

# Error estimation for FETI(DP) and BDD(C)

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supérieure ———	
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Virtual testing aims at replacing (expensive) physical tests on large structures (up to failure) by simulations.





Figure: Delamination of bolted composite plates

Figure: A380 wing torsion test (supaero)

### This implies several capabilities:

- (Ensuring the quality of models).
- Obtaining results in a reasonable time, with a correct exploitation of current hardware, even if models are ugly (nonlinearity, softening, instabilities)
- Generating and handling distributed data (pre/post).
- $\rightarrow$  Ensuring the quality of computations, adapting the discretizations



Figure: LEAP engine, combustion chamber (Safran)

#### Classical design practice

Mesh and model are based on engineer rules, continuous Galerkin finite element, implicit time integration, Newton solver, direct sparse solver for the resulting system.

+ huge safety factor (which accounts for both model and numerical errors).

The new designs and working regimes (e.g.  $T \simeq 1500^{\circ}$ , extremely small perforations) are almost beyond the domain of validity of current practices.

Error estimation enables to reduce the safety factor  $\longrightarrow$  better performance.



### Verification in a nutshell

- Error estimators
- Adaptation
- Linear quantities of interest
- Sequential recovery of admissible fields

### Verification applied to FETI(DP) and BDD(C)

- Distributed admissible fields
- FETI
- First bounds
- Bounds with separated contributions
- Adaptation and recycling

## **Classical linear elasticity problem**

 $\Omega$  open polyhedral domain of  $\mathbb{R}^d$  (d = 2 ou 3),  $\mathbb{H}$ : Hooke's tensor Load: body force  $f \in L^2(\Omega)$ , bcs: Neumann  $g \in L^2(\partial_n \Omega)$ , Dirichlet  $u_d \in H^{1/2}(\partial_d \Omega)$ .

Usual variational formulation

Kinematically admissible displacement  $(H^1(\Omega))$ : KA $(\Omega) = \{ u \in H^1(\Omega), u = u_b \text{ sur } \partial_d \Omega \}$ 

Find 
$$u \in \mathrm{KA}(\Omega)$$
 s.t.  $\forall v \in \mathrm{KA}_0(\Omega)$ ,  
$$\int_{\Omega} \varepsilon(u) : \mathbb{H} : \varepsilon(v) \, dx =: a(u, v) = I(v) := \int_{\Omega} f \cdot v \, dx + \int_{\partial_n \Omega} g \cdot v \, dS$$

with  $\varepsilon$  the symmetric part of the gradient.

<sup>1</sup>Ladevèze, 1975.

### **Classical linear elasticity problem**

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with  $\varepsilon$  the symmetric part of the gradient.

Formulation by the Error in constitutive relation<sup>1</sup>

Statically admissible stress  $(\mathcal{H}_{div}(\Omega))$ SA $(\Omega) = \{ \sigma \in L^2_{sym}(\Omega), \forall v \in \mathrm{KA}_0(\Omega), \int_{\Omega} \sigma : \varepsilon(v) \, dx = \int_{\Omega} f \cdot v \, dx + \int_{\partial_n \Omega} g \cdot v \, dS \}$ 

Find  $(u, \sigma) \in \operatorname{KA}(\Omega) \times \operatorname{SA}(\Omega)$  s.t.  $e_{\operatorname{cr}}(\varepsilon(u), \sigma) := |||\mathbb{H}^{-1} : \sigma - \varepsilon(u)||_{\Omega} = 0$ 

 $\|\|\varepsilon\|\|_{\Omega}$  is the energy norm, in particular  $\|\|\varepsilon(u)\|\|_{\Omega} = \|u\|_{a}$ .

<sup>&</sup>lt;sup>1</sup>Ladevèze, 1975.

### continuous Galerkin finite element

Find  $u_h \in \operatorname{KA}_h(\Omega)$  subspace of  $\operatorname{KA}(\Omega)$  of finite dimension, s.t.  $\forall v_h \in \operatorname{KA}_{h0}(\Omega)$ 

$$\mathbf{r}_{\boldsymbol{u}_h}(\boldsymbol{v}_h) := \boldsymbol{a}(\boldsymbol{u}_h, \boldsymbol{v}_h) - \boldsymbol{l}(\boldsymbol{v}_h) = \boldsymbol{0}$$

and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

### Error estimation

### continuous Galerkin finite element

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and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

#### Error estimation

 $\stackrel{\{}_{\oplus}}{=} \sigma_h$  is not smooth  $\rightarrow$  ZZ2 estimator<sup>2</sup>,

Let  $\tilde{\sigma}$  be a smoothing of  $\sigma_h$ ,

$$\eta_{ZZ2} = \|\sigma_h - \tilde{\sigma}\|$$

Very often  $||u - u_h||_a \simeq \eta_{ZZ2}$  but no warranty

<sup>&</sup>lt;sup>2</sup>Zienkiewicz and Zhu, 1987.

