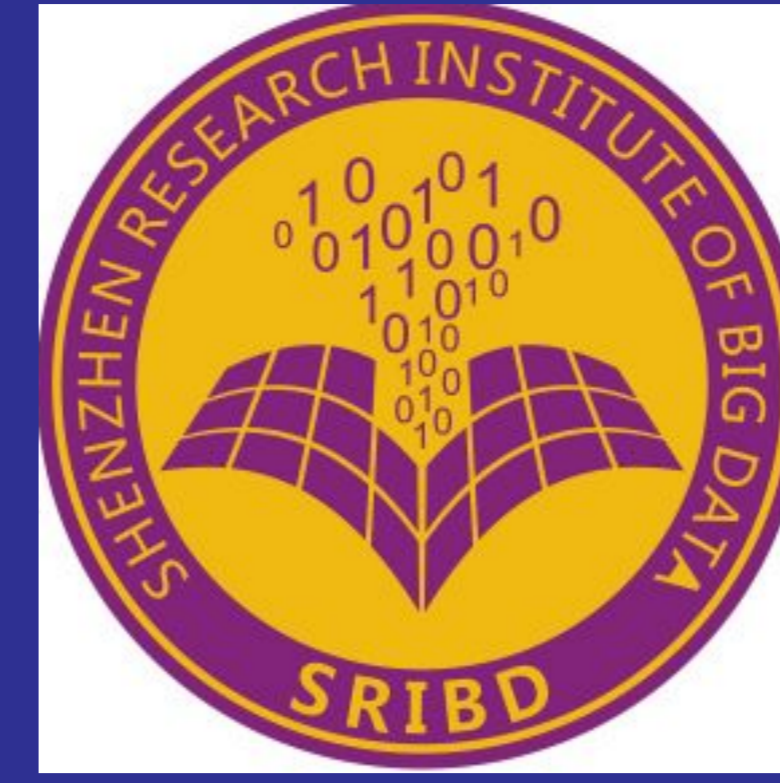
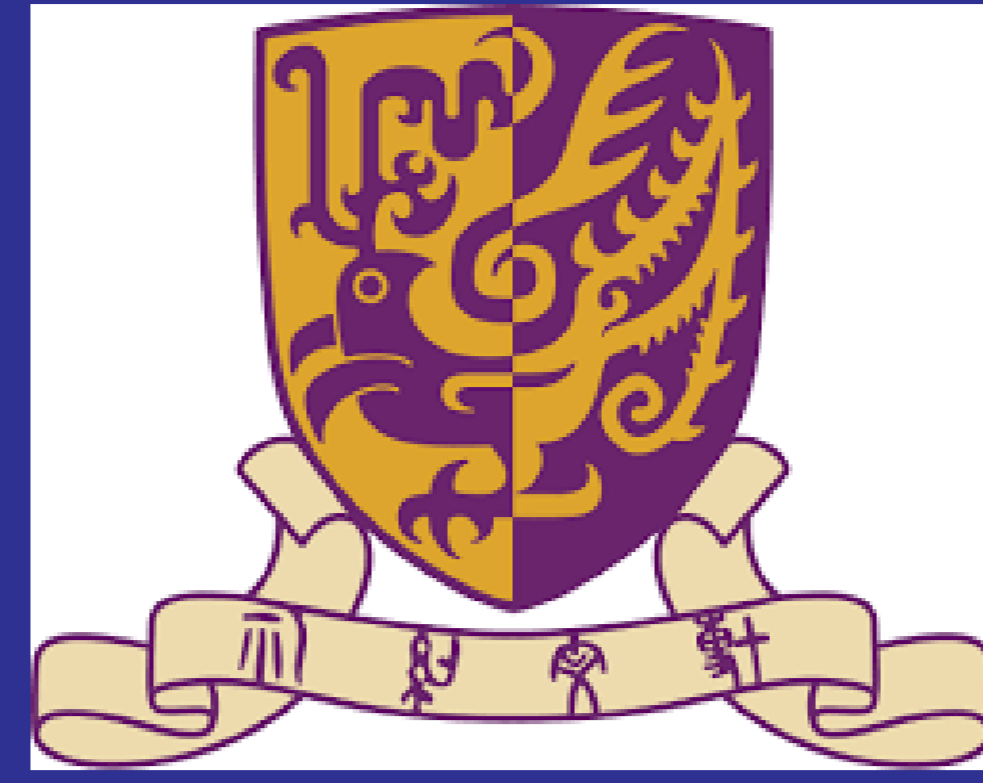


