





#### **Computational Mesoscale Materials Problems**

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and many others!



















#### Discrete-continuum models of mesoscale phenomena





- Continuum and continuum-particle methods
- Methods/code development:
  - High performance simulation
  - Optimization/sensitivity
  - Visualization







# Soft matter: Institute for Molecular Engineering





#### Translocation of DNA through nanochannels/nanoslits



- Multiphysics
  - Continuum:
    - Electrostatics
    - Hydrodynamics (Stokes)
    - Counter-ions drift-diffusion (Nernst-Planck)

(A

- Discrete:
  - Excluded volume (Lennard-Jones)
  - Nonlinear spring
- Continuum-discrete:
  - Capture singular charges/forces
- "Geometry"
  - Separation of spatial scales
  - "Irregular" boundary
- Outer-loop
  - Long-time noise-driven evolution
  - Shape optimization





#### **Resolving point singularities**

- GGEM: General Geometry Ewald-like Method
  - O(N) via alpha tuning
  - PRL 98, 140602 (2007), J. Hernandez-Ortiz, J. de Pablo, M. Graham
  - Serial workhorse of particle simulations
  - Slow: weeks to months for physically relevant runs
- Parallelization based on PETSc/libMesh (Xujun Zhao)
  - Particle-particle computation may be suitable for GPU/MIC

$$-\nu\Delta u + \nabla p = \sum_{i} f_i \delta(x - x_i), \quad \nabla \cdot u = 0, \quad u|_{\Gamma} = \overline{u}$$

$$\delta(x - x_i) = g_{\alpha}(x - x_i) + (\underbrace{\delta(x - x_i) - g_{\alpha}(x - x_i)}_{\hat{\delta}_{\alpha}(x - x_i)})$$

$$(-x_i)$$
)  $-\nu\Delta\hat{G}_{\alpha} + \nabla\hat{P}_{\alpha} = \sum_i f_i\hat{\delta}_{\alpha}(x-x_i)$ 

$$-\nu\Delta u_l + \nabla p_l = \sum_i f_i g_\alpha(x - x_i), \quad \nabla u_l = 0, \quad u_l|_{\Gamma} = \overline{u} - \hat{u}|_{\Gamma}$$

$$G_{\alpha}(x) = \frac{1}{8\pi\nu} \left( I - \frac{xx^{T}}{r} \right) \frac{1}{r} \times \underbrace{\operatorname{erfc}(\alpha r)}_{\operatorname{erfcx}(\alpha r)e^{-\alpha^{2}r^{2}}} - \frac{1}{8\pi\nu} \left( I + \frac{xx^{T}}{r} \right) \frac{2\alpha}{\pi^{1/2}} e^{-\alpha^{2}r^{2}}$$

$$u_s(x) = \sum_i G_\alpha(x - x_i) f_i$$

 $g_{\alpha}(x) = \frac{\alpha^3}{\pi^{3/2}} e^{-\alpha^2 r^2} \left(\frac{5}{2} - \alpha^2 r^2\right)$ 



Particles-mesh





#### **Preconditioned Stokes Solver**





## Optimal FieldSplit configuration

	Direct Solver	Iterative Solver							
KSP	Super_LU (dist)	GMF	RES	TFO	MR	GMRES			
PC		ASM		ASM		FIELDSPLIT(with user PC)			
Sub PC		ILU	ASM	ILU	ASM	multiplicative	Schur Complement		
lter #		377	377	219	219	56	43		
time	2695.8s	125.8s	130.8	127.8	131.5	98.6	87.1s		

J

- > System size : 100 x 20 x 100 micrometers;
- Mesh: 50 x 10 x 50
- Element: Q2-Q1 mixed element
- Total DOF: 671,274
- Relative tol: 1E-9

$$= \begin{pmatrix} A & B \\ B^T & 0 \end{pmatrix} = \begin{pmatrix} I & 0 \\ B^T A^{-1} & I \end{pmatrix} \begin{pmatrix} A & 0 \\ 0 & -B^T A^{-1} B \end{pmatrix} \begin{pmatrix} I & A^{-1} B \\ 0 & I \end{pmatrix}$$



