

On waveform-relaxation methods for wave-type equations

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Wave equation

Consider a domain $\Omega = (0, 1)$, a time T > 0, and the wave equation

$$\mathcal{L}u := \partial_{tt}u - c^2 \partial_{xx}u = 0$$
$$u(x, 0) = g_0(x) \text{ and } \partial_t u(x, 0) = g_1(x)$$
$$u(x, t) = 0$$

in $\Omega \times (0, T)$, for $x \in \Omega$, for $t \in [0, T]$ and $x \in \partial \Omega$,

where c > 0 is the wave speed.

Schwarz waveform relaxation method



Consider the Schwarz waveform relaxation (SWR) method: $\Omega = (0, b) \cup (a, 1)$, with b > a, and

$$\mathcal{L}u_{1}^{n} = 0 \qquad \text{in } (0, b) \times (0, T),$$

$$u_{1}^{n}(x, 0) = g_{0}(x) \text{ and } \partial_{t}u_{1}^{n}(x, 0) = g_{1}(x) \qquad \text{for } x \in (0, b),$$

$$u_{1}^{n}(0, t) = 0 \qquad \text{for } t \in [0, T],$$

$$u_{1}^{n}(b, t) = u_{2}^{n-1}(b, t) \qquad \text{for } t \in [0, T],$$

and

$$\mathcal{L}u_{2}^{n} = 0$$

$$u_{2}^{n}(x, 0) = g_{0}(x) \text{ and } \partial_{t}u_{2}^{n}(x, 0) = g_{1}(x)$$

$$u_{2}^{n}(1, t) = 0$$

$$u_{2}^{n}(a, t) = u_{1}^{n-1}(a, t)$$

where n is the iteration index.

in $(a, 1) \times (0, T)$,

for $x \in (a, 1)$,

for $t \in [0, T]$,

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$$u_{2}^{n}(a, t) = u_{1}^{n-1}(a, t)$$

where *n* is the iteration index. (Exact solution for $n \ge \frac{T_c}{b-a}$.)

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1 Wave equation and SWR method

-T = 10

On waveform-relaxation methods for wave-type equations

time

iterates

60

25

Numerical experiments

We observed that

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Goal: understand/prove these behaviors to modify/improve the solution process.

(A Laplace/Fourier analysis does not reveal these behaviors.)

Let us define the iteration operator *G*:

$$G: g_0 \in C(\overline{\Gamma}_1) \mapsto g_1 \in C(\overline{\Gamma}_2) \mapsto g_2 \in C(\overline{\Gamma}_1),$$

 $G(g_0)(t) := g_2(t),$

for any $g_0 \in C(\overline{\Gamma}_1)$, where $g_1 := e_1|_{\Gamma_2}$ and $g_2 := e_2|_{\Gamma_1}$ with e_1 and e_2 solutions to

$$\mathcal{L}e_{1} = 0 \qquad \text{in } (0, b) \times (0, 7)$$

$$e_{1}(x, 0) = 0 \text{ and } \partial_{t}e_{1}(x, 0) = 0 \qquad \text{for } x \in (0, b),$$

$$e_{1}(0, t) = 0 \text{ and } e_{1}(b, t) = g_{0}(t) \qquad \text{for } t \in [0, 7],$$

and

$$\mathcal{L}e_2 = 0 & \text{in } (a, 1) \times (0, T), \\ e_2(x, 0) = 0 & \text{and } \partial_t e_2(x, 0) = 0 & \text{for } x \in (a, 1), \\ e_2(1, t) = 0 & \text{and } e_2(a, t) = g_1(t) & \text{for } t \in [0, T].$$

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We study *G* using the operator norm $||G|| := \sup_{||g_0||_{\infty}=1} ||G(g_0)||_{\infty}$.

$$\mathcal{L}e_1 = 0$$

 $e_1(x, 0) = 0$ and $\partial_t e_1(x, 0) = 0$
 $e_1(0, t) = 0$ and $e_1(b, t) = g_0(t)$

