Domain Decomposition Methods RICAM, Linz, November 2005

### Domain Decomposition FEM-BEM Coupling and BEM-BEM Coupling Methods

#### **Wael Elleithy**

Higher Institute of Civil and Architectural Engineering, Cairo, Egypt



Powerful computational techniques **FEM**: material is nonhomogeneous, behaves nonlinearly **BEM**: infinite domains, predicting high gradients

in each sub-domain, according to its specific physics, the most appropriate solution technique is applied

domains under consideration governed by individual differential equations better computational efficiency and accuracy

## Outline

### FEM-BEM coupling

- Conventional methods
- Domain decomposition/interface relaxation
- Overlapping DD coupling
- Interface relaxation FEM-BEM coupling methods
- Convergence/optimal convergence
- IR FEM-BEM coupling in elasto-plasticity

### Interface relaxation BEM-BEM coupling

## **FEM-BEM** coupling







**FEM Modeling** 



**BEM Modeling** 

#### Proves advantageous in:

- Local nonlinearity
- Presence of infinite domains, singularities

### Conventional methods

- equations for entire domain
  - FEM hosted
  - BEM hosted
- destroy desirable features existing in FEM matrices:
  - sparsity
  - symmetry
- implementation requires an integrated computational environment

## **Conventional methods**



#### **BEM hosted approach**



#### **RICAM 2005**

## **DD** / interface relaxation

### Domain Decomposition

- three aspects are very often interconnected in practice
  - different physical models may be used in different regions
  - employ different approximation methods in different regions
  - solution of the algebraic systems arising from the approximation of the partial differential equation
- overlapping or non-overlapping
- non-overlapping: preconditioned and interface relaxation

\* Langer, Parallel Iterative Solution of Symmetric Coupled FE/BE-Equations via Domain Decomposition, Contemporary Mathematics, 1994.

\* Schnack and Türke, "Domain decomposition with BEM and FEM," Int. J. Num. Meth. Eng., 1997.

\* Langer and Steinbach, "Coupled Boundary and Finite Element Tearing and Interconnecting Methods," Proceedings of the Fifteenth International Conference on Domain Decomposition, 2003.

# **Overlapping DD coupling**



\* Stein and Kreienmeyer, "Coupling of BEM and FEM by a Multiplicative Schwarz Method and its Parallel Implementation," *Eng. Comp.*, 1998.

\* Elleithy and Al-Gahtani, "An Overlapping Domain Decomposition Approach for Coupling the Finite and Boundary Element Methods," *Eng. Anal. Bound. Elem.*, 2000.

**RICAM 2005** 

# **Overlapping DD coupling (2)**

### **Solution algorithm**



### Interface relaxation FEM-BEM coupling

- separate computations in sub-domains
- successive update of degrees of freedom at the interface until convergence is reached
- offers many advantages over the conventional coupling methods
- several challenging questions concerning their application



## **IR FEM-BEM coupling methods**

#### **Dirichlet-Neumann FEM-BEM coupling \***



## **IR FEM-BEM coupling methods (2)**

#### **Dirichlet-Neumann FEM-BEM coupling \***

$$\left\{ \mathbf{u}_{\mathrm{B, n+1}}^{\mathrm{I}} \right\} = (1 - \gamma) \left\{ \mathbf{u}_{\mathrm{B, n}}^{\mathrm{I}} \right\} + \gamma \left\{ \mathbf{u}_{\mathrm{F, n}}^{\mathrm{I}} \right\}$$
$$\left\{ \mathbf{t}_{\mathrm{F, n+1}}^{\mathrm{I}} \right\} = - \left\{ \mathbf{t}_{\mathrm{B, n}}^{\mathrm{I}} \right\}$$

