

MAX PLANCK INSTITUTE FOR DYNAMICS OF COMPLEX TECHNICAL SYSTEMS MAGDEBURG

# A hybrid Chebyshev-Tucker tensor format with applications to multi-particle modelling

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GAMM Annual Meeting, April 8, 2024

Based on a joint work with Peter Benner (MPI Magdeburg) Venera Khoromskaia (MPI MiS) Boris Khoromskij (MPI MiS)

**Partners:** 





#### Organization

#### 1. ChebTuck format introduction

2. Numerical schemes for ChebTuck approximation

3. Applications to multi-particle modelling



- Consider  $f: [-1,1]^d \to \mathbb{R}, d=3.$
- Goal: approximate f with a small number of parameters  $\rightsquigarrow$  cheap computations with f.



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$$\mathbf{F} \approx \sum_{i_1, i_2, i_3=1}^{r_1, r_2, r_3} \beta_{i_1, i_2, i_3} \mathbf{a}_{i_1}^{(1)} \otimes \mathbf{a}_{i_2}^{(2)} \otimes \mathbf{a}_{i_3}^{(3)}.$$



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 $\blacksquare$  e.g.,  ${\bf F}$  contains the function values:

$$\mathbf{F}_{i_1,i_2,i_3} = f(t_{i_1}^{(1)}, t_{i_2}^{(2)}, t_{i_3}^{(3)}), \ t_{i_\ell}^{(\ell)} = -1 + (i_\ell - 1)h_\ell, \ i_\ell = 1, \cdots, n_\ell,$$

or  ${\bf F}$  contains projection of f on some basis functions

$$\mathbf{F}_{i_1,i_2,i_3} = \int_{[-1,1]^3} f(x_1, x_2, x_3) \phi_{i_1}^{(1)}(x_1) \phi_{i_2}^{(2)}(x_2) \phi_{i_3}^{(3)}(x_3) \,\mathrm{d}\, x_1 \,\mathrm{d}\, x_2 \,\mathrm{d}\, x_3.$$



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■ Various operations can be performed efficiently, e.g., integration:

$$\int_{[-1,1]^3} f(x_1, x_2, x_3) \,\mathrm{d}\,\mathbf{x} \approx \sum_{i_1, i_2, i_3=1}^{r_1, r_2, r_3} \beta_{i_1, i_2, i_3} \int_{-1}^1 v_{i_1}^{(1)}(x_1) \,\mathrm{d}\,x_1 \int_{-1}^1 v_{i_2}^{(2)}(x_2) \,\mathrm{d}\,x_2 \int_{-1}^1 v_{i_3}^{(3)}(x_3) \,\mathrm{d}\,x_3$$



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Proper parameterization of v<sup>(ℓ)</sup><sub>iℓ</sub>(x<sub>ℓ</sub>) = ∑<sup>mℓ</sup><sub>jℓ=1</sub> V<sup>(ℓ)</sup><sub>jℓ,iℓ</sub> T<sub>jℓ-1</sub>(x<sub>ℓ</sub>), T<sub>jℓ</sub>(x) = cos(j<sub>ℓ</sub> arccos(x)).
 Storage: O(dmr + r<sup>d</sup>). m ≪ n for the same accuracy as grid-based methods.



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- Goal: given *f*, compute its ChebTuck approximation.



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• Compute the Tucker approximation of C:  $\mathbf{C} \approx \hat{\mathbf{C}} = \boldsymbol{\beta} \times_1 V^{(1)} \times_2 V^{(2)} \times_3 V^{(3)}$ 



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Plugging  $\hat{\mathbf{C}}$  in  $\tilde{f}_{\mathbf{m}}$  gives the ChebTuck approximation.

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Compute the Tucker approximation of C: C ≈ Ĉ = β ×<sub>1</sub> V<sup>(1)</sup> ×<sub>2</sub> V<sup>(2)</sup> ×<sub>3</sub> V<sup>(3)</sup>
 Plugging Ĉ in f̃<sub>m</sub> gives the ChebTuck approximation.

