# Recent Advances in Robust Coarse Space Construction An ASM type theory for P.L. Lions algorithm Optimized Schwarz Methods 

## Frédéric Nataf

Laboratory J.L. Lions (LJLL), CNRS, Alpines Inria and Univ. Paris VI

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joint work with
Ryadh Haferssas (LJLL)
Pierre Jolivet (LJLL-ETH Zurich)
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## GOAL: Endow P.L. Lions algorithm (1988) with an "ASM-like" theory

$$
\begin{aligned}
& -\Delta\left(u_{1}^{n+1}\right)=f \quad \text { in } \Omega_{1} \\
& u_{1}^{n+1}=0 \quad \text { on } \partial \Omega_{1} \cap \partial \Omega \\
& \left(\frac{\partial}{\partial n_{1}}+\alpha\right)\left(u_{1}^{n+1}\right)=\left(-\frac{\partial}{\partial n_{2}}+\alpha\right)\left(u_{2}^{n}\right) \quad \text { on } \partial \Omega_{1} \cap \overline{\Omega_{2}}
\end{aligned}
$$

( $n_{1}$ and $n_{2}$ are the outward normal on the boundary of the subdomains)

$$
\begin{aligned}
& -\Delta\left(u_{2}^{n+1}\right)=f \quad \text { in } \Omega_{2}, \\
& u_{2}^{n+1}=0 \quad \text { on } \partial \Omega_{2} \cap \partial \Omega \\
& \left(\frac{\partial}{\partial n_{2}}+\alpha\right)\left(u_{2}^{n+1}\right)=\left(-\frac{\partial}{\partial n_{1}}+\alpha\right)\left(u_{1}^{n}\right) \quad \text { on } \partial \Omega_{2} \cap \overline{\Omega_{1}} .
\end{aligned}
$$

with $\alpha>0$. Overlap is not necessary for convergence.
Parameter $\alpha$ can be optimized for.
Extended to the Helmholtz equation (B. Desprès, 1991) a.k.a FETI 2 LM (Two-Lagrange Multiplier) Method, 1998.

## Outline

(1) (Recall) on Additive Schwarz Methods
(2) Optimized Restricted Additive Schwarz Methods

3 SORAS-GenEO-2 coarse space

4 Numerical Results
(5) Conclusion

## The First Domain Decomposition Method

The original Schwarz Method (H.A. Schwarz, 1870)

$$
\begin{aligned}
& -\Delta(u)=f \quad \text { in } \Omega \\
& u=0 \text { on } \partial \Omega .
\end{aligned}
$$



Schwarz Method: $\left(u_{1}^{n}, u_{2}^{n}\right) \rightarrow\left(u_{1}^{n+1}, u_{2}^{n+1}\right)$ with

$$
\begin{array}{ll}
-\Delta\left(u_{1}^{n+1}\right)=f \quad \text { in } \Omega_{1} & -\Delta\left(u_{2}^{n+1}\right)=f \quad \text { in } \Omega_{2} \\
u_{1}^{n+1}=0 \text { on } \partial \Omega_{1} \cap \partial \Omega & u_{2}^{n+1}=0 \text { on } \partial \Omega_{2} \cap \partial \Omega \\
u_{1}^{n+1}=u_{2}^{n} \quad \text { on } \partial \Omega_{1} \cap \overline{\Omega_{2}} . & u_{2}^{n+1}=u_{1}^{n+1} \quad \text { on } \partial \Omega_{2} \cap \overline{\Omega_{1}} .
\end{array}
$$

Parallel algorithm.

## An introduction to Additive Schwarz

Consider the discretized Poisson problem: $A u=f \in \mathbb{R}^{n}$.


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Given a decomposition of $\llbracket 1 ; n \rrbracket,\left(\mathcal{N}_{1}, \mathcal{N}_{2}\right)$, define:

- the restriction operator $R_{i}$ from $\mathbb{R}^{\llbracket 1 ; n \rrbracket}$ into $\mathbb{R}^{\mathcal{N}_{i}}$,
- $R_{i}^{T}$ as the extension by 0 from $\mathbb{R}^{\mathcal{N}_{i}}$ into $\mathbb{R}^{\llbracket 1 ; n \rrbracket}$.



