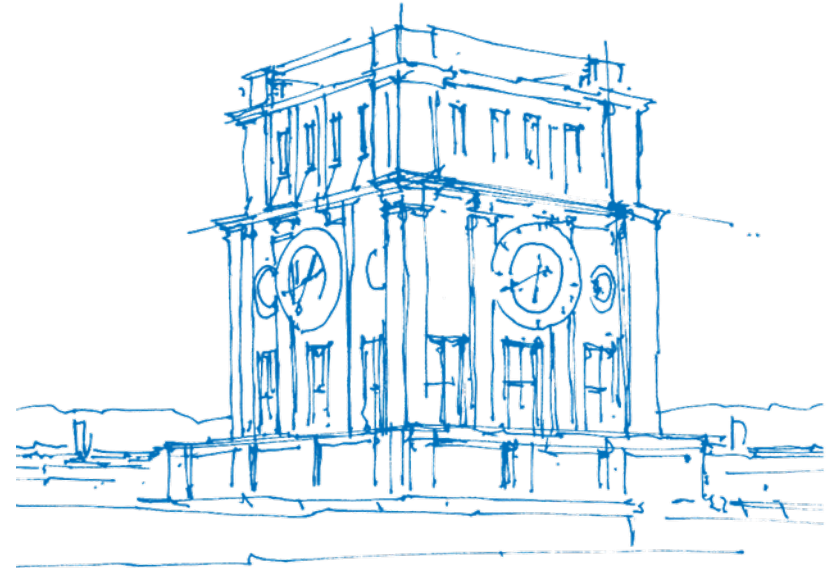


# B-Splines for flexible and robust multirate time stepping

Benjamin Rodenberg

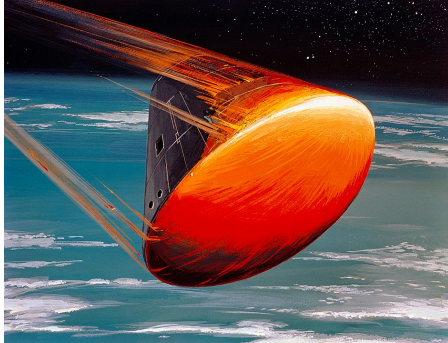
preCICE Workshop 2023

February 15, 2023



*TUM Uhrenturm*

# Why time interpolation and subcycling?

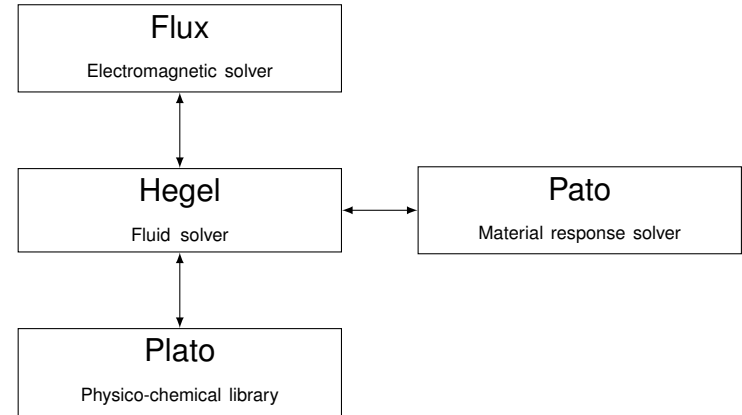


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<https://commons.wikimedia.org/w/index.php?curid=2466251>

## Partitioned solver for ICP<sup>1</sup> wind tunnels

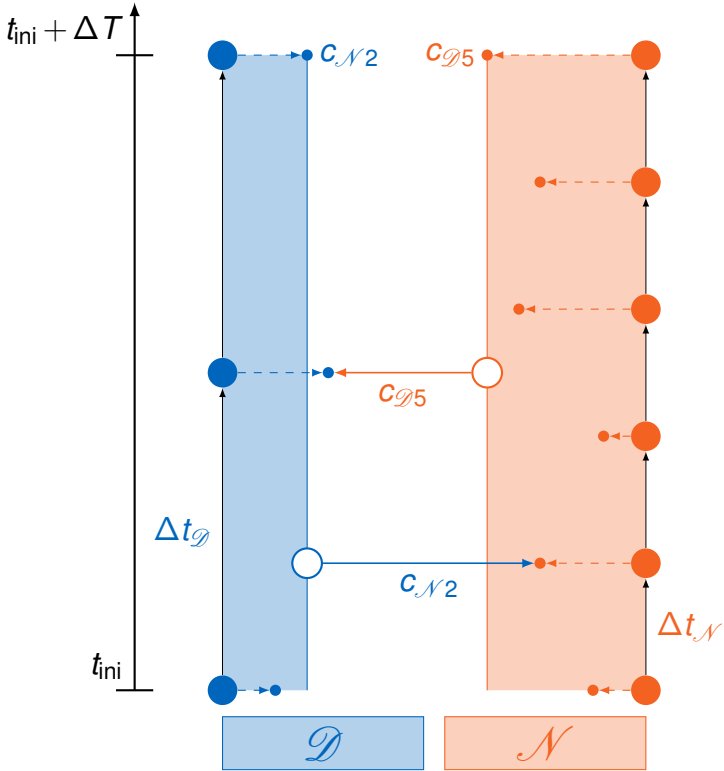
- $\Delta t_{\text{FLUX}} \approx 10 \Delta t_{\text{HEGEL}} \approx 1000 \Delta t_{\text{PATO}}$
- HEGEL uses 3rd order RK
- PATO uses  $\Delta t_{\text{PATO}} = 10^{-4} \text{s} = \Delta T_{\text{preCICE}} / 100$
- HEGEL uses  $\Delta t_{\text{HEGEL}} = 10^{-2} \text{s} = \Delta T_{\text{preCICE}}$
- FLUX uses  $\Delta t_{\text{FLUX}} = 10^{-1} \text{s} = 10 \Delta T_{\text{preCICE}}$  (???)

