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An Introduction to Domain Decomposition Methods: Algorithms, Theory, and Parallel ImplementationSIAM

Sparse Matrix Computations is a collection of papers presented at the 1975 Symposium by the same title, held at Argonne National Laboratory. This book is composed of six parts encompassing 27 chapters that contain contributions in several areas of matrix computations and some of the most potential research in numerical linear algebra. The papers are organized into general categories that deal, respectively, with sparse elimination, sparse eigenvalue calculations, optimization, mathematical software for sparse matrix computations, partial differential equations, and applications involving sparse matrix technology. This text presents research on applied numerical analysis but with considerable influence from computer science. In particular, most of the papers deal with the design, analysis, implementation, and application of computer algorithms. Such an emphasis includes the establishment of space and time complexity bounds and to understand the algorithms and the computing environment. This book will prove useful to mathematicians and computer scientists.

The purpose of this book is to offer an overview of the most popular domain decomposition methods for partial differential equations (PDEs). These methods are widely used for numerical simulations in solid mechanics, electromagnetism, flow in porous media, etc., on parallel machines from tens to hundreds of thousands of cores. The appealing feature of domain decomposition methods is that, contrary to direct methods, they are naturally parallel. The authors focus on parallel linear solvers. The authors present all popular algorithms, both at the PDE level and at the discrete level in terms of matrices, along with systematic scripts for sequential implementation in a free open-source finite element package as well as some parallel scripts. Also included is a new coarse space construction (two-level method) that adapts to highly heterogeneous problems.

Domain decomposition is an active, interdisciplinary research field concerned with the development, analysis, and implementation of coupling and decoupling strategies in mathematical and computational models. This volume contains selected papers presented at the 17th International Conference on Domain Decomposition Methods in Science and Engineering. It presents the newest domain decomposition techniques and examines their use in the modeling and simulation of complex problems.

An accessible introduction to the finite element method for solving numeric problems, this volume offers the keys to an important technique in computational mathematics. Suitable for advanced undergraduate and graduate courses, it outlines clear connections with applications and considers numerous examples from a variety of science- and engineering-related specialties.This text encompasses all varieties of the basic linear partial differential equations, including elliptic, parabolic and hyperbolic problems, as well as stationary and time-dependent problems. Additional topics include finite element methods for integral equations, an introduction to nonlinear problems, and considerations of unique developments of finite element techniques related to parabolic problems, including methods for automatic time step control. The relevant mathematics are expressed in non-technical terms whenever possible, in the interests of keeping the treatment accessible to a majority of students.

Linear differential equations with periodic coefficients constitute a well developed part of the theory of ordinary differential equations [17, 94, 156, 177, 178, 272, 389]. They arise in many physical and technical applications [177, 178, 272]. A new wave of interest in this subject has been stimulated during the last two decades by the development of the inverse scattering method for integration of nonlinear differential equations. This has led to significant progress in this traditional area [27, 71, 72, 111 119, 250, 276, 277, 284, 286, 287, 312, 313, 337, 349, 354, 392, 393, 403, 404]. At the same time, many theoretical and applied problems lead to periodic partial differential equations. We can mention, for instance, quantum mechanics [14, 18, 40, 54, 60, 91, 92, 107, 123, 157-160, 192, 193, 204, 315, 367, 412, 414, 415, 417], hydrodynamics [179, 180], elasticity theory [395], the theory of guided waves [87-89, 208, 300], homogenization theory [29, 41, 348], direct and inverse scattering [175, 206, 216, 314, 388, 406-408], parametric resonance theory [122, 178], and spectral theory and spectral geometry [103 105, 381, 382, 389]. There is a sjgnificant distinction between the cases of ordinary and partial differential periodic equations. The main tool of the theory of periodic ordinary differential equations is the so-called Floquet theory [17, 94, 120, 156, 177, 267, 272, 389]. Its central result is the following theorem (sometimes called Floquet-Lyapunov theorem) [120, 267].

This work familiarises students with mathematical models (PDEs) and methods of numerical solution and optimisation. Including numerous exercises and examples, this is an ideal text for advanced students in Applied Mathematics, Engineering, Physical Science and Computer Science.