# Linearly and Nonlinearly Preconditioning Techniques for Elasticity with Applications in Arterial Walls

Shihua Gong, Collaborators: Jinchao Xu, Xiao-Chuan Cai, Ivan G. Graham, Euan A. Spence,

The Chinese University of Hong Kong, Shenzhen;  
Shenzhen Research Institute of Big Data;  
Shenzhen International Center for Industrial and Applied Mathematics.



## Introduction (Anisotropic Hyperelastic Model)

Arterial wall can be modeled by a nearly incompressible, anisotropic and hyperelastic equation that allows large deformation.

### Energy Functional

$$\psi = \psi^{iso}(\mathbf{C}) + \psi^{vol}(\mathbf{C}) + \psi^{ti}(\mathbf{C}, \mathbf{M}^{(l)}), \quad (1)$$

where  $\mathbf{C}$  is Cauchy-Green tensor,  $\mathbf{M}^{(l)}$  are the structural tensors.

### Momentum Equation

$$\text{div} \mathbf{P} = -\mathbf{f}, \quad (2)$$

where  $\mathbf{P} = \mathbf{F}\mathbf{S}$ ,  $\mathbf{S} = \frac{\partial \psi}{\partial \mathbf{C}}$ .

### Principal Invariants

$$I_1 := \text{tr} \mathbf{C}, \quad I_2 := \text{tr} [\text{cof} \mathbf{C}], \quad I_3 := \det \mathbf{C},$$

$$J_4^{(l)} := \text{tr}[\mathbf{C}\mathbf{M}^{(l)}], \quad J_5^{(l)} := \text{tr}[\mathbf{C}^2\mathbf{M}^{(l)}].$$

with  $\psi^{iso} = \psi^{iso}(I_i)$ ,  $\psi^{vol} = \psi^{vol}(I_3)$  and  $\psi^{ti} = \psi^{ti}(I_i, J_j^{(l)})$ .

The performance of Inexact Newton methods (IN) and the linear solvers degrade in the cases of

**Large Deformation; Near Incompressibility; High Anisotropy.**

We propose some robust linearly iterative solvers and a nonlinearly preconditioned Newton's method.