#### Neumann-Neumann FEM-BEM coupling \*

$$\left\{ \mathbf{t}_{\mathrm{B, n+1}}^{\mathrm{I}} \right\} = \left\{ \mathbf{t}_{\mathrm{B, n}}^{\mathrm{I}} \right\} + \beta \left\{ \left\{ \mathbf{u}_{\mathrm{F, n}}^{\mathrm{I}} \right\} - \left\{ \mathbf{u}_{\mathrm{B, n}}^{\mathrm{I}} \right\} \right\}$$
$$\left\{ \mathbf{t}_{\mathrm{F, n+1}}^{\mathrm{I}} \right\} = -\left\{ \mathbf{t}_{\mathrm{B, n+1}}^{\mathrm{I}} \right\}$$

\* Kamiya, Iwase and Kita, "Parallel Computing for the Combination Method of BEM and FEM," *Eng. Anal. Bound. Elem.*, 1996.

\* Lin, Lawton, Caliendo and Anderson, "An Iterative Finite Element-Boundary Element Algorithm," *Comp. & Struc.*, 1996.

\* Feng and Owen, "Iterative Solution of Coupled FE/BE Discretization for Plate-Foundation Interaction Problems," *Int. Jour. Num. Meth. Eng.*, 1996.

#### **RICAM 2005**

## **IR FEM-BEM coupling methods (3)**

#### **Geometric contraction based FEM-BEM coupling \***

$$\left\{ \mathbf{u}_{\mathrm{B, n+1}}^{\mathrm{I}} \right\} = \left\{ \mathbf{u}_{\mathrm{B, n}}^{\mathrm{I}} \right\} - \alpha \left( \left\{ \mathbf{t}_{\mathrm{B, n}}^{\mathrm{I}} \right\} + \left\{ \mathbf{t}_{\mathrm{F, n}}^{\mathrm{I}} \right\} \right)$$
$$\left\{ \mathbf{u}_{\mathrm{F, n+1}}^{\mathrm{I}} \right\} = \left\{ \mathbf{u}_{\mathrm{B, n+1}}^{\mathrm{I}} \right\}$$

#### **Robin relaxation FEM-BEM coupling \***

$$\left\{ \mathbf{g}_{\mathrm{B, n+1}}^{\mathrm{I}} \right\} = -\left\{ \mathbf{t}_{\mathrm{F, n}}^{\mathrm{I}} \right\} + \rho \left\{ \mathbf{u}_{\mathrm{F, n}}^{\mathrm{I}} \right\}$$
$$\left\{ \mathbf{g}_{\mathrm{F, n+1}}^{\mathrm{I}} \right\} = -\left\{ \mathbf{t}_{\mathrm{B, n}}^{\mathrm{I}} \right\} + \rho \left\{ \mathbf{u}_{\mathrm{B, n}}^{\mathrm{I}} \right\}$$

\* Elleithy and Tanaka, "Interface Relaxation Algorithms for BEM-BEM Coupling and FEM-BEM Coupling," *Comp. Meth. Appl. Mech. & Eng.*, 2003.

## **Convergence / optimal convergence (1)**

#### Sequential Dirichlet-Neumann FEM-BEM coupling \*

$$u_{B,n+1}^{I} = [(1 - \gamma)I + \gamma T] u_{B,n}^{I} + \gamma Q$$
(1)  
where  $T = -F_{22}MA_{22}$  and  $Q = F_{21}C_{F} - F_{22}MA_{21}C_{B}$ 

Eigenvalues of the system (1):  $\theta_k = (1 - \gamma) + \gamma \lambda_k$ where  $\lambda_k$  is the k<sup>th</sup> eigenvalue of T and k = 1, 2, 3, ..., m

$$\exists \gamma_{c} \text{ s.t. } |\theta_{k}| < 1 \iff \operatorname{Re}(\lambda_{k}) < 1$$

let  $\lambda_k = x_k + iy_k$  then  $\left[x_k - (1 - \frac{1}{\gamma})\right]^2 + y_k^2 < \frac{1}{\gamma^2} \implies (1 - x_k)^2 + y_k^2 < \frac{2(1 - x_k)}{\gamma}$ 

\* El-Gebeily, Elleithy and Al-Gahtani, "Convergence of the Domain Decomposition Finite Element-Boundary Element Coupling Methods," *Comp. Meth. App. Mech. Eng.*, 2002.

