

# Speed Up Analysis for Hybrid Grains

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CCS Concepts: • **Computing methodologies** → **Physical simulation**;

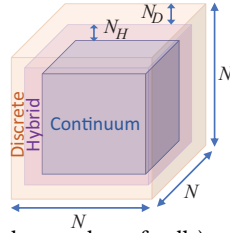
Additional Key Words and Phrases: Granular materials, Material point method, Contact dynamics, Constraints, Physical simulation, Speed up analysis

## ACM Reference format:

Yonghao Yue\*, Breannan Smith\*, Peter Yichen Chen\*, Maytee Chantharayukhonthorn\*, Ken Kamrin<sup>+</sup>, and Eitan Grinspun<sup>+</sup>. 2018. Speed Up Analysis for Hybrid Grains. *ACM Trans. Graph.* 1, 1, Article 1 (September 2018), 5 pages. <https://doi.org/10.1145/nnnnnnnn.nnnnnnnn>

## 1 SUGAR COATED HYBRIDIZATION

Suppose that we have a chunk of granular material in a cubic shape (inset) with the total number of grains  $A$ . We are interested in using our hybrid grains approach to simulate such material, where we first set a grid covering the cubic region with the resolution (number of cells)  $N > 0$  in each dimension, then set the outmost  $N_D > 0$  layers (in terms of the number of cells) as purely discrete, their inner  $N_H > 0$  layers as hybrid, and the innermost  $N - 2N_D - 2N_H$  layers as purely continuum. We now derive the optimal setting of  $N$ ,  $N_D$  and  $N_H$  that gives us the maximum speed up over a purely discrete simulation for the entire cubic shaped chunk of granular material.



### 1.1 A Model for the Computation Cost

We first describe our model for the per-step computation cost of the purely discrete and our hybrid simulations. Let  $C_D$  be the (per-step) cost for processing each grain in the discrete simulation. Then the per-step cost of the purely discrete simulation  $T_C$  is  $C_D$  multiplied by the total number of grains  $A$ :

$$T_C = C_D A.$$

The total cost of the hybrid simulation  $T_H$  is the sum of the costs of the enrichment, discrete and continuum steps. Let  $C_E$  be the (per-step) cost for processing each cell in the enrichment. The total cost of enrichment per step can then be written as  $C_E N^3$ . It scales with  $N^3$  because we compute the level set function for each cell. In a hybrid simulation, we only have grains in the purely discrete and hybrid regions. The number of cells containing grains can be computed by subtracting the number of purely continuum

cells  $(N - 2N_H - 2N_D)^3$  from the total number of cells  $N^3$ , so the total number of grains can be written as  $A\{N^3 - (N - 2N_H - 2N_D)^3\}/N^3$ , which gives us the per-step discrete cost as  $C_D A\{N^3 - (N - 2N_H - 2N_D)^3\}/N^3$ . Likewise, the per-step continuum cost can be described as  $C_C(N - 2N_D)^3$ , where  $C_C$  is the (per-step) cost for processing each cell in the continuum simulation. In summary, we have

$$T_H = C_E N^3 + C_D A \frac{N^3 - (N - 2N_H - 2N_D)^3}{N^3} + C_C (N - 2N_D)^3.$$

In our hybrid simulation, the frequencies of performing enrichment and mpm integration are lower than that of the discrete integration. Hence as for  $C_E$  and  $C_C$ , we are considering the amortized cost (i.e., the true cost during the performance step divided by the interval).

### 1.2 The Reduction Ratio in the Computation Time

Next, for a fixed number of total effective grains  $A$  (we refer to the number of ‘effective’ grains as the number of total grains in the purely discrete counterpart), we define the reduction ratio  $R_A$  in the computation time between  $T_H$  and  $T_C$  as

$$R_A(N, N_D, N_H) = \frac{T_H}{T_C} = \frac{C_E}{C_D A} N^3 + \frac{N^3 - (N - 2N_H - 2N_D)^3}{N^3} + \frac{C_C}{C_D A} (N - 2N_D)^3. \quad (1)$$

With this model, we seek for the parameters  $N$ ,  $N_D$ , and  $N_H$  that minimize  $R_A$  for a maximized speed-up.

