

(19) (12) (KR) (A)

(51) 。 Int. Cl.⁷
G06F 17/13

(11)
(43)

10-2004-0016863
2004 02 25

(21) 10-2003-7014753
(22) 2003 11 13
2003 11 13
(86) PCT/JP2002/004617
(86) 2002 05 13

(87)
(87)

WO 2002/93412
2002 11 21

(30) JP-P-2001-00142949 2001 05 14 (JP)

(71) 가 가 가 1 21 17
가가 가 4 1 8

(72) , 140-0014 가 1 21 17 가 가
, 140-0014 가 1 21 17 가 가
, 140-0014 가 1 21 17 가 가

(74)

:

(54)

, , (DDM), Neumann DDM , BDD , CG
가 , 가 .
100 가 , ,
CG , CG ,

2

(solve algorithm) 100 CG (Domain Decomposition)
 method) K CGCG (Coarse Grid CG method, CGCG
 se K- (complementary space) fine CGCG fine coar
 K- (Conjugate Projected Gradient algorithm: CG)

() 가 ,
 ((I) 1998)
 가 (局在) () ,
 () (,) ,
) 가 () 가 가 ,
 (救解) 가 .
 1 , V

$$Ku = F$$

(stiffness matrix) () (正定値) , u V , F , K V dimV
 . V 가 dimV . V 1 < ; 2 13 > (定)
 u

(CPG:Conjugate Projected Gradient Algorithm : C.Farhat F. - X.
 Roux : Implicit Parallel Processing in Structural Mechanics, Computational Mechanics Advances 2,1 - 124, 1
 994) V 2

$$Ku = F, \quad u, F \in V$$

K - V Y K -
 $P^{(Y)}$, $KP^{(Y)} = P^{(Y)T}K$ 가
 $P^{(Y)} + P^{(a)} = 1$, V K - $P^{(a)}$ $P^{(a)}$ ($P^{(Y)}$ (像) $Y, V^{(a)}$) (補射影子), $KP^{(a)} = P^{(a)T}K$ 가
 3 K - (直和)

$$V = Y \oplus V^{(a)}, \quad Y \perp_K V^{(a)}, \quad \begin{pmatrix} Y \\ V^{(a)} \end{pmatrix} = \begin{pmatrix} P^{(Y)} \\ P^{(a)} \end{pmatrix} V$$

, $P^{(Y)}$ $P^{(a)}$ K - 4

$$K \begin{pmatrix} P^{(Y)} \\ P^{(a)} \end{pmatrix} = \begin{pmatrix} P^{(Y)T} \\ P^{(a)T} \end{pmatrix} K$$

2

$$K \begin{pmatrix} P^{(Y)} \\ P^{(a)} \end{pmatrix} u = \begin{pmatrix} P^{(Y)T} \\ P^{(a)T} \end{pmatrix} F$$

5 F KY - $P^{(Y)T}F$ $KV^{(a)}$ - $P^{(a)T}F$, u Y - $P^{(Y)}u$ $V^{(a)}$ -
 7 $P^{(a)}u$ 8 K - , Y , Y K - 6, $V^{(a)}$

$$Ku^{(Y)} = F_{(Y)}, \quad u^{(Y)} \in Y, \quad F_{(Y)} \in KY \tag{6}$$

$$Ku^{(a)} = F_{(a)}, \quad u^{(a)} \in V^{(a)}, \quad F_{(a)} \in KV^{(a)} \tag{7}$$

$$u = u^{(a)} + u^{(Y)}, \quad F = F_{(a)} + F_{(Y)} \tag{8}$$

K- 6
Y
fine
W
. Y W W K-
. W
coarse
. W

$$u^{(W)} \in W : Ku^{(W)} = F_{(W)}, \quad F_{(W)} \equiv P^{(W)T} F \in P^{(W)T} V = KW \tag{9}$$

가
, P^(w) W K-
. coarse grid
. W 가

{ e_j^(w) }_j
, 9
, 10

$$u^{(W)} = e_j^{(W)} u^j, \quad K_{ij}^{(W)} u^j = F_i \tag{10}$$

11

$$K_{ij}^{(W)} \equiv e_i^{(W)} \cdot K e_j^{(W)}, \quad F_i \equiv e_i^{(W)} \cdot F = e_i^{(W)} \cdot F_{(W)} \tag{11}$$

$$P_n \quad P^{(a)}GP^{(a)T} \quad -CG \quad P^{(a)T}r_{(a)n} = r_{(a)n} \in KV^{(a)} \quad K-$$

$$W \oplus_K V^{(a)}$$

$$P^{(W+a)} \quad P^{(a)} \quad \{e_j^{(W)}\}_j \quad P^{(a)}Gr_{(a)n} \quad P^{(a)}Gr_{(a)n}$$

