

Domain Decomposition Algorithms for Mortar discretizations

Hyea Hyun Kim Courant Institute (NYU) Email: hhk2@cims.nyu.edu

July 4, 2006



Outline

Outline

Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

- 1. Mortar discretizations Nonmatching triangulations, Geometrically nonconforming partitions.
- 2. Domain decomposition algorithms Overlapping Schwarz algorithms, FETI-DP, BDDC algorithms.
- 3. Additional applications to Elasticity, Stokes, Inexact coarse problem.
- 4. Numerical results
- 5. Conclusions



Mortar element methods (by Bernardi, Maday, and Patera (1994))

Outline
Mortar
discretizations
DD for mortar
discretizations
Overlapping Schwarz
BDDC and
FETI–DP for mortar
Analysis
Additional
Applications
Numerical Results
Conclusions



$X = \prod_{i=1}^{N} X_i$, finite element space



Glue $(v_1, \dots, v_N) \in X$ across the interface F_{ij} $\int_{F_{ij}} (v_i - v_j)\psi \, ds = 0, \ \forall \psi \in M(F_{ij})$

Coupling different approximations in N different subdomains

We call (1) mortar matching condition.

(1)



Geometrically Nonconforming partitions

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions



 $F_{ij} = \partial \Omega_i \cap \partial \Omega_j$: interface $\{F_l\}$: a collection of subdomain faces such that

$$\bigcup_{l} F_{l} = \bigcup_{ij} F_{ij}, \quad F_{l} \cap F_{k} = \emptyset$$

 F_l : nonmortar side, $\{F_{ij}, F_{ik}\}$: mortar sides.



V

Lagrange multipliers spaces

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

- M(F) on each nonmortar face F
- $\pmb{\times}$ the same dimension as that of finite element functions supported in F
- **X** contains constant functions
- Examples, standard (left) and dual (right)





(by Wohlmuth) computationally more efficient, easy to implement



Mortar Discretization

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

✔ Mortar finite element space

 $\widehat{X} \subset X = \prod_{i=1}^{N} X_i$

satisfying mortar matching condition

✓ Error estimate for a mortar discretization: For elliptic problems with P_1 -finite elements in X_i ,

$$\sum_{i=1}^{N} \|u - u^{h}\|_{1,\Omega_{i}}^{2} \leq \sum_{i=1}^{N} h_{i}^{2} |\log(h_{i})| \|u\|_{2,\Omega_{i}}^{2}.$$

 $|\log(h_i)|$: from geometrical nonconformity



Previous DD algorithms for mortar discretization

Outline Mortar discretizations DD for mortar discretizations

Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

Substructuring methods

(by Achdou, Maday, and Widlund) Geometrically nonconforming partitions Condition number bound $(1 + \log \frac{H}{h})^2$

Overlapping Schwarz

(by Achdou and Maday)

- **X** Convergence analysis
- ✗ Additional coarse space
- **X** Condition number bound $(1 + (\frac{H}{\delta}))$





New Results

Outline Mortar discretizations DD for mortar discretizations

- Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results
- Conclusions

- ✓ Extension to 3D geometrically non-conforming partitions
- ✓ Smaller coarse problems
- Simpler analysis

for

- Overlapping Schwarz methods
- ✓ Dual-Primal FETI methods (by Farhat et al)
- ✓ BDDC methods (by Dohrmann)



Overlapping Schwarz algorithm for mortar discretization

Outline
Mortar
discretizations
DD for mortar
discretizations

Overlapping Schwarz

BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions (Joint work with Olof B. Widlund)

✓ Nonoverlapping subdomain partition {Ω_i}_i equipped with mortar discretization
 ✓ Overlapping subregion partition {Ω_j}_j

 \checkmark Coarse triangulation $\{T_k\}_k$



overlapping subregions (local problems)



coarse triangulation (coarse problem)



Subregion (local) problems

Outline Mortar discretizations DD for mortar discretizations

Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

✓ Subregion finite element spaces

 $v\in \widetilde{X}_j\subset \widehat{X}$

- \boldsymbol{v} has d.o.fs at the blue nodes.
- v at the purple nodes determined by the mortar matching.



