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### Development of physics-based multi-level block preconditioners in Trilinos/MueLu



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- Multi-physics interactions occur in a wide variety of scenarios:
  - Engineering (steel-reinforced concrete, stent emplacement)
  - Biomechanics (collagen fibers in connective tissue, blood flow & artery interactions)
- Different types of problems:
  - Interface/Surface related (fluid-structure interaction, contact between structures)
  - Mixed-dimensional modelling (beam-solid interaction)
- Time-to-solution often dominated by cost for linear solver:
  - Challenging systems due to discretization and physics prohibit out-of-the-box block smoothing





### Goal

Scalable algebraic multigrid block-preconditioner library for multi-physics problems.



1. Application I: Contact problems

2. Application II: Beam/solid meshtying

3. Application III: Fluid/solid interaction

### **Contact - Problem formulation**

### Mechanical background:

- Finite deformation solid mechanics
- Non-penetration condition for unilateral contact

 $g_n \geq 0 \quad \land \quad p_n \leq 0 \quad \land \quad g_n p_n = 0$ 

Weak constraint enforcement via Lagrange multiplier field  $\lambda$ 

### Discretization with finite elements:

- Solid elements: Hex, Tet, Pyramid, Wedge, ...
- Mortar discretization at contact interface: standard or dual shape functions

$$\lambda = \sum_{j=1}^{m^{(1)}} \Phi_j\left(\xi^{(1)}, \eta^{(1)}\right) \lambda_j$$

⇒ Primal/dual problem yields linear system with saddle point structure.









### Solve the linear system<sup>1</sup>:

$$\begin{pmatrix} \mathsf{K}_{\mathcal{N}_{1}\mathcal{N}_{1}} & \mathsf{K}_{\mathcal{M}_{1}\mathcal{M}} & 0 & 0 & 0 & 0 \\ \mathsf{K}_{\mathcal{M}\mathcal{N}_{1}} & \mathsf{K}_{\mathcal{M}\mathcal{M}} & \mathsf{K}_{\mathcal{M}\mathcal{S}} & 0 & -a\mathsf{M}_{\mathcal{I}}^{\mathsf{T}} & -a\mathsf{M}_{\mathcal{A}}^{\mathsf{T}} \\ 0 & \mathsf{K}_{\mathcal{S}\mathcal{M}} & \mathsf{K}_{\mathcal{S}\mathcal{S}} & \mathsf{K}_{\mathcal{S}\mathcal{N}_{2}} & a\mathsf{D}_{\mathcal{I}}^{\mathsf{T}} & a\mathsf{D}_{\mathcal{A}}^{\mathsf{T}} \\ 0 & 0 & \mathsf{K}_{\mathcal{N}_{2}\mathcal{S}} & \mathsf{K}_{\mathcal{N}_{2}\mathcal{N}_{2}} & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 \\ 0 & \mathsf{N}_{\mathcal{M}} & \mathsf{N}_{\mathcal{S}} & 0 & 0 & 0 \\ 0 & 0 & \mathsf{F}_{\mathcal{S}} & 0 & 0 & \mathsf{T}_{\mathcal{A}} \end{pmatrix} \begin{pmatrix} \Delta \mathbf{d}_{n+1,\mathcal{N}_{1}} \\ \Delta \mathbf{d}_{n+1,\mathcal{S}} \\ \Delta \lambda_{n+1,\mathcal{I}} \\ \Delta \lambda_{n+1,\mathcal{A}} \end{pmatrix} = - \begin{pmatrix} \mathbf{r}_{\mathcal{N}_{1}} \\ \mathbf{r}_{\mathcal{M}} \\ \mathbf{r}_{\mathcal{N}_{2}} \\ \lambda_{n+1,\mathcal{I}} \\ \mathbf{r}_{\mathcal{N}_{2}} \\ \lambda_{n+1,\mathcal{I}} \\ \lambda_{n+1,\mathcal{A}} \end{pmatrix}$$

