

Coupled FETI/BETI for Nonlinear Potential Problems

U. Langer¹

C. Pechstein¹

A. Pohořáľ¹

¹Institute of Computational Mathematics
Johannes Kepler University Linz
{ulanger,pechstein,pohoata}@numa.uni-linz.ac.at

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Outline

- Motivation

Nonlinear Magnetostatic \leftarrow Maxwell

- Coupled FETI/BETI for Linear Potential Problems

Weak Formulation – Tearing and Interconnecting – Schur Complement
Regularization – Dual Problem – Preconditioning

- Nonlinear Potential Problems

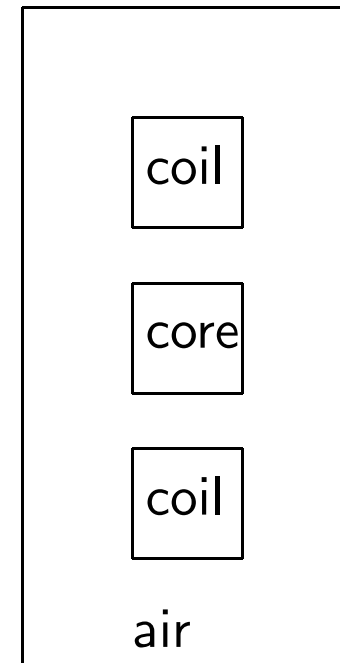
Approximation of Nonlinear Parameter – Newton + Coupled FETI-BETI

- First Numerical Results (Linear)

- Concluding Remarks and Outlook

Motivation for Coupled FETI/BETI

- Solving Nonlinear Field Problems
Magnetostatic 2D \leftarrow Maxwell
- Why FETI/BETI?
 \rightarrow Parallel Computing
- Why Coupling?
 \rightarrow Benefit from both FEM and BEM techniques



References

FETI: [Farhat, Roux, Klawonn, Widlund, Brenner]

BETI/Coupling: [Langer, Steinbach]

Non-overlapping Domain Decomposition

$\Omega \subset \mathbb{R}^n \quad n = 2, 3 \quad \text{bounded}$

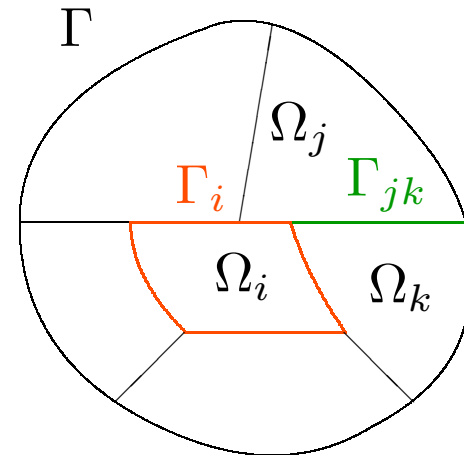
$$\bar{\Omega} = \bigcup_{i \in I} \bar{\Omega}_i$$

$$\Gamma = \partial\Omega$$

$$\Gamma_i = \partial\Omega_i$$

$$\Gamma_{ij} = \Gamma_i \cap \Gamma_j$$

$\vec{n}_i \dots$ outward unit normal vector to Ω_i



Linear Potential Problem

Potential Problem

$$\alpha_i = \alpha_i(x) !$$

$$-\nabla \cdot [\alpha_i \nabla u] = f \quad \text{in } \Omega_i$$

$$u = 0 \quad \text{on } \Gamma$$

$$(\alpha_i \nabla u) \cdot \vec{n}_i + (\alpha_j \nabla u) \cdot \vec{n}_j = 0 \quad \text{on } \Gamma_{ij}$$

Weak formulation – Find $u \in H_0^1(\Omega)$:

$$\sum_{i \in I} \int_{\Omega_i} \alpha_i \nabla u \cdot \nabla v \, dx = \int_{\Omega} f v \, dx \quad \forall v \in H_0^1(\Omega)$$

BEM Subdomains

$I = I^{\text{BEM}} \dot{\cup} I^{\text{FEM}}$ such that $\alpha_i \equiv \text{const}$ for $i \in I^{\text{BEM}}$

Local representation:

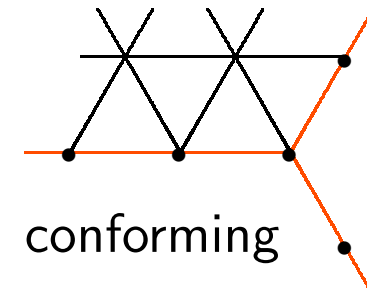
$$\int_{\Omega_i} \alpha_i \nabla u \cdot \nabla v \, dx = \int_{\Omega_i} \underbrace{-\alpha_i \Delta u}_{=f} v \, dx + \int_{\Gamma_i} \underbrace{\alpha_i \frac{\partial u}{\partial \vec{n}_i}}_{=S_i u - N_i f} v \, ds_x \quad \text{for } i \in I^{\text{BEM}}$$