 $\lambda_k$ 

#### **RICAM 2005**

#### W. Elleithy

 $\theta_k$ 

## **Convergence / optimal convergence (2)**

Inequality implies: 
$$\gamma < \min_{1 \le k \le m} \left\{ \frac{2(1-x_k)}{(1-x_k)^2 + y_k^2} \right\}$$

Choice of the iteration parameter that minimizes the spectral radius of  $[(1 - \gamma)I + \gamma T]$ minimize  $\max_{1 \le k \le m} |(1 - \gamma) + \gamma \lambda_k|$ minimize  $\|C(\gamma)\|_{\infty}$  where  $C(\gamma) = \begin{bmatrix} (1 - \gamma) + \gamma \lambda_1 \\ (1 - \gamma) + \gamma \lambda_2 \\ \vdots \\ (1 - \gamma) + \gamma \lambda_m \end{bmatrix}$ minimize  $\|C(\gamma)\|_2$  $\|x\|_{\infty}$  is not a differentiable function and  $\frac{1}{\sqrt{m}} \|x\|_2 \le \|x\|_{\infty} \le \|x\|_2$ 

## **Convergence / optimal convergence (3)**

Let : 
$$F(\gamma) = \|C(\gamma)\|_{2}^{2}$$

$$F'(\gamma) = 2\sum_{k=1}^{m} \operatorname{Re}(\lambda_{k} - 1) + 2\gamma \sum_{k=1}^{m} |\lambda_{k} - 1|^{2}$$

$$F''(\gamma) = 2\sum_{k=1}^{m} |\lambda_{k} - 1|^{2} > 0$$

$$\overline{\gamma} = -\frac{\sum_{k=1}^{m} \operatorname{Re}(\lambda_{k} - 1)}{\sum_{k=1}^{m} |\lambda_{k} - 1|}$$

$$F_{\min} = F(\overline{\gamma}) = n - \frac{\left(\sum_{k=1}^{m} \operatorname{Re}(\lambda_{k} - 1)\right)^{2}}{\sum_{k=1}^{n} |\lambda_{k} - 1|^{2}}$$
If  $F_{\min} < 1 \implies \rho((1 - \overline{\gamma})I + \overline{\gamma} T) < 1$  and convergence is achieved

## **Convergence / optimal convergence (4)**

- (Optimal) convergence ensured by properly set relaxation parameters
  - Static
    - experimenting with different values
    - convergence/optimal convergence conditions
      - Sequential Dirichlet-Neumann, Parallel Dirichlet-Neumann, Neumann-Neumann FEM-BEM coupling \*
      - > Unified convergence analysis \*
  - Dynamic: determined by minimizing square error functional of next and current iterations \*\*

$$\mathbf{g}(\alpha) = \left\| \mathbf{u}_{B,n+1}^{\mathrm{I}}(\alpha) - \mathbf{u}_{B,n}^{\mathrm{I}}(\alpha) \right\|_{2}^{2} \longrightarrow \alpha_{n+1} = \frac{(\mathbf{u}_{B,n}^{\mathrm{I}} - \mathbf{u}_{B,n-1}^{\mathrm{I}}) \cdot ((\mathbf{t}_{B,n}^{\mathrm{I}} - \mathbf{t}_{B,n-1}^{\mathrm{I}}) + (\mathbf{t}_{F,n}^{\mathrm{I}} - \mathbf{t}_{F,n-1}^{\mathrm{I}}))}{\left\| (\mathbf{t}_{B,n}^{\mathrm{I}} - \mathbf{t}_{B,n-1}^{\mathrm{I}}) + (\mathbf{t}_{F,n}^{\mathrm{I}} - \mathbf{t}_{F,n-1}^{\mathrm{I}}) \right\|_{2}^{2}}$$

\* El-Gebeily, Elleithy and Al-Gahtani, "Convergence of the Domain Decomposition Finite Element-Boundary Element Coupling Methods," *Comp. Meth. App. Mech. Eng.*, 2002.