### 1.3 Determining $N_H$

To analyze how  $R_A$  changes with respect to  $N_H$ , we compute the partial derivative of  $R_A$  with respect to  $N_H$  as

$$\frac{\partial R_A(N, N_D, N_H)}{\partial N_H} = \frac{6}{N^3} (N - 2N_H - 2N_D)^2 \geq 0,$$

and find that  $\frac{\partial R_A}{\partial N_H}$  is non negative, meaning that  $R_A$  is a non decreasing function with respect to  $N_H$ . Hence to minimize  $R_A$ , we take the smallest possible value for  $N_H$ . Because  $N_H$  only takes positive integer values, we arrive at  $N_H = 1$ .

#### 1.4 Determining $N_D$

Next, we substitute  $N_H = 1$  into (1) and compute the partial derivative of  $R_A$  with respect to  $N_D$  to find the optimal  $N_D$ :

$$\begin{aligned} \frac{\partial R_A(N, N_D, N_H = 1)}{\partial N_D} &= \frac{6}{N^3} (N - 2 - 2N_D)^2 - 6 \frac{C_C}{C_D A} (N - 2N_D)^2 \\ &= N_D^2 \underbrace{\left( \frac{24}{N^3} - \frac{24C_C}{C_D A} \right)}_{\alpha} + N_D \underbrace{\left( -24 \frac{N-2}{N^3} + 24 \frac{NC_C}{C_D A} \right)}_{\beta} \\ &\quad + \underbrace{\frac{6(N-2)^2}{N^3} - \frac{6C_C N^2}{C_D A}}_{\gamma}. \end{aligned} \quad (2)$$

(2) is a quadratic function. We let  $\alpha$ ,  $\beta$ , and  $\gamma$  be the coefficients, and investigate their characteristics. We introduce  $R_D$  to denote the number of grains per cell, with which  $A$  and  $N$  are related via  $A = R_D N^3$ . With this convention,  $\alpha = \frac{24}{N^3} \left( 1 - \frac{C_C}{C_D R_D} \right)$ . Note that  $C_D R_D$  and  $C_C$  are respectively the per-cell costs of discrete and continuum simulations. In hybrid grains, we are interested in making use of continuum homogenization to accelerate the corresponding discrete simulation, therefore  $C_C < C_D R_D$  is the typical use case of hybrid grains. Thus,  $\alpha > 0$ . Likewise, with  $A = R_D N^3$ , we have  $\beta = -\frac{24}{N^2} \left( \left( 1 - \frac{2}{N} \right) - \frac{C_C}{C_D R_D} \right)$ . As  $N$  increases,  $1 - \frac{2}{N}$  approaches 1, and following the discussion of  $\alpha$ ,  $\left( 1 - \frac{2}{N} \right) > \frac{C_C}{C_D R_D}$  is our typical use case, so  $\beta < 0$ . Finally,  $\gamma = \frac{6}{N} \left( \left( 1 - \frac{2}{N} \right)^2 - \frac{C_C}{C_D R_D} \right)$ , and again, we typically have  $\left( 1 - \frac{2}{N} \right)^2 > \frac{C_C}{C_D R_D}$ , so  $\gamma > 0$ .

With  $\alpha > 0$ ,  $\beta < 0$ , and  $\gamma > 0$ , we know that the quadratic function  $\frac{\partial R_A}{\partial N_D}$  is convex downward, and that the two solutions  $\eta_1$  and  $\eta_2$  (with  $\eta_1 < \eta_2$ ) of  $\frac{\partial R_A}{\partial N_D} = 0$  are both positive. Thus, the function of  $R_A$  with respect to  $N_D$  increases while  $N_D < \eta_1$ , then, it has a local maximum at  $N_D = \eta_1$ , starts to decrease while  $\eta_1 < N_D < \eta_2$ , has a local minimum at  $\eta_2$  and then increases for  $N_D > \eta_2$ . Thus, in the region  $N_D > 0$ , the global minimum is either at  $N_D = 1$  or  $N_D = \eta_2$ . Now we see that  $N_D = \eta_2$  is not appropriate. First, we compute

$$\begin{aligned} \eta_2 &= \frac{-\beta/2 + \sqrt{(\beta/2)^2 - \alpha\gamma}}{\alpha} = \frac{N(1 - \frac{C_C}{C_D R_D}) + 2(\sqrt{\frac{C_C}{C_D R_D}} - 1)}{2(1 - \frac{C_C}{C_D R_D})} \\ &= \frac{N}{2} - \frac{1}{\sqrt{\frac{C_C}{C_D R_D}} + 1} > \frac{N-2}{2}. \end{aligned}$$

