

# Large-scale embedded domain simulations by means of the AgFEM method

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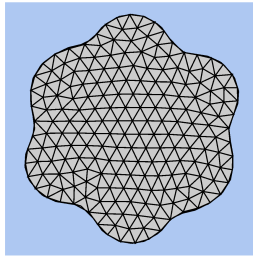
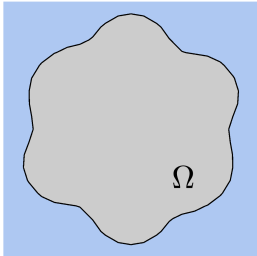
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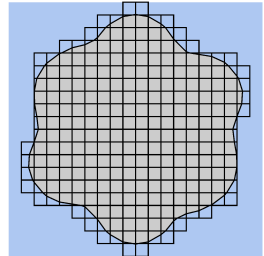
## **What are Embedded Finite Element methods?**

# Embedded Finite elements

CutFEM, Finite Cell Method, AgFEM, X-FEM, ...



body-fitted mesh



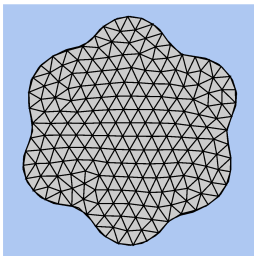
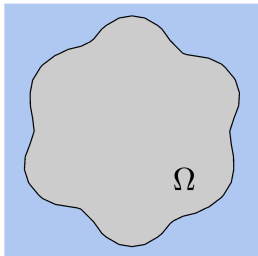
unfitted mesh

✓ Simplified mesh generation

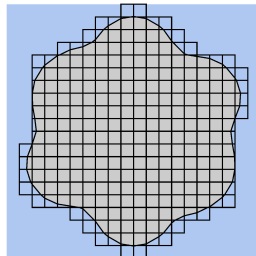


# Embedded Finite elements

CutFEM, Finite Cell Method, AgFEM, X-FEM, ...



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unfitted mesh

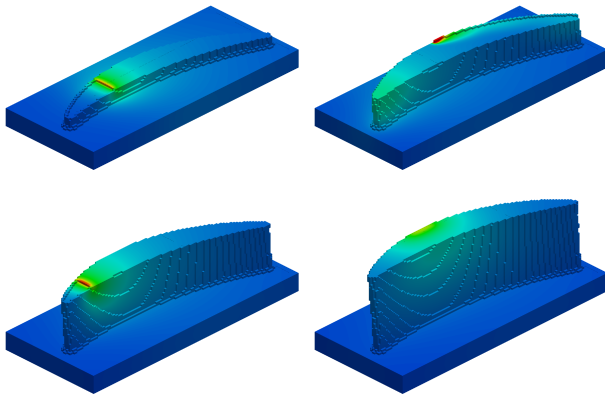
✓ Simplified mesh generation

✗ Dirichlet BC? ✗ Numerical integration? ✗ ill-conditioning? (this talk)

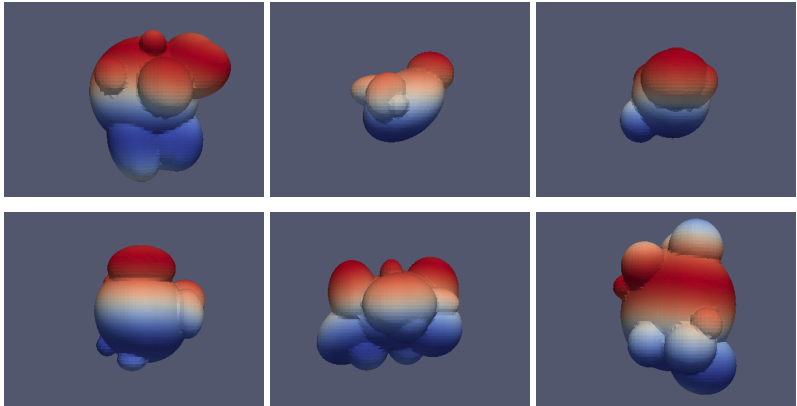
# 3D printing simulation



This project has received funding from the European Union's Horizon 2020 research and innovation programme under grant agreement No 690725

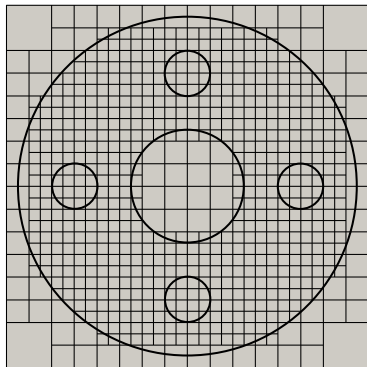


# UQ with stochastic geometries



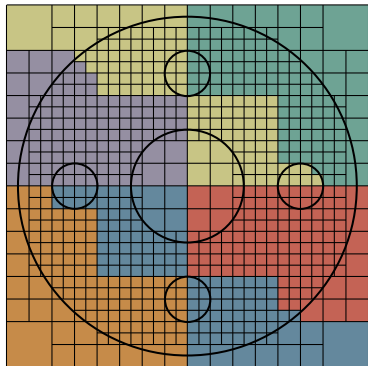
# Distributed simulation pipeline

1. Unfitted (adaptive) Cartesian grids (p4est)



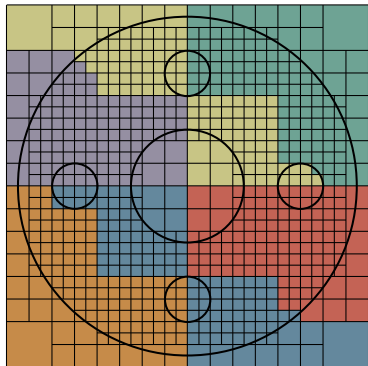
# Distributed simulation pipeline

1. Unfitted (adaptive) Cartesian grids (p4est)
2. Partition using space filling-curves (p4est)



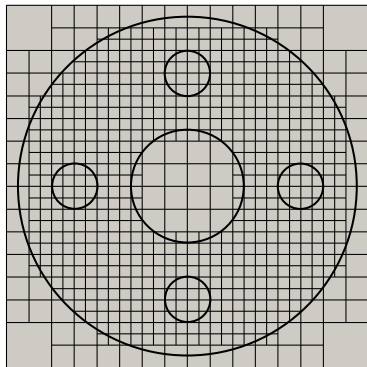
# Distributed simulation pipeline

1. Unfitted (adaptive) Cartesian grids (p4est)
2. Partition using space filling-curves (p4est)
3. Embedded FEM (AgFEM)
4. AMG linear solver (petsc)