This book collects some recent developments in stochastic control theory with applications to financial mathematics. We first address standard stochastic control problems from the viewpoint of the recently developed weak dynamic programming principle. A special emphasis is put on the regularity issues and, in particular, on the behavior of the value function near the boundary. We then provide a quick review of the main tools from viscosity solutions which allow to overcome all regularity problems. We next address the class of stochastic target problems which extends in a nontrivial way the standard stochastic control problems. Here the theory of viscosity solutions plays a crucial role in the derivation of the dynamic programming equation as the infinitesimal counterpart of the corresponding geometric dynamic programming equation. The various developments of this theory have been stimulated by applications in finance and by relevant connections with geometric flows. Namely, the second order extension was motivated by illiquidity modeling, and the controlled loss version was introduced following the problem of quantile hedging. The third part specializes to an overview of Backward stochastic differential equations, and their extensions to the quadratic case.?

This book covers various topics regarding the design of compliant mechanisms using topology optimization that have attracted a great deal of attention in recent decades. After comprehensively describing state-of-the-art methods for designing compliant mechanisms, it provides a new topology optimization method for finding new flexure hinges. It then presents several attempts to obtain distributed compliant mechanisms using the topology optimization method. Further, it discusses a Jacobian-based topology optimization method for compliant parallel mechanisms, and introduces readers to the topology optimization of compliant mechanisms, taking into account geometrical nonlinearity and reliability. Providing a systematic method for topology optimization of flexure hinges, which are essential for designing compliant mechanisms, the book offers a valuable resource for all readers who are interested in designing compliant mechanism-based positioning stages. In addition, the methods for solving the de facto hinges in topology optimized compliant mechanisms will benefit all engineers seeking to design micro-electro-mechanical system (MEMS) structures.

This volume offers edited papers presented at the IUTAM-Symposium Topological design optimization of structures, machines and materials - status and perspectives, October 2005. The papers cover the application of topological design optimization to fluid-solid interaction problems, acoustics problems, and to problems in biomechanics, as well as to other multiphysics problems. Also in focus are new basic modelling paradigms, covering new geometry modelling such as level-set methods and topological derivatives.

Besides their intrinsic mathematical interest, geometric partial differential equations (PDEs) are ubiquitous in many scientific, engineering and industrial applications. They represent an intellectual challenge and have received a great deal of attention recently. The purpose of this volume is to provide a missing reference consisting of self-contained and comprehensive presentations. It includes basic ideas, analysis and applications of state-of-the-art fundamental algorithms for the approximation of geometric PDEs together with their impacts in a variety of fields within mathematics, science, and engineering. About every aspect of computational geometric PDEs is discussed in this and a companion volume. Topics in this volume include stationary and time-dependent surface PDEs for geometric flows, large deformations of nonlinearly geometric plates and rods, level set and phase field methods and applications, free boundary problems, discrete Riemannian calculus and morphing, fully nonlinear PDEs including Monge-Ampere equations, and PDE constrained optimization Each chapter is a complete essay at the research level but accessible to junior researchers and students. The intent is to provide a comprehensive description of algorithms and their analysis for a specific geometric PDE class, starting from basic concepts and concluding with interesting applications. Each chapter is thus useful as an introduction to a research area as well as a teaching resource, and provides numerous pointers to the literature for further reading The authors of each chapter are world leaders in their field of expertise and skillful writers. This book is thus meant to provide an invaluable, readable and enjoyable account of computational geometric PDEs