Subregion $\widetilde{\Omega}_j$ (circle)

✓ Local problems Find $T_i u \in \widetilde{X}_j$,

$$a(T_i u, v_i) = a(u, v_i), \quad \forall v_i \in \widetilde{X}_j$$



Preconditioner (a coarse space contained in the mortar finite element space)

Outline Mortar discretizations DD for mortar discretizations

Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions



Coarse finite element space X^H

✓ $I^h(v): X^H \to X$ defined by

 $I^{h}(v) = (I_{1}^{h}(v), \cdots, I_{N}^{h}(v)),$

 $I_i^h(v)$: nodal interpolant to X_i .

Interpolant $I^m : X^H \to \widehat{X}$ defined by modifying $I^h(v)$ on the nonmortar side to satisfy the mortar matching.



The coarse problem

Outline Mortar discretizations DD for mortar discretizations

Overlapping Schwarz

BDDC and FETI-DP for mortar Analysis Additional Applications Numerical Results Conclusions

/

✓ Coarse function space

$$V^H = I^m(X^H) \subset \widehat{X}.$$

Coarse problem Find $T_0 u \in V^H$, $a(T_0 u, v^H) = a(u, v^H), \quad \forall v^H \in V^H.$



Condition number bound

Outline Mortar discretizations DD for mortar discretizations

Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional

Applications

Numerical Results

Conclusions

Condition number estimate

$$\kappa(\sum_{j=0}^{N} T_j) \le C \max_{j,k} \left\{ (1 + \frac{\widetilde{H}_j}{\delta_j})(1 + \log \frac{H_k}{h_k}) \right\}$$

Note: Additional log-factor from geometrically non-conforming partitions.

 \widetilde{H}_j : subregion diameter δ_j : overlapping width H_k/h_k : the num. of elements across a subdomain Ω_k



BDDC and **FETI–DP** for the mortar discretization

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis

Additional

Applications

Numerical Results Conclusions Form two equivalent linear systems of mortar discretization

1. primal form

2. dual form

 Develop BDDC and FETI–DP BDDC (primal formulation) FETI–DP (dual formulation)

✓ Providing preconditioners as efficient as the ones in the conforming case

 $\kappa(B_{DDC}), \kappa(F_{DP}) \le C(1 + \log(H/h))^2$



Finite Element Spaces

Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis Additional Applications

Outline

Numerical Results

Conclusions



 $\widehat{W} \subseteq W$ elements satisfying the mortar matching condition.

 $\widetilde{W} \subseteq W$ elements satisfying some of the mortar matching condition, called primal constraints.



Mortar Finite Element Spaces for the geometrically nonconforming case

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar Analysis

- Additional Applications
- Numerical Results
- Conclusions



✓ Lagrange Multiplier space M(F_l)
 ✓ Mortar Matching condition

$$\int_{F_l} (w_i - \phi) \psi \, ds = 0, \quad \forall \psi \in M(F_l)$$

where $\phi = \begin{cases} w_j \text{ on } F_{ij}, \\ w_k \text{ on } F_{ik}. \end{cases}$



Primal Constraints across $F_{ij} \subset F_l$

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar Analysis Additional Applications

Numerical Results

Conclusions



 $M(F_{ij})$ and $I_{M(F_{ij})}(1)$

Primal Constraints

$$\int_{F_{ij}} (w_i - w_j) I_{M(F_{ij})}(1) \, ds = 0 \tag{2}$$

 ✓ M(F_{ij}) ⊂ M(F) (F : nonmortar face) span of basis elements supported in \overline{F}_{ij} ✓ I_{M(F_{ij})}(v) :the nodal interpolant to M(F_{ij})



Change of unknowns (by Klawonn and Widlund)

Outline Mortar discretizations DD for mortar discretizations **Overlapping Schwarz** BDDC and FETI-DP for mortar

Analysis

Additional

Applications

Numerical Results

Conclusions

To make the primal constraints explicit V

- Much simpler presentation
- Computationally more stable

On each interface F_{ij} , T_{ij} is defined as

$$w = T_{ij} \begin{pmatrix} w_{\Pi} \\ w_{\Delta} \end{pmatrix}, \quad w_{\Pi} = \int_{F_{ij}} w I_{M(F_{ij})}(1) \, ds.$$





After transform



Separation of unknowns in \widetilde{W}



mortar nonmortar After transform Primal w_{Π} $w_{\Delta} \to (w_{\Delta,n}, w_{\Delta,m})$ Dual *n*: nonmortar (green) m: the others (blue) Genuine unknowns : w_{Π} , $w_{\Delta,m}$