Global formulation:

$$\begin{aligned} & \sum_{i \in I^{\text{FEM}}} \int_{\Omega_i} \alpha_i \nabla u \cdot \nabla v \, dx + \sum_{i \in I^{\text{BEM}}} \int_{\Gamma_i} (S_i u) v \, ds_x = \\ & = \sum_{i \in I^{\text{FEM}}} \int_{\Omega_i} f v \, dx + \sum_{i \in I^{\text{BEM}}} \int_{\Gamma_i} (N_i f) v \, ds_x \quad \forall v \in H_0^1(\Omega) \end{aligned}$$

Discretization

- Triangulation of $\Omega_i, i \in I^{\text{FEM}}$
 $\rightsquigarrow V_{i,h} \subset H^1(\Omega_i) \cap H_0^1(\Omega)$
- Triangulation of $\Gamma_i, i \in I^{\text{BEM}}$
 $\rightsquigarrow V_{i,h} \subset \{v \in H^{1/2}(\Gamma_i) : v|_{\Gamma_i \cap \Gamma} = 0\}$



$$(K_{i,h} \underline{u}_i, \underline{v}_i) = \int_{\Omega_i} \alpha_i \nabla u_{i,h} \cdot \nabla v_{i,h} \, dx \quad (\underline{f}_i, \underline{v}_i) = \int_{\Omega_i} f v_{i,h} \, dx$$

$$(S_{i,h}^{\text{BEM}} \underline{u}_i, \underline{v}_i) \approx \int_{\Gamma_i} (S_i u_{i,h}) v_{i,h} \, ds_x \quad (f_{i,h}^{\text{BEM}}, \underline{v}_i) = \int_{\Gamma_i} (N_i f) v_{i,h} \, ds_x$$

$$S_{i,h}^{\text{BEM}} := D_{i,h} + \left[\frac{1}{2} M_{i,h}^\top + K_{i,h}^\top \right] V_{i,h}^{-1} \left[\frac{1}{2} M_{i,h} + K_{i,h} \right]$$

FEM – Schur Complement

Optionally: Elimination of inner FEM-unknowns via Schur Complement

$$S_{i,h}^{\text{FEM}} = K_{i,h}^{CC} - K_{i,h}^{IC} [K_{i,h}^{II}]^{-1} K_{i,h}^{CI}$$

$$\underline{f}_{i,h}^{\text{FEM}} = \underline{f}_{i,h}^C - K_{i,h}^{IC} [K_{i,h}^{II}]^{-1} \underline{f}_{i,h}^I$$

Linear System:

$$\begin{pmatrix} S_{1,h}^{\text{FEM}} & & & & & & & B_1^\top \\ & \dots & & & & & & \vdots \\ & & S_{q,h}^{\text{FEM}} & & & & & B_q^\top \\ & & & S_{q+1,h}^{\text{BEM}} & & & & B_{q+1}^\top \\ & & & & \dots & & & \vdots \\ & & & & & S_{p,h}^{\text{BEM}} & & B_p^\top \\ B_1 & \dots & B_q & B_{q+1} & \dots & B_p & & 0 \end{pmatrix} \begin{pmatrix} \underline{u}_1 \\ \vdots \\ \underline{u}_q \\ \underline{u}_{q+1} \\ \vdots \\ \underline{u}_p \\ \underline{\lambda} \end{pmatrix} = \begin{pmatrix} \underline{f}_1^{\text{FEM}} \\ \vdots \\ \underline{f}_q^{\text{FEM}} \\ \underline{f}_{q+1}^{\text{BEM}} \\ \vdots \\ \underline{f}_p^{\text{BEM}} \\ 0 \end{pmatrix}$$

FETI/BETI – Regularization, Dual Problem

In **floating** domains, i.e. $\Gamma_I \cap \Gamma = \emptyset$:

$$\tilde{S}_{i,h}^{\text{FEM/BEM}} = S_{i,h}^{\text{FEM/BEM}} + \beta_i \underline{e}_i \underline{e}_i^\top$$

Elimination of \underline{u}_i :

$$\underline{u}_i = [\tilde{S}_{i,h}^{\text{FEM/BEM}}]^{-1} [\underline{f}_i^{\text{FEM/BEM}} - B_i^\top] + \gamma_i \underline{e}_i$$

Dual problem: $F := \sum_{i \in I} B_i [\tilde{S}_{i,h}^{\text{FEM/BEM}}]^{-1} B_i^\top$, $G := (B_i \underline{e}_i)_{i \in I^{\text{floating}}}$

$$\begin{pmatrix} F & -G \\ G^\top & \end{pmatrix} \begin{pmatrix} \underline{\lambda} \\ \underline{\gamma} \end{pmatrix} = \begin{pmatrix} \underline{d} \\ \underline{e} \end{pmatrix}$$

Projected dual problem: $P := I - G(G^\top G)^{-1}G^\top$

$$PF\underline{\lambda} = P\underline{d}$$

FETI/BETI – Preconditioners

Projected dual problem solved with CG-iteration.

