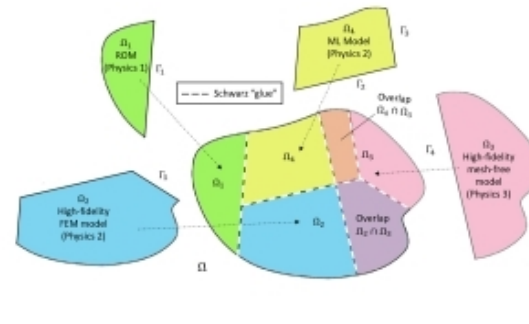
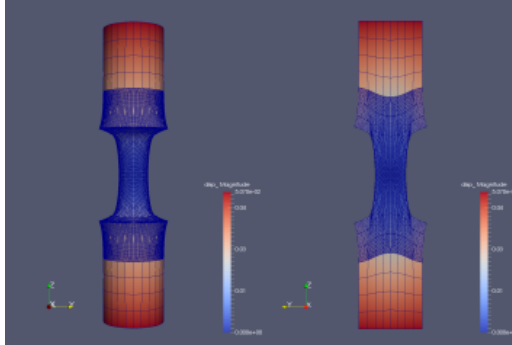
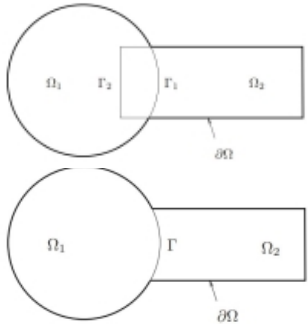




Accelerating mod/sim workflows through hybrid domain decomposition-based models and the Schwarz alternating method



Irina Tezaur¹, Alejandro Mota¹, Coleman Alleman¹, Greg Phlipot²,
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⁴Cadence Design Systems

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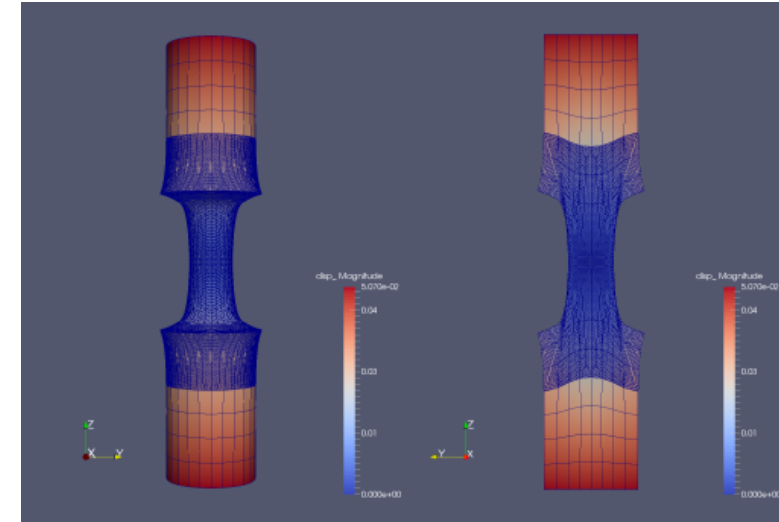
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1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

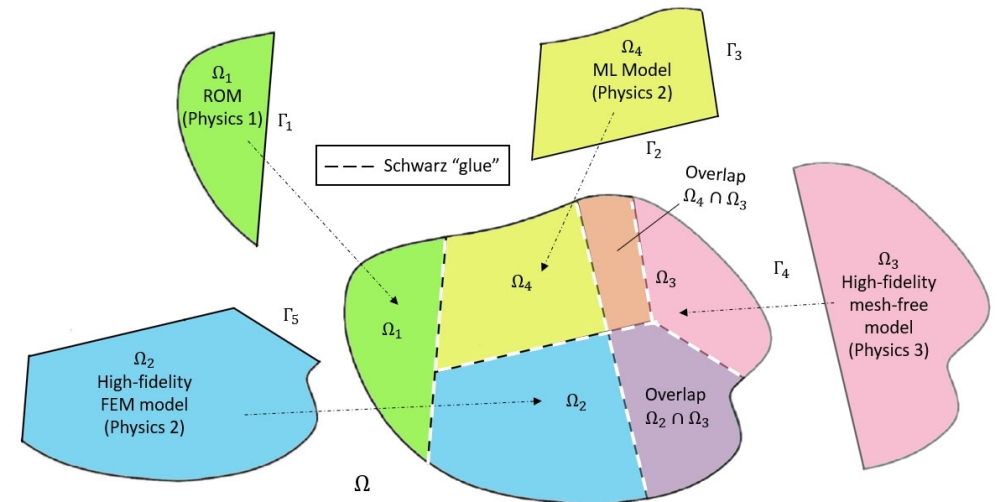
- Motivation & Background
- Quasistatic Formulation
 - Numerical Examples
- Extension to Dynamics
 - Numerical Examples



2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

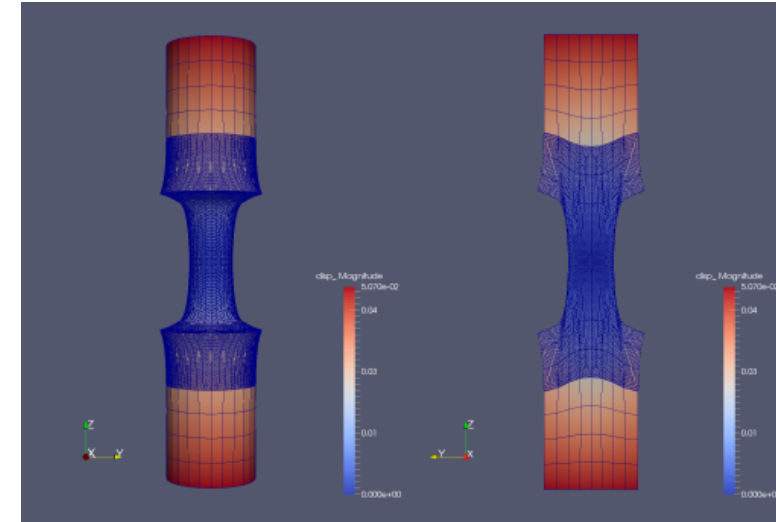
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3. Summary and Future Work



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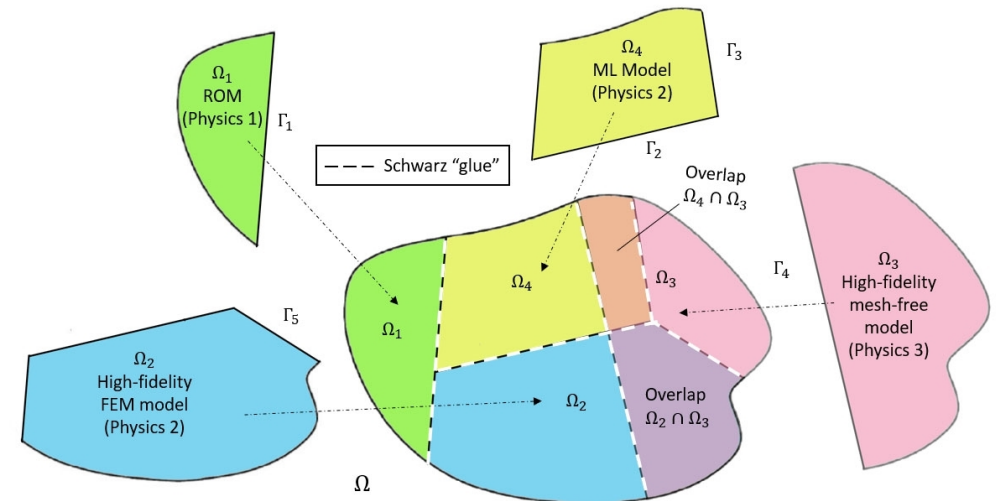
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Motivation for Coupling in Solid Mechanics

Concurrent multiscale coupling for predicting failure

- **Large scale** structural **failure** frequently originates from **small scale** phenomena such as defects, microcracks, inhomogeneities and more, which grow quickly in unstable manner
- Failure occurs due to **tightly coupled interaction** between small scale (stress concentrations, material instabilities, cracks, etc.) and large scale (vibration, impact, high loads and other perturbations)
- **Concurrent multiscale methods** are **essential** for understanding and prediction of behavior of engineering systems when a **small scale failure** determines the performance of the entire system

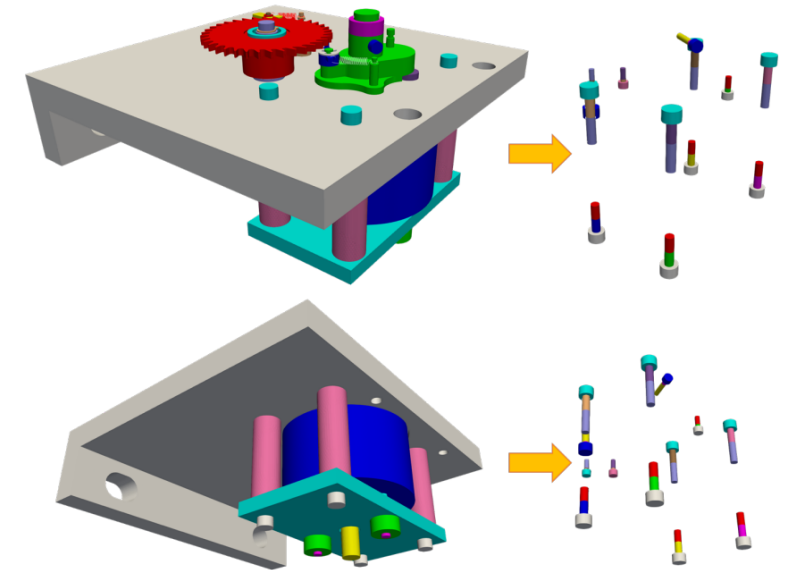
Simplification of mesh generation

- Creating a **high-quality mesh** for a **single component** can take **weeks**, making it “the single biggest bottleneck in analyses” [Sandia Lab News, 2020]!

Goal: develop a **concurrent multiscale coupling method** that is **minimally-intrusive** to implement into large HPC codes and can **simplify** the task of **meshing** complex geometries.



Roof failure of Boeing 737 aircraft due to fatigue cracks. From *imechanica.org*

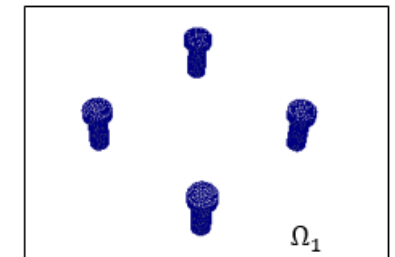
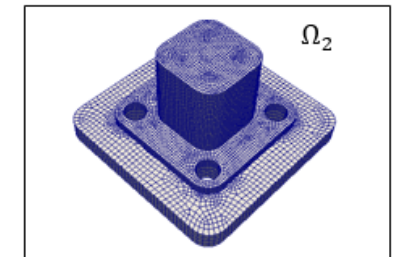
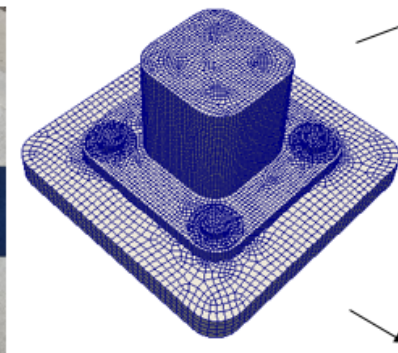


Schematic of difficult-to-mesh ratcheting mechanism with multiple threaded fasteners. From Parish *et al.*, 2024.

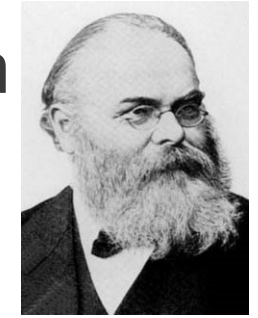
Requirements for Multiscale Coupling Method



- Coupling is *concurrent* (two-way)
- *Ease of implementation* into existing massively-parallel HPC codes
- “*Plug-and-play*” *framework*: simplifies task of meshing complex geometries
 - Ability to couple regions with *different non-conformal meshes*, *different element types* and *different levels of refinement*
 - Ability to use *different solvers/time-integrators* in different regions
- *Scalable, fast, robust* (we target *real* engineering problems, e.g., analyses involving failure of bolted components!)
- Coupling does not introduce *nonphysical artifacts*
- *Theoretical* convergence properties/ guarantees



Schwarz Alternating Method for Domain Decomposition



H. Schwarz (1843-1921)



- Proposed in 1870 by H. Schwarz for solving Laplace PDE on irregular domains.

Crux of Method: if the solution is known in regularly shaped domains, use those as pieces to iteratively build a solution for the more complex domain.

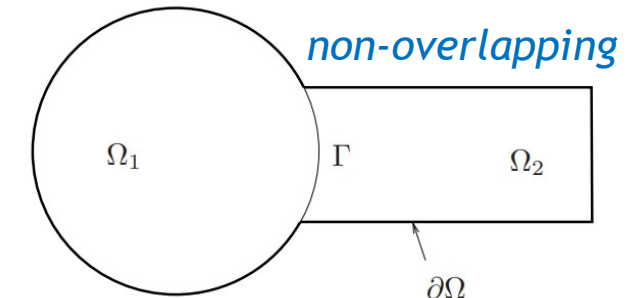
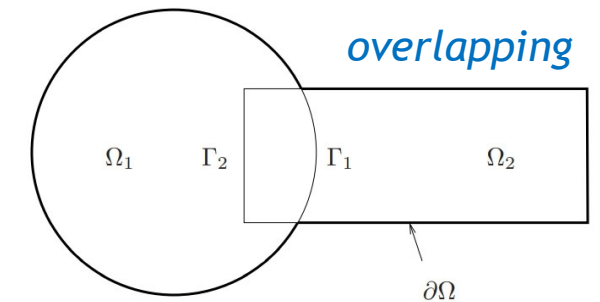
Basic Schwarz Algorithm

Initialize:

- Solve PDE by any method on Ω_1 w/ initial guess for transmission BCs on Γ_1 .

Iterate until convergence:

- Solve PDE by any method on Ω_2 w/ transmission BCs on Γ_2 based on values just obtained for Ω_1 .
- Solve PDE by any method on Ω_1 w/ transmission BCs on Γ_1 based on values just obtained for Ω_2 .



- Schwarz alternating method most commonly used as a **preconditioner** for Krylov iterative methods to solve linear algebraic equations.

Idea behind this work: using the Schwarz alternating method as a **discretization method** for solving multi-scale or multi-physics partial differential equations (PDEs).



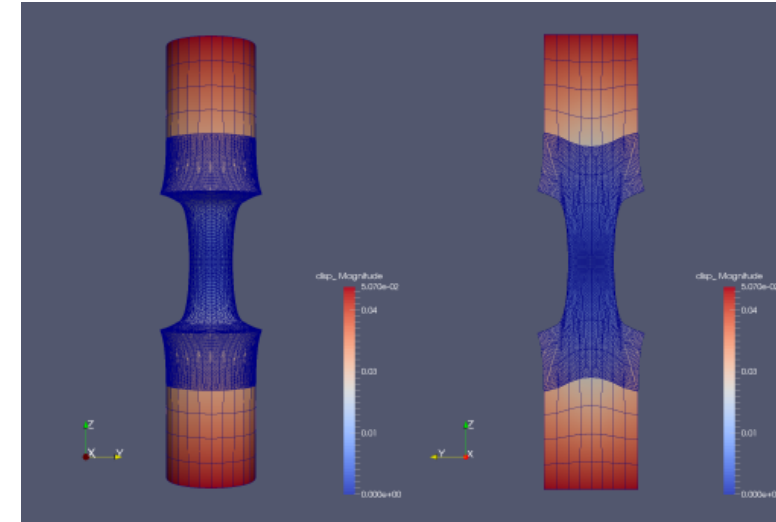
AS A *PRECONDITIONER*
FOR THE LINEARIZED
SYSTEM



AS A *SOLVER* FOR THE
COUPLED
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PROBLEM

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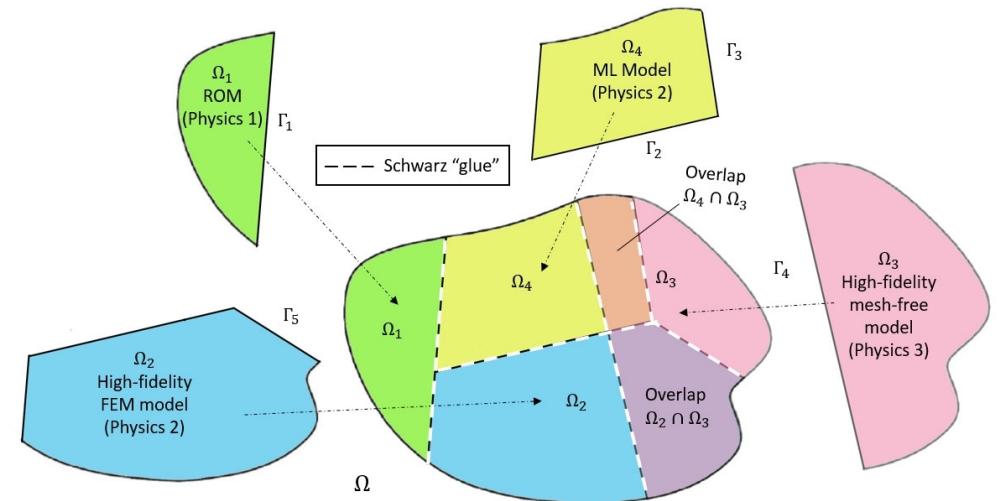
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Quasistatic Solid Mechanics Formulation



- **Energy functional** defining weak form of the governing PDEs

$$\Phi[\boldsymbol{\varphi}] := \int_{\Omega} A(\mathbf{F}, \mathbf{Z}) dV - \int_{\Omega} \rho \mathbf{B} \cdot \boldsymbol{\varphi} dV$$

- $A(\mathbf{F}, \mathbf{Z})$: Helmholtz free-energy density
 - $\mathbf{F} := \nabla \boldsymbol{\varphi}$: deformation gradient
 - \mathbf{Z} : collection of internal variables (for plastic materials)
 - ρ : density, \mathbf{B} : body force, $\mathbf{P} = \partial A / \partial \mathbf{F}$: Piola-Kirchhoff stress
- **Euler-Lagrange equations**, obtained by minimizing $\Phi[\boldsymbol{\varphi}]$:
$$\begin{cases} \text{Div } \mathbf{P} + \rho \mathbf{B} = \mathbf{0} & , \text{ in } \Omega \\ \boldsymbol{\varphi} = \boldsymbol{\chi} & , \text{ on } \partial\Omega \end{cases}$$
- Quasistatics solves **sequence of problems** in which loading (body force) \mathbf{B} is incremented **quasistatically** w.r.t. **pseudo time** t_i :

For $i = 1, \dots, n$

Solve $\text{Div } \mathbf{P} + \rho \mathbf{B}(t_i) = \mathbf{0}$ with appropriate boundary conditions (BCs)

Increment pseudo time t_i to obtain t_{i+1}

Spatial Coupling via (Multiplicative) Alternating Schwarz



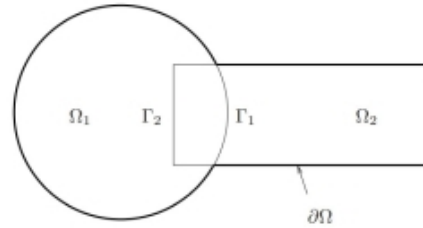
Overlapping Domain Decomposition

Model PDE:

$$\begin{cases} \operatorname{Div} \mathbf{P} + \rho \mathbf{B} = \mathbf{0}, & \text{in } \Omega \\ \varphi = \chi, & \text{on } \partial\Omega \end{cases}$$

$$\begin{cases} \operatorname{Div} \mathbf{P}_1^{(n+1)} + \rho \mathbf{B}(t_i) = \mathbf{0}, & \text{in } \Omega_1 \\ \varphi_1^{(n+1)} = \chi, & \text{on } \partial\Omega_1 \setminus \Gamma_1 \\ \varphi_1^{(n+1)} = \varphi_2^{(n)} & \text{on } \Gamma_2 \end{cases}$$

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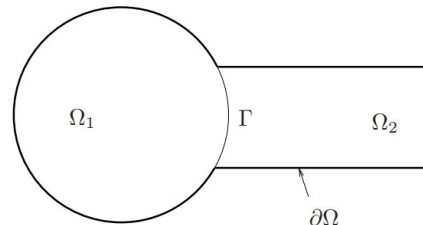


- Dirichlet-Dirichlet transmission BCs [Schwarz, 1870; Lions, 1988]

Non-overlapping Domain Decomposition

$$\begin{cases} \operatorname{Div} \mathbf{P}_1^{(n+1)} + \rho \mathbf{B}(t_i) = \mathbf{0}, & \text{in } \Omega_1 \\ \varphi_1^{(n+1)} = \chi, & \text{on } \partial\Omega_1 \setminus \Gamma \\ \varphi_1^{(n+1)} = \lambda_{n+1} & \text{on } \Gamma \end{cases}$$

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$$\lambda_{n+1} = \theta \varphi_2^{(n)} + (1 - \theta) \lambda_n, \text{ on } \Gamma, \text{ for } n \geq 1$$

- Relevant for multi-material and multi-physics coupling
- Alternating Dirichlet-Neumann transmission BCs [Zanolli *et al.*, 1987]
- Robin-Robin transmission BCs also lead to convergence [Lions, 1990]
- $\theta \in [0, 1]$: relaxation parameter (can help convergence)

Spatial Coupling via (Multiplicative) Alternating Schwarz



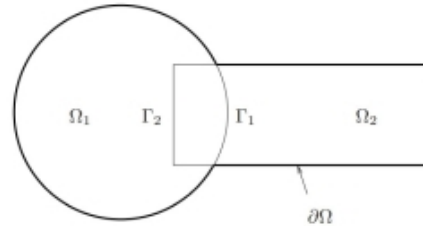
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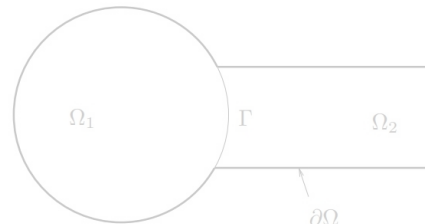
Part 1 of talk

Non-overlapping Domain Decomposition

Part 2 of talk

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Multiplicative Overlapping Schwarz

$$\begin{cases} \text{Div } \mathbf{P}_1^{(n+1)} + \rho \mathbf{B}(t_i) = \mathbf{0}, & \text{in } \Omega_1 \\ \varphi_1^{(n+1)} = \chi, & \text{on } \partial\Omega_1 \setminus \Gamma_1 \\ \varphi_1^{(n+1)} = \varphi_2^{(n)} & \text{on } \Gamma_2 \end{cases}$$

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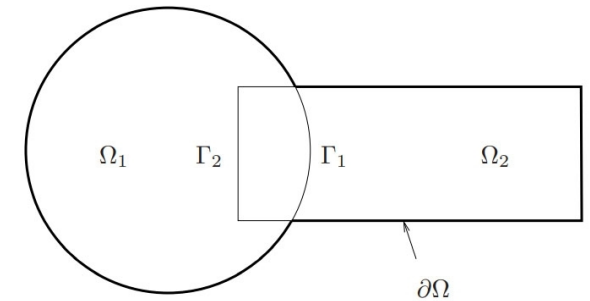
Additive Overlapping Schwarz

$$\begin{cases} \text{Div } \mathbf{P}_1^{(n+1)} + \rho \mathbf{B}(t_i) = \mathbf{0}, & \text{in } \Omega_1 \\ \varphi_1^{(n+1)} = \chi, & \text{on } \partial\Omega_1 \setminus \Gamma_1 \\ \varphi_1^{(n+1)} = \varphi_2^{(n)} & \text{on } \Gamma_2 \end{cases}$$

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Model PDE:

$$\begin{cases} \text{Div } \mathbf{P} + \rho \mathbf{B} = \mathbf{0}, & \text{in } \Omega \\ \varphi = \chi, & \text{on } \partial\Omega \end{cases}$$



- **Multiplicative Schwarz:** solves subdomain problems **sequentially** (in serial)
- **Additive Schwarz:** advance subdomains in **parallel**, communicate boundary condition data later
 - Typically requires a few more **Schwarz iterations**, but does not degrade **accuracy**
 - **Parallelism** helps balance additional **cost** due to Schwarz iterations
 - Applicable to both **overlapping** and **non-overlapping** Schwarz



Part 1 of talk

Multiplicative Overlapping Schwarz

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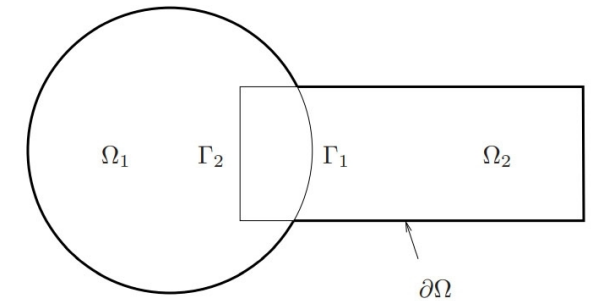
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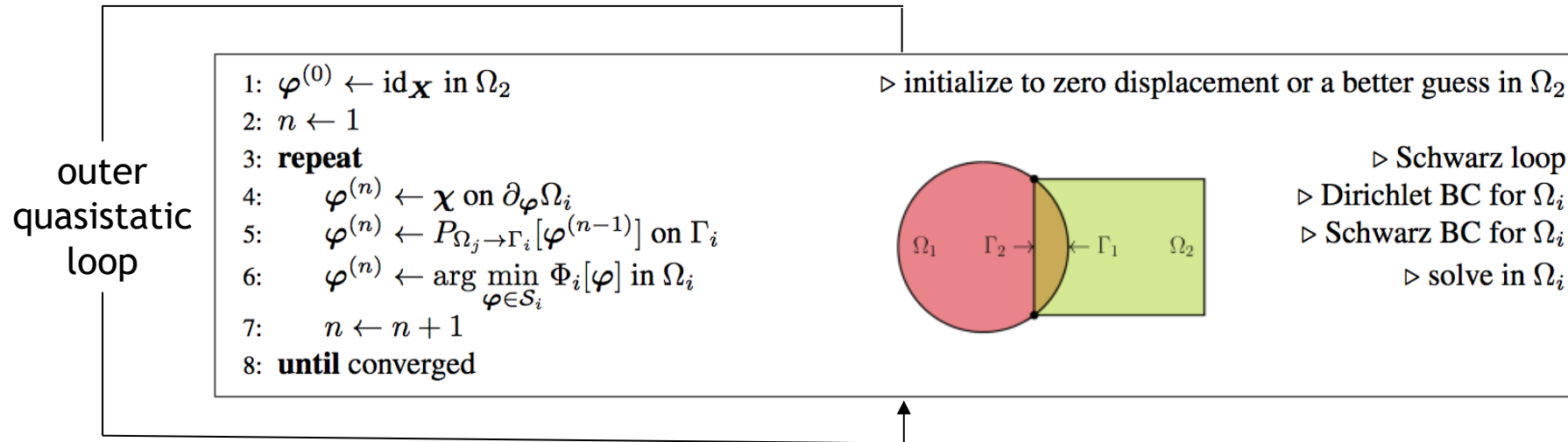
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Overlapping Schwarz Coupling in Quasistatics



Advantages:

- Conceptually very *simple*.
- Allows the coupling of regions with *different non-conforming meshes*, *different element types*, and *different levels of refinement*.
- Information is exchanged among two or more regions, making coupling *concurrent*.
- *Different solvers* can be used for the different regions.
- *Different material models* can be coupled if they are compatible in the overlap region.
- Simplifies the task of *meshing complex geometries* for the different scales.

Convergence Proof*



2 Formulation of the Schwarz Alternating Method

We start by defining the standard finite deformation variational formulation to establish notation before presenting the formulation of the coupling method.

2.1 Variational Formulation on a Single Domain

Consider a body in the open set $\Omega \subset \mathbb{R}^2$ undergoing a motion described by the mapping $\mathbf{x} = \boldsymbol{\varphi}(\mathbf{X})$, $\Omega \rightarrow \Omega^t$, $\Omega \subset \mathbb{R}^2$. Assume that the boundary of the body is $\partial\Omega = \partial\Omega_D \cup \partial\Omega_N$ with unit normal \mathbf{N} , where $\partial\Omega_D$ is a displacement boundary, $\partial\Omega_N$ is a traction boundary, and $\partial\Omega_D \cap \partial\Omega_N = \emptyset$. The prescribed boundary displacements or Dirichlet boundary conditions are $\mathbf{u}_D|_{\partial\Omega_D} = \mathbf{g}_D$. The prescribed boundary tractions or Neumann boundary conditions are $\mathbf{T} \cdot \mathbf{N}|_{\partial\Omega_N} = \mathbf{h}_N$. Let $\mathcal{P} \rightarrow \text{Curl}(\mathcal{P})$ be the deformation gradient. Let also $\text{Div} : \mathcal{P} \rightarrow \mathbb{R}^2$ be the body force, with \mathcal{P} the mass density in the reference configuration. Furthermore, introduce the energy functional

$$\Phi[\boldsymbol{\varphi}] = \int_{\Omega} \mathcal{E}(\mathbf{F}, \mathbf{X}) dV + \int_{\partial\Omega_D} \mathcal{E}_D(\boldsymbol{\varphi}) dS - \int_{\Omega} \mathbf{f} \cdot \boldsymbol{\varphi} dV, \quad (1)$$

in which $\mathcal{E}(\mathbf{F}, \mathbf{X})$ is the Helmholtz free energy density and \mathcal{E}_D is a collection of internal variables. The weak form of the problem is obtained by minimizing the energy functional $\Phi[\boldsymbol{\varphi}]$ over the Sobolev space $\mathcal{H}^1(\Omega)$ that is composed of all functions that are square-integrable and have square-integrable first derivatives. Define

$$\mathcal{S} := \{\boldsymbol{\varphi} \in \mathcal{H}^1(\Omega) : \boldsymbol{\varphi} = \mathbf{g}_D \text{ on } \partial\Omega_D\},$$

and

$$\mathcal{V} := \{\boldsymbol{\zeta} \in \mathcal{H}^1(\Omega) : \boldsymbol{\zeta} = 0 \text{ on } \partial\Omega_D\},$$

where $\boldsymbol{\zeta} \in \mathcal{V}$ is a test function. The potential energy is minimized if and only if $\Phi[\boldsymbol{\varphi}] \leq \Phi[\boldsymbol{\psi}] + \mathcal{L}(\boldsymbol{\varphi}, \boldsymbol{\psi})$ for all $\boldsymbol{\psi} \in \mathcal{S}$ and $\boldsymbol{\varphi} \in \mathcal{S}$. It is straightforward to show that the minimum of $\Phi[\boldsymbol{\varphi}]$ is the mapping $\boldsymbol{\varphi}^*$ if that condition

$$(\Phi[\boldsymbol{\varphi}^*] - \Phi[\boldsymbol{\psi}]) - \mathcal{L}(\boldsymbol{\varphi}^*, \boldsymbol{\psi}) = \int_{\Omega} \mathcal{E}(\mathbf{F}^*, \mathbf{X}) dV - \int_{\Omega} \mathbf{f} \cdot \boldsymbol{\zeta} dV = 0, \quad (2)$$

where $\mathbf{F}^* = \partial\mathbf{x}/\partial\mathbf{X}$ denotes the first Piola-Kirchhoff stress. The Euler-Lagrange equations corresponding to the variational statement (1) is



Figure 1: Two subdomains Ω_D and Ω_N and their corresponding tractions \mathbf{t}_D and \mathbf{t}_N used by the Schwarz alternating method.

that is $\mathbf{t}_D = \mathbf{t}_N$ and $\mathbf{t}_D = 2\mathbf{t}_D$ is odd and $\mathbf{t}_N = 2\mathbf{t}_N$ is even. Introduce the following definition for each subdomain:

- Closure: $\overline{\Omega_D} = \Omega_D \cup \partial\Omega_D$
- Dirichlet boundary: $\partial\Omega_D = \partial\Omega_D \cap \partial\Omega$
- Neumann boundary: $\partial\Omega_N = \partial\Omega_N \cap \partial\Omega$
- Interface boundary: $\Gamma = \partial\Omega_D \cap \partial\Omega_N$

