

A TDNNS-FETI method for compressible and almost incompressible elasticity

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Overview

TDNNS (Tangential Displacement – Normal-Normal Stress)

Motivation of TDNNS-FETI

TDNNS-FETI Method

Theory

Numerical Results

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Linear elasticity

$\Omega \subset \mathbb{R}^d$, $d = 2$ or 3

$$-\mathbf{div}\underline{\sigma} = \mathbf{f} \quad \text{in } \Omega$$

$$\underline{\sigma} = \mathbf{D}\underline{\varepsilon}(\mathbf{u}) \quad \text{in } \Omega, \quad \text{where } \underline{\varepsilon}(\mathbf{u}) = \frac{1}{2}(\nabla\mathbf{u} + \nabla^\top\mathbf{u})$$

$$\mathbf{u} = \mathbf{u}_D \quad \text{on } \Gamma_D$$

$$\sigma_n = \mathbf{t}_N \quad \text{on } \Gamma_N$$

Hooke's law:

$$\mathbf{D}\underline{\varepsilon} = \frac{E}{(1+\nu)}\underline{\varepsilon} + \frac{E\nu}{(1+\nu)(1-2\nu)} \text{tr}(\underline{\varepsilon})I$$

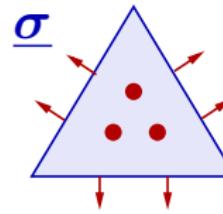
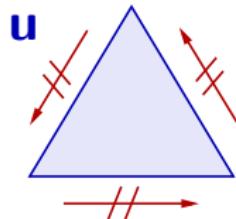
for $d = 2$: plane strain or plane stress

TDNNS Formulation

A. Pechstein & J. Schöberl '11, '12

Mixed TDNNS finite element (P^1 , here 2D)

Tangential
continuous
Displacement
(Nédélec II)



symmetric
Normal-**N**ormal
continuous
Stress

Discrete variational formulation

$$\sum_T \int_T (\operatorname{div} \underline{\sigma} + \underline{f}) \cdot \underline{v} \, dx + \sum_F \int_F [\underline{\sigma}_{nt}] \cdot \underline{v}_t \, ds = g_2 \quad \forall \underline{v}$$

$$\sum_T \int_T (\underline{D}^{-1} \underline{\sigma} - \underline{\varepsilon}(\underline{u})) : \underline{\tau} \, dx + \sum_F \int_F [\underline{u}_n] \tau_{nn} \, ds = g_1 \quad \forall \underline{\tau}$$

Stability & Convergence:

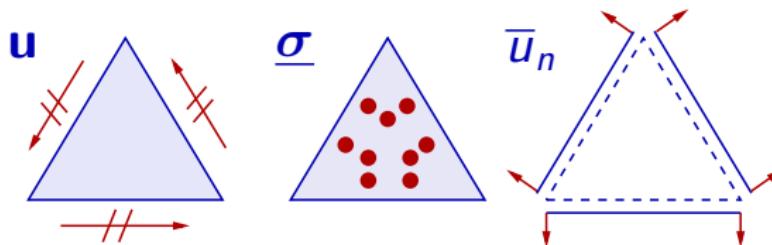
- ▶ Discrete inf-sup stability
- ▶ Optimal error estimates

But:

- ▶ Saddle point system

Hybridized TDNNS Formulation

Normal-normal continuity of stresses is **broken** and reenforced facet-wise by Lagrange multipliers, these approximate **normal displacements**.

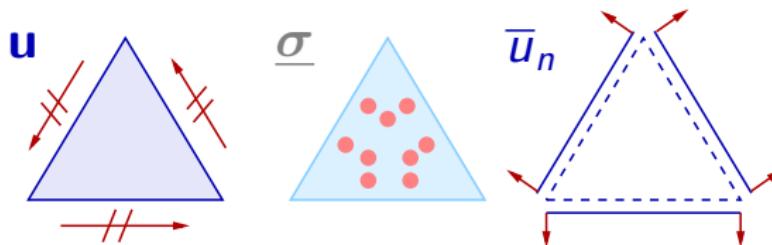


Benefits:

- ▶ algebraically equivalent to previous system

Hybridized TDNNS Formulation

Normal-normal continuity of stresses is **broken** and reenforced facet-wise by Lagrange multipliers, these approximate **normal displacements**.



