An Efficient Algorithm For Simulating Fracture Using Large Fuse Networks

Phani Kumar V.V. Nukala a Srđan Šimunović a

aComputer Science and Mathematics Division, Oak Ridge National Laboratory, Oak Ridge, TN 37831-6164, USA

Abstract

The high computational cost involved in modeling of the progressive fracture simulations using large discrete lattice networks stems from the requirement to solve a new large set of linear equations every time a new lattice bond is broken. To address this problem, we propose an algorithm that combines the multiple-rank sparse Cholesky downdating algorithm with the rank-p inverse updating algorithm based on the Sherman-Morrison-Woodbury formula for the simulation of progressive fracture in disordered quasi-brittle materials using discrete lattice networks. Using the present algorithm, the computational complexity of solving the new set of linear equations after breaking a bond reduces to the same order as that of a simple backsolve (forward elimination and backward substitution) using the already LU factored matrix. That is, the computational cost is \( O(n_{nz}(L)) \), where \( n_{nz}(L) \) denotes the number of non-zeros of the Cholesky factorization \( L \) of the stiffness matrix \( A \). This algorithm using the direct sparse solver is faster than the Fourier accelerated preconditioned conjugate gradient (PCG) iterative solvers, and eliminates the critical slowing down associated with the iterative solvers that is especially severe close to the critical points. Numerical results using random resistor networks substantiate the efficiency of the present algorithm.

Key words:
PACS: 62.20.Mk, 46.50.+a

1 Introduction

Progressive damage evolution leading to failure of disordered quasi-brittle materials has been studied extensively using various types of discrete lattice models [1, 2, 3, 4, 5, 6, 7, 8]. Large-scale numerical simulation of these lattice networks in which the damage is accumulated progressively by breaking one bond at a time until the lattice system falls apart has often been hampered due to the fact that a new large set of linear equations has to be solved everytime a lattice bond is broken. Since the number of broken bonds at failure, \( n_{f} \), increases with increasing
lattice system sizes, $L$, i.e., $n \sim O(L^{1.7})$, numerical simulation of large lattice systems becomes prohibitively expensive. Furthermore, in fracture simulations using discrete lattice networks, ensemble averaging of numerical results is necessary to obtain a realistic representation of the lattice system response. This further increases the computational cost associated with modeling fracture simulations in disordered quasi-brittle materials using large discrete lattice networks.

Fourier accelerated PCG iterative solvers [9, 10, 11] have been used in the past for simulating the material breakdown using large lattices. However, these methods do not completely eliminate the critical slowing down associated with the iterative solvers close to the critical point. As the lattice system gets closer to macroscopic fracture, the condition number of the system of linear equations increases, thereby increasing the number of iterations required to attain a fixed accuracy. This becomes particularly significant for large lattices. Furthermore, the Fourier acceleration technique is not effective when fracture simulation is performed using central-force and bond-bending lattice models [10].

This study presents an algorithm that combines the multiple-rank sparse Cholesky downdating scheme with the rank-\(p\) inverse updating scheme of the stiffness matrix, which effectively reduces the computational bottleneck involved in re-solving the new set of equations after everytime a bond is broken. In this paper, we consider a random threshold model problem, where a lattice consists of fuses having the same conductance, but the bond breaking thresholds, $i_c$, are based on a broad (uniform) probability distribution, which is constant between 0 and 1. This relatively simple model has been extensively used in the literature [1, 2, 3, 4, 5, 6, 7] for simulating the fracture and progressive damage evolution in brittle materials, and provides a meaningful benchmark for comparing different algorithms. A broad thresholds distribution represents large disorder and exhibits diffusive damage leading to progressive localization, whereas a very narrow thresholds distribution exhibits brittle failure in which a single crack propagation causes material failure. Periodic boundary conditions are imposed in the horizontal direction to simulate an infinite system and a constant voltage difference (displacement) is applied between the top and the bottom of lattice system. The simulation is initiated with a triangular lattice of intact fuses of size $L \times L$, in which disorder is introduced through random breaking thresholds. The voltage $V$ across the lattice system is increased until a fuse (bond breaking) burns out. The burning of a fuse occurs whenever the electrical current (stress) in the fuse (bond) exceeds the breaking threshold current (stress) value of the fuse. The current is redistributed instantaneously after a fuse is burnt. The voltage is then gradually increased until a second fuse is burnt, and the process is repeated. Each time a fuse is removed, the electrical current is redistributed and hence it is necessary to re-solve Kirchhoff equations to determine the current flowing in the remaining bonds of the lattice. This step is essential for determining the fuse that is going to burn up under the redistributed currents. Therefore, numerical simulations leading to final breaking of lattice system network are very time consuming especially with increasing lattice system size.
1.1 Summary of the Proposed Algorithm