Representation of \widehat{W}

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

 $\checkmark \quad \text{Mortar matching condition for } w \in \widetilde{W}$

$$B_{\Delta,n}w_{\Delta,n} + B_{\Delta,m}w_{\Delta,m} + B_{\Pi}w_{\Pi} = 0$$

$$w_{\Delta,n} = -B_{\Delta,n}^{-1}(B_{\Delta,m}w_{\Delta,m} + B_{\Pi}w_{\Pi})$$
(3)
$$w_{\Delta,m} \text{ and } w_{\Pi}$$

$$w_{\Delta,n} \text{ (green nodes)}$$

✓ Mortar map $R_G^t : W_G \to \widehat{W} \subset \widetilde{W}$ W_G : space of genuine unknowns $(w_{\Delta,m}, w_{\Pi})$.



Mortar Discretization

Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

/

/

Analysis Additional

Outline

Applications

Numerical Results

Conclusions

- K_i : local stiffness matrices
- S_i : Schur complement (eliminating interior unknowns) Subassembly at primal unknowns

$$S_{i} = \begin{pmatrix} S_{\Delta\Delta}^{(i)} & S_{\Delta\Pi}^{(i)} \\ S_{\Pi\Delta}^{(i)} & S_{\Pi\Pi}^{(i)} \end{pmatrix} \Longrightarrow \tilde{S} = \begin{pmatrix} S_{\Delta\Delta} & S_{\Delta\Pi} \\ S_{\Pi\Delta} & S_{\Pi\Pi} \end{pmatrix}$$

Mortar discretization Note that $R_G^t : W_G \to \widehat{W} (\subset \widetilde{W})$

 $R_G \widetilde{S} R_G^t w_G = R_G \widetilde{g}.$

 $R_G^t w_G \in \widehat{W}$ is the desired solution.



1

Equivalent dual problem

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar Analysis

Additional

Applications

Numerical Results

Conclusions

Constraint minimization problem Primal problem : $R_G \tilde{S} R_G^t w_G = R_G \tilde{g}$

$$\min_{w \in \widetilde{W}} \left\{ \frac{1}{2} w^t \widetilde{S} w + w^t \widetilde{g} \right\} \text{ with } Bw = 0,$$
$$B = \left(\begin{array}{cc} B_{n,\Delta} & B_{m,\Delta} & B_{\Pi} \end{array} \right).$$

✓ Mixed form

$$\left(\begin{array}{cc} \widetilde{S} & B^t \\ B & 0 \end{array}\right) \left(\begin{array}{c} w \\ \boldsymbol{\lambda} \end{array}\right) = \left(\begin{array}{c} \widetilde{g} \\ 0 \end{array}\right)$$

✓ Dual problem

$$B\widetilde{S}^{-1}B^t\lambda = B\widetilde{S}^{-1}\widetilde{g}$$



BDDC and FETI-DP for Mortar discretization

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and

FETI-DP for mortar

Analysis

Additional

Applications

Numerical Results

Conclusions

✓ BDDC algorithm solves

$$R_G \widetilde{S} R_G^t w_G = R_G \widetilde{g}$$

with a preconditioner (Coarse + Local problems)✓ FETI-DP algorithm solves

$$B^t \widetilde{S}^{-1} B \lambda = B^t \widetilde{S}^{-1} \widetilde{g}$$

with a preconditioner (Local problems)



Coarse basis elements for the BDDC preconditioner (by Dohrmann)

Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar Analysis

Additional Applications

Outline

Numerical Results

Conclusions



For each primal unknown (red nodes), we find

$$1. \quad \phi_k(x_{\Pi,l}) = \delta_{kl}$$

average one on the face and zero on the other faces

2. minimizing energy $E(\phi_k) = \phi_k^t S_i \phi_k$

$$(\phi_1 \ \phi_2 \ \phi_3 \ \phi_4) = \begin{pmatrix} -S_{\Delta\Delta}^{(i)} S_{\Delta\Pi}^{(i)} \\ I_{\Pi}^{(i)} \end{pmatrix}, \quad I_{\Pi}^{(i)} = I_{4\times 4}.$$



Coarse problem

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis

Additional

Applications

Numerical Results

Conclusions

✓ Coarse finite element space

Subassembly of local coarse basis at the primal unknowns

$$\Psi = \left(\begin{array}{c} -S_{\Delta\Delta}^{-1}S_{\Delta\Pi} \\ I_{\Pi\Pi} \end{array}\right)$$

