

# **Simulations of Coherent Synchrotron Radiation and Wavelet Methodology**

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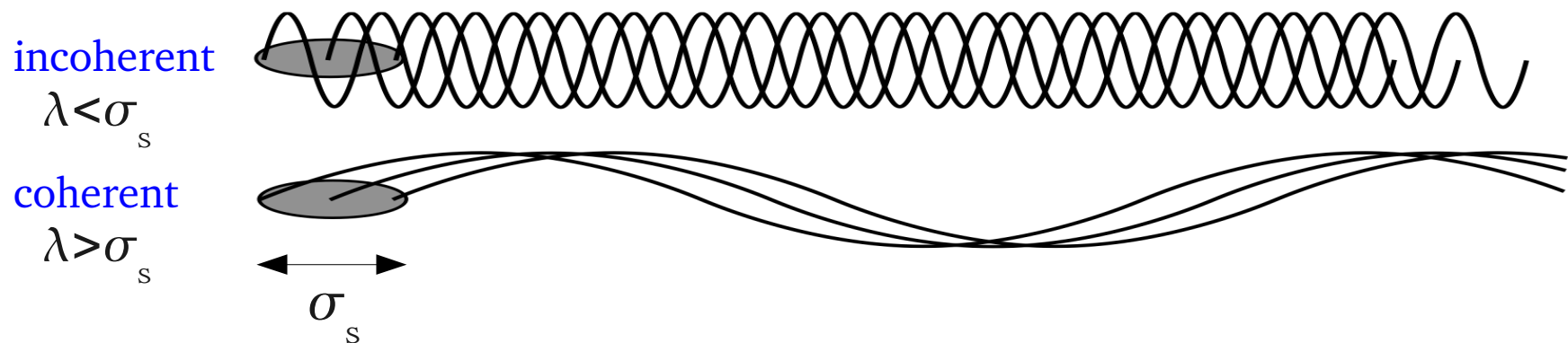
Jefferson Lab Seminar  
June 4, 2009

# Outline of the Talk

- Coherent Synchrotron Radiation (CSR):
  - Physical problem
  - Mathematical problem
  - Computational problem
    - Two approaches: point-to-point (P2P) and mean field (MF)
    - We present reasons why we choose to develop a MF code from an existing P2P code designed by Rui Li
    - Demand for increased sensitivity necessitates numerical noise removal
- Wavelet Methodology
  - Brief outline of wavelets
  - Wavelet denoising: examples and applications
  - Harnessing the power of wavelets: past, present and the future
- Summary

# Coherent Synchrotron Radiation: A Physical Problem

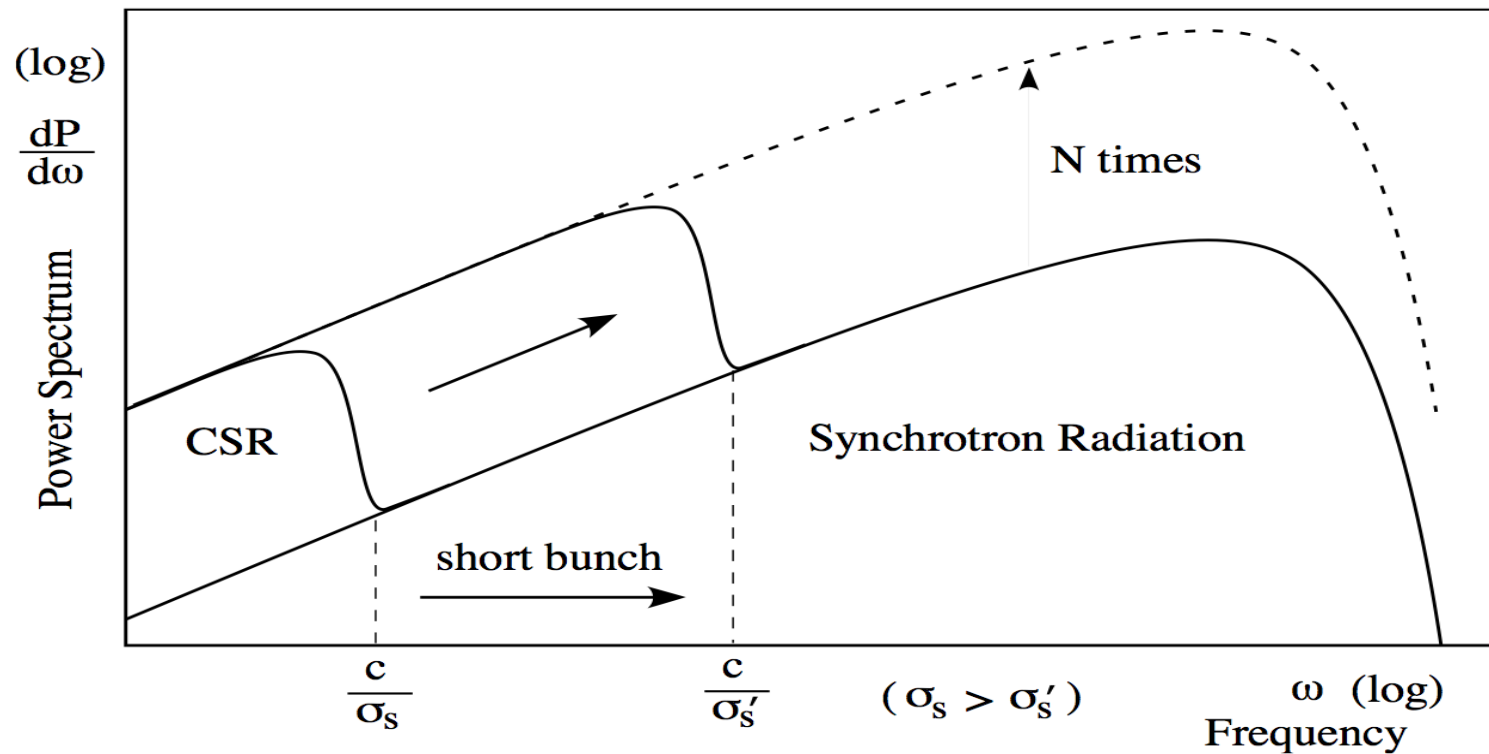
- When a charged particle beam travels along a curved trajectory (bending magnet), beam emits synchrotron radiation
- If the wavelength  $\lambda$  of synchrotron radiation is longer than the bunch length  $\sigma_s$ , the resulting radiation is coherent synchrotron radiation (CSR)



- Incoherent synchrotron radiation: largely cancels out
- Coherent synchrotron radiation: has systematic effects

# Coherent Synchrotron Radiation: A Physical Problem

- CSR is the low frequency (long wavelength) part of the power spectrum



- $N$  particles in the bunch act in phase and enhance intensity by a factor  $N$  (typically  $N=10^9$ - $10^{11}$ )
- Therefore for shorter bunch ( $\sigma_s$  small), CSR is more pronounced

# Coherent Synchrotron Radiation: A Physical Problem

- Short bunch lengths are desirable in many different contexts:
  - FEL require high peak current for a given bunch charge
  - ERL often require a short duration of radiation
  - B-factories and linear colliders require short bunch to achieve higher luminosities
- The demand for short bunches is expected to increase in the future
- This presents a problem:
  - short beam bunch  $\Rightarrow$  CSR is dominant  $\Rightarrow$   
 $\Rightarrow$  beam is a subject to adverse CSR effects
- Adverse CSR effects, which can seriously impair beam quality:
  - Energy change  $\Rightarrow$  energy spread  $\Rightarrow$  longitudinal instability (microbunching)  
 $\Rightarrow$  emittance degradation
- Having a trustworthy code to simulate CSR is of great importance

# Coherent Synchrotron Radiation: A Mathematical Problem

- Dynamics of an electron bunch is governed by

$$\frac{d}{dt}(\gamma m_e \vec{v}) = e(\vec{E} + \vec{\beta} \times \vec{B}) \quad \begin{aligned} \vec{\beta} &= \vec{v}/c \\ \vec{E} &= \vec{E}^{ext} + \vec{E}^{self} \\ \vec{B} &= \vec{B}^{ext} + \vec{B}^{self} \end{aligned}$$

- $\vec{E}^{ext}, \vec{B}^{ext}$  : external EM fields
- $\vec{E}^{self}, \vec{B}^{self}$ : self-interaction (CSR)