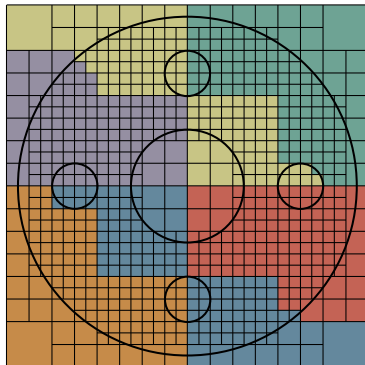
## Unfitted methods at large scales: pros and cons

- ✓ Highly scalable mesh generation based on octrees (e.g. p4est)



## Unfitted methods at large scales: pros and cons

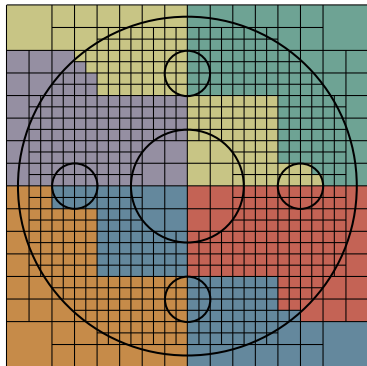
- ✓ Highly scalable mesh generation based on octrees (e.g. p4est)
- ✓ Highly scalable mesh partition with space-filling curves (Parmetis not needed)





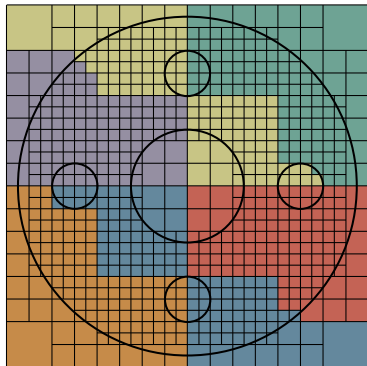
## Unfitted methods at large scales: pros and cons

- ✓ Highly scalable mesh generation based on octrees (e.g. p4est)
- ✓ Highly scalable mesh partition with space-filling curves (Parmetis not needed)
- ✓ Highly scalable adaptive mesh refinement + load balancing



## Unfitted methods at large scales: pros and cons

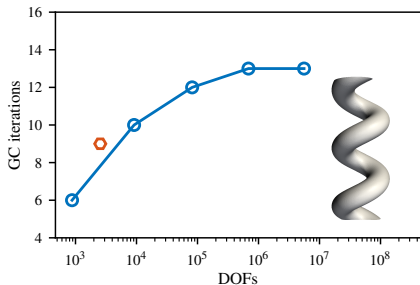
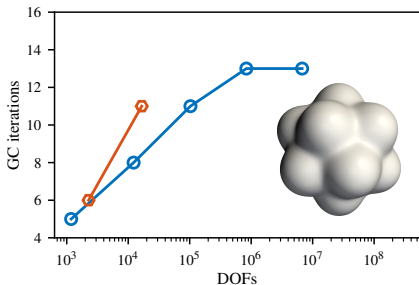
- ✓ Highly scalable mesh generation based on octrees (e.g. p4est)
- ✓ Highly scalable mesh partition with space-filling curves (Parmetis not needed)
- ✓ Highly scalable adaptive mesh refinement + load balancing
- ✗ Not guaranteed that highly scalable linear solvers keep their optimal properties for cut elements.



# Petsc CG + AMG preconditioner on unfitted meshes

Poisson equation (weak scaling test with 5 meshes)

—○— AMG+AgFEM    —○— AMG + Naive unfitted FEM\*

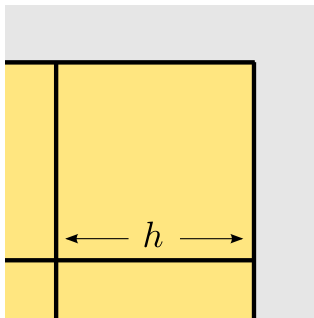


\* Nitsche BCs + modified integration in cut cells

## **Why linear solvers are affected by cut cells?**

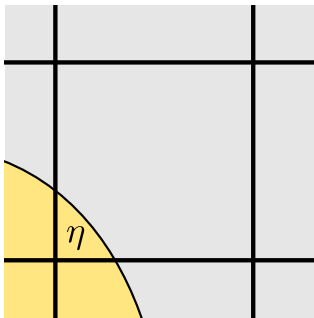
## Condition number estimates (Poisson Eq.)

(a) Body-fitted case



$$k_2(A) \sim h^{-2}$$

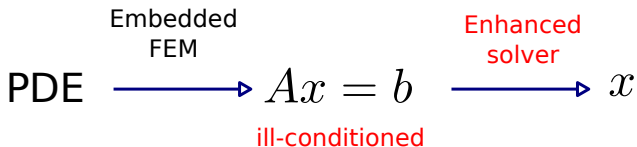
(b) Naive unfitted FEM



$$k_2(A) \sim |\eta|^{-(2p+1-2/d)}$$

"small cut cell problem"

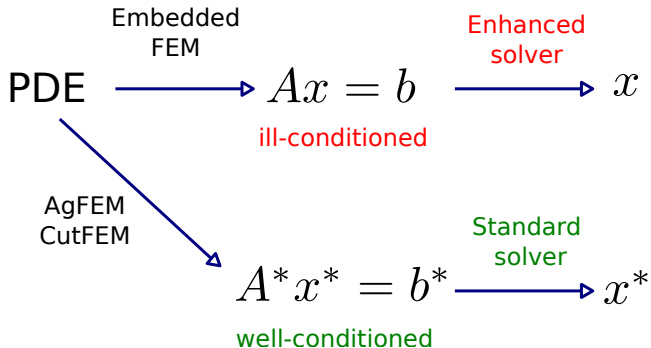
## Possible remedy: Fix the linear solver <sup>1</sup>