Note that with these definitions we guarantee that $\partial\Omega_D \cap \partial\Omega_N = \Gamma$ and $\partial\Omega_D \cap \Gamma = \emptyset$ and $\partial\Omega_N \cap \Gamma = \emptyset$. Now look at the space

$$\mathcal{S} := \{\boldsymbol{\varphi} \in \mathcal{H}^1(\Omega) : \boldsymbol{\varphi} = \mathbf{g}_D \text{ on } \partial\Omega_D, \boldsymbol{\varphi} = \mathbf{g}_N \text{ on } \partial\Omega_N\},$$

and

$$\mathcal{V} := \{\boldsymbol{\zeta} \in \mathcal{H}^1(\Omega) : \boldsymbol{\zeta} = 0 \text{ on } \partial\Omega_D \cup \partial\Omega_N\},$$

where the operator $\text{Curl} : \mathcal{P} \rightarrow \text{Curl}(\mathcal{P})$ denotes the projection from the subdomain Ω_D onto the interface boundary Γ . This projection operator plays a central role in the Schwarz alternating method. Its form and implementation are discussed in subsequent sections. For the moment it is sufficient to assume that the operator is able to project a test function from one subdomain to the Schwarz boundary of the other subdomain. The details of the alternating method are presented in Section 3. The Schwarz alternating method is defined as follows:

$$\begin{aligned} 1. & \mathbf{u}_D^{(0)} = \mathbf{g}_D, \mathbf{u}_N^{(0)} = \mathbf{g}_N, \mathbf{u}_D^{(1)} = \mathbf{g}_D, \mathbf{u}_N^{(1)} = \mathbf{g}_N \\ 2. & \mathbf{u}_D^{(1)} = \mathbf{g}_D, \mathbf{u}_N^{(1)} = \mathbf{g}_N, \mathbf{u}_D^{(2)} = \mathbf{g}_D, \mathbf{u}_N^{(2)} = \mathbf{g}_N \\ 3. & \mathbf{u}_D^{(2)} = \mathbf{g}_D, \mathbf{u}_N^{(2)} = \mathbf{g}_N, \mathbf{u}_D^{(3)} = \mathbf{g}_D, \mathbf{u}_N^{(3)} = \mathbf{g}_N \\ 4. & \mathbf{u}_D^{(3)} = \mathbf{g}_D, \mathbf{u}_N^{(3)} = \mathbf{g}_N, \mathbf{u}_D^{(4)} = \mathbf{g}_D, \mathbf{u}_N^{(4)} = \mathbf{g}_N \\ 5. & \mathbf{u}_D^{(4)} = \mathbf{g}_D, \mathbf{u}_N^{(4)} = \mathbf{g}_N, \mathbf{u}_D^{(5)} = \mathbf{g}_D, \mathbf{u}_N^{(5)} = \mathbf{g}_N \\ 6. & \mathbf{u}_D^{(5)} = \mathbf{g}_D, \mathbf{u}_N^{(5)} = \mathbf{g}_N, \mathbf{u}_D^{(6)} = \mathbf{g}_D, \mathbf{u}_N^{(6)} = \mathbf{g}_N \\ 7. & \mathbf{u}_D^{(6)} = \mathbf{g}_D, \mathbf{u}_N^{(6)} = \mathbf{g}_N, \mathbf{u}_D^{(7)} = \mathbf{g}_D, \mathbf{u}_N^{(7)} = \mathbf{g}_N \end{aligned}$$

Figure 2: Iterative Schwarz Method

(1)-(4) Although we do not provide here formal convergence proofs for the minimizing estimate of the Schwarz method, we offer some numerical results illustrating their convergence in Section 4. Consider the energy functional $\Phi[\boldsymbol{\varphi}]$ defined in (1). We will denote by $\boldsymbol{\varphi}^*$ the exact L^2 norm product over Ω that is

$$\langle \boldsymbol{\varphi}^*, \boldsymbol{\psi} \rangle = \int_{\Omega} \boldsymbol{\varphi} \cdot \boldsymbol{\psi} dV, \quad (3)$$

for $\boldsymbol{\varphi}, \boldsymbol{\psi} \in \mathcal{H}^1(\Omega)$, with corresponding norm $\|\cdot\|$. The proof of the convergence of the Schwarz alternating method requires that the functional $\Phi[\boldsymbol{\varphi}]$ satisfy the following properties over the space \mathcal{S} defined in (2):

1. $\Phi[\boldsymbol{\varphi}]$ is convex.
2. $\Phi[\boldsymbol{\varphi}]$ is Fréchet differentiable, with $\Phi'[\boldsymbol{\varphi}]$ denoting its Fréchet derivative.
3. $\Phi[\boldsymbol{\varphi}]$ is weakly convex.
4. $\Phi[\boldsymbol{\varphi}]$ is lower semi-continuous.
5. $\Phi[\boldsymbol{\varphi}]$ is uniformly continuous on \mathcal{S} , where

$$\mathcal{S}_R = \{\boldsymbol{\varphi} \in \mathcal{S} : \|\boldsymbol{\varphi}\| \leq R, R > 0, R < \infty\}. \quad (4)$$

It can be shown that the energy functional $\Phi[\boldsymbol{\varphi}]$ defined in (1) is strictly convex in \mathcal{S} (property 1) provided the bilinear alternating method is implemented as presented in (5) and (6). The Schwarz alternating method is defined as follows:

Remark that (5) $\boldsymbol{\varphi}_D^{(n+1)} = \mathbf{g}_D$, $\boldsymbol{\varphi}_N^{(n+1)} = \mathbf{g}_N$, $\boldsymbol{\varphi}_D^{(n+1)} = \mathbf{g}_D$, $\boldsymbol{\varphi}_N^{(n+1)} = \mathbf{g}_N$. (6)

Theorem 1. Assume that the energy functional $\Phi[\boldsymbol{\varphi}]$ satisfies properties 1–5 above. Consider the Schwarz alternating method of Section 2, defined by (1)–(5), and its equivalent form (39). Then:

- (a) $\Phi[\boldsymbol{\varphi}^{(n)}] \geq \Phi[\boldsymbol{\varphi}^{(n+1)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+2)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+3)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+4)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+5)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+6)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+7)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+8)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+9)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+10)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+11)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+12)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+13)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+14)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+15)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+16)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+17)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+18)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+19)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+20)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+21)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+22)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+23)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+24)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+25)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+26)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+27)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+28)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+29)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+30)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+31)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+32)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+33)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+34)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+35)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+36)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+37)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+38)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+39)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+40)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+41)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+42)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+43)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+44)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+45)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+46)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+47)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+48)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+49)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+50)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+51)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+52)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+53)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+54)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+55)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+56)}] \geq \dots \geq 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\Phi[\boldsymbol{\varphi}^{(n+76)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+77)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+78)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+79)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+80)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+81)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+82)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+83)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+84)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+85)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+86)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+87)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+88)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+89)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+90)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+91)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+92)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+93)}] \geq \dots \geq \Phi[\boldsymbol{\varphi}^{(n+94)}] \geq \dots \geq 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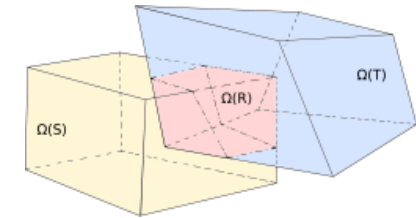
Implementation in *Albany-LCM* and *Sierra/SM* HPC Codes



The **overlapping** Schwarz alternating method has been implemented in two Sandia HPC codes: *Albany-LCM* and *Sierra/SM*

Albany-LCM¹

- *Open-source* parallel, C++, *multi-physics*, finite element code that relies heavily on Trilinos² libraries
- Parallel implementation of Schwarz alternating method uses the *Data Transfer Kit (DTK)*³

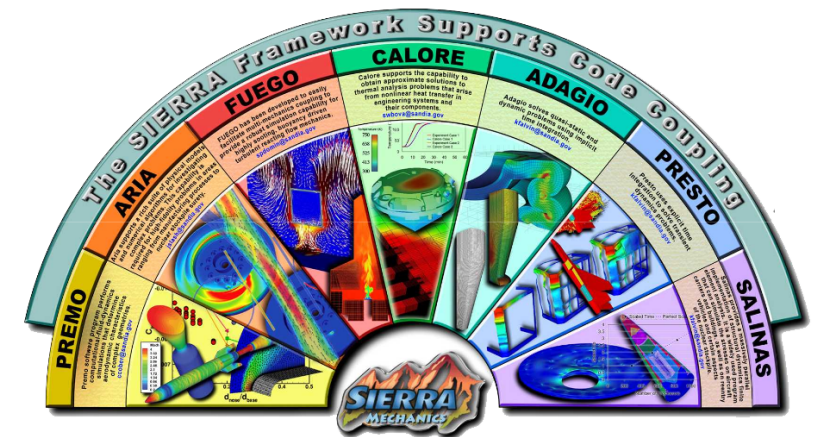


Data Transfer Kit (DTK)

Sierra/Solid Mechanics (Sierra/SM)

- Sandia proprietary production *Lagrangian 3D code* for finite element analysis of solids & structures
- Schwarz alternating method was “*implemented*” in *Sierra/SM* using *Arpeggio* loose coupling framework

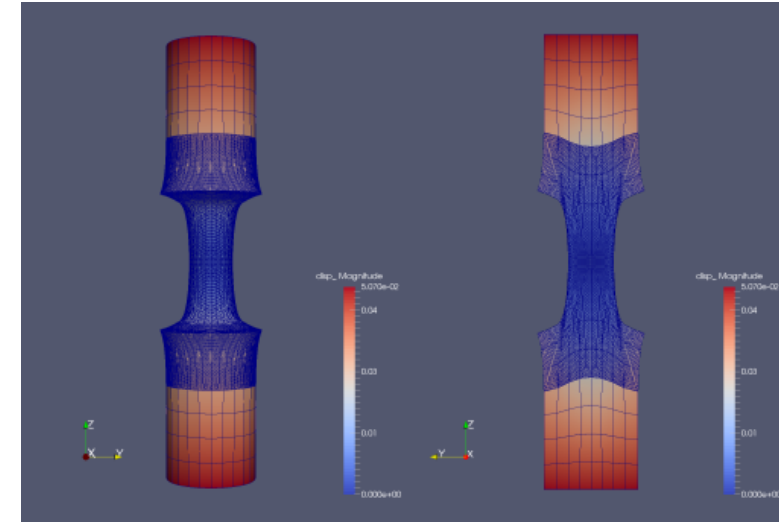
We did not have to write any code in Sierra/SM to implement Schwarz!



¹<https://github.com/sandialabs/LCM.git>. ²<http://github.com/trilinos/Trilinos.git>. ³<https://github.com/ORNL-CEES/DataTransferKit>.

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

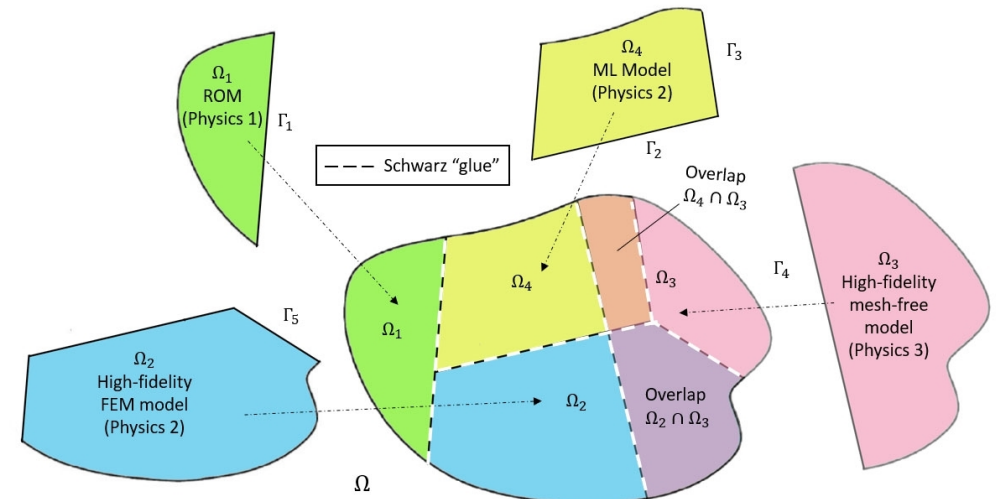
- Motivation & Background
- Quasistatic Formulation
 - Numerical Examples
- Extension to Dynamics
 - Numerical Examples



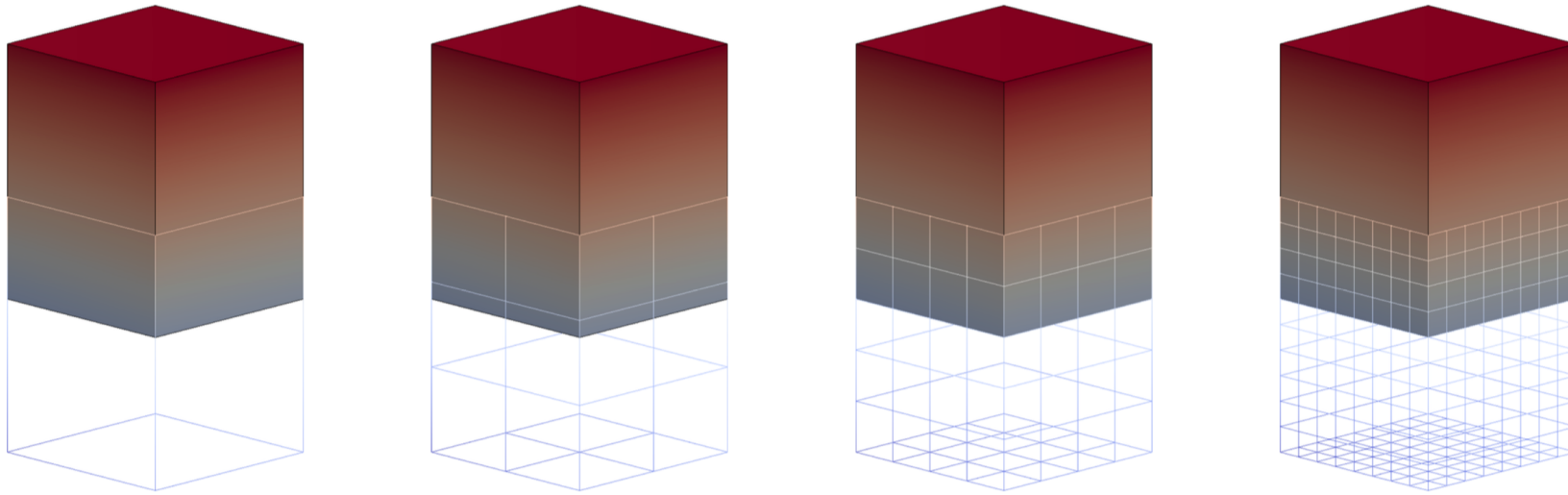
2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

- Motivation & Background
- Formulation
- Numerical Examples

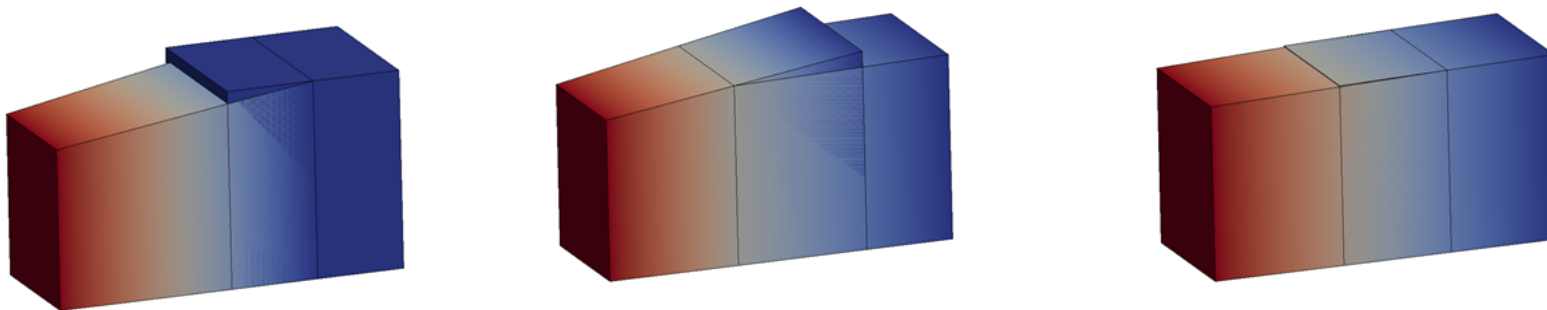
3. Summary and Future Work



* Projection-based Reduced Order Model



- Coupling of *two cuboids* with square base (above).
- *Neohookean*-type material model.



Schwarz Iteration →

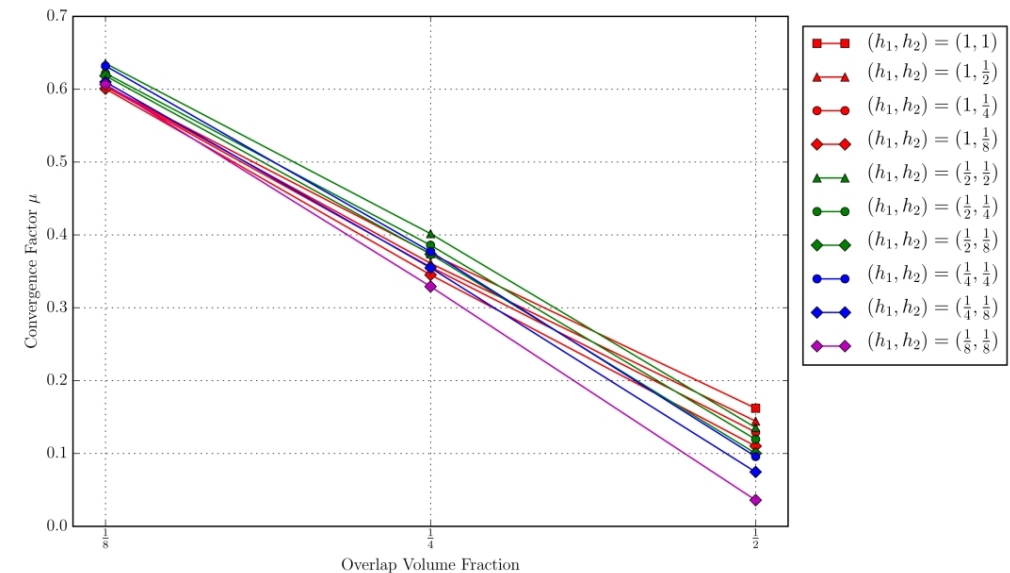
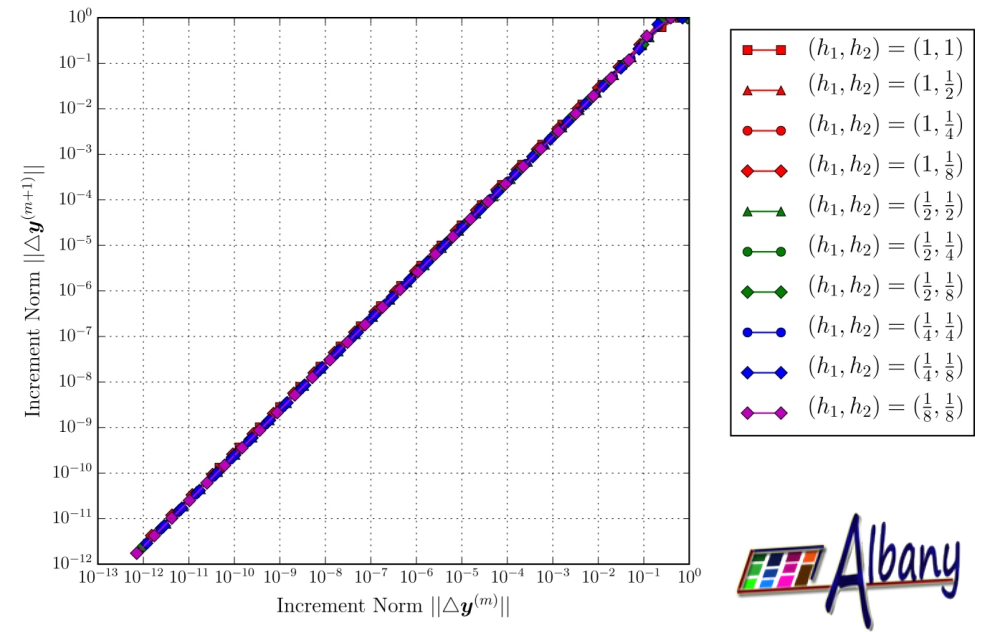
Cuboid Problem: Convergence and Accuracy

- Top right:** convergence of the cuboid problem for *different mesh sizes* and *fixed overlap volume fraction*. The Schwarz alternating method converges *linearly*.
- Bottom right:** convergence factor μ as a function of overlap volume and different mesh. There is *faster linear convergence* with increasing *overlap volume fraction*.

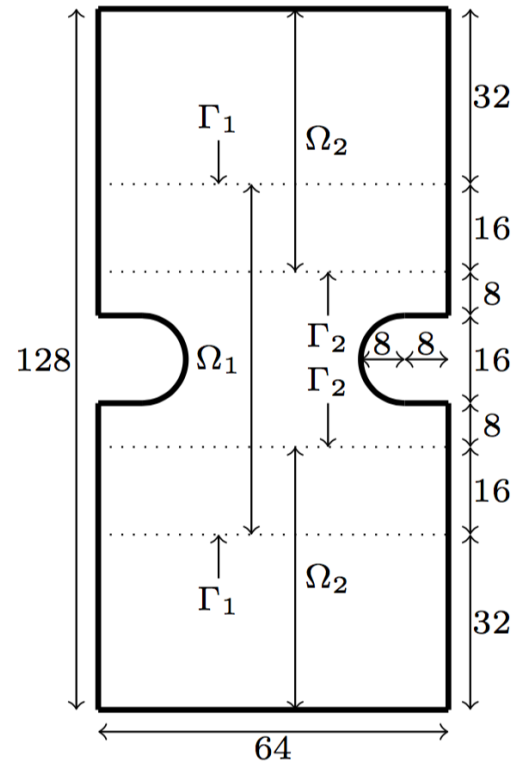
$$\Delta y^{(m+1)} \leq \mu \Delta y^{(m)}$$

- Below:** *relative errors* in displacement and stress w.r.t. single-domain reference solution. Errors are on the order of *machine precision*.

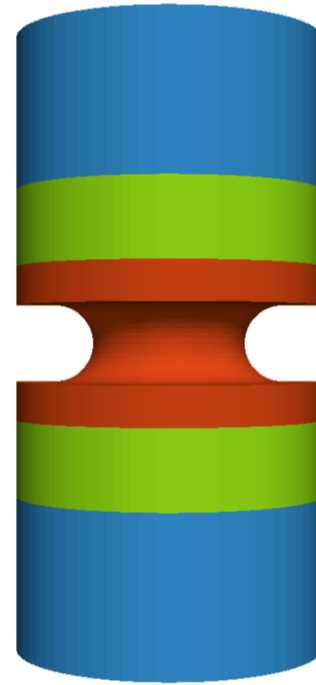
Subdomain	u_3 relative error	σ_{33} relative error
Ω_1	1.24×10^{-14}	2.31×10^{-13}
Ω_2	7.30×10^{-15}	3.06×10^{-13}



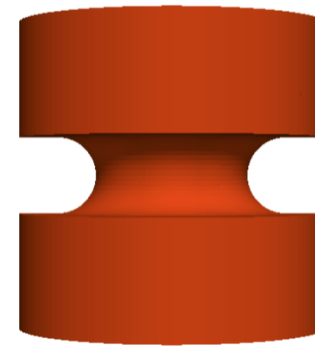
Notched Cylinder



(a) Schematic



(b) Entire Domain Ω



(c) Fine Region Ω_1



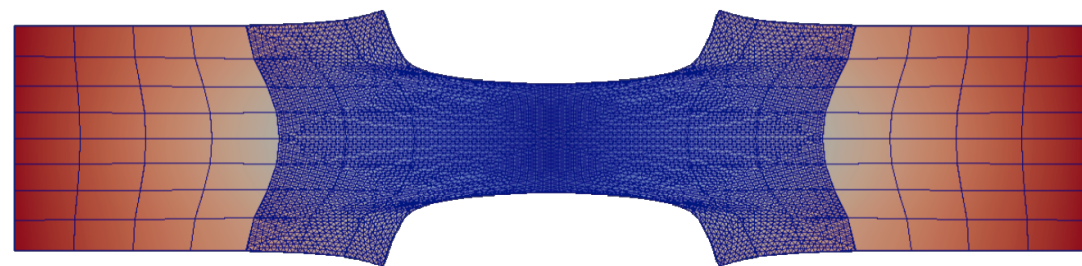
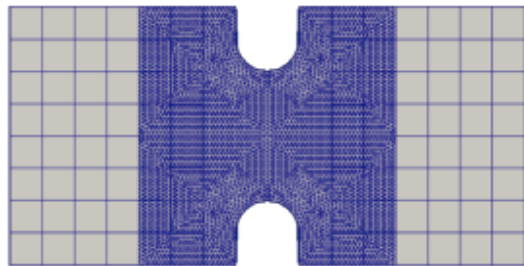
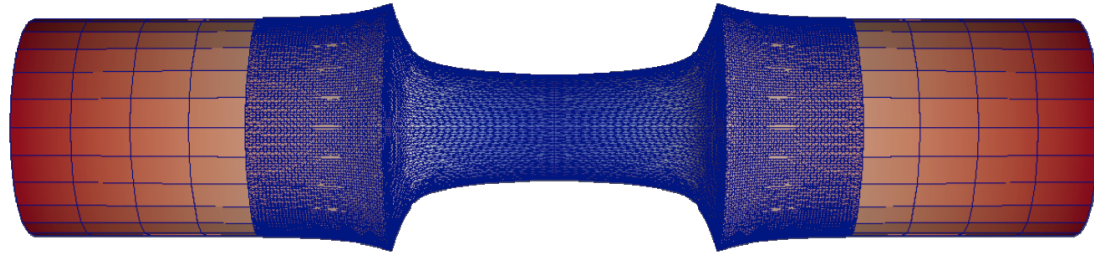
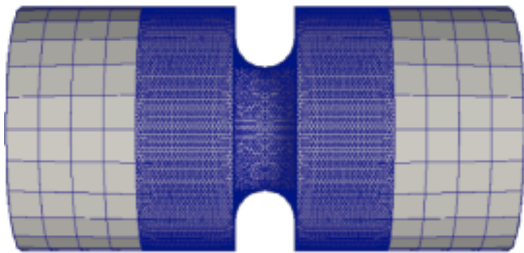
(d) Coarse Region Ω_2

- **Notched cylinder** that is stretched along its axial direction.
- Domain decomposed into **two subdomains**.
- **Neohookean**-type material model.

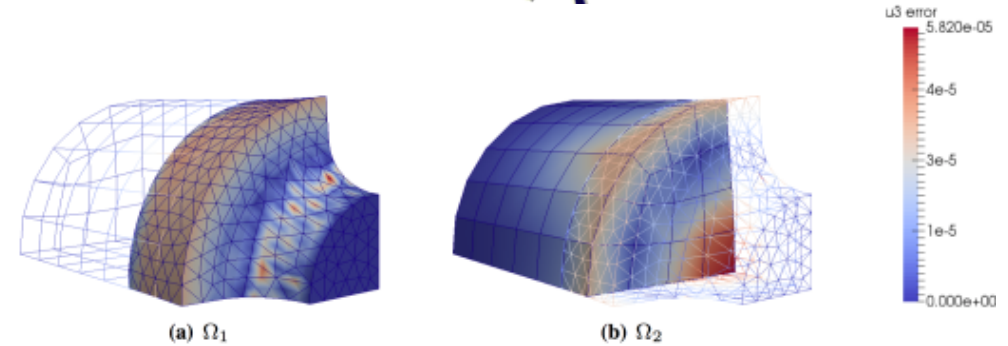
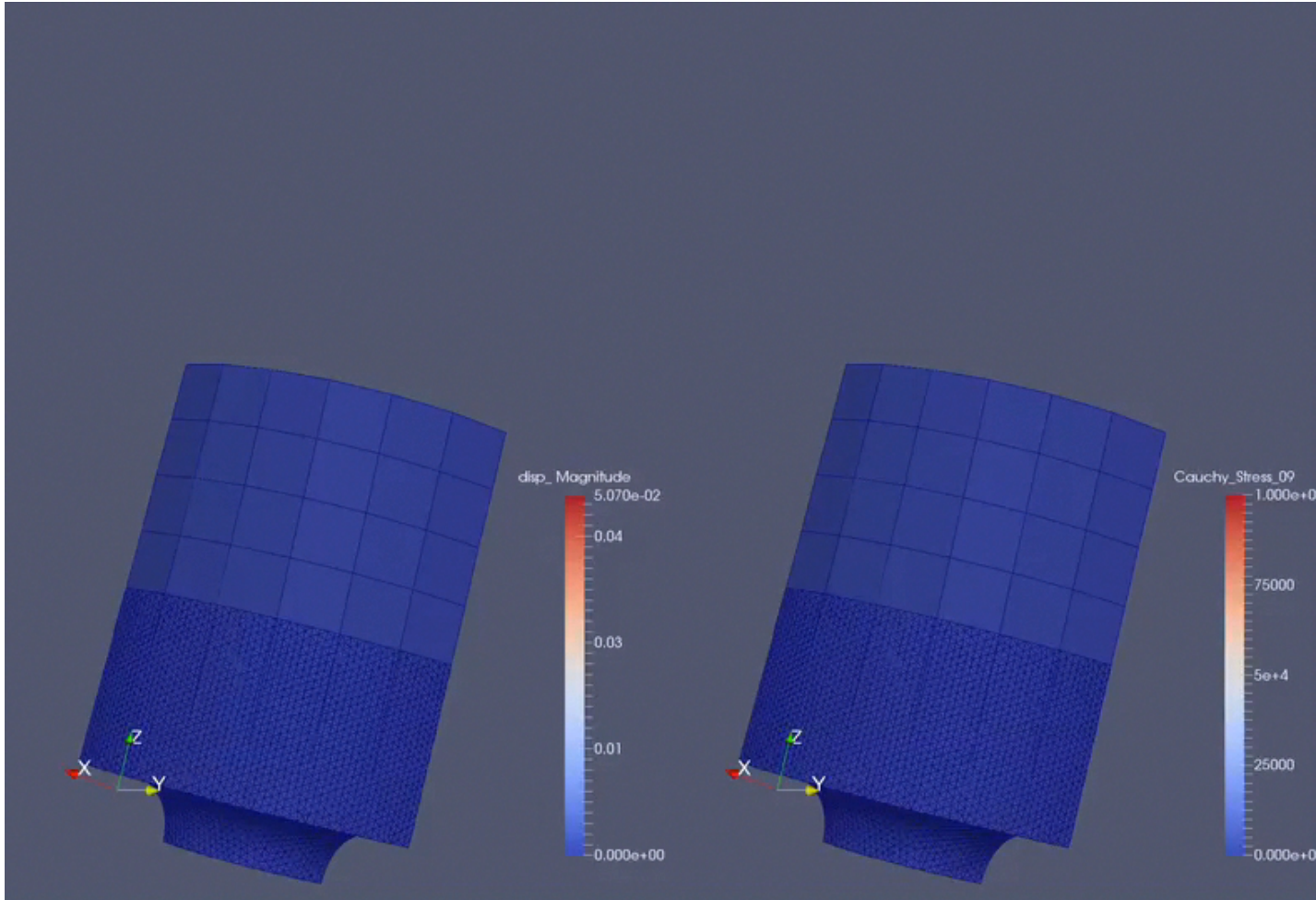
Notched Cylinder: TET - HEX Coupling



- The Schwarz alternating method is capable of coupling *different mesh topologies*.
- The notched region, where stress concentrations are expected, is *finely* meshed with *tetrahedral* elements.
- The top and bottom regions, presumably of less interest, are meshed with *coarser hexahedral* elements.



Notched Cylinder: TET - HEX Coupling

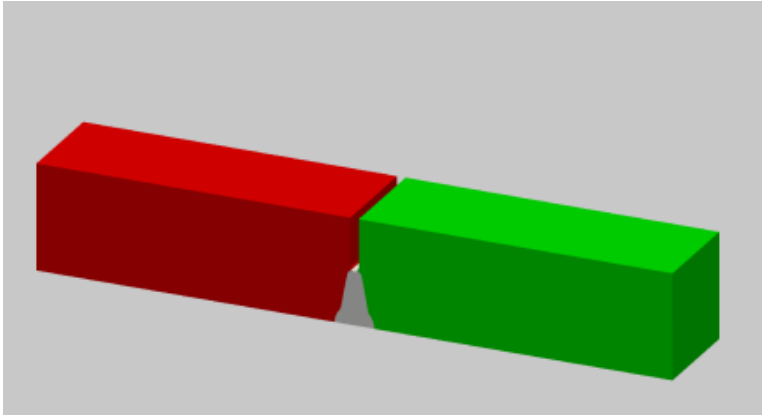


Absolute residual tolerance	u_3 relative error	
	Ω_1	Ω_2
1.0×10^{-14}	9.27×10^{-3}	3.70×10^{-3}

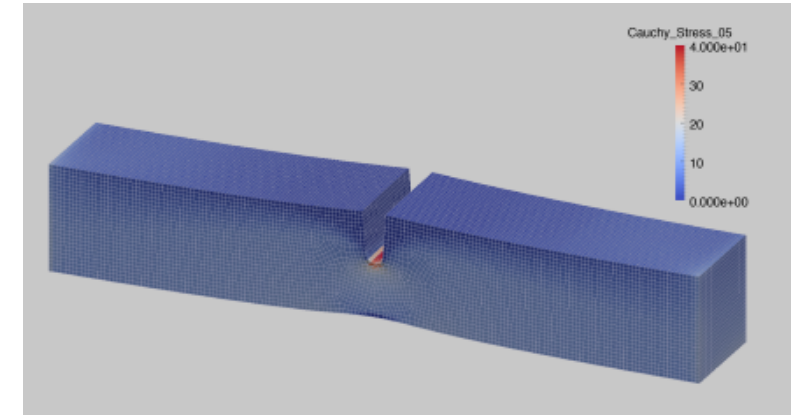
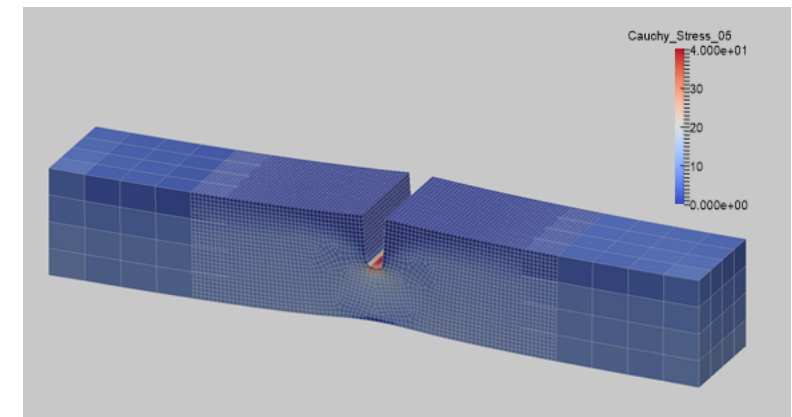
- Relative errors in displacement w.r.t. single-domain reference solution are dominated by **geometric** (rather than coupling) **error**.