17

$$P^{(a)}Gr_{(a)n} = P^{(W+a)}Gr_{(a)n} - \mu_n^{(W)}, \quad K\mu_n^{(W)} = P^{(W)T}KGr_{(a)n}$$

$$\mu_n^{(W)} \in \quad P^{(a)}Gr_{(a)n} \quad \text{coarse grid} \quad 18$$

18

$$\mu_n^{(W)} \in W : K\mu_n^{(W)} = P^{(W)T}KGr_{(a)n}$$

coarse grid 10

CGCG, DDM, BDD, CG, DDM, BDD, K-

19

$$Ku = F, \quad u, F \in V$$

K

(가 100) (,)

(DDM : Domain Decomposition Method)

(subdomain)

1

2

2

(,)

가

CG

$$\begin{matrix}
 \Omega_i & \Gamma_s & \Gamma & \Gamma_s & \bar{\Omega} & \Gamma_s \\
 \{ \varphi_\alpha \}_\alpha & & & & \{ \varphi_\alpha \}_\alpha & \\
 \bar{\Omega} - \Gamma_s & \Omega_i & & & \bar{\Omega} - \Gamma_s & \\
 V & & & & V & \\
 V_s & & & & V & 20 & V_i & V_s & \Gamma_s
 \end{matrix}$$

$$V = V_i \oplus V_s, \quad V_i \perp V_s$$

$$K = \begin{pmatrix} K_{ij} & K_{is} \\ K_{si} & K_{ss} \end{pmatrix}$$

21 (對角化)

$$K = \begin{pmatrix} K_{ij} & K_{is} \\ K_{si} & K_{ss} \end{pmatrix} = \begin{pmatrix} 1 & \\ K_{si}K_{ij}^{-1} & 1 \end{pmatrix} \begin{pmatrix} K_{ij} & \\ & S \end{pmatrix} \begin{pmatrix} 1 & K_{ij}^{-1}K_{is} \\ & 1 \end{pmatrix}$$

S Schur (補元) P⁽ⁱ⁾, P^(a) 22

$$P^{(i)} \equiv \begin{pmatrix} 1 & K_{ij}^{-1}K_{is} \\ & 0 \end{pmatrix}, \quad P^{(s)} \equiv 1 - P^{(i)} = \begin{pmatrix} 0 & -K_{ij}^{-1}K_{is} \\ & 1 \end{pmatrix}$$

P^(s) Γ_s 23 24 $\bar{\Omega} - \Gamma_s$

23

$$KP^{(i)} = \begin{pmatrix} 1 & & \\ K_{si}K_{ii}^{-1} & 1 & \end{pmatrix} \begin{pmatrix} K_{ii} & \\ & 0 \end{pmatrix} \begin{pmatrix} 1 & K_{ii}^{-1}K_{is} \\ & 1 \end{pmatrix} = \begin{pmatrix} K_{ii} & K_{is} \\ K_{si} & K_{si}K_{ii}^{-1}K_{is} \end{pmatrix}$$

24

$$KP^{(s)} = \begin{pmatrix} 0 \\ S \end{pmatrix}$$

25

25

$$K \begin{pmatrix} P^{(i)} \\ P^{(s)} \end{pmatrix} = \begin{pmatrix} P^{(i)T} \\ P^{(s)T} \end{pmatrix} K$$

$P^{(i)}, P^{(s)}$

$P^{(i)} + P^{(s)} = 1$
V가

26

K-

$$\begin{pmatrix} 0 \\ S \end{pmatrix} = P^{(s)T} KP^{(s)}$$

26

$$V = V^{(i)} \oplus V^{(s)}, \quad V^{(i)} \perp_K V^{(s)}, \quad V^{(i)} \equiv P^{(i)}V, \quad V^{(s)} \equiv P^{(s)}V$$