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<sup>1</sup>[S. Badia, F. Verdugo. Robust and scalable domain decomposition solvers for unfitted finite element methods. *Journal of Computational and Applied Mathematics* (2018) ]

## Possible remedy: Enhanced FE formulation



# Agenda

1. The AgFEM method (serial case)
2. Parallel implementation
3. Performance of parallel AgFEM + AMG solvers

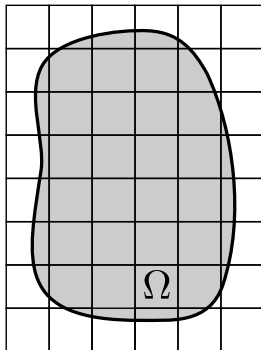


# Agenda

1. The AgFEM method (serial case)
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## AgFEM method for the Poisson Eq.

$$\left. \begin{array}{l} -\Delta u = f \quad \text{in } \Omega \\ u = u^D \quad \text{on } \partial\Omega \end{array} \right\}$$



# Dirichlet BCs

## Nitsche's Method

Find  $u^h \in V^h$  such that

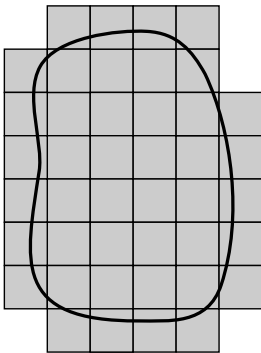
$$a(v, u^h) = l(v) \quad \forall v \in V^h \quad (V_h \text{ does not vanish on } \partial\Omega)$$

where

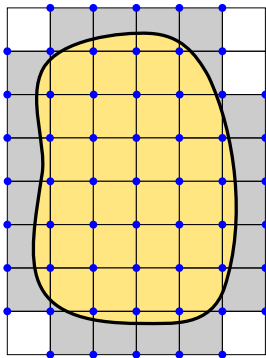
$$\begin{aligned} a(v, u) &:= \int_{\Omega} \nabla v \cdot \nabla u - \int_{\partial\Omega} (v \nabla u) \cdot n \\ &\quad + \int_{\partial\Omega} \beta v u - \int_{\partial\Omega} (u \nabla v) \cdot n \\ l(v) &:= \int_{\Omega} v f + \int_{\partial\Omega} \beta v u^D - \int_{\partial\Omega} (u^D \nabla v) \cdot n \end{aligned}$$

## Starting point: "naive" FE space

$$V_h^{\text{std}} := \{u \in C^0(\Omega^{\text{act}}) : u|_K \in Q^p(K) \forall K \in \mathcal{T}^{\text{act}}\}$$



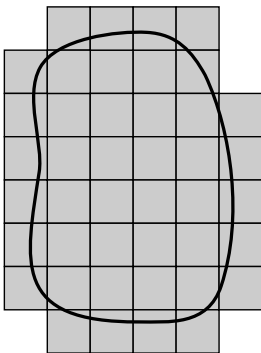
$\mathcal{T}^{\text{act}}, \Omega^{\text{act}}$



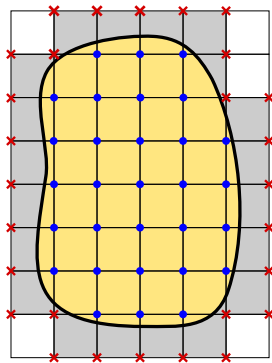
$V_h^{\text{std}}$

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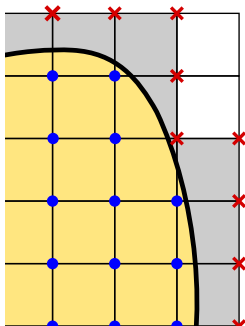


$V_h^{\text{std}}$

# Aggregated FE space

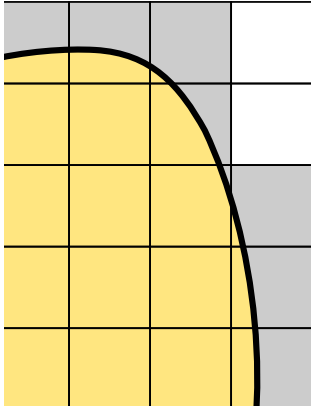
Basic idea: improve conditioning by removing problematic DOFs

$$V_h^{\text{agg}} := \left\{ u \in V_h : u_{\times} = \sum_{\bullet \in \text{masters}(\times)} C_{\times \bullet} u_{\bullet} \quad \forall \times \in \mathcal{P} \right\}$$

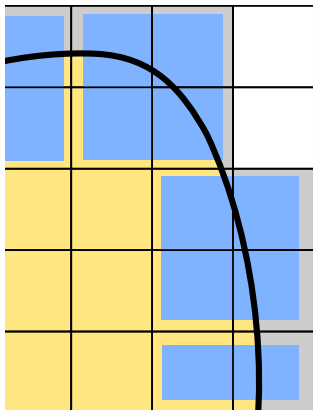


- *well-posed dofs*
- × *problematic dofs ( $\mathcal{P}$ )*

## Definition of constraints via cell aggregates



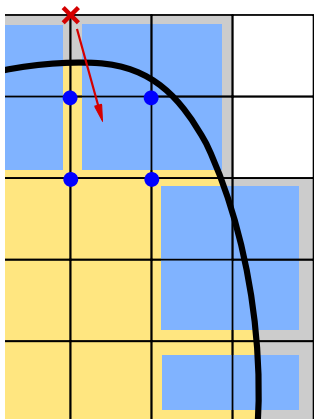
## Definition of constraints via cell aggregates



1. Generate cell aggregates  
(1 interior cell + several cut cells)

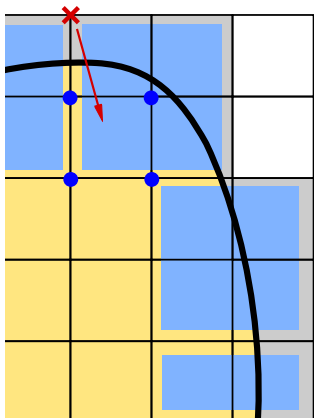


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via the aggregates

# Definition of constraints via cell aggregates



1. Generate cell aggregates  
(1 interior cell + several cut cells)
2. Define dof to root cell map  $\text{root}(x)$   
via the aggregates
3. Define constraints:

$$u_x = \sum_{\bullet \in \text{dofs}(\text{root}(x))} \phi_{\bullet}^{\text{root}(x)}(x_x) u_{\bullet}$$

