



# **Locally implicit time schemes for transient visco-elastic wave propagation problems on non-uniform meshes**

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**4. 2D Test Cases**

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# Context Elastic and visco-elastic models



Carcione, J.M. (2007)

$$\left\{ \begin{array}{ll} \frac{d^2u}{dt^2} - \nabla \cdot \boldsymbol{\sigma} = f & \\ \text{■ Inviscid} & \boldsymbol{\sigma} = \mathcal{C}\varepsilon(u) \\ \text{■ Kelvin-Voigt} & \boldsymbol{\sigma} = \mathcal{C}^{\text{kv}}\varepsilon(\mathbf{u}) + \mathcal{D}^{\text{kv}}\partial_t\varepsilon(\mathbf{u}) \\ \text{■ Maxwell} & \mathcal{S}\partial_t\boldsymbol{\sigma} + \mathcal{H}\boldsymbol{\sigma} = \partial_t\varepsilon(\mathbf{u}) \\ \text{■ Zener} & \boldsymbol{\sigma} + \tau\partial_t\boldsymbol{\sigma} = \mathcal{C}^{\text{zn}}\varepsilon(\mathbf{u}) + \tau\mathcal{D}^{\text{zn}}\partial_t\varepsilon(\mathbf{u}) \\ + \text{initial/boundary conditions} & \end{array} \right.$$

Let  $(\mathcal{C}_*, \mathcal{D}_*, \rho_*)$  be the mechanical properties at a frequency  $\omega_*$  :

- Inviscid       $\mathcal{C} = \mathcal{C}_*$
- Kelvin-Voigt     $\mathcal{C}^{\text{kv}} = \mathcal{C}_*$      $\mathcal{D}^{\text{kv}} = \frac{1}{\omega_*}\mathcal{D}_*$
- Maxwell         $\mathcal{S} = (\mathcal{C}^{\text{mx}})^{-1} = (\mathcal{C}_* + \mathcal{D}_*\mathcal{C}_*^{-1}\mathcal{D}_*)^{-1}$      $\mathcal{H} = (\mathcal{D}^{\text{mx}})^{-1} = (\frac{1}{\omega_*}\mathcal{D}_* + \mathcal{C}_*\mathcal{D}_*^{-1}\mathcal{C}_*)^{-1}$
- Zener            $\mathcal{C}^{\text{zn}} = \mathcal{C}_* - \mathcal{D}_*$      $\mathcal{D}^{\text{zn}} = \mathcal{C}_* + \mathcal{C}\mathcal{D}_*$      $\tau = \frac{1}{\omega_*}$



Imperiale, A., Leymarie N., Demaldent, E. (2020)

# Context

## Conform lumped elements & leapfrog scheme

- Linear high-frequency elastic wave propagation problem:  $\forall t \in ]0; T]$ , find  $\mathbf{u}(t) \in \mathbf{V}$  such that  $\forall \mathbf{v} \in \mathbf{V}$

$$\frac{d^2}{dt^2} m(\mathbf{u}, \mathbf{v}) + a(\mathbf{u}, \mathbf{v}) = \ell(t; \mathbf{v})$$

$$m(\mathbf{w}, \mathbf{v}) = \int_{\Omega} \varrho \mathbf{w} \cdot \mathbf{v} d\Omega$$

Mass bilinear form

$$a(\mathbf{w}, \mathbf{v}) = \int_{\Omega} (\mathbf{C} : \boldsymbol{\varepsilon}(\mathbf{w})) : \boldsymbol{\varepsilon}(\mathbf{v}) d\Omega$$

Stiffness bilinear form

$$\ell(t; \mathbf{v}) = \int_{\Gamma} \mathbf{g}(t) \cdot \mathbf{v} d\Gamma$$

Surface loading (e.g. PZT actuator)

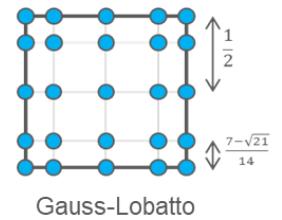
- Conform finite element space allowing **consistent mass-lumping** (diagonal mass matrix)



Cohen, G. (2002), Joly, P. (2007), Komatitsch, D. et al (1999), Chin-Joe-Kong, M. J. S et al. (1999), Mulder, W. A. et al (2016), ...

$$\mathbf{V}_h = \left\{ v_h \in \mathcal{C}^0(\bar{\Omega}) \mid \forall K \in \mathcal{T}_h, \exists! \hat{v} \in \mathcal{V}(\hat{K}), v_h|_K = \hat{v} \circ \mathbf{F}_K^{-1} \right\}^N \subset \mathbf{V}$$

e.g. Quad/Hexa spectral elements:  $\mathcal{V}(\hat{K}) = Q^k(\hat{K})$



- Explicit second order scheme (leapfrog scheme):  $\forall n \in \llbracket 1; N_T \rrbracket$ , find  $\mathbf{u}_h^{n+1} \in \mathbf{V}_h$  such that  $\forall \mathbf{v}_h \in \mathbf{V}_h$

$$\frac{1}{\Delta t^2} m(\mathbf{u}_h^{n+1} - 2\mathbf{u}_h^n + \mathbf{u}_h^{n-1}, \mathbf{v}_h) + a(\mathbf{u}_h^n, \mathbf{v}_h) = \ell(t^n; \mathbf{v}_h)$$

- Stable upon satisfying the CFL condition:

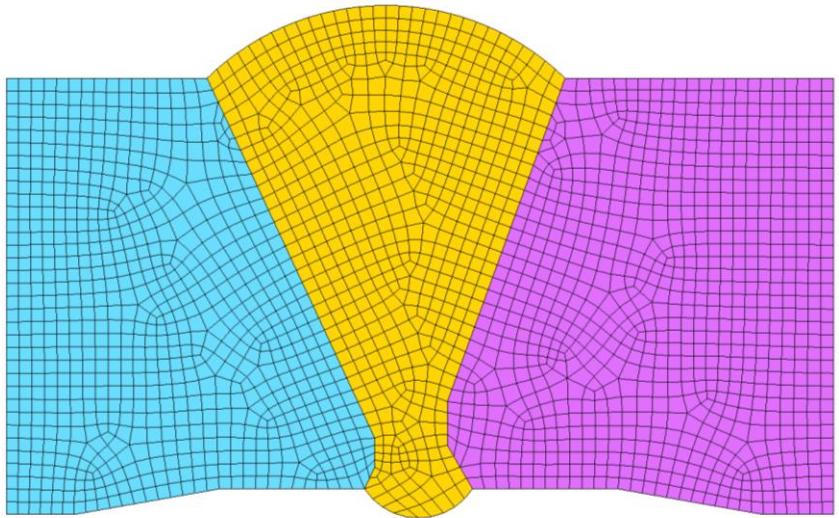
$$\Delta t \leq \overline{\Delta t}_{\text{ex}} = 2 \left( \sup_{\mathbf{v}_h \in \mathbf{V}_h} \frac{a(\mathbf{v}_h, \mathbf{v}_h)}{m(\mathbf{v}_h, \mathbf{v}_h)} \right)^{-\frac{1}{2}} \Rightarrow$$

Depends on:

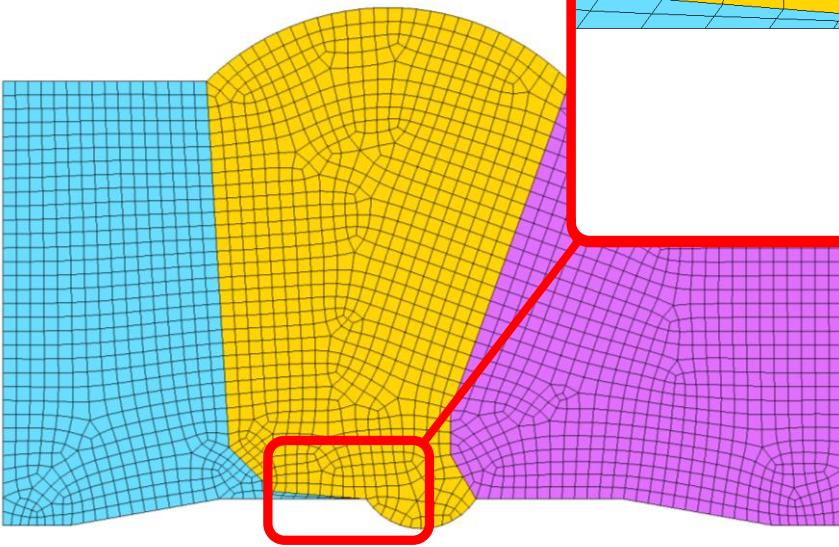
- The material (wave(s) speed),
- The type of finite element,
- The quadrature formula,
- The geometry of the mesh elements.**

