Domain Decomposition Methods for the Stokes and Oseen equations using the Smith factorization

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Smith Factorization (Smith, 1860)

Theorem

Let *n* be an integer and *A* be an invertible $n \times n$ matrix with polynomial entries $a_{ij}(\lambda)_{1 \le i,j \le n}$ with resp. to λ .

 \implies \exists polynomial matrices E, D, F with

$$A = EDF$$

- det(E), det(F) are constants.
- D is a diagonal matrix.

Remarks:

- D is uniquely determined up to a reordering and multiplication of each entry by a constant.
- The inverses of E and F have also polynomial entries.

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Computing the Smith factorization

D is uniquely defined by the formula defined as follows. Let $1 \le k \le n$,

- ► S_k is the set of all the submatrices of order k × k extracted from A.
- $Det_k = {Det(B_k) \setminus B_k \in S_k}$
- LD_k is the largest common divisor of the set of polynomials Det_k.

Then,

$$D_{kk}(\lambda) = rac{LD_k(\lambda)}{LD_{k-1}(\lambda)}, \ 1 \le k \le n$$
 (1)

(by convention, $LD_0 = 1$). In practice, the factorization can be computed "by hand" similarly to a Gauss factorization OR one can use the Maple routine called Smith.

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How to Use the Smith factorization

Suppose $\mathcal{A}(\partial_x, \partial_y)$ is a partial differential operator and we need to solve the following system of PDEs:

$$\mathcal{A}(U) = b$$

The Fourier transform with respect to y, $\hat{A}(\partial_x, k)$ is a polynomial matrix wrt to ∂_x . Let $\hat{A} = EDF$. Let V = F(U), then it remains to solve the uncoupled scalar equations:

$$D(V) = E^{-1}b$$

The Smith factorization provides the possibility to analyze different aspects of the resolution of the PDEs by reducing them to equivalent scalar systems: Preconditionning aspects of domain decomposition methods Domain Decomposition for Stokes and Oseen

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Stokes Equations

$$-\nu \bigtriangleup \boldsymbol{u} + \nabla \boldsymbol{p} + \boldsymbol{c} \boldsymbol{u} = \boldsymbol{f} \quad \text{in } \Omega$$
$$\nabla \cdot \boldsymbol{u} = \boldsymbol{0} \quad \text{in } \Omega$$

Simple model for incompressible flows

• Domain
$$\Omega \subset \mathbb{R}^d$$
, $d = 2, 3$

- Source term f ∈ [L²(Ω)]^d, viscosity ν > 0, reaction c ≥ 0
- Stokes operator $\mathcal{S}_d(\mathbf{v}, q) := (-\nu \triangle \mathbf{v} + c\mathbf{v} + \nabla q, \nabla \cdot \mathbf{v})$

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Existing Algorithms and Exactness

Existing Algorithms for the Stokes Equations

Neumann-Neumann	AINSWORTH, SHERWIN ('99)
type	Le Tallec, Patra ('97)
	Pavarino, Widlund ('02)
FETI	Lı ('05)
BDDC	LI, WIDLUND ('06)
others	QUARTERONI ('89),
	BRAMBLE, PASCIAK ('90)

Problem:

In opposite to the scalar case all these methods are not *exact* in the case of two subdomains consisting of the two half planes.

A method is called *exact*, if the preconditioned operator simplifies to the identity.

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Main Idea

- Neumann-Neumann preconditioners are exact for many scalar equations like Laplace or Helmholz equations. (cf. ACHDOU ET AL. ('00) for the advection-diffusion equations)
- We use the Smith Factorization as a general tool to reduce the system to a set of uncoupled scalar equations.
- Starting with an exact algorithm for the corresponding scalar problems we derive a method for the Stokes equations which preserves this property.
- Same procedure can be applied to the Oseen eqations.

