

When should one stop the iterations in a domain decomposition method ?

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Outline

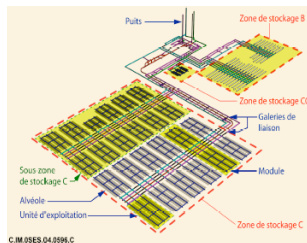
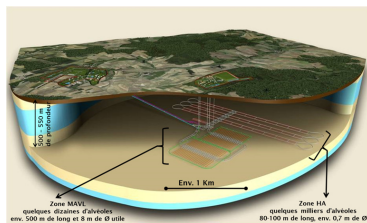
- 1 Motivations and problem setting
- 2 Space time domain decomposition
- 3 A posteriori estimates

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Geological repository for nuclear waste

Deep underground repository (High-level waste)

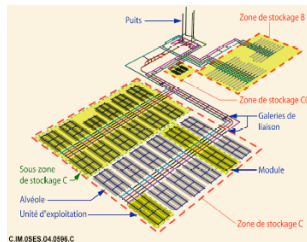
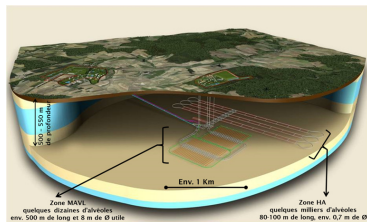


Challenges

- Different materials → strong heterogeneity, **different time scales**.
- Large differences in spatial scales.
- Long-term computations.

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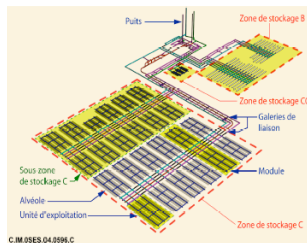
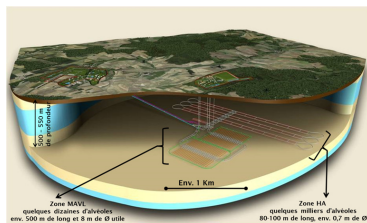
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⇒ Use space-time DD methods

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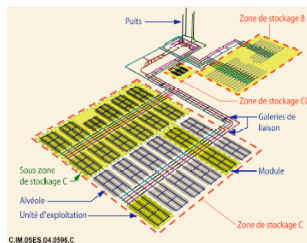
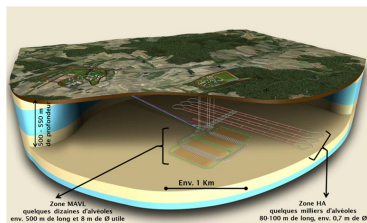
Challenges

- Different materials → strong heterogeneity, **different time scales**.
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- ⇒ **Use space-time DD methods**
- ⇒ **Estimate the error at DD iterations**

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Challenges

- Different materials → strong heterogeneity, different time scales.
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- ⇒ Use space-time DD methods
- ⇒ Estimate the error at DD iterations
- ⇒ Develop stopping criteria to stop DD iterations as soon as the discretization error is reached

Model problem: one phase unsteady flow

Time-dependent diffusion equation

$$\mathbf{u} = -\mathbf{S}\nabla p, \quad \text{in } \Omega \times (0, T),$$

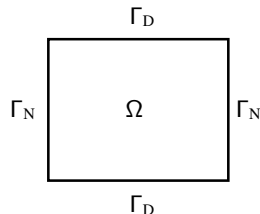
$$\phi \frac{\partial p}{\partial t} + \nabla \cdot \mathbf{u} = f, \quad \text{in } \Omega \times (0, T),$$

$$p = g_D \quad \text{on } \Gamma_D \cap \partial\Omega \times (0, T),$$

$$-\mathbf{u} \cdot \mathbf{n} = g_N \quad \text{on } \Gamma_N \cap \partial\Omega \times (0, T),$$

$$p(\cdot, 0) = p_0 \quad \text{in } \Omega.$$

- \mathbf{u} Darcy velocity,
- p pressure,
- \mathbf{S} permeability,
- $f \in L^2(\Omega)$ the source term,
- ϕ porosity

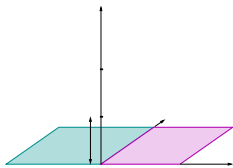


- $\Omega \subset \mathbb{R}^d$, $d = 2, 3$,
- Γ_D Dirichlet boundaries,
- Γ_N Neumann boundaries,
- \mathbf{n} : unit normal vector outward from Ω .

Outline

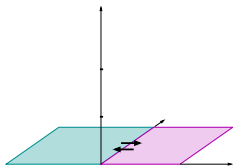
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- 3 A posteriori estimates

Domain decomposition in space



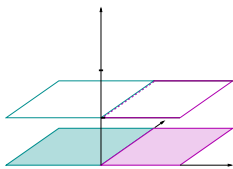
- Discretize in time and apply the DD algorithm at each time step:

Domain decomposition in space



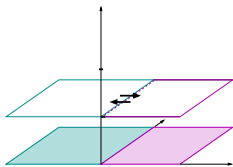
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 - Solve **stationary problems** in the subdomains
 - Exchange information through the **interface**

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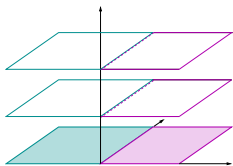
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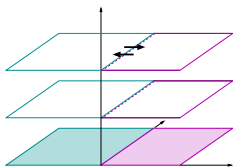
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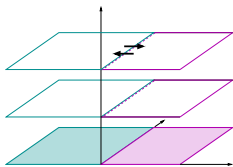
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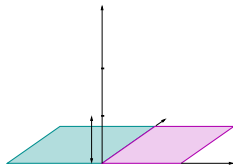


- Discretize in time and apply the DD algorithm at each time step:
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- ✘ **Same time step** on the whole domain.

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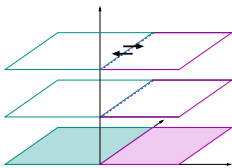


Space-time domain decomposition



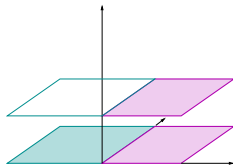
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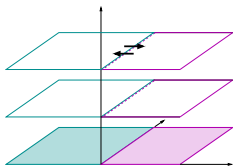
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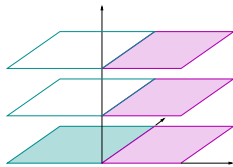
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Domain decomposition in space



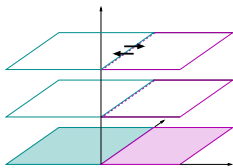
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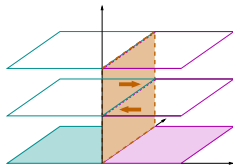
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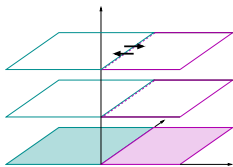
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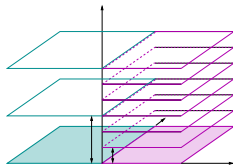
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- Exchange information through the **space-time interface** . . . Following [Halpern-Nataf-Gander (03), Martin (05)]

