

# Multilevel Spectral Domain Decomposition

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joint work with L. Seelinger<sup>2</sup>, R. Scheichl<sup>1,2</sup> and A. Strehlow<sup>2</sup>

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# Outline

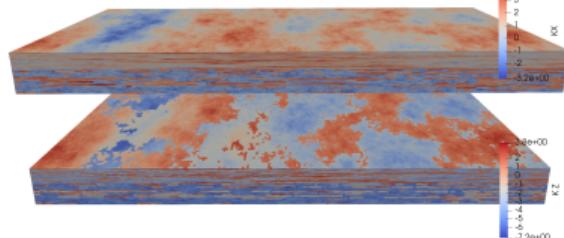
- 1 Motivation
- 2 Multilevel Spectral DD as Subspace Correction Method
- 3 Convergence Theory
- 4 Numerical Results

## Section 1

# Motivation

# Groundwater Flow

$$\begin{aligned} -\nabla \cdot (K \nabla u) &= f && \text{in } \Omega, \\ u &= g && \text{on } \Gamma_D \subseteq \partial\Omega, \\ -(K \nabla u) \cdot \nu &= j && \text{on } \Gamma_N = \partial\Omega \setminus \Gamma_D. \end{aligned}$$



- Permeability tensor  $K(x)$  **highly varying and/or anisotropic**
- Weighted symmetric interior penalty discontinuous Galerkin method<sup>1</sup>

$$u_h \in V_h^{\text{DG}} \quad : \quad a_h^{\text{DG}}(u_h, v) = l_h^{\text{DG}}(v) \quad \forall v \in V_h^{\text{DG}}$$

$$\begin{aligned} a_h^{\text{DG}}(u, v) &= \sum_{\tau \in \mathcal{T}_h} (K \nabla u, \nabla v)_{\mathbf{o}, \tau} + \sum_{\gamma \in \mathcal{F}_h^I} \left[ \sigma_\gamma ([u], [v])_{\mathbf{o}, \gamma} - (\{K \nabla u\}_\omega \cdot \nu_\gamma, [v])_{\mathbf{o}, \gamma} - (\{K \nabla v\}_\omega \cdot \nu_\gamma, [u])_{\mathbf{o}, \gamma} \right] \\ &\quad + \sum_{\gamma \in \mathcal{F}_h^D} \left[ \sigma_\gamma (u, v)_{\mathbf{o}, \gamma} - ((K \nabla u) \cdot \nu_\gamma, v)_{\mathbf{o}, \gamma} - ((K \nabla v) \cdot \nu_\gamma, u)_{\mathbf{o}, \gamma} \right] \end{aligned}$$

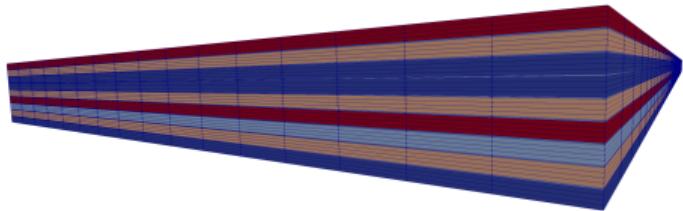
<sup>1</sup> Ern, Stephansen, Zunino. IMA Journal of Numerical Analysis, 29 (2008).

# Carbon Fibre Composites

$$-\nabla \cdot \sigma(u) = f$$

$$\sigma(u) = C : \epsilon(u)$$

$$\epsilon(u) = \frac{1}{2} \left( \nabla u + (\nabla u)^T \right)$$

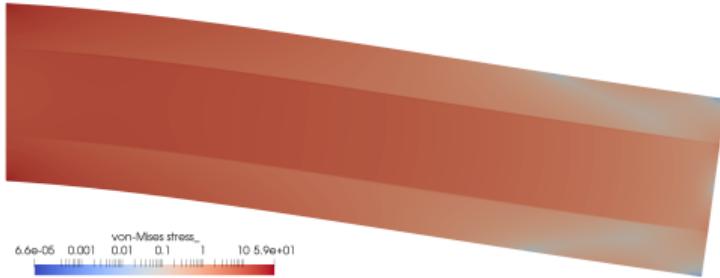


This example by L. Seelinger, A. Reinarz

- $u$  displacement,  $\sigma$  Cauchy stress,  $\epsilon$  strain,  $C$  stiffness
- Discretized with conforming  $\mathbb{Q}_2$  serendipity elements
- Application to carbon fibre composites<sup>2</sup>:
  - ▶ anisotropic stiffness tensor  $C$
  - ▶ discontinuous material properties
  - ▶ highly anisotropic meshes

<sup>2</sup> Butler, Dodwell, Reinarz, Sandhu, Scheichl, Seelinger. Computer Physics Communications, 249 (2020).

# Reinforced Bulk Material



Example by  
D. Kempf

- Two-dimensional bulk material reinforced by truss-beam elements<sup>3</sup>
- Discretized with cut-cell continuous Galerkin  $\mathbb{P}_2$  /  $C^0$  interior penalty discontinuous Galerkin method

#dof	UMFPack <i>T</i>	CG-SSOR		CG-GenEO		
		#IT	<i>T</i>	#IT	<i>T</i>	<i>S</i>
3402	0.03	1229	0.8	30	0.44	3
13202	0.54	22691	64.3	35	1.92	14
822402	265.10			60	253.60	370

<sup>3</sup> Hansbo, Larson, Larsson. Lecture Notes in Computational Science and Engineering 121.