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- $R_{i}^{T}$ as the extension by 0 from $\mathbb{R}^{\mathcal{N}_{i}}$ into $\mathbb{R}^{\llbracket 1 ; n \rrbracket}$.
$u^{m} \longrightarrow u^{m+1}$ by solving concurrently:
$u_{1}^{m+1}=u_{1}^{m}+A_{1}^{-1} R_{1}\left(f-A u^{m}\right) \quad u_{2}^{m+1}=u_{2}^{m}+A_{2}^{-1} R_{2}\left(f-A u^{m}\right)$
where $u_{i}^{m}=R_{i} u^{m}$ and $A_{i}:=R_{i} A R_{i}^{T}$.



## An introduction to Additive Schwarz II

We have effectively divided, but we have yet to conquer.

Duplicated unknowns coupled via a partition of unity:

$$
I=\sum_{i=1}^{N} R_{i}^{T} D_{i} R_{i}
$$



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Then, $u^{m+1}=\sum_{i=1}^{N} R_{i}^{T} D_{i} u_{i}^{m+1}$.
RAS algorithm (Cai \& Sarkis, 1999)

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Then, $u^{m+1}=\sum_{i=1}^{N} R_{i}^{T} D_{i} u_{i}^{m+1} . \quad M_{R A S}^{-1}=\sum_{i=1}^{N} R_{i}^{T} D_{i} A_{i}^{-1} R_{i}$.
RAS algorithm (Cai \& Sarkis, 1999)

## Algebraic formulation - RAS and ASM

Schwarz algorithm iterates on a pair of local functions $\left(u_{m}^{1}, u_{m}^{2}\right)$ RAS algorithm iterates on the global function $u^{m}$
are equivalent
(Efstathiou and Gander, 2002)
Onorator M-1 $^{-1}$ is usad as a nraconditioner in Krylov methods
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## Algebraic formulation - RAS and ASM

Schwarz algorithm iterates on a pair of local functions $\left(u_{m}^{1}, u_{m}^{2}\right)$ RAS algorithm iterates on the global function $u^{m}$

## Schwarz and RAS

Discretization of the classical Schwarz algorithm and the iterative RAS algorithm:

$$
U^{n+1}=U^{n}+M_{R A S}^{-1} r^{n}, r^{n}:=F-A U^{n} .
$$

are equivalent

$$
U^{n}=R_{1}^{T} D_{1} U_{1}^{n}+R_{2}^{T} D_{2} U_{2}^{n} .
$$

(Efstathiou and Gander, 2002).
Operator $M_{\text {RAS }}^{-1}$ is used as a preconditioner in Krylov methods for non symmetric problems.

## ASM: a symmetrized version of RAS

$$
M_{R A S}^{-1}:=\sum_{i=1}^{N} R_{i}^{T} D_{i} A_{i}^{-1} R_{i}
$$

A symmetrized version: Additive Schwarz Method (ASM),

$$
\begin{equation*}
M_{A S M}^{-1}:=\sum_{i=1}^{N} R_{i}^{T} A_{i}^{-1} R_{i} \tag{1}
\end{equation*}
$$

is used as a preconditioner for the conjugate gradient (CG) method.
Although RAS is more efficient, ASM is amenable to to condition number estimates.
Chronological curiosity: First paper on Additive Schwarz dates back to 1989 whereas RAS paper was published in 1998

## Adding a coarse space

One level methods are not scalable.
We add a coarse space correction (aka second level)
Let $V_{H}$ be the coarse space and $Z$ be a basis, $V_{H}=\operatorname{span} Z$, writing $R_{0}=Z^{T}$ we define the two level preconditioner as:

$$
M_{A S M, 2}^{-1}:=R_{0}^{T}\left(R_{0} A R_{0}^{T}\right)^{-1} R_{0}+\sum_{i=1}^{N} R_{i}^{T} A_{i}^{-1} R_{i}
$$

