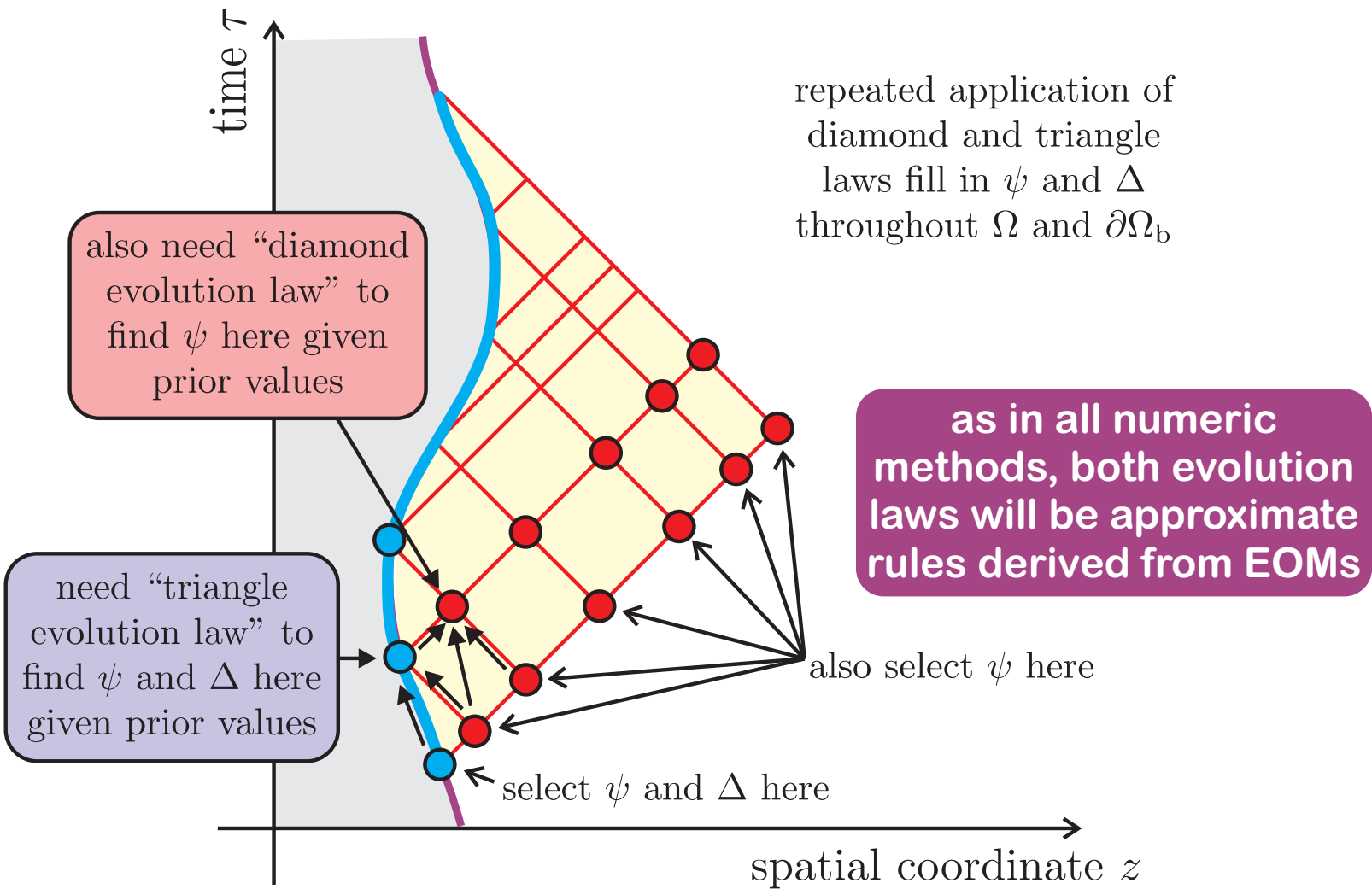
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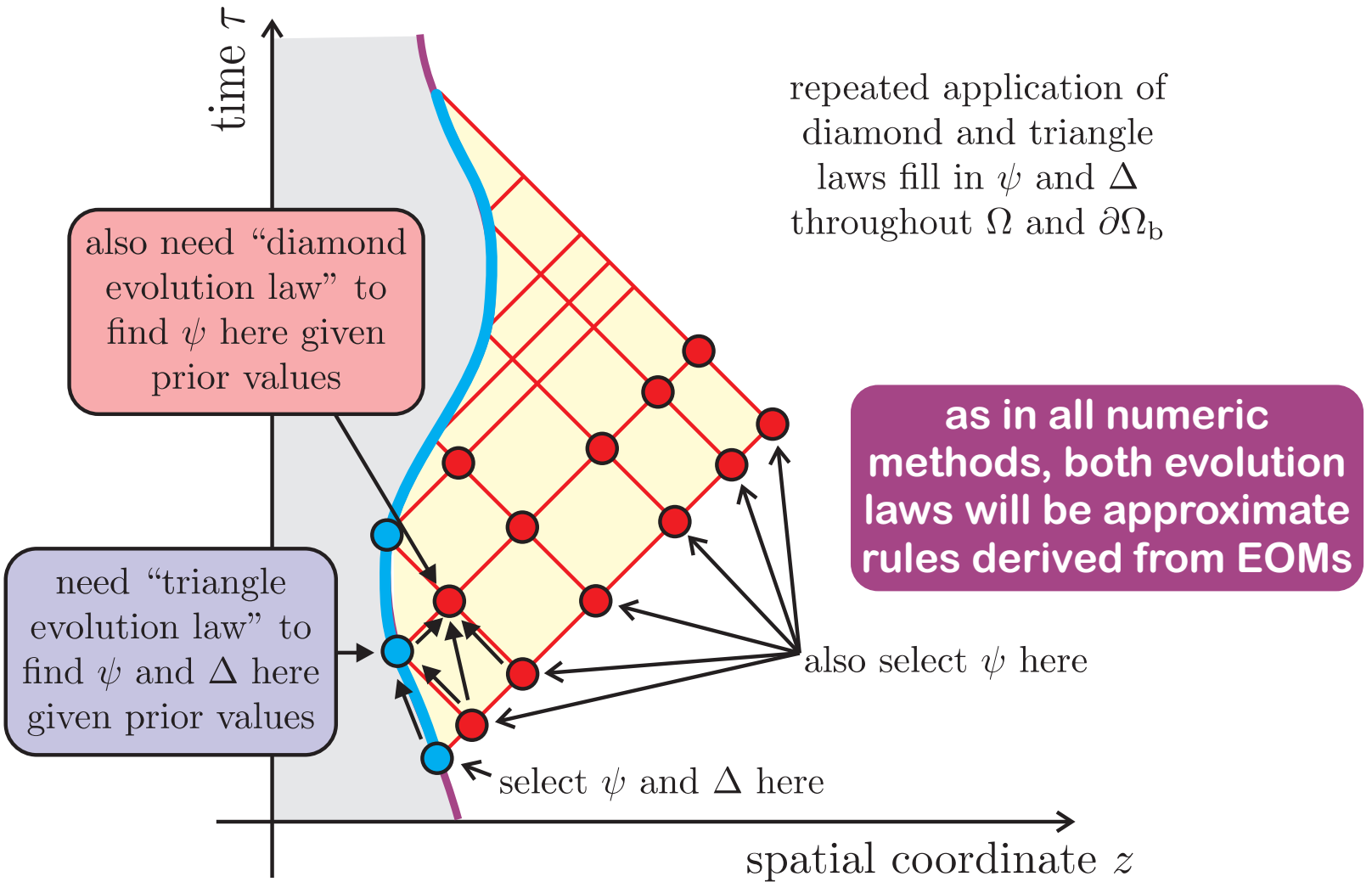
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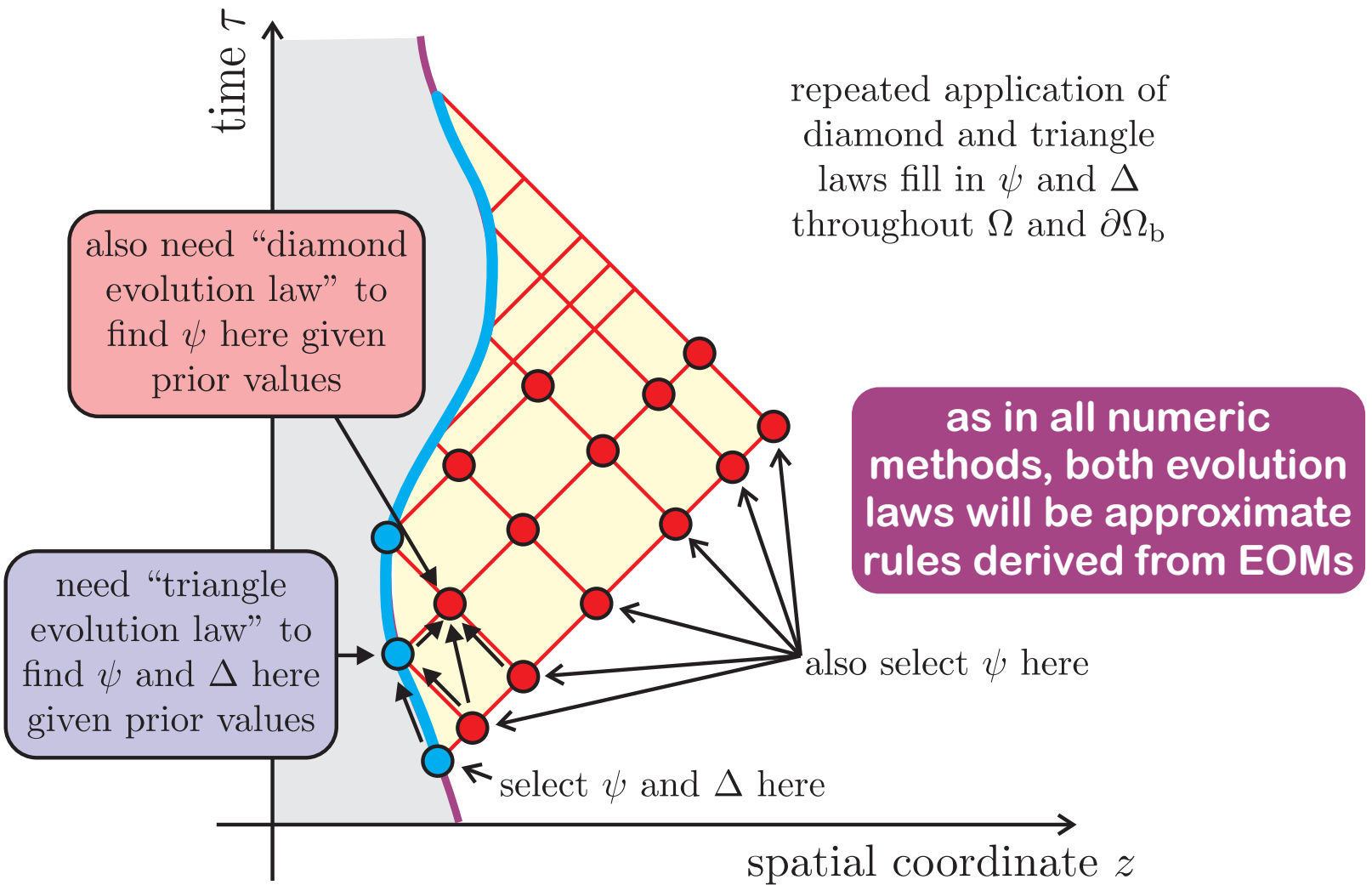
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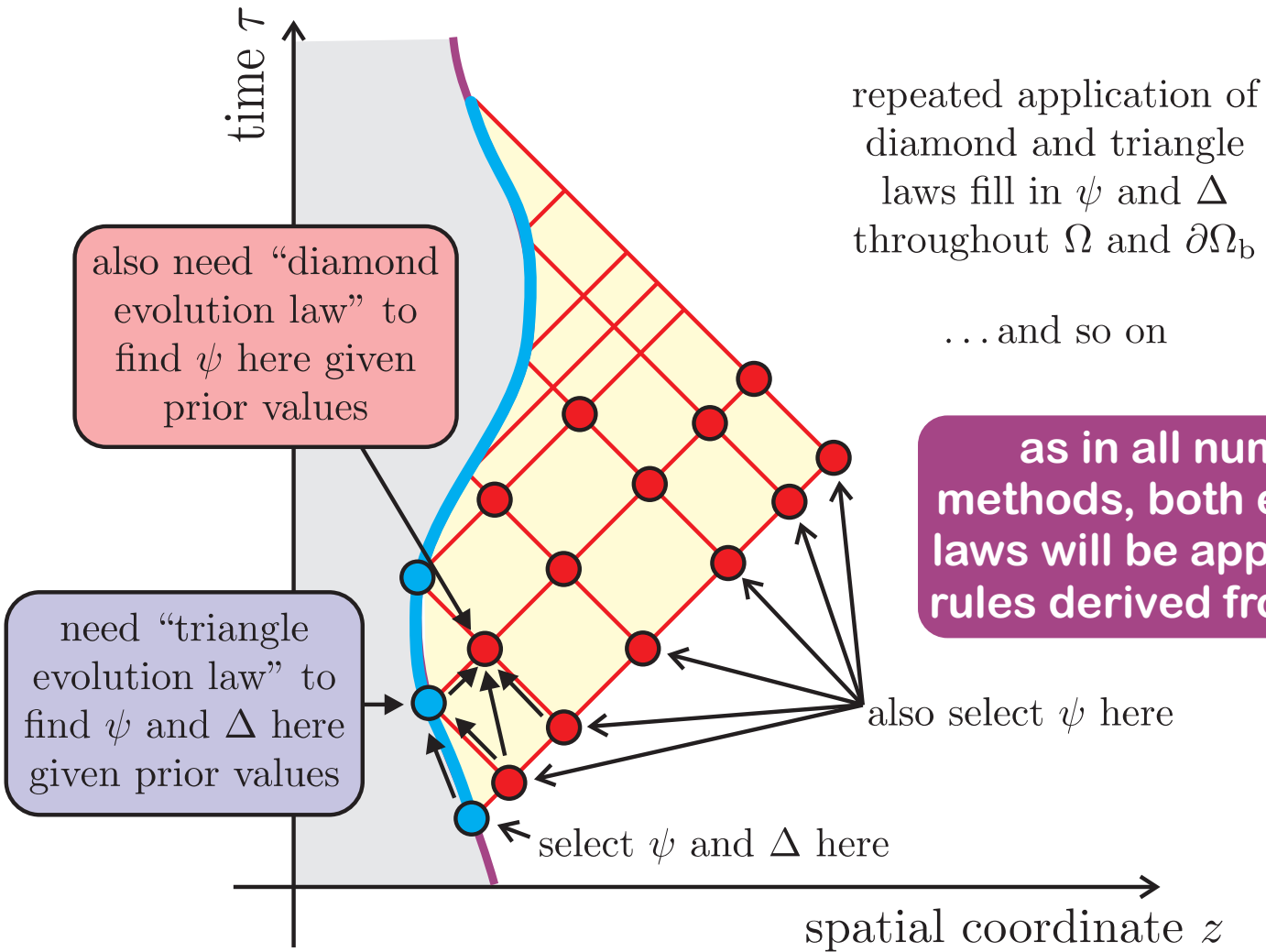
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Error budget