<sup>1</sup>Inductively Coupled Plasma

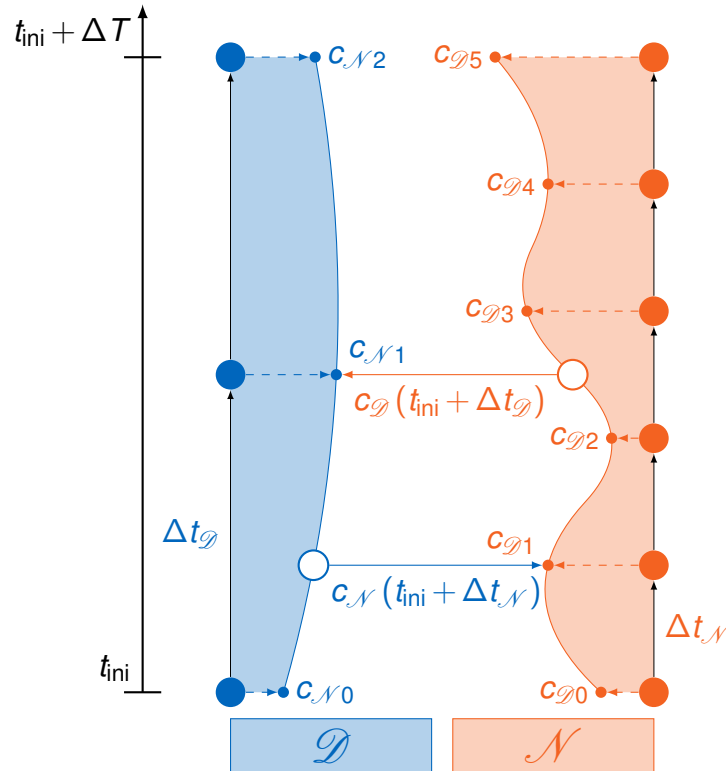


from Alessandro Munafò, et al. *A Multi-Physics Modeling Framework for Inductively Coupled Plasma Wind Tunnels*. 2022.  
<https://doi.org/10.2514/6.2022-1011>