# HPC Perspective on FEM

- FEM for elliptic PDE leads to solving large sparse linear systems  $Ax = b$
- Use iterative solvers  $x^{k+1} = x^k + B(b - Ax^k)$  with preconditioner  $B$
- **Matrix-based methods** assemble  $A$  in sparse matrix format
  - ▶ Memory bandwidth bound since  $I \leq 1/4$  in  $y = Ax$
  - ▶ **Robust preconditioners**  $B$  available, e.g. AMG, DD
- **Matrix-free methods** avoid assembling  $A$  to get compute-bound
  - ▶ Low-order FEM:
    - ★ Exploit structure: regular grids, constant coefficients
    - ★ Vectorization over several elements
  - ▶ High-order FE schemes: naive complexity  $O(p^{2d}h^{-d})$  for  $y = Ax$ 
    - ★ Complexity reduction by exploiting **tensor-product structure**:  $O(p^{d+1}h^{-d})$
    - ★ Algorithm employs matrix-matrix products
    - ★ **Less flops are executed at a higher rate**

# Focus in this Talk

on **robust** and **scalable**, **matrix-based** iterative methods for

$$\text{solving linear systems} \quad Ax = b$$

where

- $A \in \mathbb{R}^n$  is **symmetric** and **positive definite**
- $A$  arises from the **discretization** of (systems of) PDEs
- with **highly varying and/or anisotropic coefficients/meshes**
- $n$  is **very large**, e.g.  $n \approx 10^8 \dots 10^{12}$
- the number of available computers  $P$  is **very large**, e.g.  $P \approx 10^5 \dots 10^6$
- S.p.d. case allows rigorous theory, concept is more general

# Robust Parallel Iterative Solvers

- Algebraic multilevel methods (as early as 1982)
  - ▶ Ruge-Stüben, Agglomeration, AMGe, AMLI
  - ▶ Spectral AMGe, *Chartier, et al.*, SIAM J. Sci. Comput., 25(1), 2006
- Two-level spectral DD methods
  - ▶ *Galvis, Efendiev*, Multiscale Model. Simul. 8 (2010) 1461–1483
  - ▶ *Efendiev et al.* M2AN 46 (2012) 1175-1199
  - ▶ Multilevel variant: *Willems*, SIAM Journal on Numerical Analysis, 52 (2014)
  - ▶ **GenEO: *Spillane et al.*, Numerische Mathematik, 126, 2014**
  - ▶ SORAS-GenEO-2: *Haferssas, Jolivet, Nataf*, SIAM SISC 39(4) 2017
  - ▶ AGDSW, Three-level GDSW: *Heinlein, et al.*, 2017, 2019
  - ▶ Algebraic spsd splitting: *Daas, Grigori*, SIAM Mat. Ana. & Appl. 40(1) 2019
  - ▶ Multilevel spaces: *Daas et al.*, hal-02151184 2020
- Spectral coarse spaces ...
  - ▶ ... used for preconditioning
  - ▶ ... used as multiscale method

# Why two levels in DD are not sufficient . . .

- Supercomputers have many cores. HAWK@HLRS: 720896 / 2GB
- Dimension of coarse problem is  $\sim P$
- More subdomains than cores (oversubscription) is attractive
- Size of coarse problem limits  $P$  to around  $10^4$  or even less
- Three or four levels are often sufficient
  - ▶ (A/G)MG: #subdomains  $\sim n$ , coarsening factor  $2^d$
  - ▶ MLDD: #subdomains  $\sim P$ , aggressive coarsening factor  $\approx 100$

## New aspects in this work:

- Multilevel spectral DD as subspace correction method
- Theory for additive  $V$ -cycle (solve once in each subdomain)
- Theory for discontinuous Galerkin discretization
- Several options for the rhs of the eigenproblems

## Section 2

# Multilevel Spectral DD as Subspace Correction Method

# Abstract Subspace Correction Methods

Consider the discrete variational problem

$$u_h \in V_h : \quad a(u_h, v) = l(v) \quad \forall v \in V_h,$$

$V_h$ : finite element space,  $a$ : symmetric, coercive bilinear form,  $l$  linear form

Split  $V_h$  into  $P$  (possibly overlapping) subspaces

$$V_h = V_{h,1} + \dots + V_{h,P}.$$

## Parallel (additive) subspace iteration

$$u_h^{k+1} = u_h^k + \omega \sum_{i=1}^P w_i^k, \quad 0 < \omega \in \mathbb{R}$$

$$w_i^k \in V_{h,i} : \quad a(w_i^k, v) = l(v) - a(u_h^k, v) \quad \forall v \in V_{h,i}.$$

Sequential subspace correction and hybrid variants are possible

# Multilevel Domain Decomposition Splitting

I: Multilevel hierarchy of finite element spaces (vertical)

$$V_{h,0} \subset V_{h,1} \subset \dots \subset V_{h,I} \subset \dots V_{h,L} = V_h$$

