

# Local Fourier Analysis of Domain Decomposition and Multigrid Methods for High-Order Matrix-Free Finite Elements

Jeremy L Thompson

University of Colorado Boulder

*jeremy@jeremylt.org*

July 8, 2021

This work is supported by the Exascale Computing Project (17-SC-20-SC), a collaborative effort of two U.S. Department of Energy organizations (Office of Science and the National Nuclear Security Administration) responsible for the planning and preparation of a capable exascale ecosystem, including software, applications, hardware, advanced system engineering and early testbed platforms, in support of the nation's exascale computing imperative.

# Overview

- 1 Introduction
- 2 High-Order Matrix-Free FEM
- 3 LFA of High-Order FEM
- 4 LFA of Multigrid Methods
  - $P$ -Multigrid
  - $H$ -Multigrid
- 5 LFA of BDDC
- 6 Summary

# Big Picture

- High-order matrix-free representations of PDEs are better suited to modern hardware than sparse matrices
- High-order matrix-free representations require preconditioned iterative solvers
- Local Fourier Analysis (LFA) provides sharp convergence estimates for these preconditioners
- We develop LFA of  $p$ -multigrid and Balancing Domain Decomposition by Constraints (BDDC) on high-order element subdomains
- We investigate LFA of  $p$ -multigrid with a BDDC smoother

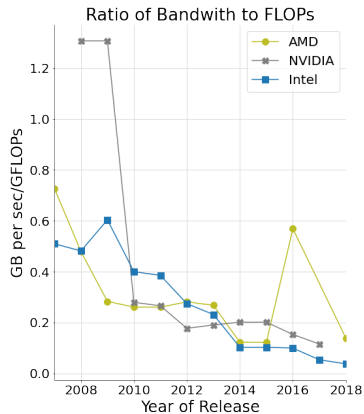
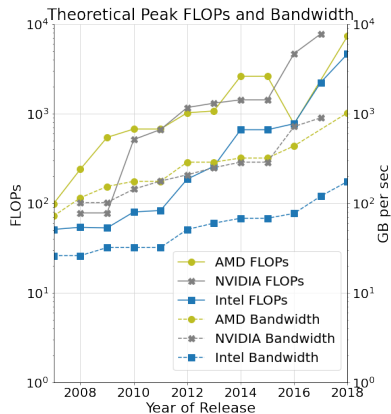
# Reproducibility

Transparency and reproducibility are the lifeblood of scientific advancement

All software and data used in this dissertation is open source:

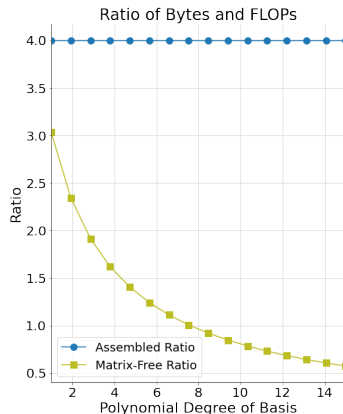
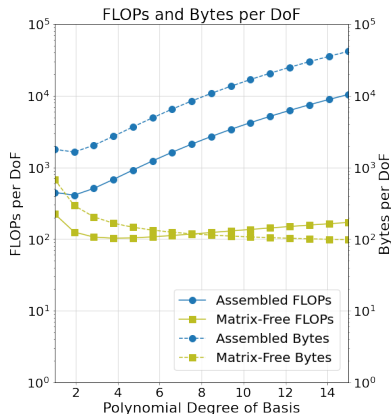
- <https://www.github.com/jeremyt/LFAToolkit.jl>
- <https://www.github.com/CEED/libCEED>
- <https://www.mcs.anl.gov/petsc>
- <https://github.com/jeremyt/dissertation>

# Modern Hardware



Modern hardware has lower memory bandwidth than FLOPs [6]

# Benefits of Matrix-Free



Requirements for matrix-vector product with sparse matrix vs matrix-free  
for screened Poisson  $\nabla^2 u - \alpha^2 u = f$  in 3D

**Matrix-free representations using tensor product bases  
better match modern hardware limitations**

# Matrix-Free Representation

Weak form for an arbitrary second order PDE [2]:

$$\begin{aligned} &\text{find } u \in V \text{ such that for all } v \in V \\ \langle v, u \rangle = \int_{\Omega} v \cdot f_0(u, \nabla u) + \nabla v : f_1(u, \nabla u) &= 0 \end{aligned} \quad (1)$$

where

- $\cdot$  - contraction over fields
- $:$  - contraction over fields and spatial dimensions

Note: pointwise functions  $f_0$  and  $f_1$  don't depend upon the discretization



# Matrix-Free Representation

Galerkin form for an arbitrary second order PDE:

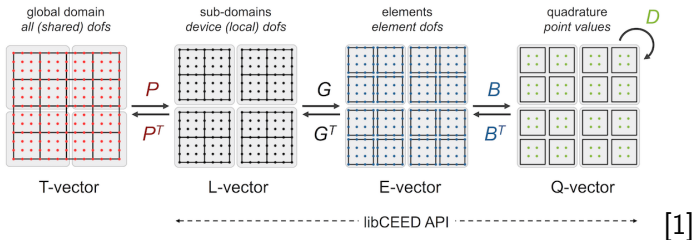
$$\sum_e \mathcal{E}^T \left[ (\mathbf{N}^e)^T \mathbf{W}^e \Lambda(f_0(u^e, \nabla u^e)) + \sum_{i=0}^{d-1} (\mathbf{D}_i^e)^T \mathbf{W}^e \Lambda(f_1(u^e, \nabla u^e)) \right] = 0 \quad (2)$$

- $\mathcal{E}$  - element assembly/restriction operator
- $\mathbf{N}^e$  - interpolation to quadrature points
- $\mathbf{D}_i^e$  - derivatives at quadrature points
- $\mathbf{W}^e$  - quadrature weights
- $\Lambda$  - pointwise multiplication at quadrature points
- $u^e = \mathbf{N}^e \mathcal{E}^e u$  and  $\nabla u^e = \{\mathbf{D}_i^e \mathcal{E}^e u\}_{i=0}^{d-1}$

## libCEED Representation



$$A = P^T G^T B^T D B G P$$



- **P** - parallel element assembly operator
- **G** - local element assembly operator
- **B** - basis action operator
- **D** - weak form and geometry at quadrature points

# Preconditioning Required

- Matrix-free representations require iterative solvers
- Iterative solvers are sensitive to conditioning of the operator (among other factors)
- High-order operators are ill-conditioned
- Preconditioners are required for good convergence
- LFA helps us tune these preconditioners

# LFA Background

Consider a scalar Toeplitz operator  $L_h$  on the infinite 1D grid  $G_h$

$$\begin{aligned}
 L_h &\triangleq [s_\kappa]_h \ (\kappa \in V) \\
 L_h w_h(x) &= \sum_{\kappa \in V} s_\kappa w_h(x + \kappa h)
 \end{aligned} \tag{3}$$

where

- $V \subset \mathbb{Z}$  is an index set
- $s_\kappa \in \mathbb{R}$  are constant coefficients
- $w_h(x)$  is an  $l^2$  function on  $G_h$

# LFA Background

Our function can be diagonalized by the standard Fourier modes:

If for all grid functions  $\varphi(\theta, x)$

$$L_h \varphi(\theta, x) = \tilde{L}_h(\theta) \varphi(\theta, x) \quad (4)$$

then  $\tilde{L}_h(\theta) = \sum_{\kappa \in V} s_\kappa e^{i\theta \kappa}$  is the **symbol** of  $L_h$

# LFA Background

For a  $q \times q$  system of equations, the matrix symbol is given by:

$$\mathbf{L}_h = \begin{bmatrix} L_h^{1,1} & \cdots & L_h^{1,q} \\ \vdots & \vdots & \vdots \\ L_h^{q,1} & \cdots & L_h^{q,q} \end{bmatrix} \Rightarrow \tilde{\mathbf{L}}_h = \begin{bmatrix} \tilde{L}_h^{1,1} & \cdots & \tilde{L}_h^{1,q} \\ \vdots & \vdots & \vdots \\ \tilde{L}_h^{q,1} & \cdots & \tilde{L}_h^{q,q} \end{bmatrix} \quad (5)$$

# LFA of High-Order FEM

For a scalar PDE operator on a single 1D finite element

$$\tilde{\mathbf{A}}(\theta) = \mathbf{Q}^T \left( \mathbf{A}^e \odot \left[ e^{i(x_j - x_i)\theta/h} \right] \right) \mathbf{Q} \quad (6)$$

where

$$\mathbf{A}^e = \mathbf{B}^T \mathbf{D} \mathbf{B}, \quad \mathbf{Q} = \begin{bmatrix} \mathbf{I} \\ \mathbf{e}_0 \end{bmatrix} = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \\ 1 & 0 & \cdots & 0 \end{bmatrix} \quad (7)$$

# LFA of High-Order FEM

Natural extension to multiple components and higher dimensions:

$$\tilde{\mathbf{A}}(\boldsymbol{\theta}) = \mathbf{Q}^T \left( \mathbf{A}^e \odot \left[ e^{i(\mathbf{x}_j - \mathbf{x}_i) \cdot \boldsymbol{\theta} / h} \right] \right) \mathbf{Q} \quad (8)$$

Multiple Components:

$$\mathbf{Q}_n = \mathbf{I}_n \otimes \mathbf{Q} \quad (9)$$

Multiple Dimensions:

$$\mathbf{Q}_{nd} = \mathbf{Q} \otimes \mathbf{Q} \otimes \cdots \otimes \mathbf{Q} \quad (10)$$