Benefits:

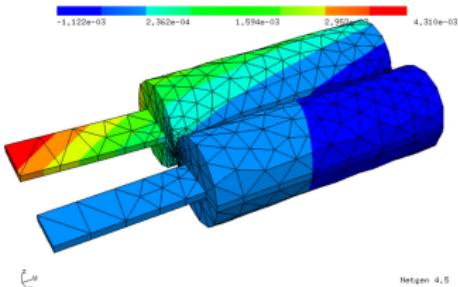
- ▶ algebraically equivalent to previous system
- ▶ stresses local \rightsquigarrow static condensation
- ▶ condensed system is **SPD**

$$\underline{\mathbf{K}}\mathbf{U} = \mathbf{F} \quad \mathbf{U} \triangleq \begin{bmatrix} \mathbf{u} \\ \bar{\mathbf{u}}_n \end{bmatrix}$$

Why use TDNNS?

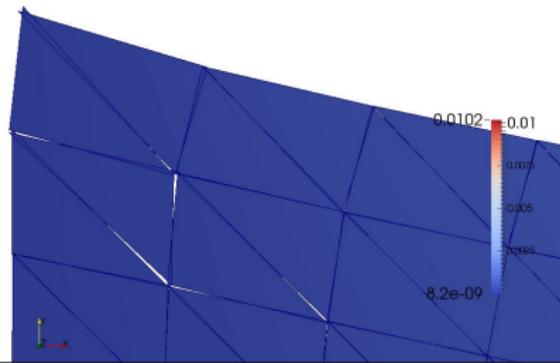
Single framework, **stable** w.r.t.

- ▶ **volume locking** (more later on)
- ▶ **shear locking**



DG-like method, lives up to the motto

Relax as much as you can, but never lose stability!



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Motivation I – Solver

Astrid's PhD thesis '09

Additive Schwarz preconditioner for high order (hybridized) system

- ▶ lowest order block (direct)
- ▶ overlapping blocks associated to edges, facets, elements
- ▶ optimal in h and polynomial degree

But up to now no scalable lowest order TDNNS-solver available!

Motivation II – Symbolic Study

Victorița Dolean, DD20 plenary talk

DD on PDE level

T. Cluzeau, V. Dolean, F. Nataf, and A. Quadrat '12

two subdomains, Γ = symmetry axis

- ▶ scalar PDE $-\Delta u = f$

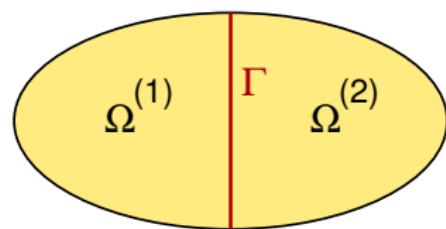
coupling pair (u , $\frac{\partial u}{\partial n}$)

Neumann-Neumann preconditioner is exact

- ▶ elasticity $-\operatorname{div}(\underline{\sigma}(u)) = f$

coupling pair (u , $\sigma_n(u)$)

?



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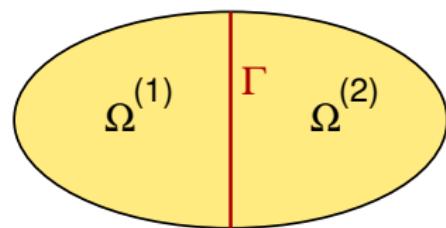
coupling pair $(\underline{u}, \frac{\partial \underline{u}}{\partial \mathbf{n}})$

Neumann-Neumann preconditioner is exact

- ▶ elasticity $-\operatorname{div}(\underline{\sigma}(\underline{\mathbf{u}})) = \mathbf{f}$

coupling pair $(\underline{\mathbf{u}}, \underline{\sigma}_n(\underline{\mathbf{u}}))$

Neumann-Neumann preconditioner is NOT exact!



