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A new impedance accounting for short and long range effects in mixed substructured formulations of nonlinear problems

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Abstract

An efficient method for solving large nonlinear problems combines Newton solvers and Domain Decomposition Methods (DDM). In the DDM framework, the boundary conditions can be chosen to be primal, dual or mixed. The mixed approach presents the advantage to be eligible for the research of an optimal interface parameter (often called impedance) which can increase the convergence rate. The optimal value for this parameter is usally too expensive to be computed exactly in practice: an approximate version has to be sought for, along with a compromise between efficiency and computational cost. In the context of parallel algorithms for solving nonlinear structural mechanical problems, we propose a new heuristic for the impedance which combines short and long range effects at a low computational cost.

Key words: domain decomposition; nonlinear mechanics; Robin boundary conditions; interface impedance; parallel processing

1 Introduction

Dealing with nonlinear phenomena has become one of the predominant issues for mechanical engineers, in the objective of virtual testing. Whether they are geometrical or related to the material behavior, nonlinearities can be treated by a combination of Newton and linear solvers. Newton algorithms can be modified, secant, quasi-Newton [1, 2, 3, 4], depending mostly on the complexity of tangent operators computation. If the meshed structure has a large number of degrees of freedom, linear solvers are chosen to be iterative and parallel, belonging to the class of Domain Decomposition Methods for instance [5, 6, 7, 8, 9].

This article focusses on the nonlinear substructuring and condensation method, which has been investigated in previous studies [10, 11, 12, 13]. The substructured formulation involves a choice of interface transmission conditions type, which can be either primal, dual or mixed, refering either to interface displacements, nodal interface reactions, or a linear combination of the two previous types – i.e. Robin interface conditions. In this context, mixed formulation has shown good efficiency [14, 15, 16, 13], mostly due to a sound choice of the parameter introduced in the linear combination of interface conditions. Being homogeneous to a stiffness, and often refered to as an *interface impedance*, this parameter can indeed be optimized, depending on the mechanical problem [17]. However, the computational cost of the optimal value involves in general storage and manipulation of global matrices, and is consequently not affordable in the framework of parallel computations.

The interface impedance, in DDM methods for structural mechanics, should model, from the point of view of one substructure, its interactions with the complement of the whole structure. In order to achieve good convergence rates without degrading computational speed, interface impedance

can generally be approximated either by *short scale* or *long scale* formulations, depending on the predominant phenomena which must be accounted for. In the mechanical context, local phenomena are in general predominant: the response of the structure, submitted to sollicitations on a subdomain interface, mostly comes from the neighbors of this subdomain. Thus, *short scale* approximations are usually preferred in this framework, the most commonly used being the interface stiffness of the neighbors [14, 15, 16, 13].

However, filtering long range interactions gives quite a coarse approximation of interface impedance, and does not gives an accurate representation of the environment of each substructure. A good evaluation of the remainder of the structure should indeed couple these two strategies. Starting from this consideration, we propose here a new construction process of the interface impedance, based on a "spring in series" modeling of the structure, which couples the *long* and *short* ranges interactions with the structure. The heuristic we develop is strongly influenced by the availability of the various terms involved in our approximation. The practical implementation aspects are detailed in this article. Its efficiency is evaluated on several academic numerical examples.

2 Reference problem, notations

2.1 Global nonlinear problem

We consider here a nonlinear partial differential equation on a domain Ω , representative of a structural mechanical or thermal problem, with Dirichlet conditions on a part $\partial \Omega_u \neq \emptyset$ of its boundary, and Neumann conditions on the complementary part $\partial \Omega_F$. After discretization with the Finite Element method, the problem to solve reads:

$$f_{int}(u) + f_{ext} = 0 (1)$$

Vector f_{ext} takes into account boundary conditions (Dirichlet or Neumann) and dead loads, operator f_{int} refers to the discretization of homogeneous partial differential equation.

Remark 1. In linear elasticity, under the small perturbations hypothesis, one has:

$$f_{int}(u) = -Ku$$

with K the stiffness matrix of the structure.

2.2 Substructuring

Classical DDM notations will be used – see figure 1: global domain Ω is partitioned into N_s subdomains $\Omega^{(s)}$. For each subdomain, a trace operator $t^{(s)}$ restricts local quantities $x^{(s)}$ defined on $\Omega^{(s)}$ to border quantities $x_b^{(s)}$ defined on $\Gamma^{(s)} \equiv \partial \Omega^{(s)} \setminus \partial \Omega$:

$$x_b^{(s)} = t^{(s)} u^{(s)} = x_{|\Gamma(s)|}^{(s)}$$

Quantities defined on internal nodes (belonging to $\Omega^{(s)} \setminus \Gamma^{(s)}$) are written with subscript $i: x_i^{(s)}$.

Global primal (resp. dual) interface are noted Γ_A (resp Γ_B). Primal assembly operators $A^{(s)}$ are defined as canonical prolongation operators from $\Gamma^{(s)}$ to Γ_A : $A^{(s)}$ is a full-ranked boolean matrix of size $n_A \times n_b^{(s)}$ - where n_A is the size of global primal interface Γ_A and $n_b^{(s)}$ the number of interface degrees of freedom belonging to subdomain $\Omega^{(s)}$.

Diamond notations are used in the following: for a domain Ω substructured in N_s subdomains $\Omega^{(s)}$, concatenated local variables are superscripted Φ , Φ or Φ , depending on the alignment.

$$x^{\diamondsuit} = \begin{pmatrix} x^{(1)} \\ \vdots \\ x^{(N_s)} \end{pmatrix}, \qquad x^{\diamondsuit} = \begin{pmatrix} x^{(1)} \dots x^{(N_s)} \end{pmatrix}, \qquad M^{\diamondsuit} = \begin{pmatrix} M^{(1)} & 0 & 0 \\ 0 & \ddots & 0 \\ 0 & 0 & M^{(N_s)} \end{pmatrix}$$

Any matrix $B^{(s)}$ satisfying Range(B^{\diamondsuit^T}) = Ker(A^{\diamondsuit}) can be assigned to dual assembly operator – see figure 1 for the most classical choice.

Figure 1: Local numberings, interface numberings, trace and assembly operators

3 Nonlinear substructuring and condensation: mixed formulation

This section recalls the principle of nonlinear substructuring and condensation, which is explained in details in [13].

3.1 Formulation of the condensed problem

Nonlinear problem (1) is decomposed into N_s nonlinear subproblems:

$$f_{int}^{\Phi}(u^{\Phi}) + f_{ext}^{\Phi} + t^{\diamondsuit^T} \lambda_b^{\Phi} = 0^{\Phi}$$

where $\lambda_b^{(s)}$ is the unknown local interface nodal reaction, introduced to represent interactions of the subdomain $\Omega^{(s)}$ with the rest of the structure.

Transmission conditions hold:

$$\begin{cases} B^{\diamondsuit} u_b^{\diamondsuit} = 0 \\ A^{\diamondsuit} \lambda_b^{\diamondsuit} = 0 \end{cases}$$

The mixed formulation consists in introducing a new interface unknown:

$$\mu_h^{\diamondsuit} = \lambda_h^{\diamondsuit} + Q_h^{\diamondsuit} u_h^{\diamondsuit}$$

where the matrix Q_b^{\otimes} is a parameter of the method. It has to be symmetric positive definite, and can be interpreted as a stiffness added to the interface, per subdomain: Q_b^{\otimes} is called *interface impedance*.

