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1 Derivation of the Nonlinear ParaExp Algorithm

Time parallelization has a long history, see [1] and references therein. The parallel speedup obtained is in general not as good as with space parallelization, especially for hyperbolic problems. A notable exception are waveform relaxation-type methods [3, 4], which in the hyperbolic case are related to the more recent tent-pitching approach [6], and the ParaExp algorithm [7, 9] based on Krylov methods, which is however restricted to linear problems. For an application in a nonlinear context, see [10], and for a different approach using Krylov information, see [8]. Here we propose and analyze a variant of the ParaExp algorithm for the nonlinear initial value problem

$$\mathbf{u}'(t) = A\mathbf{u}(t) + B(\mathbf{u}(t)) + \mathbf{g}(t), \quad t \in [0, T], \quad \mathbf{u}(0) = \mathbf{u}_0, \quad (1.1)$$

with $A \in \mathbb{C}^{m \times m}$, $B: \mathbb{C}^m \rightarrow \mathbb{C}^m$ a nonlinear operator, $\mathbf{g}: [0, T] \rightarrow \mathbb{C}^m$ a source function, and $\mathbf{u}: [0, T] \rightarrow \mathbb{C}^m$ the sought solution. Throughout this note we assume that all stated initial value problems have unique solutions. For the ParaExp algorithm, the time interval $[0, T]$ is partitioned into N subintervals $[T_{n-1}, T_n]$ with $n = 1, \dots, N$, and a direct application of this algorithm to the nonlinear problem (1.1) gives

Step 1: Solve for $n \geq 1$ in parallel the nonlinear problems with zero initial data

$$\begin{aligned} \mathbf{v}'_n(t) &= A\mathbf{v}_n(t) + B(\mathbf{v}_n(t)) + \mathbf{g}(t), \quad t \in [T_{n-1}, T_n], \\ \mathbf{v}_n(T_{n-1}) &= \mathbf{0}. \end{aligned}$$

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Step 2: Solve for $n \geq 1$ in parallel the linear non-homogeneous problems

$$\begin{aligned} \mathbf{w}'_n(t) &= A\mathbf{w}_n(t), & t \in [T_{n-1}, T], \\ \mathbf{w}_n(T_{n-1}) &= \mathbf{v}_{n-1}(T_{n-1}), & \mathbf{v}_0(T_0) = \mathbf{u}_0. \end{aligned}$$

ParaExp then forms the linear combination $\mathbf{u}(t) = \mathbf{v}_n(t) + \sum_{j=1}^n \mathbf{w}_j(t)$, $t \in [T_{n-1}, T_n]$, which still satisfies the initial condition, but not equation (1.1) since $\mathbf{u}'(t) = A\mathbf{u}(t) + B(\mathbf{v}_n(t)) + \mathbf{g}(t)$, $t \in [T_{n-1}, T_n]$, except when B is not present. One can however naturally separate the solution into $\mathbf{u}(t) = \mathbf{v}(t) + \mathbf{w}(t)$, with \mathbf{w} solving the linear problem $\mathbf{w}'(t) = A\mathbf{w}(t)$, $\mathbf{w}(t) = \mathbf{u}_0$, and \mathbf{v} solving the nonlinear remaining part $\mathbf{v}'(t) = A\mathbf{v}(t) + B(\mathbf{v}(t) + \mathbf{w}(t)) + \mathbf{g}(t)$, $\mathbf{v}(0) = \mathbf{0}$. To apply this splitting on multiple time intervals $[T_{n-1}, T_n]$ we need to iterate. Using the initialization $\mathbf{v}_n^0(T_n) = \mathbf{0}$ for $n = 1, \dots, N$ (or some other approximation), we perform for $k = 1, 2, \dots$

Step 1: Solve for $n \geq 1$ in parallel the linear problems

$$\begin{aligned} (\mathbf{w}_n^k)'(t) &= A\mathbf{w}_n^k(t), & t \in [T_{n-1}, T], \\ \mathbf{w}_n^k(T_{n-1}) &= \mathbf{v}_{n-1}^{k-1}(T_{n-1}), & \mathbf{w}_1^k(T_0) = \mathbf{u}_0. \end{aligned} \tag{1.2}$$

