

Multigrid Analysis

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Attention: This is the working version of my multigrid script. Hint's on serious mistakes are welcome.

Abstract

Multigrid methods are iterative solvers for large systems of linear equations. The idea is not to use only one finite element mesh, but a whole hierarchy of grids. The algorithm combines cheap iterative methods on each level. The result is an equation solver of optimal arithmetic complexity.

While the principle is very simple, a rigorous analysis is quite involved. It requires results from partial differential equations, finite element analysis, Hilbert space theory as well as linear algebra. The topics to the lecture is to discuss the analysis of mg.

In the first part, we consider various techniques for a simple model problem. This chapter is split into no-regularity techniques and techniques based on shift theorems. The second part discusses extensions to non-standard problems as non-conforming methods, mixed finite elements, parameter dependent problems,

1 Overview of Finite Elements

Multigrid analysis is strongly connected to finite element analysis. Therefore, we start with a short overview of finite elements. We focus on results relevant to multigrid, for general fem theory please contact one of many available textbooks.

Let $\Omega \subset \mathbb{R}^d$, $d = 1, 2, 3$ be an open, bounded, polyhedral domain. We consider the Poisson problem with homogenous Dirichlet boundary conditions, namely search u in a suitable Hilbert function space V such that

$$A(u, v) = f(v) \quad \forall v \in V. \quad (1)$$

The symmetric ($A(u, v) = A(v, u)$) bilinear form and the linear form $f(v)$ are defined by

$$A(u, v) = (\nabla u, \nabla v) \quad \text{and} \quad (f, v), \quad (2)$$

where (\cdot, \cdot) is the $L_2(\Omega)$ inner product, $\|\cdot\|$ the corresponding norm, and $f \in L_2(\Omega)$. The energy norm is defined by

$$\|v\|_A = A(v, v)^{1/2}$$

1.1 Sobolev Spaces

For $k \in \mathbb{N}_0$, we define the Hilbert-space (semi)norms

$$|v|_k^2 := \sum_{|\alpha|=k} \|\partial^\alpha v\|^2$$

and norms

$$\|v\|_k^2 = \sum_{l=0}^k |v|_l^2$$

Let $C^\infty(\bar{\Omega})$ be the function space of infinitely differentiable functions on $\bar{\Omega}$, and $C_0^\infty(\Omega)$ its subspace with compact support in Ω .

Define the Sobolev spaces

$$H^k = \overline{C^\infty}^{\|\cdot\|_k} \quad \text{and} \quad H_0^k = \overline{C_0^\infty}^{\|\cdot\|_k}.$$

If the domain has Lipschitz continuous boundary, then

$$H_0^k = \{v \in H^k : v = \partial_n v = \dots \partial_n^{k-1} v = 0 \text{ on } \partial\Omega\}$$

The dual space of H_0^k is H^{-k} .

Friedrich's inequality,

$$\|v\| \leq |v| \quad \forall v \in H_0^1$$

proves norm equivalence $\|\cdot\|_A \simeq \|\cdot\|_1$.

Thus, we chose the Hilbert space

$$V := (H_0^1, \|\cdot\|_A, A(\cdot, \cdot))$$

For any continuous linear functional $f(\cdot)$ on V , Riesz' isomorphism ensures unique solvability of (2) and $\|u\|_V = \|f\|_{V^*}$.

Regularity, shift theorem: If the right hand side f belongs to a more regular function space than H^{-1} , the solution might be more regular than H^1 , too. If Ω is convex, and $f \in L_2$, then the solution u belongs to H^2 , and the shift theorem

$$\|u\|_2 \preceq \|f\|_0$$

is valid. Shift theorems are very specific for each problem class.

If not stated otherwise, we will use the above definitions of V and A .

1.2 Finite Element Spaces

By the Finite Element Method (FEM) a numerical approximation to the solution of (2) can be computed.

We choose a triangulation, i.e. the set of (open) simplicials (triangles, tetrahedra)

$$\mathcal{T} = \{T\}.$$

Each element T is seen as a one to one, linear mapping from the reference element T^R , i.e.,

$$T = F_T(T^R).$$

We define the local mesh size $h_T = \|F'_T\|$. The triangulation is called

- *regular* if the elements are either identic, or have a common face (only 3D), or a common edge, or a common vertex, or their closures are distinct.
- *shape regular* if it is regular and $\|F'_T\| \cdot \|(F'_T)^{-1}\| \leq 1$.
- *quasi uniform* if it is shape regular and $h_T \simeq h$ to a global mesh size parameter h .

Next, we define the FE sub-space

$$V_h = \{v \in V : v|_T F_T \in P^k(T^R)\},$$

where $P^k(T^R)$ is the set of polynomials up to total order $k \geq 1$ on the reference element.

On shape regular meshes there holds the following approximation estimate:

Lemma 1. *For given $v \in H^k \cap V$ with $k = 1, 2$, there exists a $v_h \in V_h$ such that*

$$\sum_{T \in \mathcal{T}} h_T^{-2} \|v - v_h\|_{0,T} + \|\nabla(v - v_h)\|_{0,T}^2 \leq \sum_{T \in \mathcal{T}} h_T^{2(k-1)} |v|_k^2$$

Proof: E.g., choose $v_h = \Pi_h v$ with the Clément operator Π_h (see literature or Section ...)

Lemma 2 (Inverse inequality).

$$\|v_h\|_1 \leq \|h_T^{-1} v_h\| \quad \forall v_h \in V_h.$$

The FEM defines the approximation $u_h \in V_h$ as unique solution of

$$A(u_h, v_h) = f(v_h) \quad \forall v_h \in V_h.$$

FEM theory, as well as multigrid analysis, is heavily based on orthogonality relations. The FEM approximation u_h is the A -orthogonal projection of u onto V_h :

$$u_h = P_{V_h} u$$

with $P_{V_h} : V \rightarrow V_h$ defined by

$$A(Pw, v_h) = A(w, v_h) \quad \forall w \in V \quad \forall v_h \in V_h.$$

Picture orthogonality.

The error $u - u_h$ is A -orthogonal to V_h . Thus, u_h is the best approximation of u w.r.t. energy norm:

$$\|u - u_h\|_A^2 \leq \|u - u_h\|_A^2 + \|u_h - v_h\|_A^2 = \|u - u_h + u_h - v_h\|_A^2 = \|u - v_h\|_A^2$$

for any $v_h \in V_h$ (Cea's Lemma)

Theorem 3. *On shape regular meshes there holds the a priori error estimate*

$$\|u - u_h\|_A^2 \preceq \sum_T h_T^2 |u|_2^2. \quad (3)$$

On quasi-uniform meshes and convex domains there holds

$$\|u - u_h\|_A \preceq h \|f\|_0 \quad (4)$$

Proof. Follows immediately from orthogonality, approximation, and shift theorem. \square

The shift theorem provides better rate of convergence in weaker norm:

Theorem 4 (Aubin Nitsche). *Let $u_h = P_{V_h} u$. On quasi-uniform meshes and convex domains there holds*

$$\|u - u_h\|_{L_2} \preceq h \|u - u_h\|_A$$

Proof. Pose the additional variational problem

$$A(w, v) = (u - u_h, v)_{L_2} \quad \forall v \in V$$

Define w_h according to Lemma 1. The choice $v = u - u_h$ gives

$$\begin{aligned} \|u - u_h\|^2 &= A(w, u - u_h) = A(w - w_h, u - u_h) \\ &\leq \|w - w_h\|_A \|u - u_h\|_A \\ &\preceq |w|_2 \|u - u_h\|_A \\ &\preceq \|u - u_h\|_0 \|u - u_h\|_A. \end{aligned}$$