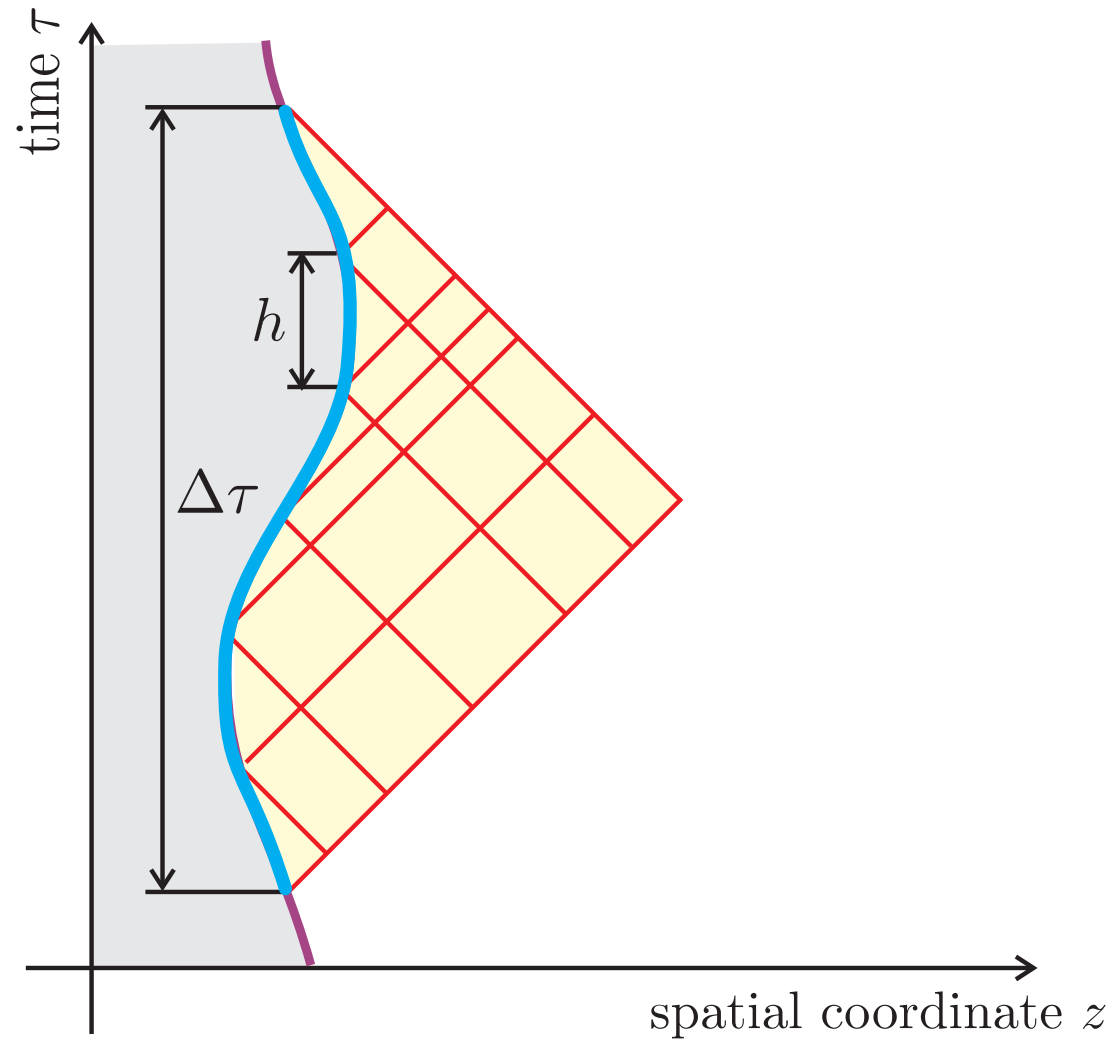
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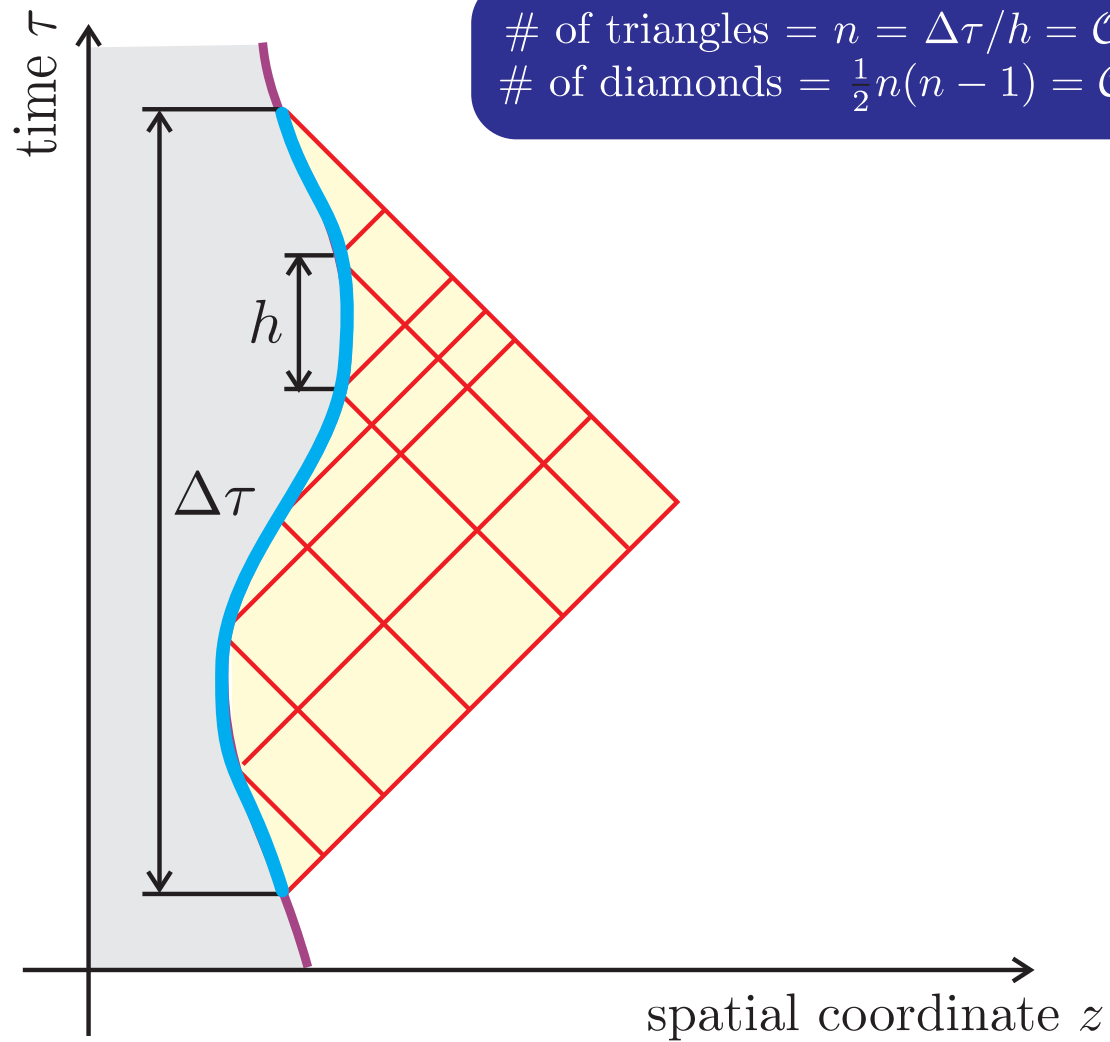
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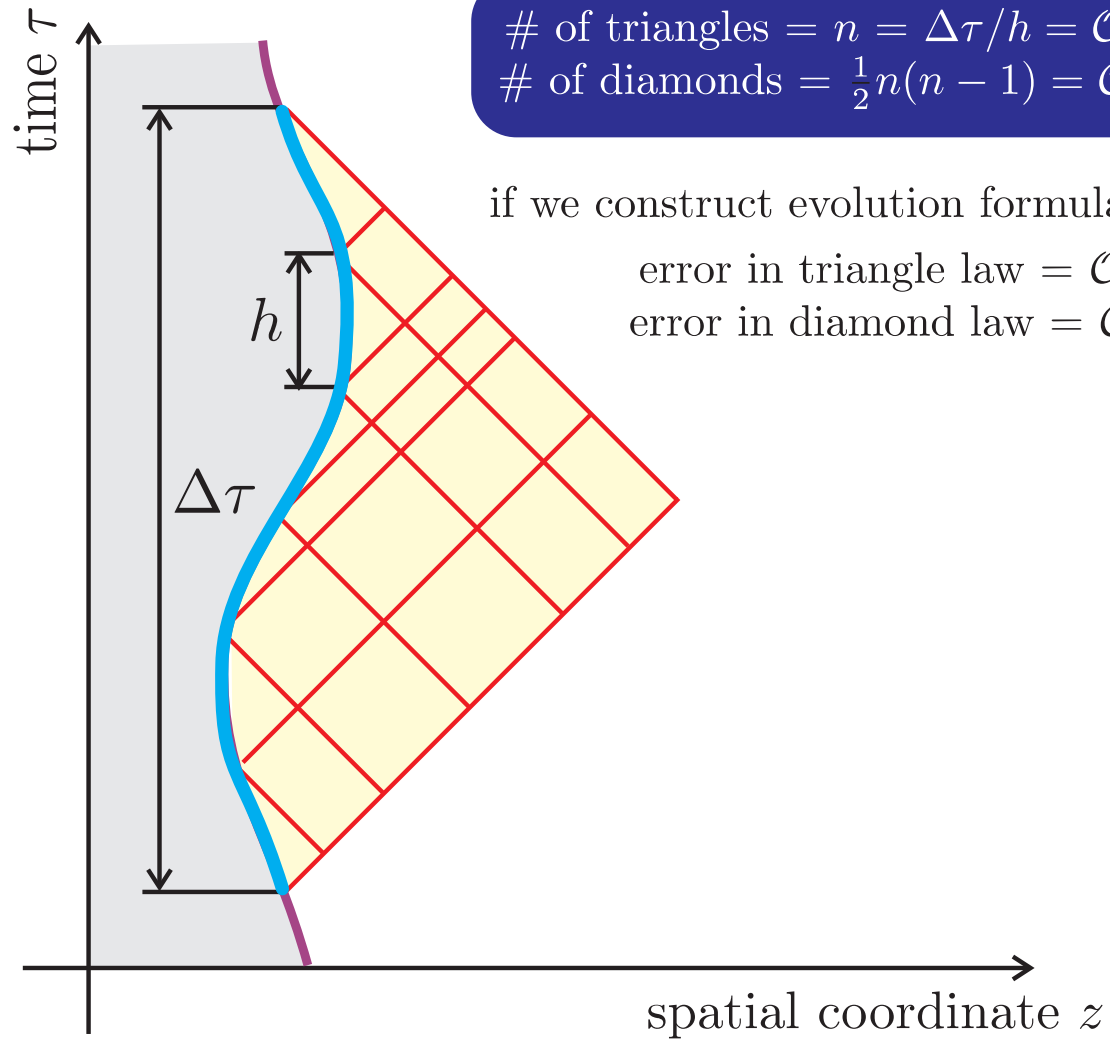
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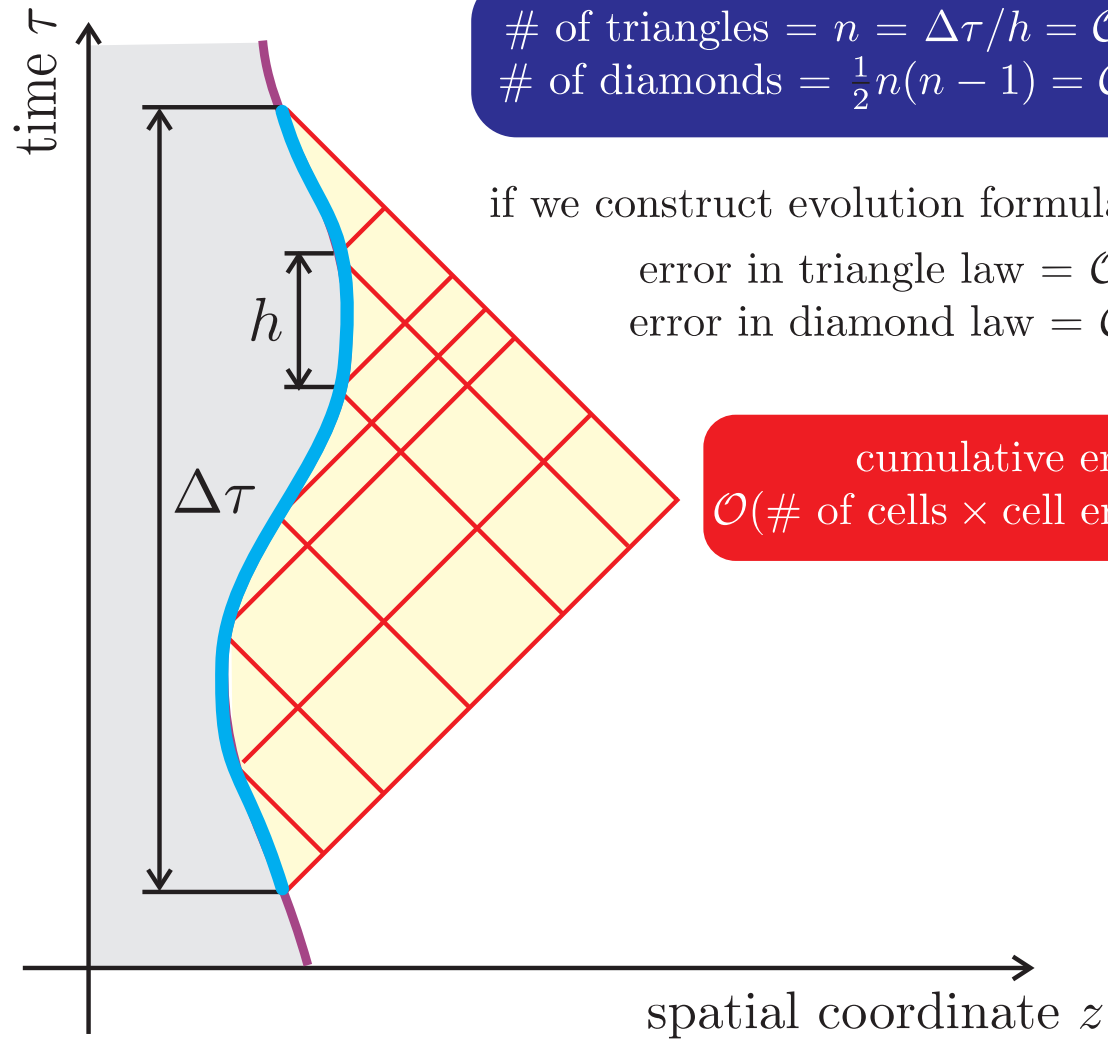
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$$\begin{aligned}\# \text{ of triangles} &= n = \Delta\tau/h = \mathcal{O}(h^{-1}) \\ \# \text{ of diamonds} &= \frac{1}{2}n(n-1) = \mathcal{O}(h^{-2})\end{aligned}$$

if we construct evolution formulae such that:

$$\text{error in triangle law} = \mathcal{O}(h^3)$$

$$\text{error in diamond law} = \mathcal{O}(h^4)$$

$$\begin{aligned}\text{cumulative error} &= \\ \mathcal{O}(\# \text{ of cells} \times \text{cell error}) &= \mathcal{O}(h^2)\end{aligned}$$