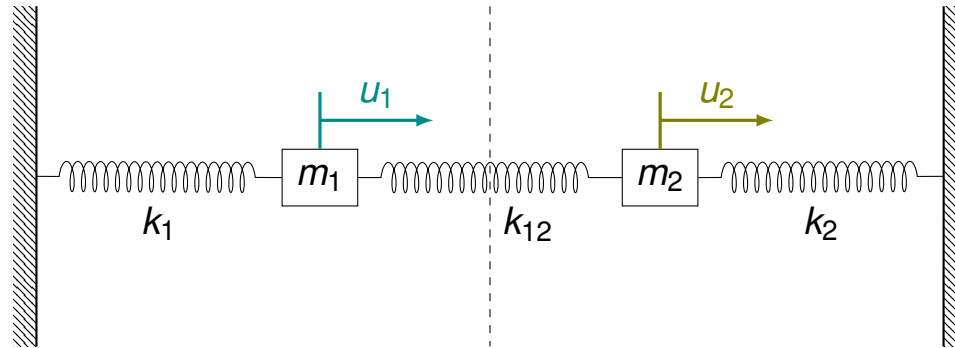
# preCICE v2: Constant in time window



# Implementation idea: Waveform iteration

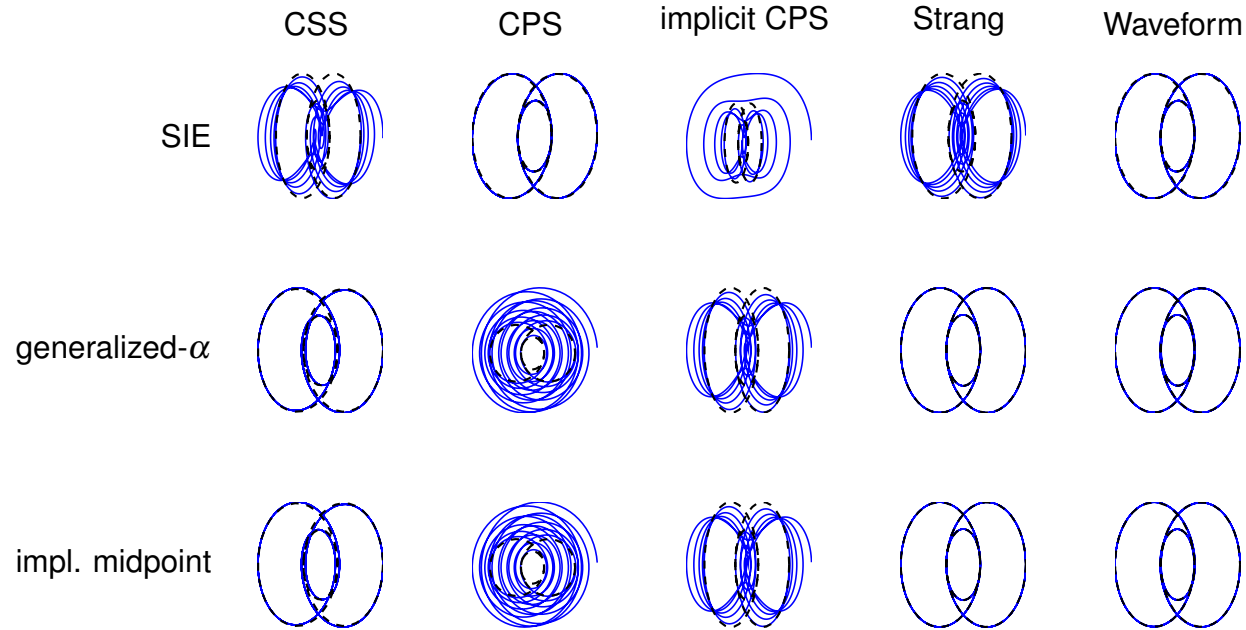


# Proof of concept: Test case



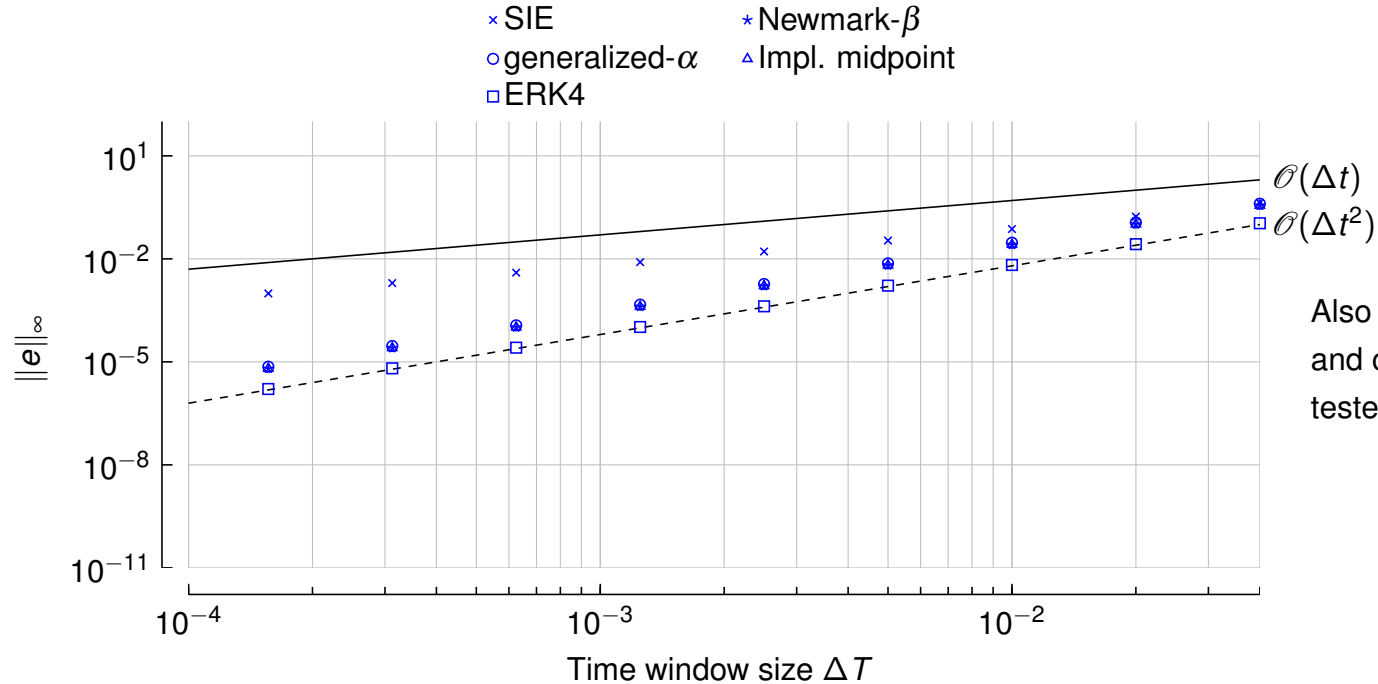
More details will follow in talk "preCICE-FMI Runner to couple controller models to PDEs" by Leonard Willeke.

# Proof of concept: Energy Conservation



*A Simple Test Case for Convergence Order in Time and Energy Conservation of Black-Box Coupling Schemes. 2022. <https://doi.org/10.23967/wccm-apcom.2022.038>*