#### Legend

- $(\cdot)_{\mathcal{N}_i}$  inner DOFs of solid body *i*
- $(\,\cdot\,)_{\mathcal{M}}$  master DOFs
- $(\cdot)_{\mathcal{S}}$  slave DOFs
- d displacement DOFs
- $\lambda$  Lagrange multipliers
- $\mathbf{g}_{\mathcal{A}}$  Gap function
- **r** residual
- *a* weighting factors for time integration

<sup>&</sup>lt;sup>1</sup>A. Popp. "Mortar Methods for Computational Contact Mechanics and General interface Problems". PhD thesis. Technische Universität M ünchen, 2012



### Solve the linear system<sup>1</sup>:



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- Structural equations (cartesian coordinates)
- Lagrange multipliers
- Contact constraints (ntt-formulation or xyz-formulation)

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- *a* weighting factors for time integration

### **Challenges:**

- Saddle point structure
  - $\Rightarrow$  Need for special saddle point solvers
- Aggregates spanning over the contact interface / Lagrange multiplier interface aggregation

<sup>&</sup>lt;sup>1</sup>A. Popp. "Mortar Methods for Computational Contact Mechanics and General interface Problems". PhD thesis. Technische Universität M ünchen, 2012

### Contact - Aggregation procedure



#### Special MueLu factories<sup>2</sup>

- SegregatedAFactory: Filtering of the matrix block representing the solid body gurantees segregated aggregates of master and slave parts.
- ► InterfaceAggregationFactory: Build aggregates for Lagrange multipliers from the slave side's → interface aggregates.

Drop entries in the stiffness matrix:

$$K = \begin{pmatrix} \mathsf{K}_{\mathcal{N}_1 \mathcal{N}_1} & \mathsf{K}_{\mathcal{N}_1 \mathcal{M}} & \mathbf{0} & \mathbf{0} \\ \mathsf{K}_{\mathcal{M} \mathcal{N}_1} & \mathsf{K}_{\mathcal{M} \mathcal{M}} & \mathsf{K}_{\mathcal{M} \mathcal{S}} & \mathbf{0} \\ \mathbf{0} & \mathsf{K}_{\mathcal{S} \mathcal{M}} & \mathsf{K}_{\mathcal{S} \mathcal{S}} & \mathsf{K}_{\mathcal{S} \mathcal{N}_2} \\ \mathbf{0} & \mathbf{0} & \mathsf{K}_{\mathcal{N}_2 \mathcal{S}} & \mathsf{K}_{\mathcal{N}_2 \mathcal{N}_2} \end{pmatrix}$$







<sup>2</sup>T. Wiesner. "Flexible Aggregation-based Algebraic Multigrid Methods for Contact and Flow Problems". PhD thesis. Technische Universität M ünchen, 2015

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$$K = \begin{pmatrix} \mathsf{K}_{\mathcal{N}_1 \mathcal{N}_1} & \mathsf{K}_{\mathcal{N}_1 \mathcal{M}} & 0 & 0 \\ \mathsf{K}_{\mathcal{M} \mathcal{N}_1} & \mathsf{K}_{\mathcal{M} \mathcal{M}} & 0 & 0 \\ 0 & 0 & \mathsf{K}_{\mathcal{S} \mathcal{S}} & \mathsf{K}_{\mathcal{S} \mathcal{N}_2} \\ 0 & 0 & \mathsf{K}_{\mathcal{N}_2 \mathcal{S}} & \mathsf{K}_{\mathcal{N}_2 \mathcal{N}_2} \end{pmatrix}$$







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### Contact - MueLu factory structure



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### Contact - Benchmark problem



#### Settings

#### Dimension

Dimensions (L x W x H):

0.8m x 0.8m x 0.4m 1.0m x 1.0 m x 0.5m

#### Discretization

max #nodes: max. # primal DOFs: max. # dual DOEs: max. # procs: avg. # DOFs / proc:

saddle point

7920200

#### Interface coupling

formulation: Lagrange multipliers:

### Solver

Newton tolerance: GMRES tolerance:

 $10^{-8}$  (rel)  $10^{-8}$  (rel)

dual

#### **Material parameters**

Young's moduli	10 MPa
Poisson's ratio	0.3



### Preconditioner

#### **Fully-coupled SA/PA-AMG**

- Max. coarse size:
- Block smoother: 3x SIMPLE(0.8) 3x SGS ( $\omega = 1.0$ ) Predictor step:

5000

- Corrector step: 1x SGS ( $\omega = 1.0$ )
- Coarse solver:
  - Direct solver (SuperLU)
  - Same as level smoother

### Contact - Weak scaling study<sup>3</sup>





<sup>2</sup>T. A. Wiesner, M. Mayr, A. Popp, M. W. Gee, and W. A. Wall. "Algebraic multigrid methods for saddle point systems arising from mortar contact formulations". In: *International Journal for Numerical Methods in Engineering* 122.15 (2021)



1. Application I: Contact problems

2. Application II: Beam/solid meshtying

3. Application III: Fluid/solid interaction

### **BSI - Problem formulation**

# Hyperelastic solid as 3D Boltzmann continuum:

$$\delta W^{S} = \int_{\Omega_{0}^{S}} \mathbf{S} : \mathbf{E} \, \mathrm{d} V - \int_{\Omega_{0}^{S}} \mathbf{b} \cdot \delta \mathbf{u}^{S} \, \mathrm{d} V - \int_{\Gamma_{\sigma}^{S}} \mathbf{t} \cdot \delta \mathbf{u}^{S} \, \mathrm{d} A$$



### Fibers as 1D Cosserat continua<sup>4</sup>:

$$\delta W^{B}_{(\bullet)} = \delta \Pi_{\text{int},(\bullet)} - \int_{\Omega^{B}_{L}} \delta \mathbf{r} \cdot \mathbf{f} \, ds - \delta W^{B}_{ext,(\bullet)}$$

Simo-Reissner:  

$$\Pi_{\text{int,SR}} = \frac{1}{2} \int_{\Omega_0^8} \mathbf{\Gamma}^T \mathbf{C}_F \mathbf{\Gamma} + \mathbf{\Omega}^T \mathbf{C}_M \mathbf{\Omega} \, \mathrm{d}s$$

► Kirchhoff:  $\Pi_{\text{int,KL}} = \frac{1}{2} \int_{\Omega_0^B} EA\varepsilon^2 + \mathbf{\Omega}^T \mathbf{C}_M \mathbf{\Omega} \, ds$ 

► Torsion-Free:  $\Pi_{\text{int,TR}} = \frac{1}{2} \int_{\Omega_0^B} EA\varepsilon^2 + EI\kappa^2 \, ds$ 

<sup>4</sup>C. Meier. "Geometrically Exact Finite Element Formulations for Slender Beams and Their Contact Interaction". PhD thesis. Technical University of Munich, 2016

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### BSI - Problem formulation<sup>5</sup>



### Coupling:

- Weak enforcement of coupling constraints along beam centerline with Lagrange multiplier field λ
- Coupling constraints

$$\delta W_{\lambda}^{1\mathrm{D}-3\mathrm{D}} = \int_{\Gamma_{\mathrm{c}}^{1\mathrm{D}-3\mathrm{D}}} \delta \lambda (\mathbf{u}^{(B)} - \mathbf{u}^{(S)}) \,\mathrm{d}s$$

$$-\delta W_c^{1\mathrm{D}-3\mathrm{D}} = \int_{\Gamma_c^{1\mathrm{D}-3\mathrm{D}}} \lambda(\delta \mathbf{u}^{(B)} - \delta \mathbf{u}^{(S)}) \,\mathrm{d}s$$

### Discretization:

- Spatial discretization using Finite Elements
- Coupling discretization
  - Gauss-point-to-segment (GPTS)
  - Mortar-type approach

### Penalty regularization:

$$\boldsymbol{\lambda} = \epsilon \boldsymbol{\kappa}^{-1} ( \mathbf{u}^{(B)} - \mathbf{u}^{(S)} )$$

with penalty parameter  $\epsilon$  and nodal scaling matrix

$$\boldsymbol{\kappa}^{(j)} = \int_{\Gamma^B_{\mathrm{c},h}} \Phi_j \,\mathrm{d} s \mathbf{I}^{3\times 3}$$

<sup>5</sup>I. Steinbrecher, M. Mayr, M. J. Grill, J. Kremheller, C. Meier, and A. Popp. "A mortar-type finite element approach for embedding 1D beams into 3D solid volumes". In: *Computational Mechanics* 66.6 (2020), pp. 1377–1398.