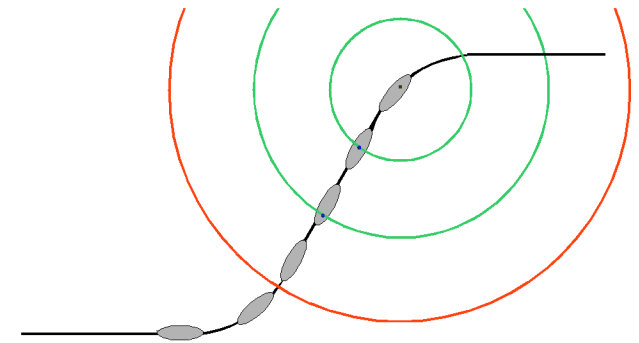
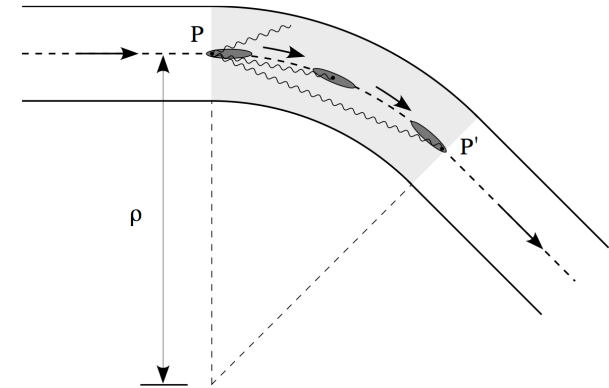
$$\begin{aligned} \vec{E}^{self} &= -\vec{\nabla} \phi - \frac{1}{c} \frac{\partial \vec{A}}{\partial t} \\ \vec{B}^{self} &= \vec{\nabla} \times \vec{A} \end{aligned}$$

where

$$\left. \begin{aligned} \phi(\vec{r}, t) &= \int \frac{d\vec{r}'}{|\vec{r} - \vec{r}'|} \rho(\vec{r}', t') \\ \vec{A} &= \frac{1}{c} \int \frac{d\vec{r}'}{|\vec{r} - \vec{r}'|} \vec{J}(\vec{r}', t') \end{aligned} \right\} \begin{array}{l} \text{retarded} \\ \text{potentials} \\ t' = t - \frac{|\vec{r} - \vec{r}'|}{c} \end{array}$$

$$\left. \begin{aligned} \text{charge density: } \rho(\vec{r}, t) &= \int f(\vec{r}, \vec{v}, t) d\vec{v} \\ \text{current density: } \vec{J}(\vec{r}, t) &= \int \vec{v} f(\vec{r}, \vec{v}, t) d\vec{v} \end{aligned} \right\} \begin{array}{l} \text{Need to know the} \\ \text{history of the bunch} \end{array}$$

beam distribution function (DF):  $f(\vec{r}, \vec{v}, t)$



# Coherent Synchrotron Radiation: A Computational Problem

- Storing and computing with a 4D (3 positions, 1 time) charge and current densities is prohibitively expensive
  - ⇒ Need simplifications/approximations
- Possible simplifications to full dimensional CSR modeling:
  - 1D line approximation (IMPACT, ELEGANT): probably too simplistic
  - 2D approximation (vertically flat beam):
    - codes by Li 1998, Bassi *et al.* 2006
- Based on how the DF (and, consequently, charge and current densities) are represented, two approaches emerge:
  - *Point-to-point (tracking) methods*: solving microscopic Maxwell's equation using retarded potentials
  - *Mean field (PIC, grid, mesh) methods*: solving Maxwell equation using finite difference, finite element, Green's function, retarded potentials...

# Coherent Synchrotron Radiation: A Computational Problem

- *Point-to-point approach (2D)*: Li 1998

$$f(\vec{r}, \vec{v}, t) = q \sum_{i=1}^N n_m(\vec{r} - \vec{r}_0^{(i)}(t)) \delta(\vec{v} - \frac{\vec{v}_0^{(i)}(t)}{c}) \quad \text{DF}$$

$$\rho(\vec{r}, t) = q \sum_{i=1}^N n_m(\vec{r} - \vec{r}_0^{(i)}(t)) \quad \text{charge density}$$

$$\vec{J}(\vec{r}, t) = q \sum_{i=1}^N \vec{\beta}_0^{(i)}(t) n_m(\vec{r} - \vec{r}_0^{(i)}(t)) \quad \text{current density}$$

$$n_m(\vec{r} - \vec{r}_0^{(i)}(t)) = \frac{1}{2\pi\sigma_m^2} e^{-\frac{(x-x_0(t))^2 + (y-y_0(t))^2}{2\sigma_m^2}} \quad \text{Gaussian macroparticle}$$

- Charge density is sampled with  $N$  Gaussian-shaped 2D macroparticles (2D distribution without vertical spread)
- Each macroparticle interact with each other one throughout history
- Expensive: computation of retarded potentials and self fields  $\sim O(N^2)$ 
  - $\Rightarrow$  small number  $N \Rightarrow$  poor spatial resolution
  - $\Rightarrow$  difficult to see small-scale structure
- While useful in obtaining low-order moments of the beam, *point-to-point approach is not optimal for studying CSR*



# Coherent Synchrotron Radiation: A Computational Problem

- *Mean field approach with retarded potentials (2D)*: Terzić & Li, in preparation

$$f(\vec{x}, \vec{v}, t) = q \sum_{i=1}^N \delta(\vec{r} - \vec{r}_0^{(i)}(t)) \delta(\vec{v} - \frac{\vec{v}_0^{(i)}(t)}{c}) \quad \text{DF (Klimontovich)}$$

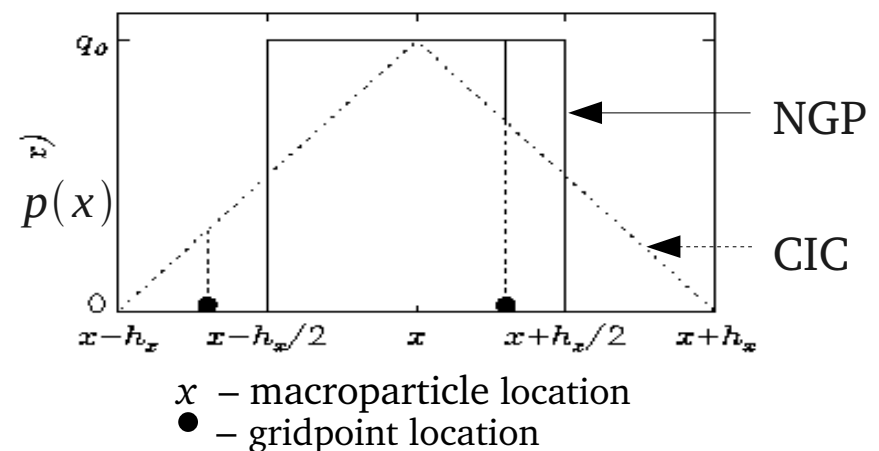
$$\rho(\vec{x}_k, t) = q \sum_{i=1}^N \int_{-h}^h \delta(\vec{x}_k - \vec{x}_0^{(i)}(t) + \vec{X}) p(\vec{X}) d\vec{X} \quad \text{charge density}$$

$$\vec{J}(\vec{x}_k, t) = q \sum_{i=1}^N \vec{\beta}_0^{(i)}(t) \int_{-h}^h \delta(\vec{x}_k - \vec{x}_0^{(i)}(t) + \vec{X}) p(\vec{X}) d\vec{X} \quad \text{current density}$$

- Charge and current densities are sampled with  $N$  point-charges ( $\delta$ -functions) & deposited on a finite grid  $\vec{x}_k$  using a deposition scheme  $p(\vec{X})$

- Two main deposition schemes:
  - Nearest Grid Point (NGP)  
(constant: deposits to 1<sup>D</sup> points)
  - Cloud-In-Cell (CIC)  
(linear: deposits to 2<sup>D</sup> points)

There exist higher-order schemes



- Particles do not directly interact with each other, but only through a mean-field of the gridded representation

# Coherent Synchrotron Radiation: A Computational Problem

- *Mean field approach with retarded potentials (2D)*: Terzić & Li, in preparation (continued)

- Grid resolution is specified *a priori* (fixed grid) or changes as necessary (adaptive grid)