# Example: Scalar Poisson

$$\int \nabla v \nabla u = \int f v \quad (11)$$

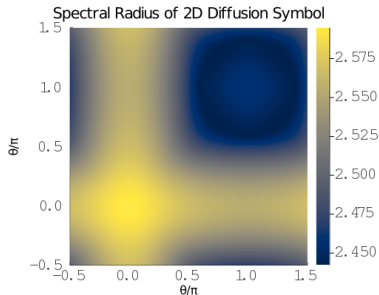
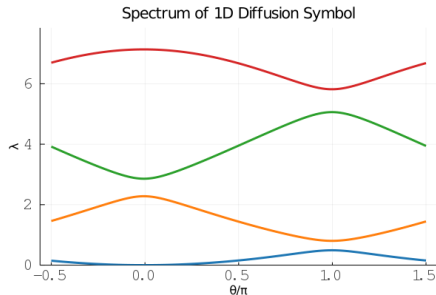
- **B** - given by tensor  $H^1$  Lagrange basis
- **D** - given by quadrature weights and product

```
# mesh
dim = 1
mesh = Mesh1D(1.0)

# basis
p = 3
ncomp = 1
basis = TensorH1LagrangeBasis(p+1, p+1, ncomp, dim)

# weak form
function diffusionweakform(du::Array{Float64}, w::Array{Float64})
    return dv = du*w[1]
end
```

# Example: Scalar Poisson



Scalar Poisson problem on quartic elements

Goal: decrease spectral radius with preconditioners

# LFA of High-Order Smoothers

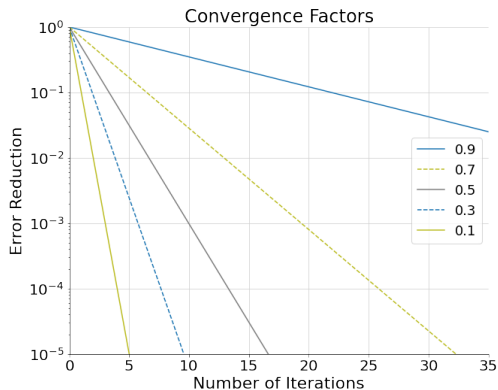
Error propagation operator for smoothers given by

$$S = I - M^{-1} \mathbf{A} \quad (12)$$

with a symbol given by

$$\tilde{S}(\boldsymbol{\theta}, \omega) = I - \tilde{M}^{-1}(\boldsymbol{\theta}, \omega) \tilde{\mathbf{A}}(\boldsymbol{\theta}) \quad (13)$$

# Error Symbol



Iterations required to target error tolerances

Maximum spectral radius of error propagation operator determines convergence rate

# Jacobi Smoothing

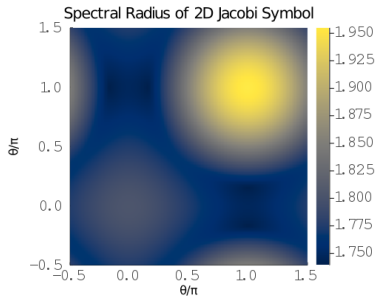
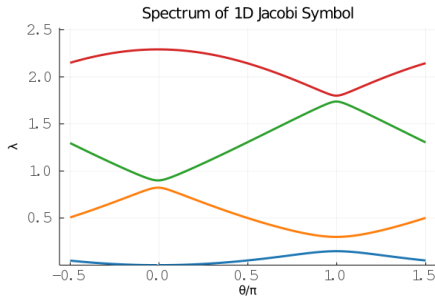
Jacobi smoothing given by

$$M^{-1} = \omega \operatorname{diag}(\mathbf{A})^{-1} \quad (14)$$

with an error symbol given by

$$\tilde{S}(\boldsymbol{\theta}, \omega) = I - \omega \left( Q^T \operatorname{diag}(\mathbf{A}^e) Q \right)^{-1} \tilde{\mathbf{A}}(\boldsymbol{\theta}) \quad (15)$$

# Example: Jacobi Smoothing



Jacobi smoothing with  $\omega = 1.0$  on quartic elements

Moderate reduction in spectral radius of symbol

# Chebyshev Smoother

Error in  $k$ th order Chebyshev smoothing is given by

$$\begin{aligned}
 E_0 &= I \\
 E_1 &= I - \frac{1}{\alpha} (\text{diag } \mathbf{A})^{-1} \mathbf{A} \\
 E_k &= \left( (\text{diag } \mathbf{A})^{-1} \mathbf{A} E_{k-1} - \alpha E_{k-1} - \beta_{k-2} E_{k-2} \right) / \gamma_{k-1}
 \end{aligned} \tag{16}$$

for an operator with a spectrum on the interval  $[\alpha - c, \alpha + c]$  where

$$\begin{aligned}
 \beta_0 &= -\frac{c^2}{2\alpha} & \gamma_0 &= -\alpha \\
 \beta_k &= \frac{c}{2} \frac{T_k(\eta)}{T_{k+1}(\eta)} = \left(\frac{c}{2}\right)^2 \frac{1}{\gamma_k} & \gamma_k &= \frac{c}{2} \frac{T_{k+1}(\eta)}{T_k(\eta)} = -(\alpha + \beta_{k-1}).
 \end{aligned} \tag{17}$$