Laser weld specimen

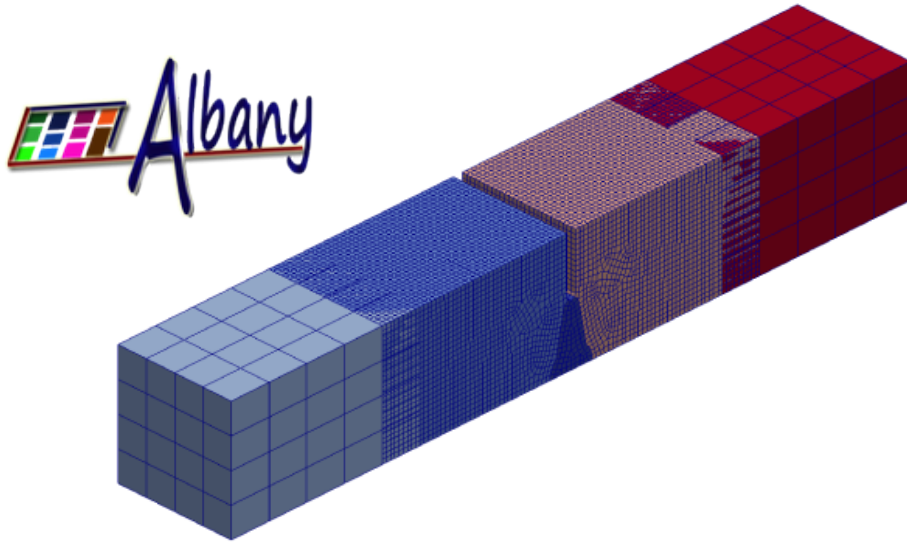


Single domain discretization

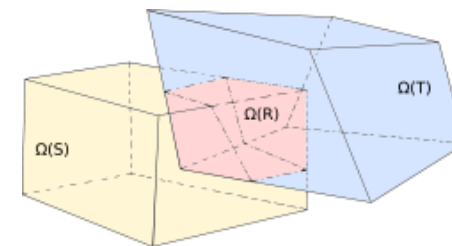
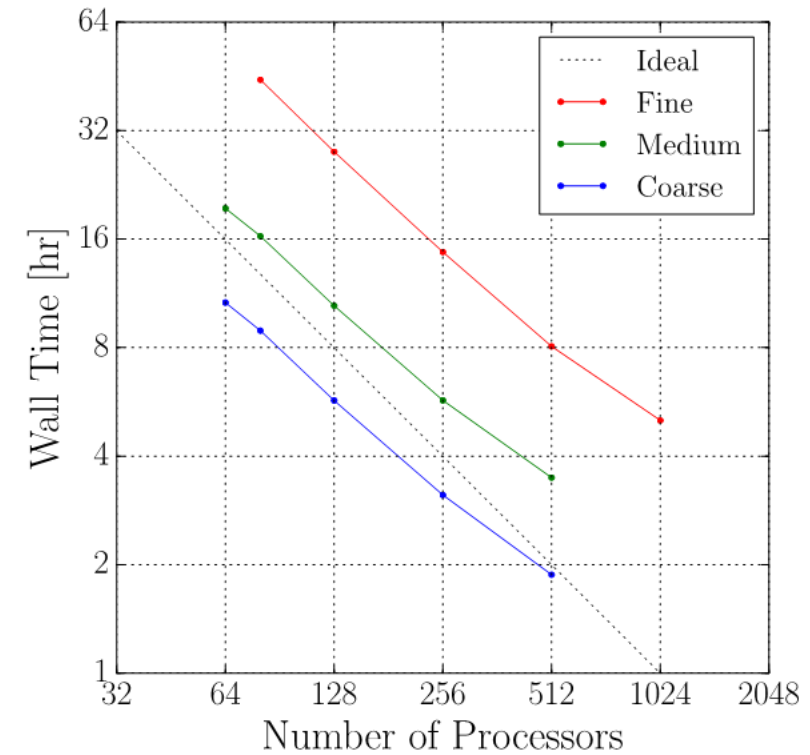
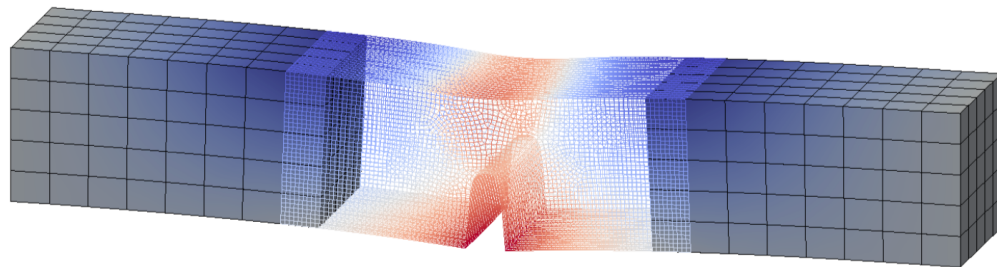
Coupled Schwarz discretization
(50% reduction in model size)

- Problem of *practical scale*.
- *Isotropic elasticity* and J_2 *plasticity* with linear isotropic hardening.
- *Identical parameters* for weld and base materials for proof of concept, to become independent models.

Laser Weld # 1 : Strong Scalability of Parallel Schwarz with DTK



- *Near-ideal linear speedup (64-1024 cores).*

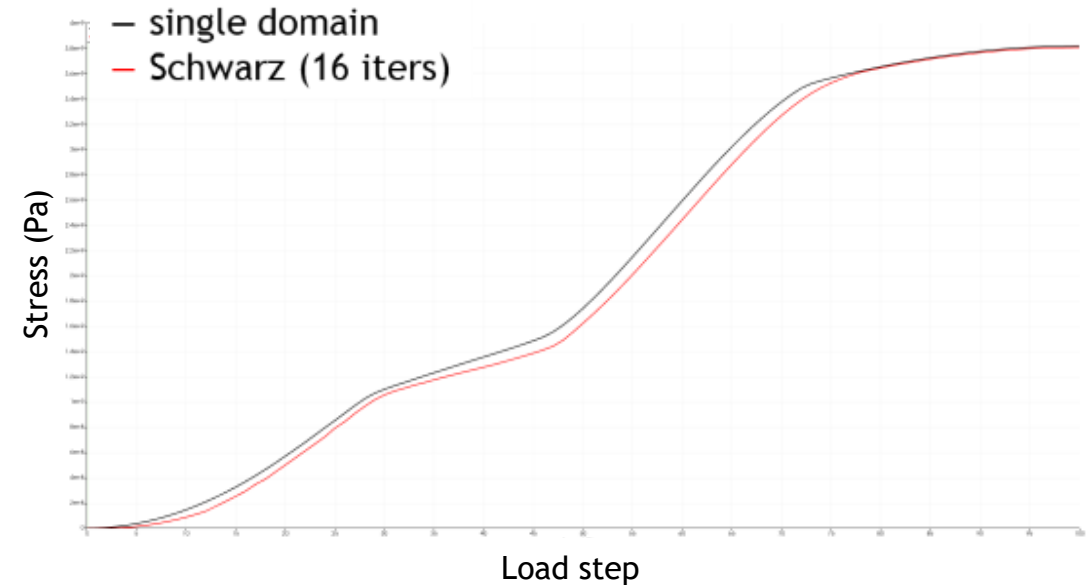


Data Transfer Kit (DTK)



Single domain:
123,425 elements

Overlapping Schwarz:
29,254 coarse, 78,549 fine elements

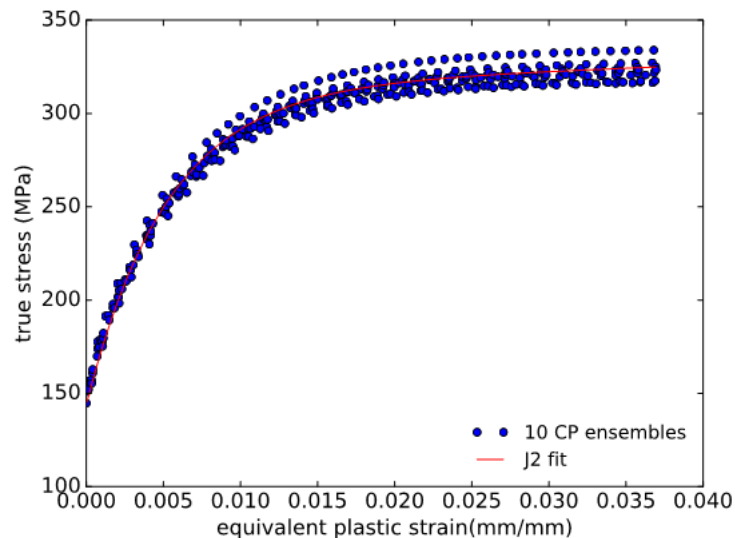


- The domains for Schwarz coupling are **meshed independently**
- This provides the ability to try **different meshing schemes** for each subdomain
- **No need to re-mesh** entire domain
- Schwarz gives **accurate prediction** of stress states if tight enough Schwarz tolerance is used
 - **Tight Schwarz tolerance** needed due to **large disparity** between **element sizes**
- For now, Schwarz is **slower** on this problem, but we are optimizing this

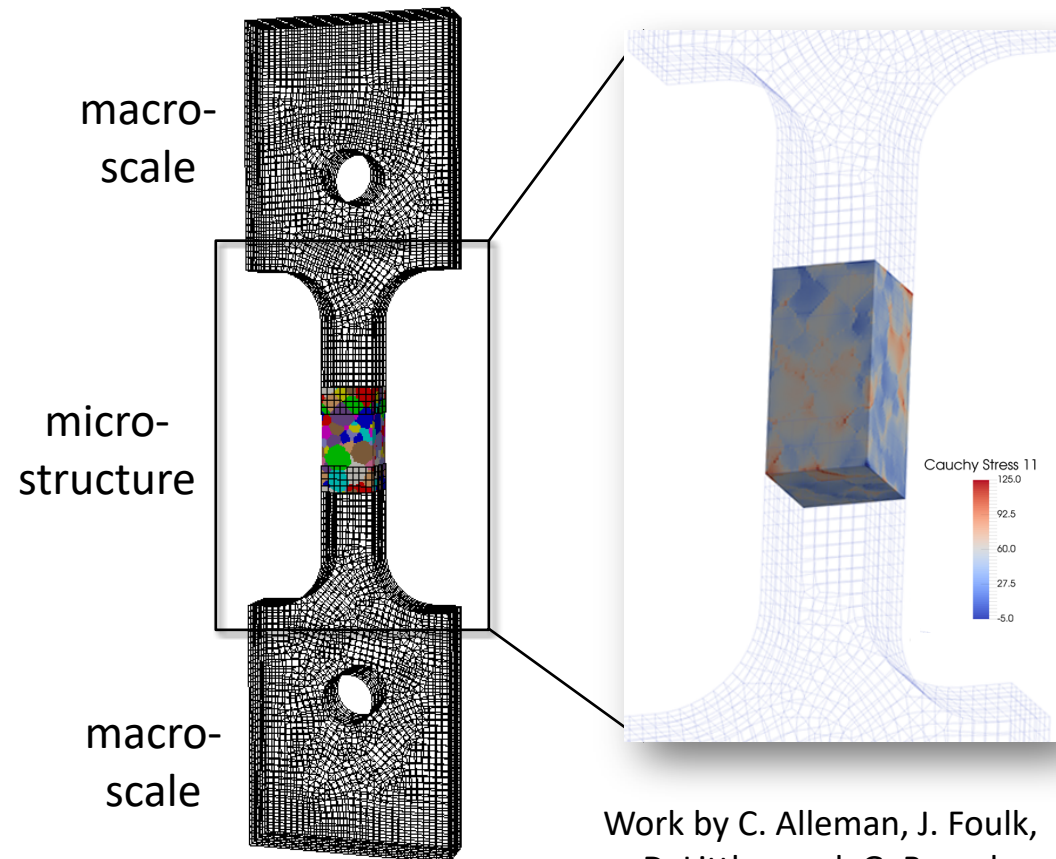


The alternating Schwarz method can be used as part of a *homogenization* (upscaling) process to bridge gap b/w *microscopic* and *macroscopic* regions

- **Microstructure** embedded in ASTM tensile geometry (right).
- Fix microstructure, investigate **ensemble** of uniaxial loads.
- Fit flow curves with a **macroscale** J_2 plasticity model (below).



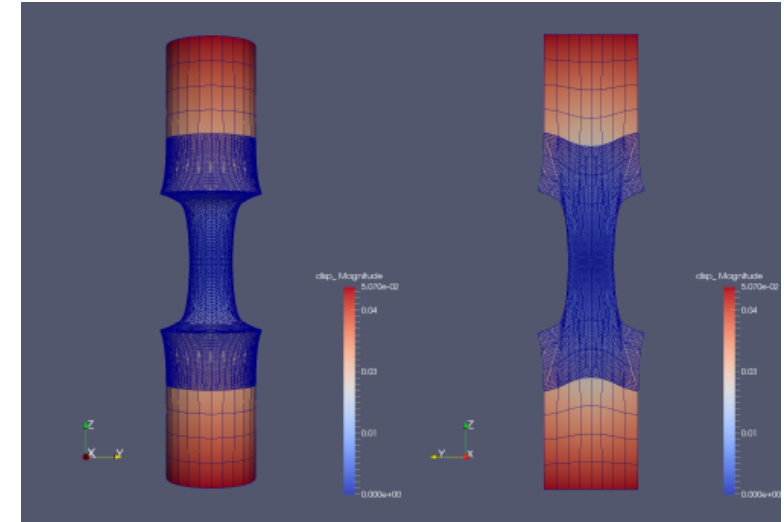
Goal: study strain localization in microstructure.



Work by C. Alleman, J. Foulk,
D. Littlewood, G. Bergel

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

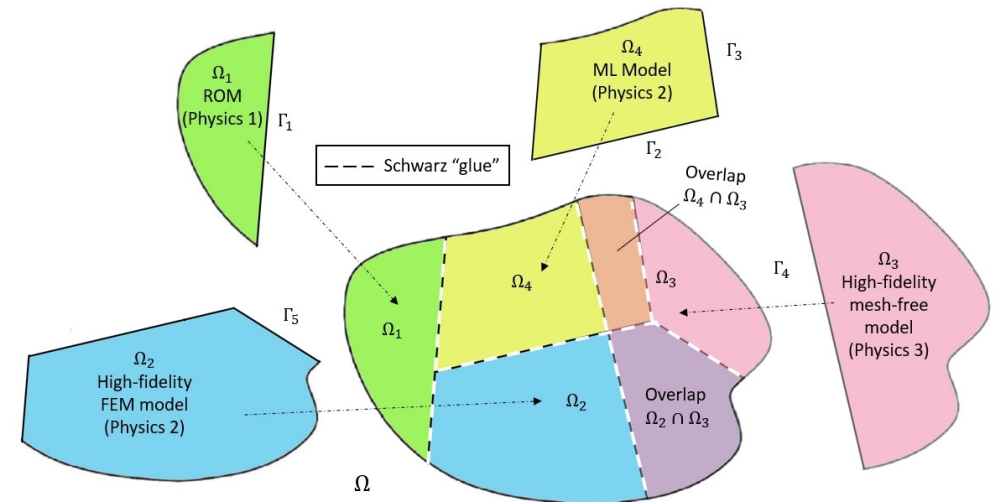
- Motivation & Background
- Quasistatic Formulation
 - Numerical Examples
- Extension to Dynamics
 - Numerical Examples



2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

- Motivation & Background
- Formulation
- Numerical Examples

3. Summary and Future Work



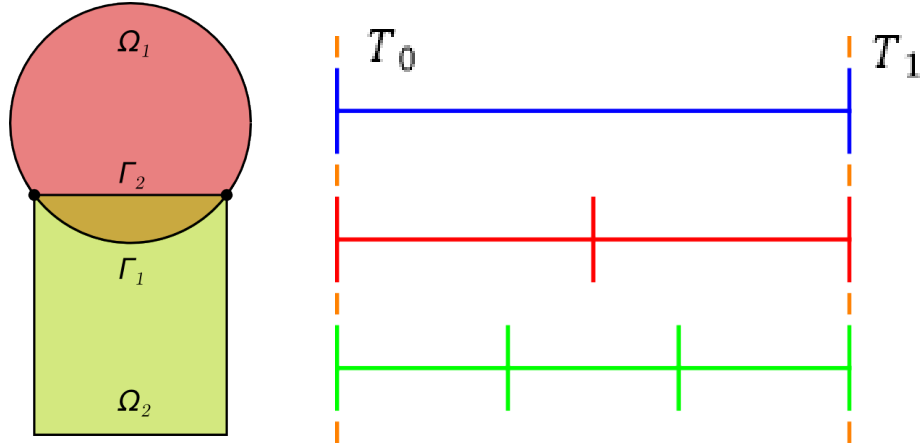
* Projection-based Reduced Order Model

Solid Dynamics Formulation



- Kinetic energy: $T(\dot{\boldsymbol{\varphi}}) := \frac{1}{2} \int_{\Omega} \rho \dot{\boldsymbol{\varphi}} \cdot \dot{\boldsymbol{\varphi}} dV$
- Potential energy: $V(\boldsymbol{\varphi}) := \int_{\Omega} A(\mathbf{F}, \mathbf{Z}) dV - \int_{\Omega} \rho \mathbf{B} \cdot \boldsymbol{\varphi} dV$
- Lagrangian: $L(\boldsymbol{\varphi}, \dot{\boldsymbol{\varphi}}) := T(\dot{\boldsymbol{\varphi}}) - V(\boldsymbol{\varphi})$
- Action functional: $S[\boldsymbol{\varphi}] := \int_I L(\boldsymbol{\varphi}, \dot{\boldsymbol{\varphi}}) dt$
- Euler-Lagrange equations:
$$\begin{cases} \text{Div } \mathbf{P} + \rho \mathbf{B} = \rho \ddot{\boldsymbol{\varphi}}, & \text{in } \Omega \times I \\ \boldsymbol{\varphi}(\mathbf{X}, t_0) = \mathbf{x}_0, & \text{in } \Omega \\ \dot{\boldsymbol{\varphi}}(\mathbf{X}, t_0) = \mathbf{v}_0, & \text{in } \Omega \\ \boldsymbol{\varphi}(\mathbf{X}, t) = \boldsymbol{\chi}, & \text{on } \partial\Omega \times I \end{cases}$$
- Semi-discrete problem following FEM discretization in space:

$$\mathbf{M}\ddot{\mathbf{u}} + \mathbf{f}_{\text{int}}(\mathbf{u}, \dot{\mathbf{u}}) = \mathbf{f}_{\text{ext}}$$



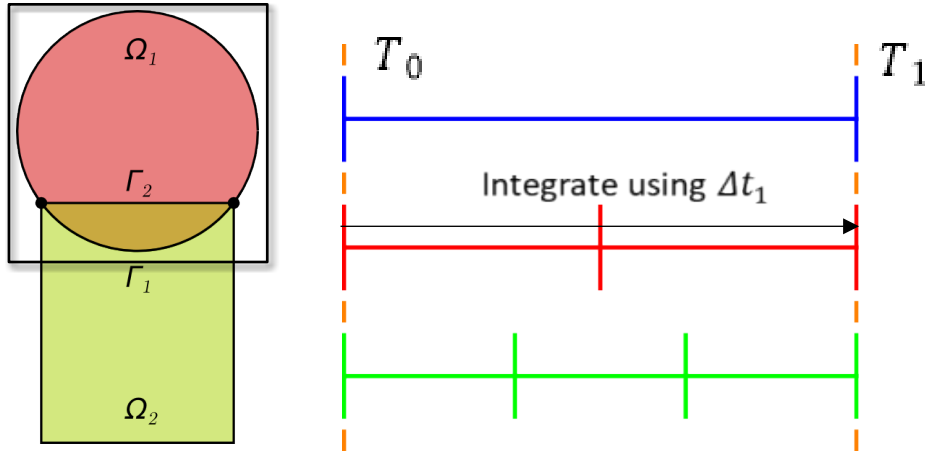
Controller time stepper

Time integrator for Ω_1

Time integrator for Ω_2

Step 0: Initialize $i = 0$ (controller time index).

$$\text{Model PDE: } \begin{cases} M\ddot{u} + f_{\text{int}}(u, \dot{u}) = f_{\text{ext}} \\ u(x, 0) = u_0 \end{cases}$$



Controller time stepper

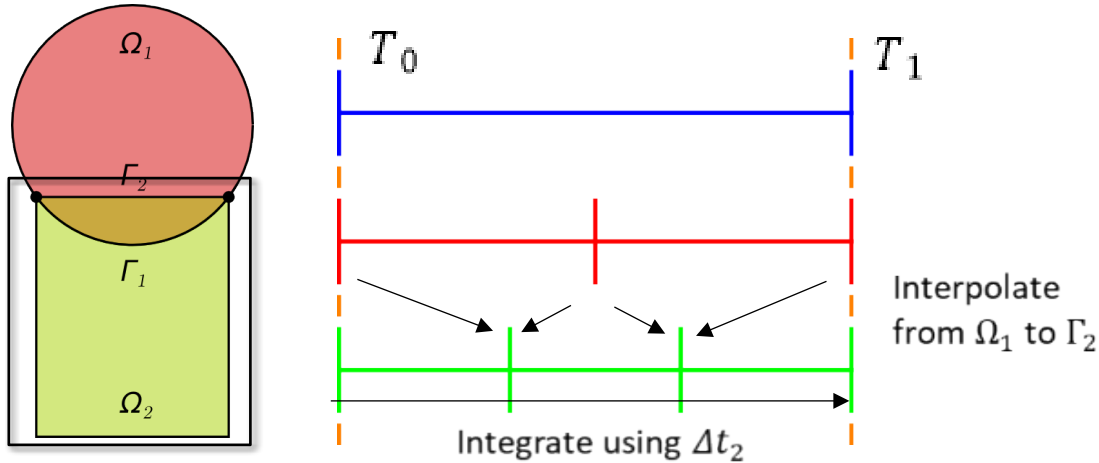
Time integrator for Ω_1

Time integrator for Ω_2

Step 0: Initialize $i = 0$ (controller time index).

Step 1: Advance Ω_1 solution from time T_i to time T_{i+1} using time-stepper in Ω_1 with time-step Δt_1 , using solution in Ω_2 interpolated to Γ_1 at times $T_i + n\Delta t_1$.

$$\text{Model PDE: } \begin{cases} M\ddot{\mathbf{u}} + \mathbf{f}_{\text{int}}(\mathbf{u}, \dot{\mathbf{u}}) = \mathbf{f}_{\text{ext}} \\ \mathbf{u}(\mathbf{x}, 0) = \mathbf{u}_0 \end{cases}$$



Controller time stepper

Time integrator for Ω_1

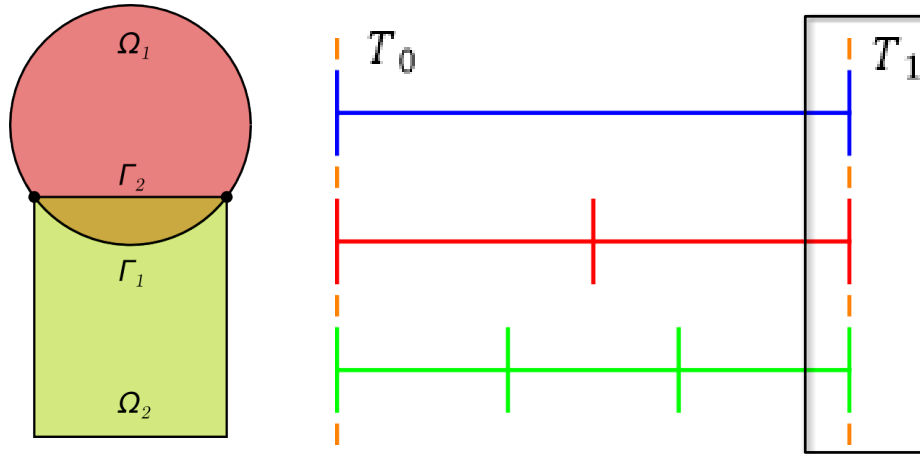
Time integrator for Ω_2

Step 0: Initialize $i = 0$ (controller time index).

Step 1: Advance Ω_1 solution from time T_i to time T_{i+1} using time-stepper in Ω_1 with time-step Δt_1 , using solution in Ω_2 interpolated to Γ_1 at times $T_i + n\Delta t_1$.

Step 2: Advance Ω_2 solution from time T_i to time T_{i+1} using time-stepper in Ω_2 with time-step Δt_2 , using solution in Ω_1 interpolated to Γ_2 at times $T_i + n\Delta t_2$.

$$\text{Model PDE: } \begin{cases} M\ddot{u} + f_{\text{int}}(u, \dot{u}) = f_{\text{ext}} \\ u(x, 0) = u_0 \end{cases}$$



Controller time stepper

Time integrator for Ω_1

Time integrator for Ω_2

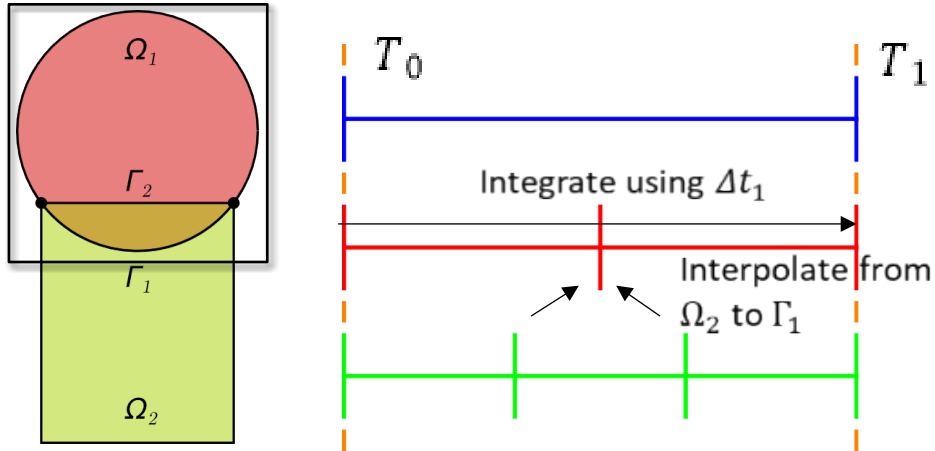
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Step 3: Check for convergence at time T_{i+1} .

$$\text{Model PDE: } \begin{cases} M\ddot{u} + f_{\text{int}}(u, \dot{u}) = f_{\text{ext}} \\ u(x, 0) = u_0 \end{cases}$$



Controller time stepper

Time integrator for Ω_1

Time integrator for Ω_2

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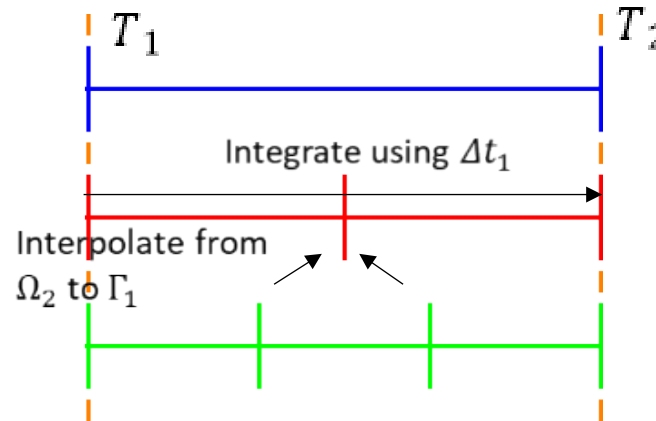
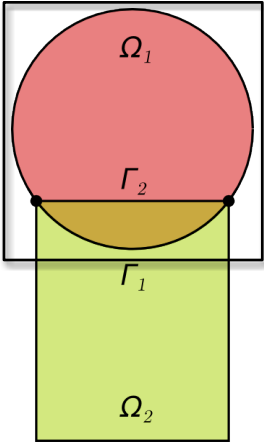
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Step 3: Check for convergence at time T_{i+1} .

➤ If unconverged, return to Step 1.

$$\text{Model PDE: } \begin{cases} M\ddot{u} + f_{\text{int}}(u, \dot{u}) = f_{\text{ext}} \\ u(x, 0) = u_0 \end{cases}$$



Controller time stepper

Time integrator for Ω_1

Time integrator for Ω_2

Can use ***different integrators*** with ***different time steps*** within each domain!

Step 0: Initialize $i = 0$ (controller time index).

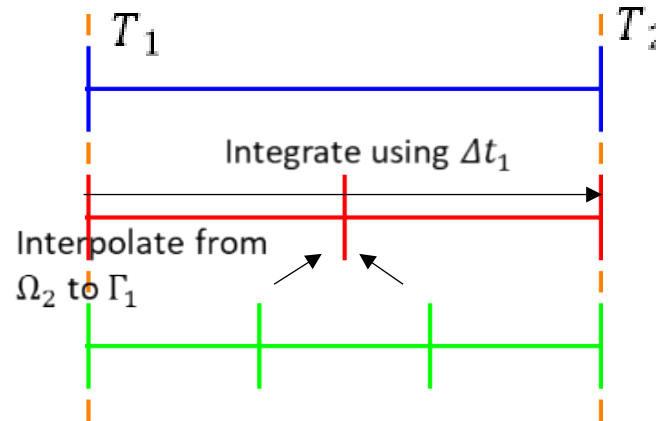
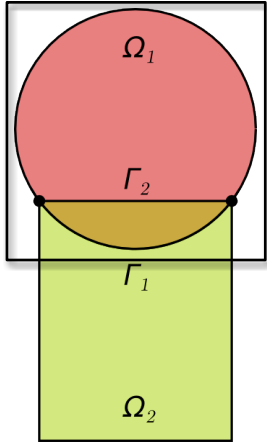
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Step 3: Check for convergence at time T_{i+1} .

- If unconverged, return to Step 1.
- If converged, set $i = i + 1$ and return to Step 1.

Model PDE:
$$\begin{cases} M\ddot{u} + f_{\text{int}}(u, \dot{u}) = f_{\text{ext}} \\ u(x, 0) = u_0 \end{cases}$$



Controller time stepper

Time integrator for Ω_1

Time integrator for Ω_2

Time-stepping procedure is **equivalent** to doing Schwarz on **space-time domain** [Mota *et al.* 2022].

Step 0: Initialize $i = 0$ (controller time index).

Step 1: Advance Ω_1 solution from time T_i to time T_{i+1} using time-stepper in Ω_1 with time-step Δt_1 , using solution in Ω_2 interpolated to Γ_1 at times $T_i + n\Delta t_1$.

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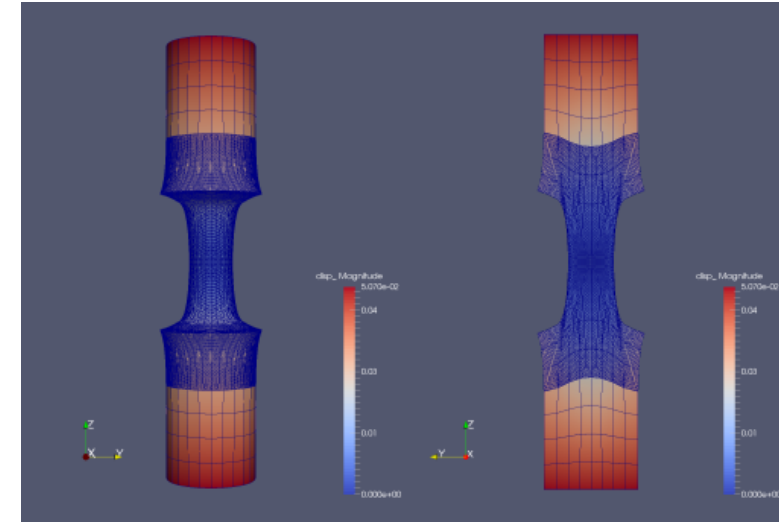
- Like for quasistatics, dynamic alternating Schwarz method converges provided each single-domain problem is **well-posed** and **overlap region** is **non-empty**, under some **conditions** on Δt .
- **Well-posedness** for the dynamic problem requires that action functional $S[\boldsymbol{\varphi}] := \int_I \int_{\Omega} L(\boldsymbol{\varphi}, \dot{\boldsymbol{\varphi}}) dV dt$ be **strictly convex** or **strictly concave**, where $L(\boldsymbol{\varphi}, \dot{\boldsymbol{\varphi}}) := T(\dot{\boldsymbol{\varphi}}) + V(\boldsymbol{\varphi})$ is the Lagrangian.
 - This is studied by looking at its second variation $\delta^2 S[\boldsymbol{\varphi}_h]$
- We can show assuming a **Newmark** time-integration scheme that for the **fully-discrete** problem:

$$\delta^2 S[\boldsymbol{\varphi}_h] = \mathbf{x}^T \left[\frac{\gamma^2}{(\beta \Delta t)^2} \mathbf{M} - \mathbf{K} \right] \mathbf{x}$$

- $\delta^2 S[\boldsymbol{\varphi}_h]$ can always be made positive by choosing a **sufficiently small** Δt
- Numerical experiments reveal that Δt requirements for **stability/accuracy** typically lead to automatic satisfaction of this bound.