# Context

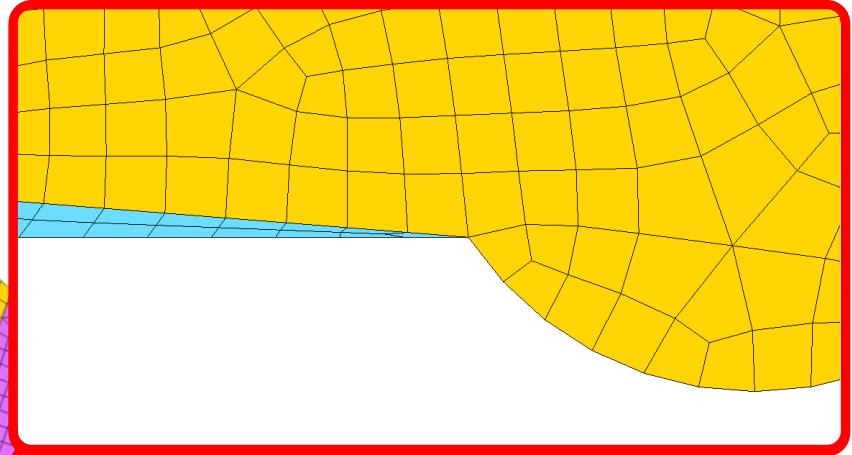
## CFL & geometry of elements



CFL condition : 0,00132348  $\mu s$



CFL condition : 0,00037644  $\mu s$



# Context Im – Ex schemes: enhanced robustness ?

- Can we render a **more robust scheme w.r.t. the geometry of the mesh elements ?**
  1. Identifying penalizing terms of the (stiffness) bilinear forms,
  2. Applying a specific time discretization for these terms.
- Two families of specific time discretizations can be identified:
  - Explicit treatment of the penalizing terms e.g. **the local time stepping approach**



Diaz, J. et al. (2009), Chabassier, J. et al (2019), Carle, C. et al. (2020), Grote, M. et al. (2021), ...

- Implicit treatment of the penalizing terms leading to **implicit – explicit schemes**, or **locally implicit schemes**



Rylander, T. et al. (2002), Descombes, S. et al. (2013), Hochbruck, M. et al (2016), ...



⇒ Extension of this approach for elastic waves for non-uniform meshes & plate-like geometries, with three-step time schemes

# Locally Implicit Scheme

- Decomposition of the bilinear forms in the sum of two non-negative terms:  $a(\cdot, \cdot) = (a_c + a_f)(\cdot, \cdot)$   $m(\cdot, \cdot) = (m_c + m_f)(\cdot, \cdot)$
- We apply a  $\theta$ -scheme  $\{\mathbf{u}_h^n\}_\theta = \theta \mathbf{u}_h^{n+1} + (1 - 2\theta) \mathbf{u}_h^n + \theta \mathbf{u}_h^{n-1}$  on the potentially penalizing stiffness term:

$$\frac{1}{\Delta t^2} m(\mathbf{u}_h^{n+1} - 2\mathbf{u}_h^n + \mathbf{u}_h^{n-1}, \mathbf{v}_h) + a_c(\mathbf{u}_h^n, \mathbf{v}_h) + a_f(\{\mathbf{u}_h^n\}_\theta, \mathbf{v}_h) = \ell(t^n; \mathbf{v}_h)$$

**Lemma.** Assuming that  $\theta \geq \frac{1}{4}$  the locally implicit scheme is stable upon the following sufficient condition:

$$\Delta t \leq \overline{\Delta t}_{li} = 2 \left( \sup_{\mathbf{v}_h \in \mathbf{V}_h} \frac{a_c(\mathbf{v}_h, \mathbf{v}_h)}{m_c(\mathbf{v}_h, \mathbf{v}_h)} \right)^{-\frac{1}{2}}$$

**Sketch of the proof through energy arguments**  $(\ell(t^n, \cdot) = 0)$

- Remark that  $\mathbf{u}_h^n = \{\mathbf{u}_h^n\}_{1/4} - \frac{\Delta t^2}{4} \left( \frac{\mathbf{u}_h^{n+1} - 2\mathbf{u}_h^n + \mathbf{u}_h^{n-1}}{\Delta t^2} \right)$
  - Using as test function  $\mathbf{v}_h = \frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^{n-1}}{2\Delta t}$  leads to the conservation of the energy functional
- $$\mathcal{E}_h^{n+\frac{1}{2}} = \frac{1}{2} \tilde{m} \left( \frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}, \frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t} \right) + \frac{1}{2} a \left( \frac{\mathbf{u}_h^{n+1} + \mathbf{u}_h^n}{2}, \frac{\mathbf{u}_h^{n+1} + \mathbf{u}_h^n}{2} \right)$$

- The modified kinetic term reads

$$\tilde{m}(\cdot, \cdot) = (m - \frac{\Delta t^2}{4} a_c + \Delta t^2 (\theta - \frac{1}{4}) a_f)(\cdot, \cdot)$$

- Since  $\theta \geq \frac{1}{4}$  and  $a_f(\cdot, \cdot) \geq 0$ , the conserved functional is positive if

$$\Delta t \leq 2 \left( \sup_{\mathbf{v}_h \in \mathbf{V}_h} \frac{a_c(\mathbf{v}_h, \mathbf{v}_h)}{m(\mathbf{v}_h, \mathbf{v}_h)} \right)^{-\frac{1}{2}}$$

- We conclude using  $m(\cdot, \cdot) \geq m_c(\cdot, \cdot)$ .

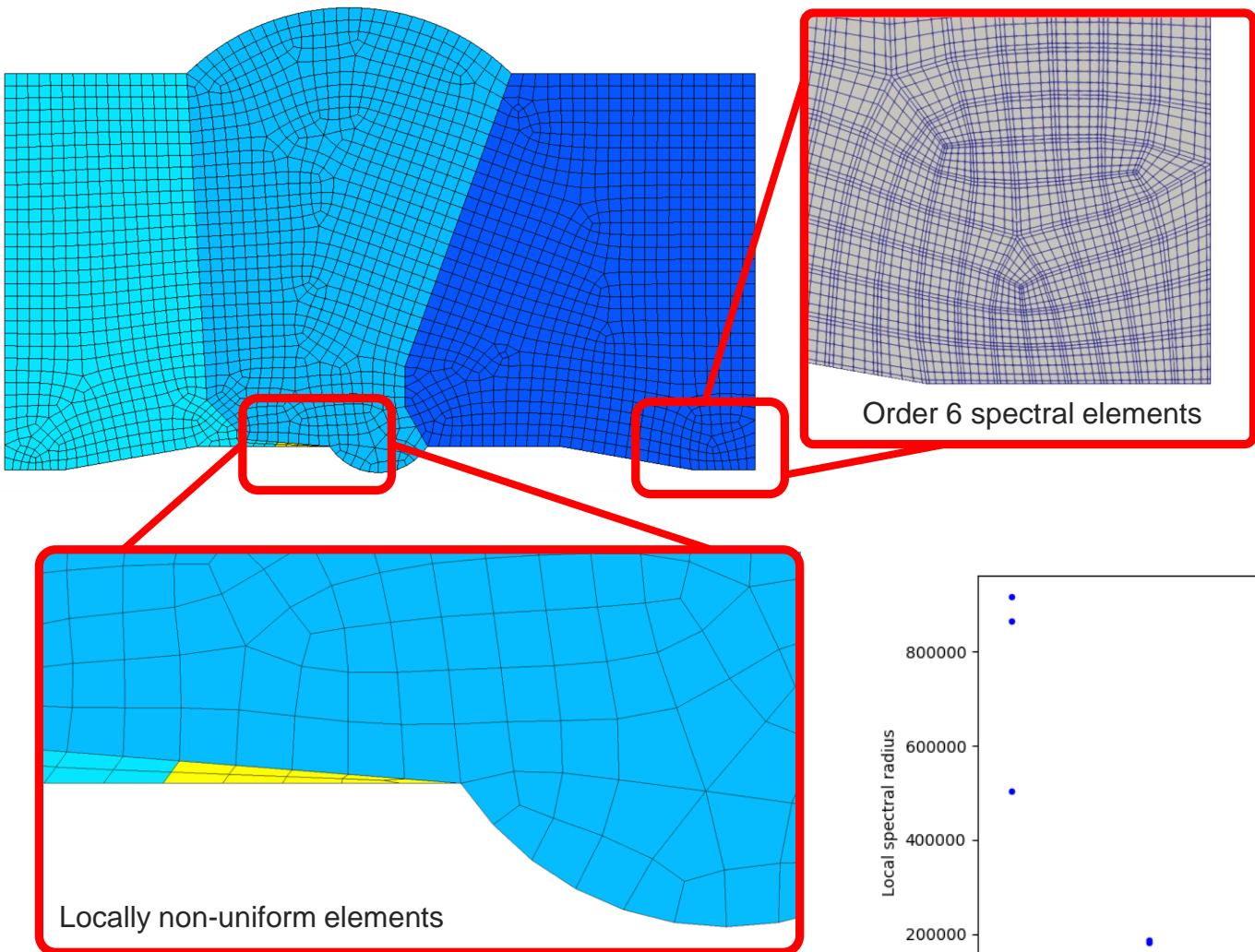
# Locally Implicit Scheme

- Decomposition of the bilinear forms in the sum of two non-negative terms:  $a(\cdot, \cdot) = (a_c + a_f)(\cdot, \cdot)$      $m(\cdot, \cdot) = (m_c + m_f)(\cdot, \cdot)$
- We apply a  $\theta$  – scheme  $\{\mathbf{u}_h^n\}_\theta = \theta \mathbf{u}_h^{n+1} + (1 - 2\theta) \mathbf{u}_h^n + \theta \mathbf{u}_h^{n-1}$  on the potentially penalizing stiffness term:

$$\frac{1}{\Delta t^2} m(\mathbf{u}_h^{n+1} - 2\mathbf{u}_h^n + \mathbf{u}_h^{n-1}, \mathbf{v}_h) + a_c(\mathbf{u}_h^n, \mathbf{v}_h) + a_f(\{\mathbf{u}_h^n\}_\theta, \mathbf{v}_h) = \ell(t^n; \mathbf{v}_h)$$

$$(\frac{1}{\Delta t^2} \mathbb{M} + \theta \mathbb{K}_f) \mathbf{u}^{n+1} = l(t^n) - (\mathbb{K}_c + (1 - 2\theta) \mathbb{K}_f - \frac{2}{\Delta t^2} \mathbb{M}) \mathbf{u}^n - (\frac{1}{\Delta t^2} \mathbb{M} + \theta \mathbb{K}_f) \mathbf{u}^{n-1}$$

# Selection process



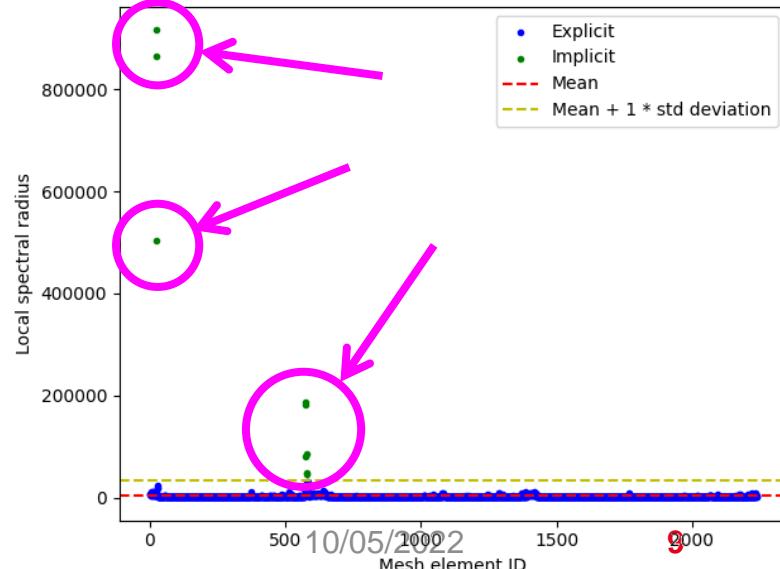
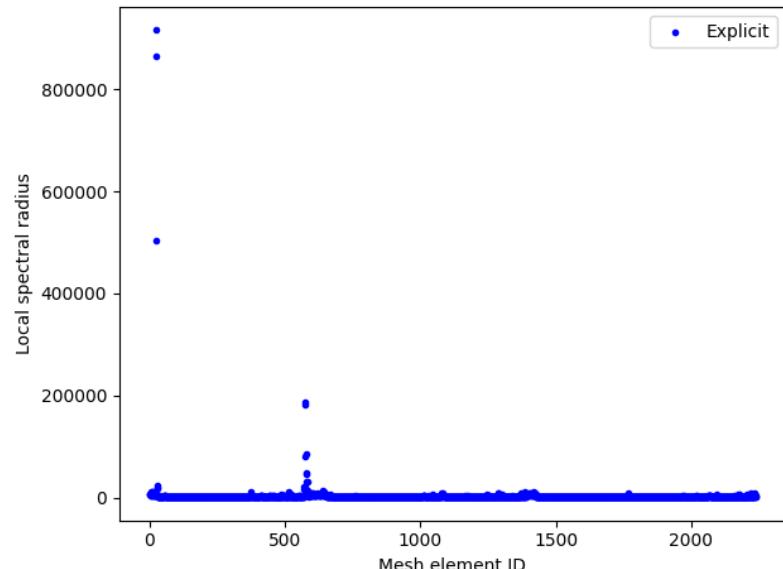
- Using the “*Iron & Treharne*” theorem



Cottreau, R. et al. (2018) (& references therein)

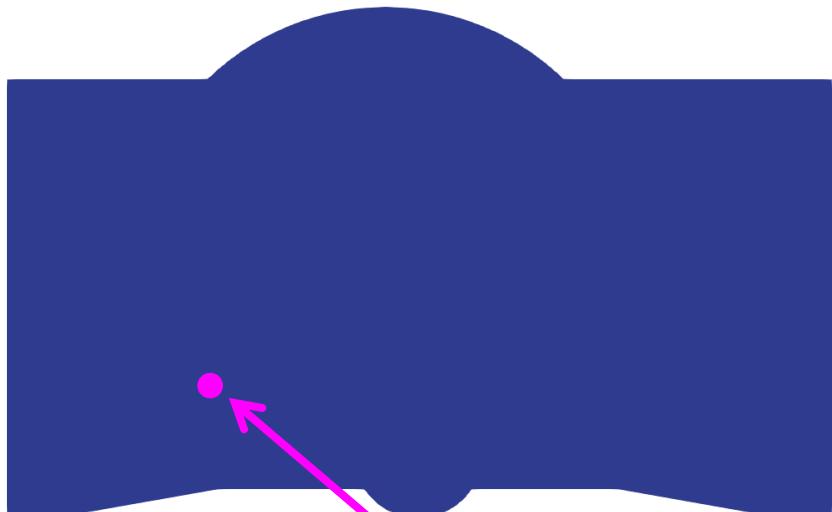
$$2 \left( \max_{K \in \mathcal{T}_h} \sup_{\mathbf{v}_h \in \mathcal{V}(K)^N} \frac{a_c(\mathbf{v}_h, \mathbf{v}_h)}{m_c(\mathbf{v}_h, \mathbf{v}_h)} \right)^{-\frac{1}{2}} \leq \overline{\Delta t}_{li}$$