# Chebyshev Smoother

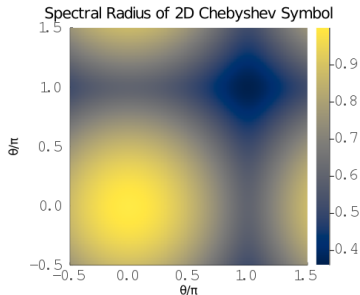
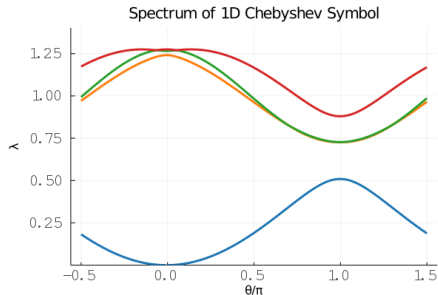
The error symbol of  $k$ th order Chebyshev smoother is given by

$$\begin{aligned}
 \tilde{E}_0(\boldsymbol{\theta}) &= I \\
 \tilde{E}_1(\boldsymbol{\theta}) &= I - \frac{1}{\alpha} \tilde{A}_J \tilde{A}(\boldsymbol{\theta}) \\
 \tilde{E}_k(\boldsymbol{\theta}) &= \left( \tilde{A}_J \tilde{A}(\boldsymbol{\theta}) \tilde{E}_{k-1}(\boldsymbol{\theta}) - \alpha \tilde{E}_{k-1}(\boldsymbol{\theta}) - \beta_{k-2} \tilde{E}_{k-2}(\boldsymbol{\theta}) \right) / \gamma_{k-1}
 \end{aligned} \tag{18}$$

with  $\tilde{A}_J$  being the symbol of the Jacobi preconditioner



# Example: Chebyshev Smoothing



Third order Chebyshev smoothing quartic elements

Improved reduction in spectral radius of symbol

# Two-Grid Multigrid Error

Multigrid methods target the low frequency error

$$E_{2MG} = S_f (I - P_{ctof} A_c^{-1} R_{ftoc} A_f) S_f \quad (19)$$

- $A_f$  - fine grid operator
- $A_c^{-1}$  - coarse grid solve (low frequency error)
- $S_f$  - fine grid smoother (high frequency error)
- $P_{ctof}$  - coarse to fine grid prolongation operator
- $R_{ftoc}$  - fine to coarse grid restriction operator

Grid transfer operators and coarse representation differentiate  
*h*-multigrid and *p*-multigrid

# Two-Grid Multigrid Error

The definition of the symbol follows naturally:

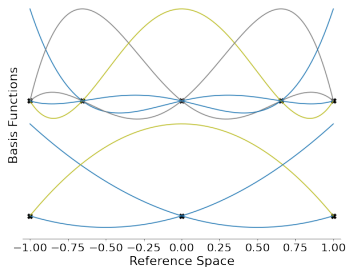
$$\tilde{E}_{2MG}(\theta) = \tilde{S}_f(\theta, \omega) \left( I - \tilde{P}_{ctof}(\theta) \tilde{A}_c^{-1}(\theta) \tilde{R}_{ftoc}(\theta) \tilde{A}_f(\theta) \right) \tilde{S}_f(\theta, \omega) \quad (20)$$

- $\tilde{A}_f$  - fine grid symbol
- $\tilde{A}_c^{-1}$  - coarse grid symbol inverse (low frequency error)
- $\tilde{S}_f$  - fine grid smoother symbol (high frequency error)
- $\tilde{P}_{ctof}$  - coarse to fine grid prolongation symbol
- $\tilde{R}_{ftoc}$  - fine to coarse grid restriction symbol

# P-Multigrid Transfer Operators

$p$ -multigrid prolongation can be represented as an interpolation from the coarse to fine grid