It was mainly during the last two decades that the theory of homogenization or averaging of partial differential equations took shape as a distinct mathe matical discipline. This theory has a lot of important applications in mechanics of composite and perforated materials, filtration, disperse media, and in many other branches of physics, mechanics and modern technology. There is a vast literature on the subject. The term averaging has been usually associated with the methods of non linear mechanics and ordinary differential equations developed in the works of Poincare, Van Der Pol, Krylov, Bogoliubov, etc. For a long time, after the works of Maxwell and Rayleigh, homogeniza tion problems for· partial differential equations were being mostly considered by specialists in physics and mechanics, and were staying beyond the scope of mathematicians. A great deal of attention was given to the so called disperse media, which, in the simplest case, are two-phase media formed by the main homogeneous material containing small foreign particles (grains, inclusions). Such two-phase bodies, whose size is considerably larger than that of each sep arate inclusion, have been discovered to possess stable physical properties (such as heat transfer, electric conductivity, etc.) which differ from those of the con stituent phases. For this reason, the word homogenized, or effective, is used in relation to these characteristics. An enormous number of results, approximation formulas, and estimates have been obtained in connection with such problems as electromagnetic wave scattering on small particles, effective heat transfer in two-phase media, etc.

This is the second edition of the book which has two additional new chapters on Maxwell's equations as well as a section on properties of solution spaces of Maxwell's equations and their trace spaces. These two new chapters, which summarize the most up-to-date results in the literature for the Maxwell's equations, are sufficient enough to serve as a self-contained introductory book on the modern mathematical theory of boundary integral equations in electromagnetics. The book now contains 12 chapters and is divided into two parts. The first six chapters present modern mathematical theory of boundary integral equations that arise in fundamental problems in continuum mechanics and electromagnetics based on the approach of variational formulations of the equations. The second six chapters present an introduction to basic classical theory of the pseudo-differential operators. The aforementioned corresponding boundary integral operators can now be recast as pseudo-differential operators. These serve as concrete examples that illustrate the basic ideas of how one may apply the theory of pseudo-differential operators and their calculus to obtain additional properties for the corresponding boundary integral operators. These two different approaches are complementary to each other. Both serve as the mathematical foundation of the boundary element methods, which have become extremely popular and efficient computational tools for boundary problems in applications. This book contains a wide spectrum of boundary integral equations arising in fundamental problems in continuum mechanics and electromagnetics. The book is a major scholarly contribution to the modern approaches of boundary integral equations, and should be accessible and useful to a large community of advanced graduate students and researchers in mathematics, physics, and engineering.--

This volume is a selection of contributions offered by friends, collaborators, past students in memory of Enrico Magenes. The first part gives a wide historical perspective of Magenes' work in his 50-year mathematical career; the second part contains original research papers, and shows how ideas, methods, and techniques introduced by Magenes and his collaborators still have an impact on the current research in Mathematics.

These are the proceedings of the 19th international conference on domain decomposition methods in science and engineering. Domain decomposition methods are iterative methods for solving the often very large linear or nonlinear systems of algebraic equations that arise in various problems in mathematics, computational science, engineering and industry. They are designed for massively parallel computers and take the memory hierarchy of such systems into account. This is essential for approaching peak floating point performance. There is an increasingly well-developed theory which is having a direct impact on the development and improvement of these algorithms.

The purpose of this book is to offer an overview of the most popular domain decomposition methods for partial differential equations (PDEs). These methods are widely used for numerical simulations in solid mechanics, electromagnetism, flow in porous media, etc., on parallel machines from tens to hundreds of thousands of cores. The appealing feature of domain decomposition methods is that, contrary to direct methods, they are naturally parallel. The authors focus on parallel linear solvers. The authors present all popular algorithms, both at the PDE level and at the discrete level in terms of matrices, along with systematic scripts for sequential implementation in a free open-source finite element package as well as some parallel scripts. Also included is a new coarse space construction (two-level method) that adapts to highly heterogeneous problems.÷

This book offers a comprehensive presentation of some of the most successful and popular domain decomposition preconditioners for finite and spectral element approximations of partial differential equations. It places strong emphasis on both algorithmic and mathematical aspects. It covers in detail important methods such as FETI and balancing Neumann-Neumann methods and algorithms for spectral element methods.