Local equilibriums can then be reformulated as:

$$f_{int}^{\Phi}(u^{\Phi}) + f_{ext}^{\Phi} + t^{\diamondsuit}^{T} \left(\mu_{h}^{\Phi} - Q_{h}^{\diamondsuit} u_{h}^{\Phi} \right) = 0 \tag{2}$$

We assume the existence, at least locally, of a nonlinear mixed analogue H_{nl}^{Φ} of the Schur complement (ie. a discrete Robin-to-Dirichlet operator):

$$u_b^{\oplus} = H_{nl}^{\oplus} \left(\mu_b^{\oplus}; Q_b^{\otimes}, f_{ext}^{\oplus} \right) \tag{3}$$

Property 1. The tangent operator H_t^{\diamondsuit} to H_{nl}^{\diamondsuit} can be explicitly computed in function of the tangent stiffness K_t^{\diamondsuit} :

$$H_t^{\diamondsuit} = \frac{\partial H_{nl}^{\diamondsuit}}{\partial \mu_b^{\diamondsuit}} = t^{\diamondsuit} \left(K_t^{\diamondsuit} + t^{\diamondsuit^T} Q_b^{\diamondsuit} t^{\diamondsuit} \right)^{-1} t^{\diamondsuit^T}$$

Moreover, in the linear case, the Robin-to-Dirichlet operator written H_l^{Φ} is affine, with the constant term associated with external forces:

$$\begin{split} H_l^{\diamondsuit}\left(\mu_b^{\diamondsuit};Q_b^{\diamondsuit},f_{ext}^{\diamondsuit}\right) &= H_t^{\diamondsuit}\mu_b^{\diamondsuit} + b_m^{\diamondsuit} \end{split}$$
 with $b_m^{\diamondsuit} = t^{\diamondsuit}\left(K^{\diamondsuit} + t^{\diamondsuit^T}Q_b^{\diamondsuit}t^{\diamondsuit}\right)^{-1}f_{ext}^{\diamondsuit}$

Remark 2. In the linear (ized) case, we also introduce the primal (Dirichlet-to-Neumann, noted $S_t^{(s)}$) and dual (Neumann-to-Dirichlet $S_t^{(s)\dagger}$) Schur complements, whose tangent can also be computed:

$$S_{t}^{(s)} = K_{t_{bb}}^{(s)} - K_{t_{bi}}^{(s)} K_{t_{ii}}^{(s)}^{-1} K_{t_{ib}}^{(s)}; \quad S_{t}^{(s)^{\dagger}} = t^{(s)} K_{t}^{(s)^{\dagger}} t^{(s)^{T}}$$

where the \dagger superscript stands for pseudo-inversion.

Thanks to the complementarity between balanced and continuous quantities, and to the symmetry positive definiteness of Q_b^{\diamondsuit} , any boundary displacement (defined independently on neighboring subdomains) can be split in a unique way into a continuous field belonging to $\operatorname{Ker}(B^{\diamondsuit})$ and a balanced field belonging to $\operatorname{Ker}(A^{\diamondsuit}Q_b^{\diamondsuit})$. Thus, the transmission conditions can be written in terms of μ_b^{\diamondsuit} and u_b^{\diamondsuit} , and gathered in a single equation:

$$A^{\diamondsuit^T} \left(A^{\diamondsuit} Q_b^{\diamondsuit} A^{\diamondsuit^T} \right)^{-1} A^{\diamondsuit} \mu_b^{\diamondsuit} - u_b^{\diamondsuit} = 0$$

Finally, interface condensed problem reads:

$$R_b^{\Phi}(\mu_b^{\Phi}) \equiv A^{\Phi^T} \left(A^{\Phi} Q_b^{\Phi} A^{\Phi^T} \right)^{-1} A^{\Phi} \mu_b^{\Phi} - H_{nl}^{\Phi} \left(\mu_b^{\Phi}; Q_b^{\Phi}, f_{ext}^{\Phi} \right) = 0 \tag{4}$$

The interface nonlinear residual R_b^{Φ} is thus built from local nonlinear computations (3).

3.2 Solving strategy

3.2.1 Newton-Krylov algorithm

Nonlinear substructuring and condensation consists in solving interface problem (4) instead of global problem (1). Three steps are involved in the solving process:

- (i) Local solutions of nonlinear equilibriums (2) are computed by applying local Newton algorithms, and assembled to build the nonlinear interface residual R_b^{Φ} .
- (ii) A global Newton algorithm is applied to problem (4), which produces a tangent linearized system.
- (iii) Associated tangent problem is solved by a DDM solver

Newton global algorithm can be written, with previous notations:

$$\begin{cases} \frac{\partial R_b^{\Phi}}{\partial \mu_b^{\Phi}} d\mu_b^{\Phi} + R_b^{\Phi} = 0 \\ \mu_b^{\Phi} + = d\mu_b^{\Phi} \end{cases}$$

Tangent problem then reads:

$$\left(A^{\diamondsuit^T}\left(A^{\diamondsuit}Q_b^{\diamondsuit}A^{\diamondsuit^T}\right)^{-1}A^{\diamondsuit} - H_t^{\diamondsuit}\right)d\mu_b^{\diamondsuit} = H_{nl}^{\diamondsuit}\left(\mu_b^{\diamondsuit}, Q_b^{\diamondsuit}, f_{ext}^{\diamondsuit}\right) - A^{\diamondsuit^T}\left(A^{\diamondsuit}Q_b^{\diamondsuit}A^{\diamondsuit^T}\right)^{-1}A^{\diamondsuit}\mu_b^{\diamondsuit} \tag{5}$$

3.2.2 Alternative formulation

Formulation (5) of tangent problem could be treated by a FETI-2LM solver [18]. An equivalent formulation of problem (4) is also possible, where the boundary interface unknown μ_b^{Φ} is replaced by a couple of interface unknowns (F_B, v_A) , F_B being a nodal reaction and v_A an interface displacement. Couple (F_B, v_A) is made unique by imposing the three following conditions:

- \circ F_B is balanced
- $\circ v_A$ is continuous
- $\circ \ \mu_b^{\diamondsuit} = B^{\diamondsuit^T} F_B + Q_b^{\diamondsuit} A^{\diamondsuit^T} v_A$

With this formulation, tangent problem is expressed by:

$$\left(A^{\diamondsuit} S_t^{\diamondsuit} A^{\diamondsuit^T}\right) dv_A = A^{\diamondsuit} \left(Q_b^{\diamondsuit} + S_t^{\diamondsuit}\right) b_m^{\diamondsuit}$$
with $b_m^{\diamondsuit} = H_{nl}^{\diamondsuit} \left(\mu_b^{\diamondsuit}; Q_b^{\diamondsuit}, f_{ext}^{\diamondsuit}\right) - A^{\diamondsuit^T} v_A$

$$(6)$$

Equation (6) has the exact form of a BDD [5] problem. It can thus conveniently be solved with usual preconditioner and coarse problem. The following quantities can then be deduced:

$$d\mu_{b}^{\diamondsuit} = S_{t}^{\diamondsuit} A^{\diamondsuit^{T}} dv_{A} - A^{\diamondsuit} \left(Q_{b}^{\diamondsuit} + S_{t}^{\diamondsuit} \right) b_{m}^{\diamondsuit}$$

$$du^{\diamondsuit} = \left(K_{t}^{\diamondsuit} + t^{\diamondsuit^{T}} Q_{b}^{\diamondsuit} t^{\diamondsuit} \right)^{-1} t^{\diamondsuit^{T}} \left(A^{\diamondsuit} \left[Q_{b}^{\diamondsuit} + S_{t}^{\diamondsuit} \right] b_{m}^{\diamondsuit} + d\mu_{b}^{\diamondsuit} \right)$$

$$du_{b}^{\diamondsuit} = t^{\diamondsuit} du^{\diamondsuit}$$

$$d\lambda_{b}^{\diamondsuit} = S_{t}^{\diamondsuit} du_{b}^{\diamondsuit} - A^{\diamondsuit} \left(Q_{b}^{\diamondsuit} + S_{t}^{\diamondsuit} \right) b_{m}^{\diamondsuit} = d\mu_{b}^{\diamondsuit} - Q_{b}^{\diamondsuit} du_{b}^{\diamondsuit}$$

$$(7)$$

3.2.3 Typical algorithm

Algorithm 1 sums up the main steps of the method with the mixed nonlinear local problems and primal tangent solver. For simplicity reasons, only one load increment was considered.