Step 2: Solve for $n \geq 1$ in parallel the nonlinear problems

$$\begin{aligned} (\mathbf{v}_n^k)'(t) &= A\mathbf{v}_n^k(t) + B(\mathbf{v}_n^k(t) + \sum_{j=1}^n \mathbf{w}_j^k(t)) + \mathbf{g}(t), & t \in [T_{n-1}, T_n], \\ \mathbf{v}_n^k(T_{n-1}) &= \mathbf{0}. \end{aligned} \tag{1.3}$$

The new approximate solution is then defined by $\mathbf{u}^k(t) = \mathbf{v}_n^k(t) + \sum_{j=1}^n \mathbf{w}_j^k(t)$, $t \in [T_{n-1}, T_n]$, which now satisfies equation (1.1) on each time interval $[T_{n-1}, T_n]$, and $\mathbf{u}^k(0) = \mathbf{u}_0$. The solution of the linear part (1.2) can still be computed efficiently as in the ParaExp algorithm using Krylov techniques, but (1.3) requires the computation of $\sum_{j=1}^n \mathbf{w}_j^k$ on $[T_{n-1}, T_n]$, and thus would need the Krylov approximation of \mathbf{w}_j^k on the entire interval $[T_{n-1}, T_n]$. To avoid this, we rewrite the algorithm in terms of \mathbf{u}_n^k instead of \mathbf{v}_n^k , where \mathbf{u}_n^k approximates \mathbf{u} : starting with $\mathbf{u}_n^0(T_n) = \mathbf{w}_j^0(T_n) = \mathbf{0}$ for all j and n , the nonlinear ParaExp algorithm performs for $k = 1, 2, \dots$

Step 1: Solve for $n \geq 1$ in parallel the linear problems

$$\begin{aligned} (\mathbf{w}_n^k)'(t) &= A\mathbf{w}_n^k(t), & t \in [T_{n-1}, T], \\ \mathbf{w}_n^k(T_{n-1}) &= \mathbf{u}_{n-1}^{k-1}(T_{n-1}) - \sum_{j=1}^{n-1} \mathbf{w}_j^{k-1}(T_{n-1}), & \mathbf{w}_1^k(T_0) = \mathbf{u}_0. \end{aligned} \tag{1.4}$$

Step 2: Solve for $n \geq 1$ in parallel the nonlinear problems

$$\begin{aligned} (\mathbf{u}_n^k)'(t) &= A\mathbf{u}_n^k(t) + B(\mathbf{u}_n^k(t)) + \mathbf{g}(t), & t \in [T_{n-1}, T_n], \\ \mathbf{u}_n^k(T_{n-1}) &= \sum_{j=1}^n \mathbf{w}_j^k(T_{n-1}), \end{aligned} \tag{1.5}$$

and form the new approximate solution as

$$\mathbf{u}^k(t) = \mathbf{u}_n^k(t), \quad t \in [T_{n-1}, T_n]. \quad (1.6)$$

Remark 1. To avoid the computation of \mathbf{u}_n^k as the solution of a nonlinear problem, one could linearize (1.5) by using in the nonlinear term $B(\mathbf{u}_n^{k-1})$ instead of $B(\mathbf{u}_n^k)$, where $\mathbf{u}_n^0 = \mathbf{0}$ or some other approximation of the solution. However, in what follows we focus on the fully nonlinear version, since then \mathbf{u}^k is the solution of the nonlinear problem (1.1) on each time interval.

2 Analysis of the Nonlinear ParaExp Algorithm

We first show that the nonlinear ParaExp algorithm introduced in the previous section converges in a finite number of steps.

Theorem 1. *The approximate solution \mathbf{u}^k obtained at iteration k and defined by (1.6) coincides with the exact solution \mathbf{u} on the time interval $[T_0, T_k]$.*

Proof. Since $\mathbf{w}_1^k(T_0) = \mathbf{u}_0$ for all $k = 1, 2, \dots$, $\mathbf{w}_1^k = \mathbf{w}_1^{k-1}$ on the time interval $[T_0, T]$ for all $k = 2, 3, \dots$. Next, for $k = 1$ we have $\mathbf{u}^1(t) = \mathbf{u}_1^1(t)$ on $[T_0, T_1]$, and since $\mathbf{u}_1^1(T_0) = \mathbf{w}_1^1(T_0) = \mathbf{u}_0$ we get by the uniqueness of the solution of (1.5) that \mathbf{u}_1^1 coincides with the exact solution \mathbf{u} on the time interval $[T_0, T_1]$.