II: Split each level into  $P_I$  subspaces related to subdomains (horizontal)

$$V_{h,I} = \sum_{i=1}^{P_I} V_{h,I,i}$$

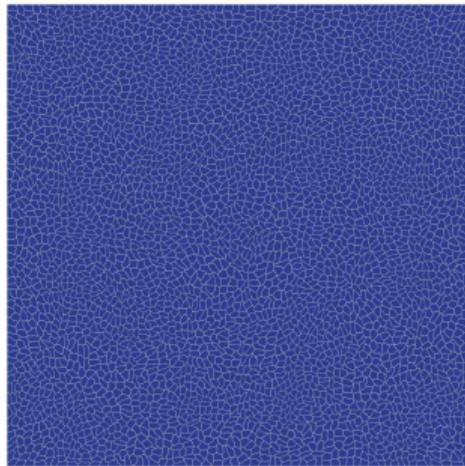
- With  $P_0 = 1$  this yields a multilevel DD splitting:

$$V_h = V_{h,0} + \sum_{I=1}^L \sum_{i=1}^{P_I} V_{h,I,i}$$

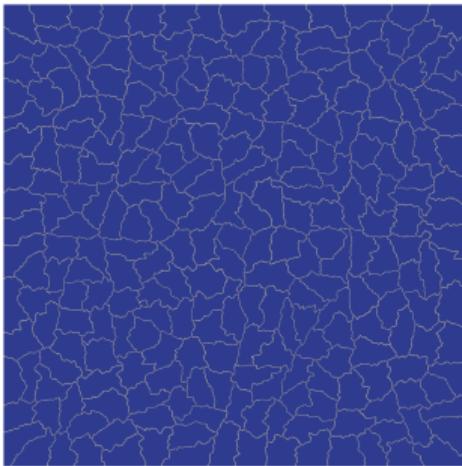
Q: How to define  $V_{h,I}$  and  $V_{h,I,i}$ ?

# Multilevel Domain Decomposition: 2D Example

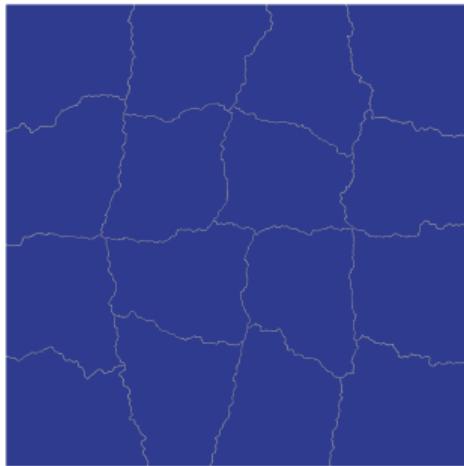
with four levels



$$P_3 = 4096$$



$$P_2 = 256$$



$$P_1 = 16$$

Domain decomposition hierarchy generated with ParMetis

Different domain decompositions of the **same fine** mesh

Coarsest level not shown

# Multilevel Domain Decomposition

- $\mathcal{T}_h$  is a finite element mesh for the domain  $\Omega$
- On each level  $l$  decompose  $\mathcal{T}_h$  into  $P_l$  overlapping subsets:

$$\mathcal{T}_{h,l,i} \subset \mathcal{T}_h, \quad 1 \leq i \leq P_l, \quad \bigcup_{i=1}^{P_l} \mathcal{T}_{h,l,i} = \mathcal{T}_h,$$

- defining the subdomains

$$\Omega_{l,i} = \text{Interior} \left( \bigcup_{\tau \in \mathcal{T}_{h,l,i}} \bar{\tau} \right)$$

- Decomposition is **hierarchic**:

$$\mathcal{T}_{h,l,i} = \bigcup_{k \in J_{l,i}} \mathcal{T}_{h,l+1,k}, \quad 0 \leq l < L, \quad P_0 = 1, P_l < P_{l+1}$$

$\bigcup_{i=1}^{P_l} J_{l,i} = \{1, \dots, P_{l+1}\}$  describes union of subdomains

# Multilevel Spectral Finite Element Spaces

- $r_{I,i}v = v|_{\Omega_{I,i}}$  restriction operators,  $e_{I,i}$  zero extension operators
- $\chi_{I,i}$  partition of unity operators:  $\sum_{i=1}^{P_I} e_{I,i} \chi_{I,i} r_{I,i} v = v$ ,  $\chi_{I,i} v_{I,i}|_{\partial\Omega_{I,i} \cap \Omega} = 0$
- On level  $L$  set  $V_{h,L} = V_h$  defined on mesh  $\mathcal{T}_h$
- For  $I = L, \dots, 1$  construct  $V_{h,I-1}$  from  $V_{h,I}$  as follows
  - ▶ For each subdomain  $i = 1, \dots, P_I$  define the spaces

$$V_{h,I,i} = \{v \in V_{h,I} : \text{supp } v \subseteq \bar{\Omega}_{I,i}\} \subset V_{h,I} \quad \text{used in subspace correction}$$

$$\bar{V}_{h,I,i} = \{r_{I,i}v : v \in V_{h,I}\} \quad \text{auxiliary space}$$

- ▶ In each subdomain  $i = 1, \dots, P_I$ , solve a generalized eigenproblem

$$w_{I,i,k} \in \bar{V}_{h,I,i} : \quad \bar{a}_{I,i}(w_{I,i,k}, v) = \lambda_{I,i,k} \bar{b}_{I,i}(w_{I,i,k}, v) \quad \forall v \in \bar{V}_{h,I,i}$$

positive semi-definite BLFs  $\bar{a}_{I,i}$  and  $\bar{b}_{I,i}$  to be detailed below