The algorithm presented in this paper reduces the computational complexity of obtaining the solution \( x_n \), after the \( n^{th} \) bond is broken, to a backsolve using the already existent factorization of the stiffness matrix \( A_m \), and \( p = (n \ m) \) vector updates. The algorithm is based on the well known Shermon-Morrison-Woodbury formula \([12]\) for obtaining the inverse of the new stiffness matrix \( A_{n+1}^{-1} \) (after the \((n+1)^{th}\) fuse is burnt) from the old stiffness matrix inverse \( A_n^{-1} \) through a rank-one update. In fact, the algorithm is such that if the inverse of the lattice stiffness at any stage \( (m = 0;1;2 \ldots) \) of analysis is available, then all subsequent analysis involving \((n = m + 1;m + 2; \ldots) \) burnt fuses can be carried out using \( p = (n \ m) \) vector updates. However, since most often the inverse of the stiffness matrix is rarely ever explicitly calculated, the algorithm additionally requires a backsolve using the already existent factored matrix \( A_m \). The backsolve operation is further simplified by the fact that it is performed on a trivial load vector and hence the solution can be obtained easily.

Based on the above description of the algorithm presented in this paper, given the factorization of the matrix \( A_m \), the computational cost involved in all the subsequent steps \( (n = m + 1;m + 2; \ldots) \) is a backsolve using the already factored matrix, and \( p = (n \ m) \) vector updates. The computational complexity of the backsolve is \( O(\text{nnz}(L_m)) \), where \( \text{nnz}(L_m) \) denotes the number of non-zeros of the Cholesky factorization \( L_m \) of \( A_m \). The computational complexity of \( p \) vector updates is \( O(p n_{\text{dof}}) \), where \( n_{\text{dof}} \) denotes the number of degrees of freedom in the system. As \( p \) increases, it is possible that the computational cost associated with the \( p \) vector updates exceeds the cost involved in the factorization of the matrix \( A_n \). Under these circumstances, it is advantageous to obtain the factorization \( L_n \) of the new stiffness matrix \( A_n \), and use this \( L_n \) for all the subsequent backsolve analysis steps, until the computational cost associated with the vector updates once again exceeds the stiffness factorization cost. Using the algorithm presented in the paper, it is not necessary to re-factorize the new stiffness matrix \( A_n \). Instead, we adopt the multiple-rank update of the sparse Cholesky factorization algorithm \([13,14]\) for updating the \( L_m \) to \( L_n \). This multiple-rank update of \( L_m \) to obtain the new factorization \( L_n \) is computationally cheaper compared with the direct factorization \( L_n \) of the new stiffness matrix \( A_n \) \([13,14]\).