As can be seen in this algorithm, several convergence thresholds are needed:

- Global convergence criterion ε_{NG} : since our approach is mixed, the criterion not only controls the quality of the subdomains balance (as in a standard Newton approach) but also the continuity of the interface displacement which is measured by an appropriate norm written $\|\cdot\|_{B}$.
- Local nonlinear thresholds ε_{NL}^{Φ} , which are associated with the Newton processes carried out independently on subdomains.
- The global linear threshold of the domain decomposition (Krylov) solver ε_K (here BDD).

The other parameters of the method are the initializations of the various iterative solvers and the choice of the impedance matrices Q_b^{\diamondsuit} .

Algorithm 1: Mixed nonlinear approach with BDD tangent solver

```
Define: r_{nl}^{m\Phi}(u^{\Phi},\mu_b^{\Phi}) = f_{int}^{\Phi}(u^{\Phi}) - t^{\diamondsuit^T}Q_b^{\diamondsuit}t^{\diamondsuit}u^{\Phi} + t^{\diamondsuit^T}\mu_b^{\Phi} + f_{ext}^{\Phi} Initialization: (u_0^{\Phi},\lambda_{b_0}^{\Phi}) \text{ such that } B^{\diamondsuit}t^{\diamondsuit}u_0^{\Phi} = 0 \text{ and } A^{\diamondsuit}\lambda_{b_0}^{\Phi} = 0 Set k=0 Define \mu_{b_k}^{\Phi} = \lambda_{b_k}^{\Phi} + Q_b^{\diamondsuit}t^{\diamondsuit}u_k^{\Phi} while \|r_{nl}^{m\Phi}(u_k^{\Phi},\mu_{b_k}^{\Phi})\| + \|B^{\diamondsuit}t^{\diamondsuit}u^{\Phi}\|_B > \varepsilon_{NG} do  \begin{array}{c} \text{Local nonlinear step:} \\ \text{Set } u_{k,0}^{\Phi} = u_k^{\Phi} \text{ and } j = 0 \\ \text{while } \|r_{nl}^{m\Phi}(u_{k,j}^{\Phi},\mu_{b_k}^{\Phi})\| > \varepsilon_{NL}^{\Phi} \text{ do} \\ \|u_{k,j+1}^{\Phi} = u_{k,j}^{\Phi} - \left(K_{t_{k,j}}^{\diamondsuit} + t^{\diamondsuit^T}Q_b^{\diamondsuit}t^{\diamondsuit}\right)^{-1}r_{nl}^{m\Phi}(u_{k,j}^{\Phi},\mu_{b_k}^{\Phi}) \\ \text{Set } j = j+1 \\ \text{end} \\ \text{Linear right-hand side:} \\ b_{m_k}^{\Phi} = A^{\diamondsuit^T}\left(A^{\diamondsuit}Q_b^{\diamondsuit}A^{\diamondsuit^T}\right)^{-1}A^{\diamondsuit}\mu_{b_k}^{\Phi} - t^{\diamondsuit}u_{k,j}^{\Phi} \\ b_{p_k}^{\Phi} = \left(S_{t_{k,j}}^{\diamondsuit} + Q_b^{\diamondsuit}\right)b_{m_k}^{\Phi} \\ \text{Global linear step:} \\ \text{Set } dv_A^0 = 0 \text{ and } i = 0 \\ \text{while } \|b_{p_k}^{\Phi} - \left(A^{\diamondsuit}S_{t_{k,j}}^{\diamondsuit}A^{\diamondsuit^T}\right)dv^i\| > \varepsilon_K \text{ do} \\ \|\text{Make BDD iterations (index } i) \\ \text{end} \\ \text{Set } u_{k+1}^{\Phi} = u_k^{\Phi} + du_k^{i\Phi} \text{ and } \lambda_{b_{k+1}}^{\Phi} = \lambda_{b_k}^{\Phi} + d\lambda_{b_k}^{i\Phi} \text{ using } (7) \\ \text{Set } k = k+1 \\ \text{end} \\ \end{array}
```

4 New heuristic for the interface impedance

4.1 Motivation

Parameter Q_b^{\diamondsuit} is involved all along the solving, and a special care should be paid to its computation. In the case of linear elasticity, the optimal value of this parameter is simple to express. Indeed, linear local equilibriums, with mixed approach, can be written as:

$$u_b^{\diamondsuit} = t^{\diamondsuit} \left(K^{\diamondsuit} + t^{\diamondsuit^T} Q_b^{\diamondsuit} t^{\diamondsuit} \right)^{-1} t^{\diamondsuit^T} \mu_b^{\diamondsuit} + b_m^{\diamondsuit}$$

Thus, for a given substructure $\Omega^{(j)}$, the optimal setting for $Q_b^{(j)}$ is to evaluate the stiffness of the remainder $\Omega^{(\bar{j})} = \Omega \setminus \Omega^{(j)}$, condensed on the interface – i.e. the primal Schur complement of the remainder $\Omega^{(\bar{j})}$, condensed on its interface $\Gamma^{(\bar{j})} = \Gamma^{(j)}$:

$$Q_{b,lin,opti}^{(j)} \equiv S_l^{(\bar{j})} = K_{bb}^{(\bar{j})} - K_{bi}^{(\bar{j})} K_{ii}^{(\bar{j})}^{-1} K_{ib}^{(\bar{j})}$$
(8)

This setting would make all the subdomains' equilibrium be equivalent (based on the same total stiffness). Iterations would only be needed to propagate the right-hand side, which would be quasi-instantaneous if the convenient coarse grid was added.

Let us first further analyze the two terms of expression (8). The first term, $K_{bb}^{(\bar{j})}$, accounts for very local interactions. It is sparse block diagonal, and exactly has the fill-in of matrix $K_{bb}^{(j)}$. The second term, $K_{bi}^{(\bar{j})}K_{ii}^{(\bar{j})^{-1}}K_{ib}^{(\bar{j})}$, accounts for long range interactions, it depends on the whole structure (geometry and material), and couples all degrees of freedom together via in-depth interactions.

It is thus a full matrix; this property can be seen as the consequence of the pseudo-differentiability of the underlying Steklov-Poincaré operator of which the Schur complement is the discretization. It is important to note the minus sign: the short range part is very stiff and the global effects mitigate it.

Obviously, formula (8) is intractable in a distributed environment. However, different strategies have been investigated to compute approximations at low cost – see next subsection for a quick review.

