# Outer boundary conditions in General Relativity 

## Banff International Research Station, 18 April 2005

Olivier Sarbach

Collaborators: M. Tiglio, O. Reula

## Outline

- Introduction
- Formulation
- Constraint-preserving boundary conditions
- Determinant condition
- Numerical results
- A related toy model problem in ED


## Introduction

Solve Einstein's equations in a domain with timelike boundaries.


Boundary conditions should
(i) be compatible with the constraints (constraint-preserving)
(ii) be physically reasonable (e.g. minimize reflections)
(iii) yield a well posed initial-boundary value formulation

## Introduction

- A well posed initial-boundary value formulation was given by in terms of a tetrad-based Einstein-Bianchi formulation.
- Numerical implementation for related formulation is underway
- Less is known for metric-based formulations (although recent progress by Cornell-Caltech group and S \& Tiglio).
- Relevant for: Outer/interface boundary conditions; constraint projection, elliptic gauge conditions,...


## Formulation

Evolution equations can be cast into first order quasilinear form:

$$
\begin{aligned}
£_{n} \alpha & =-\alpha K, \\
£_{n} g_{i j} & =-2 K_{i j}, \\
£_{n} K_{i j} & =\frac{1}{2} g^{a b}\left(-\partial_{a} d_{b i j}+2 \partial_{(i} d_{|a b| j)}-\partial_{(i} d_{j) a b}-2 \partial_{(i} A_{j)}\right)+\gamma g_{i j} H+\mathrm{I.C} \\
£_{n} d_{k i j} & =-2 \partial_{k} K_{i j}+\eta g_{k(i} M_{j)}+\chi g_{i j} M_{k}+\mathrm{I} . \mathrm{o} . \\
£_{n} A_{i} & =-K A_{i}-g^{a b} \partial_{i} K_{a b}+\xi M_{i}+\text { I.o. } .
\end{aligned}
$$

with some parameters $\gamma, \eta, \chi \xi$.
Constraints: $H=0, M_{j}=0$ (Hamiltonian and momentum), $d_{k i j}=\partial_{k} g_{i j}, A_{i}=\partial_{i} \alpha / \alpha$.

## Formulation

Main evolution system has the form

$$
\partial_{t} u=P^{i}(u) \partial_{i} u+F(u),
$$

where $u=\left(\alpha, g_{i j}, K_{i j}, d_{k i j}, A_{k}\right)$.
The constraint variables $v=\left(H, M_{j}, d_{k i j}-\partial_{k} g_{i j}, A_{i}-\partial_{i} \alpha / \alpha, \ldots\right)$ satisfy the constraint propagation system

$$
\partial_{t} v=Q^{i}(u) \partial_{i} v+B[u] v,
$$

Provided that the parameters $\gamma, \eta, \chi \xi$ satisfy suitable inequalities, these two systems can be brought into strongly hyperbolic form. So in the absence of boundaries we have a well posed formulation.

## Formulation

Main evolution system has the form

$$
\partial_{t} u=P^{i}(u) \partial_{i} u+F(u),
$$

where $u=\left(\alpha, g_{i j}, K_{i j}, d_{k i j}, A_{k}\right)$.
The constraint variables $v=\left(H, M_{j}, d_{k i j}-\partial_{k} g_{i j}, A_{i}-\partial_{i} \alpha / \alpha, \ldots\right)$ satisfy the constraint propagation system

$$
\partial_{t} v=Q^{i}(u) \partial_{i} v+B[u] v,
$$

Provided that the parameters $\gamma, \eta, \chi \xi$ satisfy suitable inequalities, these two systems can be brought into strongly hyperbolic form. So in the absence of boundaries we have a well posed formulation.
$\partial_{t} u=P^{i}(u) \partial_{i} u+F(u)$ is called strongly hyperbolic if there exists $K>0$ and a symmetric matrix-valued function $H(u, n)$ which is smooth in $u$ and $n$ such that $K^{-1} \leq H(u, n) \leq K$ and $H(u, n) P^{i}(u) n_{i}$ is symmetric for all $n \in S^{2}$ and all $u$.

## Constraint-preserving b.c.

Solve equations on domain $\Omega$ with (smooth) boundary $\partial \Omega$.

