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ARTICLE TYPE

Iterative coupling algorithms for large multi-domain problems with the Boundary Element Method

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Abstract

A new Parallel Robin-Robin (P-RR) adaptive Iterative Coupling (IC) algorithm with dynamic relaxation parameters is proposed for the Boundary Element Method (BEM), and relaxation parameters are derived for other existing IC algorithms. The performances of the new algorithm and of the modified existing algorithms are investigated in terms of convergence properties with respect to the number of sub-domains, mesh density, interface mesh conformity and BEM element types. Results show that the number of sub-domains and the refinement level of the mesh are the two dominant factors affecting the performances of the considered algorithms. The proposed P-RR algorithm shows the best overall convergence behavior for **the tested** large problems, thanks to its effectiveness in handling complex boundary conditions and large number of sub-domains, thus resulting very promising for efficient parallel BEM computing and large coupling problems.

Source code is available at <https://github.com/BinWang0213/PyBEM2D>.

KEYWORDS:

Iterative coupling method; Boundary Element Method; Adaptive relaxation; Domain Decomposition Method

1 | INTRODUCTION

The Boundary Element Method (BEM)^{1,2} has been successfully applied to many engineering fields, such as fracture mechanics, acoustics, electromagnetics, heat transfer and fluid flow problems, because of some advantageous peculiarities, like boundary-only discretization and efficient handling of both complex geometries and infinite domains^{3,4,5,6,7,8,9,10,11,12,13,14}. However, the systems of equations which arise from

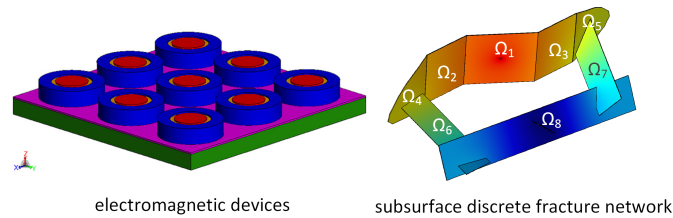


FIGURE 1 Typical multi-domain problems

its application are non-symmetric and dense, thus the method is not practical in solving for large engineering problems, unless specific strategies are adopted to reduce the computational demand. The fast multi-pole method and hierarchical matrices were applied to expedite matrix-assembly and matrix-vector-product operations and, for problems with thousands of Degrees Of Freedom (DOFs), the computational time was reduced to one tenth^{15,16}. Other strategies rely upon high performance parallel computing capabilities of modern supercomputers, such as Graphics Processing Units (GPUs)¹⁷. For example, Takahashi and Hamada¹⁸ used GPUs to parallelize matrix-vector-product operations for the solution of a three-dimensional Helmholtz problem, and achieved an improvement of 6 to 23 times in computational speed with respect to the performance obtained by using a sequential BEM algorithm. Copper, Bardhan and Barba¹⁹ implemented a multi-pole method in an accelerated BEM code for biomolecular electrostatic analyses. Torky and Rashed²⁰ developed a commercial BEM code for elastostatic problems, based on GPU computing, in which matrix-assembling operations and the direct linear algebra solver are both accelerated; for a very large model, the authors obtained a reduction of the computational time from several hours to few minutes.

For large problems, difficulties may emerge when using BEM to account for multi-domain problems, as, for example, the computation of the electromagnetic field in industrial objects composed of materials having different properties²¹, or the fluid flow regime in discrete fracture networks^{22,23}. In fact, for the solution of this kind of problems, the direct coupling, i.e. the assembly of a large system of equations including the compatibility conditions at the interfaces among adjacent domains, may be too computationally demanding. In this respect, reasonable alternatives are Iterative Coupling (IC) algorithms, where, instead of one global system, several small sub-problems are iteratively solved with conditions at the interfaces that are updated at each iteration according to specific criteria, until obtaining a solution that fits the compatibility conditions at the interfaces^{25,26,27,28,24,29,30,31,32,33,34,35}.

reference	algorithm	coupling	relaxation	# s.d.	mesh
25	P-DD, P-NN, P-DN	BEM-BEM	NA	2-4	C
26,27	P-NN, P-DN, P-DN, P-RR	BEM-FEM, BEM-BEM	NA/A	2-4	C
28	S-DN	BEM-FEM	A	2	C
29	S-DN	BEM-FEM	A	2-3	NC
31	S-DN, P-NN, P-DD	BEM-FEM	A	2	C
38,39,40,41,42,43	P-RR	FEM-FEM	A	2-100+	NC
herein	P-DD, P-NN, P-RR, S-DN	BEM-BEM	A	3-45	NC

TABLE 1 Summary of IC algorithms; A/NA: adaptive/non-adaptive, # s.d.: number of sub-domains, C/NC: conforming/non-conforming mesh

In literature, several contributions [were presented regarding](#) the application of combined IC algorithms and Domain Decomposition Methods (DDM) within the framework of BEM. Kamiya, Iwase and Kita²⁵ presented three different IC+DDM algorithms for two-dimensional potential problems and analyzed the related convergence responses. Similarly, Elleithy et al.²⁶ and Elleithy and Tanaka²⁷ investigated the effect of the relaxation parameter on the convergence of both parallel and sequential IC algorithms for multi-domain potential and elastic problems. In these two works, the IC was used for multi-domain problems in which different discretization strategies, namely the BEM and the Finite Element Method (FEM), were applied to different domains to profit of the different approximation properties. It was also found that the convergence of these algorithms is very sensitive to the selection of the relaxation parameter, a circumstance that may limit their applicability.

In order to increase the efficiency of IC algorithms, Adaptive Iterative Coupling (AIC) algorithms have been recently proposed in the context of BEM and also [of the Finite Element Method \(FEM\)](#), in which the relaxation parameter is dynamically determined at each iteration step. Lin et al.²⁸ developed an optimization procedure with an adaptive relaxation parameter for a sequential Dirichlet-Neumann (S-DN) IC algorithm, in which Dirichlet and Neumann type boundary conditions at the interfaces are sequentially updated with iterations. Soares²⁹ and Soares and Godinho³⁰ extended the algorithm to transient heat conduction problems, where a specific handling of the non-conforming BEM and FEM meshes at the interfaces was introduced. Francois et al.³¹ developed a new AIC algorithm based on the Aitken's Δ^2 method, that was applied to a three-dimensional transient elastodynamic problem, where sequential Dirichlet-Neumann algorithm and parallel Neumann-Neumann (P-NN) and Dirichlet-Dirichlet (P-DD) algorithms were considered. In parallel algorithms, the resolution of the problems at the interfaces is performed simultaneously at each iteration, thus gaining a reduction of the computational time.

An innovative IC algorithm has been recently proposed for the fluid flow in discrete fracture networks with FEM-based discretization techniques. A quadratic cost functional, including interface conditions, is constrained by partial differential equations on each sub-domain and minimized^{38,39,40,41,42,43}. In order to ensure well posedness of the sub-domain problems, Robin-type interface conditions are used. The minimization is pursued by using a gradient-based approach.

Table 1 reports a list of the IC algorithms available in literature. It is worth to note that, despite variety and number, most of them concern BEM-FEM coupling and are limited to a small number of sub-domains and static relaxation parameters. Thus, room is left for new algorithms in large multi-domain problems based on BEM-BEM coupling.

In this note, a new AIC algorithm, named *Parallel Robin-Robin* (P-RR), is proposed, having the following features: Robin-type conditions are utilized at the interfaces among sub-domains and a relaxation parameter is dynamically chosen at each iteration, following a procedure similar to the one proposed by Lin et al.²⁸, to reduce the iteration steps. As shown in the following, P-RR has good convergence properties and is expected to properly work for problems with a large number of domains and non-conforming meshes. In addition, the Parallel Dirichlet-Dirichlet (P-DD) and Parallel Neumann-Neumann (P-NN) algorithms are revisited and endowed with adaptive relaxation parameters.

The content of this note is organized as follows: in Section 2, BEM is briefly recalled and the relevant notation is introduced; in Section 3, the new P-RR algorithm is proposed, together with the update of P-DD and P-NN algorithms; finally, in Section 4 numerical examples to test and compare the response of the different algorithms in multi-domain problems of increasing size and complexity are discussed. The effects on the convergence of discretization-related factors, such as mesh density, interface conformity and BEM element types, are also investigated.