In the nonlinear context, the use of a linear impedance is of course non-optimal. Moreover, the best linear impedance probably resembles the Schur complement of the remainder of the subdomain in the final configuration, which is of course unknown a priori. Our aim is then to try to find a heuristic which gives an easy-to-compute approximation of the formula (8) to be applied to the initial tangent stiffness.

4.2 Quick review

The question of finding a good approximation of the Schur complement of a domain is at the core of mixed domain decomposition methods like optimized Schwarz methods [19] or the Latin method [20]. Studies have proved that they needed to reproduce short-range effects (like local heterogeneity) but also structural effects (like the anisotropy induced by the slenderness of plate structures [21]). When one wishes to choose an invariant scalar (or tensor in case of anisotropy) for each interface, it can be beneficial to use a coarse model for its estimation [22]. A possibility in order to better model short-range interaction between interface nodes is to use Ventcell conditions instead of simple Robin conditions [23]; this enables to recover the same sparsity for the impedance as for the stiffness of the subdomain. An extreme strategy is to use (scalar) Robin conditions on the Riesz' image of the normal flux leading to a fully populated impedance matrix [24]. A more reasonable strategy is to use a strip approximation of the Schur complement [25], which can also be computed by adding elements to the subdomains [26], in the spirit of restricted additive Schwarz methods [27].

From an algebraic point of view, short range approximation $K_{t_{bb}}^{(\bar{j})}$ (or even diag $(K_{t_{bb}}^{(\bar{j})})$) is sometimes used for FETI's preconditioner [28], where it is called lumped approximation. Let neigh(j) be the set of the neighbors of subdomain j, we have

lumped:
$$K_{t_{bb},l}^{\text{neigh}(j)} \equiv K_{t_{bb}}^{(\bar{j})} = A^{(j)^T} \left(\sum_{s \in \text{neigh}(j)} A^{(s)} K_{t_{bb}}^{(s)} A^{(s)^T} \right) A^{(j)}$$
 (9)

or even:

superlumped:
$$K_{t_{bb},sl}^{\text{neigh}(j)} \equiv \operatorname{diag}\left(K_{t_{bb}}^{(\overline{j})}\right) = A^{(j)^T} \left(\sum_{s \in \operatorname{neigh}(j)} A^{(s)} \operatorname{diag}\left(K_{t_{bb}}^{(s)}\right) A^{(s)^T}\right) A^{(j)}$$
 (10)

Being an assembly among a few subdomains of sparse block-diagonal matrices, this term is quite cheap to compute, and does not require any extra-computations, since local tangent stiffnesses are calculated anyway at each iteration of the solving process. The efficiency of the simple approximation (9) has been studied, in the context of nonlinear substructuring and condensation, in some research works [10, 16, 13], and has given good results when tested on rather homogeneous structures of standard shape.

In the domain decomposition framework for linear problems, long range interactions are taken into account thanks to the coarse grid problems [28, 5, 29], which enables the method to comply with Saint-Venant's principle. These are closely related to projection techniques inspired by homogenization [30, 31, 20, 32, 33] in order to get low rank approximations. Let U be an orthonormal basis of a well chosen subspace of displacements, the approximation can be written as:

$$S^{(\overline{j})} \simeq U(U^T S^{(\overline{j})} U) U^T \tag{11}$$

Saint-Venant's principle imposes U to contain at least the rigid body motions of $\Omega^{(j)}$, for computational efficiency it can be complemented by affine deformation modes or by displacements defined independently by interfaces.

However, if short range approximations do not provide enough information to give a good representation of the faraway structure influence on a substructure $\Omega^{(j)}$, neither do long range approximation give a good estimation of the near-field response to a sollicitation. Besides, in the context of small displacements, a lack of precision on the close structure is more problematic than the filtering of long range interactions: predominant mechanical reactions usually come from nearby elements of the mesh.

The best strategy for $Q_b^{(j)}$ would combine both *short* and *long* range formulations, however this version has not been much investigated yet. In particular it is not that easy to ensure the positivity of the impedance if the two approximations are computed independently. In [34] an expensive scale separation was introduced in the context of non intrusive global/local computations where $\Omega^{(\bar{j})}$ was somehow available (which is not the case in our distributed framework). We propose here a new expression for parameter $Q_b^{(j)}$, in the context of nonlinear substructuring and condensation with mixed interface conditions, which combines short and long scale formulations, at low computational cost.

4.3 Spring in series model

Our heuristic for the impedance relies on the simple observation that finding a two-scale approximation of the flexibility of $\Omega^{(\bar{j})}$ may be more patent than for the stiffness. It is inspired by the simple model of two springs assembled in series: one spring models the stiffness of the neighboring subdomains whereas the second models the stiffness of the faraway subdomains (see figure 2). The resulting equivalent flexibility is the sum of the two flexibilities. In practice, in order to recover

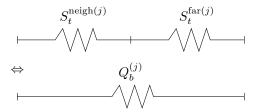


Figure 2: Springs in series model

the structure of (8), while remaining tractable, we propose the local flexibility $S_t^{\text{neigh}(j)^{-1}}$ to be the inverse of a sparse matrix, and the long-range flexibility $S_t^{\text{far}(j)^{-1}}$ to be low-rank. Typically we have:

$$Q_b^{(j)^{-1}} = K_{t_{bh}}^{\text{neigh}(j)^{-1}} + A^{(j)^T} V F V^T A^{(j)}$$
(12)

where $K_{t_{bb}}^{\mathrm{neigh}(j)}$ can refer for instance to expressions (9) or (10), F is a small-sized $m \times m$ square matrix, and V an interface vectors basis of size $n_A \times m$. Writing $V^{(j)} = A^{(j)^T}V$ the local contribution of basis V, expression (12) can be inversed using the Sherman-Morrisson formula:

$$Q_b^{(j)} = K_{t_{bb}}^{\text{neigh}(j)} - \underbrace{K_{t_{bb}}^{\text{neigh}(j)} V^{(j)}}_{W_b^{(j)}} \underbrace{\left(F^{-1} + V^{(j)^T} K_{t_{bb}}^{\text{neigh}(j)} V^{(j)}\right)^{-1}}_{M^{(j)^{-1}}} \underbrace{V^{(j)^T} K_{t_{bb}}^{\text{neigh}(j)}}_{W_b^{(j)^T}}$$
(13)

This stiffness is a sparse matrix corrected by a low-rank term; then, when solving the (generalized) Robin problems, the Sherman-Morrisson formula can be used again:

$$\operatorname{let} \tilde{K}_{t}^{(j)} = \left(K_{t}^{(j)} + t^{(j)^{T}} K_{t_{bb}}^{\operatorname{neigh}(j)} t^{(j)}\right) \text{ and } W^{(j)} = t^{(j)^{T}} W_{b}^{(j)} :$$

$$\left(K_{t}^{(j)} + t^{(j)^{T}} Q_{b}^{(j)} t^{(j)}\right)^{-1} = \tilde{K}_{t}^{(j)^{-1}} + \tilde{K}_{t}^{(j)^{-1}} W^{(j)} \left(M^{(j)} - W^{(j)^{T}} \tilde{K}_{t}^{-1} W^{(j)}\right)^{-1} W^{(j)^{T}} \tilde{K}_{t}^{(j)^{-1}} \tag{14}$$

The short-range term enables to regularize the problem without impairing the sparsity of the stiffness matrix.