The Nicolaides approach (1987) is to use the kernel of the operator as a coarse space, this is the constant vectors, in local form this writes:

$$
Z:=\left(R_{i}^{T} D_{i} R_{i} \mathbf{1}\right)_{1 \leq i \leq N}
$$

where $D_{i}$ are chosen so that we have a partition of unity:

$$
\sum_{i=1}^{N} R_{i}^{T} D_{i} R_{i}=l d
$$

Key notion: Stable splitting (J. Xu, 1989 )

## Theoretical convergence result

## Theorem (Widlund, Dryija)

Let $M_{A S M, 2}^{-1}$ be the two-level additive Schwarz method:

$$
\kappa\left(M_{A S M, 2}^{-1} A\right) \leq C\left(1+\frac{H}{\delta}\right)
$$

where $\delta$ is the size of the overlap between the subdomains and $H$ the subdomain size.

This does indeed work very well

| Number of subdomains | 8 | 16 | 32 | 64 |
| :---: | :---: | :---: | :---: | :---: |
| ASM | 18 | 35 | 66 | 128 |
| ASM + Nicolaides | 20 | 27 | 28 | 27 |

Fails for highly heterogeneous problems
You need a larger and adaptive coarse space

## GenEO

## Strategy

Define an appropriate coarse space $V_{H 2}=\operatorname{span}\left(Z_{2}\right)$ and use the framework previously introduced, writing $R_{0}=Z_{2}^{T}$ the two level preconditioner is:

$$
P_{\text {ASM2 }}^{-1}:=R_{0}^{T}\left(R_{0} A R_{0}^{T}\right)^{-1} R_{0}+\sum_{i=1}^{N} R_{i}^{T} A_{i}^{-1} R_{i} .
$$

## The coarse space must be

- Local (calculated on each subdomain) $\rightarrow$ parallel
- Adaptive (calculated automatically)
- Easy and cheap to compute
- Robust (must lead to an algorithm whose convergence is proven not to depend on the partition nor the jumps in coefficients)


## GenEO

Adaptive Coarse space for highly heterogeneous Darcy and (compressible) elasticity problems:
Geneo .EVP per subdomain:
Find $V_{j, k} \in \mathbb{R}^{\mathcal{N}_{j}}$ and $\lambda_{j, k} \geq 0$ :

$$
D_{j} R_{j} A R_{j}^{T} D_{j} V_{j, k}=\lambda_{j, k} A_{j}^{N e u} V_{j, k}
$$

In the two-level ASM, let $\tau$ be a user chosen parameter:
Choose eigenvectors $\lambda_{j, k} \geq \tau$ per subdomain:

$$
Z:=\left(R_{j}^{T} D_{j} V_{j, k}\right)_{\lambda_{j, k} \geq \tau}^{j=1, \ldots, N}
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$$

This automatically includes Nicolaides CS made of Zero
Energy Modes.

## Theory of GenEO

Two technical assumptions.
Theorem (Spillane, Dolean, Hauret, N., Pechstein, Scheichl (Num. Math. 2013))
If for all $j: \quad 0<\lambda_{j, m_{j+1}}<\infty$ :

$$
\kappa\left(M_{A S M, 2}^{-1} A\right) \leq\left(1+k_{0}\right)\left[2+k_{0}\left(2 k_{0}+1\right)(1+\tau)\right]
$$

Possible criterion for picking $\tau$ :
(used in our Numerics)

$$
\tau:=\min _{j=1, \ldots, N} \frac{H_{j}}{\delta_{j}}
$$

$H_{j} \ldots$ subdomain diameter, $\delta_{j} \ldots$ overlap

## Numerical results (Darcy)



Channels and inclusions: $1 \leq \alpha \leq 1.5 \times 10^{6}$, the solution and partitionings (Metis or not)

## Convergence



## Outline

## (1) <br> (Recall) on Additive Schwarz Methods

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## P.L. Lions' Algorithm (1988)

$$
\begin{aligned}
& -\Delta\left(u_{1}^{n+1}\right)=f \quad \text { in } \Omega_{1}, \\
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with $\alpha>0$. Overlap is not necessary for convergence.
Parameter $\alpha$ can be optimized for.
Extended to the Helmholtz equation (B. Desprès, 1991) a.k.a FETI 2 LM (Two-Lagrange Multiplier ) Method, 1998.