Domain decomposition in space



- Discretize in time and apply the DD algorithm at each time step:
 - Solve **stationary problems** in the subdomains
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Space-time domain decomposition



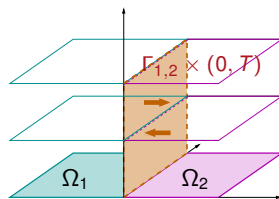
- Solve **time-dependent** problems in the subdomains
- Exchange information through the **space-time interface** . . . Following [Halpern-Nataf-Gander (03), Martin (05)]
- ✔ **Different** time steps can be used in each subdomain according to its physical properties. . . . Following [Halpern-J.-Szeftel (12), Hoang-Japhet-Jafré-K.-Roberts (13)]

Equivalent space-time DD formulation

Solve the transmission problem, with $i = 1, 2$

$$\begin{aligned}
 \mathbf{u}_i &= -\mathbf{S}\nabla p_i && \text{in } \Omega_i \times (0, T), \\
 \phi_i \frac{\partial p_i}{\partial t} + \nabla \cdot \mathbf{u}_i &= f && \text{in } \Omega_i \times (0, T), \\
 p_i &= g_D && \text{on } (\Gamma_D \cap \partial\Omega_i) \times (0, T), \\
 -\mathbf{u}_i \cdot \mathbf{n}_i &= g_N && \text{on } (\Gamma_N \cap \partial\Omega_i) \times (0, T), \\
 p_i(\cdot, 0) &= p_0 && \text{in } \Omega_i, \\
 p_1 &= p_2 && \text{on } \Gamma_{1,2}, \\
 \mathbf{u}_1 \cdot \mathbf{n}_1 &= \mathbf{u}_2 \cdot \mathbf{n}_1 && \text{on } \Gamma_{1,2},
 \end{aligned}$$

- with **physical transmission** conditions



Equivalent space-time DD formulation

Solve the transmission problem, with $i = 1, 2$

$$\mathbf{u}_i = -\mathbf{S}\nabla p_i$$

$$\phi_i \frac{\partial p_i}{\partial t} + \nabla \cdot \mathbf{u}_i = f$$

$$p_i = g_D$$

$$-\mathbf{u}_i \cdot \mathbf{n}_i = g_N$$

$$p_i(\cdot, 0) = p_0$$

$$-\beta_{1,2} \mathbf{u}_1 \cdot \mathbf{n}_1 + p_1 = -\beta_{1,2} \mathbf{u}_2 \cdot \mathbf{n}_1 + p_2 \quad \text{on } \Gamma_{1,2},$$

$$-\beta_{2,1} \mathbf{u}_2 \cdot \mathbf{n}_2 + p_2 = -\beta_{2,1} \mathbf{u}_1 \cdot \mathbf{n}_2 + p_1 \quad \text{on } \Gamma_{1,2},$$

$$\text{in } \Omega_i \times (0, T),$$

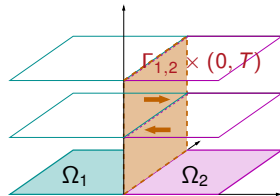
$$\text{in } \Omega_i \times (0, T),$$

$$\text{on } (\Gamma_D \cap \partial\Omega_i) \times (0, T),$$

$$\text{on } (\Gamma_N \cap \partial\Omega_i) \times (0, T),$$

$$\text{in } \Omega_i,$$

- with **Robin transmission** conditions
... Following [P.-L. Lions (88)]
- Equivalent to original problem

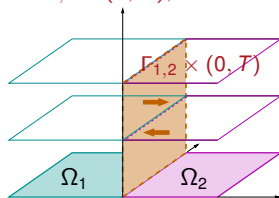


Optimized Schwarz waveform relaxation algorithm

For $k \geq 0$, at step k , solve **in parallel** the **space-time** Robin subdomain problems ($i = 1, 2$):

$$\begin{aligned}
 \mathbf{u}_i^{k+1} &= -\mathbf{S}\nabla p_i^{k+1} && \text{in } \Omega_i \times (0, T), \\
 \phi_i \frac{\partial p_i^{k+1}}{\partial t} + \nabla \cdot \mathbf{u}_i^{k+1} &= f && \text{in } \Omega_i \times (0, T), \\
 p_i^{k+1} &= g_D && \text{on } (\Gamma_D \cap \partial\Omega_i) \times (0, T), \\
 -\mathbf{u}_i^{k+1} \cdot \mathbf{n}_i &= g_N && \text{on } (\Gamma_N \cap \partial\Omega_i) \times (0, T), \\
 p_i^{k+1}(\cdot, 0) &= p_0 && \text{in } \Omega_i, \\
 -\beta_{1,2} \mathbf{u}_1^{k+1} \cdot \mathbf{n}_1 + p_1^{k+1} &= -\beta_{1,2} \mathbf{u}_2^k \cdot \mathbf{n}_1 + p_2^k && \text{on } \Gamma_{1,2} \times (0, T), \\
 -\beta_{2,1} \mathbf{u}_2^{k+1} \cdot \mathbf{n}_2 + p_2^{k+1} &= -\beta_{2,1} \mathbf{u}_1^k \cdot \mathbf{n}_2 + p_1^k && \text{on } \Gamma_{1,2} \times (0, T),
 \end{aligned}$$

- where $-\beta_{i,j} \mathbf{u}_j^0 \cdot \mathbf{n}_i + p_j^0 = g_i^0$, with g_i^0 a given function, $i = 1, 2$.
 . . . Following [Halpern-Nataf-Gander (03), Martin (05)]



The semi-discrete in time subdomain problem

(DG0 time stepping)

- $\{t^n\}_{0 \leq n \leq N}$ discrete times: $t^0 = 0 < t^1 < \dots < t^n < \dots < t^N = T$.
- \mathcal{T}_τ the partition of $(0, T)$ into sub-intervals $I_n := (t^{n-1}, t^n]$, and $\tau^n := t^n - t^{n-1}$, $1 \leq n \leq N$
- $P_{\mathcal{T}_\tau}^0(E) := \{v_\tau : (0, T) \rightarrow E; \text{ where } v_\tau \text{ is constant on } I_n, 1 \leq n \leq N\}$.
- $v^n := v_\tau|_{I_n}$ and $\tilde{f}^n := \frac{1}{\tau^n} \int_{I_n} f(\cdot, t) dt$.