This book has grown out of lectures and courses given at Linköping University, Sweden, over a period of 15 years. It gives an introductory treatment of problems and methods of structural optimization. The three basic classes of geometrical - timization problems of mechanical structures, i. e. , size, shape and topology op- mization, are treated. The focus is on concrete numerical solution methods for d- crete and (?nite element) discretized linear elastic structures. The style is explicit and practical: mathematical proofs are provided when arguments can be kept e- mentary but are otherwise only cited, while implementation details are frequently provided. Moreover, since the text has an emphasis on geometrical design problems, where the design is represented by continuously varying—frequently very many— variables, so-called ?rst order methods are central to the treatment. These methods are based on sensitivity analysis, i. e. , on establishing ?rst order derivatives for - jectives and constraints. The classical ?rst order methods that we emphasize are CONLIN and MMA, which are based on explicit, convex and separable appro- mations. It should be remarked that the classical and frequently used so-called op- mality criteria method is also of this kind. It may also be noted in this context that zero order methods such as response surface methods, surrogate models, neural n- works, genetic algorithms, etc. , essentially apply to different types of problems than the ones treated here and should be presented elsewhere.

The proceedings of the 9th conference on "Finite Volumes for Complex Applications" (Bergen, June 2020) are structured in two volumes. The first volume collects the focused invited papers, as well as the reviewed contributions from internationally leading researchers in the field of analysis of finite volume and related methods. Topics covered include convergence and stability analysis, as well as investigations of these methods from the point of view of compatibility with physical principles. Altogether, a rather comprehensive overview is given on the state of the art in the field. The properties of the methods considered in the conference give them distinguished advantages for a number of applications.

These include fluid dynamics, magnetohydrodynamics, structural analysis, nuclear physics, semiconductor theory, carbon capture utilization and storage, geothermal energy and further topics. The second volume covers reviewed contributions reporting successful applications of finite volume and related methods in these fields. The finite volume method in its various forms is a space discretization technique for partial differential equations based on the fundamental physical principle of conservation. Many finite volume methods preserve further qualitative or asymptotic properties, including maximum principles, dissipativity, monotone decay of free energy, and asymptotic stability, making the finite volume methods compatible discretization methods, which preserve qualitative properties of continuous problems at the discrete level. This structural approach to the discretization of partial differential equations becomes particularly important for multiphysics and multiscale applications. The book is a valuable resource for researchers, PhD and master's level students in numerical analysis, scientific computing and related fields such as partial differential equations, as well as engineers working in numerical modeling and simulations.

Conception optimale des structures est une introduction à la conception optimale de structures, appelée aussi optimisation de formes. Il est principalement destiné à un public mixte de mathématiciens appliqués et de mécaniciens que relient un même intérêt pour les applications numériques.

Well-known authors; Includes topics and results that have previously not been covered in a book; Uses many interesting examples from science and engineering; Contains numerous homework exercises; Scientific computing is a hot and topical area

This book provides a direct and comprehensive introduction to theoretical and numerical concepts in the emerging field of optimal control of partial differential equations (PDEs) under uncertainty. The main objective of the book is to offer graduate students and researchers a smooth transition from optimal control of deterministic PDEs to optimal control of random PDEs. Coverage includes uncertainty modelling in control problems, variational formulation of PDEs with random inputs, robust and risk-averse formulations of optimal control problems, existence theory and numerical resolution methods. The exposition focusses on the entire path, starting from uncertainty modelling and ending in the practical implementation of numerical schemes for the numerical approximation of the considered problems. To this end, a selected number of illustrative examples are analysed in detail throughout the book. Computer codes, written in MatLab, are provided for all these examples. This book is adressed to graduate students and researches in Engineering, Physics and Mathematics who are interested in optimal control and optimal design for random partial differential equations.

The topological derivative is defined as the first term (correction) of the asymptotic expansion of a given shape functional with respect to a small parameter that measures the size of singular domain perturbations, such as holes, inclusions, defects, source-terms and cracks. Over the last decade, topological asymptotic analysis has become a broad, rich and fascinating research area from both theoretical and numerical standpoints. It has applications in many different fields such as shape and topology optimization, inverse problems, imaging processing and mechanical modeling including synthesis and/or optimal design of microstructures, fracture mechanics sensitivity analysis and damage evolution modeling. Since there is no monograph on the subject at present, the authors provide here the first account of the theory which combines classical sensitivity analysis in shape optimization with asymptotic analysis by means of compound asymptotic expansions for elliptic boundary value problems. This book is intended for researchers and graduate students in applied mathematics and computational mechanics interested in any aspect of topological asymptotic analysis. In particular, it can be adopted as a textbook in advanced courses on the subject and shall be useful for readers interested on the mathematical aspects of topological asymptotic analysis as well as on applications of topological derivatives in computation mechanics.