## GOAL of this work

(Recap) $A_{i}:=R_{i} A R_{i}^{T}, 1 \leq i \leq N$
(1) Schwarz algorithm at the continuous level (partial differential equation)
(2) Algebraic reformulation $\Rightarrow M_{R A S}^{-1}:=\sum_{i=1}^{N} R_{i}^{T} D_{i} A_{i}^{-1} R_{i}$
(3) Symmetric variant $\Rightarrow M_{A S}^{-1}:=\sum_{i=1}^{N} R_{i}^{T} A_{i}^{-1} R_{i}$
(4) Adaptive Coarse space with prescribed targeted convergence rate
$\Rightarrow$ Find $V_{j, k} \in \mathbb{R}^{\mathcal{N}_{j}}$ and $\lambda_{j, k} \geq 0$ :

$$
D_{j} A_{j} D_{j} V_{j, k}=\lambda_{j, k} A_{j}^{N e u} V_{j, k}
$$

GOAL: Develop a theory and computational framework for P.L. Lions algorithm similar to what was done for ASM for a S.P.D. matrix $A$.

## ORAS: Optimized RAS

(1) P.L. Lions algorithm at the continuous level (partial differential equation)
(2) Algebraic formulation for overlapping subdomains

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(3) Symmetric variant $\Rightarrow$

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(1) $M_{O A S}^{-1}:=\sum_{i=1}^{N} R_{i}^{\top} B_{i}^{-1} R_{i}$ (Natural but K.O.)
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(1) $M_{O A S}^{-1}:=\sum_{i=1}^{N} R_{i}^{\top} B_{i}^{-1} R_{i}$ (Natural but K.O.)
(2) $M_{\text {SORAS }}^{-1}:=\sum_{i=1}^{N} R_{i}^{\top} D_{i} B_{i}^{-1} D_{i} R_{i}$ (O.K.)

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(9) Adaptive Coarse space with prescribed targeted convergence rate $\Rightarrow$

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(9) Adaptive Coarse space with prescribed targeted convergence rate
$\Rightarrow$ ???

## P.L. Lions algorithm and ORAS

## P.L. Lions and ORAS

Provided subdomains overlap, discretization of the classical
P.L. Lions algorithm and the iterative ORAS algorithm:

$$
U^{n+1}=U^{n}+M_{O R A S}^{-1} r^{n}, r^{n}:=F-A U^{n}
$$

are equivalent

$$
U^{n}=R_{1}^{T} D_{1} U_{1}^{n}+R_{2}^{T} D_{2} U_{2}^{n}
$$

(St Cyr, Gander and Thomas, 2007).

- Huge simplification in the implementation: no boundary right hand side discretization
- Operator $M_{O R A S}^{-1}$ is used as a preconditioner in Krylov methods for non symmetric problems.
- First step in a global theory


## Outline


(Recall) on Additive Schwarz Methods
(2) Optimized Restricted Additive Schwarz Methods
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## Fictitious Space Lemma

## Lemma (Fictitious Space Lemma, Nepomnyaschikh 1991)

Let $H$ and $H_{D}$ be two Hilbert spaces. Let a be a symmetric positive bilinear form on $H$ and $b$ on $H_{D}$. Suppose that there exists a linear operator $\mathcal{R}: H_{D} \rightarrow H$, such that

- $\mathcal{R}$ is surjective.
- there exists a positive constant $c_{R}$ such that

$$
\begin{equation*}
a\left(\mathcal{R} u_{D}, \mathcal{R} u_{D}\right) \leq c_{R} \cdot b\left(u_{D}, u_{D}\right) \quad \forall u_{D} \in H_{D} \tag{2}
\end{equation*}
$$

- Stable decomposition: there exists a positive constant $c_{T}$ such that for all $u \in H$ there exists $u_{D} \in H_{D}$ with $\mathcal{R} u_{D}=u$ and

$$
\begin{equation*}
c_{T} \cdot b\left(u_{D}, u_{D}\right) \leq a\left(\mathcal{R} u_{D}, \mathcal{R} u_{D}\right)=a(u, u) \tag{3}
\end{equation*}
$$

