

Monotone multilevel for FOSLS linear elastic contact

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February 4, 2019

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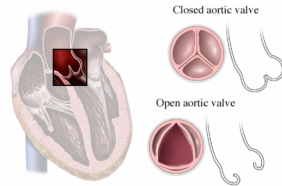
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Examples of contact problems

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- Contact problems with incompressible materials.
- Quantities of interest: the forces generated by the contact.

Signorini's problem: strong formulation

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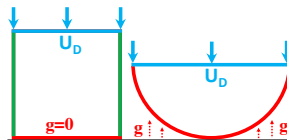
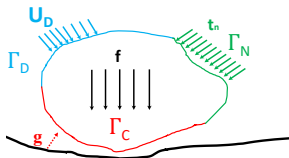
Linear Elasticity:

$$\begin{cases} \operatorname{div} \boldsymbol{\sigma} + \mathbf{f} = 0 & \Omega & \text{momentum balance equation} \\ \mathcal{A} \boldsymbol{\sigma} - \boldsymbol{\varepsilon}(\mathbf{u}) = 0 & \Omega & \text{constitutive law} \\ \mathbf{u} = \mathbf{u}_D & \Gamma_D & \text{Dirichlet BC} \\ \boldsymbol{\sigma} \mathbf{n} = \mathbf{t}_N & \Gamma_N & \text{Neumann BC} \end{cases}$$

Contact Constraints:

$$\partial\Omega = \Gamma_C \cup \Gamma_D \cup \Gamma_N, \Gamma_i \cap \Gamma_j = \emptyset \text{ for } i, j = D, N, C, i \neq j$$

$$\begin{cases} \mathbf{u} \cdot \mathbf{n} - g \leq 0 & \Gamma_C \text{ impenetrability} \\ (\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n} \leq 0 & \Gamma_C \text{ direction of the surface pressure} \\ (\mathbf{u} \cdot \mathbf{n} - g) ((\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n}) = 0 & \Gamma_C \text{ complementarity condition} \\ \mathbf{t}_j^T (\boldsymbol{\sigma} \mathbf{n}_j) = 0 & \Gamma_C \text{ frictionless condition} \end{cases}$$



The Least-Squares Formulation

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- **First Order System Least-Squares (FOSLS) Functional**

$$C_1, C_2, C_3 > 0$$

$$\mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}) = C_1 \|\operatorname{div} \boldsymbol{\sigma} + \mathbf{f}\|_{L^2(\Omega)^d}^2 + C_2 \|\mathcal{A} \boldsymbol{\sigma} - \boldsymbol{\varepsilon}(\mathbf{u})\|_{L^2(\Omega)^d}^2 + C_3 \langle \mathbf{u} \cdot \mathbf{n} - g, (\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n} \rangle_{\Gamma_c}$$

- **Convex Set K**

$$K = \{(\mathbf{u}, \boldsymbol{\sigma}) \in [H_{\Gamma_d}^1(\Omega)]^d \times [H_{\operatorname{div}, \Gamma_N}(\Omega)]^d : \mathbf{u} \cdot \mathbf{n} - g \leq 0, (\boldsymbol{\sigma} \mathbf{n}) \cdot \mathbf{n} \leq 0, \mathbf{t}_j^T(\boldsymbol{\sigma} \mathbf{n}_j) = 0 \quad \Gamma_c\}$$

- Find $(\mathbf{u}, \boldsymbol{\sigma}) \in K$, such that:

- **Minimization problem:** $\mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}) \leq \mathcal{J}(\mathbf{v}, \boldsymbol{\tau}) \quad \forall (\mathbf{v}, \boldsymbol{\tau}) \in K$

$$\Longleftrightarrow$$

- **Variational Inequality:**
$$\left\{ \begin{array}{l} \left\langle \frac{\partial \mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}; \mathbf{f}, g)}{\partial \mathbf{u}}, \mathbf{v} - \mathbf{u} \right\rangle \geq 0 \\ \left\langle \frac{\partial \mathcal{J}(\mathbf{u}, \boldsymbol{\sigma}; \mathbf{f}, g)}{\partial \boldsymbol{\sigma}}, \boldsymbol{\tau} - \boldsymbol{\sigma} \right\rangle \geq 0 \end{array} \right. \quad \forall (\mathbf{v}, \boldsymbol{\tau}) \in K$$