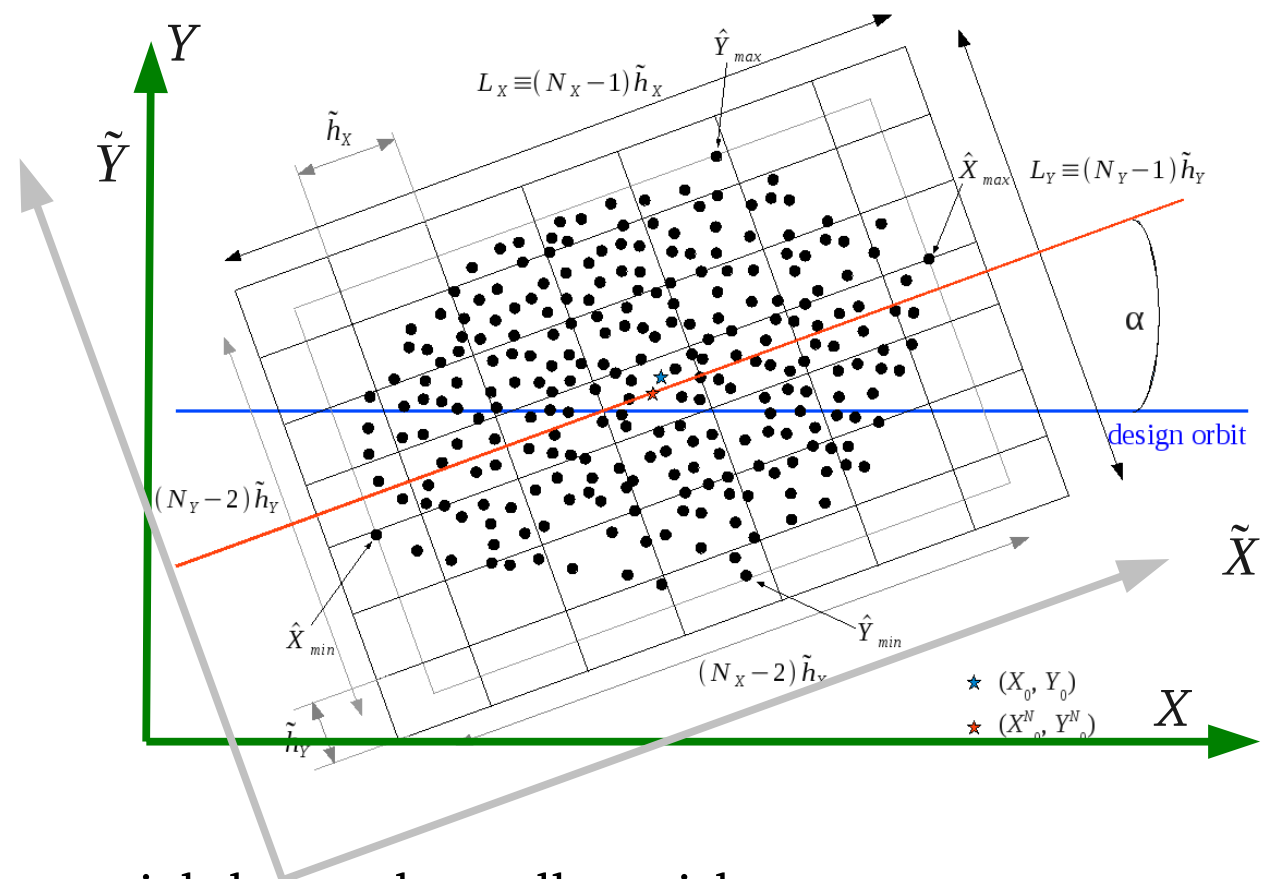
- $N_X$  : # of gridpoints in  $X$

- $N_Y$  : # of gridpoints in  $Y$

- $N_{grid} = N_X N_Y$  total gridpts

- Grid:  $\vec{x}_{\vec{k}} = [\tilde{X}_{ij}, \tilde{Y}_{ij}]$   
 $i=1, \dots, N_X \quad j=1, \dots, N_Y$

- Inclination angle  $\alpha$



- Grid is determined so as to tightly envelope all particles  
Minimizing number of empty cells  $\Rightarrow$  optimizing spatial resolution

# Coherent Synchrotron Radiation: A Computational Problem

- *Mean field approach with retarded potentials (2D)*: Terzić & Li, in preparation (continued)
  - Computational cost:
    - Particle deposition (yields charge and current densities on the grid):
      - $O(N)$  operations
    - Integration over history (yields retarded potentials):
      - $O(N_{grid}^2)$  operations
    - Finite difference (yields self-forces on the grid):
      - $O(N_{grid})$  operations
    - Interpolation (yields self-forces acting on  $N$  individual particles)
      - $O(N)$  operations
    - **Total cost  $\sim O(N_{grid}^2) + O(N)$  operations** (in realistic sim.:  $N_{grid}^2 \gg N$ )
  - $N_{grid}$  and  $N$  should be chosen *judiciously*
  - Favorable scaling allows for larger  $N$ , and reasonable grid resolution  
 $\Rightarrow$  improved spatial resolution

# Coherent Synchrotron Radiation: A Computational Problem

- Point-to-point (P2P) Vs. Mean field (MF):

- Computational cost:  $O(N^2)$  Vs.  $O(N_{grid}^2) + O(N)$

Fair comparison: P2P with  $N$  macroparticles and MF with  $N_{grid} = N$

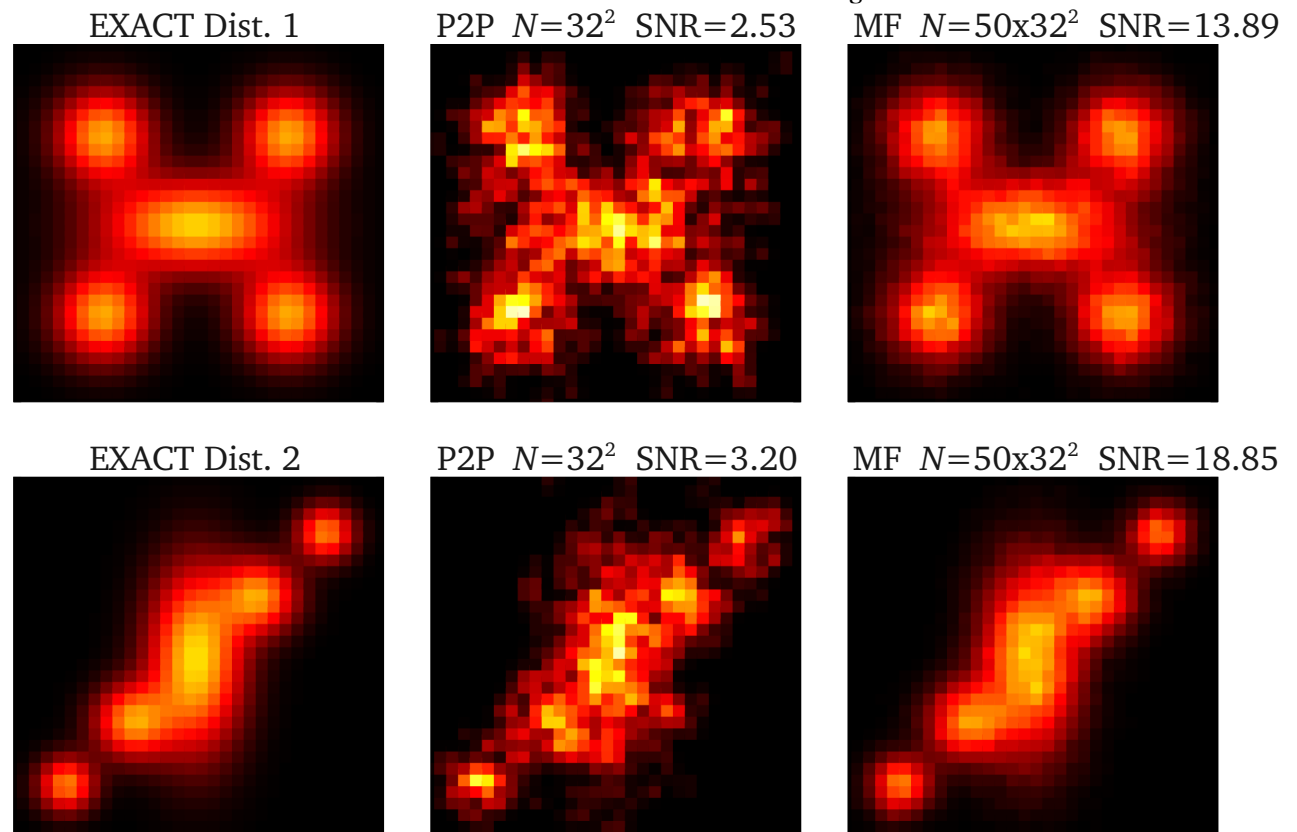
- 2D grid:

$$N_x = N_y = 32$$

Signal-to-Noise Ratio

$$SNR = \sqrt{\frac{\sum_i \bar{q}_i^2}{\sum_i (q_i - \bar{q}_i)^2}}$$

$$\begin{aligned} \bar{q}_i &= \text{exact} \\ q_i &= \text{approx.} \end{aligned}$$



- MF approach provides superior spatial resolution to P2P approach  
 $\Rightarrow$  Modify Rui Li's P2P CSR code into a MF

# Coherent Synchrotron Radiation: Numerical Noise in the Mean Field Simulations

- There are the two major sources of numerical noise in MF simulations:
  - *graininess of the distribution function*:  $N_{\text{simulation}} \ll N_{\text{physical}}$
  - *discreteness of the computational domain*: quantities defined on a finite grid
- One must first understand the profile of the numerical noise associated with the discreteness of the computational in order to be able to remove it
- Systematic removal of numerical noise from the MF simulations leads to physically more reliable results, equivalent to simulations with many more particles

# Coherent Synchrotron Radiation: Numerical Noise in the Mean Field Simulations

- If many random realizations of a given particle distribution have are deposited onto a grid, the number of particles in each gridpoint is Poisson-distributed (variance = mean)  $\Rightarrow$  noise is *signal-dependent*
- Wavelet denoising is at its most powerful (and mathematically strongest ground) when the noise is Gaussian-distributed (*signal-independent, white*)
- Signal contaminated with Poissonian noise can be transformed to signal with Gaussian noise by a variance-stabilizing *Anscombe transform* (1948):

$$Y_G = 2 \sqrt{Y_P + \frac{3}{8}}$$

$Y_P$  = signal with Poissonian noise

$Y_G$  = signal with Gaussian noise

- After the transformation the noise in each gridpoint is (nearly) Gaussian-distributed with variance  $\sigma=1$
- Essentially, we have pre-processed the signal before denoising it
- This error/noise estimate  $\sigma$  is crucial for optimal wavelet noise removal

