Fast Domain Decomposition Methods of FE-BI-MLFMA for 3D Scattering/Radiation Problems

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(Invited Paper)

Abstract—It has been widely verified that the hybrid finite element - boundary integral - multilevel fast multipole algorithm (FE-BI-MLFMA) is a general, efficient and accurate method for the analysis of unbounded electromagnetic problems. A variety of fast methods of FE-BI-MLFMA have been developed since 1998. In particular, the domain decomposition methods have been applied to FE-BI-MLFMA and significantly improve the efficiency of FE-BI-MLFMA in recent years. A series of fast domain decomposition methods (DDMs) of FE-BI-MLFMA have been developed. These fast DDMs can be roughly classified into two types: Schwarz DDMs and dual-primal finite element tearing and interconnecting (FETI-DP) DDMs. This paper will first give an overview of the DDMs development of FE-BI-MLFMA. Then a uniform, consistent, and efficient formulation is presented and discussed for these fast DDMs of FE-BI-MLFMA. Their computational complexities are analyzed and studied numerically.

1. INTRODUCTION

The hybrid finite element - boundary integral - multilevel fast multipole algorithm (FE-BI-MLFMA) has been widely verified to be a powerful numerical technique for computing open region problems, such as scattering/radiation by objects with complex geometries and inhomogeneous media [1–13]. The method usually divides the solution domain into inhomogeneous interior and homogeneous exterior regions by the surface of an object. The field in the interior region is formulated by the finite element method (FEM), whereas the field in the exterior region is done by the boundary integral equation (BIE). Then the FE-BI matrix equation of the field in the total solution domain can be established by the field continuity conditions at the boundary surface. The final FE-BI matrix equation is solved by iterative solvers, where the key step of matrix-vector multiplication in iterative solvers is accelerated by MLFMA.

Since FE-BI-MLFMA was successfully developed in 1998 [1], a series of works have been made to further improve the efficiency of FE-BI-MLFMA. These works can be categorized into two groups. One is to employ higher-order basis functions to reduce the number of unknowns [5–8]; the other is to employ preconditioners to speed up the convergence of iterative solvers [9–13]. Since the condition number of the FEM matrix is usually large, the FE-BI matrix is not well-conditioned, sometimes even becomes ill-conditioned for large and complex objects. Hence, the problem of slow convergence or non-convergence becomes the bottleneck of FE-BI-MLFMA. Although many preconditioners have been proposed to speed up the convergence of FE-BI-MLFMA in [5–8], they are not satisfied until the domain decomposition methods are applied to FE-BI-MLFMA. Because the construction of these preconditioners essentially requires the inverse of the FEM matrix, the cost of constructing preconditioners for the FE-BI matrix...
operator; operators defined by

where and \( \hat{\nu} \) is the surface tangential operator; \( \nu \) is the intrinsic impedance in the free-space, \( k_0 \) the free-space wave number, and \( \hat{n}_m \) the outward unit vector normal to \( \Gamma_m \). The field in the exterior region is usually formulated into the following combined field integral equation (CFIE) \[1\]

\[
\pi_t \left( -\frac{1}{2} E_S + L \left( \hat{n} \times \hat{H}_S \right) - K \left( E_S \times \hat{n} \right) \right) + \pi_x \left( \left[ -\frac{1}{2} \hat{H}_S + L \left( E_S \times \hat{n} \right) + K \left( \hat{n} \times \hat{H}_S \right) \right] \right) = -\pi_t \left( E^i \right) - \pi_x \left( \hat{H}^i \right)
\]

(2)

where \( \pi_t (\cdot) \hat{n} \times (\cdot) \hat{n} \) is the surface tangential operator; \( \pi_x (\cdot) \hat{n} \times (\cdot) \hat{n} \) is the surface twist tangential operator; \( E^i \) and \( \hat{H}^i \) are the impressed electromagnetic fields; \( L \) and \( K \) are the integral-differential operators defined by

\[
L(X) = -j k_0 \int_S \left[ \mathbf{I} + \frac{1}{k_0^2} \nabla \nabla' \right] X(r') G_0(r,r') dS
\]

(3)

\[
K(X) = \int_S \nabla G_0(r,r') \times X(r') dS
\]

(4)

There are various types of domain decomposition methods \[14–17\]. Over the past one decade, many domain decomposition methods have been developed in computational electromagnetics \[18–24\]. These domain decomposition methods can be roughly categorized into two types. One is the Schwarz domain decomposition method (SDDM). This SDDM first requires the inverse of the FEM matrix in each subdomain, and then performs the iterative solution of the global interface problems established with the Robin transmission condition (RTC). The other type is the dual-primal finite element tearing and interconnecting (FETI-DP). FETI-DP first divides the whole solution domain into many subdomains. These subdomains are separated at the interface between subdomains by the introduced Lagrange Multiplier (LM) or the cement-elements (CE), but connected at the corners shared by many (more than two) subdomains. The field in each subdomain is solved and represented by the interface unknowns. Finally, the matrix equation corresponding to the interface unknowns is solved by iterative solvers \[24\].

In recent years, these domain decomposition methods have been applied to FE-BI-MLFMA, and many fast domain decomposition methods have been developed. The SDDM of FE-BI has been developed in \[25, 26\]. The conformal FETI-DP DDM of FE-BI-MLFMA has been developed in \[27–29\] by using FETI-DP DDM. Based on these studies in \[25–29\], this paper will present a uniform, consistent, efficient formulation of FE-BI-MLFMA for conformal/non-conformal Schwarz algorithm, and conformal/non-conformal FETI-DP. The computational complexities of these fast DDMs are analyzed and studied numerically.

The rest of the paper is organized as follows. The uniform formulation for fast domain decomposition algorithms of FE-BI-MLFMA is presented in Section 2. Section 3 studies the computational complexity of the presented DDM of FE-BI-MLFMA numerically. Conclusions are given in Section 4.