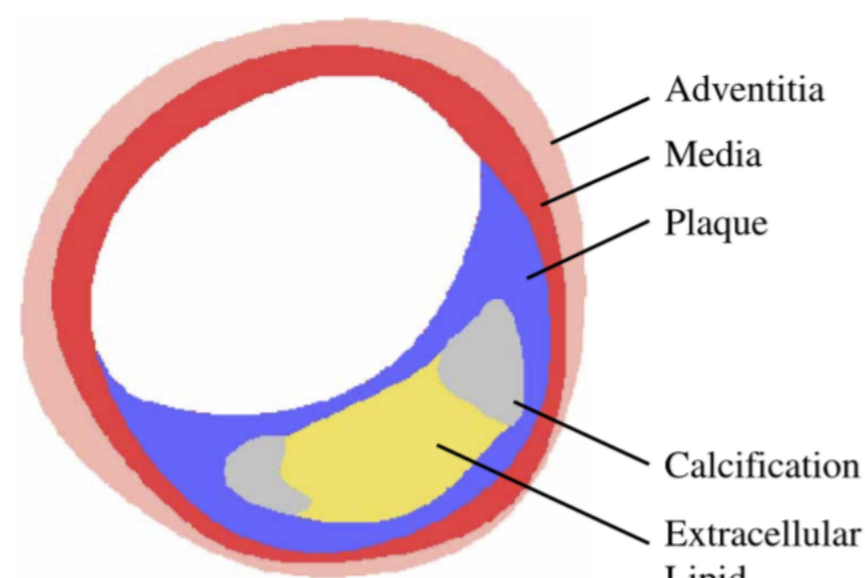


Figure 1: Cross-section of artery

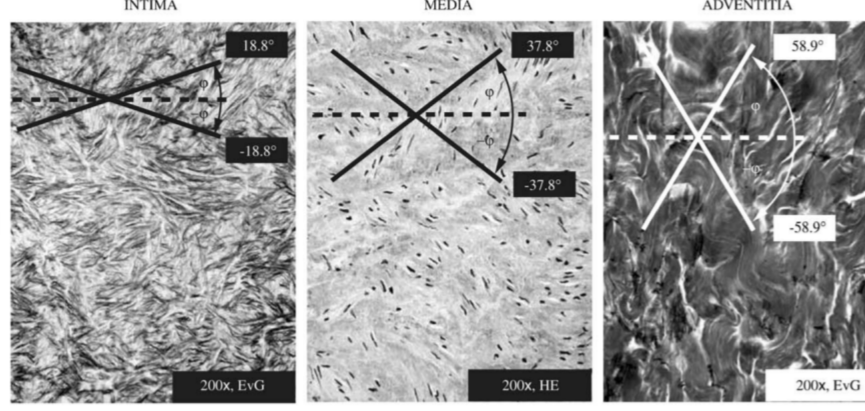


Figure 2: Collagen fibre reinforcement

## Optimal Multilevel Linear Preconditioners

Denote the nonlinear system discretized from (2) by

$$\mathbf{F}(\mathbf{u}^*) = \mathbf{0}$$

where  $\mathbf{F} : \mathbf{R}^n \mapsto \mathbf{R}^n$ .

### A series of Jacobian systems need to solve approximately

$$\|\mathbf{F}(\mathbf{u}^{(k)}) + \mathbf{F}'(\mathbf{u}^{(k)})\boldsymbol{\rho}^{(k)}\| \leq \eta_k \|\mathbf{F}(\mathbf{u}^{(k)})\|, \quad (3)$$

where  $\mathbf{u}^{(k)}$  is a approximate solution, and  $\eta_k \in [0, 1]$  is a scalar that determines how accurately the Jacobian system needs to be solved.

### The multilevel preconditioners based on domain decomposition are given in [1] as

$$\mathbf{B} = \mathbf{I}_H^h \mathbf{A}_H^{-1} (\mathbf{I}_H^h)^T + \sum_{i=1}^J \mathbf{L}_i \mathbf{A}_i^{-1} \mathbf{L}_i^T. \quad (4)$$

where  $\mathbf{A}_H$  is the nonconforming discretization ( $\mathcal{P}_2$ - $\mathcal{P}_0$ ) for linear elastic operator; i.e.

$$\langle \mathbf{A}_H \mathbf{w}_H, \mathbf{v}_H \rangle := 2\tilde{\mu}(\epsilon(\mathbf{w}_H), \epsilon(\mathbf{v}_H)) + \tilde{\lambda}(\mathbf{P}_0^H \text{div} \mathbf{w}_H, \mathbf{P}_0^H \text{div} \mathbf{v}_H) \quad \forall \mathbf{w}_H, \mathbf{v}_H \in \mathbf{W}_H, \quad (5)$$

### The uniform convergence is proved for the case of linear elasticity:

#### Theorem (Condition number estimate)

The condition number of  $\mathbf{B}\mathbf{F}'$  satisfies

$$\text{cond}(\mathbf{B}\mathbf{F}') \leq c(1 + N_c) \frac{H^2}{\delta^2},$$

where  $c$  is independent to mesh size and material parameters.