P-Prolongation from Coarse Basis to Fine Nodes

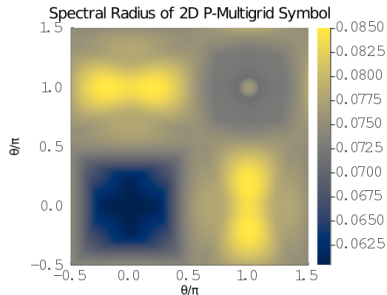
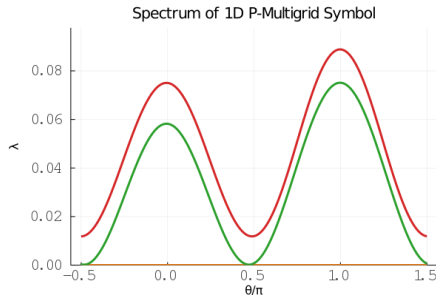


$$\mathbf{P}_{\text{ctof}} = \mathbf{P}_f^T \mathbf{G}_f^T \mathbf{P}^e \mathbf{G}_c \mathbf{P}_c \quad (21)$$

$$\mathbf{P}^e = \mathbf{I}_{\text{scale}} \mathbf{B}_{\text{ctof}}$$

$\mathbf{I}$  scales for node multiplicity

# Example: $P$ -Multigrid



$p$ -multigrid with third order Chebyshev on quartic to quadratic elements

Significant reduction in spectral radius

# Validation: P-Multigrid

$p_{\text{fine}}$ to $p_{\text{coarse}}$	LFA	libCEED
$p = 2$ to $p = 1$	0.312	0.301
$p = 4$ to $p = 2$	1.436	1.402
$p = 4$ to $p = 1$	1.436	1.401
$p = 8$ to $p = 4$	1.989	1.885
$p = 8$ to $p = 2$	1.989	1.874
$p = 8$ to $p = 1$	1.989	1.875

LFA and experimental two-grid convergence factors with Jacobi smoothing  
for 3D Laplacian with  $\omega = 1.0$

3D manufactured solution on the domain  $[-3, 3]^3$  with Dirichlet boundaries:

$$f(x, y, z) = xyz \sin(\pi x) \sin(\pi(1.23 + 0.5y)) \sin(\pi(2.34 + 0.25z)) \quad (22)$$

# Validation: $P$ -Multigrid

$p_{\text{fine}}$ to $p_{\text{coarse}}$	$k = 3$			$k = 4$		
	LFA	libCEED	its	LFA	libCEED	its
$p = 2$ to $p = 1$	0.076	0.058	9	0.041	0.033	7
$p = 4$ to $p = 2$	0.111	0.097	10	0.062	0.050	8
$p = 4$ to $p = 1$	0.416	0.398	25	0.295	0.276	18
$p = 8$ to $p = 4$	0.197	0.195	15	0.121	0.110	11
$p = 8$ to $p = 2$	0.611	0.603	46	0.506	0.469	31
$p = 8$ to $p = 1$	0.871	0.861	154	0.827	0.814	112

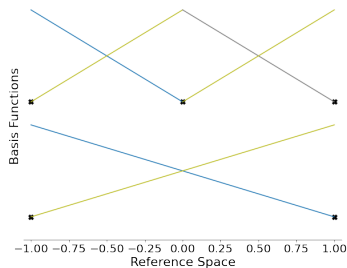
LFA and experimental two-grid convergence factors with  
Chebyshev smoothing for 3D Laplacian

Iterations required to reach 10x reduction in error grows with  
rapid coarsening

# H-Multigrid Transfer Operators

$h$ -multigrid prolongation can be represented as an interpolation from the coarse grid to fine grid macro-elements

H-Prolongation from Coarse Basis to Fine Nodes



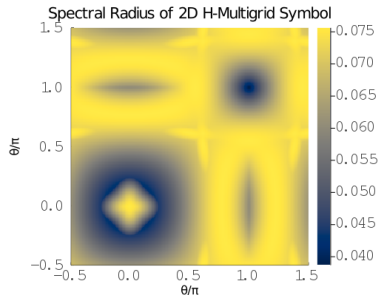
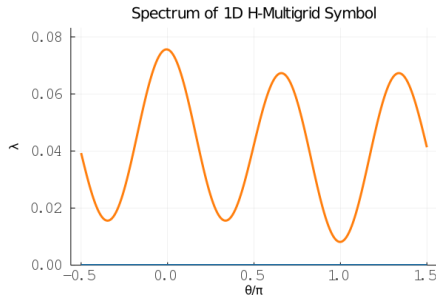
$$\mathbf{P}_{\text{ctof}} = \mathbf{P}_f^T \mathbf{G}_f^T \mathbf{P}^e \mathbf{G}_c \mathbf{P}_c \quad (23)$$