### continuous Galerkin finite element

Find  $u_h \in KA_h(\Omega)$  subspace of  $KA(\Omega)$  of finite dimension, s.t.  $\forall v_h \in KA_{h0}(\Omega)$ 

$$\mathbf{r}_{\boldsymbol{u}_h}(\boldsymbol{v}_h) := \boldsymbol{a}(\boldsymbol{u}_h, \boldsymbol{v}_h) - \boldsymbol{l}(\boldsymbol{v}_h) = \boldsymbol{0}$$

and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

#### Error estimation

- $\stackrel{\{\tiny \sc se}}{=} \sigma_h$  is not smooth  $\rightarrow$  ZZ2 estimator,
- $\stackrel{\{\tiny{\otimes}}}{*} \sigma_h \notin SA(\Omega) \rightarrow explicit residuals,^2$

$$\eta^{2} = \sum_{T} h_{T}^{2} \|\operatorname{div} \sigma_{h} + f\|_{0,T}^{2} + \sum_{E} h_{E} \|[\sigma_{h}]_{E} \cdot n_{E}\|_{0,E}^{2}$$
$$\|u - u_{h}\|_{a}^{2} \leq C_{1}\eta^{2}$$
$$C_{2}\eta^{2} \leq \|u - u_{h}\|_{a}^{2} + \operatorname{osc}^{2}$$

Oscillation term:  $\operatorname{osc}^2 = \sum_T \|h_T(f - \overline{f}_T)\|_{0,T}^2 \dots$ 

<sup>2</sup>Verfürth, 1996, review.

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### continuous Galerkin finite element

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$$\mathbf{r}_{u_h}(\mathbf{v}_h) := \mathbf{a}(u_h, \mathbf{v}_h) - \mathbf{l}(\mathbf{v}_h) = \mathbf{0}$$

and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

#### Error estimation

- $\stackrel{\star{\star{s}}}{=} \sigma_h$  is not smooth  $\rightarrow$  ZZ2 estimator,
- $\stackrel{\{\tiny \ensuremath{\$}}}{=} \sigma_h \notin SA(\Omega) \rightarrow explicit residuals,$
- $\frac{3}{2}$  Stein's formula<sup>2</sup>  $\rightarrow$  constant-free explicit residuals,

$$\eta_{new}^2 = \sum_T h_T^2 (\|\operatorname{div} \sigma_h + f\|_{0,T} + C_T \sum_{E \in \partial T} \frac{\sqrt{h_E}}{\sqrt{|T|}} \|[\sigma_h]_E \cdot n_E\|_{0,E})^2$$

$$\|u-u_h\|_a \leqslant C\eta_{new}$$

all constants are computable

<sup>&</sup>lt;sup>2</sup>Gerasimov, Stein, and Wriggers, 2015.

#### continuous Galerkin finite element

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and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

### Error estimation

- $\stackrel{\mbox{\tiny \ensuremath{\$}}}{=} \sigma_h$  is not smooth  $\rightarrow$  ZZ2 estimator,
- $\stackrel{\scriptstyle{\forall}}{=} \sigma_h \notin SA(\Omega) \rightarrow explicit residuals,$
- $\frac{1}{2}$  Stein's formula  $\rightarrow$  constant-free explicit residuals,
- Error in constitutive relation<sup>2</sup> (implicit residuals),

Prager-Synge theorem: let  $\hat{u} \in KA(\Omega)$ ,  $\hat{\sigma} \in SA(\Omega)$ 

$$\|\boldsymbol{u} - \hat{\boldsymbol{u}}\|_{\boldsymbol{a}}^2 + \|\boldsymbol{\sigma} - \hat{\boldsymbol{\sigma}}\|\|^2 = \mathrm{e_{cr}}^2(\varepsilon(\hat{\boldsymbol{u}}), \hat{\boldsymbol{\sigma}})$$

Use  $\hat{u} = u_h$  and compute  $\hat{\sigma}$  from  $\sigma_h$  (aka. equilibration). Better if  $\hat{\sigma} \simeq \sigma$ :

$$\|u - u_h\|_a \leq e_{\mathrm{cr}}(\varepsilon(u_h), \hat{\sigma})$$

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<sup>&</sup>lt;sup>2</sup>Ladevèze and Leguillon, 1983.