2 | BEM EQUATIONS

In two dimensions, with reference to a coordinate system $\mathbf{x} = \{x_1, x_2\}$, the steady-state potential p in an isotropic and homogeneous domain Ω , enclosed by a boundary Γ , is governed by the Laplace equation:

$$\nabla^2 p(\mathbf{x}) = 0, \quad \mathbf{x} \in \Omega. \quad (1)$$

The equation is associated to Dirichlet and/or Neumann boundary conditions on Γ_D and Γ_N , respectively, being $\Gamma = \Gamma_D \cup \Gamma_N$, $\Gamma_D \cap \Gamma_N = \emptyset$ and $\Gamma_D \neq \emptyset$, for given $\bar{p}(\mathbf{x})$ and $\bar{q}(\mathbf{x})$:

$$p(\mathbf{x}) = \bar{p}(\mathbf{x}), \text{ on } \Gamma_D, \quad (2)$$

$$q(\mathbf{x}) = \bar{q}(\mathbf{x}), \text{ on } \Gamma_N, \quad (3)$$

where $q = \kappa(\partial p / \partial \mathbf{n})$ is the flux component along the unit vector \mathbf{n} normal to Γ , oriented outward, and being κ a positive coefficient. More generally, Robin type boundary conditions can be imposed on Γ for a given $\bar{r}(\mathbf{x})$ function:

$$r(\mathbf{x}) = \kappa \frac{\partial p}{\partial \mathbf{n}}(\mathbf{x}) + ap(\mathbf{x}) = \bar{r}(\mathbf{x}), \quad \text{on } \Gamma \quad (4)$$

where $a > 0$ is a coefficient. For the sake of simplicity, in what follows uniform boundary conditions are used and κ is set to 1.

The fundamental solution $p^*(\mathbf{x}_k, \mathbf{x})$ of the Laplace operator in 2D is:

$$p^*(\mathbf{x}_k, \mathbf{x}) = \frac{1}{2\pi} \ln \frac{1}{\rho(\mathbf{x}_k, \mathbf{x})}, \quad (5)$$

being $\mathbf{x}_k \in \bar{\Omega} = \Omega \cup \Gamma$ a collocation point and $\rho(\mathbf{x}_k, \mathbf{x})$ the distance between \mathbf{x}_k and \mathbf{x} . Setting $q^*(\mathbf{x}_k, \mathbf{x}) = \nabla p^* \cdot \mathbf{n}$, by using Green's function and the divergence theorem, Equation (1) can be written in integral form as:

$$c_k p(\mathbf{x}_k) + \int_{\Gamma} q^*(\mathbf{x}_k, \mathbf{x}) p(\mathbf{x}) d\mathbf{x} = \int_{\Gamma} p^*(\mathbf{x}_k, \mathbf{x}) q(\mathbf{x}) d\mathbf{x} \quad (6)$$

where \mathbf{x}_k is located on the boundary and c_k is a free term depending on the regularity of the boundary at \mathbf{x}_k ; in particular, c_k is equal to $1/2$ if Γ is smooth.

A mesh is introduced on the boundary Γ , along with an associated approximation of $p(\mathbf{x})$, $q(\mathbf{x})$, such that:

$$p = \sum_{j=1}^N p_j \varphi_j(\mathbf{x}), \quad q = \sum_{j=1}^N q_j \varphi_j(\mathbf{x}),$$

with $p(\mathbf{x})$ and $q(\mathbf{x})$ now approximations in a finite dimensional space, p_j , q_j unknown nodal values and $\{\varphi_j\}_{j=1, \dots, N}$ selected basis functions. By locating Equation (6) at each node $k = 1, \dots, N$ of the discretization, the following set of equations follows:

$$c_k p_k + \sum_{j=1}^N H_{kj} p_j = \sum_{j=1}^N G_{kj} q_j \quad (7)$$

where H_{kj} and G_{kj} are the values of the integrals on Γ of the basis function φ_j against q^* and p^* , respectively.

Equation (7) can be expressed in concise form as follows:

$$\mathbf{H}\mathbf{p} = \mathbf{G}\mathbf{q} \quad (8)$$

where \mathbf{p} and \mathbf{q} are the vectors of potential and flux nodal values, respectively, and \mathbf{H} and \mathbf{G} are the related influence coefficient matrices collecting coefficients H_{kj} and G_{kj} respectively, with diagonal terms H_{kk} also including coefficients c_k . In each node, one of two among p and q is known through a Dirichlet or Neumann condition, thus, columns of matrices \mathbf{H} and \mathbf{G} can be switched in order to have all the unknown coefficients on the left-hand side and all the known terms on the right-hand side. Finally, new matrices \mathbf{A} and \mathbf{B} and a new vector of unknown coefficients \mathbf{X} are built and Equation (8) is re-arranged as follows:

$$\mathbf{A}\mathbf{X} = \mathbf{B}\mathbf{b}, \quad (9)$$

where \mathbf{b} is the column vector collecting all the known nodal values.

A Robin-type boundary condition on the whole Γ is set as follows:

$$q(\mathbf{x}) = \bar{r}(\mathbf{x}) - p(\mathbf{x}), \quad (10)$$

and Equation (7) becomes:

$$c_k p_k + \sum_{j=1}^N (H_{kj} - G_{kj}) p_j = R_k,$$

with:

$$R_k = \int_{\Gamma} p^*(\mathbf{x}_k, \mathbf{x}) \bar{r}(\mathbf{x}) d\mathbf{x}. \quad (11)$$

Given a domain Ω consisting of two sub-domains, such that $\bar{\Omega} = \bar{\Omega}_i \cup \bar{\Omega}_j$ (see for example domains Ω_i and Ω_j of Figure 2), with S the interface between the two domains, i.e. $S = \bar{\Omega}_i \cap \bar{\Omega}_j$, and given also $\Gamma_{\zeta} = \partial\Omega_{\zeta} \cap \Gamma$ border of Ω_{ζ} without interface S , for $\zeta = \{i, j\}$, Equation (9) can be written for Ω_i as follows¹:

$$\begin{pmatrix} \mathbf{A}_{i,\Gamma\Gamma} & \mathbf{A}_{i,\Gamma S} \\ \mathbf{A}_{i,S\Gamma} & \mathbf{A}_{i,SS} \end{pmatrix} \begin{pmatrix} \mathbf{X}_{i,\Gamma} \\ \mathbf{X}_{i,S} \end{pmatrix} = \begin{pmatrix} \mathbf{B}_{i,\Gamma\Gamma} & \mathbf{B}_{i,\Gamma S} \\ \mathbf{B}_{i,S\Gamma} & \mathbf{B}_{i,SS} \end{pmatrix} \begin{pmatrix} \mathbf{b}_{i,\Gamma} \\ \mathbf{b}_{i,S} \end{pmatrix}, \quad (12)$$

where $\mathbf{X}_{i,\Gamma}$, $\mathbf{X}_{i,S}$ are the vectors of unknowns, associated to the nodes on Γ_i and S , respectively. Vectors $\mathbf{b}_{i,\Gamma}$, $\mathbf{b}_{i,S}$ collect boundary conditions terms, associated to discretization nodes on Γ_i and S , respectively, and