$$\mathbf{P}^e = \mathbf{I}_{\text{scale}} \mathbf{B}_{\text{ctof}}$$

$\mathbf{I}$  scales for node multiplicity



# Example: $H$ -Multigrid



$h$ -multigrid with third order Chebyshev on linear elements

Significant reduction in spectral radius

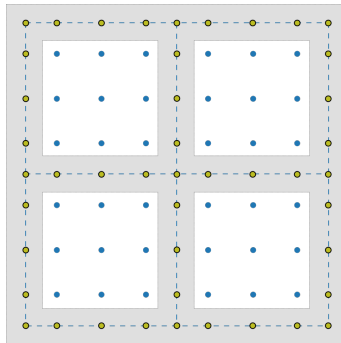
Validation:  $H$ -Multigrid

$p, d$	$\nu = (0, 1)$		$\nu = (1, 1)$		$\nu = (2, 2)$	
	$\rho$	$\omega$	$\rho$	$\omega$	$\rho$	$\omega$
$p = 2, d = 1$	0.821	1.000	0.821	1.000	1.279	1.000
$p = 2, d = 1$	0.526	0.838	0.495	0.838	0.302	0.838
$p = 2, d = 1$	0.291	0.709	0.249	0.709	0.064	0.709
$p = 3, d = 1$	0.491	0.650	0.337	0.650	0.131	0.650
$p = 4, d = 1$	0.608	0.640	0.559	0.640	0.331	0.640
$p = 2, d = 2$	0.452	1.000	0.288	1.000	0.091	1.000

Two-grid convergence factor and Jacobi smoothing parameter  
for high-order  $h$ -multigrid

Results agree with previous work [4]

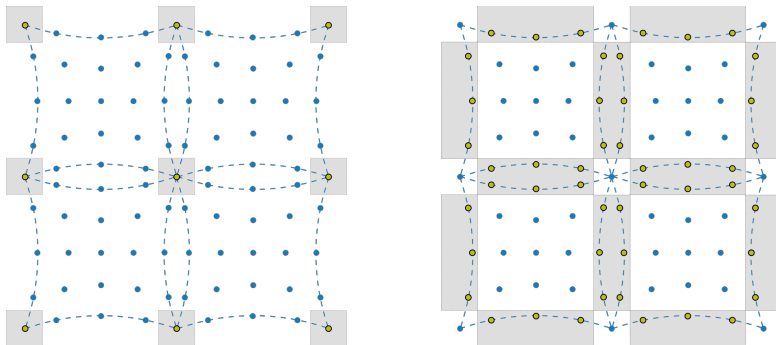
# BDDC Overview



High-order single element subdomains

BDDC - non-overlapping domain decomposition method by Dohrmann [3]

# Broken Subdomains



Non-overlapping domain decomposition of high-order mesh

Global problem only "partially subassembled" on primal ( $\Pi$ ) vertices

Remaining interface nodes replicated across broken interface

# Subassembled Problem

$$\hat{\mathbf{A}}^{-1} = \sum_{e=1}^N \mathbf{R}_i^{e,T} \hat{\mathbf{A}}^{e,-1} \mathbf{R}_i^e, \quad \hat{\mathbf{A}}^e = \begin{bmatrix} \mathbf{A}_{r,r}^e & \hat{\mathbf{A}}_{\Pi,r}^{e,T} \\ \hat{\mathbf{A}}_{\Pi,r}^e & \hat{\mathbf{A}}_{\Pi,\Pi}^e \end{bmatrix} \quad (24)$$

Partially subassembled problem is easier to invert

Injection operator  $\mathbf{R}_i$  maps from global space to broken space  
and provides different BDDC variants

# Injection Operators

$$R_1 = \text{diag} \left( \left[ \frac{1}{|\mathcal{N}(x_i)|} \right] \right) \quad (25)$$

where  $|\mathcal{N}(x_i)|$  is node multiplicity  
across broken spaces

$$R_2 = R_1 - J^T \mathcal{H}^T \quad (26)$$

$$\mathcal{H}^e = -\mathbf{A}_{l,l}^{e,-1} \mathbf{A}_{\Gamma,l}^{e,T}$$

where  $\mathcal{H}$  is a harmonic extension,  
 $J$  a map over the interfaces

Lumped BDDC with  $R_1$  cheaper to setup but poorer conditioning

Dirichlet BDDC with  $R_2$  equivalent to Dirichlet FETI-DP [5]

# Fast Diagonalization

For separable problems of the form

$$A = aM + bK \quad (27)$$

Fast Diagonalization provides fast approximate solver

$$A^{-1} = S^T (aI + b\Lambda)^{-1} S \quad (28)$$

where

$$SMS^T = I, \quad SKS^T = \Lambda \quad (29)$$

# Fast Diagonalization

- Tensor product bases have tensor product diagonalizations
- Convergence impact of approximate solver formulations is ongoing research
- Cheaper to compute Fast Diagonalization solver than invert assembled subdomain matrices
- Reusing diagonalization for both subdomain solvers mitigates expensive setup cost of Dirichlet BDDC