2 Proposed Algorithm

In the following, we describe the updating scheme for the inverse of the stiffness matrix in the case of scalar random fuse model after a fuse has been burnt. A similar procedure can be applied for central-force and beam models \([15]\).
Let $A_n$ represent the stiffness matrix of the random fuse network system in which $n$ number of fuses are either missing (random dilution) or have been burnt during the analysis. Let us also assume that a fuse $i\ j$ (the $(n + 1)^{th}$ fuse) is burnt when the externally applied voltage is increased gradually. In the above description, $i$ and $j$ refer to the global degrees of freedom connected by the fuse before it is broken. For the scalar random fuse model, the degrees of freedom $i$ and $j$ are also equivalent to the node $i$ and node $j$ connected by the fuse before it is broken. The new stiffness matrix $A_{n+1}$ of the lattice system after the fuse $i\ j$ is burnt is given by

$$A_{n+1} = A_n - k_{ij} vv^t$$

(1)

where

$$v^t = \begin{pmatrix} 0 & 1 & 1 & 0 \end{pmatrix}$$

(2)

and $k_{ij}$ is the conductance of the fuse $i\ j$ before it is broken. After breaking the fuse $i\ j$, the electrical current in the network is redistributed instantaneously. The redistributed current values in the network are calculated by re-solving the Kirchhoff equations, i.e., by solving the new set of equations formed by the matrix $A_{n+1}$. This procedure is very time consuming since a new set of equations (inverse of $A_{n+1}$ for $n = 0; 1; 2; \ldots$) need to be solved every time after breaking the $(n + 1)^{th}$ fuse. However, significant computational advantages can be gained if the inverse of $A_{n+1}$ is obtained simply by updating the inverse of $A_n$. This is achieved by using the well-known Sherman-Morrison-Woodbury formula for inverting the rank-$p$ update of a matrix. Thus, the inverse $A_{n+1}^{-1}$ of Eq. (1) can be expressed as

$$A_{n+1}^{-1} = A_n^{-1} + k_{ij} uu^t / (1 - k_{ij} v^t u)$$

(3)

where

$$u = A_n^{-1} v = A_n^{-1} (i,j) = h^{(i^{th} \ j^{th}) \ \text{columns of} \ A_n^{-1}}$$

(4)

Hence, the inverse of the stiffness matrix of the lattice system after breaking the $(n + 1)^{th}$ fuse $i\ j$ is obtained simply by a rank-one update of the inverse of the stiffness matrix before the fuse is broken. Further, if the inverse of the matrix $A_n$ is available explicitly, then the vector $u$ can be obtained trivially from the $i^{th}$ and $j^{th}$ columns of $A_n^{-1}$. In particular, this implies that if the inverse of the matrix $A_n$ is available explicitly at any stage $n = 0; 1; 2; \ldots$ of analysis, then the redistributed currents in all subsequent stages of analysis involving $m = n + 1; n + 2; \ldots$ burnt fuses can be obtained in a trivial fashion from the column vectors of $A_n^{-1}$ and the vectors $u_p$, where $p = 1; 2; \ldots; (n \ n)$. However, since the inverse of the stiffness matrix $A_n$ is not usually calculated explicitly, the vector $u$ is obtained using the
already factorized $A_n$ matrix through a backsolve operation (forward reduction and backward substitution) on the vector $v$ (Eq. (4)).

REMARK 1: Without loss of generality, when the fuse that is broken is attached to a constrained/prescribed degree of freedom $j$, the vector $v$ is given by

$$v^t = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$  \hspace{1cm} (5)

and

$$u = A_n^{-1} = h^{1^\text{st}} \text{ columns of } A_n^{-1}$$  \hspace{1cm} (6)

In the case of periodic boundary conditions, consider the case of a broken fuse $jk$ that is attached to a slave degree of freedom $k$ whose master degree of freedom is $i$. Under these circumstances, the methodology presented earlier is applicable in a straightforward manner if it is understood that breaking the fuse $jk$ is equivalent to breaking the fuse $ij$.