Dividing one factor proves the result. \square

This technique is essential for many types of multigrid proofs. The following theorem proves a multi-level decomposition using the Aubin-Nitsche trick. At the current place it is an isolated result, but its use will become clear in the next section:

Theorem 5. *Let $L \in \mathbb{N}$, $\mathcal{T}_0, \mathcal{T}_1, \dots, \mathcal{T}_L$ a family of hierarchically refined quasi-uniform triangulations on a convex Ω . The mesh-size of \mathcal{T}_l is $h_l = 2^{-l}$. The generated fe-spaces $V_0 \subset V_1 \dots V_L$ are nested. Let $P_l : V_L \rightarrow V_l$ be the A -orthogonal projection.*

Take $u_L \in V_L$ and its decomposition

$$u_L = u_0 + \sum_{i=1}^L w_i \quad \text{with} \quad u_0 = P_0 u_L, \quad w_i = (P_i - P_{i-1}) u_L.$$

Then there holds

$$\|u_L\|_A^2 \simeq \|u_0\|_A^2 + \sum_{l=1}^L h_l^{-2} \|w_l\|_0^2.$$

Proof. Since $w_l = (P_l - P_{l-1})u_L = (I - P_{l-1})P_l u_L \perp_A V_{l-1}$, the whole decomposition is A -orthogonal. Thus

$$\|u_L\|_A^2 = \|u_0\|_A^2 + \sum \|w_l\|_A^2$$

The inverse estimate Lemma 2 applied to $w_l \in V_l$ claims $\|w_l\|_A \leq h_l^{-1}\|w_l\|_0$, and the Aubin-Nitsche Lemma proofs the opposite $\|w_l\|_0 \leq h_l\|w_l\|_A$. \square

After choosing a basis $(\varphi_1, \dots, \varphi_n)$ for V_h , $n = \dim V_h$, one ends up with the linear system

$$A\underline{u} = \underline{f}, \tag{5}$$

with $A_{ij} = A(\varphi_j, \varphi_i)$ and $\underline{f}_i = f(\varphi_i)$. The FEM approximation is $u_h = \sum_{i=1}^n \underline{u}_i \varphi_i$. We use underbars for vectors in \mathbb{R}^n , and sub-scripts h for fe functions.

The isomorphism between \mathbb{R}^n and V_h is denoted by

$$\begin{aligned} \Phi &: \mathbb{R}^n \rightarrow V_h \\ &: \underline{v} \rightarrow \sum_{i=1}^n v_i \varphi_i \end{aligned}$$

Its dual $\Phi^* : V_h^* \rightarrow \mathbb{R}^n$ is defined by

$$(\Phi^* d_h)^T \underline{v} = \langle d_h, \Phi \underline{v} \rangle_{V_h^* \times V_h} \quad \forall d_h \in V_h^* \quad \forall \underline{v} \in \mathbb{R}^n$$

Let $\underline{v} = e_i$, the i^{th} unit vector, we observe

$$(\Phi^* d_h)_i = (\Phi^* d_h)^T e_i = \langle d_h, \Phi e_i \rangle_{V_h^* \times V_h} = \langle d_h, \varphi_i \rangle_{V_h^* \times V_h} = d_h(\varphi_i)$$

Instead of matrices in $\mathbb{R}^{n \times n}$, we will prefer to work with operators between V_h and its dual V_h^* . For this, define $A_h : V_h \rightarrow V_h^*$ implicitly by

$$\langle A_h u_h, v_h \rangle = A(u_h, v_h) \quad \forall u_h, v_h \in V_h.$$

There holds

$$A = \Phi^* A_h \Phi,$$

since

$$e_j^T A e_i = A(\varphi_i, \varphi_j) = \langle A_h \varphi_i, \varphi_j \rangle = \langle A_h \Phi e_j, \Phi e_j \rangle = e_j^T \Phi^* A_h \Phi e_j$$

for $i, j = 1, \dots, n$.

We are interested in efficient solution methods for the linear system (5).

2 Iterative methods

Let C be a regular matrix. The preconditioned Richardson iteration is

Choose u^1 .

For $k = 1, 2, \dots$

$$\begin{aligned} d^k &= f - Au_k \\ w^k &= C^{-1}d_k \\ u^{k+1} &= u^k + \tau w^k \end{aligned}$$

The game is to define matrices C such that the iteration converges fast, and the application of C^{-1} is efficient.

The iteration can be written as

$$u^{k+1} = u^k + \tau C^{-1}(f - Au^k).$$

Define the error as $e^k = u^k - u$ and use $f = Au$ to obtain the error transition relation

$$\begin{aligned} e^{k+1} &= u^{k+1} - u = u^k - u + \tau C^{-1}A(u - u^k) \\ &= \underbrace{(I - \tau C^{-1}A)}_M e^k. \end{aligned}$$

The goal is to prove estimates for $\|M\|$ in a proper norm.

It is useful to choose symmetric and positive definite preconditioning matrices C . Then the iteration matrix $M = (I - \tau C^{-1}A)$ is self-adjoint w.r.t. the energy inner product $(u, v)_A = u^T Av$:

$$\begin{aligned} (Mu, v)_A &= ((I - \tau C^{-1}A)u)^T Av = u^T (A - \tau AC^{-1}A)v \\ &= u^T A(I - \tau C^{-1}A)v = (u, Mv)_A \end{aligned}$$

If a matrix is self-adjoint in some norm, its corresponding matrix norm is equal to the spectral radius (=the absolute value of its largest eigen-value).

The following two statements are equivalent:

- λ_i is an eigen-value of $Ax = \lambda Cx$
- $\mu_i := 1 - \tau\lambda_i$ is an eigen-value of $(I - \tau C^{-1}A)x = \mu x$

Thus

$$\|M\|_A = \sup_{\lambda \in \sigma(C^{-1}A)} |1 - \tau\lambda|$$

Let $\sigma(C^{-1}A) \subset [\lambda_1, \lambda_n]$ with $\lambda_1 > 0$. Then the optimal choice $\tau = \frac{2}{\lambda_1 + \lambda_n}$ leads to $\|M\| \leq 1 - \frac{2}{1 + \lambda_n/\lambda_1}$.

Thus, the goal is to prove spectral estimates

$$\lambda_1 \|v\|_C^2 \leq \|v\|_A^2 \leq \lambda_n \|v\|_C^2.$$

In practice, one uses conjugate gradient iterations instead of the Richardson iteration. Also there, the spectral estimates are the basis for estimating the rate of convergence.