## LFA of BDDC

$$\tilde{\tilde{\mathbf{A}}}^{-1} = \begin{bmatrix} \mathbf{I} & -\tilde{\mathbf{A}}_{r,r}^{-1} \tilde{\tilde{\mathbf{A}}}_{\Pi,r}^T \\ 0 & \mathbf{I} \end{bmatrix} \begin{bmatrix} \tilde{\mathbf{A}}_{r,r}^{-1} & 0 \\ 0 & \tilde{\tilde{\mathbf{S}}}_{\Pi}^{-1} \end{bmatrix} \begin{bmatrix} \mathbf{I} & 0 \\ -\tilde{\tilde{\mathbf{A}}}_{\Pi,r} \tilde{\mathbf{A}}_{r,r}^{-1} & \mathbf{I} \end{bmatrix} \quad (30)$$

$$\begin{aligned} \tilde{\tilde{\mathbf{A}}}_{r,r}^{-1}(\boldsymbol{\theta}) &= \mathbf{A}_{r,r}^{-1} \odot \left[ e^{i(\mathbf{x}_j - \mathbf{x}_i) \cdot \boldsymbol{\theta}/h} \right], & \tilde{\tilde{\mathbf{A}}}_{r,\Pi}(\boldsymbol{\theta}) &= \left( \hat{\mathbf{A}}_{r,\Pi} \odot \left[ e^{i(\mathbf{x}_j - \mathbf{x}_i) \cdot \boldsymbol{\theta}/h} \right] \right) \mathbf{Q}_{\Pi}, \\ \tilde{\tilde{\mathbf{S}}}_{\Pi}^{-1}(\boldsymbol{\theta}) &= \left( \mathbf{Q}_{\Pi}^T \left( \hat{\mathbf{S}}_{\Pi} \odot \left[ e^{i(\mathbf{x}_j - \mathbf{x}_i) \cdot \boldsymbol{\theta}/h} \right] \right) \mathbf{Q}_{\Pi} \right)^{-1} \end{aligned} \quad (31)$$

Only primal modes are localized for subassembled operator symbol

Symbols of injection operators are relatively straightforward

# Low-Order Validation

$m$	Lumped BDDC			Dirichlet BDDC		
	$\lambda_{\min}$	$\lambda_{\max}$	$\kappa$	$\lambda_{\min}$	$\lambda_{\max}$	$\kappa$
$m = 4$	1.000	4.444	4.444	1.000	2.351	2.351
$m = 8$	1.000	12.269	12.269	1.000	3.196	3.196
$m = 16$	1.000	31.179	31.179	1.000	4.188	4.188
$m = 32$	1.000	75.761	75.761	1.000	5.335	5.335

Condition numbers and maximal eigenvalues  
for low-order macro-elements

Exactly reproduces original work on LFA of low-order subdomains

# High-Order Experiments

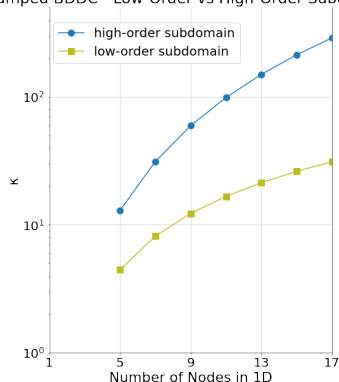
$p$	Lumped BDDC			Dirichlet BDDC		
	$\lambda_{\min}$	$\lambda_{\max}$	$\kappa$	$\lambda_{\min}$	$\lambda_{\max}$	$\kappa$
$p = 2$	1.000	2.800	2.800	1.000	2.042	2.042
$p = 4$	1.000	12.948	12.948	1.000	3.242	3.242
$p = 8$	1.000	59.563	59.563	1.000	5.197	5.197
$p = 16$	1.000	289.678	289.678	1.000	7.761	7.761

Condition numbers and maximal eigenvalues  
for single high-order element subdomains

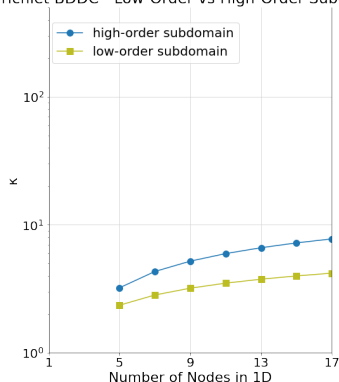
Single high-order element subdomains less well conditioned

# Low vs High-Order BDDC

Lumped BDDC - Low-Order vs High-Order Subdomain



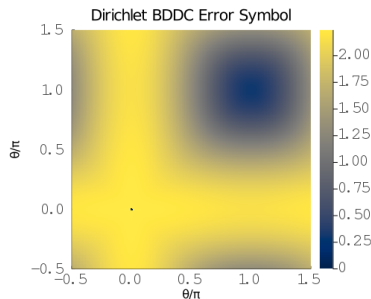
Dirichlet BDDC - Low-Order vs High-Order Subdomain