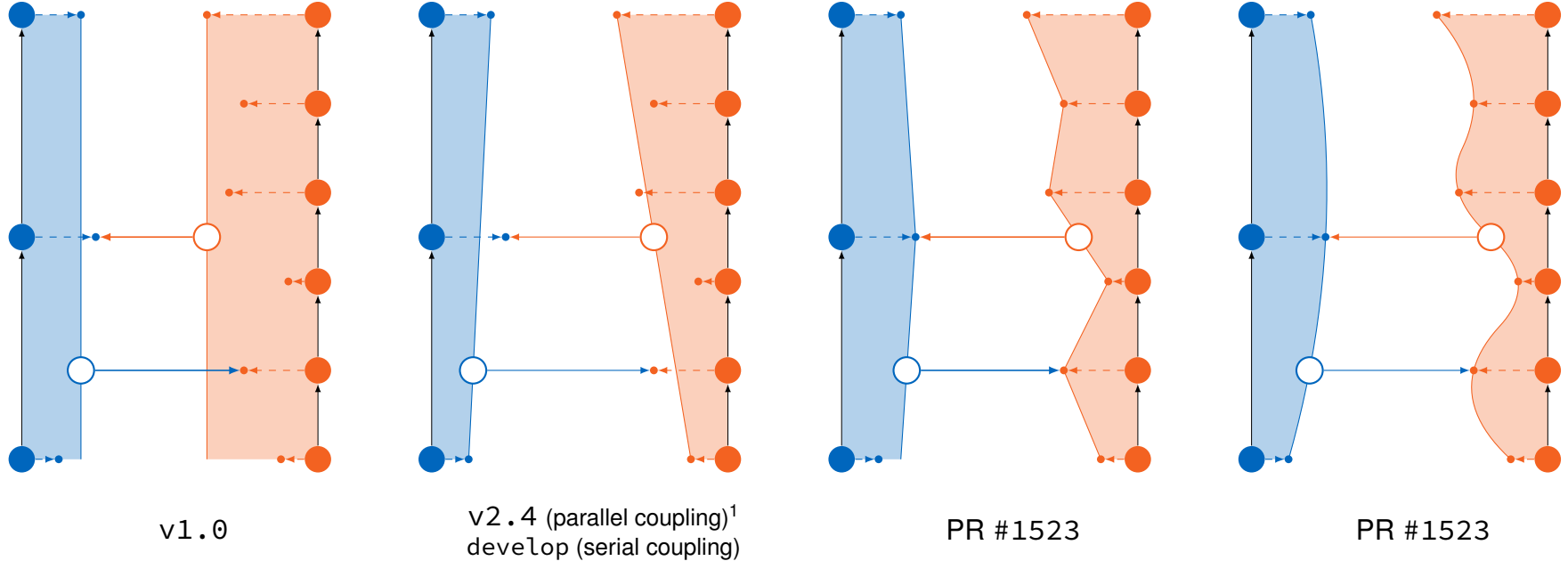
# Proof of concept: Order Conservation



Also piecewise linear  
and cubic interpolation  
tested in other publication.

*A Simple Test Case for Convergence Order in Time and Energy Conservation of Black-Box Coupling Schemes. 2022. <https://doi.org/10.23967/wccm-apcom.2022.038>*

# Bringing waveforms to preCICE



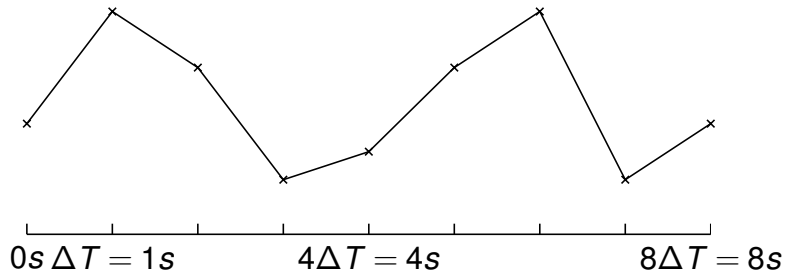
<sup>1</sup>my talk *From low-order to high-order coupling schemes* at preCICE Workshop 2022



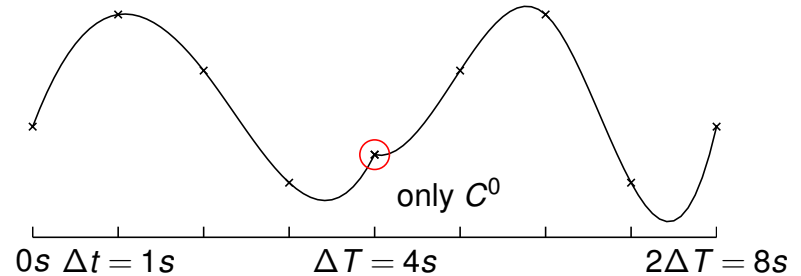
# Subcycling

- Time window size  $\Delta T \geq$  time step size  $\Delta t_1$  and  $\Delta t_2$ .
- Do  $n$  time steps in window:  $\Delta T = n_1 \Delta t_1 = n_2 \Delta t_2$
- Allows to create BSpline of degree  $n - 1$ . (Goal reached: Something better than linear interpolation)
- Restriction: Only use data of current window!
- Larger window + subcycling has impact on number of QN iterations<sup>1</sup>