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Victorița Dolean, DD20 plenary talk

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two subdomains, Γ = symmetry axis

► scalar PDE $-\Delta u = f$

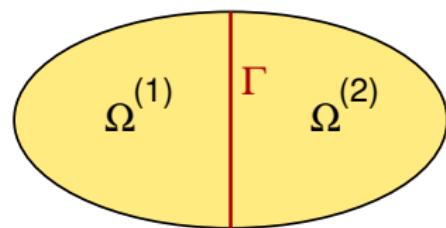
coupling pair $(\underline{u}, \frac{\partial \underline{u}}{\partial \mathbf{n}})$

Neumann-Neumann preconditioner is exact

► elasticity $-\operatorname{div}(\underline{\sigma}(\underline{\mathbf{u}})) = \mathbf{f}$

coupling pair $\left(\begin{bmatrix} \mathbf{u}_t \\ \sigma_{nn}(\mathbf{u}) \end{bmatrix}, \begin{bmatrix} \sigma_{nt}(\mathbf{u}) \\ \mathbf{u}_n \end{bmatrix} \right)$

Neumann-Neumann preconditioner is exact



symbolic approach
Smith factorization
OreMorphisms

Existing Work – FETI for mechanics

Compressible elasticity

- ▶ Farhat & Roux '94 etc. – FETI (original)
- ▶ Farhat, Lesoinne, LeTallec, Pierson & Rixen '01 – FETI-DP (original)
- ▶ Dostál, Horák & R. Kučera '06 – TFETI
- ▶ Klawonn & Widlund '06 – FETI-DP (3D coarse space)
- ▶ Klawonn, Rheinbach & Widlund '08 – FETI-DP (2D, irregular interface)

Incompressible Stokes

- ▶ Li & Widlund '06 – BDDC (primal pressure dofs, quasi-optimal)
- ▶ Kim & Lee '10 – FETI-DP (no primal pressure dofs, suboptimal)

Almost incompressible elasticity

- ▶ Dohrmann & Widlund '09 – OS ("full" coarse space)
- ▶ Dohrmann & Widlund '09 – hybrid OS-IS (reduced coarse space)
- ▶ Pavarino, Widlund & Zampini '10 – BDDC (reduced coarse space)
- ▶ Gippert, Rheinbach & Klawonn '12 – FETI-DP unresolved incompressible inclusions

Your paper here
& even more at this conference!

We won't compare TDNNS-FETI with the above FETI(-DP) methods
but show what one can do when one has chosen TDNNS as discretization.

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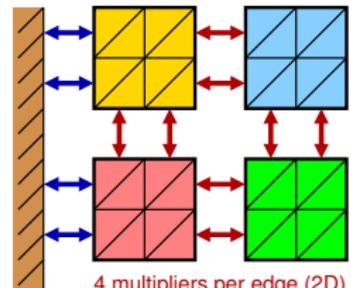
Theory

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one-level (T)FETI for hybridized TDNNs

Saddle point formulation

$$\begin{bmatrix} \underline{\mathbf{K}}^{(1)} & 0 & \underline{\mathbf{B}}^{(1)\top} \\ \ddots & \ddots & \vdots \\ 0 & \underline{\mathbf{K}}^{(N)} & \underline{\mathbf{B}}^{(N)\top} \\ \underline{\mathbf{B}}^{(1)} & \dots & \underline{\mathbf{B}}^{(N)} & 0 \end{bmatrix} \begin{bmatrix} \mathbf{U}^{(1)} \\ \vdots \\ \mathbf{U}^{(N)} \\ \lambda \end{bmatrix} = \begin{bmatrix} \mathbf{F}^{(1)} \\ \vdots \\ \mathbf{F}^{(N)} \\ 0 \end{bmatrix}$$



Kernel property

$$\ker(\underline{\mathbf{K}}^{(i)}) = \text{range}(\underline{\mathbf{R}}^{(i)}) \quad \text{rigid body modes}$$

Elimination of $\mathbf{U}^{(i)}$

by generalized inverse $\underline{\mathbf{K}}^{(i)\dagger}$

$$\begin{bmatrix} \underline{\mathbf{B}} \underline{\mathbf{K}}^{\dagger} \underline{\mathbf{B}} & -\underline{\mathbf{G}} \\ \underline{\mathbf{G}}^{\top} & 0 \end{bmatrix} \begin{bmatrix} \lambda \\ \xi \end{bmatrix} = \begin{bmatrix} \mathbf{d} \\ \mathbf{e} \end{bmatrix} \quad \begin{aligned} \underline{\mathbf{G}} &:= \underline{\mathbf{B}} \underline{\mathbf{R}} \\ \mathbf{U} &= \underline{\mathbf{K}}^{\dagger} (\mathbf{F} - \underline{\mathbf{B}}^{\top} \lambda) + \underline{\mathbf{R}} \xi \end{aligned}$$