#### continuous Galerkin finite element

Find  $u_h \in \operatorname{KA}_h(\Omega)$  subspace of  $\operatorname{KA}(\Omega)$  of finite dimension, s.t.  $\forall v_h \in \operatorname{KA}_{h0}(\Omega)$ 

$$\mathbf{r}_{\boldsymbol{u}_h}(\boldsymbol{v}_h) := \mathbf{a}(\boldsymbol{u}_h, \boldsymbol{v}_h) - \mathbf{I}(\boldsymbol{v}_h) = \mathbf{0}$$

and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

### Error estimation

- $\stackrel{\scriptstyle{\forall}}{=} \sigma_h$  is not smooth  $\rightarrow$  ZZ2 estimator,
- $\stackrel{\scriptstyle{\forall}}{=} \sigma_h \notin SA(\Omega) \rightarrow explicit residuals,$
- $\frac{3}{2}$  Stein's formula  $\rightarrow$  constant-free explicit residuals,
- Error in constitutive relation (implicit residuals),
- Lower bound by estimation of the residual,

$$\forall \hat{w} \in \mathrm{KA}_{0}(\Omega), \ \frac{|r_{u_{h}}(\hat{w})|}{\|\hat{w}\|_{a}} \leq \|u - u_{h}\|_{a}$$

 $\hat{w}$  must be of high order. Better if  $\hat{w} \simeq (u - u_h)$ .

### continuous Galerkin finite element

Find  $u_h \in \operatorname{KA}_h(\Omega)$  subspace of  $\operatorname{KA}(\Omega)$  of finite dimension, s.t.  $\forall v_h \in \operatorname{KA}_{h0}(\Omega)$ 

$$\mathbf{r}_{u_h}(\mathbf{v}_h) := \mathbf{a}(u_h, \mathbf{v}_h) - \mathbf{I}(\mathbf{v}_h) = \mathbf{0}$$

and we define  $\sigma_h = \mathbb{H} : \varepsilon(u_h)$ 

#### Error estimation

- $\stackrel{*}{=}$  σ<sub>h</sub> is not smooth → ZZ2 estimator, easy to compute, often efficient but not rigorous (in its early versions)
- F  $\sigma_h$  ∉ SA(Ω) → explicit residuals, perfect for adaptation, not for error measurement
- $\frac{3}{2}$  Stein's formula  $\rightarrow$  constant-free explicit residuals, not tested
- ✓ Lower bound by estimation of the residual, computationally demanding but constant free and by-product of equilibration<sup>2</sup> ←

<sup>2</sup>Díez, Parés, and Huerta, 2003.



Given an error estimation with local (element) contributions  $(\eta_T)$ , there are mainly two strategies:

The nested discretization method, based on the chain:

 $SOLVE \longrightarrow ESTIMATE \longrightarrow MARK \longrightarrow REFINE$ 

- MARK: select elements most contributing to the error (most famous: Dörfler's marking<sup>3</sup>)
- REFINE: iterative or recursive bisection of elements (even local errors impact lots of elements)
- $\rightarrow$  lots of interesting properties (error decrease, quasi-optimality)
- The full remeshing technique based on the definition of map of characteristic lengths computed using a priori estimators with the objective to have all elements contributing identically to the error.

<sup>3</sup>Dörfler, 1996.

### Linear quantities of interest

Bounds on the energy norm of the error may not be interesting for an engineer who may prefer the error on specific values (average stress in a region, SIF around a crack, displacement of a node...).