# Optimal FieldSplit configuration $J = \begin{pmatrix} A & B \\ B^T & 0 \end{pmatrix} = \begin{pmatrix} I & 0 \\ B^T A^{-1} & I \end{pmatrix} \begin{pmatrix} A & 0 \\ 0 & -B^T A^{-1} B \end{pmatrix} \begin{pmatrix} I & A^{-1} B \\ 0 & I \end{pmatrix}$

- KSP(A):tol1, KSP\_INNER(A): tol2,KSP(S):tol3
- Uses derivative-free optimization (POUNDERS) over tol1,tol2,tol3
  - Limit: **500** total evaluations (Stokes solves), **17 hours**
  - 212 points over 7 local optimization runs and 288 points randomly sampled over the domain.
  - time-to-evaluate the starting points for the 6 completed local optimization:
  - 282.6, 291.5, 276.0, 271.5, 288.5, 294.7
  - These are 6 best randomly sampled points, the corresponding minima had solve time
  - 235.2, 282.2, 271.3, 256.0, 286.8, 270.6
  - So the improvement percentages are
  - 16.8%, 3.2%, 1.7%, 5.7%, 0.6%, 8.2%, 0.4%

Mean evaluation times for the 288 sample points: 407.2. Minimum found is 42% better.

Discrete choice (e.g., replacing S by Mp) requires more work



#### Correlation matrix



- Very long-time simulation
- BdW by far most expensive
- Computed by Chebyshev approximation
- SLEPc spectral estimate, lagged
- Can we do better?
- Use Krylov space of M?
- H-matrix representation of M?

$$dx_{i} = u(x_{i}) + B_{ij}dW_{j}$$
$$u_{i} = M_{ij}f_{j}$$
$$M : f_{i} \to f(x) = \sum_{i} f_{i}\delta(x - x_{i}) \to \text{Stokes} \to u(x) \to u(x_{i})$$
$$B = \sqrt{k_{B}TM}$$



## Future (nascent) directions

- Extended particles
- Singular interfaces/boundaries
  - forces
  - charges
- GGEM not always applicable:
  - Boundary integral operator/equation formulations
  - Accelerated by FMM
  - In parallel
  - Take advantage of accelerators (GPU, etc.)?
  - Same for particles?





# Thermoelastic Contact







## Contact: FieldSplit preconditioning

$$\mathbf{u}_{L} \quad \mathbf{u}_{S} \quad \mathbf{u}_{M} \quad \mathbf{u}_{R} \quad \lambda \\ \mathbf{u}_{S} \quad \begin{pmatrix} K_{LL} & K_{LS} & 0 & 0 & 0 \\ K_{SL} & K_{SS} & 0 & 0 & I \\ 0 & 0 & K_{MM} & K_{MR} & -I \\ 0 & 0 & K_{RM} & K_{RR} & 0 \\ 0 & I & -I & 0 & 0 \end{pmatrix} \begin{bmatrix} \delta \mathbf{u}_{L} \\ \delta \mathbf{u}_{S} \\ \delta \mathbf{u}_{M} \\ \delta \lambda \end{bmatrix} = \\ \begin{bmatrix} \mathbf{f}_{L} - K_{LL} \mathbf{u}_{L}^{0} & -K_{LS} \mathbf{u}_{S}^{0} \\ \mathbf{f}_{S} - K_{SL} \mathbf{u}_{L}^{0} & -K_{SS} \mathbf{u}_{S}^{0} \\ \mathbf{f}_{M} - K_{MM} \mathbf{u}_{M}^{0} - K_{MR} \mathbf{u}_{R}^{0} + \lambda^{0} \\ \mathbf{f}_{R} - K_{RM} \mathbf{u}_{M}^{0} - K_{RR} \mathbf{u}_{R}^{0} \\ \mathbf{x}_{M} - \mathbf{x}_{S} + (\mathbf{u}_{M}^{0} - \mathbf{u}_{S}^{0}) \end{bmatrix}$$

$$f(x) + \lambda^T B(x) = 0$$
  

$$0 \le \lambda \perp g(x) \ge 0$$
  

$$B(x) = \nabla g(x)$$
  

$$\begin{pmatrix} A & B \\ B^T & 0 \end{pmatrix}$$







## Contact: FieldSplit preconditioning

	$\lambda$	$\mathbf{u}_S$		$\mathbf{u}_L$	$\mathbf{u}_M$	$\mathbf{u}_R$	
$\mathbf{u}_S$	$\left( I \right)$	$K_{SS}$	÷	$K_{SL}$	0	0)	$\int \delta \lambda$
$\lambda$	0	Ι	÷	0	-I	0	$\delta \mathbf{u}_S$
•••							
$\mathbf{u}_L$	0	$K_{LS}$	÷	$K_{LL}$	0	0	$\delta \mathbf{u}_L \ \delta \mathbf{u}_M$
$\mathbf{u}_M$	-I	0	÷	0	$K_{MM}$	$K_{MR}$	$\delta \mathbf{u}_R$
$\mathbf{u}_R$	$\int 0$	0	÷	0	$K_{RM}$	$K_{RR}$ /	