Introduction to Qualitative Computing; Hypercomputation in Dickson Algebras; Scales of Complexity and Linear Reachability; Singular Values for the Multiplication Maps; Computation Beyond Classical Logic; Complexification of the Arithmetic; Homotopic Deviation in Linear Algebra; The Discrete and the Continuous; Arithmetic in the Alternative Dickson Division Algebras; The Real and the Complex.

Built upon the two original books by Mike Crisfield and theirown lecture notes, renowned scientist René de Borst and histeam offer a thoroughly updated yet condensed edition that retainsand builds upon the excellent reputation and appeal amongststudents and engineers alike for which Crisfield's first edition isacclaimed. Together with numerous additions and updates, the new authorshave retained the core content of the original publication, whilebringing an improved focus on new developments and ideas. Thisedition offers the latest insights in non-linear finite elementtechnology, including non-linear solution strategies, computationalplasticity, damage mechanics, time-dependent effects,hyperelasticity and large-strain elasto-plasticity. The authors' integrated and consistent style and unrivalledengineering approach assures this book's unique position within thecomputational mechanics literature. Key features: Combines the two previous volumes into one heavily revised textwith obsolete material removed, an improved layout and updatedreferences and notations Extensive new material on more recent developments incomputational mechanics Easily readable, engineering oriented, with no more details inthe main text than necessary to understand the concepts. Pseudo-code throughout makes the link between theory andalgorithms, and the actual implementation. Accompanied by a website (www.wiley.com/go/deborst) with aPython code, based on the pseudo-code within the book and suitablefor solving small-size problems. Non-linear Finite Element Analysis of Solids and Structures, 2ndEdition is an essential reference for practising engineers andresearchers that can also be used as a text for undergraduate andgraduate students within computational mechanics.

A user-friendly reference on the design and technology of building structures. The authors provide a holistic approach to structural design by covering all of the primary structural materials (steel, wood, reinforced concrete, and masonry) and combining architectural form, spatial organization, and load configurations.

The topology optimization method solves the basic enginee- ring problem of distributing a limited amount of material in a design space. The first edition of this book has become the standard text on optimal design which is concerned with the optimization of structural topology, shape and material. This edition, has been substantially revised and updated to reflect progress made in modelling and computational procedures. It also encompasses a comprehensive and unified description of the state-of-the-art of the so-called material distribution method, based on the use of mathematical programming and finite elements. Applications treated include not only structures but also materials and MEMS.

This is a substantially revised and updated introduction to arithmetic topics, both ancient and modern, that have been at the centre of interest in applications of number theory, particularly in cryptography. As such, no background in algebra or number theory is assumed, and the book begins with a discussion of the basic number theory that is needed. The approach taken is algorithmic, emphasising estimates of the efficiency of the techniques that arise from the theory, and one special feature is the inclusion of recent applications of the theory of elliptic curves. Extensive exercises and careful answers are an integral part all of the chapters.

This incredibly useful guide book to mathematics contains the fundamental working knowledge of mathematics which is needed as an everyday guide for working scientists and engineers, as well as for students. Now in its fifth updated edition, it is easy to understand, and convenient to use. Inside you'll find the information necessary to evaluate most problems which occur in concrete applications. In the newer editions emphasis was laid on those fields of mathematics that became more important for the formulation and modeling of technical and natural processes. For the 5th edition, the chapters "Computer Algebra Systems" and "Dynamical Systems and Chaos" have been revised, updated and expanded.

This memoir attempts at a systematic study of convergence to stationary state for certain classes of degenerate diffusive equations, taking the general form ${\frac{\partial f}{\partial t}}+ L f =0$. The question is whether and how one can overcome the degeneracy by exploiting commutators.