Extractor and adjoint problem

We consider continuous linear quantities of interest of the form  $\tilde{I}(u)$ . The adjoint problem writes:

Find  $\tilde{u} \in \mathrm{KA}_0(\Omega)$  s.t.  $\forall v \in \mathrm{KA}_0(\Omega), \ a(v, \tilde{u}) = \tilde{l}(v)$ 

Let  $\tilde{u}_h$  be the finite element approximation of  $\tilde{u}$ , we have:

 $\tilde{l}(u-u_h) = a(u-u_h, \tilde{u}-\tilde{u}_h)$ 

#### Cauchy-Schwarz bound

$$|\tilde{l}(u-u_h)| \leqslant \|u-u_h\|_a \|\tilde{u}-\tilde{u}_h\|_a \leqslant e_{\rm cr}\tilde{e}_{\rm cr}$$

### Linear quantities of interest

### Parallelogram bound

Let  $e_h = u - u_h$  and  $\tilde{e}_h = \tilde{u} - \tilde{u}_h$ ,

$$\tilde{l}(u-u_h) = \frac{1}{4} \left( \underbrace{\|se_h + \frac{1}{s}\tilde{e}_h\|_a}_{S^+} - \underbrace{\|se_h - \frac{1}{s}\tilde{e}_h\|_a}_{S^-} \right)$$

with  $s = \|\tilde{e}_h\|_a/\|e_h\|_a$ Let  $\beta_{\inf/\sup}^{+/-}$  be bounds for  $S^{+/-}$ , we have:

 $\beta_{\inf}^+ - \beta_{\sup}^- \leqslant 4\tilde{l}(u - u_h) \leqslant \beta_{\sup}^+ - \beta_{\inf}^-$ 

## Sequential recovery of admissible fields

 $\hat{\sigma} \in \mathrm{SA}(\Omega) \subset H_{div}(\Omega) \\ w \in \mathrm{KA}_0(\Omega)$ 



- 🖗 Element equilibration techniques
  - 1. Compute face tractions from  $\sigma_h$ , optimize on closed loops<sup>4</sup> or at least on star-patches<sup>5</sup>.
  - 2. Solve Neumann problems on elements with high order elements<sup>6</sup>.
- Flux-free technique<sup>7</sup>
  - Using partition of unity, directly solve the error equation  $a(e_h, v) = r_h(v)$  with high order on star-patches.
  - Automatically provides both  $\hat{\sigma}$  and  $\hat{w}$  (for the lower bound).

The recovery involves many localized operations. Evaluating the error roughly doubles the computational cost.

In the following we assume we have a recovery procedure  $(\hat{\sigma}, w) = \mathcal{F}(\sigma_h, f, g)$ . It works for pure Neumann problems if rigid body balance is satisfied by (f, g).

<sup>&</sup>lt;sup>4</sup>V. Rey, Gosselet, and C. Rey, 2014.

<sup>&</sup>lt;sup>5</sup>Pled, Chamoin, and Ladevèze, 2011.

<sup>&</sup>lt;sup>6</sup>Babuška et al., 1994.

<sup>&</sup>lt;sup>7</sup>Parés, Díez, and Huerta, 2006.



### Verification in a nutshell

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- Sequential recovery of admissible fields

### Verification applied to FETI(DP) and BDD(C)

- Distributed admissible fields
- FETI
- First bounds
- Bounds with separated contributions
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## Distributed admissible fields

Let  $\omega \subset \Omega$ 

Subspace of kinematically admissible fields (KA)

$$\mathrm{KA}(\omega) = \left\{ \mathbf{u} \in \left( \mathrm{H}^{1}(\omega) \right)^{d}, \ \mathbf{u} = \mathbf{u}_{d} \text{ on } \partial \omega \bigcap \partial_{u} \Omega \right\}$$

Subspace of statically admissible fields(SA)

$$SA(\omega) = \left\{ \tau \in \left( L^{2}(\omega) \right)_{sym}^{d \times d}; \forall v \in KA_{00}(\omega), \\ \int_{\omega} \tau : \varepsilon(v) \, dx = \int_{\omega} f \cdot v \, dx + \int_{\partial_{g}\Omega \bigcap \partial \omega} g \cdot v \, dS \right\}$$

Global admissibility

$$\begin{split} u \in \mathrm{KA}(\Omega) \Leftrightarrow \begin{vmatrix} u^{s} \in \mathrm{KA}(\Omega^{s}), \ \forall s \\ \mathrm{tr}(u^{s}) = \mathrm{tr}(u^{s'}) \ \mathrm{on} \ \Gamma^{(s,s')} \end{vmatrix} \\ \sigma \in \mathrm{SA}(\Omega) \Leftrightarrow \begin{vmatrix} \sigma^{s} \in \mathrm{SA}(\Omega^{s}), \ \forall s \\ \sigma^{s} \cdot n^{s} + \sigma^{(s')} \cdot n^{(s')} = 0 \ \mathrm{on} \ \Gamma^{(s,s')} \end{vmatrix}$$