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

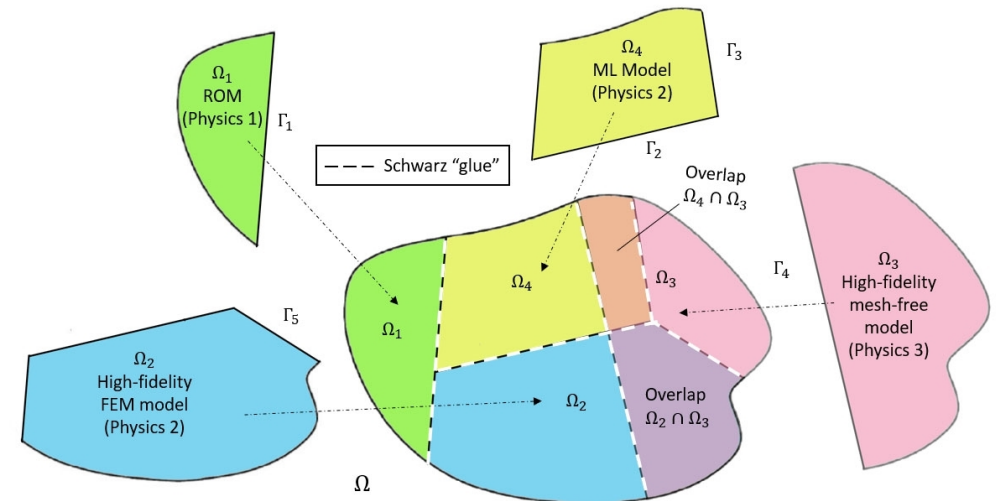
- Motivation & Background
- Quasistatic Formulation
 - Numerical Examples
- Extension to Dynamics
 - Numerical Examples



2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

- Motivation & Background
- Formulation
- Numerical Examples

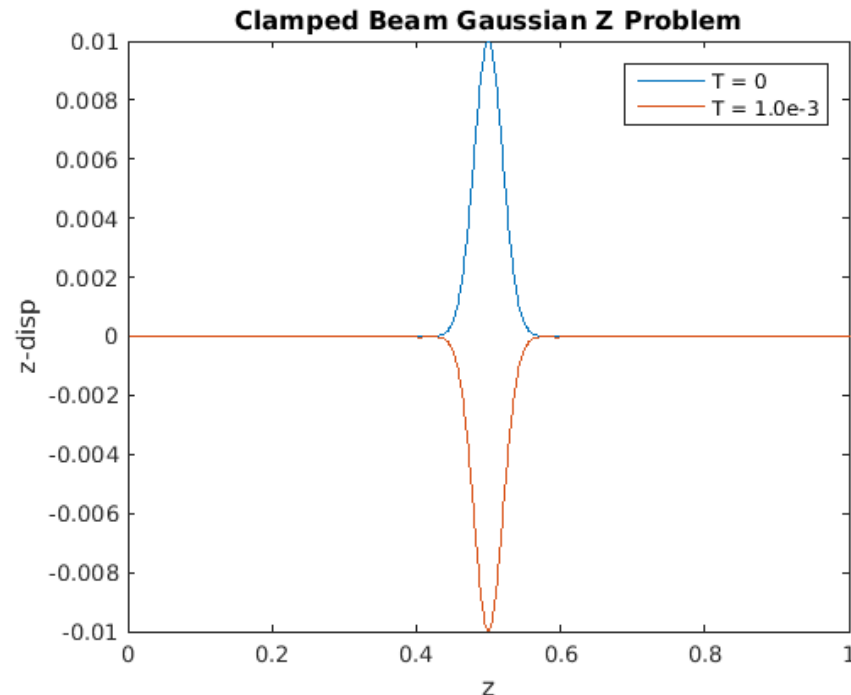
3. Summary and Future Work



Elastic Wave Propagation



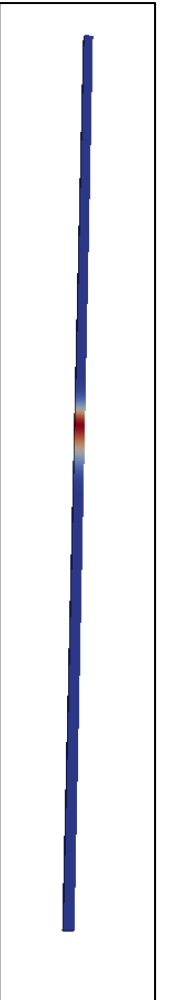
- Linear elastic **clamped beam** with Gaussian initial condition for the z -displacement.
- Simple problem with analytical exact solution but very **stringent test** for discretization methods.
- Test Schwarz with **2 subdomains**: $\Omega_0 = (0,0.001) \times (0,0.001) \times (0,0.75)$, $\Omega_1 = (0,0.001) \times (0,0.001) \times (0.25,1)$.



Left: Initial condition (blue) and final solution (red). Wave profile is negative of initial profile at time $T = 1.0e-3$.

Time-discretizations:
Newmark (implicit, explicit).

Meshes: HEX, TET



Elastic Wave: Different Integrators, Same Δt s

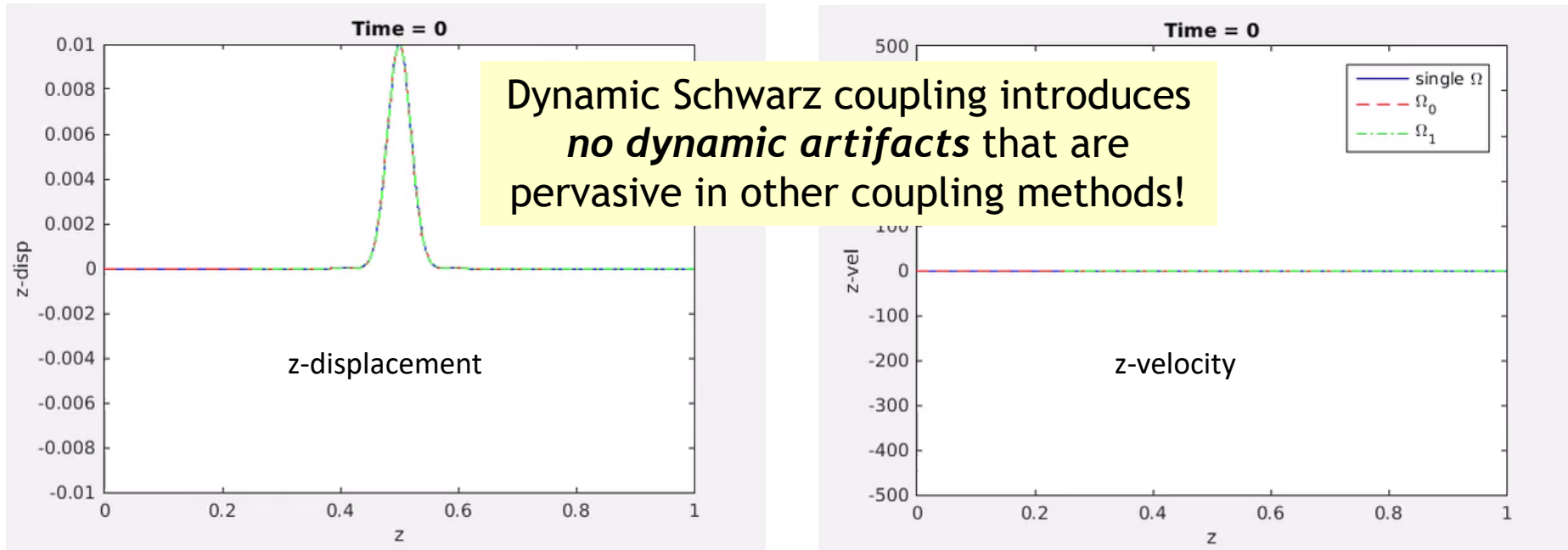
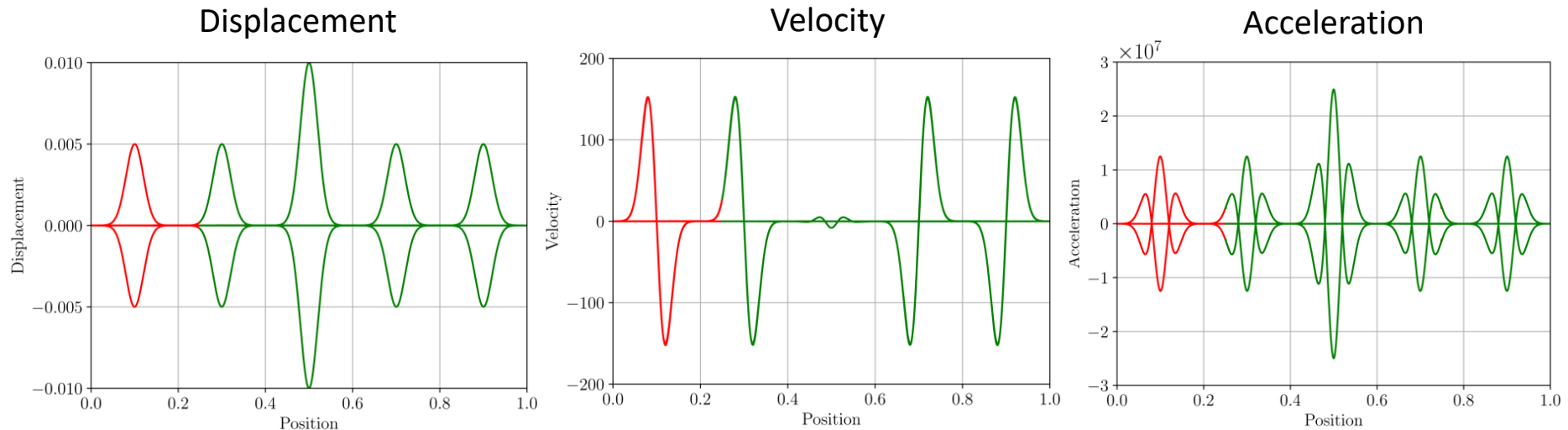


Table 1: Averaged (over times + domains) relative errors in **z-displacement** (blue) and **z-velocity** (green) for several different Schwarz couplings, 50% overlap volume fraction

	Implicit-Implicit		Explicit(CM)-Implicit		Explicit(LM)-Implicit	
Conformal HEX - HEX	2.79e-3	7.32e-3	3.53e-3	8.70e-3	4.72e-3	1.19e-2
Nonconformal HEX - HEX	2.90e-3	7.10e-3	2.82e-3	7.29e-3	2.84e-3	7.33e-3
TET - HEX	2.79e-3	7.58e-3	3.52e-3	8.92e-3	4.72e-3	1.19e-2

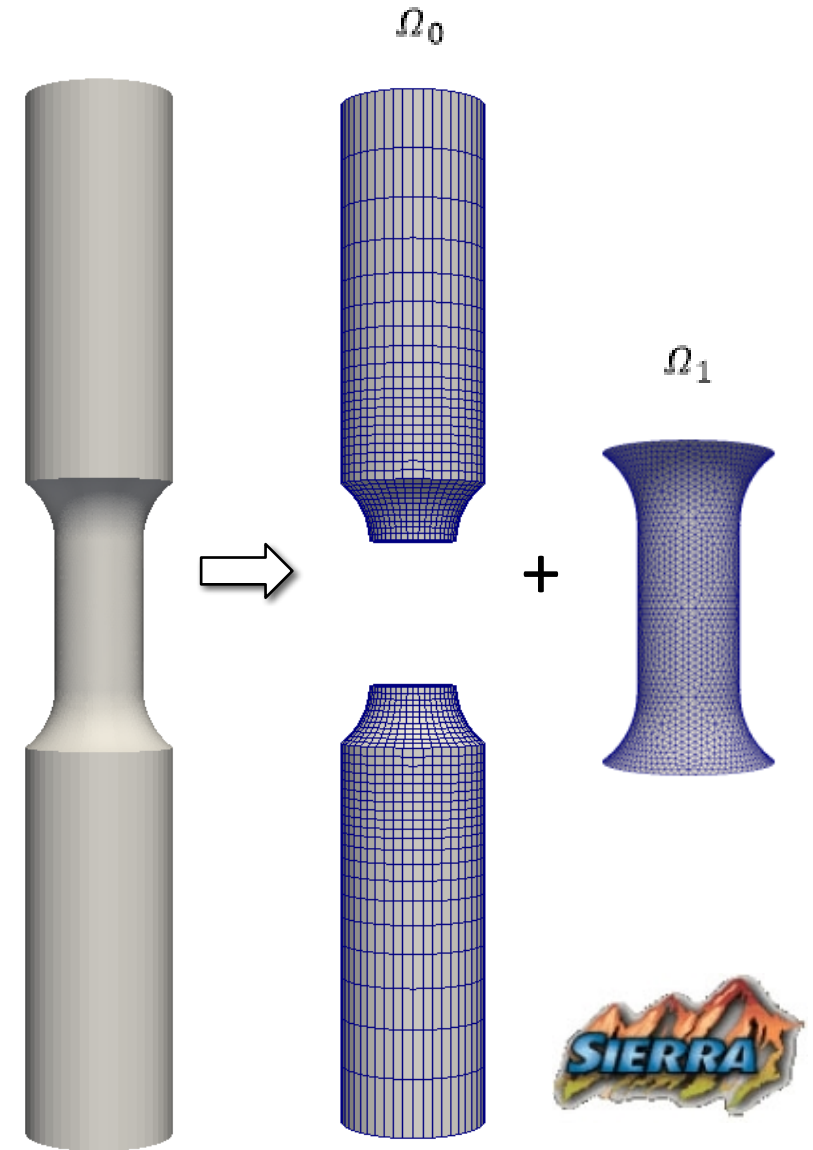


Figures above: Plots of displacement, velocity and acceleration for the elastic wave propagation problem using different time integrators (implicit and explicit) and different time steps (10^{-2} s and 2×10^{-7} s) for each subdomain, superimposed over the analytic single domain solution.

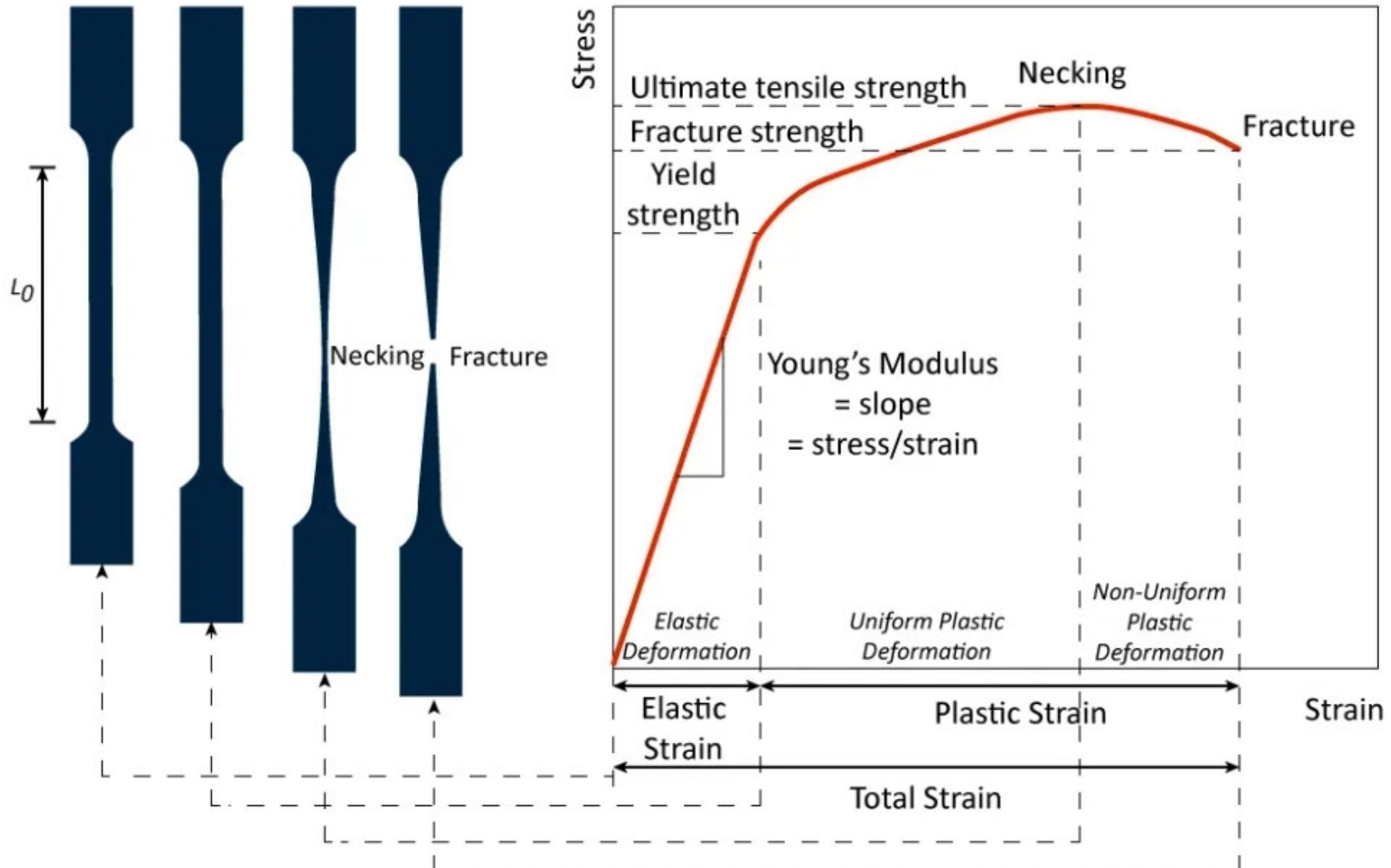
The analytic solution is *indistinguishable* from Schwarz solutions (hidden behind the solutions for Ω_0 (red) and Ω_1 (green))!

Tension Specimen

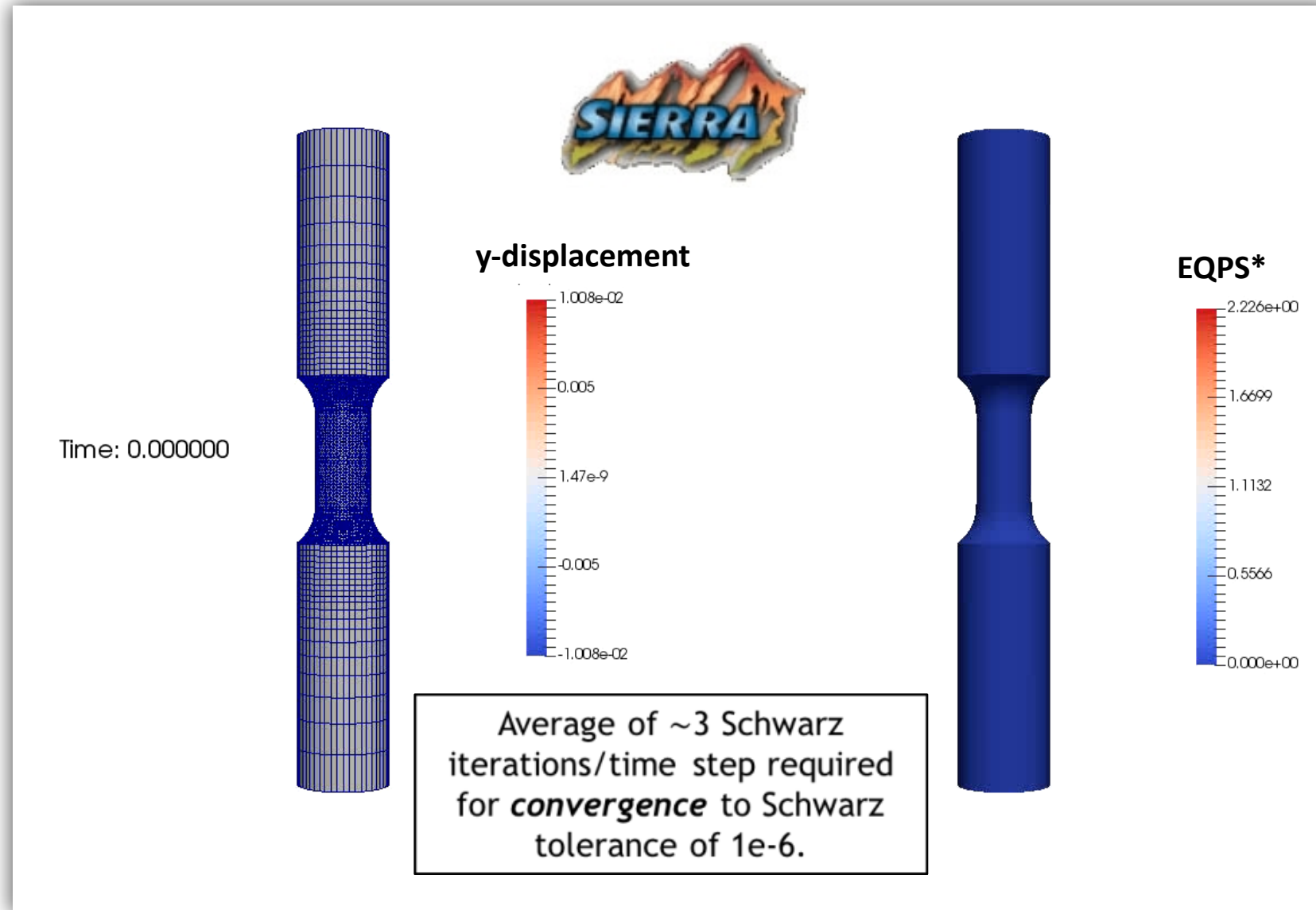
- Uniaxial aluminum cylindrical tensile specimen with *inelastic J_2 material model*.
- Domain decomposition into *two subdomains* (right): Ω_0 = ends, Ω_1 = gauge.
- *Nonconformal HEX + composite TET10* coupling via Schwarz.
- *Implicit* Newmark time-integration with *adaptive time-stepping* algorithm employed in both subdomains.
- Slight *imperfection* introduced at center of gauge to force *necking* upon pulling in vertical direction.



Tension Specimen: Expected Result



Tension Specimen: Displacement & EQPS*



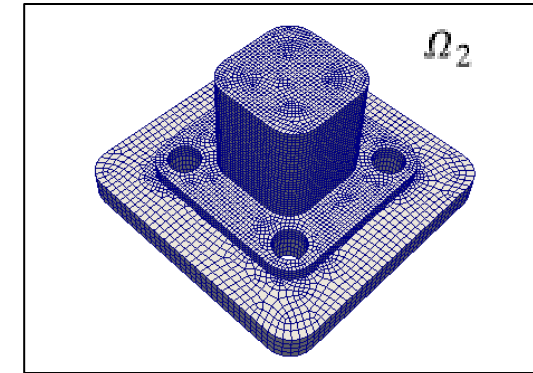
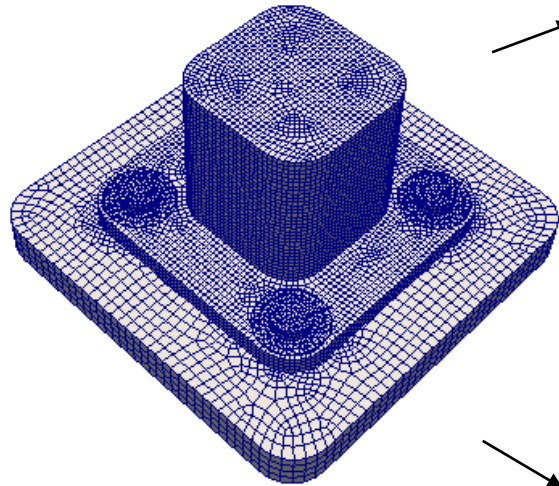
*EQPS = Equivalent Plastic Strain

Bolted Joint Problem



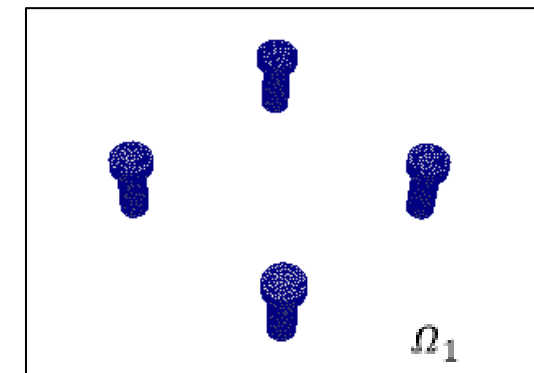
Problem of *practical scale*.

- Schwarz solution compared to single-domain solution on composite TET10 mesh.

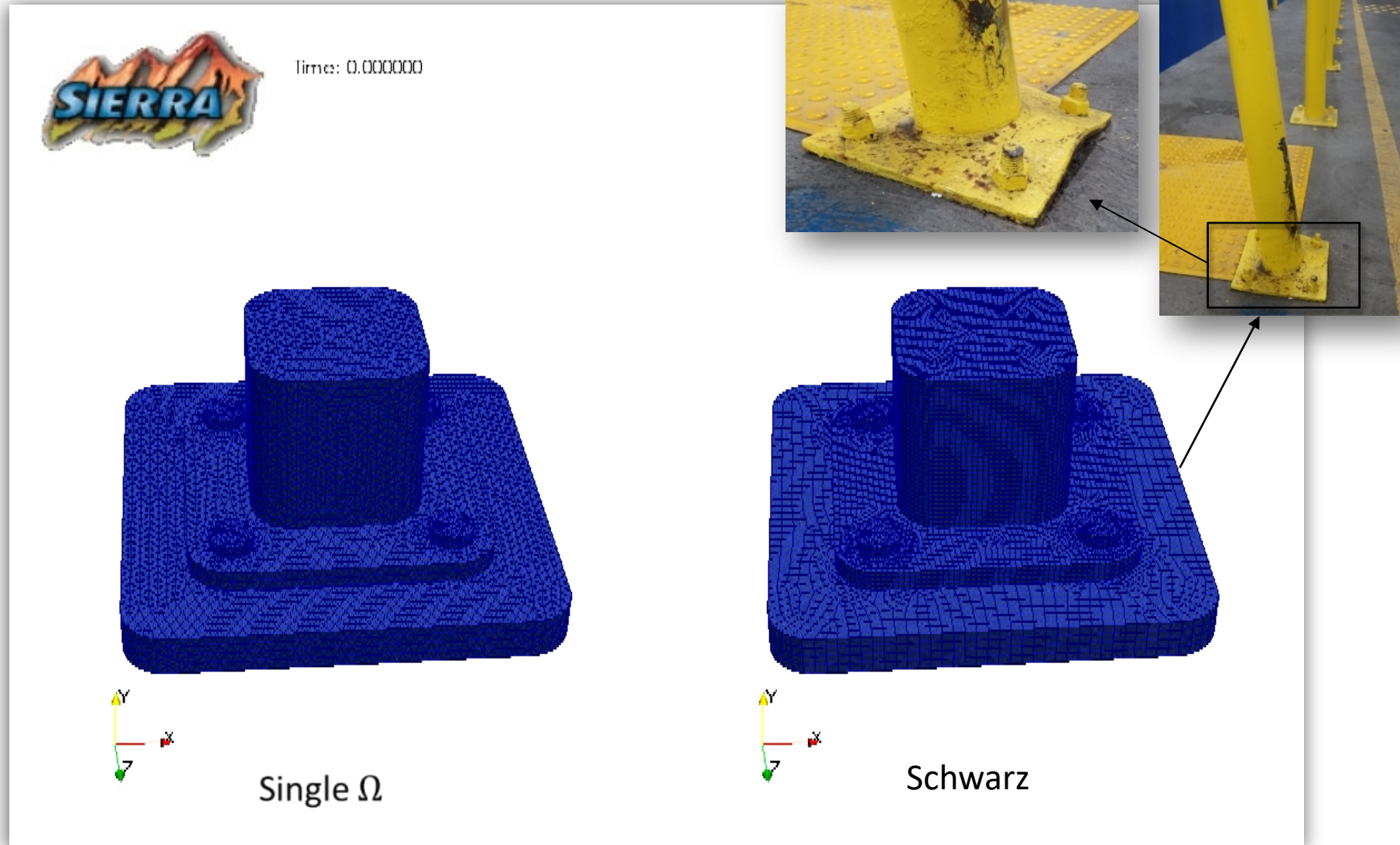


- BC: x-disp = 0.02 at $T = 1.0e-3$ on top of parts.
- Run until $T = 5.0e-4$ w/ $dt = 1e-5$ + implicit Newmark with analytic mass matrix for composite tet 10s.

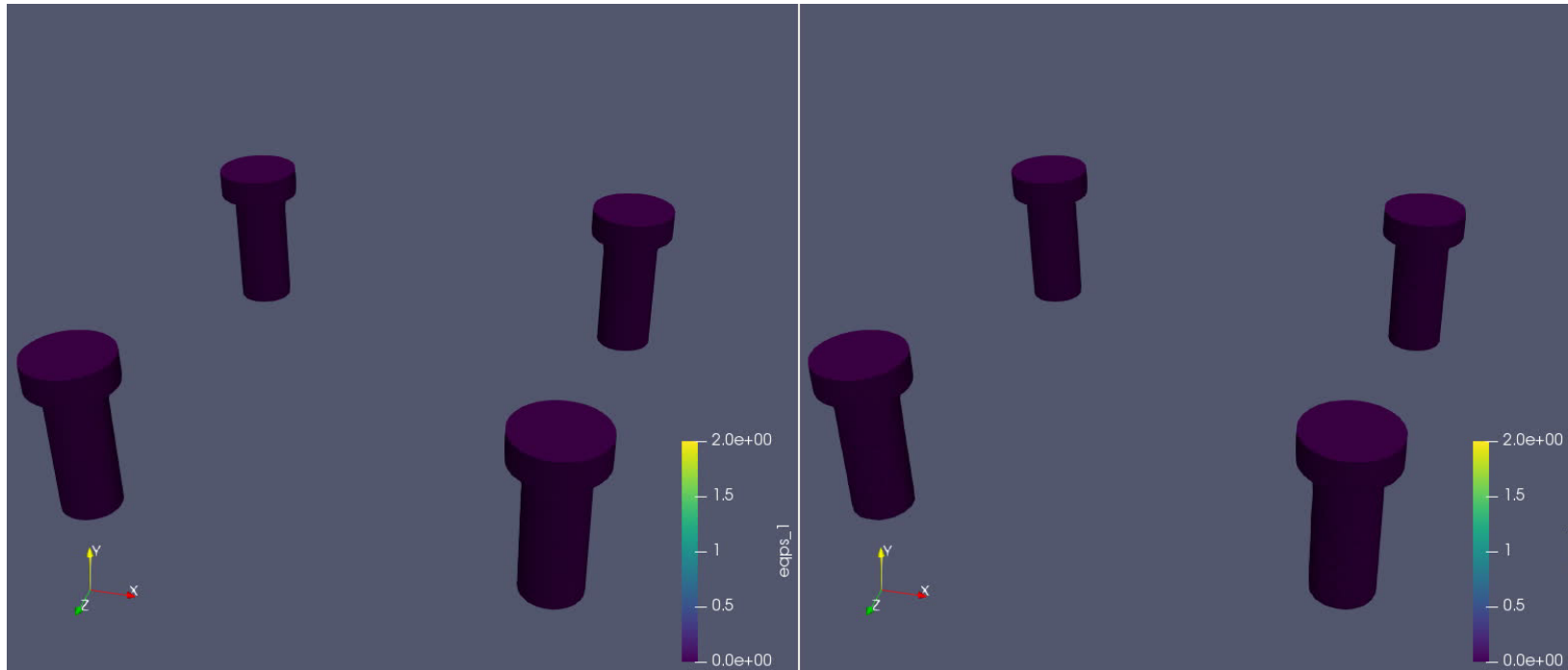
- Ω_1 = bolts (Composite TET10), Ω_2 = parts (HEX).
- Inelastic J_2 material model** in both subdomains.
 - Ω_1 : steel
 - Ω_2 : steel component, aluminum (bottom) plate



Bolted Joint Problem: Displacement



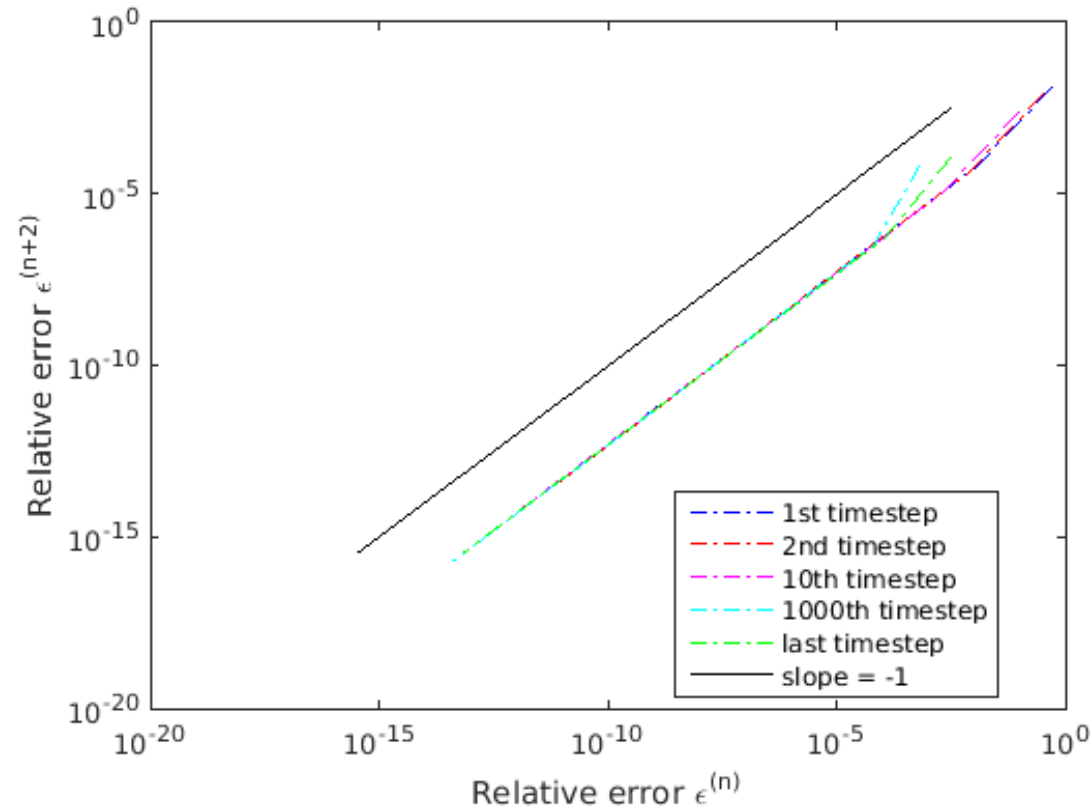
Bolted Joint Problem: Equivalent Plastic Strain (EQPS)



Single Ω

Schwarz

Bolted Joint Problem: Convergence Rate



Linear convergence rate is observed for **dynamic** Schwarz algorithm, as for the quasistatic Schwarz algorithm.