## Results for the unfitted aggregated FEM (Poisson Eq.)<sup>2</sup>

$$\kappa(\mathbf{A}) \leq c_1 h^{-2} \quad (\text{Condition number bound})$$

$$\beta \leq c_2 h^{-2} \quad (\text{Nitsche's penalty coef.})$$

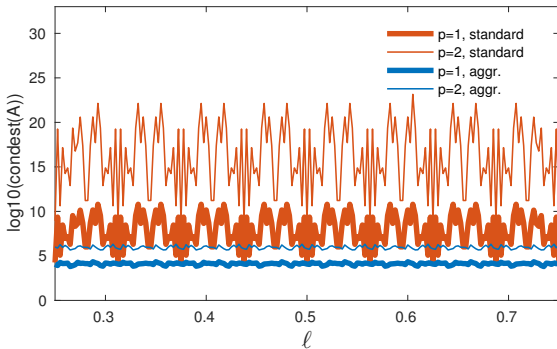
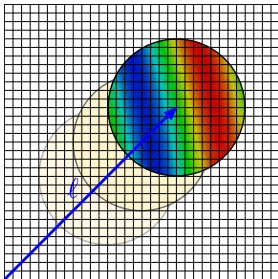
$$\|u - u_h\|_{H^1(\Omega)} \leq c_3 h^p \quad (\text{Optimal convergence order})$$

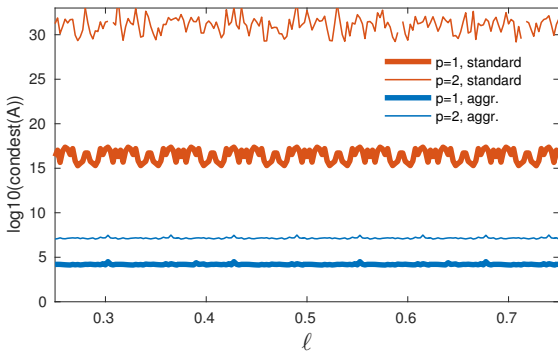
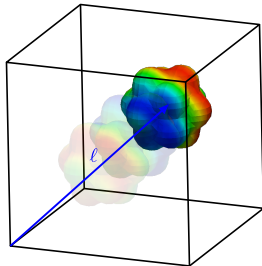
$$\|u - u_h\|_{L^2(\Omega)} \leq c_4 h^{p+1} \quad (\text{Optimal convergence order})$$

and others (inverse/trace inequalities, bound of aggregate size, bound of the extended solution, ...)

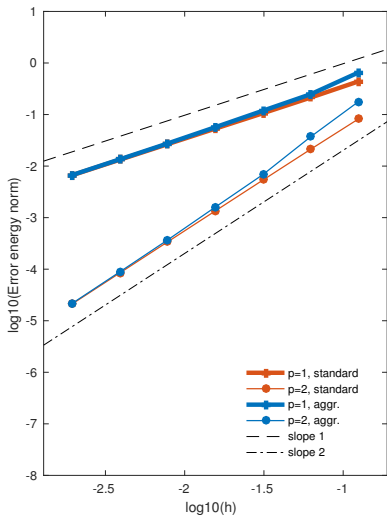
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<sup>2</sup> [Badia, Verdugo, Martín. The aggregated unfitted finite element method for elliptic problems. *Comput. Methods Appl. Mech. Eng.* (2018).]

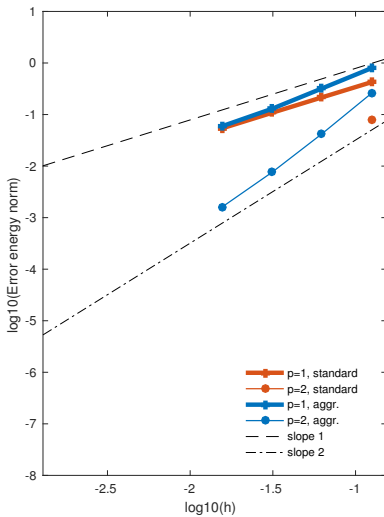




# Convergence test



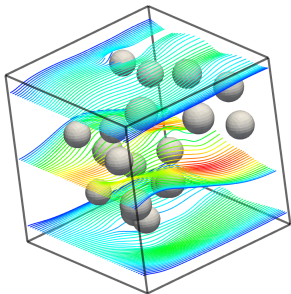
(a) 2D



(b) 3D

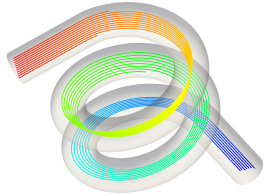
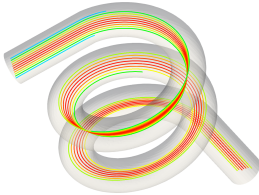
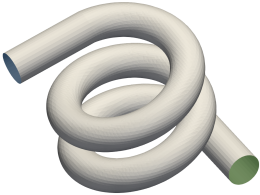
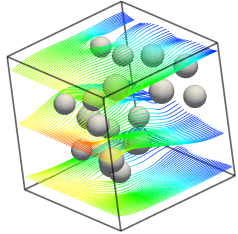
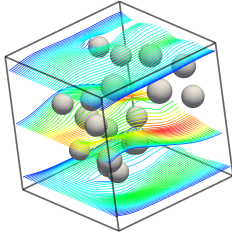
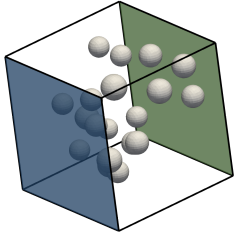
## Extension to the Stokes problem<sup>3</sup>