With  $N_D = \eta_2$ , we have a violation  $2(N_D + N_H) > N$ , and hence inappropriate. Thus we arrive at  $N_D = 1$ .

#### 1.5 Determining $N$

With  $N_H = 1$  and  $N_D = 1$ ,  $R_A$  becomes

$$R_A(N) = \frac{C_E}{C_D A} N^3 + \frac{12N^2 - 48N + 64}{N^3} + \frac{C_C}{C_D A} (N-2)^2.$$

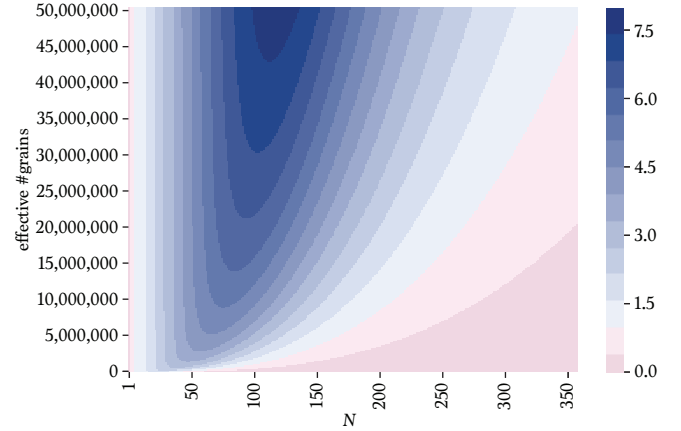


Fig. 1. We show how the acceleration ratio of our hybrid grains ( $1/R_A(N)$ ) according to  $N$  (horizontal axis) and  $A$  (vertical axis). Reddish color indicates the case where the hybrid grains is slower than the purely discrete, and darker blue indicates more speed up with hybrid grains.

Figure 1 shows a plot of the acceleration ratio  $1.0/R_A(N)$  for various  $N$  and  $A$ . To find the optimal  $N$ , we compute

$$\begin{aligned} \frac{\partial R_A(N)}{\partial N} &= \frac{3C_E}{C_D A} N^2 - \frac{12}{N^2} + \frac{96}{N^3} - \frac{192}{N^4} + \frac{3C_C}{C_D A} (N-2)^2 \\ &= \frac{3}{N^4} \left( \frac{C_E}{C_D A} N^6 + \frac{C_C}{C_D A} N^4 (N-2)^2 - 4(N-4)^2 \right) \\ &= \frac{12}{N^4} \left( \frac{C_E + C_C}{4C_D A} N^4 \left( N^2 + \frac{4C_C}{C_E + C_C} (1-N) \right) - (N-4)^2 \right) \\ &= \frac{12}{N^4} \left( \frac{N^4}{K} \left( N^2 + B(1-N) \right) - (N-4)^2 \right), \end{aligned}$$

where we have set  $\frac{1}{K} = \frac{C_E + C_C}{4C_D A}$ , and  $B = \frac{4C_C}{C_E + C_C}$ . Note that  $K$  scales with  $A$  linearly.

When  $\frac{\partial R_A(N)}{\partial N} = 0$ , any changes in the discrete computation time will be (marginally) balanced by the changes in the enrichment and continuum computation time.