4.4 Two-scale approximation of the flexibility

From previous analysis, we try to derive an approximation of the (linear) optimal flexibility (8) which takes the additive form of (12). Being given a substructure $\Omega^{(j)}$, we write $S_A^{(\bar{j})} = \sum_{s\neq j} A^{(s)} S_t^{(s)} A^{(s)^T}$ the assembly of local tangent Schur complements on the remainder $\Omega^{(\bar{j})}$. Using the quotient and the inverse formulas for the Schur complement, we have:

$$S_t^{(\bar{j})^{-1}} = \left(S_A^{(\bar{j})^{-1}}\right)_{bb} = A^{(j)^T} S_A^{(\bar{j})^{-1}} A^{(j)}$$
 (15)

Remark 3. We here assume a substructuring ensuring the inversibility of $S_A^{(\bar{j})}$ and $S_t^{(\bar{j})}$, i.e. Dirichlet conditions are not concentrated on only one subdomain, and the complementary part of each subdomain is connected. In practice, this is almost always the case; if not, a simple subdivision can overcome the problem.

Classical preconditioners of BDD-algorithm can then be used as approximations of the inverse of $S_A^{(\bar{j})}$. We hence introduce $\hat{G}_A^{(\bar{j})} = \left[\dots, \hat{A}_j^{(s)} R_b^{(s)}, \dots\right]_{s \neq j}$ the concatenation of the scaled local traces of rigid body motions $(R_b^{(s)})$ of subdomains belonging to $\Omega^{(\bar{j})}$, with $\hat{A}_j^{(s)}$ scaled assembly operators taking into account the absence of matter inside subdomain $\Omega^{(j)}$. Considering the classical definition of scaled assembly operators $\hat{A}_j^{(s)}$ [35], modified operators $\hat{A}_j^{(s)}$ can be defined as:

$$\hat{A}_{j}^{(s)} = \begin{cases} \left(A^{\diamondsuit} \Delta^{\diamondsuit} A^{\diamondsuit^{T}} - A^{(j)} \Delta^{(j)} A^{(j)^{T}} \right)^{-1} A^{(s)} \Delta^{(s)} & \text{if } s \neq j \\ 0 & \text{if } s = j \end{cases}$$
with $\Delta^{(s)} \equiv \operatorname{diag}\left(K_{t_{bb}}^{(s)}\right)$

Let $P_A^{(\bar{j})}$ be the $S_A^{(\bar{j})}$ -orthogonal projector on $\operatorname{Ker}\left(\hat{G}_A^{(\bar{j})^T}S_A^{(\bar{j})}\right)$:

$$P_{A}^{(\bar{j})} = I - \hat{G}_{A}^{(\bar{j})} \left(\hat{G}_{A}^{(\bar{j})^{T}} S_{A}^{(\bar{j})} \hat{G}_{A}^{(\bar{j})} \right)^{-1} \hat{G}_{A}^{(\bar{j})^{T}} S_{A}^{(\bar{j})}$$

we have:

$$S_A^{(\overline{j})^{-1}} = P_A^{(\overline{j})} S_A^{(\overline{j})^{-1}} P_A^{(\overline{j})^T} + \left(I - P_A^{(\overline{j})}\right) S_A^{(\overline{j})^{-1}} \left(I - P_A^{(\overline{j})}\right)^T \tag{16}$$

The BDD-theory states that in the first term, $S_A^{(\bar{j})^{-1}}$ can be conveniently approximated by a scaled sum of local inverses[‡]. After developing and factorizing, we have a first approximation of the flexibility:

$$Q_{BDD}^{(j)^{-1}} \equiv A^{(j)^T} \left(P_A^{(\bar{j})} \sum_{s \neq j} \hat{A}_j^{(s)} S_t^{(s)^{\dagger}} \hat{A}_j^{(s)^T} P_A^{(\bar{j})^T} + \hat{G}_A^{(\bar{j})} \left(\hat{G}_A^{(\bar{j})^T} S_A^{(\bar{j})} \hat{G}_A^{(\bar{j})} \right)^{-1} \hat{G}_A^{(\bar{j})^T} \right) A^{(j)}$$
(17)

The second term of expression (17), written $\hat{F}_{A,2}^{(j)}$, is a matrix of low rank $m^{(j)}$, where $m^{(j)}$ is the number of neighbors rigid body motions. It could be used as is, however its computation involves the inversion of quantity $\hat{G}_A^{(\bar{j})^T} S_A^{(\bar{j})} \hat{G}_A^{(\bar{j})}$, an interface matrix of rank $m^{(\bar{j})}$, where $m^{(\bar{j})}$ is the number of local rigid body modes of the whole remainder $\Omega^{(\bar{j})}$. In the context of large structures with a high number of subdomains, $m^{(\bar{j})}$ can increase drastically; saving the computation and factorization of such a matrix could then become quite interesting. Moreover, during the computation of the structure coarse problem, a close quantity is already assembled and factorized: matrix $\tilde{G}_A^T S_A \tilde{G}_A - \text{with } S_A \equiv \sum_{s=1}^{N_s} A^{(s)} S^{(s)} A^{(s)^T}$ and $\tilde{G}_A \equiv \left[\dots, \tilde{A}^{(s)} R_b^{(s)}, \dots \right]$. Compared to $\hat{G}^{(\bar{j})^T} S_A^{(\bar{j})} \hat{G}^{(\bar{j})}$, the

[‡]The GENEO theory [36] states that, if needed, computable extra modes shall be inserted in $\hat{G}_A^{(\overline{j})}$ in order to maintain the quality of the approximation.

addition of the local term linked to $\Omega^{(j)}$ in $\tilde{G}_A^T S_A \tilde{G}_A$ somewhat balances the classical scaling on its boundary (taking into account non-existant matter inside $\Omega^{(j)}$), we thus propose:

$$\hat{F}_{A,2}^{(j)} \simeq A^{(j)^T} \hat{G}_A^{(\bar{j})} \left(\tilde{G}_A^T S_A \tilde{G}_A \right)^{-1} \hat{G}_A^{(\bar{j})^T} A^{(j)} \equiv \tilde{F}_{A,2}^{(j)}$$

The first term of expression (17), written $\hat{F}_{A,1}^{(j)}$, can also be simplified. First, for numerical efficiency, a diagonal lumping technique is used to approximate the local Schur complements (as explained in section 4.2). Then, in order to preserve sparsity, the projectors are removed. Assuming stiffness scaling is used we then directly recover the inverse of the superlumped stiffness of the neighbors:

$$\hat{F}_{A,1}^{(j)} \simeq A^{(j)^T} \sum_{s \in \text{neigh}(j)} \hat{A}_j^{(s)} \operatorname{diag} \left(K_{t_{bb}}^{(s)} \right)^{-1} \hat{A}_j^{(s)^T} A^{(j)}$$

$$= A^{(j)^T} \left(\sum_{s \in \text{neigh}(j)} A^{(s)} \operatorname{diag} \left(K_{t_{bb}}^{(s)} \right) A^{(s)^T} \right)^{-1} A^{(j)} = K_{t_{bb}, sl}^{\text{neigh}(j)^{-1}}$$
(18)