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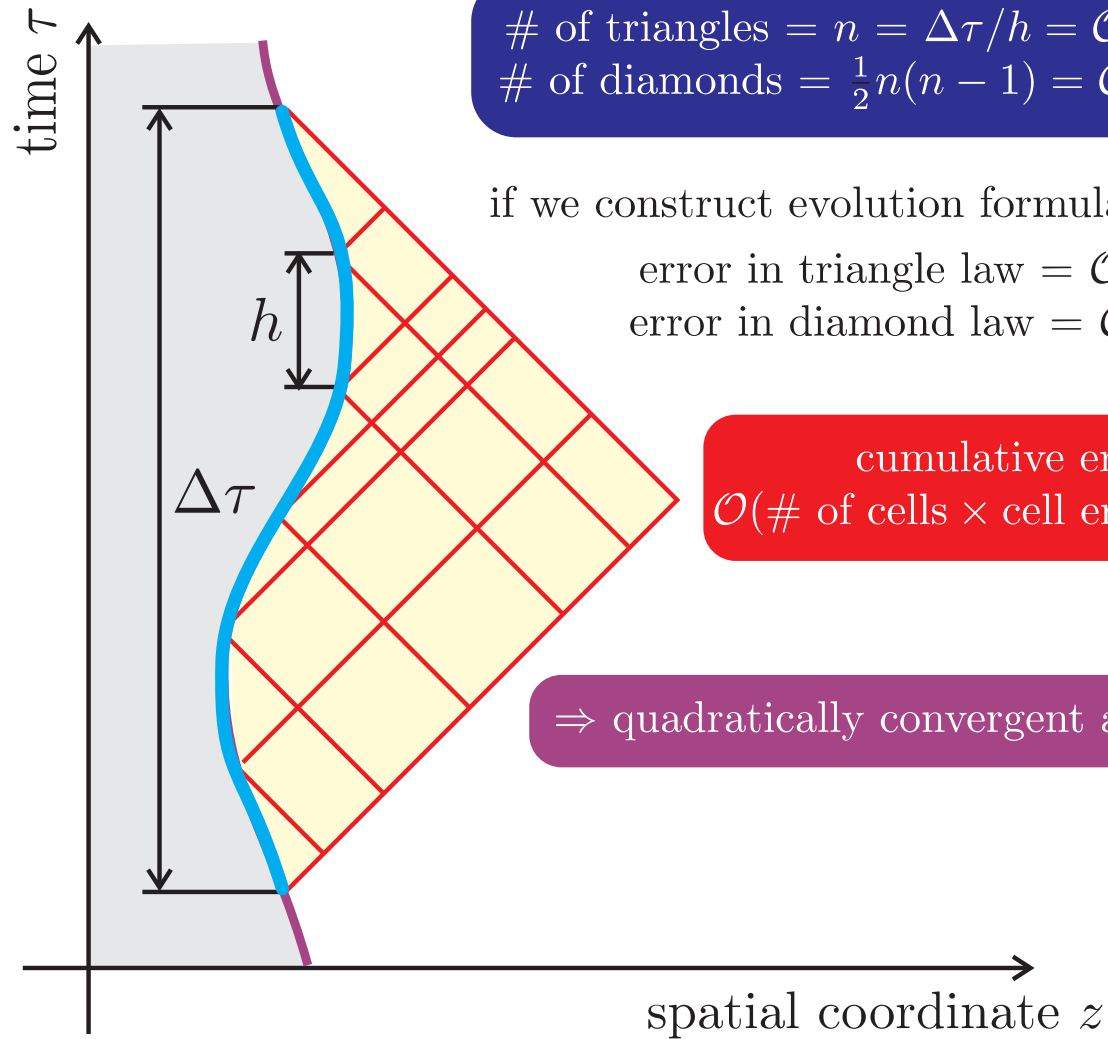
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\Rightarrow quadratically convergent algorithm



Evolution across diamond cells

easiest way to derive evolution laws is to realize bulk wave equation lives in $(1 + 1)$ -dimensional flat pseudo-Riemannian manifold (\mathcal{M}, g) :

$$[-\square + V(z)]\psi = 0$$

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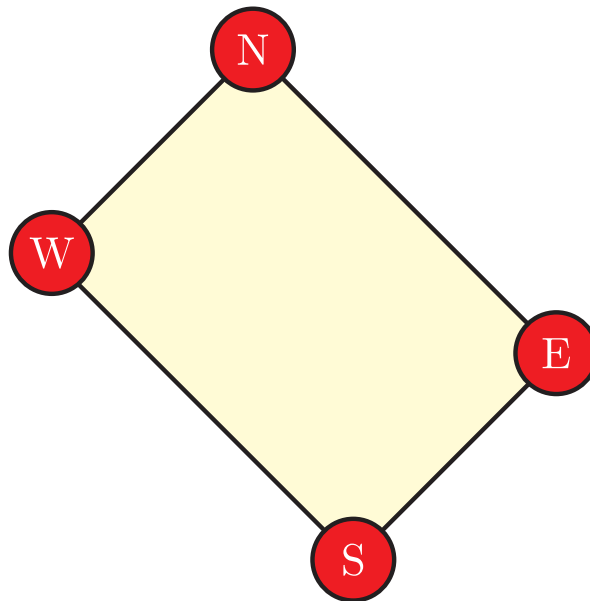


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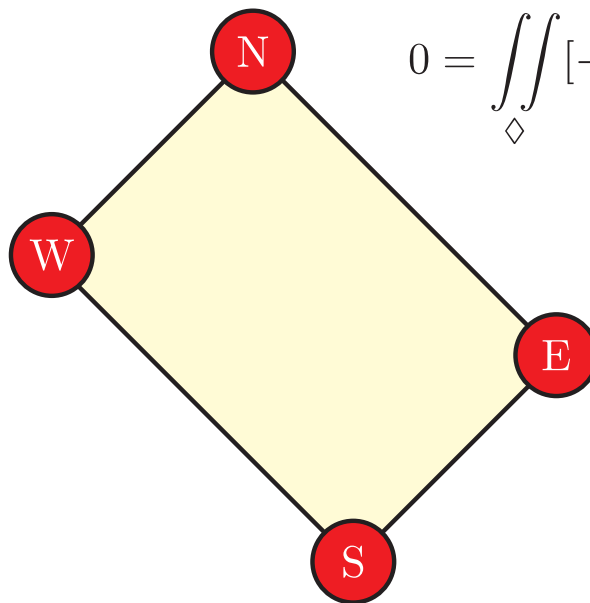
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$$0 = \iint_{\diamond} [-\square + V]\psi d\tau dz = - \iint_{\diamond} \square\psi d\tau dz + \iint_{\diamond} V\psi d\tau dz$$





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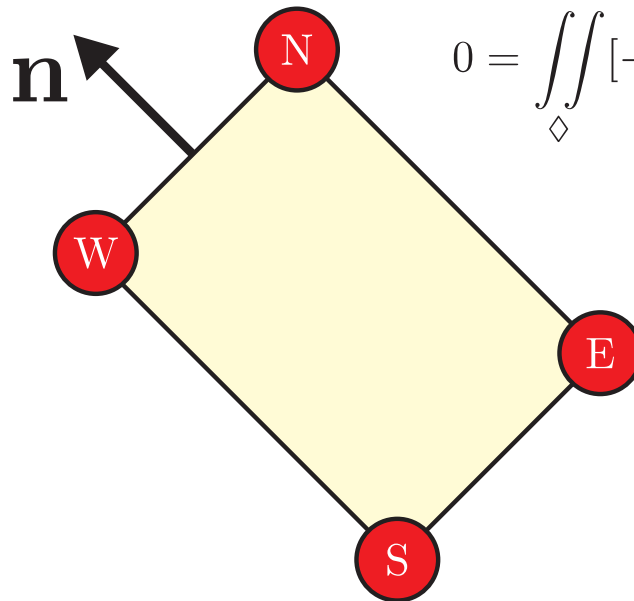
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divergence theorem

$$\oint_{\partial\diamond} (\mathbf{n} \cdot \nabla)\psi \, d\lambda$$



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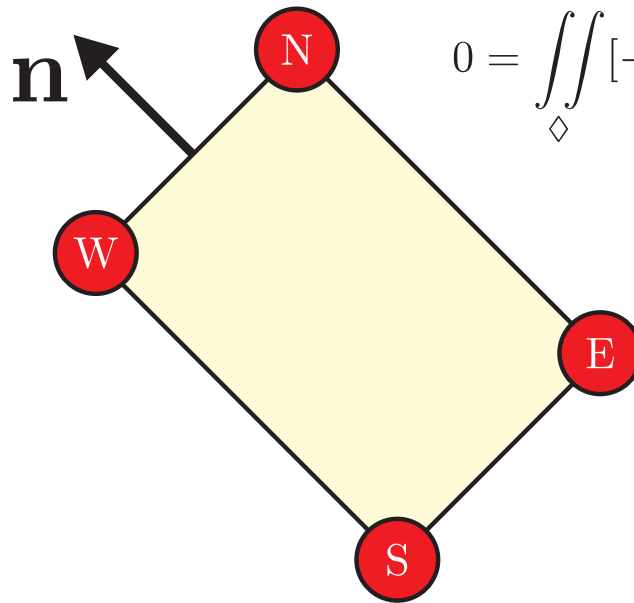
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cell boundaries are null lines



$$0 = \iint_{\diamond} [-\square + V]\psi \, d\tau \, dz = - \iint_{\diamond} \square\psi \, d\tau \, dz + \iint_{\diamond} V\psi \, d\tau \, dz$$

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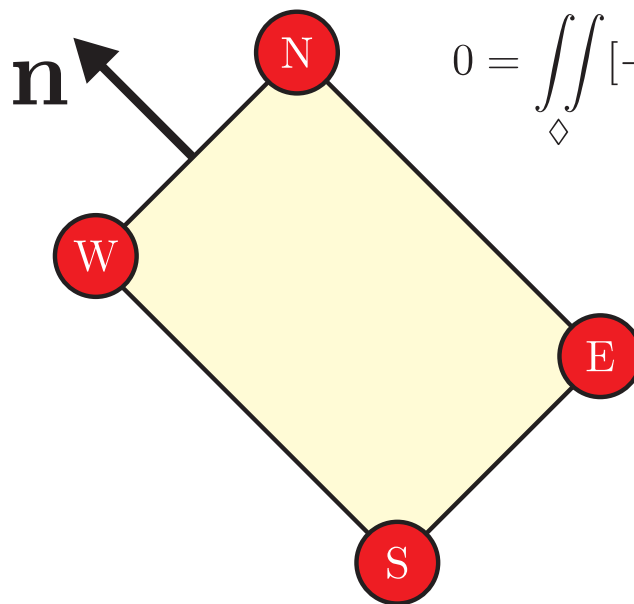
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$\Rightarrow \mathbf{n} \cdot \mathbf{n} = 0$ ($\because \mathcal{M}$ is pseudo-Riemannian)



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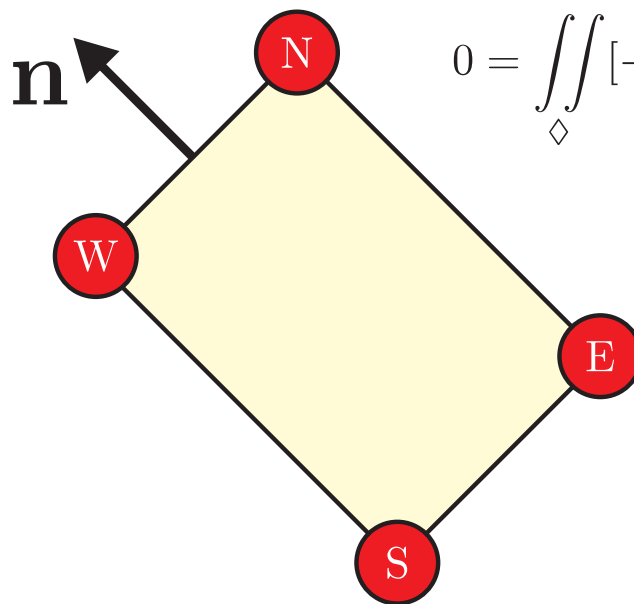
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$\Rightarrow \mathbf{n}$ is both tangent and normal to $\partial\Diamond$



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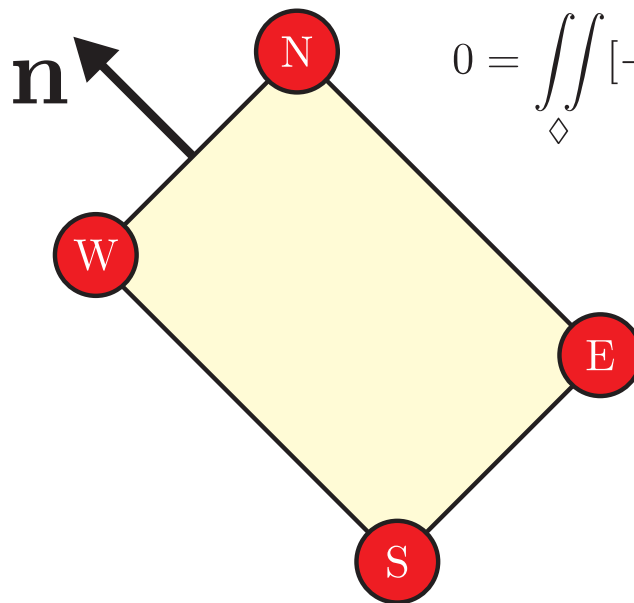
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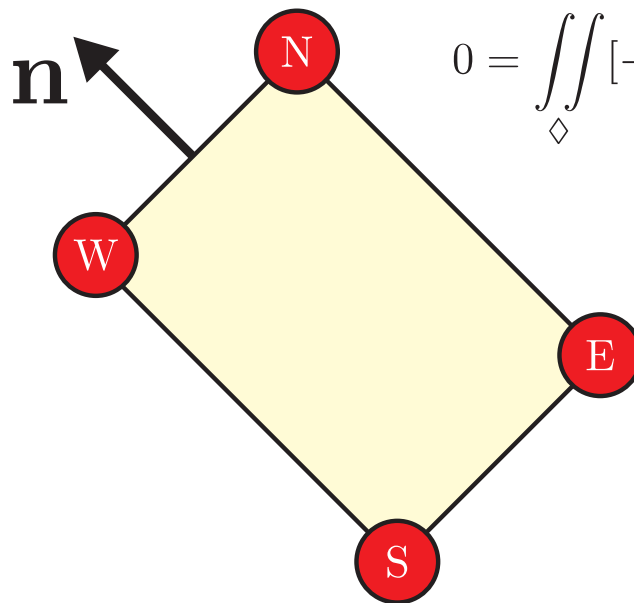
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$$\oint_{\partial\Diamond} (\mathbf{n} \cdot \nabla)\psi d\lambda$$

$$2(\psi_E + \psi_W - \psi_N - \psi_S) \text{ (exactly)}$$



Evolution across diamond cells

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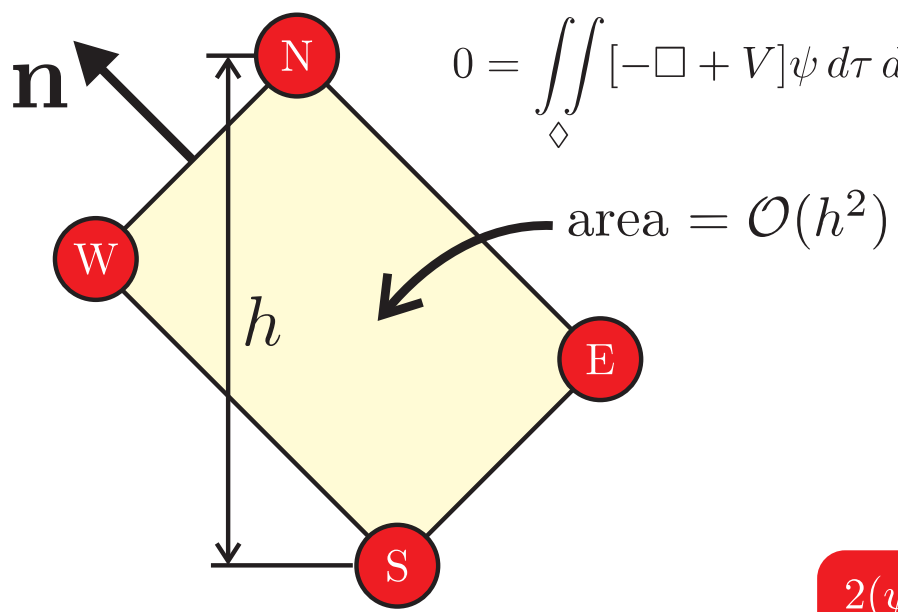
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$$\frac{1}{4} \text{area} \times (V_N \psi_N + V_E \psi_E + V_S \psi_S + V_W \psi_W) + \mathcal{O}(h^4)$$

linear approximation



$$0 = \iint_{\diamond} [-\square + V] \psi \, d\tau \, dz = - \iint_{\diamond} \square \psi \, d\tau \, dz + \iint_{\diamond} V \psi \, d\tau \, dz$$

divergence theorem

$$\oint_{\partial \diamond} (\mathbf{n} \cdot \nabla) \psi \, d\lambda$$

$$2(\psi_E + \psi_W - \psi_N - \psi_S) \text{ (exactly)}$$



Evolution across diamond cells

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- Discretization
- The algorithm
- Error budget
- **Diamond evolution**
- Triangle evolution
- "Nonlocal" terms
- Advantages of the method