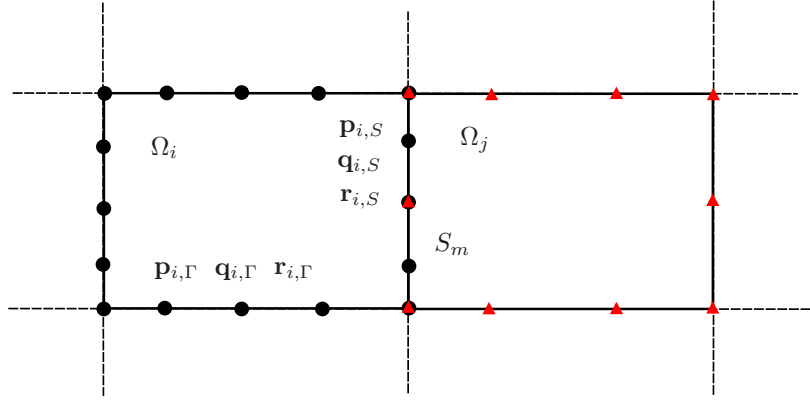


FIGURE 2 Typical BEM multiple domain problem: a common interface (S_m) is shared by two neighboring domains Ω_i and Ω_j ; black dots denote the discretization of Ω_i and red triangles the one of Ω_j

matrices \mathbf{A}_i and \mathbf{B}_i are the re-arranged coefficient matrices, as discussed above. When Robin-type boundary conditions are enforced on the interface S , the equation system (12) becomes:

$$\begin{pmatrix} \mathbf{A}_{i,\Gamma\Gamma} & \mathbf{A}_{i,\Gamma S} + a\mathbf{B}_{i,\Gamma S} \\ \mathbf{A}_{i,S\Gamma} & \mathbf{A}_{i,SS} + a\mathbf{B}_{i,SS} \end{pmatrix} \begin{pmatrix} \mathbf{X}_{i,\Gamma} \\ \mathbf{p}_{i,S} \end{pmatrix} = \begin{pmatrix} \mathbf{B}_{i,\Gamma\Gamma} & \mathbf{B}_{i,\Gamma S} \\ \mathbf{B}_{i,S\Gamma} & \mathbf{B}_{i,SS} \end{pmatrix} \begin{pmatrix} \mathbf{b}_{i,\Gamma} \\ \mathbf{R}_{i,S} \end{pmatrix}, \quad (13)$$

in which $\mathbf{R}_{i,S}$ is given as in Equation (11), for all nodes \mathbf{x}_k on S .

3 | AIC ALGORITHMS

A domain Ω is considered, consisting of \mathcal{I} non-overlapping connected sub-domains Ω_i (see Figure 2), such that $\bar{\Omega} = \bigcup_{i=1}^{\mathcal{I}} \bar{\Omega}_i$, and $\Omega_i \cap \Omega_j = \emptyset$, for all $i, j = 1, \dots, \mathcal{I}$, $i \neq j$; common interfaces between neighboring sub-domains are denoted by S_m , $m = 1, \dots, \mathcal{M}$, with $S_m = \bar{\Omega}_i \cap \bar{\Omega}_j$, being i, j the unique couple of indexes such that $\bar{\Omega}_i \cap \bar{\Omega}_j \neq \emptyset$. Multiple intersections between two sub-domains can also be considered, and are excluded here only for simplicity of notation. A function $\sigma : [1, \dots, \mathcal{M}] \mapsto [1, \dots, \mathcal{I}] \times [1, \dots, \mathcal{I}]$ is defined such that $\sigma(m) = \{i, j\}$ with $S_m = \bar{\Omega}_i \cap \bar{\Omega}_j$ and $i \neq j$. The boundary of Ω is Γ , with $\Gamma = \Gamma_D \cup \Gamma_N$, $\Gamma_D \neq \emptyset$, $\Gamma_N \cap \Gamma_D = \emptyset$, whereas, for $i = 1, \dots, \mathcal{I}$, Γ_i is the portion of boundary of Ω_i that coincides with Γ , i.e. $\Gamma_i = \partial\Omega_i \cap \Gamma$. Functions p_i and q_i denote the potential and the flux, respectively, on the boundary of Ω_i , $i = 1, \dots, \mathcal{I}$, whereas p_{i,S_m} (resp. q_{i,S_m}) is the restriction of p_i (resp. q_i) to S_m for all $m \in \mathbb{M}_i$, being \mathbb{M}_i the set of indexes $m = 1, \dots, \mathcal{M}$, such that $\partial\Omega_i \cap S_m \neq \emptyset$. Finally, for $i = 1, \dots, \mathcal{I}$, functions $p_{i,S_{\mathcal{M}}}$ are defined as:

$$p_{i,S_{\mathcal{M}}} = \left(p_{i,S_{m_1}}, p_{i,S_{m_2}}, \dots, p_{i,S_{m_{M_i}}} \right), \quad m \in \mathbb{M}_i, \quad m_1 < m_2 < \dots < m_{M_i}, \quad (14)$$

with M_i the cardinality of \mathbb{M}_i , and similarly for q_{i,S_M} and $r_{i,S_M} = p_{i,S_M} + aq_{i,S_M}$.

In an IC algorithm, successive updates of the variables on the interfaces of the sub-domains are performed, until a given convergence criterion is fulfilled. The update of each interface variable p_{i,S_m} , q_{i,S_m} , $i = 1, \dots, \mathcal{I}$, depends on the values of the neighboring domain Ω_j , $\{i, j\} = \sigma(m)$. Thus, only small size linear systems need to be solved at each iteration²⁵. As previously mentioned, a new AIC algorithm, P-RR, is proposed herein. Two AIC algorithms, namely parallel Dirichlet-Dirichlet and parallel Neumann-Neumann, and sequential Dirichlet-Neumann algorithm are considered in addition. In parallel algorithms, at each iteration, the solution for all the sub-domains is computed in parallel, rather than one sub-domain at a time as in the sequential algorithms. Dirichlet, Neumann or Robin denotes the type of boundary condition applied to each interface of two adjacent sub-domains. Obviously, for large multi-domain problems, the parallel algorithms result more appealing. Non conforming meshes are allowed at the interfaces, i.e. mesh elements on $\partial\Omega_i$ may not match the elements on $\partial\Omega_j$ on the common interface S_m , $\sigma(m) = \{i, j\}$ (see Figure 2, where mesh element vertexes of $\partial\Omega_i$ are drawn as black dots and those of $\partial\Omega_j$ as red triangles). In these cases, the update of the interface variables requires a projection from one mesh to the other. This is a standard procedure, and in what follows, it is not explicitly mentioned in the description of the algorithms. It is worth to remark that these algorithms are not only suitable for BEM-BEM coupling problems, but can be easily extended to BEM-FEM or FEM-FEM coupling as well.

In the next sub-sections, the existing algorithms S-DN, P-DD, P-NN and the novel P-RR are described.

3.1 | Sequential Dirichlet-Neumann (S-DN) algorithm

The sequential Dirichlet-Neumann IC algorithm is presented here as term of comparison, given that it is widely used in BEM-BEM and BEM-FEM coupling problems and generally shows good convergence properties^{25,26,27,28,29,30}.

It is assumed that the geometry of the multi-domain problem is such that the indexes of domains Ω_i , $i = 1, \dots, \mathcal{I}$, can be divided into subsets \mathcal{I}_D and \mathcal{I}_N , and each sub-domain Ω_d , $d \in \mathcal{I}_D$, only shares interfaces with domains Ω_n with $n \in \mathcal{I}_N$, or, equivalently, for each $m = 1, \dots, \mathcal{M}$, $\sigma(m) = \{d, n\}$ with $d \in \mathcal{I}_D$ and $n \in \mathcal{I}_N$. A sort of coloring criterion is applied, for instance, where a *black* or a *white* color is ascribed to each sub-domain, and only sub-domains with unmatched colors can be adjacent (thus sharing a segment interface). It is also required that $\partial\Omega_n \cap \Gamma_D \neq \emptyset$, for all $n \in \mathcal{I}_N$. Clearly, this situation may not occur in

TABLE 2 Sequential Dirichlet-Neumann algorithm

1. set $k=0$ and initial guess $\mathbf{p}_{d,S_M}^0, d \in \mathcal{I}_D$
2. compute \mathbf{q}_{d,S_M}^0 by solving Equation (12) at $\Omega_d, d \in \mathcal{I}_D, m \in \mathcal{M}_d$
3. set initial guess $\mathbf{q}_{n,S_M}^0 = -\mathbf{q}_{d,S_M}^0$ on each interface $S_m, m = 1, \dots, \mathcal{M} (d, n) = \sigma(m)$
4. compute $\mathbf{p}_{n,S_M}^0, n \in \mathcal{I}_N$ by solving Equation 12
5. DO
(a) update $\mathbf{p}_{d,S_M}^{k+1} = \mathbf{p}_{d,S_M}^k - \alpha_{S-DN}(\mathbf{p}_{d,S_M}^k - \mathbf{p}_{n,S_M}^k)$ for each s.d. $d \in \mathcal{I}_D, n \in \mathcal{M}_d, (d, n) = \sigma(m)$;
(b) compute \mathbf{q}_{d,S_M}^{k+1} by solving Equation (12) on each sub-domain $\Omega_d, d \in \mathcal{I}_D$
(c) update $\mathbf{q}_{n,S_M}^{k+1} = -\mathbf{q}_{d,S_M}^{k+1}$ on each interface $S_m, m = 1, \dots, \mathcal{M}, (d, n) = \sigma(m)$
(d) compute \mathbf{p}_{n,S_M}^{k+1} by solving Equation (12) at $\Omega_N, n \in \mathcal{I}_N$
(e) $k = k + 1$
WHILE $\epsilon^* = \sum_{i=1}^{\mathcal{I}} \ \mathbf{p}_{i,S_M}^{k+1} - \mathbf{p}_{i,S_M}^k\ / \ \mathbf{p}_{i,S_M}^k\ < \text{TOL}$.

large multi-domain problems; furthermore, the algorithm does not allow a parallel resolution, therefore the algorithm is not particularly suitable to the solution of large multi-domain problems.

