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# Multiscale Adaptive Wavelet-Galerkin Method for Membrane Eigenvalue Analysis

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**Key Words :** Multiscale( ), Multiresolution( ), Interpolation Wavelets( ), Adaptive Analysis( ), Eigenvalue( )

## Abstract

The objective of the present research is to develop a wavelet-based multiscale adaptive Galerkin method for membrane eigenvalue analysis. Since approximate eigensolutions at a certain resolution level can be good guesses, which play an important role in typical iterative solvers, at the next resolution level, the multiresolution iterative solution approach by wavelets can improve the solution convergence rate substantially. The intrinsic difference checking nature of wavelets can be also utilized effectively to develop an adaptive strategy. The present wavelet-based approach will be implemented for the simplest vector iteration method, but some important aspects, such as convergence speedup, and the reduction in the number of nodes can be clearly demonstrated.

1. [4~6]

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(1-3)

가

(4-6)

(Lanczos' method)

가  
(subspace iteration),  
(7,8)

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$$V_{j+1} = V_j \oplus W_j \tag{4}$$

$$P_{j+1}u(x) = \begin{matrix} u \\ P_j u(x) \end{matrix} \begin{matrix} V_{j+1} \\ W_j \end{matrix} \mathbf{y}$$

$$P_{j+1}u(x) - P_ju(x) = \sum u_{j,k}^d \mathbf{y}_{j,k}(x) \in W_j \tag{5}$$

$$\mathbf{f} \quad \mathbf{y}$$

$$\mathbf{y}_{j,k}(x) = \mathbf{y}(2^j x - k) = \mathbf{f}_{j+1,2k+1}(x) \tag{6}$$

$$P_{j+1}u(x)$$

$$\begin{aligned} P_{j+1}u(x) &= \sum u_{j+1,k} \mathbf{f}_{j+1,k}(x) \\ &= \sum_k u_{j,k}^s \mathbf{f}_{j,k}(x) + \sum_k u_{j,k}^d \mathbf{y}_{j,k}(x) \\ &= \sum_k u_{j_0,k}^s \mathbf{f}_{j_0,k}(x) + \sum_{j=j_0}^j \sum_k u_{j,k}^d \mathbf{y}_{j,k}(x) \end{aligned} \tag{7}$$

2

1

$$\mathbf{f}_{j,k,l}(x, y) = \mathbf{f}(2^j x - k) \mathbf{f}(2^j y - l) \tag{8}$$

$$\mathbf{y}_{j,k,l}^1(x, y) = \mathbf{f}_{j,k}(x) \mathbf{y}_{j,l}(y) \tag{9a}$$

$$\mathbf{y}_{j,k,l}^2(x, y) = \mathbf{y}_{j,k}(x) \mathbf{f}_{j,l}(y) \tag{9b}$$

$$\mathbf{y}_{j,k,l}^3(x, y) = \mathbf{y}_{j,k}(x) \mathbf{y}_{j,l}(y) \tag{9c}$$

$$(8) \tag{9}$$

$$u(x, y) \notin V_{j+1}^2 \quad V_{j+1}^2 \tag{1}$$

가

$$\begin{aligned} P_{j+1}^2 u(x, y) &= \sum_{k,l} u_{j+1,k,l} \mathbf{f}_{j+1,k,l}(x, y) \\ &= \sum_{k,l} u_{j,k,l}^s \mathbf{f}_{j,k,l}(x, y) + \sum_{m=1}^3 \sum_{k,l} u_{j,k,l}^d \mathbf{y}_{j,k,l}^m(x, y) \\ &= \sum_{k,l} u_{j_0,k,l}^s \mathbf{f}_{j_0,k,l}(x, y) + \sum_{m=1}^3 \sum_{j=j_0}^j \sum_{k,l} u_{j,k,l}^d \mathbf{y}_{j,k,l}^m(x, y) \end{aligned} \tag{10}$$

3.