We analyse “local” Rayleigh quotients to identify penalizing elements



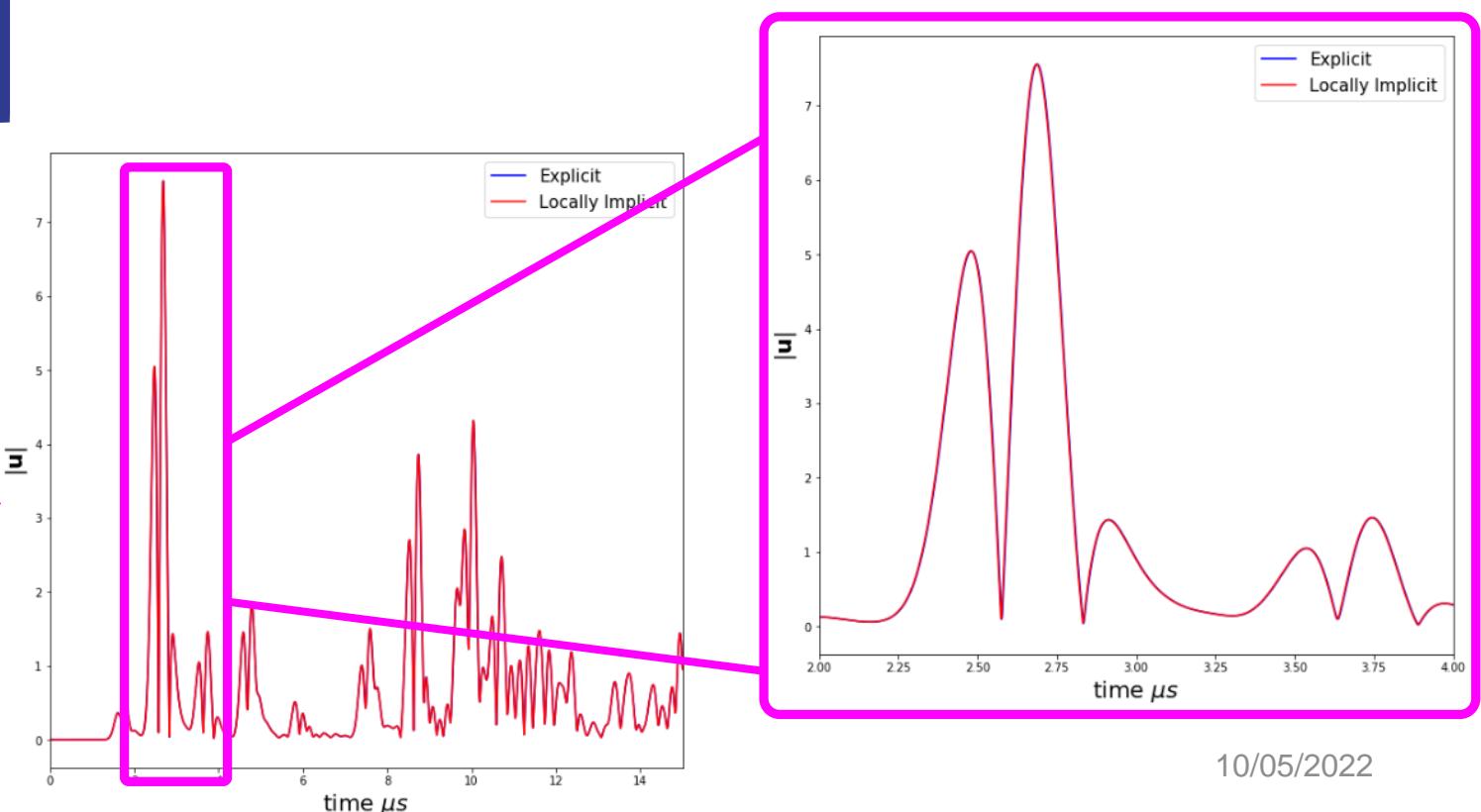
# 2D Test Cases

“Unfortunate” CAO



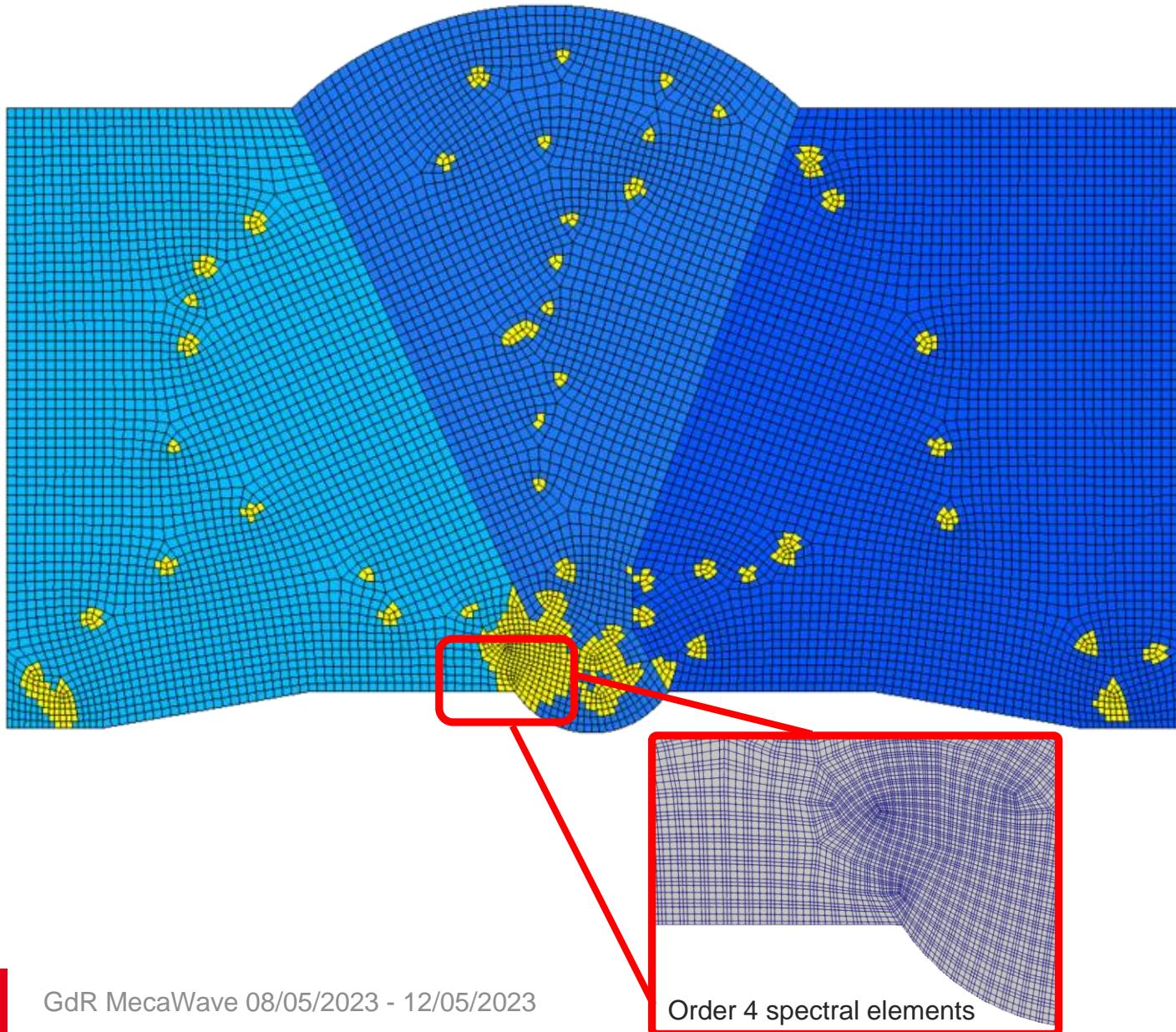
	$\Delta t(\mu s)$	CPU* (s)	$\frac{\Delta t_{IMEX}}{\Delta t_{EX}}$	$\frac{CPU^*_{EX}}{CPU^*_{IMEX}}$
EX.	0.000338801	450.6		
IM.EX. (1)	0.0020605	77.9	6.1	5.8
IM.EX. (2)	0.00165706	85.2	4.8	5.3
IM.EX. (3)	0.00125674	139.2	3.7	3.2
IM.EX. (4)	0.00125674	111.6	3.7	4.0

