

Wireless:

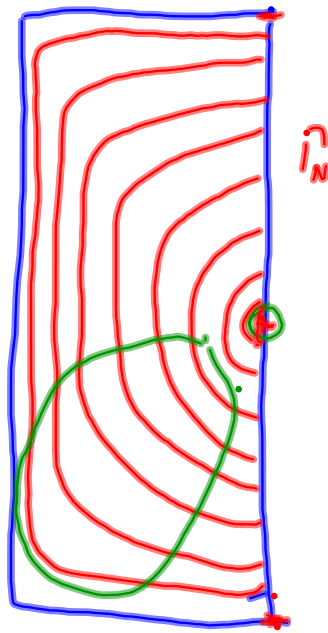
Guest Wireless  
9709442331

- ~~✗~~ image segmentation
- ~~✗~~ anisotropic diffusion
- ~~✗~~ stokes in a long tube
- ~~✗~~ • stochastic pdes/glaciers
- ~~✗~~ mg-dd
- ~~✗~~ additive mg
- ~~✗~~ parallel mg
- ~~✗~~ weighted-norm fosis
- ~~✗~~ spectral-polarmetric signal fitting
- ~~✗~~ cr
- ~~✗~~ time-space mg/parareal
- ~~✗~~ uq
- ~~✗~~ exascale
  - local-schur non-galerkin mg
  - parallel amr

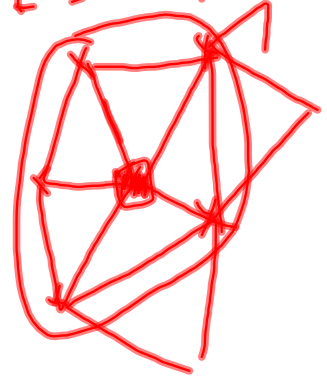
$$\nabla b = f$$

$$\langle Aq_v, q_v \rangle \leq$$

$$\begin{aligned} PR &= Q \\ RP &= I \\ R &= [0 \ I] \end{aligned}$$



$$P: \begin{bmatrix} P_f \\ I \end{bmatrix} \leftarrow \begin{array}{l} \text{F-pts} \\ \{p^+\} \end{array}$$



$$P_F = (C^* P_{1 \times n_c})|_F$$

$C^3$

$C A_{3 \times 3}$

$$C \begin{bmatrix} i & 0 & i \\ i & i & 0 \\ 0 & 0 & i \end{bmatrix}$$

$$A P_j = 0 \quad j=1 \dots n_c$$

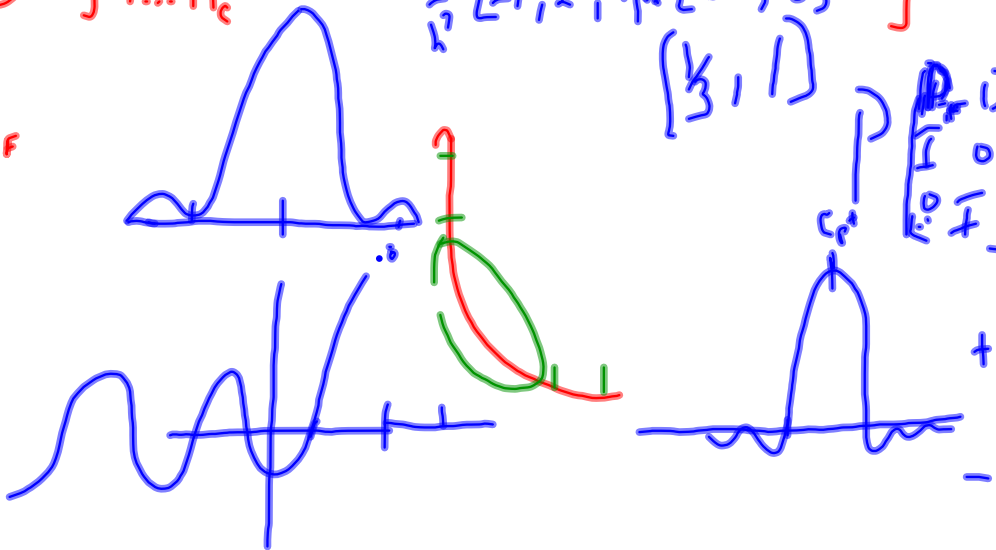
$$P_{\underline{1}_c} = \underline{1}_F$$

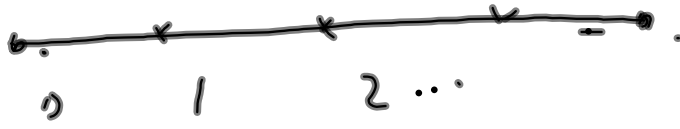
$$P = \begin{bmatrix} P_F \\ I \end{bmatrix}$$

$$\frac{1}{h} [-1, 2, i, -1] R \begin{bmatrix} x^2 \\ x \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} 1/3 & 1 \end{bmatrix}$$

$$\begin{bmatrix} P_F & 0 \\ I & F \end{bmatrix}$$





$$L = \Delta$$

$$p' = f$$

$$-p_{i-1} + 2p_i - p_{i+1} = h^2 \dots$$

$$\sum_{i=0}^M (p_{i+1} - p_i)^2$$

$$p_0 = \text{given}$$

$$\sum_{\Delta} \int (p' - f)^2 dx$$

$$\langle L \sum_{i=1}^M p_i, L p_j \rangle = \langle f, L p_j \rangle$$

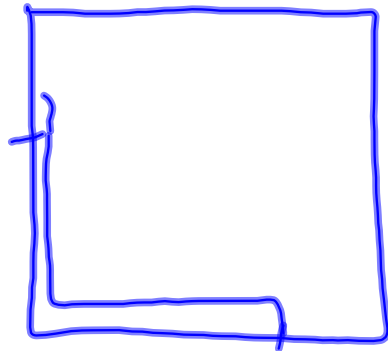
$$\nabla \cdot \underline{F}(u) = 0$$

$$\underline{F}(u) \cdot \nabla u + \text{Stoff}$$

$$\underline{b} \cdot \nabla u + g(u) =$$

$$\langle \underline{b} \cdot \nabla u, v \rangle = \langle g(u), v \rangle$$

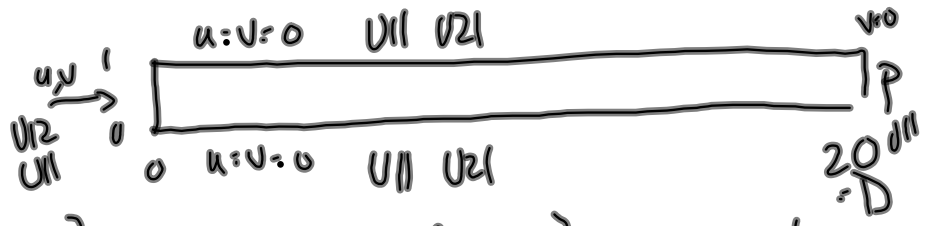
$$\langle Lu, Lv \rangle = \langle g(u), Lv \rangle$$