A way to avoid building the modified scaled assembly operators $\hat{A}_{j}^{(s)}$ is to notice that for $s \neq j$, the following relation holds between modified and classical scaling operators $\tilde{A}^{(s)}$ [35]:

$$A^{(j)^T}\hat{A}_j^{(s)} = \tilde{D}^{(j)}A^{(j)^T}\tilde{A}^{(s)}$$
 with $\tilde{D}^{(j)} \equiv A^{(j)^T} \left(A^{\diamondsuit}\Delta^{\diamondsuit}A^{\diamondsuit^T} \right) \left(A^{\diamondsuit}\Delta^{\diamondsuit}A^{\diamondsuit^T} - A^{(j)}\Delta^{(j)}A^{(j)^T} \right)^{-1}A^{(j)}$

and we observe that the local diagonal matrix $\tilde{D}^{(j)}$ can be extracted without cost from $\tilde{A}^{(j)}$:

$$\tilde{D}^{(j)} = A^{(j)^T} \left(I - A^{(j)} \tilde{A}^{(j)^T} \right)^{-1} A^{(j)}$$

Remark 4. With evident notations, for a scaling based on the material stiffness, the diagonal coefficient of $\tilde{D}^{(j)}$ associated with degree of freedom x is equal to:

$$\tilde{D}_{xx}^{(j)} = \frac{\sum_{s} K_{t_{xx}}^{(s)}}{\sum_{s \neq j} K_{t_{xx}}^{(s)}} = \left(1 - \frac{K_{t_{xx}}^{(j)}}{\sum_{s} K_{t_{xx}}^{(s)}}\right)^{-1} = \left(1 - \tilde{A}_{x}^{(j)}\right)^{-1}$$

Final expression. To conclude, we propose the following two-scale impedance:

 $\left(Q_{b,2s}^{(j)}\right)^{-1} = K_{t_{bb},sl}^{\text{neigh}(j)^{-1}} + \tilde{D}^{(j)}A^{(j)^T}\tilde{G}_A^{(\bar{j})} \left(\tilde{G}_A^T S_A \tilde{G}_A\right)^{-1} \tilde{G}_A^{(\bar{j})^T}A^{(j)}\tilde{D}^{(j)}$ (19)

4.5 Attempt to enrich the short-range approximation

The short range part of the impedance, corresponding to the sparse approximation of $\hat{F}_{A,1}^{(j)}$ by $K_{t_{bb},sl}^{\mathrm{neigh}(j)^{-1}}$, seems very crude. In particular, we most probably underestimate the flexibility of the neighbors by using a diagonal operator.

We believe it is worth mentioning the tentative improvement which consisted in adding another low rank term:

 $\hat{F}_{A,1}^{(j)} \simeq K_{tbb,\,sl}^{\mathrm{neigh}(j)^{-1}} + \tilde{D}^{(j)} A^{(j)^T} V_k \Theta_k V_k^T A^{(j)} \tilde{D}^{(j)}$

where Θ_k is a diagonal matrix and V_k an orthonormal basis, approximations of the eigen-elements of $S_A^{(\bar{j})^{-1}}$ associated with the higher part of the spectrum. They could be obtained at a moderate cost by post-processing the tangent BDD iterations in the spirit of [37] (but considering the classical eigenvalues instead of the generalized ones).

This low rank term could be concatenated with the one associated with rigid body motions $\tilde{F}_{A,2}^{(j)}$, and thus did not modify the usability of the approximation. We observed that it led to a stiffness which was closer to our reference $S_t^{(\bar{j})^{-1}}$ (measured with the Frobenius norm). But in

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practice when using it as the impedance in our numerical experiments, the reduction achieved in iterations numbers was not worth the additional cost of the enrichment term – this is why we do not present it in detail. This "improvement" may be more useful on other classes of nonlinear problems for which it would be important not to overestimate the stiffness of the remainder of the structure.

5 Results

5.1 Two test cases

The efficiency of the expression (19) is evaluated on two numerical test cases. First test case is a bi-material beam with bending load, represented on figure 3. Material and geometrical parameters are given in table 1: one of the two materials is chosen to be elastoplastic with linear hardening, the other one is chosen to remain elastic. Load is applied with imposed displacement on the edge defined by x = L.

Second test case is a homogeneous multiperforated beam with bending load, represented on figure 4. Material and geometrical parameters are given in table 1: material is chosen to be elastoplastic with linear hardening. Load is applied with imposed displacement u_D on the edge defined by x = L.

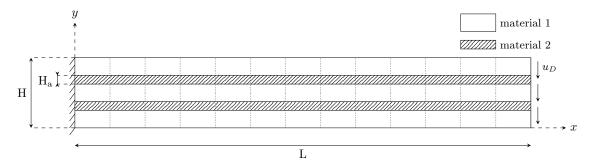


Figure 3: Bi-material beam: partition and loading

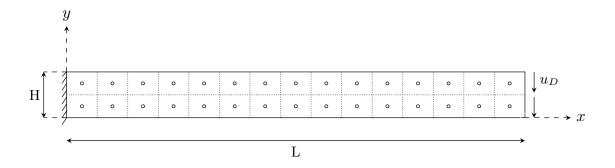


Figure 4: Multiperforated beam: partition and loading

5.2 Elastic analysis

A preliminary linear study was performed, by keeping sollicitations low enough to remain in the elastic domain of every materials: bi-material beam and multiperforated beam are both submitted to a bending load of intensity $u_D = 1.5 * 10^{-3}$. The interest of such a test relies on the ability to express in that case the optimal interface impedance: $Q_{b,lin,opti}^{(j)} = S_l^{(\bar{j})}$ (see (8)). Even if the computational cost of this parameter would be, in a real situation, absolutely not affordable in the

| Bi-material beam | | | | | | | |
|-----------------------|------------------|------------------------|--|--|--|--|--|
| Material parameters | | | | | | | |
| | Material 1 | Material 2 | | | | | |
| Young | $E_1 = 420e2$ | $E_2 = 210e6$ | | | | | |
| Poisson coefficient | $\nu_1 = 0.3$ | $\nu_2 = 0.3$ | | | | | |
| Elastic limit | l | $\sigma_{0_2} = 420e3$ | | | | | |
| Hardening coefficient | | $h_2 = 1e3$ | | | | | |
| Geometrica | al parameters | | | | | | |
| Total length | L = | = 13 | | | | | |
| Total height | H = 2 | | | | | | |
| Height of an armature | H _a = | 0.25 | | | | | |

| Multiperforated beam | | | | | | | | |
|-----------------------|--------------------|--|--|--|--|--|--|--|
| Material parameters | | | | | | | | |
| | | | | | | | | |
| Young | E = 210e6 | | | | | | | |
| Poisson coefficient | $\nu = 0.3$ | | | | | | | |
| Elastic limit | $\sigma_0 = 420e3$ | | | | | | | |
| Hardening coefficient | h = 1e6 | | | | | | | |
| Geometrical para | meters | | | | | | | |
| Length | L = 10 | | | | | | | |
| Height | H = 1 | | | | | | | |
| Hole radius | r = 2/30 | | | | | | | |

Table 1: Material and geometrical parameters

context of parallel resolutions, it was calculated here for the purpose of our analysis. A comparison with an optimal reference can thus be made for the two following expressions:

- $\circ\,$ a classical choice $K^{\mathrm{neigh}(j)}_{bb,l}\colon$ see (9)
- \circ the new expression $Q_{b,\,2s}^{(j)}\colon$ see (19)

Being given the alternative formulation we chose for the mixed nonlinear substructuring and condensation method (see section 3.2.2), an elastic resolution would be strictly equivalent to a primal BDD resolution. Therefore, no comparison of different interface impedances is possible with Algorithm 1. A FETI-2LM solver [18] was hence implemented, corresponding to the first formulation of the mixed interface problem with the μ_b^{Φ} unknown (5). This algorithm enables to solve linear problems with Robin interface transmission conditions, its main drawback being the absence of a natural coarse problem. However, even if the dependency to the number of subdomains is then critically important, it is not a problem for the object of our study, since we compare the quality of the transmission condition for a given decomposition.