\* on a laptop PC, Intel(R) Core(TM) i7-8850H CPU @ 2.60 GHz



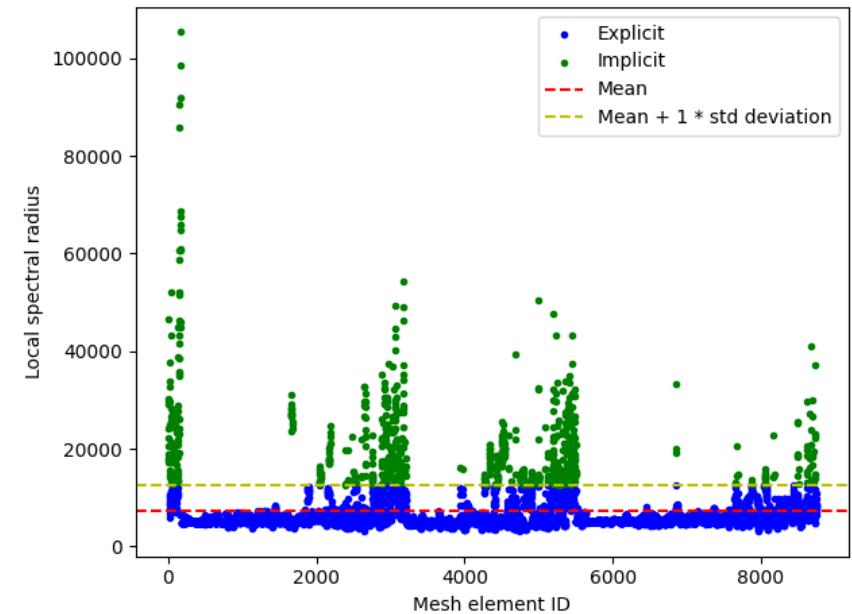
# 2D Test Cases

Quadrilateral mesh



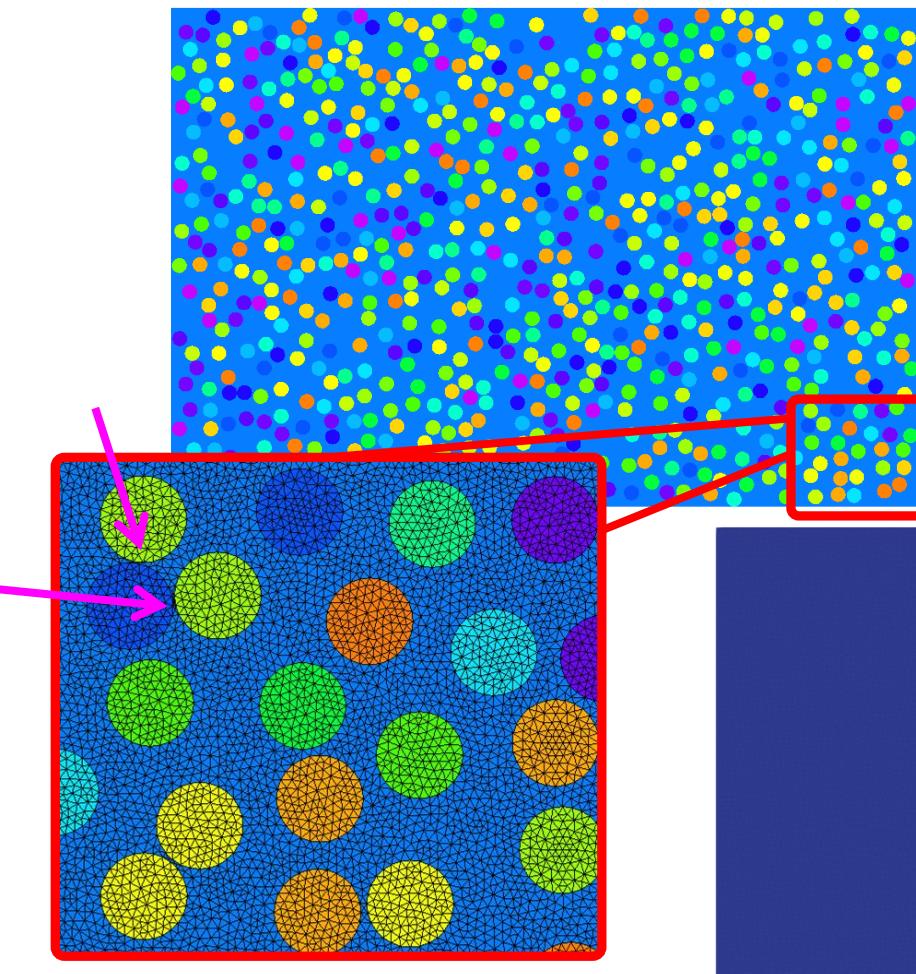
	$\Delta t(\mu s)$	CPU* (s)	$\frac{\Delta t_{IMEX}}{\Delta t_{EX}}$	$\frac{CPU^*_{EX}}{CPU^*_{IMEX}}$
EX.	0.00232952	93.7		
IM.EX. (1)	0.00654526	62.6	2.8	1.5
IM.EX. (2)	0.00560053	58.7	2.4	1.6
IM.EX. (3)	0.00494477	54.5	2.1	1.7
IM.EX. (4)	0.00457334	45.2	2.0	2.0

\* on a laptop PC, Intel(R) Core(TM) i7-8850H CPU @ 2.60 GHz



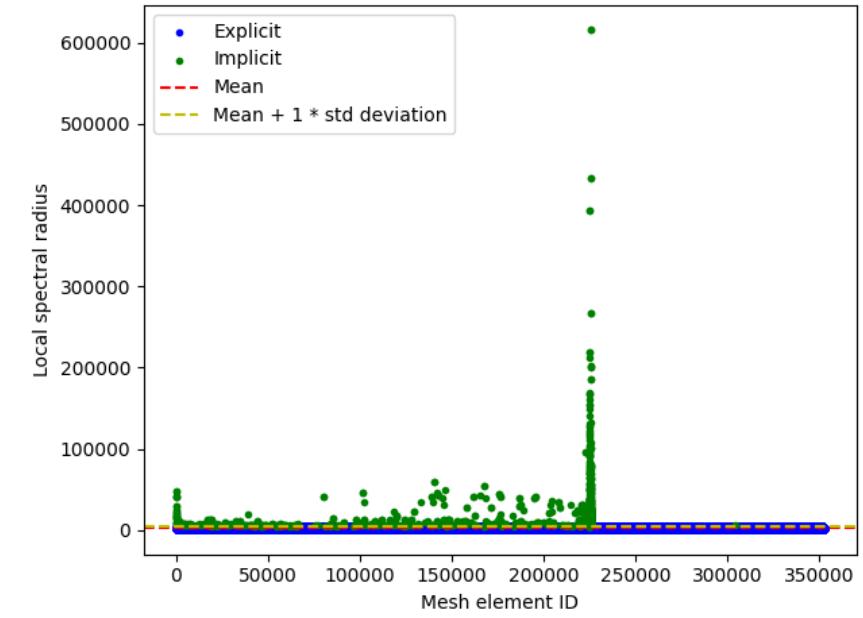
# 2D Test Cases

Arbitrary close multiple (~700) inclusions in isotropic material



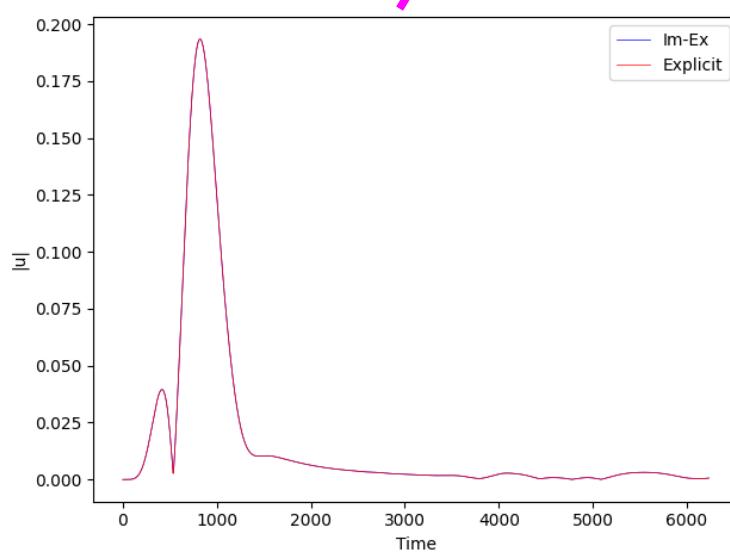
	$\Delta t(\mu\text{s})$	CPU* (s)	$\frac{\Delta t_{\text{IMEX}}}{\Delta t_{\text{EX}}}$	$\frac{\text{CPU}^*_{\text{EX}}}{\text{CPU}^*_{\text{IMEX}}}$
EX.	0.00466549	1040.5		
IM.EX. (1)	0.039968	136.3	8.6	7.6
IM.EX. (2)	0.033219	151.8	7.12	6.8
IM.EX. (3)	0.0297385	151.2	6.4	6.8
IM.EX. (4)	0.0264332	177.6	5.7	5.8