Projection method

$$\underline{\mathbf{P}}_{\underline{\mathbf{Q}}} := \mathbf{I} - \underline{\mathbf{Q}} \underline{\mathbf{G}} (\underline{\mathbf{G}}^{\top} \underline{\mathbf{Q}} \underline{\mathbf{G}})^{-1} \underline{\mathbf{G}}^{\top}$$

One-level (T)FETI with scaled Dirichlet preconditioner

$$\text{Solve (PCG)} \quad \underline{\mathbf{P}}_Q^\top \underline{\mathbf{B}} \underline{\mathbf{K}}^\dagger \underline{\mathbf{B}}^\top \widetilde{\lambda} = \underline{\mathbf{P}}_Q^\top \widetilde{\mathbf{d}} \quad \widetilde{\lambda} \in \text{range}(\underline{\mathbf{P}}_Q)$$

$$\text{Preconditioner } \underline{\mathbf{P}}_{\mathbf{Q}} \underline{\mathbf{B}}_D \underline{\mathbf{S}} \underline{\mathbf{B}}_D^\top \quad \underline{\mathbf{S}} = \text{diag}(\underline{\mathbf{S}}^{(i)})$$

Yet to be specified:

- ▶ scalings in $\underline{\mathbf{B}}_D = [\underline{\mathbf{D}}^{(1)} \underline{\mathbf{B}}^{(1)} | \dots | \underline{\mathbf{D}}^{(N)} \underline{\mathbf{B}}^{(N)}]$
 - ▶ matrix \mathbf{Q}

Choice of Scalings – 2D

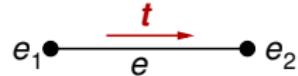
Scalings in $\underline{\mathbf{B}}_D$

diagonal entry of $\underline{\mathbf{D}}^{(i)}$ at multiplier linking (i,j)		
$\frac{1}{2}$	$\frac{E^{(i)}}{E^{(i)} + E^{(j)}}$	$\frac{K_{\text{diag}, \max}^{(i)}}{K_{\text{diag}, \max}^{(i)} + K_{\text{diag}, \max}^{(j)}}$
multiplicity scaling	coefficient scaling	stiffness scaling

Choices of $\underline{\mathbf{Q}}$

- ▶ $\underline{\mathbf{Q}} = \underline{\mathbf{I}}$
- ▶ $\underline{\mathbf{Q}} = \underline{\mathbf{M}}^{-1} = \underline{\mathbf{B}}_D \underline{\mathbf{S}} \underline{\mathbf{B}}_D^\top$
- ▶ $(\underline{\mathbf{Q}}_{\text{diag}})_{m,ij} = \frac{\min(E^{(i)}, E^{(j)})}{h^{(ij)} H^{(ij)}}$ or using scaled stiffness entries

Assumption on degrees of freedom



$$\int_e \mathbf{v} \cdot \mathbf{t} \, ds \quad \frac{1}{|e|} \int_e (\mathbf{v} \cdot \mathbf{t}) s \, ds \quad |e| \bar{v}_n|_e(e_1) \quad |e| \bar{v}_n|_e(e_2)$$

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Condition Number Estimate

Assumptions

- ▶ $d = 2$
- ▶ triangular mesh technical
- ▶ $E_{|\Omega^{(i)}} \approx E^{(i)} = \text{const}$
- ▶ subdomains = compounds of coarse elements can be relaxed
- ▶ subdomain meshes quasi-uniform can be relaxed

Theorem (AP & CP)

For coefficient or stiffness scaling, and $\underline{\mathbf{Q}} = \underline{\mathbf{M}}^{-1}$ or $\underline{\mathbf{Q}} = \underline{\mathbf{Q}}_{\text{diag}}$

$$\kappa_{(T)FETI} \leq C (1 + \log(\frac{H}{h}))^2$$

C independent of H , h , and jumps in E .