$$\Gamma_{in} = \{ \underline{b} \cdot \underline{n} < 0 \}$$

$$-\Delta u + \nabla p = f$$

$$\nabla \cdot u = 0 \quad \delta p$$



$$U = \nabla u \begin{bmatrix} u_{11} & u_{21} \\ u_{12} & u_{22} \end{bmatrix}$$

$$\begin{bmatrix} \nabla \times U = 0 \\ -\nabla \cdot U + \nabla p = f \\ \text{tr}(U) = 0 \end{bmatrix}$$

$$\begin{bmatrix} -2\Delta & 0 & 0 & -\partial_x^2 & \partial_y^2 \\ 0 & -\Delta & 0 & \partial_{xy} & \partial_{xy} \\ 0 & 0 & -\Delta & \partial_{xy} & \partial_{xy} \\ -\partial_x^2 & \partial_y^2 & \partial_{xy} & \partial_{xy} & -\Delta \end{bmatrix} \begin{bmatrix} u_{11} \\ u_{12} \\ u_{21} \\ p \end{bmatrix}$$

$$c_0 \sim \frac{1}{D^3}$$

$$\rho = 0.997$$

$$= 1 - \frac{1}{D^2}$$

$$\frac{\sqrt{1+h^2}}{D^2}$$

$$F(u) \quad u_{22} = -u_{11}$$

$$F(u, p; f) = \|\nabla \times U\|^2 + \|\nabla \cdot U - \nabla p\|^2$$

$$c_0 \|u\|_1 \leq F(u; 0) \leq c_1 \|u\|_1$$

$$\begin{pmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{pmatrix} \begin{bmatrix} u \\ v \end{bmatrix}$$

$$\lambda_{\text{min}} \ll \lambda_{\text{mid}}, \lambda_{\text{max}}$$

AMG + CG

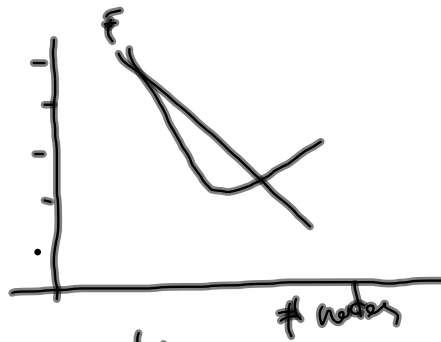
$$e_i \quad r_{ij} = A_{ij} e_j$$

$$e_1 \quad \left| \sum_j r_{ij} \right| \text{ small} = |r_i|$$

$$e_2$$

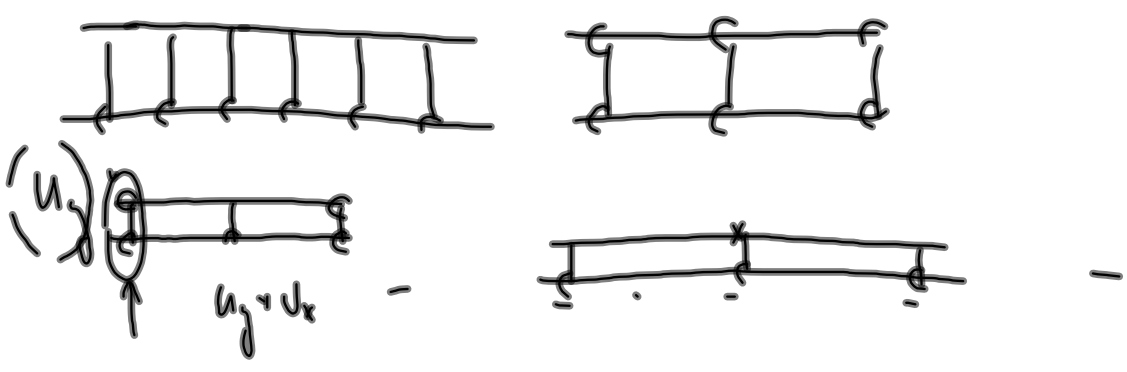
$$e_3$$

$$e_4$$



$$\|U - u^k\|$$

$$\begin{pmatrix} .018 & 0 & 0 & .018 \\ 0 & .19 & 0 & .19 \\ 0 & 0 & .0013 & .0013 \\ .634 & .091 & .001 & .074 \end{pmatrix} \begin{matrix} .33 \cdot 10^{-4} \\ .4 \cdot 10^{-5} \\ .6 \cdot 10^{-5} \\ .2 \cdot 10^{-4} \end{matrix}$$





$$\begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \cdot e$$

$$A_{11} e_1$$

$$A_{22} e_2$$

$$\frac{1}{D^2} |u|_1 \leq \|L u\|^2$$

$$D = \frac{1}{h^2} (.997)^m = .85$$

$$(.003)^m = .15$$

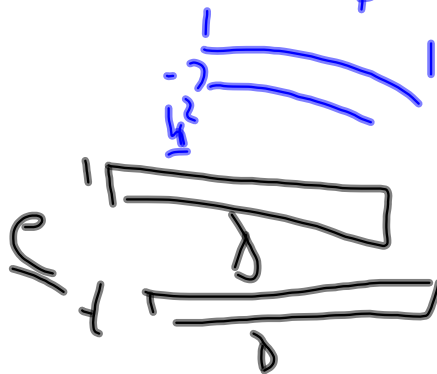
$$e = \begin{bmatrix} e_1 \\ e_2 \end{bmatrix}$$

$$\frac{h^2}{D^2}$$

$$e_1, e_2$$

$$\frac{h^2}{D^2}$$

~~$$\frac{h^2}{D^2}$$~~



## Change Detection

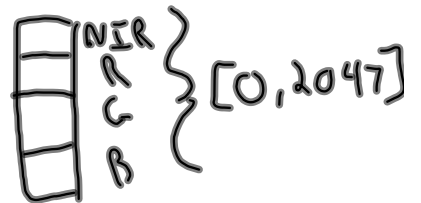
• Difference

→ Noisy

One Solution

Step 1: Segment

□ Pen



# SWA

$$A_{i,j} = \begin{cases} -\alpha |I_i^{(0)} - I_j^{(0)}|, & \text{for } i, j \text{ in } \mathcal{N} \\ 0, & \text{otherwise} \end{cases}$$