\* on a laptop PC, Intel(R) Core(TM) i7-8850H CPU @ 2.60 GHz



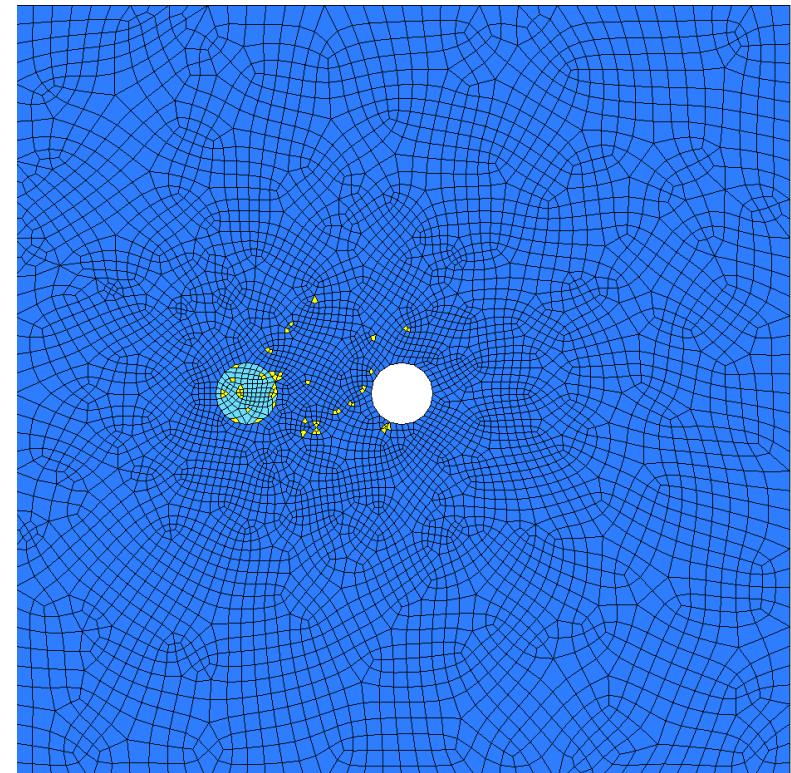
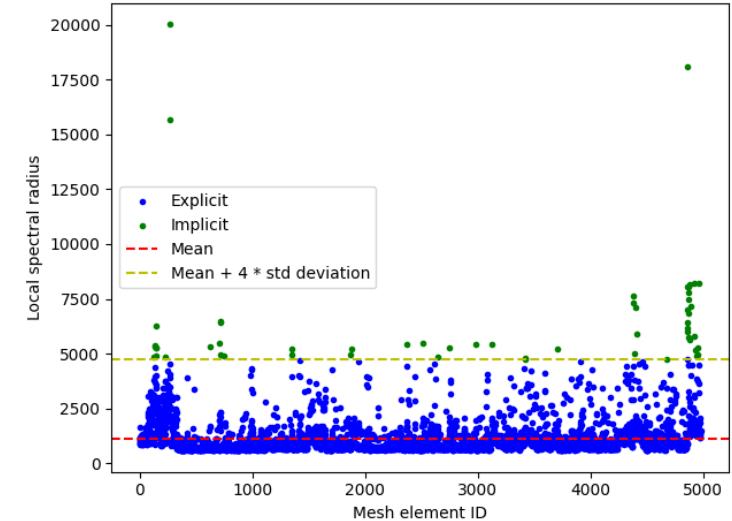
# 3D Test Cases

Plate with Hole



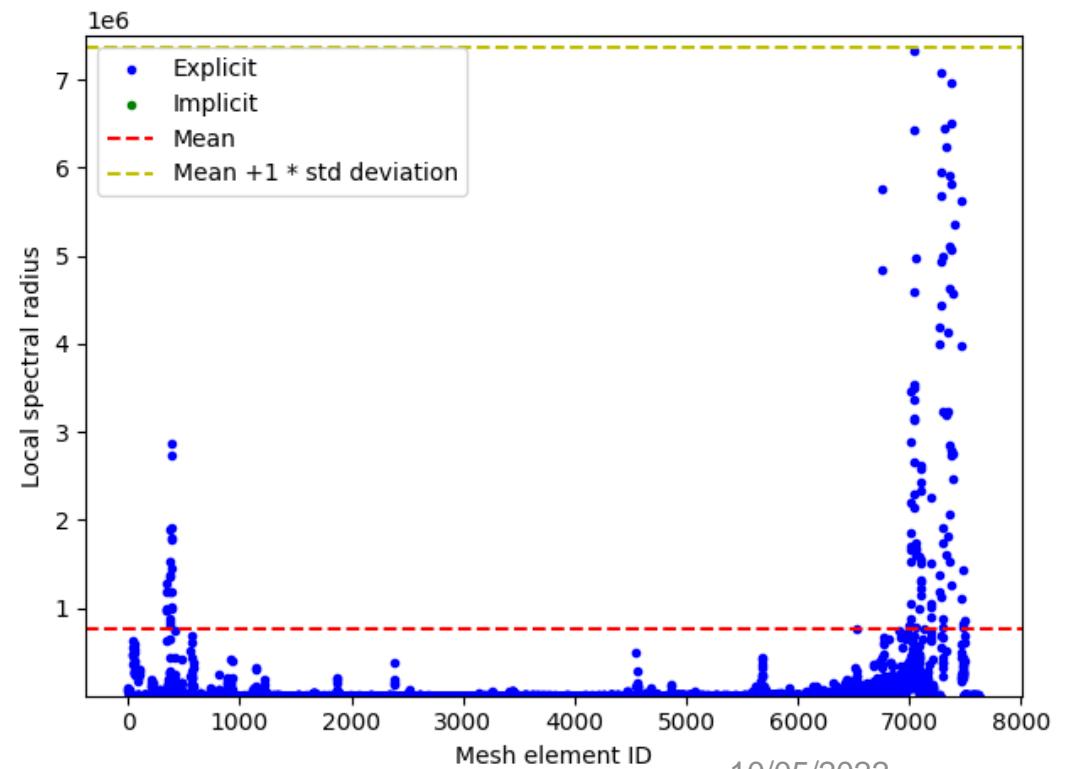
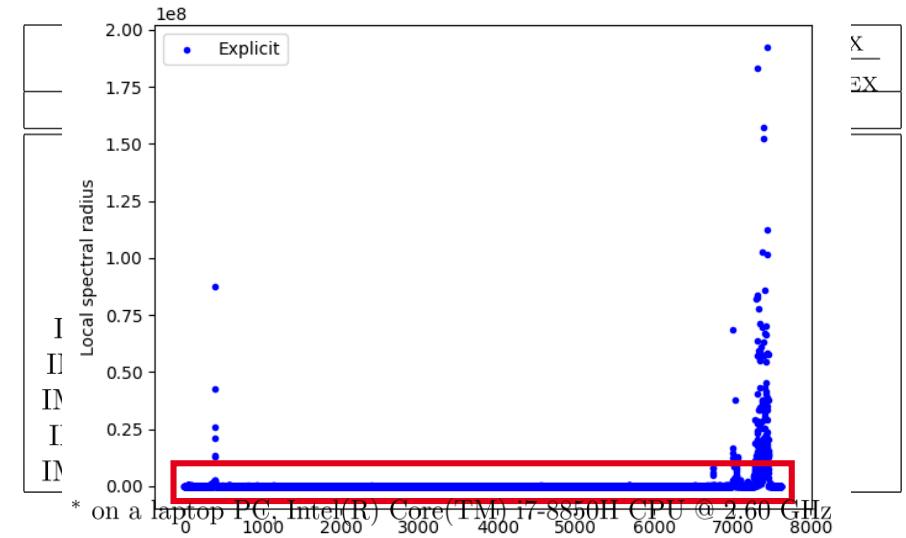
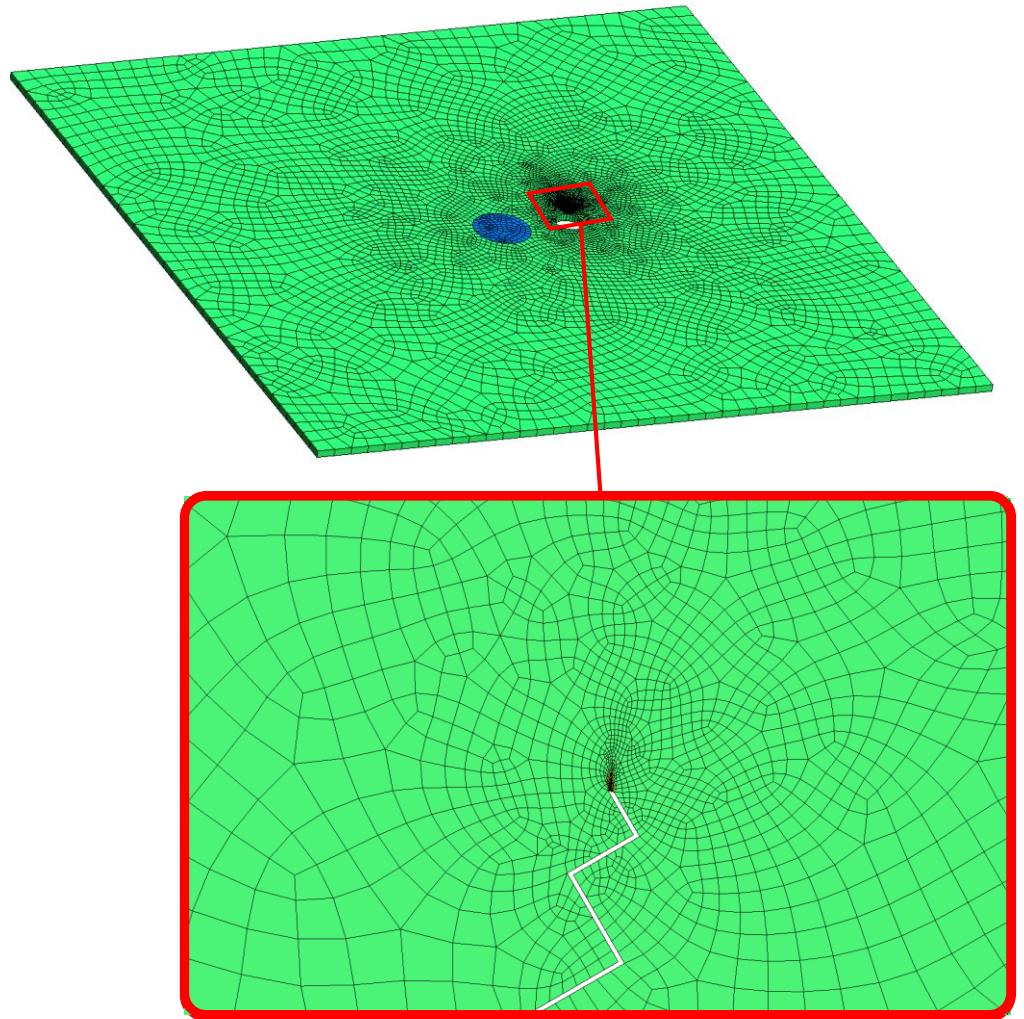
	$\Delta t(\mu s)$	CPU* (s)	$\frac{\Delta t_{IMEX}}{\Delta t_{EX}}$	$\frac{CPU^*_{EX}}{CPU^*_{IMEX}}$
EX.	0.0160424	64,4		
IM.EX. (1)	0.0481272	81.2	3	0.8
IM.EX. (2)	0.0320848	79.0	2	0.8
IM.EX. (3)	0.0320848	52.6	2	1.2
IM.EX. (4)	0.0320848	42.6	2	1.5