2. FORMULATION FOR FAST DDMS OF FE-BI-MLFMA

Consider the scattering by an arbitrarily shaped inhomogeneous body. In FE-BI-MLFMA, the solution region is usually divided into the interior and the exterior regions by the surface of the inhomogeneous object, denoted here as \( S \) \[1\]. The interior region \( V \) is further divided into many subdomains, as shown in Fig. 1. Suppose the meshes of the surface \( S \) in the interior and exterior regions are non-conformal, \( \Gamma_{n,S} \) denotes the interior surface in the \( n \)th subdomain, and \( \Gamma_{S,n} \) denotes the exterior surface. The field in subdomain \( V_m \) is formulated into an equivalent variational problem with the functional given by:

\[
F(E_m) = \frac{1}{2} \iint_{V_m} \left[ (\nabla \times E_m) \cdot (\mu_{m,r}^{-1} \nabla \times E_m) - k_0^2 \varepsilon_{m,r} E_m \cdot E_m \right] dV
\]

\[-j k_0 Z_0 \iint_{V_m} E_m \cdot J_m dV + j k_0 \iint_{\Gamma_m} (E_m \times \hat{H}_m) \cdot \hat{n}_m d\Gamma\]

(1)
where $I$ is the identity matrix. The singular point $r = r'$ is removed in Eq. (4).

To apply DDMs to FE-BI-MLFMA, we need to consider how to connect the field between interior subdomains, and between interior and exterior regions. There are two kinds of boundary conditions to connect subdomains, namely the Robin-type transmission condition (RTC) and the Dirichlet transmission condition (DTC). The RTC can be enforced by two approaches: one is called as the Lagrange Multiplier-based (LM), the other is called as the cement-element based (CE) [24]. Our recent study shows that RTC is better than DTC to connect interior subdomains, whereas DTC is better than RTC to connect interior and exterior regions. The reasons are as follows: (1) the FEM matrix for each interior subdomain is equivalent to an open system and is immune to the resonant problem when RTC is used at the interface. In contrast, when DTC is used, the FEM matrix for each interior subdomain is equivalent to a close system and suffers from the resonant problem; (2) when considering the connection between the interior FEM and exterior BI regions, the BI itself can be considered as an infinite higher order RTC to connect the FEM and BI region. Furthermore, because the electromagnetic field used in the CE approach is more compatible with the field in BI than the Lagrange multipliers used in the LM approach, the CE approach is better than the LM approach to implement RTC for the FE-BI system, especially for nonconformal cases. Hence, we employ the following RTC to connect the field between interior subdomains

$$\alpha \pi_t(E_m) + jk_0 \pi_x(\vec{H}_m) = \alpha \pi_t(E_n) - jk_0 \pi_x(\vec{H}_n),$$

and employ the following DTC to connect field between interior and exterior regions

$$\begin{cases}
\pi_t(E_m) = \pi_t(E_S) \\
\pi_x(\vec{H}_m) = -\pi_x(\vec{H}_S)
\end{cases}$$

In Eq. (5), the parameter $\alpha$ is complex, usually chosen as $jk_0$ to make the DDM system well posed. Hence throughout the paper, we let $\alpha = jk_0$. By making use of the connection conditions of Eqs. (5) and (6), a uniform formulation of various DDMs of FE-BI-MLFMA can be presented as follows.

2.1. Conformal Schwarz DDM

Equations (1) and (5) in the $m$th subdomain can be discretized by using the conventional FEM as

$$\begin{bmatrix}
K_m & B_{m,bb} \\
(B_{m,bb})^T & C_{m,bb}
\end{bmatrix}
\begin{bmatrix}
E_m \\
\vec{H}_{m,b}
\end{bmatrix} =
\begin{bmatrix}
f_m - B_{m,SS} \vec{H}_S \\
g_{m,b}
\end{bmatrix}$$

where the subscript ‘b’ stands for the interface of the $m$th subdomain with other subdomains, but does not include that with the boundary surface of $S$. The second term of the first line in the right hand side of Eq. (7) does not exist if the $m$th subdomain does not connect with the boundary surface of $S$, and

$$[K_m] = \iiint_{V_m} \left[ (\mu^{-1}_{m,r} \nabla \times \{N_m\}) \cdot (\nabla \times \{N_m\})^T - k_0^2 \varepsilon_{m,r} \{N_m\} \cdot \{N_m\}^T \right] dV$$

$$[B_{m,bb}] = -jk_0 \iint_{\Gamma_{m,b}} \{N_m,b\} \cdot \{N_m,b\}^T dS, \quad [B_{m,SS}] = jk_0 \iint_{\Gamma_{m,s}} \{N_S\} \cdot \hat{n} \times \{N_S\}^T dS$$

$$[C_{m,bb}] = -jk_0 \iint_{\Gamma_{m,b}} \{N_m,b\} \cdot \{N_m,b\}^T dS$$

$$\{g_{m,b}\} = \sum_{n \in \text{neighbor}(m)} [U_{m,mn} V_{m,mn}] \{u_{n,b}\} = \sum_{n \in \text{neighbor}(m)} [T_{m,n}] \{u_{n,b}\},$$