- ▶ Then for a given threshold  $0 < \eta \in \mathbb{R}$  set

$$V_{h,I-1} = \bigoplus_{i=1}^{P_I} \text{span} \{ \phi_{I,i,k} : \phi_{I,i,k} = e_{I,i} \chi_{I,i} w_{I,i,k} \wedge \lambda_{I,i,k} < \eta \}$$

## Section 3

# Convergence Theory

# Abstract Subspace Correction Theory

## Stable splitting

The multilevel splitting is called  $C_0$ -stable if there exists  $C_0 > 0$  and for each  $\textcolor{red}{v} \in V_h$  a decomposition  $\textcolor{red}{v} = \textcolor{blue}{v}_0 + \sum_{l=1}^L \sum_{i=1}^{P_l} \textcolor{green}{v}_{l,i}$ , such that

$$\|\textcolor{blue}{v}_0\|_a^2 + \sum_{l=1}^L \sum_{i=1}^{P_l} \|\textcolor{green}{v}_{l,i}\|_a^2 \leq C_0 \|\textcolor{red}{v}\|_a^2, \quad \text{where } \|v\|_a^2 = a(v, v)$$

## Levelwise Coloring

$\exists k_0 \in \mathbb{N}$  and maps  $c_l : \{1, \dots, P_l\} \rightarrow \{1, \dots, k_0\}$ , such that for each  $l > 0$

$$i \neq j \wedge c_l(i) = c_l(j) \quad \Rightarrow \quad a(\textcolor{green}{v}_{l,i}, \textcolor{green}{v}_{l,j}) = 0 \quad \forall v_{l,i} \in V_{h,l,i}, \forall v_{l,j} \in V_{h,l,j}.$$

## Theorem 1

*Under these assumptions*

$$\kappa(BA) \leq (1 + k_0 L) C_0.$$

# Abstract Spectral Subspace Correction Theory

**A1** (Triangle inequality under the square).  $\exists a_0 > 0$  indep. of  $I > 0$ ,  $P_I$  s. t.

$$\left\| \sum_{i=1}^{P_I} \textcolor{violet}{v}_{I,i} \right\|_a^2 \leq a_0 \sum_{i=1}^{P_I} \|\textcolor{violet}{v}_{I,i}\|_a^2, \quad \forall \textcolor{violet}{v}_{I,i} \in V_{h,I,i}.$$

**A2** (Symmetric positive semidefinite splitting).  $\exists b_0 > 0$  such that for  $I > 0$  the bilinear forms  $\bar{a}_{I,i}$  satisfy

$$\sum_{i=1}^{P_I} |\textcolor{blue}{r}_{I,i} \textcolor{red}{v}_I|^2_{\bar{a}_{I,i}} \leq b_0 \|\textcolor{red}{v}_I\|_a^2, \quad \forall \textcolor{red}{v}_I \in V_{h,I}.$$

**A3** (Two level stability).  $\exists C_1 > 0$  and for each  $\textcolor{red}{v}_I \in V_{h,I}$ ,  $I > 0$ , a decomposition  $\textcolor{red}{v}_I = \textcolor{blue}{v}_{I-1} + \sum_{i=1}^{P_I} \textcolor{violet}{v}_{I,i}$  such that

$$\|\textcolor{violet}{v}_{I,i}\|_a^2 \leq C_1 |\textcolor{blue}{r}_{I,i} \textcolor{red}{v}_I|^2_{\bar{a}_{I,i}}, \quad 1 \leq i \leq P_I.$$

This two-level splitting can be extended to a multilevel splitting.

# Key to A3: Generalized Eigenvalue Problem

$$w_{l,i,k} \in \bar{V}_{h,l,i} : \quad \bar{a}_{l,i}(w_{l,i,k}, v) = \lambda_{l,i,k} \bar{b}_{l,i}(w_{l,i,k}, v) \quad \forall v \in \bar{V}_{h,l,i}$$

- Simplest case:  $\bar{a}_{l,i}$  “Neumann BLF”,  $\bar{b}_{l,i}(u, v) = a_h(e_{l,i}\chi_{l,i}u, e_{l,i}\chi_{l,i}v)$
- $\bar{a}_{l,i}, \bar{b}_{l,i}$  symmetric positive semi-definite with  $\ker \bar{a}_{l,i} \cap \ker \bar{b}_{l,i} = \{0\}$ .
- Spectrum in subdomain  $i$  on level  $l$  has the form

$$0 = \underbrace{\lambda_1 = \dots = \lambda_r}_{r=\dim \ker \bar{a}_{l,i}} < \lambda_{r+1} \leq \dots \leq \lambda_{n-s} < \underbrace{\lambda_{n-s+1} = \dots = \lambda_n}_{s=\dim \ker \bar{b}_{l,i}} = +\infty,$$

- $\bar{a}_{l,i}$ -orthogonal projection

$$\Pi_{l,i,m} : \bar{V}_{h,l,i} \rightarrow \bar{V}_{h,l,i,m(\eta)} = \text{span}\{w_{l,i,k} : \lambda_{l,i,k} \leq \eta\}$$