## Fictitious Space Lemma (continued)

## Lemma (FSL continued)

We introduce the adjoint operator $\mathcal{R}^{*}: H \rightarrow H_{D}$ by $\left(\mathcal{R} u_{D}, u\right)=\left(u_{D}, \mathcal{R}^{*} u\right)_{D}$ for all $u_{D} \in H_{D}$ and $u \in H$. Then we have the following spectral estimate

$$
\begin{equation*}
c_{T} \cdot a(u, u) \leq a\left(\mathcal{R} B^{-1} \mathcal{R}^{*} A u, u\right) \leq c_{R} \cdot a(u, u), \quad \forall u \in H \tag{4}
\end{equation*}
$$

which proves that the eigenvalues of operator $\mathcal{R} B^{-1} \mathcal{R}^{*} A$ are bounded from below by $C_{T}$ and from above by $C_{R}$.

## FSL and DDM

FSL lemma is the Lax-Milgram lemma of domain decomposition methods.

In combination with GenEO techniques it yields adaptive coarse spaces with a targeted condition number.

- Additive Schwarz method
- Hybrid Schwarz method
- Balancing Neumann Neumann and FETI
- Optimized Schwarz method

For a comprehensive presentation:
"An Introduction to Domain Decomposition Methods: algorithms, theory and parallel implementation", V. Dolean, P. Jolivet and F Nataf, https://hal.archives-ouvertes.fr/cel-01100932, Lecture Notes to appear in SIAM collection, 2015.

- $H:=\mathbb{R}^{\# \mathcal{N}}$ and the $a$-bilinear form:

$$
\begin{equation*}
a(\mathbf{U}, \mathbf{V}):=\mathbf{V}^{\top} A \mathbf{U} . \tag{5}
\end{equation*}
$$

where $A$ is the matrix of the problem we want to solve.

- $H_{D}$ is a product space and $b$ a bilinear form defined by

$$
\begin{equation*}
H_{D}:=\prod_{i=1}^{N} \mathbb{R}^{\# \mathcal{N}_{i}} \text { and } b(\mathcal{U}, \mathcal{V}):=\sum_{i=1}^{N} \mathbf{v}_{i}^{\top} B_{i} \mathbf{U}_{i} \tag{6}
\end{equation*}
$$

- The linear operator $\mathcal{R}_{\text {SORAS }}$ is defined as

$$
\begin{equation*}
\mathcal{R}_{\text {SORAS }}: H_{D} \longrightarrow H, \mathcal{R}_{\text {SORAS }}(\mathcal{U}):=\sum_{i=1}^{N} R_{i}^{T} D_{i} \mathbf{U}_{i} . \tag{7}
\end{equation*}
$$

We have: $M_{\text {SORAS }}^{-1}=\mathcal{R}_{\text {SORAS }} B^{-1} \mathcal{R}_{\text {SORAS }}^{*}$.

## Estimate for the one level SORAS

Let $k_{0}$ be the maximum number of neighbors of a subdomain and $\gamma_{1}$ be defined as:

$$
\gamma_{1}:=\max _{1 \leq i \leq N} \max _{\mathbf{U}_{i} \in \mathbb{R}^{\# \mathcal{N}_{i}} \backslash\{0\}} \frac{\left(D_{i} \mathbf{U}_{i}\right)^{T} A_{i}\left(D_{i} \mathbf{U}_{i}\right)}{\mathbf{U}_{i}^{T} B_{i} \mathbf{U}_{i}}
$$

We can take $c_{R}:=k_{0} \gamma_{1}$.
Let $k_{1}$ be the maximum multiplicity of the intersection between subdomains and $\tau_{1}$ be defined as:

$$
\tau_{1}:=\min _{1 \leq i \leq N} \min _{U_{i} \in \mathbb{R}^{\# N \mathcal{N}_{i} \backslash\{0\}}} \frac{\mathbf{U}_{i}^{T} A_{i}^{N e u} \mathbf{U}_{i}}{\mathbf{U}_{i}^{T} B_{i} \mathbf{U}_{i}}
$$