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Application to the 2D Stokes Equations

- Consider the whole plain: $\Omega = \mathbb{R}^2$
- Fourier transform in y-direction (vertical) with dual variable k
- \implies Stokes equations are equivalent to

$$\hat{\mathcal{S}}_2(\hat{\pmb{u}},\hat{p}) = \hat{\pmb{g}}$$

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with $\hat{\bm{u}} = (\hat{u}, \hat{v}), \, \hat{\bm{g}} = (\hat{f}_1, \hat{f}_2, 0)^T$ and

$$\hat{\mathcal{S}}_{2}(\hat{\boldsymbol{u}},\hat{\boldsymbol{p}}) = \begin{pmatrix} -\nu(\partial_{xx} - k^{2}) + \boldsymbol{c} & \boldsymbol{0} & \partial_{x} \\ \boldsymbol{0} & -\nu(\partial_{xx} - k^{2}) + \boldsymbol{c} & \boldsymbol{ik} \\ \partial_{x} & \boldsymbol{ik} & \boldsymbol{0} \end{pmatrix} \begin{pmatrix} \hat{\boldsymbol{u}} \\ \hat{\boldsymbol{v}} \\ \hat{\boldsymbol{p}} \end{pmatrix}$$

Idea: Interpret \hat{S}_2 as matrix with polynomial entries in ∂_x

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Smith Fact. for the 2D Stokes Equations

$$\hat{\mathcal{S}}_2 = \hat{E}_2 \hat{D}_2 \hat{F}_2$$

with

$$\hat{D}_{2} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & (\partial_{xx} - k^{2})\hat{\mathcal{L}}_{2} \end{pmatrix}, \quad \hat{F}_{2} = \begin{pmatrix} \nu k^{2} + c & \nu i k \partial_{x} & \partial_{x} \\ 0 & \hat{\mathcal{L}}_{2} & i k \\ 0 & 1 & 0 \end{pmatrix}$$
$$\hat{E}_{2} = \hat{T_{2}^{-1}} \begin{pmatrix} i k \hat{\mathcal{L}}_{2} & \nu \partial_{xxx} & -\nu \partial_{x} \\ 0 & \hat{T}_{2} & 0 \\ i k \partial_{x} & -\partial_{xx} & 1 \end{pmatrix}$$

- T_2 is a differential operator in *y*-direction with symbol $ik(\nu k^2 + c)$
- $\hat{\mathcal{L}}_2 := \nu(-\partial_{xx} + k^2) + c$ is the Fourier transform of $\mathcal{L}_2 := -\nu\Delta + c$.

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Reformulation of the Stokes Problem

• Let $(\hat{\boldsymbol{w}}, \hat{\boldsymbol{p}})$ satisfy the Stokes equations

$$\hat{\mathcal{S}}_2(\hat{\boldsymbol{w}},\hat{\boldsymbol{\rho}})=\hat{E}_2\hat{D}_2\hat{F}_2(\hat{\boldsymbol{w}},\hat{\boldsymbol{\rho}})=\hat{\boldsymbol{g}}\quad\text{in }\mathbb{R}^2.$$

• Multiplying with $\hat{E_2}^{-1}$ yields

$$\hat{D}_2\hat{F}_2(\hat{\boldsymbol{w}},\hat{\boldsymbol{p}})=\hat{E}_2^{-1}\hat{\boldsymbol{g}}$$
 in \mathbb{R}^2 .

• Defining $\hat{\boldsymbol{u}} := \hat{F}_2(\hat{\boldsymbol{w}}, \hat{\boldsymbol{p}})$ we obtain

$$\begin{array}{rcl} \hat{u_1} & = & (E_2^{-1}\hat{\bm{g}})_1 \\ \hat{u_2} & = & (E_2^{-1}\hat{\bm{g}})_2 \\ (\partial_{xx} - k^2)\hat{\mathcal{L}}_2\hat{u_3} & = & (E_2^{-1}\hat{\bm{g}})_3 \end{array}$$

► Using \$\hlowsymbol{\u03b3}_3 = (\hlowsymbol{\u03b3}_2 (\hlowsymbol{\u03b3}, \hlowsymbol{\u03b3}))_3 = \hlowsymbol{\u03b3}_2\$ and the inverse Fourier transform \$\mathcal{F}_y^{-1}\$ we get

$$\triangle \mathcal{L}_2 w_2 = \mathcal{F}_y^{-1}(\hat{E}_2^{-1}\hat{g}_3).$$

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Remarks

- Multiplying with Ê₂⁻¹ corresponds to a differentiation in *x*-direction.
- The Stokes problem can be mainly characterized by the fourth-order operator △(−ν△ + c).
- The Stream function formulation yields the same differential operator in the 2D case.