- The two-level splitting in A3 is then defined as

$$v_l = \underbrace{\sum_{i=1}^{P_l} e_{l,i}\chi_{l,i} \Pi_{l,i,m(\eta)} r_{l,i} v_l}_{v_{l-1}} + \underbrace{\sum_{i=1}^{P_l} e_{l,i}\chi_{l,i} (I - \Pi_{l,i,m(\eta)}) r_{l,i} v_l}_{v_{l,i}}$$

# Stable Splittings

## Lemma 2 (Two-level Stable Splitting)

Let A1-A3 be satisfied for all levels. Then, for  $l > 0$  exists a decomposition

$$\textcolor{red}{v}_l = \textcolor{blue}{v}_{l-1} + \sum_{i=1}^{P_l} \textcolor{green}{v}_{l,i} \text{ such that}$$

$$\|\textcolor{blue}{v}_{l-1}\|_a^2 + \sum_{i=1}^{P_l} \|\textcolor{green}{v}_{l,i}\|_a^2 \leq (2 + b_0 C_1(1 + 2a_0)) \|\textcolor{red}{v}_l\|_a^2.$$

## Lemma 3 (Multilevel Stable Splitting)

Let A1-A3 be satisfied for all levels. Then  $\textcolor{red}{v} = \textcolor{blue}{v}_0 + \sum_{l=1}^L \sum_{i=1}^{P_l} \textcolor{green}{v}_{l,i}$  satisfies

$$\|\textcolor{blue}{v}_0\|_a^2 + \sum_{l=1}^L \sum_{i=1}^{P_l} \|\textcolor{green}{v}_{l,i}\|_a^2 \leq C^L \left(1 + \frac{b_0 C_1}{C - 1}\right) \|\textcolor{red}{v}\|_a^2$$

with  $C = 2(1 + a_0 b_0 C_1)$ . (This is due to  $\|v_{l-1}\|_a \leq C \|v_l\|_a$ ).

# Application to Discontinuous Galerkin

Use the weighted SIPG method by *Di Pietro, Ern, Guermond, (2008)*.  
 The BLF has volume and face contributions:

$$a_h^{\text{DG}}(u, v) = \sum_{\tau \in \mathcal{T}_h} a_\tau(u, v) + \sum_{\gamma \in \mathcal{F}_h^I} a_\gamma^I(u, v) + \sum_{\gamma \in \mathcal{F}_h^D} a_\gamma^D(u, v).$$

For the subdomains set

$$\bar{a}_{I,i}(u, v) = \sum_{\tau \in \mathcal{T}_{h,I,i}} a_\tau(u, v) + \sum_{\gamma \in \mathcal{F}_{h,I,i}^I} a_\gamma^I(u, v) + \sum_{\gamma \in \mathcal{F}_{h,I,i}^D} a_\gamma^D(u, v),$$

where

$$\mathcal{F}_{h,I,i}^I = \{\gamma \in \mathcal{F}_h^I : \gamma \subset \Omega_{I,i}\}, \quad \mathcal{F}_{h,I,i}^D = \{\gamma \in \mathcal{F}_h^D : \gamma \subset \partial\Omega_{I,i}\}.$$

Then A1, A2 are satisfied with constants independent of  $P$  and  $K$

## A3 for Discontinuous Galerkin

For the DG method consider three different choices for  $\bar{b}_{I,i}$ :

$$\bar{b}_{I,i}^1(u, v) = \bar{a}_{I,i}(\chi_{I,i} u, \chi_{I,i} v) = a_h^{\text{DG}}(e_{I,i} \chi_{I,i} u, e_{I,i} \chi_{I,i} v),$$

$$\bar{b}_{I,i}^2(u, v) = \mathring{a}_{I,i}(\chi_{I,i} u, \chi_{I,i} v), \quad \text{original GenEO}$$

$$\bar{b}_{I,i}^3(u, v) = \bar{a}_{I,i}((\mathbb{I} - \chi_{I,i})u, (\mathbb{I} - \chi_{I,i})v),$$

### Lemma 4

If eigenvalues are picked according to a threshold  $\eta > 0$ , A3 is satisfied with

$$C_1^1 = \eta^{-1}, \quad C_1^2 = 1 + \eta^{-1}, \quad C_1^3 = 2(1 + \eta^{-1}).$$

$$\mathring{a}_{I,i}(u, v) = \sum_{\tau \in \mathring{\mathcal{T}}_{h,I,i}} a_\tau(u, v) + \sum_{\gamma \in \mathring{\mathcal{F}}_{h,I,i}^I} a_\gamma^I(u, v) + \sum_{\gamma \in \mathring{\mathcal{F}}_{h,I,i}^D} a_\gamma^D(u, v)$$

corresponding to  $\mathring{\Omega}_{I,i} = \{x \in \Omega_{I,i} : x \text{ is shared by other subdomains}\} \subset \Omega_{I,i}$ .