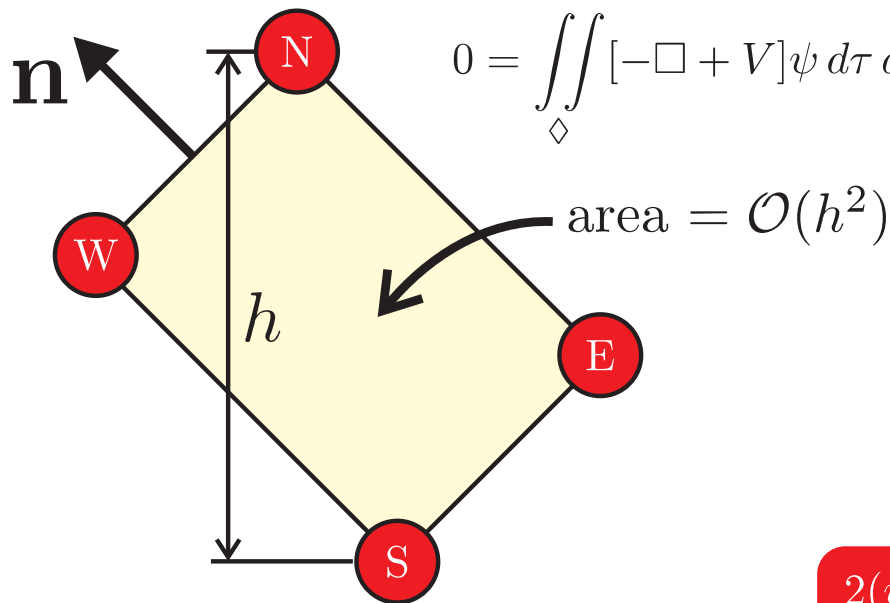
Code tests

Closing remarks

solve for ψ_N (accurate to order h^4):

$$\psi_N = \psi_W + \psi_E - \psi_S + \frac{1}{4} \text{area} \times [V_S \psi_S + V_E \psi_E + V_W \psi_W + V_N (\psi_W + \psi_E - \psi_S)] + \mathcal{O}(h^4)$$

$$\frac{1}{4} \text{area} \times (V_N \psi_N + V_E \psi_E + V_S \psi_S + V_W \psi_W) + \mathcal{O}(h^4)$$



linear approximation

$$\iint_{\diamond} \square \psi \, d\tau \, dz + \iint_{\diamond} V \psi \, d\tau \, dz$$

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$$\oint_{\partial \diamond} (\mathbf{n} \cdot \nabla) \psi \, d\lambda$$

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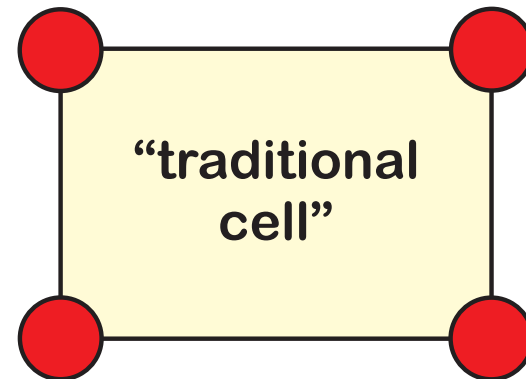
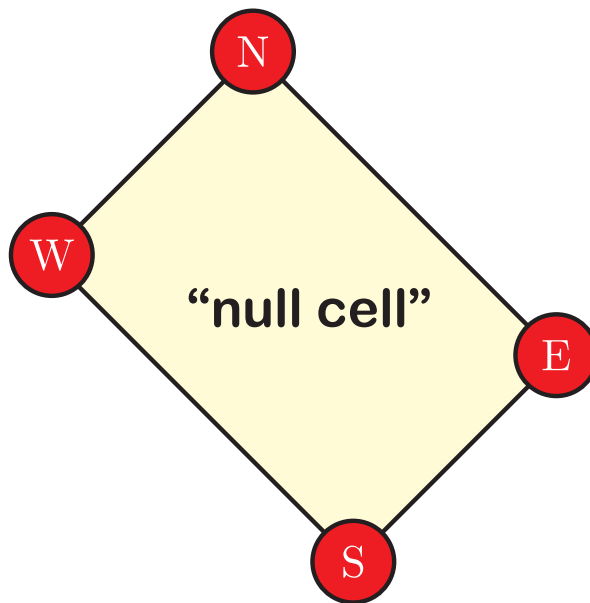
Code tests

Closing remarks

solve for ψ_N (accurate to order h^4):

$$\psi_N = \psi_W + \psi_E - \psi_S + \frac{1}{4} \text{area} \times [V_S \psi_S + V_E \psi_E + V_W \psi_W + V_N (\psi_W + \psi_E - \psi_S)] + \mathcal{O}(h^4)$$

NB: traditional finite difference methods (using rectangular cells) require 2 function calls to evolve ψ





Evolution across triangle cells

Statement of the problem

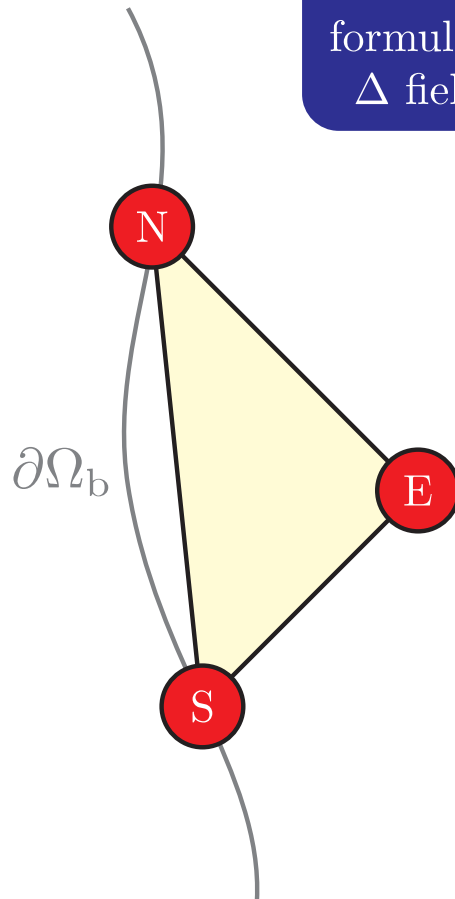
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looking for $\mathcal{O}(h^3)$ evolution formulae for bulk ψ and brane Δ fields across triangle cells





Evolution across triangle cells

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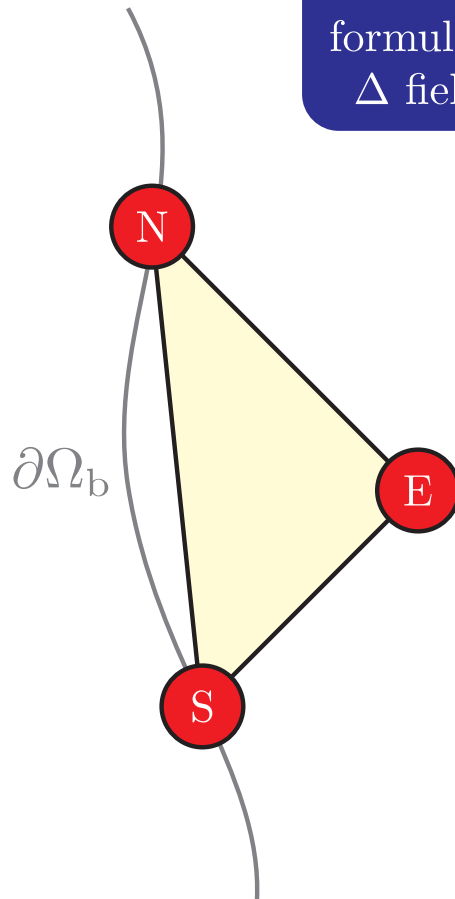
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key approx: treat brane as a line segment between N and S nodes





Evolution across triangle cells

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Numeric method

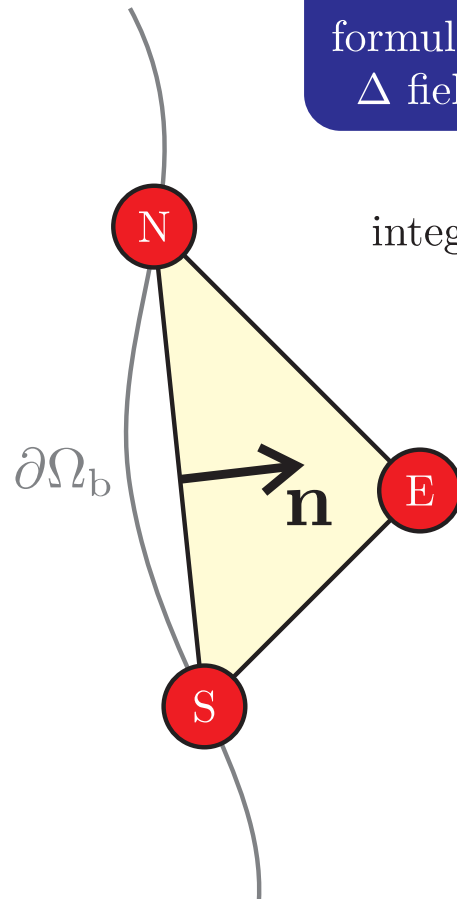
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integrating bulk wave equation and using divergence theorem:

$$2\psi_E - \psi_N - \psi_S = \iint_{\Delta} V\psi d\tau dz + \int_S^N (\mathbf{n} \cdot \nabla)\psi d\eta$$



Evolution across triangle cells

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Numeric method

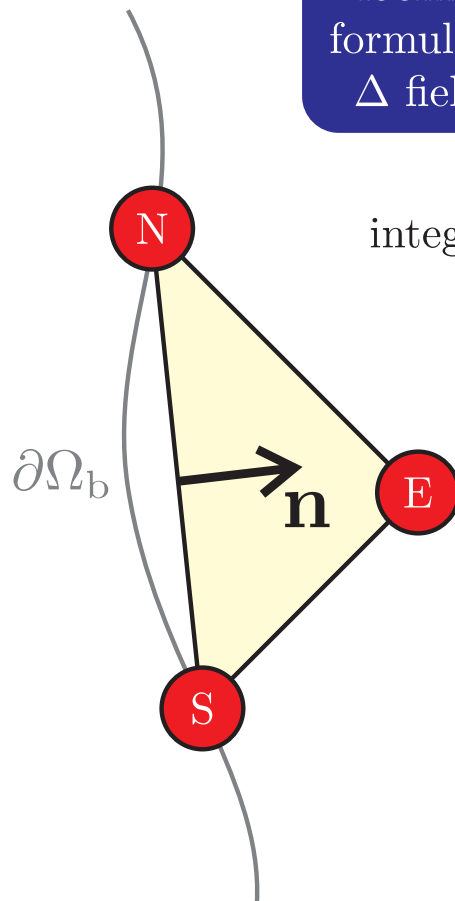
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Evolution across triangle cells

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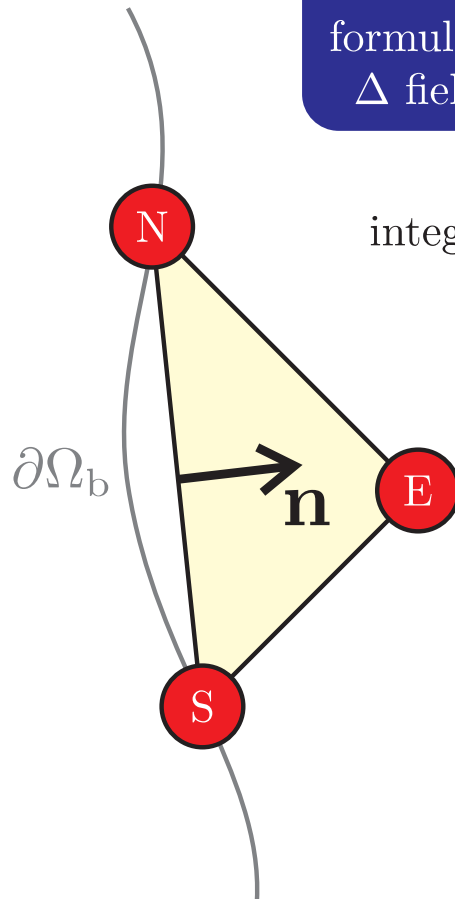
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linear approx

boundary condition on ψ :

$$(\mathbf{n} \cdot \nabla\psi)_b = \lambda_1\Delta + \lambda_2\Delta' + \lambda_3\psi_b + \lambda_4\psi'_b + \lambda_5\psi''_b$$

[recall $\lambda_i = \lambda_i(\eta)$ are known and $(\dots)' = d(\dots)/d\eta$]



Evolution across triangle cells

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Numeric method

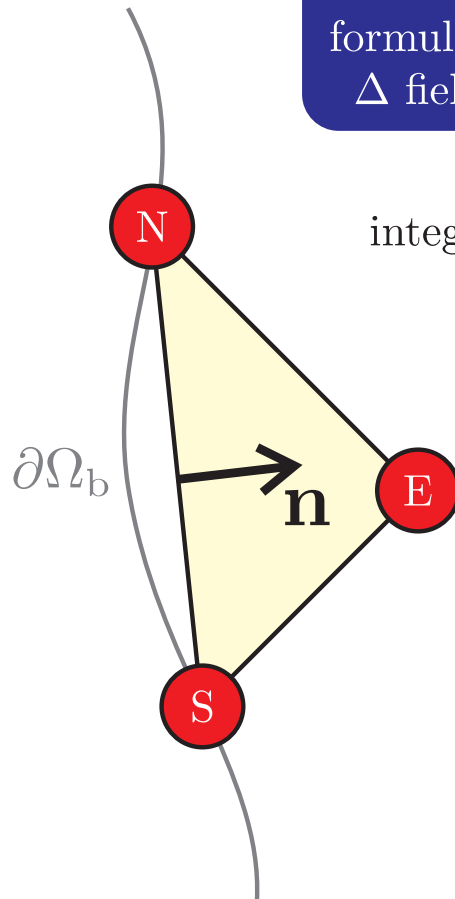
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resulting ordinary integrals over $\partial\Omega_b$ can be evaluated to order h^3 using trapezoid approximation

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Evolution across triangle cells