## IN Method with Nonlinear Elimination Preconditioner

### High nonlinearity $\approx$ High residual

$$\mathbf{F}(\mathbf{u}_0 + \delta \mathbf{u}) = \mathbf{F}(\mathbf{u}_0) + \mathbf{F}'(\mathbf{u}_0)(\delta \mathbf{u}) + \frac{1}{2} \mathbf{F}''(\mathbf{u}_0)(\delta \mathbf{u}, \delta \mathbf{u}) + \mathcal{O}(\|\delta \mathbf{u}\|^3).$$

### Find "bad" dofs set $\mathbf{S}_b$ from $\mathbf{S} = \{1, \dots, n\}$ , according to the residual

$$\mathbf{V}_b = \{\mathbf{v} \mid \mathbf{v} = (\mathbf{v}_1, \dots, \mathbf{v}_n)^T \in \mathbf{R}^n, \mathbf{v}_k = \mathbf{0}, \text{ if } k \notin \mathbf{S}_b\}.$$

### Given an approximation $\mathbf{u}$ , NE finds correction by solving $\mathbf{u}_b \in \mathbf{V}_b$ such that

$$\mathbf{F}_b(\mathbf{u}_b) := \mathbf{R}_b \mathbf{F}(\mathbf{u}_b + \mathbf{u}) = \mathbf{0}.$$

### Algorithm (IN-NE)

Step 1. Compute the next approximate solution  $\mathbf{u}^{(k+1)}$  by solving

$$\mathbf{F}(\mathbf{u}) = \mathbf{0}$$

with one step of IN iteration using  $\mathbf{u}^{(k)}$  as the initial guess.

Step 2. (Nonlinearity checking)

2.1 If  $\|\mathbf{F}(\mathbf{u}^{(k+1)})\| < \varrho_1 \|\mathbf{F}(\mathbf{u}^{(k)})\|$ , go to Step 1.

2.2 Finding "bad" d.o.f. by

$$\mathbf{S}_b := \{j \in \mathbf{S} \mid |\mathbf{F}_j(\mathbf{u}^{(k+1)})| > \varrho_2 \|\mathbf{F}(\mathbf{u}^{(k+1)})\|_\infty\}.$$

And extend  $\mathbf{S}_b$  to  $\mathbf{S}_b^\delta$  by adding the neighbor d.o.f..

2.3 If  $\#\mathbf{S}_b^\delta < \varrho_3 n$ , go to Step 3. Otherwise, go to Step 1.

Step 3. Compute the correction  $\mathbf{u}_b^\delta \in \mathbf{V}_b$  by solving the subproblem approximately

$$\mathbf{F}_b^\delta(\mathbf{u}_b^\delta) := \mathbf{R}_b^\delta \mathbf{F}(\mathbf{u}_b^\delta + \mathbf{u}^{(k+1)}) = \mathbf{0},$$

with an initial guess  $\mathbf{u}_b^\delta = \mathbf{0}$ . Update  $\mathbf{u}^{(k+1)} \leftarrow \mathbf{u}_b^\delta + \mathbf{u}^{(k+1)}$ . Go to Step 1.

## Test Examples

We consider the polyconvex energy functional

$$\psi_{\mathbf{A}} = \psi^{isochoric} + \psi^{volumetric} + \psi^{ti} := c_1 \left( \frac{I_1}{I_3^{1/3}} - 3 \right) + \epsilon_1 \left( I_3^{\epsilon_2} + \frac{1}{I_3^{\epsilon_2}} - 2 \right) + \sum_{i=1}^2 \alpha_i \langle I_1 J_4^{(i)} - J_5^{(i)} - 2 \rangle^{\alpha_2}. \quad (6)$$

Based on the parameter sets of the model  $\psi_{\mathbf{A}}$  in Table. 1, we propose three test examples to investigate the performance of our algorithms for the case of large deformation, near incompressibility and high anisotropy.

Set	Layer	$c_1$	$\epsilon_1$	$\epsilon_2(-)$	$\alpha_1$	$\alpha_2$	Purpose
L	-	1.e3	1.e3	1.0	0.0	0.0	Deformations by different pulls
C1	-	1.e3	1.e3	1.0	0.0	0.0	Different penalties for compressibility
C2	-	1.e3	1.e4	1.0	0.0	0.0	
C3	-	1.e3	1.e5	1.0	0.0	0.0	
A1	Adv.	7.5	100.0	20.0	1.5e10	20.0	Anisotropic arterial walls
	Med.	17.5	100.0	50.0	5.0e5	7.0	
A2	Adv.	6.6	23.9	10	1503.0	6.3	
	Med.	17.5	499.8	2.4	30001.9	5.1	
A3	Adv.	7.8	70.0	8.5	1503.0	6.3	
	Med.	9.2	360.0	9.0	30001.9	5.1	

Table 1: Model parameter sets of  $\psi_{\mathbf{A}}$ .