[For more details see Terzić, Pogorelov & Bohn 2007, PR STAB, 10, 034201]

# Coherent Synchrotron Radiation: Removing Numerical Noise from Mean Field Simulations

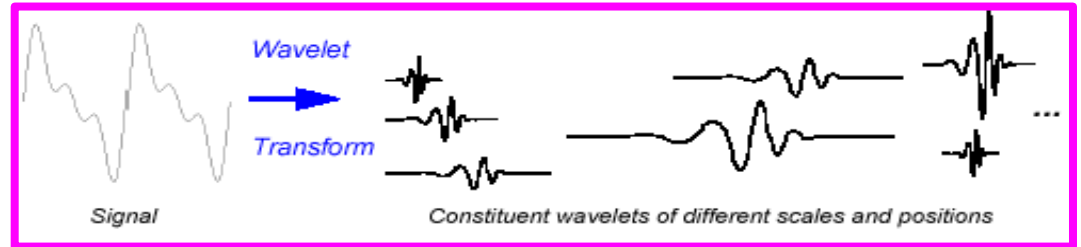
- It is desirable to remove noise from the MF simulations
  - less numerical noise  $\Leftrightarrow$  running simulations with more particles
  - $\Rightarrow$  increased sensitivity to physical small-scale structure
- Noise removal from the MF simulations can be done in several ways:
  - Particle deposition schemes:
    - Higher order deposition schemes serve as smoothing filters
  - Filtering:
    - Savitzky-Golay smoothing filter (local polynomial regression)
  - In Fourier space:
    - Truncating the highest Fourier frequencies
  - In wavelet space:
    - Wavelet coefficient thresholding
- Wavelets provide a natural setting for *judicious* noise removal  
(other methods indiscriminantly smooth over/truncate small scale structures)

# Brief Overview of Wavelets

- **Wavelets:** orthogonal basis composed of scaled and translated versions of the same localized *wavelet*  $\psi(x)$ :

$$\psi_i^k(x) = 2^{k/2} \psi(2^k x - i) \quad k, i \in \mathbb{Z}$$

$$f(x) \approx \sum_k \sum_i d_i^k \psi_i^k(x)$$



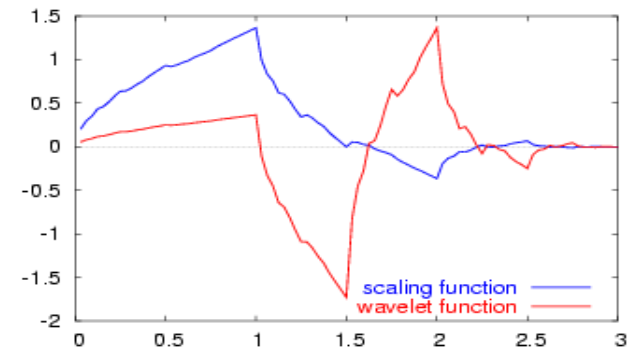
- Each new resolution level  $k$  is orthogonal to the previous levels

- Wavelets are derived from the *scaling function*  $\phi(x)$  which satisfies

$$\phi(x) = \sqrt{2} \sum_j h_j \phi(2x - j)$$

$$\psi(x) = \sqrt{2} \sum_j g_j \phi(2x - j)$$

Daubachies 4<sup>th</sup> order wavelet



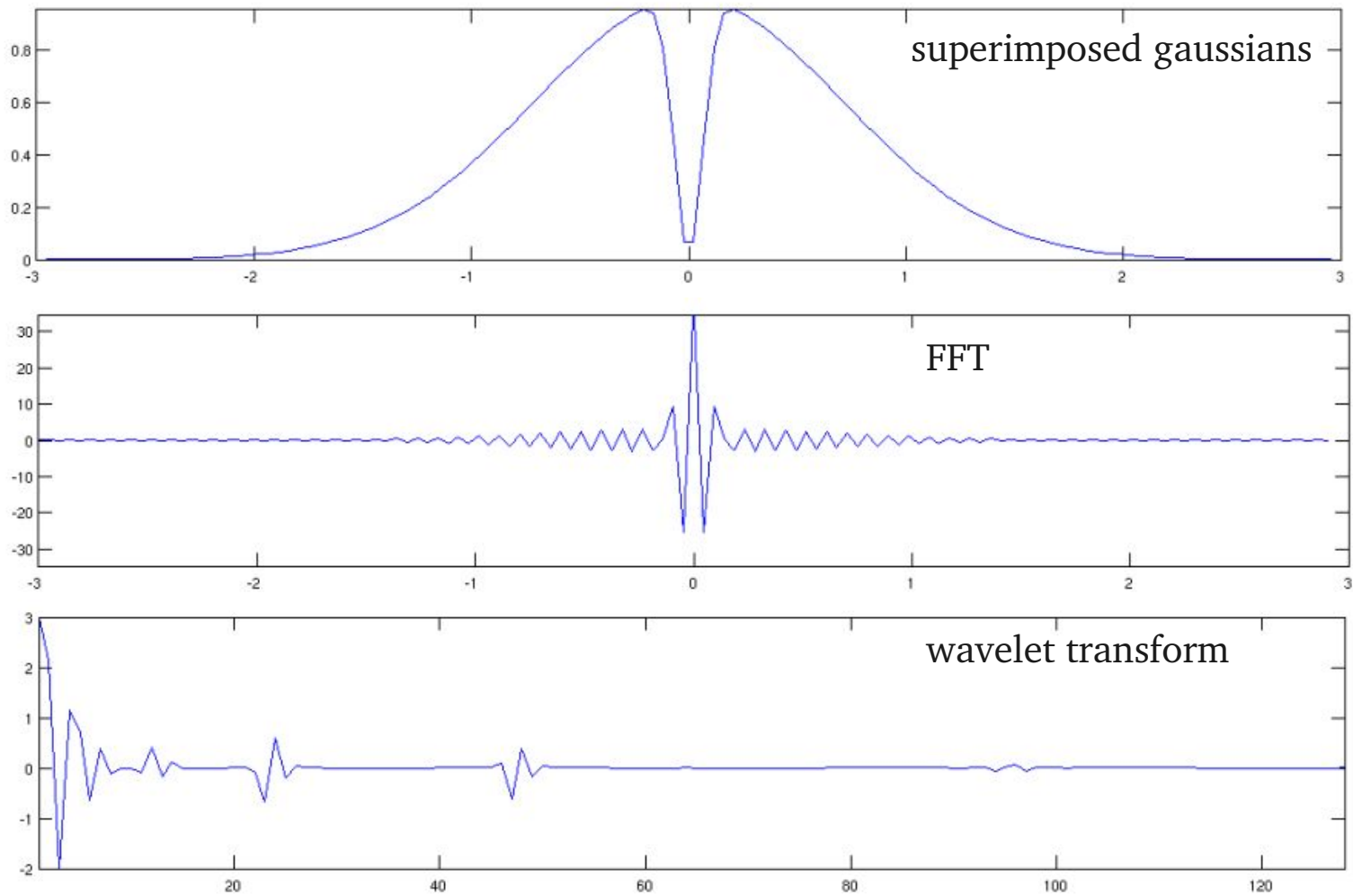
(only finite number of filter coefficients  $h_j$  and  $g_j$  are non-zero: *compact support*)

- In order to attain orthogonality of different scales, their shapes are strange
  - Makes them suitable to represent irregularly shaped functions
- For discrete signals (gridded quantities), fast Discrete Wavelet Transform (DWT) is an  $O(MN)$  operation,  $M$  size of the wavelet filter,  $N$  signal size



# Brief Overview of Wavelets

- Wavelet transform separates scales



# Brief Overview of Wavelets

- Advantages of wavelet formulation:
  - Wavelet basis functions have compact support  $\Rightarrow$  signal localized in space  
Wavelet basis functions have increasing resolution levels  
 $\Rightarrow$  signal localized in frequency  
 $\Rightarrow$  *simultaneous localization in space and frequency* (FFT only frequency)
  - Wavelet basis functions correlate well with various signal types  
(including signals with singularities, cusps and other irregularities)  
 $\Rightarrow$  *compact and accurate representation of data (compression)*
  - Wavelet transform *preserves hierarchy of scales*
  - In wavelet space, discretized operators (Laplacian) are also sparse and have an efficient preconditioner  $\Rightarrow$  *solving some PDEs is faster and more accurate*
  - Wavelets provide a natural setting for noise removal  $\Rightarrow$  *wavelet denoising*