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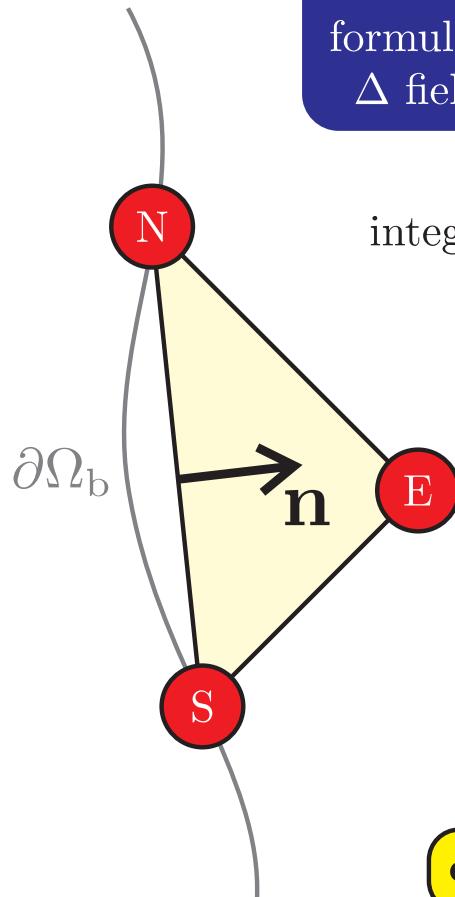
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resulting ordinary integrals over $\partial\Omega_b$ can be evaluated to order h^3 using trapezoid approximation

caveat: the $(\lambda_2, \lambda_4, \lambda_5)$ terms require special treatment

[recall $\lambda_i = \lambda_i(\eta)$ are known and $(\dots)' = d(\dots)/d\eta$]

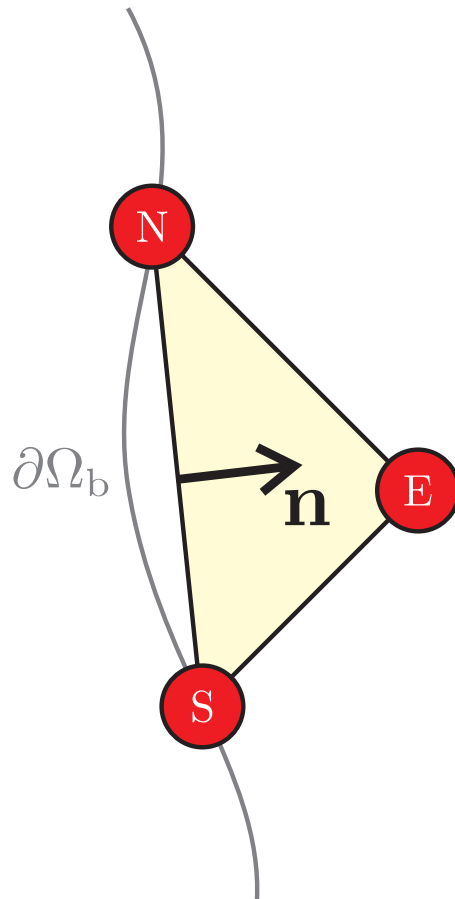


Evolution across triangle cells

also have ODE for Δ on brane (written in first order form):

$$\Xi' = \lambda_6 \Delta + \lambda_7 \Xi + \lambda_8 \psi_b + \lambda_9 \psi_b' + \lambda_{10} \psi_b''$$

$$\Delta' = \Xi$$



[recall $\lambda_i = \lambda_i(\eta)$ are known and $(\dots)' = d(\dots)/d\eta$]

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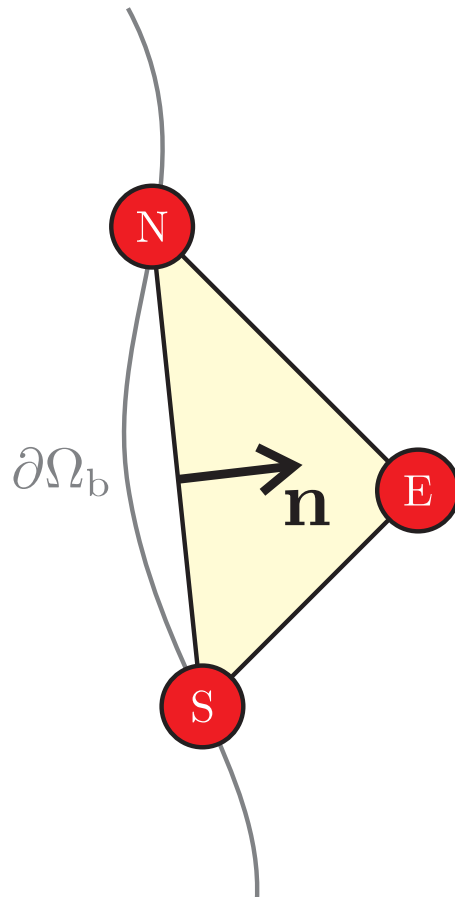
Evolution across triangle cells

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we integrate these from $S \rightarrow N$ and evaluate using trapezoid rule to $\mathcal{O}(h^3)$



[recall $\lambda_i = \lambda_i(\eta)$ are known and $(\dots)' = d(\dots)/d\eta$]

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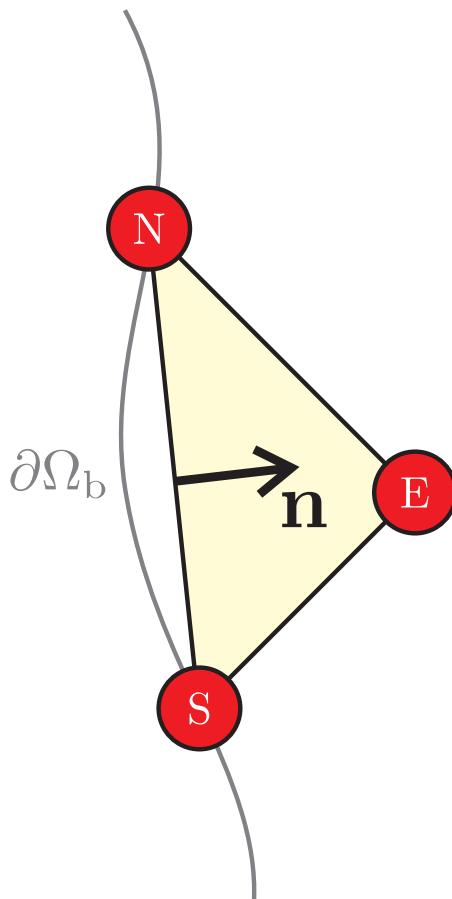
$$\begin{aligned}\Xi' &= \lambda_6 \Delta + \lambda_7 \Xi + \lambda_8 \psi_b + \lambda_9 \psi'_b + \lambda_{10} \psi''_b \\ \Delta' &= \Xi\end{aligned}$$

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gives explicit formulae for $(\psi_N, \Delta_N, \Xi_N)$ accurate to order h^3

[recall $\lambda_i = \lambda_i(\eta)$ are known and $(\dots)' = d(\dots)/d\eta$]



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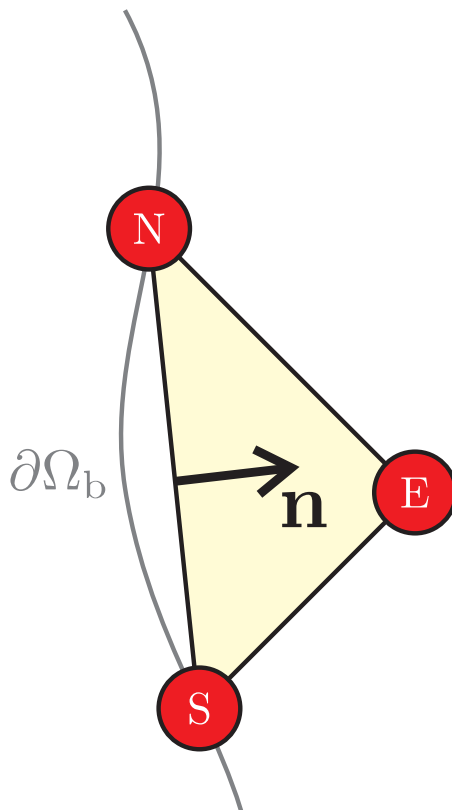
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“Non-local” boundary terms

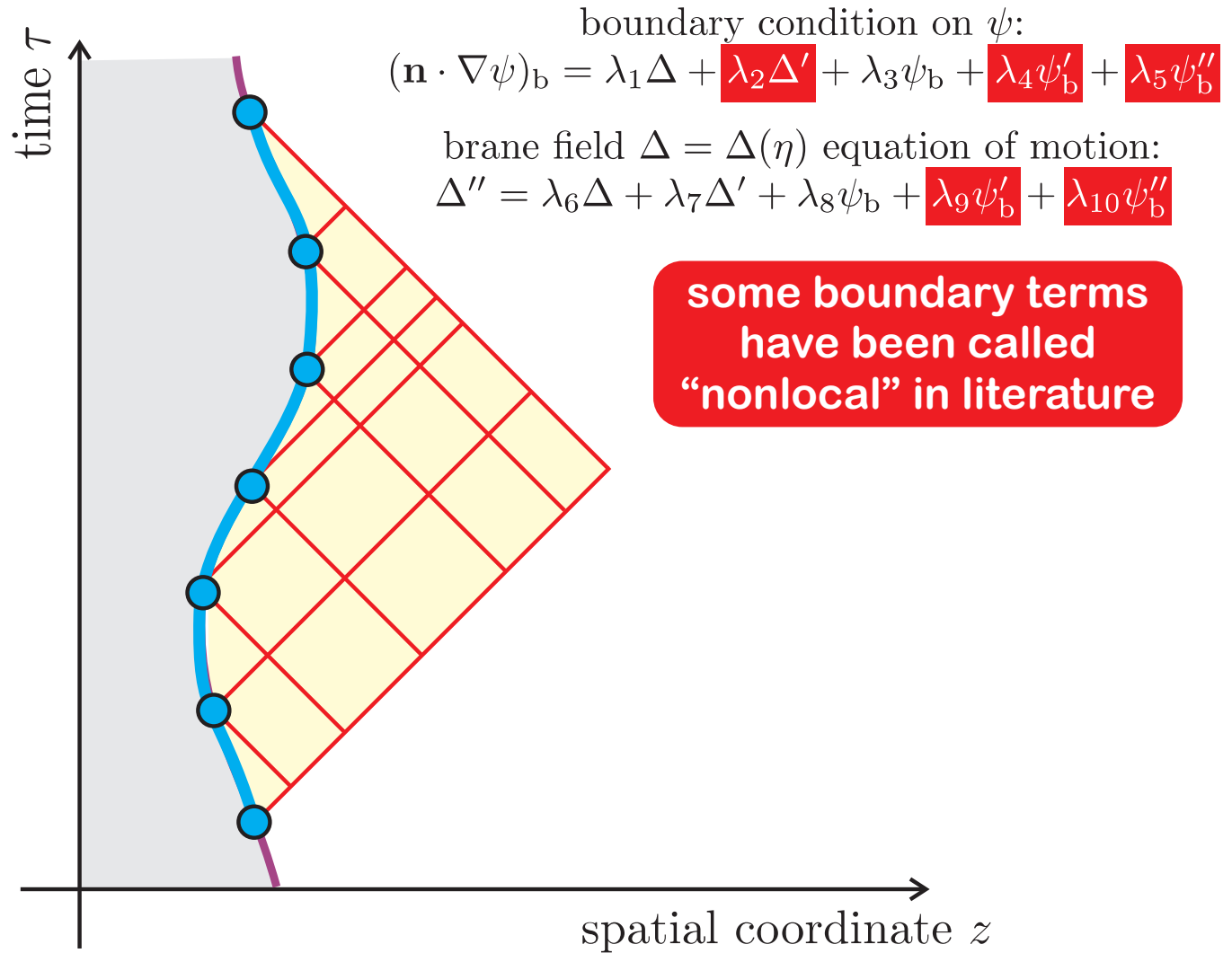
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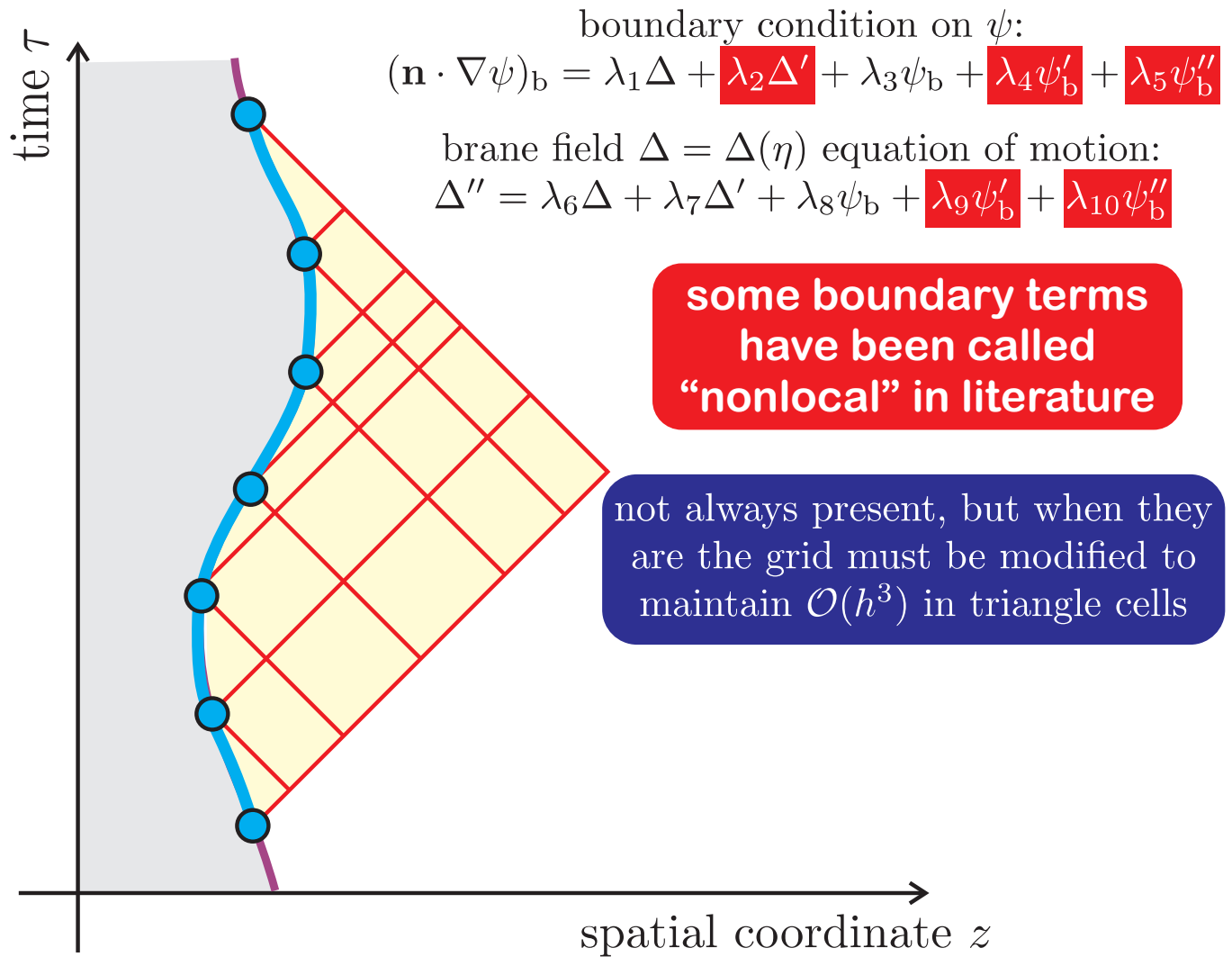
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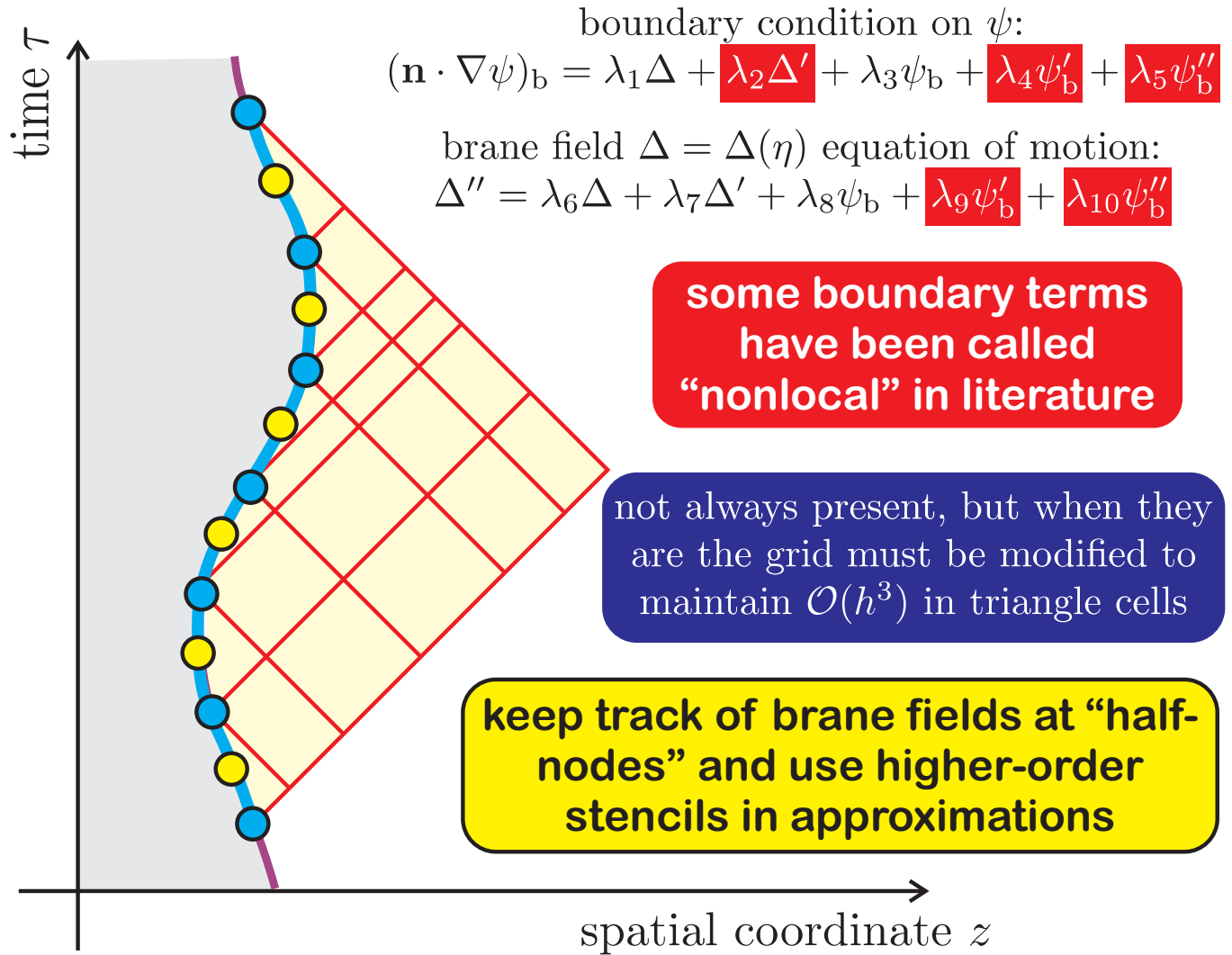
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Advantages of the method