Without subcycling

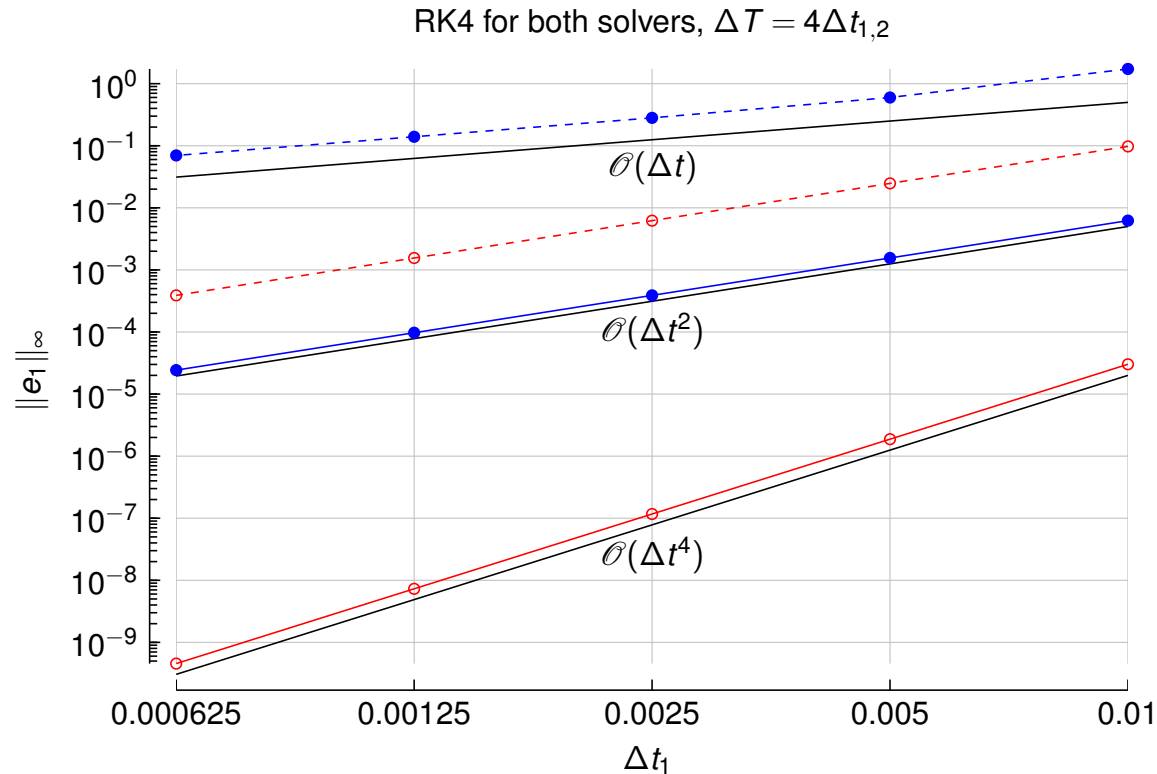


With subcycling (third order BSpline)



<sup>1</sup>Rüth, B, Uekermann, B, Mehl, M, Birken, P, Monge, A, Bungartz, H-J. Quasi-Newton waveform iteration for partitioned surface-coupled multiphysics applications. Int J Numer Methods Eng. 2021; 122: 5236– 5257. <https://doi.org/10.1002/nme.6443>

# Comparison v2.4 vs. v3.0

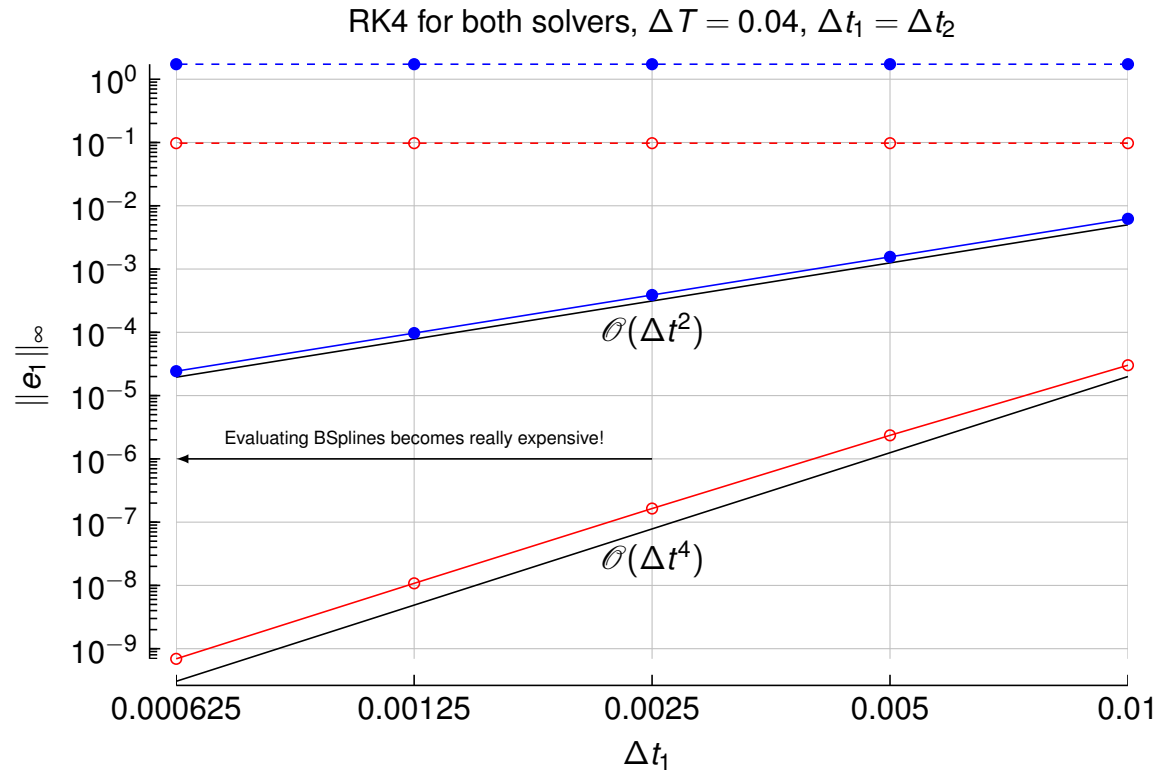


Summary:

- Decrease window size  $\Delta T$
- Convergence study w.r.t.  $\Delta T$
- Does high-order interpolation work?

- • v2.4.0, constant on  $\Delta T$
- • v2.4.0, linear on  $\Delta T$
- • v3.0.0, piecewise linear on  $\Delta T$
- • v3.0.0, third degree BSpline on  $\Delta T$