REMARK 2: The load vector $b_{n+1}$ will differ from the load vector $b_n$ only if the $(n + 1)^{\text{th}}$ broken fuse $ij$ is attached to a prescribed degree of freedom, where a constant voltage difference is imposed. Once again, for presentation purposes, let us assume that $j$ is such a prescribed degree of freedom. Then the load vector $b_{n+1}$ is given by

$$b_{n+1} = b_n + w$$  \hspace{1cm} (7)

where

$$w^t = k_{ij} \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$  \hspace{1cm} (8)

If neither $i$ nor $j$ is a prescribed degree of freedom, then $w = 0$.

Before breaking the $(n + 1)^{\text{th}}$ fuse, the solution vector $x_n$ is obtained by solving the Kirchhoff equations

$$A_n x_n = b_n$$  \hspace{1cm} (9)

After breaking the $(n + 1)^{\text{th}}$ fuse that connects the $i$th and $j$th degrees of freedom, the updated solution vector $x_{n+1}$ is obtained by solving the new set of Kirchhoff equations

$$A_{n+1} x_{n+1} = b_{n+1}$$  \hspace{1cm} (10)
Substituting Eqs. (3,7) and (9) into the solution of Eq. (10) and simplifying the result, we have

\[ x_{n+1} = A_n^{-1} b_{n+1} \]

\[ = A_n^{-1} + k_{ij} \frac{uu^t}{(I - k_{ij} v^t u)} \]

\[ = x_n + u \]

where

\[ = u^t b_{n+1} \quad \text{if } i \text{ or } j \text{ is prescribed} \]

\[ = u^t b_{n+1} \quad \text{otherwise} \]

and

\[ \frac{k_{ij}}{(I - k_{ij} v^t u)} \]

(11)

The only unknown in Eq. (11) is the column vector \( u \), which can be obtained through a backsolve operation using either Eq. (4) or Eq. (6). Furthermore, it is not necessary to explicitly assemble the matrix \( A_n \) and perform factorization to do the backsolve operation. Instead, we can use the already factorized matrix \( A_m \) to obtain the vector \( u \). In the above description, \( m < n \) and denotes the latest broken bond at which the factorization \( L_m \) of \( A_m \) is available. To see this clearly, let us first decompose the matrix \( A_n^{-1} \) into \( A_m^{-1} \) and a matrix \( C \) such that

\[ A_n^{-1} = A_m^{-1} + C \]

(14)

where

\[ C = \frac{p^m k_{ij}}{(I - k_{ij} v^t u)} \]

\[ = \frac{u_j u_i^t}{(I - k_{ij} v^t u)} \]

(15)

Due to the amount of the storage requirement \( \mathcal{O}(n_{dof}^2) \), and the computational cost associated in evaluating the Eq. (15) \( \mathcal{O}(n_{dof}^2) \), the matrix \( C \) is never explicitly calculated or stored. Instead, the vectors \( u_i \) for \( l = 1; 2; \ldots; n_m \) are stored, and the \((j^{th} \text{ } i^{th})\) column of \( C \) is evaluated as

\[ C_{ij} = \frac{u_j u_i}{(I - k_{ij} v^t u)} \]

(16)
where $u_{il}$ and $u_{lj}$ refer to the $i^{th}$ and $j^{th}$ components of the vector $u$. Equation (16) reduces the storage and computational cost to ($O(p \cdot n_{dof})$ and ($O(p \cdot n_{dof})$) operations, respectively. Even with this modification, the storage and computational requirements can become prohibitively expensive as the number of updates, $p$, increases, and hence it is necessary to limit the maximum number of vector updates between two successive factorizations to a certain $\text{maxupd}$. That is, it is necessary to perform or update the factorization of the stiffness matrix $A$ at regular intervals.