Figure 1. Illustration of domain decomposition method of FE-BI-MLFMA.
with
\[
\{u_{n,b}\} = \begin{cases} E_{n,b} \\ H_{n,b} \end{cases}, \quad [U_{m,mn}] = -jk_0 \int_{\Gamma_{m,n}} \{N_{m,b}\} \cdot \{N_{n,b}\}^T dS,
\]
\[
[V_{m,mn}] = jk_0 \int_{\Gamma_{m,n}} \{N_{m,b}\} \cdot \{N_{n,b}\}^T dS
\]
where \(N_m, N_S, N_b\) are the vector basis functions respectively defined in the interior volume element, boundary surface element, and interface surface element. \(g_{m,b}\) denotes the contribution from the interface unknowns of all neighbors of the \(m\)th subdomain. In SDDM, the unknowns in each subdomain are grouped into the interior and interface unknowns. Thus Eq. (7) can be rewritten as
\[
\begin{bmatrix} K_{m,ii} & K_{m,ib} & 0 \\ K_{m,bi} & K_{m,bb} & B_{m,bb} \\ (B_{m,bb})^T & C_{m,bb} \end{bmatrix} \begin{bmatrix} E_{m,i} \\ E_{m,b} \\ \bar{H}_{m,b} \end{bmatrix} = \begin{bmatrix} f_{m,i} - B_{m,sS} \bar{H}_S \\ f_{m,b} \end{bmatrix}
\]
For the sake of clarity, let
\[
\{u_m\} = \begin{cases} u_{m,i} \\ u_{m,b} \end{cases}, \quad [A_m] = \begin{bmatrix} K_{m,ii} & K_{m,ib} & 0 \\ K_{m,bi} & K_{m,bb} & B_{m,bb} \\ (B_{m,bb})^T & C_{m,bb} \end{bmatrix},
\]
and the projection Boolean matrices \([R_{m,i}], [R_{m,b}], [R_{m,EB}], [R_{m,HB}]\) and \([R_{m,Hb}]\) satisfy \(\{u_{m,i}\} = [R_{m,i}]\{u_m\}\), \(\{u_{m,b}\} = [R_{m,b}]\{u_m\}\), \(\{E_{m,b}\} = [R_{m,EB}]\{u_m\}\), \(\{\bar{H}_{m,b}\} = [R_{m,HB}]\{u_m\}\). Then, \(\{u_m\}\) can be represented as
\[
\{u_m\} = [A_m]^{-1} \left( [R_{m,i}]^T \{f_{m,i} - B_{m,sS} \bar{H}_S\} + [R_{m,b}]^T [R_{m,EB}]^T \{f_{m,b}\} + [R_{m,b}]^T [R_{m,Hb}]^T \sum_{n \in \text{neighbor}(m)} [T_{m,n}] \{u_{n,b}\} \right)
\]
Thus, the interface equation only related to the unknowns at interfaces can be obtained as
\[
\{u_{m,b}\} = [R_{m,b}] [A_m]^{-1} \left( [R_{m,i}]^T \{f_{m,i} - B_{m,sS} \bar{H}_S\} + [R_{m,b}]^T [R_{m,EB}]^T \{f_{m,b}\} + [R_{m,b}]^T [R_{m,Hb}]^T \sum_{n \in \text{neighbor}(m)} [T_{m,n}] \{u_{n,b}\} \right)
\]
The other equation related to the unknowns inside each subdomain can be represented as
\[
\{u_{m,i}\} = [R_{m,i}] [A_m]^{-1} \left( [R_{m,i}]^T \{f_{m,i} - B_{m,sS} \bar{H}_S\} + [R_{m,b}]^T [R_{m,EB}]^T \{f_{m,b}\} + [R_{m,b}]^T [R_{m,Hb}]^T \sum_{n \in \text{neighbor}(m)} [T_{m,n}] \{u_{n,b}\} \right)
\]
Assembling Eq. (16) in all subdomains yields
\[
[\bar{K}_{bb}]\{u_b\} + [\bar{K}_{bS}]\{\bar{H}_S\} = \{\bar{f}_b\}
\]
where
\[
[\bar{K}_{bb}] = [I] - \sum_{m=1}^{N_s} \left( [R_{mb}]^T [R_{mb}] [A_m]^{-1} [R_{m,b}]^T [R_{m,Hb}]^T \sum_{n \in \text{neighbor}(m)} [T_{m,n}] [R_{nb}] \right)
\]
\[
[\bar{K}_{bS}] = \sum_{m=1}^{N_s} [R_{m,Hb}]^T [R_{m,b}] [A_m]^{-1} [R_{m,i}]^T [B_{m,sS}]
\]
\[
\{\bar{f}_b\} = \sum_{m=1}^{N_s} [R_{mb}]^T [R_{mb}] [A_m]^{-1} \left( ([R_{m,i}]^T \{f_{m,i}\} + [R_{m,b}]^T [R_{m,EB}]^T \{f_{m,b}\}) \right)
\]
The Boolean matrix of \([R_{mb}]\) satisfies \(\{u_{m,b}\} = [R_{mb}]\{u_b\}\).

Equation (2) for the field in the exterior region can also be discretized by the method of moment (MoM) with the Rao-Wilton-Glisson (RWG) basis function [30] as

\[
[P]\{E_S\} + [Q]\{\bar{H}_S\} = \{f_S\}
\]  \hspace{1cm} (20)

where

\[
P_{mn} = \frac{1}{2} \int_S \mathbf{g}_m \cdot (\hat{n} \times \mathbf{g}_n) dS - \int_S \mathbf{g}_m \cdot \mathbf{K}(\mathbf{g}_n) dS + \int_S (\hat{n} \times \mathbf{g}_m) \cdot \mathbf{L}(\mathbf{g}_n) dS
\]

\[
Q_{mn} = -\frac{1}{2} \int_S (\hat{n} \times \mathbf{g}_m) \cdot (\hat{n} \times \mathbf{g}_n) dS + \int_S \mathbf{g}_m \cdot \mathbf{L}(\mathbf{g}_n) dS + \int_S (\hat{n} \times \mathbf{g}_m) \cdot \mathbf{K}(\mathbf{g}_n) dS
\]

\[
f_m = \int_S \mathbf{g}_m \cdot \mathbf{E}^i(\mathbf{r}) dS + \int_S (\hat{n} \times \mathbf{g}_m) \cdot \mathbf{H}^i(\mathbf{r}) dS
\]

According to Eq. (6), we have

\[
\{E_S\} = \{E_F\} = \sum_{m=1}^{N_s} E_{m,s} = \sum_{m=1}^{N_s} [R_{m,si}]\{u_{m,i}\}
\]

\[
= \sum_{m=1}^{N_s} [R_{m,si}] [R_{m,i}] [A_m]^{-1} \left( [R_{m,i}]^T \{f_{m,i} - B_{m,s} \bar{H}_S\} + [R_{mb}]^T [R_{mb}]^T \{f_{mb}\} + [R_{mb}]^T [R_{m,Eb}]^T \{f_{mb}\} \right)
\]

\[
= \sum_{m=1}^{N_s} [R_{m,si}] [R_{m,i}] [A_m]^{-1} \left( [R_{m,i}]^T \{f_{m,i} - B_{m,s} \bar{H}_S\} + [R_{mb}]^T [R_{mb}]^T \{f_{mb}\} \right)
\]

\[
= \sum_{n \in \text{neighbor}(m)} [T_{m,n}] \{u_{n,b}\}
\]