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$$e_1(P) := \widehat{g}_R(\widetilde{T}) - \widehat{g}_L(\widetilde{T}),$$

where

$$\widehat{g}_{R}(\widetilde{T}) := \sum_{i=0}^{\infty} g_{0} \left(\widetilde{T} - \frac{L}{c} - \frac{2i|\Omega_{1}|}{c} \right) H_{i}^{R}(\widetilde{T}; L, |\Omega_{1}|),$$

$$\widehat{g}_{L}(\widetilde{T}) := \sum_{i=0}^{\infty} g_{0} \left(\widetilde{T} - \frac{\widetilde{L}_{1}}{c} - \frac{(2i+1)|\Omega_{1}|}{c} \right) H_{i}^{L}(\widetilde{T}; \widetilde{L}_{1}, |\Omega_{1}|),$$

and

$$H_i^R(t; X, Y) := \begin{cases} 1 & \text{if } t - \frac{X}{c} - \frac{2iY}{c} \ge 0, \\ 0 & \text{otherwise,} \end{cases}$$
$$H_i^L(t; X, Y) := \begin{cases} 1 & \text{if } t - \frac{X}{c} - \frac{(2i+1)Y}{c} \ge 0, \\ 0 & \text{otherwise.} \end{cases}$$

$$\begin{split} G(g_{0})(t) &= \sum_{i=0}^{\infty} \left\{ H_{i}^{R}(t;L,|\Omega_{2}|) \sum_{j=0}^{\infty} \left[g_{0} \left(t - \frac{L+2i|\Omega_{2}|}{c} - \frac{L+2j|\Omega_{1}|}{c} \right) H_{j}^{R} \left(t - \frac{L+2i|\Omega_{2}|}{c};L,|\Omega_{1}| \right) \right. \\ &\left. - g_{0} \left(t - \frac{L+2i|\Omega_{2}|}{c} - \frac{\widetilde{L}_{1} + (2j+1)|\Omega_{1}|}{c} \right) H_{j}^{L} \left(t - \frac{L+2i|\Omega_{2}|}{c};\widetilde{L}_{1},|\Omega_{1}| \right) \right] \right. \\ &\left. - H_{i}^{L}(t;\widetilde{L}_{2},|\Omega_{2}|) \sum_{j=0}^{\infty} \left[g_{0} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c} - \frac{L+2j|\Omega_{1}|}{c} \right) H_{j}^{R} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c};L,|\Omega_{1}| \right) \right. \\ &\left. - g_{0} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c} - \frac{\widetilde{L}_{1} + (2j+1)|\Omega_{1}|}{c} \right) H_{j}^{L} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c};\widetilde{L}_{1},|\Omega_{1}| \right) \right] \right\}. \end{split}$$

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In order to maximize $G(g_0)(t)$, we look at t = T and pick any \tilde{g}_0 such that

$$\widetilde{g}_{0}(t) = \begin{cases} 1 & \text{for } t = T - \frac{L+2i|\Omega_{2}|}{c} - \frac{L+2j|\Omega_{1}|}{c} \text{ or } t = T - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c} - \frac{\widetilde{L}_{1} + (2j+1)|\Omega_{1}|}{c}, \\ -1 & \text{for } t = T - \frac{L+2i|\Omega_{2}|}{c} - \frac{\widetilde{L}_{1} + (2j+1)|\Omega_{1}|}{c} \text{ or } t = T - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c} - \frac{L+2j|\Omega_{1}|}{c}. \end{cases}$$

Notice that such a function exists since red points and blue points are distinct.

$$\begin{split} G(g_{0})(t) &= \sum_{i=0}^{\infty} \left\{ H_{i}^{R}(t;L,|\Omega_{2}|) \sum_{j=0}^{\infty} \left[g_{0} \left(t - \frac{L+2i|\Omega_{2}|}{c} - \frac{L+2j|\Omega_{1}|}{c} \right) H_{j}^{R} \left(t - \frac{L+2i|\Omega_{2}|}{c};L,|\Omega_{1}| \right) \right. \\ &\left. - g_{0} \left(t - \frac{L+2i|\Omega_{2}|}{c} - \frac{\widetilde{L}_{1} + (2j+1)|\Omega_{1}|}{c} \right) H_{j}^{L} \left(t - \frac{L+2i|\Omega_{2}|}{c};\widetilde{L}_{1},|\Omega_{1}| \right) \right] \right. \\ &\left. - H_{i}^{L}(t;\widetilde{L}_{2},|\Omega_{2}|) \sum_{j=0}^{\infty} \left[g_{0} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c} - \frac{L+2j|\Omega_{1}|}{c} \right) H_{j}^{R} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c};L,|\Omega_{1}| \right) \right. \\ &\left. - g_{0} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c} - \frac{\widetilde{L}_{1} + (2j+1)|\Omega_{1}|}{c} \right) H_{j}^{L} \left(t - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c};\widetilde{L}_{1},|\Omega_{1}| \right) \right] \right\}. \end{split}$$