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Closing remarks

- with $\mathcal{O}(h^4)$ diamond and $\mathcal{O}(h^3)$ triangle evolution laws, we should have a quadratically convergent algorithm



Advantages of the method

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- since computational time \propto number of cells $\propto h^{-2}$, the cumulative error in the output will be inversely proportional to the time



Advantages of the method

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 - ◆ this is better than most conventional finite differencing schemes



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 - ◆ this is better than most conventional finite differencing schemes
- evolution in the bulk can be accomplished with half as many function calls as ordinary 2nd order PDE solvers
- the computational domain is the minimum size needed to get answers for fields on the brane



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- How do we know it works?
- Comparison to exact
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How do we know it works?

- two ways to test the code:

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How do we know it works?

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How do we know it works?

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How do we know it works?

- two ways to test the code:
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- to quantitatively address either issue, it is useful to define a “distance” between functions f_1 and f_2 on the brane:

$$\langle\langle f_1 - f_2 \rangle\rangle_b = \left[\frac{1}{\eta_f - \eta_i} \int_{\eta_i}^{\eta_f} [f_1(\eta) - f_2(\eta)]^2 \right]^{1/2}$$

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- for any brane quantity, true quadratic convergence implies

$$\langle\langle f_{\text{exact}} - f_{\text{numerical}} \rangle\rangle_{\mathbf{b}} \propto h^2$$

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- for any brane quantity, true quadratic convergence implies

$$\langle\langle f_{\text{exact}} - f_{\text{numerical}} \rangle\rangle_b \propto h^2$$

- also, if f_1 and f_2 are numeric results with $h = \sqrt{2}h_0$ and h_0 respectively:

$$\zeta(h_0) \equiv \langle\langle f_1 - f_2 \rangle\rangle_b \propto h_0^2$$



Comparison to an exact solution

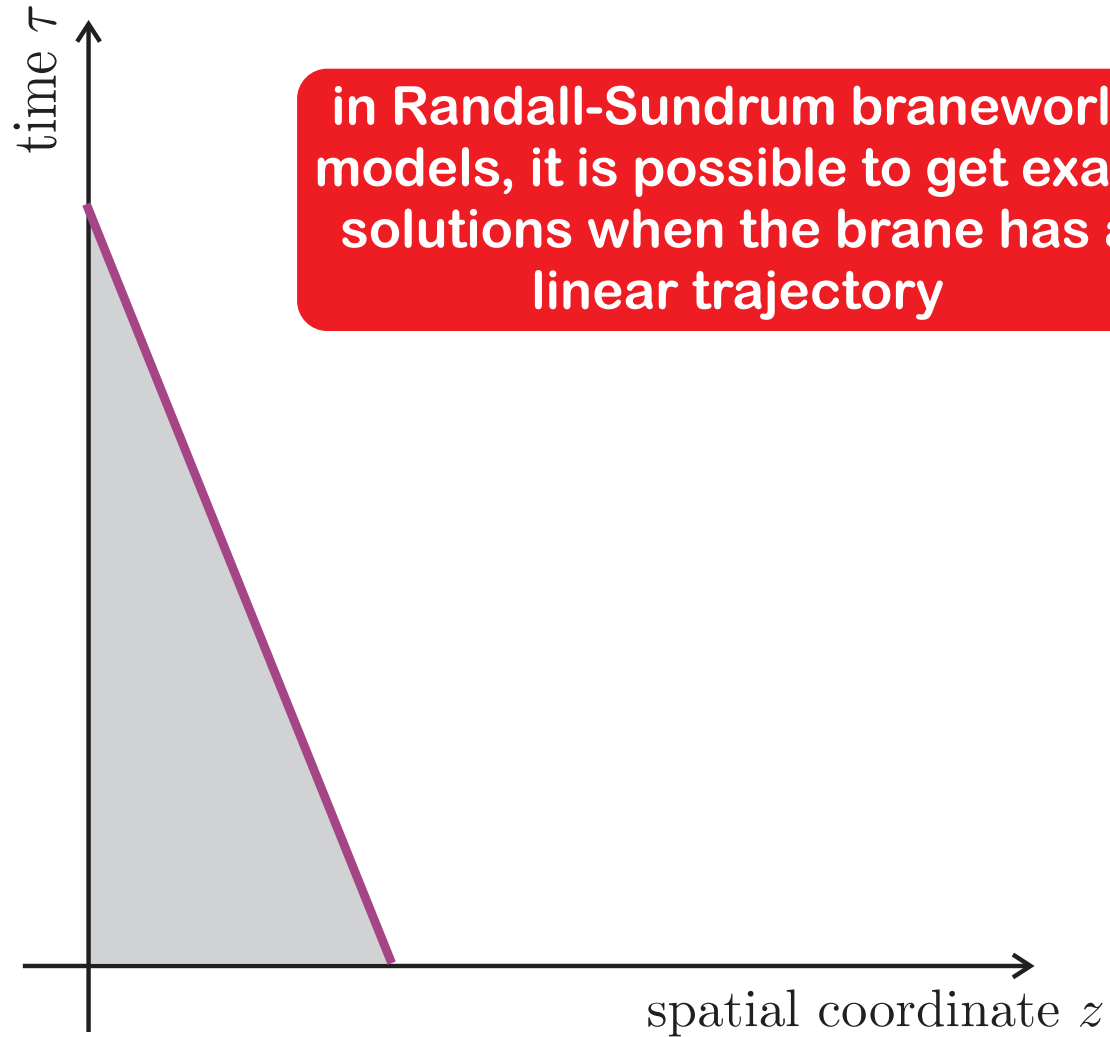
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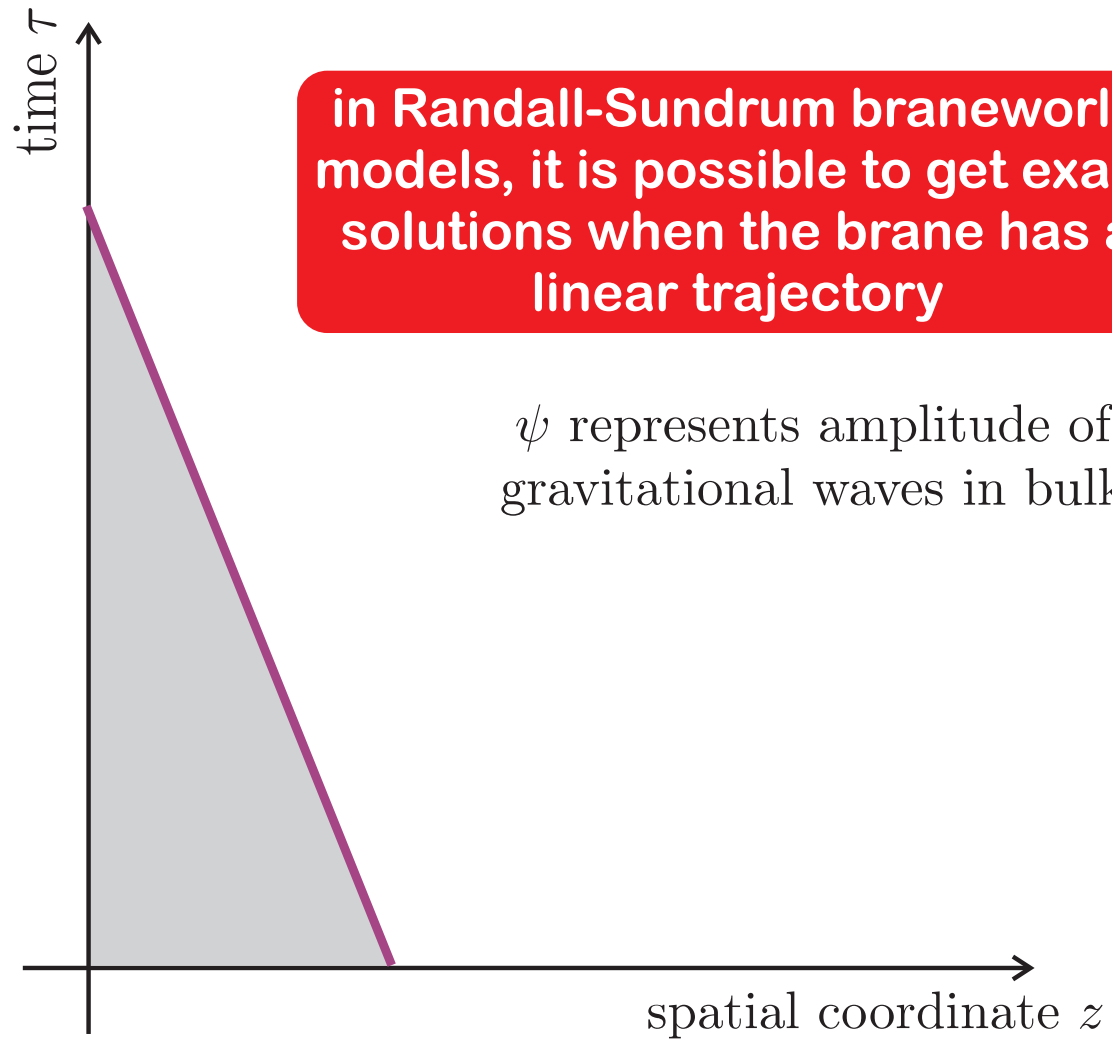
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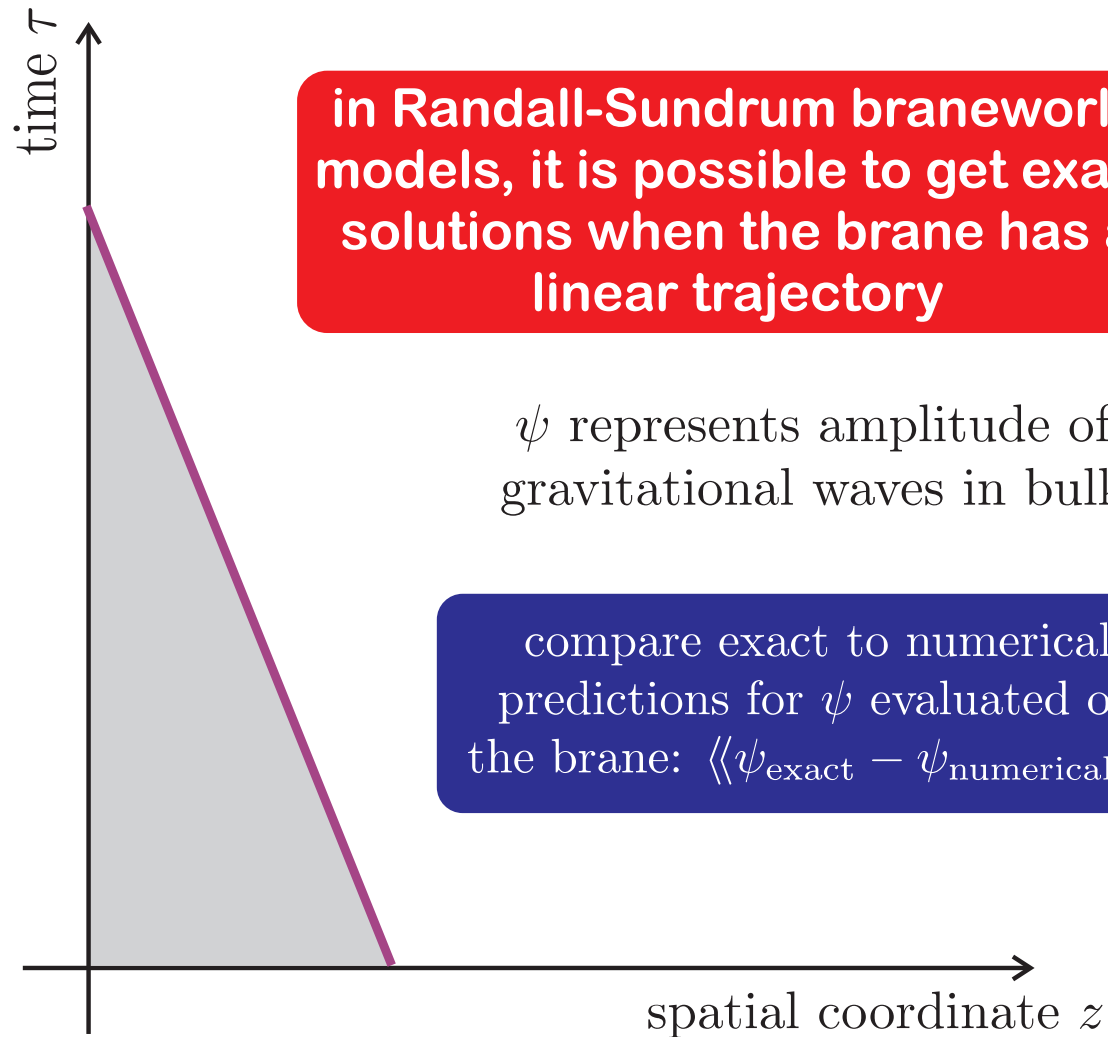
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Comparison to an exact solution

