

# (Supplemental Material) Speed Up Analysis for Hybrid Grains

YONGHAO YUE\*, The University of Tokyo  
 BREANNAN SMITH\*, Columbia University  
 PETER YICHEN CHEN\*, Columbia University  
 MAYTEE CHANTHARAYUKHONTHORN\*, Massachusetts Institute of Technology  
 KEN KAMRIN<sup>+</sup>, Massachusetts Institute of Technology  
 EITAN GRINSPUN<sup>+</sup>, Columbia University

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

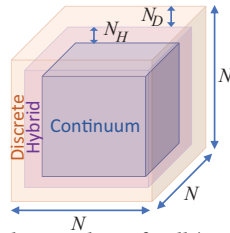
Additional Key Words and Phrases: Granular materials, Material point method, Contact dynamics, Constraints, Physical simulation, Speed up analysis

## ACM Reference format:

Yonghao Yue\*, Breannan Smith\*, Peter Yichen Chen\*, Maytee Chantharayukhonthorn\*, Ken Kamrin<sup>+</sup>, and Eitan Grinspun<sup>+</sup>. 2018. (Supplemental Material) Speed Up Analysis for Hybrid Grains. *ACM Trans. Graph.* 37, 6, Article 283 (November 2018), 5 pages.  
<https://doi.org/10.1145/3272127.3275095>

## 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

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

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

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

\*Co-first authors — authors contributed equally.

<sup>+</sup>Corresponding authors (e-mail: [kkamrin@mit.edu](mailto:kkamrin@mit.edu), [eitan@cs.columbia.edu](mailto:eitan@cs.columbia.edu)).

Permission to make digital or hard copies of all or part of this work for personal or classroom use is granted without fee provided that copies are not made or distributed for profit or commercial advantage and that copies bear this notice and the full citation on the first page. Copyrights for components of this work owned by others than the author(s) must be honored. Abstracting with credit is permitted. To copy otherwise, or republish, to post on servers or to redistribute to lists, requires prior specific permission and/or a fee. Request permissions from [permissions@acm.org](mailto:permissions@acm.org).

© 2018 Copyright held by the owner/author(s). Publication rights licensed to Association for Computing Machinery.

0730-0301/2018/11-ART283 \$15.00

<https://doi.org/10.1145/3272127.3275095>

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  $N_D = 1$ .

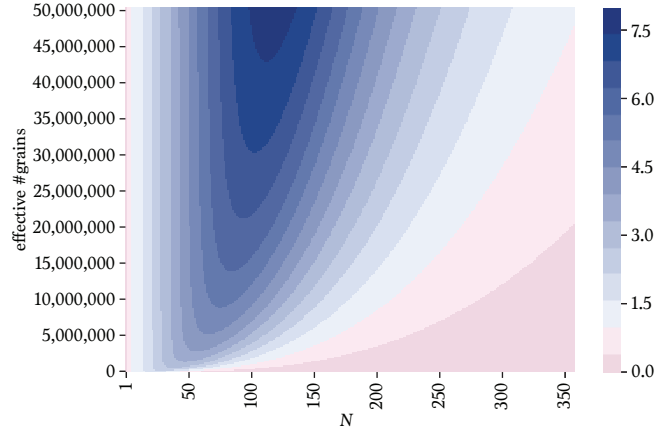


Fig. 1. We show how the acceleration ratio of our hybrid grains ( $1/R_A(N)$ ) according to  $N$  (horizontal axis) and  $A$  (vertical axis). Reddish color indicates the case where the hybrid grains is slower than the purely discrete, and darker blue indicates more speed up with hybrid grains.

#### 1.5 Determining $N$

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

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

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

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

$f(N) = 0$  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

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

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

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

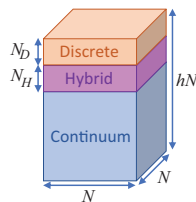
Therefore, as  $A \rightarrow \infty$ ,  $K \rightarrow \infty$ , and then  $R_A \rightarrow 0$ , meaning that the speed up with our hybrid approach is *unbounded* and becomes arbitrarily large as we increase the total number of effective grains  $A$  (as in Figure 1). The key is to set the grid resolution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

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

### 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

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

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

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

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

### 2.5 Determining $N$

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

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

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.

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

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

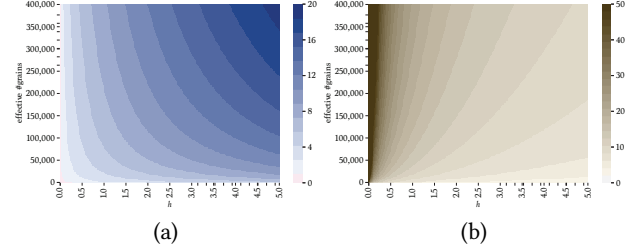


Fig. 2. (a) The acceleration ratio of layered hybridization ( $1/R_A$ ) with respect to the aspect ratio  $h$  (horizontal axis) and  $A$  (vertical axis). Reddish color means the hybrid grains is slower than the purely discrete, and darker blue indicates more speed up with hybrid grains. (b) The optimal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

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

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

### 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

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

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

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

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

### 3.5 Determining $N$

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

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

To find the optimal  $N$ , we compute

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

where we have set  $\frac{1}{K} = \frac{h^2(C_E + C_C)}{C_D A}$ , 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

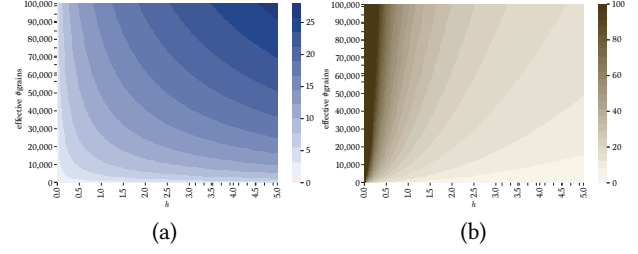


Fig. 3. (a) The acceleration ratio of layered hybridization ( $1/R_A$ ) with respect to the aspect ratio  $h$  (horizontal axis) and  $A$  (vertical axis). Reddish color means the hybrid grains is slower than the purely discrete, and darker blue indicates more speed up with hybrid grains. (b) The optimal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

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

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

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.

### 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  $N_D = 1$ .