Substituting Eq. (24) into Eq. (20), we can obtain another matrix equation as

\[
[K_{Sb}]\{u_b\} + [K_{SS}]\{\bar{H}_S\} = \{f_S\}
\]  \hspace{1cm} (25)

where

\[
[K_{Sb}] = [P] \sum_{m \in \text{neighbor}(S)} \left( [R_{m,si}] [R_{m,i}] [A_m]^{-1} [R_{mb}]^T [R_{mb}]^T \sum_{n \in \text{neighbor}(m)} [T_{m,n}] [R_{nb}] \right)
\]

\[
[K_{SS}] = [Q] - [P] \sum_{m \in \text{neighbor}(S)} \left( [R_{m,si}] [R_{m,i}] [A_m]^{-1} [R_{mb}]^T [B_{m,s}] \right)
\]

\[
\{f_S\} = \{f_s\} - [P] \sum_{m \in \text{neighbor}(S)} [R_{m,si}] [R_{m,i}] [A_m]^{-1} \left( [R_{m,i}]^T \{f_{m,i}\} + [R_{mb}]^T [R_{mb}]^T \{f_{mb}\} \right)
\]

Equations (18) and (25) form the final matrix equation system. Hence, the original volume problem is reduced to the surface problem only for the unknowns at the interfaces. It can be efficiently solved by using iterative solvers such as GMRES with the aid of MLFMA which significantly speeds up the matrix-vector multiplication of \([P]\{E_S\}\) and \([Q]\{\bar{H}_S\}\).

### 2.2. Non-Conformal Schwarz DDM

When the mesh is non-conformal, the final matrix equation system can be obtained in a similar way as described in Section 2.1. The difference of implementation between conformal and non-conformal cases only exists at the interfaces between subdomains. For the interface between interior subdomains, the implementation of non-conformal cases is essentially the same as that of conformal cases since RTC is employed here and the unknowns at the interface for each subdomain are different and independent. It is worth to point out that the integrals in Eqs. (9) and (12) should be more carefully evaluated due to non-conformal meshes. For the interface between FEM and BI, the following special treatments are required since DTC is employed here.

Since the meshes between FEM and BI are non-conformal, there is no direct explicit relation of the electric field at the boundary surface between the FEM and BI domains. To find their relation, we
impose the Dirichlet transmission condition of Eq. (6) in a weak form. To be more specific, Eq. (6) is discretized as

\[ [M_{SS}]\{E_S\} = [N_{SF}]\{E_F\} \]  

(29)

with

\[ [M_{SS}] = \iint_{S} \{\hat{n}_S \times N_S\} \cdot \{\hat{n}_S \times N_S\}^T dS \]  

(30)

\[ [N_{SF}] = \iint_{S} \{\hat{n}_S \times N_S\} \cdot \{\hat{n}_S \times N_F\}^T dS \]  

(31)

where \( N_F \) and \( N_S \) are vector basis functions defined in the meshes of the interior subdomain surface and boundary surface respectively. Hence, the electric field at the boundary surface can be explicitly expressed by the electric field at the interior subdomain surface as

\[ \{E_S\} = [T_{SF}] \{E_F\} \]  

(32)

where \([T_{SF}] = [M_{SS}]^{-1}[N_{SF}]\). Substituting Eq. (32) into Eq. (20) yields

\[ [P] [T_{SF}] \{E_F\} + [Q] \{\tilde{H}_S\} = \{f_s\} \]  

(33)

Then for non-conformal cases, Eqs. (26)–(28) are changed to be

\[ [\tilde{K}_{SS}] = [P][T_{SF}] \sum_{m \in \text{neighbor}(S)} \left([R_{m,si}] [R_{m,i}] [A_m]^{-1} [R_{m,bi}] [R_{m,Hb}] [T] \sum_{n \in \text{neighbor}(m)} [T_{m,ni}] [R_{nb}]\right) \]  

(34)

\[ [\tilde{K}_{SS}] = [Q] - [P][T_{SF}] \sum_{m \in \text{neighbor}(S)} \left([R_{m,si}] [R_{m,i}] [A_m]^{-1} [R_{m,i}] [T] [B_{m,sS}]\right) \]  

(35)

\[ \{\tilde{f}_S\} = \{f_s\} - [P][T_{SF}] \sum_{m \in \text{neighbor}(S)} [R_{m,si}] [R_{m,i}] [A_m]^{-1} \left([R_{m,i}] [T] \{f_{m,i}\} + [R_{m,bi}] [R_{m,Eb}] [T] \{f_{m,b}\}\right) \]  

(36)

### 2.3. Conformal FETI-DP DDM

The essential difference of FETI-DP DDM from SDDM is that there is a special ‘global’ corner preconditioner, which makes the final matrix equation system better conditioned. In FETI-DP DDM, the unknowns in the \( m \)th subdomain are grouped into three categories: interior unknowns, interface unknowns at the interface, and corner unknowns at the edges shared by more than two subdomains, noted as \( \{E_{m,i}\}, \{E_{m,b}\}, \{E_{m,c}\} \). Thus Eq. (7) can be written as

\[
\begin{bmatrix}
K_{m,ii} & K_{m,ib} & K_{m,ic} & 0 \\
K_{m,bi} & K_{m,bb} & K_{m,bc} & B_{m,bb} \\
K_{m,ci} & K_{m,cb} & K_{m,cc} & 0 \\
0 & (B_{m,bb})^T & C_{m,bb} & 0
\end{bmatrix}
\begin{bmatrix}
E_{m,i} \\
E_{m,b} \\
E_{m,c} \\
\tilde{H}_{m,b}
\end{bmatrix}
=
\begin{bmatrix}
f_{m,i} - B_{m,is}\tilde{H}_S \\
f_{m,b} \\
f_{m,c} - B_{m,cs}\tilde{H}_S \\
g_{m,b}
\end{bmatrix}
\]  