Discrete norms

Energy norm is equivalent to the DG-like (semi)norm

$$|\mathbf{v}, \bar{v}_n|_{\mathbf{H}(\underline{\varepsilon}, \Omega, \mathcal{T}_h)}^2 := \sum_T \left(\|\underline{\varepsilon}(\mathbf{v})\|_{\underline{\mathbf{L}}^2(T)}^2 + h_T^{-1} \|\mathbf{v} \cdot \mathbf{n} - \bar{v}_n\|_{L^2(\partial T)}^2 \right)$$

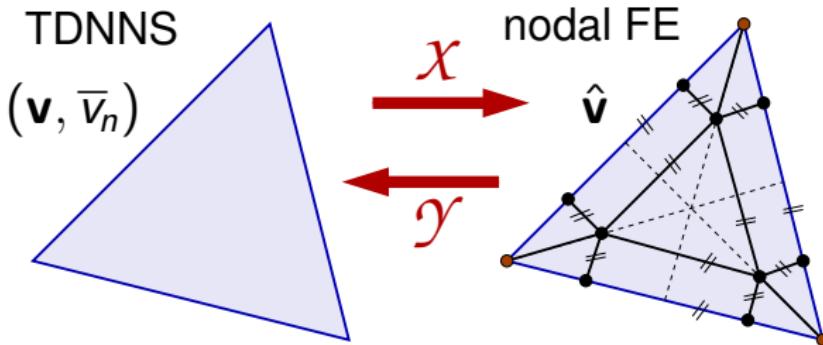
or (via Korn-type inequality, Brenner '04)

$$|\mathbf{v}, \bar{v}_n|_{\mathbf{H}^1(\Omega, \mathcal{T}_h)}^2 := \sum_T \left(|\mathbf{v}|_{\mathbf{H}^1(T)}^2 + h_T^{-1} \|\mathbf{v} \cdot \mathbf{n} - \bar{v}_n\|_{L^2(\partial T)}^2 \right)$$

“ L^2 -norm”

$$\|\mathbf{v}, \bar{v}_n\|_{\mathbf{L}^2(\Omega, \mathcal{T}^h)}^2 := \|\mathbf{v}\|_{\mathbf{L}^2(\Omega)}^2 + \sum_T h \|\bar{v}_n\|_{L^2(\partial T)}^2$$

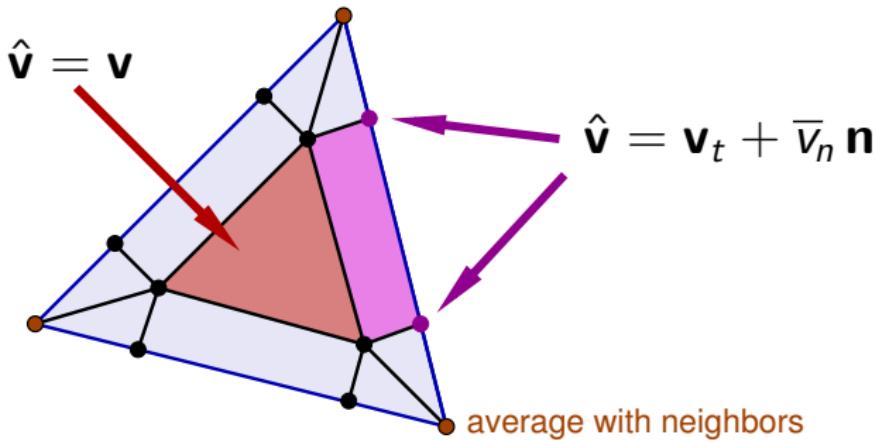
Two Transformations



Features

- preserve continuous functions, in particular rigid body motions
- H^1 -stable $|\mathcal{X}(\mathbf{v}, \bar{\mathbf{v}}_n)|_{H^1(\Omega)} \lesssim |\mathbf{v}, \bar{\mathbf{v}}_n|_{H^1(\Omega, \mathcal{T}_h)}$ $|\mathcal{Y}\hat{\mathbf{v}}|_{H^1(\Omega, \mathcal{T}_h)} \lesssim |\mathbf{v}|_{H^1(\Omega)}$
- L^2 -stable $\|\mathcal{X}(\mathbf{v}, \bar{\mathbf{v}}_n)\|_{L^2(\Omega)} \lesssim \|\mathbf{v}, \bar{\mathbf{v}}_n\|_{L^2(\Omega, \mathcal{T}_h)}$ $\|\mathcal{Y}\hat{\mathbf{v}}\|_{L^2(\Omega, \mathcal{T}_h)} \lesssim \|\mathbf{v}\|_{L^2(\Omega)}$
- \lesssim involves only shape-regularity constants
- also works subdomain-wise / patch-wise