 $\frac{A}{B^T}$ 

- Primal reduced system
- Also phasefield models (volume fraction constraint)
- On-going work with Todd Munson, Jason Sarich, Fande Kong



	$\lambda$	$\mathbf{u}_S$	:	$\mathbf{u}_L$	$\mathbf{u}_M$	$\mathbf{u}_R$	
11	(I)	$K_{SS}$	÷	$K_{SL}$	0	0	$\int \delta \lambda$
$rac{\mathbf{u}_S}{\lambda}$	0	Ι	÷	0	-I	0	$\delta \mathbf{u}_S$
							δ117
$\mathbf{u}_L$	0	0	÷	$K_{LL}$	$K_{LS}$	0	$\delta \mathbf{u}_{M}$
$\mathbf{u}_M$	0	0	÷	$K_{SL}$	$K_{MM} + K_{SS}$	$K_{MR}$	$\delta \mathbf{u}_R$
$\mathbf{u}_R$	$\setminus_0$	0	÷	0	$K_{RM}$	$K_{RR}$	



## Contact: FieldSplit preconditioning

 $\left[ \begin{array}{c} \delta \lambda \end{array} \right]$ 

$$\lambda \quad \mathbf{u}_S \quad \mathbf{u}_L \quad \mathbf{u}_M \quad \mathbf{u}_R$$
$$\mathbf{u}_S \quad \left( \begin{array}{cccc} I & \vdots & K_{SS} & K_{SL} & 0 & 0 \\ \cdots & \cdots & \cdots & \cdots & \cdots & \cdots & \cdots \\ \end{array} \right)$$

 $\lambda$   $\mathbf{u}_S$   $\mathbf{u}_L$   $\mathbf{u}_M$   $\mathbf{u}_R$ 

 $\mathbf{u}_{S} \quad \begin{pmatrix} I & \vdots & K_{SS} & K_{SL} & 0 & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \ddots & \ddots & \ddots & \ddots \\ 0 & \vdots & I & 0 & -I & 0 \\ 0 & \vdots & K_{LS} & K_{LL} & 0 & 0 \\ 0 & \vdots & K_{SS} & K_{SL} & K_{MM} & K_{MR} \\ 0 & \vdots & 0 & 0 & K_{RM} & K_{RR} \end{pmatrix} \begin{bmatrix} \delta \lambda \\ \vdots \\ \delta \mathbf{u}_{S} \\ \delta \mathbf{u}_{L} \\ \delta \mathbf{u}_{M} \\ \delta \mathbf{u}_{R} \end{bmatrix}$  $\mathbf{u}_{R}$ 



- Preconditioner?
- PCASM is remarkably robust
- Limited to small subdomains



#### PCGASM





- Multirank subdomains
- Hierarchical partitioning
- Multirank MatIncreaseOverlap()
  - On-going work with Fande Kong









# Geometric multigrid support for libMesh



### Phasefield crystal



- Phasefield Crystal (PFC) is used in problems where atomic effects are needed, but on a larger time scale, typically microseconds.
- PFC is a type of Density Functional Theory, which requires minimizing the energy functional:

$$\frac{\beta \triangle F}{\rho_0} = \int dr ([1 + n(r)] \ln[1 + n(r)] - n(r)) \\ - \frac{\rho_0}{2} \int \int dr_1 dr_2 n(r_1) c^{(2)} (|r_1 - r_2|) n(r_2)$$

INL LDRD: M. Tonks, Y. Zhang U.Michigan: K. Thornton's group D. Massatt: 2014 Argonne Givens Fellow



- The Fourier Transform of  $c^{(2)}$  can be approximated by a Rational Function Fit,  $\rho_0 \hat{c}_{RFF}^{(2)} = \sum_{j=1}^m \left[\frac{A_j}{k^2 + \alpha_j} + \frac{A_j^*}{k^2 + \alpha_j^*}\right]$
- Taking the inverse Fourier Transform, one finds:

$$\rho_0 \int c^{(2)}(|r_1 - r_2|)n(r_2)dr_2 = \sum_j [L_j(r) + L_j^*(r)]$$

Where  $L_j$  defined to be the solution to  $-\triangle L_j(r) + \alpha_j L_j(r) = A_j n(r)$ , and  $-\triangle L_j^*(r) + \alpha_j^* L_j^*(r) = A_j^* n(r)$ .