Coarse problem

 $F_{\Pi\Pi} = \Psi^t \widetilde{S} \Psi = S_{\Pi\Pi} - S_{\Pi\Delta} S_{\Delta\Delta}^{-1} S_{\Delta\Pi}$



Local problems

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis

Additional

Applications

Numerical Results

Conclusions

✓ Local finite element space

 $W_{\Delta}^{(i)}$: zero at the primal unknowns (zero averages on faces)

✓ Local problem matrix $S_{\Delta\Delta}^{(i)}$

$$S_i = \begin{pmatrix} S_{\Delta\Delta}^{(i)} & S_{\Delta\Pi}^{(i)} \\ S_{\Pi\Delta}^{(i)} & S_{\Pi\Pi}^{(i)} \end{pmatrix}$$



BDDC preconditioner

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar Analysis

Additional Applications

Numerical Results

Conclusions

✓ Weighted sum of local and coarse problems

$$\widehat{M}^{-1} = D\left(\left(egin{array}{cc} S_{\Delta\Delta}^{-1} & 0 \ 0 & 0 \end{array}
ight) + \Psi F_{\Pi\Pi}^{-1} \Psi^T
ight) D,$$

$$\Psi = \begin{pmatrix} S_{\Delta\Delta}^{-1} S_{\Delta\Pi} \\ I_{\Pi\Pi} \end{pmatrix}$$
: space of coarse basis

$$B_{DDC} = \left(R_G^t \widehat{M}^{-1} R_G \right) R_G^t \widetilde{S} R_G$$

We look for D such that

 $\kappa(B_{DDC}) \le C(1 + \log(H/h))^2.$



FETI-DP preconditioner with Neumann-Dirichlet weight

Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis Additional

Outline

Applications

Numerical Results

Conclusions

(Joint work with Chang-Ock Lee) Our goal is to provide the BDDC algorithm with weight D that performs as good as the FETI-DP algorithm.

✓ FETI-DP preconditioner

 $B_{\Delta} \Sigma_{\Delta} S_{\Delta\Delta} \Sigma_{\Delta} B_{\Delta}^t$

$$B_{\Delta} = \begin{pmatrix} B_{\Delta,n} & B_{\Delta,m} \end{pmatrix}$$
 n : nonmortar

Note: $B_{\Delta,n}$ is invertible.

✓ Neumann-Dirichlet weight

$$\Sigma_{\Delta} = \begin{pmatrix} \Sigma_{\Delta,n} & 0\\ 0 & \Sigma_{\Delta,m} \end{pmatrix} \qquad \begin{array}{l} \Sigma_{\Delta,n} = (B_{\Delta,n}^t B_{\Delta,n})^{-1}\\ \Sigma_{\Delta,m} = 0 \end{array}$$



FETI-DP preconditioner with Neumann-Dirichlet weight

✓ Resulting local problems

discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis Additional

Outline

Mortar

Applications

Numerical Results

Conclusions

$$\begin{split} B_{\Delta} \Sigma_{\Delta} S_{\Delta\Delta} \Sigma_{\Delta} B_{\Delta}^{t} \lambda, \quad S_{\Delta\Delta}^{(i)} \Sigma_{\Delta}^{(i)} (B_{\Delta}^{(i)})^{t} \lambda \\ S_{\Delta\Delta}^{(i)} \left(\begin{array}{c} B_{\Delta,n}^{(i)} & -1 \\ 0 \end{array} \right), \\ S_{\Delta\Delta}^{(i)} &= K_{\Delta\Delta}^{(i)} - K_{\Delta I}^{(i)} (K_{II}^{(i)})^{-1} K_{I\Delta}^{(i)} \end{split}$$



Outline

Mortar

discretizations DD for mortar

discretizations

BDDC and

Applications

Conclusions

Numerical Results

Analysis Additional

Overlapping Schwarz

FETI-DP for mortar

FETI-DP preconditioner with Neumann-Dirichlet weight

Condition number bound

 $\kappa(F_{DP}) \le C(1 + \log(H/h))^2$

✓ The most efficient one for problems with jump coefficients

 $-\nabla\cdot(\rho(x)\nabla u)=f$

$$\rho(x) = \rho_i(>0) \text{ for } x \in \Omega_i$$

The convergence rate is independent of jumps though the preconditioner does not reflect any information of jump.



Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis Additional

Outline

Applications

Numerical Results

Conclusions

✔ New insight into the BDDC preconditioner (Li and Widlund)

Block Cholesky factorization of \widetilde{S}

 $\begin{pmatrix} I & 0 \\ S_{\Pi\Delta}S_{\Delta\Delta}^{-1} & I \end{pmatrix} \begin{pmatrix} S_{\Delta\Delta} & 0 \\ 0 & F_{\Pi\Pi} \end{pmatrix} \begin{pmatrix} I & S_{\Delta\Delta}^{-1}S_{\Delta\Pi} \\ 0 & I \end{pmatrix}$

 $\widehat{M}^{-1} = D\widetilde{S}^{-1}D,$

since

$$\widetilde{S}^{-1} = \begin{pmatrix} S_{\Delta\Delta}^{-1} & 0\\ 0 & 0 \end{pmatrix} + \Psi F_{\Pi\Pi}^{-1} \Psi^T, \quad \Psi = \begin{pmatrix} S_{\Delta\Delta}^{-1} S_{\Delta\Pi}\\ I_{\Pi\Pi} \end{pmatrix}$$



Connection between FETI-DP and BDDC

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

/

Analysis

Additional

Applications Numerical Results

Conclusions

✓ F_{DP} and B_{DDC} operators

$$F_{DP} = (B\Sigma \widetilde{S} \Sigma B^t) B \widetilde{S}^{-1} B^t,$$

 $B_{DDC} = (R_G D \widetilde{S}^{-1} D R_G^t) R_G \widetilde{S} R_G^t.$

Jump and Average operators

 $P_{\Sigma} = \Sigma B^t B$

$$E_D = R_G^t R_G D$$



Theorem

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis Additional

Applications

Numerical Results

Conclusions

If P_{Σ} and E_D satisfy

 $P_{\Sigma} + E_D = I$ $E_D^2 = E_D, \quad P_{\Sigma}^2 = P_{\Sigma},$ $E_D P_{\Sigma} = P_{\Sigma} E_D = 0,$

then the operators B_{DDC} and F_{DP} have the same spectra except the eigenvalue 1.

- By Li and Widlund for conforming discretization.
 The same result first proved by Mandel, Dohrmann, Tezaur in a different context.
- We are able to extend the result to mortar discretization. (jointly with Max Dryja and Olof Widlund)



Weight D for the BDDC algorithm

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI-DP for mortar

Analysis

Additional

Applications

Numerical Results

Conclusions

The weight D satisfies the assumptions in the Theorem.

$$D = \begin{pmatrix} D_n & 0 & 0 \\ 0 & D_m & 0 \\ 0 & 0 & D_\Pi \end{pmatrix}, \begin{array}{c} D_n = 0 \\ D_m = I \\ D_\Pi = I \end{pmatrix}$$

The BDDC algorithm with the weight D has the same spectra as the FETI-DP algorithm.

 $\kappa(B_{DDC}) \le C(1 + \log(H/h))^2$



Analysis for geometrically non–conforming partitions

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and

FETI–DP for mortar

Analysis

Additional Applications Numerical Results Conclusions The following estimate is used for proving the condition number bound:

$$\pi_l(w_i - \phi) \|_{H^{1/2}_{00}(F_l)}^2 \le C \left(1 + \log \frac{H_i}{h_i} \right)^2 \left(|w_i|_{S_i}^2 + \sum_j |w_j|_{S_j}^2 \right),$$

 $\triangleright \phi = w_j \text{ on } F_{ij} \subset F_l, \ \int_{F_{ij}} (w_i - w_j) I_{F_{ij}}(1) = 0$ $\triangleright \pi_l \text{ is the mortar projection.}$ $\triangleright \phi \in H^{1/2 - \epsilon}(F_l)$ $\triangleright F_{ij} \text{ is not aligned with triangles in the nonmortar } F_l.$

In the analysis, we use

- additional finite element space $W(F_{ij})$
- the L^2 -projection onto $W(F_{ij})$



Applications to more general PDEs

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis

Additional Applications

Numerical Results

Conclusions

Choice of primal constraints is important to scalability $\kappa(B_{DDC}), \kappa(F_{DP}) \leq C(1 + \log(H/h))^2$