# Wavelet Denoising

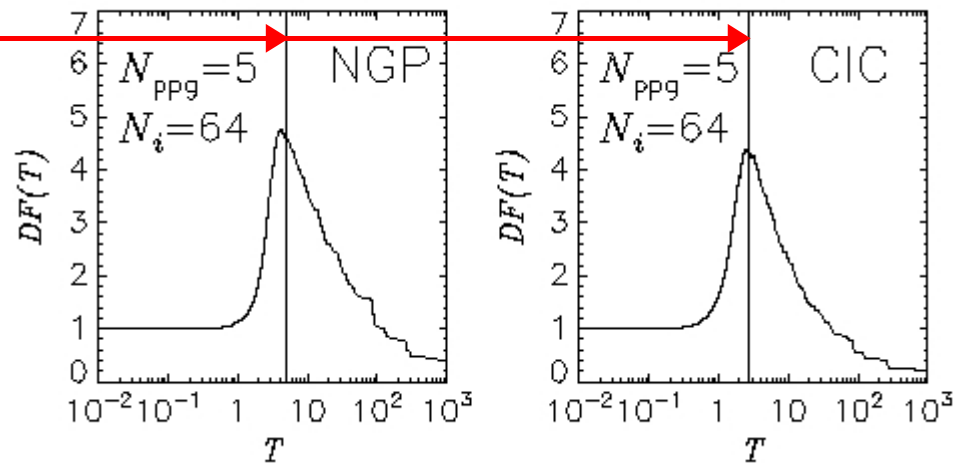
- In wavelet space:
  - signal  $\rightarrow$  few large wavelet coefficients  $c_{ij}$
  - noise  $\rightarrow$  many small wavelet coefficients  $c_{ij}$
- Denoising by wavelet thresholding:
  - if  $|c_{ij}| < T$ , set to  $c_{ij} = 0$
- A great deal of study has been devoted to estimating optimal  $T$

$$T = \sqrt{2 \log N_{grid}} \sigma$$

( $\sigma=1$  after Anscombe transform)

Denoising factor ( $DF$ ):

$$DF = \frac{Error_{original}}{Error_{denoised}}$$



[Terzić, Pogorelov & Bohn 2007, PR STAB, 10, 034201]

# Wavelet Denoising and Compression

- When the signal is known, one can compute *Signal-to-Noise Ratio* (SNR):
$$SNR = \sqrt{\frac{\sum_i \bar{q}_i^2}{\sum_i (q_i - \bar{q}_i)^2}} \quad \begin{array}{l} \bar{q}_i = \text{exact} \\ q_i = \text{approx.} \end{array}$$
- $SNR \sim \sqrt{N_{\text{ppc}}}$        $N_{\text{ppc}}$  : avg. # of particles per cell       $N_{\text{ppc}} = N/N_{\text{cells}}$

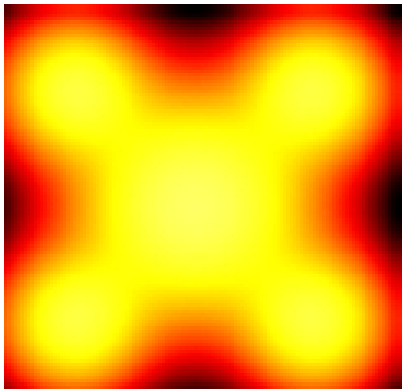
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[2D superimposed Gaussians on 256×256 grid](#)

ANALYTICAL



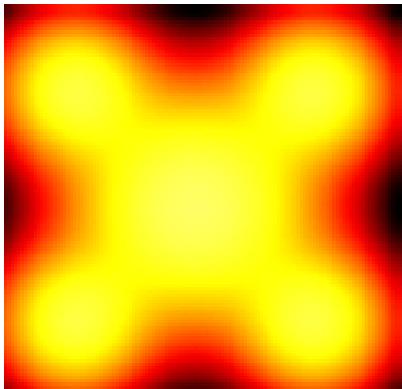
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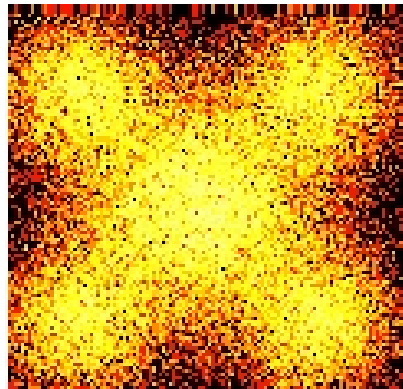
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ANALYTICAL



$N_{\text{ppc}} = 3$      $SNR = 2.02$



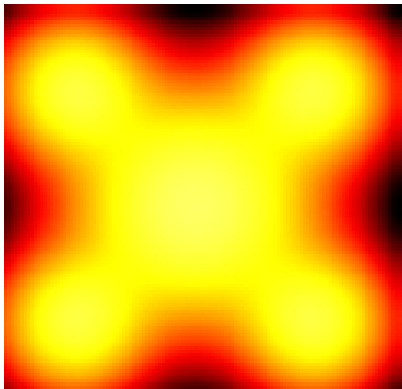
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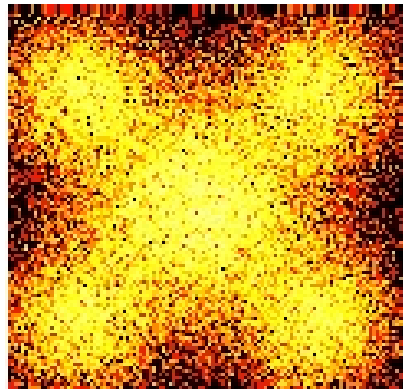
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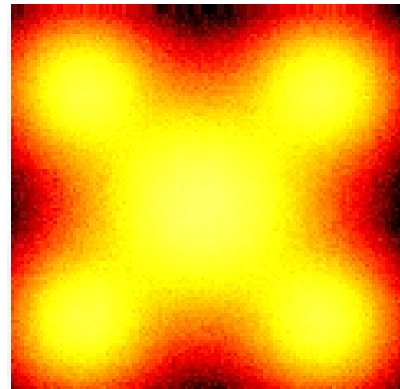
ANALYTICAL



$N_{\text{ppc}} = 3$      $SNR = 2.02$



$N_{\text{ppc}} = 205$      $SNR = 16.89$



# Wavelet Denoising and Compression

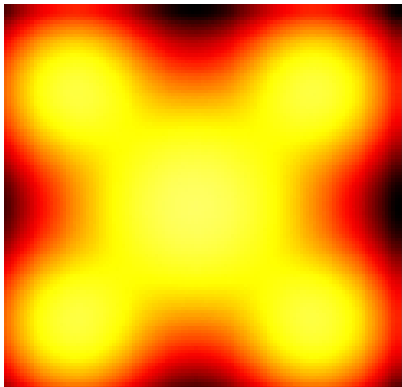
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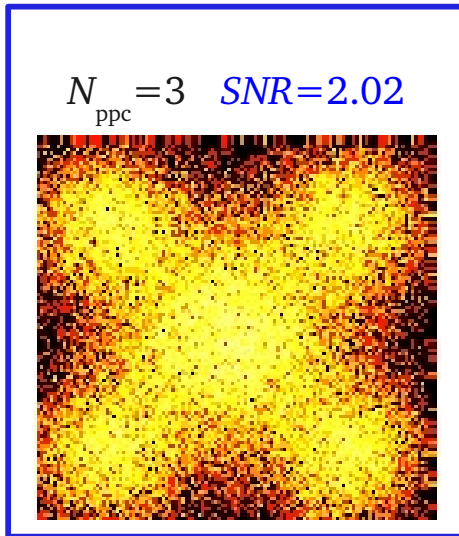
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2D superimposed Gaussians on 256×256 grid

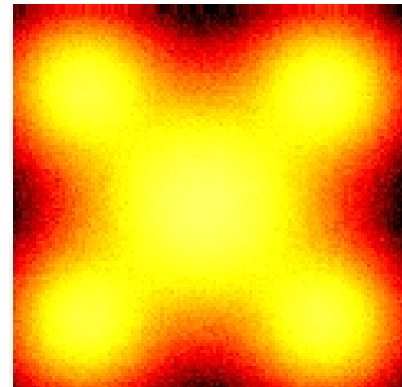
ANALYTICAL



$N_{\text{ppc}} = 3$      $SNR = 2.02$



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- denoising by wavelet thresholding: if  $|c_{ij}| < T$ , set to 0



# Wavelet Denoising and Compression

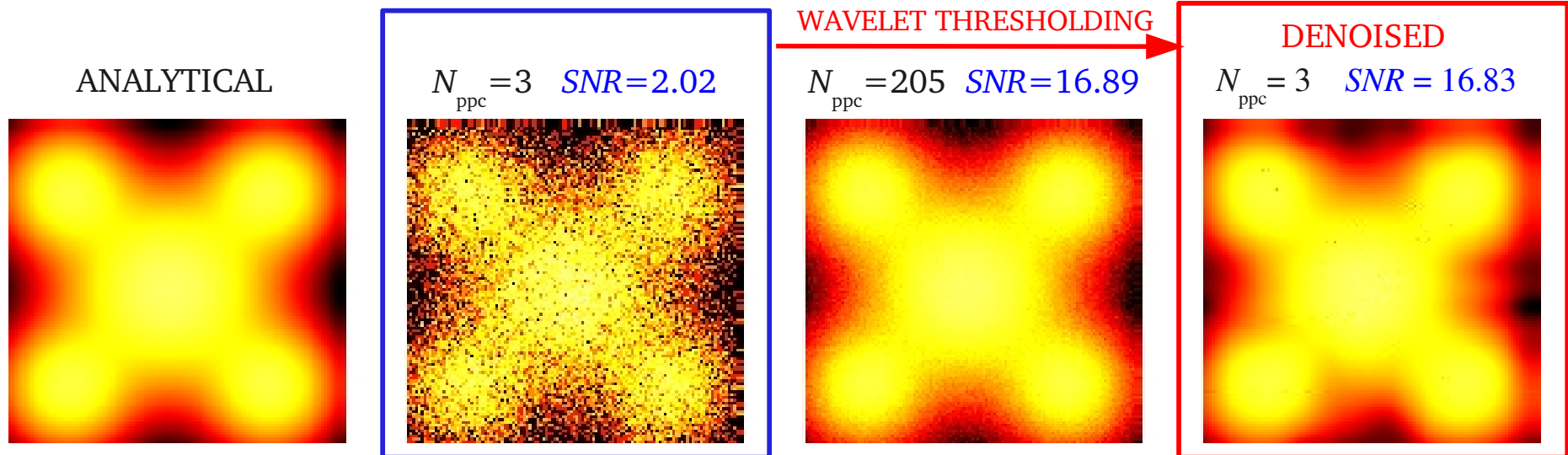
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2D superimposed Gaussians on 256×256 grid