$(P_i)^T A P_i = \frac{10}{4}$

X	1/2	X
1/4	1	3/4
X		X

$$L_{i,j} = \begin{cases} -A_{i,j} & : f_i \neq f_j \\ \sum_k A_{i,k} & : f_i = f_j \end{cases}$$

$$\Gamma_i = \frac{L_{i,i}}{G_{i,i}}$$

$$V_{i,j} = \begin{cases} 0 & : f_i = f_j \\ 1 & : f_i \neq f_j \end{cases}$$

$$G_{i,j} = \begin{cases} -V_{i,j} & : f_i \neq f_j \\ \sum_{k \neq i} V_{i,k} & : f_i = f_j \end{cases}$$

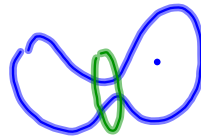
1/2	3/4	1
1/4	1	3/4
0	1/4	1/2

$$\Gamma_i^{[r+1]} = \frac{L_{it} / G_{ii}}{A_{ii} / V_{ii}}$$

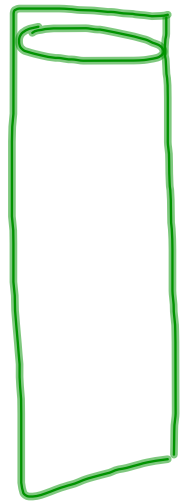
$$a_{ii}^r = a_{ii}^t + \sum_{j \neq i} w_{ji} a_{ji} + \sum_{j \neq i} a_{ji} w_{ji} + \sum_{j, k \neq i} w_{ji} a_{jk} a_{ki}$$



$$\frac{M^{[r+1]} = M^{[r]}}{\text{return } \bigcup_{M^{[r+1]} \neq M^{[r]}}$$



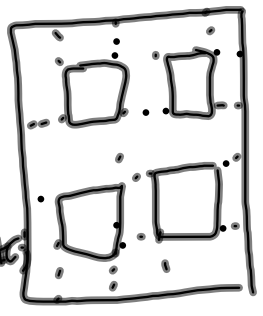
$$U^{[r]} = \beta^{[r]} \cup U^{[r+1]}$$



Recursive Part

Call AMG cycle

(1) Coarsen  $A$   
 $\rightarrow P_{[r,r+1]} = \begin{cases} 1 & : f \in C \\ 0 & : f \in C, \text{ etc} \end{cases}$

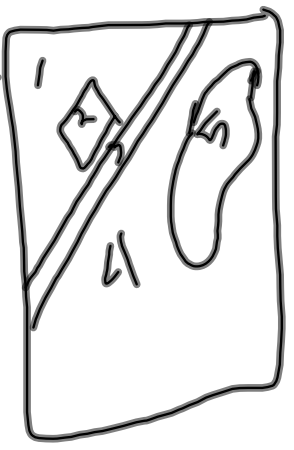


(2)  $I_{[r,w]} = (P^T)^{-1} I_{[r]}$

(3)  $A_{[r,w]} = P^T A_{[r]} P$

$A_{[r]} = A_{[r]}$

$\frac{A_{[r]} : C_i \quad f : f \in C}{\sum_{k \in C} A_{[r]} : k}$



4)  $V_{[r,w]}, L_{[r,w]}, G_{[r,w]}$

$L = D - A$   
 $P^T D P = P^T A P$

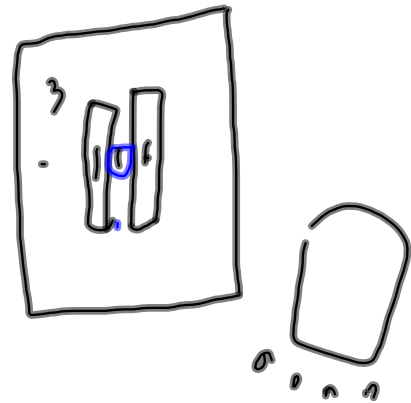
## Summary

1. Build graph
2. Coarsen v: a AMG
3. Identify salient segments



## Questions

1. No spatial connectivity of segments!



Parallel MG

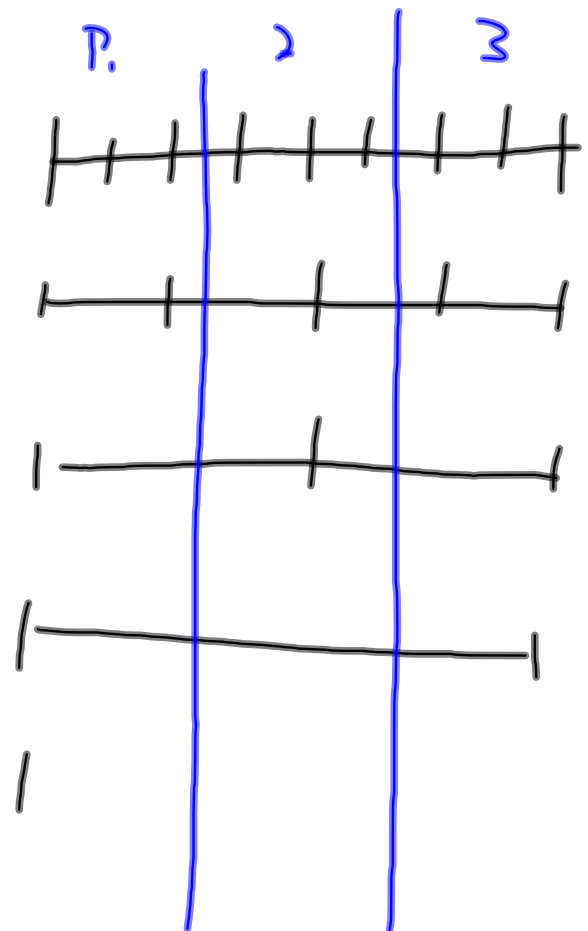
$$T_{\text{comm}} = \alpha + m\beta$$

$\alpha$  - latency

$\beta$  - time for 1 double

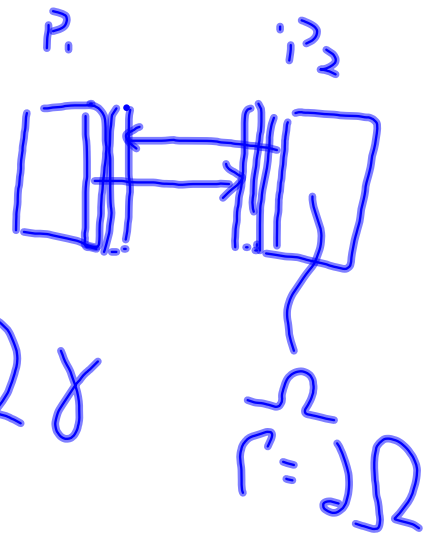
$m$  - # doubles

$$T_{\text{comp}} = \gamma m$$



Relaxation (2D)