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Main Idea for Deriving DD Methods

- Deriving an efficient dd method for the scalar fourth-order problem.
- We consider a special geometry and express the domain decomposition method in terms of the Stokes problem.
- With the help of the Stokes equations the higher order interface conditions can be rewritten as lower order conditions.
- As a result we obtain a dd method for the 2D Stokes equations for this geometry.
- Generalize this algorithm to arbitrary domains.

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Efficient algorithm for the scalar problem

Initial guess with

$$\mathcal{L}_2 u_2^{1,0} = \mathcal{L}_2 u_2^{2,0}, \quad u_2^{1,0} = u_2^{2,0} \text{ on } \Gamma$$

Update step (*i* = 1, 2)

 $\Delta \mathcal{L}_{2} u_{2}^{i,n} = \mathcal{F}_{y}^{-1} (\hat{\mathcal{E}}_{2}^{-1} \hat{\boldsymbol{g}}_{3}) \text{ in } \Omega_{i}$ $\mathcal{L}_{2} u_{2}^{i,n} = \mathcal{L}_{2} u_{2}^{1,n-1} + \frac{1}{2} \left(\mathcal{L}_{2} v_{2}^{1,n} + \mathcal{L}_{2} v_{2}^{2,n} \right) \text{ on } \Gamma$ $u_{2}^{i,n} = u_{2}^{i,n-1} + \frac{1}{2} (v_{2}^{1,n} + v_{2}^{2,n}) \text{ on } \Gamma.$

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Convergence

Theorem Let $\Omega = \mathbb{R}^2$ be decomposed into $\Omega_1 = \{(x, y) \in \mathbb{R}^2 \mid x < 0\}, \Omega_2 = \{(x, y) \in \mathbb{R}^2 \mid x > 0\}.$ The scalar algorithm converges in at most two steps.

- Remarks:
 - Very natural interface conditions
 - For the model case the algorithm possesses perfect convergence properties.
 - The domain decomposition method of the Stokes equations will inherit these properties.

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Next Steps

- 1. Rewrite the algorithm in terms of the Stokes equations (for the special geometry), use for example $\partial_x u_1 = -\partial_y u_2$ for the velocity (u_1, u_2) .
- 2. Generalize it to arbitrary decompositions

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Arbitrary decomposition

▶ Non-overlapping decomposition $\{\Omega_i\}_{i=1}^N$ of Ω , i.e.

$$\overline{\Omega} = \bigcup_{i=1}^{N} \overline{\Omega_i}, \qquad \Omega_i \cap \Omega_j = \emptyset, i \neq j$$

Stress on the interface

$$\sigma(\boldsymbol{u}, \boldsymbol{p}) := \nu \frac{\partial \boldsymbol{u}}{\partial \boldsymbol{n}} - \boldsymbol{p} \boldsymbol{n}$$

• We use the notation u_n for the normal and u_{τ} for the tangential part of the velocity u. We also split the stress σ in σ_n and σ_{τ} .

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Equivalent Algorithm for Stokes

▶ Initial guess $((\boldsymbol{u}_i^0, \boldsymbol{p}_i^0))_{i=0}^N$ with

$$u_{i,\boldsymbol{\tau}_{i}}^{0} = u_{j,\boldsymbol{\tau}_{j}}^{0}, \quad \sigma_{\boldsymbol{n}_{i}}(\boldsymbol{u}_{i}^{0},\boldsymbol{p}_{i}^{0}) = -\sigma_{\boldsymbol{n}_{j}}(\boldsymbol{u}_{j}^{0},\boldsymbol{p}_{j}^{0}) \quad \text{ on } \Gamma_{ij}$$