The steps of the algorithm are summarized in Table 2 . A Dirichlet boundary conditions is first assumed on the interfaces of the sub-domains $\Omega_d, d \in \mathcal{I}_D$, and Equation (12) is solved to compute the interface fluxes q_{d,S_M} , used in the subsequent step as Neumann boundary conditions $q_{n,S_M} = -q_{d,S_M}$ on the interfaces of sub-domains $\Omega_n, n \in \mathcal{I}_N$. Equation (12) is again solved on these interfaces to compute the potentials p_{n,S_M} , used in turn to correct the initial assumption. At each iteration, the value of the relaxation parameter α_{S-DN} is chosen as follows:

$$\alpha_{S-DN} = \frac{\sum_{m=1}^{\mathcal{M}} (\epsilon_{i,S_M}^p, \epsilon_{i,S_M}^p - \epsilon_{j,S_M}^p)}{\sum_{m=1}^{\mathcal{M}} \|\epsilon_{i,S_M}^p - \epsilon_{j,S_M}^p\|^2}, \quad (15)$$

with $\{i, j\} = \sigma(m)$, and $\epsilon_{i,S_M}^p = p_{i,S_M}^k - p_{i,S_M}^{k-1}$. Details on the derivation of the value of the relaxation parameter for the various algorithms are given in Section 3.5.

3.2 | Parallel Dirichlet-Dirichlet (P-DD) algorithm

The parallel Dirichlet-Dirichlet IC algorithm overcomes the previous limitations, by allowing the handling of multi-domain problems of any geometry and a parallel resolution of the problem on all the sub-domains at each iteration. Potential values are initially guessed for all the interfaces and updated according to the mismatch of the computed fluxes at the interfaces. The steps of P-DD are reported in Table 3 ²⁴, and also

TABLE 3 Parallel Dirichlet-Dirichlet algorithm

-
1. set $k=0$ and initial guess \mathbf{p}_{i,S_M}^0 , for $i = 1, \dots, \mathcal{I}$
 2. compute \mathbf{q}_{i,S_M}^0 , by solving Equation (12) at each sub-domain Ω_i , $i = 1, \dots, \mathcal{I}$
 3. DO
 - (a) update $\mathbf{p}_{i,S_M}^{k+1} = \mathbf{p}_{i,S_M}^k - \alpha_{\text{P-DD}}(\mathbf{q}_{i,S_M}^k + \mathbf{q}_{j,S_M}^k)$, on each interface S_m , $m = 1, \dots, \mathcal{M}$, $\{i, j\} = \sigma(m)$
 - (b) compute \mathbf{q}_{i,S_M}^{k+1} by solving Equation (12) at each sub-domain Ω_i , $i = 1, \dots, \mathcal{I}$
 - (c) $k = k + 1$
- WHILE $\epsilon^* = \sum_{i=1}^{\mathcal{I}} \|\mathbf{p}_{i,S_M}^{k+1} - \mathbf{p}_{i,S_M}^k\| / \|\mathbf{p}_{i,S_M}^k\| < \text{TOL}$.
-

TABLE 4 Parallel Neumann-Neumann algorithm

-
1. set $k=0$ and initial guess \mathbf{q}_{i,S_M}^0 for $i = 1, \dots, \mathcal{I}$
 2. compute \mathbf{p}_{i,S_M}^0 solving Equation (12) on each sub-domain Ω_i , $i = 1, \dots, \mathcal{I}$
 3. DO
 - (a) update $\mathbf{q}_{i,S_M}^{k+1} = \mathbf{q}_{i,S_M}^k - \alpha_{\text{P-NN}}(\mathbf{p}_{i,S_M}^k - \mathbf{p}_{j,S_M}^k)$ on each interface S_m , $m = 1, \dots, \mathcal{M}$, $\{i, j\} = \sigma(m)$
 - (b) compute \mathbf{p}_{i,S_M}^{k+1} by solving Equation (12) at each sub-domain Ω_i , $i = 1, \dots, \mathcal{I}$
 - (c) $k = k + 1$
- WHILE $\epsilon^* = \sum_{i=1}^{\mathcal{I}} \|\mathbf{q}_{i,S_M}^{k+1} - \mathbf{q}_{i,S_M}^k\| / \|\mathbf{q}_{i,S_M}^k\| < \text{TOL}$.
-

in this case the relaxation parameter is dynamically computed at each iteration as (see Section 3.5):

$$\alpha_{\text{P-DD}} = \frac{\sum_{m=1}^{\mathcal{M}} (\epsilon_{i,S_m}^p, \epsilon_{i,S_m}^q + \epsilon_{j,S_m}^q)}{\sum_{m=1}^{\mathcal{M}} \|\epsilon_{i,S_m}^q + \epsilon_{j,S_m}^q\|^2}, \quad (16)$$

with $\{i, j\} = \sigma(m)$, and $\epsilon_{i,S_m}^u = u_{i,S_m}^k - u_{i,S_m}^{k-1}$, being $u = p$ or $u = q$.

3.3 | Parallel Neumann-Neumann (P-NN) algorithm

Another commonly used IC algorithm is the parallel Neumann-Neumann (P-NN) algorithm in which Neumann boundary conditions are assumed and successively updated at the interfaces. **However, if Neumann conditions are specified on the whole boundary of any sub-domain**, the P-NN algorithm is not applicable, as this would lead to an ill-posed problem. The steps of P-NN are reported in Table 4²⁵, and the relaxation parameter is dynamically computed as (see Section 3.5):

$$\alpha_{\text{P-NN}} = \frac{\sum_{m=1}^{\mathcal{M}} (\epsilon_{i,S_m}^q, \epsilon_{i,S_m}^p - \epsilon_{j,S_m}^p)}{\sum_{m=1}^{\mathcal{M}} \|\epsilon_{i,S_m}^p - \epsilon_{j,S_m}^p\|^2}, \quad (17)$$

TABLE 5 Parallel Robin-Robin (P-RR) algorithm

1. set $k=0$ and initial guess \mathbf{r}_{i,S_M}^0 for $i = 1, \dots, \mathcal{I}$
2. compute \mathbf{p}_{i,S_M}^0 and \mathbf{q}_{i,S_M}^0 solving Equations (13) and (10) for each sub-domain $\Omega_i, i = 1, \dots, \mathcal{I}$
3. DO
(a) update $\mathbf{r}_{i,S_M}^{k+1} = \mathbf{r}_{i,S_M}^k - \alpha_{\text{P-RR}}[\mathbf{p}_{i,S_M}^k - \mathbf{p}_{j,S_M}^k - a(\mathbf{q}_{i,S_M}^k + \mathbf{q}_{j,S_M}^k)]$ on each interface $S_m, m = 1, \dots, \mathcal{M}, \{i, j\} = \sigma(m)$
(b) compute \mathbf{p}_{i,S_M}^{k+1} and \mathbf{q}_{i,S_M}^{k+1} solving Equations (13) and (10) for each sub-domain $\Omega_i, i = 1, \dots, \mathcal{I}$
(c) $k = k + 1$
WHILE $\epsilon^* = \sum_{i=1}^{\mathcal{I}} \ \mathbf{r}_{i,S_M}^{k+1} - \mathbf{r}_{i,S_M}^k\ / \ \mathbf{r}_{i,S_M}^k\ < \text{TOL}$.

with $\{i, j\} = \sigma(m)$, and $\epsilon_{i,S_M}^u = u_{i,S_M}^k - u_{i,S_M}^{k-1}$, being $u = p$ or $u = q$.