0.0  75.0  $|u|$

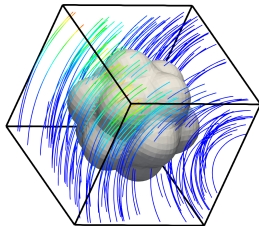
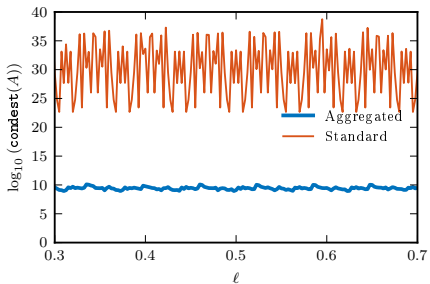
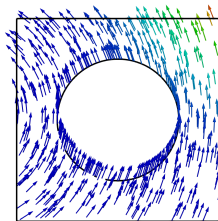
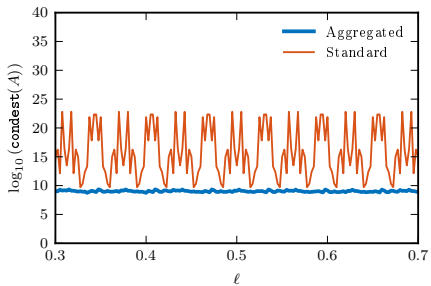


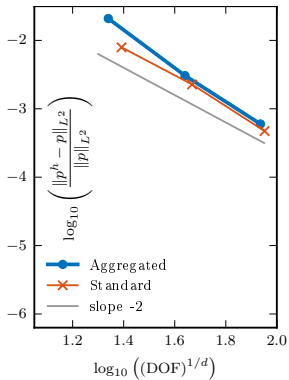
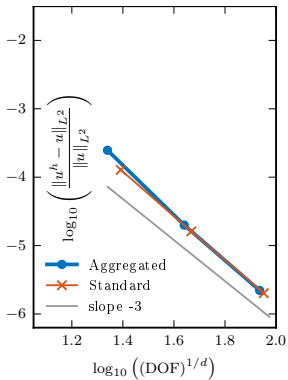
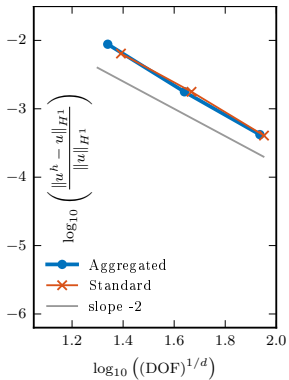
$$\left. \begin{aligned} -\Delta u + \nabla p &= f && \text{in } \Omega \\ \nabla \cdot u &= 0 && \text{in } \Omega \\ u &= 0 && \text{on } \Gamma_D \\ (\nabla u - pI) \cdot n &= g && \text{on } \Gamma_N \end{aligned} \right\}$$

<sup>3</sup>[Badia, Martín, Verdugo. Mixed aggregated finite element methods for the unfitted discretization of the stokes problem. SIAM J. Sci. Comput., 40(6). 2018.]

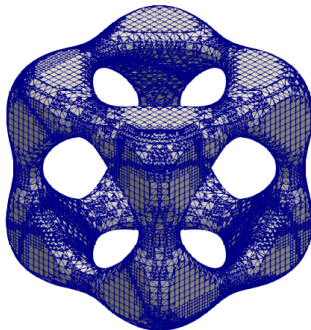
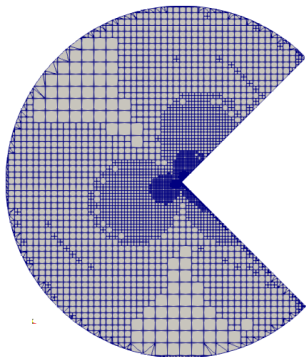








## Extension to non-conforming meshes <sup>4</sup>



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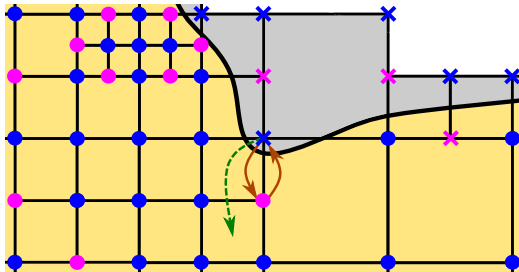
<sup>4</sup>[S. Badia, A.F. Martín, E. Neiva, and F. Verdugo. The aggregated unfitted finite element method on parallel tree-based adaptive meshes. Submitted 2020]

# Combining AgFEM + hanging node constrains

Well-posed DOFs = Interior DOFs



Cyclic constraints



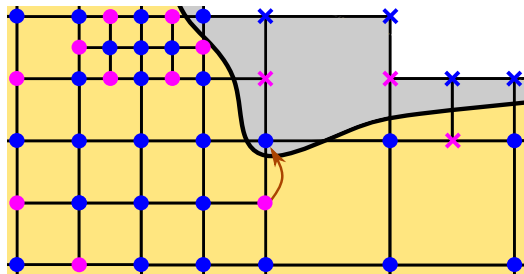
- well-posed free
- well-posed hanging
- × ill-posed free
- × ill-posed hanging

# Combining AgFEM + hanging node constrains

Well-posed DOFs = DOFs with local support on interior cells

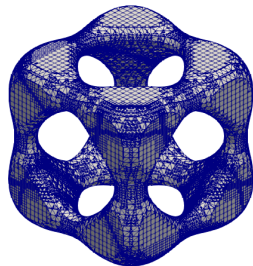
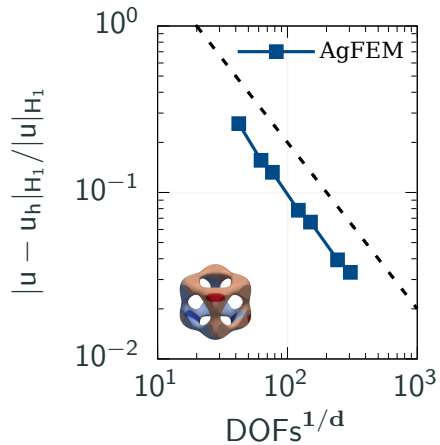