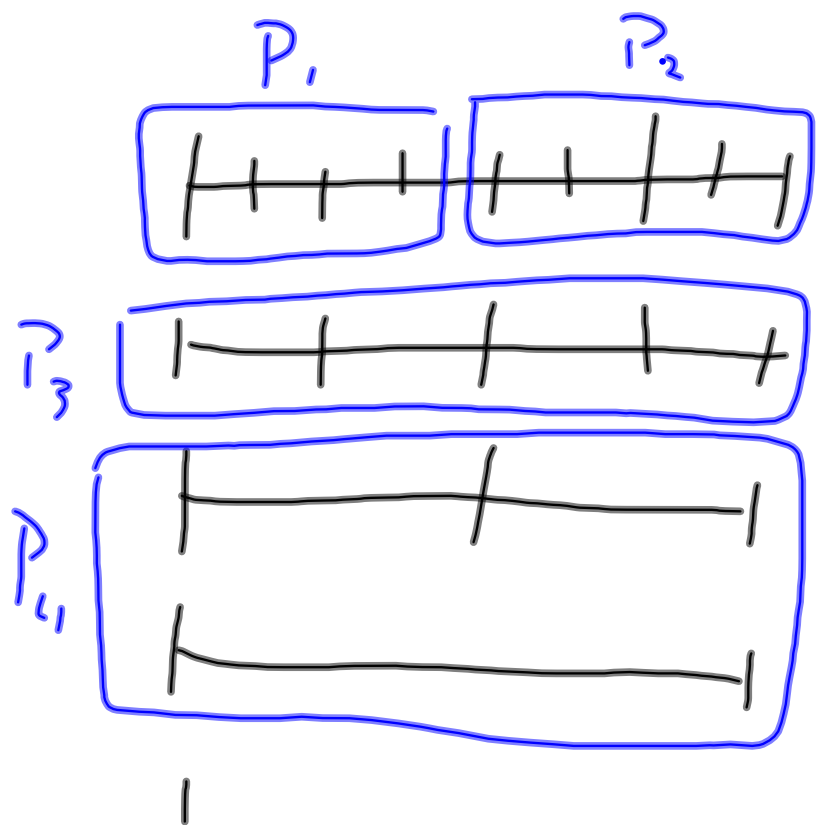
$$T_{rel} = 4\alpha + \Gamma_B + 5\Omega\gamma$$



$$T_{MG} = \underbrace{(1+1+\dots)}_{\log N} 4\alpha + (1 + \frac{1}{2} + \frac{1}{4} + \dots) \Gamma_B + (1 + \frac{1}{4} + \dots) \Omega\gamma$$

$$= (\log N) 4\alpha + (2) \Gamma_B + (\frac{4}{3}) 5\Omega\gamma$$

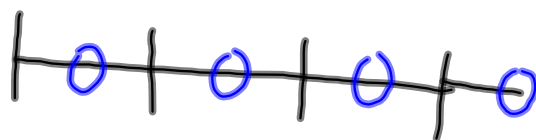




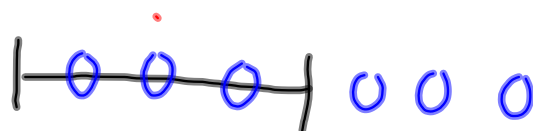
$f = 8$   
 $f$  - coarsening factor



$F = 8/7$  grid com?



Algorithm = CN



Work potential

$$= \log_f(P)P - (FP - P)$$



Best speedup  $\leq$

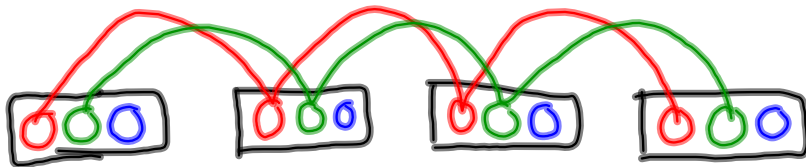
$$\max \left\{ 1 + \frac{\log P}{n}, \frac{C}{F} \right\}$$