3.4 | Novel Parallel Robin-Robin (P-RR) algorithm

The new P-RR algorithm uses a Robin condition obtained as a linear combination of the P-DD and P-NN algorithm interface conditions; thus, this version of the P-RR algorithm differs from the one proposed by Lions⁴⁴, and later used for example by Elleithy and Tanaka²⁷. P-RR algorithm overcomes the limitations of S-DN and P-NN and is an alternative to P-DD for solving large multi-domain problems. The steps of P-RR are reported in Table 5. The relaxation parameter is chosen at each iteration as (see Section 3.5):

$$\alpha_{\text{P-RR}} = \frac{\sum_{m=1}^{\mathcal{M}} (\epsilon_{i,S_m}^r, \epsilon_{i,S_m}^p - \epsilon_{j,S_m}^p + \epsilon_{i,S_m}^q + \epsilon_{j,S_m}^q)}{\sum_{m=1}^{\mathcal{M}} \|\epsilon_{i,S_m}^p - \epsilon_{j,S_m}^p + \epsilon_{i,S_m}^q + \epsilon_{j,S_m}^q\|^2}, \quad (18)$$

with $\{i, j\} = \sigma(m)$, and $\epsilon_{i,S_M}^u = u_{i,S_M}^k - u_{i,S_M}^{k-1}$, being alternatively $u = p, q, r$.

It is known from literature that the convergence of IC algorithms highly depends on the value of α ^{25,26,27,28,29}. Generally, a constant, non-optimal value of α is used for all the iterations, with the expedient to select it small enough to ensure convergence^{25,26,27}. The AIC algorithms here proposed^{25,26,27} are endowed with an adaptive relaxation parameter α , selected at each iteration, with the aim to speed-up the convergence. In the next sub-section, the derivation of α is reported for all the considered algorithms.

3.5 | Adaptive selection of relaxation parameter α

The following generalized potential $\tilde{\mathbf{p}}$, flux $\tilde{\mathbf{q}}$ and Robin term $\tilde{\mathbf{r}}$ are introduced as:

$$\begin{aligned}\tilde{\mathbf{p}}_{l,f,S_m}^k &= \mathbf{p}_{l,S_m}^k, \\ \tilde{\mathbf{q}}_{l,f,S_m}^k &= (-1)^{(l \neq f)} \mathbf{q}_{l,S_m}^k, \\ \tilde{\mathbf{r}}_{l,f,S_m}^k &= \mathbf{p}_{l,S_m}^k + a \tilde{\mathbf{q}}_{l,f,S_m}^k.\end{aligned}\tag{19}$$

For any interface S_m , $m = 1, \dots, \mathcal{M}$, the corrections, to be updated at each iteration, are re-written in terms of the above generalized quantities as:

$$\begin{aligned}\tilde{\mathbf{p}}_{i,i,S_m}^{k+1} &= \tilde{\mathbf{p}}_{i,i,S_m}^k - \alpha_{S\text{-DN}}(\tilde{\mathbf{p}}_{i,i,S_m}^k - \tilde{\mathbf{p}}_{j,i,S_m}^k), \\ \tilde{\mathbf{p}}_{i,i,S_m}^{k+1} &= \tilde{\mathbf{p}}_{i,i,S_m}^k - \alpha_{P\text{-DD}}(\tilde{\mathbf{q}}_{i,i,S_m}^k - \tilde{\mathbf{q}}_{j,i,S_m}^k), \\ \tilde{\mathbf{q}}_{i,i,S_m}^{k+1} &= \tilde{\mathbf{q}}_{i,i,S_m}^k - \alpha_{P\text{-NN}}(\tilde{\mathbf{p}}_{i,i,S_m}^k - \tilde{\mathbf{p}}_{j,i,S_m}^k), \\ \tilde{\mathbf{r}}_{i,i,S_m}^{k+1} &= \tilde{\mathbf{r}}_{i,i,S_m}^k - \alpha_{P\text{-RR}}(\tilde{\mathbf{r}}_{i,i,S_m}^k - \tilde{\mathbf{r}}_{j,i,S_m}^k),\end{aligned}\tag{20}$$

with $\{i, j\} = \sigma(m)$, or in compact form, as follows:

$$\tilde{\mathbf{v}}_{i,i,S_m}^{k+1} = \tilde{\mathbf{v}}_{i,i,S_m}^k - \alpha(\tilde{\mathbf{w}}_{i,i,S_m}^k - \tilde{\mathbf{w}}_{j,i,S_m}^k),\tag{21}$$

where $(\tilde{\mathbf{v}}, \tilde{\mathbf{w}})$ may be one of the couples (\mathbf{p}, \mathbf{p}) , (\mathbf{p}, \mathbf{q}) , (\mathbf{q}, \mathbf{p}) , (\mathbf{r}, \mathbf{r}) , and again subscripts i, j refer to adjacent sub-domains Ω_i and Ω_j , respectively, with $\{i, j\} = \sigma(m)$ and α is one of the four relaxation parameters, according to the choice of (\mathbf{v}, \mathbf{w}) .

Correction terms are further defined as:

$$\boldsymbol{\epsilon}_{l,f,S_m}^u = \mathbf{u}_{l,f,S_m}^k - \mathbf{u}_{l,f,S_m}^{k-1},\tag{22}$$

with \mathbf{u} equal to $\tilde{\mathbf{p}}, \tilde{\mathbf{q}}, \tilde{\mathbf{r}}$, giving:

$$\boldsymbol{\epsilon}_{l,f,S_m}^{\tilde{\mathbf{p}}} = \tilde{\mathbf{p}}_{l,f,S_m}^k - \tilde{\mathbf{p}}_{l,f,S_m}^{k-1}, \quad \boldsymbol{\epsilon}_{i,i,S_m}^{\tilde{\mathbf{q}}} = \tilde{\mathbf{q}}_{i,i,S_m}^k - \tilde{\mathbf{q}}_{i,i,S_m}^{k-1}, \quad \boldsymbol{\epsilon}_{l,f,S_m}^{\tilde{\mathbf{r}}} = \tilde{\mathbf{r}}_{l,f,S_m}^k - \tilde{\mathbf{r}}_{l,f,S_m}^{k-1}.\tag{23}$$

Following Lin et al.²⁸, a correction functional J is introduced, [which equals](#) to:

$$J(\alpha) = \sum_{m=1}^{\mathcal{M}} \|\boldsymbol{\epsilon}_{i,i,S_m}^{\tilde{\mathbf{v}}} - \alpha(\boldsymbol{\epsilon}_{i,i,S_m}^{\tilde{\mathbf{w}}} - \boldsymbol{\epsilon}_{j,i,S_m}^{\tilde{\mathbf{w}}})\|^2,\tag{24}$$

and the relaxation parameter α is computed as the minimizer of this functional at each iteration k , giving:

$$\alpha = \frac{\sum_{i=1}^{\mathcal{M}} (\epsilon_{i,i,S_m}^{\tilde{v}}, \epsilon_{i,i,S_m}^{\tilde{w}} - \epsilon_{j,i,S_m}^{\tilde{w}})}{\sum_{i=1}^{\mathcal{M}} \|\epsilon_{i,i,S_m}^{\tilde{w}} - \epsilon_{j,i,S_m}^{\tilde{w}}\|^2} \quad (25)$$

in which again (\mathbf{v}, \mathbf{w}) may be one of the couples (\mathbf{p}, \mathbf{p}) , (\mathbf{p}, \mathbf{q}) , (\mathbf{q}, \mathbf{p}) or (\mathbf{r}, \mathbf{r}) , corresponding to S-DN, P-DD, P-NN and P-RR, respectively.

Note that Soares²⁹ indicated that α should be constrained in the range $[0, 1]$. However, in successive works, Soares and Godinho³⁰ found that a non-constrained relaxation parameter may offer faster convergence. Thus, a non-constrained α for all the IC algorithm is used herein. The performances of the four proposed AIC algorithms are explored in the next Section, through the analysis of two multi-domain problems.