Figure above: Convergence behavior of the dynamic Schwarz algorithm for the bolted joint problem

Bolted Joint Problem: Performance



	CPU times (64 procs*)	Avg # Schwarz iters	Max # Schwarz iters
Single Domain	3h 34m	—	—
Schwarz	2h 42m	3.22	4
Single Domain (finer)	17h 00m	—	—
Schwarz (finer mesh of bolts)	29h 29m	3.28	4



Bolted Joint Problem: Performance



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- Despite its iterative nature, Schwarz can actually be **faster** than single domain run for discretizations having comparable # of elements in the bolts.



Bolted Joint Problem: Performance



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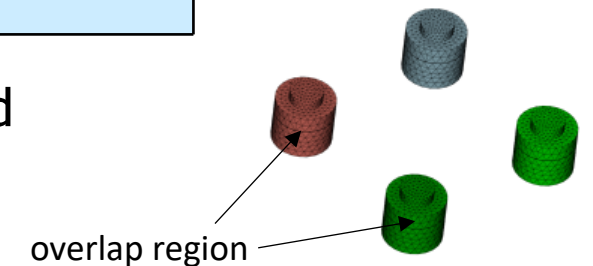


- Despite its iterative nature, Schwarz can actually be **faster** than single domain run for discretizations having comparable # of elements in the bolts.
 - Even if the method is more computationally expensive for some resolutions, it may be preferred for its ability to **rapidly change** and **evaluate** a **variety** of **engineering designs** (our typical use case).

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Single Domain (finer)	17h 00m	—	—
Schwarz (finer mesh of bolts)	29h 29m	3.28	4



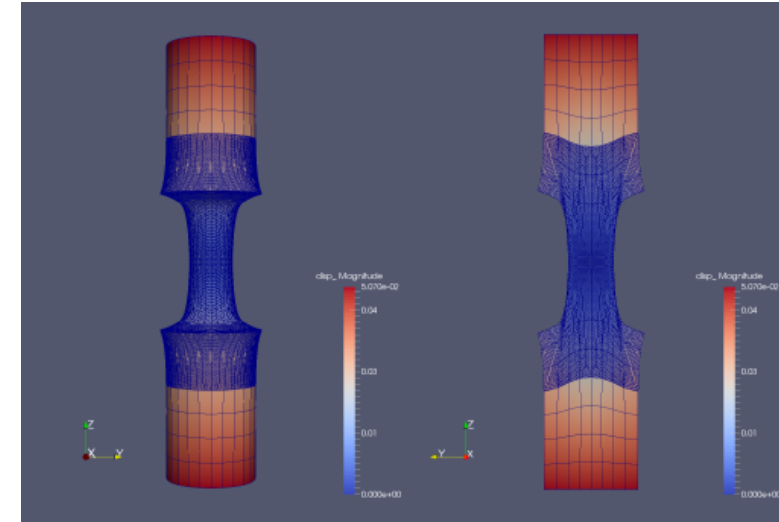
- Despite its run for dis
 - Even if the method is more computationally expensive for some resolutions, it may be preferred for its ability to **rapidly change** and **evaluate** a **variety** of **engineering designs** (our typical use case).
- Dynamic Schwarz converges in between **2-4 Schwarz iterations** per time-step despite the **overlap** region being **very small** for this problem.



* On SNL ascicgpu15, 16, 17 machines (Intel Skylake CPU processor), Schwarz tol = 1e-6.

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

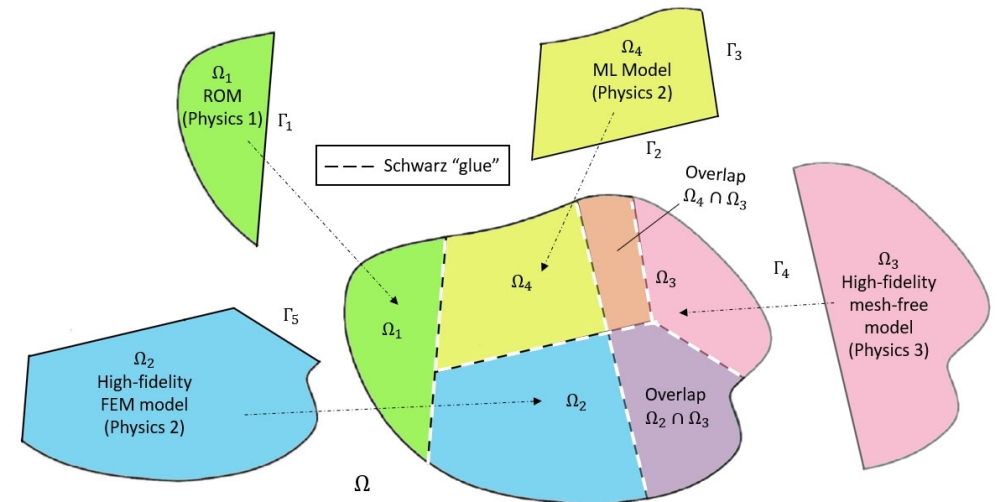
- Motivation & Background
- Quasistatic Formulation
 - Numerical Examples
- Extension to Dynamics
 - Numerical Examples



2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

- Motivation & Background
- Formulation
- Numerical Examples

3. Summary and Future Work

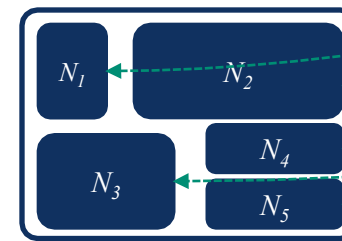
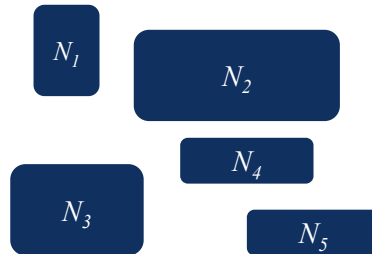
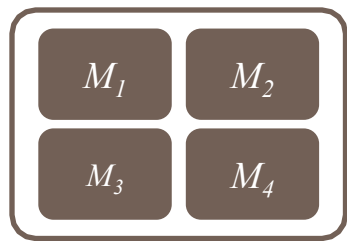


* Projection-based Reduced Order Model

Motivation

The past decades have seen tremendous investment in **simulation frameworks for coupled multi-scale and multi-physics problems**.

- Frameworks rely on **established mathematical theories** to couple physics components.
- Most existing coupling frameworks are based on **traditional discretization methods**.



Complex System Model

- PDEs, ODEs
- Nonlocal integral
- Classical DFT
- Atomistic, ...

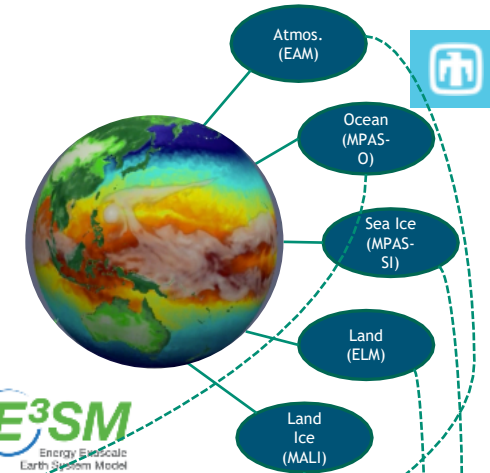
Traditional Methods

- Mesh-based (FE, FV, FD)
- Meshless (SPH, MLS)
- Implicit, explicit
- Eulerian, Lagrangian...

Coupled Numerical Model

- Monolithic (Lagrange multipliers)
- Partitioned (loose) coupling
- Iterative (Schwarz, optimization)

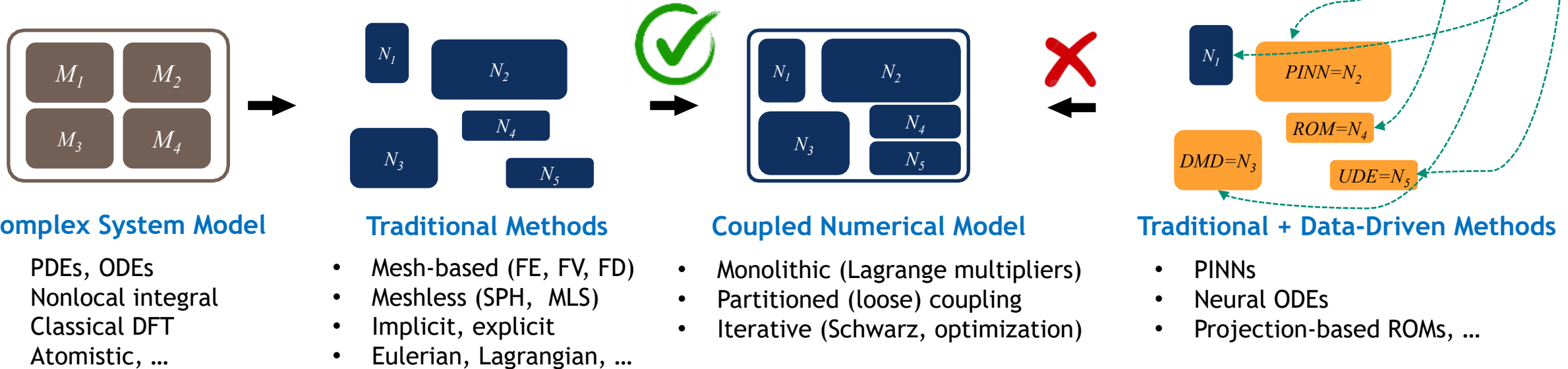
E³SM
Energy-Equidistant
Earth System Model



Motivation

The past decades have seen tremendous investment in **simulation frameworks for coupled multi-scale and multi-physics problems**.

- Frameworks rely on **established mathematical theories** to couple physics components.
- Most existing coupling frameworks are based on **traditional discretization methods**.



- There is currently a big push to integrate **data-driven methods** into modeling & simulation toolchains.

Unfortunately, existing algorithmic and software infrastructures are **ill-equipped** to handle plug-and-play integration of **non-traditional, data-driven models**!

Principal research objective:

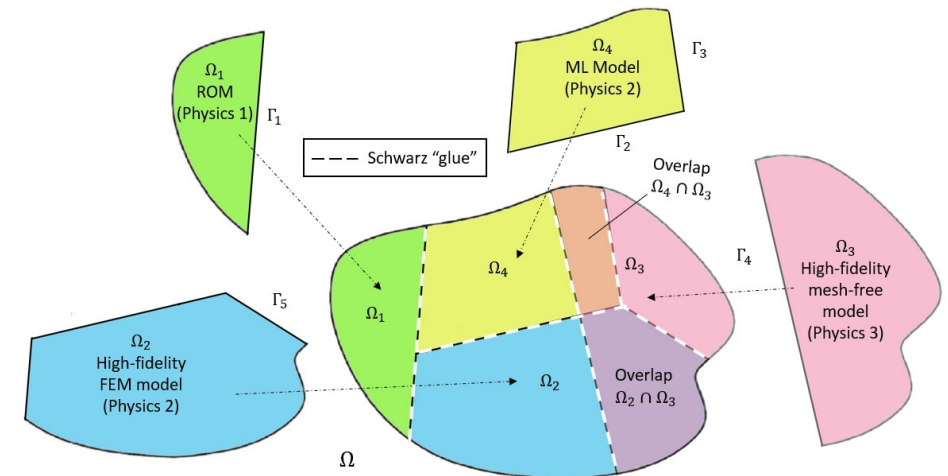
- Discover mathematical principles guiding the assembly of standard and data-driven numerical models in stable, accurate and physically consistent ways.

Principal research challenges: we lack mathematical and algorithmic understanding of how to

- “Mix-and-match” standard and data-driven models from three-classes
 - **Class A:** projection-based reduced order models (ROMs) *This talk.*
 - **Class B:** machine-learned models, i.e., Physics-Informed Neural Networks (PINNs)
 - **Class C:** flow map approximation models, i.e., dynamic model decomposition (DMD) models
- Ensure well-posedness & physical consistency of resulting heterogeneous models.
- Solve such heterogeneous models efficiently.

Three coupling methods:

- Alternating Schwarz-based coupling *This talk.*
- Optimization-based coupling
- Coupling via generalized mortar methods

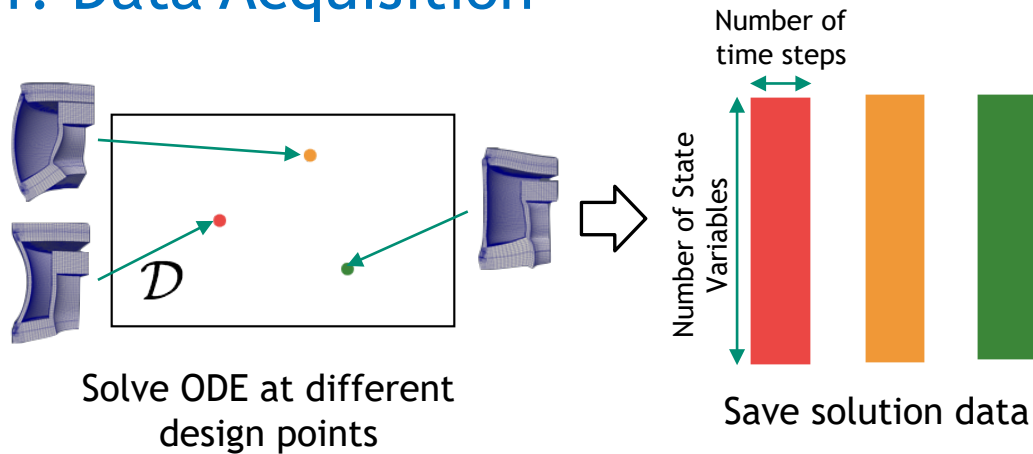


Projection-Based Model Order Reduction via the POD/LSPG* Method

Full Order Model (FOM): $\frac{\partial \mathbf{q}}{\partial t} = \mathbf{f}(\mathbf{q}, t; \boldsymbol{\mu})$

*Least-Squares Petrov-Galerkin

1. Data Acquisition



2. Learning of Reduced Basis

Proper Orthogonal Decomposition (POD):

$$\mathbf{X} = \begin{bmatrix} \text{red bar} & \text{orange bar} & \text{green bar} \end{bmatrix} = \begin{bmatrix} \text{brown bar} & \text{blue bar} \end{bmatrix} \begin{bmatrix} \Sigma & \mathbf{v}^T \end{bmatrix}$$

The diagram shows the POD decomposition of the data matrix \mathbf{X} into the basis matrix Φ (brown bar), the coefficient matrix \mathbf{U} (blue bar), and the singular values Σ (diagonal line) and the right singular vectors \mathbf{v}^T (light blue box).

ROM = projection-based Reduced Order Model

3. Projection-Based Reduction

Discretize FOM in time

$$\dot{\mathbf{q}} = \mathbf{f}(\mathbf{q}, t; \boldsymbol{\mu})$$

$$\Downarrow$$

$$\mathbf{r}^n(\mathbf{q}^n; \boldsymbol{\mu}) = \mathbf{0}, \quad n = 1, \dots, T$$

Reduce the number of unknowns

$$\mathbf{q}(t) \approx \tilde{\mathbf{q}}(t) = \Phi \hat{\mathbf{q}}(t)$$

The diagram shows the reduction of the number of unknowns. It features three vertical bars: a thin black bar, a thin grey bar, and a thick brown bar. A small green bar is attached to the right side of the brown bar.

Apply hyper-reduction and minimize residual

$$\text{minimize}_{\hat{\mathbf{v}}} || \mathbf{A} \mathbf{r}^n(\Phi \hat{\mathbf{v}}; \boldsymbol{\mu}) ||_2$$



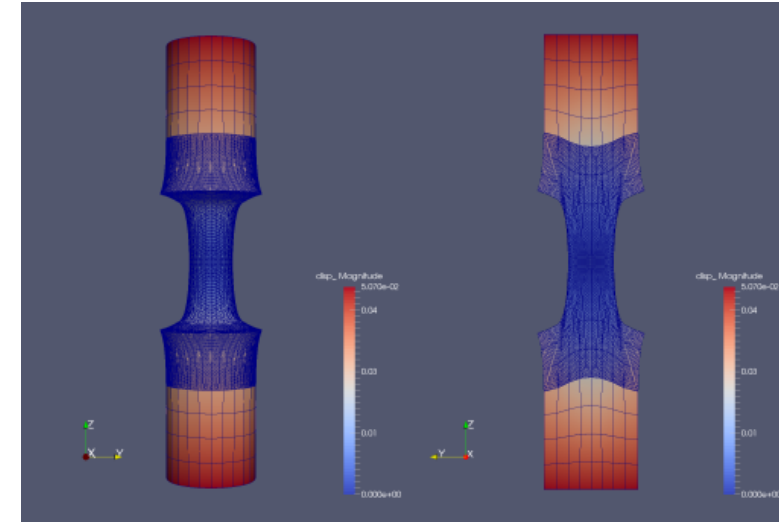
$$\begin{bmatrix} \text{purple bar} & \text{purple bar} & \text{purple bar} & \text{purple bar} \end{bmatrix} \begin{bmatrix} \text{black bar} & \text{grey bar} & \text{black bar} \end{bmatrix} \left(\begin{bmatrix} \text{brown bar} & \text{grey bar} & \text{black bar} \end{bmatrix} \right)$$

The diagram shows the hyper-reduction process. It features a row of four purple bars, followed by a row of three bars (black, grey, black), and a large bracket containing a row of three bars (brown, grey, black).

HROM = Hyper-reduced ROM

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

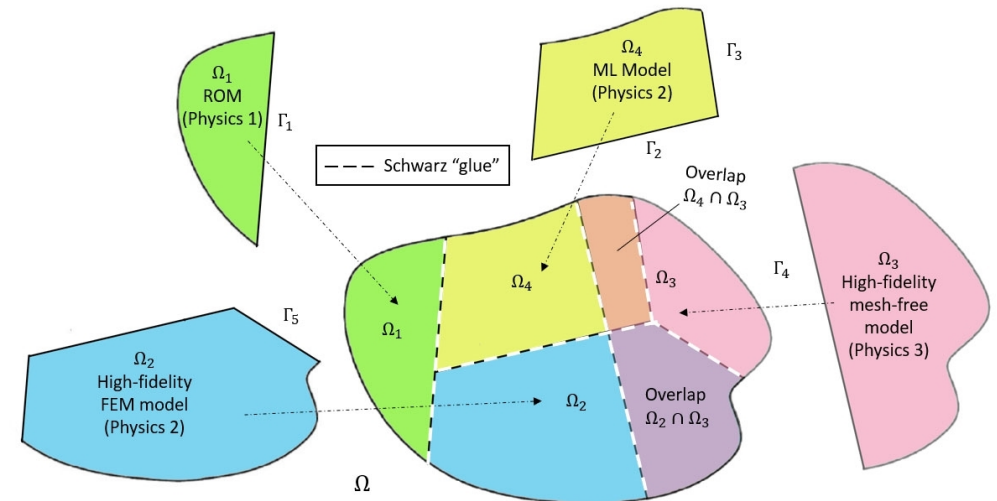
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2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

- Motivation & Background
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3. Summary and Future Work



* Projection-based Reduced Order Model

Schwarz Extensions to FOM-ROM and ROM-ROM Couplings



Choice of domain decomposition

- **Overlapping** vs. **non-overlapping** domain decomposition?
 - Non-overlapping more flexible but typically requires more Schwarz iterations
- **FOM** vs. **ROM** subdomain assignment?
 - Do not assign ROM to subdomains where they have no hope of approximating solution

Snapshot collection and reduced basis construction

- Are subdomains **simulated independently** in each subdomains or together?

Enforcement of boundary conditions (BCs) in ROM at Schwarz boundaries

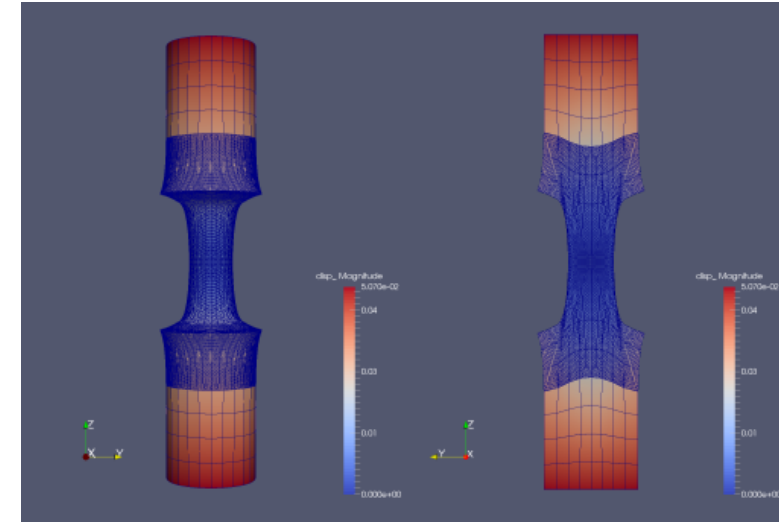
- **Strong** vs. **weak** BC enforcement?
 - Strong BC enforcement difficult for some models (e.g., cell-centered finite volume, PINNs)
- **Optimizing parameters** in Schwarz BCs for non-overlapping Schwarz?

Choice of hyper-reduction

- What **hyper-reduction** method to use?
 - Application may require particular method (e.g., ECSW for solid mechanics problems)
- How to **sample Schwarz boundaries** in applying hyper-reduction?
 - Need to have enough sample mesh points at Schwarz boundaries to apply Schwarz

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

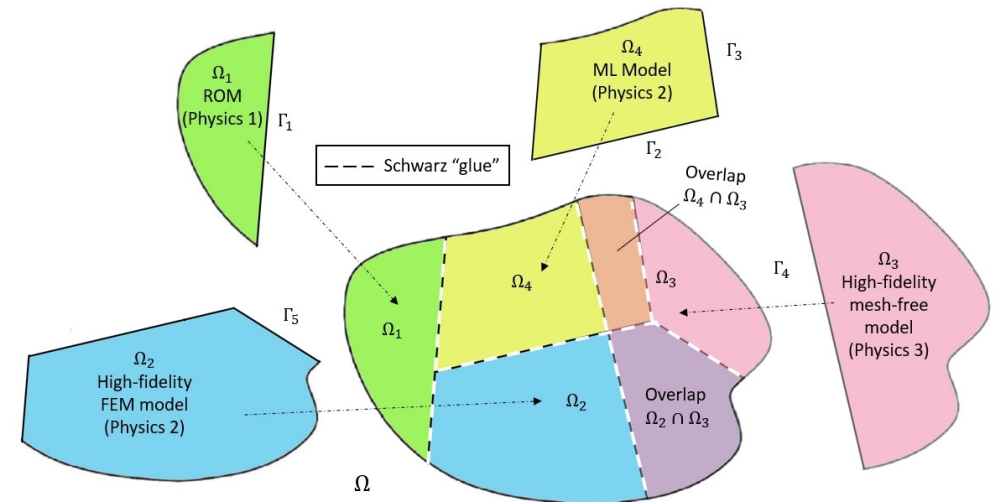
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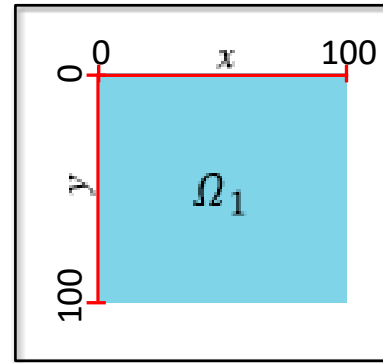
* Projection-based Reduced Order Model

2D Inviscid Burgers Equation



Popular analog for fluid problems where **shocks** are possible, and particularly **difficult** for conventional projection-based ROMs

$$\begin{aligned} \frac{\partial u}{\partial t} + \frac{1}{2} \left(\frac{\partial (u^2)}{\partial x} + \frac{\partial (uv)}{\partial y} \right) &= 0.02 \exp(\mu_2 x) \\ \frac{\partial v}{\partial t} + \frac{1}{2} \left(\frac{\partial (vu)}{\partial x} + \frac{\partial (v^2)}{\partial y} \right) &= 0 \\ u(0, y, t; \boldsymbol{\mu}) &= \mu_1 \\ u(x, y, 0) = v(x, y, 0) &= 1 \end{aligned}$$



Problem setup:

- $\Omega = (0, 100)^2$, $t \in [0, 25]$
- Two **parameters** $\boldsymbol{\mu} = (\mu_1, \mu_2)$. **Training:** uniform sampling of $\boldsymbol{\mu} \in [4.25, 5.50] \times [0.015, 0.03]$ by a 3×3 grid. **Testing:** query unsampled point $\boldsymbol{\mu} = [4.75, 0.02]$

FOM discretization:

- Spatial discretization given by a **Godunov-type scheme** with $N = 250$ elements in each dimension
- Implicit **trapezoidal method** with fixed $\Delta t = 0.05$

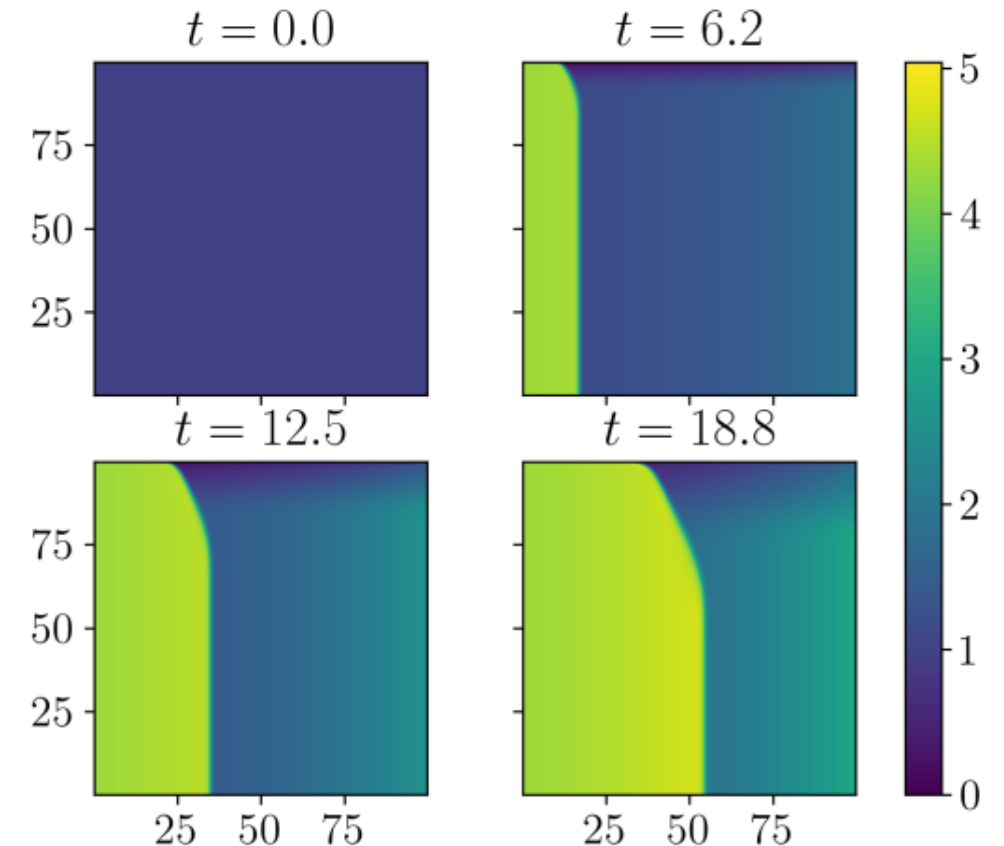


Figure above: solution of u component at various times

Schwarz Coupling Details



Choice of domain decomposition

- Overlapping DD of Ω into 4 subdomains coupled via multiplicative Schwarz
- Solution in Ω_1 is **most difficult** to capture by ROM

Snapshot collection and reduced basis construction

- Single-domain FOM on Ω used to generate snapshots/POD modes

Enforcement of boundary conditions (BCs) in ROM at Schwarz boundaries

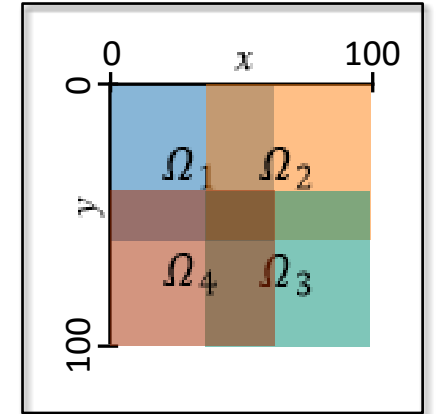
- BCs imposed **strongly** using Method 1 of [Gunzburger *et al.*, 2007] at indices i_{Dir}

$$\mathbf{q}(t) \approx \bar{\mathbf{q}} + \Phi \hat{\mathbf{q}}(t)$$

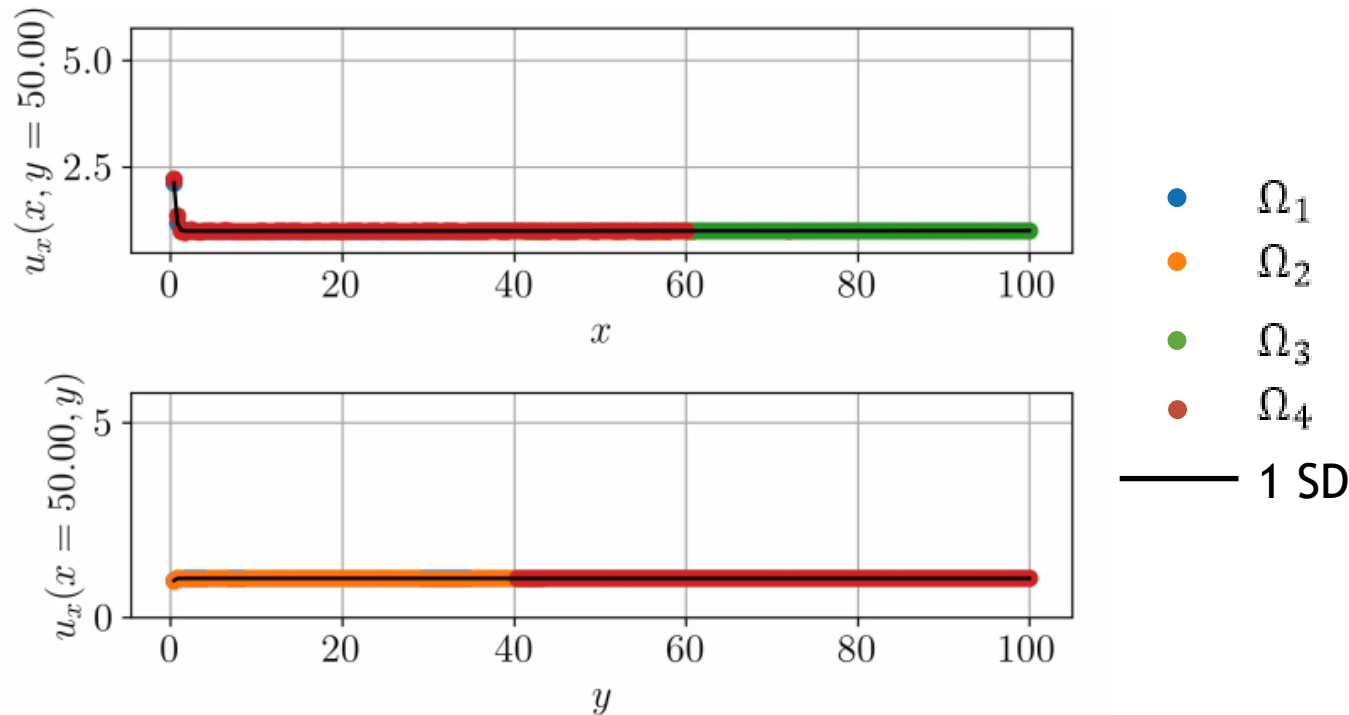
- POD modes made to satisfy homogeneous DBCs: $\Phi(\mathbf{i}_{\text{Dir}}, :) = \mathbf{0}$
- BCs imposed by modifying $\bar{\mathbf{q}}$: $\bar{\mathbf{q}}(\mathbf{i}_{\text{Dir}}) \leftarrow \chi_q$

Choice of hyper-reduction

- Energy Conserving Sampling & Weighting (ECSW) method for hyper-reduction
- All points on Schwarz boundaries are included in the sample mesh



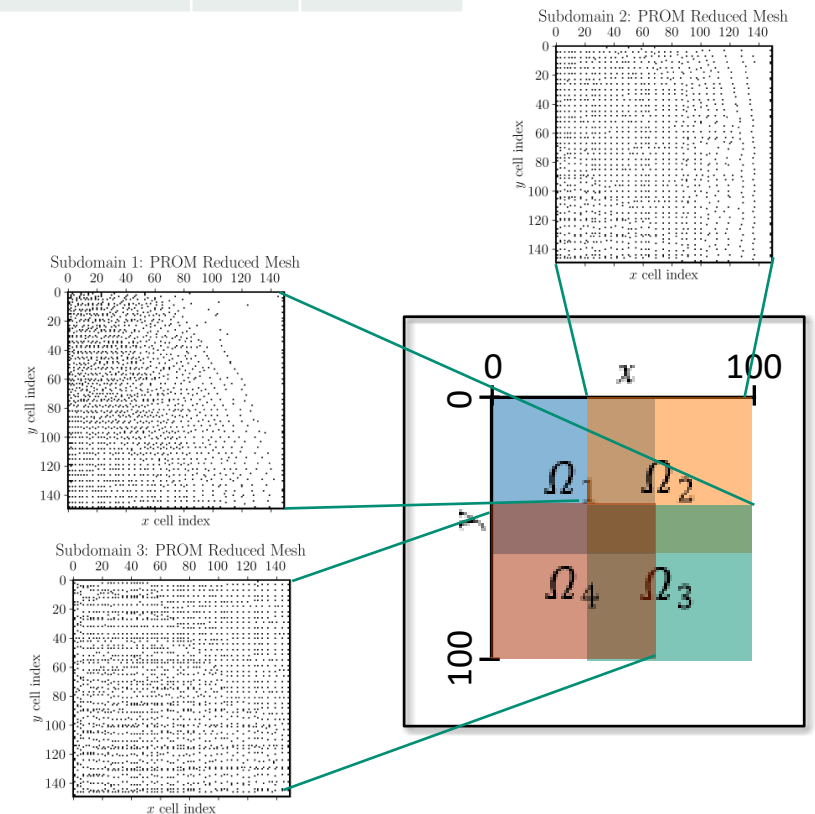
FOM-HROM-HROM-HROM Coupling



- FOM in Ω_1 as this is “hardest” subdomain for ROM
- HROMs in $\Omega_2, \Omega_3, \Omega_4$ capture 99% snapshot energy
- Method converges in 3 Schwarz iterations per controller time-step
- Errors $O(0.1\%)$ with 0 error in Ω_1
- $2.26\times$ speedup achieved over all-FOM coupling

Further speedups possible via code optimizations, additive Schwarz and reduction of # sample mesh points.