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Notice that such a function exists since red points and blue points are distinct. This choice implies that

$$||G|| = \max_{||g_0||_{\infty}=1} \max_{t \in [0,T]} |G(g_0)(t)| = |G(\widetilde{g}_0)(T)|.$$

Hence, we get

$$\begin{split} \|G\| &= \sum_{i=0}^{\infty} \left\{ H_{i}^{R}(T;L,|\Omega_{2}|) \sum_{j=0}^{\infty} \left[H_{j}^{R} \left(T - \frac{L+2i|\Omega_{2}|}{c};L,|\Omega_{1}| \right) + H_{j}^{L} \left(T - \frac{L+2i|\Omega_{2}|}{c};\widetilde{L}_{1},|\Omega_{1}| \right) \right] \\ &+ H_{i}^{L}(T;\widetilde{L}_{2},|\Omega_{2}|) \sum_{j=0}^{\infty} \left[H_{j}^{R} \left(T - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c};L,|\Omega_{1}| \right) + H_{j}^{L} \left(T - \frac{\widetilde{L}_{2} + (2i+1)|\Omega_{2}|}{c};\widetilde{L}_{1},|\Omega_{1}| \right) \right] \right\}. \end{split}$$

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Using the definitions of H_i^R and H_i^L , we can estimate that

$$\|G\| \approx rac{c^2 T^2}{(|\Omega_1| + |\Omega_2|)^2}.$$

Moreover,

$$\|G\| < 1$$
 for $T < \frac{2\min(\widetilde{L}_1, \widetilde{L}_2) + 2L}{c}$.

It is not best to use the SWR for large T.

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$$||G|| < 1 \text{ for } T < \frac{2\min(\widetilde{L}_1, \widetilde{L}_2) + 2L}{c}.$$

It is not best to use the SWR for large T.

What happens if we decompose also [0, T] into "small enough" subdomains?

Space-time decomposition and XT-RAS method

We keep the 2-subdomain space decomposition and split [0, T] in N_T overlapping subdomains:

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Let us discretize our problem (using, e.g., FD or FE in space and Newmark or Leapfrog in time) and write the discrete problem in the compact form

$$A\mathbf{u} = \mathbf{f}, \quad A \in \mathbb{R}^{N_h \times N_h}, \mathbf{u}, \mathbf{f} \in \mathbb{R}^{N_h}.$$

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The SWR method can be easily generalized in a classical RAS form (now XT)

$$\mathbf{u}^{n+1} = \mathbf{u}^n + \sum_{k=1}^{N_X N_T} \widetilde{R}_k^\top A_k^{-1} R_k (\mathbf{f} - A \mathbf{u}^n),$$

where R_k and \tilde{R}_k are XT restriction matrices (the usual RAS matrices including a partition of unity) and A_k are XT matrices corresponding to the local subproblems.

 $N_{T} = 20$

 $N_{T} = 20$

 $N_{T} = 1$

Remarks:

- There is no much gain in using a time decomposition.
- The "good information" need to propagate through the time subdomains to reach T.
- The error propagates and grows through the subdomains. \rightarrow Useless subdomain solves.