## Section 4

# Numerical Results

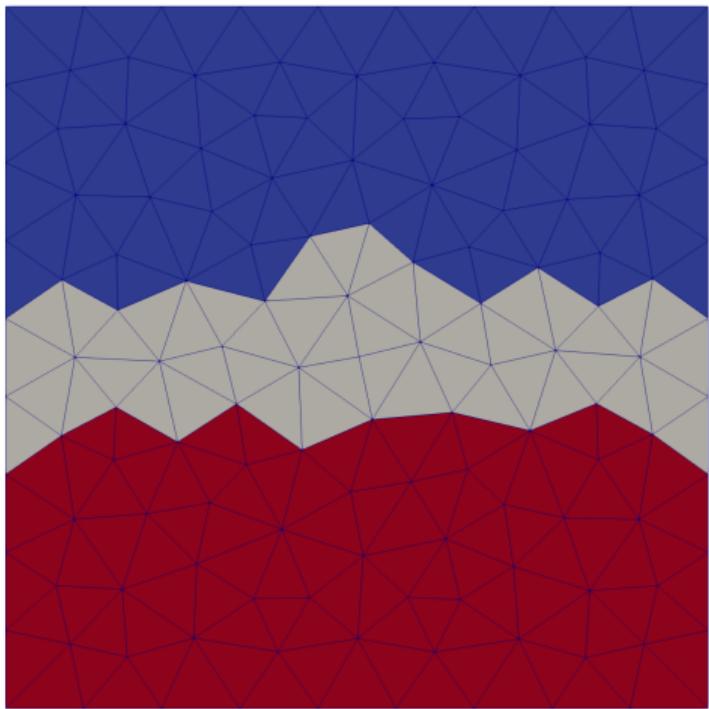
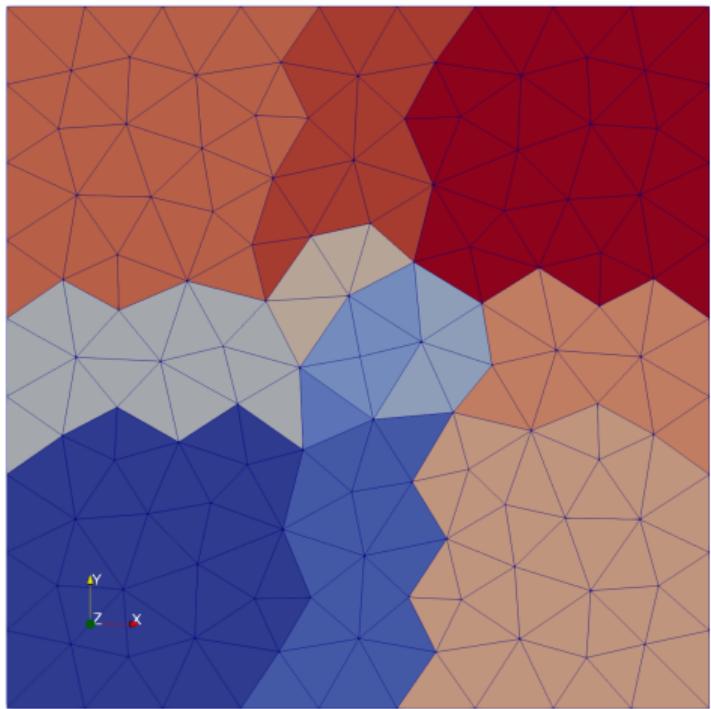
# Implementation Details

- Code is **sequential**
- Parallel execution time and speedup are **estimated**
- **Fully algebraic implementation**
  - ▶ Patch stiffness matrices required on level  $L$
  - ▶ Subdomain Neumann matrices would also suffice
  - ▶ Algebraic SPSD splittings have been devised
- ParMetis for mesh partitioning
- Arpack in symmetric shift-invert mode used for eigenproblems on all levels
- UMFPack and Cholmod used for subdomain problems
- All integrated in Dune<sup>4</sup> software framework
- $10^{-8}$  reduction of initial residual norm in all examples