Correction step

$$\begin{cases} \mathcal{S}_{2}(\tilde{\boldsymbol{u}}_{i}^{n+1}, \tilde{p}_{i}^{n+1}) = 0 \quad \text{in } \Omega_{i} \\ \tilde{\boldsymbol{u}}_{i,\boldsymbol{n}_{i}}^{n+1} = -\frac{1}{2}(\boldsymbol{u}_{i,\boldsymbol{n}_{i}}^{n} + \boldsymbol{u}_{j,\boldsymbol{n}_{j}}^{n}) \quad \text{on } \Gamma_{ij} \\ \sigma_{\boldsymbol{\tau}_{i}}(\tilde{\boldsymbol{u}}_{i}^{n+1}, \tilde{p}_{i}^{n+1}) \\ = -\frac{1}{2}(\sigma_{\boldsymbol{\tau}_{i}}(\tilde{\boldsymbol{u}}_{i}^{n}, \tilde{p}_{i}^{n}) + \sigma_{\boldsymbol{\tau}_{j}}(\tilde{\boldsymbol{u}}_{j}^{n}, \tilde{p}_{j}^{n})) \quad \text{on } \Gamma_{ij} \end{cases}$$

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Equivalent Algorithm for Stokes

Update step

$$\begin{cases} S_2(\boldsymbol{u}_i^{n+1}, \boldsymbol{p}_i^{n+1}) = \boldsymbol{f} & \text{in } \Omega_i \\ u_{i,\tau_i}^{n+1} = u_{i,\tau_i}^n + \frac{1}{2} (\tilde{u}_{i,\tau_i}^{n+1} + \tilde{u}_{j,\tau_i}^{n+1}) & \text{on } \Gamma_{ij} \\ \sigma_{\boldsymbol{n}_i}(\boldsymbol{u}_i^{n+1}, \boldsymbol{p}_i^{n+1}) = \sigma_{\boldsymbol{n}_i}(\boldsymbol{u}_i^n, \boldsymbol{p}_i^n) \\ + \frac{1}{2} (\sigma_{\boldsymbol{n}_i}(\tilde{\boldsymbol{u}}_i^{n+1}, \tilde{\boldsymbol{p}}_i^{n+1}) - \sigma_{\boldsymbol{n}_j}(\tilde{\boldsymbol{u}}_j^{n+1}, \tilde{\boldsymbol{p}}_j^{n+1})) \text{ on } \Gamma_{ij}. \end{cases}$$

Remarks:

- The algorithm is very similar to the Neumann-Neumann method.
- In the case of Ω₁ = {(x, y) ∈ ℝ² | x < 0 },
 Ω₂ = {(x, y) ∈ ℝ² | x > 0 } we obtain convergence in two steps.

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Extension to the Stokes Equations in 3D

Fourier transform (with dual variables k and η)

$$\hat{\mathcal{S}}_{3} = \begin{pmatrix} \hat{\mathcal{L}}_{3} & 0 & 0 & \partial_{x} \\ 0 & \hat{\mathcal{L}}_{3} & 0 & ik \\ 0 & 0 & \hat{\mathcal{L}}_{3} & i\eta \\ \partial_{x} & ik & i\eta & 0 \end{pmatrix}$$

where $\hat{\mathcal{L}}_3 := \nu(-\partial_{xx} + k^2 + \eta^2) + c$ is the Fourier transform of $\mathcal{L}_3 := -\nu\Delta + c$.

Diagonal matrix of the Smith factorization

$$\hat{D}_3 = \left(egin{array}{ccccc} 1 & 0 & 0 & 0 \ 0 & 1 & 0 & 0 \ 0 & 0 & \hat{\mathcal{L}}_3 & 0 \ 0 & 0 & 0 & (\partial_{xx} - k^2 - \eta^2)\hat{\mathcal{L}}_3 \end{array}
ight)$$

- ► Thus the 3D-Stokes problem is determined by L₃ and △L₃
- After similar computations we obtain exactly the same algorithm.

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Extension to the Oseen Equations in 2D

Oseen equations (Linearized Navier-Stokes equations)

$$\begin{cases} -\nu \Delta \boldsymbol{u} + \boldsymbol{b} \cdot \nabla \boldsymbol{u} + \boldsymbol{c} \boldsymbol{u} + \nabla \boldsymbol{p} &= \boldsymbol{f} \quad \text{in } \Omega \\ \nabla \cdot \boldsymbol{u} &= \boldsymbol{0} \quad \text{in } \Omega. \end{cases}$$

Oseen operator

$$\mathcal{O}_2(\boldsymbol{u},\boldsymbol{\rho}) = (-\nu\Delta\boldsymbol{u} + \boldsymbol{b} \cdot \nabla\boldsymbol{u} + \boldsymbol{c}\boldsymbol{u} + \nabla\boldsymbol{\rho}, \nabla\cdot\boldsymbol{u})^T$$

 Diagonal matrix of the Smith Factorization is the Fourier transform of

$$D_2^{\mathcal{O}} = \left(\begin{array}{rrr} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \mathcal{L}_2^0 \Delta \end{array}\right)$$

with $\mathcal{L}_2^{\mathcal{O}} u = -\nu \Delta u + \boldsymbol{b} \cdot \nabla u + \boldsymbol{c} u$.