We now prove by induction that for all $k = 2, 3, \dots$ we have

$$\mathbf{u}_n^k = \mathbf{u} \text{ on } [T_{n-1}, T_n], \quad \forall n \leq k, \quad \mathbf{w}_n^k = \mathbf{w}_n^{k-1} \text{ on } [T_{n-1}, T], \quad \forall n \leq k-1. \quad (2.1)$$

For $k = 2$, we only need to prove property (2.1) for \mathbf{u}^2 , since for \mathbf{w}_1^2 it is ensured by the fact that $\mathbf{w}_1^k = \mathbf{w}_1^{k-1}$ for all $k \geq 2$. The initial condition for \mathbf{u}_2^2 is

$$\mathbf{u}_2^2(T_1) = \mathbf{w}_1^2(T_1) + \mathbf{w}_2^2(T_1) = \mathbf{w}_1^2(T_1) + \mathbf{u}_1^1(T_1) - \mathbf{w}_1^1(T_1) = \mathbf{u}_1^1(T_1) = \mathbf{u}(T_1),$$

where we used the fact that $\mathbf{w}_1^2 = \mathbf{w}_1^1$ and that \mathbf{u}_1^1 is the exact solution on the time interval $[T_0, T_1]$. Since \mathbf{u}_2^2 satisfies the same equation as \mathbf{u} on the time interval $[T_1, T_2]$ and $\mathbf{u}_2^2(T_1) = \mathbf{u}(T_1)$, \mathbf{u}_2^2 must coincide with \mathbf{u} on $[T_1, T_2]$. But we also know that $\mathbf{u}_1^2(T_0) = \mathbf{w}_1^2(T_0) = \mathbf{u}_0$ and that \mathbf{u}_1^2 satisfies (1.5), which implies $\mathbf{u}_1^2 = \mathbf{u}$ on $[T_0, T_1]$, and hence \mathbf{u}^2 coincides with the exact solution of (1.1) on the time interval $[T_0, T_2]$.

We now suppose that (2.1) holds for all iterations up to an arbitrarily fixed index k and we prove (2.1) for $k+1$. To first check that $\mathbf{w}_n^{k+1} = \mathbf{w}_n^k$ on $[T_{n-1}, T]$ for all $n = 2, 3, \dots, k$, we compute

$$\begin{aligned} \mathbf{w}_n^{k+1}(T_{n-1}) &= \mathbf{u}_{n-1}^k(T_{n-1}) - \sum_{j=1}^{n-1} \mathbf{w}_j^k(T_{n-1}) = \mathbf{u}(T_{n-1}) - \sum_{j=1}^{n-1} \mathbf{w}_j^{k-1}(T_{n-1}) \\ &= \mathbf{u}_{n-1}^{k-1}(T_{n-1}) - \sum_{j=1}^{n-1} \mathbf{w}_j^{k-1}(T_{n-1}) = \mathbf{w}_n^k(T_{n-1}), \end{aligned}$$

where we have used the recurrence hypothesis (2.1). Since \mathbf{w}_n^{k+1} and \mathbf{w}_n^k satisfy the same equation and have the same initial condition, the result follows. We next prove that $\mathbf{u}_n^{k+1} = \mathbf{u}$ on $[T_{n-1}, T_n]$ for all $n \leq k+1$. Since we already know that \mathbf{u}_n^{k+1} and \mathbf{u} satisfy the same equation on the time interval $[T_{n-1}, T_n]$, we only need to check the initial condition satisfied by \mathbf{u}_n^{k+1} ,