$$\frac{FN + \log(P)P - FP + P}{FN}$$

$$\leq 1 + \frac{\log P}{n}$$

$$A_k = P_k^T A_{k-1} P_k$$

Parallel AMG



$$\Delta_r u = f \text{ in } \Omega$$

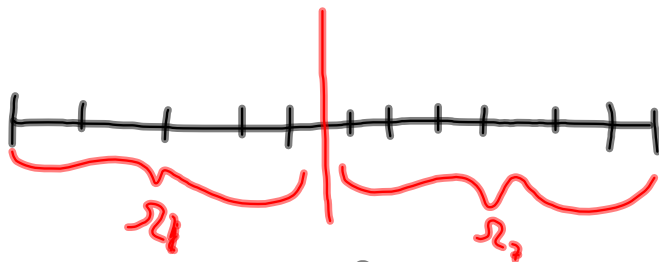
$$u = 0 \text{ in } \partial\Omega$$

$$u = \sum u_i$$

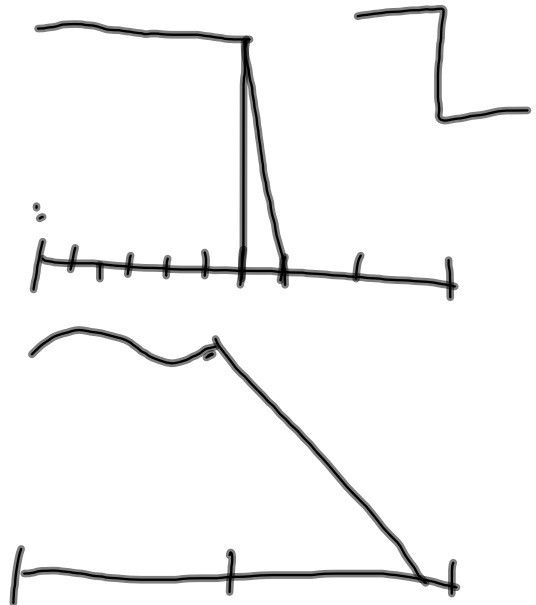
$$f = \sum f_i$$

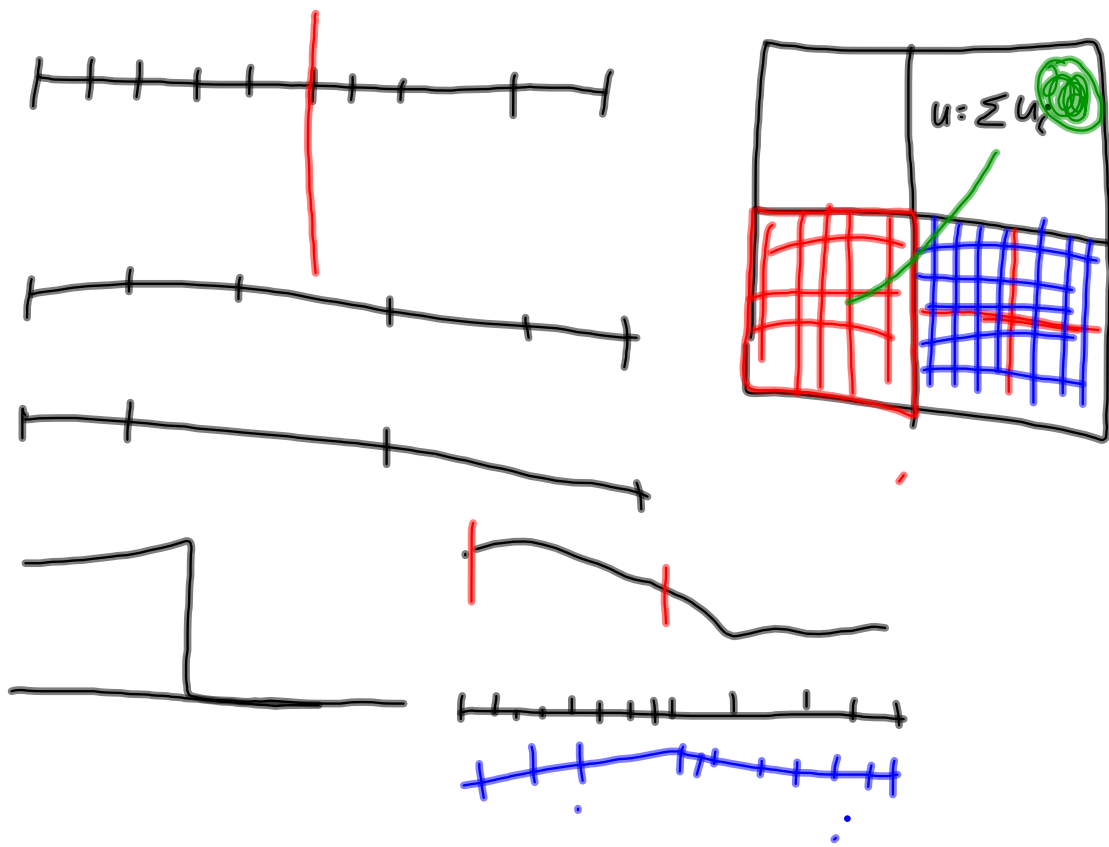
$$f = \sum f_i \phi_i$$

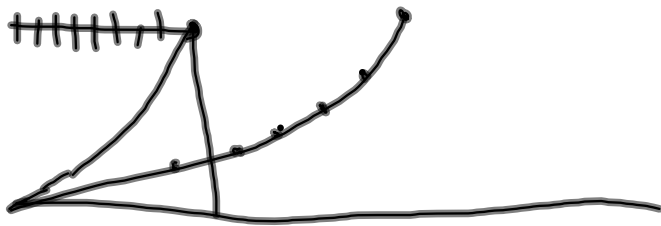
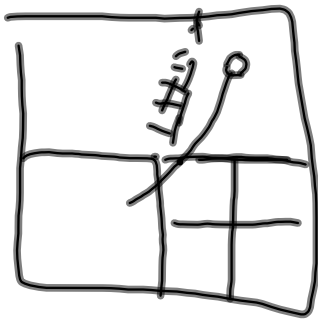
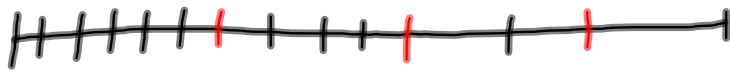
$$1 = \sum \phi_i$$



$$\Delta_{i,\lambda} u = \begin{cases} f & \text{in } \Omega_1 \\ 0 & \text{in } \Omega_2 \end{cases}$$



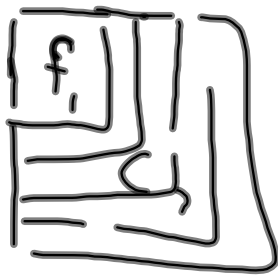




1) Build Problems  
• Setup Cond

$$Au = f$$

2) Satz



$$P^c \begin{bmatrix} I & O \\ O & P_{22} \end{bmatrix} u = \begin{bmatrix} u^f \\ u^c \end{bmatrix}$$