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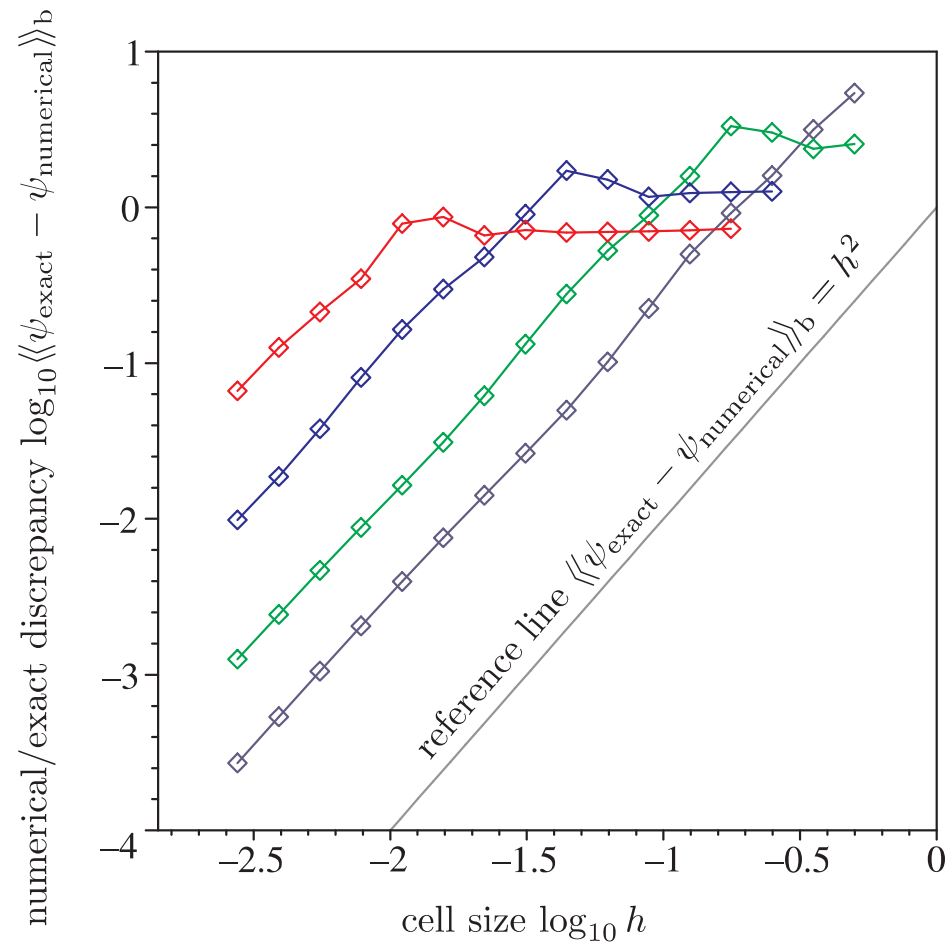
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Comparison to an exact solution

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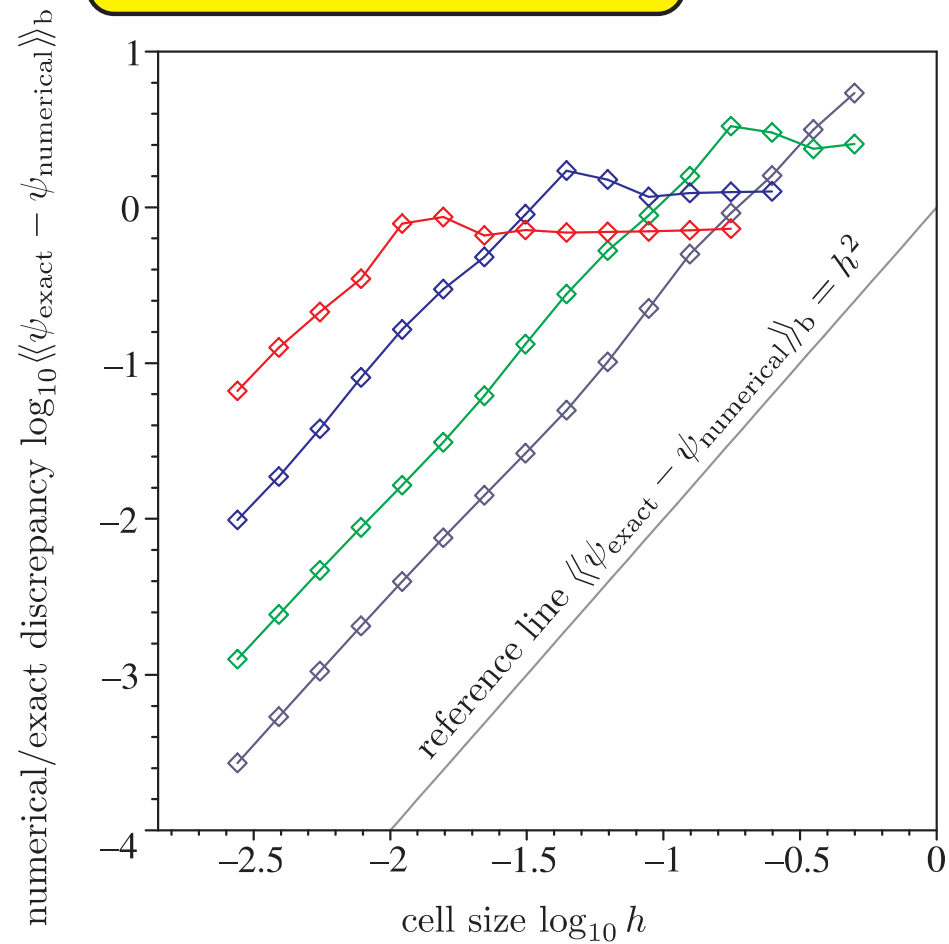
● How do we know it works?

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different lines correspond to
branes with different slopes





Comparison to an exact solution

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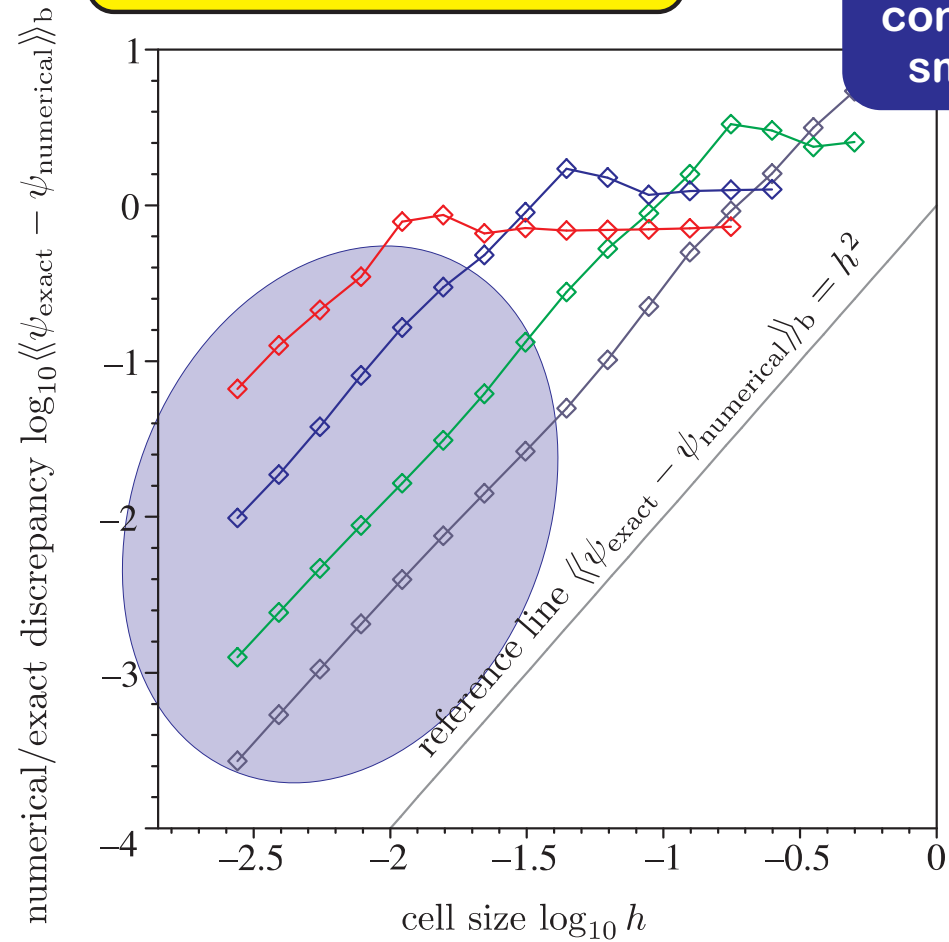
● Comparison to exact

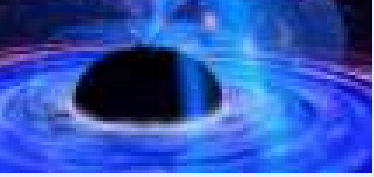
● Convergence test

Closing remarks

different lines correspond to
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explicit quadratic
convergence for
small cell size





Comparison to an exact solution

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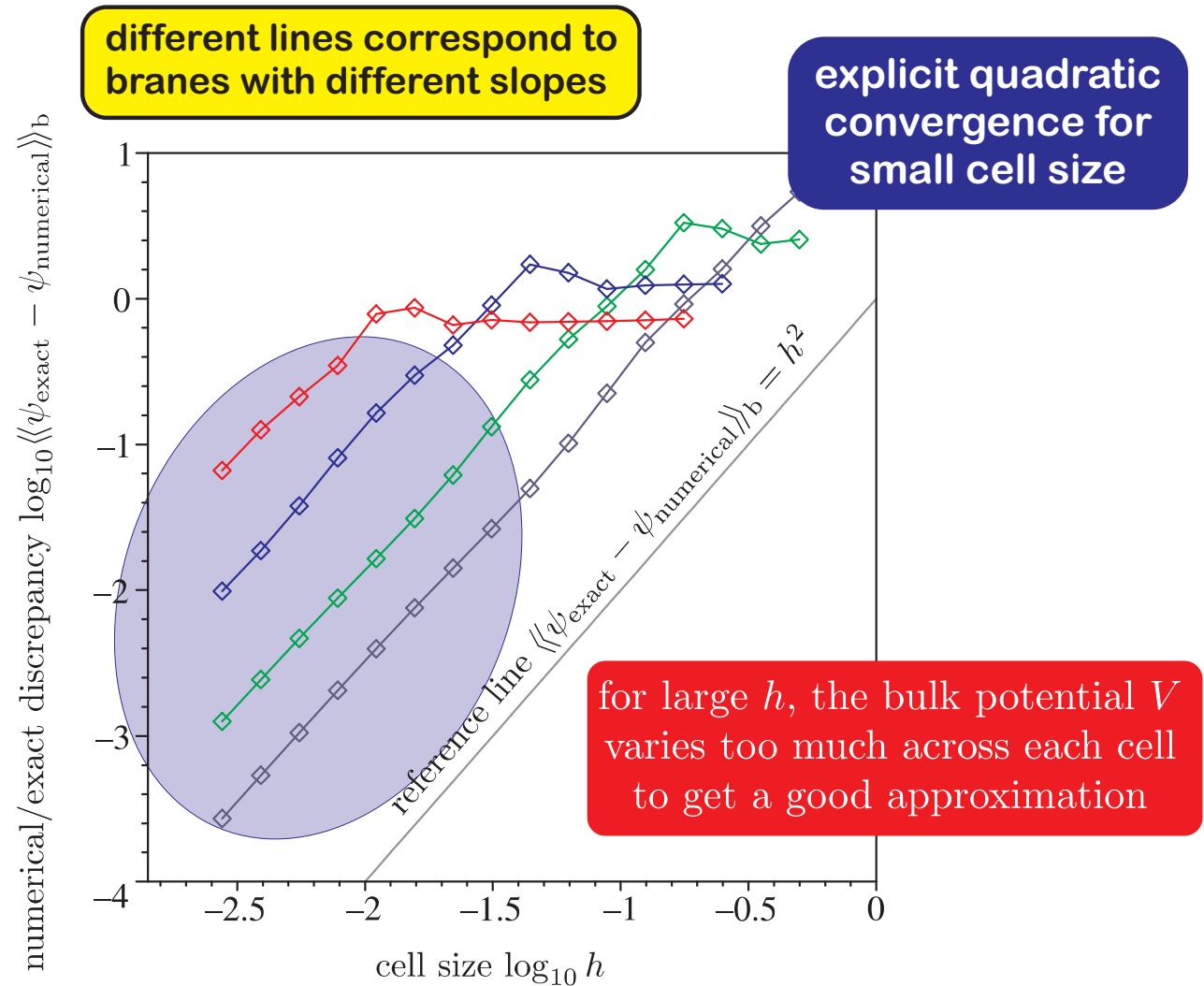
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Convergence test

in Randall-Sundrum model, we have calculated the behaviour of gravitational waves about branes with non-linear trajectories

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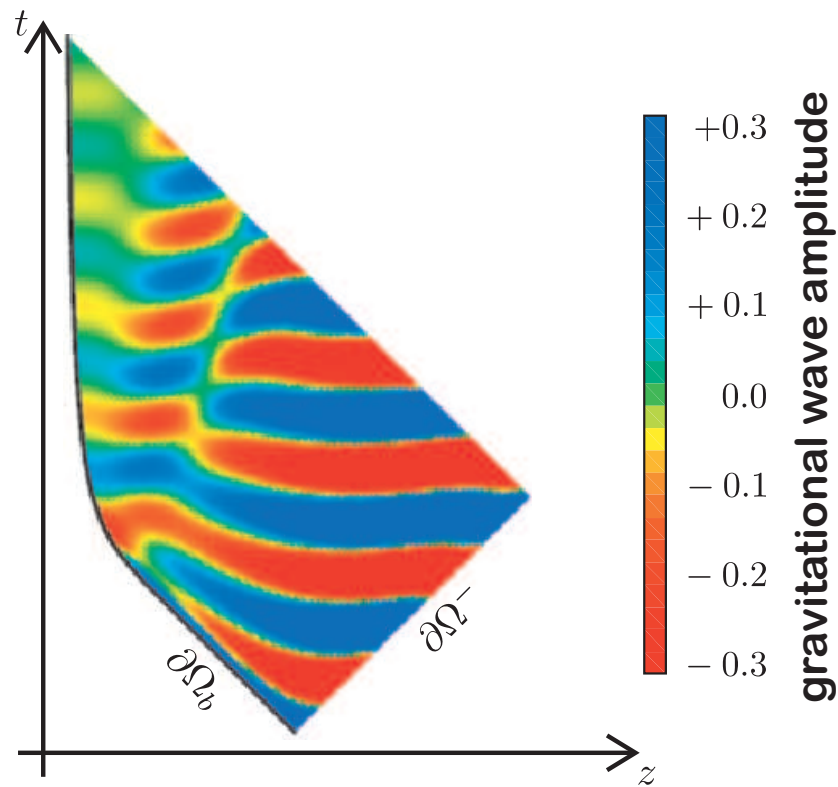
- How do we know it works?
- Comparison to exact
- **Convergence test**

Closing remarks



Convergence test

in Randall-Sundrum model, we have calculated the behaviour of gravitational waves about branes with non-linear trajectories



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● How do we know it works?