Preconditioners: [Langer, Steinbach, Klawonn, Widlund, Brenner]

$$C_{\text{FETI}}^{-1} = (BC_{\alpha}^{-1}B^{\top})^{-1}BC_{\alpha}^{-1}\left[\sum_{i \in I} B_i S_{i,h}^{\text{FEM/BEM}} B_i^{\top}\right]C_{\alpha}^{-1}B^{\top})(BC_{\alpha}^{-1}B^{\top})^{-1}$$

$$C_{\text{BETI}}^{-1} = (BC_{\alpha}^{-1}B^{\top})^{-1}BC_{\alpha}^{-1}\left[\sum_{i \in I} B_i D_{i,h} B_i^{\top}\right]C_{\alpha}^{-1}B^{\top})(BC_{\alpha}^{-1}B^{\top})^{-1}$$

Spectral Equivalence:

$$S_{i,h}^{\text{BEM}} \simeq S_{i,h}^{\text{FEM}} \simeq S_{i,h} \simeq D_{i,h}$$

Condition Estimate:

$$\kappa(P C_{\text{FETI/BETI}}^{-1} P^{\top} P^{\top} F P) \preceq (1 + \log(H/h))^2$$

Nonlinear Potential Problems

Nonlinear Coefficient $\nu_i : \mathbb{R}_0^+ \rightarrow \mathbb{R}^+$, $\nu_i(\cdot) \equiv \text{const}$ for $i \in I^{\text{BEM}}$
 $s \mapsto \nu(s)s$ strongly monotone and Lipschitz-continuous

$$-\nabla \cdot [\nu_i(|\nabla u|) \nabla u] = f \quad \text{in } \Omega_i$$

$$u = 0 \quad \text{on } \Gamma$$

$$\nu_i(|\nabla u|) \nabla u \cdot \vec{n}_i + \nu_j(|\nabla u|) \nabla u \cdot \vec{n}_j = 0 \quad \text{on } \Gamma_{ij}$$

Problem: In magnetostatics, ν_i not available in analytical form

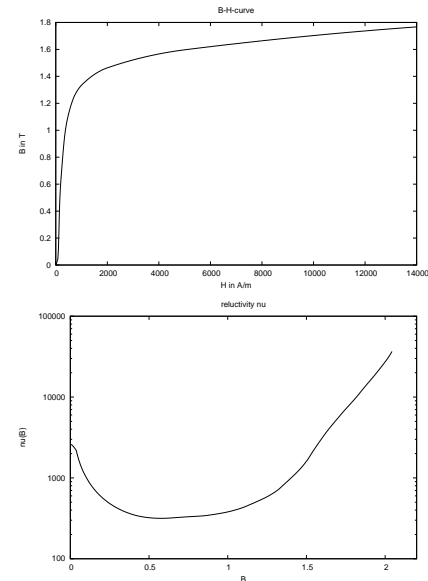
\rightsquigarrow **Approximation**

Approximation of B - H -Curves

Magnetostatics / Maxwell:

$$-\nabla \cdot [\nu_i(|\nabla u|) \nabla u] \quad \xleftrightarrow{2D \leftrightarrow 3D} \quad \nabla \times \underbrace{[\nu_i(|\nabla \times A|) \nabla \times A]}_{=H} \quad \underbrace{=B}$$

$$|H| = \nu(|B|) |B| \quad \nu(s) := \frac{f^{-1}(s)}{s} \quad \Leftrightarrow \quad |B| = f(|H|)$$



'Physical' Properties:

B - H -Curve f

$$f \in \mathcal{C}^1(\mathbb{R}_0^+ \rightarrow \mathbb{R}_0^+)$$

$$f(0) = 0$$

$$f'(s) \geq \mu_0 > 0$$

$$\lim_{s \rightarrow \infty} f'(s) = \mu_0$$

$$\Rightarrow L := \max_{s \geq 0} |f'(s)| < \infty$$

reluctivity ν

$$\nu \in \mathcal{C}^1(\mathbb{R}^+ \rightarrow \mathbb{R}^+)$$

$\nu(s)s$ strongly monotone:

$$(\nu(s)s - \nu(t)t)(s - t) \geq 1/L |s - t|^2$$

$\nu(s)s$ Lipschitz-continuous:

$$|\nu(s)s - \nu(t)t| \leq 1/\mu_0 |s - t|$$

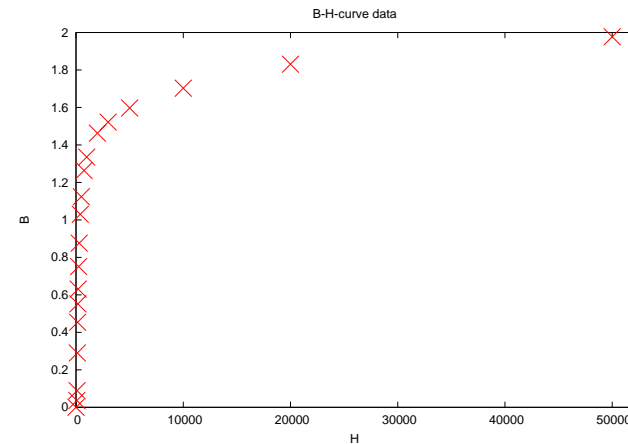
Approximation of B - H -Curves

[Pechstein, Jüttler, Gfrerer]