1 ( [4,6] )  
 $u(x) \in V_j$  (dyadic samples)  
 $u(2^{-j}k)$   $\mathbf{f}$

$$P_j u(x) = \sum_{k=-\infty}^{\infty} u_{j,k} \mathbf{f}_{j,k}(x) \tag{1}$$

$$\mathbf{f}_{j,k}(x) = \mathbf{f}(2^j x - k) \tag{2}$$

$$\mathbf{f}(x) = \begin{cases} 1+x & (-1 \leq x \leq 0) \\ 1-x & (0 \leq x \leq 1) \end{cases} \tag{3}$$

$W_j$   $V_j$   $V_{j+1}$   
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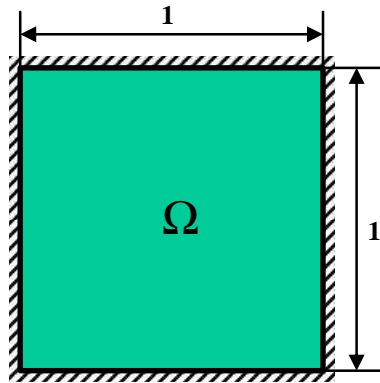


Fig. 1 Analysis domain

Fig. 1

$$\nabla^2 u = \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2} \text{ in } \Omega \tag{11}$$

$$u = 0 \text{ on } \Gamma_\Omega^g \tag{12}$$

$$\Gamma_\Omega^g \quad \Gamma_\Omega \quad \Gamma_\Omega^h \tag{12}$$

$$\frac{1}{c^2} \int_\Omega du \frac{\partial^2 u}{\partial t^2} d\Omega + \int_\Omega \nabla du \cdot \nabla u d\Omega = 0 \tag{13}$$

$$P_j u = \begin{bmatrix} \mathbf{f}_{j,1,1} & \dots & \mathbf{f}_{j,k,l} \end{bmatrix} \begin{Bmatrix} u_{j,1,1}^s \\ \vdots \\ u_{j,k,l}^s \end{Bmatrix} = \begin{bmatrix} \mathbf{f}_j \end{bmatrix} \cdot \begin{Bmatrix} \mathbf{u}_j^s \end{Bmatrix} \tag{14}$$

$$[\mathbf{K}_j] \frac{\partial^2 \{\mathbf{u}_j^s\}}{\partial t^2} + [\mathbf{M}_j] \{\mathbf{u}_j^s\} = \{\mathbf{0}\} \tag{15}$$

$$\mathbf{M}_j = \int \mathbf{f}_j^T \cdot \mathbf{f}_j d\Omega \tag{16}$$

$$\mathbf{K}_j = \int \nabla \mathbf{f}_j^T \cdot \nabla \mathbf{f}_j d\Omega \tag{17}$$

$$w \text{ 가 } -w^2 \{\mathbf{u}_j^s\} \tag{18}$$

$$[\mathbf{K}_j] \{\mathbf{u}_j^s\} = I [\mathbf{M}_j] \{\mathbf{u}_j^s\} \quad (I = w^2) \tag{18}$$

$$P_{j+1} u(x, y) = \begin{bmatrix} \mathbf{f}_{j,1,1} & \dots & \mathbf{f}_{j,k,l} & \mathbf{y}_{j,1,1}^1 & \dots & \mathbf{y}_{j,k,l}^3 \end{bmatrix} \begin{Bmatrix} u_{j,1,1}^s \\ \vdots \\ u_{j,k,l}^{d1} \\ \vdots \\ u_{j,k,l}^{d3} \end{Bmatrix} = \begin{bmatrix} \mathbf{f}_j & ?_j \end{bmatrix} \cdot \begin{Bmatrix} \mathbf{u}_j^s \\ \mathbf{u}_j^d \end{Bmatrix} \tag{19}$$