Resolvable constraints

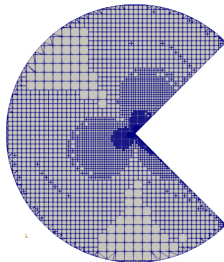
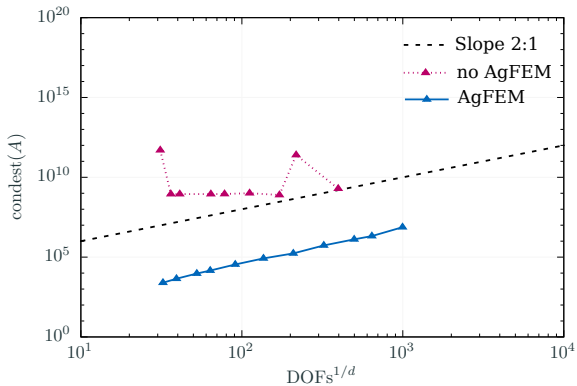


- well-posed free
- well-posed hanging
- × ill-posed free
- × ill-posed hanging

## Convergence (Poisson Eq.)



# Condition number (Poisson Eq.)

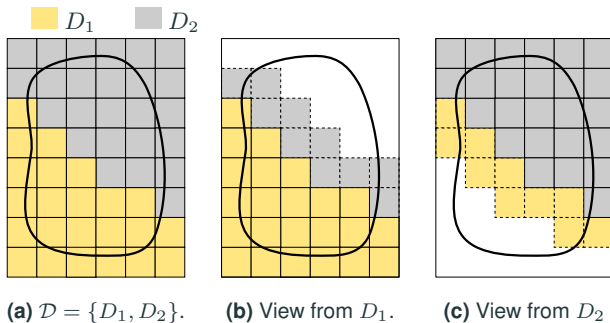


# Agenda

1. The AgFEM method (serial case)
2. Parallel implementation
3. Performance of parallel AgFEM + AMG solvers



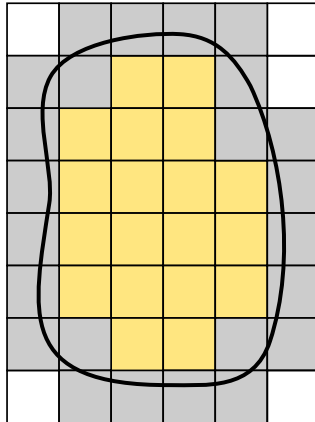
## Domain decomposition setup



Main phases to be parallelized:

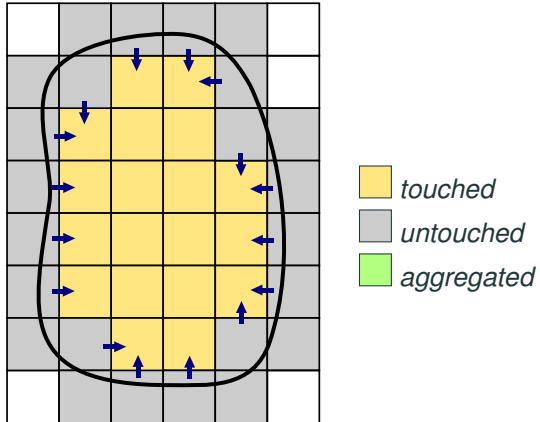
- Cell Aggregation
- Imposition of constraints

## Cell aggregation (serial)

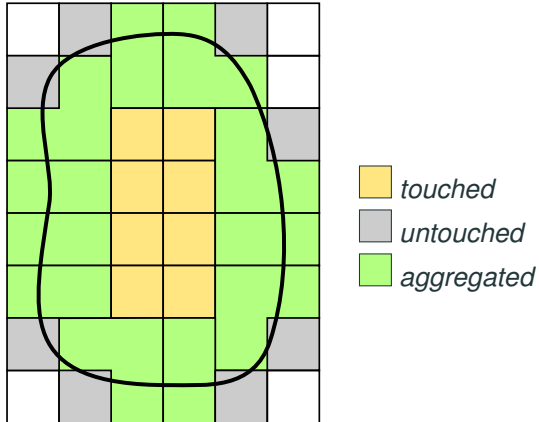


-  *touched*
-  *untouched*
-  *aggregated*

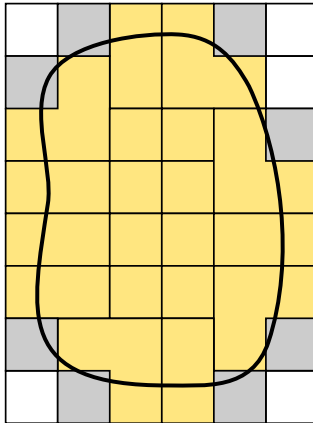
# Cell aggregation (serial)



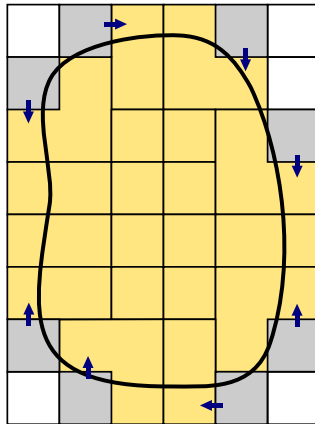
## Cell aggregation (serial)




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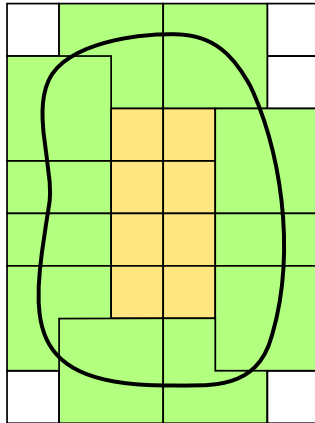


# Cell aggregation (serial)

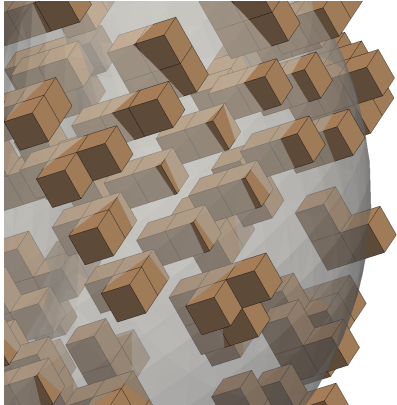
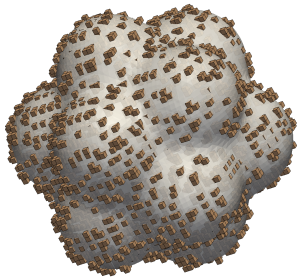