This book allows you to understand fully the modern tools of numerical analysis in finance.

Mathematics of Computing -- Numerical Analysis.

This book provides theories on non-parametric shape optimization problems, systematically keeping in mind readers with an engineering background. Non-parametric shape optimization problems are defined as problems of finding the shapes of domains in which boundary value problems of partial differential equations are defined. In these problems, optimum shapes are obtained from an arbitrary form without any geometrical parameters previously assigned. In particular, problems in which the optimum shape is sought by making a hole in domain are called topology optimization problems. Moreover, a problem in which the optimum shape is obtained based on domain variation is referred to as a shape optimization problem of domain variation type, or a shape optimization problem in a limited sense. Software has been developed to solve these problems, and it is being used to seek practical optimum shapes. However, there are no books explaining such theories beginning with their foundations. The structure of the book is shown in the Preface. The theorems are built up using mathematical results. Therefore, a mathematical style is introduced, consisting of definitions and theorems to summarize the key points. This method of expression is advanced as provable facts are clearly shown. If something to be investigated is contained in the framework of mathematics, setting up a theory using theorems prepared by great mathematicians is thought to be an extremely effective approach. However, mathematics attempts to heighten the level of abstraction in order to understand many things in a unified fashion. This characteristic may baffle readers with an engineering background. Hence in this book, an attempt has been made to provide explanations in engineering terms, with examples from mechanics, after accurately denoting the provable facts using definitions and theorems.

Since their emergence, finite element methods have taken a place as one of the most versatile and powerful methodologies for the approximate numerical solution of Partial Differential Equations. These methods are used in incompressible fluid flow, heat, transfer, and other problems. This book provides researchers and practitioners with a concise guide to the theory and practice of least-square finite element methods, their strengths and weaknesses, established successes, and open problems.

This book provides an introduction to the theory and numerical developments of the homogenization method. It's main features are: a comprehensive presentation of homogenization theory; an introduction to the theory of two-phase composite materials; a detailed treatment of structural optimization by using homogenization; a complete discussion of the resulting numerical algorithms with many documented test problems. It will be of interest to researchers, engineers, and advanced graduate students in applied mathematics, mechanical engineering, and structural optimization.

This book deals with discretization techniques for partial differential equations of elliptic, parabolic and hyperbolic type. It provides an introduction to the main principles of discretization and gives a presentation of the ideas and analysis of advanced numerical methods in the area. The book is mainly dedicated to finite element methods, but it also discusses difference methods and finite volume techniques. Coverage offers analytical tools, properties of discretization techniques and hints to algorithmic aspects. It also guides readers to current developments in research.

The volume includes papers from the WSCMO conference in Braunschweig 2017 presenting research of all aspects of the optimal design of structures as well as multidisciplinary design optimization where the involved disciplines deal with the analysis of solids, fluids or other field problems. Also presented are practical applications of optimization methods and the corresponding software development in all branches of technology.

Results of research into large scale eigenvalue problems are presented in this volume. The papers fall into four principal categories: novel algorithms for solving large eigenvalue problems, novel computer architectures, computationally-relevant theoretical analyses, and problems where large scale eigenelement computations have provided new insight.

The Lanczos and conjugate gradient (CG) algorithms are fascinating numerical algorithms. This book presents the most comprehensive discussion to date of the use of these methods for computing eigenvalues and solving linear systems in both exact and floating point arithmetic. The author synthesizes the research done over the past 30 years, describing and explaining the "average" behavior of these methods and providing new insight into their properties in finite precision. Many examples are given that show significant results obtained by researchers in the field. The author emphasizes how both algorithms can be used efficiently in finite precision arithmetic, regardless of the growth of rounding errors that occurs. He details the mathematical properties of both algorithms and demonstrates how the CG algorithm is derived from the Lanczos algorithm. Loss of orthogonality involved with using the Lanczos algorithm, ways to improve the maximum attainable accuracy of CG computations, and what modifications need to be made when the CG method is used with a preconditioner are addressed.