(37)

where \([B_{m,is}]\) and \([B_{m,cs}]\) are the submatrices of \([B_{m,sS}]\). After re-ordering the unknowns in each subdomain, we obtain

\[
\begin{bmatrix}
K_{m,ii} & K_{m,ib} & 0 & K_{m,ic} \\
K_{m,bi} & K_{m,bb} & B_{m,bb} & K_{m,bc} \\
0 & (B_{m,bb})^T & C_{m,bb} & 0 \\
K_{m,ci} & K_{m,cb} & 0 & K_{m,cc}
\end{bmatrix}
\begin{bmatrix}
E_{m,i} \\
E_{m,b} \\
\tilde{H}_{m,b} \\
E_{m,c}
\end{bmatrix}
=
\begin{bmatrix}
f_{m,i} - B_{m,is}\tilde{H}_S \\
f_{m,b} \\
f_{m,c} - B_{m,cs}\tilde{H}_S \\
g_{m,b}
\end{bmatrix}
\]  

(38)

which can be further written in a compact form as

\[
\begin{bmatrix}
K_{m,rr} & K_{m,rc} \\
K_{m,cr} & K_{m,cc}
\end{bmatrix}
\begin{bmatrix}
u_{m,r} \\
E_{m,c}
\end{bmatrix}
=
\begin{bmatrix}
f_{m,r} + (R_{m,br})^T (R_{m,Hb})^T g_{m,b} - (R_{m,ir})^T B_{m,is}\tilde{H}_S \\
f_{m,c} - B_{m,cs}\tilde{H}_S
\end{bmatrix}
\]  

(39)
with

\[
[K_{m,rr}] = \begin{bmatrix}
K_{m,ii} & K_{m,ib} & 0 \\
K_{m,bi} & K_{m,bb} & B_{m,bb} \\
0 & (B_{m,bb})^T & C_{m,bb}
\end{bmatrix}, \quad [K_{m,rc}] = \begin{bmatrix}
K_{m,ic} \\
K_{m,bc} \\
0
\end{bmatrix}
\] (40)

\[
[K_{m,cr}] = \begin{bmatrix}
K_{m,ci} & K_{m,cb} & 0
\end{bmatrix}, \quad \{u_{m,r}\} = \begin{bmatrix} u_{m,i} \\ u_{m,b} \end{bmatrix}, \quad \{f_{m,r}\} = \begin{bmatrix} f_{m,i} \\ f_{m,b} \\ 0 \end{bmatrix}
\]

From Eq. (39), we have

\[
\{E_{m,i}\} = [R_{m,ir}]\{u_{m,r}\}, \quad \{u_{m,b}\} = [R_{m,br}]\{u_{m,r}\} \tag{41}
\]

Assembling Eq. (43) in all interior subdomains and using Eq. (11) yield the following global equation for the primal corner unknowns \(E_c\) as

\[
[K_{cc}]\{E_c\} = \{\tilde{f}_c\} + [\tilde{K}_{cb}]\{u_b\} + [\tilde{K}_{cS}]\{\tilde{H}_S\} \tag{44}
\]

where

\[
[K_{cc}] = \sum_{m=1}^{N_s} [R_{mc}]^T ([K_{m,cc}] - [K_{m,cr}]K_{m,rr}^{-1}[K_{m,rc}])[R_{mc}] \tag{45}
\]

\[
[K_{cb}] = -\sum_{m=1}^{N_s} [R_{mc}]^T ([K_{m,cr}]K_{m,rr}^{-1}[R_{m,br}]^T[R_{m,Hb}]^T \sum_{n \in \text{neighbor}(m)} ([U_{m,mn} \ V_{m,mn}][R_{nb}]) \tag{46}
\]

\[
[K_{cS}] = \sum_{m=1}^{N_s} [R_{mc}]^T ([K_{m,cr}]K_{m,rr}^{-1}[R_{m,ir}]^T[B_{m,ir}] - [B_{m,rc}]) \tag{47}
\]

\[
[\tilde{f}_c] = \sum_{m=1}^{N_s} [R_{mc}]^T \{f_{m,c}\} - [K_{m,cr}]K_{m,rr}^{-1}\{f_{m,r}\} \tag{48}
\]

where \(R_{mc}\) is the projection Boolean matrix which satisfies \(\{E_{m,c}\} = [R_{mc}]\{E_c\}\), \(\{u_b\}\) is the electric and magnetic field unknown coefficients at the interfaces of all subdomains and \(R_{nb}\) is a Boolean projection matrix extracting \(\{u_{m,b}\}\) from \(\{u_b\}\). Thus \(\{E_c\}\) can be formulated with \(\{u_b\}\) and \(\{\tilde{H}_S\}\) as:

\[
\{E_c\} = [K_{cc}]^{-1} \left(\{\tilde{f}_c\} + [\tilde{K}_{cb}]\{u_b\} + [\tilde{K}_{cS}]\{\tilde{H}_S\}\right) \tag{49}
\]

From Eq. (42), we can obtain the electric and magnetic field unknown coefficients \(\{u_{m,b}\}\) at the interfaces of the \(m\)th subdomain as

\[
\{u_{m,b}\} = [R_{m,br}]\{u_{m,r}\} = [R_{m,br}]K_{m,rr}^{-1}\{f_{m,r}\} + [R_{m,br}]^T[R_{m,Hb}^T \{g_m\} - [R_{m,ir}]^T[B_{m,ir}] \{E_c\}] \tag{50}
\]

Assembling Eq. (50) in all interior subdomains with the aid of Eq. (11) yields

\[
[\tilde{K}_{bb}]\{u_b\} + [\tilde{K}_{bS}]\{\tilde{H}_S\} + [\tilde{K}_{bc}]\{E_c\} = \{\tilde{f}_b\} \tag{51}
\]
where

\[
\tilde{K}_{bb} = [I] - \sum_{m=1}^{N_s} \left( [R_{mb}]^T [R_{mb}] [K_{mr,r}]^{-1} [R_{mb}]^T [R_{mb}] [H_b]^T \sum_{n \in \text{neighbor}(m)} ([U_{mn}] \ [V_{mn}] [R_{nb}]) \right)
\]

\[
\tilde{K}_{bs} = \sum_{m=1}^{N_s} [R_{mb}]^T [R_{mb}] [K_{mr,r}]^{-1} [R_{mb}]^T [B_{m,s}]
\]

\[
\tilde{K}_{bc} = \sum_{m=1}^{N_s} [R_{mb}]^T [R_{mb}] [K_{mr,r}]^{-1} [K_{m,r,c}] [R_{mc}]
\]

\[
\{\hat{f}_b\} = \sum_{m=1}^{N_s} [R_{mb}]^T [R_{mb}] [K_{mr,r}]^{-1} \{f_{m,r}\}
\]