After iteration

$$\begin{bmatrix} \overline{A_{11}} & A_{12} \\ A_{21} & \overline{A_{22}} \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$$

$$\begin{bmatrix} P_1 & 0 \\ 0 & P_2 \end{bmatrix}$$

$$\sqrt{2} \left( \frac{\sqrt{K} - 1}{\sqrt{K} + 1} \right)^2$$

$K = \text{cond}_{\infty}(M^{-1}A)$

$$17^2$$

$$9 \cdot (3 \cdot 17)^2 = (9 \cdot 17^2) \cdot 9$$

$$1 \times 9$$

$$(1.61)$$

Gr-V-cycle : 0.63

W-cycle : 0.51



$$\nabla \cdot \vec{u} = 0 \quad \text{where } \vec{u} = \begin{pmatrix} u \\ v \\ w \end{pmatrix}$$

$$\sigma_{xy} \Rightarrow \begin{pmatrix} * \\ * \\ * \end{pmatrix}$$

$$\rho \left[ \frac{\partial \vec{u}}{\partial t} + (\vec{u} \cdot \nabla) \vec{u} \right] = \nabla \cdot \vec{\sigma} + \rho \vec{g}$$

small

$$\sigma_{kk} = (\sigma_{xx} + \sigma_{yy} + \sigma_{zz})$$

$$\sigma'_{ij} = \sigma_{ij} - \frac{1}{3} \sigma_{kk} \delta_{ij}$$

$$\frac{\partial \sigma_{xx}}{\partial x} + \frac{\partial \sigma_{xy}}{\partial y} + \frac{\partial \sigma_{xz}}{\partial z} = 0$$

$$\frac{\partial \sigma_{yx}}{\partial x} + \frac{\partial \sigma_{yy}}{\partial y} + \frac{\partial \sigma_{yz}}{\partial z} = 0$$

$$\frac{\partial \sigma_{zx}}{\partial x} + \frac{\partial \sigma_{zy}}{\partial y} + \frac{\partial \sigma_{zz}}{\partial z} = \rho g$$

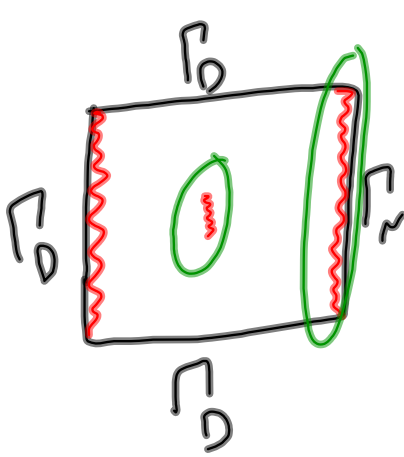
$$\sigma'_{ij} = 2\eta \dot{\epsilon}_{ij} - \frac{1}{n} \dot{\epsilon}_{kk} \delta_{ij}$$

$$\eta = \frac{1}{2} (A(\theta)) \dot{\epsilon}_e$$

$$2 \dot{\epsilon}_e^2 = \dot{\epsilon}_{xx}^2 + \dot{\epsilon}_{yy}^2 + \dot{\epsilon}_{zz}^2 + 2(\dot{\epsilon}_{xy}^2 + \dot{\epsilon}_{xz}^2 + \dot{\epsilon}_{yz}^2)$$

$$\dot{\epsilon}_{ij} = \frac{1}{2} \left( \frac{\partial u_i}{\partial x_j} + \frac{\partial u_j}{\partial x_i} \right)$$





$[0, 1]^2$

$$u = v = \sin(\pi y) \sin^2(\pi x)$$

$$\tilde{A} = \mathcal{M} \begin{pmatrix} 40 & 0 & 2 \\ 0 & 1 & 10 \\ 20 & 0 & 4 \end{pmatrix}$$

Size	V	W
128	.12	.09
512	.20	.11
1024	.21	.11

2D (x,y)

$$-\nabla \cdot D \nabla p + \underline{b} \cdot \nabla p = f$$

Polynomial chaos

$$D = \begin{pmatrix} d_{11} & 0 \\ 0 & d_{22} \end{pmatrix} \begin{matrix} d_{11}(\xi_1, \eta_1) \\ d_{22}(\xi_1, \eta_1) \end{matrix}$$
$$\underline{b} = \begin{pmatrix} b_1(\xi_3, \eta_3) \\ b_2(\xi_5) \end{pmatrix}$$

$$\underline{b}_2 = \sum_{j=0}^5 \beta_j \xi_j^j$$

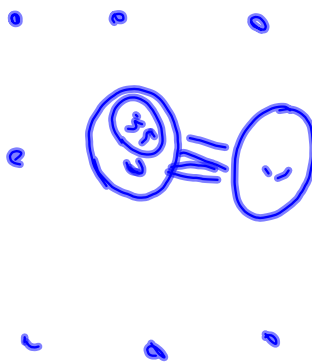
T ⊗ PDF

$$\begin{pmatrix} -\beta_1 \Delta - \beta_2 \Delta \\ -\beta_3 \Delta - \beta_4 \Delta \end{pmatrix}$$

$$\left( T \otimes P \right)^{-1} = T^{-1} \otimes P_e^{-1} \begin{pmatrix} \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \end{pmatrix} P_{35}$$

$T(x,y)$

Nodal Based AMG (Mb)







## CR methods

primary  $I - (S^T M S)^{-1} (S^T A S)$  F-relax.

habituated  $S^T (I - M^{-1} A) S$

$$\|V(1, 1, P_x)\|_A \stackrel{(\leq)}{=} C_{CR} \quad \text{not sharp}$$

$$P_x = \begin{bmatrix} -A_{ff}^{-1} A_{fr} \\ I \end{bmatrix} \quad \left\{ \begin{array}{l} \Delta - \text{symmetry} \\ \omega \end{array} \right.$$

CR - compatible relaxation

$I-M'A$  smoother

$P$  interp

$R = [0, I]$  C-pt

$S = \begin{bmatrix} I \\ 0 \end{bmatrix}$  F-pt

$RS = 0$

$PR$ ,  $RP = I$

$\tilde{P} = \begin{bmatrix} W \\ I \end{bmatrix}$

Sharp CR:

$$R = \begin{bmatrix} \frac{1}{4} & \frac{1}{3} & \frac{1}{4} \\ \frac{1}{3} & 1 & \frac{1}{3} \\ \frac{1}{4} & \frac{1}{3} & \frac{1}{4} \end{bmatrix}$$