$$\begin{aligned} \mathbf{u}_n^{k+1}(T_{n-1}) &= \sum_{j=1}^n \mathbf{w}_j^{k+1}(T_{n-1}) = \sum_{j=1}^{n-1} \mathbf{w}_j^{k+1}(T_{n-1}) + \mathbf{u}_{n-1}^k(T_{n-1}) - \sum_{j=1}^{n-1} \mathbf{w}_j^k(T_{n-1}) \\ &= \mathbf{u}_{n-1}^k(T_{n-1}), \end{aligned}$$

where we used the first result we just proved for \mathbf{w}_n^{k+1} and that $\mathbf{w}_1^{k+1} = \mathbf{w}_1^k$ for all k . Now, using the recurrence hypothesis (2.1), we know that \mathbf{u}_{n-1}^k coincides with the exact solution of (1.1) on $[T_{n-2}, T_{n-1}]$, which implies that $\mathbf{u}_n^{k+1}(T_{n-1}) = \mathbf{u}(T_{n-1})$. \square

We now show that the nonlinear ParaExp algorithm can be interpreted in the context of the Parareal algorithm written as a multiple shooting method (see [5, 2]). We will need the following result.

Lemma 1. *Let $(\mathbf{u}_n^k)_{k,n}$ be the sequence defined by the nonlinear ParaExp algorithm (1.4)–(1.6). Defining $\tilde{\mathbf{u}}_n^0(T_n) = \mathbf{0}$ and $\mathbf{C}_n^0(T_n) = \mathbf{0}$ for all $n \geq 0$, let $(\mathbf{C}_n^k)_{k,n}$ for all $k \geq 1$ and $n \geq 1$ be the solutions of the linear problems*

$$\begin{aligned} (\mathbf{C}_n^k)'(t) &= A\mathbf{C}_n^k(t), & t \in [T_{n-1}, T_n], \\ \mathbf{C}_n^k(T_{n-1}) &= \mathbf{C}_{n-1}^k(T_{n-1}) + \tilde{\mathbf{u}}_{n-1}^{k-1}(T_{n-1}) - \mathbf{C}_{n-1}^{k-1}(T_{n-1}), & \mathbf{C}_1^k(T_0) = \mathbf{u}_0, \end{aligned}$$

and let $(\tilde{\mathbf{u}}_n^k)_{k,n}$ be the solutions of the nonlinear problems

$$\begin{aligned} (\tilde{\mathbf{u}}_n^k)'(t) &= A\tilde{\mathbf{u}}_n^k(t) + B(\tilde{\mathbf{u}}_n^k(t)) + \mathbf{g}(t), & t \in [T_{n-1}, T_n], \\ \tilde{\mathbf{u}}_n^k(T_{n-1}) &= \mathbf{C}_n^k(T_{n-1}). \end{aligned}$$

Then $\mathbf{u}_n^k = \tilde{\mathbf{u}}_n^k$ on $[T_{n-1}, T_n]$ for all $n \geq 0$ and $k \geq 1$.

Proof. At step $k = 1$ and for all $n \geq 1$, \mathbf{C}_n^1 is the solution of the linear problem

$$\begin{aligned} (\mathbf{C}_n^1)'(t) &= A\mathbf{C}_n^1(t), & t \in [T_{n-1}, T_n], \\ \mathbf{C}_n^1(T_{n-1}) &= \mathbf{C}_{n-1}^1(T_{n-1}), & \mathbf{C}_1^1(T_0) = \mathbf{u}_0. \end{aligned}$$

Hence \mathbf{C}_n^1 is the restriction of the solution of $\mathbf{u}' = A\mathbf{u}$, $\mathbf{u}(0) = \mathbf{u}_0$ on $[T_0, T]$ to the time interval $[T_{n-1}, T_n]$. Taking into account the definition (1.4) of \mathbf{w}_n^1 , we notice that $\mathbf{w}_n^1 = \mathbf{0}$ for $n > 1$ and \mathbf{w}_1^1 is the solution of the linear problem $\mathbf{u}' = A\mathbf{u}$, $\mathbf{u}(0) = \mathbf{u}_0$ on $[T_0, T]$. Thus, $\mathbf{C}_n^1(t) = \sum_{j=1}^n \mathbf{w}_j^1(t)$ on $[T_{n-1}, T_n]$, and $\tilde{\mathbf{u}}_n^1$ satisfies for $n \geq 1$