Pipeline XT-RAS method

Let us enumerate the subdomains as follows

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We modify the XT-RAS formula:

$$\mathbf{u}^{n+1} = \mathbf{u}^n + \sum_{k \in \mathcal{K}_n} \widetilde{R}_k^\top A_k^{-1} R_k (\mathbf{f} - A \mathbf{u}^n),$$

with the set \mathcal{K}_n defined as

$$\mathcal{K}_{n} := \left\{ k = \ell \cdot j : \ell \in \mathcal{K}_{X} \text{ and } j \in \mathbb{N}_{+} \text{ with } j \leq \min\left(N_{T}, \left\lfloor \frac{n}{N_{WR}} \right\rfloor + 1\right) \text{ and } \left\|R_{j}(\mathbf{f} - A\mathbf{u}^{n})\right\|_{\infty} > \epsilon \right\},$$

where $\mathcal{K}_X := \{1, 2, \dots, N_X\}$ and $N_{WR} \in \mathbb{N}_+$ and $\epsilon > 0$. (In what follows $N_{WR} = 4$ and $\epsilon = 10^{-6}$.)

Notice that:

- This set defines a propagation in time of XT-RAS subsolves. The front of this propagation is governed by the red condition while the tail by the blue condition.
- This allows us to avoid useless XT-RAS subsolves by controlling the error propagation/growth and by avoiding the solution of "already solved" subproblems.

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

XT-RAS pipelined iterates = 1 - #solves = 0

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 1.2 0.8 1 0.8 0.6 sbace 0.6 0.4 0.2 0.2 0 0 2 2.5 3 3.5 4.5 0 0.5 1 1.5 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 170 160 150 140 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 2 - #solves = 5

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 sbace 0.4 0.6 0.4 0.2 0.2 0 Ω 0.5 2 2.5 3 3.5 4.5 5 0 1 1.5 4 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 3 - #solves = 10

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

XT-RAS pipelined iterates = 4 - #solves = 20 1 1 0.8 0.8 0.6 sbace 0.6 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80

20

sub index in time

12

14

16

18

10

2

4

6

8

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 sbace 0.4 0.6 0.4 0.2 0.2 0 0 1.5 2 2.5 3 3.5 4.5 0 0.5 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 6 8 10 12 14 16 18 20 4 sub index in time

XT-RAS pipelined iterates = 5 - #solves = 30

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 sbace 0.4 0.6 0.4 0.2 0.2 0 1.5 2 2.5 3 3.5 4.5 0 0.5 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 6 - #solves = 40

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 1.4 1.2 0.8 1 0.6 sbace 0.4 0.8 0.6 0.4 0.2 0.2 0 0 1.5 2 2.5 3 3.5 4.5 0 0.5 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 7 - #solves = 55

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 sbace 0.6 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20

XT-RAS pipelined iterates = 8 - #solves = 65

sub index in time

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 sbace 0.6 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 9 - #solves = 75

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

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1 0.8 0.8 0.6 sbace 0.6 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 11 - #solves = 100

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 0.6 sbace 0.4 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 12 - #solves = 110

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 0.6 sbace 0.4 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 14 - #solves = 135

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 0.6 sbace 0.4 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20

20

sub index in time

12

14

16

18

10

2

4

6

8

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

XT-RAS pipelined iterates = 25 - #solves = 265

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

XT-RAS pipelined iterates = 35 - #solves = 380

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

1 0.8 0.8 0.6 0.6 sbace 0.4 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

XT-RAS pipelined iterates = 45 - #solves = 495

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

XT-RAS pipelined iterates = 55 - #solves = 615 1 1 0.8 0.8 0.6 sbace 0.6 0.4 0.2 0.2 0 0 0.5 1.5 2 2.5 3 3.5 4.5 0 1 4 5 time yellow = active sub, blue = inactive sub sub index in space 0.8 0.6 0.4 0.2 0 2 4 6 8 10 12 14 16 18 20 sub index in time max residuals per subdomain sub index in space 160 140 120 100 80 60 40 20 2 4 6 8 10 12 14 16 18 20 sub index in time

(XT-RAS with no Pipeline: Iterations=62 and Solves=6200)

Conclusions:

- Convergence analysis of the SWR method for the solution of wave equations (including damping).
- A new parallel XT-RAS framework.

Future work:

- Relations and comparison with the tent-pitching algorithm.
- Extension to 2D and 3D problems.
- Extension to true XT FE discretization on polygonal meshes.
- Test on concrete application (acoustics, geosciences, etc.)

Thank you!