# Comparison v2.4 vs. v3.0



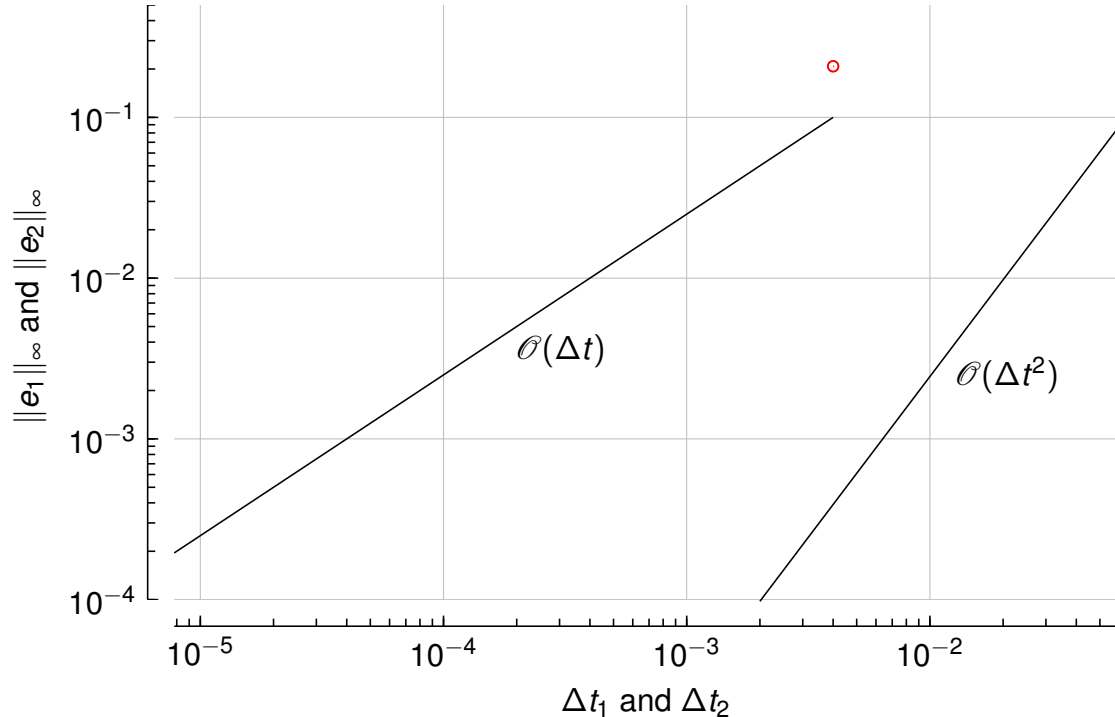
## Summary:

- Constant window size  $\Delta T$
- Decrease time step size  $\Delta t_{1/2}$
- Does subcycling work?

- • v2.4.0, constant on  $\Delta T$
- • v2.4.0, linear on  $\Delta T$
- • v3.0.0, piecewise linear on  $\Delta T$
- • v3.0.0, third degree B-spline on  $\Delta T$

# Possible real-world setup?

Different solvers for  $m_1$  and  $m_2$ ,  $v_3 \cdot \theta \cdot \theta$ , third degree BSpline,  $T = 0.256$



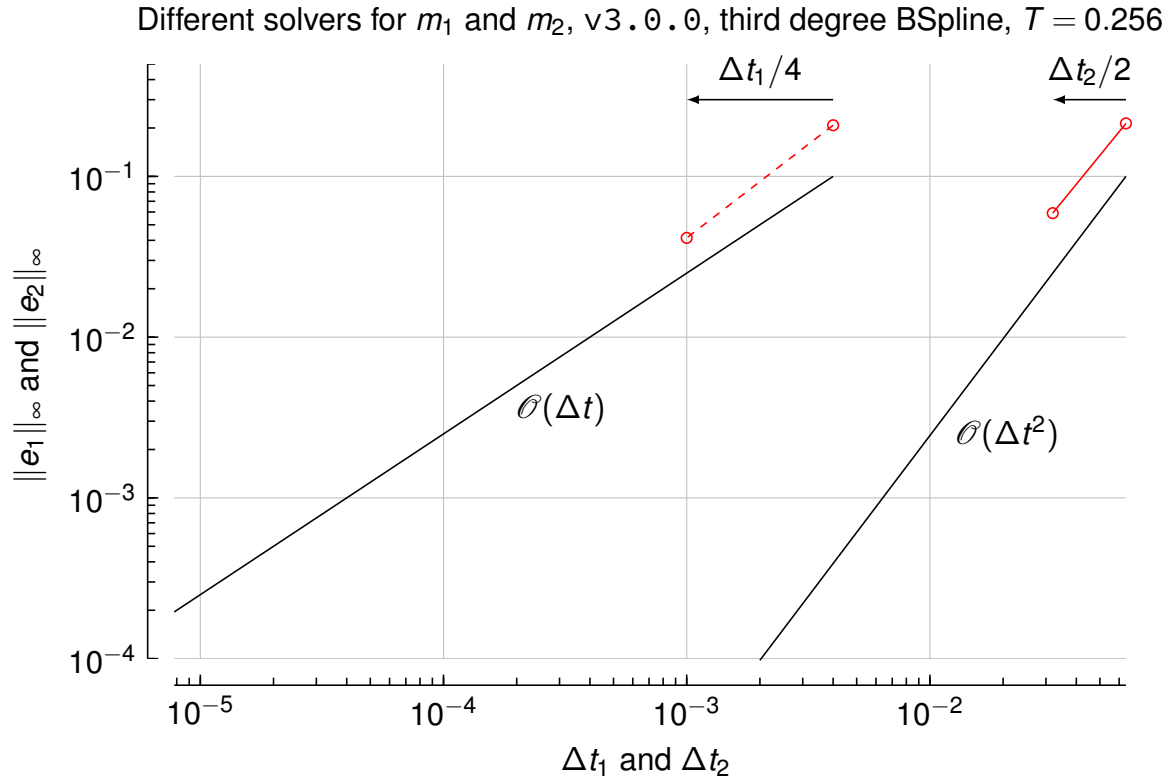
Summary:

- Combine TS schemes of different order
- Compensate low order with small  $\Delta t_1$
- Decrease  $\Delta T$  to avoid  $\Delta T / \Delta t_1 > 1000$
- Does this strategy work?