Finding the local extrema of  $R_A(N)$  amounts to solving

$$f(N) := \frac{N^4}{K} \left( N^2 + B(1-N) \right) - (N-4)^2 = 0. \quad (3)$$

$f(N) = 0$  has two types of solutions. One is in the form  $N = 4 + \epsilon$ , because when  $A$  (and consequently  $K$ ) is large, the first term vanishes and the second term becomes dominant. However, this type of solutions is not our interest, because  $N = 4 + \epsilon$  is almost purely discrete. The other type of solutions is  $N = \pm K^{1/4}(1 + \epsilon)$ , because then  $\frac{N^4}{K} \approx 1$  and the remaining terms are both second order with opposite signs, so they cancel out. We are interested in positive  $N$ , so  $N = K^{1/4}(1 + \epsilon)$ .

Now, we will see that  $N = K^{1/4}$  is truly the asymptotic solution to  $f(N) = 0$ . By assumption,  $\epsilon \ll 1$ , and we will see that  $\epsilon \rightarrow 0$  as  $K \rightarrow \infty$ . Substituting  $N = K^{1/4}(1 + \epsilon)$  into (3) and dropping higher

orders of  $\epsilon$ , we have

$$f(N = K^{1/4}(1 + \epsilon)) \approx \epsilon \left( 4K^{1/2} + (8 - 5B)K^{1/4} + 4B \right) + \left( (8 - B)K^{1/4} + B - 16 \right). \quad (4)$$

Solving (4) for  $f = 0$  gives us

$$\epsilon = \frac{16 - B - (8 - B)K^{1/4}}{4K^{1/2} + (8 - 5B)K^{1/4} + 4B} = \frac{\frac{16-B}{K^{1/2}} - \frac{(8-B)}{K^{1/4}}}{4 + \frac{(8-5B)}{K^{1/4}} + \frac{4B}{K^{1/2}}},$$

which goes to 0 as  $K \rightarrow \infty$ , hence

$$N = K^{1/4} = \left( \frac{4C_DA}{C_E + C_C} \right)^{1/4} \quad (5)$$

is the asymptotic solution. Since  $f(N) \rightarrow \infty$  as  $N \rightarrow \infty$ , the largest solution (i.e.,  $N = K^{1/4}$ ) for  $f(N) = 0$  corresponds to a local minimum of  $R_A(N)$ , which is what we are interested in.

## 1.6 Asymptotic Behavior of $R_A$ for Larger $A$

With (5),  $R_A(N)$  becomes

$$R_A = \frac{4C_E}{C_E + C_C} \frac{1}{K^{1/4}} + \frac{12}{K^{1/4}} - \frac{48}{K^{2/4}} + \frac{64}{K^{3/4}} + \frac{4C_C}{C_E + C_C} \frac{(1 - \frac{2}{K^{1/4}})^3}{K^{1/4}}.$$

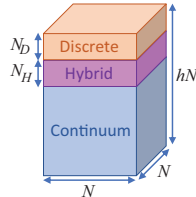
Therefore, as  $A \rightarrow \infty$ ,  $K \rightarrow \infty$ , and then  $R_A \rightarrow 0$ , meaning that the speed up with our hybrid approach is *unbounded* and becomes arbitrarily large as we increase the total number of effective grains  $A$  (as in Figure 1). The key is to set the grid resolution  $N$  according to (5), with  $N_H = 1$  and  $N_D = 1$ .

## 1.7 Intuitive Explanation

It is important to note that  $N$  scales with  $A$  in the power of  $1/4$ , not  $1/3$ . An intuitive explanation is that if we refine both the discrete and continuum elements equally (this corresponds to setting  $N \propto A^{1/3}$ ) while keeping the discrete layer thickness to be minimum, then the discrete computation time will scale in the order of  $N^2$  whereas the continuum in  $N^3$ , so eventually the continuum computation time will be dominant, and we will hit a bound. However, if we refine them *differently* and maintain a balance between the two (i.e., setting  $N \propto A^{1/4}$ ), then the acceleration continues.