● Comparison to exact

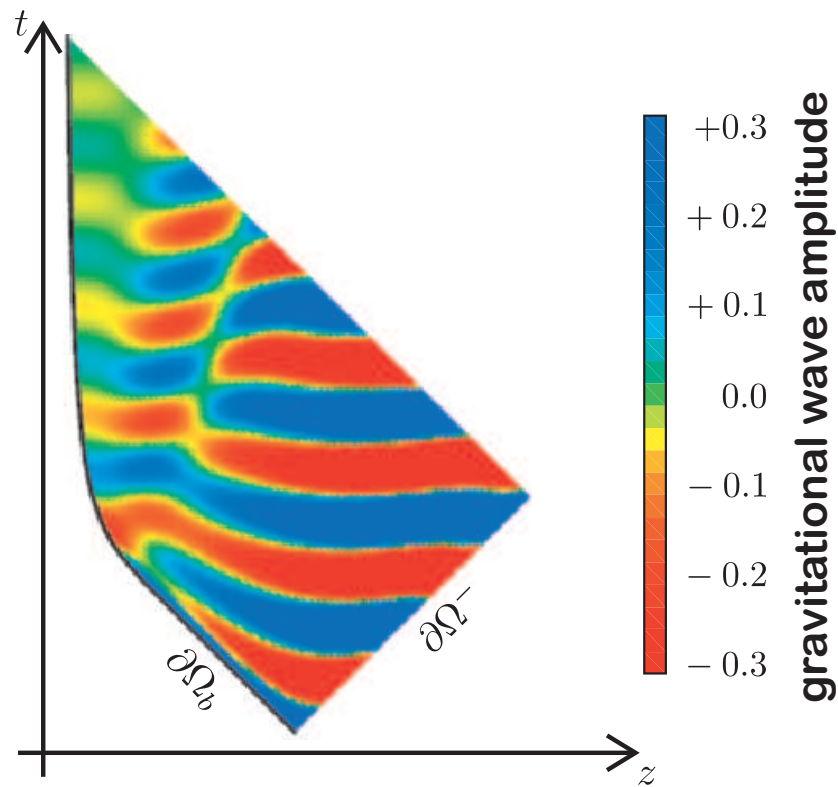
● **Convergence test**

Closing remarks



Convergence test

in Randall-Sundrum model, we have calculated the behaviour of gravitational waves about branes with non-linear trajectories



no analytic solution, but
can test convergence of
GW amplitude on brane

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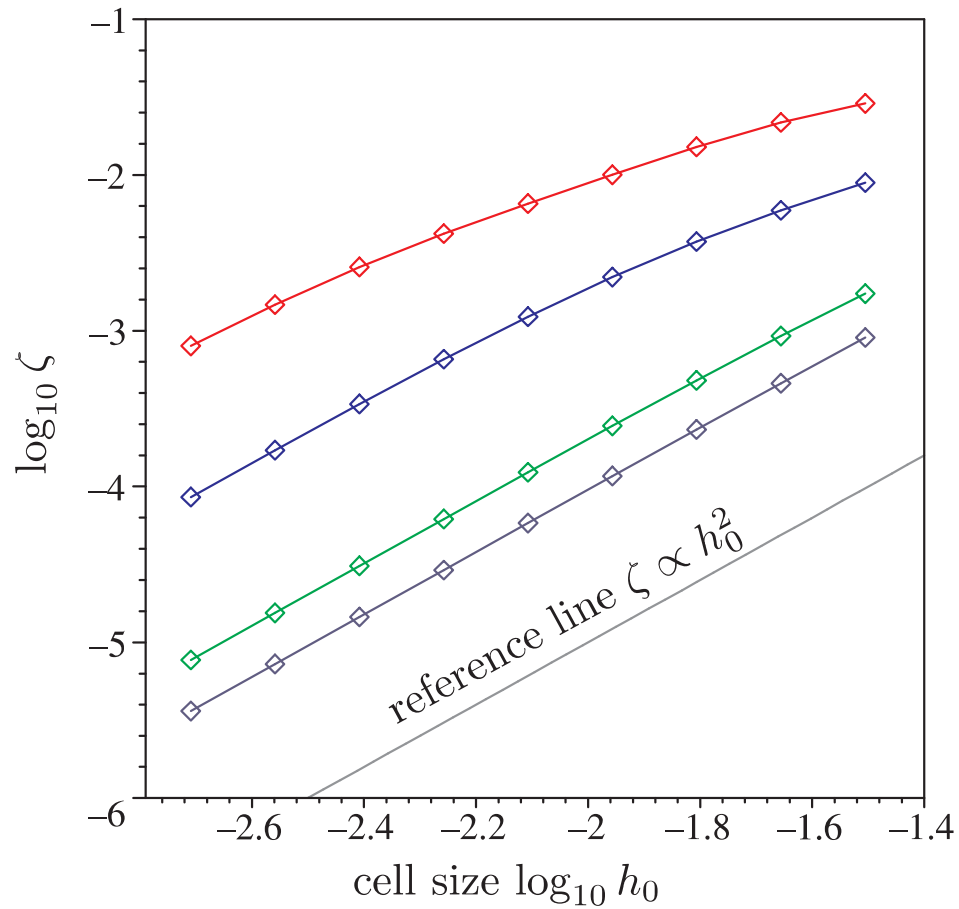
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Convergence test

ζ = “distance” between simulated results for GW amplitude with $h = \sqrt{2}h_0$ and $h = h_0$



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● How do we know it works?

● Comparison to exact

● Convergence test

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Convergence test

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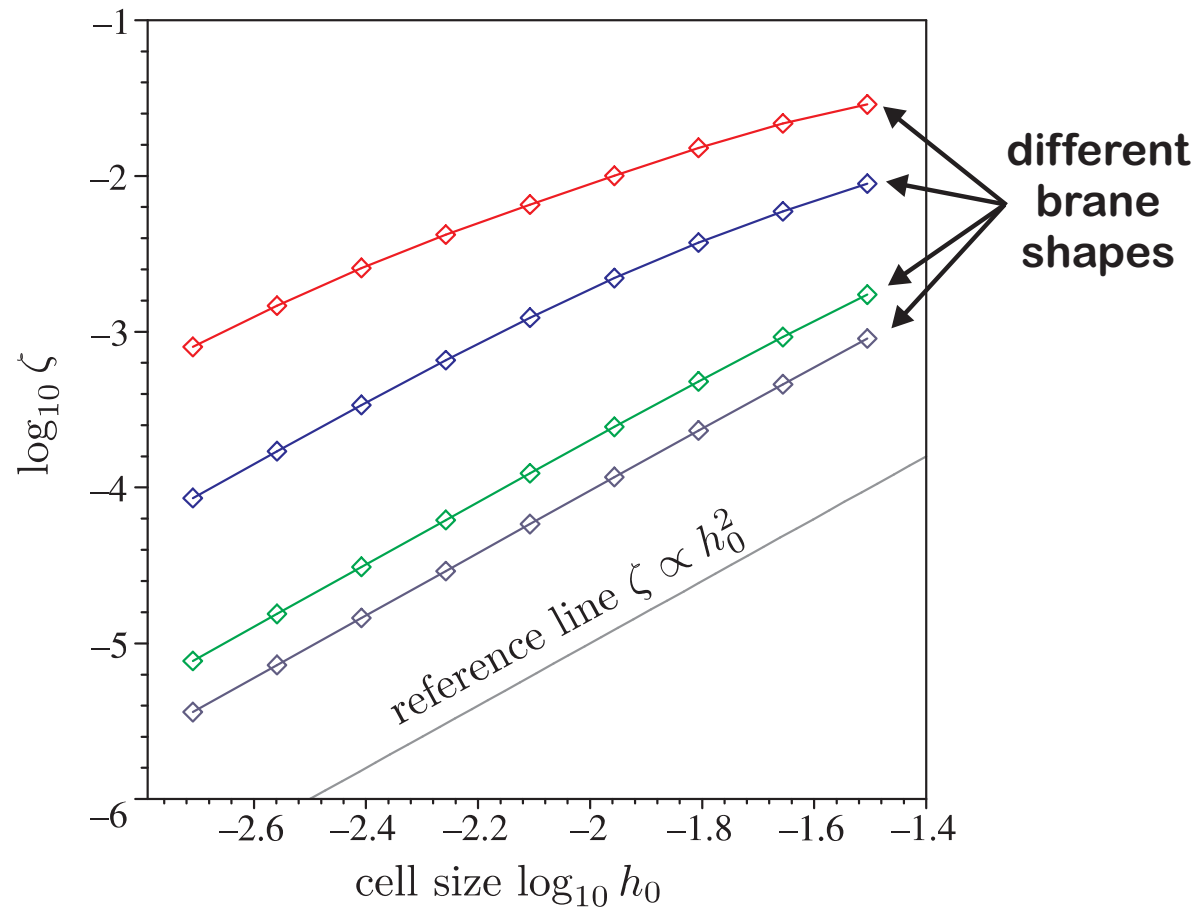
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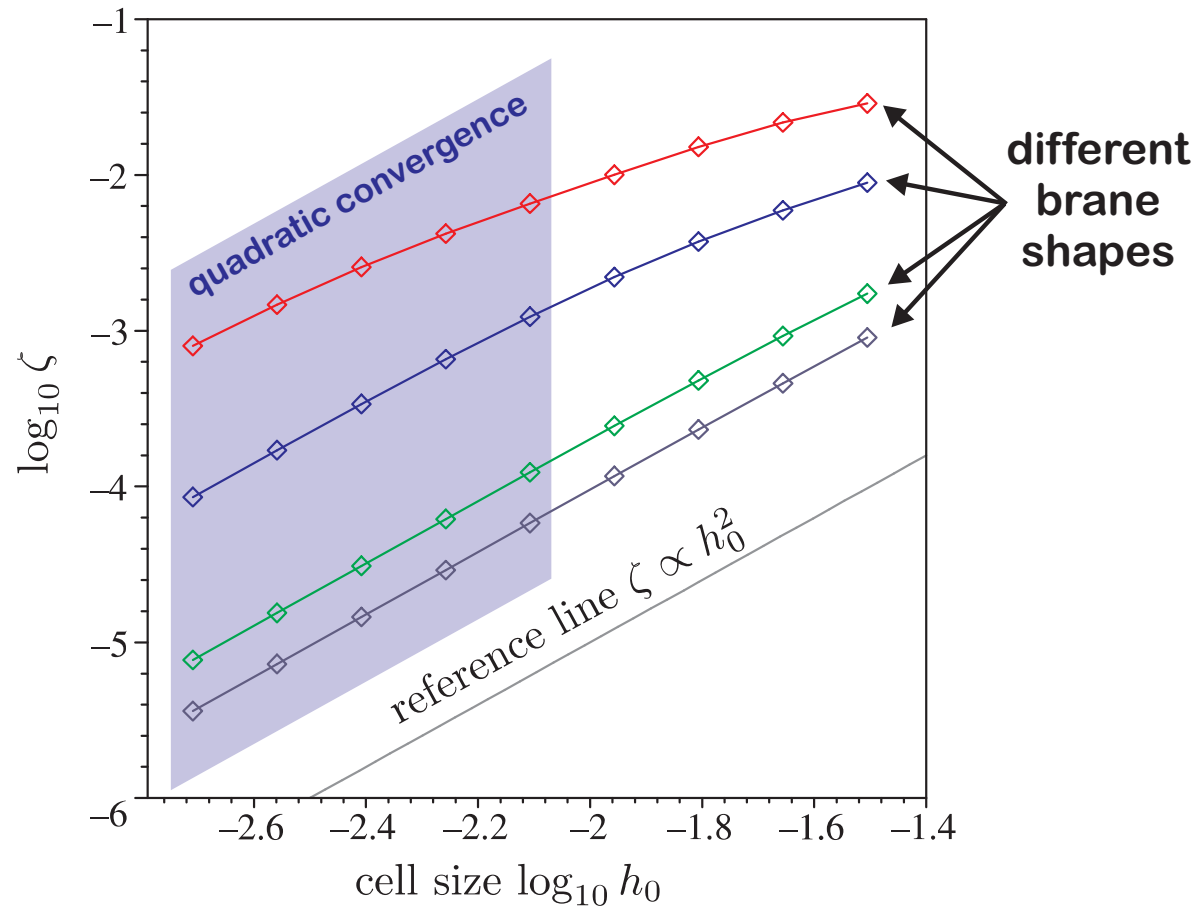
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- Summary
- Application to “dark energy”

Closing remarks



Summary

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● Summary

● Application to “dark energy”

- we have developed a novel numerical algorithm to solve wave equations in the presence of complicated boundaries



Summary

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● Application to “dark energy”

- we have developed a novel numerical algorithm to solve wave equations in the presence of complicated boundaries
 - ◆ based on characteristics



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● Summary

● Application to “dark energy”

- we have developed a novel numerical algorithm to solve wave equations in the presence of complicated boundaries
 - ◆ based on characteristics
 - ◆ quadratically convergent (theoretically and practically)



Summary

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● Application to “dark energy”

- we have developed a novel numerical algorithm to solve wave equations in the presence of complicated boundaries
 - ◆ based on characteristics
 - ◆ quadratically convergent (theoretically and practically)
 - ◆ capable of evolving boundary degrees of freedom



Summary

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- we have developed a novel numerical algorithm to solve wave equations in the presence of complicated boundaries
 - ◆ based on characteristics
 - ◆ quadratically convergent (theoretically and practically)
 - ◆ capable of evolving boundary degrees of freedom
 - ◆ explicitly tested against analytic results



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 - ◆ can also be applied to any $(1 + 1)$ hyperbolic system with an irregular (timelike) boundary



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- need to generalize the code to deal with a genuinely dynamic boundary



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- need to generalize the code to deal with a genuinely dynamic boundary
 - ◆ work in progress



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● Application to “dark energy”

- in cosmology, the code is important for testing of the DGP braneworld model



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- in cosmology, the code is important for testing of the DGP braneworld model
 - ◆ extra dimensional scenario that explains late time acceleration of the universe



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- in cosmology, the code is important for testing of the DGP braneworld model
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 - the so-called “dark energy” problem



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- in cosmology, the code is important for testing of the DGP braneworld model
 - ◆ extra dimensional scenario that explains late time acceleration of the universe
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- need quantitative predictions for the behaviour of linear cosmological perturbations



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- in cosmology, the code is important for testing of the DGP braneworld model
 - ◆ extra dimensional scenario that explains late time acceleration of the universe
 - the so-called “dark energy” problem
- need quantitative predictions for the behaviour of linear cosmological perturbations
 - ◆ compare with observed distribution of galaxies



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- in cosmology, the code is important for testing of the DGP braneworld model
 - ◆ extra dimensional scenario that explains late time acceleration of the universe
 - the so-called “dark energy” problem
- need quantitative predictions for the behaviour of linear cosmological perturbations
 - ◆ compare with observed distribution of galaxies
- future telescopes will be able to confirm or refute DGP based on these calculations



Thanks for listening...

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