Given Data Pairs

$$(H_k, B_k)_{k=1, \dots, N}$$

$$\text{with } |f(H_k) - B_k| \leq \delta_k$$



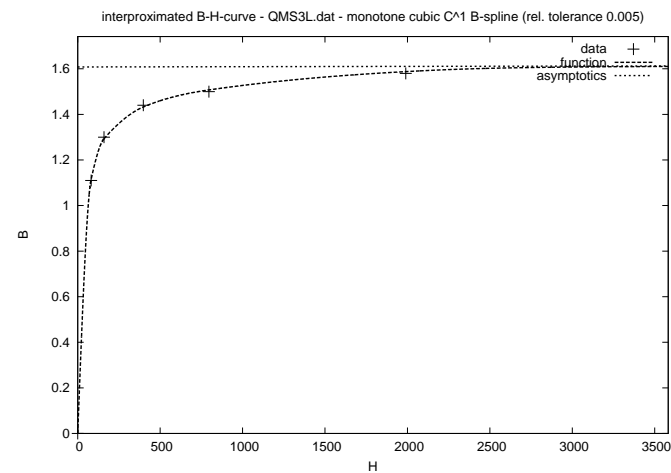
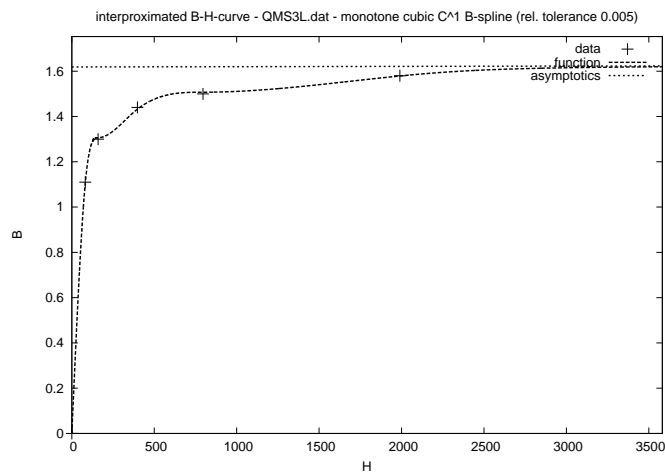
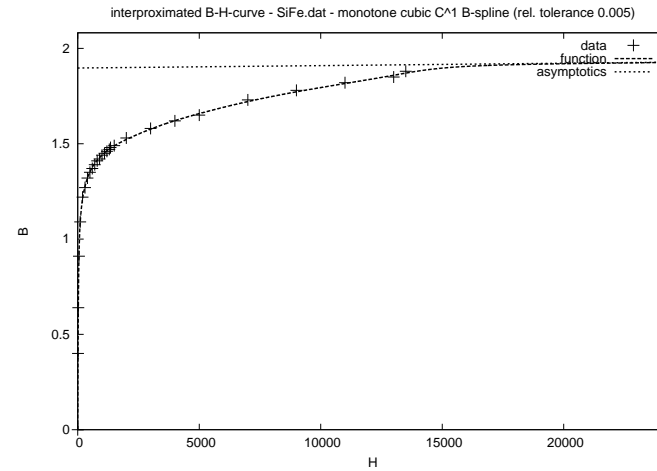
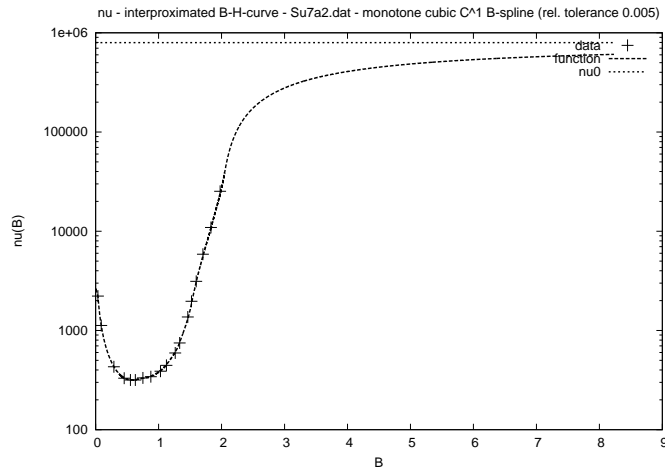
Approximation of f in the class of **strongly monotone** cubic \mathcal{C}^1 splines, such that $|\tilde{f}(H_k) - B_k| \leq c \delta_k$

Minimization of $\int_0^{H_N} [f''(s)]^2 \frac{ds}{\omega(s)}$ (Data Dependent Functional)

↪ Quadratic Optimization Problem

↪ Spline Representation of $\tilde{f} \xrightarrow{\text{Newton+Trick}}$ **Fast Evaluation** of ν , ν' , etc.

