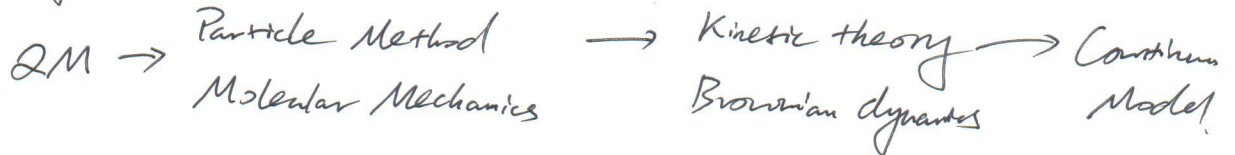




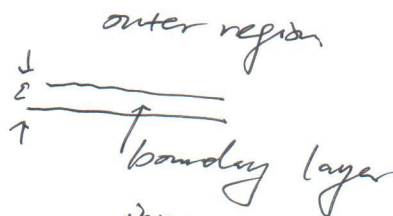
Multiscale Problems.

Multiphysics hierarchy



Analytical Method.

Matched Asymptotics



Averaging & homogenization methods

Scaling & renormalization group methods

Numerical Method.

Resolving the details of the solutions.

Linear scaling algorithms.

computational complexity \sim # of dof

accuracy \sim (# of dof)⁻¹

MG, FMM, AMR

fast (adaptive mesh refinement)
multiple

DD

domain
decomposition



Sublinear scaling Algorithm

Computational complexity \ll # of dof of the fine scale problem.

aim: 1. resolve certain features of the microscale solution

e.g. average behavior

2. microscale solution has some particular features to take advantage of

e.g. homogenized solution (scale separation)
defects.

orbitals. etc.

Two types of Multiscale Problems.

A: Problems where the microscale model is needed everywhere.

~~we~~ hope to find a macroscopic model, or reduced dimension approximation \rightarrow numerical homogenization

B: Problems with local singularities or defects

dislocation, shock, boundary layers.

\rightarrow coupling



Concurrent vs. Sequential Coupling.

Sequential Coupling: Macroscopic Model determined first,
(Serial) except for some parameters, which can
be computed or tabulated by a microscopic
model.

Pre-computing information (if tens of a few variables)
microscopically-informed modeling.
parameter-passing.

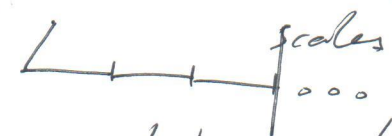
Concurrent Coupling:

Obtain the information 'on the fly'

Suitable if the unknown parameters depends on
many variables.



Main Challenges.:

1. Basic understanding of the physical models at different boundary conditions. 
2. Understanding how models of different complexity are related to each other

Unit?

3. Understanding how models of different complexity can be coupled together without creating artifacts.

A/C

4. Understanding how to formulate models at intermediate levels of complexity or 'mesoscale' models

atomistic → Ginzburg-Landau → hydrodynamic.
Phase field model.



Examples:

1. Coarse Graining

$-\nabla \cdot \sigma = f$
 $\sigma \in L^\infty$

granular materials

error $\| \cdot \| \sim \frac{1}{\sqrt{N}}$
 \downarrow
 coarse def.
2. A/C coupling ghost force.

error $\| \cdot \| \sim \frac{1}{\sqrt{N}}$
 \downarrow
 coarse def.
3. Tensor Approximation

SVD.

Multiscale decomposition.

Tensor approximation for high dimensional problems.