COMPACT: only 0.12% of coeffs



- Wavelet denoising yields a representation which is:
  - Appreciably more accurate than non-denoised representation
  - Sparse (if clever, we can translate this sparsity in computational efficiency)

# Harnessing the Power of Wavelets: The Past

- We have already used wavelets in mean field solvers and will greatly benefit from it in the current project:
  - Terzić, Pogorelov & Bohn 2007:
    - Designed a new 3D wavelet-based Poisson equation solver and optimized it for use in PIC beam simulations
    - Integrated the Poisson solver in beam code (IMPACT), benchmarked it and used to model Fermilab/NICADD photoinjector
      - First application of wavelets to 3D beam simulations
    - We provide a detailed treatment of noise in PIC simulations and implemented wavelet denoising
      - Roadmap to follow in the current project
  - Sprague 2008, Sprague & Terzić *in preparation*:
    - Tutorial of for wavelet use in solving PDEs
    - Enhanced the original solver by implementing adaptive grid
      - Will use this to further improve spatial resolution in our MF code

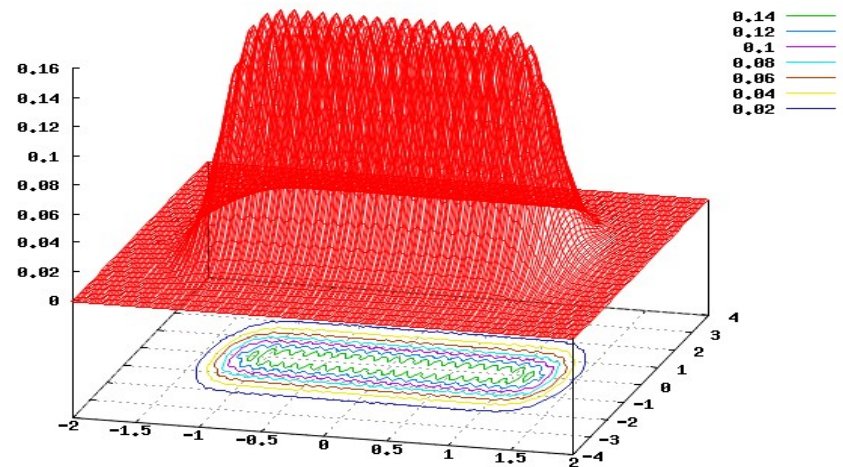
# Harnessing the Power of Wavelets: The Present

- I am currently involved in two projects which bring CSR and wavelets together:
  - Collaboration with Rui Li on modifying her 2D CSR P2P code into a MF code:
    - Wavelet denoising of the representation is already implemented (can be turned on and off, enabling a clear comparison)
    - We already ascertained that only a small fraction of coefficients on the grid ( $<1\%$  or so) is needed to accurately represent densities
      - Can this translate into a more efficient code?
    - Once the code is completed and tested, we will conduct a comprehensive comparison of the effects of denoising:
      - How much does wavelet denoising improve spatial resolution?
      - How accurate is the wavelet denoised representation?

# Harnessing the Power of Wavelets: The Present

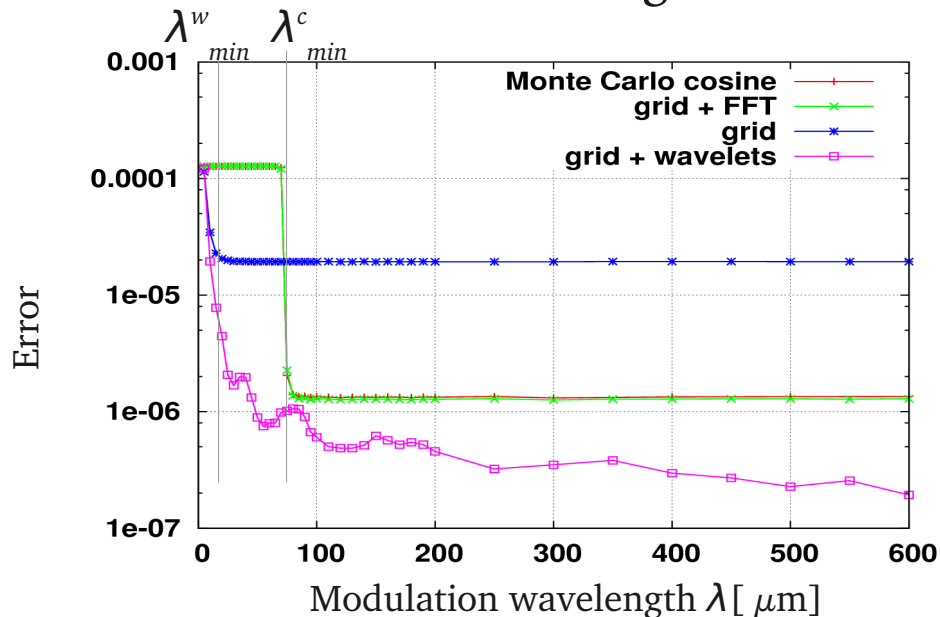
- Bassi & Terzić 2009:
  - Improved particle representation in Bassi's 2D CSR code by replacing analytic cosine expansion with a wavelet approximation
    - Better spatial resolution (needed to study microbunching)
    - Appreciably more accurate (after wavelet thresholding)
    - Orders of magnitude faster
  - How accurately can small-scale structures be represented by an approximation?
    - Analytic Monte Carlo cosine
    - Simple grid
    - Thresholded FFT (grid)
    - Thresholded wavelet (grid)

Flat-top with sinusoidally modulated frequency  
([FERMI@ELETRA](#) first bunch compressor)

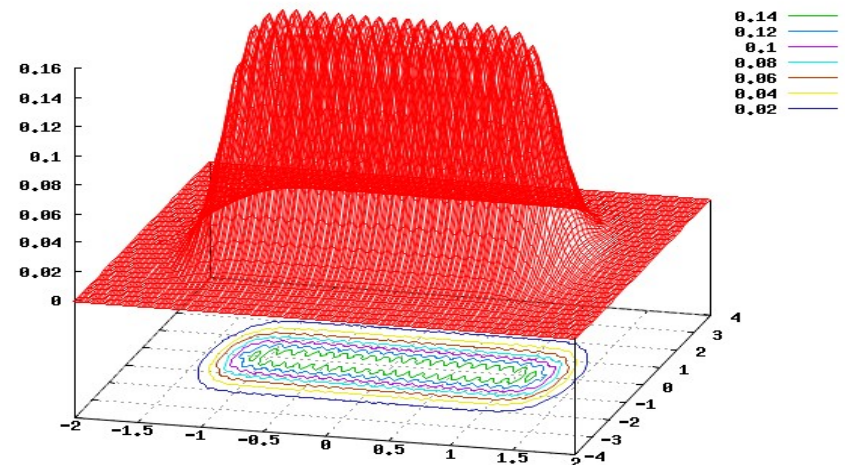


# Harnessing the Power of Wavelets: The Present

- Bassi & Terzić 2009:
  - Improved particle representation in Bassi's 2D CSR code by replacing analytic cosine expansion with a wavelet approximation
    - Better spatial resolution (needed to study microbunching)
    - Appreciably more accurate (after wavelet thresholding)
    - Orders of magnitude faster