| #SD | FETI | FETI-2LM #iterations | | | | | | |
|-----------|------|----------------------|-----|---------|--|--|--|--|
| #5D | S | K | N | N vs. K | | | | |
| $\bar{3}$ | 2 | 1347 | 27 | 98 | | | | |
| 4 | 3 | 1265 | 38 | 97 | | | | |
| 7 | 6 | 3697 | 84 | 98 | | | | |
| 13 | 12 | 4393 | 342 | 92 | | | | |

(a) Bi-material beam

| #SD | FETI | Gain (%) | | |
|-----|------|--------------|-----|--|
| #5D | S | K | N | N vs. K |
| 3 | 2 | - | 20 | $\begin{bmatrix} - & - & - & - & - & - & - & - & - & - $ |
| 4 | 3 | 382 | 23 | 94 |
| 8 | 7 | 430 | 40 | 91 |
| 15 | 14 | 1265 | 113 | 91 |

(b) Multiperforated beam

Table 2: Comparison of the three interface impedances: linear behavior

Results are given on table 2 for the two previously introduced test cases. The Schur complement of the remainder $Q_{b, lin, opti}^{(j)} = S_t^{(\bar{j})}$ is referred to as S, the classical choice $K_{bb, l}^{\text{neigh}(j)}$ as K and the new impedance $Q_{b, 2s}^{(j)}$ as N. The decomposition is performed for now only along x-axis.

As expected, for both test cases, the optimal interface impedance S rounds off the resolution after a number of iterations equal to the number of subdomains minus one. Being given the repartition of the subdomains (no multiple points) and the absence of a coarse problem, this is the best convergence rate that can be achieved: mixed transmission conditions with interface impedance S is optimal.

The classical choice K does not involve any information on the long range interactions of a subdomain with the faraway structure inside local equilibriums: the number of iterations drastically increases along with the number of substructures.

The new expression N introduced in this paper highly reduces the FETI-2LM iterations numbers, compared to classical choice K: gains are between 77 and 98%. This should mostly be due to the additive form of expression (19), with the introduction of a long range interactions term in the flexibility. Obviously, the absence of coarse problem in the resolution reinforces the benefits of this term. The forthcoming nonlinear study, based on algorithm 1, will replace this expression in a context of multiscale computation.

Performance of expression N is evidently not as good as that of optimal expression S, but the increase in iterations numbers is only of about ten times the optimal iterations numbers (while it reaches about a thousand times the optimal iterations numbers for K). We also recall that interface impedance S can not be computed in parallel resolutions: expression N, at the contrary, is fully and easily tractable.

The expression introduced here to evaluate the interface impedance thus seems, at least in the linear case, to achieve great performance at very low cost.

5.3 Plastic analysis

The evaluation of the performance of expression (19) is continued with a plastic evolution study. The two test cases are submitted to bending loads, applied incrementally. Bi-material beam loading is decomposed as follows:

$$u_D = [0.05, 0.1, 0.15, 0.2, 0.25, 0.3, 0.35, 0.375, 0.4, 0.425, 0.45] u_{max}$$
 (20)
 $u_{max} = 7.1$

For multiperforated beam loading, the incremental decomposition is set to:

$$u_D = [0.4, 0.6, 0.8, 1, 1.15, 1.3, 1.45, 1.5] u_{max}$$
 (21)
 $u_{max} = 0.275$

Remark 5. For the sake of clarity, every over load increment (20) and (21) is represented in the forthcoming results tables.

The substructuring of the bi-material beam involves 13 subdomains along x-axis, while multiperforated beam is decomposed into 30 subdomains with multiple points (see figures 3 and 4).

Krylov iterations numbers, cumulated over global Newton loops and load increments, are stored for the three interface impedances S, K and N and the two test cases in tables 3 and 4. Indeed, performance of the solver is in particular linked to processor communications, which correspond to applying interface operators and computing scalar products of interface vectors, which are directly proportional to the number of Krylov iterations.

The computation of local tangent operators, at each global iteration, is also a costly operation. Global Newton iterations numbers, cumulated over load increments, are thus also stored for each expression of the interface impedance and the two test cases – even if in that case a decrease in Krylov iterations with a given expression of the interface impedance is directly related to a decrease in global Newton iterations: they are nearly proportional. They will therefore only be stored for the last load increment.

A fourth approach has been added to the study, written C in both tables, and corresponding to the "classical" resolution process used in nonlinear structural mechanical problems: a global Newton algorithm, combined with a linear DD solver for the tangent systems. The main difference between the nonlinear substructuring and condensation method and this classical technique resides in the nonlinear/linear algorithms used for local resolutions. The resulting comparisons with approaches

S, K and N hence represent the gains that can be achieved with the mixed nonlinear substructuring and condensation method, in the more general framework of nonlinear solvers.

| | | | | | | | Global Newton | | | |
|-----------|--------|------|------|------|------|------|---------------|--|--|--|
| | Krylov | | | | | | | | | |
| load inc. | 0.05 | 0.15 | 0.25 | 0.35 | 0.4 | 0.45 | 0.45 | | | |
| S | 37 | 229 | X | | | | X | | | |
| K | 36 | 259 | 598 | 978 | 1357 | 1772 | 47 | | | |
| N | 37 | 266 | 580 | 891 | 1204 | 1514 | 39 | | | |
| С | 74 | 296 | 633 | 970 | 1344 | 1795 | 48 | | | |

| Gains (%) | | | | | | | | | |
|--|----|----|---|---|----|----|----|--|--|
| N vs. K -3 -3 3 9 11 15 17 | | | | | | | | | |
| N vs. C | 50 | 10 | 8 | 8 | 10 | 16 | 19 | | |

Table 3: Bi-material beam: Krylov cumulated iterations over load increments, global Newton cumulated iterations

| | Kr | Global Newton | | | |
|-----------|-----|---------------|-----|-----|-----|
| load inc. | 0.6 | 1 | 1.3 | 1.5 | 1.5 |
| S | 48 | 172 | 322 | 481 | 30 |
| K | 61 | 212 | 373 | 548 | 35 |
| N | 48 | 170 | 300 | 438 | 28 |
| С | 73 | 222 | 385 | 561 | 36 |

| | Gains (%) | | | | | | | | | |
|---------|----------------------------------|----|----|----|----|--|--|--|--|--|
| N vs. K | N vs. K 21 20 20 20 20 | | | | | | | | | |
| N vs. S | 0 | 1 | 7 | 9 | 7 | | | | | |
| N vs. C | 34 | 23 | 22 | 22 | 22 | | | | | |

Table 4: Multiperforated beam: Krylov cumulated iterations over load increments, global Newton cumulated iterations

A first preliminary observation compares results for interface impedance S in the linear and the nonlinear case: the primitive guess we made about S being the best possible approximation we could analytically define of the interface impedance value was mistaken in the nonlinear formulation. For bi-material beam for instance, the resolution ended up with a divergence in the local Newton solvers, caused by fake high levels of plasticity inside subdomains, artifacts of the resolution – this may be due to an excessively soft interface impedance, which lets the material deform more than necessary.