Instead of re-factorizing the stiffness matrix $A$ after every $\text{maxupd}$ steps, it is more effective to update the factorization $L_m$ using the multiple-rank sparse Cholesky factorization update algorithm [13, 14]. This multiple-rank update of $L_m$ to obtain the new factorization $L_{n+1}$, after breaking the $(n+1)^{th}$ fuse, is computationally cheaper compared with the direct factorization $L_{n+1}$ of the new stiffness matrix $A_{n+1}$ [13, 14]. We use the multiple-rank downdate algorithm presented in [13, 14] to obtain the new Cholesky factorization $L_{n+1}$ from the existing Cholesky factor $L_m$. The multiple-rank downdate algorithm [13, 14] is based on the analysis and manipulation of the underlying graph structure of the stiffness matrix $A$ and on the methodology presented in Gill et al. [16, 17] for modifying a dense Cholesky factorization. This algorithm incorporates the change in the sparsity pattern of $L$ and is optimal in the sense that the computational time required is proportional to the number of changing non-zero entries in $L$. In particular, since the breaking of fuses is equivalent to removing the edges in the underlying graph structure of stiffness matrix $A$, the new sparsity pattern of the modified $L$ must be a subset of the sparsity pattern of the original $L$. Denoting the sparsity pattern of $L$ by $L'$, we have

$$L_m \quad L_n \quad 8 \quad m < n \quad \quad (17)$$

Therefore, we can even use the modified dense Cholesky factorization update (algorithm 5 in the reference Davis et al. [13]) and work only on the non-zero entries in $L$. Furthermore, since the changing non-zero entries in $L$ depend on the $i^{th}$ and $j^{th}$ degrees of freedom of the fuse $ij$ that is broken, it is only necessary to modify the non-zero elements of a submatrix of $L$.

The multiple-rank update of the sparse Cholesky factorization is computationally superior to an equivalent series of rank-one updates since the multiple-rank update makes one pass through $L$ in computing the new entries, while a series of rank-one updates require multiple passes through $L$ [14]. The multiple-rank update algorithm updates the Cholesky factorization $L_m$ of the matrix $A_m$ to $L_{n+1}$ of the new matrix $A_{n+1}$, where $A_{n+1} = A_m + Y Y^T$, and $Y$ represents a $n_{dof} \times p$ rank-$p$ matrix. The computational cost involved in breaking the $(n+1)^{th}$ fuse $ij$ is simply a back-solve operation ($O(nnz(L_m))$) on a load vector given by Eq. (2) using the already factored matrix $A_m$, $(n+2 \cdot m)$ vector updates, and one vector inner product.

The optimum number of steps between successive factorizations of the matrix $A$ is
determined by minimizing the computational CPU time required for the entire analysis. Let \( t_{\text{fac}} \) and \( t_{\text{upd}} \) denote the average CPU time required for performing/updating the factorization \( A_m \) and the average CPU time required for a single rank-1 update of the solution \( \mathbf{u}_{n+1} \), respectively. Note that the evaluation of \( \mathbf{u}_{n+1} \) requires \( (n \times m) \) vector updates. Let the estimated number of steps for the lattice system failure be \( n_{\text{steps}} \). Then, the total CPU time required for solving the linear system of equations until the lattice system failure is given by

\[
= n_{\text{fac}} t_{\text{fac}} + \frac{X}{n_{\text{fac}}} n_{\text{fac}} t_{\text{upd}} \\
= n_{\text{fac}} t_{\text{fac}} + \frac{1}{2} \frac{X}{n_{\text{fac}}} n_{\text{steps}} t_{\text{upd}}
\]

where \( n_{\text{fac}} \) denotes the number of factorizations until lattice system failure. The optimum number of factorizations, \( n_{\text{opt \ fac}} \), for the entire analysis is obtained by minimizing the function \( \cdots \). The maximum number of vector updates, \( m_{\text{axupd}} \), between successive factorizations is estimated as

\[
m_{\text{axupd}} = \frac{X}{n_{\text{opt \ fac}}}
\]

3 Numerical Simulation Results

In the following, we consider two alternate forms of the algorithm presented in this paper. These two solver types are

**Solver Type A:** Given the factorization \( L_m \) of \( A_m \), we use rank-1 sparse Cholesky update/downdate [13] to update the factorization \( L_{n+1} \) \( (O (\text{nnz} (L_m))) \) for all subsequent values of \( n = m \); \( m + 1 \). Once the factorization \( L_m \) of \( A_{n+1} \) is obtained, the solution vector \( x_{n+1} \) is obtained by a backsolve operation \( (O (\text{nnz} (L_{n+1}))) \).