According to Eq. (42), we have

\[
\{E_S\} = \{E_F\} = \sum_{m=1}^{N_s} E_{m,s} = \sum_{m=1}^{N_s} ([R_{ms,s}] \{u_{m,r}\} + \{E_{m,c}\})
\]

\[
= \sum_{m=1}^{N_s} \left( [R_{ms,s}] [K_{mr,r}]^{-1} \{f_{m,r}\} + [R_{ms,b}]^T [R_{mb}] [H_b]^T \{g_{m,b}\} - [R_{ms,s}] [B_{m,s}] \{H_S\} - [K_{m,r,c}] [E_{m,c}] \right) + \{E_{m,c}\}
\]

(53)

By substituting Eq. (53) into Eq. (20), then using Eq. (11), we have

\[
\tilde{K}_{Sb} \{u_b\} + \tilde{K}_{SS} \{H_S\} + \hat{K}_{Sc} \{E_c\} = \{\hat{f}_S\}
\]

(54)

where

\[
\tilde{K}_{Sb} = [P] \sum_{m \in \text{neighbor}(S)} ([R_{ms,s}] [K_{mr,r}]^{-1} [R_{mb}]^T [R_{mb}] [H_b]^T \sum_{n \in \text{neighbor}(m)} ([U_{mn}] \ [V_{mn}] [R_{nb}])
\]

(55)

\[
\tilde{K}_{SS} = [Q] - [P] \sum_{m \in \text{neighbor}(S)} ([R_{ms,s}] [K_{mr,r}]^{-1} [R_{ms,s}]^T [B_{m,s}])
\]

(56)

\[
\hat{K}_{Sc} = [P] \sum_{m \in \text{neighbor}(S)} (-[R_{ms,s}] [K_{mr,r}]^{-1} [K_{m,r,c}] + I) [R_{mc}]
\]

(57)

\[
\{\hat{f}_S\} = \{f_s\} - [P] \sum_{m \in \text{neighbor}(S)} [R_{ms,s}]^T [K_{mr,r}]^{-1} \{f_{m,r}\}
\]

(58)

Substituting Eq. (49) into Eqs. (51) and (54), the final matrix equation system only related to unknowns \{u_b\} and \{H_S\} can be obtained. The inverse of \[
\hat{K}_{cc}\] in Eq. (49) used by Eqs. (51) and (54), referred to as the coarse problem [19], is global, which needs to be solved first. This coarse problem couples all the subdomains by propagating the error globally at each iteration and increases the convergence rate [19].

2.4. Non-Conformal FETI-DP DDM

When the mesh is non-conformal, the final matrix equation system can be obtained in a similar way as described in Subsection 2.3. Besides special treatments for the unknowns at the FE-BI interface described in Subsection 2.2, another treatment related to the ‘corner’ unknowns is also required.

According to the FETI-DP DDM, a preconditioner matrix related to global primal variables \{E_c\} is constructed by assembling Eq. (49) in all interior subdomains to speed up the convergence of the iterative solution of the interface equation. It is difficult for non-conformal meshes because the number
We impose the Dirichlet continuity condition $E$.

Suppose $V$ show the meshes of the interface between subdomains related to unknowns.

By following the same procedure as described in Subsection 2.3, the final matrix equation system only the master vector of $E$.

with the "slave" local corner edges. The unknowns from all "master" local corners are regarded as a common corner edge are grouped into one "master" local corner edge and other "slave" local corner edges as Fig. 2(c) [23]. The "master" local corner edge has the largest number of unknowns compared with the "slave" local corner edges. The unknowns from all "master" local corners are regarded as $\{E_c\}$. We impose the Dirichlet continuity condition $E^m_l = E_l^s$ at $l_c$, expand $E^m_l$, $E^s_l$ by vector basis functions $\{N^m_{c,l_c}\}$, $\{N^s_{c,l_c}\}$ and test both sides using $\{N^s_{c,l_c}\}$, then the slave vector of $\{E^s_{c,l_c}\}$ can be represented by the master vector of $\{E^m_{c,l_c}\}$ as

$$\{E^s_{c,l_c}\} = [D^ss_{c,l_c}]^{-1} [H^{sm}_{c,l_c}] \{E^m_{c,l_c}\} = [T^{sm}_{c,l_c}] \{E^m_{c,l_c}\}$$  \hspace{1cm} (59)

with

$$[D^ss_{c,l_c}] = \int_{l_c} \{N^s_{c,l_c}\} \cdot \{N^s_{c,l_c}\}^T dl, \quad [H^{sm}_{c,l_c}] = \int_{l_c} \{N^s_{c,l_c}\} \cdot \{N^m_{c,l_c}\}^T dl$$  \hspace{1cm} (60)

Suppose $[T^{sm}_{c,l_c}]$ consists of all $[T^{sm}_{c,l_c}]$ in the $m$th subdomain, then we can replace the projection Boolean matrix $[R_{mc}]$ in Eqs. (45)-(48) with $[T^{sm}_{mc}]$.

