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Motivation





Motivation: NLFEA incremental-iterative solution

- Assess structural strength using nonlinear finite element analysis.
- Search for equilibrium in-between load increments.
 - → using Newton-Raphson type methods
- When analysing brittle structures large deformations can occur in-between load increments.
 - \rightarrow convergence is difficult
- Proposed solution: sequentially linear analyses (Rots)

Motivation: sequentially linear analysis

- Damage is incremented instead of load.
- Assumption: material degrades stepwise.
 - \rightarrow nonlinear behaviour can be approximated with sequence of linear analyses.
- Requirement: solve large number of linear systems.



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Direct solution methods

Want to solve:

$$K\mathbf{u} = \mathbf{f}$$
.

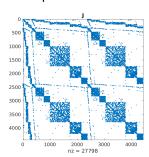
Direct solution methods typically consist of three stages

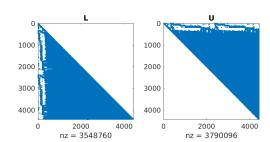
- Matrix reordering
- Factorisation
- Forward/backward substitution

Want to write the stiffness matrix K as a product:

$$K = LU = \begin{pmatrix} I_{1,1} & 0 \\ \vdots & \ddots & \\ I_{n,1} & \dots & I_{n,n} \end{pmatrix} \begin{pmatrix} u_{1,1} & \dots & u_{1,n} \\ & \ddots & \vdots \\ 0 & & u_{n,n} \end{pmatrix}.$$

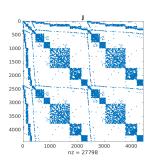
Example:

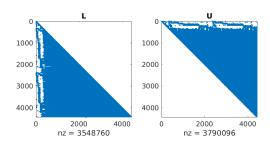






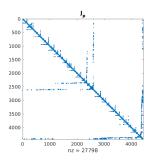
- Occurrence of fill-in.
 - \rightarrow Solution: reordering of the matrix prior to factorisation.

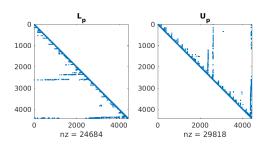






- Occurrence of fill-in.
 - \rightarrow Solution: reordering of the matrix prior to factorisation.







Once factorisation is known solution can be easily computed.

$$K\mathbf{u} = \mathbf{f} \quad \Rightarrow \quad LU\mathbf{u} = \mathbf{f}$$

• Introducing $\mathbf{y} = U\mathbf{u}$ it suffices to solve:

$$L\mathbf{y} = \mathbf{f}$$
 (Forward substitution)
 $U\mathbf{u} = \mathbf{y}$ (Backward substitution)

Costs:

Factorisation: $\mathcal{O}(n^3)$

Forward/backward subtitution: $\mathcal{O}(n^2)$



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Iterative solution methods

Want to solve:

$$K\mathbf{u} = \mathbf{f}$$
.

Instead of exact solution, create a sequence of approximations

$$\textbf{u}_0,\textbf{u}_1,\dots$$

If K is symmetric and positive definite

ightarrow Conjugate gradient method is the best choice

Conjugate gradient method

- Constructs solution from a Krylov subspace
- Every iteration Krylov subspace dimension increases by 1
- After n iterations, the Krylov subspace spans the entire space
 - \rightarrow CG requires at most *n* iterations
- If the stiffness matrix only contains r distinct eigenvalues
 - \rightarrow only r iterations are required



- **Improvements** Woodbury identity



Woodbury identity

Theorem (Woodbury identity)

The inverse of a rank-k correction of the matrix A is given by: $(K + UCV)^{-1} = K^{-1} - K^{-1}U \left(C^{-1} + VK^{-1}U\right)^{-1}VK^{-1}$

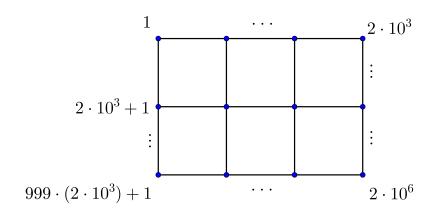
Solution to $K_{\text{new}}\mathbf{u} = \mathbf{f}_{\text{new}}$ can then be obtained as:

$$\begin{split} \mathbf{u}_{\text{new}} &= K_{\text{new}}^{-1} \mathbf{f}_{\text{new}} \\ &= (K + UCV)^{-1} \, \mathbf{f}_{\text{new}} \\ &= \left(K^{-1} - K^{-1} U \left(C^{-1} + V K^{-1} U \right)^{-1} V K^{-1} \right) \mathbf{f}_{\text{new}} \\ &= K^{-1} \mathbf{f}_{\text{new}} - K^{-1} U \left(C^{-1} + V K^{-1} U \right)^{-1} V K^{-1} \mathbf{f}_{\text{new}} \end{split}$$





Woodbury identity: example





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Woodbury identity: example

Direct method	Flopcount
Fact. (LU)	$1.6 \cdot 10^{13}$
Back/forward sub.	$1.6 \cdot 10^{10}$
Total	$1.6016 \cdot 10^{13}$

Woodbury identity	Flopcount
	$\left(\frac{2}{3}k^3\right)$
Back/forward sub.	$2k^2$
Additional	$1.6002 \cdot 10^{10} + k \cdot 1.6008 \cdot 10^{10} + k^2 \cdot 4 \cdot 10^6$



Woodbury identity: example

Determine *k* for which cost of Woodbury identity is costlier:

$$k = 828$$
.

Assume: stiffness matrix gets rank-12 update after each analysis

 \rightarrow 69 linear analyses can be performed before restart is necessary





- 3 Improvements Preconditioning CG



Preconditioning CG

- Possible improvement: precondition with (approximate) factorisation of initial stiffness matrix
 - ightarrow n-k eigenvalues will be equal to 1
 - ightarrow only k+1 CG iterations are required
- Use approximate factorisation when complete factorisation too expensive



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Research proposal

For the remainder of the thesis, the following main research question is formulated:

How can SLA be improved such that it requires reduced CPU time?

To answer this, the following approaches are proposed:

- Implement Woodbury matrix identity
- Investigate effectiveness of preconditioning iterative method with (approximate) factorisation





- 6 Preliminary results Setting up element stiffness matrices



Preliminary results

- Per iteration only one element stiffness matrix is recomputed.
- Parallel computing environment was set-up nonetheless
 → unnecessary computational overhead.
- Removal resulted in significant improvements in CPU times:

Test problem	SL Testsuit	Shear wall	Reinforced slab
Before	16:58	50:00	5:00:38
After	14:18	46:39	3:54:21
	-15.72%	-6.70%	-22.05%