-  *touched*
-  *untouched*
-  *aggregated*

# Cell aggregation (serial)

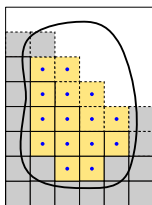
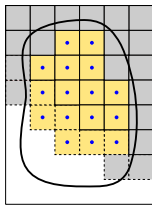


# Aggregates in 3D





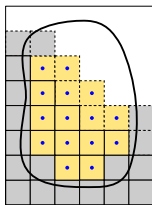
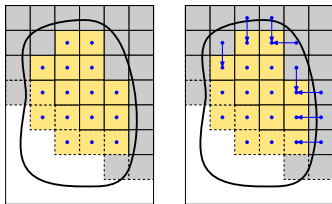
## Cell aggregation (parallel)



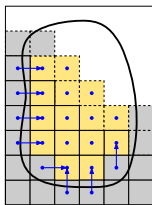
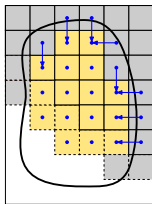
(a) Step 1.

✓ Standard nearest neighbor communication to determine root cells

## Cell aggregation (parallel)



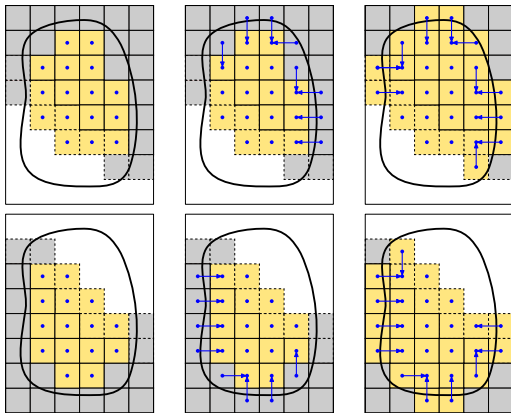
(a) Step 1.



(b) Step 2.

✓ Standard nearest neighbor communication to determine root cells

## Cell aggregation (parallel)



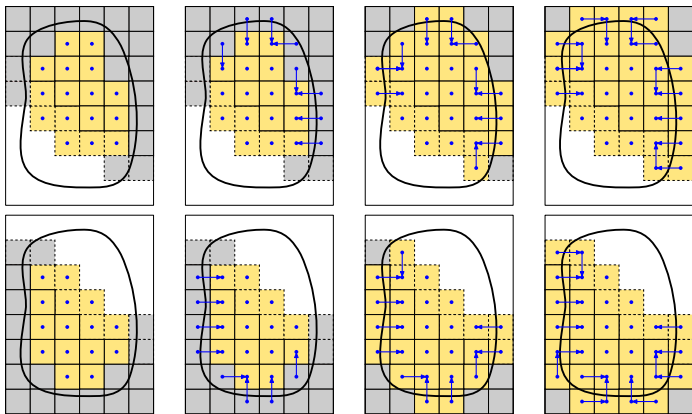
(a) Step 1.

(b) Step 2.

(c) Comm.

✓ Standard nearest neighbor communication to determine root cells

## Cell aggregation (parallel)



(a) Step 1.

(b) Step 2.

(c) Comm.

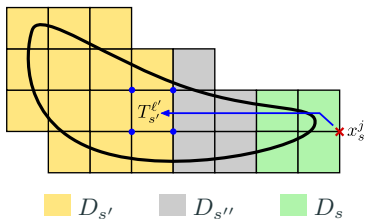
(d) Step 3.

✓ Standard nearest neighbor communication to determine root cells

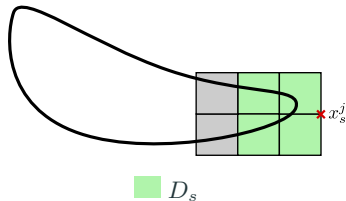
# Parallel imposition of constraints

✗ Standard layer of ghost cells not sufficient

$$u_{\times} = \sum_{\bullet \in \text{dofs}(\text{root}(\times))} \phi_{\bullet}^{\text{root}(\times)}(x_{\times}) u_{\bullet}$$



(a) Dof to root cell map

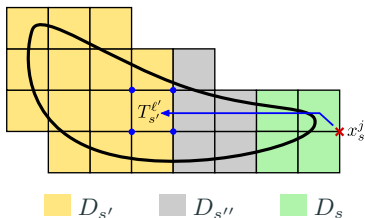


(b) View from  $D_s$

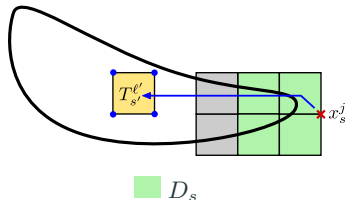
# Parallel imposition of constraints

- ✓ We import extra ghost cells if needed

$$u_{\times} = \sum_{\bullet \in \text{dofs}(\text{root}(\times))} \phi_{\bullet}^{\text{root}(\times)}(x_{\times}) u_{\bullet}$$



(a) Dof to root cell map

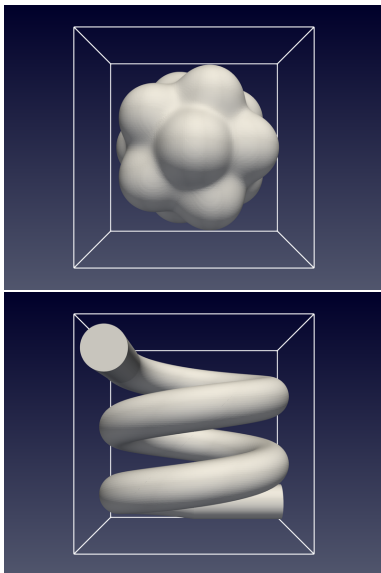


(b) View from  $D_s$

# Agenda

1. The AgFEM method (serial case)
2. Parallel implementation
3. Performance of parallel AgFEM + AMG solvers

## Weak scaling test setup



- Poisson eq.
- AgFEM and "naive" unfitted FEM
- Linear solver:  
PCG from Petsc
- Preconditioner:  
smooth aggregation AMG  
from Petsc (GAMG)
- Up to 16K cores and 1000M  
background cells