Approximation of B - H -Curves – Results



Nonlinear Potential Problem

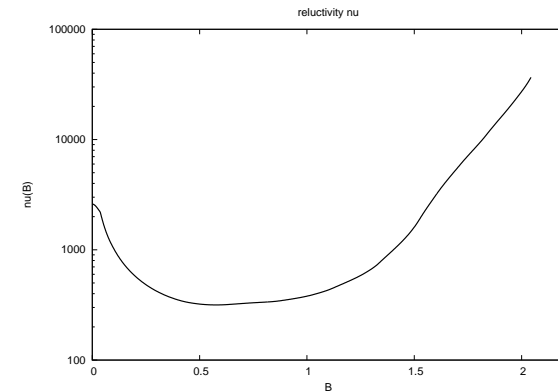
Nonlinear Coefficient $\nu_i \in C^1(\mathbb{R}_0^+ \rightarrow \mathbb{R}^+)$, $\nu_i(\cdot) \equiv \text{const}$ for $i \in I^{\text{BEM}}$

$\nu_i(t)$ strongly monotone, Lipschitz-continuous

$$-\nabla \cdot [\nu_i(|\nabla u|) \nabla u] = f \quad \text{in } \Omega_i$$

$$u = 0 \quad \text{on } \Gamma$$

$$\nu_i(|\nabla u|) \nabla u \cdot \vec{n}_i + \nu_j(|\nabla u|) \nabla u \cdot \vec{n}_j = 0 \quad \text{on } \Gamma_{ij}$$



Weak formulation: Find $u \in H_0^1(\Omega)$:

$$\sum_{i \in I^{\text{FEM}}} \int_{\Omega_i} \nu_i(|\nabla u|) \nabla u \cdot \nabla v \, dx + \sum_{i \in I^{\text{BEM}}} \int_{\Gamma_i} (S_i^{(\nu_i)} u) v \, ds_x =$$

$$= \sum_{i \in I^{\text{FEM}}} \int_{\Omega_i} f v \, dx + \sum_{i \in I^{\text{BEM}}} \int_{\Gamma_i} (N_i f) v \, ds_x \quad \forall v \in H_0^1(\Omega)$$

Newton Iteration

Initial $u^{(0)}$, e.g. $u^{(0)} = 0$

$$u^{(k+1)} = u^{(k)} + \rho_k w^{(k)}$$

$$\begin{aligned} & \sum_{i \in I^{\text{FEM}}} \int_{\Omega_i} \left[\zeta_i(|\nabla u^{(k)}|) \nabla w^{(k)} \right] \cdot \nabla v \, dx + \sum_{i \in I^{\text{BEM}}} \int_{\Gamma_i} (S_i^{\nu_i} w^{(k)}) v \, ds_x = \\ & = \sum_{i \in I^{\text{FEM}}} \int_{\Omega_i} f v - \nu_i(|\nabla u^{(k)}|) \nabla u^{(k)} \cdot \nabla v \, dx + \sum_{i \in I^{\text{BEM}}} \int_{\Gamma_i} [(N_i f) - (S_i u^{(k)})] v \, ds_x \end{aligned}$$

where

$$\zeta_i(p)q := \nu_i(|p|)q + \frac{\nu_i'(|p|)}{|p|}(p \cdot q)p \quad \forall p \in \mathbb{R}^n \setminus \{0\} \quad \forall q \in \mathbb{R}^n$$

$$\zeta_i(0)q := \nu_i(|0|)q \quad \forall q \in \mathbb{R}^n$$

FETI/BETI for the k -th Newton Equation

Define

$$(K'_{i,h}(\underline{u})\underline{w}, \underline{v}) = \int_{\Omega_i} [\zeta_i(u_h) \cdot \nabla w_h] \nabla v_h \, dx$$

$$(\underline{r}_i^{(k)}, \underline{v}) = (f_i - K_i(\underline{u}^{(k)}), \underline{v}) \quad \text{for } i \in I^{\text{FEM}}$$

$$(\underline{r}_i^{(k),\text{BEM}}, \underline{v}) = (f_i^{\text{BEM}} - S_{i,h}^{\text{BEM}} \underline{u}^{(k)}) \quad \text{for } i \in I^{\text{BEM}}$$

Linear System

$$\begin{pmatrix} K'_{1,h}(\underline{u}_i) & & & & & & & & B_1^\top \\ & \dots & & & & & & & \vdots \\ & & K'_{q,h}(\underline{u}_i) & & & & & & B_q^\top \\ & & & S_{q+1,h}^{\text{BEM}} & & & & & B_{q+1}^\top \\ & & & & \dots & & & & \vdots \\ & & & & & S_{p,h}^{\text{BEM}} & & & B_p^\top \\ B_1 & \dots & B_q & B_{q+1} & \dots & B_p & 0 & & \end{pmatrix} \begin{pmatrix} \underline{w}_1^{(k)} \\ \vdots \\ \underline{w}_q^{(k)} \\ \underline{w}_{q+1}^{(k)} \\ \vdots \\ \underline{w}_p^{(k)} \\ \underline{\lambda} \end{pmatrix} = \begin{pmatrix} \underline{r}_1^{(k)} \\ \vdots \\ \underline{r}_q^{(k),\text{BEM}} \\ \underline{r}_{q+1}^{(k),\text{BEM}} \\ \vdots \\ \underline{r}_p^{(k),\text{BEM}} \\ 0 \end{pmatrix}$$