$$\mathbf{M}_{j+1} = \begin{bmatrix} \int \mathbf{f}_j^T \cdot \mathbf{f}_j d\Omega & \int \mathbf{f}_j^T \cdot ?_j d\Omega \\ \int ?_j^T \cdot \mathbf{f}_j d\Omega & \int ?_j^T \cdot ?_j d\Omega \end{bmatrix} = \begin{bmatrix} \mathbf{M}_j & \mathbf{M}_{s,d} \\ \mathbf{M}_{d,s} & \mathbf{M}_{d,d} \end{bmatrix} \tag{20}$$

$$\mathbf{K}_{j+1} = \begin{bmatrix} \int \nabla \mathbf{f}_j^T \cdot \nabla \mathbf{f}_j d\Omega & \int \nabla \mathbf{f}_j^T \cdot \nabla ?_j d\Omega \\ \int \nabla ?_j^T \cdot \nabla \mathbf{f}_j d\Omega & \int \nabla ?_j^T \cdot \nabla ?_j d\Omega \end{bmatrix} = \begin{bmatrix} \mathbf{K}_j & \mathbf{K}_{s,d} \\ \mathbf{K}_{d,s} & \mathbf{K}_{d,d} \end{bmatrix} \tag{21}$$

$$\mathbf{K}_{j+1} \quad \mathbf{M}_j, \mathbf{K}_j \text{ 가 } \mathbf{M}_{j+1}, \tag{22}$$

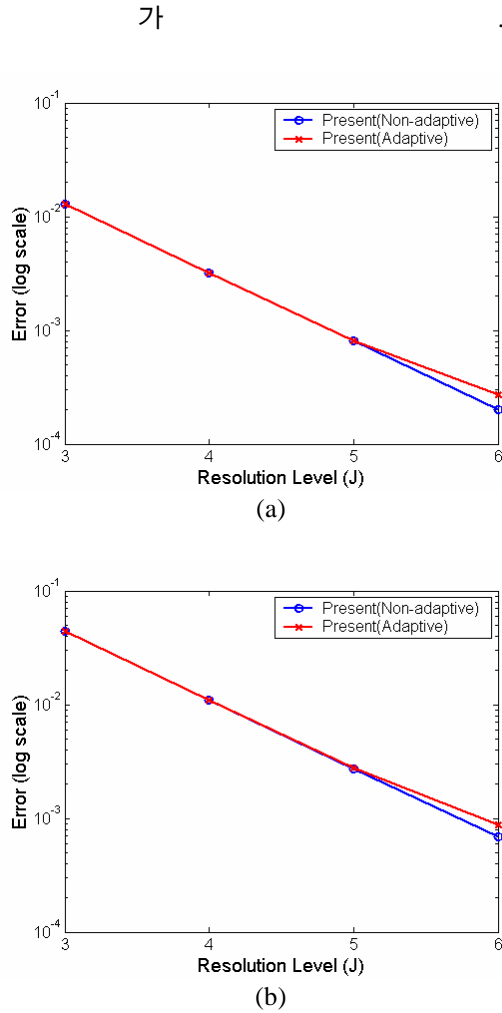
$$\mathbf{M}_j, \mathbf{K}_j \text{ 가 } \mathbf{M}_{j+1}, \mathbf{K}_{j+1} \tag{23}$$

$$\mathbf{K}_{s,d}, \mathbf{K}_{d,d}, \mathbf{K}_{d,s} \tag{24}$$

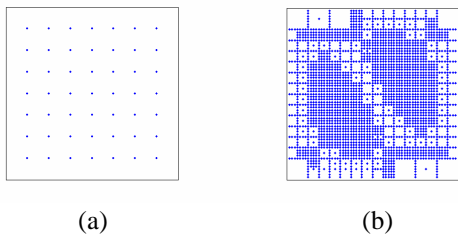
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**Fig. 3** Errors  $\left( \frac{|w^2 - w_{exact}^2|}{w_{exact}^2} \right)$  for (a) the first and (b) the second eigenvalue for Case I