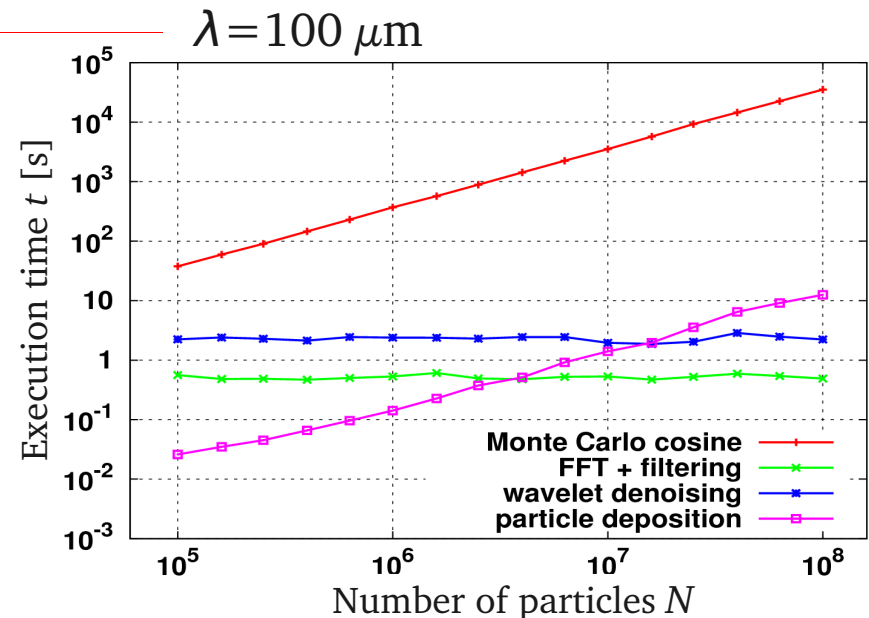
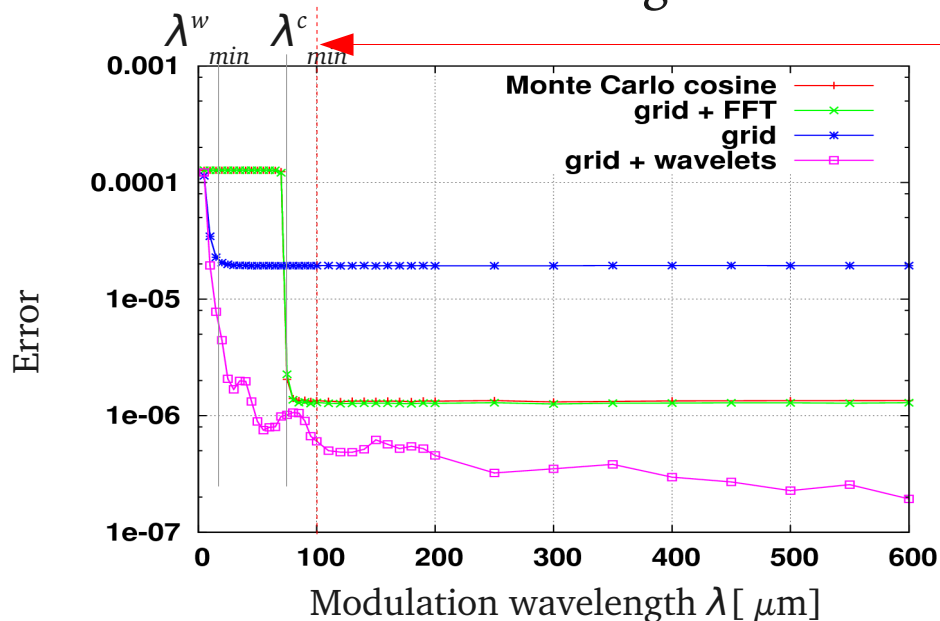
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$N = 10^8$  cosine expansion:  $N_c = 40$ ,  $M_c = 100$   
 grid resolution:  $N_x = 128$ ,  $N_z = 1024$

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# Harnessing the Power of Wavelets: The Future

- In the future, we plan to further harness the power of wavelets:
  - Translate sparsity of operators and datasets in wavelet space to computational efficiency
    - Fast application of discretized operators
    - Efficient preconditioners for other operators?
    - Fast interpolation of discrete data from sparse wavelet representation
  - Use adaptive grid in wavelet-based methods to increase spatial resolution
  - Explore applicability of what we have learned about wavelets to other PDEs

# Summary

- We presented two computational approaches to simulating CSR: P2P and MF
  - Demonstrated that the MF approach is better because of:
    - Better spatial resolution (a “must” for small-scale instabilities)
    - Better scaling with the number of particles  $N$
  - We are now working on converting Rui Li's P2P code into a MF code (We hope to start benchmarking it within the next few months)
- Compare with Bassi's 2D CSR code for consistency
- Closing in on our intermediate goal: having an accurate, efficient and trustworthy code which faithfully simulates CSR
- Long-term goal: being able to quantitatively simulate CSR in real machines, as a first step toward controlling its adverse effects



# **Auxiliary Slides**

# Multi-Resolution Analysis and Wavelets

- Multi-Resolution Analysis (MRA) is a decomposition of Hilbert space  $L^2(\mathbf{R})$  into a chain of closed subspaces  $V$ :  $0 \subset \dots \subset V_{-1} \subset V_0 \subset V_1 \subset \dots \subset L^2(\mathbf{R})$
- Define an associated sequence of subspaces  $W$  as an orthogonal complement of  $V_{j-1}$  in  $V_j$ :  $V_j = V_{j-1} + W_j$  Also:  $V_j = \sum_{j' < j} W_{j'}$
- A set of dilations and translations of the *scaling function*  $\phi(x)$ :

$$\{\phi_k^j(x) = 2^{j/2} \phi(2^j x - k)\}_{k \in \mathbf{Z}}$$

forms an orthonormal basis of  $V_j$ .

- A set of dilations and translations of the *wavelet function*  $\psi(x)$ :

$$\{\psi_k^j(x) = 2^{j/2} \psi(2^j x - k)\}_{k \in \mathbf{Z}}$$

forms an orthonormal basis of  $W_j$ .

Quadrature Mirror Filters  $H = \{h_k\}$ ,  $G = \{g_k\}$   
used in the Discrete Wavelet Transform  
(only few of them are non-zero: *compact support*)

- They satisfy *refinement relations*:

$$\phi(x) = \sqrt{2} \sum_k h_k \phi(2x - k) \quad g_i = (-1)^i h_{1-i}$$

$$\psi(x) = \sqrt{2} \sum_k g_k \phi(2x - k)$$

- Projection of function  $f(x)$  onto  $V_j$ :

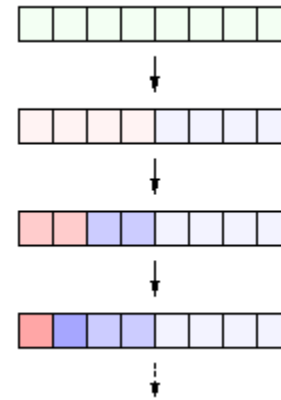
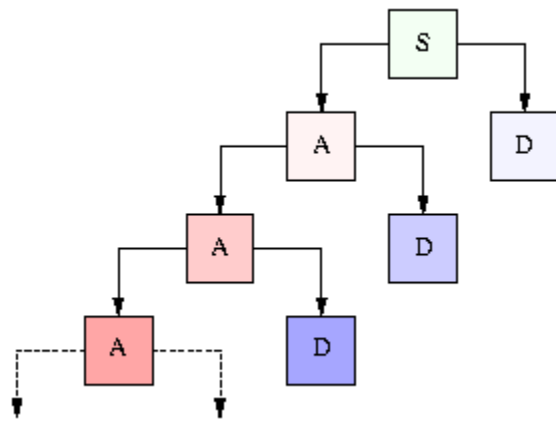
$$(P_j f)(x) = \sum_{k \in \mathbf{Z}} s_j^k \psi_k^j(x) = \sum_{j' < j} \sum_{k \in \mathbf{Z}} d_j^k \phi_k^j(x)$$

$$s_k = \int_{-\infty}^{\infty} f(x) \phi_k^j(x) dx$$

$$d_k = \int_{-\infty}^{\infty} f(x) \psi_k^j(x) dx$$

# How Do Wavelets Work?

Wavelet analysis (wavelet transform):



**S** - signal

**A** - approximation

**D** - detail

- **A**pproximation – apply low-pass filter to **S**ignal and down-sample
- **D**etail – apply high-pass filter to **S**ignal and down-sample
- Wavelet synthesis (inverse wavelet transform): up-sampling & filtering
- **Complexity:**  $4MN$ ,  $M$  the size of the wavelet,  $N$  number of cells
  - Recall: FFT complexity  $4N \log_2 N$