\* on a laptop PC, Intel(R) Core(TM) i7-8850H CPU @ 2.60 GHz



# 3D Test Cases

Plate with Hole and Crack



# Extension to Visco-Elastic models

$\forall n \in \llbracket 0; N_t \rrbracket$ , find  $(\mathbf{u}_h^{n+1}, \boldsymbol{\sigma}_h^{n+1}) \in \mathbf{V}_h \times \mathbf{W}_h$  such that  $\forall (\mathbf{v}_h, \boldsymbol{\mu}_h) \in \mathbf{V}_h \times \mathbf{W}_h$  we have

**Maxwell Model  
(primal-dual)**

$$\begin{cases} \frac{d^2}{dt^2} m_\rho^V(\mathbf{u}, \mathbf{u}^*) + b(\boldsymbol{\sigma}, \mathbf{u}^*) = 0, \\ \frac{d}{dt} m^W[\mathcal{S}](\boldsymbol{\sigma}, \boldsymbol{\sigma}^*) + m^W[\mathcal{H}](\boldsymbol{\sigma}, \boldsymbol{\sigma}^*) - \frac{d}{dt} b(\boldsymbol{\sigma}^*, \mathbf{u}) = 0, \end{cases}$$

$$\begin{aligned} \mathbf{V} &= [H^1(\Omega)]^d \\ \mathbf{W} &= [L^2(\Omega)]^{d'} \\ m_\alpha^V(\mathbf{u}, \mathbf{u}^*) &= \int_{\Omega} \alpha \mathbf{u} \cdot \mathbf{u}^* d\Omega, \quad \forall \mathbf{u}, \mathbf{u}^* \in \mathbf{V} \\ m^W[\mathcal{A}](\boldsymbol{\sigma}, \boldsymbol{\sigma}^*) &= \int_{\Omega} \mathcal{A} \boldsymbol{\sigma} : \boldsymbol{\sigma}^* d\Omega, \quad \forall \boldsymbol{\sigma}, \boldsymbol{\sigma}^* \in \mathbf{W} \\ b(\boldsymbol{\sigma}^*, \mathbf{u}^*) &= \int_{\Omega} \boldsymbol{\sigma}^* : \boldsymbol{\epsilon}(\mathbf{u}^*) d\Omega, \quad \forall (\mathbf{u}^*, \boldsymbol{\sigma}^*) \in \mathbf{V} \times \mathbf{W} \end{aligned}$$

- Decomposition of the stress constraint into two fields:  $\boldsymbol{\sigma}_h^n = \boldsymbol{\sigma}_{h,c}^n + \boldsymbol{\sigma}_{h,f}^n$ .
- Decomposition of the bilinear forms into two terms:  $b(\cdot, \cdot) = b_c(\cdot, \cdot) + b_f(\cdot, \cdot)$ .
- Decomposition of the bilinear form  $m(\cdot, \cdot)$  into two symmetric positive terms:  $m(\cdot, \cdot) = m_c(\cdot, \cdot) + m_f(\cdot, \cdot)$ .
- We apply a  $\theta$ -scheme  $\{\boldsymbol{\sigma}_h^n\}_{\theta} = \theta \boldsymbol{\sigma}_h^{n+1} + (1 - 2\theta) \boldsymbol{\sigma}_h^n + \theta \boldsymbol{\sigma}_h^{n-1}$  on the potentially penalizing stiffness term:

**Locally Implicit Scheme**

$$\begin{cases} \frac{1}{\Delta t^2} m_\rho^V(\mathbf{u}_h^{n+1} - 2\mathbf{u}_h^n + \mathbf{u}_h^{n-1}, \mathbf{v}_h) + b_c(\boldsymbol{\sigma}_{h,c}^n, \mathbf{v}_h) + \color{red}b_f(\{\boldsymbol{\sigma}_{h,f}^n\}_{\theta}, \mathbf{v}_h) = 0, \\ m^W[\mathcal{S}]\left(\frac{\boldsymbol{\sigma}_{h,c}^{n+1} - \boldsymbol{\sigma}_{h,c}^n}{\Delta t}, \boldsymbol{\mu}_{h,c}\right) + m^W[\mathcal{H}]\left(\frac{\boldsymbol{\sigma}_{h,c}^{n+1} + \boldsymbol{\sigma}_{h,c}^n}{2}, \boldsymbol{\mu}_{h,c}\right) - b_c\left(\frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}, \boldsymbol{\mu}_{h,c}\right) = 0, \\ m^W[\mathcal{S}]\left(\frac{\boldsymbol{\sigma}_{h,f}^{n+1} - \boldsymbol{\sigma}_{h,f}^{n-1}}{2\Delta t}, \boldsymbol{\mu}_{h,f}\right) + m^W[\mathcal{H}](\{\boldsymbol{\sigma}_{h,f}^n\}_{\theta}, \boldsymbol{\mu}_{h,f}) - \color{red}b_f\left(\frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^{n-1}}{2\Delta t}, \boldsymbol{\mu}_{h,f}\right) = 0. \end{cases}$$

# Extension to Visco-Elastic models

## Stability Condition through Energy Arguments

**Lemma.** Assuming that  $\theta \geq \frac{1}{4}$  the locally implicit scheme is stable upon the following sufficient condition:

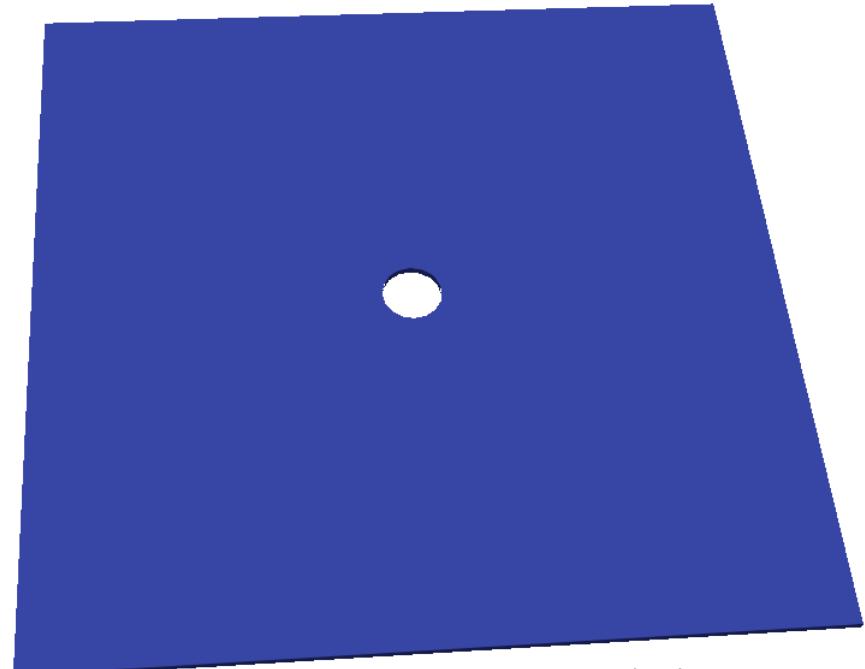
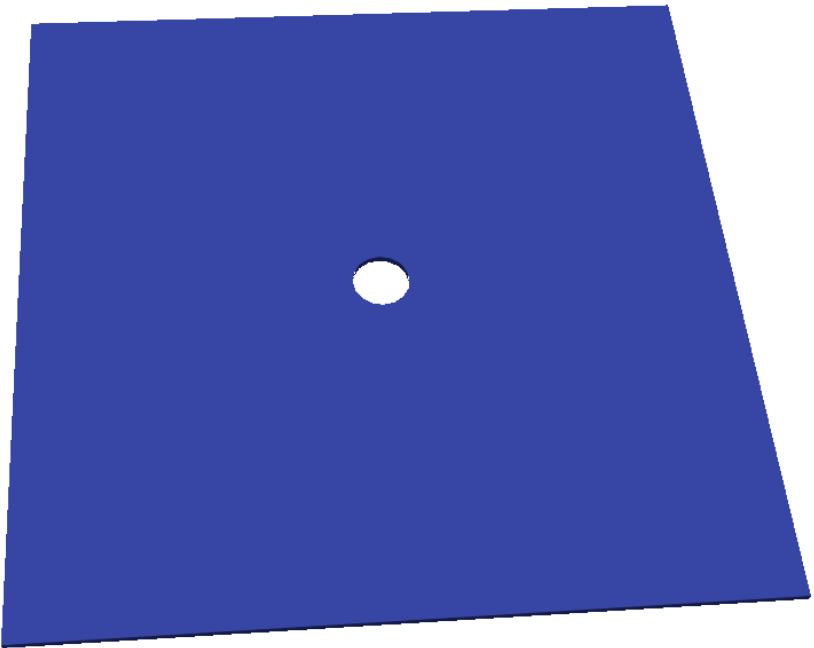
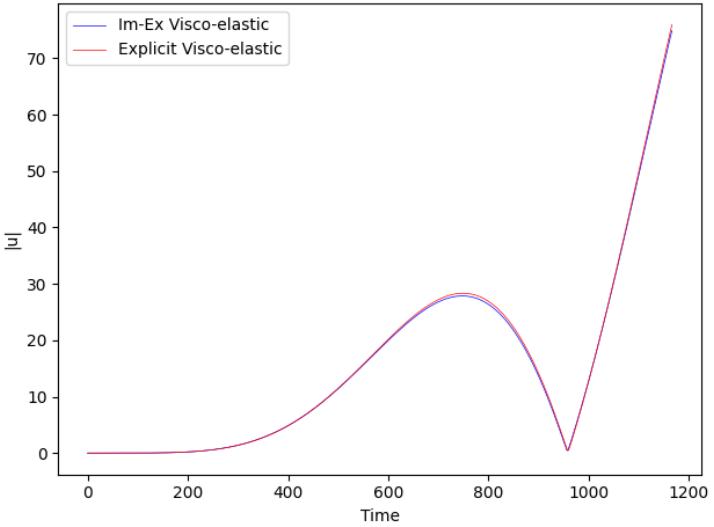
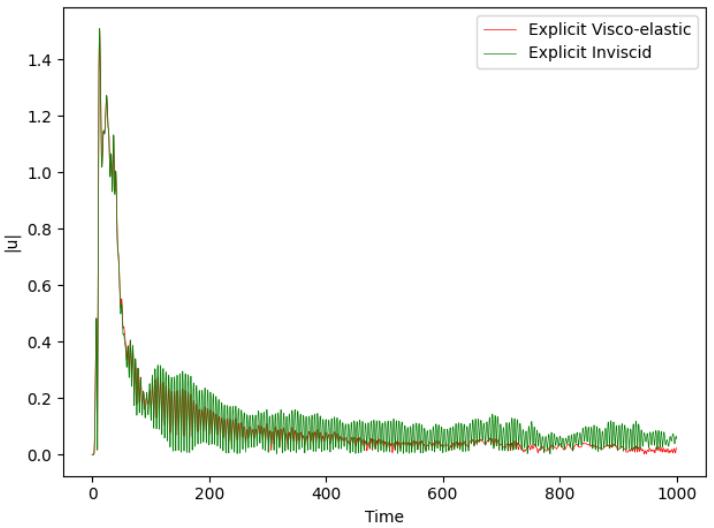
$$\Delta t \leq 2 \left( \sup_{\mathbf{v}_h \in \mathbf{v}_h} \frac{a_c[\mathcal{C}^{\text{mx}}](\mathbf{v}_h, \mathbf{v}_h)}{m_{\rho,c}^V(\mathbf{v}_h, \mathbf{v}_h)} \right)^{-\frac{1}{2}}. \quad \mathcal{C}^{\text{mx}} = \mathcal{C}_* + \mathcal{D}_* \mathcal{C}_*^{-1} \mathcal{D}_*$$

- Take  $\mathbf{v}_h = \frac{1}{2\Delta t}(\mathbf{u}_h^{n+1} - \mathbf{u}_h^{n-1})$  as test function in first equation and remark that  $\boldsymbol{\sigma}_h^n = \{\boldsymbol{\sigma}_h^n\}_{1/4} + (\theta - \frac{1}{4})(\boldsymbol{\sigma}_h^{n+1} - 2\boldsymbol{\sigma}_h^n + \boldsymbol{\sigma}_h^{n-1})$ .
- Take  $\boldsymbol{\mu}_{h,c} = \frac{1}{2}(\boldsymbol{\sigma}_h^{n+1} + \boldsymbol{\sigma}_h^n)$  as test function in second equation, then compute the average at times  $t^{n+\frac{1}{2}}$  and  $t^{n-\frac{1}{2}}$ .
- Take  $\boldsymbol{\mu}_{h,f} = \{\boldsymbol{\sigma}_h^n\}_\theta$  as test function in third equation.
- Summing obtained equations leads to the following energy functional :

$$\begin{aligned} \mathcal{E}_h^{n+\frac{1}{2}} &= m^W[\mathcal{S}]\left(\frac{\boldsymbol{\sigma}_h^{n+1} + \boldsymbol{\sigma}_h^n}{2}, \frac{\boldsymbol{\sigma}_h^{n+1} + \boldsymbol{\sigma}_h^n}{2}\right) + \frac{1}{2}(\theta - 1/4)m^W[\mathcal{S}]\left(\frac{\boldsymbol{\sigma}_h^{n+1} - \boldsymbol{\sigma}_h^n}{2}, \frac{\boldsymbol{\sigma}_h^{n+1} - \boldsymbol{\sigma}_h^n}{2}\right) \\ &\quad + \frac{1}{2}(m_\rho^V - \frac{\Delta t^2}{4}a_c[\mathcal{C}^{\text{mx}}])\left(\frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}, \frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}\right) \\ &\quad + \frac{\Delta t^2}{8} \left( m^W[\mathcal{S}]\left(\frac{\boldsymbol{\sigma}_h^{n+1} - \boldsymbol{\sigma}_h^n}{2}, \frac{\boldsymbol{\sigma}_h^{n+1} - \boldsymbol{\sigma}_h^n}{2}\right)^{\frac{1}{2}} - a_c[\mathcal{C}^{\text{mx}}]\left(\frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}, \frac{\mathbf{u}_h^{n+1} - \mathbf{u}_h^n}{\Delta t}\right)^{\frac{1}{2}} \right)^2 \end{aligned}$$

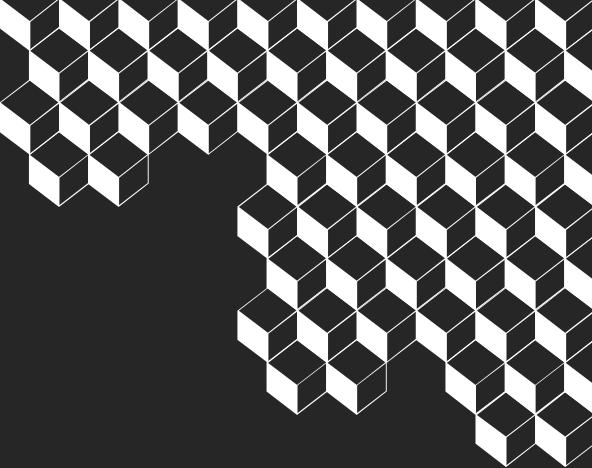
- Since  $\theta \geq \frac{1}{4}$  and  $m^W[\mathcal{S}](\cdot, \cdot)$  is positive, the energy functional is positive if the above condition is satisfied.
- Notice that for any test function  $\mathbf{v}_h$ ,  $m_\rho^V(\mathbf{v}_h, \mathbf{v}_h) \geq m_{\rho,c}^V(\mathbf{v}_h, \mathbf{v}_h)$  and conclude.

# 3D Test Cases



# Perspectives

- Complete automatization of selection process
  - Automatically determine optimal factor aka "*sweet spot*"
  - Through assimilation to geometric descriptors
- Convergence analysis
- Combine with Mortar Domain Decomposition
- Local time-stepping
- Optimization through profiling
  - Approximate inverse matrix ?



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# Extras - Selection process

## Types of tagger