2.1 Representation in FE space

A simple preconditioner is the Jacobi preconditioner, i.e. choose

$$C = \text{diag}A.$$

The goal is to rewrite the preconditioning matrix operation C^{-1} as operator in the finite element space, namely

$$C_h^{-1} : V_h^* \rightarrow V_h$$

The definition is

$$C_h^{-1} = \Phi C^{-1} \Phi^*$$

We start with $d_h \in V_h^*$ and compute $w_h = C_h^{-1}d_h$. Intermediate steps are $\underline{d} = \Phi^*d_h \in \mathbb{R}^n$, $\underline{w} = C^{-1}\underline{d} \in \mathbb{R}^n$ and $w_h = \Phi\underline{w}$. The matrix preconditioning operation is

$$\underline{w} = \underline{C}^{-1}\underline{d} = \sum_{i=1}^n e_i(e_i^T A e_i)^{-1} e_i^T \underline{d}.$$

Let $\underline{d}_i = e_i^T \underline{d}$ and $\underline{w}_i = (e_i^T A e_i)^{-1} \underline{d}_i$. This scalar equation can be written in variational form:

$$\underline{v}_i^T (e_i A e_i) \underline{w}_i = \underline{d}_i \underline{v}_i \quad \forall \underline{v}_i \in \mathbb{R},$$

Now, using the definition of the matrix and the vector \underline{d} , we have

$$\underline{v}_i A(\varphi_i, \varphi_i) \underline{w}_i = d(\varphi_i) \underline{v}_i \quad \forall \underline{v}_i \in \mathbb{R}$$

This is a variational problem on $V_i := \text{span}\{\varphi_i\}$: The finite element function $\underline{w}_i \varphi_i$ is the unique solution $w_i \in V_i$ of

$$A(v_i, w_i) = d(v_i) \quad \forall v_i \in V_i.$$

Finally, we get

$$w_h = \Phi \underline{w} = \sum \Phi e_i \underline{w}_i = \sum \varphi_i w_i = \sum w_i.$$

Cominging the steps above, we have derived the preconditioning operator

$$C_h^{-1} : V_h^* \rightarrow V_h : d(\cdot) \rightarrow w$$

$$w = \sum w_i \quad \text{with} \quad w_i \in V_i \text{ s.t. } A(w_i, v_i) = d(v_i) \quad \forall v_i \in V_i.$$

The error reduction operator translated to the finite element space, $M_h : V_h \rightarrow V_h$, is

$$\begin{aligned} M_h &= \Phi M \Phi^{-1} = \Phi(I - \tau C^{-1} A) \Phi^{-1} \\ &= \Phi(I - \tau(\Phi^{-1} C_h^{-1} [\Phi^*]^{-1} \Phi^* A_h \Phi)) \Phi^{-1} \\ &= I - \tau C_h^{-1} A_h. \end{aligned}$$

Lemma 6. Let $P_i : V_h \rightarrow V_i$ be the A -orthogonal projection. Then

$$M_h = I - \tau \sum_{i=1}^n P_i$$

Proof. Set $u_h^2 = M_h u_h^1 = u_h^1 - \tau w_h$, where $w_h = C_h^{-1} A_h u_h^1$. By the results above,

$$w_h = \sum w_i, \quad \text{with} \quad A(w_i, v_i) = \langle A_h u^1, v_i \rangle \quad \forall v_i \in V_i.$$

In other words, $w_i = P_i u^1$ □

Now, we started with a preconditioner in matrix-form, and translated the operation into fe notation. The analysis is performed in the fe notation. In the following, we will work in the fe notation. Only when it comes to implementation, one has to think about the matrix-vector representation.

Some more examples:

- The Gauss-Seidel iteration is ($k \in \mathbb{N}, i \in \{1, \dots, n\}$):

$$u^{k+i/n} = u^{k+(i-1)/n} - e_i A_{ii}^{-1} e_i^T (f - A u^{k+(i-1)/n})$$

The iteration matrix of one full step $u^k \rightarrow u^{k+1}$ is

$$M = M_n \dots M_2 M_1 \quad \text{with} \quad M_i = I - e_i A_{ii}^{-1} e_i^T A$$

In fe form, one step is

$$M_i = (I - P_i),$$

the product is

$$M_h = (I - P_n) \dots (I - P_2)(I - P_1)$$

P_i is an A -orthogonal projection, so also $I - P_i$. The norm of an orthogonal projection is 1 (or, in the trivial case, it is 0). Thus, the Gauss-Seidel iteration without damping is non-expansive in A -norm. Later we will see whether it is convergent.

In general, the multiplicative iteration is not A -self-adjoint, namely

$$M_h^* = (I - P_1) \dots (I - P_n)$$

Only if $P_1 = P_n, P_2 = P_{n-1}, \dots$, it is A -self-adjoint. Such an iteration is called symmetric.

- Block version: Let $i = 1, \dots, N$, and $E_i \in \mathbb{R}^{N \times m_i}$ be a full-rank matrix. Now, define the block-Jacobi preconditioner

$$C^{-1} := \sum_{i=1}^N E_i (E_i A E_i)^{-1} E_i^T$$

The usual case is $E = (e_{i_1}, e_{i_2}, \dots, e_{i_N})$. The embedding matrices \mathbb{R}^{m_i} generate *small* spaces

$$V_i = \Phi E_i \mathbb{R}^{m_i}$$

The translation of the iteration matrix is the same:

$$M_h = I - \tau \sum_{i=1}^N P_i.$$

Examples: Block relaxation of some nodes, local or global, anisotropic, high order blocks, systems of pdes, ...

The iteration does not depend on the specific choice of the basis, it depends on the sub-spaces V_i , only.

- Two-level preconditioner: Choose a coarse-grid fe space V_H , and local spaces V_i, \dots, V_N .

The iteration of the additive 2-Level iteration is

$$M_h = I - \tau (P_H + \sum_{i=1}^N P_i)$$

The multiplicative one with additive smoother is

$$M_h = (I - P_H) (I - \tau \sum_{i=1}^N P_i),$$

and the multiplicative one with multiplicative smoother is

$$M_h = (I - P_H) (I - P_1) \dots (I - P_N)$$

What is the coarse-grid correction step $(I - P_H)$? Let $E_H = (c_1, \dots, c_n)$ with $c_i \in \mathbb{R}^n$.

$$V_H = \Phi E_H \mathbb{R}^{m_H} = \text{span}\{\Phi c_i\}$$

This means, $\varphi_i^H := \Phi c_i = \sum_j \varphi_j c_{ij}$ should be the/a basis for V_H . Thus, the matrix E_H transforms the coefficients w.r.t. the basis $\{\varphi_i^H\}$ into coefficients w.r.t to basis $\{\phi_i\}$.

$E_H \dots$ the prolongation matrix.

$$M_H = I - E_H(E_H^T A E_H)^{-1} E_H^T A$$

The matrix $E_H^T A E_H$ is the fe - matrix on the coarse grid space w.r.t the basis φ_i^H .

Recall the implementation of the coarse grid correction step:

$$\begin{aligned} d^k &= f - A u_k \\ w^k &= E_H(E_H^T A E_H)^{-1} E_H^T d_k \\ u^{k+1} &= u^k + w^k \end{aligned}$$

- Multi-level preconditioner: Let $V_0 \subset V_1 \subset \dots \subset V_L$ a nested sequence of fe spaces. Let $V_l = \text{span}\{\varphi_{l,i}, i = 1, \dots, n_l\}$. Then the additive multi-level iteration is

$$M_h = I - \tau \sum_{l=0}^L \sum_{i=1}^{n_l} P_{l,i}$$

The multiplicative counterpart is the conventional **multigrid** iteration.