K-

$$\begin{pmatrix} V^i & V^s \end{pmatrix} \begin{pmatrix} V^{(i)} & V^{(s)} \end{pmatrix}$$

27

27

$$V^{(i)} = V^i, \quad KV^{(s)} = \begin{pmatrix} 0 \\ SV^s \end{pmatrix}, \quad V^{(s)} = P^{(s)}V^s = \begin{pmatrix} -K_{ii}^{-1}K_{is} \\ 1 \end{pmatrix} V^s$$

$V^{(s)}$

2 $V^{(s)}$ 가 $\bar{\Omega} - \Gamma_s$ (反力)
3 $V^{(s)}$ 가 Γ_s

$\bar{\Omega}$

neering 9 (1993) 233–341., J. Mandel, M. Brezina : Balancing Domain Decomposition : Theory and Performance in Two and Three Dimensions, MGNet, <http://casper.cs.yale.edu/mgnet/www/mgnet-papers.html>, ARA SOL An Integrated Programming Environment for Parallel Sparse Matrix Solvers (Project No. 20160), Deliverable D 2.4 e Final report Domain Decomposition Algorithms for Large Scale Industrial Finite Element Problems, July 30,1999.) DDM CG

CG, Neumann, K-, CG, r -> r (a), balancing, Neumann, F -> F (a), DDM, DDM, V (s) = P (s) V s, K-, kerS, coarse, W, V (s), K-, V (t), K-, P (w), P (t)

$$P^{(s)} = P^{(w)} + P^{(t)}, \quad K \begin{pmatrix} P^{(w)} \\ P^{(t)} \end{pmatrix} = \begin{pmatrix} P^{(w)T} \\ P^{(t)T} \end{pmatrix} K \tag{30}$$

V 31 32 K-

$$V = V^{(i)} \oplus W \oplus V^{(t)}, \quad V^{(i)} \perp_K W, \quad V^{(i)} \perp_K V^{(a)}, \quad W \perp_K V^{(t)} \tag{31}$$

$$W = P^{(w)}V, \quad V^{(t)} \equiv P^{(t)}V \tag{32}$$

K- 33

$$Y = V^{(i)} \oplus_K W, \quad V^{(a)} = V^{(t)} \tag{33}$$

$$P^{(W+a)} = P^{(s)}$$

34 35 .

34

$$P^{(a)}Gr_{(a)n} = P^{(s)}Gr_{(a)n} - \mu_n^{(W)}$$

35

$$\mu_n^{(W)} \in W : K\mu_n^{(W)} = P^{(W)T}KGr_{(a)n}$$

$$Gr_{(a)n} \rightarrow P^{(s)}Gr_{(a)n}$$

22 .

BDD $V^{(t)}$, coarse W^l balanced
 . balanced $SV^{(a)}$ K^{-1} $r_{(a)n} \in SV^s \rightarrow P^{(a)T}r_{(a)n} \in SV^{(a)}$ ba

lancing (J. Mandel : Balancing Domain Decomposition, Communications on Numerical Methods in Engineering 9 (1993) 233-341., J. Mandel, M. Brezina : Balancing Domain Decomposition : Theory and Performance in Two and Three Dimensions, MGNet, <http://casper.cs.yale.edu/mgnet/www/mgnet-papers.html> . Ba
 lancing BDD CG 14 16 , K-

$$Gr_{(a)n} \in V^s \subset V \rightarrow P^{(a)}Gr_{(a)n} \in V^{(a)}$$

$$P^{(a)}GP^{(a)T} \cong P^{(a)}S^{-1}P^{(a)T} = P^{(a)}K^{-1}P^{(a)T}$$

BDD , G $G \neq S^{-1}$ 29 , Neumann DDM Neumann D

CG , $Y = \{0\}$ 가 (part) , V K^{-1} V 가 ()

(DDM : Domain Decomposition Method), Neumann
 DDM, BDD (Balancing Domain Decomposition Method), CG
 , 가 , 가 100
 , CGCG

< >
 , CGCG
 , coarse

CG , 100 , 가 , CG

CG

LU

CG

CG

CG

CG

COARSE GRID

COARSE GRID

100

가

G CG C

G LU C

CG COARSE GRID CG

COARSE GRID CG

가

100

가

CG

LU CG CG CG

COARSE GRID CG

COARSE GRID CG

1

2 CGCG

< >

CGCG coarse

DDM, BDD 가 CGCG CG CG

Y = W CG 3 V 36

36

$$V = W \oplus V^{(a)}, \quad W \perp_K V^{(a)}, \quad \begin{pmatrix} W \\ V^{(a)} \end{pmatrix} = \begin{pmatrix} P^{(W)} \\ P^{(a)} \end{pmatrix} V$$