$$\begin{aligned}(\tilde{\mathbf{u}}_n^1)'(t) &= A\tilde{\mathbf{u}}_n^1(t) + B(\tilde{\mathbf{u}}_n^1(t)) + \mathbf{g}(t), \quad t \in [T_{n-1}, T_n], \\ \mathbf{u}_n^1(T_{n-1}) &= \mathbf{C}_n^1(T_{n-1}) = \sum_{j=1}^n \mathbf{w}_j^1(T_{n-1}).\end{aligned}$$

Comparing this with (1.5) and using the uniqueness of the solution for the nonlinear problem, we deduce that $\mathbf{u}_n^1(t) = \tilde{\mathbf{u}}_n^1(t)$ on $[T_{n-1}, T_n]$ for all $n \geq 1$.

Assuming now that for all $n \geq 1$ and a given k we have $\mathbf{C}_n^k(t) = \sum_{j=1}^n \mathbf{w}_j^k(t)$, $\mathbf{u}_n^k(t) = \tilde{\mathbf{u}}_n^k(t)$ on $[T_{n-1}, T_n]$, we need to show that this also holds for $k+1$. To do so, we prove by recurrence with respect to n that $\mathbf{C}_n^{k+1}(t) = \sum_{j=1}^n \mathbf{w}_j^{k+1}(t)$ on $[T_{n-1}, T_n]$. For $n=1$, we have that $\mathbf{C}_1^{k+1}(T_0) = \mathbf{u}_0 = \mathbf{w}_1^{k+1}(T_0)$ and, since \mathbf{C}_1^{k+1} and \mathbf{w}_1^{k+1} satisfy the same equation and the same initial condition, we conclude that $\mathbf{C}_1^{k+1} = \mathbf{w}_1^{k+1}$ on $[T_0, T_1]$. Next, we suppose that $\mathbf{C}_n^{k+1}(t) = \sum_{j=1}^n \mathbf{w}_j^{k+1}(t)$ on $[T_{n-1}, T_n]$ and prove that $\mathbf{C}_{n+1}^{k+1}(t) = \sum_{j=1}^{n+1} \mathbf{w}_j^{k+1}(t)$ on $[T_n, T_{n+1}]$. By checking the initial condition of \mathbf{C}_{n+1}^{k+1} at T_n and using the recurrence hypothesis, we find

$$\mathbf{C}_{n+1}^{k+1}(T_n) = \mathbf{C}_n^{k+1}(T_n) + \mathbf{u}_n^k(T_n) - \sum_{j=1}^n \mathbf{w}_j^k(T_n) = \mathbf{C}_n^{k+1}(T_n) + \mathbf{w}_{n+1}^{k+1}(T_n) = \sum_{j=1}^{n+1} \mathbf{w}_j^{k+1}(T_n).$$

Since \mathbf{C}_{n+1}^{k+1} and $\sum_{j=1}^{n+1} \mathbf{w}_j^{k+1}$ solve the same linear problem on $[T_n, T_{n+1}]$ and satisfy the same initial condition at T_n , we obtain $\mathbf{C}_{n+1}^{k+1} = \sum_{j=1}^{n+1} \mathbf{w}_j^{k+1}$ on $[T_n, T_{n+1}]$. Further, for $n \geq 1$ we have

$$\begin{aligned}(\tilde{\mathbf{u}}_n^{k+1})'(t) &= A\tilde{\mathbf{u}}_n^{k+1}(t) + B(\tilde{\mathbf{u}}_n^{k+1}(t)) + \mathbf{g}(t), \quad t \in [T_{n-1}, T_n], \\ \tilde{\mathbf{u}}_n^{k+1}(T_{n-1}) &= \mathbf{C}_n^{k+1}(T_{n-1}) = \sum_{j=1}^n \mathbf{w}_j^{k+1}(T_{n-1}).\end{aligned}$$

Thus, $\tilde{\mathbf{u}}_n^{k+1}$ and \mathbf{u}_n^{k+1} solve the same equation with identical initial condition on $[T_{n-1}, T_n]$ and hence $\tilde{\mathbf{u}}_n^{k+1} = \mathbf{u}_n^{k+1}$ on $[T_{n-1}, T_n]$. \square

The following theorem is essentially a reformulation of Lemma 1 in the usual notation of the parareal algorithm in terms of a coarse and a fine integrator [11].