### Global system on domain $\Omega$

$$\mathbf{K}\mathbf{u} = \mathbf{f}$$

K is SPD

#### Substructured formulation

*N* non-overlapping subdomains, conforming mesh)

$$\mathbf{K}^{s}\mathbf{u}^{s} = \mathbf{f}^{s} + \mathbf{t}^{s^{T}}\mathbf{B}^{s^{T}}\boldsymbol{\lambda}$$
$$\sum_{s}\mathbf{B}^{s}\mathbf{t}^{s}\mathbf{u}^{s} = \mathbf{0}$$

 $\lambda =$  Lagrange multipliers that connect subdomains

Classical FETI system

$$\begin{pmatrix} \mathbf{F} & \mathbf{G} \\ \mathbf{G}^{\mathcal{T}} & \mathbf{0} \end{pmatrix} \begin{pmatrix} \boldsymbol{\lambda} \\ \boldsymbol{\alpha} \end{pmatrix} = \begin{pmatrix} \mathbf{d} \\ \mathbf{e} \end{pmatrix}$$

### Γοροlogy

- t<sup>s</sup> = trace operators
- $\mathbf{B}^s = signed$  Boolean assembly operators

#### Local operators

$$\begin{split} \mathbf{S}^{s} &= \mathbf{K}^{s}_{bb} - \mathbf{K}^{s}_{bi} \mathbf{K}^{s^{-1}}_{ii} \mathbf{K}^{s}_{ib} \text{ Schur complement} \\ \mathbf{F}^{s} &= (\mathbf{S}^{s})^{+} = \mathbf{t}^{s} \mathbf{K}^{s^{+}} \mathbf{t}^{s^{T}} \text{ Dual Schur} \\ \mathbf{R}^{s} &= \ker(\mathbf{K}^{s}) \text{ basis of rigid body modes} \end{split}$$

#### Global operators

$$\begin{split} \mathbf{e} &= -\left(\ldots, \mathbf{f^{s}}^{T}\mathbf{R^{s}}, \ldots\right)^{T}\\ \mathbf{G} &= \left(\ldots, \mathbf{B^{s}t^{s}R^{s}}, \ldots\right)\\ \mathbf{F} &= \sum_{s}\mathbf{B^{s}F^{s}B^{s^{T}}}\\ \mathbf{d} &= -\sum_{s}\mathbf{B^{s}t^{s}K^{s^{+}}f^{s}} \end{split}$$

#### Rigid body constraint

$$\begin{split} \lambda_0 &= \mathbf{A}\mathbf{G}(\mathbf{G}^T\mathbf{A}\mathbf{G})^{-1}\mathbf{e} \\ \mathbf{P} &= \mathbf{I} - \mathbf{A}\mathbf{G}(\mathbf{G}^T\mathbf{A}\mathbf{G})^{-1}\mathbf{G}^T \end{split}$$

Matrix  $\boldsymbol{A}$  is a SPD matrix,  $\boldsymbol{A}\simeq\tilde{\boldsymbol{S}}$  approximates the preconditioner.

 $\lambda$  is sought as  $\lambda = \lambda_0 + \mathsf{P} \tilde{\lambda}$  where  $\tilde{\lambda}$  is a solution of:

$$\mathbf{P}^{T}\mathbf{F}\mathbf{P}\tilde{\boldsymbol{\lambda}} = \mathbf{P}^{T}\left(\mathbf{d} - \mathbf{F}\boldsymbol{\lambda}_{0}\right) = \mathbf{P}^{T}\left(\sum_{s}\mathbf{B}^{s}\mathbf{K}^{s^{+}}\left(\mathbf{f}^{s} - \mathbf{B}^{s^{T}}\boldsymbol{\lambda}_{0}\right)\right)$$

#### Dirichlet preconditioner

This system is solved by an iterative solver, the preconditioner  $\tilde{\mathbf{S}}$  being

$$\tilde{\mathbf{S}} = \sum_{s} \widetilde{\mathbf{B}}^{s} \mathbf{S}^{s} \widetilde{\mathbf{B}}^{s^{T}}$$

 $\tilde{B}^{s}$  are scaled<sup>8</sup> assembling operators  $/ [... \tilde{B}^{s} ...]^{T} = [... B^{s} ...]^{+}$  $S^{s}$  are the Schur complements

<sup>&</sup>lt;sup>8</sup>Klawonn and Widlund, 2001; Rixen and Charbel Farhat, 1999.