3 Additive Schwartz theory

Let $(V, A(\cdot, \cdot))$ be a Hilbert space. Let $\{(V_i, C_i(\cdot, \cdot))\}$ be a countable set of Hilbert spaces. Denote embedding operators $E_i : V_i \rightarrow V$. Then, the

inexact additive Schwartz preconditioner $C^{-1} : V^* \rightarrow V, d(\cdot) \rightarrow w$ is defined by

$$w = \sum_i E_i w_i \quad \text{with} \quad C_i(w_i, v_i) = d(E_i v_i) \quad \forall v_i \in V_i.$$

The following theorem analyzes whether C^{-1} is indeed the inverse of an operator $C : V \rightarrow V^*$.

Theorem 7 (Additive Schwartz Lemma). *Define the splitting norm*

$$|||u|||^2 := \inf_{\substack{u = \sum_i E_i v_i \\ v_i \in V_i}} \sum_i \|v_i\|_{C_i}^2.$$

Assume that $|||\cdot|||$ is an equivalent norm to $\|\cdot\|_A$. Then C is an isomorphism between V and V^ , and*

$$\|u\|_C = |||u|||. \tag{6}$$

Proof. The right hand side of (6) is a constrained minimization problem on $X := V_1 \times V_2 \dots$ with constraint $\sum E_i v_i = u$. We will formulate it as Kuhn-Tucker system (a saddle point

problem). First, rewrite the constrained minimization problem as unconstrained one using the characteristic function of the feasible set:

$$\|u\|^2 = \inf_{\substack{v_i \in V_i \\ \sum E_i v_i = u}} \sum \|v_i\|_{C_i}^2 = \inf_{v_i \in V_i} \sup_{\mu \in V^*} \underbrace{\sum_i \|v_i\|_{C_i}^2 + 2 \left\langle \mu, u - \sum_i E_i v_i \right\rangle}_{:=L(v,\lambda)}$$

We search for the saddle-point (u, λ) of the strictly-convex/concave Lagrange functional $L(v, \lambda)$. The condition $\partial_{V_i} L(v, \mu) = 0$ is

$$C_i(u_i, v_i) + \left\langle \lambda, E_i v_i \right\rangle = 0 \quad \forall v_i \in V_i, i = 1, 2, \dots \quad (7)$$

the partial derivative w.r.t. $\mu \in V^*$ is the constraint

$$\left\langle \mu, \sum_i E_i u_i \right\rangle = \langle \mu, u \rangle \quad \forall \mu \in V^*. \quad (8)$$

Existence and uniqueness of a solution follows from saddle-point theory. The essential LBB condition follows from the assumption $V = \sum E_i V_i$ is stable.

Equations (7) and equation (8) state

$$u = C^{-1}\lambda$$

Thus, u is in the domain of C . Testing (7) with $v_i = u_i$ gives

$$\|u\|^2 = \sum \|u_i\|_{C_i}^2 = \sum \langle \lambda, E_i u_i \rangle = \langle \lambda, u \rangle = \langle Cu, u \rangle$$

□

The ASM Lemma reduces the analysis of the condition number $\kappa(C^{-1}A) = \lambda_n/\lambda_1$ to the norm estimates

$$\lambda_1 \|u\|^2 \leq \|u\|_A^2 \leq \lambda_n \|u\|^2.$$

Usually, the left inequality requires some work. The technique is to construct an explicit decomposition $u = \sum E_i u_i$. Often, the right estimate is simply the Lemma below:

Lemma 8. *Define the interaction matrix $G = (g_{ij})$ by*

$$g_{ij} = \sup_{u_i \in V_i, v_j \in V_j} \frac{A(E_i u_i, E_j v_j)}{\|u_i\|_{C_i} \|u_j\|_{C_j}}.$$

Let $\rho(G)$ denote the spectral radius of G . Then

$$\|u\|_A^2 \leq \rho(G) \|u\|^2.$$

Proof. Let $u = \sum E_i v_i$ (with $v_i \in V_i$) be an arbitrary decomposition. Then

$$\|u\|_A^2 = \left\| \sum_i E_i v_i \right\|_A^2 = \sum_{i,j} A(E_i v_i, E_j v_j) \leq \sum_{i,j} g_{ij} \|v_i\|_{C_i} \|v_j\|_{C_j}.$$

From $c^T G c \leq \rho(G) \|c\|^2$ applied to $c_i = \|v_i\|_{C_i}$ there follows

$$\|u\|_A^2 \leq \rho(G) \sum_i \|v_i\|_{C_i}^2.$$

Since the decomposition was arbitrary, the estimate is true for the infimum as well. \square

3.1 Overlapping domain decomposition

In this section we apply the abstract ASM theory to domain decomposition methods.

Decompose the domain Ω into overlapping sub-domains Ω_i of (local) diameter H_i . The overlap is of order H_i . Only a finite number of domains overlap.

This allows to define a partition of unity $\{\psi_i\}$, $\psi_i \in C^\infty(\Omega)$ with the following properties:

$$\begin{aligned} \sum \psi_i &= 1, \\ \|\psi_i\|_{L_\infty} &\preceq 1 \quad \text{and} \quad \|\nabla \psi_i\|_{L_\infty} \preceq H_i^{-1} \end{aligned}$$

The functions ψ_i live inside Ω_i

$$\text{supp } \psi_i \subset \Omega_i.$$

For technical reasons we will need that ψ_i are strictly inside:

$$\text{dist}(\text{supp}(\psi_i), \partial\Omega_i \setminus \partial\Omega) \succeq H_i$$

Now, let V_h be a finite element space on a shape-regular triangulation. The local mesh size fulfills $h \leq H$. Define sub-spaces

$$V_i = \{v_i \in V_h : v_i = 0 \text{ in } \Omega \setminus \Omega_i\}$$

We assume that everything was chosen s.t. $V = \sum V_i$. The operator $E_i : V_i \rightarrow V_h$ is trivial embedding, and the local forms are the same as the global:

$$C_i(u_i, v_i) = A(Eu_i, Ev_i) = A(u_i, v_i)$$

Some remarks:

- The implementation of the additive Schwartz preconditioner requires the solution of local Dirichlet problems in V_i .
- A special case with $h \simeq H$ is the Jacobi preconditioner (or a block-Jacobi preconditioner with small blocks).

We prove the splitting estimate required by the ASM theory:

Lemma 9. *There holds*

$$|||u_h||| \preceq \min\{H_i\}^{-1} \|u_h\|_A \quad \forall u_h \in V_h. \quad (9)$$

Proof. Let $I_h : H^1 \rightarrow V_h$ be a Clément-type operator with the following properties:

$$I_h v_h = v_h \quad (\text{projection})$$

and

$$\|\nabla I_h v_h\|_0 \preceq \|\nabla v_h\|_0 \quad (A - \text{continuity}).$$

Then, for given $u_h \in V_h$ we chose the decomposition

$$u_i = I_h(\psi_i u).$$

By linearity, $\sum_i u_i = \sum_i I_h(\psi_i u_h) = I_h((\sum_i \psi_i)u_h) = I_h u_h = u_h$. The assumption $\text{supp}\{\psi_i\}$ strictly inside Ω_i ensures that $u_i \in V_i$.

Thus, (u_i) is a feasible candidate for the minimization problem.