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Algorithm for the 2D Oseen equations

Correction step

$$\begin{cases} \mathcal{O}_{2}(\tilde{\boldsymbol{u}}_{i}^{n+1}, \tilde{p}_{i}^{n+1}) = 0 \quad \text{in } \Omega_{i} \\ \sigma_{\boldsymbol{\tau}_{i}}(\tilde{\boldsymbol{u}}_{i}^{n+1}, \tilde{p}_{i}^{n+1}) - \frac{1}{2}(\boldsymbol{b} \cdot \boldsymbol{n}_{i})\tilde{\boldsymbol{u}}_{i,\tau_{i}}^{n+1} = \\ -\frac{1}{2}(\sigma_{\boldsymbol{\tau}_{i}}(\boldsymbol{u}_{i}^{n}, p_{i}^{n}) + \sigma_{\boldsymbol{\tau}_{j}}(\boldsymbol{u}_{j}^{n}, p_{j}^{n})) \quad \text{on } \Gamma_{ij} \\ (-\nu\partial_{\boldsymbol{\tau}_{i}\boldsymbol{\tau}_{i}} + (\boldsymbol{b} \cdot \boldsymbol{\tau}_{i})\partial_{\boldsymbol{\tau}_{i}} + c)\tilde{\boldsymbol{u}}_{i,\boldsymbol{\eta}_{i}}^{n+1} - \frac{1}{2}(\boldsymbol{b} \cdot \boldsymbol{n}_{i})\partial_{\boldsymbol{\tau}_{i}}\tilde{\boldsymbol{u}}_{i,\boldsymbol{\tau}_{i}}^{n+1} = \gamma_{ij}^{n}, \end{cases}$$

with
$$\gamma_{ij}^{n} := -\frac{1}{2} (-\nu \partial \boldsymbol{\tau}_{i} \boldsymbol{\tau}_{i} + (\boldsymbol{b} \cdot \boldsymbol{\tau}_{i}) \partial \boldsymbol{\tau}_{i} + \boldsymbol{c}) \left(u_{i,\boldsymbol{n}_{i}}^{n} + u_{j,\boldsymbol{n}_{j}}^{n} \right).$$

Update step

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$$\begin{cases} \mathcal{O}_{2}(\boldsymbol{u}_{i}^{n+1},\boldsymbol{p}_{i}^{n+1}) = \boldsymbol{f} \quad \text{in } \Omega_{i} \\ \boldsymbol{u}_{i,\boldsymbol{\tau}_{i}}^{n+1} = \boldsymbol{u}_{i,\boldsymbol{\tau}_{i}}^{n} + \frac{1}{2} (\tilde{\boldsymbol{u}}_{i,\boldsymbol{\tau}_{i}}^{n+1} + \tilde{\boldsymbol{u}}_{j,\boldsymbol{\tau}_{i}}^{n+1}) \quad \text{on } \Gamma_{ij} \\ \sigma_{\boldsymbol{\eta}_{i}}(\boldsymbol{u}_{i}^{n+1},\boldsymbol{p}_{i}^{n+1}) = \sigma_{\boldsymbol{\eta}_{i}}(\boldsymbol{u}_{i}^{n},\boldsymbol{p}_{i}^{n}) + \delta_{ij}^{n+1} \text{ on } \Gamma_{ij} \end{cases}$$

with
$$\delta_{ij}^{n+1} = \frac{1}{2} (\sigma_{\boldsymbol{n}_i}(\tilde{\boldsymbol{u}}_i^{n+1}, \tilde{\boldsymbol{p}}_i^{n+1}) - \sigma_{\boldsymbol{n}_j}(\tilde{\boldsymbol{u}}_j^{n+1}, \tilde{\boldsymbol{p}}_j^{n+1})).$$

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Consider a rectangle $\Omega := (0, 4) \times (0, 1)$:

$$-\nu \bigtriangleup \boldsymbol{u} + \boldsymbol{c} \boldsymbol{u} + \nabla \boldsymbol{p} = \boldsymbol{f} \text{ in } \Omega$$
$$\nabla \cdot \boldsymbol{u} = 0 \text{ in } \Omega$$

and suitable boundary conditions for $\nu = 1$, $c = 10^{-5}$, 10^0 , 10^2 .