# Illustration of local equilibrium

Dirichlet and Neumann bcs

# Continuous displacement at the interface

$$\hat{\mathbf{u}}_b^2 - \hat{\mathbf{u}}_b^1 = 0 \Rightarrow \hat{\mathbf{u}}_b^2 = \hat{\mathbf{u}}_b^1$$



Balanced reactions at the interface

$$\hat{\lambda}_{N}^{2}+\hat{\lambda}_{N}^{1}=0\Rightarrow\hat{\lambda}_{N}^{2}=-\hat{\lambda}_{N}^{1}$$



### discontinuous displacements

**Interface iterations** Dual (FETI)<sup>9</sup> and primal (BDD)<sup>10</sup> approaches



### + no stationarity, Krylov solver is mandatory

<sup>10</sup>Mandel, 1993.

<sup>&</sup>lt;sup>9</sup>C. Farhat and Roux, 1994.

### Algorithm 1: FETI: main unknown Λ

 $\Lambda = \text{Initialize}(f^s)$ Local reactions  $\lambda_{\Lambda}^{s} = \mathbf{B}^{s^{T}} \mathbf{\Lambda}$  $(\mathbf{u}_N^s) = \mathtt{Solve}_N(\overset{''}{\lambda}{}^s_N, \mathbf{f}^s)$ Compute residual  $\mathbf{r} = \mathbf{P}_2^T (\sum_s \mathbf{B}^s \mathbf{t}^s \mathbf{u}_N^s)$ Define local displacement  $\tilde{\mathbf{u}}_{h}^{s} = \tilde{\mathbf{B}}^{s^{T}}\mathbf{r}$ ;  $(\tilde{\boldsymbol{\lambda}}^{s}, \tilde{\boldsymbol{u}}^{s}) = \text{Solve}_{D}(\tilde{\boldsymbol{u}}_{b}^{s}, 0)$ Preconditioned residual  $\mathbf{z} = \mathbf{P}_2(\sum_s \widetilde{\mathbf{B}}^s \widetilde{\boldsymbol{\lambda}}^s)$ Search direction  $\mathbf{w} = \mathbf{z}$ while  $\sqrt{(\mathbf{r},\mathbf{z})} > \epsilon \sqrt{(\mathbf{r}_0,\mathbf{z}_0)}$  do  $(\delta \mathbf{u}_{N}^{s}) = \text{Solve}_{N}(\mathbf{B}^{s^{T}}\mathbf{w}, 0)$  $\mathbf{p} = \mathbf{P}_2^T (\sum_s \mathbf{B}^s \mathbf{t}^s \delta \mathbf{u}_M^s)$  $\alpha = (\mathbf{r}, \mathbf{z})/(\mathbf{p}, \mathbf{w})$  $\Lambda \leftarrow \Lambda + \alpha w$  $\mathbf{r} \leftarrow \mathbf{r} - \alpha \mathbf{p}$  $\tilde{\mathbf{u}}_{L}^{s} = \tilde{\mathbf{B}}^{s^{T}}\mathbf{r}$  $(\tilde{\boldsymbol{\lambda}}^{s}, \tilde{\boldsymbol{\mathsf{u}}}^{s}) = \text{Solve}_{D}(\tilde{\boldsymbol{\mathsf{u}}}^{s}_{h}, 0)$  $\begin{aligned} \mathbf{z} &= \mathbf{P}_2(\sum_s \widetilde{\mathbf{B}}^s \widetilde{\boldsymbol{\lambda}}^s) \\ \mathbf{w} \leftarrow \mathbf{z} - (\mathbf{p}, \mathbf{z}) / (\mathbf{p}, \mathbf{w}) \mathbf{w} \end{aligned}$ end

$$u_D^s = u_N^s - \tilde{u}^s$$
//  $\lambda_D^s = \lambda_N^s - \tilde{\lambda}^s$ 

$$u_N^s \leftarrow u_N^s + \alpha \delta u_N^s$$

$$\lambda_N^s = \mathbf{B}^s^T \mathbf{\Lambda}$$

 $\begin{array}{c} u_D^s = u_N^s - \tilde{u}^s \\ // \\ \lambda_D^s = \lambda_N^s - \tilde{\lambda}^s \end{array}$ 

### At each iteration of FETI(DP)/BDD(C)<sup>11</sup>

- $\overset{\,\,{}_{\mathbb{F}}}{=} u_D \in H^1(\Omega)$  continuous everywhere and in equilibrium inside subdomains,
- <sup>**\***</sup>  $u_N \in H^1(\cup \Omega^s)$  in equilibrium inside subdomains, with associated interface nodal reactions  $\lambda_N^s$  in balance between subdomains  $\lambda_N^{s^T} = \mathbf{B}^{s^T} \mathbf{\Lambda}$  and in balance wrt rigid body motions and external load. Let  $\sigma_N$  be the associated FE stress field.