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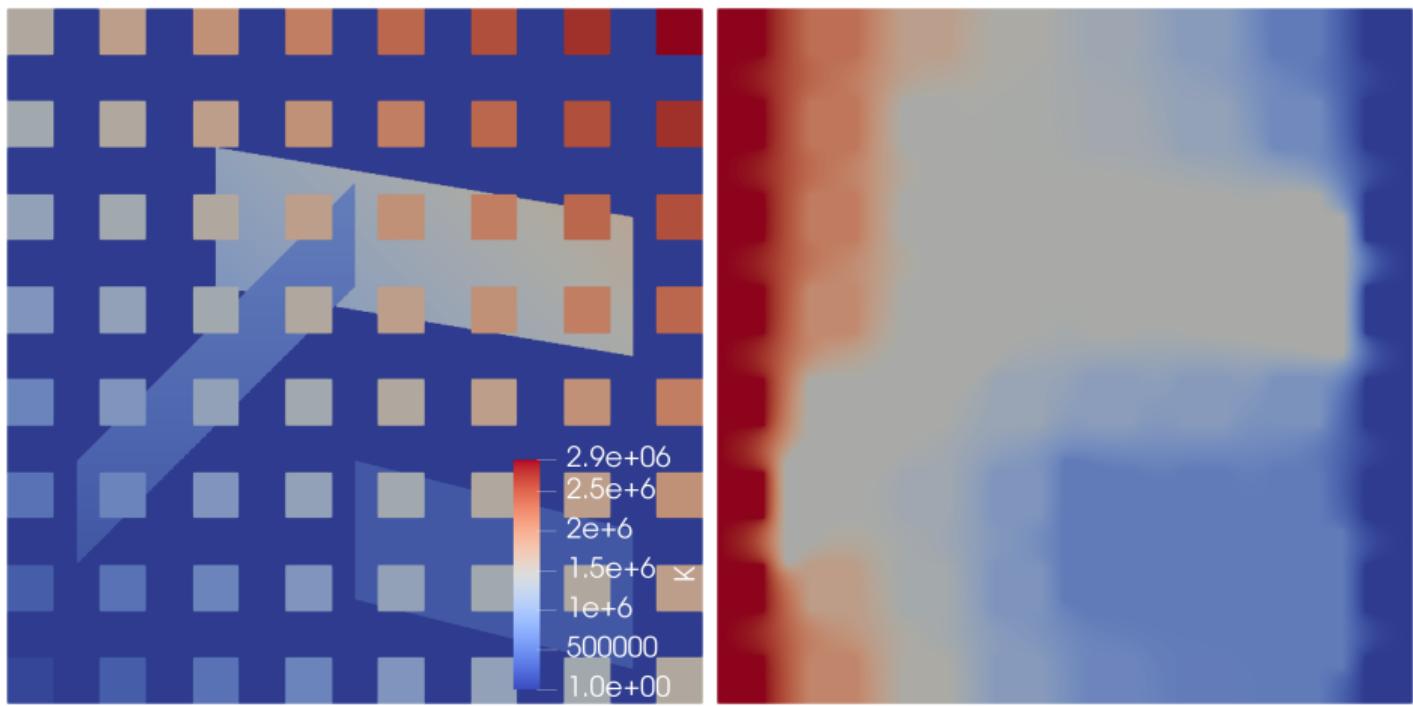
<sup>4</sup>[www.dune-project.org](http://www.dune-project.org)

# Patch-based Assembly



# Islands Problem

Scalar diffusion problem with isotropic permeability field



# $p$ Scaling in Two-level Method

DG FE in 2d,  $384^2$  elements, 256 subdomains, varying polynomial degree  $p$

		$\eta = 0.15$						$n_{ev} = 20$						
$p$	$n_1$	$\delta = 2h$		$\delta$ var		$\delta = 2h$		$\delta$ var		$\delta = 2h$		$\delta$ var		
		#IT	$n_0$	$\delta$	#IT	$n_0$	#IT	$n_0$	$\delta$	#IT	$n_0$	$\delta$	#IT	$n_0$
1	589824	28	1457	2	28	1457	18	5120	2	18	5120	2	18	5120
2	1327104	21	3171	3	22	1901	19	5120	3	18	5120	3	18	5120
3	2359296	20	5026	3	21	2991	20	5120	3	19	5120	3	19	5120
4	3686400	18	8217	4	21	3322	21	5120	4	20	5120	4	20	5120
5	5308416	17	13596	4	21	5078	23	5120	4	21	5120	4	21	5120
6	7225344	17	17029	5	22	5234	24	5120	5	22	5120	5	22	5120

- Even with fixed number of eigenvalues per subdomain and fixed overlap there is only mild increase in iteration numbers with polynomial degree

# Islands 2d Weak Scaling

Fixed #dof/subdomain,  $\mathbb{Q}_1$  conforming finite elements,  $\delta = 3h$ ,  $\eta = 0.3$

subdomains	64	256	1024	4096	16384
levels	degrees of freedom				
finest total	410881	1640961	6558721	26224641	104878081
$n_0$ 2 levels	306	1348	5523	22673	91055
$n_0$ 3 levels		130	431	1319	3890
$n_0$ 4 levels			207	436	891
levels	#IT				
2	25	26	27	26	26
3		32	31	31	33
4			40	38	38