## 2 LAYERED HYBRIDIZATION

Now, suppose that we have a chunk of granular material in a cuboid shape (inset) with equal width and depth, the height  $h$  times larger than the width and depth, and the total number of grains  $A$ . In the *layered hybridization*, we first set a grid (with the same cubic cells as the sugar-coated hybridization) covering the cuboid region with the resolution (number of cells)  $N$  in the horizontal dimensions and  $hN$  in the vertical dimension. Then we set the top  $N_D > 0$  layers (in terms of the number of cells) as purely discrete, their inner  $N_H > 0$  layers as hybrid, and the bottom  $N - N_D - N_H$  layers as purely continuum. We now derive the optimal setting of  $N$ ,  $N_D$  and  $N_H$  that gives us the maximum speed up over a purely discrete simulation for the entire cuboid shaped chunk of granular material.



## 2.1 A Model for the Computation Cost

Same as the sugar-coated hybridization, let  $C_D$ ,  $C_E$ , and  $C_C$  be the amortized, per-step cost for processing each discrete grain, each cell in the enrichment and each cell in the continuum simulation, respectively. The per-step cost of the purely discrete simulation  $T_C$  is  $C_DA$ , and that of the hybrid simulation  $T_H$  is given by

$$T_H = C_E hN^3 + C_DA \frac{(N_D + N_H)N^2}{hN^3} + C_C(hN - N_D)N^2.$$

## 2.2 The Reduction Ratio in the Computation Time

The reduction ratio  $R_A$  in the computation time between  $T_H$  and  $T_C$  for a fixed number of total effective grains  $A$  is given by

$$R_A(N, N_D, N_H) = \frac{T_H}{T_C} = \frac{C_E}{C_DA} hN^3 + \frac{N_D + N_H}{hN} + \frac{C_C}{C_DA} (hN - N_D)N^2. \quad (6)$$

We seek for the parameters  $N$ ,  $N_D$ , and  $N_H$  that minimize  $R_A$  for a maximized speed-up.

## 2.3 Determining $N_H$

The partial derivative of  $R_A$  with respect to  $N_H$  is given by

$$\frac{\partial R_A(N, N_D, N_H)}{\partial N_H} = \frac{1}{hN} \geq 0.$$

Again, this is non negative, and we find  $N_H = 1$ .

## 2.4 Determining $N_D$

Next, we substitute  $N_H = 1$  into (6) and compute the partial derivative of  $R_A$  with respect to  $N_D$ . Noting that  $A = R_D hN^3$ , where  $R_D$  is the number of grains per cell, we have

$$\frac{\partial R_A(N, N_D, N_H = 1)}{\partial N_D} = \frac{1}{hN} - \frac{C_C}{C_DA} N^2 = \frac{1}{hN} \left( 1 - \frac{C_C}{C_D R_D} \right) > 0.$$

Thus the optimal  $N_D$  is  $N_D = 1$ .

## 2.5 Determining $N$

With  $N_H = 1$  and  $N_D = 1$ ,  $R_A$  becomes

$$R_A(N) = \frac{C_E}{C_DA} hN^3 + \frac{2}{hN} + \frac{C_C}{C_DA} (hN - 1)N^2. \quad (7)$$

To find the optimal  $N$ , we compute

$$\begin{aligned} \frac{\partial R_A(N)}{\partial N} &= \frac{3hC_E}{C_DA} N^2 - \frac{2}{hN^2} + \frac{C_C}{C_DA} (3hN^2 - 2N) \\ &= \frac{2}{hN^3} \left( \frac{3h^2(C_E + C_C)}{2C_DA} N^5 - \frac{hC_C}{C_DA} N^4 - N \right) \\ &= \frac{2}{hN^3} \left( \frac{3h^2(C_E + C_C)}{2C_DA} N^4 \left( N - \frac{2C_C}{3h(C_E + C_C)} \right) - N \right) \\ &= \frac{2}{hN^3} \left( \frac{N^4}{K} (N - B) - N \right), \end{aligned}$$

where we have set  $\frac{1}{K} = \frac{3h^2(C_E + C_C)}{2C_DA}$ , and  $B = \frac{2C_C}{3h(C_E + C_C)}$ . Note that  $K$  scales with  $A$  linearly.