1<sup>st</sup> idea  $R^T = \begin{bmatrix} W \\ I \end{bmatrix} \Rightarrow S = \begin{bmatrix} I \\ -W^T \end{bmatrix}$

$$(I - M^T A) / (I - \pi(R^T)) \quad | \quad (I - M^T A)$$

$$2\text{-grid} = .181$$

$$CR(1) = .687$$

$$2) = .183$$

$$K^T = P_* = \begin{bmatrix} -A_{ff}^T A_{fc} \\ I \end{bmatrix} \quad S = \begin{bmatrix} A_{ff} \\ A_{cf} \end{bmatrix}$$

$$I - (S^T M S)^{-1} (S^T A S)$$

$$\|V(I, I, P_*)\|_A = \lambda_{\max} \left[ (I - M^T A) S (S^T A S)^{-1} S^T A (I - M^T A) \right]$$

$$S = \begin{bmatrix} I \\ 0 \end{bmatrix}$$

$$M_{CF} = \begin{bmatrix} M_{ff} & A_{fc} \\ 0 & M_{cc} \end{bmatrix}$$

$$\|V(1,1, P_x)\|_A \leq \rho_{CR}^2$$

$$G = \|Lu - f\|^2 = \|\nabla \cdot u\|^2 + \|\nabla \times u\|^2$$

$$G_w = \|w(Lu - f)\|^2 = \|w \nabla \cdot u\|^2 + \|w \nabla \times u\|^2$$

$$w = r^{\alpha}$$

$$L^*L = \begin{pmatrix} \nabla \cdot \\ \nabla \times \end{pmatrix} = \begin{pmatrix} -\Delta & 0 \\ 0 & -\Delta \end{pmatrix}$$

$$L^*w^2L = \dots = w^2 \begin{pmatrix} -\Delta & 0 \\ 0 & -\Delta \end{pmatrix} + \begin{pmatrix} -(\nabla w^2) \cdot \nabla & (\nabla^{\perp} w^2) \cdot \nabla \\ -(\nabla^{\perp} w^2) \cdot \nabla & (\nabla w^2) \cdot \nabla \end{pmatrix}$$

$$\alpha = \frac{2k}{3}$$

Problem:

$$w_1 \left( \overset{\text{smooth}}{w_2 \phi - f} \right)$$

$$w_2 \phi = u$$

$$\rho \sim r^{\alpha} \sin(\alpha \theta)$$

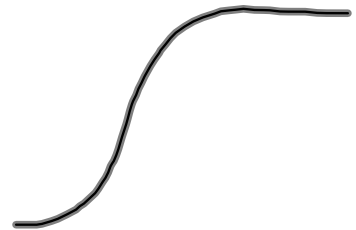
$$\alpha = \frac{2}{3}$$

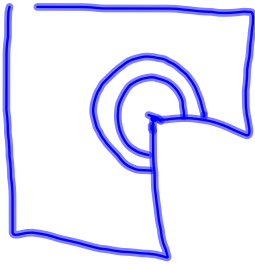
$$u = \nabla \rho$$



$$\| \omega \nabla u_1 \|^2 + \| \omega \nabla u_2 \|^2 \stackrel{?}{=} \| r^{\beta-1} \underline{u} \|^2 - (\nabla \cdot \omega^2 \nabla u_1 + \nabla \cdot \omega^2 \nabla u_2)$$

?





$$\frac{3\pi}{2}$$

$$p = r^{2/3} \sin(2/3 \theta) = \phi$$

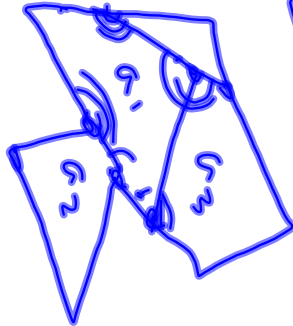
$$r^{2k/3} \sin\left(\frac{2k}{3} \theta\right)$$

$$-\Delta p = f$$

$$p = 0$$

$$-P \cdot \nabla$$

$\delta(r) \phi$



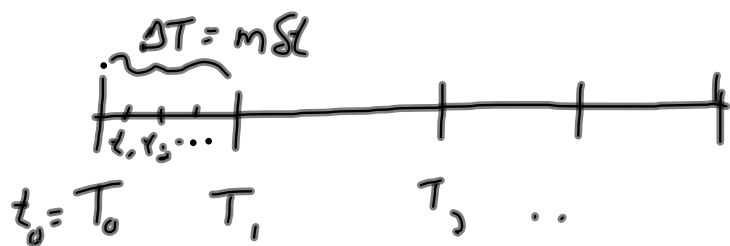
$$u = u_0 + (u_1)$$

$$l_0 = \alpha \beta$$



Parareal - Lions, Maday, Turincini (2001)  
Gander, Vandewalle  
Barry Lee ...  
Michael Mithion

Parallel time integration



linear time propagators  $F_S, F_\Lambda$

Want to solve  $A_S U_S = g_S = \begin{bmatrix} u(0) \\ 0 \\ \vdots \\ 0 \end{bmatrix}$

$$A_S = \begin{bmatrix} I & & & \\ -F_S & I & & \\ & \ddots & \ddots & \\ & & -F_S & I \end{bmatrix}$$

Parareal solves coarse system

$$A_{\Delta} u_{\Delta} = g_{\Delta}$$

$$A_{\Delta} = \begin{bmatrix} I & & & \\ -F_S^m & I & & \\ & & \ddots & \\ & & & -F_S^m & I \end{bmatrix}$$

Parareal Algorithm: 

Initial guess  $U_{\Delta}^0 \sim$  let this be serial coarse  $F_{\Delta}$

For  $k=0, 1, \dots$

Distribute  $U_{\Delta}^k$  to processors

Compute in parallel  $F_{\Delta}^m U_{\Delta, i}^k$

Communicate results to single processor

Compute in serial

$$U_{\Delta, i+1}^{k+1} = F_{\Delta} U_{\Delta, i}^{k+1} + F_{\Delta}^m U_{\Delta, i}^k - F_{\Delta} U_{\Delta, i}^k$$

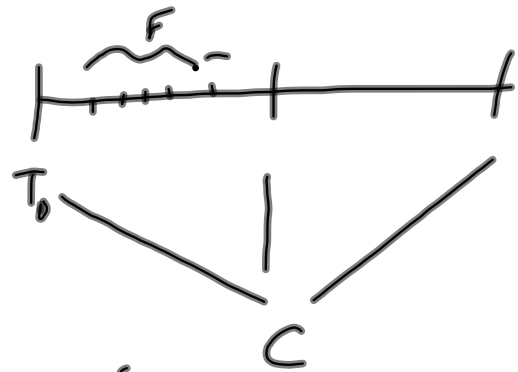
Parareal is just

$$U_{\Delta}^{k+1} = U_{\Delta}^k + \tilde{B}_{\Delta}^{-1} (g_{\Delta} - A_{\Delta} U_{\Delta}^k)$$

$$B_{\Delta} = \begin{bmatrix} I & & \\ -F_{\Delta} & I & \\ & & \ddots \end{bmatrix}$$

