

Ann:

▷ HW2 deadline ext.
Fr @ noon

▷ HW3

Goals:

▷ FMM (M2L, L2L)

▷ Solve

↳ Iterative solves

↳ Direct?

Review:

▷ Barnes-Hut

• $O(N \log N)$

• Stages:

• compute mpoles

• V1: start from particles

↳ $O(N \log N)$

• V2:

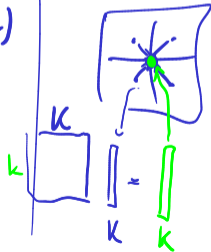
• only from for leaves

← use m2m ~~(M)~~

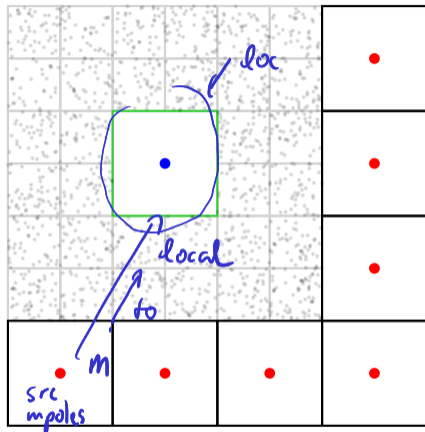
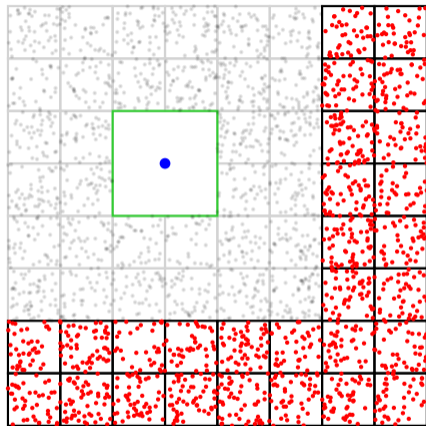
↳ $O(N)$

• eval mpoles

• eval direct interactions from neighbors



Using Multipole-to-Local



(Figure following G. Martinsson)

Come up with an algorithm that computes the interaction in the figure.

Using Multipole-to-Local

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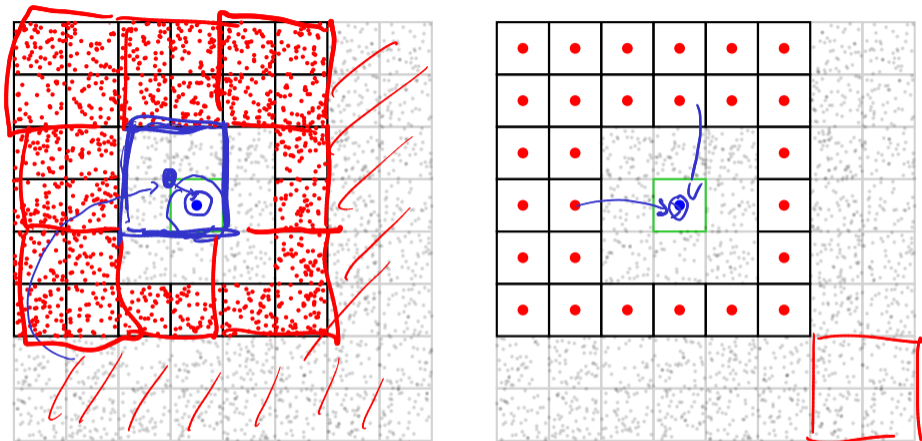
▷ From multipoles

▷ translate multipole to local

▷ ? eval local directly
↳ don't want

Instead: reuse already computed local

Using Multipole-to-Local: Next Level



(Figure following G. Martinsson)

Assuming we retain information from the previous level, how can we obtain a valid local expansion on the **target** box?

Using Multipole-to-Local: Next Level

Assuming we retain information from the previous level, how can we obtain a valid local expansion on the **target** box?