-○- 1st order EE with  $\Delta t_1 = \Delta T / 64 / 2^n$

-○- 2nd order H with  $\Delta t_2 = \Delta T / 4$

# Possible real-world setup?



## Summary:

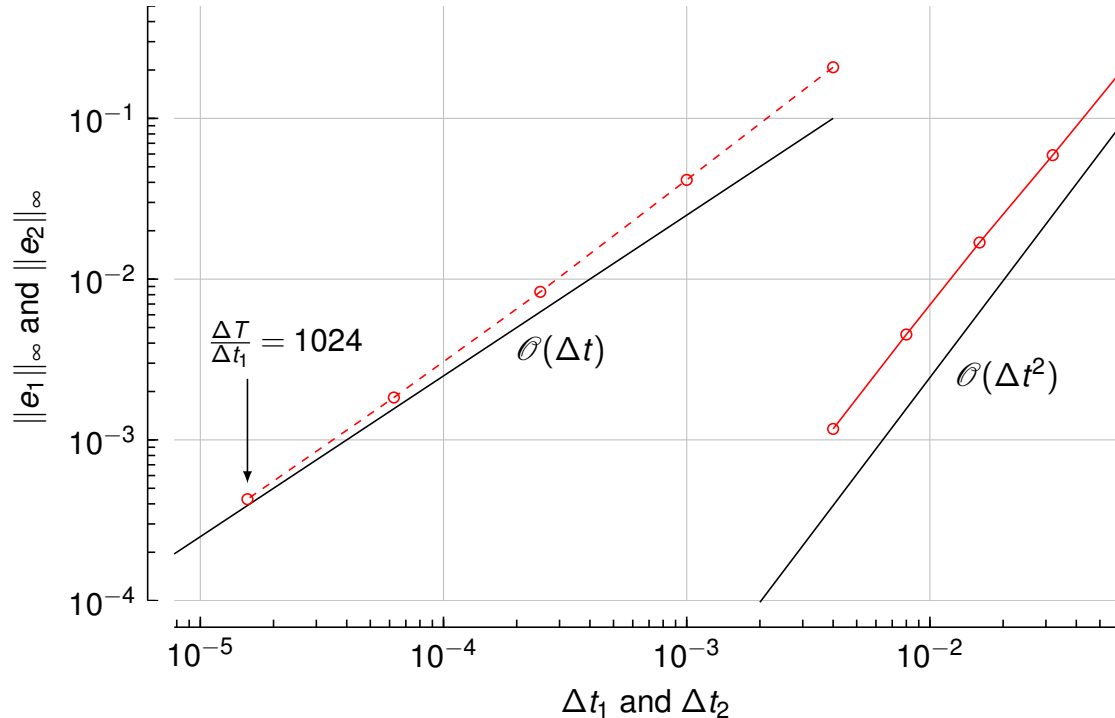
- Combine TS schemes of different order
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# Possible real-world setup?

Different solvers for  $m_1$  and  $m_2$ ,  $v_3 \cdot \theta \cdot \theta$ , third degree BSpline,  $T = 0.256$



Summary:

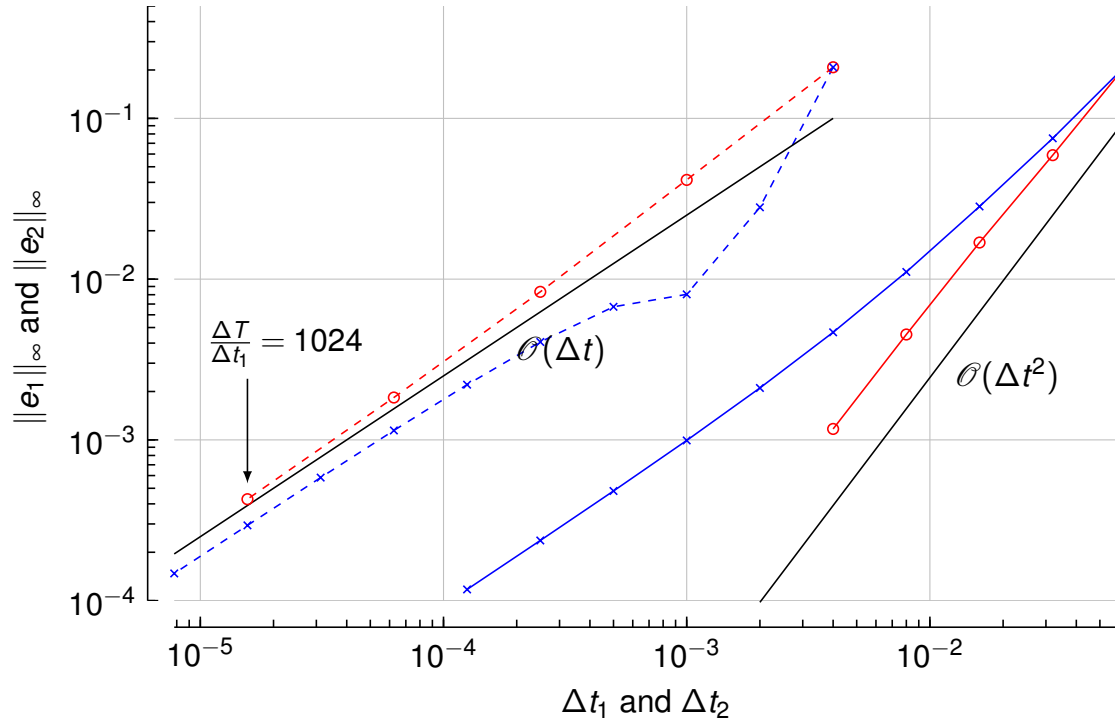
- Combine TS schemes of different order
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-○- 2nd order H with  $\Delta t_2 = \Delta T / 4$

# Possible real-world setup?

Different solvers for  $m_1$  and  $m_2$ ,  $v_3 \cdot 0 \cdot 0$ , third degree BSpline,  $T = 0.256$



Summary:

- Combine TS schemes of different order
- Compensate low order with small  $\Delta t_1$
- Decrease  $\Delta T$  to avoid  $\Delta T/\Delta t_1 > 1000$
- Does this strategy work?