$$\begin{aligned} \Rightarrow &= \tilde{B}_{\Delta}^{-1} (B_{\Delta} U_{\Delta}^k + g_{\Delta} - A_{\Delta} U_{\Delta}^k) \\ &= \tilde{B}_{\Delta}^{-1} \begin{bmatrix} F_{\Delta}^m U_{\Delta,1}^k - F_{\Delta} U_{\Delta,1}^k \\ \vdots \end{bmatrix} \end{aligned}$$

$$A = \begin{bmatrix} A_{ff} & A_{fc} \\ A_{cf} & A_{cc} \end{bmatrix}$$



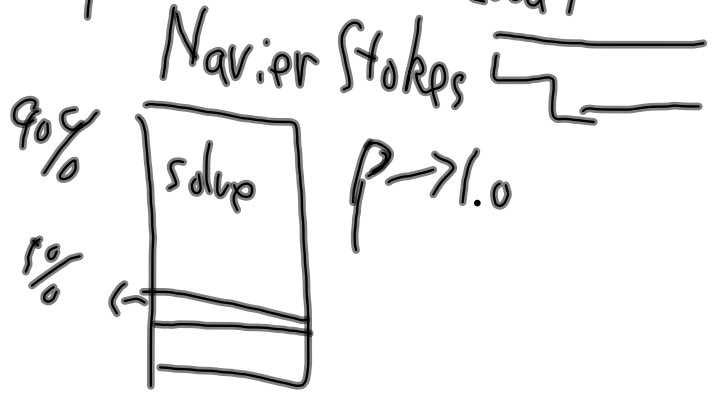
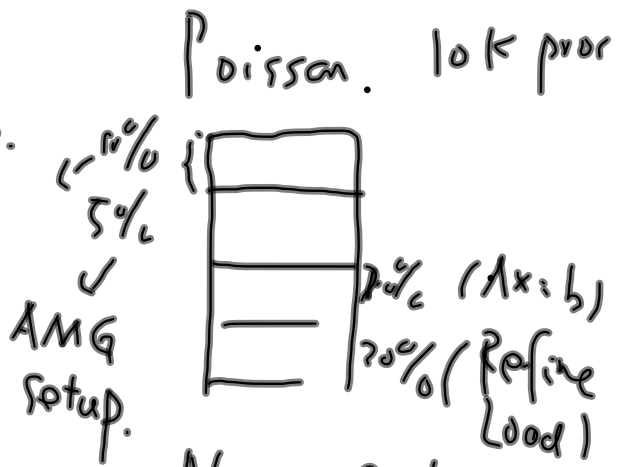
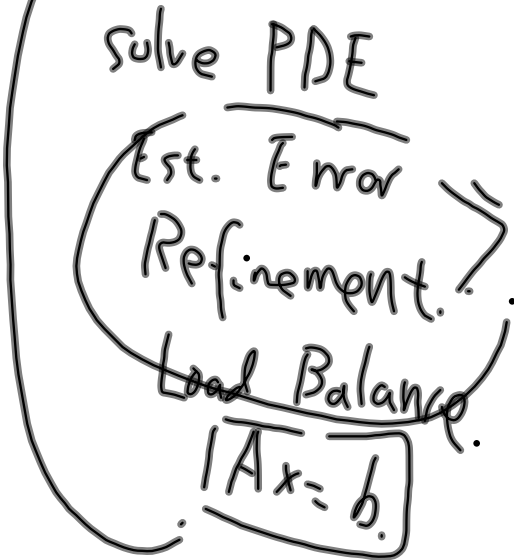
$$R_F = \begin{bmatrix} -A_{cf} A_{ff}^{-1} & I_c \end{bmatrix}$$

$$S = \begin{bmatrix} I \\ 0 \end{bmatrix}$$

$$P_F = \begin{bmatrix} -A_{ff}^{-1} A_{fc} \\ I \end{bmatrix}$$

$$0 = (I - S(S^T A S)^{-1} S^T A) \underbrace{(I - P_F (R_F A P_F)^{-1} R_F A)}_{A_D}$$

Coarsest Grid  
=> distribute procs.



Johannes Kraus  $\rightarrow B_c = \sum$  local Schur  
comps.  
 $\frac{1}{4} S \leq B_c \leq S$

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$$S_{cc} = A_{cc} - A_{cf} A_{ff}^{-1} A_{fc} \quad A = \begin{bmatrix} A_{ff} & A_{fc} \\ A_{cf} & A_{cc} \end{bmatrix}$$

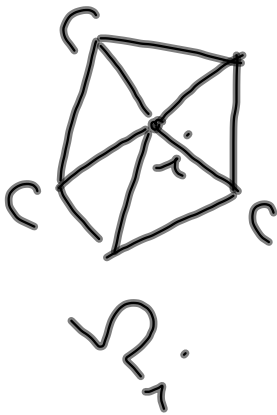
$$= P_*^T A P_*$$

$$P_* = \begin{bmatrix} -A_{ff}^{-1} A_{fc} \\ I \end{bmatrix} \rightarrow \arg \min_{P_* \begin{bmatrix} n \\ I \end{bmatrix}} \max_{\epsilon_r} \frac{\|(I - PR)\epsilon\|_2}{\|\epsilon\|_1}$$



$$AMGe \longrightarrow A = \sum_{\mathcal{E}} A_{\mathcal{E}}$$

Construct  $\mathcal{P}$

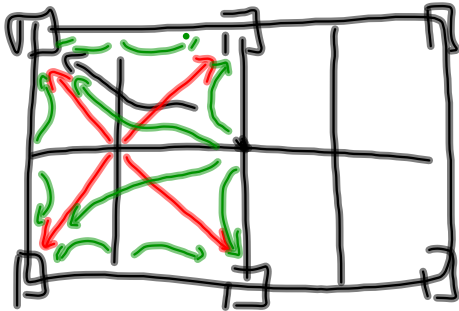


localize weak a. prop.

$$\frac{\|\varepsilon_i^{-1}(I - \mathcal{P}R)e\|_2}{\|e\|_{A_i} = \sum_{\mathcal{E} \in \Omega_i} A_{\mathcal{E}}$$

$$\|e\|_{A_i} = \sum_{\mathcal{E} \in \Omega_i} A_{\mathcal{E}}$$

Problem w. AMG



Need coarse elts.  
& coarse stiffness mats.

$$\sum_i \mathbf{P}_i^T \mathbf{A}_i \mathbf{P}_i \approx \mathbf{P}^T \mathbf{A} \mathbf{P} \quad ?$$

$\leftarrow i = \text{coarse elts}$