\*\* Elleithy, Tanaka, & Guzik, "Interface Relaxation FEM-BEM Coupling Method for Elasto-Plastic Analysis," *Eng. Anal. Bound. Elem.*, 2004.

#### **RICAM 2005**

#### W. Elleithy

## **Convergence / optimal convergence (5)**



## **IR coupling in Elasto-Plasticity**



#### at the interface



#### equilibrium

compatibility

# **IR coupling in Elasto-Plasticity (2)**

### **Solution algorithm**



# **IR coupling in Elasto-Plasticity (3)**

### Single tunnel test



tunnel radius = 1 m P = 25 MPa

#### Plane strain loading conditions

- yield criterion Drucker-Prager (c=10,  $\phi$ =41)
- Young modulus E=21 GPa, Poisson's ratio v=0.18

#### Domains

- FEM domain 1 R= 4.30 m
- FEM domain 2 R= 8.70 m
- FEM domain 3 R= 15.0 m

FEM/BEM – R= 3.60 m

#### Mesh sizes

- FEM mesh 1 -- 288
- FEM mesh 2 -- 448
- FEM mesh 3 -- 608

FEM/BEM -- 256/32

# **IR coupling in Elasto-Plasticity (4)**

### **Displacements distribution**



W. Elleithy

# **IR coupling in Elasto-Plasticity (5)**

### **Comparison of relative errors**





# **IR coupling in Elasto-Plasticity (6)**

### **E-P deformations in tunnels system**



#### Plane strain loading conditions

- yield criterion Drucker-Prager (c=41,  $\phi$ =41)
- Young modulus E=21 GPa, Poisson's ratio v=0.18

# **IR coupling in Elasto-Plasticity (7)**

### **Tunnels system – domains**

FEM/BEM model

BEM mesh

138 boundary elements1287 finite elements

#### FEM (rigid truncated boundary) models



Mesh 1 -- 1287 elements Mesh 2 -- 2123 elements Mesh 3 -- 3170 elements

#### **RICAM 2005**

#### W. Elleithy

# **IR coupling in Elasto-Plasticity (8)**

### **Yielding zones – increment 6**



## **IR coupling in Elasto-Plasticity (9)**

### Yielding zones – increment 8 (total load)



## **IR coupling in Elasto-Plasticity (10)**

### Yielding zone – load increment: 8 (total load)



# **IR coupling in Elasto-Plasticity (11)**

**Displacements – increment 8 (total load)** 



## **Interface relaxation BEM-BEM coupling**



Domain decomposed into m sub - domains



BEM modeling for  $\Omega_1$  and  $\Omega_2$ 

Decompose the domain of the original problem into m sub-domains,  $\Omega_1, \Omega_2, ..., \Omega_m$ Let S(i) be the indices of sub-domains that are neighbors of sub-domain  $\Omega_i$ 

$$\mathbf{u}_{i}^{I} = \bigcup \mathbf{u}_{i}^{I(ij)} \text{ for all } j \in S(i)$$

discretize integral equations for the BEM sub - domains :

$$\begin{bmatrix} \mathbf{H}_{i,11} & \mathbf{H}_{i,12} \\ \mathbf{H}_{i,21} & \mathbf{H}_{i,22} \end{bmatrix} \begin{cases} \mathbf{u}_i^B \\ \mathbf{u}_i^\mathbf{I} \end{cases} = \begin{bmatrix} \mathbf{G}_{i,11} & \mathbf{G}_{i,12} \\ \mathbf{G}_{i,21} & \mathbf{G}_{i,22} \end{bmatrix} \begin{cases} \mathbf{t}_i^B \\ \mathbf{t}_i^\mathbf{I} \end{cases}$$

at the interface  $\Gamma_{kl}$ , compatability and equilibrium conditions :

$$\left\{ \begin{array}{c} \mathbf{u}_{k}^{\mathbf{I}(kl)} \right\} = \left\{ \begin{array}{c} \mathbf{u}_{l}^{\mathbf{I}(lk)} \\ \mathbf{t}_{k}^{\mathbf{I}(kl)} \right\} = -\left\{ \begin{array}{c} \mathbf{t}_{1}^{\mathbf{I}(lk)} \\ \end{array} \right\}$$