Advantages of the Least-Squares Approach

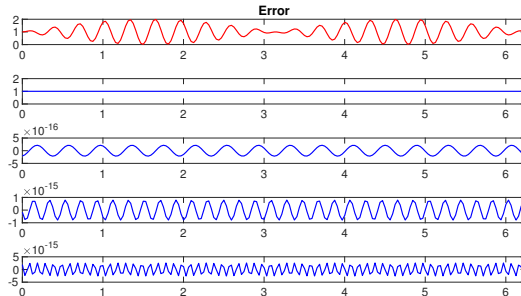
- Direct access to stress σ (friction, plasticity...)
- Dealing with incompressible materials ($\lambda \rightarrow \infty$)
- FOSLS functional as an a posteriori error estimator
- Flexible choice of finite element spaces (low order: $\mathbf{u}_h \in P^1$, $\sigma_h \in \mathcal{RT}_0$)
- Symmetric positive definite system

Disadvantages of the Least-Squares Approach

- The functional is fictitious, not physical
- The asymmetry of the stress tensor
- Find proper weights C_1 , C_2 , C_3
- Large condition number: need for a **multilevel method**

Attia, Frank S., Zhiqiang Cai, and Gerhard Starke. "First-order system least squares for the Signorini contact problem in linear elasticity". SIAM Journal on Numerical Analysis 47.4 (2009): 3027-3043.

- A proper smoother must smooth error components related to the large eigenvalues of the system operator;

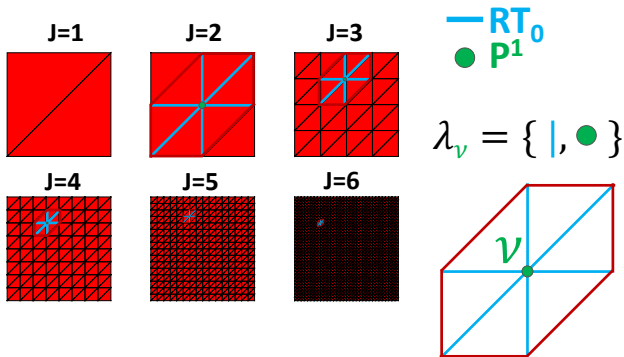


- Gauß-Seidel smooths H^1 , **but not** H_{div} , high frequencies of the error;
- The kernel $\text{Ker}(\text{div}) = \{\boldsymbol{\tau} \in H_{\text{div}}, \text{div } \boldsymbol{\tau} = 0\}$ is too large;
- Patch-smoother for divergence-free components of the error;

Linear Multilevel: nested meshes and patches

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- Minimization of the functional $\mathcal{J}(\mathbf{u}, \boldsymbol{\sigma})$ on $\text{span}(\lambda_{j,\nu})$
- Exploit ν -patches to smooth the error in H^1 and H_{div} simultaneously

Ralf Hiptmair. Multigrid method for $H(\text{div})$ in three dimensions. Electron. Trans. Numer. Anal, 6(1):133-152, 1997.

Douglas N Arnold, Richard S Falk, and Ragnar Winther. Multigrid in $H(\text{div})$ and $H(\text{curl})$. Numerische Mathematik, 85(2):197-217, 2000.

Gerhard Starke. Gauss-Newton multilevel methods for least-squares finite element computations of variably saturated subsurface flow. Computing, 64(4):323-338, 2000.

Exact Monotone Multilevel

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Define:

- $\mathbf{x}_j^k = (\mathbf{u}_j^k, \boldsymbol{\sigma}_j^k) \in K_J$ k -th iterate
- $\mathbf{x}_{J,0} = \mathbf{x}_J^k$
- $\mathbf{x}_{j,0} = \mathbf{x}_{j+1,N_{j+1}}$, for $j = J-1, \dots, 1$

Compute a sequence of intermediate iterates $\mathbf{x}_{j,\nu} = \mathbf{x}_{j,\nu-1} + \mathbf{c}_{j,\nu}$:

$$\mathcal{J} \leq \mathcal{J}(\mathbf{x}_{j,\nu} + \mathbf{y}) \quad \forall \mathbf{y} \in K_{j,\nu}^* \quad j = J, \dots, 2, \quad \nu = 1, \dots, N_j$$

$$\mathcal{J}(\mathbf{x}_{2,N_2} + \mathbf{c}_1) \leq \mathcal{J}(\mathbf{x}_{2,N_2} + \mathbf{y}) \quad \forall \mathbf{y} \in K_1^* \quad j = 1$$

with the **exact** local closed convex sets $K_{j,\nu}^*$ and K_1^* :

$$K_{j,\nu}^*(\mathbf{x}_{j,\nu}) = \{\mathbf{y} \in \text{span}\{\boldsymbol{\lambda}_{j,\nu}\} : \mathbf{y} + \mathbf{x}_{j,\nu} \in K_J\}$$

$$K_1^*(\mathbf{x}_{2,N_2}) = \{\mathbf{y} \in \text{span}\{\boldsymbol{\lambda}_1\} : \mathbf{y} + \mathbf{x}_{2,N_2} \in K_J\}$$

Ralf Kornhuber. Monotone multigrid methods for elliptic variational inequalities I. Numerische Mathematik, 69(2):167-184, 1994.