**Solver Type B:** Given the factorization \( L_m \) of \( A_m \), the algorithm evaluates the new solution vector \( x_{n+1} \), after the \( (n+1)\)th fuse is burnt, using Eq. (11) \( (O (\text{nnz} (L_m)) \) + \( (n + 2 \times m) \) vector updates). Instead of refactorizing the matrix after \( m_{\text{axupd}} \) steps, we use rank-p sparse Cholesky update/downdate [14] to obtain the factorization \( L_{m + m_{\text{axupd}}} \) of the matrix \( A_{m + m_{\text{axupd}}} \) \( (O (\text{nnz} (L_m))) \).

The above two algorithms are benchmarked against the PCG iterative solvers, in which optimal [18, 19, 20, 21] circulant matrices are used as preconditioners to the Laplacian operator (Kirchhoff equations). The Fourier accelerated PCG presented in [2, 10, 11] is not optimal in the sense described in [13, 19, 20, 21], and hence it is expected to take more number of CG iterations compared with the optimal circulant preconditioners.
In the numerical simulations using solver types A and B, the supernodal Cholesky factorization is performed using the TAUCS solver library (http://www.tau.ac.il/~stoledo/taucs).

In these simulations, the maximum number of vector updates, $\text{maxupd}$, is chosen to be a constant for a given lattice size. We choose $\text{maxupd} = 25$ for $L = 4; 8; 16; 24; 32g$, $\text{maxupd} = 50$ for $L = 64$, and $\text{maxupd} = 100$ for $L = 128; 256; 512g$. For $L = 512$, $\text{maxupd}$ is limited to 100 due to memory constraints. By keeping the $\text{maxupd}$ value constant, it is possible to realistically compare the computational cost associated with different solver types. Moreover, the relative cpu times taken by these algorithms remains the same even when the simulations are performed on different platforms.

Tables 1 and 2 present the cpu and wall-clock times taken for one configuration (simulation) using the solver types A and B, respectively. These tables also indicate the number of configurations, $N_{\text{config}}$, over which ensemble averaging of the numerical results is performed. The cpu and wall-clock times taken by the optimal circulant matrix preconditioned iterative solver is presented in Tables 3. For iterative solvers, the number of iterations presented in Tables 3 denote the average number of total iterations taken to break one intact lattice configuration until it falls apart.

Based on the results presented in Tables 1-3, it is clear that for modeling the breakdown of disordered media as in starting with an intact lattice and successive breaking of bonds until the lattice system falls apart, the solver types A and B based on direct solvers are superior to the Fourier accelerated iterative PCG solver techniques. It should be noted that for larger lattice systems, limitations on the available memory of the processor may decrease the allowable $\text{maxupd}$ value, as in the case of $L = 512$ using solver type B. However, this is not a concern for simulations performed using solver type A.

Using the solver type A, we have performed numerical simulations on two-dimensional triangular and diamond (square lattice inclined at 45 degrees between the bus bars) lattice networks. Table 4 presents the number of broken bonds at peak load, $n_p$, and at fracture, $n_f$, for each of the lattice sizes considered. In addition, Table 4 also presents the number of configurations, $N_{\text{config}}$, over which statistical averaging is performed for different lattice sizes. The numerical results presented in Tables 1-3 are performed on a single processor of Cheetah (27 Regatta nodes with thirty two 1.3 GHz Power4 processors each), the eighth fastest supercomputer in the world (http://www.ccs.ornl.gov). However, the numerical simulation results presented in Table 4 are performed on Eagle (184 nodes with four 375 MHz Power3-II processors) supercomputer at the Oak Ridge National Laboratory to run simulations simultaneously on more number of processors. Figure 1 presents the snapshots of progressive damage evolution for the case of a broadly distributed random thresholds model problem in a triangular lattice system of size $L = 512$.  