- ▷ Obtain multipole contrib for boxes well-sep from parent: $\text{loc} \rightarrow \text{loc}$ from parent.
- ▷ Obtain multipole contributions for newly well-sep boxes (i.e. not well-sep from parent) via $\text{mpole} \rightarrow \text{loc}$.

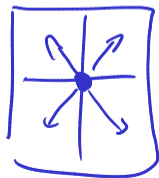
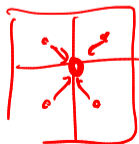
- ▷ Keep recursing until leaf,
- ▷ At leaf level, pick up near neighbors

Define 'Interaction List'

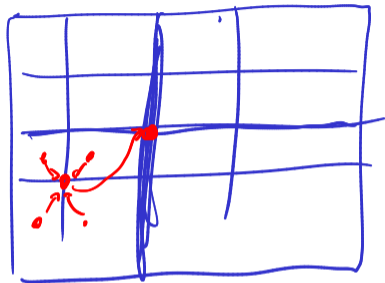
v.tgt.

For a box b , the interaction list I_b consists of all boxes b' so that

- ▷ b' and b are well-separated.
- ▷ parent(b') and parent(b) touch
- ▷ b' and b are on the same level



Size of interaction list:
 $\leq 27 = \mathcal{O}(1)$



The Fast Multipole Method ('FMM')

Upward pass

1. Build tree
2. Compute interaction lists
3. Compute lowest-level multipoles from sources
4. Loop over levels $\ell = L - 1, \dots, 2$:
 - 4.1 Compute multipoles at level ℓ by mp \rightarrow mp

Overall algorithm: Now $O(N)$ complexity.

Note: L levels, numbered $0, \dots, L - 1$. Loop indices above *inclusive*.

Downward pass

1. Loop over levels $\ell = 2, 3, \dots, L - 1$:
 - 1.1 Loop over boxes b on level ℓ :
 - 1.1.1 Add contrib from l_b to local expansion by mp \rightarrow loc
 - 1.1.2 Add contrib from parent to local exp by loc \rightarrow loc
2. Evaluate local expansion and direct contrib from 9 neighbors.

What about adaptivity?

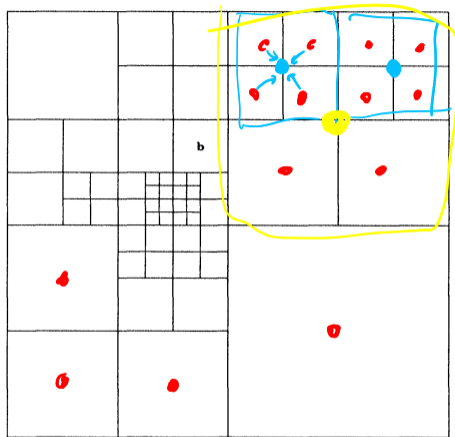


Figure credit: Carrier et al. ('88)

What about adaptivity?

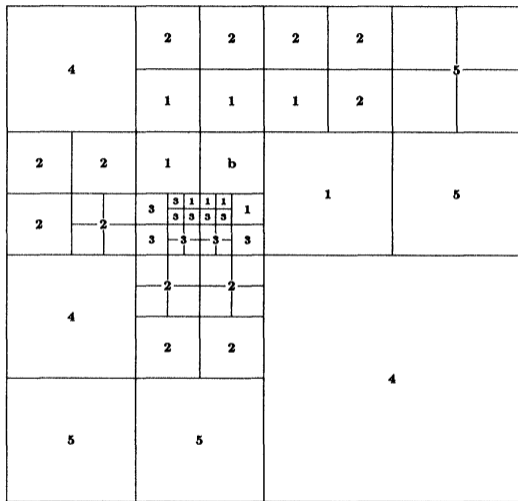


Figure credit: Carrier et al. ('88)