### Beam/solid coupling in penalty formulation results in a linear system with 2 $\times$ 2 block structure:

$$\begin{pmatrix} K_B + \epsilon D^T \kappa^{-1} D & -\epsilon D^T \kappa^{-1} M \\ -\epsilon M^T \kappa^{-1} D & K_S + \epsilon M^T \kappa^{-1} M \end{pmatrix} \begin{pmatrix} \Delta \mathbf{d}_B \\ \Delta \mathbf{d}_S \end{pmatrix} = - \begin{pmatrix} \mathbf{r}_B \\ \mathbf{r}_S \end{pmatrix}$$

### Legend

- $(\cdot)_s$  solid contribution
- $(\cdot)_B$  beam contribution
- d displacement DOFs
- **r** residual
- $\epsilon$  penalty parameter
- $\kappa$  scaling factor



### Beam/solid coupling in penalty formulation results in a linear system with 2 $\times$ 2 block structure:

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### Legend

- $(\cdot)_s$  solid contribution
- $(\cdot)_B$  beam contribution
- d displacement DOFs
- **r** residual
- $\epsilon$  penalty parameter
- $\kappa$  scaling factor

- Beam equations
- Structural equations
- Coupling constraints



### BSI - Coupled system of equations

Beam/solid coupling in penalty formulation results in a linear system with  $2 \times 2$  block structure:

$$\begin{pmatrix} \kappa_{B} + \epsilon D^{T} \kappa^{-1} D & -\epsilon D^{T} \kappa^{-1} M \\ -\epsilon M^{T} \kappa^{-1} D & \kappa_{S} + \epsilon M^{T} \kappa^{-1} M \end{pmatrix} \begin{pmatrix} \Delta \mathbf{d}_{B} \\ \Delta \mathbf{d}_{S} \end{pmatrix} = - \begin{pmatrix} \mathbf{r}_{B} \\ \mathbf{r}_{S} \end{pmatrix}$$



### **Challenges:**

- Highly non-diagonal dominant and ill-conditioned block matrix due to penalty regularization
- Block matrix may be nonsymmetric due to beam formulation



InverseApproximationFactory:

(diagonal, lumping, SPAI).

SPAISmootherFactory:

Single field smoother using a sparse approximate inverse as operator.

Explicit approximation of the inverse of a

matrix for e.g. schur complement calculation

**Special MueLu factories** 



Key idea: minimization of Frobenius norm<sup>6</sup>:

 $\min_{\widehat{A}\in\Sigma}||A\widehat{A}-I||_{F}$ 

with  $\boldsymbol{\Sigma}$  being the set of all sparse matrices with some known structure.

Using this information for smoothing results in the following SPAI smoother<sup>7</sup>:

$$x^{k+1} = x^k - \widehat{A}(Ax^k - b) = x^k - \widehat{A}r$$

with  $\widehat{A}$  being a sparse approximate inverse.