1. 2D Stokes problem (edge average)

$$\int_{F_{ij}} (v_i - v_j) \psi \, ds = 0, \quad \psi = 1$$

2. 3D elasticity problems Six primal constraints on each face F_{ij} $\{\mathbf{r}_m\}_{m=1}^6$: rigid body motions

$$\int_{F_{ij}} (\mathbf{v}_i - \mathbf{v}_j) \cdot \boldsymbol{\psi} \, ds = 0,$$

 $\psi = I_{M(F_{ij})}(\mathbf{r}_m)$: nodal interpolant



Inexact Coarse problem

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar

Analysis

Additional Applications

Numerical Results Conclusions (Joint work with Xuemin Tu) We are able to replace the coarse problem $F_{\Pi\Pi}^{-1}$ by $\widehat{M}_{\Pi\Pi}^{-1}$, a BDDC preconditioner for $F_{\Pi\Pi}$.



Subdomains and subregions



Unknowns at a subregion, $(F_{\Pi\Pi}^{(i)})$

Condition number analysis $(1 + \log(\hat{H}/H))^2(1 + \log(H/h))^2$ \hat{H}/H , H/h: subregion, subdomain problem size



Outline

Mortar

discretizations DD for mortar discretizations

BDDC and

Applications

Conclusions

Analysis Additional

Overlapping Schwarz

FETI-DP for mortar

Numerical Results

Numerical Results : comparison of the BDDC and FETI-DP

Model problem

$$-\Delta u(x,y) = f(x,y) \quad (x,y) \in \Omega = [0,1]^2,$$
$$u(x,y) = 0 \quad (x,y) \in \partial \Omega.$$

Exact solution: $u(x, y) = y(1 - y) \sin \pi x$

✓ CGM: relative residual norm \leq 1.0e-6

- \checkmark N: the number of subdomains
- ✓ H/h: the number of elements on a subdomain edge



Comparison of the BDDC and FETI-DP

Outline Mortar discretizations DD for mortar
discretizations
Overlapping Schwarz BDDC and FETI-DP for mortar Analysis
Additional
Applications
Numerical Results
Conclusions

Subdomain partition and triangulation







V

Comparison of the BDDC and FETI-DP

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions Local problem size (when $N = 4 \times 4$)

	F_{I}	DP	B_D	DDC
H/h	λ_{min}	λ_{max}	λ_{min}	λ_{max}
4	1.40	4.09	1.00	4.09
8	1.01	5.72	1.00	5.72
16	1.00	7.72	1.00	7.72
32	1.01	1.00e+1	1.00	1.00e+1
64	1.01	1.28e+1	1.00	1.28e+1

✓ The number of subdomains (when H/h = 4)

	F_{I}	DP	B_{DDC}		
N	λ_{min}	λ_{max}	λ_{min}	λ_{max}	
4×4	1.40	4.09	1.00	4.09	
8×8	1.37	4.41	1.00	4.41	
16×16	1.32	4.49	1.00	4.49	
32×32	1.30	4.57	1.00	4.62	



Numerical Results : performance of the Neumann-Dirichlet preconditioner

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results

Conclusions

Discontinuous Coefficients

 $-\nabla \cdot (\rho(x)\nabla u(x)) = f(x)$

where $\rho(x) = \rho_i(>0)$ for $x \in \Omega_i$.



Preconditioners for F_{DP}

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions

1.Neumann-Dirichlet

$$\widehat{M}_{ND}^{-1} = \left(\begin{array}{c} B_{\Delta,n}^{-1} \\ 0 \end{array}\right)^t S_{\Delta\Delta} \left(\begin{array}{c} B_{\Delta,n}^{-1} \\ 0 \end{array}\right)$$

2.Neumann-Neumann

$$\widehat{M}_{NN}^{-1} = (B_{\Delta}B_{\Delta}^t)^{-1} B_{\Delta}S_{\Delta\Delta}B_{\Delta}^t (B_{\Delta}B_{\Delta}^t)^{-1}$$

3.Neumann-Neumann with weight $\widehat{M}_{NNW}^{-1} = (B_{\Delta}D_{\Delta}^{-1}B_{\Delta}^{t})^{-1}B_{\Delta}D_{\Delta}^{-1}S_{\Delta\Delta}D_{\Delta}^{-1}B_{\Delta}^{t}(B_{\Delta}D_{\Delta}^{-1}B_{\Delta}^{t})^{-1}$ Note D_{Δ} depends on ρ_{i}