Inner vs. Outer Iteration

Outer Iteration: Newton

Inner Iteration: Projected Preconditioned CG

Stopping Criterion (PPCG):

$$\|PF\underline{\lambda}^{(i)}\| < \varepsilon_{CG}^{(k)} \lambda_0$$

Stopping Criterion (Newton):

$$\| (r_i^{(k), \text{inner}})_{i \in I^{\text{FEM}}} \| < \varepsilon_{\text{Newton}} r_0$$

additionally measure flux jump on the interfaces Γ_{ij}

Numerical Results (Linear)

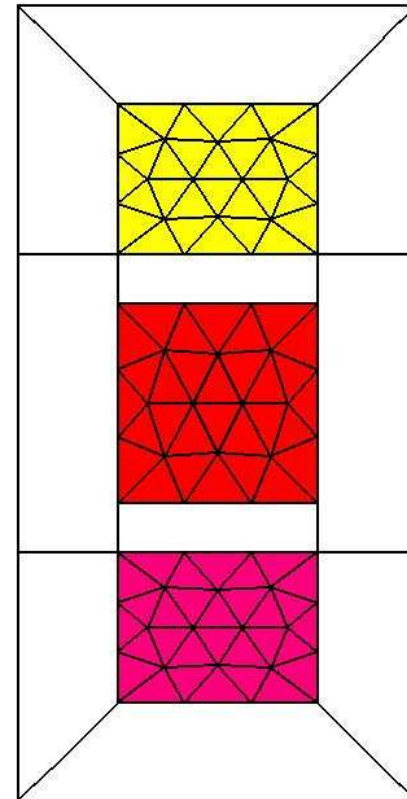
model problem:
coil-core configuration

core $\mu_r = 10^3$
coil / coil $f = \pm 10^3$
elsewhere $\mu_r = 1, f = 0$

Dirichlet: $u|_{\partial\Omega} = 0$

$$\nu = \frac{1}{\mu_r \mu_0} \quad \mu_0 = 4 \cdot \pi \cdot 10^{-7}$$

OSTBEM



Numerical Results (Linear)

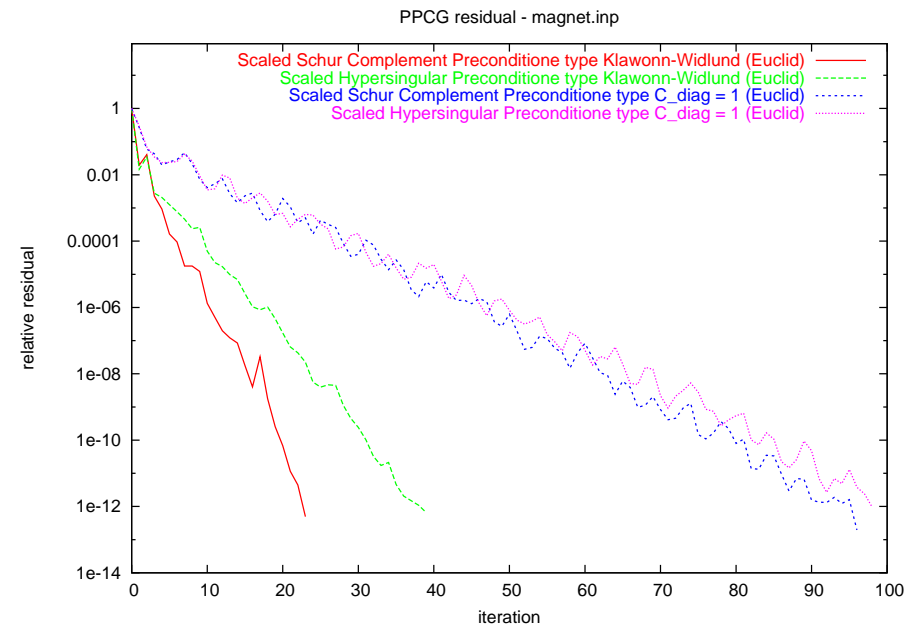
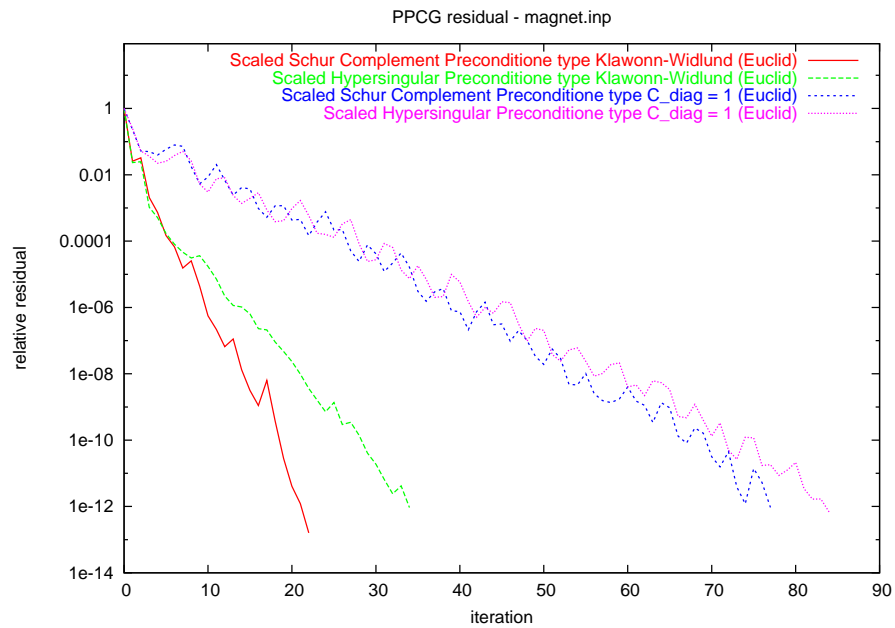
260 coupling nodes, 911 inner nodes, 276 Lagrange parameters