Subdomains	99% SV Energy		
	M	MSE (%)	CPU time (s)
Ω_1	—	0.0	95
Ω_2	120	0.26	26
Ω_3	60	0.43	17
Ω_4	66	0.34	21
Total			159



2D Shallow Water Equations (SWE)



Hyperbolic PDEs modeling **wave propagation** below a pressure surface in a fluid (e.g., atmosphere, ocean).

$$\begin{aligned} \frac{\partial h}{\partial t} + \frac{\partial(hu)}{\partial x} + \frac{\partial(hv)}{\partial y} &= 0 \\ \frac{\partial(hu)}{\partial t} + \frac{\partial}{\partial x} \left(hu^2 + \frac{1}{2}gh^2 \right) + \frac{\partial}{\partial y} (huv) &= -\mu v \\ \frac{\partial(hv)}{\partial t} + \frac{\partial}{\partial x} (huv) + \frac{\partial}{\partial y} \left(hv^2 + \frac{1}{2}gh^2 \right) &= \mu u \end{aligned}$$

Problem setup:

- $\Omega = (-5, 5)^2$, $t \in [0, 10]$, Gaussian initial condition
- **Coriolis parameter** $\mu \in \{-4, -3, -2, -1, 0\}$ for training, and $\mu \in \{-3.5, -2.5, -1.5, -0.5\}$ for testing

FOM discretization:

- Spatial discretization given by a first-order **cell-centered finite volume** discretization with $N = 300$ elements in each dimension
- Implicit first order temporal discretization: **backward Euler** with fixed $\Delta t = 0.01$
- Implemented in **Pressio-demoapps** (<https://github.com/Pressio/pressio-demoapps>)

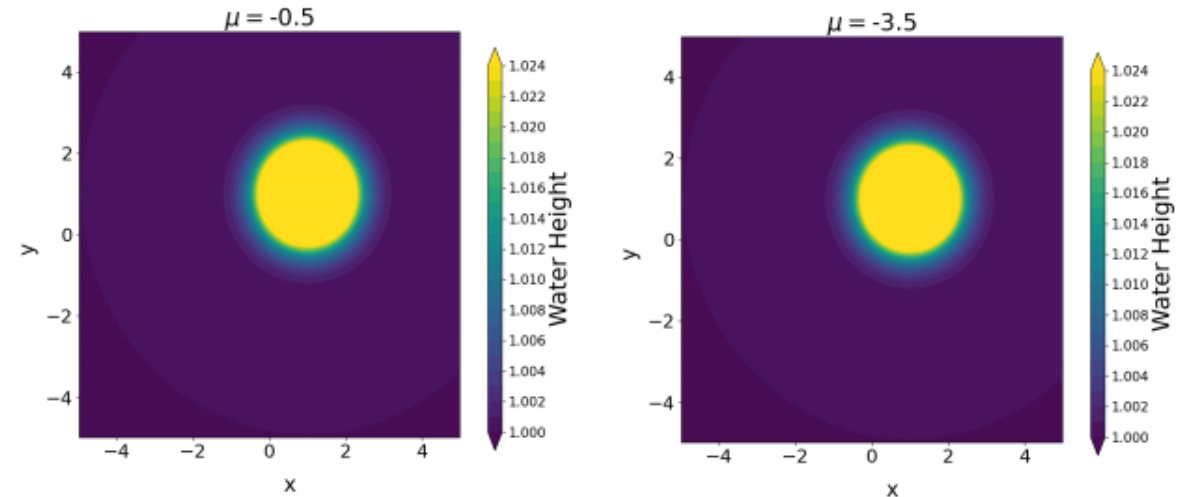


Figure above: FOM solutions to SWE for $\mu = -0.5$ (left) and $\mu = -3.5$ (right).

Schwarz Coupling Details

Green: different from Burgers' problem

Choice of domain decomposition

- **Non-overlapping** DD of Ω into 4 subdomains coupled via **additive Schwarz**
 - **OpenMP parallelism** with 1 thread/subdomain
- **All-ROM** or **All-HROM** coupling via Pressio*

Snapshot collection and reduced basis construction

- **Single-domain FOM** on Ω used to generate snapshots/POD modes

Enforcement of boundary conditions (BCs) in ROM at Schwarz boundaries

- BCs are imposed **approximately** by fictitious ghost cell states
 - Implementing Neumann and Robin BCs is **challenging**
- **Ghost cells** introduce some overlap even with non-overlapping DD
 - \Rightarrow **Dirichlet-Dirichlet non-overlapping Schwarz** is stable/convergent!

Choice of hyper-reduction

- **Collocation** for hyper-reduction: min residual at small subset DOFs
- Assume **fixed budget of sample mesh points** at Schwarz boundaries

*<https://github.com/Pressio/pressio-demoapps>

Figure right: non-overlapping DD w/ ghost cells creating overlap

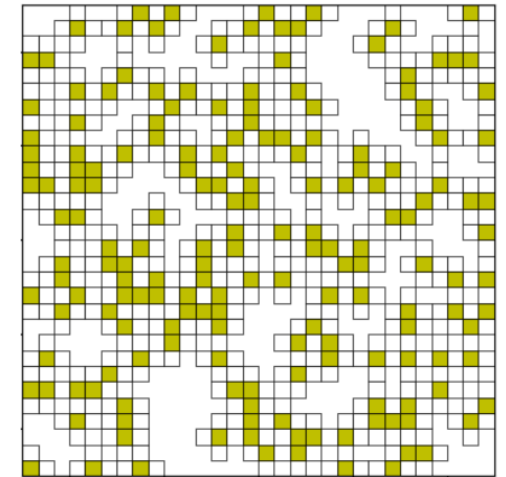
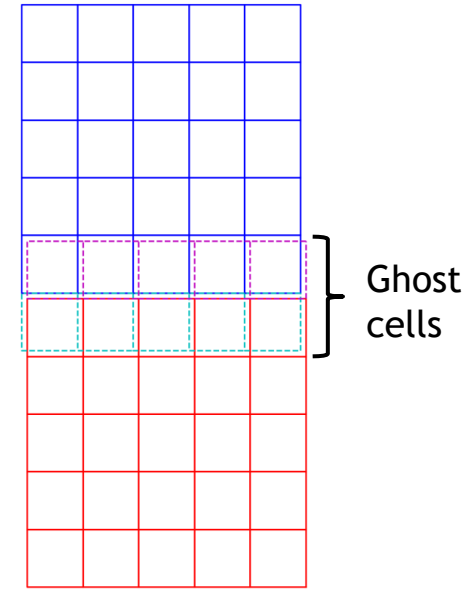
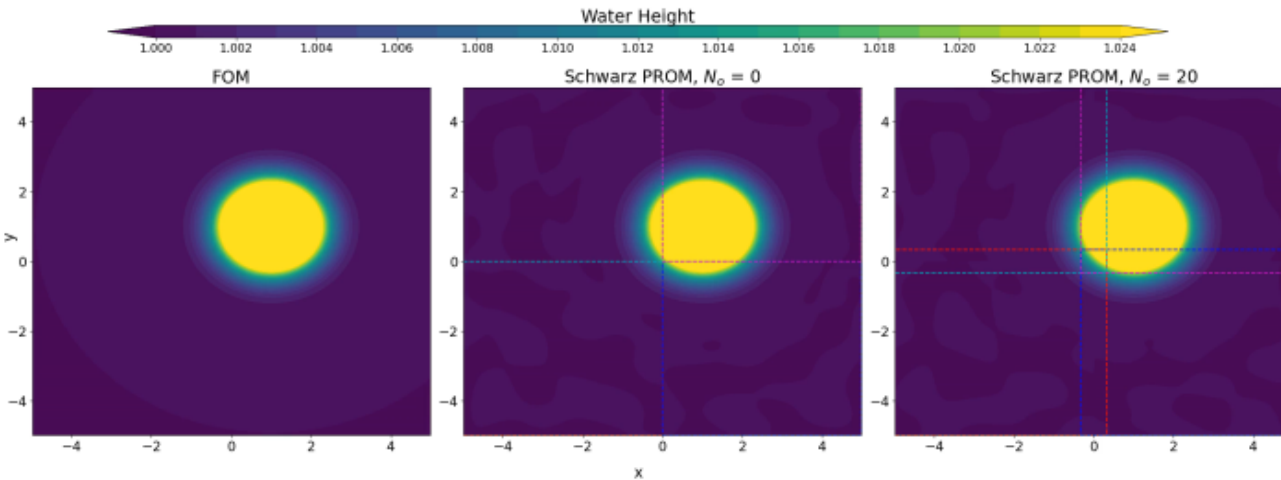


Figure above: sample mesh (yellow) and stencil (white) cells

Schwarz All-ROM Domain Overlap Study



Study of Schwarz convergence for all-ROM coupling as a function of $N_o :=$ cell width of overlap region (not including ghost cells).

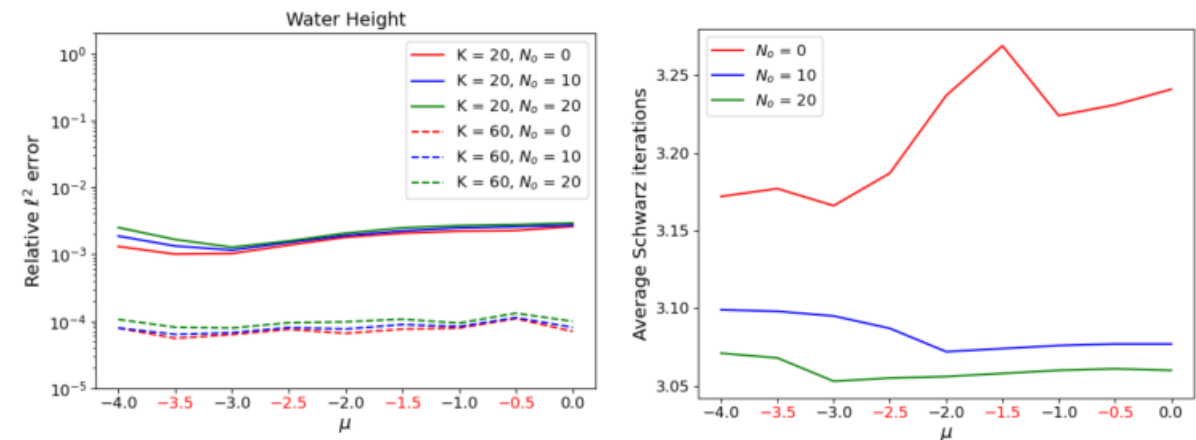


Movie above: FOM (left), 4 subdomain ROM coupled via non-overlapping Schwarz (middle), and 4 subdomain ROM coupled via overlapping Schwarz (right) for predictive SWE problem with $\mu = -0.5$. All ROMs have $K = 80$ POD modes.

- Schwarz iterations decrease (very roughly) with $N_o^{0.25}$ (figure, right) whereas evaluating $r(q)$ scales with N_o^2

➤ \Rightarrow there is no reason not to do **non-overlapping coupling** for this problem

- Dirichlet-Dirichlet coupling with **no-overlap** ($N_o = 0$) performs well with **no convergence issues** (movie, left) and **errors comparable to** Dirichlet-Dirichlet coupling with overlap (figure below, left)



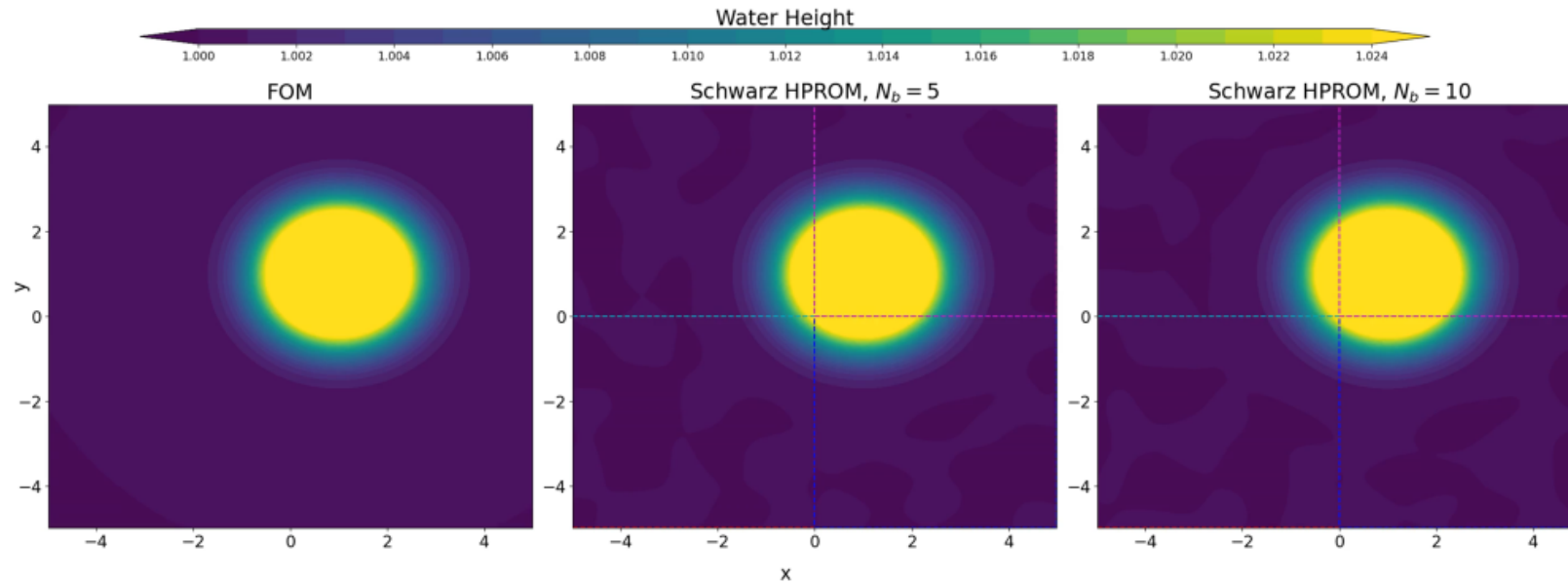
Figures above: relative error and average # Schwarz iterations as a function of μ and N_o . Black μ : training, red μ : testing.

Schwarz Boundary Sampling for All-HROM Coupling



Key question: how many Schwarz boundary points need to be included in **sample mesh** when performing HROM coupling?

- Naïve/sparingly-sampled Schwarz boundary results in **failure** to transmit coupling information during Schwarz



Movie above: FOM (left), all HROM with $N_b = 5\%$ (middle) and all HROM with $N_b = 10\%$ (left). ROMs have $K = 100$ modes and $N_s = 0.5\%N$ sample mesh points.

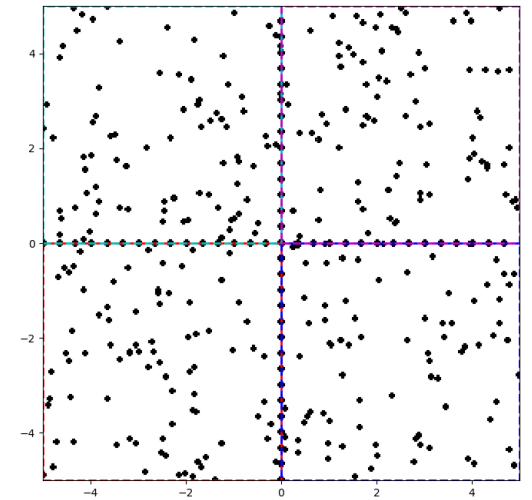
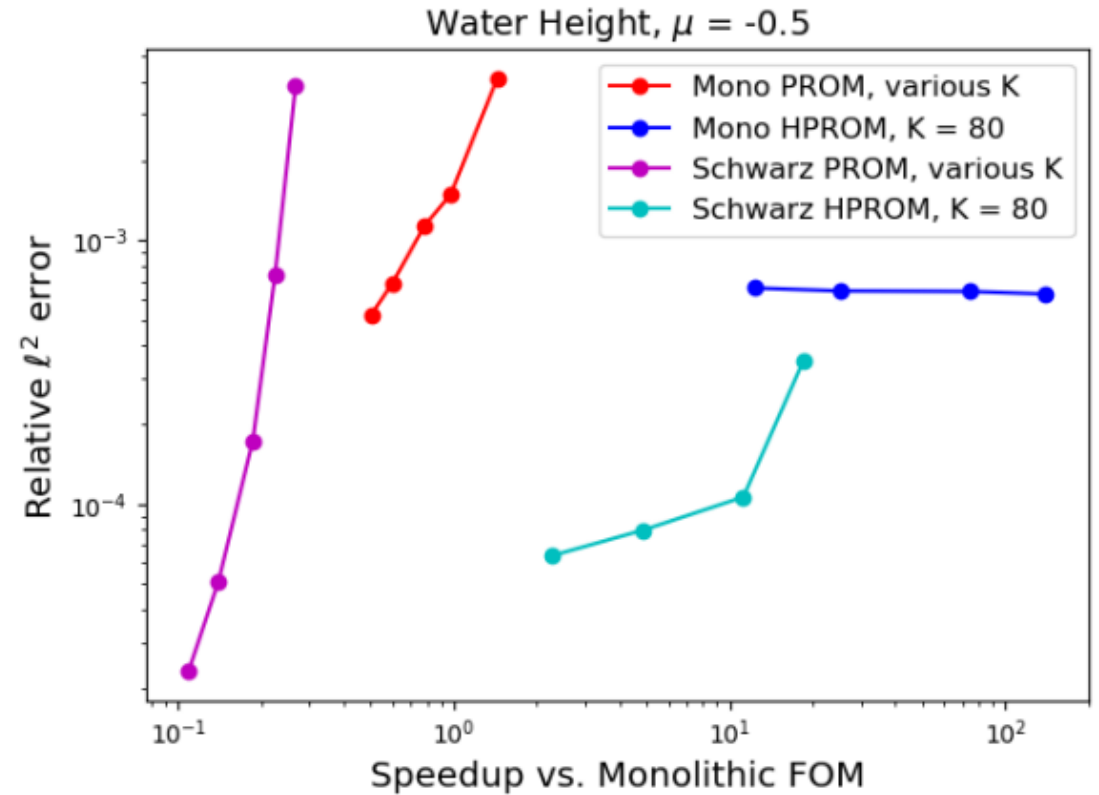
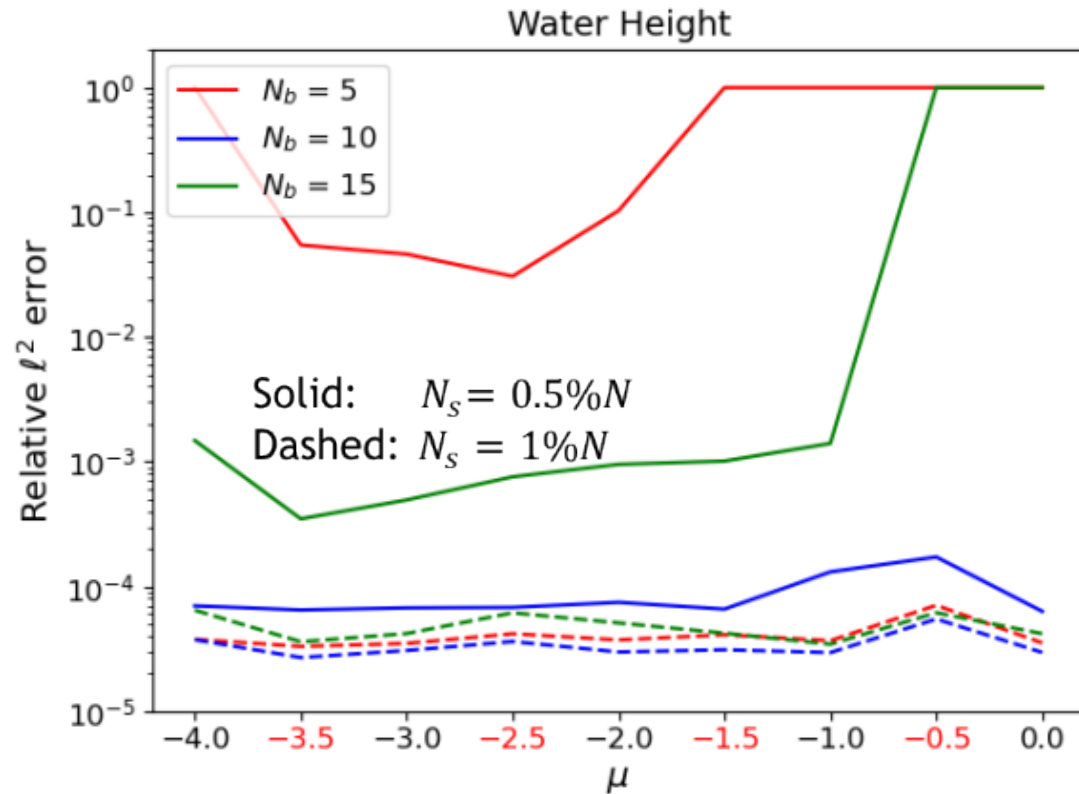


Figure above: example sample mesh with sampling rate $N_b = 10\%$

- Including too many Schwarz boundary points (N_b) in sample mesh given fixed budget of N_s sample mesh points may lead to too few sample mesh points in interior
- For SWE problem, we can get away with $\sim 10\%$ boundary sampling (movie above, right-most frame)

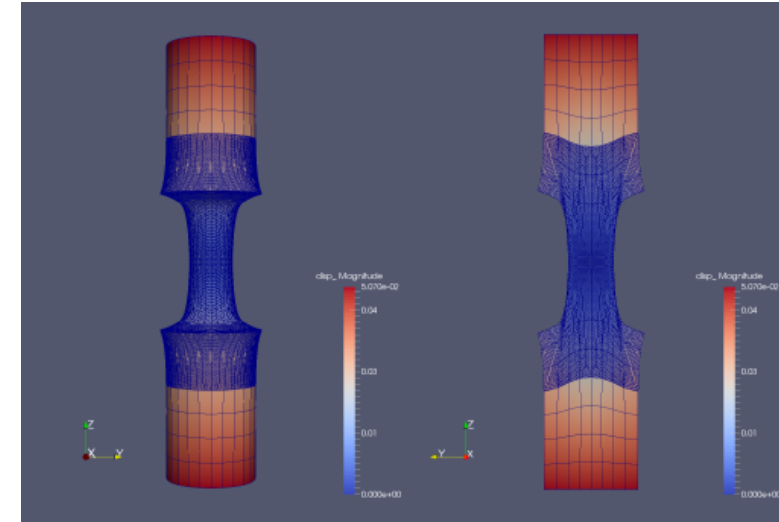
Coupled HRROM Performance



- For a fixed ROM dimension, Schwarz delivers **lower error** and **comparable cost**!
- There are noticeable **cost savings** relative to **monolithic FOM**!
- Accuracy similar for **predictive** μ (red) and **non-predictive** μ (black) cases.

1. Schwarz Alternating Method for Coupling of Full Order Models (FOMs) in Solid Mechanics

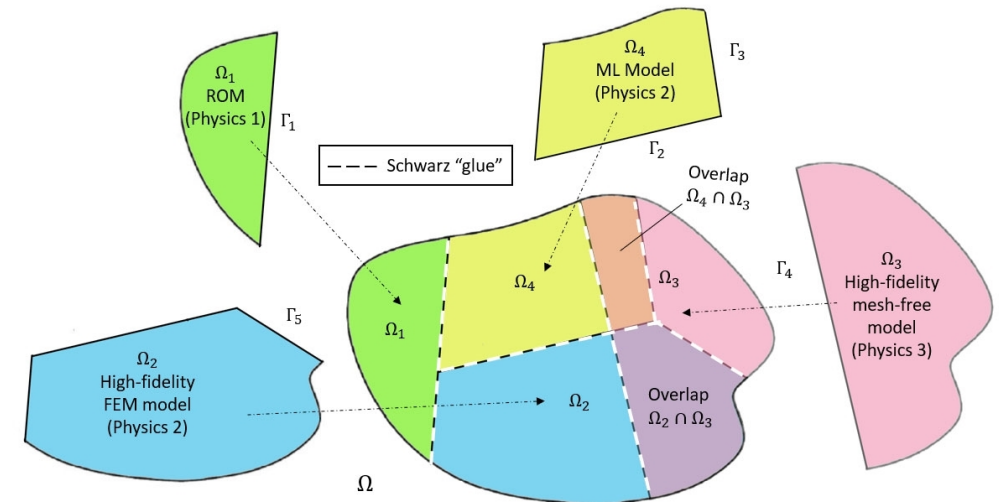
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2. Schwarz Alternating Method for FOM-ROM* and ROM-ROM Coupling

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3. Summary and Future Work



* Projection-based Reduced Order Model

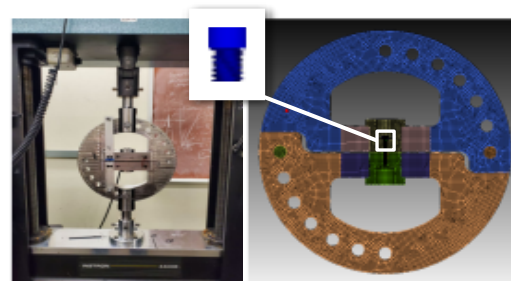


The **Schwarz alternating method** has been developed for concurrent multi-scale coupling of **conventional** and **data-driven models**.

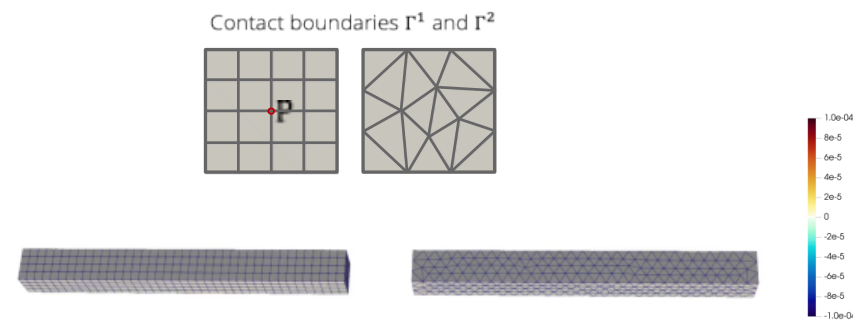
- ☺ Coupling is *concurrent* (two-way).
- ☺ *Ease of implementation* into existing massively-parallel HPC codes.
- ☺ “*Plug-and-play*” *framework*: simplifies task of meshing complex geometries!
 - ☺ Ability to couple regions with *different non-conformal meshes*, *different element types* and *different levels of refinement*.
 - ☺ Ability to use *different solvers (including ROM/FOM)* and *time-integrators* in different regions.
- ☺ *Scalable, fast, robust* on *real* engineering problems
- ☺ Coupling does not introduce *nonphysical artifacts*.
- ☺ *Theoretical* convergence properties/guarantees.

Ongoing & Future Work

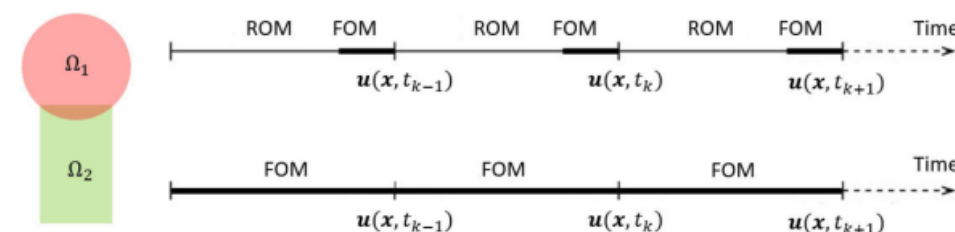
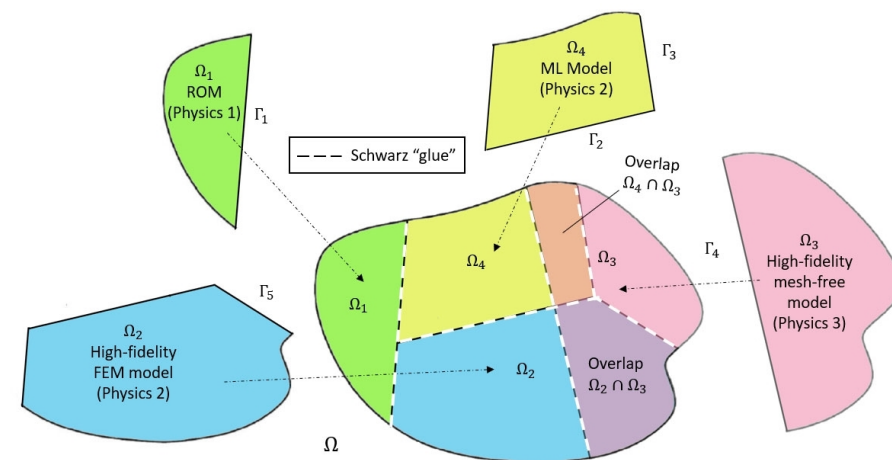
- Development fundamentally new approach for simulating multi-scale **mechanical contact** using the Dirichlet-Neumann **Schwarz alternating method**
 - **Contact constraints** are replaced with **boundary conditions** applied **iteratively** at contact boundaries
- Implementation of **non-overlapping** Schwarz in Sierra/SM
- Working with **analysts** to **apply** Schwarz to problems of interest to Sandia missions
 - **Laser welds**
 - **Fastener** modeling for joints
 - **Salt caverns** for **oil storage**
- Rigorous analysis** of why Dirichlet-Dirichlet BC “work” when employing non-overlapping Schwarz with discretizations that employ ghost cells
- Extension to coupling of **non-intrusive ROMs** (dynamic mode decomposition, operator inference, neural networks)
- Development of **automated criteria** to determine appropriate use of less refined or reduced-order models w/o sacrificing accuracy, enabling **real-time transitions** between different model fidelities



From Murugesan *et al.*, 2020.