Theorem 2. *Let the coarse propagator $G(T_n, T_{n-1}, \mathbf{U})$ solve the linear problem*

$$\mathbf{u}'(t) = A\mathbf{u}(t) \text{ on } [T_{n-1}, T_n], \quad \mathbf{u}(T_{n-1}) = \mathbf{U},$$

and let the fine propagator $F(T_n, T_{n-1}, \mathbf{U})$ solve the nonlinear problem

$$\mathbf{u}'(t) = A\mathbf{u}(t) + B(\mathbf{u}(t)) + \mathbf{g}(t) \text{ on } [T_{n-1}, T_n], \quad \mathbf{u}(T_{n-1}) = \mathbf{U}.$$

Then the solution \mathbf{u}^k computed by the nonlinear ParaExp algorithm (1.4)–(1.6) coincides at each time point T_n with the solution \mathbf{U}_n^k computed by the parareal algorithm

$$\mathbf{U}_n^k = F(T_n, T_{n-1}, \mathbf{U}_{n-1}^{k-1}) + G(T_n, T_{n-1}, \mathbf{U}_{n-1}^k) - G(T_n, T_{n-1}, \mathbf{U}_{n-1}^{k-1}). \quad (2.2)$$

Proof. Using the definition of \mathbf{u}^k in (1.6) and the notation of Lemma 1, we have

$$\begin{aligned} \mathbf{u}^k(T_n) &= \mathbf{u}_{n+1}^k(T_n) = \mathbf{C}_{n+1}^k(T_n) = \mathbf{C}_n^k(T_n) + \mathbf{u}_n^{k-1}(T_n) - \mathbf{C}_n^{k-1}(T_n) \\ &= G(T_n, T_{n-1}, \mathbf{C}_n^k(T_{n-1})) - G(T_n, T_{n-1}, \mathbf{C}_n^{k-1}(T_{n-1})) + \tilde{\mathbf{u}}_n^{k-1}(T_n) \\ &= G(T_n, T_{n-1}, \mathbf{C}_n^k(T_{n-1})) - G(T_n, T_{n-1}, \mathbf{C}_n^{k-1}(T_{n-1})) + F(T_n, T_{n-1}, \mathbf{C}_n^{k-1}(T_{n-1})). \end{aligned}$$

Thus $\mathbf{u}^k(T_n) = \mathbf{U}_n^k$ with $\mathbf{U}_n^k = \mathbf{C}_{n+1}^k(T_n)$. \square

Theorem 2 shows that the nonlinear ParaExp algorithm is mathematically equivalent to the parareal algorithm (2.2) where the coarse integrator G is an exponential integrator for $\mathbf{w}' = \mathbf{A}\mathbf{w}$. There is however an important computational difference: due to the linearity of G we can write

$$\begin{aligned} &G(T_n, T_{n-1}, \mathbf{U}_{n-1}^{k+1}) \\ &= G(T_n, T_{n-1}, F(T_{n-1}, T_{n-2}, \mathbf{U}_{n-2}^k)) - G(T_{n-1}, T_{n-2}, \mathbf{U}_{n-2}^k) + G(T_{n-1}, T_{n-2}, \mathbf{U}_{n-2}^{k+1}) \\ &= G(T_n, T_{n-1}, F(T_{n-1}, T_{n-2}, \mathbf{U}_{n-2}^k)) - G(T_{n-1}, T_{n-2}, \mathbf{U}_{n-2}^k) + G(T_n, T_{n-2}, \mathbf{U}_{n-2}^{k+1}), \end{aligned}$$

which corresponds to the coarse propagation of a jump over $[T_{n-1}, T_n]$ plus the coarse propagation of \mathbf{U}_{n-2}^{k+1} over a longer time interval $[T_{n-2}, T_n]$. Repeating a similar calculation for $G(T_n, T_{n-2}, \mathbf{U}_{n-2}^{k+1})$, we derive