9
4 Conclusions

The paper presents an algorithm based on rank-one update of the inverse of the stiffness matrix and the multiple-rank downdating of the sparse Cholesky factorization for simulating fracture and damage evolution in disordered quasi-brittle materials using discrete lattice networks. Using the proposed algorithm, the average computational cost associated with breaking a bond reduces to the same order as that of a simple backsolve (forward elimination and backward substitution) operation using the already LU factored matrix. This algorithm based on direct solver techniques eliminates critical slowing down observed in fracture simulations using the conventional iterative schemes. Numerical simulations on random resistor networks demonstrate that the present algorithm is computationally superior to the commonly used Fourier accelerated preconditioned conjugate gradient iterative solver.

For analysis of fracture simulations using discrete lattice networks, ensemble averaging of numerical results is necessary to obtain a realistic representation of the lattice system response. In this regard, for very large lattice systems with large number of system of equations, this methodology is especially advantageous as the LU factorization of the system of equations can be performed using a parallel implementation on multiple processors. Subsequently, this factored LU decomposition can then be distributed to each of the processors to continue with independent fracture simulations that only require less intensive backsolve operations.

Acknowledgment
This research is sponsored by the Mathematical, Information and Computational Sciences Division, Office of Advanced Scientific Computing Research, U.S. Department of Energy under contract number DE-AC05-00OR22725 with UT-Battelle, LLC. The first author wishes to thank Ed F. D’Azevedo for many helpful discussions and excellent suggestions.
References

[1] L. de Arcangelis, S. Redner, and H. J. Herrmann. A random fuse model for breaking processes. *Journal of Physics (Paris) Letters*, 46(13):585–590, 1985.

[2] M. Sahimi and J. D. Goddard. Elastic percolation models for cohesive mechanical failure in heterogeneous systems. *Physical Review B*, 33:7848–7851, 1986.

[3] P. M. Duxbury, P. D. Beale, and P. L. Leath. Size effects of electrical breakdown in quenched random media. *Physical Review Letters*, 57(8):1052–1055, 1986.

[4] P. M. Duxbury, P. L. Leath, and P. D. Beale. Breakdown properties of quenched random systems: The random-fuse network. *Physical Review B*, 36:367–380, 1987.

[5] A. Hansen and S. Roux. *Statistical toolbox for damage and fracture*, pages 17–101. Springer, New York, 2000.

[6] H. J. Herrmann and S. Roux (eds). *Statistical Models for the Fracture of Disordered Media*. North-Holland, Amsterdam, 1990.

[7] M. Sahimi. Non-linear and non-local transport processes in heterogeneous media from long-range correlation percolation to fracture and materials breakdown. *Physics Reports*, 306:213–395, 1998.

[8] Bikas K. Chakrabarti and L. Gilles Benguigui. *Statistical Physics of Fracture and Breakdown in Disordered Systems*. Oxford Science Publications, Oxford, 1997.

[9] G. G. Batrouni, A. Hansen, and M. Nelkin. Fourier acceleration of relaxation processes in disordered systems. *Physical Review Letters*, 57:1336–1339, 1986.

[10] G. G. Batrouni and A. Hansen. Fourier acceleration of iterative processes in disordered-systems. *Journal of Statistical Physics*, 52:747–773, 1988.

[11] G. G. Batrouni and A. Hansen. Fracture in three-dimensional fuse networks. *Physical Review Letters*, 80:325–328, 1998.

[12] G. H. Golub and C. F. van Loan. *Matrix Computations*. The Johns Hopkins University Press, 1996.

[13] Timothy A. Davis and William W. Hager. Modifying a sparse Cholesky factorization. *SIAM J. Matrix Anal. Appl.*, 20(3):606–627, 1999.