Impact of two 3D beams having different meshes with Schwarz contact method. From [Mota *et al.*, 2023].



Team & Acknowledgments



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Alejandro Mota



Chris Wentland



Francesco Rizzi



Coleman Alleman



Greg Phlipot





- [1] A. Mota, I. Tezaur, C. Alleman. “The Schwarz Alternating Method in Solid Mechanics”, *Comput. Meth. Appl. Mech. Engng.* 319 (2017), 19-51.
- [2] A. Mota, I. Tezaur, G. Phlipot. “The Schwarz Alternating Method for Dynamic Solid Mechanics”, *Comput. Meth. Appl. Mech. Engng.* 121 (21) (2022) 5036-5071.
- [3] J. Barnett, I. Tezaur, A. Mota. “The Schwarz alternating method for the seamless coupling of nonlinear reduced order models and full order models”, ArXiv pre-print, 2022.
<https://arxiv.org/abs/2210.12551>
- [4] W. Snyder, I. Tezaur, C. Wentland. “Domain decomposition-based coupling of physics-informed neural networks via the Schwarz alternating method”, ArXiv pre-print, 2023.
<https://arxiv.org/abs/2311.00224>
- [5] A. Mota, D. Koliesnikova, I. Tezaur. “A Fundamentally New Coupled Approach to Contact Mechanics via the Dirichlet-Neumann Schwarz Alternating Method”, ArXiv pre-print, 2023.
<https://arxiv.org/abs/2311.05643>

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URL: www.sandia.gov/~ikalash

Start of Backup Slides

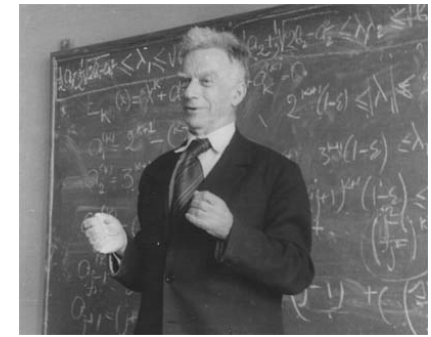
Theoretical Foundation

Using the Schwarz alternating as a **discretization method** for PDEs is natural idea with a sound **theoretical foundation**.

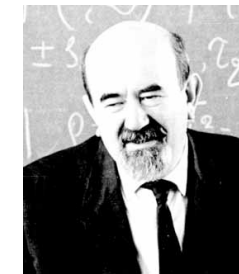
- [S.L. Sobolev \(1936\)](#): posed Schwarz method for **linear elasticity** in variational form and **proved method's convergence** by proposing a convergent sequence of energy functionals.
- [S.G. Mikhlin \(1951\)](#): **proved convergence** of Schwarz method for general linear elliptic PDEs.
- [P.-L. Lions \(1988\)](#): studied convergence of Schwarz for **nonlinear monotone elliptic problems** using max principle.
- [A. Mota, I. Tezaur, C. Alleman \(2017\)](#): proved **convergence** of the alternating Schwarz method for **finite deformation quasi-static nonlinear PDEs** (with energy functional $\Phi[\varphi]$) with a **geometric convergence rate**.

$$\Phi[\varphi] = \int_B A(F, Z) dV - \int_B B \cdot \varphi dV$$

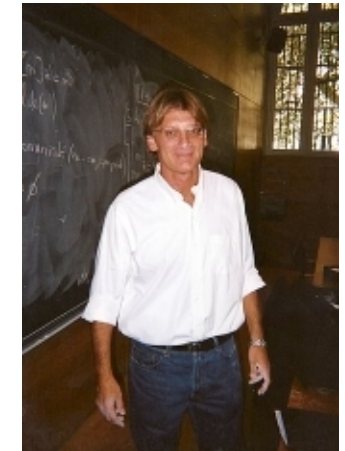
$$\nabla \cdot P + B = 0$$



S.L. Sobolev (1908 - 1989)



S.G. Mikhlin
(1908 - 1990)



P.- L. Lions (1956-)



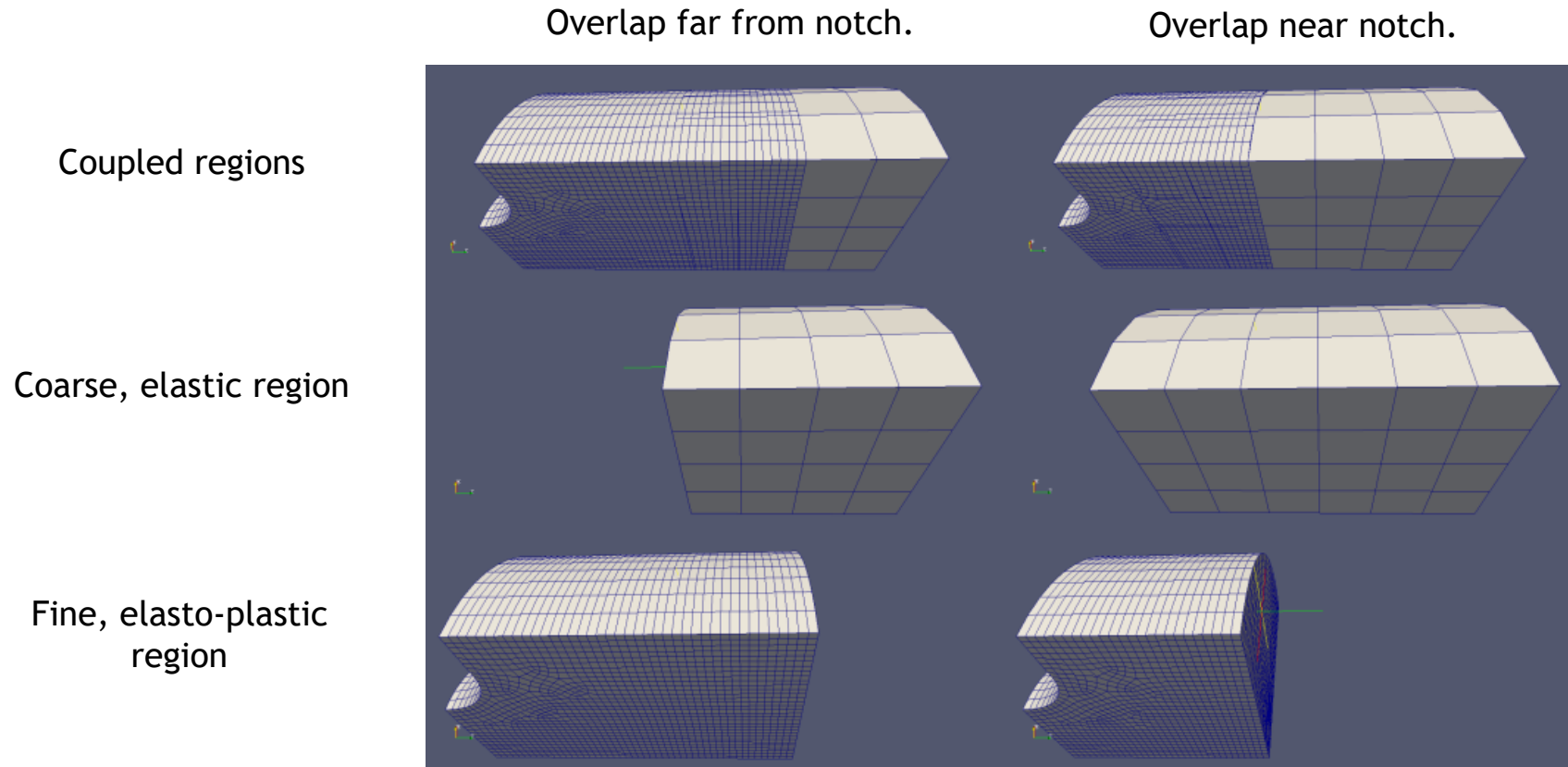
A. Mota, I. Tezaur, C. Alleman

Notched Cylinder: Coupling Different Materials



The Schwarz method is capable of coupling regions with *different material models*.

- Notched cylinder subjected to tensile load with an *elastic* and *J2 elasto-plastic* regions.
- *Coarse* region is *elastic* and *fine* region is *elasto-plastic*.
- The *overlap region* in the first mesh is nearer the notch, where plastic behavior is expected.

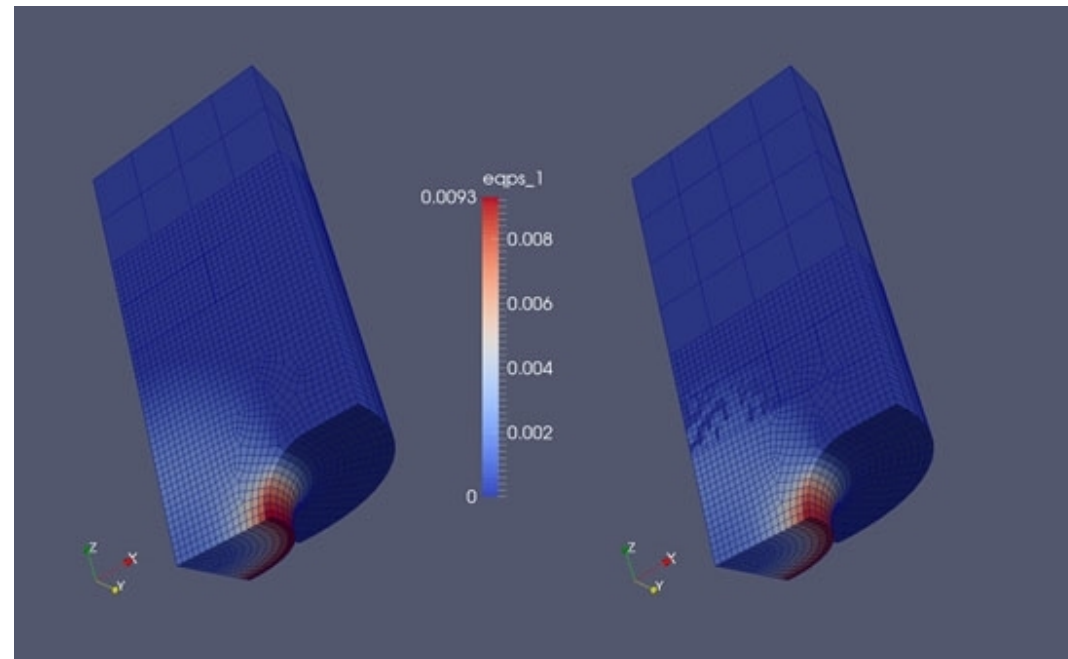


Notched Cylinder: Coupling Different Materials



Need to be careful to do domain decomposition so that material models are *consistent* in overlap region.

- When the *overlap* region is *far from the notch*, no plastic deformation exists in it: the coarse and fine regions predict the *same behavior*.
- When the *overlap* region is *near the notch*, plastic deformation spills onto it and the two models predict different behavior, affecting convergence *adversely*.



Overlap far from notch.

Overlap near notch.

Single Domain Predictive ROM

- **Uniform sampling** of $\mathcal{D} = [4.25, 5.50] \times [0.015, 0.03]$ by a 3×3 grid
 \Rightarrow 9 training parameters characterized by $\Delta\mu_1 = 0.625$, $\Delta\mu_2 = 0.0075$
 - > 200 POD modes required to capture 99% snapshot energy
- Queried but **unsampled parameter** point $\mu = [4.75, 0.02]$
- **Reduced mesh** resulting from solving non-negative least squares problem defining ECSW gives $n_e = 5,689$ elements (9.1% of $N_e = 62,500$ elements).

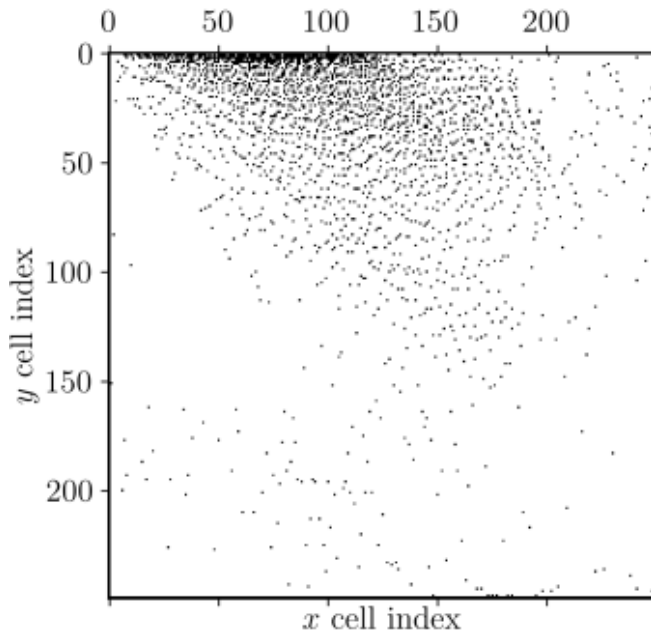
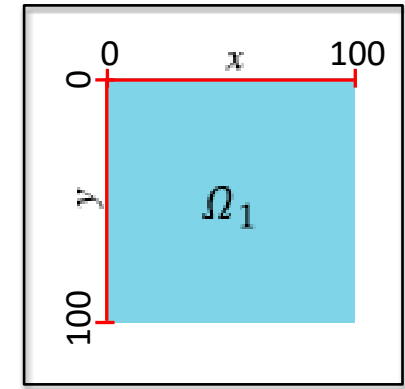


Figure above: Reduced mesh of single domain HROM

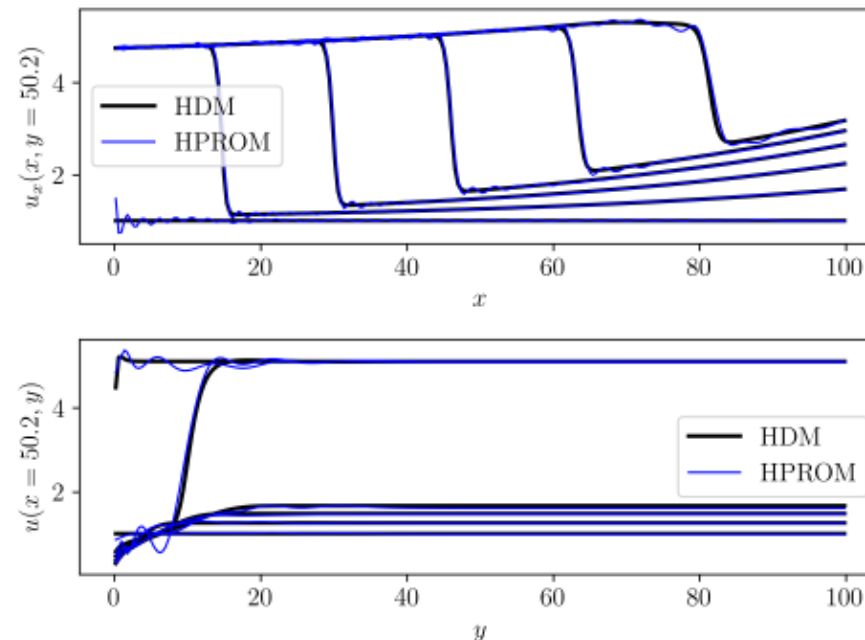
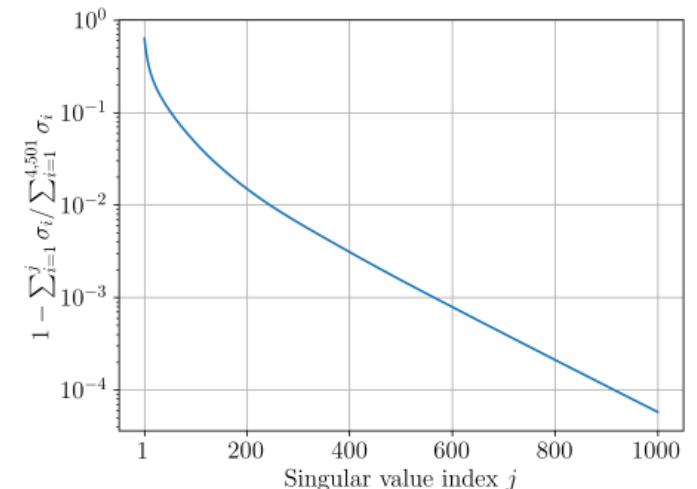


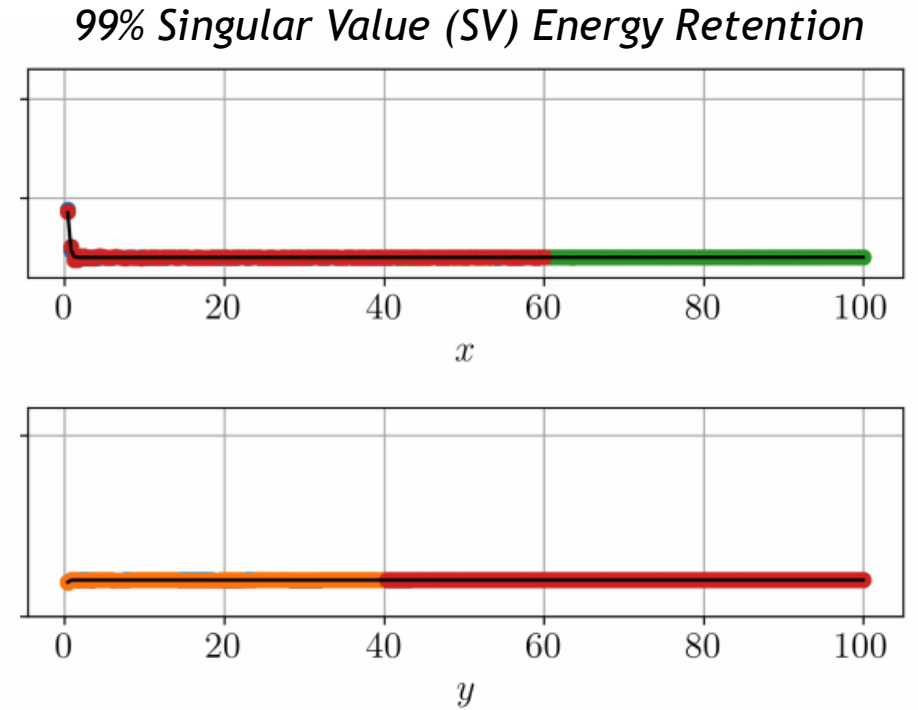
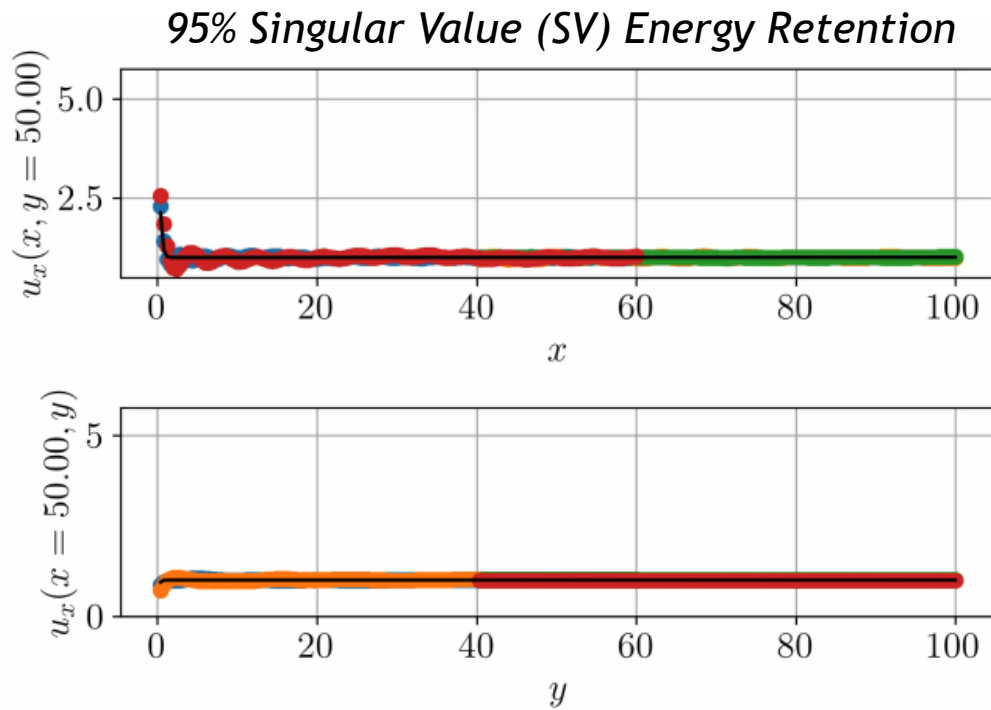
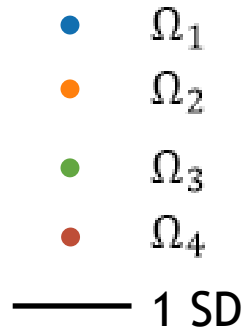
Figure above: HROM and FOM results at various time steps

% SV Energy	M	MSE* (%)	CPU time* (s)
95	69	1.1	138
99	177	0.17	447

* Numbers in table are w/o hyper-reduction

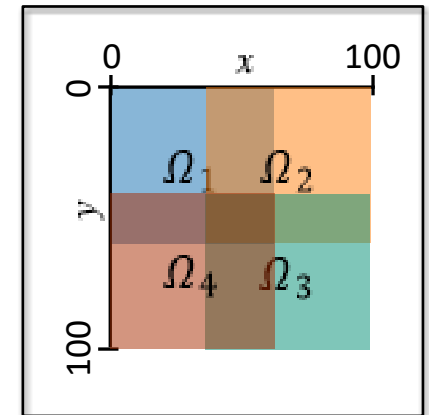


All-ROM Coupling



- Method converges in **only 3 Schwarz iterations** per controller time-step
- Errors $O(1\%)$ or less
- **$1.47\times$ speedup** over all-FOM coupling for 95% SV energy retention case

Subdomains	95% SV Energy			99% SV Energy		
	M	MSE (%)	CPU time (s)	M	MSE (%)	CPU time (s)
Ω_1	57	1.1	85	146	0.18	295
Ω_2	44	1.2	56	120	0.18	216
Ω_3	24	1.4	43	60	0.16	89
Ω_4	32	1.9	61	66	0.25	100
Total			245			700



Schwarz Boundary Sampling for All-HROM Coupling



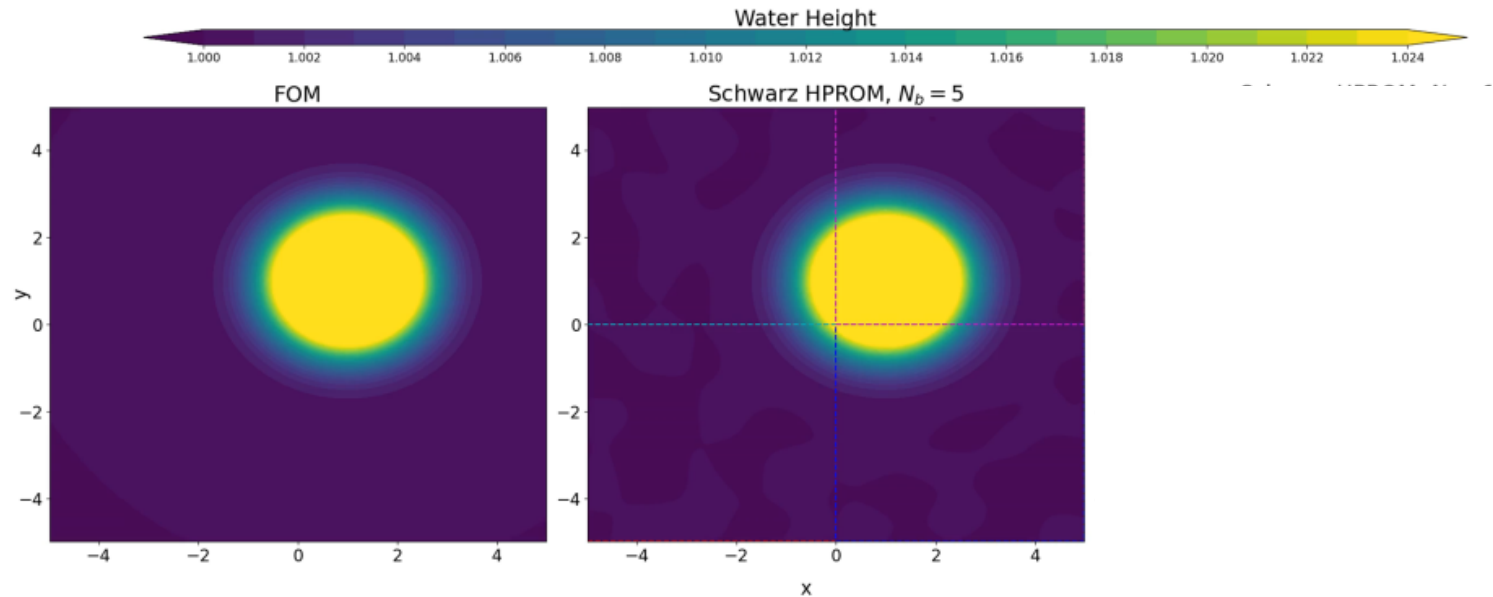
Key question: how many **Schwarz boundary points** need to be included in **sample mesh** when performing HROM coupling?

Schwarz Boundary Sampling for All-HROM Coupling



Key question: how many Schwarz boundary points need to be included in **sample mesh** when performing HROM coupling?

- **Naïve/sparingly-sampled** Schwarz boundary results in **failure** to transmit coupling information during Schwarz



Movie above: FOM (left) and all HROM with $N_b = 5\%$ (right).
ROMs have $K = 100$ modes and $N_s = 0.5\%N$ sample mesh points.

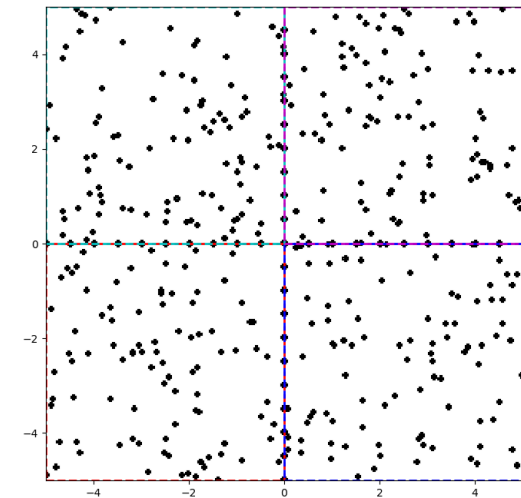


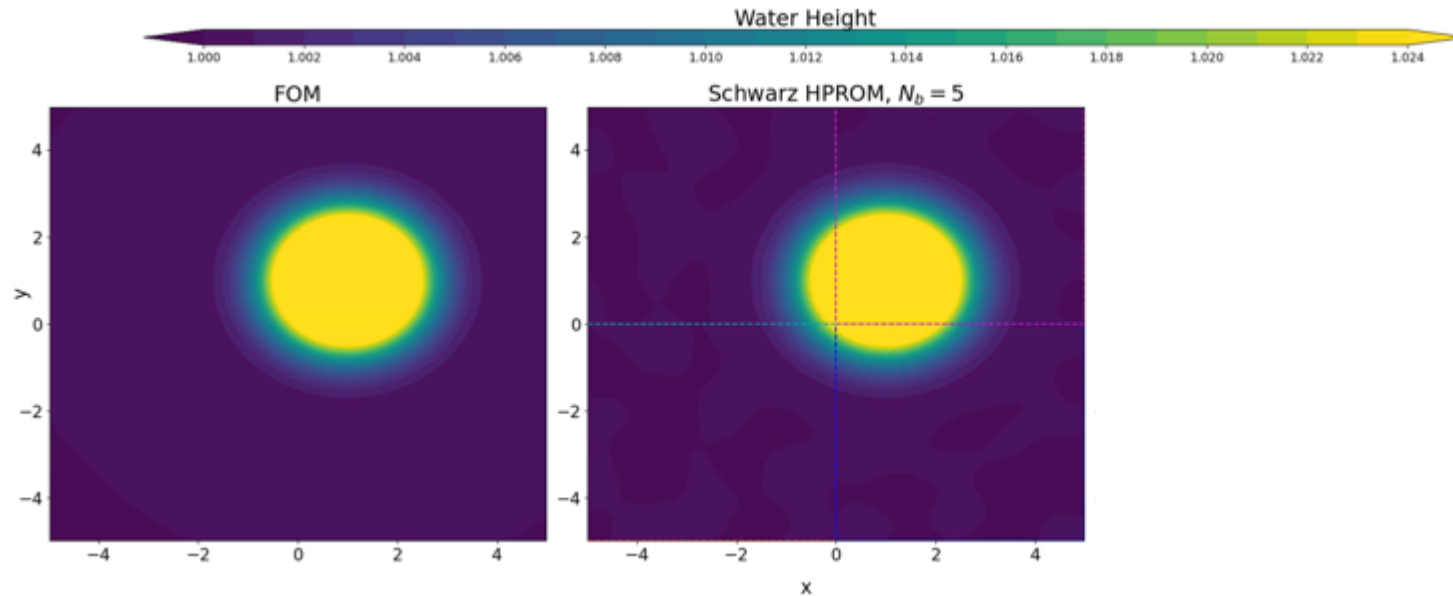
Figure above: example sample mesh with sampling rate $N_b = 5\%$.

Schwarz Boundary Sampling for All-HROM Coupling



Key question: how many Schwarz boundary points need to be included in **sample mesh** when performing HROM coupling?

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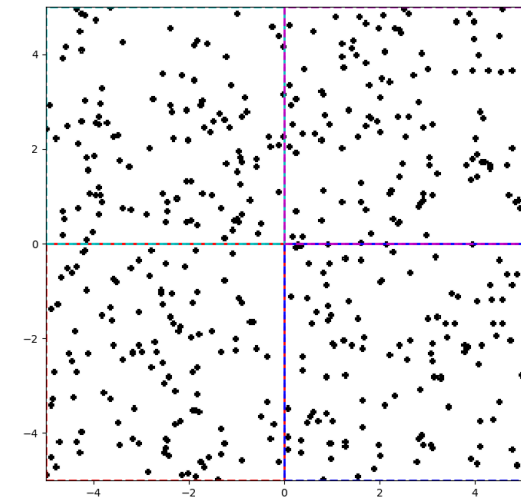


Figure above: example sample mesh with sampling rate $N_b = 0$.

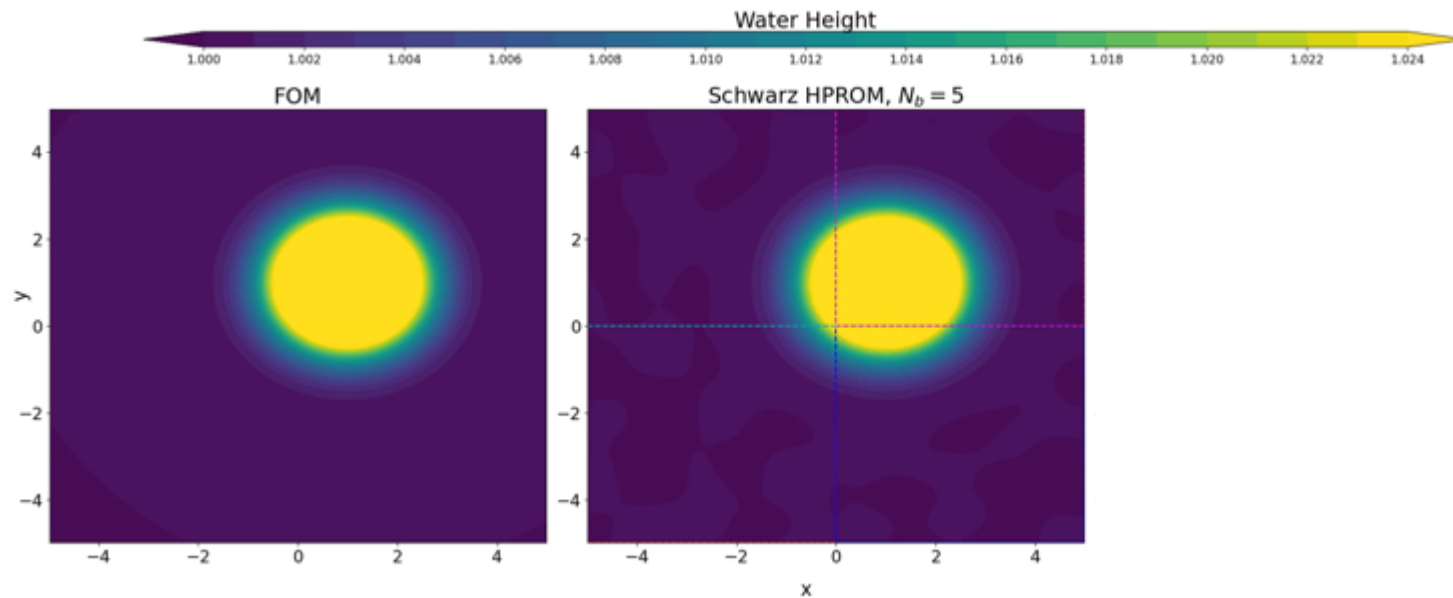
- Including too many Schwarz boundary points (N_b) in sample mesh given **fixed budget** of N_s sample mesh points may lead to **too few sample mesh points in interior**

Schwarz Boundary Sampling for All-HROM Coupling



Key question: how many Schwarz boundary points need to be included in **sample mesh** when performing HROM coupling?