Conjecture:  $\kappa(BA) = O(L^2)$

# Islands 3d Strong Scaling

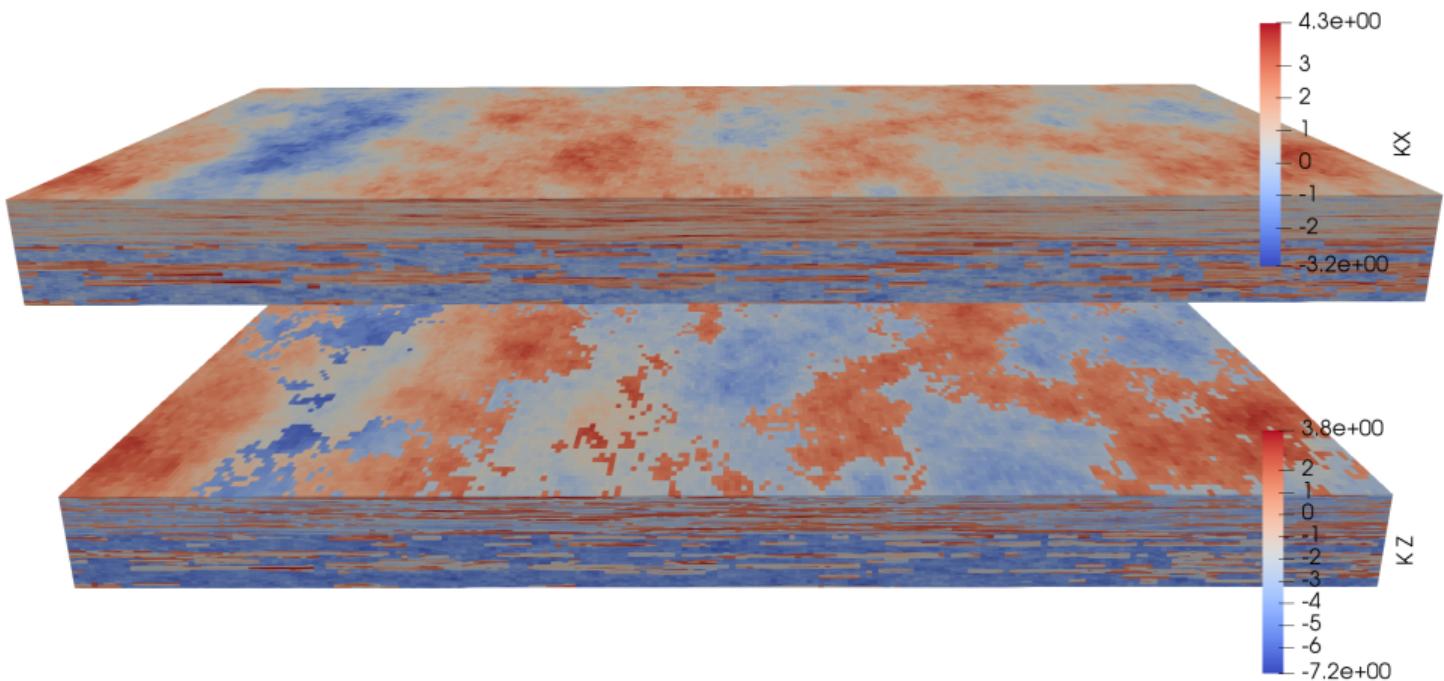
FV discretization, fixed problem size  $320^3$  mesh, 32768000 degrees of freedom

$P_L$	$P_{L-1}$	#IT	$n_0$	$T_{seq}$	$T_{par}$	$T_{i,min}$	$T_{i,max}$	$T_{coarse}$
two level method, varying overlap $\delta$								
512	1	12	7680	63613	191.3	70.3	176.2	0.47
1024	1	12	15360	35817	58.4	18.2	49.8	1.3
2048	1	14	30720	18781	25.2	4.9	13.2	5.1
4096	1	13	61441	19982	33.5	2.2	7.0	20.1
three level method								
4096	32	15	1387	21168	55.9	9.8	42.3	0.27
4096	64	15	1817	20725	27.7	2.5	15.1	0.18
4096	128	16	2569	20549	18.4	0.59	6.2	0.15

- More subdomains are faster sequentially
- Three level method is faster than two-level method in parallel

# SPE10 Problem

Scalar diffusion problem with strong heterogeneity and anisotropy



# SPE10 Results

Overlap  $\delta = 2h$ , GMRES+MRAS cycle

$P_L, P_{L-1}$	CG, $n_L = 9124731$			CCFV, $n_L = 8976000$			DG, $n_L = 8976000$		
	#IT	$n_0$	$T_{par}$	#IT	$n_0$	$T_{par}$	#IT	$n_0$	$T_{par}$
two levels, $\eta = 0.3$									
256	24	7237	133.8	25	7502	49.2	22	8366	233.5
512	24	9830	60.4	23	10600	21.6	21	13690	124.9
1024	28	21881	22.3	25	25753	12.3	24	31637	42.4
2048	25	29023	15.7	25	35411	11.2	25	46844	36.7
three levels, no coarse overlap, $\eta = 0.3$									
256, 16	29	1222	151.4	29	1364	70.3	31	1683	273.2
512, 16	27	1228	77.8	28	1446	47.4	28	1762	186.8
1024, 32	36	3145	46.3	34	3487	47.3	33	5476	231.4
2048, 32	31	3120	40.1	35	3421	49.9	36	5359	204.8

- Method works equally well for different discretization schemes

# 3d Carbon Fibre Composites

- Linear elasticity,  $\mathbb{Q}_2$  serendipity elements
- 9 ply layers and 8 interface layers
- $256 \times 64 \times 52$  mesh, 10523067 degrees of freedom
- 1024 subdomains
- GMRES+MRAS cycle

levels	subdomains				max dofs/subdomain				#IT
	3	2	1	0	3	2	1	0	
2			1024	1			28791	21565	13
3		1024	32	1		28791	1260	914	31
4	1024	128	16	1	28791	546	515	273	35

# Conclusions

- Extended GenEO method to more than two levels
- Generalized GenEO theory to DG discretization schemes
- Fully additive, robust and scalable preconditioner for SPD problems
- Improvements over 2 level DD in  $d = 3$ ,  $P \geq 4096$ ,  $n > 30 \cdot 10^6$

Future work:

- Randomized eigensolver
- Use new GenEO-based multiscale method of Ma et al. for preconditioning
  - ▶ Oversampling, GEVP in  $a$ -harmonic subspace, multiplicative coarse level
  - ▶ Improve the  $C^L$  factor in the estimate
- High-performance, scalable, parallel implementation

Paper:

*Bastian, P., Scheichl, R., Seelinger, L., Strehlow, A.*: Multilevel Spectral Domain Decomposition, SIAM SISC, 2021, <https://doi.org/10.1137/21M1427231>

Thank You for your attention!