W, coarse, W, V, 가, 가, CGCG, V, BDD, 가, V^(a), BDD, 33, 37

37

$$Y = W, \quad V^{(a)} = V^{(i)} \oplus V^{(t)}, \quad V^{(i)} \perp_K V^{(t)}$$

BDD, V⁽ⁱ⁾, CGCG, BDD, CG, CGCG, CG, CG, Gr_{(a)n} → P^(s)Gr_{(a)n}, (分直接法), CGCG, BDD, 34, Coarse, V^s, W, DDM, CG, DDM, CG, BDD, coarse, W, W^s, (W = P^(s)W^s), 22, P^(s), CGCG, coars, CG (Shur), W^s, (求解), CGCG, 1, 6, 8, 38, 39, 40

38

$$Ku^{(W)} = F_{(W)}, \quad u^{(W)} \in W, \quad F_{(W)} \in KW$$

39

$$Ku^{(a)} = F_{(a)}, \quad u^{(a)} \in V^{(a)}, \quad F_{(a)} \in KV^{(a)}$$

40

$$u = u^{(a)} + u^{(W)}, \quad F = F_{(a)} + F_{(W)}$$

$u^{(a)}$ (38) W - $u^{(W)}$ COARSE GRID (39) $V^{(a)}$ - (ch)
 CGCG CG CG CG CG
 CGCG CG CG CG
 $\bar{G} = D_K^{-1}$ (41)
 14 16 41

41

$$\bar{G} = P^{(a)} D_K^{-1} P^{(a)T}$$

$r_{(a)n} \in KV^{(a)}$ (36) D_K K $\bar{G} r_{(a)n} = P^{(a)} D_K^{-1} r_{(a)n}$ CGCG K
 $V^{(a)}$ K - $P^{(a)}$ S^{-1} $S^{T^{-1}}$
 BDD Neumann CGCG Schur S^{-1} $S^{T^{-1}}$
 CGCG K - 36 coarse W V^I V^I W^I
 coarse W $\{W^I\}_I$ 가 coarse W 42

42

$$W \equiv \text{span} \{ N^I D^I W^I \}_I = \bigoplus_I N^I D^I W^I$$

$\{D^I\}_I$ Neumann 가 ()
 $\{Z_j^I\}_{j=1,L,m^I}$ W^I
 $1 = \sum_I N^I D^I N^{IT}$
 $m^I \dim W^I W^I$

43

$$\{ N^I D^I Z_j^I \}_{j=1, L, m^I}$$

$$\sum_I m^I$$

43 W

, W

, W^I가 kerS^I W^I fine balanced BDD
 Neumann , CGCG , W^I kerS^I W^I 가 CGCG
 V^(a) balanced 가

I W^I X_α^I X_α^I
 I , 44, 15, 45 , X_α^I

44

$$x_{\alpha}^I = P_j v^j + e^{O_j \theta^j} X_{\alpha}^I$$

45

$$P_1 \equiv \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad P_2 \equiv \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \quad P_3 \equiv \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

46

$$O_1 \equiv \begin{pmatrix} 0 & & \\ & -1 & \\ & & 1 \end{pmatrix}, \quad O_2 \equiv \begin{pmatrix} & & 1 \\ & 0 & \\ -1 & & \end{pmatrix}, \quad O_3 \equiv \begin{pmatrix} & -1 & \\ & & \\ 1 & & 0 \end{pmatrix}$$

47

48

47

$$x_{\alpha}^I \cong P_j v^j + (1 + O_j \theta^j) X_{\alpha}^I$$

48

$$u_\alpha^I \equiv P_j v^j + O_j X_\alpha^I \theta^j = v + \theta \times X_\alpha^I, \quad v \equiv \begin{pmatrix} v^1 \\ v^2 \\ v^3 \end{pmatrix}, \quad \theta \equiv \begin{pmatrix} \theta^1 \\ \theta^2 \\ \theta^3 \end{pmatrix}$$