## Numerical Results

### The simulation results for the three examples are depicted as follows

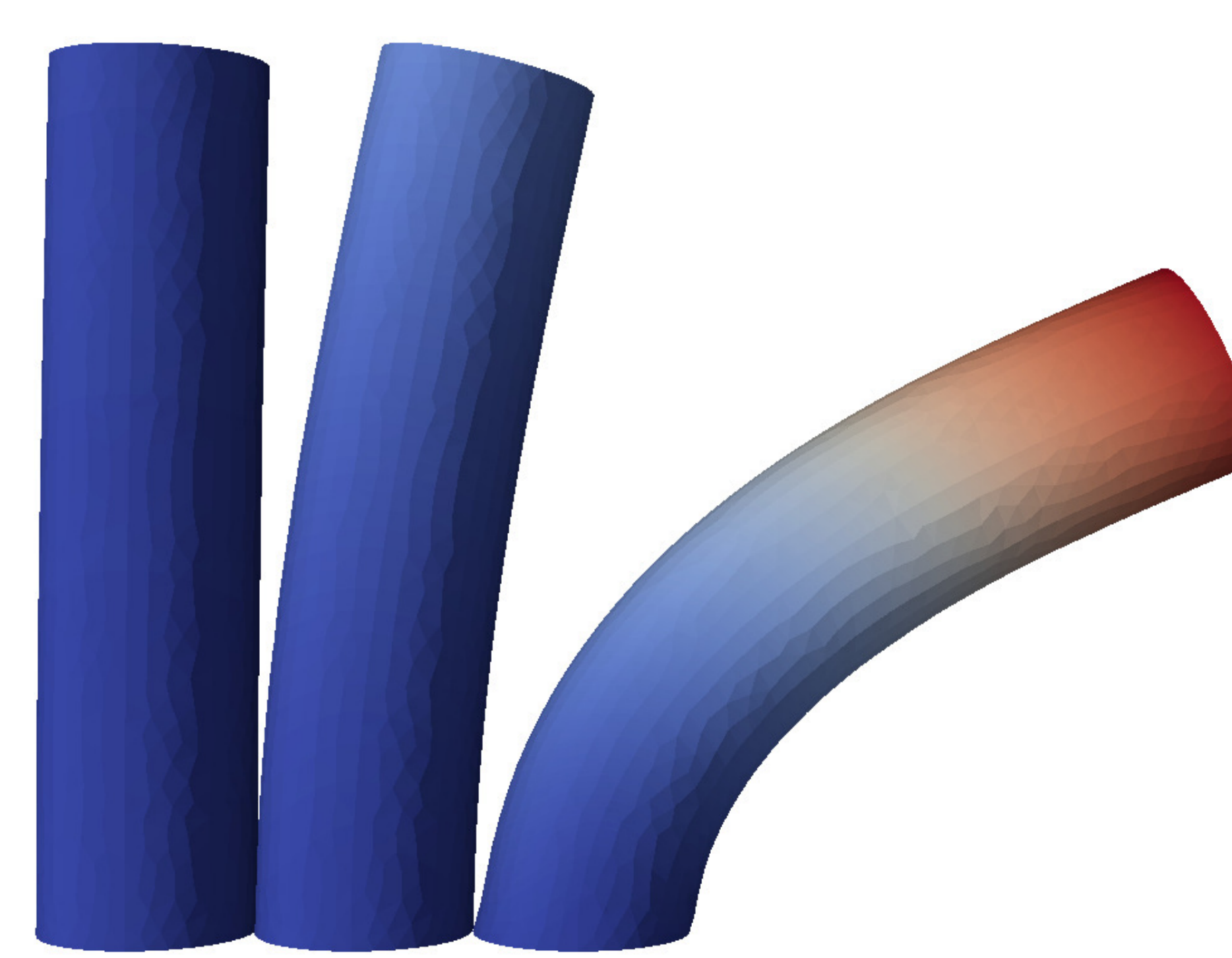


Figure 3: Deformations by different pulls.