Low-order and high-order subdomain condition number

Dirichlet BDDC important for single high-order element subdomains

# BDDC Smoother for $P$ -Multigrid



Symbol of error operator for Dirichlet  
BDDC of 2D Laplacian for  $p = 4$

Dirichlet BDDC smoother still  
has large spectral radius, so we  
introduce relaxation parameter

$$\tilde{\mathbf{E}}(\boldsymbol{\theta}, \omega) = \mathbf{I} - \omega \tilde{\mathbf{M}}_2^{-1} \tilde{\mathbf{A}}(\boldsymbol{\theta}) \quad (32)$$

BDDC Smoother for  $P$ -Multigrid

$p_{\text{fine}}$ to $p_{\text{coarse}}$	Dirichlet BDDC			Chebyshev	
	$\rho$	$\omega_{\text{opt}}$	its	$\rho$	its
$p = 2$ to $p = 1$	0.121	0.66	11	0.075	9
$p = 4$ to $p = 2$	0.272	0.48	18	0.085	10
$p = 4$ to $p = 1$	0.281	0.47	19	0.219	16
$p = 8$ to $p = 4$	0.409	0.38	26	0.110	11
$p = 8$ to $p = 1$	0.462	0.32	30	0.795	101
$p = 16$ to $p = 8$	0.504	0.32	34	0.435	28
$p = 16$ to $p = 1$	0.597	0.23	45	0.959	551

Two-grid convergence factor for  $p$ -multigrid with BDDC  
vs cubic Chebyshev smoothing for 2D Laplacian

Weighted Dirichlet BDDC smoother better supports rapid coarsening

BDDC Smoother for  $P$ -Multigrid

$p_{\text{fine}}$ to $p_{\text{coarse}}$	Dirichlet BDDC			Chebyshev	
	$\rho$	$\omega_{\text{opt}}$	its	$\rho$	its
$p = 2$ to $p = 1$	0.121	0.66	11	0.252	17
$p = 4$ to $p = 2$	0.272	0.48	18	0.281	19
$p = 4$ to $p = 1$	0.281	0.47	19	0.424	27
$p = 8$ to $p = 4$	0.409	0.38	26	0.278	18
$p = 8$ to $p = 1$	0.462	0.32	30	0.873	170
$p = 16$ to $p = 8$	0.504	0.32	34	0.613	48
$p = 16$ to $p = 1$	0.597	0.23	45	0.975	910

Two-grid convergence factor for  $p$ -multigrid with BDDC  
vs quadratic Chebyshev smoothing for 2D Laplacian

Weighted Dirichlet BDDC smoother better supports rapid coarsening

# Summary

- High-order matrix-free representations of PDEs are better suited to modern hardware than sparse matrices
- High-order matrix-free representations require preconditioned iterative solvers
- Local Fourier Analysis (LFA) provides sharp convergence estimates for these preconditioners
- We develop LFA of  $p$ -multigrid and Balancing Domain Decomposition by Constraints (BDDC) on high-order element subdomains
- Finally, we investigated LFA of  $p$ -multigrid with a BDDC smoother



# Future Work

## Local Fourier Analysis of

- $hp$ -multigrid methods
- BDDC with inexact subdomain solvers
- mixed finite elements or modal bases
- BDDC with enriched primal spaces
- overlapping domain decomposition methods

# Local Fourier Analysis of Domain Decomposition and Multigrid Methods for High-Order Matrix-Free Finite Elements

Jeremy L Thompson

University of Colorado Boulder

*[jeremy@jeremyt.org](mailto:jeremy@jeremyt.org)*

July 8, 2021



Ahmad Abdelfattah, Valeria Barra, Natalie Beams, Jed Brown, Jean-Sylvain Camier, Veselin Dobrev, Yohann Dudouit, Leila Ghaffari, Tzanio Kolev, David Medina, Thilina Rathnayake, Jeremy L Thompson, and Stanimire Tomov.  
libCEED User Manual, July 2021.



Jed Brown.

Efficient nonlinear solvers for nodal high-order finite elements in 3D.  
*Journal of Scientific Computing*, 45(1-3):48–63, 2010.



Clark R Dohrmann.

A preconditioner for substructuring based on constrained energy minimization.

*SIAM Journal on Scientific Computing*, 25(1):246–258, 2003.



Yunhui He and Scott MacLachlan.

Two-level fourier analysis of multigrid for higher-order finite-element discretizations of the laplacian.

*Numerical Linear Algebra with Applications*, 27(3):e2285, 2020.



Jing Li and Olof B Widlund.

On the use of inexact subdomain solvers for BDDC algorithms.

*Computer Methods in Applied Mechanics and Engineering*, 196(8):1415–1428, 2007.



Karl Rupp.

CPU-GPU-MIC comparision charts, 2020.

# Local Fourier Analysis of Domain Decomposition and Multigrid Methods for High-Order Matrix-Free Finite Elements

Jeremy L Thompson

University of Colorado Boulder

*[jeremy@jeremyt.org](mailto:jeremy@jeremyt.org)*

July 8, 2021