Ralf Kornhuber and Rolf Krause. Adaptive multigrid methods for Signorini's problem in linear elasticity. Computing and Visualization in Science, 4(1):9-20, 2001.

Approximate Monotone Multilevel

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Define:

- $\mathbf{c}_{j,\nu} = (\tilde{\mathbf{u}}_{j,\nu}, \tilde{\boldsymbol{\sigma}}_{j,\nu})$ correction at level j , patch ν
- $\mathbf{c}_{J,0} = \mathbf{x}_J^k$, $\mathbf{c}_{j,0} = \mathbf{0}$ for $j = J - 1, \dots, 1$
- $\mathbf{w}_{j,\nu} = \sum_{\mu=0}^{\nu} \mathbf{c}_{j,\mu}$

Compute a sequence of intermediate corrections $\mathbf{c}_{j,\nu} \in K_{j,\nu}(\mathbf{w}_{j,\nu-1})$ and $\mathbf{c}_1 \in K_1$:

$$\begin{aligned} \mathcal{J}(\mathbf{w}_{j,\nu-1} + \mathbf{c}_{j,\nu}) &\leq \mathcal{J}(\mathbf{w}_{j,\nu-1} + \mathbf{y}) \quad \forall \mathbf{y} \in K_{j,\nu} & j = J, \dots, 2, \quad \nu = 1, \dots, N_j \\ \mathcal{J}(\mathbf{c}_1) &\leq \mathcal{J}(\mathbf{y}) & \forall \mathbf{y} \in K_1 & j = 1 \end{aligned}$$

with the **coarse convex sets** K_j and the **approximate** local closed convex sets $K_{j,\nu}$:

$$\begin{aligned} K_{j,\nu}(\mathbf{w}_{j,\nu-1}) &= \{\mathbf{y} \in \text{span}\{\lambda_{j,\nu}\} : \mathbf{y} + \mathbf{w}_{j,\nu-1} \in K_j\} \\ K_1 &\subset K_2 \subset \dots \subset K_{J-1} \subset K_J \end{aligned}$$

Coarse Convex Sets and Constraints

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Coarse Convex Sets:

$$\begin{aligned}
 K_j &= \left\{ \mathbf{x}_j = (\mathbf{u}_j, \boldsymbol{\sigma}_j) \in X_j : \mathbf{u}_j|_{\Gamma_D} = \mathbf{u}_D, \boldsymbol{\sigma}_j|_{\Gamma_N} = \mathbf{t}_N, \right. \\
 &\quad \left. \mathbf{u}_j \cdot \mathbf{n}_j|_{\Gamma_C} \leq g_{j,u_n}, \mathbf{n}^T(\boldsymbol{\sigma}_j \mathbf{n}) \leq g_{j,\sigma_n}, \mathbf{t}_j^T(\boldsymbol{\sigma}_j \mathbf{n}_j) = 0 \right\} \quad j = J \\
 K_j &= \left\{ \mathbf{x}_j = (\mathbf{u}_j, \boldsymbol{\sigma}_j) \in X_j : \mathbf{u}_j|_{\Gamma_D} = \mathbf{0}, \boldsymbol{\sigma}_j|_{\Gamma_N} = \mathbf{0}, \right. \\
 &\quad \left. \mathbf{u}_j \cdot \mathbf{n}_j|_{\Gamma_C} \leq g_{j,u_n}, \mathbf{n}^T(\boldsymbol{\sigma}_j \mathbf{n}) \leq g_{j,\sigma_n}, \mathbf{t}_j^T(\boldsymbol{\sigma}_j \mathbf{n}_j) = 0 \right\} \quad j = J-1, \dots, 1
 \end{aligned}$$

Coarse Constraints:

- $\tilde{\mathbf{u}}_{j,\nu}$ and $\tilde{\boldsymbol{\sigma}}_{j,\nu}$ are the components of the correction $\mathbf{c}_{j,\nu}$.