$$\begin{aligned} G(T_n, T_{n-2}, \mathbf{U}_{n-2}^{k+1}) &= G(T_n, T_{n-2}, F(T_{n-2}, T_{n-3}, \mathbf{U}_{n-3}^k)) - G(T_{n-2}, T_{n-3}, \mathbf{U}_{n-3}^k) \\ &\quad + G(T_n, T_{n-3}, \mathbf{U}_{n-3}^{k+1}), \end{aligned}$$

which again corresponds to the coarse propagation of a jump (over two intervals) plus a coarse propagation of \mathbf{U}_{n-3}^{k+1} (over three intervals). This recursion can be repeated, and it will terminate as $\mathbf{U}_{n-n}^{k+1} = \mathbf{U}_0$ is known, leading to an alternative, more compact formulation of the nonlinear ParaExp algorithm:

$$\text{initialize } \mathbf{U}_n^0 = G(T_n, T_0, \mathbf{U}_0) \quad \text{for } n = 0, 1, \dots, N,$$

$$\mathbf{U}_n^{k+1} = G(T_n, T_0, \mathbf{U}_0) + \sum_{j=1}^n G(T_n, T_j, F(T_j, T_{j-1}, \mathbf{U}_{j-1}^k) - G(T_j, T_{j-1}, \mathbf{U}_{j-1}^k)).$$

Here the coarse integrator is applied in parallel, which is different from parareal. The price to pay is that the coarse integrations now span multiple overlapping time intervals $[T_j, T_n]$. As in the original ParaExp algorithm, these linear homogeneous problems can be solved very efficiently using Krylov methods.

We finally investigate the nonlinear ParaExp algorithm numerically. We solve the nonlinear wave equation $u_{tt} = u_{xx} + \alpha u^2$ on the time-space domain $[0, 4] \times [-1, 1]$ with homogeneous Dirichlet boundary conditions and $u(0, x) = e^{-100x^2}$, $u'(0, x) = 0$, where the parameter $\alpha \geq 0$ controls the nonlinear character of the problem. The problem is discretized in space using finite differences with $m = 200$ equispaced interior grid points on $[-1, 1]$. This gives rise to the ODE

$$\begin{bmatrix} \mathbf{u} \\ \mathbf{v} \end{bmatrix}' = \begin{bmatrix} O & I \\ L & O \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{v} \end{bmatrix} + \begin{bmatrix} \mathbf{0} \\ \alpha \mathbf{u}^2 \end{bmatrix},$$

where $L = \text{tridiag}(1, -2, 1)/h^2$, $h = 2/(m+1)$, and the operation \mathbf{u}^2 has to be understood entry-wise. We partition the time interval $[0, 4]$ into $n = 20$ slices of equal length and use as fine integrator MATLAB's `ode15s` routine with a relative error tolerance of 10^{-6} . For the linear coarse integration we use MATLAB's `expm`.

In Figure 1 we show the reference solutions $u(t, x)$ for varying $\alpha \in \{0, 2, 4, 6, 8.2\}$ on the left, and on the right the error of the ParaExp solution at each time point t_j after $k = 1, 2, \dots$ iterations. Here a number of $k = 0$ iterations corresponds to the error of the ParaExp initialization with the coarse integrator.

The parameter $\alpha = 0$ gives rise to a linear problem. We note that for this case the error of the initialization is of order $\approx 10^{-6}$, and not of order machine precision as one would expect from the exponential integration using `expm`. This is because our reference solution has been computed via `ode15s` and is of lower accuracy.

For $\alpha = 2$ we solve a mildly nonlinear problem and our nonlinear ParaExp algorithm achieves an error of order $\approx 1e-6$ over all time slices already after 5 iterations. For $\alpha = 4$ it requires 7 iterations to achieve this. As the parameter α increases further, the nonlinear character of the wave equation becomes more pronounced and the nonlinear ParaExp algorithm becomes less efficient. For $\alpha \approx 9$ the solution $u(t, x)$ appears to have a singularity in the time-space domain of interest.