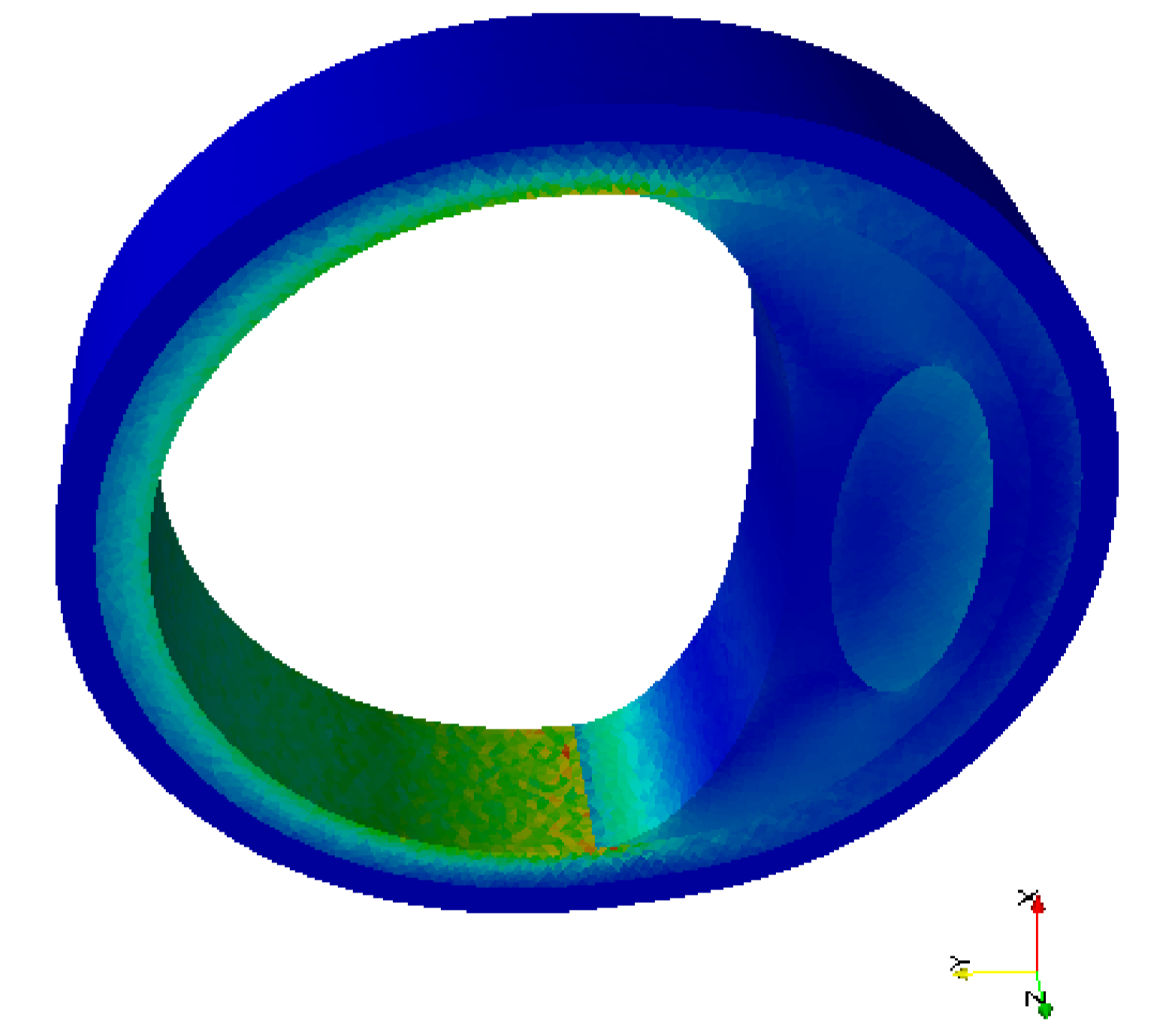
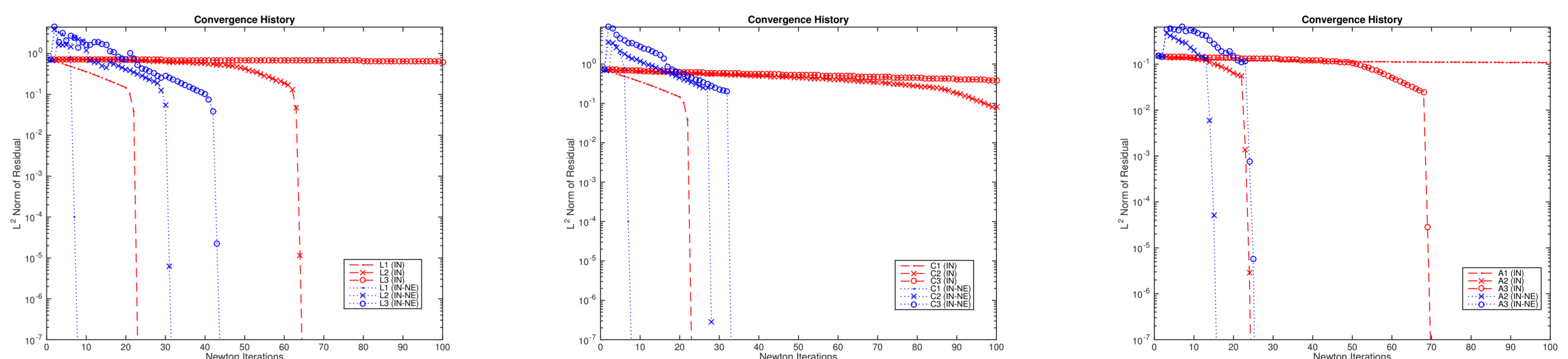