, W^I , 49 50 | 6 {Z_j^I}_{j=1,L,6} , 6

49

$$\begin{aligned} Z_j^I &: Z_j^I(X_\alpha^I) = P_j \\ Z_{3+j}^I &: Z_{3+j}^I(X_\alpha^I) = O_j X_\alpha^I, \quad j=1, 2, 3 \end{aligned}$$

50

$$W^I \equiv \left\{ \sum_{j=1}^{m^I} Z_j^I \mu^j \mid \mu^j \in \mathbf{R} \right\}, \quad m^I \leq 6$$

50 Z_j^I , 5 가 5 가
 Gram-Schmidt 가 {Z_j^I}_{j=1,L,m^I}, m^I ≡ dim W^I ≤ 6

BDD , 49 {Z_j^I}_{j=1,L,6} | 가 , 6
 CGCG

49 | 6 {Z_j^I}_{j=1,L,6}
 51

51

$$\begin{aligned} &\{ Z_1^I(X_\alpha^I), Z_2^I(X_\alpha^I), Z_3^I(X_\alpha^I), Z_4^I(X_\alpha^I), Z_5^I(X_\alpha^I), Z_6^I(X_\alpha^I) \} \\ &= \begin{pmatrix} 1 & 0 & 0 & 0 & X^{\alpha^3} & -X^{\alpha^2} \\ 0 & 1 & 0 & -X^{\alpha^3} & 0 & X^{\alpha^1} \\ 0 & 0 & 1 & X^{\alpha^2} & -X^{\alpha^1} & 0 \end{pmatrix} \end{aligned}$$

$$\theta \times (X^\alpha + U^\alpha) \cong \theta \times X^\alpha, \quad \theta \times (1 + \varphi^\alpha \times) e_3^\alpha \cong \theta \times e_3^\alpha = \theta^\alpha \times e_3^\alpha$$

$$(\mathbf{e}_1^\alpha \quad \mathbf{e}_2^\alpha)$$

56

$$\theta^\alpha \equiv (\mathbf{e}_1^\alpha \quad \mathbf{e}_2^\alpha) \begin{pmatrix} \mathbf{e}_1^\alpha \cdot \theta \\ \mathbf{e}_2^\alpha \cdot \theta \end{pmatrix}$$

x

57

$$\theta \times x \cong \sum_\alpha N_\alpha \left(\theta \times X^\alpha + \frac{\mathbf{a}^\alpha \xi^3}{2} \theta^\alpha \times e_3^\alpha \right)$$

U

φ^α

58

$$\begin{pmatrix} U^\alpha \\ \varphi^\alpha \end{pmatrix} \longrightarrow \begin{pmatrix} U^\alpha + \theta \times X^\alpha \\ \varphi^\alpha + \theta^\alpha \end{pmatrix}$$

x -> x+a

$$x \rightarrow (1 + \theta \times) x$$

59

$$\begin{pmatrix} U^\alpha \\ \varphi^\alpha \end{pmatrix} \longrightarrow \begin{pmatrix} U^\alpha + \mathbf{a} + \theta \times X^\alpha \\ \varphi^\alpha + \theta^\alpha \end{pmatrix}$$

$$\begin{pmatrix} \mathbf{a} + \theta \times X^\alpha \\ \theta^\alpha \end{pmatrix}$$

가

60

$$\begin{pmatrix} \mathbf{a} + \boldsymbol{\theta} \times \mathbf{X}^\alpha \\ \boldsymbol{\theta}^\alpha \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 & X^{\alpha^3} & -X^{\alpha^2} \\ 0 & 1 & 0 & -X^{\alpha^3} & 0 & X^{\alpha^1} \\ 0 & 0 & 1 & X^{\alpha^2} & -X^{\alpha^1} & 0 \\ 0 & 0 & 0 & e_1^{\alpha^1} & e_1^{\alpha^2} & e_1^{\alpha^3} \\ 0 & 0 & 0 & e_2^{\alpha^1} & e_2^{\alpha^2} & e_2^{\alpha^3} \end{pmatrix} \begin{pmatrix} a^1 \\ a^2 \\ a^3 \\ \theta^1 \\ \theta^2 \\ \theta^3 \end{pmatrix} \tag{60}$$