[14] Timothy A. Davis and William W. Hager. Multiple-rank modifications of a sparse Cholesky factorization. *SIAM J. Matrix Anal. Appl.*, 22(4):997–1013, 2001.

[15] Phani Kumar V. V. Nukala and Srdan Simunovic. unpublished.

[16] P. E. Gill, G. H. Golub, W. Murray, and M. A. Saunders. Methods for modifying matrix factorizations. *Math. Comp.*, 28:505–535, 1974.

[17] P. E. Gill, W. Murray, and M. A. Saunders. Methods for computing and modifying the $LD^V$ factors of a matrix. *Math. Comp.*, 29:1051–1077, 1975.

[18] T. Chan. An optimal circulant preconditioner for Toeplitz systems. *SIAM J. Sci. Stat. Comput.*, 9:766–771, 1988.

[19] Raymond H. Chan. Circulant preconditioners for Hermitian Toeplitz systems.
[20] R. Chan and T. Chan. Circulant preconditioners for Elliptic problems. *Numerical Linear Algebra Applications*, 1:77–101, 1992.

[21] Raymond H. Chan and Michael K. Ng. Conjugate gradient methods for Toeplitz systems. *SIAM Review*, 38(3):427–482, 1996.
Table 1
Computational cost associated with solver type A

| Size | CPU(sec) | Wall(sec) | Simulations |
|------|----------|-----------|-------------|
| 32   | 0.592    | 0.687     | 20000       |
| 64   | 10.72    | 11.26     | 4000        |
| 128  | 212.2    | 214.9     | 800         |
| 256  | 5647     | 5662      | 96          |
| 512  | 93779    | 96515     | 16          |

Table 2
Computational cost associated with solver type B

| Size | CPU(sec) | Wall(sec) | Simulations |
|------|----------|-----------|-------------|
| 32   | 0.543    | 0.633     | 20000       |
| 64   | 11.15    | 12.01     | 4000        |
| 128  | 211.5    | 214.1     | 800         |
| 256  | 6413     | 6701      | 96          |

Table 3
Computational cost associated with optimal circulant PCG

| Size | CPU(sec) | Wall(sec) | Iterations | Simulations |
|------|----------|-----------|------------|-------------|
| 32   | 11.66    | 12.26     | 25469      | 20000       |
| 64   | 173.6    | 178.8     | 120570     | 1600        |
| 128  | 7473     | 7725      | 622140     | 128         |
Table 4
Number of broken bonds at peak and at failure

| L  | N_{config} | time (seconds) | Triangular | Diamond |
|----|------------|----------------|------------|---------|
|    |            |                | n_p | n_f | n_p | n_f |
| 4  | 50000      | 0.002          | 13  | 19  | 9   | 14  |
| 8  | 50000      | 0.006          | 41  | 54  | 26  | 37  |
| 16 | 50000      | 0.042          | 134 | 168 | 80  | 107 |
| 24 | 50000      | 0.186          | 276 | 335 | 161 | 208 |
| 32 | 50000      | 0.592          | 465 | 554 | 268 | 337 |
| 64 | 50000      | 10.72          | 1662| 1911| 942 | 1126|
| 128| 12000      | 212.2          | 6068| 6766| 3406| 3901|
| 256| 1200       | 5647           | 22572| 24474| 12571| 13846|
| 512| 200        | 93779          | 84487| 89595|     |      |
Fig. 1. Snapshots of damage in a typical triangular lattice system of size $L = 512$. Number of broken bonds at the peak load and at failure are 83995 and 89100, respectively. (a)-(i) represent the snapshots of damage after breaking $n_b$ number of bonds. (a) $n_b = 25000$ (b) $n_b = 50000$ (c) $n_b = 75000$ (d) $n_b = 80000$ (e) $n_b = 83995$ (peak load) (f) $n_b = 86000$ (g) $n_b = 87000$ (h) $n_b = 88000$ (i) $n_b = 89100$ (failure)