We start to estimate

$$|||u|||^2 \leq \sum \|u_i\|_A^2 = \sum \|\nabla I_h(\psi_i u_h)\|_0^2 \preceq \sum \|\nabla(\psi_i u_h)\|_0^2$$

The involved functions are smooth enough to apply the product rule (together with $(a + b)^2 \leq 2(a^2 + b^2)$):

$$|||u|||^2 \preceq \sum \{\|(\nabla \psi_i)u_h\|_0^2 + \|\psi_i(\nabla u_h)\|_0^2\}$$

Next, using L_∞ estimates and local support of ψ_i :

$$|||u|||^2 \preceq \sum_i \{\|H_i^{-1}u_h\|_{0,\Omega_i}^2 + \|\nabla u_h\|_{0,\Omega_i}^2\}$$

Since a finite number of domains are overlapping, parts of the norms are duplicated a finite number of times:

$$|||u|||^2 \preceq \|H_i^{-1}u_h\|_{0,\Omega}^2 + \|\nabla u_h\|_{0,\Omega}^2$$

Finally, Friedrichs inequality gives the result

$$|||u|||^2 \preceq \min\{H_i\}^{-2} \|u_h\|_{0,\Omega}^2 \preceq \min\{H_i\}^{-2} \|\nabla u_h\|_0^2.$$

□

The other estimate, $\|u\|_A \preceq |||u|||$ follows from Theorem 8. Since only a finite number of domains overlap, each row of G has the same finite number of non-zero entries. The spectral radius is bounded by the number of overlapping sub-domains.

Remark:

- For $H \simeq h$, there follows from the proof of Lemma 9 the equivalence

$$|||u_h||| \simeq \|h^{-1}u_h\|_{L_2} \quad (10)$$

3.2 Overlapping Domain Decomposition with Coarse Grid System

Now, we improve the overlapping domain decomposition algorithm by adding a global coarse grid space. This will give optimal condition number estimates.

Let $V_H \subset V$. Let $E_H : V_H \rightarrow V_h$ be an embedding operator (usually called prolongation). In the case $V_H \subset V_h$ we choose $E_H = id$. We assume that the prolongation operator has the following properties:

$$\|\nabla E_H u_H\|_0 \preceq \|\nabla u_H\|_0 \quad (A - continuity)$$

$$\|H_i^{-1}(u_H - E_H u_H)\|_0 \preceq \|\nabla u_H\|_0 \quad (approximation)$$

The coarse-grid form C_H is defined by $C_H(.,.) = A_H(.,.) = A(.,.)$. (An alternative possibility would be $C_H(.,.) = A(E_H., E_H.)$).

Now, let the DD preconditioner with coarse grid system be defined as ASM method with respect to the set of triplets

$$\{(V_H, E_H, A_H(.,.)), \cup_i (V_i, id, A(.,.))\}.$$

Lemma 10. *The DD preconditioner with CG fulfills the stable splitting estimate*

$$|||u_h||| \preceq \|u_h\|_A \quad \forall u_h \in V_H$$

Proof. Let additionally $I_H : V \rightarrow V_H$ be a Clément-type interpolation operator into the coarse grid space fulfilling $|\cdot|_1$ -continuity and L_2 approximation

$$\|H_i^{-1}(u - I_H u)\|_{L_2} + \|\nabla I_H u\|_{L_2} \preceq \|\nabla u\|_{L_2} \quad \forall u \in V.$$

From the proof of Lemma 9 we know that

$$\inf_{v_h = \sum_i v_i} \sum \|v_i\|_A^2 \preceq \|H_i^{-1} v_h\|_0^2 + \|\nabla v_h\|_0^2 \quad \forall v_h \in V_h. \quad (11)$$

We choose the 2-level decomposition

$$u_h = E_H u_H + u_f$$

with

$$u_H = I_H u_h \quad \text{and} \quad u_f = u_h - E_H I_H u_H$$

(with index f as fine).

We bound the minimal decomposition by this candidate:

$$\begin{aligned} |||u_h|||^2 &= \inf_{u_h = E_H v_H + \sum v_i} \{ \|v_H\|_A^2 + \sum \|v_i\|_A^2 \} \\ &= \inf_{v_H \in V_H} \{ \|v_H\|_A^2 + \inf_{\substack{v_i \in V_i \\ u_h - E_H v_H = \sum v_i}} \sum \|v_i\|_A^2 \} \\ &\leq \|u_H\|_A^2 + \inf_{u_f = \sum v_i} \sum \|v_i\|_A^2 \end{aligned}$$

We apply (11) with $v_h = u_h - E_H u_H = u_f$:

$$|||u_h|||^2 \preceq \|u_H\|_A^2 + \|H_i^{-1}u_f\|_0^2 + \|u_f\|_A^2.$$

From $|\cdot|_1$ -continuity of I_H and E_H we get

$$\|u_H\|_A + \|u_f\|_A \preceq \|u_H\|_A$$

L_2 -approximation of E_H and I_H proofs

$$\|H_i^{-1}u_f\|_0 = \|H_i^{-1}(u_h - E_H I_H u_h)\|_0 \leq \|H_i^{-1}(u_h - I_H u_h)\|_0 + \|H_i^{-1}(id - E_H)I_H u_h\|_0 \preceq \|u_h\|_A.$$

□

We denote the ASM preconditioner associated with the fine-grid spaces V_i by $D_h^{-1} : V_h^* \rightarrow V_h$. By the ASM Lemma, the energy norm $\langle D_h u_h, v_h \rangle_{V_h^* \times V_h}$ generated by D_h is exactly the splitting norm:

$$\|v_h\|_{D_h}^2 := \inf_{v_H = \sum v_i} \sum \|v_i\|_A^2.$$

It is a Hilbert-space norm, the inner product is denoted by $D_h(\cdot, \cdot)$.

The 2-level method can be seen as a ASM with two local spaces (namely V_H and V_h), and inexact bilinear-forms A_H and D_h :

$$|||u_h|||_{2-level}^2 = \inf_{u_h = E_H u_H + u_f} \|u_H\|_{A_H}^2 + \|u_f\|_{D_h}^2.$$

Lemma 11. *The estimate*

$$|||u_h|||_A \preceq |||u_h|||_{2-level} \quad \forall u_h \in V_h$$

is valid.

Proof. We apply Lemma 8 for 2 sub-spaces and bound all entries of G :

$$g_{HH} = \sup_{u_H, v_H \in V_H} \frac{A(E_H u_H, E_H v_H)}{\|u_H\|_A \|v_H\|_A} \preceq c,$$

which is due to continuity of E .

$$g_{ff} = \sup_{u_f, v_f \in V_h} \frac{A(u_f, v_f)}{\|u_f\|_D \|v_f\|_D} \preceq c,$$

which follows from finite overlap of local spaces implying $\|v_h\|_A \preceq \|v_h\|_D$. The off-diagonal value g_{Hf} is bounded by an additional Cauchy-Schwartz inequality. □

3.3 Clément-type quasi-interpolation operators

We used several times local quasi-interpolation operators fulfilling various continuity and approximation estimates. Now, we are going to construct and analyse such operators.

Let V_h be a finite element sub-space (or order p_h) of $H_{0,D}^1(\Omega)$ on a shape-regular triangulation $\{\mathcal{T}\}$. Choose the nodal basis $\{\varphi_i\}$ for the set of nodes $\mathcal{N} = \{N_i\}$. The nodes are assigned to vertices, edges, faces and elements.