The semi-discrete in time subdomain problem is:

Find $(p_{\tau,i}, \mathbf{u}_{\tau,i}) \in P_\tau^0(L^2(\Omega_i)) \times P_\tau^0(\mathbf{H}(\text{div}, \Omega_i))$ solution of the following problem, for $n = 1, \dots, N$:

$$\begin{aligned}
 \mathbf{u}_i^n &= -\mathbf{S}\nabla p_i^n && \text{in } \Omega_i, \\
 \frac{p_i^n - p_i^{n-1}}{\tau^n} + \nabla \cdot \mathbf{u}_i^n &= \tilde{f}^n && \text{in } \Omega_i, \\
 -\beta_{i,j} \mathbf{u}_i^n \cdot \mathbf{n}_i + p_i^n &= \xi_{i,j}^n && \text{on } \Gamma_{i,j}, \forall j \in B^i, \\
 p_i^0 &= p_0 && \text{in } \Omega_i.
 \end{aligned}$$

- Later, for the a posteriori estimates, we also define:

$$P_{\mathcal{T}_\tau}^1(E) := \{v_\tau : (0, T) \rightarrow E; v_\tau \in C^0(0, T), v_\tau \text{ is affine on } I_n, 1 \leq n \leq N\}.$$

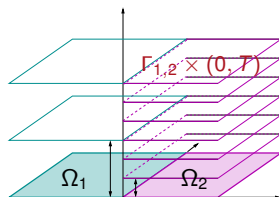
Semi-discrete in time interface problem

- Robin to Robin operators, for $i = 1, 2$, $j = 3 - i$:

$$S_i^{\text{RtR}} : (\xi_{\tau,i}, \tilde{f}, p_0) \rightarrow (-\mathbf{u}_{\tau,i} \cdot \mathbf{n}_j + \beta_{j,i} p_{\tau,i})|_{\Gamma_{i,j}}$$

where $(p_{\tau,i}, \mathbf{u}_{\tau,i})$ ($i = 1, 2$) solves, for $n = 1, \dots, N$:

$$\begin{aligned} \mathbf{u}_i^n &= -\mathbf{S} \nabla p_i^n && \text{in } \Omega_i, \\ \frac{p_i^n - p_i^{n-1}}{\tau^n} + \nabla \cdot \mathbf{u}_i^n &= \tilde{f}^n && \text{in } \Omega_i, \\ -\beta_{i,j} \mathbf{u}_i^n \cdot \mathbf{n}_i + p_i^n &= \xi_{i,j}^n && \text{on } \Gamma_{i,j}, \forall j \in B^i, \\ p_i^0 &= p_0 && \text{in } \Omega_i. \end{aligned}$$



- Space-time interface problem

$$\begin{aligned} \xi_{1,2} &= S_1^{\text{RtR}}(\xi_{2,1}, \tilde{f}, p_0) \\ \xi_{2,1} &= S_2^{\text{RtR}}(\xi_{1,2}, \tilde{f}, p_0) \end{aligned} \quad \text{on } \Gamma \times (0, T) \quad \text{or } S_R \begin{pmatrix} \xi_{1,2} \\ \xi_{2,1} \end{pmatrix} = \chi$$

- Solve with block-Jacobi (OSWR algorithm) or GMRES

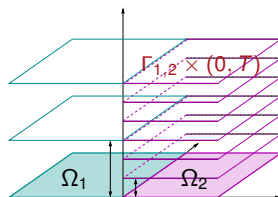
Semi-discrete in time interface problem

- Robin to Robin operators, for $i = 1, 2$, $j = 3 - i$:

$$S_i^{\text{RR}} : (\xi_{\tau,i}, \tilde{f}, p_0) \rightarrow (-\mathbf{u}_{\tau,i} \cdot \mathbf{n}_j + \beta_{j,i} p_{\tau,i})|_{\Gamma_{i,j}}$$

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- Space-time interface problem

$$\begin{aligned} \xi_{1,2} &= \Pi_{i,j} S_1^{\text{RR}}(\xi_{2,1}, \tilde{f}, p_0) \\ \xi_{2,1} &= \Pi_{j,i} S_2^{\text{RR}}(\xi_{1,2}, \tilde{f}, p_0) \end{aligned} \quad \text{on } \Gamma \times (0, T) \quad \text{or } S_R \begin{pmatrix} \xi_{1,2} \\ \xi_{2,1} \end{pmatrix} = \chi$$

- Solve with block-Jacobi (OSWR algorithm) or GMRES
- L^2 projection operator $\Pi_{i,j}$ from $P_{\mathcal{T}_{\tau,j}}^0(L^2(\Gamma_{i,j}))$ onto $P_{\mathcal{T}_{\tau,i}}^0(L^2(\Gamma_{i,j}))$,

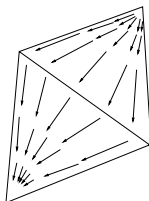
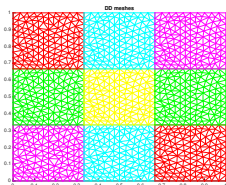
DD using the lowest-order Raviart–Thomas (RT0)

Let \mathcal{T}_h be a **matching** mesh of Ω , with $\mathcal{T}_{h,i} := \mathcal{T}_h|_{\Omega_i}$, $i = 1, \dots, \mathcal{N}$. Discrete spaces:

$$M_{h,i} = \{q_{h,i} \in L^2(\Omega_i), q_{h,i}|_K \in \mathcal{P}^0(K), \forall K \in \mathcal{T}_{hi}\}$$

$$\mathbf{W}_{h,i} = \{\mathbf{v}_{h,i} \in \mathbf{H}(\operatorname{div}, \Omega_i), \mathbf{v}_{h,i}|_K \in \mathbf{RT}_0(K), \forall K \in \mathcal{T}_{hi}\}.$$

Find the discrete solutions $p_{h\tau,i}^{k+1} \in P_{\mathcal{T}_\tau}^0(M_{h,i})$ and $\mathbf{u}_{h\tau,i}^{k+1} \in P_{\mathcal{T}_\tau}^0(\mathbf{W}_{h,i})$



- The energy norm on $H_{r,D}^1(\Omega)$ is $\|v\|_{\star}^2 := \|\mathbf{S}^{\frac{1}{2}} \nabla v\|^2$
- The energy norm for vectors on $\mathbf{L}^2(\Omega)$ is defined by: $\|\mathbf{v}\|_{\star}^2 := \|\mathbf{S}^{-\frac{1}{2}} \mathbf{v}\|^2$

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2 Space time domain decomposition

3 A posteriori estimates

- Strategy
- Pressure and flux reconstruction
- Example in an industrial context
- A posteriori error estimates for nonconforming time grids

A posteriori estimates: overview

- $\underbrace{\|p - p_h^{k+1}\|}_{\text{unknown}}$

A posteriori estimates: overview

- $\underbrace{\|p - p_h^{k+1}\|}_{\text{unknown}} \leq \underbrace{\text{Fully computable estimators}}_{\text{depend on } \mathbf{H}(\text{div}, \Omega) \text{ flux and } H^1(\Omega) \text{ potential reconstructions}}$

A posteriori estimates: overview

- $\underbrace{\|p - \tilde{p}_{h\tau}^{k+1}\|}_{\text{unknown}} \leq \underbrace{\text{Fully computable estimators}}_{\text{depend on } \mathbf{H}(\text{div}, \Omega) \text{ flux and } H^1(\Omega) \text{ potential reconstructions}}$
- Post-processing $\tilde{p}_{h\tau,i}^k$ of the pressure $p_{h\tau,i}^k$, at each time step n , $n = 0, \dots, N$:
 $\nabla p_h^{k,n} = 0$, as $p_h^{k,n} \in \mathcal{P}_0(\mathcal{T}_{h,i})$ in the MFE, so that $\|\mathbf{S}^{\frac{1}{2}} \nabla(p - p_h^{k,n})\|^2 = \|\mathbf{S}^{\frac{1}{2}} \nabla p\|^2$ not suitable.