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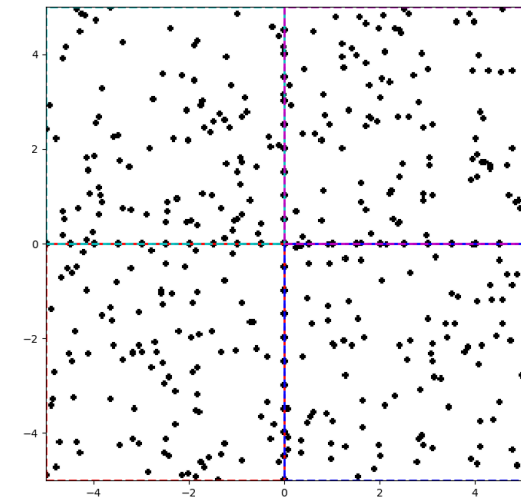


Figure above: example sample mesh with sampling rate $N_b = 5\%$.

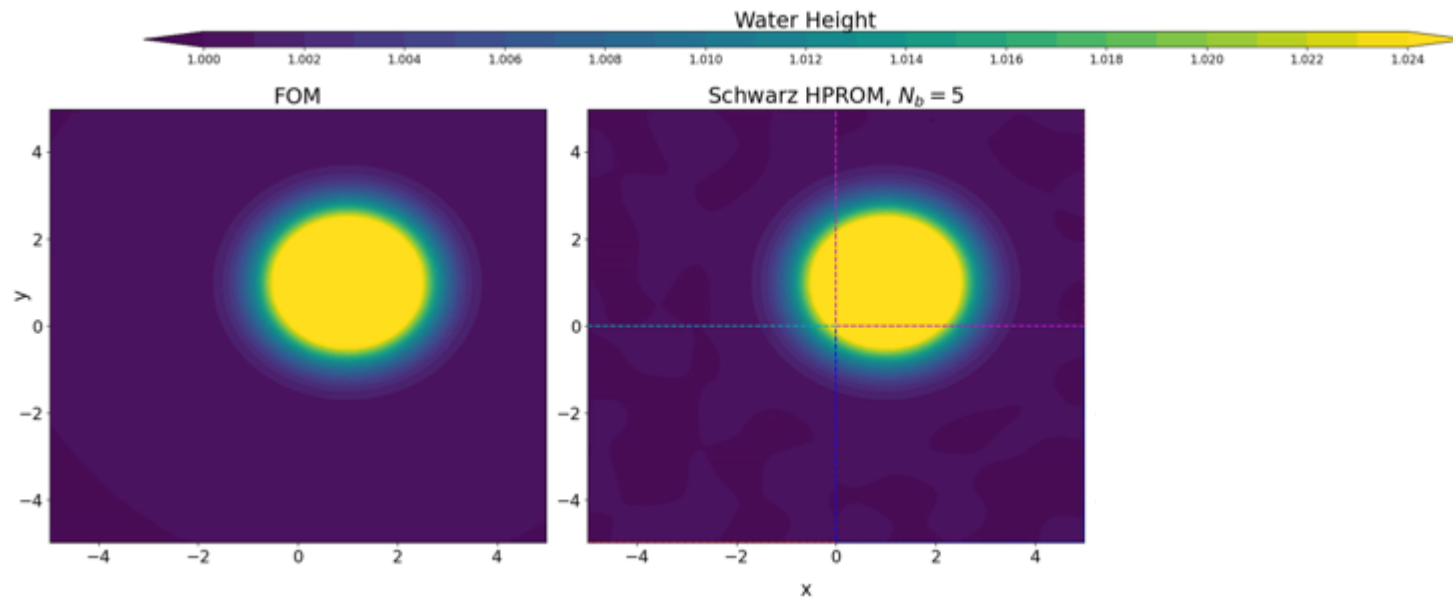
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Schwarz Boundary Sampling for All-HROM Coupling



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ROMs have $K = 100$ modes and $N_s = 0.5\%N$ sample mesh points.

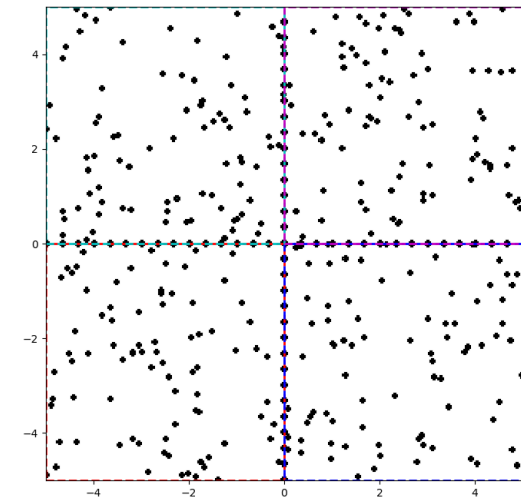


Figure above: example sample mesh with sampling rate $N_b = 10\%$.

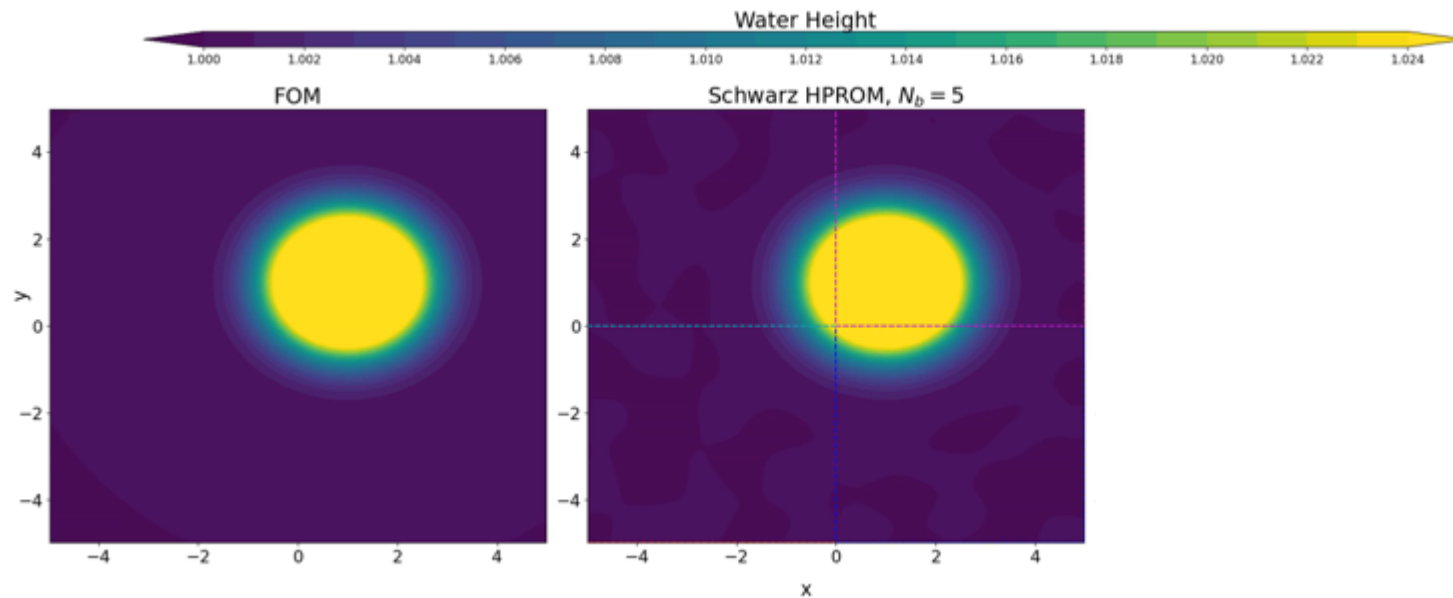
- Including too many Schwarz boundary points (N_b) in sample mesh given **fixed budget** of N_s sample mesh points may lead to **too few sample mesh points in interior**

Schwarz Boundary Sampling for All-HROM Coupling



Key question: how many Schwarz boundary points need to be included in **sample mesh** when performing HROM coupling?

- Naïve/sparingly-sampled Schwarz boundary results in **failure** to transmit coupling information during Schwarz



Movie above: FOM (left) and all HROM with $N_b = 5\%$ (right).
ROMs have $K = 100$ modes and $N_s = 0.5\%N$ sample mesh points.

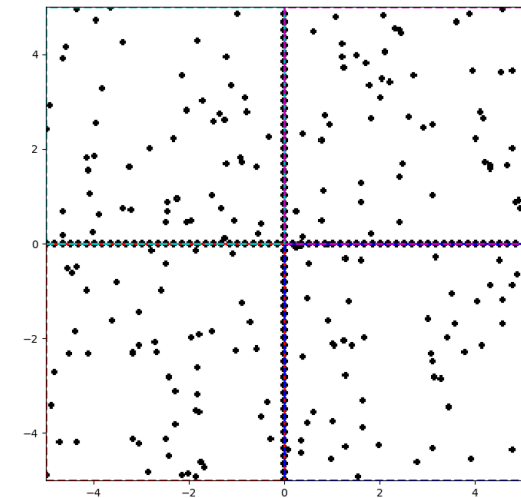


Figure above: example sample mesh with sampling rate $N_b = 15\%$.

- Including too many Schwarz boundary points (N_b) in sample mesh given **fixed budget** of N_s sample mesh points may lead to **too few sample mesh points in interior**

$$\frac{\partial}{\partial t} \begin{pmatrix} \rho \\ \rho u \\ \rho v \\ \rho E \end{pmatrix} + \frac{\partial}{\partial x} \begin{pmatrix} \rho u \\ \rho u^2 + p \\ \rho uv \\ (E + p)u \end{pmatrix} + \frac{\partial}{\partial y} \begin{pmatrix} \rho v \\ \rho uv \\ \rho v^2 + p \\ (E + p)v \end{pmatrix} = \mathbf{0}$$

$$p = (\gamma - 1) \left(\rho E - \frac{1}{2} \rho (u^2 + v^2) \right)$$

Problem setup:

- $\Omega = (0,1)^2$, $t \in [0, 0.8]$, homogeneous Neumann BCs
- Fix $\rho_1 = 1.5$, $u_1 = v_1 = 0$, $p_3 = 0.029$
- Vary p_1 ; IC from compatibility conditions*
 - Training: $p_1 \in [1.0, 1.25, 1.5, 1.75, 2.0]$
 - Testing: $p_1 \in [1.125, 1.375, 1.625, 1.875]$

FOM discretization:

- Spatial discretization given by a first-order **cell-centered finite volume** discretization with $N = 300$ or $N = 100$ elements in each dimension
- Implicit first order temporal discretization: **backward Euler** with fixed $\Delta t = 0.005$
- Implemented in **Pressio-demoapps** (<https://github.com/Pressio/pressio-demoapps>)

*Schulz-Rinne, 1993.

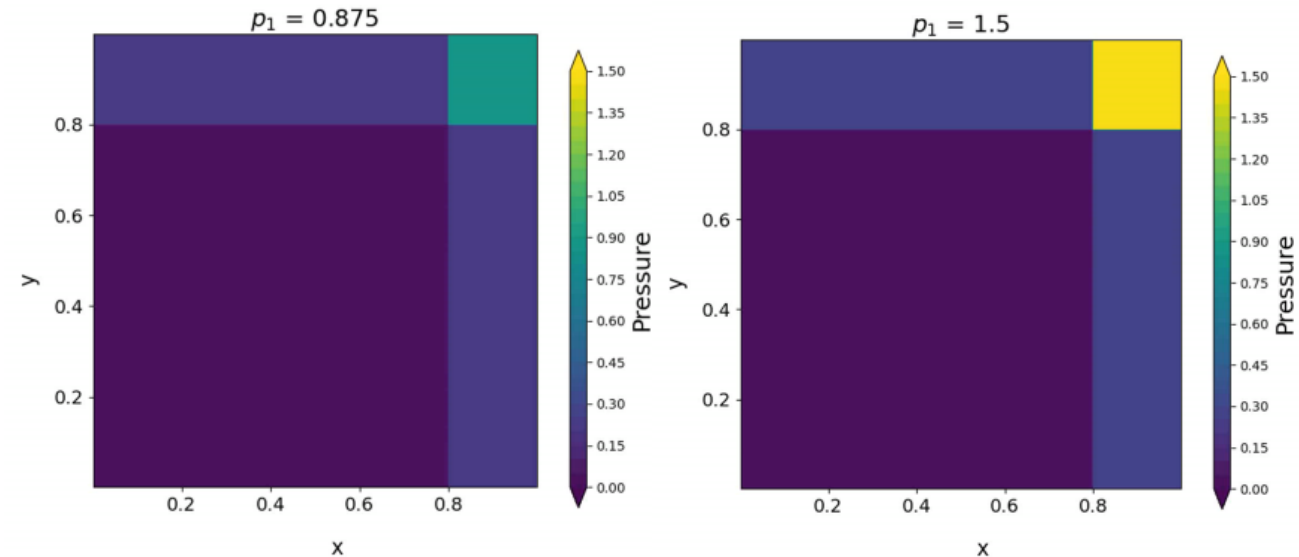


Figure above: FOM solutions to Euler Riemann problem for $p_1 = 0.875$ (left) and $p_1 = 1.5$ (right).

Preliminary results (WIP)

Schwarz Coupling Details

Choice of domain decomposition

- Overlapping and non-overlapping DD of Ω into 4 subdomains coupled via additive/multiplicative Schwarz
- All-ROM or All-HROM coupling via Pressio*



Snapshot collection and reduced basis construction

- Single-domain FOM on Ω used to generate snapshots/POD modes

Enforcement of boundary conditions (BCs) in ROM at Schwarz boundaries

- BCs are imposed **approximately** by fictitious ghost cell states
- Dirichlet-Dirichlet BCs for both overlapping and non-overlapping

Choice of hyper-reduction

- Collocation and **gappy** POD for hyper-reduction
- Assume **fixed budget** of **sample mesh points** at Schwarz boundaries

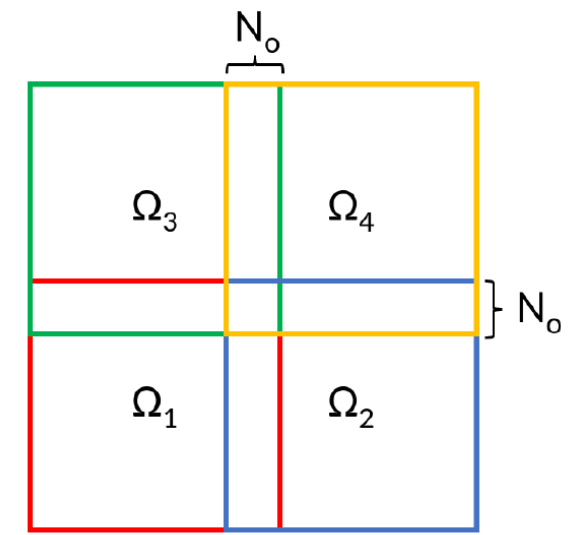


Figure above: DD of Ω into 4 subdomains

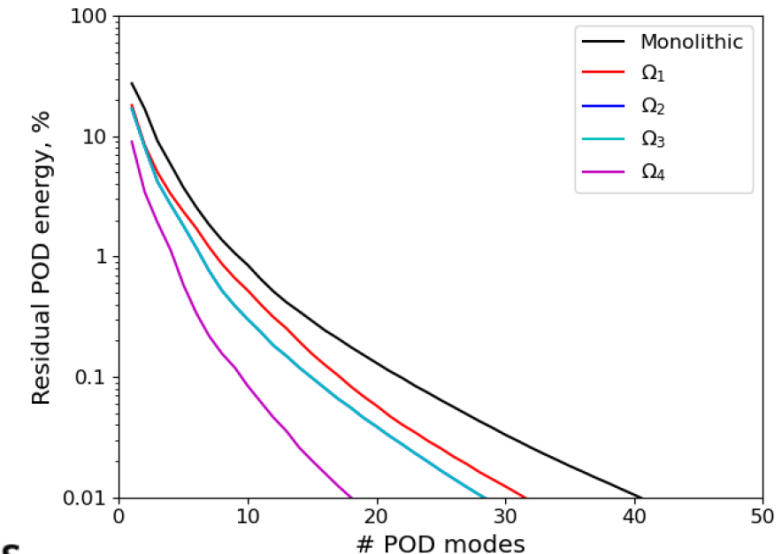
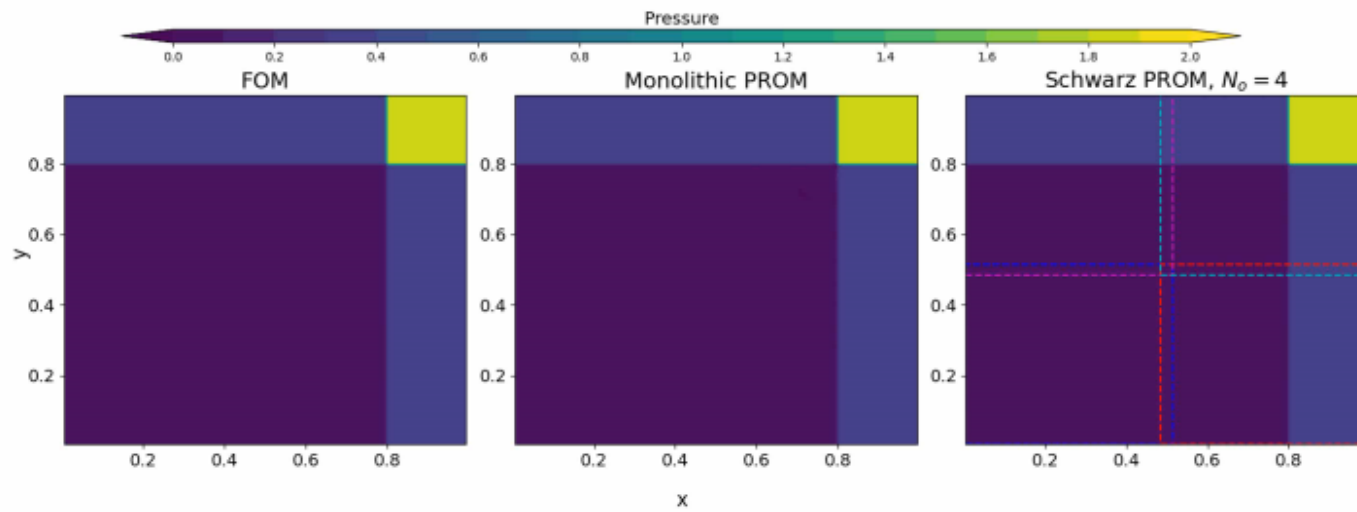


Figure above: Slow decay of POD energy for Euler problem

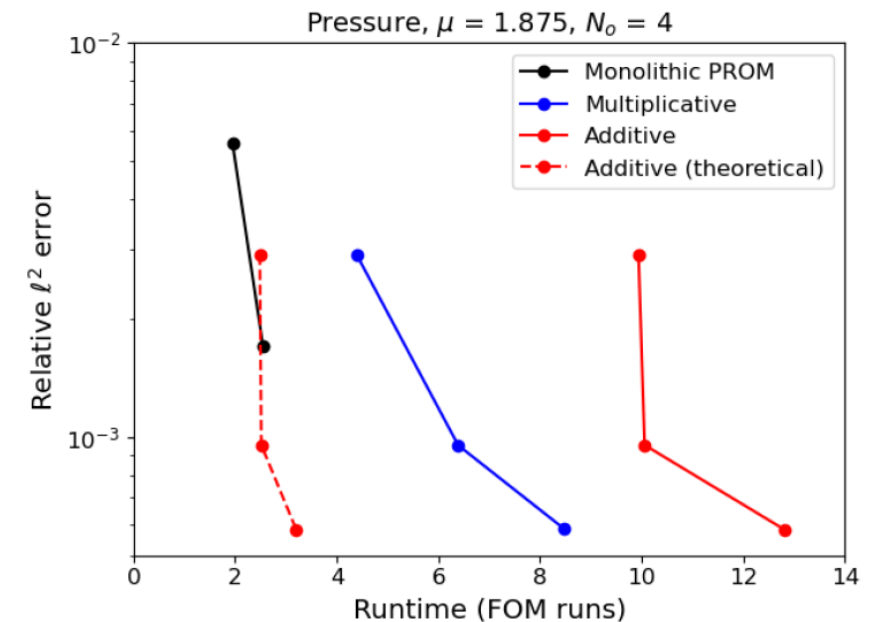
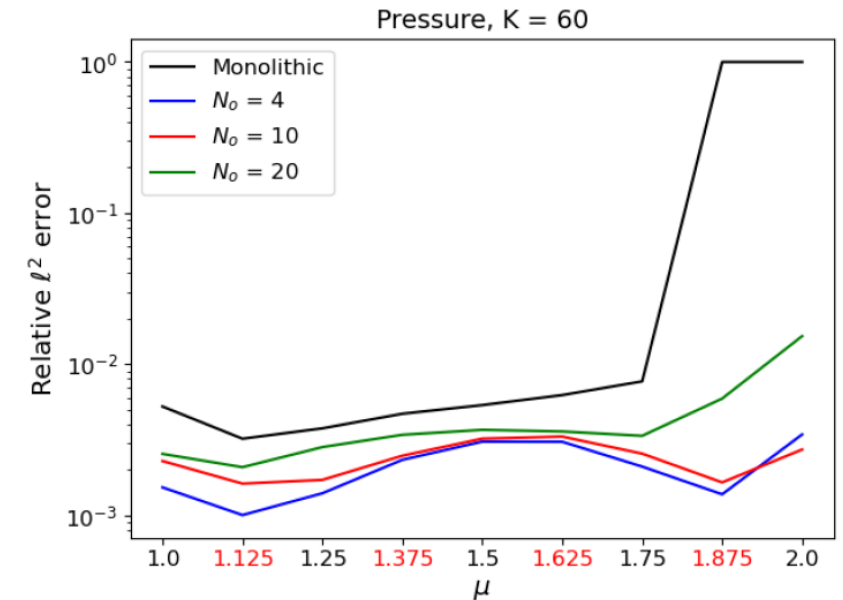
Model Problem 3: All-ROM Coupling + Overlapping

Schwarz

- For smaller basis sizes and larger p_1 , monolithic ROM is **unstable** whereas **Schwarz ROM** gives **accurate solution**!
- Increased **overlap** degrades accuracy (top right)
- Shock transmission **error** significantly **increases** with **overlap**
- ~4.4 average # Schwarz iterations** with additive Schwarz vs. **~3.6** for multiplicative Schwarz
- With **additive Schwarz**, can achieve **lower error** than monolithic ROM for **same CPU time** (bottom right)



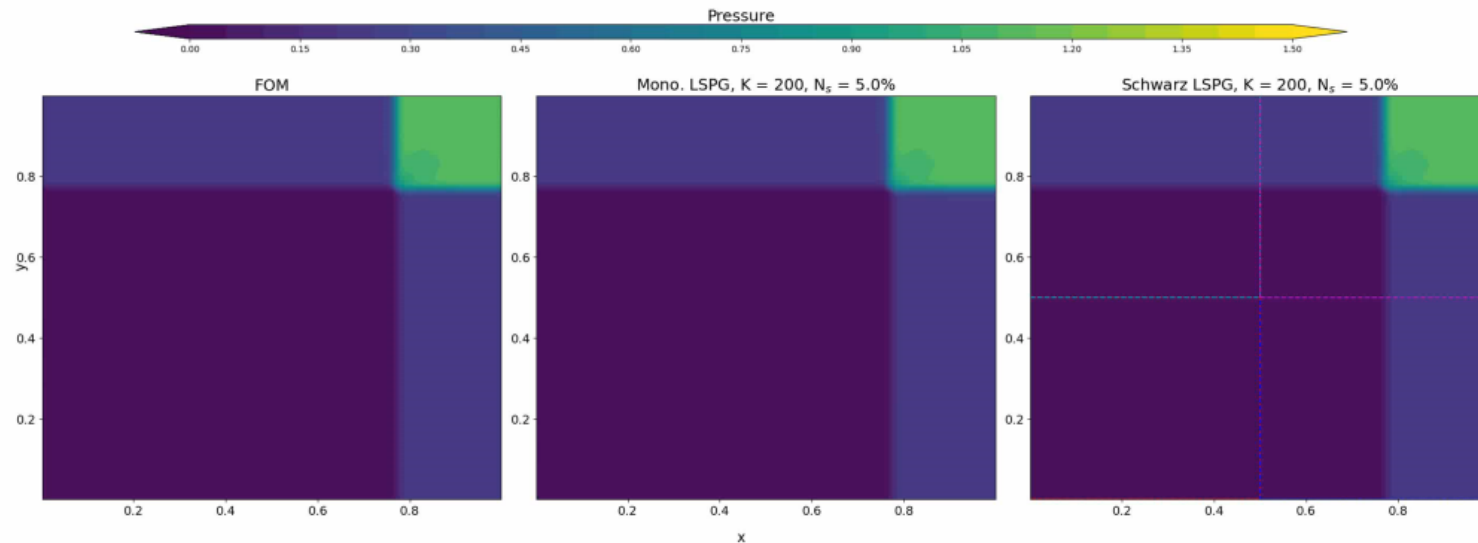
Movie above: FOM (left), $K = 50$ monolithic ROM (middle), and $K = 50$ overlapping Schwarz ROM with $N_o = 4$ (left) for $p_1 = 1.875$.



Model Problem 3: All-HROM Coupling + Non-Overlapping Schwarz



- Hyper-reduction via collocation works better than gappy POD
- Schwarz can give **improved accuracy** relative to monolithic ROM
- Achieving **cost-savings** w.r.t. monolithic FOM is WIP



Movie above: FOM (left), HROM (middle) and Schwarz All-HROM (right) solution. HROMs have 5% sampling rate and 200 POD modes.

Preliminary results (WIP)

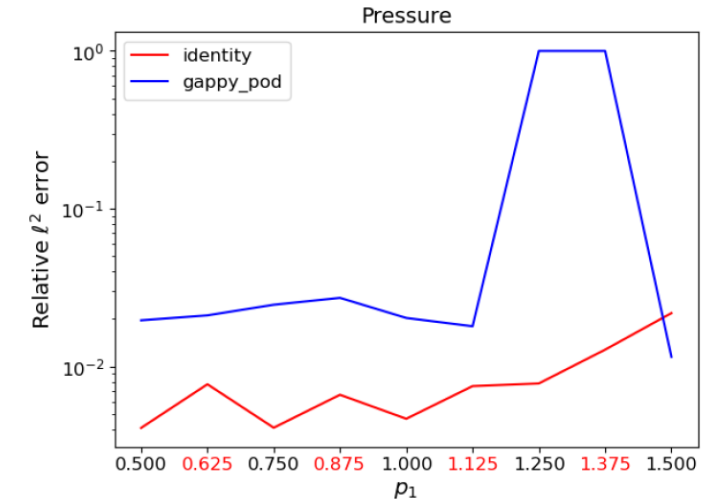


Figure above: collocation and gappy POD relative errors for $K=200$, 1% sampling rate.

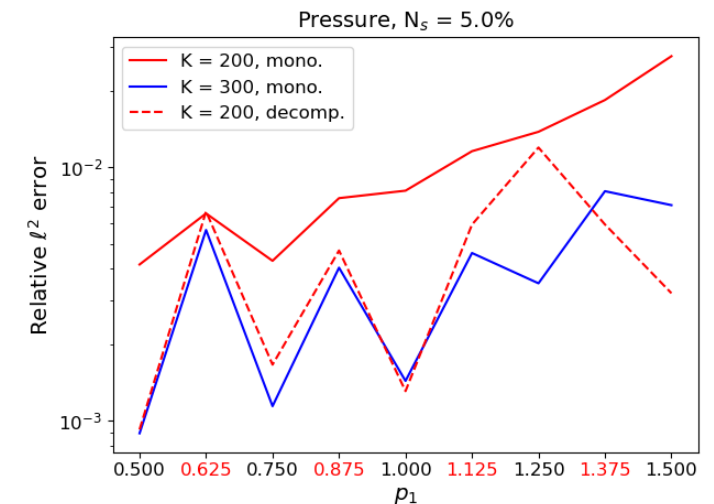


Figure above: monolithic vs. decomposed HROM errors with 5% sampling rate no overlap.

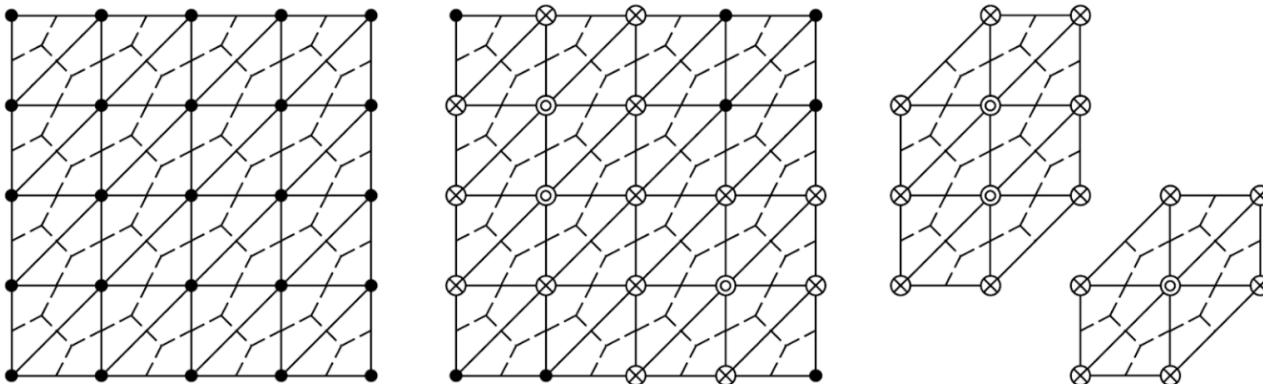
Energy-Conserving Sampling and Weighting (ECSW)



- **Project-then-approximate** paradigm (as opposed to approximate-then-project)

$$\begin{aligned} r_k(q_k, t) &= W^T r(\tilde{u}, t) \\ &= \sum_{e \in \mathcal{E}} W^T L_e^T r_e(L_{e+} \tilde{u}, t) \end{aligned}$$

- $L_e \in \{0,1\}^{d_e \times N}$ where d_e is the **number of degrees of freedom** associated with each mesh element (this is in the context of meshes used in first-order hyperbolic problems where there are N_e mesh elements)
- $L_{e+} \in \{0,1\}^{d_e \times N}$ selects degrees of freedom necessary for **flux reconstruction**
- Equality can be **relaxed**



Augmented reduced mesh: \odot represents a selected node attached to a selected element; and \otimes represents an added node to enable the full representation of the computational stencil at the selected node/element

ECSW: Generating the Reduced Mesh and Weights



- Using a subset of the same snapshots $u_i, i \in 1, \dots, n_h$ used to generate the **state basis** V , we can train the reduced mesh
- Snapshots are first **projected** onto their associated basis and then **reconstructed**

$$c_{se} = W^T L_e^T r_e \left(L_e + \left(u_{ref} + V V^T (u_s - u_{ref}) \right), t \right) \in \mathbb{R}^n$$

$$d_s = r_k(\tilde{u}, t) \in \mathbb{R}^n, \quad s = 1, \dots, n_h$$

- We can then form the **system**

$$\mathbf{C} = \begin{pmatrix} c_{11} & \dots & c_{1N_e} \\ \vdots & \ddots & \vdots \\ c_{n_h 1} & \dots & c_{n_h N_e} \end{pmatrix}, \quad \mathbf{d} = \begin{pmatrix} d_1 \\ \vdots \\ d_{n_h} \end{pmatrix}$$

- Where $\mathbf{C}\xi = \mathbf{d}, \xi \in \mathbb{R}^{N_e}, \xi = \mathbf{1}$ must be the solution
- Further relax the equality to yield **non-negative least-squares problem**:

$$\xi = \arg \min_{x \in \mathbb{R}^n} \|\mathbf{C}x - \mathbf{d}\|_2 \text{ subject to } x \geq 0$$

- Solve the above optimization problem using a **non-negative least squares solver** with an **early termination condition** to **promote sparsity** of the vector ξ