### At each iteration of $FETI(DP)/BDD(C)^{11}$

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Figure: Subdomain and its surrounding

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 $\boldsymbol{\lambda}_N^1$  is nodal

 $f \in L^{2}(\Omega)$   $q \in L^{2}(\partial_{g}\Omega)$   $q^{1,3} \in L^{2}(\Gamma^{1,3})$ 

Figure: Subdomain and its surrounding

Figure: Preprocessing before recovery

Once we have a  $L^2$  representation of interface traction, we can compute in parallel:  $\hat{\sigma}_N^s = \mathcal{F}(\sigma_N, f, g, (g^{s,i})_i)$  with  $\hat{\sigma}_N = (\hat{\sigma}_N^s)_s \in SA(\Omega)$ 

### At each iteration of FETI(DP)/BDD(C)<sup>11</sup>

- $\stackrel{\text{\tiny $\mathbb{I}$}}{=} u_{\mathcal{D}} \in H^1(\Omega)$  continuous everywhere and in equilibrium inside subdomains,
- $\stackrel{\text{\tiny I}}{=} u_N \in H^1(\cup\Omega^s)$  in equilibrium inside subdomains, with associated interface nodal reactions  $\lambda_N^s$  in balance between subdomains  $\lambda_N^{s^T} = \mathbf{B}^{s^T} \mathbf{\Lambda}$  and in balance wrt rigid body motions and external load. Let  $\sigma_N$  be the associated FE stress field.



 $\boldsymbol{\lambda}_{N}^{1}$  is nodal

 $f \in L^2(\Omega)$  $g \in L^2(\partial_a \Omega)$  $q^{1,3} \in L^2(\Gamma^{1,3})$ 

Figure: Subdomain and its surrounding

Figure: Preprocessing before recovery

Once we have a  $L^2$  representation of interface traction, we can compute in parallel:  $\hat{\sigma}_N^s = \mathcal{F}(\sigma_N, f, g, (g^{s,i})_i)$  with  $\hat{\sigma}_N = (\hat{\sigma}_N^s)_s \in SA(\Omega)$ For the construction of  $w \in KA_0(\Omega)$  we use 0-Dirichlet bc on the interface. P. Gosselet

# The little difficulty of multiple points<sup>12</sup>

For  $\Omega^s$ ,  $g^{s,i}$  is typically developed on the FE basis. Its nodal components are adjusted in order to develop the same work as  $\lambda_{N}^{s,i}$ .

At multiple points, we first need to define  $(\lambda_N^{s,i})_i$  from  $\lambda_N^s$ .  $(\lambda_N^{s,i})_i$  is defined up to an effect-less "cyclic" stress in ker $(B^{s^T})$ . Optimization is necessary, it must take heterogeneity into account. One neighbor communication is required.

This is equivalent to what is encountered in the Element Equilibration Technique.



Figure: Methodology for parallel stress recovery / equivalent sequential star-patch

<sup>&</sup>lt;sup>12</sup>Augustin Parret-Fréaud et al., 2016.

# **First bounds**

### Direct transcription of the chosen bounds

$$\frac{\sum_{s} R_D^s(\hat{w}^s)}{\sqrt{\sum_{s} \|\hat{w}^s\|_a^2}} \leq \|u - u_D\|_a \leq \sqrt{\sum_{s} e_{\mathrm{cr}}^2(u_D^s, \hat{\sigma}_N^s)}$$

with

$$R_D^s(\hat{w}^s) := \left( \int_{\Omega^s} f \cdot \hat{w}^s d\Omega + \int_{\partial_g \Omega^s} g \cdot \hat{w}^s dS - \int_{\Omega^s} \varepsilon(u_D^s) : \mathbb{H} : \varepsilon(\hat{w}^s) d\Omega^s \right)$$

we recall that  $\hat{w}^s$  is 0 on the interface.