61 . 49 | 6 < ; 23 10 >

$$\begin{aligned} & \{ Z_1^1(\mathbf{X}_\alpha^1), Z_2^1(\mathbf{X}_\alpha^1), Z_3^1(\mathbf{X}_\alpha^1), Z_4^1(\mathbf{X}_\alpha^1), Z_5^1(\mathbf{X}_\alpha^1), Z_6^1(\mathbf{X}_\alpha^1) \} \\ & = \begin{pmatrix} 1 & 0 & 0 & 0 & X^{\alpha^3} & -X^{\alpha^2} \\ 0 & 1 & 0 & -X^{\alpha^3} & 0 & X^{\alpha^1} \\ 0 & 0 & 1 & X^{\alpha^2} & -X^{\alpha^1} & 0 \\ 0 & 0 & 0 & e_1^{\alpha^1} & e_1^{\alpha^2} & e_1^{\alpha^3} \\ 0 & 0 & 0 & e_2^{\alpha^1} & e_2^{\alpha^2} & e_2^{\alpha^3} \end{pmatrix} \end{aligned} \tag{61}$$

\mathbf{X}_α^1

| (affine) ()

W |

| \mathbf{X}_α^1 | \mathbf{X}_α^1

$$\mathbf{x}_\alpha^1 = \mathbf{P}_j \mathbf{v}^j + e^{E_j^{\alpha^j} + E_j^{\alpha^j} + O_j \theta^j} \mathbf{X}_\alpha^1 \tag{62}$$

$$E_1^e \equiv \begin{pmatrix} 1 & & \\ & 0 & \\ & & 0 \end{pmatrix}, \quad E_2^e \equiv \begin{pmatrix} 0 & & \\ & 1 & \\ & & 0 \end{pmatrix}, \quad E_3^e \equiv \begin{pmatrix} 0 & & \\ & 0 & \\ & & 1 \end{pmatrix} \quad 63$$

$$E_1^s \equiv \begin{pmatrix} 0 & & \\ & 1 & \\ & & 1 \end{pmatrix}, \quad E_2^s \equiv \begin{pmatrix} 0 & & 1 \\ & 0 & \\ & 1 & \end{pmatrix}, \quad E_3^s \equiv \begin{pmatrix} & 1 & \\ 1 & & \\ & & 0 \end{pmatrix} \quad 64$$

65,

66,

67,

68 .

$$\mathbf{x}_\alpha^I = \mathbf{P}_j v^j + e^{E_{ij} \theta^i} \mathbf{X}_\alpha^I \quad 65$$

$$E_{11} \equiv \begin{pmatrix} 1 & & \\ & 0 & \\ & & 0 \end{pmatrix}, \quad E_{12} \equiv \begin{pmatrix} 0 & 1 & \\ & 0 & \\ & & 0 \end{pmatrix}, \quad E_{13} \equiv \begin{pmatrix} 0 & 1 & \\ & 0 & \\ & & 0 \end{pmatrix} \quad 66$$

$$E_{21} \equiv \begin{pmatrix} 0 & & \\ 1 & 0 & \\ & & 0 \end{pmatrix}, \quad E_{22} \equiv \begin{pmatrix} 0 & & \\ & 1 & \\ & & 0 \end{pmatrix}, \quad E_{23} \equiv \begin{pmatrix} 0 & & \\ & 0 & 1 \\ & & 0 \end{pmatrix} \quad 67$$

$$E_{31} \equiv \begin{pmatrix} 0 & & \\ & 0 & \\ 1 & & 0 \end{pmatrix}, \quad E_{32} \equiv \begin{pmatrix} 0 & & \\ & 0 & \\ & 1 & 0 \end{pmatrix}, \quad E_{33} \equiv \begin{pmatrix} 0 & & \\ & 0 & \\ & & 1 \end{pmatrix} \quad 68$$

69 70

$$\mathbf{x}_\alpha^I \cong \mathbf{P}_j \mathbf{v}^j + (1 + \mathbf{E}_{ij} \theta^{ij}) \mathbf{X}_\alpha^I \tag{69}$$

$$\mathbf{u}_\alpha^I \cong \mathbf{P}_j \mathbf{v}^j + \mathbf{E}_{ij} \mathbf{X}_\alpha^I \theta^{ij}, \quad \mathbf{v} \equiv \begin{pmatrix} v^1 \\ v^2 \\ v^3 \end{pmatrix}, \quad \theta^{ij} \equiv \begin{pmatrix} \theta^{11} & \theta^{12} & \theta^{13} \\ \theta^{21} & \theta^{22} & \theta^{23} \\ \theta^{31} & \theta^{32} & \theta^{33} \end{pmatrix} \tag{70}$$