To each node N_i define a set ω_i such that $dist(N_i, \omega_i) \preceq h_i$, and function $f_i \in L_\infty(\omega_i)$ such that the following is true:

$$\|f_i\|_{L_\infty} \preceq h_i^{-d} \quad \|f_i\|_{L_1} \preceq 1 \quad (12)$$

Assume that $f_i(\cdot)$ coincides with point evaluation in the node when applied to polynomials up to order p :

$$(f_i, v)_{L_2(\omega_i)} = v(N_i) \quad \forall v \in \Pi^p$$

Then, the Clément-type operator is defined as

$$I_h : L_2 \rightarrow V_h \\ I_h v = \sum_{N_i \in \mathcal{N}} (f_i, v)_{L_2(\omega_i)} \varphi_i$$

Lemma 12. *On finite element spaces, the L_2 norm and the H^1 semi-norm are equivalent to the discrete norms, respectively:*

$$\|v_h\|_{L_2}^2 \simeq \sum_{N_i} h_i^d |v_h(N_i)|^2 \\ \|\nabla v_h\|_{L_2}^2 \simeq \sum_{\substack{N_i, N_j \in \mathcal{N} \\ \exists T: N_i \in T, N_j \in T}} h_i^{d-2} |v_h(N_i) - v_h(N_j)|^2$$

Proof. Both estimates are proven by transformation techniques. □

Theorem 13 (Continuity). *For $p \geq -1$, the operator I_h is continuous in L_2 norm. For $p \geq 0$, the operator I_h is continuous in the H^1 semi-norm.*

Proof. By means of Lemma 12 it is enough to establish

$$(I_h v)(N_i) = (f_i, v)_{L_2(\omega_i)} \preceq h_i^{-d/2} \|v\|_{L_2(\omega_i)}$$

to prove the L_2 estimate. This follows immediately from (12) by $\|f_i\|_{L_2(\omega_i)}^2 \leq \|f_i\|_{L_1(\omega_i)} \|f_i\|_{L_\infty(\omega_i)} \preceq h_i^{-d}$.

To establish the H^1 estimate, we start with

$$(I_h v)(N_i) - (I_h v)(N_j) = \int_{\omega_i} f_i(x) v(x) dx - \int_{\omega_j} f_j(y) v(y) dy.$$

The assumption $p \geq 0$ onto f_i ensures that $\int f_i dx = 1$. Thus,

$$(I_h v)(N_i) - (I_h v)(N_j) = \int_{\omega_i} \int_{\omega_j} f_i(x) f_j(y) [v(x) - v(y)] dy dx.$$

The difference $v(x) - v(y)$ is expressed as integral

$$v(x) - v(y) = \int_y^x \partial_\tau v(\xi) d\xi = \int_0^1 (x - y)^T (\nabla v)(y + s(x - y)) ds.$$

Changing order of integration (i.e. $\int_0^1 \int_{\omega_i} \int_{\omega_j}$), and a couple of C.-S. estimates, proves that

$$|(I_h v)(N_i) - (I_h v)(N_j)| \leq h_i^{(-d+2)/2} \|\nabla v\|_{L_2([\omega_i, \omega_j])},$$

with the convex hull $[\omega_i, \omega_j]$ of $\omega_i \cup \omega_j$. \square

Theorem 14 (Approximation). *For $1 \leq q \leq \min\{p, p_h\}$, there holds the approximation estimate*

$$\|h_i^q (v - I_h v)\|_0 + \|h_i^{q-1} \nabla (v - I_h v)\|_0 \leq \|\nabla^q v\|_0$$

Proof. Since I_h preserves locally polynomials up to order $\min\{p, p_h\}$ (in the sense of $(I_h w)|_T = w|_T$ if $w|_{\omega_T}$ is a polynomial).

We split the global norm into element terms, and insert an arbitrary polynomial w of order q :

$$h_i^q \|v - I_h v\|_{L_2(T)} = h_i^q \|(id - I_h)(v - w)\|_{L_2(T)} \leq h_i^q \|v - w\|_{L_2(\omega_T)}.$$

The rest is the approximation $\inf_{w \in \Pi^q} \|v - w\|_{L_2(\omega_T)} \leq h_i^q \|\nabla^q v\|_{L_2(\omega_T)}$. The H^1 estimate is the same argument. \square

There are many possibilities to choose the local domains ω_i and weighting functions f_i . Thus various properties can be achieved:

- The operators I_h can be constructed as projections onto V_h . For this, choose ω_i such that $N_i \in \overline{\omega_i}$. Then, take the restriction of V_h onto ω_i , i.e. $V_i = \{v_h|_{\omega_i} : v_h \in V_h\}$. The linear functional

$$\begin{aligned} f_i(v) &: V_i \rightarrow \mathbb{R} \\ f_i(v) &= (P_{L_2}^{V_i} v)(N_i) \end{aligned}$$

(with $P_{L_2}^{V_i}$ the L_2 projection of $L_2(\omega_i)$ onto V_i) is continuous on L_2 . Thus, it can be represented as L_2 function f_i . In general, the norm of f_i depends on the choice of ω_i . The original construction by Clément used

$$\omega_i = \{T \in \mathcal{T} : N_i \in \overline{T}\},$$

an alternative version (by Scott and Zhang) uses

$$\omega_i = T_{N_i} \quad T_{N_i} \text{ some element s.t. } N_i \in T_{N_i}$$

- The choice

$$f_i = \left(\int \varphi_i dx \right)^{-1} \varphi_i \quad (13)$$

is consistent of order 0. The corresponding quasi-interpolation operator is L_2 self-adjoint:

$$\begin{aligned} (I_h u, v)_{L_2} &= \left(\sum_i \left(\int \varphi_i \right)^{-1} (\varphi_i, u)_{L_2} \varphi_i, v \right)_{L_2} \\ &= \sum_i \left(\int \varphi_i \right)^{-1} (\varphi_i, u)_{L_2} (\varphi_i, v)_{L_2} \\ &= (u, I_h v)_{L_2} \end{aligned}$$

- The case of jumping coefficients accross sub-domains requires special care. The influence domain ω_i must be chosen as sub-set of elements with large coefficient. Then, under the so called quasi-monotonicity assumption, the quasi-interpolation operator is continuous in energy norm.
- It is possible to choose lower dimensional manifolds ω_i . Then, of coarse, I_h is not defined on L_2 anymore, but the H^1 estimates may stay valid. Scott and Zhang used boundary faces for ω_i to preserver polynomial boundary conditions.

4 Multi-level and multigrid methods

Multi-level and multigrid methods can be seen as extension of 2-level methods. Instead of one fine and one coarse grid, one works with a hierarchy of many grids. On each grid (except maybe the coarsest), one applies a cheap (local) preconditioner.

Let $L \in \mathbb{N}$ denote the number of levels,

$$\mathcal{T}_0, \mathcal{T}_1, \dots, \mathcal{T}_L,$$

be a family of nested triangulations, and

$$V_0 \subset V_1 \subset \dots \subset V_L$$

the generated family of nested finite element spaces.