We can take $C_{T}:=\frac{\tau_{1}}{k_{1}}$.
We have:

$$
\frac{\tau_{1}}{k_{1}} \leq \lambda\left(M_{\text {SORAS }}^{-1} A\right) \leq k_{0} \gamma_{1}
$$

## Control of the upper bound

Definition (Generalized Eigenvalue Problem for the upper bound)

Find $\left(\mathbf{U}_{i k}, \mu_{i k}\right) \in \mathbb{R}^{\# \mathcal{N}_{i}} \backslash\{0\} \times \mathbb{R}$ such that

$$
D_{i} A_{i} D_{i} \mathbf{U}_{i k}=\mu_{i k} B_{i} \mathbf{U}_{i k} .
$$

Let $\gamma>0$ be a user-defined threshold, we define $Z_{\text {geneo }}^{\gamma} \subset \mathbb{R}^{\# \mathcal{N}}$ as the vector space spanned by the family of vectors $\left(R_{i}^{T} D_{i} \mathbf{U}_{i k}\right)_{\mu_{i k}>\gamma, 1 \leq i \leq N}$ corresponding to eigenvalues larger than $\gamma$.

## Control of the lower bound

## Definition (Generalized Eigenvalue Problem for the lower bound)

For each subdomain $1 \leq j \leq N$, we introduce the generalized eigenvalue problem

$$
\begin{gathered}
\text { Find }\left(\mathbf{V}_{j k}, \lambda_{j k}\right) \in \mathbb{R}^{\# \mathcal{N}_{j}} \backslash\{0\} \times \mathbb{R} \text { such that } \\
A_{j}^{N e u} \mathbf{V}_{j k}=\lambda_{j k} B_{j} \mathbf{V}_{j k} .
\end{gathered}
$$

Let $\tau>0$ be a user-defined threshold, we define $Z_{\text {geneo }}^{\tau} \subset \mathbb{R}^{\# \mathcal{N}}$ as the vector space spanned by the family of vectors $\left(R_{j}^{T} D_{j} \mathbf{V}_{j k}\right)_{\lambda_{j k}<\tau, 1 \leq j \leq N}$ corresponding to eigenvalues smaller than $\tau$.

## Two level SORAS-GENEO-2 preconditioner

## Definition (Two level SORAS-GENEO-2 preconditioner)

Let $P_{0}$ denote the a-orthogonal projection on the SORAS-GENEO-2 coarse space

$$
Z_{\text {GenEO-2 }}:=Z_{\text {geneo }}^{\top} \bigoplus Z_{\text {geneo }}^{\gamma},
$$

the two-level SORAS-GENEO-2 preconditioner is defined:

$$
M_{S O R A S, 2}^{-1}:=P_{0} A^{-1}+\left(I_{d}-P_{0}\right) M_{\text {SORAS }}^{-1}\left(I_{d}-P_{0}^{T}\right)
$$

where $P_{0} A^{-1}=R_{0}^{T}\left(R_{0} A R_{0}^{T}\right)^{-1} R_{0}$, see J. Mandel, 1992.

## Two level SORAS-GENEO-2 preconditioner

## Theorem (Haferssas, Jolivet and N., 2015)

Let $\gamma$ and $\tau$ be user-defined targets. Then, the eigenvalues of the two-level SORAS-GenEO-2 preconditioned system satisfy the following estimate

$$
\frac{1}{1+\frac{k_{1}}{\tau}} \leq \lambda\left(M_{\text {SORAS }, 2}^{-1} A\right) \leq \max \left(1, k_{0} \gamma\right)
$$

What if one level method is $M_{O A S}^{-1}$ :
Find $\left(\mathbf{V}_{j k}, \lambda_{j k}\right) \in \mathbb{R}^{\# \mathcal{N}_{j}} \backslash\{0\} \times \mathbb{R}$ such that

$$
A_{j}^{N e u} \mathbf{V}_{j k}=\lambda_{j k} D_{j} B_{j} D_{j} \mathbf{V}_{j k}
$$