## **IR BEM-BEM coupling (3)**

#### Neumann-Neumann BEM-BEM coupling \*

Set initial guess  $\{\mathbf{t}_{i,0}^{I}\}$  for the BEM sub - domains (i = 1, ..., m)Do for n = 0, 1, 2, ... until convergence for i = 1, ..., msolve  $\begin{bmatrix} \mathbf{H}_{i,11} & \mathbf{H}_{i,12} \\ \mathbf{H}_{i,21} & \mathbf{H}_{i,22} \end{bmatrix} \begin{bmatrix} \mathbf{u}_{i,n}^{B} \\ \mathbf{u}_{i,n}^{I} \end{bmatrix} = \begin{bmatrix} \mathbf{G}_{i,11} & \mathbf{G}_{i,12} \\ \mathbf{G}_{i,21} & \mathbf{G}_{i,22} \end{bmatrix} \begin{bmatrix} \mathbf{t}_{i,n}^{B} \\ \mathbf{t}_{i,n}^{I} \end{bmatrix}$  for  $\mathbf{u}_{i,n}^{I}$ apply  $\{\mathbf{t}_{i,n+1}^{I(ij)}\} = \{\mathbf{t}_{i,n}^{I(ij)}\} + \beta(\{\mathbf{u}_{j,n}^{I(ji)}\} - \{\mathbf{u}_{i,n}^{I(ij)}\})$  for all  $j \in S(i)$ 

where  $\beta$ , is a relaxation parameter to ensure and/or accelerate convergence

\* Kamiya, Iwase and kita, "Parallel implementation of boundary element method with domain decomposition," Eng. Anal. Bound. Elem., 1997.

#### Geometric contraction BEM-BEM based coupling \*

 $\left\{\mathbf{u}_{i,\,\mathbf{n}+1}^{\mathbf{I}(ij)}\right\} = \left\{\mathbf{u}_{i,\,\mathbf{n}}^{\mathbf{I}(ij)}\right\} - \alpha\left(\left\{\mathbf{t}_{i,\mathbf{n}}^{\mathbf{I}(ij)}\right\} + \left\{\mathbf{t}_{j,\mathbf{n}}^{\mathbf{I}(ji)}\right\}\right) \text{ for all } j \in \mathbf{S}(i)$ 

#### **Robin relaxation BEM-BEM coupling \***

 $\left\{\mathbf{g}_{i,n+1}^{\mathbf{I}(ij)}\right\} = -\left\{\mathbf{q}_{j,n}^{\mathbf{I}(ji)}\right\} + \rho\left\{\mathbf{u}_{j,n}^{\mathbf{I}(ji)}\right\} \text{ for all } j \in \mathbf{S}(i)$ 

\* Elleithy and Tanaka, "Interface Relaxation Algorithms for BEM-BEM Coupling and FEM-BEM Coupling," *Comp. Meth. Appl. Mech. & Eng.*, 2003.

## **IR BEM-BEM coupling (5)**



## Conclusions

- In certain cases it is beneficial to couple the FEM and BEM in analysis
- The IR coupling algorithms have the potential to work effectively
  - No access to FEM/BEM matrices required
  - commercial packages may be used to solve sub-problems
  - smaller FEM mesh for plastic region
  - reduced number of FEM-BEM iterations with dynamic calculation of relaxation parameters
- The IR algorithms exhibit different mathematical and computational properties
- The rate of convergence of IR algorithms is affected by certain problem parameters
- There is still much to learn about IR algorithms