## <sup>7</sup>M. J. Grote and T. Huckle. "Parallel Preconditioning with Sparse Approximate Inverses". In: *SIAM Journal on Scientific Computing* 18.3 (1997), pp. 838–853

<sup>7</sup>O. Bröker and M. J. Grote. "Sparse approximate inverse smoothers for geometric and algebraic multigrid". In: *Applied Numerical Mathematics* 41.1 (2002), pp. 61–80

### BSI - MueLu factory structure



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### **BSI - Benchmark problem**

### Settings

### Discretization

max. # Solid DOFs: 24361803 max. # Beam DOEs: 2037192 max. # procs: 1000 avg. # DOFs / proc: 50k Interface coupling Formulation: condensed

Lagrange multipliers: standard  $\epsilon = 10 \frac{N}{m}$ Penalty:

### Solver

Newton tolerance:  $10^{-6}$  (rel)  $10^{-8}$  (rel) GMRES tolerance:

### **Material parameters**

 $E_{\rm S} = 1 \frac{N}{m^2}, \nu_{\rm S} = 0.3$ Solid: hyperelastic Saint Venant-Kirchhoff model  $E_B = 10 \frac{N}{m^2}, \nu_B = 0.0$ Beam: torsion-free Kirchhoff-Love model



#### Preconditioner

#### Schur complement based SA-AMG

- Max coarse size 3x SIMPLE(0.8)
- Block smoother:
  - Predictor step:
- Corrector step:
- ► Coarse solver:
  - Direct solver (SuperLU)



6500

1x SPAI-Smoother ( $\omega = 1.0$ )

ILU(1) (overlap= 1)







1. Application I: Contact problems

2. Application II: Beam/solid meshtying

3. Application III: Fluid/solid interaction

### FSI - Linear system of equations



### Solve the linear system:

$$\begin{pmatrix} S_{ll} & S_{\Gamma\Gamma} + \frac{1-a}{1-b} \frac{1}{\tau} P^T F_{\Gamma\Gamma} P + \frac{1-a}{1-b} P^T F_{\Gamma\Gamma}^G P & \frac{1-a}{1-b} P^T F_{\Gamma l}^G \\ 0 & \frac{1}{\tau} F_{I\Gamma} P + F_{I\Gamma}^G P + F_{I\Gamma}^G P & F_{lI} \\ 0 & A_{I\Gamma} & 0 & A_{lI} \end{pmatrix} \begin{pmatrix} \Delta d_l^S \\ \Delta d_{\Gamma}^S \\ \Delta u_l^F \\ \Delta d_l^G \end{pmatrix} = - \begin{pmatrix} r_l^S \\ \Gamma_{\Gamma}^S + \frac{1-a}{1-b} P^T r_{\Gamma}^F \\ r_l^F \\ r_{\Gamma}^G \end{pmatrix} - \begin{pmatrix} 0 \\ (-a + \frac{b(1-a)}{1-b}) M^T \lambda^n \\ 0 \end{pmatrix} - \dots$$

#### Legend

- $(\cdot)_l$  inner DOFs
- $(\cdot)_{\Gamma}$  interface DOFs
- d displacement DOFs
- $\lambda$  Lagrange multipliers
- **r** residual
- a, b weighting factors for implicit time integration (e.g.  $a := 1 \theta$  for OST)

### FSI - Linear system of equations



### Solve the linear system:

$$\begin{pmatrix} S_{ll} & S_{l\Gamma} & I \\ S_{l\Gamma} & S_{\Gamma\Gamma} + \frac{1-a}{1-b} \frac{1}{\tau} P^T F_{\Gamma\Gamma} P + \frac{1-a}{1-b} P^T F_{\Gamma\Gamma}^G P & \frac{1-a}{1-b} P^T F_{\Gamma I} \\ 0 & \frac{1}{\tau} F_{I\Gamma} P + F_{I\Gamma}^G P & F_{lI} \\ 0 & A_{l\Gamma} & 0 & A_{lI} \end{pmatrix} \begin{pmatrix} \Delta d_l^S \\ \Delta d_l^C \\ \Delta d_l^G \end{pmatrix} = - \begin{pmatrix} r_l^S \\ \Delta d_l^C \\ r_l^G \\ r_l^G \end{pmatrix} - \begin{pmatrix} 0 \\ (-a + \frac{b(1-a)}{1-b}) M^T \lambda^n \\ 0 \\ 0 \end{pmatrix} - \dots$$

#### Legend

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- **r** residual
- a, b weighting factors for implicit time integration (e.g.  $a := 1 \theta$  for OST)