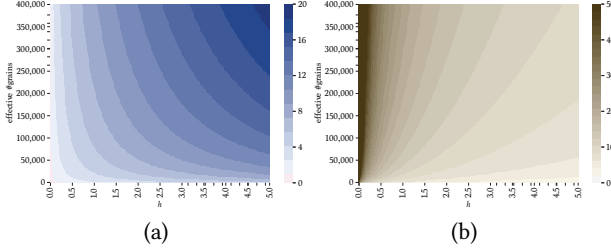


Fig. 2. (a) The acceleration ratio of layered hybridization ( $1/R_A$ ) with respect to the aspect ratio  $h$  (horizontal axis) and  $A$  (vertical axis). Reddish color means the hybrid grains is slower than the purely discrete, and darker blue indicates more speed up with hybrid grains. (b) The optimal  $N$  computed according to (10).

When  $\frac{\partial R_A(N)}{\partial N} = 0$ , any changes in the discrete computation time will be (marginally) balanced by the changes in the enrichment and continuum computation time.

Finding the local extrema of  $R_A(N)$  amounts to solving

$$f(N) := \frac{N^4}{K}(N - B) - N = 0. \quad (8)$$

$f(N) = 0$  has two types of solutions. One is in the form  $N = \epsilon$ , because when  $A$  (and consequently  $K$ ) is large, the first term vanishes and the second term becomes dominant. However, this type of solutions is not our interest, because  $N = \epsilon$  is almost purely discrete. The other type of solutions is  $N = \pm K^{1/4}(1 + \epsilon)$ , because then  $\frac{N^4}{K} \approx 1$  and the remaining terms are both first order with opposite signs, so they cancel out. We are interested in positive  $N$ , so  $N = K^{1/4}(1 + \epsilon)$ .

Now, we will see that  $N = K^{1/4}$  is truly the asymptotic solution to  $f(N) = 0$ . By assumption,  $\epsilon \ll 1$ , and we will see that  $\epsilon \rightarrow 0$  as  $K \rightarrow \infty$ . Substituting  $N = K^{1/4}(1 + \epsilon)$  into (8) and dropping higher orders of  $\epsilon$ , we have

$$\begin{aligned} f(N = K^{1/4}(1 + \epsilon)) &= (1 + \epsilon)^4(K^{1/4}(1 + \epsilon) - B) - K^{1/4}(1 + \epsilon) \\ &\approx (1 + 4\epsilon)(K^{1/4}\epsilon + K^{1/4} - B) - K^{1/4} - K^{1/4}\epsilon \\ &\approx \epsilon(4K^{1/4} - 4B) - B. \end{aligned} \quad (9)$$

Solving (9) for  $f = 0$  gives us

$$\epsilon = \frac{B}{4K^{1/4} - 4B} = \frac{\frac{B}{4K^{1/4}}}{1 - \frac{B}{K^{1/4}}},$$

which goes to 0 as  $K \rightarrow \infty$ , hence

$$N = K^{1/4} = \left( \frac{2C_DA}{3h^2(C_E + C_C)} \right)^{1/4} \quad (10)$$

is the asymptotic solution. Since  $f(N) \rightarrow \infty$  as  $N \rightarrow \infty$ , the largest solution (i.e.,  $N = K^{1/4}$ ) for  $f(N) = 0$  corresponds to a local minimum of  $R_A(N)$ , which is what we are interested in.

## 2.6 Asymptotic Behavior of $R_A$ for Larger $A$

With (10),  $R_A(N)$  becomes

$$R_A = \frac{2C_E}{3h(C_E + C_C)K^{1/4}} + \frac{2}{hK^{1/4}} + \frac{2C_C}{3h^2(C_E + C_C)K^{1/4}} \left( h - \frac{1}{K^{1/4}} \right)$$

Therefore, as  $A \rightarrow \infty$ ,  $K \rightarrow \infty$ , and then  $R_A \rightarrow 0$ , meaning that the speed up of the layered hybridization with cubic cells is also *unbounded* and becomes arbitrarily large as we increase the total number of effective grains  $A$  (as in Figure 2). The key is to set the grid resolution  $N$  according to (10), with  $N_H = 1$  and  $N_D = 1$ .