Performance of the Neumann-Dirichlet preconditioner

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications

Numerical Results

Conclusions





$$\alpha(x,y) = \begin{cases} 1 & (i,j) = (even, even) \\ 250 & (i,j) = (odd, even) \\ 5000 & (i,j) = (even, odd) \\ 10 & (i,j) = (odd, odd) \end{cases}$$

Ratio of meshes:
$$\frac{h_{ij}}{h_{kl}} \simeq \left(\frac{\rho_{ij}}{\rho_{kl}}\right)^{1/4}$$



Performance of the Neumann-Dirichlet preconditioner

Outline Mortar					
discretizations DD for mortar	N	$\max(H_{ij}/h_{ij})$	\widehat{M}_{NN}^{-1}	\widehat{M}_{ND}^{-1}	\widehat{M}_{NNW}^{-1}
discretizations		16	17	3	3
BDDC and		32	26	3	3
Analysis	2×2	64	39	4	3
Additional Applications		128	50	4	4
Numerical Results		256	60	4	4
Conclusions		16	75	4	3
	4×4	32	81	4	4
		64	111	4	4
		128	130	4	4
		16	113	3	3
	8×8	32	136	4	4
		64	168	4	4



Performance of the BDDC preconditioner for 2D geometrically non-conforming case

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications

Numerical Results

Conclusions

Scalability w.r.t. the number of subdomains H/h = 6, 8, 10

N	Cond	lter
16×16	12.36	23
32×32	12.37	24
48×48	12.40	24
64×64	12.41	24
80×80	12.41	25

Scalability w.r.t. the local problem size $C = \kappa/(1 + \log(H/h))^2$





Inexact coarse problem (geometrically conforming case, scalability w.r.t. the number of subregions)

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications

Numerical Results

Conclusions

Table 1: 2D subregion ($\widehat{H}/H = 4$, H/h = 4, 5), 3D subregion ($\widehat{H}/H = 3$, H/h = 3)

2	2D		3D		
Subregion	Cond	lter	Subregion	Cond	lter
4^{2}	9.04	18	2^{3}	10.65	18
8^{2}	9.44	20	3^{3}	17.69	25
12^{2}	9.45	20	4^{3}	18.78	28
16^{2}	9.46	20	5^{3}	20.07	32
20^{2}	9.43	19	6^{3}	21.22	33



Inexact coarse problem (geometrically conforming case, scalability w.r.t. subregion (subdomain) problem size)

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results

Conclusions

 $C_1 = \kappa/(1 + \log(\frac{\widehat{H}}{H}))^2$, $\frac{\widehat{H}}{H}$: subregion pb. size $C_2 = \kappa/(1 + \log(\frac{H}{h}))^2$, $\frac{H}{h}$: subdomain pb. size





2D Geometrically non-conforming case (BDDC with an inexact coarse solver)

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results

Conclusions

Scalability w.r.t the number of subregions $\widehat{H}/H = 4$ $\widehat{H}/h = 6, 8, 10$

\widehat{N}	Cond	lter
4^{2}	12.70	26
8^2	12.79	27
12^{2}	12.81	28
16^{2}	12.81	29
20^{2}	12.82	29

Scalability w.r.t the subregion (subdomain) pb. size $C_1 = \kappa/(1 + \log \frac{\widehat{H}}{H})^2$, $C_2 = \kappa/(1 + \log \frac{H}{h})^2$





Conclusions

Outline Mortar discretizations DD for mortar discretizations Overlapping Schwarz BDDC and FETI–DP for mortar Analysis Additional Applications Numerical Results Conclusions We extend the DD algorithms to mortar discretizations on 3D-geometrically non-conforming partitions.

- **1.** Overlapping Schwarz algorithm
- 2. **FETI-DP** with the Neumann-Dirichlet preconditioner
 - \triangleright Elliptic problems in 2D, 3D
 - \triangleright Stokes problem in 2D
 - \triangleright 3D compressible elasticity
 - The most efficient for the problems with coefficient jumps
- 3. BDDC algorithm well connected to the FETI-DP
- 4. BDDC with an inexact coarse problem



The end

Outline
Mortar
discretizations
DD for mortar
discretizations
Overlapping Schwarz
BDDC and
FETI–DP for mortar
Analysis
Additional
Applications
Numerical Results
Conclusions

Thank you!