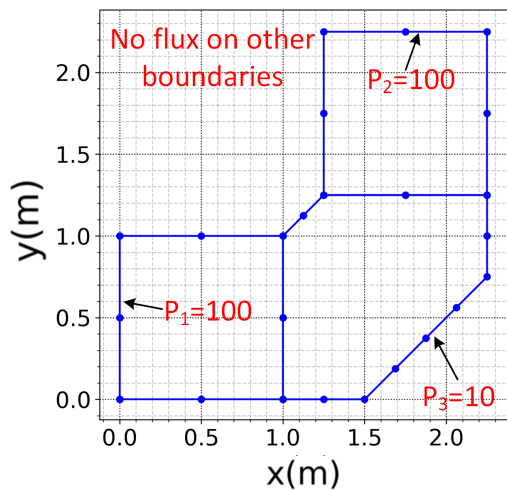
4 | NUMERICAL EXAMPLES

In this Section numerical results are [presented](#) to show applicability and effectiveness of the algorithms herein presented. In particular, the algorithms are first validated, and then the relative convergence rates are investigated in terms of number of iterations required to solve problems of increasing complexity until a prescribed convergence criterion is met. Also the sensitivity of the algorithms is analyzed with respect to several geometrical and discretization variables, such as the number of sub-domains, the mesh-size, the lack of mesh conformity at the interfaces, and the polynomial accuracy of BEM discretizations. Problems of increasing complexity are considered. The convergence criterion is $\epsilon^* < \text{TOL} = 10^{-5}$ for all the simulations. The parameter a in Equation (4) is set to one.

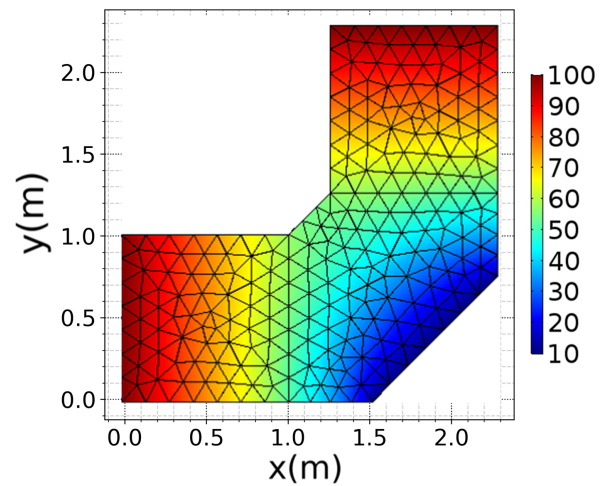
All the AIC algorithms are implemented in the Python code PyBEM2D.

4.1 | Test 1 L-Shape Problem

The first considered problem, labeled L-Shape problem, is set in the L-shaped domain (Figure 3 (a)), composed of three adjacent sub-domains. Potential values ($p_1 = p_2 = 100$) are prescribed at the left bottom edge and right top edge, respectively. An additional potential value ($p_3 = 10$) is prescribed at the right bottom edge. No-flow boundary conditions are prescribed on [all](#) other edges. As validation test, the solution obtained with the proposed algorithms is compared to a reference solution [produced](#) by the FEM code COMSOL⁴⁵

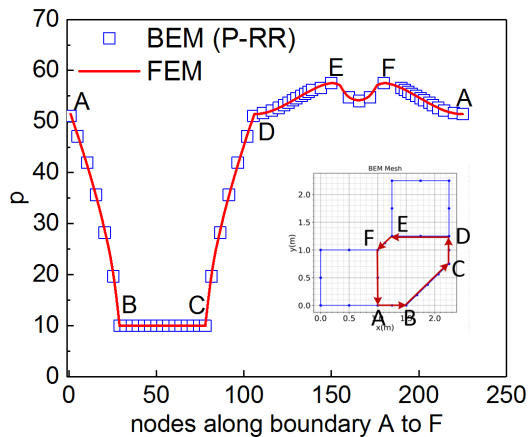


(a) 14-quadratic-elements (DOF=24) BEM discretization

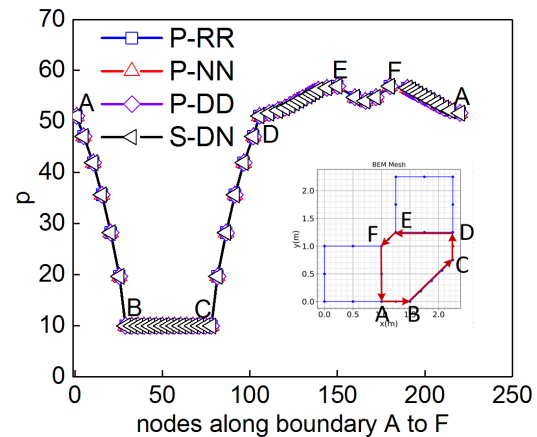


(b) 430-quadratic-elements (DOF=246) FEM discretization and solution p

FIGURE 3 L-Shape problem domain and reference solution



(a) BEM+P-RR vs. FEM



(b) All AIC algorithms

FIGURE 4 Comparison of potential solutions for the L-Shape problem

(Figure 3 (b)). Quadratic elements are used for both BEM and FEM. Figure 4 (a) shows a comparison, limited to the bottom-left portion of the domain, between the reference computed potential, in solid line, and the solution obtained by means of the P-RR algorithm on equally spaced nodes (not matching the computational mesh), tagged with square markers. It can be noticed that there is a perfect matching between the two solutions. With reference to the same sub-domain, in Figure 4 (b), the solutions of all the presented AIC algorithms are plotted, and again excellent agreements are shown.