Figure 4: von Mises stress

### The convergence history



(a) Example L

(b) Example C

(c) Example A

Figure 5: Convergence history of IN and IN-NE

### The parameter-sensitivity tests

$\varrho_2 = .9, \varrho_3 = .3$	
$\varrho_1$	.9 .95 .98
Global Newton iterations	23 23 24
Total Newton iterations of NE	40 25 23
$\rho_1 = .95, \rho_3 = .3$	
$\varrho_2$	.8 .9 .95
Global Newton iterations	24 23 25
Total Newton iterations of NE	31 25 23
$\rho_1 = .95, \rho_2 = .9$	
$\varrho_3$	.1 .2 .3
Global Newton iterations	54 23 23
Total Newton iterations of NE	15 25 25

Table 2: Number of iterations of IN-NE with respect to different pre-chosen parameters.

Set	Poisson's Ratio
C1	0.125
C2	0.452
C3	0.495

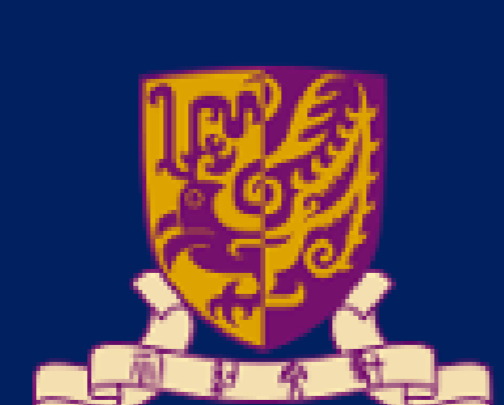
Table 3: Poisson's ratio of materials C1, C2 and C3.

mesh \ $\delta$	2	3	4
$m_0$	15	23	23
$m_1$	58	36	26

Table 4: Mesh refinement, Set A2,  $\rho_0 = .9, \rho_1 = .9, \rho_2 = .25$ .

## Reference & Acknowledgements

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香港中文大學(深圳)  
The Chinese University of Hong Kong, Shenzhen



清华-伯克利深圳学院  
Tsinghua-Berkeley Shenzhen Institute



雷达信号处理国家级重点实验室  
National Key Laboratory of Radar Signal Processing



综合业务网理论及关键技术国家重点实验室  
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