- Start with the constraint propagation system,

$$
\partial_{t} v=Q^{i}(u) \partial_{i} v+B[u] v .
$$

## Constraint-preserving b.c.

Solve equations on domain $\Omega$ with (smooth) boundary $\partial \Omega$.

- Start with the constraint propagation system,

$$
\partial_{t} v=Q^{i}(u) \partial_{i} v+B[u] v .
$$

- Require this system to be symmetric hyperbolic, i.e. the symmetrizer $H(u)=H(u, n)$ is independent of $n$.


## Constraint-preserving b.c.

Solve equations on domain $\Omega$ with (smooth) boundary $\partial \Omega$.

- Start with the constraint propagation system,

$$
\partial_{t} v=Q^{i}(u) \partial_{i} v+B[u] v
$$

- Require this system to be symmetric hyperbolic, i.e. the symmetrizer $H(u)=H(u, n)$ is independent of $n$.
- Specify maximal dissipative boundary conditions:

$$
\begin{aligned}
& E(t) \equiv \int_{\Omega} v^{T} H v d^{3} x, \quad \frac{d}{d t} E(t) \leq \int_{\partial \Omega} v^{T} H Q(n) v d S+\frac{1}{\tau} E(t) . \\
& v^{T} H Q(n) v=v_{i n}^{T} \Lambda_{+} v_{\text {in }}-v_{o u t}^{T} \Lambda_{-} v_{o u t} \text {. Set } v_{\text {in }}=0(3 \mathrm{~b} . \mathrm{c} .) \text {. } \\
& \text { In this case we have an energy estimate } E(t) \leq e^{t / \tau} E(0) \text {. } \\
& \text { In particular, this implies that } v(t)=0 \text { if } v(0)=0 \text {. }
\end{aligned}
$$

## Constraint-preserving b.c.

- Go back to main evolution system, $\partial_{t} u=P^{i}(u) \partial_{i} u+F(u)$.


## Constraint-preserving b.c.

- Go back to main evolution system, $\partial_{t} u=P^{i}(u) \partial_{i} u+F(u)$.
- Boundary matrix $H(u, n) P^{i}(u) n_{i}$ has six positive eigenvalues; for high-frequency plane waves propagating towards the boundary: three constraint-violating modes; fields $u_{i n}^{(\text {cons })}$
two physical modes; fields $u_{i n}^{(p h y s)}$
one gauge mode; fields $u_{i n}^{(\text {gauge })}$


## Constraint-preserving b.c.

- Go back to main evolution system, $\partial_{t} u=P^{i}(u) \partial_{i} u+F(u)$.
- Boundary matrix $H(u, n) P^{i}(u) n_{i}$ has six positive eigenvalues; for high-frequency plane waves propagating towards the boundary: three constraint-violating modes; fields $u_{i n}^{(\text {cons })}$
two physical modes; fields $u_{i n}^{\text {(phys) }}$
one gauge mode; fields $u_{i n}^{\text {(gauge) }}$
- Notice: $u_{i n}^{(\text {cons })} \neq v_{i n}$ ! Rather, the three conditions $v_{i n}=0$ yield a differential boundary condition for $u_{i n}^{(\text {cons })}$ at the boundary: $\partial_{t} u_{i n}^{(\text {cons })}=\ldots$


## Constraint-preserving b.c.

- Go back to main evolution system, $\partial_{t} u=P^{i}(u) \partial_{i} u+F(u)$.
- Boundary matrix $H(u, n) P^{i}(u) n_{i}$ has six positive eigenvalues; for high-frequency plane waves propagating towards the boundary: three constraint-violating modes; fields $u_{i n}^{(\text {cons })}$
two physical modes; fields $u_{i n}^{(\text {phys })}$
one gauge mode; fields $u_{i n}^{(\text {gauge })}$
- Notice: $u_{i n}^{(\text {cons })} \neq v_{i n}$ ! Rather, the three conditions $v_{i n}=0$ yield a differential boundary condition for $u_{i n}^{(\text {cons })}$ at the boundary: $\partial_{t} u_{i n}^{(\text {cons })}=\ldots$.
- We can set $u_{i n}^{(\text {phys })}=h$, where $h$ is some a priori given boundary data.