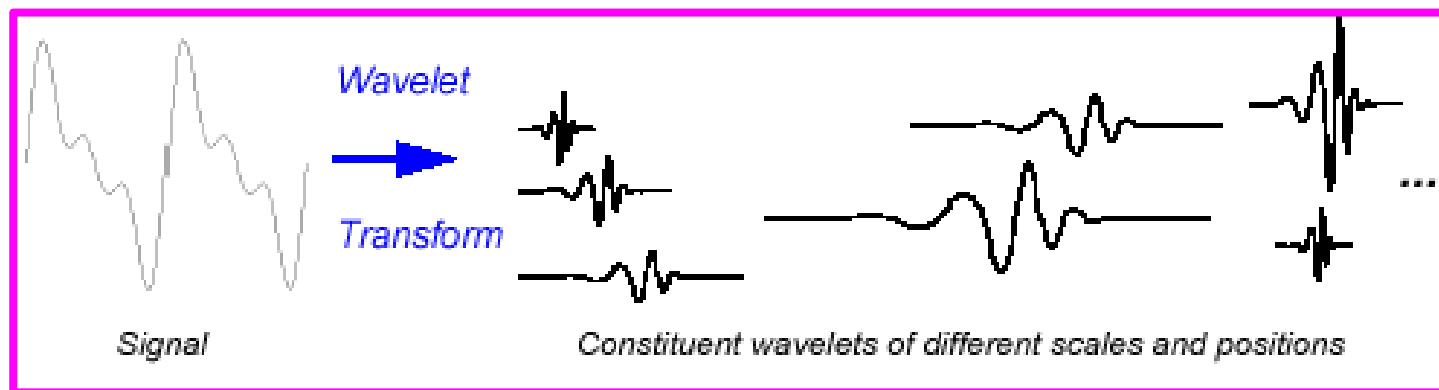
# Wavelet Decomposition

The **continuous wavelet transform** of a function  $f(t)$  is

$$\mathcal{Y}(s, \tau) = \int_{-\infty}^{\infty} f(t) \psi_{s, \tau}(t) dt$$

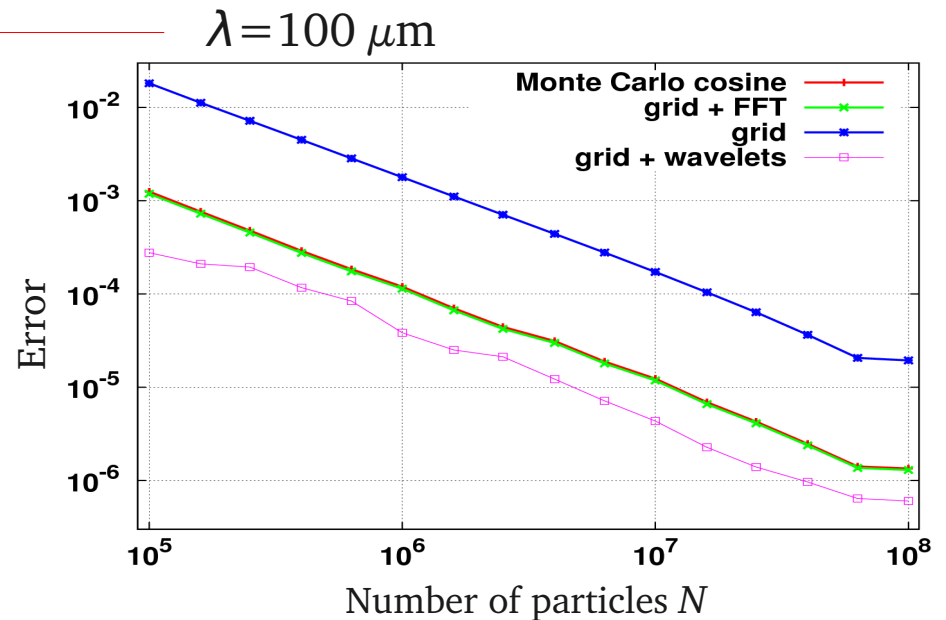
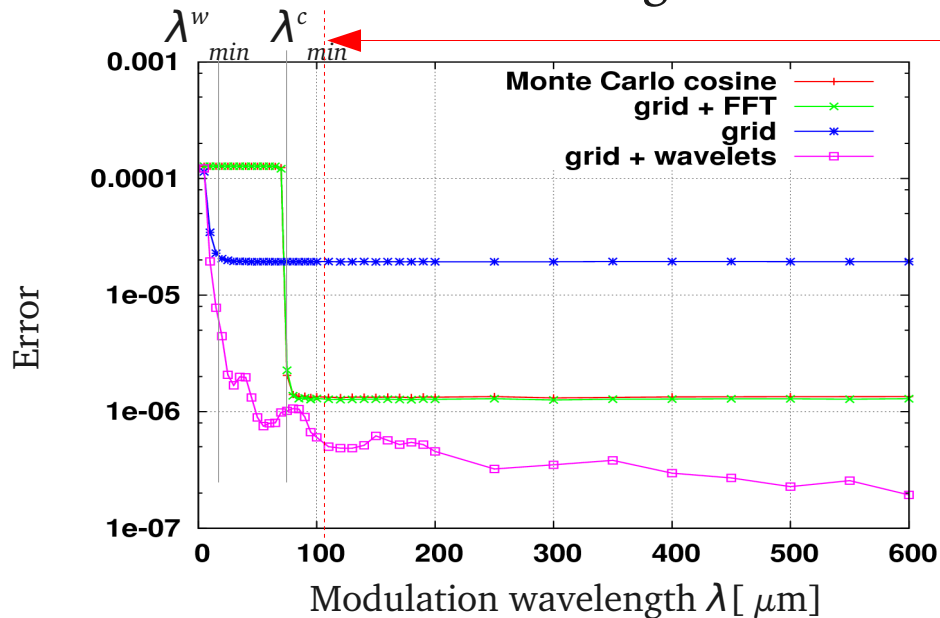
$$\psi_{s, \tau}(t) = \frac{1}{\sqrt{s}} \psi\left(t - \frac{\tau}{s}\right)$$

$\psi(t)$  *mother wavelet* with scale and translation dimensions  $s$  and  $\tau$  respectively



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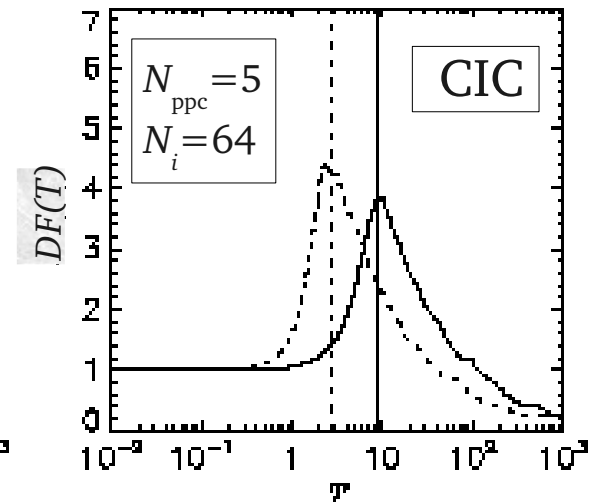
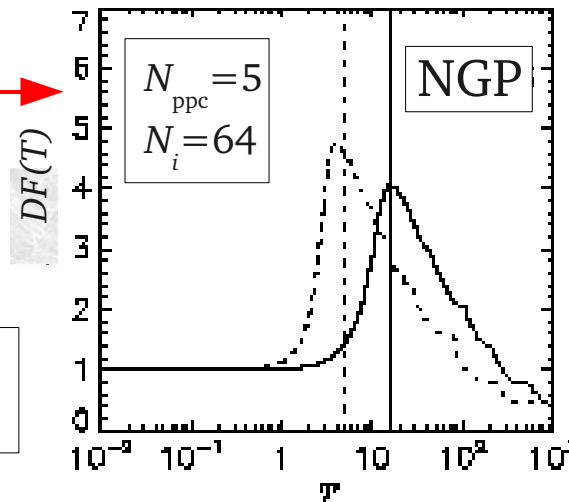
# Numerical Noise in PIC Simulations

- In wavelet space:
  - signal  $\rightarrow$  few large wavelet coefficients  $c_{ij}$
  - noise  $\rightarrow$  many small wavelet coefficients  $c_{ij}$
- Poissonian noise  $\xrightarrow{\text{Anscombe transformation}}$  Gaussian noise
- Denoising by wavelet thresholding:
  - if  $|c_{ij}| < T$ , set to  $c_{ij} = 0$  (choose threshold  $T$  carefully!)
- A great deal of study has been devoted to estimating optimal  $T$

$$T = 2\sqrt{\log N_{\text{grid}}}\sigma$$

( $\sigma$  was estimated earlier)

..... w/ Anscombe transformation  
—— w/out Anscombe transformation



# Coherent Synchrotron Radiation: Numerical Noise in the Mean Field Simulations

- For NGP, at each gridpoint, density dist. is Poissonian:

$$P = (n!)^{-1} n_j^n e^{-n_j} \quad n_j \text{ is the expected number in } j^{\text{th}} \text{ cell; } n \text{ integer}$$

- For CIC, at each gridpoint, density dist. is *contracted* Poissonian:

$$P = (n!)^{-1} (a n_j)^n e^{-a n_j} \quad a = (2/3)^{(D/2)} \sim 0.54 (3D), 0.67 (2D), 0.82 (1D)$$

[For more details see Terzić, Pogorelov & Bohn 2007, PR STAB, 10, 034201]

- Measure of error (noise) in depositing macroparticles onto a grid:

$$\sigma^2 = (N_{\text{grid}})^{-1} \sum_{i=1}^{N_{\text{grid}}} \text{Var}(q_i) \quad \sigma_{\text{NGP}}^2 = \frac{Q_{\text{total}}^2}{N N_{\text{grid}}} \quad \sigma_{\text{CIC}}^2 = \frac{a^2 Q_{\text{total}}^2}{N N_{\text{grid}}}$$

where  $q_i = (Q_{\text{total}}/N)n_i$ ,  $Q_{\text{total}}$  total charge

- This error/noise  $\sigma$  estimate is crucial for optimal noise removal
- Signal with Poissonian noise can be transformed to the signal with Gaussian noise by *Anscombe transformation*:

$$Y_G = 2 \sqrt{Y_P + \frac{3}{8}}$$

$Y_P$  = signal with Poissonian (multiplicative) noise

$Y_G$  = signal with Gaussian (additive) noise