

Algorithm 2.3: Iterative Substructuring via preconditioned Richardson iteration $\tau C_c (u_c^{n+1} - u_c^n) + S_c u_c^n = g_c$, but in practise PCG or PGMRRES, ...

1. FOR ALL $s=1, p$ DO IN PARALLEL

- generate $K_{C_s}, K_{I_s}, K_{C_s I_s}, K_{I_s C_s}, \underline{f}_{C_s}, \underline{f}_{I_s}$;
- factorize $K_{I_s} = L_{I_s} D_{I_s} L_{I_s}^T$ or $K_{I_s} = L_{I_s} U_{I_s}$;

- determine $g_{C_s} = \underline{f}_{C_s} - K_{C_s I_s} K_{I_s}^{-1} \underline{f}_{I_s}$

END FOR

2. Choose initial guess \underline{u}_c^0 ; $\underline{u}_{C_s}^0 = A_{C_s} \underline{u}_c^0, s=1, p$;

3. FOR $n=0$ STEP 1 TO CONVERGENCE DO

- FOR ALL $s=1, p$ DO IN PARALLEL

- compute $\underline{x}_{C_s}^n = K_{C_s} \underline{u}_{C_s}^n - K_{C_s I_s} K_{I_s}^{-1} K_{I_s C_s} \underline{u}_{C_s}^n$;
- compute the defect $\underline{d}_{C_s}^n = g_{C_s} - \underline{x}_{C_s}^n$;

- Assemble the defects

$$\underline{d}_c^n = \sum_{s=1}^p A_{C_s}^T \underline{d}_{C_s}^n \quad (\text{NN communication})$$

- Solve the Schur-Complement preconditioning system

$$C_c \underline{w}_c^n = \underline{d}_c^n \quad (\text{NN communication})$$

- FOR ALL $s=1, p$ DO IN PARALLEL

$$\underline{w}_{C_s}^n = A_{C_s} \underline{w}_c^n; \quad \underline{u}_{C_s}^{n+1} = \underline{u}_{C_s}^n + \tau_n \underline{w}_{C_s}^n;$$

END FOR

4. FOR ALL $s=1, p$ DO IN PARALLEL

$$\underline{u}_{I_s} = K_{I_s}^{-1} \left(\underline{f}_{I_s} - K_{I_s C_s} \underline{u}_{C_s}^{n*} \right)$$

END FOR

↑ Last iterate

$$K = \sum_{s=1}^p A_s^T K_s A_s, \quad \underline{f} = \sum_{s=1}^p A_s^T \underline{f}_s$$