$$\begin{aligned}
 g_{j,u_n} &= \begin{cases} g & j = J \\ \rho_{j+1,u_n}^j \left(g_{j+1,u_n} - \sum_{\nu=1}^{N_{j+1}} [\tilde{\mathbf{u}}_{j+1,\nu}|_{\Gamma_C}]_n \right) & j = J-1, \dots, 1 \end{cases} \\
 g_{j,\sigma_n} &= \begin{cases} 0 & j = J \\ \rho_{j+1,\sigma_n}^j \left(g_{j+1,\sigma_n} - \sum_{\nu=1}^{N_{j+1}} [\tilde{\boldsymbol{\sigma}}_{j+1,\nu}|_{\Gamma_C}]_n \right) & j = J-1, \dots, 1 \end{cases}
 \end{aligned}$$

Non-Linear Projection Operators:

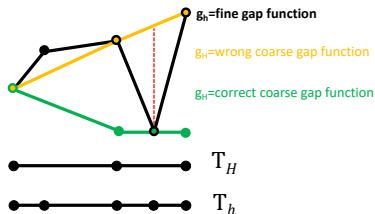
$\rho_{j+1,u_n}^j, \rho_{j+1,\sigma_n}^j$ chosen so that $K_1 \subset K_2 \subset \dots \subset K_{J-1} \subset K_J$.

Non-Linear Projections for Coarse Constraints

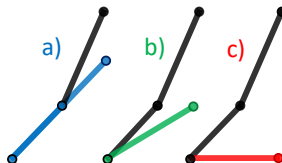
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- Wrong and correct coarse constraints



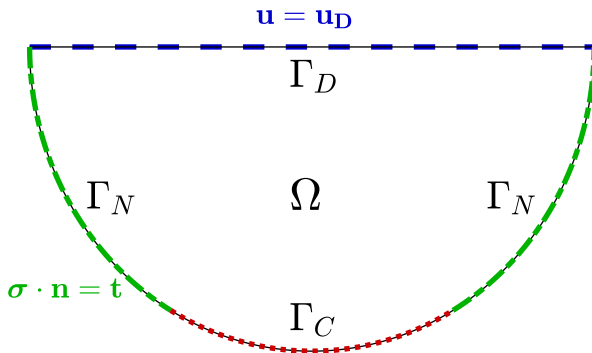
- Different consistent coarse constraints



Hertzian Contact - Setting

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$u_D = (0, -0.01)^T$, $t = 0$, $f = 0$, $\mu = 1$, $\lambda = 1, \infty$ (compressible and **incompressible**)

Hertzian Contact, two-level problem

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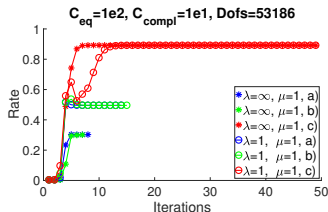
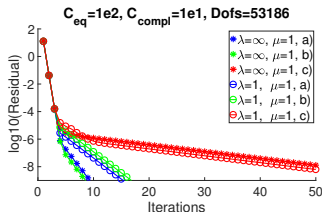


Figure: Mesh with $h_{max}/h_{min} = 7.0567$

- **First phase:** non-linear, capturing high frequencies
- **Second phase:** linear, known active set (blue, green), and not already known active set (red)
- **Similar behaviour** of compressible and incompressible cases

Signorini's problem, square mesh

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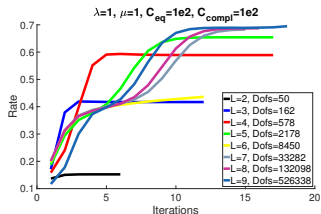
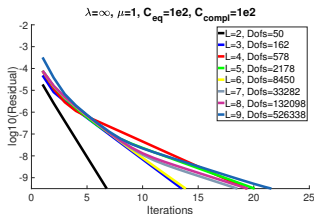


Figure: Square mesh. Compressible material.

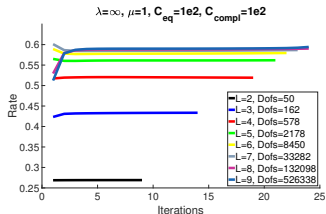
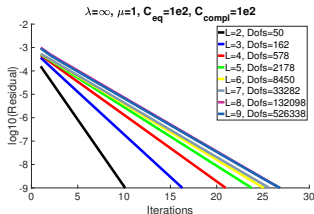


Figure: Square mesh. Incompressible material.

- Purely linear problem: h – and J – independency