preconditioner	iterations	residual	total (sec)	one step (sec)
FETI ($C_\alpha = 1$)	77	9.38e-13	5.97	0.0775
BETI	84	6.79e-13	5.73	0.0682
FETI (Kla-Wid)	22	1.60e-13	1.89	0.0859
BETI	34	9.26e-13	2.61	0.0768

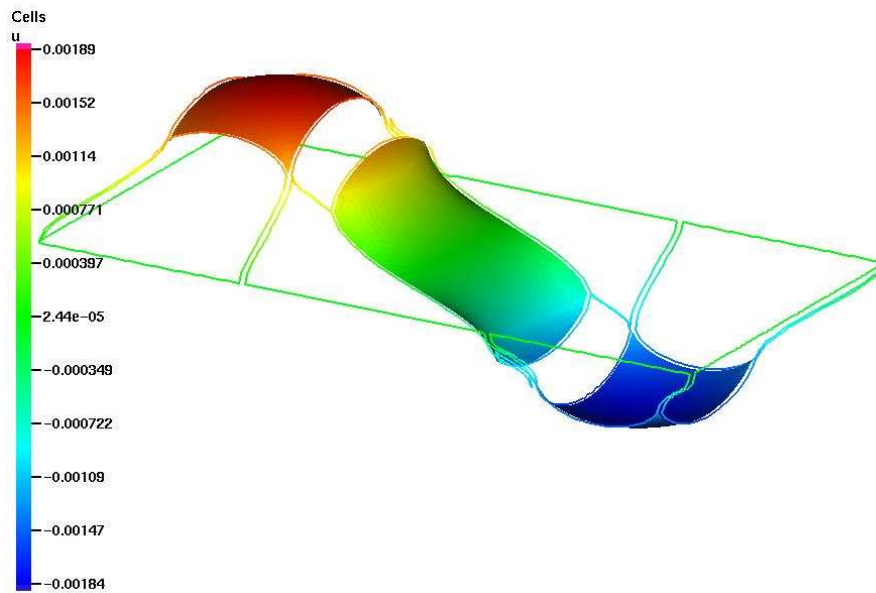
532 coupling nodes, 3271 inner nodes, 548 Lagrange parameters

preconditioner	iterations	residual	total (sec)	one step (sec)
FETI ($C_\alpha = 1$)	96	1.97e-13	38.8	0.404
BETI	98	9.60e-13	37.0	0.377
FETI (Kla-Wid)	23	4.94e-13	10.4	0.453
BETI	39	6.52e-13	15.8	0.404

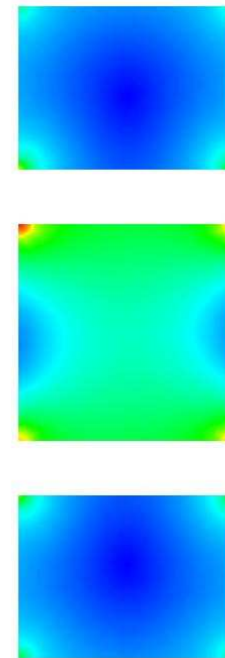
Numerical Results (Linear)



Numerical Results (Linear)



potential u



$|B|$ -field

Concluding Remarks and Outlook

- Family of FEM/BEM Domain Decomposition Techniques
Coupled FETI/BETI with two efficient and robust Preconditioners
- Efficient and fast handling of *B-H-Curves*
- Balancing inner and outer iteration ($\varepsilon_{CG}^{(k)}$, ε_{Newton})
- Meshrefinement (adaptive)
Use multilevel structure for good initials $u^{(0)}$ and Multigrid Preconditioning
- Exploit various levels of elimination w.r.t. parallel computing
(K_i , S_i , BETI saddle-point-problem, etc.)
- Nonlinear Tearing and Interconnecting