W^I , {Z_j^I}_{j=1,L} , 12 , 12 , 71

$$\begin{aligned} \mathbf{Z}_j^I : \mathbf{Z}_j^I(\mathbf{X}_\alpha^I) &= \mathbf{P}_j \\ \mathbf{Z}_{3i+j}^I : \mathbf{Z}_{3i+j}^I(\mathbf{X}_\alpha^I) &= \mathbf{E}_{ij} \mathbf{X}_\alpha^I \end{aligned}, \quad i=1,2,3, \quad j=1,2,3 \tag{71}$$

72

$$\mathbf{W}^I \equiv \left\{ \sum_{j=1}^{m^I} \mathbf{Z}_j^I \mu^j \mid \mu^j \in \mathbf{R} \right\}, \quad m^I \leq 12 \tag{72}$$

가 , 72 , 가 11 가 , 가 , {Z_j^I}_{j=1,L} , m^I ≡ dim W^I ≤ 12 , Gram-Schmidt

, CGCG

1.

2.

가

(CPU) (CPU) 1
가 (1).

3.

4.

4.1

$$D^I Z^I \equiv \left\{ D^I Z_j^I \right\}_{j=1, L, m^I} \text{ coarse } ($$

4.2

$$K_{rgd}$$

$$K_{rgd} = K_{rgd;ij}^{I^J} = D^I Z_i^I \cdot K D^J Z_j^J$$

K^I

가

4.3

$$K_{rgd} \text{ LU } K_{rgd} \text{ , LU } K_{rgd} = L_{rgd} U_{rgd}$$

5.

CG

5.1

5.1.1

$$\mu^{(w)}$$

$$73 \mu^{(w)}$$

$$K_{rgd} \mu^{(w)} = (NDZ)^T F$$

$$NDZ \equiv \left\{ N^I D^I Z_j^I \right\}_{j=1, L, m^I} \text{ . F } \text{ 가}$$

$$(NDZ)^T F$$

$$\mu^{(w)}$$

$$10 u^{(w)}$$

$$u^{(w)} = NDZ \mu^{(w)}$$

LU

$$K_{rgd}$$

5.1.2

$$u_0$$

u₀ 74

$$u_0 = NDZ\mu^{(w)} \tag{74}$$

u₀
5.2 g₀
g₀ 75

$$g_0 = Ku_0 - F \tag{75}$$

14 16

r^(a)_n 가

5.3

g₀ () D_K⁻¹g₀ () D_K⁻¹ D_K D_K K

5.4 Coarse Grid

Coarse Grid

$$P^{(a)}Gg_0 = \bar{G}g_0$$

5.4.1 μ^(w)

76 μ^(w)

$$K_{rgd}\mu^{(w)} = -(NDZ)^T KD_K^{-1}g_0 \tag{76}$$

μ^(w)

5.4.2 μ₀^(w)

μ₀^(w) 77

$$\mu_0^{(w)} = \overset{77}{NDZ} \mu^{(w)}$$

$$\mu_0^{(w)}$$

5.4.3 $P^{(a)} G g_0 = \bar{G} g_0$

$$\bar{G} g_0 \quad 78$$

$$\bar{G} g_0 = \overset{78}{\mu_0^{(w)}} + D_K^{-1} g_0$$

5.5 CG

$$w_0$$

CG

$$w_0 \quad 79$$

$$w_0 = \overset{79}{\bar{G}} g_0$$

6. CG

6.1

$$n-1, \quad u_{n-1}$$

6.1.1 $K w_{n-1}$

$$K w_{n-1}$$

6.1.2 n

80

$$\alpha_n = \frac{\mathbf{g}_{n-1} \cdot \bar{\mathbf{G}} \mathbf{g}_{n-1}}{\mathbf{w}_{n-1} \cdot \mathbf{K} \mathbf{w}_{n-1}} \tag{80}$$

6.1.3 \mathbf{u}_{n-1}

81 \mathbf{u}_{n-1}

$$\mathbf{u}_n = \mathbf{u}_{n-1} - \alpha_n \mathbf{w}_{n-1} \tag{81}$$

6.2

$n-1$, \mathbf{g}_{n-1} 82

$$\mathbf{g}_n = \mathbf{g}_{n-1} - \alpha_n \mathbf{K} \mathbf{w}_{n-1} \tag{82}$$

6.3 $\mathbf{D}_K^{-1} \mathbf{g}_n$

5.3 가, \mathbf{g}_n $\mathbf{D}_K^{-1} \mathbf{g}_n$. () .