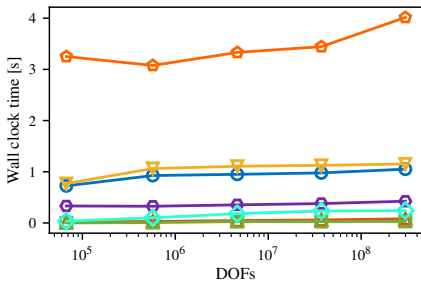
Computed at Mare Nostrum 4



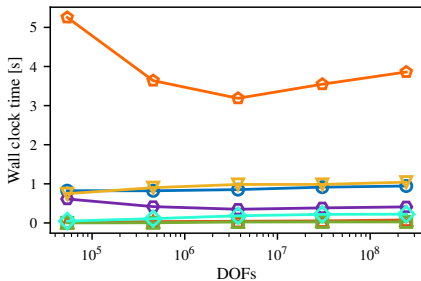


# Weak scalability analysis of AgFEM

- Cell aggregation (Alg. 2)
- Path reconstruction (Algs. 3 and 4)
- Import data from root cells (Alg. 5)
- Setup constraints (Sect. 3.8)
- Setup of local DOFs ids (Sect. 3.3)
- Setup of global DOFs ids (Sect. 3.7)
- FE integration + assembly (Table 2)

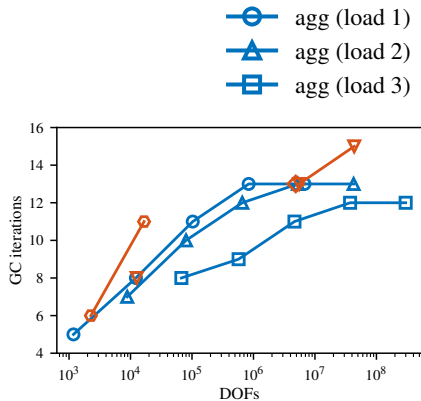


(a) Popcorn

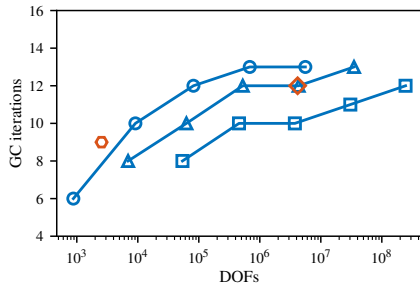
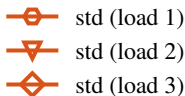


(b) Spiral

# Algorithmic weak scalability linear solver

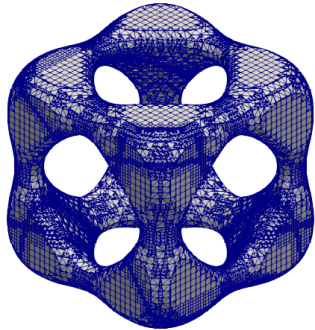
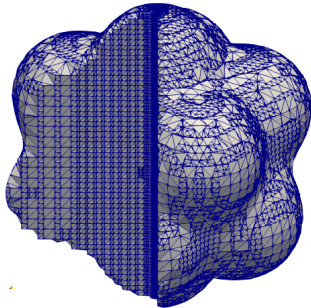


(a) Popcorn

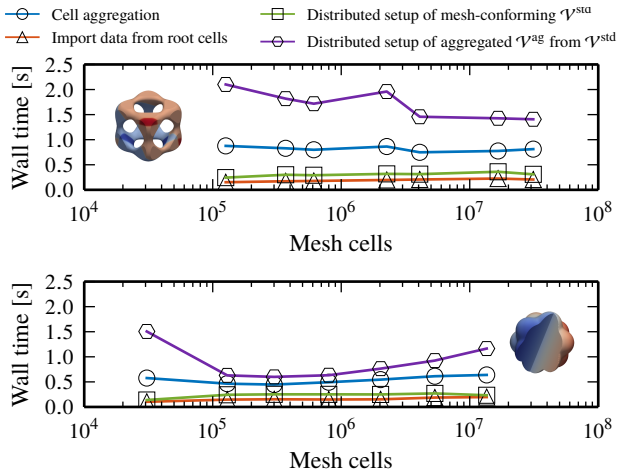


(b) Spiral

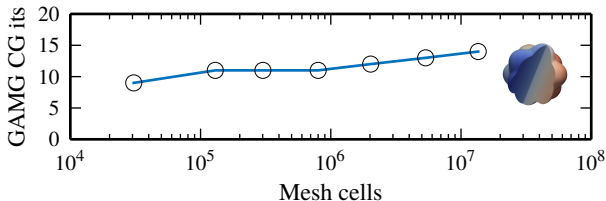
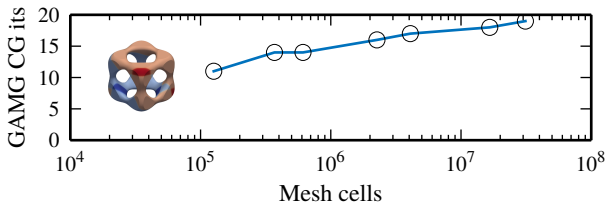
# Weak scalability analysis of h-adaptive AgFEM



# Weak scalability of main AgFEM phases



# Algorithmic weak scalability linear solver



# Conclusions

- ✓ Embedded FEM simplifies mesh generation and partitioning
- ✗ ... but can destroy the scalability of linear solvers
  
- ✓ AgFEM allows
- ✓ ... to recover the optimal scaling of linear solver
- ✓ ... while keeping the optimal discretization order

## For more details:

- S. Badia, A.F. Martín, E. Neiva, and F. Verdugo. The aggregated unfitted finite element method on parallel tree-based adaptive meshes. *Submitted*. 2020. ArXiv 2006.05373.
- F. Verdugo, A. F. Martin, and S. Badia. Distributed-memory parallelization of the aggregated unfitted finite element method. *Comput. Methods Appl. Mech. Eng.*, 357. 2019.
- S. Badia, A.F. Martín, F. Verdugo. Mixed aggregated finite element methods for the unfitted discretization of the stokes problem. *SIAM J. Sci. Comput.*, 40(6). 2018.
- S. Badia, F. Verdugo, A.F. Martín. The aggregated unfitted finite element method for elliptic problems. *Comput. Methods Appl. Mech. Eng.*, 336. 2018.