A posteriori estimates: overview

- $\underbrace{\|p - \tilde{p}_{h\tau}^{k+1}\|}_{\text{unknown}} \leq \underbrace{\text{Fully computable estimators}}_{\text{depend on } \mathbf{H}(\text{div}, \Omega) \text{ flux and } H^1(\Omega) \text{ potential reconstructions}}$
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 $\nabla p_h^{k,n} = 0$, as $p_h^{k,n} \in \mathcal{P}_0(\mathcal{T}_{h,i})$ in the MFE, so that $\|\mathbf{S}^{\frac{1}{2}} \nabla(p - p_h^{k,n})\|^2 = \|\mathbf{S}^{\frac{1}{2}} \nabla p\|^2$ not suitable.
- MFE method gives $\tilde{p}_h^{k,n} \notin H^1(\Omega_i)$

A posteriori estimates: overview

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- MFE method gives $\tilde{p}_h^{k,n} \notin H^1(\Omega_i)$
- Robin DD method gives $\mathbf{u}_h^{k,n} \notin \mathbf{H}(\text{div}, \Omega)$ and $\tilde{p}_h^{k,n}$ jumps across Γ_{ij}

A posteriori estimates: overview

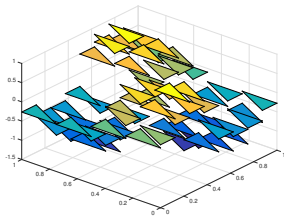
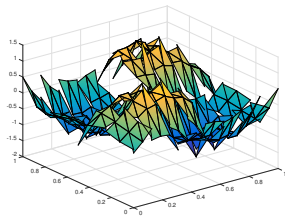
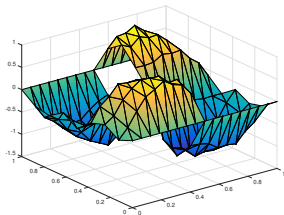
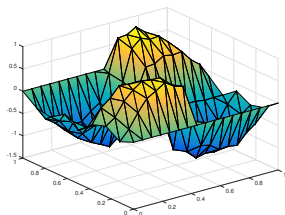
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Pressure and flux reconstructions:

- $\bar{s}_{h\tau}^{k+1} : H^1(\Omega_i)$ -conforming but not continuous over the DD interfaces (**New strategy**), continuous and piecewise affine in time
- $s_{h\tau}^{k+1} : H^1(\Omega)$ -conforming, continuous and piecewise affine in time
- $\sigma_h^{k+1} : \mathbf{H}(\text{div}, \Omega)$ -conforming and local conservative in each element, piecewise constant in time

[Vohralík (10), Pencheva-Vohralík-Wheeler-Wildey (13),
Ern-Vohralík (10), Ern-Smeers-Vohralík (16)]

Extension to Robin DD in this work

Figure: p_h^{k+1} Figure: \tilde{p}_h^{k+1} Figure: $\bar{s}_{hr,i}^{k+1}$ Figure: s_{hr}^{k+1}

Following [Ern-Vohralík (10), Ern-Smeers-Vohralík (16)]

$$X := L^2(0, T; H_0^1(\Omega)), \quad |||q|||_X^2 := \sum_{n=1}^N \int_{I_n} \sum_{K \in \mathcal{T}_h} \|\mathbf{S}^{\frac{1}{2}} \nabla q(\cdot, t)\|_K^2 dt,$$

$$X' := L^2(0, T; H^{-1}(\Omega)),$$

$$Y := \{q \in X; \partial_t q \in X'\}, \quad |||q|||_Y^2 := |||q|||_X^2 + \|\partial_t q\|_{X'}^2 + \|q(\cdot, T)\|^2.$$

A posteriori error estimate distinguishing error components

At each iteration $k + 1$ of the DD method :

$$|||p - \tilde{p}_{h\tau}^{k+1}|||_Y \leq \eta_{\text{sp}}^{k+1} + \eta_{\text{DD}}^{k+1} + \eta_{\text{tm}}^{k+1} + \eta_{\text{IC}}^{k+1} + \|f - \tilde{f}\|_{X'} + \|s_h^{k+1, N} - \tilde{p}_h^{k+1, N}\|,$$

where :

η_{sp}^{k+1} := subdomain discretization estimator,

η_{DD}^{k+1} := domain decomposition estimator,

$\eta_{\text{IC}}^{k+1} := \|s_h^{k+1, 0} - p_0\|$ initial condition estimator,

$\eta_{\text{tm}}^{k+1} := \left\{ \sum_{n=1}^N \sum_{K \in \mathcal{T}_h} \frac{1}{3} \tau^n |||s_h^{k+1, n} - s_h^{k+1, n-1}|||_K^2 \right\}^{\frac{1}{2}}$ time discretization estimator,

... $\tilde{p}_{h\tau, i}^{k+1}$, $s_{h\tau}^{k+1}$, $\bar{s}_{h\tau, i}^{k+1}$, and $\sigma_{h\tau}^{k+1}$.

$$\eta_{\text{sp}}^{k+1} := \left\{ \sum_{n=1}^N \tau^n \sum_{K \in \mathcal{T}_h} (\eta_{\text{osc},K}^{k+1,n} + \eta_{\text{DF},K}^{k+1,n})^2 \right\}^{\frac{1}{2}} + \left\{ \sum_{n=1}^N \int_{I_n} \sum_{i=1}^{\mathcal{N}} \sum_{K \in \mathcal{T}_{h,i}} (\eta_{\text{NCP},1,K}^{k+1}(t))^2 dt \right\}^{\frac{1}{2}} + \left\{ \sum_{n=1}^N \tau^n \sum_{i=1}^{\mathcal{N}} \sum_{K \in \mathcal{T}_{h,i}} (\eta_{\text{NCP},2,K}^{k+1,n})^2 \right\}^{\frac{1}{2}}$$

$$\eta_{\text{osc},K}^{k+1,n} := \frac{h_K}{\pi} \mathbf{c}_{\mathbf{S},K}^{-\frac{1}{2}} \|\tilde{f}^n - \partial_t \mathbf{s}_h^{k+1,n} - \nabla \cdot \boldsymbol{\sigma}_h^{k+1,n}\|_K$$

“data oscillation”,

$$\eta_{\text{DF},K}^{k+1,n} := \|\|\mathbf{S} \nabla \bar{\mathbf{s}}_h^{k+1,n} + \mathbf{u}_h^{k+1,n}\|\|_{*,K},$$

“constitutive relation”,

$$\eta_{\text{NCP},1,K}^{k+1}(t) := \|\|(\tilde{\mathbf{p}}_{h\tau,i}^{k+1} - \bar{\mathbf{s}}_{h\tau,i}^{k+1})(t)\|\|_K, \quad t \in I_n$$