Main Idea of constructing $\hat{\mathbf{v}} := \mathcal{X}(\mathbf{v}, \bar{v}_n)$



$$|\mathbf{v}, \bar{v}_n|_{\mathbf{H}^1(\Omega, \mathcal{T}_h)}^2 = \sum_T |\mathbf{v}|_{\mathbf{H}^1(T)}^2 + h_T^{-1} \|\mathbf{v} \cdot \mathbf{n} - \bar{v}_n\|_{L^2(\partial T)}^2$$

Lift of Existing Tools

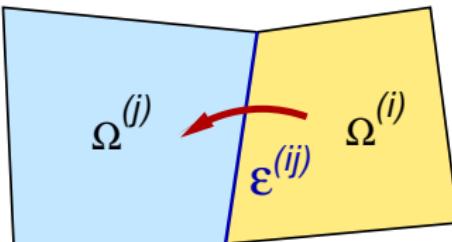
Cut-off Estimate (Edge Lemma)

$$|\Theta_{\mathcal{E}^{(ij)}}(\mathbf{v}, \bar{v}_n)|_{\mathbf{H}^1(\Omega^{(i)}, \mathcal{T}_h)}^2 \lesssim (1 + \log(\frac{H^{(i)}}{h^{(i)}}))^2 \|\mathbf{v}, \bar{v}_n\|_{\mathbf{H}^1(\Omega^{(i)})}^2$$

Discrete Subdomain Extension

$$|\mathbb{E}^{(i \rightarrow j)}(\mathbf{v}, \bar{v}_n)|_{\mathbf{H}^1(\Omega^{(j)}, \mathcal{T}_h)}^2 \lesssim \|\mathbf{v}, \bar{v}_n\|_{\mathbf{H}^1(\Omega^{(i)}, \mathcal{T}_h)}^2$$

$$\|\mathbb{E}^{(i \rightarrow j)}(\mathbf{v}, \bar{v}_n)\|_{\mathbf{L}^2(\Omega^{(j)}, \mathcal{T}_h)}^2 \lesssim \|\mathbf{v}, \bar{v}_n\|_{\mathbf{L}^2(\Omega^{(i)}, \mathcal{T}_h)}^2$$



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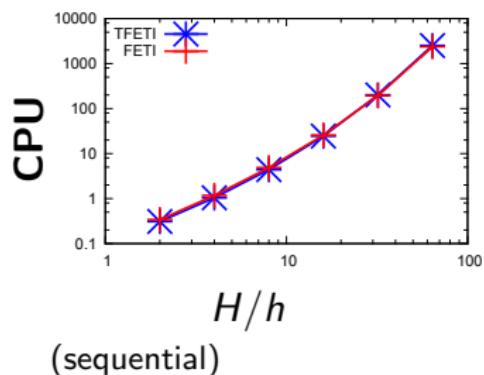
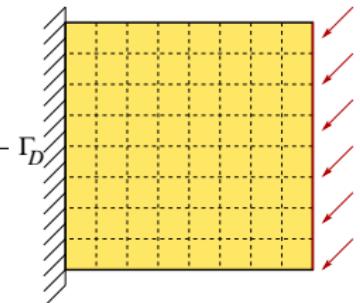
1) Compressible Case, Homogeneous Material

plane strain, $\nu = 0.3$, $E = 2 \cdot 10^5$ N/mm²

64 subdomains, multiplicity scaling, $\underline{\mathbf{Q}} = \mathbf{I}$

H/h	FETI		TFETI	
	cond	iter	cond	iter
2	15.37	22	3.24	15
4	19.82	28	5.34	20
8	25.00	34	8.43	25
16	30.03	38	11.84	29
32	35.19	42	15.59	33
64	40.65	47	19.65	36
	168 coarse dofs		192 coarse dofs	