Similar to SDDM, we can replace Eq. (54) for the non-conformal FETI-DP with:

$$[\tilde{K}_{Sb}]\{u_b\} + [\tilde{K}_{SS}]\{\tilde{H}_S\} + [\tilde{K}_{Sc}]\{E_c\} = \{\tilde{f}_s\}$$  \hspace{1cm} (61)

where

$$[\tilde{K}_{Sb}] = [P][T^{SF}] \sum_{m \in \text{neighbor}(S)} \left( [R_{m,rr}]^{-1} [R_{m,rb}]^T [R_{m,Hb}]^T \right)$$

$$\sum_{m \in \text{neighbor}(m)} ([U_{m,mn} V_{m,mn}] [R_{n,b}])$$  \hspace{1cm} (62)

$$[\tilde{K}_{SS}] = [Q] - [P][T^{SF}] \sum_{m \in \text{neighbor}(S)} ([R_{m,rr}]^{-1} [R_{m,ir}]^T [B_{m,iS}])$$  \hspace{1cm} (63)

$$[\tilde{K}_{Sc}] = [P][T^{SF}] \sum_{m \in \text{neighbor}(S)} \left( -[R_{m,rr}]^{-1} [K_{m,rc}] + I \right) [T^{sm}_{mc}]$$  \hspace{1cm} (64)

$$\{\tilde{f}_s\} = \{f_s\} - [P][T^{SF}] \sum_{m \in \text{neighbor}(S)} [R_{m,rr}]^T [K_{m,rr}]^{-1} \{f_{m,r}\}$$  \hspace{1cm} (65)

By following the same procedure as described in Subsection 2.3, the final matrix equation system only related to unknowns $\{u_b\}$ and $\{\tilde{H}_S\}$ can be obtained and solved.
3. NUMERICAL RESULTS AND DISCUSSIONS

The computational complexity of the fast DDMs of FE-BI-MLFMA can be divided into two parts: DDM for FEM and MLFMA for BI. The computational complexity of MLFMA has been well studied and proven to be $N_s \log N_s$ with $N_s$ being the number of surface unknowns [31]. The following will discuss the computational complexity of DDM for FEM. Since FETI-DP DDMs have a more stable convergence speed for the iterative solution to the final interface matrix equation than SDDMs, we will focus on the estimation of computational complexity of FETI-DP DDM.

In FETI-DP DDM, we need to calculate the inverse of the global “corner” matrix $[\tilde{K}_{cc}]$ and $[K_{rr}^i]$ for all subdomains. When the entire FEM domain with $N_v$ unknowns is decomposed into $N_a$ subdomains, the number of unknowns in each subdomain and the number of corner unknowns are $N_r = N_v/N_a$ and $N_c \propto N_a N_v^{1/3} = N_v^{1/3} \times N_a^{2/3}$ respectively. Suppose the computational complexity of sparse direct solvers for the FEM matrix is $O(N^\beta)$ ($N$ is the dimension of the FEM matrix), the computational complexities for performing factorization for all subdomain FEM matrices and the global corner matrix by using sparse direct solvers are $N_a \times M^D_{LDL^T} \propto N_a \times (N_r)^\beta = N_a^{1-\beta} N_v^\beta$ and $M^D_{LDL^T} \propto (N_v)^\beta = N_v^{3/3} \times N_v^{-2/3}$. If the indexes of $\beta$ are the same for the inverse of the global matrix $[\tilde{K}_{cc}]$ and $[K_{rr}^i]$ of all subdomains, the computational complexities of these two parts should be equal by setting $N_a = N_v^{2\beta/(5\beta-3)}$. Thus, the computational complexity of the FETI-DP DDM can achieve $O(N_v^{(3\beta-2)/(5\beta-3)})$. Our following numerical experiments show that the computational complexity of the sparse direct solver of FEM matrix equations is usually less than $O(N_v^2)$, namely $\beta < 2$, for 3D scattering/radiation problems. Hence, the computational complexity of FETI-DP DDM is less than $N_v^{1.43}$. Since the number of surface unknowns $N_s$ usually can be approximated by the number of volume unknowns $N_v$ as $N_s = N_v^{2/3}$, the computational complexity of MLFMA approximately is $N_v^{2/3} \log N_v$. Thus the total computational complexity of FETI-DP DDM of FE-BI-MLFMA should be less than $N_v^{1.43}$.

The above estimation of computational complexity is based on the assumption that the CPU time for the inverse of the global “corner” matrix $[\tilde{K}_{cc}]$ is equal to that for $[K_{rr}^i]$ of all subdomains. It is true for extremely large problems. However, to our often interested problems (i.e., the number of unknowns is less than 1 billion), our numerical experiments show that the CPU time for the inverse of the global “corner” matrix $[\tilde{K}_{cc}]$ is actually a small part of that for $[K_{rr}^i]$ of all subdomains. For these cases, we have a better choice of domain decomposition to obtain better computation efficiency. We fixed the number of unknowns in each subdomain to ten thousands and can achieve nearly linear computational complexity.

Next, we will perform a series of numerical experiments to verify the above analysis of computation efficiency. All the computations are performed on a computer at the Center for Electromagnetic Simulation, Beijing Institute of Technology (BitCEMS). It has 2 Intel X5650 2.66 GHz CPUs with 6 cores for each CPU, 96 GB memory. The GMRES solver is employed with a restart number of 20 and the convergence criterion is set to 0.001. To determine the computational complexity of CPU time and memory, we use the Curve Fitting Tool (cftool) of MATLAB to fit the calculated results. In cftool, the Adjusted R-square (indicator of the fit quality) is set to be larger than 0.995.

First, we need to estimate the computational complexity of direct solver for FEM matrix equations. Among various direct solvers for FEM matrices, MUMPS is one of the most efficient solvers [32]. Hence, we employ MUMPS to study the computational complexity of direct solvers for the FEM matrix equations numerically. The computational complexity of MUMPS depends on the sparse pattern of the FEM matrix. The sparse pattern of the FEM matrix is determined by the shape of the computational domain. As we know, the shape with almost the same size in the three directions in Cartesian coordinates usually has a larger computational complexity than others with different sizes in the three directions. To be convenient, we take a simple but typical problem, scattering by a dielectric cube with $\varepsilon = 4$, as an example. The CPU time and memory for factorizing the FEM matrix of $[\tilde{K}]$ are shown in Fig. 3. We can see the computational complexity for factorizing $[\tilde{K}]$ with MUMPS is about $O(N^{1.85})$ and $O(N^{1.42})$ for CPU time and memory, respectively.

Second, we investigate the computational complexity of computing the inverse of $[\tilde{K}_{cc}]$. We fix the subdomain size as $0.5\lambda \times 0.5\lambda \times 0.5\lambda$ with about 25000 FEM edges. Then we increase the number
Figure 3. CPU time and memory cost as a function of unknowns for factorizing $[K]$.