“scheme potential nonconformity”,

$$\eta_{\text{NCP},2,K}^{k+1,n} := \frac{h_K}{\pi} \mathbf{c}_{\mathbf{S},K}^{-\frac{1}{2}} \|\partial_t(\tilde{\mathbf{p}}_{h,i}^{k+1,n} - \bar{\mathbf{s}}_{h,i}^{k+1,n})\|_K,$$

“scheme potential nonconformity”,

$$\eta_{\text{sp}}^{k+1} := \left\{ \sum_{n=1}^N \tau^n \sum_{K \in \mathcal{T}_h} (\eta_{\text{osc},K}^{k+1,n} + \eta_{\text{DF},K}^{k+1,n})^2 \right\}^{\frac{1}{2}} + \left\{ \sum_{n=1}^N \int_{I_n} \sum_{i=1}^{\mathcal{N}} \sum_{K \in \mathcal{T}_{h,i}} (\eta_{\text{NCP},1,K}^{k+1}(t))^2 dt \right\}^{\frac{1}{2}} + \left\{ \sum_{n=1}^N \tau^n \sum_{i=1}^{\mathcal{N}} \sum_{K \in \mathcal{T}_{h,i}} (\eta_{\text{NCP},2,K}^{k+1,n})^2 \right\}^{\frac{1}{2}}$$

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“scheme potential nonconformity”,

$$\eta_{\text{DD}}^{k+1} := \left\{ \sum_{n=1}^N \tau^n \sum_{K \in \mathcal{T}_h} (\eta_{\text{DDF},K}^{k+1,n} + \eta_{\text{DDP},1,K}^{k+1}(t^n))^2 \right\}^{\frac{1}{2}} + \left\{ \sum_{n=1}^N \int_{I_n} \sum_{i=1}^{\mathcal{N}} \sum_{K \in \mathcal{T}_{h,i}} (\eta_{\text{DDP},1,K}^{k+1}(t))^2 dt \right\}^{\frac{1}{2}} + \left\{ \sum_{n=1}^N \tau^n \sum_{i=1}^{\mathcal{N}} \sum_{K \in \mathcal{T}_{h,i}} (\eta_{\text{DDP},2,K}^{k+1,n})^2 \right\}^{\frac{1}{2}}$$

$$\eta_{\text{DDF},K}^{k+1,n} := \|\|\mathbf{u}_h^{k+1,n} - \boldsymbol{\sigma}_h^{k+1,n}\|\|_{*,K},$$

“DD flux nonconformity”,

$$\eta_{\text{DDP},1,K}^{k+1}(t) := \|\|(\bar{\mathbf{s}}_{h\tau,i}^{k+1} - \mathbf{s}_{h\tau,i}^{k+1})(t)\|\|_K, \quad t \in I_n$$

“DD potential nonconformity”,

$$\eta_{\text{DDP},2,K}^{k+1,n} := \frac{h_K}{\pi} \mathbf{c}_{\mathbf{S},K}^{-\frac{1}{2}} \|\partial_t(\bar{\mathbf{s}}_{h,i}^{k+1,n} - \mathbf{s}_{h,i}^{k+1,n})\|_K,$$

“DD potential nonconformity”.

Postprocessing $\tilde{p}_{h\tau,i}^{k+1}$ of $p_{h\tau,i}^{k+1}$

$\tilde{p}_{h,i}^{k+1,n} \in \mathcal{P}_2(\mathcal{T}_{h,i})$ at each iteration $k+1$ and at each time step n , $n = 0, \dots, N$, is constructed as:

$$\begin{aligned} -\mathbf{S}_K \nabla \tilde{p}_{h,i}^{k+1,n} |_K &= \mathbf{u}_{h,i}^{k+1,n} |_K, & \forall K \in \mathcal{T}_{h,i}, \\ \pi_0(\tilde{p}_{h,i}^{k+1,n} |_K) &= p_{h,i}^{k+1,n} |_K, & \forall K \in \mathcal{T}_{h,i}. \end{aligned}$$

$\triangle \tilde{p}_{h,i}^{k+1} \notin H^1(\Omega_i),$

$\bullet \tilde{p}_{h,i}^{k+1} \in W_0(\mathcal{T}_{h,i}) := \{\varphi \in H^1(\mathcal{T}_{h,i}); \langle \llbracket \varphi \rrbracket, \mathbf{1} \rangle_e = 0, \forall e \in \mathcal{E}_{h,i}^{\text{int}}\} \dots \text{weak continuity.}$

Potential reconstruction $s_{h\tau}^{k+1}$

Captures

- scheme potential nonconformity
- DD potential nonconformity

Potential reconstruction $s_{h\tau}^{k+1}$

Captures

- scheme potential nonconformity
- DD potential nonconformity

$s_{h\tau}^{k+1}$ is $H^1(\Omega)$ -conforming in space and piecewise affine continuous in time:

$$s_{h\tau}^{k+1} \in P_\tau^1(H^1(\Omega) \cap C^0(\bar{\Omega})),$$

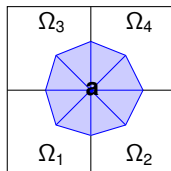
$$(s_h^{k+1,n}, 1)_K = (\tilde{p}_h^{k+1,n}, 1)_K, \quad \forall K \in \mathcal{T}_h, \quad 0 \leq n \leq N.$$

$$s_h^{k+1,n} := \mathcal{I}_{\text{av}}(\tilde{p}_h^{k+1,n}) + \sum_{K \in \mathcal{T}_h} \alpha_K^{k+1,n} b_K,$$

where $\mathcal{I}_{\text{av}}(\tilde{p}_h^{k+1,n})(\mathbf{a}) = \frac{1}{|\mathcal{T}_{\mathbf{a}}|} \sum_{K \in \mathcal{T}_{\mathbf{a}}} \tilde{p}_h^{k+1,n}|_K(\mathbf{a})$,

b_K is a bubble function on K , and

$$\alpha_K^{k+1,n} := \frac{1}{(b_K, 1)_K} (\tilde{p}_h^{k+1,n} - \mathcal{I}_{\text{av}}(\tilde{p}_h^{k+1,n}), 1)_K$$

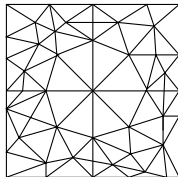


$$|\mathcal{T}_{\mathbf{a}}| = 8$$

Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

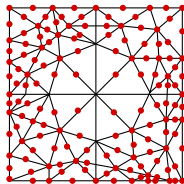
- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{N} \rrbracket,$



Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

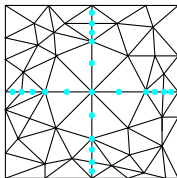
- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{N} \rrbracket$,
- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a})$,



Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{N} \rrbracket$,
- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a})$,
- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) =$
 $w_{i,\mathbf{a}}^{k+1,n} \sum_{K \in \mathcal{T}_{\mathbf{a}}^i} \tilde{p}_{h,i}^{k+1,n}|_K(\mathbf{a}) + w_{i,\mathbf{a}}^{k+1,n}(1 - \bar{w}_{\mathbf{a}}^{k+1,n}) \sum_{j \in \tilde{\mathcal{B}}^i} \sum_{K \in \mathcal{T}_{\mathbf{a}}^j} \tilde{p}_{h,j}^{k+1,n}|_K(\mathbf{a}), \quad \mathbf{a} \subset \Gamma_i.$



Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

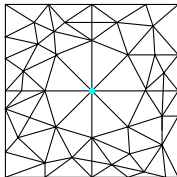
- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{M} \rrbracket,$

- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a}),$

- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) =$

$$w_{i,\mathbf{a}}^{k+1,n} \sum_{K \in \mathcal{T}_{\mathbf{a}}^i} \tilde{p}_{h,i}^{k+1,n}|_K(\mathbf{a}) + w_{i,\mathbf{a}}^{k+1,n} (1 - \bar{w}_{\mathbf{a}}^{k+1,n}) \sum_{j \in \tilde{\mathcal{B}}^i} \sum_{K \in \mathcal{T}_{\mathbf{a}}^j} \tilde{p}_{h,j}^{k+1,n}|_K(\mathbf{a}), \quad \mathbf{a} \subset \Gamma_i.$$

➤ Redistribute nonuniform weights **that depend on the mean jump of $\tilde{p}_{h,i}^{k+1,n}$** .



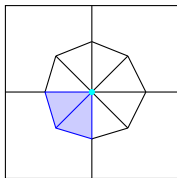
Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{N} \rrbracket,$
- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a}),$
- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) =$

$$\underbrace{w_{i,\mathbf{a}}^{k+1,n}}_{\frac{1}{|\mathcal{T}_{\mathbf{a}}^i|}} \sum_{K \in \mathcal{T}_{\mathbf{a}}^i} \tilde{p}_{h,i}^{k+1,n}|_K(\mathbf{a}) + \underbrace{w_{i,\mathbf{a}}^{k+1,n}(1 - w_{\mathbf{a}}^{k+1,n})}_0 \sum_{j \in \mathcal{B}^i} \sum_{K \in \mathcal{T}_{\mathbf{a}}^j} \tilde{p}_{h,j}^{k+1,n}|_K(\mathbf{a}), \quad \mathbf{a} \subset \Gamma_i$$

at the beginning of the DD algorithm (k=0)



Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

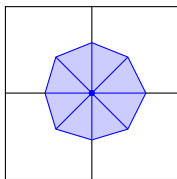
- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{N} \rrbracket,$

- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a}),$

- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) =$

$$\underbrace{w_{i,\mathbf{a}}^{k+1,n}}_{\frac{1}{|\mathcal{T}_{\mathbf{a}}|}} \sum_{K \in \mathcal{T}_{\mathbf{a}}^i} \tilde{p}_{h,i}^{k+1,n}|_K(\mathbf{a}) + \underbrace{w_{i,\mathbf{a}}^{k+1,n}(1 - \bar{w}_{\mathbf{a}}^{k+1,n})}_{\frac{1}{|\mathcal{T}_{\mathbf{a}}|}} \sum_{j \in B^i} \sum_{K \in \mathcal{T}_{\mathbf{a}}^j} \tilde{p}_{h,j}^{k+1,n}|_K(\mathbf{a}), \quad \mathbf{a} \subset \Gamma_i$$

at convergence of the DD algorithm $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a}) \cdots \eta_{\text{DDP},K}$ disappears.



Subdomain potential reconstruction $\bar{s}_{h\tau,i}^{k+1}$

Captures the scheme potential nonconformity in each subdomain

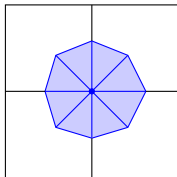
- $\bar{s}_{h,i}^{k+1,n} \in H^1(\Omega_i) \quad \forall i \in \llbracket 1, \mathcal{N} \rrbracket,$

- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a}),$

- $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) =$

$$\underbrace{w_{i,\mathbf{a}}^{k+1,n}}_{\frac{1}{|\mathcal{T}_{\mathbf{a}}|}} \sum_{K \in \mathcal{T}_{\mathbf{a}}^i} \tilde{p}_{h,i}^{k+1,n}|_K(\mathbf{a}) + \underbrace{w_{i,\mathbf{a}}^{k+1,n}(1 - \bar{w}_{\mathbf{a}}^{k+1,n})}_{\frac{1}{|\mathcal{T}_{\mathbf{a}}|}} \sum_{j \in B^i} \sum_{K \in \mathcal{T}_{\mathbf{a}}^j} \tilde{p}_{h,j}^{k+1,n}|_K(\mathbf{a}), \quad \mathbf{a} \subset \Gamma_i$$

at convergence of the DD algorithm $\bar{s}_{h,i}^{k+1,n}(\mathbf{a}) = s_{h,i}^{k+1,n}(\mathbf{a}) \dots \eta_{\text{DDP},K}$ disappears.



Add bubble function to ensure $(\bar{s}^{k+1,n}, 1)_K = (\tilde{p}_{h,i}^{k+1,n}, 1)_K, \quad \forall K \in \mathcal{T}_h, \quad 0 \leq n \leq N.$

Equilibrated flux reconstruction $\sigma_{h\tau}^{k+1}$

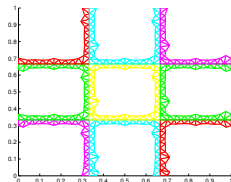
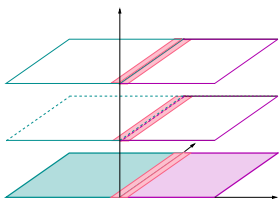
$$\sigma_{h\tau}^{k+1} \in P_\tau^0(\mathbf{H}(\text{div}, \Omega)),$$

$$(\nabla \cdot \sigma_h^{k+1, n}, 1)_K = (\tilde{f}^n - \partial_t \tilde{p}_h^{k+1, n}, 1)_K, \quad \forall K \in \mathcal{T}_h.$$

- 1 Solve the following system for \mathcal{N} balancing conditions at each time step n :

$$\sum_{\substack{b=1,2/ \\ |\partial\Omega_i \cap \partial\Omega| > 0}} c_{\Gamma_i^b}^{k+1, n} + \sum_{j \in B^i} (n_{\Gamma_{i,j}} \cdot n_{\partial\Omega_i^{\text{ext}}}) c_{\Gamma_{i,j}}^{k+1, n} = (\tilde{f}^n - \partial_t \tilde{p}_h^{k+1, n}, 1)_{\Omega_i^{\text{ext}}} - \langle \{ \mathbf{u}_h^{k+1, n} \cdot n_{\partial\Omega_i^{\text{ext}}} \}, 1 \rangle_{\partial\Omega_i^{\text{ext}}}$$

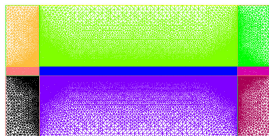
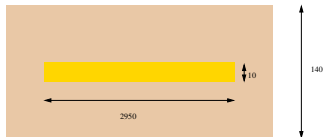
- 2 Then solve local Neumann problems in bands near the interface with the corrections on the interfaces in order to obtain the flux reconstruction in the bands.



ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \\ 0 & \text{else} \end{cases}$$

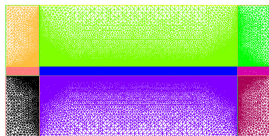
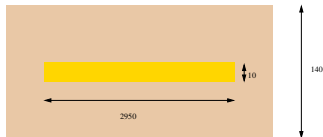


Mesh $|\mathcal{T}_h| = 106638$

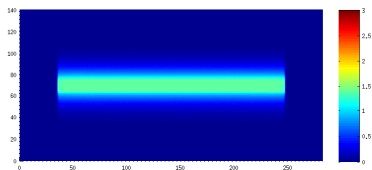
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



Mesh $|\mathcal{T}_h| = 106638$

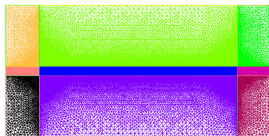
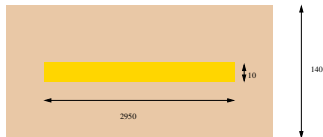


t=20000

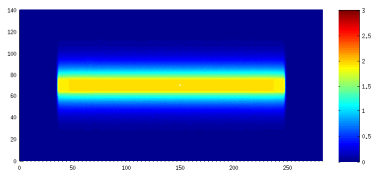
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



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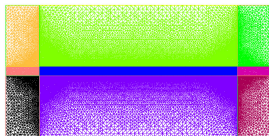
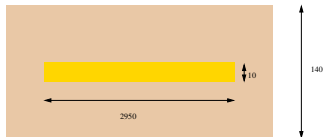


t=60000

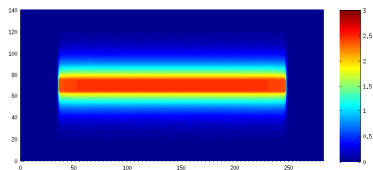
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



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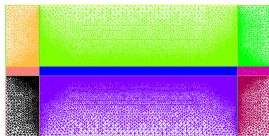
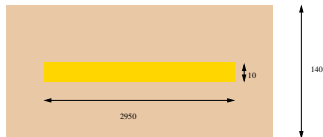


t=80000

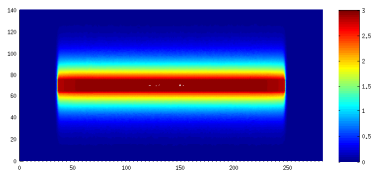
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



Mesh $|\mathcal{T}_h| = 106638$

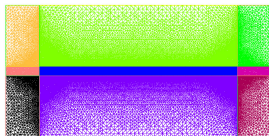
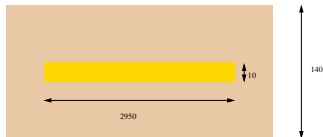


$t=100000$

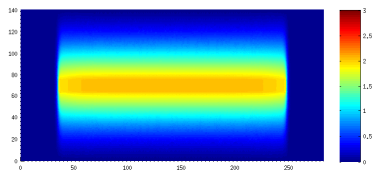
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



Mesh $|\mathcal{T}_h| = 106638$

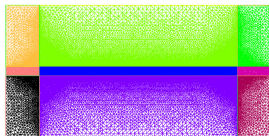
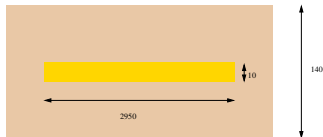


$t=200000$

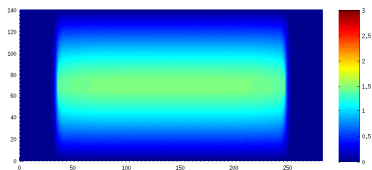
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



Mesh $|\mathcal{T}_h| = 106638$

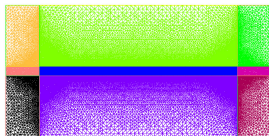
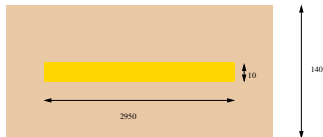


$t=400000$

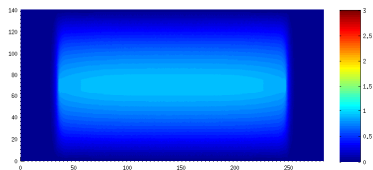
ANDRA test case

$T = 10^6$ years, $\mathcal{N} = 9$ domains, the repository Ω_r is the yellow one

$$\phi = \begin{cases} 0.2 & \text{in } \Omega_r \\ 0.05 & \text{else} \end{cases}, \quad \mathbf{S} = \begin{cases} 2 \cdot 10^{-9} \mathbf{I} & \text{m/s}^2 \text{ in } \Omega_r \\ 5 \cdot 10^{-12} \mathbf{I} & \text{m/s}^2 \text{ else} \end{cases}, \quad f = \begin{cases} 10^{-5} \text{ years}^{-1} & \text{if } t \leq 10^5 \text{ years} \\ 0 & \text{else} \end{cases}$$



Mesh $|\mathcal{T}_h| = 106638$

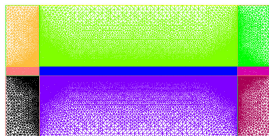
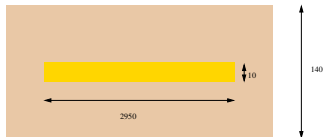


$t=80000$

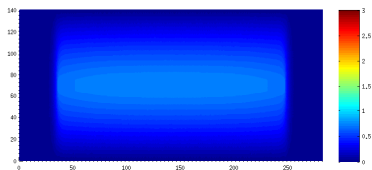
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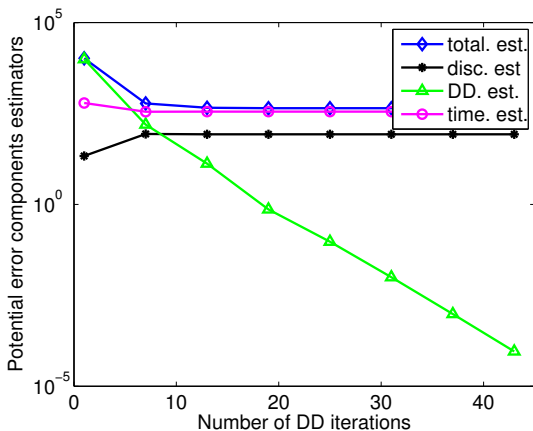
Mesh $|\mathcal{T}_h| = 106638$



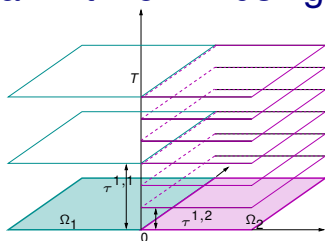
$t=1000000$

Stopping criterion

- $\tau = 4000$ years
- Relative DD stopping criterion : $10^{-6} \Rightarrow$ iterations: 44 (GMRES)
- **A posteriori stopping criterion:** $\eta_{DD} \leq 0.1 \max(\eta_{tm}, \eta_{sp}) \Rightarrow$ iterations: 11
- **Iterations saved:** $\approx 75\%$ (GMRES)



Global-in-time DD using nonconforming time grids



- $\{t^{n,i}\}_{0 \leq n \leq N_i}$ discrete times of Ω_i ,
 $i \in \llbracket 1, \mathcal{N} \rrbracket$:

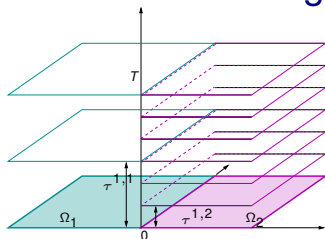
$$t^{0,i} = 0 < t^{1,i} < \dots < t^{N_i,i} = T.$$

- $\{t^{n,i}\}_{0 \leq n \leq N_i} \neq \{t^{n,j}\}_{0 \leq n \leq N_j}$, $j \in B^i$.
- Information on one time grid at the interface is passed to the other time grid using L^2 -projections.