Secondly, although our first guess was apparently misguided, the additive expression we derived from it seems to behave very satisfyingly: best performance is now achieved – in the nonlinear process – with the new expression of interface impedance N. Gains in terms of Krylov cumulated iterations, compared to classical interface impedance K, vary from 15% to 20% at the end of the resolution: a benefit which should represent a non negligible decrease in CPU time for large structure problems (where each communication operation can be highly time-consuming). Compared to the interface impedance S, only the multiperforated beam can be effectively studied (convergence was not reached for bi-material beam): gains, for approach N, reach up 9% at the end of the resolution – in terms of Krylov cumulated iterations numbers. This gain is quite moderate, but confirms the idea that interface impedance N is eventually a better choice than the tangent linear optimum, which is moreover, as we already have mentioned, not computationally affordable in the context of parallel resolutions.

Remark 6. Bi-material beam was meshed with 25 789 degrees of freedom, and its substructuring into 13 subdomains involved 984 interface degrees of freedom. Multiperforated beam was meshed with 30 515 degrees of freedom, and its substructuring into 30 subdomains involved 1641 interface degrees of freedom. Despite the relative smallness of these test cases, we expect them to be representative of computations on larger structures. Unfortunately our octave-based code did not allow meaningful time measurements and large scale computations. Moreover, limiting communication as we try to do would be even more appreciable on computations involving many processors. The number of Krylov iterations seems to be the fairest and most reliable performance measurement.

Comparison with classic method shows similar results for both test cases: at the end of the resolution, gains vary from 16 to 22% for Krylov cumulated iterations, and from 19 to 22% for global Newton cumulated iterations. This gain corresponds to the overall performance of the nonlinear substructuring and condensation method that can be achieved with mixed approach, compared to classical procedures.

Remark 7. The rather limited performance of mixed nonlinear substructuring and condensation method with classical interface impedance K, compared to the classical resolution method, can be noticed in the above two examples. This lack of efficiency can probably be imputed to the difficulty of giving full account of long range phenomena with a short-scale interface impedance, whereas they prevail in the case of local heterogeneity (bi-material beam) and slenderness of plate structures (multiperforated beam).

5.4 Coupling with SRKS-method

An augmentation strategy of Krylov subpsaces, at each global nonlinear iteration, is possible by extracting Ritz vectors and values at the end of each Krylov solving and re-using them to construct an augmentation basis for the following Krylov iterations. The so-called TRKS method [37] reuses all of the produced Ritz vectors, while SRKS method [37] consists in selecting the Ritz values which are good enough approximations of tangent operator eigenvalues, and the corresponding Ritz vectors. SRKS method was implemented and its coupling with nonlinear substructuring and condensation method was studied for both test cases defined at section 5.1.

Results are given in tables 5 and 6.

| Krylov | | | | | | | | | | |
|-----------|---------|------|-----|-----|-----|-----|------|--|--|--|
| | wo SRKS | | | | | | | | | |
| load inc. | 0.05 | 0.45 | | | | | | | | |
| S | 37 | 97 | X | | | | х | | | |
| K | 36 | 113 | 218 | 339 | 452 | 578 | 1772 | | | |
| N | 37 | 98 | 197 | 304 | 398 | 492 | 1514 | | | |
| С | 53 | 130 | 245 | 370 | 492 | 648 | 1795 | | | |

| Gains (%) | | | | | | | | |
|--|----|----|----|----|----|----|----|--|
| N vs. K -3 13 10 10 12 15 15 | | | | | | | | |
| N vs. C | 30 | 25 | 20 | 18 | 19 | 24 | 16 | |

Table 5: Bi-material beam, coupling with SRKS: Krylov cumulated iterations over load increments

As expected, SRKS leads to a global decrease of the number of Krylov iterations, observable by comparing the columns "with" and "without" SRKS of results tables. For the bi-material beam, Krylov iterations are reduced on average by 67% at last load increment; for multiperforated beam the average reduction is only close to 8% (a small number of Krylov iterations implies a small number of post-processed Ritz vectors: this could partly explain the less impressive efficiency of SRKS method on this test case).

Concerning global Newton solver, the cumulated iterations numbers remained constant with and without SRKS – as expected, – they were thus not presented again in this section.

| Krylov | | | | | | | | | |
|-----------|-----------|-----|-----|-----|-----|--|--|--|--|
| | with SRKS | | | | | | | | |
| load inc. | 0.6 | 1 | 1.3 | 1.5 | 1.5 | | | | |
| S | 48 | 164 | 304 | 445 | 481 | | | | |
| K | 61 | 201 | 351 | 506 | 548 | | | | |
| N | 47 | 159 | 280 | 410 | 438 | | | | |
| С | 72 | 212 | 362 | 517 | 561 | | | | |

| Gains (%) | | | | | | | | |
|------------------------|----|----|----|----|----|--|--|--|
| N vs. K 20 20 20 20 20 | | | | | | | | |
| N vs. S | 2 | 3 | 8 | 8 | 9 | | | |
| N vs. C | 35 | 25 | 23 | 21 | 22 | | | |

Table 6: Multiperforated beam, coupling with SRKS: Krylov cumulated iterations over load increments

Tables 5 and 6 confirm observations of previous section. Even if Krylov cumulated iterations numbers are decreased thanks to SRKS, the overall gains generated by the new expression N remain rather constant, and are even better for bi-material beam (indeed, the classic method C suffered from a slight degradation of its overall performance, and the gain of impedance N compared to C reaches then 24% at the end of the resolution, in terms of Krylov cumulated iterations).

Maintaining performance of expression N when coupling the nonlinear substructuring and condensation method with SRKS is quite promising. For bi-material beam, the massive reduction of Krylov cumulated iterations linked to SRKS procedure did not deteriorate that of the new impedance. For multiperforated beam, at the contrary of SRKS method, expression N was also performant.

6 Conclusion

A new approximation of the interface impedance has been developed, in the context of nonlinear substructuring and condensation methods with mixed approach. The expression of the interface impedance introduced here couples both short and long range interactions terms.

The procedure for building such a parameter consists in evaluating, for a given subdomain, the Schur tangent operator of the remainder of the structure (i.e. the optimal value in a linear context), which was originally the best analytic expression we could produce to approximate the optimal interface impedance in the nonlinear context. This evaluation involves a short scale term, basically consisting in the stiffness of the considered subdomain neighbors, and a long scale term, composed of the projection of the Schur tangent operator into the space generated by rigid body modes, thereby capturing long range interactions with the faraway structure.

Performance of a FETI-2LM solver was studied on a linear case, where the Schur tangent operator of the remainder is exactly the optimal value for the interface impedance – despite its intractability in practice in parallel resolution processes. Although, as expected, the new additive expression of the impedance did not produce as good results as this optimal value, it managed quite impressive gains, in particular compared to the classical choice made in this framework – i.e. the stiffness assembled over the neighbors of a subdomain.

Performance of the mixed nonlinear substructuring and condensation method was also studied, on a plasticity case. Not only the exact computation of Schur tangent operator is not affordable in the framework of parallel distributed computations – unlike the new expression we build, which was chosen to be inexpensively calculable in parallel, – but it also was found to achieve not as good results as this new expression. This suggests that the level of accuracy obtained on the representation of a substructure environment with the additive expression of the interface impedance introduced here is increased.

Eventually, a study of the coupling of the resolution process with a selective reuse procedure

of Krylov solver Ritz vectors (SRKS) tends to assess that performance of this new expression is maintained while Krylov iterations numbers are decreased. All these considerations are rather promising for implementations at larger scales.

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