Nonlinear Tearing and Interconnecting

Solution u of the local nonlinear boundary value problem

$$\begin{aligned} -\nabla \cdot [\nu_i(|\nabla u|)\nabla u] &= f && \text{in } \Omega_i \\ u &= g && \text{on } \Gamma_i \cap \Gamma \\ u &= v_i && \text{on } \Gamma_i \setminus \Gamma \end{aligned}$$

defines the **Nonlinear Dirichlet-to-Neumann-map**

$$T_i[f, g] : H^{1/2}(\Gamma_i \setminus \Gamma) \rightarrow H^{-1/2}(\Gamma_i \setminus \Gamma) : v_i \mapsto \nu_i(|\nabla u|) \frac{\partial u}{\partial \vec{n}_i}$$

$$\nu_i(\cdot) \equiv \text{const} \implies T_i[f, g](v_i) = S_i g + S_i v_i - N_i f$$

Ω_i floating: $T_i[f, g](v_i) = T_i[f](v_i)$, kernel = constant functions

Possible Realization of $T_{i,h}[f, g](v_i)$:

Solve nonlinear Dirichlet problem (g, v_i, f) with (damped) Newton

Last iterate $u_h^{(k)}$ determines Neumann data via Schur Complement.

Nonlinear Tearing and Interconnecting

Nonlinear Neumann-to-Dirichlet-Map (nonfloating)

Solve Dirichlet problem

$$\begin{aligned} -\nabla \cdot [\nu_i(|\nabla u|)\nabla u] &= f, && \text{in } \Omega_i, \\ u &= g, && \text{on } \Gamma_i \cap \Gamma, \\ \nu_i(|\nabla u|)\partial u/\partial \vec{n}_i &= t_i, && \text{on } \Gamma_i \setminus \Gamma, \end{aligned}$$

with a (damped) Newton, take Dirichlet data $\rightsquigarrow T_i[f, g]^{-1}(t_i)$

Nonlinear Neumann-to-Dirichlet-Map (floating)

Solve a regularized version of the local Neumann problem

$$\begin{aligned} -\nabla \cdot [\nu_i(|\nabla u|)\nabla u] &= f && \text{in } \Omega_i \\ \nu_i(|\nabla u|)\partial u/\partial \vec{n}_i &= t_i && \text{on } \Gamma_i \end{aligned}$$

with (damped) Newton, take Dirichlet data $\rightsquigarrow \tilde{T}_i[f, g]^{-1}(t_i)$

Nonlinear Tearing and Interconnecting

Global Problem

$$\begin{aligned}t_i &= T_i[f, g](u_i) && \text{on } \Gamma_i \\u_i &= u_j && \text{on } \Gamma_{ij} \\t_i + t_j &= 0 && \text{on } \Gamma_{ij}\end{aligned}$$

Eliminating $(t_i) \rightsquigarrow$ **Nonlinear Variational Skeleton Problem**

$$\sum_{i \in I} \int_{\Gamma_i \setminus \Gamma} T_i[f, g](u) v \, ds_x = 0, \quad \forall v \in H^{1/2}(\cup_{i \in I} \Gamma_i \setminus \Gamma).$$

Discrete approximation of the nonlinear operators:

$$T_{i,h}^{\text{FEM/BEM}}[f, g], \quad \tilde{T}_{i,h}^{\text{FEM/BEM}}[f, g]$$

Nonlinear Tearing and Interconnecting

Nonlinear FETI/BETI System

$$T_{i,h}^{\text{FEM/BEM}}[f, g](\underline{u}_i) + B_i^T \underline{\lambda} = 0, \quad \forall i \in I,$$
$$\sum_{i \in I} B_i \underline{u}_i = 0.$$

Eliminate (u_i) via solution of local (nonlinear) problems

$$u_i = T_{i,h}^{\text{FEM/BEM}}[f, g]^\dagger(-B_i^T \lambda) \underbrace{+ \gamma_i e_i}_{\text{"+ constant"}}$$

Define

$$F(\underline{\lambda}) := \sum_{i \in I} B_i T_{i,h}^{\text{FEM/BEM}}[f, g]^\dagger(-B_i^T \underline{\lambda}),$$

$$G := (B_i e_i)_{i \in I, \Omega_i \text{ floating}},$$

Nonlinear Tearing and Interconnecting

Nonlinear Dual Equation

$$\begin{array}{rcl} F(\underline{\lambda}) & + & G\underline{\gamma} = 0 \\ G^T \underline{\lambda} & & = 0 \end{array}$$

Linear Projection $P := I - G(G^T G)^{-1}G^T$

↔ **Projected Nonlinear Dual Equation**

$$PF(\underline{\lambda}) = 0$$

Solution $\underline{\lambda} \longrightarrow \underline{\gamma} \longrightarrow (\underline{u}_i) \longrightarrow \text{global field } u_h$

Nonlinear Tearing and Interconnecting - To Do

- Existence of a unique solution λ (Regularity of $F(\cdot)$)
- Fixpoint or Newton Iteration + Analysis
- Preconditioning