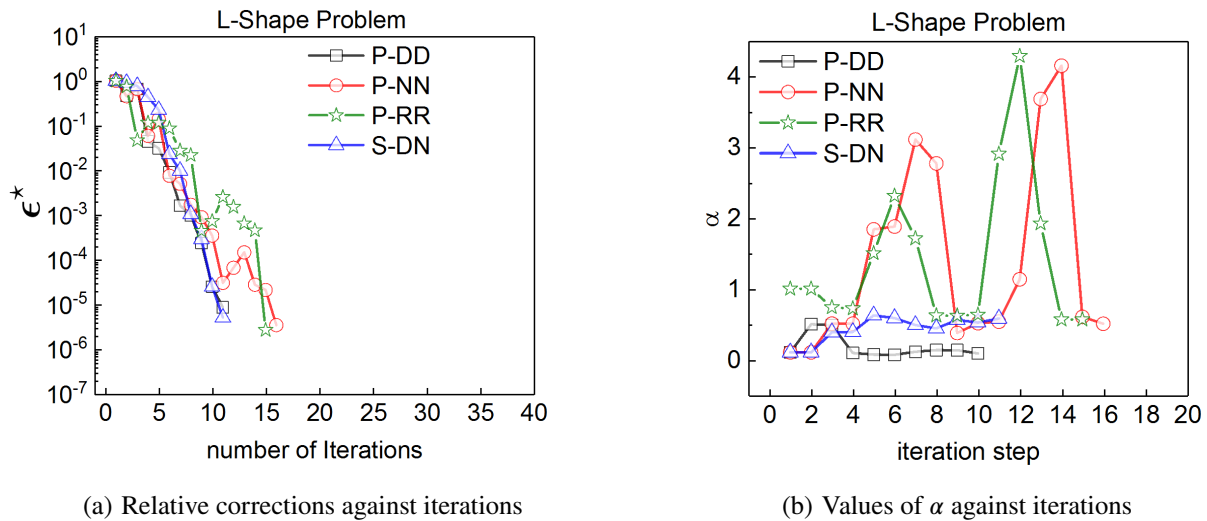


FIGURE 5 Convergence history of the AIC algorithms for L-Shape problem

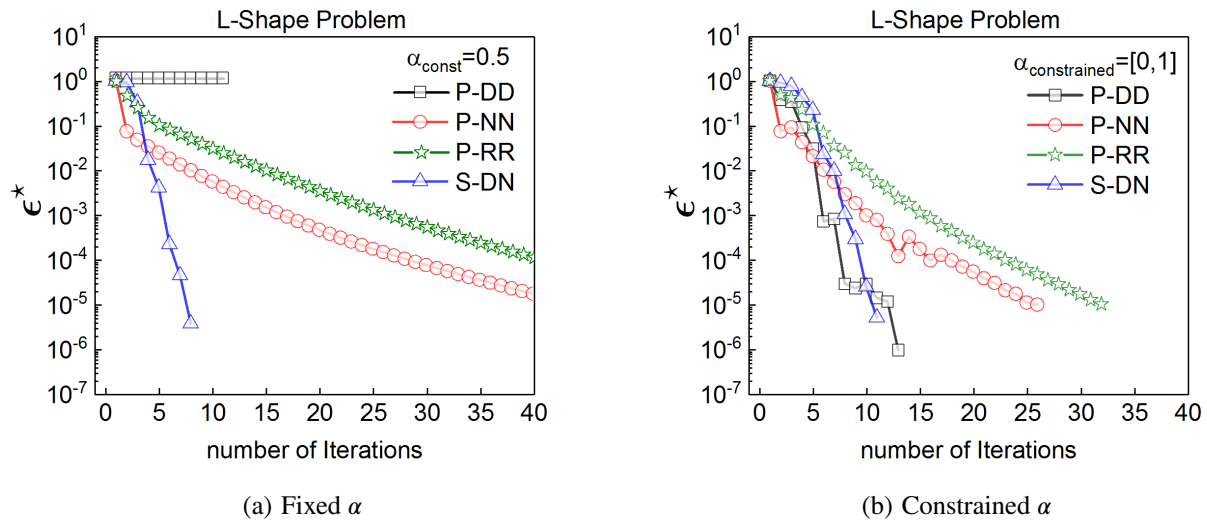


FIGURE 6 Convergence of AIC algorithms for fixed (left) and constrained (right) relaxation parameter

In Figure 5 (a), the relative correction ϵ^* is plotted against the number of iterations with α chosen according to Equation (25). In Figure 5 (b) the evolution of α with iterations is shown. It can be stated that all the proposed algorithms require a number of iterations between 11 and 16 to reach the prescribed value of tolerance, and, as previously discussed, values of α outside the interval $[0, 1]$ are obtained throughout the iterations^{24,25,26}. The advantage of the proposed adaptive selection of the relaxation parameter becomes more evident as shown in Figure 6, where ϵ^* is now plotted against the number of iterations when a fixed

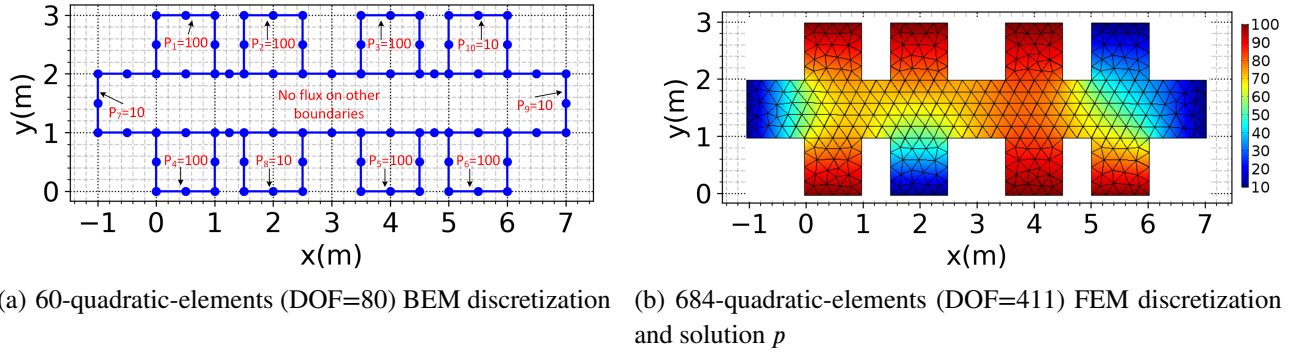


FIGURE 7 Ship-Shape problem domain and reference solution

value $\alpha = \frac{1}{2}$ is used (Figure 6 (a)) or when α is constrained in the interval $[0, 1]$ (Figure 6 (b)): all the parallel AIC algorithms require a higher number of iterations in both these circumstances, and, when α is constant the P-DD algorithm does not converge, whereas P-NN and P-RR require more than 40 iterations to reach the stopping criterion. Only the S-DN algorithm appears to be almost unaffected by the choice of α , however, as mentioned before, this algorithm is not suitable for large multi-domain problems. These results show that the proposed adaptive selection of α allows the use of AIC algorithms in multi-domain problems without the need of a costly tuning for the definition of an optimal fixed value for α , that is usually a problem-dependent task²⁷. Without the tuning, IC algorithms with fixed relaxation parameters could be even not usable, as convergence is not [guaranteed](#).

4.2 | Test 2 Ship-Shape Problem

The second problem is defined on a multi-domain geometry composed of a central rectangle with eight squared domains symmetrically connected along the two longer edges, as shown in Figure 7 (a). This test is named Ship-Shape problem. Six high potential values (p_1 to p_6 equal to 100) are prescribed at the bottom and top edges. Four low potential values (p_7 to p_{10} equal to 10) are prescribed at the left, right, top and bottom edges of the central shaft, all other edges being insulated. A comparison with the reference solution obtained by using COMSOL (Figure 7 (b)) is proposed also in this case in Figure 8, and again the excellent quality of the obtained solution with respect to the reference solution is shown. Results are reported in Figure 8 (a), for the comparison of the P-RR solution with the standard FEM solution, and in Figure 8 (b), where the results provided by all the AIC algorithms are compared. The evolution of ϵ^* with respect to the number of iterations is reported in Figure 9 for all the considered AIC algorithms. It appears that the

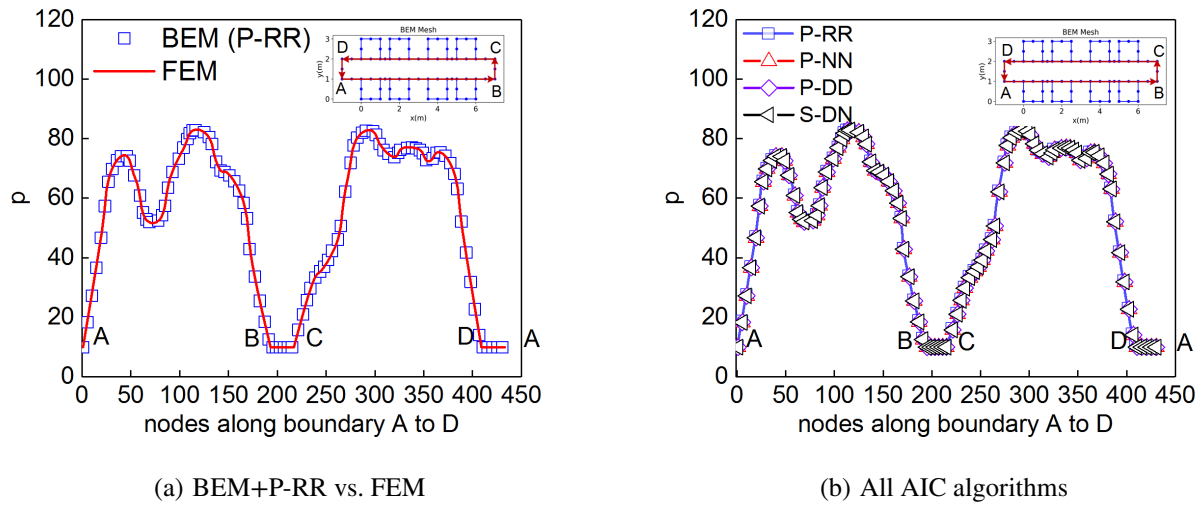


FIGURE 8 Comparison of potential solutions for the Ship-Shape problem

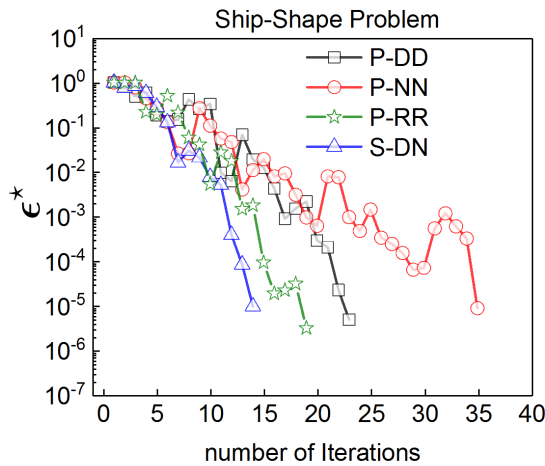


FIGURE 9 Convergence of the AIC algorithms with the number of iterations for the Ship-Shape problem

S-DN and the P-RR algorithms require only a slightly higher number of iterations to reach the prescribed tolerance, when compared to the simpler L-Shape problem, whereas P-DD and P-NN require about 65% and 130% more iterations, respectively, than the previous example.