## Constraint-preserving b.c.

- Go back to main evolution system, $\partial_{t} u=P^{i}(u) \partial_{i} u+F(u)$.
- Boundary matrix $H(u, n) P^{i}(u) n_{i}$ has six positive eigenvalues; for high-frequency plane waves propagating towards the boundary: three constraint-violating modes; fields $u_{i n}^{(\text {cons })}$
two physical modes; fields $u_{i n}^{(\text {phys })}$
one gauge mode; fields $u_{i n}^{(\text {gauge })}$
- Notice: $u_{i n}^{(\text {cons })} \neq v_{i n}$ ! Rather, the three conditions $v_{i n}=0$ yield a differential boundary condition for $u_{i n}^{(\text {cons })}$ at the boundary: $\partial_{t} u_{i n}^{(\text {cons })}=\ldots$.
- We can set $u_{i n}^{(\text {phys })}=h$, where $h$ is some a priori given boundary data.
- Set $u_{i n}^{(\text {gauge })}=0$.


## Constraint-preserving b.c.

A different way of specifying boundary data is through the Weyl scalars $\Psi_{0}$ and $\Psi_{4}$, constructed from an adapted NP tetrad at the boundary:

$$
\Psi_{0}=c \Psi_{4}^{*}+h .
$$

where $|c|<1$.
Notice:
For linear fluctuations about a Schwarzschild black holes and spherically symmetric outer boundary, $\Psi_{0}$ and $\Psi_{4}$ are gauge-invariant quantities.

## Determinant condition

Consider linear hyperbolic system with constant coefficients (high-frequency limit),

$$
\partial_{t} u=\mathcal{A} u, t>0, x>0,
$$

where $\mathcal{A} u \equiv A^{x} \partial_{x} u+A^{y} \partial_{y} u+A^{z} \partial_{z} u$ with differential boundary conditions

$$
M\left(\partial_{x}, \partial_{y}, \partial_{z}\right) u=h(t, y, z) .
$$

Look for solutions of the form $u(t, x, y, z)=e^{s t+i\left(w_{y} y+w_{z} z\right)} f(x)$, where $\operatorname{Re}(s)>0, w_{y}, w_{z}$ real.
Test: If $h=0$ there should be no such solutions. Otherwise the system is ill posed: Because if there is such a solution for some $s, \operatorname{Re}(s)>0$, then there is also a solution $u_{\alpha}$ for $\alpha s, \alpha>0$ and for each fixed $t$

$$
\left|u_{\alpha}(t, x, y, z)\right| /\left|u_{\alpha}(0, x, y, z)\right|=e^{\alpha \operatorname{Re}(s) t} \rightarrow \infty
$$

(i.e. the operator $s-\mathcal{A}$ is not invertible for all $\operatorname{Re}(s)>0$.)

## Determinant condition

Introducing the ansatz $u(t, x, y, z)=e^{s t+i\left(w_{y} y+w_{z} z\right)} f(x)$ into the evolution and boundary equations gives

$$
s f=A^{x} \partial_{x} f+i\left(A^{y} w_{y}+A^{z} w_{z}\right) f, \quad L\left(s, i w_{y}, i w_{z}\right) f=0 .
$$

Solution has the form $f(x)=P e^{M_{-} x^{-}} \sigma_{-}, \operatorname{Re}\left(M_{-}\right)<0$ with $L P \sigma_{-}=0$. Therefore, one has to verify the determinant condition

$$
\operatorname{det}(L P)\left(s, w_{y}, w_{z}\right) \neq 0, \quad \operatorname{Re}(s)>0
$$

One can rule out "candidate" constraint-preserving boundary conditions
Such ill posed solutions can be constraint-violating or gauge modes!

## Numerical results

- 3D numerical finite-difference code
- Domain is a cubic box $[-1,1]^{3}$.
- Third order Runge-Kutta time-discretization.
- Second-order accurate finite differencing for spatial operators.
- Some artificial dissipation.