## 3 LAYERED HYBRIDIZATION IN 2D

Now, suppose that we have a chunk of granular material in a rectangular shape with the height  $h$  times larger than the width, and the total number of grains  $A$ . We first set a grid (with cubic cells) covering the granular region with the number of cells  $N$  in the horizontal dimension and  $hN$  in the vertical dimension. Then we set the top  $N_D > 0$  layers (in terms of the number of cells) as purely discrete, their inner  $N_H > 0$  layers as hybrid, and the bottom  $N - N_D - N_H$  layers as purely continuum. We now derive the optimal setting of  $N$ ,  $N_D$  and  $N_H$  that gives us the maximum speed up over a purely discrete simulation for the entire rectangular shaped chunk of granular material.

### 3.1 A Model for the Computation Cost

Same as the sugar-coated hybridization, let  $C_D$ ,  $C_E$ , and  $C_C$  be the amortized, per-step cost for processing each discrete grain, each cell in the enrichment and each cell in the continuum simulation, respectively. The per-step cost of the purely discrete simulation  $T_C$  is  $C_DA$ , and that of the hybrid simulation  $T_H$  is given by

$$T_H = C_E h N^2 + C_D A \frac{(N_D + N_H)N}{h N^2} + C_C (hN - N_D)N.$$

### 3.2 The Reduction Ratio in the Computation Time

The reduction ratio  $R_A$  in the computation time between  $T_H$  and  $T_C$  for a fixed number of total effective grains  $A$  is given by

$$\begin{aligned} R_A(N, N_D, N_H) &= \frac{T_H}{T_C} \\ &= \frac{C_E}{C_DA} h N^2 + \frac{N_D + N_H}{h N} + \frac{C_C}{C_DA} (hN - N_D)N. \end{aligned} \quad (11)$$

We seek for the parameters  $N$ ,  $N_D$ , and  $N_H$  that minimize  $R_A$  for a maximized speed-up.

### 3.3 Determining $N_H$

The partial derivative of  $R_A$  with respect to  $N_H$  is given by

$$\frac{\partial R_A(N, N_D, N_H)}{\partial N_H} = \frac{1}{hN} \geq 0.$$

Again, this is non negative, and we find  $N_H = 1$ .

### 3.4 Determining $N_D$

Next, we substitute  $N_H = 1$  into (11) and compute the partial derivative of  $R_A$  with respect to  $N_D$ . Noting that  $A = R_D h N^2$ , where  $R_D$  is the number of grains per cell, we have

$$\frac{\partial R_A(N, N_D, N_H = 1)}{\partial N_D} = \frac{1}{hN} - \frac{C_C}{C_DA} N = \frac{1}{hN} \left( 1 - \frac{C_C}{C_D R_D} \right) > 0.$$

Thus the optimal  $N_D$  is  $N_D = 1$ .

### 3.5 Determining $N$

With  $N_H = 1$  and  $N_D = 1$ ,  $R_A$  becomes

$$R_A(N) = \frac{C_E}{C_{DA}} hN^2 + \frac{2}{hN} + \frac{C_C}{C_{DA}} (hN - 1)N. \quad (12)$$

To find the optimal  $N$ , we compute

$$\begin{aligned} \frac{\partial R_A(N)}{\partial N} &= \frac{2hC_E}{C_{DA}} N - \frac{2}{hN^2} + \frac{C_C}{C_{DA}} (2hN - 1) \\ &= \frac{2}{hN^3} \left( \frac{h^2(C_E + C_C)}{C_{DA}} N^4 - \frac{hC_C}{2C_{DA}} N^3 - N \right) \\ &= \frac{2}{hN^3} \left( \frac{h^2(C_E + C_C)}{C_{DA}} N^3 \left( N - \frac{C_C}{2h(C_E + C_C)} \right) - N \right) \\ &= \frac{2}{hN^3} \left( \frac{N^3}{K} (N - B) - N \right), \end{aligned}$$

where we have set  $\frac{1}{K} = \frac{h^2(C_E + C_C)}{C_{DA}}$ , and  $B = \frac{C_C}{2h(C_E + C_C)}$ . Note that  $K$  scales with  $A$  linearly.

When  $\frac{\partial R_A(N)}{\partial N} = 0$ , any changes in the discrete computation time will be (marginally) balanced by the changes in the enrichment and continuum computation time.