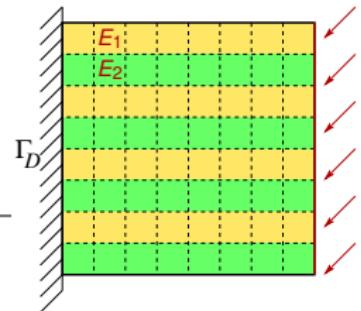
PCG tolerance 10^{-8} (relative)



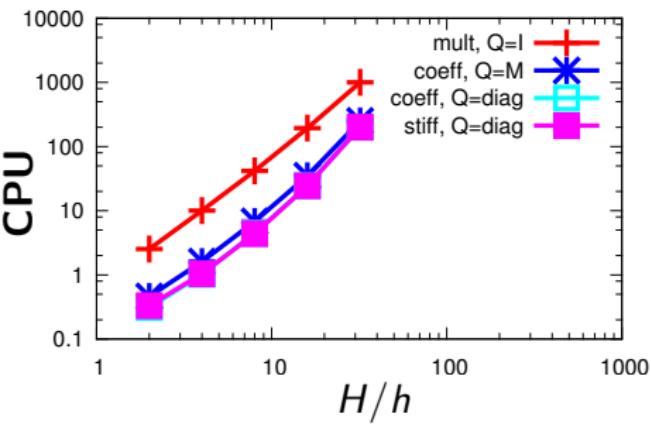
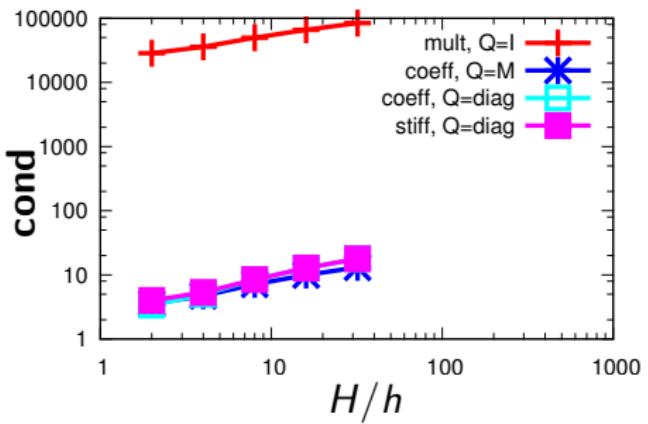
2) Compressible Case, Heterogeneous Material

$$\nu = 0.3$$

$$E_1 = 10^1 \text{ N/mm}^2 \quad E_2 = 2 \cdot 10^5 \text{ N/mm}^2$$



TFETI (similar for FETI)



Almost Incompressible Case – Stabilization

Consistent stabilization

Astrid's PhD thesis '09

$$\sum_T \int_T (\mathbf{div} \underline{\sigma} + \mathbf{f}) \cdot \mathbf{v} \, dx + \sum_F \int_F [\![\sigma_{nt}]\!] \cdot \mathbf{v}_t \, ds = g_2 \quad \forall \mathbf{v}$$

$$\begin{aligned} \sum_T \int_T (\mathbf{D}^{-1} \underline{\sigma} - \underline{\varepsilon}(\mathbf{u})) : \underline{\tau} \, dx + \sum_F \int_F \tau_{nn} [\![u_n]\!] \, ds + \\ + \sum_T h_T^2 \int_T (\mathbf{div} \underline{\sigma} + \mathbf{f}) \cdot \mathbf{div} \underline{\tau} \, dx = g_1 \quad \forall \underline{\tau} \end{aligned}$$

In hybridized form \rightsquigarrow penalizes volume changes: $+ \frac{\lambda}{|T|} \left| \int_{\partial T} \bar{v}_n \, ds \right|^2$