Figure 4. CPU time and memory cost as a function of unknowns for factorizing $\tilde{K}_{cc}$.

Figure 5. Total CPU time and memory as a function of unknowns for the FETI-DP solution of the FEM equation.

Figure 6. Geometrical configuration of the three layered dielectric brick.

of subdomains from $4 \times 4 \times 4$ to $24 \times 24 \times 24$. Fig. 4 presents the CPU time and memory for computing $[\tilde{K}_{cc}]^{-1}$ as a function of $N_v$. It can be seen from Fig. 4 that the computational complexity of computing the inverse of $[\tilde{K}_{cc}]$ is about $O(N^{1.78})$ and $O(N^{1.26})$ respectively for the CPU time and memory. Furthermore, we can conclude that the computational complexity of $[\tilde{K}_{cc}]^{-1}$ is smaller than that of $[K]^{-1}$, because the $[\tilde{K}_{cc}]$ is sparser than $[K]$.

Third, we employ the FETI-DP DDM to compute the above examples of the cubes with subdomains from $4 \times 4 \times 4$ to $24 \times 24 \times 24$. Fig. 5 presents the total CPU time and memory for computing $[\tilde{K}_{cc}]^{-1}$ and all $[K^{(i)}_{rr}]^{-1}$ as a function of $N_v$. We can see from Fig. 5, the computational complexity in FETI-DP is about $O(N^{1.20})$ and $O(N^{1.01})$ respectively for the CPU time and memory. It can be explained as follows. When the subdomain size is fixed, the CPU time and memory for obtaining all $[K^{(i)}_{rr}]^{-1}$ increases linearly with the number of total FEM unknowns. In these examples, the CPU time for calculating $[\tilde{K}_{cc}]^{-1}$ is still a small part of that for obtaining all $[K^{(i)}_{rr}]^{-1}$. Thus the total CPU and memory of FETI-DP are mainly determined by that for obtaining all $[K^{(i)}_{rr}]^{-1}$ and have nearly linear computational complexity.

To further verify the above analysis, an inhomogeneous dielectric brick with three different layers, as shown in Fig. 6, is investigated with FETI-DP DDM of FE-BI-MLFMA. The thickness of each layer is fixed as $0.5\lambda$. The relative permittivity are set to $\varepsilon_1 = 2 - 0.5j$, $\varepsilon_2 = 3 - j$ and $\varepsilon_3 = 4 - 3j$ respectively from the top layer to the bottom layer. Detailed computation information of the three layered inhomogeneous brick with different size is listed in Table 1. The required total CPU time and memory as a function of FEM unknowns are plotted in Fig. 7. We can see from Fig. 7, the CPU time and memory are closer to linear with the number of unknowns than those in Fig. 5. Since the
Table 1. Computation information for the three layered inhomogeneous brick with different sizes.

<table>
<thead>
<tr>
<th>Brick size ((\lambda))</th>
<th>Domain partition</th>
<th>FEM/BI unknowns</th>
<th>Dual Unknowns</th>
<th>Primal Unknowns</th>
<th>Iteration number</th>
</tr>
</thead>
<tbody>
<tr>
<td>(4 \times 4 \times 1.5)</td>
<td>(8 \times 8 \times 3)</td>
<td>(4611885/151200)</td>
<td>598560</td>
<td>12285</td>
<td>49</td>
</tr>
<tr>
<td>(5 \times 5 \times 1.5)</td>
<td>(10 \times 10 \times 3)</td>
<td>(7195845/216000)</td>
<td>954600</td>
<td>18645</td>
<td>51</td>
</tr>
<tr>
<td>(6 \times 6 \times 1.5)</td>
<td>(12 \times 12 \times 3)</td>
<td>(10352205/291600)</td>
<td>1393200</td>
<td>26325</td>
<td>53</td>
</tr>
<tr>
<td>(8 \times 8 \times 1.5)</td>
<td>(16 \times 16 \times 3)</td>
<td>(18382125/475200)</td>
<td>2518080</td>
<td>45645</td>
<td>55</td>
</tr>
<tr>
<td>(10 \times 10 \times 1.5)</td>
<td>(20 \times 20 \times 3)</td>
<td>(28701645/702000)</td>
<td>3973200</td>
<td>70245</td>
<td>58</td>
</tr>
<tr>
<td>(12 \times 12 \times 1.5)</td>
<td>(24 \times 24 \times 3)</td>
<td>(41310765/972000)</td>
<td>5758560</td>
<td>100125</td>
<td>60</td>
</tr>
</tbody>
</table>

Figure 7. Total CPU time and memory as a function of unknowns for the FETI-DP DDM of FE-BI-MLFMA.

Figure 8. VV and HH-polarized bistatic RCS of the inhomogeneous brick in Fig. 6. The incident angles are set to \(\theta = 30^\circ\), \(\varphi = 10^\circ\). The observation is in the x-z plane.

size of this example in z-direction is fixed and we just increase the sizes in x- and y-directions, this problem is in fact a 2D extended problem. The number of global corner unknowns is small compared with total number of unknowns. Moreover, the number of iterations for different bricks increases slowly with the total unknowns. Hence the computational complexity is \(O(N^{1.03})\) and \(O(N^{1.02})\) for CPU time and memory respectively, and an almost linear complexity is achieved. The computed VV and HH polarized bistatic RCSs are shown in Fig. 8.

4. CONCLUSIONS

A unified, consistent, efficient formulation of SDDMs and FETI-DP DDMs of FE-BI-MLFMA is presented for both conformal and non-conformal cases. SDDMs are simple and have easy implementation, whereas FETI-DP DDMs have a more stable and faster convergence. These fast domain decomposition methods can reduce the computational complexity of FE-BI-MLFMA to less than \(O(N_v^{(3\beta^2-\beta)/(5\beta-3)})\). For the problems with the number of unknowns less than 1 billion, numerical experiments show that the real computational complexity of FETI-DP DDM of FE-BI-MLFMA can achieve nearly linear computational complexity.

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