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• where  $\mathbf{C} \in \mathbb{R}^{m_1 imes m_2 imes m_3}$  contains the Chebyshev coefficients computed by

$$\begin{split} \mathbf{C} &= \mathbf{T} \times_1 W^{(1)} \times_2 W^{(2)} \times_3 W^{(3)} \text{ for some DCT matrices } W^{(\ell)} \\ \mathbf{T}_{i_1, i_2, i_3} &= f(s_{i_1}^{(1)}, s_{i_2}^{(2)}, s_{i_3}^{(3)}), s_{i_\ell}^{(\ell)} = \cos((i_\ell - 1)\pi/(m_\ell - 1)) \end{split}$$

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- Many algorithms available: [Hashemi/Trefethen'17] & [Dolgov/Kressner/Stroessner'21] applied vairants of Cross3D [Rakhuba/Oseledets'15] to T.



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 $\blacksquare$  CP to Tucker transformation: RHOSVD [Khoromskij/Khoromskaia'09] of  $\mathbf{C} \rightsquigarrow$  ChebTuck format.



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 $\blacksquare$  CP to Tucker transformation: RHOSVD [Khoromskij/Khoromskaia'09] of  $\mathbf{C} \rightsquigarrow$  ChebTuck format.

• Approx. error can be bounded by  $\delta := \max_{k,\ell} \|q_k^{(\ell)} - g_k^{(\ell)}\|_{\infty} \& \varepsilon := \mathsf{RHOSVD}$  truncation error.



#### Theorem (Benner, Khoromskaia, Khoromskij, S., 2025, arXiv 2503.01696)

$$\max_{i_1,i_2,i_3} \left| \hat{f}_{\mathbf{m}}(t_{i_1}^{(1)}, t_{i_2}^{(2)}, t_{i_3}^{(3)}) - \mathbf{F}_{i_1,i_2,i_3} \right| \le \|\xi\|_1 e d\delta + \|\xi\| m^{d/2} \varepsilon$$

#### Remark

• 
$$\delta = \max_{k,\ell} \|q_k^{(\ell)} - g_k^{(\ell)}\|_{\infty}$$
,  $\varepsilon$  is the RHOSVD truncation error.  
•  $\delta \lesssim e^{-C_1 m}$  for smooth  $q_k^{(\ell)}$   
•  $\varepsilon \lesssim e^{-C_2 r}$  for a class of Green's functions [Hackbusch/Khoromskij'08]



1. ChebTuck format introduction

2. Numerical schemes for ChebTuck approximation

3. Applications to multi-particle modelling



• Calculation of a weighted sum of interaction potential:

$$P(x) = \sum_{v=1}^{N} z_v p(\|x - x_v\|), \quad z_v \in \mathbb{R} \text{ and } x_v, x \in [-1, 1]^d.$$



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- E.g.: Newton (Coulomb) 1/||x||, Slater  $e^{-\lambda ||x||}$ , and Yukawa  $e^{-\lambda ||x||}/||x||$  potentials.
- Fact: there exists analytic CP approximation for  $p(||x||) \rightsquigarrow$  also for  $P(x)^2$ .
- Focus on Newton.

# Analytic CP approximation for Newton kernel

•  $\mathbf{P} \in \mathbb{R}^{n_1 \times n_2 \times n_3}$ : projection-collocation tensor of Newton kernel p(x) = 1/||x|| on a  $n_1 \times n_2 \times n_3$  3D uniform grid:

$$p_{\mathbf{i}} := \int_{[-1,1]^3} \frac{\psi_{\mathbf{i}}(x)}{\|x\|} \, \mathrm{d}\, x = \frac{1}{h^3} \int_{t_{i_1-1}^{(1)}}^{t_{i_1}^{(1)}} \int_{t_{i_2-1}^{(2)}}^{t_{i_2}^{(2)}} \int_{t_{i_3-1}^{(3)}}^{t_{i_3}^{(3)}} \frac{1}{\|x\|} \, \mathrm{d}\, x_1 \, \mathrm{d}\, x_2 \, \mathrm{d}\, x_3,$$
  
$$\mathbf{P} \approx \mathbf{P}_R = \sum_{k=1}^R \mathbf{p}_k^{(1)} \otimes \mathbf{p}_k^{(2)} \otimes \mathbf{p}_k^{(3)}.$$
 Plot of the canonical vectors  $\mathbf{p}_k^{(1)}$  along the x-axis:



# ChebTuck approximation of the Newton kernel

Algebraic tensor format of Newton:  $\mathbf{P} \approx \mathbf{P}_R = \sum_{k=1}^R \mathbf{p}_k^{(1)} \otimes \mathbf{p}_k^{(2)} \otimes \mathbf{p}_k^{(3)}$ . Storage:  $\mathcal{O}(dnR)$ ChebTuck storage:  $\mathcal{O}(dmr + r^3)$ err :=  $\max_{i_1, i_2} \left| \mathbf{P}_R(i_1, i_2, n/2) - \hat{f}_{\mathbf{m}}(t_{i_1}, t_{i_2}, t_{n/2}) \right| / \max_{i_1, i_2} \left| \mathbf{P}_R(i_1, i_2, n/2) \right|$ 

n $m$	129	257	513	1025	2049	4097	8193	16385
256	0.41	0.07	$7.7 \cdot 10^{-3}$	$6.9\cdot 10^{-4}$	$2.0\cdot 10^{-4}$	$8.5\cdot 10^{-6}$	$1.6\cdot 10^{-6}$	$3.5\cdot 10^{-7}$
512	0.71	0.41	0.07	$7.7\cdot10^{-3}$	$6.9\cdot10^{-4}$	$2.0\cdot10^{-4}$	$8.5\cdot10^{-6}$	$1.6 \cdot 10^{-6}$
1024	0.92	0.71	0.41	0.07	$7.7 \cdot 10^{-3}$	$6.9 \cdot 10^{-4}$	$2.0 \cdot 10^{-4}$	$8.5 \cdot 10^{-6}$
2048	1.06	0.92	0.71	0.41	0.07	$7.7 \cdot 10^{-3}$	$6.9 \cdot 10^{-4}$	$2.0 \cdot 10^{-4}$
4096	1.16	1.06	0.92	0.71	0.41	0.07	$7.7 \cdot 10^{-3}$	$6.9\cdot 10^{-4}$

Polynomial approximation does not work for singular functions! ~>> range separation needed.



# ChebTuck approximation of the long-range part of Newton kernel

- Algebraic tensor format of Newton: P ≈ P<sub>R</sub> = ∑<sup>R</sup><sub>k=1</sub> p<sup>(1)</sup><sub>k</sub> ⊗ p<sup>(2)</sup><sub>k</sub> ⊗ p<sup>(3)</sup><sub>k</sub>.
  Range-separation P<sub>R</sub> = P<sub>R</sub> + P<sub>R</sub><sup>3</sup>.
- $\mathbf{P}_{R_s}$ : highly localized and sparse.
- $\mathbf{P}_{R_l}$ : well approximated by ChebTuck.

n $m$ $n$	129	257	513	1025	2049	4097
256	$8.4\cdot 10^{-8}$	$7.4\cdot 10^{-8}$	$7.3\cdot 10^{-8}$	$4.9\cdot 10^{-9}$	$1.6\cdot 10^{-9}$	$1.8\cdot 10^{-10}$
512	$5.2\cdot10^{-8}$	$5.2\cdot10^{-8}$	$4.6 \cdot 10^{-8}$	$4.6 \cdot 10^{-8}$	$3.0 \cdot 10^{-9}$	$9.9\cdot10^{-10}$
1024	$9.4 \cdot 10^{-9}$	$9.4 \cdot 10^{-9}$	$9.4 \cdot 10^{-9}$	$8.7\cdot 10^{-9}$	$8.6 \cdot 10^{-9}$	$5.7 \cdot 10^{-10}$
2048	$3.6 \cdot 10^{-9}$	$1.7 \cdot 10^{-9}$	$1.7 \cdot 10^{-9}$	$1.7 \cdot 10^{-9}$	$1.6 \cdot 10^{-9}$	$1.6 \cdot 10^{-9}$
4096	$1.1 \cdot 10^{-4}$	$7.5 \cdot 10^{-10}$	$7.4 \cdot 10^{-10}$	$7.4 \cdot 10^{-10}$	$7.4 \cdot 10^{-10}$	$7.1 \cdot 10^{-10}$