6.4 Coarse Grid $\bar{\mathbf{G}} \mathbf{g}_n$

5.4 $\bar{\mathbf{G}} \mathbf{g}_n$, 2 83 84
85

$$\mathbf{K}_{\text{rgd}} \boldsymbol{\mu}^{(w)} = -(\mathbf{NDZ})^T \mathbf{K} \mathbf{D}_K^{-1} \mathbf{g}_n \tag{83}$$

$$\boldsymbol{\mu}_n^{(w)} = \mathbf{NDZ} \boldsymbol{\mu}^{(w)} \tag{84}$$

85

$$\bar{G}g_n = \mu_n^{(w)} + D_K^{-1}g_n$$

6.5 CG w_{n-1}

, w_{n-1} .

6.5.1 n

n 86 , .

86

$$\beta_n = \frac{g_n \cdot \bar{G}g_n}{g_{n-1} \cdot \bar{G}g_{n-1}}$$

6.5.2 w_{n-1}

w_{n-1} 87 .

87

$$w_n = \bar{G}g_n + \beta_n w_{n-1}$$

6.6

g_n . 6.1 가 .

7. u

CG u_n u . u .

, CGCG DDM , CG , BDD , 가
 가 323,639, 가 1,123,836, 가 970,911(6) , 가 4 1 , Dual Pen
 tium III 600MHz 4 , PE 4(1) , CG , 1.0×10^{-6} .
 1 . 1 , CGCG DDM CG ,
 , BDD 3 가 . CGCG BDD ,

[1]

계산 방법	부분 영역수	반복 단계수	계산 시간 (분)	메모리 사용량 (MB/PE)
CGCG 법	1, 600	599	15	167
병렬 CG 법	4	28, 565	201	90
DDM	12, 000	20, 358	377	167
BDD 법	2, 400	293	40	440

< 1 >

1 Neumann DDM , DDM , Neumann DDM
 가 , 가 4 2 , 가 1,029, 가 504, 가 3,087
 (CG ,) , Alpha21164 600MHz 1 , PE 1,
 CG , 가 1.0×10^{-7} 2 DDM Neumann DDM
 . Neumann DDM 13% , 1/2 DDM ,
 1 CG , Neumann DDM , CGCG DDM ,
 BDD , BDD , DDM , CG
 Neumann DDM , CGCG
 가

[2]

계산 방법	부분 영역수	반복 단계수	계산 시간 (초)
DDM	12	420	480
Neumann 전처리 DDM	12	240	420

가

CGCG ,
 가 , (支配)
 , CGCG , CGCG
 가 , DDM , CG
 CGCG Neumann DDM , 가
 , CGCG BDD

(57)

1.
100

,
가 ,

(剛性)

(射影) CG

CG

2.

1

LU

3.

1

CG

(殘差)

(對角)
CG

COA

RSE GRID

4.

1

CG

CG

(收束)

COARSE GRID

5.

100

가

CG

CG

6.

5

LU

7.

5

CG

(殘差)

CG

COARSE G

RID

8.

5 , CG , COARSE GRID , CG ,

9. 100 가 CG , , CG

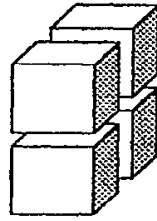
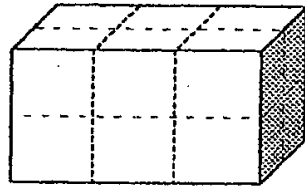
10. 9 가 LU ,

11. 9 CG , CG , COARSE GRID , CG 가 .

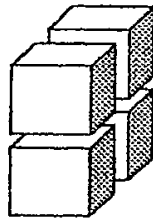
12. 9 CG , CG , COARSE GRID , CG 가 .

1

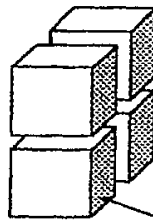
전체 영역



부분 1



부분 2



부분 3

1개의 부분 영역