#### Helmholtz Equation

$$-\triangle u + \gamma u = f$$
$$A^h u^h = f^h$$

#### **Difficulties of Solving Helmholtz**

- GMRES Block Jacobi or Additive Schwarz Method (ASM) preconditioning have poor convergence rates
- Geometric Multigrid diverges
- Algebraic Multigrid (AMG) using Hypre BoomerAMG has too expensive a setup time



[Luksch]



#### Helmholtz Eigenvalues

$$-\frac{d^2}{dx^2}u - k^2u = f, \qquad A^h u^h = f^h$$

Eigenvalues: 
$$\lambda_i = \frac{4}{h^2} \sin^2\left(\frac{\pi i h}{2}\right) - k^2$$

- Prolongation generates error dependent on  $(1 - \frac{\lambda^h}{\lambda^H})$ , which makes eigenvalue sign changes problematic, so use GMRES as an outer iteration
- For π/5 ≤ kh ≤ 2 cos(πh/2), damped Jacobi smoothers have poor convergence, so use GMRES as a smoother on these intermediate levels.

		256 El	ements		512 Elements			
	k =	$= 4 \pi$	$k = 8 \pi$		$k=4~\pi$		k =	$= 8 \pi$
# levels	MG	GMRS	MG	GMRS	MG	GMRS	MG	GMRS
2	6	3	11	4	7	3	6	4
3	25	5	-	6	10	6	-	5
4	-	6	-	8	-	6	-	7
5	-	7	-	12	-	7	-	8
6	-	10	-	16	-	8	-	12
7	-	11	-	19	-	10	-	17
8	-	12	-	20	-	11	-	19
9	-	12	-	20	-	12	-	19
10					-	12	-	19



For the 3D, we compare using Multigrid with Damped Jacobi Smoothers to adding FGMRES as an outer iteration, and then adding GMRES smoothers to the appropriate intermediate and coarse levels.

Domain: $65 \times 65 \times 65$ , 6 levels of Multigrid						
$\gamma$	MG	FGMRES outer	Elman smoothing			
0	5	4	N/A			
0606 +.746i	5	4	N/A			
-3.062 +.7919i	5	4	N/A			
-10 + i	5	4	4			
-25 + i	5	4	4			
-27 + i	6	5	4			
-28.5 + i	24	6	6			
-30 + i	-	6	6			
-50 + i	-	6	4			
-100 + i	-	14	8			
-200 + i	-	54	9			
-300 + i	-	391	11			
-400 + i	-	2000+	19			



Here we compare Elman's method to GMRES with ASM preconditioner, and to AMG.

Domain: $401 \times 401 \times 401$ , 5 levels of Multigrid								
$\gamma$	FGMRES, PC Multigrid							
0606 +.746i	3	176s	555	2080s				
-3.239 +.472i	3	165s	595	2180s				
-1.568 + .601i	3	174s	556	2046s				
-1.734 + 1.074i	3	168s	574	2113s				
-3.062 + .7919i	3	181s	593	2169s				
-1.554 - 1.394i	3	170s	572	2087s				

Domain: $201 \times 201 \times 201$ , 4 levels of Multigrid								
$\gamma$	BoomerAMG							
0606 +.746i	4	23s	4	357s				
-3.239 +.472i	4	24s	4	352s				
-1.568 + .601i	4	26s	4	362s				
-1.734 + 1.074i	4	27s	4	352s				
-3.062 + .7919i	4	28s	4	356s				
-1.554 - 1.394i	4	22s	4	351s				

#### Multigrid on AMR meshes

- Most interesting problems are not on uniform grids, so we move to unstructured grids.
- We are using Fast Adaptive Composite (FAC) grid refinement since it is simpler to setup in libMesh.
- The Multi-level Adaptive Technique (MLAT) is faster, but harder to implement.