# Good approximation accuracy with $m \ll n!$

<sup>3</sup>Benner, Khoromskaia, Khoromskij, SISC 40.2 (2018): A1034-A1062.

 $Bonan\ Sun,\ bsun@mpi-magdeburg.mpg.de,\ https://bonans.github.io/$ 



# CP approximation of mutli-particle potential

- $P(x) = \sum_{v=1}^{N} z_v p(||x x_v||)$  is sum of shifted Newton.
- CP format of Newton:  $\mathbf{P}_R = \sum_{k=1}^R \mathbf{p}_k^{(1)} \otimes \mathbf{p}_k^{(2)} \otimes \mathbf{p}_k^{(3)}$ .
- Let  $\mathbf{P}_0$  be the projection-collocation tensor of P(x).
- It can be shown:  $\mathbf{P}_0$  can be constructed by shifted single Newton  $\mathbf{P}_R{}^4$ .
- Similar range-separation:  $\mathbf{P}_0 = \mathbf{P}_s + \mathbf{P}_l$ .
- For a protein-like molecule with N = 500. Plot of canonical vectors of  $\mathbf{P}_l$  and  $\mathbf{P}_l(:,:,n/2)$ .



<sup>4</sup>Khoromskaia, Khoromskij, Comp. Phy. Comm. 185 (2014): 3162-3174.

# ChebTuck approximation error for a protein-like molecule



Figure: Left: middle slice  $\hat{f}_{\mathbf{m}}(:,:,t_{n/2})$  of ChebTuck format. Middle: error during RHOSVD compression, i.e.  $\hat{f}_{\mathbf{m}}(:,:,t_{n/2}) - \tilde{f}_{\mathbf{m}}(:,:,t_{n/2})$ . Right: total error  $\hat{f}_{\mathbf{m}}(:,:,t_{n/2}) - \mathbf{P}_l(:,:,n/2)$ . n = 2048, m = 129.

#### Theorem (Benner, Khoromskaia, Khoromskij, S., 2025, arXiv 2503.01696)

$$\max_{i_1, i_2, i_3} \left| \hat{f}_{\mathbf{m}}(t_{i_1}^{(1)}, t_{i_2}^{(2)}, t_{i_3}^{(3)}) - \mathbf{F}_{i_1, i_2, i_3} \right| \varepsilon \lesssim \|\xi\|_1 e d e^{-C_1 m} +$$

$$\underbrace{\|\xi\| m^{d/2} \mathrm{e}^{-C_2 r}}_{}$$

Error during RHOSVD approximation

# ChebTuck approximation error for lattice-type structure



Figure: Left: the middle slice  $\hat{f}_{\mathbf{m}}(:,:,t_{n/2})$  of the ChebTuck format. Middle: the error during RHOSVD compression, i.e.  $\hat{f}_{\mathbf{m}}(:,:,t_{n/2}) - \tilde{f}_{\mathbf{m}}(:,:,t_{n/2})$ . Right: the total error  $\hat{f}_{\mathbf{m}}(:,:,t_{n/2}) - \mathbf{P}_l(:,:,n/2)$ .

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Error during RHOSVD approximation



A mesh-free ChebTuck format



- A mesh-free ChebTuck format
- Numerical schemes for computing ChebTuck format, with different input assumptions



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- See: Strössner, S., and Kressner, 2024. *Approximation in the extended functional tensor train format* for an extension to higher dimensions.

# Thank You for Your Attention!