**Fig. 4** Wavelet coefficient distribution for Case I at the resolution level (a)  $j=3$  and (b)  $j=6$

**Table 1** The numbers of nodes used in the wavelet-Galerkin method for Case I (boundary nodes are excluded).

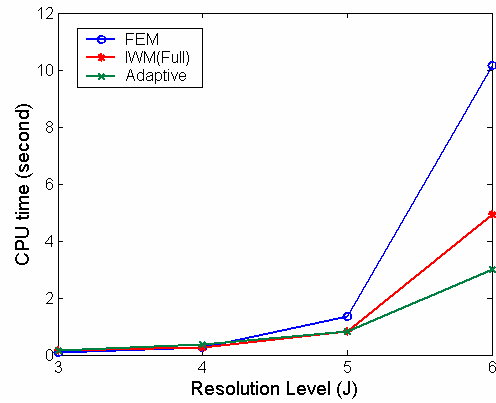
	$j=3$	$j=4$	$j=5$	$j=6$
Full	49	225	961	3969
Adaptive	49	225	861	2609

5.2 CASE II : 3 , 1

$$w_{mn}^2 = p^2 \left\{ \left( m - \frac{1}{2} \right)^2 + n^2 \right\}, \quad m, n = 1, 2, \dots \quad (29)$$

$$u_{mn} = \sin \left( m - \frac{1}{2} \right) \pi x \sin n \pi y, \quad m, n = 1, 2, \dots \quad (30)$$

Case I 가



**Fig. 5** The CPU time for Case II

Case I 가

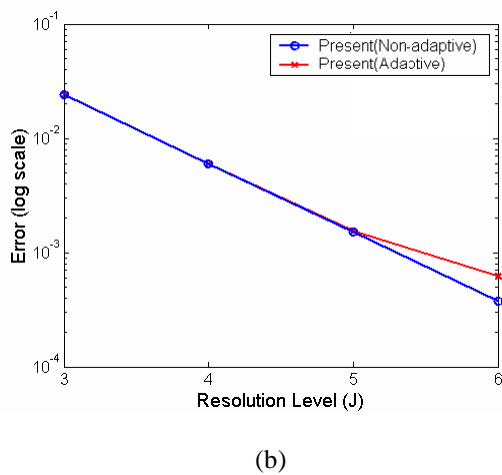
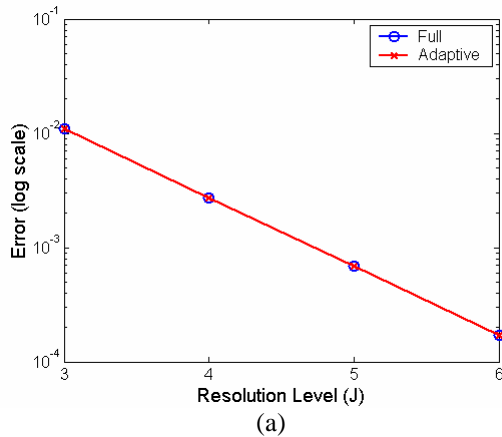
$j=6$

40%

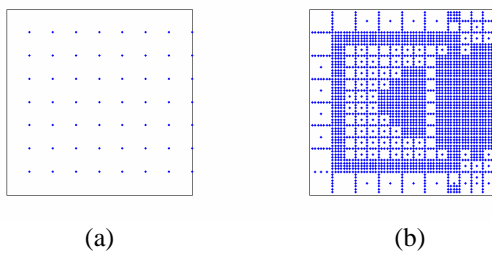
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(Fig. 6 )

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**Fig. 6** Errors  $\left( \frac{|w^2 - w_{exact}^2|}{w_{exact}^2} \right)$  for (a) the first and (b) the second eigenvalue for Case II



**Fig. 7** Wavelet coefficient distribution for Case II at the resolution level (a)  $j=3$  and (d)  $j=6$

**Table 2** The numbers of nodes used in the wavelet-Galerkin method for case I (boundary nodes are excluded)

	$j=3$	$j=4$	$j=5$	$j=6$
Full	56	240	992	4032
Adaptive	56	240	842	2420

6.

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