4.3 | Sensitivity analysis

It is known that the optimal value for α , i.e. the value that minimizes the number of iterations to reach a given convergence criterion, depends on many problem-related variables, such as geometry, boundary

conditions, mesh-size, problem data^{26,27}, and static (non-adaptive) relaxation parameters are determined case by case by using a trial-and-error method.

In this note α is chosen according to Equation (25). A study concerning the effect of problem-dependent parameters on the response of the AIC algorithms is proposed. First, the sensitivity of the algorithms to mesh density, mismatching of the interface meshes and BEM element type is considered, with reference to the L-Shape problem, and then the response of the algorithms to an increase of the number of sub-domains is investigated. For this last analysis Ship-Shape-like problems with a variable number of sub-domains, ranging from 3 to 45, are considered. For all the proposed algorithms, Figure 10 (a) reports the number of iterations N_i required to reach the convergence criterion $\epsilon^* < 10^{-5}$ when the number of discretization nodes is increased for the L-Shape domain; Figure 10 (b) displays the evolution of N_i when the mesh of the bottom-left sub-domain of the L-Shape problem is refined, keeping constant the mesh on the other sub-domains; in Figure 10 (c) N_i is plotted against the polynomial order of the BEM discretization on the L-Shape domain; finally, in Figure 10 (d), the evolution of N_i when the number of sub-domains increases is shown with reference to a modular Ship-Shape domain. As a general trend, it can be noticed that S-DN is almost insensitive to the variation of the quantities here considered, whereas the other approaches have different responses. On one hand, the P-DD, P-RR and P-NN algorithms appear equally affected by the mesh refinement, with N_i increasing as the number of nodes increases (Figure 10 (a)); on the other hand, P-DD and P-NN appear more influenced by the mesh non-conformity at the interfaces than P-RR (Figure 10 (b)), that seems to be almost unaffected. P-RR, P-DD and P-NN are only marginally affected by the polynomial order of the discretization (Figure 10 (c)), and only P-NN is consistently affected by the increase of the number of sub-domains (Figure 10 (d)), that causes in turn an increase in N_i . Again P-RR results almost unaffected. The robustness of the P-RR algorithm when dealing with complex problems also emerges by comparing the number of iterations required to meet the convergence criterion for the L-Shape problem (simpler) and for the Ship-Shape problem (more complex) in Figures 5 (a) and 9 , respectively.

To sum up, S-DN is independent of the mesh-related and geometrical features. As far as the parallel algorithms are concerned, similar convergence trends are experienced. However, only P-RR shows a high performance when dealing with large problems and non-conforming meshes at interfaces. This confirms that the P-RR algorithm can be an effective and efficient tool for the solution of large multi-domain potential problems.

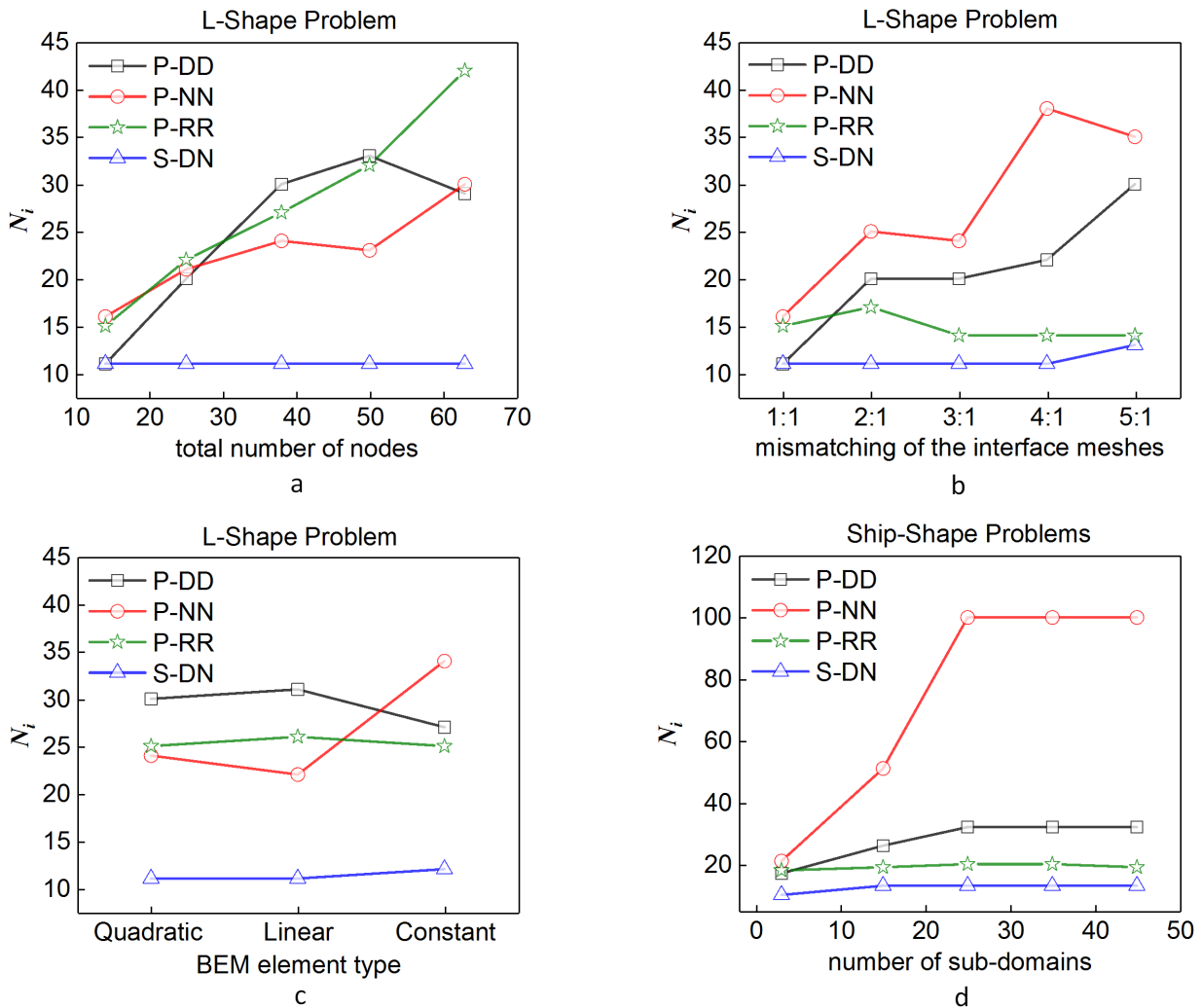


FIGURE 10 Number of iterations N_i plotted against: a) total number of nodes, (b) mismatching of the interface meshes, (c) BEM element type, (d) number of sub-domains

5 | CONCLUSION

In this note, the AIC algorithms S-DN, P-DD, P-NN for multi-domain problems solved by the Boundary Element Method (BEM) are revisited. The adaptive relaxation technique is generalized and extended to large multi-domain problems. A new parallel Robin-Robin (P-RR) AIC algorithm is also proposed. The convergence performance of S-DN, P-DD, P-NN and P-RR is investigated for comparison. The following conclusions can be drawn:

1. with reference to **the tested** examples, the P-RR algorithm is especially suitable for large multi-domain problems solved by using BEM and non-conforming meshes at the interfaces. In fact, in the two

- test problems, **results are** almost unaffected by the increase of problem complexity (number of sub-domains) and by the use of non-matching meshes at the interfaces;
2. the sequential Dirichlet-Neumann (S-DN) algorithm shows a very good convergence performance, **which can be seen from its** fastest convergence in both the test problems, however its applicability to multi-domain problems is limited to very simple configurations;
 3. the adaptive selection of α allows avoiding the tuning of a fixed α , **so as to get rid of** a costly and problem-dependent task.

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