- Structural equations
- Fluid equations
- Ale equations
- Coupling constraints

### FSI - Linear system of equations



### Solve the linear system:

$$\begin{pmatrix} S_{ll} & S_{l\Gamma} & I_{l-b} \\ S_{l\Gamma} & S_{\Gamma\Gamma} + \frac{1-a}{1-b} \frac{1}{\tau} P^T F_{\Gamma\Gamma} P + \frac{1-a}{1-b} P^T F_{\Gamma\Gamma}^G P & \frac{1-a}{1-b} P^T F_{\Gamma I} \\ 0 & \frac{1}{\tau} F_{I\Gamma} P + F_{l\Gamma}^G P & F_{lI} \\ 0 & A_{l\Gamma} & 0 & A_{lI} \end{pmatrix} \begin{pmatrix} \Delta d_l^S \\ \Delta d_l^C \\ \Delta d_l^G \end{pmatrix} = - \begin{pmatrix} r_l^S \\ \Delta d_l^C \\ \Delta d_l^G \\ r_l^G \end{pmatrix} = - \begin{pmatrix} 0 \\ (-a + \frac{b(1-a)}{1-b} P^T r_{\Gamma}^F \\ 0 \\ 0 \end{pmatrix} - \dots$$

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- a, b weighting factors for implicit time integration (e.g.  $a := 1 \theta$  for OST)

### **Challenges:**

- 3 × 3 block matrix with different single field DOFs and nullspace dimensions
- fluid field represents a saddle point system

### FSI - MueLu factory structure





### FSI - Benchmark problem

### Settings

#### Dimension

Length: 5cm Radius / Wall thickness: 0.5cm / 0.1cm

### Discretization

max. # nodes: 2647128 max. # DOFs: 15801576 max. # procs: 316 avg. # DOFs / proc: 50k **Interface coupling** 

Formulation:

condensed

Lagrange multipliers:

dual

#### Solver

Newton tolerance: GMRES tolerance:

newtonian model

 $10^{-6}$  (rel)  $10^{-6}$  (rel)

### Material parameters

 $E_{\rm S} = 3 \cdot 10^6 \frac{N}{m^2}, \nu_{\rm S} = 0.3, \rho_{\rm S} = 1200 \frac{kg}{m^3}$ Solid: hyperelastic Saint Venant-Kirchhoff model  $\mu_F = 0.003, \rho_F = 1000 \frac{kg}{m^3}$ Fluid:



3x BlockGaussSeidel( $\omega = 0.8$ )

Chebychev(p = 3)

ILU(0) (overlap= 0)

Chebychev(p = 3)

### Preconditioner

#### **Fully-coupled SA-AMG**

- Max. coarse size:
- Block smoother:
  - ► Solid step:
  - ► Fluid step:
  - ► Ale step:
- Coarse solver:
  - Direct solver (SuperLU)

6500

### FSI - Weak scaling study





### Summary



### **Applications:**

- Structural contact problems in saddle point formulation
- Mixed-dimensional beam-solid interaction with penalty constraint enforcement
- Fluid-structure interaction in condensed formulation

And many more: Blocked Fluid, Thermo/Solid interaction, ...

### Multigrid block preconditioner:

- Fully monolithic multigrid for contact scenarios
  - Schur complement based smoothers for 2 × 2 block systems
  - Special interface and segregated aggregation
- Block preconditioning based on Schur complement for mixed dimensional modelling
  - Sparse approximate inverse for approximation of Schur complement
  - Single field smoother based on the inverse approximation
- Fully monolithic multigrid for fluid/solid interaction
  - Blocked Gauss-Seidel smoother for n × n block systems

- 🕨 Matthias Mayr, UniBw M
- Ivo Steinbrecher, UniBw M

### **References:**

Open-source implementation is available in Trilinos/MueLu: https://trilinos.github.io/muelu.html

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\_\_\_\_dtec.bw

*dtec.bw:* Digitalization and Technology Research Center of the Bundeswehr through the project *hpc.bw*: Competence Platform for High Performance Computing

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