Finding the local extrema of  $R_A(N)$  amounts to solving

$$f(N) := \frac{N^3}{K} (N - B) - N = 0. \quad (13)$$

$f(N) = 0$  has two types of solutions. One is in the form  $N = \epsilon$ , because when  $A$  (and consequently  $K$ ) is large, the first term vanishes and the second term becomes dominant. However, this type of solutions is not our interest, because  $N = \epsilon$  is almost purely discrete. The other type of solutions is  $N = \pm K^{1/3}(1 + \epsilon)$ , because then  $\frac{N^3}{K} \approx 1$  and the remaining terms are both first order with opposite signs, so they cancel out. We are interested in positive  $N$ , so  $N = K^{1/3}(1 + \epsilon)$ .

Now, we will see that  $N = K^{1/3}$  is truly the asymptotic solution to  $f(N) = 0$ . By assumption,  $\epsilon \ll 1$ , and we will see that  $\epsilon \rightarrow 0$  as  $K \rightarrow \infty$ . Substituting  $N = K^{1/3}(1 + \epsilon)$  into (13) and dropping higher orders of  $\epsilon$ , we have

$$\begin{aligned} f(N = K^{1/3}(1 + \epsilon)) &= (1 + \epsilon)^3 (K^{1/3}(1 + \epsilon) - B) - K^{1/3}(1 + \epsilon) \\ &\approx (1 + 3\epsilon)(K^{1/3}\epsilon + K^{1/3} - B) - K^{1/3} - K^{1/3}\epsilon \\ &\approx \epsilon(3K^{1/3} - 3B) - B. \end{aligned} \quad (14)$$

Solving (14) for  $f = 0$  gives us

$$\epsilon = \frac{B}{3K^{1/3} - 3B} = \frac{\frac{B}{3K^{1/3}}}{1 - \frac{B}{K^{1/3}}},$$

which goes to 0 as  $K \rightarrow \infty$ , hence

$$N = K^{1/3} = \left( \frac{C_{DA}}{h^2(C_E + C_C)} \right)^{1/3} \quad (15)$$

is the asymptotic solution. Since  $f(N) \rightarrow \infty$  as  $N \rightarrow \infty$ , the largest solution (i.e.,  $N = K^{1/3}$ ) for  $f(N) = 0$  corresponds to a local minimum of  $R_A(N)$ , which is what we are interested in.

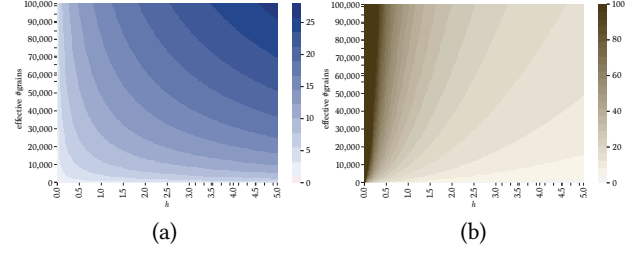


Fig. 3. (a) The acceleration ratio of layered hybridization ( $1/R_A$ ) with respect to the aspect ratio  $h$  (horizontal axis) and  $A$  (vertical axis). Reddish color means the hybrid grains is slower than the purely discrete, and darker blue indicates more speed up with hybrid grains. (b) The optimal  $N$  computed according to (15).

### 3.6 Asymptotic Behavior of $R_A$ for Larger $A$

With (15),  $R_A(N)$  becomes

$$R_A = \frac{C_E}{h(C_E + C_C)K^{1/3}} + \frac{2}{hK^{1/3}} + \frac{C_C}{h^2(C_E + C_C)K^{1/3}} \left( h - \frac{1}{K^{1/3}} \right)$$

Therefore, as  $A \rightarrow \infty$ ,  $K \rightarrow \infty$ , and then  $R_A \rightarrow 0$ , meaning that the speed up of the layered hybridization with cubic cells is also *unbounded* and becomes arbitrarily large as we increase the total number of effective grains  $A$  (as in Figure 3). The key is to set the grid resolution  $N$  according to (15), with  $N_H = 1$  and  $N_D = 1$ .