Stability & Convergence uniform for $\nu \rightarrow 1/2$

3) Almost Incompressible Case

$$\nu_1 \in [0.3, 0.49999]$$

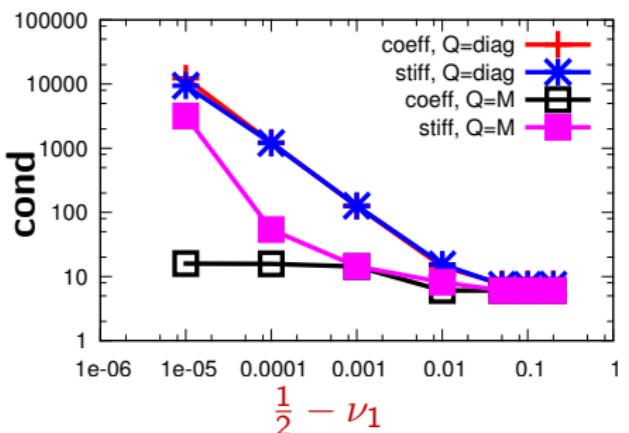
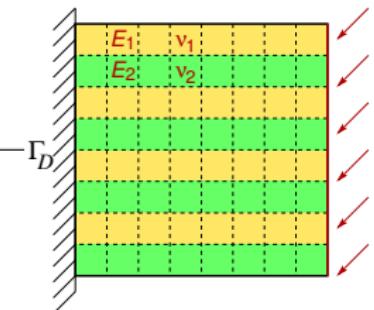
$$\nu_2 = 0.3$$

$$E_1 = 10^1 \text{ N/mm}^2$$

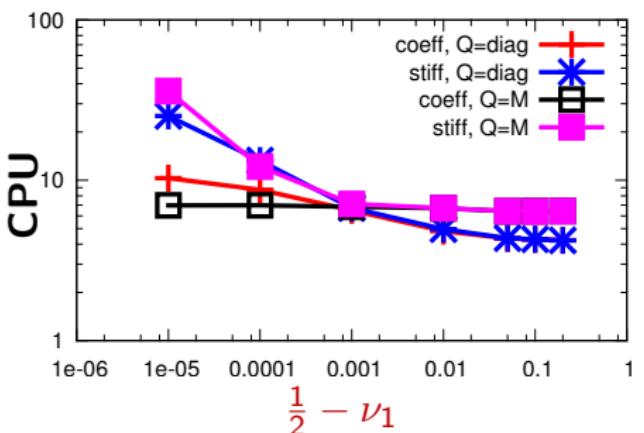
$$E_2 = 2 \cdot 10^5 \text{ N/mm}^2$$

TFETI (similar for FETI)

$$H/h = 8$$



Numerical Results



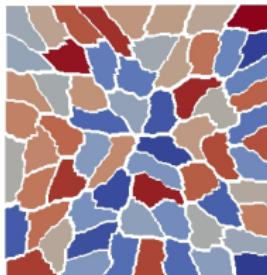
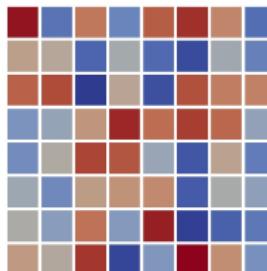
4) Irregular Subdomains

$$\nu = 0.3 \quad E = 2 \cdot 10^5 \text{ N/mm}^2$$

64 subdomains, multiplicity scaling, $\underline{\mathbf{Q}} = \mathbf{I}$

$$H/h \approx 32$$

regular	FETI		TFETI	
	cond	iter	cond	iter
cont. P1	23.8	31	7.0	23
TDNNS	35.2	42	15.6	33



METIS	FETI		TFETI	
	cond	iter	cond	iter
cont. P1	75.2	49	34.1	43
TDNNS	113.6	67	90.7	64

Summary

One-level (T)FETI method for hybridized TDNNS discretization

- ▶ Formulation, choice of scalings (2D)
- ▶ Analysis for 2D compressible case
- ▶ Numerical results reveal good parameter choices for $\nu \rightarrow 1/2$

Benefits

- ▶ Very simple coarse space (RBM)
- ▶ Usual robustness properties
- ▶ Additional robustness for $\nu \rightarrow 1/2$

Ongoing work

- ▶ Analysis of incompressible case
- ▶ 3D
- ▶ Deluxe scaling
- ▶ Anisotropic domains

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Thanks for your attention!