Reference Solution:

$$u(x,y) = \begin{pmatrix} \sin^3(\pi x) \sin^2(\pi y) \cos(\pi y) \\ -\sin^2(\pi x) \sin^3(\pi y) \cos(\pi x) \end{pmatrix},$$

$$p = x^2 + y^2$$

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Discretization:

Finite Volume discretization with staggered grids and pressure stabilization, different mesh sizes *h*.

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Two-subdomain case

Different reaction

regular decomposition: 2×1 subdomains mesh size: h = 1/96Stopping criterion: Reduction of the error by 10^{-6}

С	new _{it}	nn _{it}	new _{GMRES}	nn _{GMRES}
10 ²	2	15	1	6
1	2	15	1	6
10 ⁻³	2	15	1	6
10 ⁻⁵	2	15	1	6

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regular decomposition: 2×1 subdomains reaction: $c = 10^{-5}$ Stopping criterion: Reduction of the error by 10^{-6}

h	new _{it}	nn _{it}	<i>new_{GMRES}</i>	nn _{GMRES}
1/24	2	14	1	6
1/48	2	15	1	6
1/96	2	15	1	6

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Stripwise decomposition - regular case

regular decomposition: $N \times 1$ subdomains mesh size: h = 1/96Stopping criterion: Reduction of the error by 10^{-6}

reaction $c = 10^{-5}$:					
Ν	new _{it}	nn _{it}	new _{GMRES}	nn _{GMRES}	
2	2	15	1	6	
4	-	-	8	-	
6	-	-	15	-	
8	-	-	21	-	

reaction $c = 10^2$: Ν new_{it} nnit nn_{GMRES} new_{GMRES} 2 15 2 1 6 4 9 35 5 _ 6 7 15 -8 21 10 -

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Stripwise decomposition - non-regular case

decomposition: 4×1 subdomains width of subdomain Ω_i : I_i mesh size: h = 1/96Stopping criterion: Reduction of the error by 10^{-6}

С	N	<i>it_{New}</i>	it _{NN}	ac _{New}	ac _{NN}
10 ⁻⁵	[16, 32, 16, 32]	-	-	9	-
	[16, 48, 16, 16]	-	-	10	-
	[48, 16, 16, 16]	-	-	12	-
10 ⁰	[16, 32, 16, 32]	-	-	8	14
	[16, 48, 16, 16]	-	-	10	13
	[48, 16, 16, 16]	-	-	12	17
10 ²	[16, 32, 16, 32]	74	-	5	12
	[16, 48, 16, 16]	-	-	6	11
	[48, 16, 16, 16]	-	-	6	14

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General case

regular decomposition: $N \times N$ subdomains mesh size: h = 1/96Stopping criterion: Reduction of the error by 10^{-6}

С	$N \times N$	it _{New}	it _{NN}	ac _{New}	ac _{NN}
10 ⁻⁵	2x2	-	-	9	13
	3x3	-	-	28	-
	4x4	-	-	40	-
10 ⁰	2x2	-	-	9	13
	3x3	-	-	30	28
	4x4	-	-	39	39
10 ²	2x2	61	-	7	11
	3x3	-	-	22	21
	4x4	-	-	27	27

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Summary

- Introduction of a new domain decomposition for the 2D and 3D Stokes problem.
- We could prove perfect convergence for a model problem.
- Theoretical results could be validated numerically.
- Extension to the Oseen case. Convergence of the algorithm is theoretically independent of the Reynolds number.

Outlook

- Analyzing the general case.
- Introduction of suitable coarse spaces.
- Analyzing and performing numerical tests for the Oseen equations.

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