# Γ-shaped structure — first upper bound<sup>13</sup>



Parallel error estimator:  $\|u - u_D\|_a \leq \sqrt{\sum_s e_{CR}(\mathbf{u}_D^s, \hat{\sigma}_N^s)_{\Omega^s}}$ 



Fast convergence of the estimator



### The solver converges but the error stagnates

<sup>13</sup>A. Parret-Fréaud et al., 2010.

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## Bounds with separated contributions

#### Lemma

For FETI(DP) and BDD(C), we have:

 $||u_D - u_N||_a = ||\mathbf{r}||_{\tilde{\mathbf{S}}} =: |\mathbf{r}|$ 

The energy norm of the gap between  $u_N$  and  $u_D$  equals the preconditioner-norm of the residual which is naturally computed at each iteration. It can be chosen to control the iterative solver.

Usually iterations stop when  $\|\mathbf{r}_i\|_{\mathbf{\tilde{S}}} \leq \epsilon \|\mathbf{r}_0\|_{\mathbf{\tilde{S}}}$  and typically  $\epsilon = 10^{-6}$ .

Bounds

$$\begin{aligned} \|u - u_N\|_a &\leq \sqrt{\sum_s e_{cr}^2(u_N^s, \hat{\sigma}_N^s)} + |r| \\ \frac{\sum_s R_N^s(\hat{w}^s)}{\sqrt{\sum_s \|\hat{w}^s\|_a}} - |r| &\leq \|u - u_D\|_a \leq \sqrt{\sum_s e_{cr}^2(u_N^s, \hat{\sigma}_N^s)} + |r| \end{aligned}$$

The first bound is adapted from Vohralik. The second bounds simply uses triangular inequality.

|r| only depends on iterations, other quantities depend on the discretization and (very) weakly on the iterations.

<sup>&</sup>lt;sup>14</sup>Augustin Parret-Fréaud et al., 2016; V. Rey, C. Rey, and Gosselet, 2014.

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## Unbiased stopping criterion



Figure: Pre-cracked structure: forward and adjoint load, decomposition into 16 sd



Figure: Envelop of the error due to the discretization and evolution of the residual

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## **Practical considerations**

#### When to compute bounds

- Evaluate discretization bounds at iteration 1 (avoid 0).
- Iterate until residual is smaller than the inf bound.
- Reevaluate the discretization bounds if they changed to much go on with iterations.
- If needed prepare for adaptation (compute remeshing map)

#### Quantities of interest

- ${}^{
  mathbf{\#}}$  Solve forward and adjoint problem at the same time using a block solver.
- Also use block computations for the recovery of admissible fields.
- $rac{9}{8}$  Stop when both residuals are less than their inf bounds.

# Strategy for adaptation with recycling



## Strategy for adaptation with recycling

We select subdomains most contributing to the errors.

We use hierarchical refinement (at least on the interface)so that the building of admissible fields remains easy.



Figure: Distribution of error within subdomains

Mesh	е	ĩ	I <sub>H</sub>	I <sub>HH,2</sub>	$\frac{1}{2}e\tilde{e}$
Uniform	26.215	0.98905	2.4915	3.1935	12.964
Locally refined	16.662	0.51378	3.2165	0.086055	4.2803

Table: Performance of local refined for the cracked structure

## Adaptation and recycling



Figure: Erreurs de discrétisation et résidus au cours des itérations

## Conclusion

- The recovery of admissible fields can be fully parallel (after just one neighbor communication).
- There are inf and sup bounds of the error which separates the contribution of the solver and of the discretization.
- We can stop the iterative solver based on an unbiased criterion. In practice the discretization error quickly dominates.
- <sup>¥</sup> If quantity of interest are wanted, block solvers can be used.
- For the adaptation, hierarchical refinement of interfaces allows to reuse the numerical information.

Ongoing and future work:

- Real implementation for HPC, with improved sequential recovery techniques.
- Error estimation for nonlinear problems<sup>15</sup> with separation of sources<sup>16</sup> with nonlinear DD solvers<sup>17</sup>.
- ✓ More evolved marking and refinement techniques with good load balancing → adaptation of the mesh and of the decomposition.

<sup>15</sup>Ladevèze, 2008.

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<sup>&</sup>lt;sup>16</sup>El Alaoui, Ern, and Vohralik, 2010; Moës, 1996.

<sup>&</sup>lt;sup>17</sup>Dolean et al., 2015; Klawonn, Lanser, and Rheinbach, 2014; Negrello et al., 2016.