## Outline



## (Recall) on Additive Schwarz Methods

(2) Optimized Restricted Additive Schwarz Methods

3 SORAS-GenEO-2 coarse space

4 Numerical Results

- Comparisons
- Scalability tests
(5) Conclusion


## Nearly incompressible elasticity

Material properties: Young modulus $E$ and Poisson ratio $\nu$ or alternatively by its Lamé coefficients $\lambda$ and $\mu$ :

$$
\lambda=\frac{E \nu}{(1+\nu)(1-2 \nu)} \text { and } \mu=\frac{E}{2(1+\nu)} .
$$

For $\nu$ close to $1 / 2$, the variational problem consists in finding $\left(\boldsymbol{u}_{h}, p_{h}\right) \in \mathcal{V}_{h}:=\mathbb{P}_{2}^{d} \cap H_{0}^{1}(\Omega) \times \mathbb{P}_{1}$ such that for all $\left(\boldsymbol{v}_{h}, q_{h}\right) \in \mathcal{V}_{h}$

$$
\left\{\begin{array}{cl}
\int_{\Omega} 2 \mu \underline{\underline{\varepsilon}}\left(\boldsymbol{u}_{h}\right): \underline{\underline{\varepsilon}}\left(\boldsymbol{v}_{h}\right) d x & -\int_{\Omega} p_{h} \operatorname{div}\left(\boldsymbol{v}_{h}\right) d x=\int_{\Omega} f \boldsymbol{v}_{h} d x \\
-\int_{\Omega} \operatorname{div}\left(\boldsymbol{u}_{h}\right) q_{h} d x & -\int_{\Omega} \frac{1}{\lambda} p_{h} q_{h}=0 \\
\Longrightarrow A \mathbf{U}=\left[\begin{array}{ll}
H & B^{T} \\
B & -C
\end{array}\right]\left[\begin{array}{l}
\boldsymbol{u} \\
p
\end{array}\right]=\left[\begin{array}{l}
f \\
0
\end{array}\right]=\mathbf{F} .
\end{array}\right.
$$

$A$ is symmetric but no longer positive.

## "Robin" interface condition for nearly incompressible elasticity

(Lube, 1998)

$$
\sigma(\boldsymbol{u}) . n+\mathcal{L}(\alpha) \boldsymbol{u}=0 . \text { on } \partial \Omega_{i} \backslash \partial \Omega
$$

Where $\mathcal{L}$ is constructed from the Lamé coefficient of the material and it is defined as follows

$$
\mathcal{L}(\alpha, \lambda, \mu):=\frac{2 \alpha \mu(2 \mu+\lambda)}{\lambda+3 \mu}
$$

Parameter $\alpha$ in the range (1., 10.).

## Comparisons (with FreeFem++)

Figure: 2D Elasticity: Sandwich of steel $\left(E_{1}, \nu_{1}\right)=\left(210 \cdot 10^{9}, 0.3\right)$ and $\operatorname{rubber}\left(E_{2}, \nu_{2}\right)=\left(0.1 \cdot 10^{9}, 0.4999\right)$.

## Metis partitioning



Table: 2D Elasticity. GMRES iteration counts

|  |  | AS | SORAS | AS+CS(ZEM) |  | SORAS +CS(ZEM) | AS-GenEO |  | SORAS -GenEO-2 |  |  |
| ---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Nb DOFs | Nb subdom | iteration | iteration | iteration | dim | iteration | dim | iteration | dim | iteration | dim |
| 35841 | 8 | 150 | 184 | 117 | 24 | 79 | 24 | 110 | 184 | 13 | 145 |
| 70590 | 16 | 276 | 337 | 170 | 48 | 144 | 48 | 153 | 400 | 17 | 303 |
| 141375 | 32 | 497 | ++1000 | 261 | 96 | 200 | 96 | 171 | 800 | 22 | 561 |
| 279561 | 64 | ++1000 | ++1000 | 333 | 192 | 335 | 192 | 496 | 1600 | 24 | 855 |
| 561531 | 128 | ++1000 | ++1000 | 329 | 384 | 400 | 384 | ++1000 | 2304 | 29 | 1220 |
| 1077141 | 256 | ++1000 | ++1000 | 369 | 768 | ++1000 | 768 | ++1000 | 3840 | 36 | 1971 |