## Numerical results



## Numerical results

CPBC without Weyl control (determinant condition satisfied)
Random data


## Numerical results

CPBC without Weyl control (determinant condition satisfied)
Strong Brill waves


## Numerical results

## Comparison with non-constraint-preserving boundary conditions



## Numerical results

CPBC with Weyl Control (determinant condition satisfied) Random data


## A related toy model in ED

Fat Maxwell $\left(A_{i} \leftrightarrow g_{i j}, E_{j} \leftrightarrow K_{i j}, W_{i j} \leftrightarrow d_{k i j}\right)$ :

$$
\begin{aligned}
\partial_{t} A_{i} & =E_{i}+\nabla_{i} \phi, \\
\partial_{t} E_{j} & =\nabla^{i}\left(W_{i j}-W_{j i}\right)+\alpha \delta^{i j} C_{k i j}, \\
\partial_{t} W_{i j} & =\nabla_{i} E_{j}+\frac{\beta}{2} \delta_{i j} \rho+\nabla_{i} \nabla_{j} \phi,
\end{aligned}
$$

with the constraints $\rho \equiv \nabla^{k} E_{k}=0, C_{k i j}=\nabla_{k} W_{i j}-\nabla_{i} W_{k j}=0$.
Strongly hyperbolic if $\alpha \beta>0$ (Cauchy problem well posed in $L^{2}$ ). If boundaries are present, impose the boundary conditions

$$
\begin{aligned}
\nabla^{k} E_{k}=0 & \text { preserves the constraints } \\
\mathbf{E}_{\| \|}=\left(W_{n \|}-W_{\| n}\right)+h_{\|} & \text {controls normal component of Poynting vecto }
\end{aligned}
$$

## A related toy model in ED

Choose the gauge condition $\phi=0$ (temporal gauge $\leftrightarrow$ fixed shift).

- Well posed in $L^{2}\left(u=\left(A_{i}, E_{j}, W_{i j}\right)\right)$ ?

$$
\|u(t, .)\|_{L^{2}(\Omega)} \leq a e^{b t}\left[\|u(0, .)\|_{L^{2}(\Omega)}+\int_{0}^{t}\|h(s)\|_{L^{2}(\partial \Omega)} d s\right] .
$$

## A related toy model in ED

Choose the gauge condition $\phi=0$ (temporal gauge $\leftrightarrow$ fixed shift).

- Well posed in $L^{2}\left(u=\left(A_{i}, E_{j}, W_{i j}\right)\right)$ ?

$$
\|u(t, .)\|_{L^{2}(\Omega)} \leq a e^{b t}\left[\|u(0, .)\|_{L^{2}(\Omega)}+\int_{0}^{t}\|h(s)\|_{L^{2}(\partial \Omega)} d s\right]
$$

- The system passes the determinant condition for all $\alpha \beta>0$


## A related toy model in ED

Choose the gauge condition $\phi=0$ (temporal gauge $\leftrightarrow$ fixed shift).

- Well posed in $L^{2}\left(u=\left(A_{i}, E_{j}, W_{i j}\right)\right)$ ?

$$
\|u(t, .)\|_{L^{2}(\Omega)} \leq a e^{b t}\left[\|u(0, .)\|_{L^{2}(\Omega)}+\int_{0}^{t}\|h(s)\|_{L^{2}(\partial \Omega)} d s\right]
$$

- The system passes the determinant condition for all $\alpha \beta>0$
- However, consider solutions of the type

$$
A_{i}=t \nabla_{i} f, \quad E_{j}=\nabla_{i} f, \quad W_{i j}=t \nabla_{i} \nabla_{j} f
$$

where $f$ is a smooth, time-independent, harmonic function. Evolution and constraints equations are satisfied. Initial and boundary data only depend on first derivatives of $f$ whereas the solution depends on second derivatives of $f$.

## A related toy model in ED

- This is due to a bad gauge choice at the boundary! (physically one has an electrostatic solution with nontrivial electric charge density at the boundary)
- This motivates the following gauge condition:

$$
\Delta \phi=-\nabla^{k} E_{k}, \quad \text { on boundary: } \partial_{n} \phi=-E_{n} .
$$

Using this gauge condition, one can show that the problem is well posed in a Hilbert space that controls the $L^{2}$ norm of the fields and the constraint variables flux in this space is given by a semigroup.

- Current work with G. Nagy for generalization to Einstein (maximal slicing and minimal strain).


## Conclusions

At the end of the day ???
Matching to a characteristic code


## Conclusions

At the end of the day ???
Matching to a characteristic code

## Conformal field equations