- 1st order EE with  $\Delta t_1 = \Delta T/64/2^n$
- 2nd order H with  $\Delta t_2 = \Delta T/4$
- x- 1st order EE with  $\Delta t_1 = \Delta T/64$
- x- 2nd order H with  $\Delta t_2 = \Delta T/4$

# Conclusion

## State of development

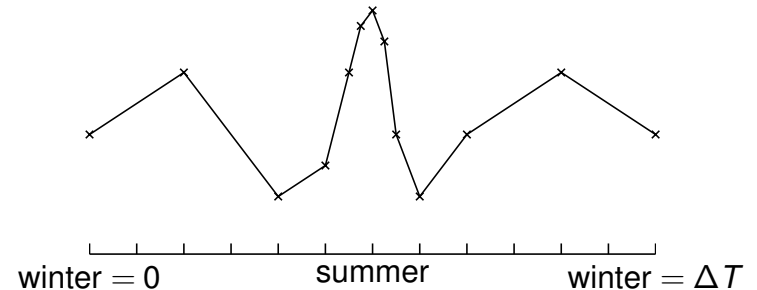
- Goal: Finalize implementation of all this for preCICE v3.0.0.
- If you want to try experimental version now: Talk to me!
- Restriction: High order only possible with subcycling. We think this is a good solution.

## Where to be careful:

- BSpline interpolation works well for up to 100s of samples per window. From 1000+ samples it becomes very slow.
- Only very simple test case so far!

## Many questions:

- Does less frequent synchronization due to subcycling improve performance?
- Are more Quasi-Newton iterations harmful?
- Better parallel performance and higher order vs. (slightly) higher effort
- Adaptivity (inside window / across windows)





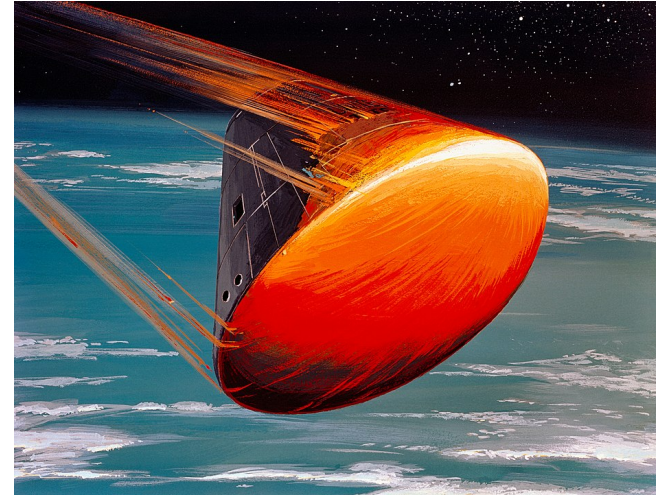
# World-Cafe table "Time stepping"

## Discuss with us your time stepping setup!

- We cannot promise that we can solve it today or soon
- But: Helps us to consider real cases early on
- Plus: Helps me in writing my thesis

## Homework questions:

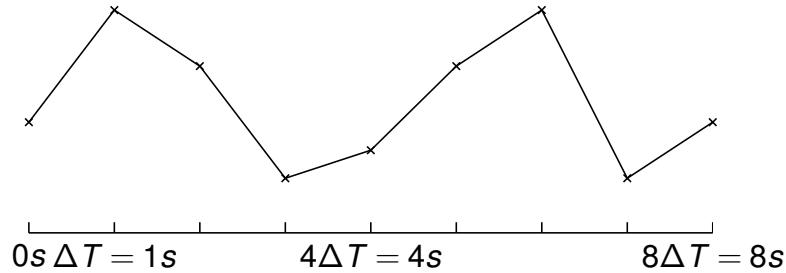
- Which time stepping schemes?
- Different rates?
- What interpolation requirements?



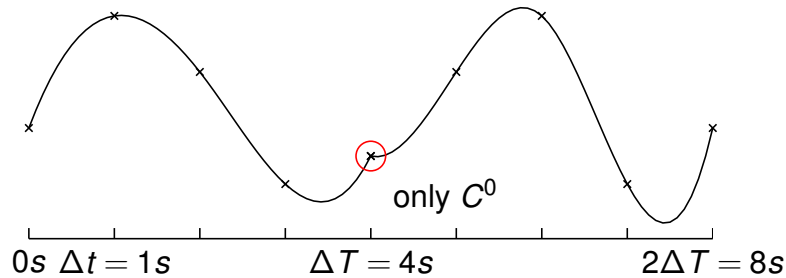
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<https://commons.wikimedia.org/w/index.php?curid=2466251>

# QN iterations

Without subcycling



With subcycling (third order BSpline)



rQN-WI	$\Delta T$	0.5	0.1
WI(1, 1; 1)		7.85	5.45
WI(5, 5; 1)		10.95	7.48

**rQN-WI** means we only use the data at the end of the window for Quasi-Newton. Different example case, but similar implementation. More possibilities shown in<sup>1</sup>.

<sup>1</sup>Rüth, B, Uekermann, B, Mehl, M, Birken, P, Monge, A, Bungartz, H-J. Quasi-Newton waveform iteration for partitioned surface-coupled multiphysics applications. Int J Numer Methods Eng. 2021; 122: 5236–5257. <https://doi.org/10.1002/nme.6443>