Following

[Hoang-Jaffré-Japhet-Kern-Roberts (13)]

Global-in-time DD using nonconforming time grids



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Following

[Hoang-Jaffré-Japhet-Kern-Roberts (13)]

A posteriori estimates for NC time grids

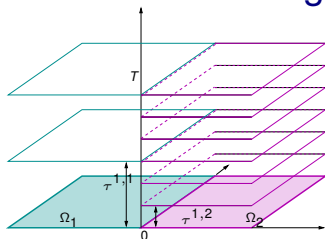
- $\{t_{\text{new}}^n\}_{0 \leq n \leq N_{\text{new}}}$ discrete times: $\forall \Omega_i$
 $i \in \llbracket 1, \mathcal{N} \rrbracket$:

$$t_{\text{new}}^0 = 0 < t_{\text{new}}^1 < \dots < t_{\text{new}}^{N_{\text{new}}} = T.$$

- This new sequence is defined as:

$$\{t_{\text{new}}^n\}_{0 \leq n \leq N_{\text{new}}} = \bigcup_{i=1}^{\mathcal{N}} \{t^{n,i}\}_{0 \leq n \leq N_i}.$$

Global-in-time DD using nonconforming time grids



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[Hoang-Jaffré-Japhet-Kern-Roberts (13)]

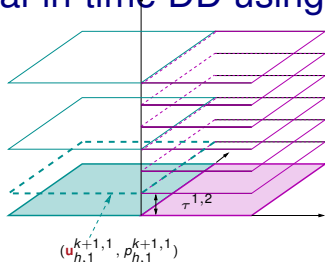
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- Do a linear interpolation

Global-in-time DD using nonconforming time grids



- $\{t^{n,i}\}_{0 \leq n \leq N_i}$ discrete times of Ω_i , $i \in \llbracket 1, \mathcal{N} \rrbracket$:

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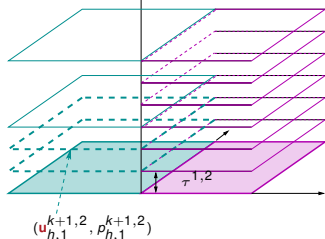
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Global-in-time DD using nonconforming time grids



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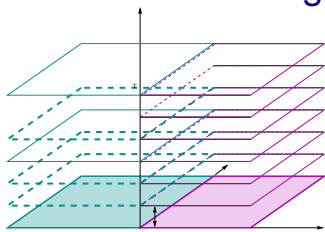
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Global-in-time DD using nonconforming time grids



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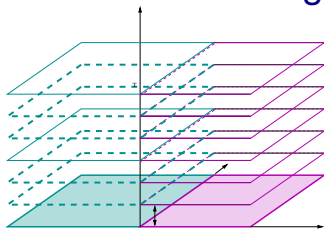
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Global-in-time DD using nonconforming time grids



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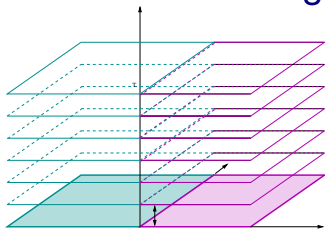
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Global-in-time DD using nonconforming time grids



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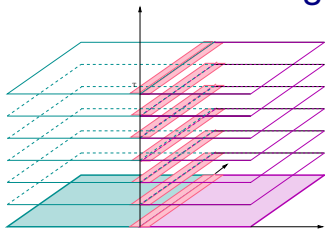
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- Do a linear interpolation
- Potential reconstructions, **bands**, and flux reconstruction.

Global-in-time DD using nonconforming time grids



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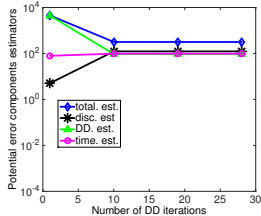
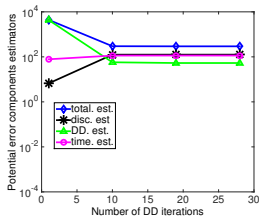
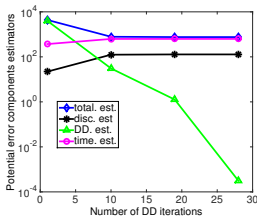
A posteriori estimates for NC time grids

- $\{t_{\text{new}}^n\}_{0 \leq n \leq N_{\text{new}}}$ discrete times: $\forall \Omega_i$
 $i \in \llbracket 1, \mathcal{N} \rrbracket$:

$$t_{\text{new}}^0 = 0 < t_{\text{new}}^1 < \dots < t_{\text{new}}^{N_{\text{new}}} = T.$$

- This new sequence is defined as:
 $\{t_{\text{new}}^n\}_{0 \leq n \leq N_{\text{new}}} = \bigcup_{i=1}^{\mathcal{N}} \{t^{n,i}\}_{0 \leq n \leq N_i}$.
- Do a linear interpolation
- Potential reconstructions, **bands**, and flux reconstruction.

- $\|p - \tilde{p}_{h\tau}^{k+1}\|_Y \leq \eta_{sp}^{k+1} + \eta_{tm}^{k+1} + \eta_{DD,NC_{tm}}^{k+1} + \eta_{IC}^{k+1} + \|f - \tilde{f}\|_{X'} + \|s_h^{k+1, N_{new}} - \tilde{p}_h^{k+1, N_{new}}\|$
- $\|u_h^{k+1, n} - \sigma_h^{k+1, n}\|_{*,K}$ is the source of this new **NC** discretization error in time.



Error component estimates for the Andra example with the GMRES solver for different ratios of discretization in time $\frac{N_5}{N_i}$, for $i \neq 5$: 1, 5, 10.

Conclusions

- The quality of the result is assured by controlling the error between the approximate solution and the exact solution at each iteration of the DD algorithm.
- Different components of the error have been distinguished.
- An efficient stopping criterion for the domain decomposition iterations has been established.
- Many of the domain decomposition iterations usually performed can be saved.

Future work

- Assess how much computing time can be saved
- Extend to advection-diffusion
- Study the local efficiency
- Develop an a posteriori coarse-grid corrector