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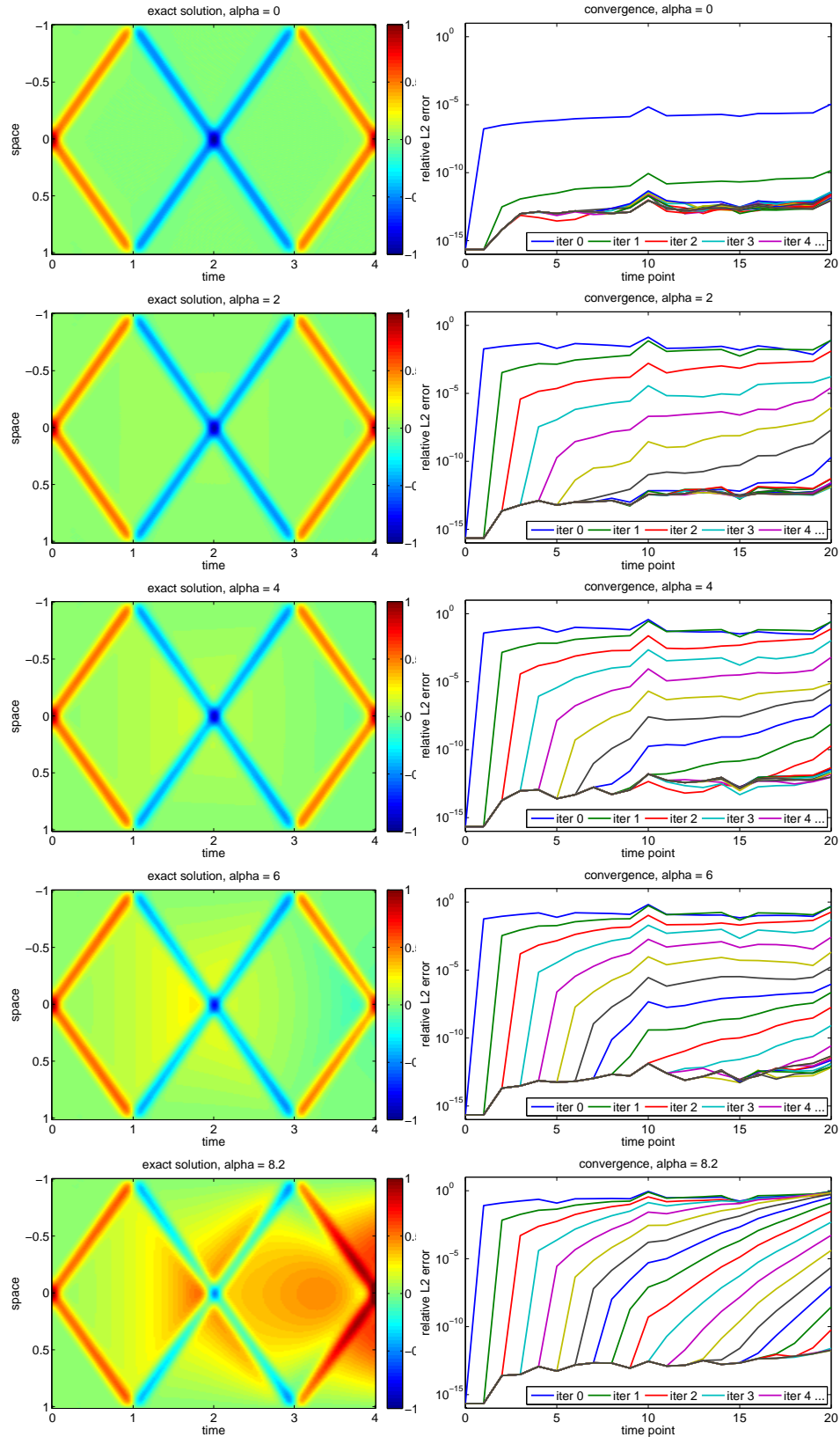


Fig. 1 Exact solutions (left) and convergence (right) of the nonlinear ParaExp algorithm applied to a nonlinear wave equation with varying parameter $\alpha \in \{0, 2, 4, 6, 8.2\}$ (top to bottom).