On each level $l, 0 \leq l \leq L$, we need a (cheap) preconditioner D_l , i.e. an operation

$$D_l^{-1} : V_l^* \rightarrow V_l.$$

It shall be defined by means of the symmetric bilinear form $D_l(\cdot, \cdot) : V_l \times V_l \rightarrow \mathbb{R}$ via

$$D_l(D_l^{-1} g_l, v_l) = g_l(v_l) \quad \forall g_l \in V_l^* \quad \forall v_l \in V_l.$$

The simplest (and typical) choice is a Jacobi preconditioner. For computations, a (symmetric) Gauss Seidel preconditioner is favourable. In terms of the last section we will call D an additive (or multiplicative) Schwarz preconditioner.

Since $V_l \subset V_L$, every functional in V_L^* has a canonical restriction onto V_l^* , and we can apply D_l^{-1} on the whole V_L^* without special notation.

One possibility to combine the preconditioners is to add them all up (ASM), i.e. define the preconditioning operation $C^{-1} : V_L^* \rightarrow V_L$ as

$$C^{-1} = \sum_{l=0}^L D_l^{-1}. \quad (14)$$

This method is called multi-level preconditioner. The case of Jacobi preconditioners D_l is called BPX preconditioner (after Bramble, Pasciak and Xu), or MDL (multilevel diagonal scaling).

An other possibility is to run the individual preconditioners sequentially (MSM):

$$u^{k+(l+1)/(L+1)} = u^{k+l/(L+1)} + D_l^{-1}(f - A_L u^{k+l/(L+1)}). \quad (15)$$

The corresponding iteration operator M is

$$(I - D_L^{-1}A_L)(I - D_{L-1}^{-1}A_L) \dots (I - D_0^{-1}A_L).$$

To obtain an A -symmetric iteration, one should run the symmetric version. This iteration is the classical multigrid V-1-1 - cycle.

4.1 Implementation

The implementation of the additive and the multiplicative preconditioners use the hierarchical structure. Let $N_l = \dim\{V_l\}$.

Define, for $0 \leq l < k \leq L$, the embedding matrices $E_l^k : \mathbb{R}^{N_l} \rightarrow \mathbb{R}^{N_k}$. For $l < m < k$, there holds $E_l^k = E_m^k E_l^m$.

The finite element matrix $A_l \in \mathbb{R}^{N_l \times N_l}$ on level l fulfills the Galerkin relation

$$A_l = (E_l^L)^T A_L E_l^L.$$

On each level, there is defined the preconditioning matrix $D_l^{-1} \in \mathbb{R}^{N_l \times N_l}$ (e.g., $D_l = \text{diag } A_l$).

The additive Schwarz preconditioner in matrix notation is

$$C^{-1} = \sum_{l=0}^L E_l^L D_l^{-1} (E_l^L)^T.$$

We define the intermediate preconditioners

$$C_l^{-1} = \sum_{k=0}^l E_k^l D_k^{-1} (E_k^l)^T$$

Clearly, there is $C^{-1} = C_L$.

Theorem 15. Starting with $C_0^{-1} = D_0^{-1}$, the preconditioners can be computed recursively:

$$C_l^{-1} = D_l^{-1} + E_{l-1}^l C_{l-1}^{-1} (E_{l-1}^l)^T. \quad (16)$$

Proof. Per induction. Assume the relation is true for $l - 1$. Then

$$\begin{aligned} D_l^{-1} + E_{l-1}^l C_{l-1}^{-1} E_{l-1}^T &= \\ &= D_l^{-1} + \sum_{k=0}^{l-1} E_{l-1}^l E_k^{l-1} D_k^{-1} (E_k^{l-1})^T (E_{l-1}^l)^T \\ &= D_l^{-1} + \sum_{k=0}^{l-1} E_k^l D_k^{-1} (E_k^l)^T \\ &= C_l^{-1} \end{aligned}$$

□

The computational complexity $CPU(C_l^{-1})$ can be estimated from (16). The operations D_l^{-1} , E_{l-1}^l and $(E_{l-1}^l)^T$ are all of linear complexity $O(N_l)$. Thus

$$CPU(C_l^{-1}) = O(N_l) + CPU(C_{l-1}^{-1}).$$

If the number of unknowns grows geometrically (i.e. $N_l = O(\beta^l)$ with $\beta > 1$), one obtains *optimal !* complexity

$$CPU(C_l^{-1}) = O(N_l).$$

For the multiplicative version we define C_l^{-1} per recursion as follows: $C_0^{-1} = D_0^{-1}$, and $C_l^{-1} : d_l \rightarrow w_l$ is defined by the algorithm:

$$\left. \begin{aligned} w_l^0 &= E_{l-1}^l C_{l-1}^{-1} (E_{l-1}^l)^T d_l \\ w_l &= w_l^0 + D_l^{-1} (d_l - A_l w_l^0) \end{aligned} \right\} \quad (17)$$

Theorem 16. The iteration defined in (15) can be written as

$$M = I - C_L^{-1} A_L,$$

where C_L is defined by (17).

Proof. One step of the iteration (15) is $m_l = I - E_l^L D_l^{-1} (E_l^L)^T A_L$, and, by recursion, we define

$$\begin{aligned} M_0 &= m_0 \\ M_l &= m_l M_{l-1} \end{aligned}$$

The multiplicative iteration defined in (15) is $M = M_L$. The operation C_l^{-1} defined in (17) is

$$\begin{aligned} C_l^{-1} &= E_{l-1}^l C_{l-1}^{-1} (E_{l-1}^l)^T + D_l^{-1} (I - A_l E_{l-1}^l C_{l-1}^{-1} (E_{l-1}^l)^T) \\ &= (I - D_l^{-1} A_l) E_{l-1}^l C_{l-1}^{-1} (E_{l-1}^l)^T + D_l^{-1} \end{aligned}$$

Now, we proof by induction

$$M_l = I - E_l^L C_l^{-1} (E_l^L)^T A_L.$$

Assume, the relation is true for $l - 1$. Then

$$\begin{aligned} I - E_l^L C_l^{-1} (E_l^L)^T A &= I - E_l^L [(I - D_l^{-1} A_l) E_{l-1}^L C_{l-1}^{-1} (E_{l-1}^L)^T + D_l^{-1}] (E_l^L)^T A_L \\ &= I - E_l^L D_l^{-1} (E_l^L)^T A_L - E_{l-1}^L C_{l-1}^{-1} (E_{l-1}^L)^T A_L \\ &\quad + E_l^L D_l^{-1} (E_l^L)^T A_L E_{l-1}^L C_{l-1}^{-1} (E_{l-1}^L)^T A_L \\ &= (I - E_l^L D_l^{-1} (E_l^L)^T A_L) (I - E_{l-1}^L C_{l-1}^{-1} (E_{l-1}^L)^T A_L) \\ &= m_l M_{l-1} \\ &= M_L \end{aligned}$$

□

Other versions of multigrid cycles can be computed similarly to the above V-cycle with post-smoothing. A symmetric V-cycle with pre-smoothing and post-smoothing is defined as:

$$\begin{aligned} w_l^0 &= D_l^{-1} d_l \\ w_l^1 &= w_l^0 + E_{l-1}^L C_{l-1}^{-1} (E_{l-1}^L)^T (d_l - A_l w_l^0) \\ w_l &= w_l^1 + D_l^{-1} (d_l - A_l w_l^1) \end{aligned}$$

One can run several steps of the smoothing iterations.