# High temperature type-II superconductors (zero electrical resistance material)



- Magnetic field penetrates the superconductor as quantized fluxes – magnetic vortices
- Vortices are flexible tubes that move, twist, repel, merge.
- Vortices determine *all* the electrodynamic responses of superconductors to electric and magnetic fields
- Vortex moving leads to power dissipation. Vortices can be pinning on non-superconducting defects







# Magnetic vortices

# Lossless energy transport in through superconducting cables



1<sup>st</sup> generation cable including insulation & cooling ↓





high-current transmission (in urban areas, here NY) ↓



← 2<sup>nd</sup> generation cable with illustration of vortex motion

compact generators & motors ↓



#### Other applications





LHC magnets





Maglev trains



**ITER** magnets





Diagnostic applications (MNR, MRI, ...)

#### Superconducting cables



- 5x power capacity of copper in same cross-sectional area
  - Relieve urban power bottleneck in cities and suburbs
- Cables operating at 77 K are technically ready
  - in-grid demonstrations at Copenhagen DK, Albany NY, Long Island NY, Columbus OH, New Orleans LA, Amsterdam

Barriers to grid penetration

- Reduce cost by factor 10 100 to compete with copper
- Demonstrate reliable multiyear operation

#### Ginzburg-Landau equations



#### Time dependent Ginzburg-Landau equations

$$\begin{split} \frac{\partial \Psi}{\partial t} &= -\frac{\delta \mathcal{F}_{\text{GL}}}{\delta \Psi^*} , \ \frac{\delta \mathcal{F}_{\text{GL}}}{\delta \mathbf{A}} = 0 \\ u(\partial_t + i\mu)\psi &= \epsilon(\mathbf{r})\psi - |\psi|^2\psi + \left(\nabla - i\mathbf{A}\right)^2\psi + \zeta(\mathbf{r},t) \\ \kappa^2\nabla \times (\nabla \times \mathbf{A}) &= \mathbf{J}_n + \mathbf{J}_s + \mathcal{I}, \end{split}$$

Total current  $\mathbf{J} = \mathbf{J}_{s} + \mathbf{J}_{n}$ 

 $\mathbf{J} = \operatorname{Im} \left[ \psi^* (\nabla - i\mathbf{A}) \psi \right] - (\nabla \mu + \partial_t \mathbf{A})$ 

Critical current  $J_{\rm C}$  (maximal possible nondissipative current) is usually defined when voltage V is a small fraction (e.g., 1%) of the free flow value  $V_{\rm ff}$ .



Modelling of the inclusions



#### Vortex motion and dissipation





Pinning defects: nanodots, disorder, 2<sup>nd</sup> phases, dislocations, intergrowths, etc

Higher transition temperature  $\Rightarrow$  new materials

Higher currents  $\Rightarrow$  control "vortex matter"

#### Materials by design





#### Materials by design: Angular dependence





Materials by design: Strong non-additivity of defects





Columnar defects works like a shortcuts for magnetic vortices

#### Interpreting voltage curves





# Identifying and visualizing vortices

Output of Ginzburg-Landau Simulation: complex scalar defined over mesh









Graph Analysis



- Disentangle vortices
- Remove tiny (unstable) loops



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oscon-scidac.org





# Coupled phasefield models of solid state materials



#### Energy Harvesters (with Seungbum Hong, ANL)



#### **Core-Shell Nanoparticles: from Structure to Elastic Fields to Optical Properties**





#### **Core-Shell Nanoparticles: Structure**

- Composite nanoparticles (metal-semiconductor, semiconductor-semiconductor)
- Here, ZnO/TiO<sub>2</sub> and Zn/ZnO ~25 nm outer diameter
- Potentially useful for photovoltaics (solar absorption)



Bandgap =  $E_2 - E_1$  depends on strain

- What is the strain/stress in a core-shell nanoparticle (bulk and surface)?
- How do we relate the stress to the band gap and absorption spectrum?
- Can we tune the absorption spectrum by tuning the stress?



#### **Stress Fields in Core-Shell Nanoparticles**

Spherical Zn core (hexagonal) Monocrystalline ZnO shell (almost isotropic)



Spherical ZnO core (almost isotropic) Monocrystalline TiO<sub>2</sub> shell (rutile, tetragonal)





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