## Numerical results via a Domain Specific Language

FreeFem++ (http://www.freefem.org/ff++), F.Hecht interfaced with

- Metis Karypis and Kumar 1998
- SCOTCH Chevalier and Pellegrini 2008
- UMFPACK Davis 2004
- ARPACK Lehoucq et al. 1998
- MPI Snir et al.
- Intel MKL
- PARDISO Schenk et al. 2004
- MUMPS Amestoy et al. 1998
- PETSc solvers Balay et al.
- Slepc via PETSc

Runs on PC (Linux, OSX, Windows, Smartphones) and HPC (Babel@CNRS, HPC1@LJLL, Titane@CEA via GENCI PRACE)
Why use a DS(E)L instead of C/C++/Fortran / . . ?

- performances close to low-level language implementation,
- hard to beat something as simple as:

$$
\begin{aligned}
\operatorname{varf} \mathrm{a}(\mathrm{u}, \mathrm{v}) & =\operatorname{int} 3 \mathrm{~d}(\operatorname{mesh})\left([\mathrm{dx}(\mathrm{u}), \mathrm{dy}(\mathrm{u}), \mathrm{dz}(\mathrm{u})]^{\prime} *[\mathrm{dx}(\mathrm{v}), \mathrm{dy}(\mathrm{v}), \mathrm{dz}(\mathrm{v})]\right) \\
& \left.+\operatorname{int} 3 \mathrm{~d}(\operatorname{mesh})\left(\mathrm{f}^{*} \mathrm{v}\right)+\text { on(boundary_mesh}\right)(\mathrm{u}=0)
\end{aligned}
$$

## Weak scalability for heterogeneous elasticity (with FreeFem++ and HPDDM)

Rubber Steel sandwich with automatic mesh partition

(a) Timings of various simulations

200 millions unknowns in 3D wall-clock time: 200. sec.
IBM/Blue Gene Q machine with 1.6 GHz Power A2 processors.
Hours provided by an IDRIS-GENCI project.

## Strong scalability in two and three dimensions (with FreeFem++ and HPDDM)

Stokes problem with automatic mesh partition. Driven cavity problem

|  |  |  | Factorization | Deflation | Solution | \# of it. | Total |
| ---: | ---: | ---: | ---: | :---: | :---: | :---: | :---: |
| \# of d.o.f. |  |  |  |  |  |  |  |
| 3D | 1024 | 79.2 s | 229.0 s | 76.3 s | 45 | 387.5 s |  |
|  | 2048 | 29.5 s | 76.5 s | 34.8 s | 42 | 143.9 s | $50.63 \cdot 10^{6}$ |
|  | 4096 | 11.1 s | 45.8 s | 19.8 s | 42 | 80.9 s |  |
|  | 8192 | 4.7 s | 26.1 s | 14.9 s | 41 | 56.8 s |  |

Peak performance: 50 millions d.o.f's in 3D in 57 sec .
IBM/Blue Gene Q machine with 1.6 GHz Power A2 processors. Hours provided by an IDRIS-GENCI project.

HPDDM https://github.com/hpddm/hpddm is a framework in C++/MPI for high-performance domain decomposition methods with a Plain Old Data (POD) interface

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## Conclusion

## Summary

- SORAS preconditioner

$$
M_{\text {SORAS }}^{-1}:=\sum_{i=1}^{N} R_{i}^{T} D_{i} B_{i}^{-1} D_{i} R_{i}
$$

is amenable to a fruitful theory for OSM

- Using two generalized eigenvalue problems, we are able to achieve a targeted convergence rate for OSM
- Freely available via HPDDM library or FreeFem++


## Future work

- Another look at parameter $\alpha$ optimization
- Nonlinear time dependent problem (Coarse space reuse)
- Multigrid like three (or more) level methods


## Bibliography

## Preprints available on HAL and Software on freefem．org and github：

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## THANK YOU FOR YOUR ATTENTION！