4.2 Analysis of the additive multi-level method

The additive multi-level method is an ASM method with the set of triples

$$\{(V_l, id, D_l(\cdot, \cdot))\}$$

Thus, the norm generated by the preconditioner is exactly the splitting norm

$$\|u\|_C^2 = \|u\|^2 = \inf_{\substack{u = \sum v_l \\ v_l \in V_l}} \sum_{l=0}^L \|w_l\|_{D_l}^2$$

What is the D_l -norm ? For the bilinear-form $A(u, v) = (\nabla u, \nabla v)$, and D_l is a Jacobi preconditioner, it is the corresponding splitting norm

$$\|u_l\|_{D_l}^2 = \inf_{\substack{u = \sum v_i \\ v_i \in \text{span}\{\varphi_i\}}} \sum \|v_i\|_A^2 \simeq \inf_{\substack{u = \sum v_i \\ v_i \in \text{span}\{\varphi_i\}}} \sum h_{l,i}^{-2} \|v_i\|_{L_2}^2.$$

One verifies that this local norm is equivalent to the global L_2 -norm, i.e.

$$\|u_l\|_{D_l}^2 \simeq \|h_l^{-1} u_l\|_{L_2}^2. \quad (18)$$

Lemma 17. *For the additive multi-level preconditioner C with Jacobi smoothers there holds the following norm equivalence:*

$$\|u\|_C^2 \simeq \inf_{\substack{u=\sum v_l \\ v_l \in V_l}} \sum_{l=0}^L \|h_l^{-1}v_l\|_{L_2}^2. \quad (19)$$

Next, we will investigate the bounds of the norm estimates $\lambda_1\|u\|_A^2 \leq \|u\|_C^2 \leq \lambda_2\|u\|_C^2$. Especially, we are interested in the (in)dependency of the number of levels L .

Lemma 18. *Assume that Ω is convex, and the triangulation is quasi-uniform. Then there holds*

$$\|u\|_C^2 \preceq \|u\|_A^2$$

The proof is given in Theorem 5. It used the A -orthogonal decomposition $v_l := (P_l^A - P_{l-1}^A)u$.

Lemma 19. *Assume that the family of triangulations is shape-regular. Further, assume $h_l \simeq h_{l-1}$. Then*

$$\|u\|_C^2 \preceq L \|u\|_A^2$$

Proof. We choose $w_0 = I_0u$, and $w_l = (I_l - I_{l-1})u$ for $1 \leq l \leq L$, where I_l is a Clément type quasi-interpolation operator. Then

$$\|h_l^{-1}w_l\|_0 \preceq \|h_l^{-1}(u - I_lu)\|_0 + \|h_l^{-1}(u - I_{l-1}u)\|_0 \preceq \|u\|_A^2.$$

If we consider h_0 to be a constant, then $\|h_0^{-1}w_0\|_0 \preceq \|u\|_A$. \square

Remark: If the coarse grid \mathcal{T}_0 is already fine, i.e., it is not appropriate to consider h_0 to be a constant, one should use $D_0(\cdot, \cdot) = A(\cdot, \cdot)$. Then, h_0 does not enter the generic constant c .

Lemma 20. *There holds*

$$\|u\|_A^2 \preceq L \|u\|_C^2$$

Proof. Follows from Lemma 8. Since $\|u_l\|_A \preceq \|u_l\|_{D_l}$ implies $g_{ij} \preceq 1$, and $G \in \mathbb{R}^{L \times L}$, the spectral radius $\rho(G)$ is bounded by cL . \square

The above, quite simple, norm estimates depend on the number of levels L . This might be acceptable for the analysis of preconditioners, since, in practice, the number of levels is not too large (maybe, 5 to 10). But, it is not optimal. An improved analysis can remove the factors L in both estimates. This allows to push the number of levels to infinity, and prove theorems about H^1 .

Theorem 21. *Let $\{\mathcal{T}_l\}$ be a family of quasi-uniform triangulations of mesh-sizes $h_l \simeq 2^{-l}$. Let V_l be the piece-wise linear finite element space. Then there holds*

$$\|u\|_A^2 \preceq \|u\|_C^2 \quad \forall v \in V_L. \quad (20)$$

Proof. We will establish the sharper estimate for the coefficients of the interaction matrix G :

$$g_{ij} = \sup_{\substack{u \in V_i \\ v \in V_j}} \frac{A(u, v)}{\|u\|_{D_i} \|v\|_{D_j}} \preceq \gamma^{|i-j|} \quad (21)$$

for some $\gamma \in (0, 1)$. Then, the row sum (and thus, the spectral radius), is bounded independently of L :

$$\sum_j g_{ij} \leq \sum_{j \in Z} \gamma^{|i-j|} \leq 2 \frac{1}{1-\gamma}.$$

Assume that $i < j$, and choose $u_i \in V_i$ and $v_j \in V_j$. Define the union of edges at the coarser grid

$$\mathcal{E}_i = \cup \partial T : T \in \mathcal{T}_i.$$

First, we verify

$$A(u_i, w) = 0 \quad \forall w \in V \text{ s.t. } w = 0 \text{ on } \mathcal{E}_i$$

by integration by parts: $(\nabla u_i, \nabla w) = \sum_T (-\Delta u, w)_{L_2(T)} + (\partial_n u, w)_{L_2(\partial T)} = 0$.

Next, define the fine-grid finite element function $\tilde{v}_j \in V_j$ as

$$\tilde{v}_j(x) = \begin{cases} v_j(x) & x \text{ a vertex in } \mathcal{E}_i \\ 0 & x \text{ a vertex not in } \mathcal{E}_i. \end{cases}$$

Since $v_j - \tilde{v}_j = 0$ on \mathcal{E}_i , there holds

$$A(u_i, v_j) = A(u_i, \tilde{v}_j).$$

Define the strip

$$S_{ij} = \cup T_j : T_j \in \mathcal{T}_j \text{ and } T_j \cap \mathcal{E}_i \neq \emptyset.$$

There holds

$$|S_{ij} \cap T_i| \leq c 2^{j-i} |T_i| \quad \forall T_i \in \mathcal{T}_i.$$

Using the above observations, and the fact that $\nabla u_i = \text{const}$ on each T_i , we estimate

$$\begin{aligned} A(u_i, v_j) &= A(u_i, \tilde{v}_j) = \sum_{T \in \mathcal{T}_i} (\nabla u_i, \nabla \tilde{v}_j)_{L_2(S_{ij} \cap T)} \\ &\leq \left\{ \sum_T \|\nabla u_i\|_{L_2(S_{ij} \cap T)}^2 \right\}^{1/2} \left\{ \sum_T \|\nabla \tilde{v}_j\|_{L_2(S_{ij} \cap T)}^2 \right\}^{1/2} \\ &\preceq 2^{(i-j)/2} \left\{ \sum_T \|\nabla u_i\|_{L_2(T)}^2 \right\}^{1/2} \left\{ \sum_T \|\nabla \tilde{v}_j\|_{L_2(S_{ij} \cap T)}^2 \right\}^{1/2} \\ &\preceq \gamma^{|i-j|} \|\nabla u_i\|_{L_2} \|\nabla \tilde{v}_j\|_{L_2} \\ &\preceq \gamma^{|i-j|} h_i^{-1} \|u_i\|_{L_2} h_j^{-1} \|\tilde{v}_j\|_{L_2} \\ &\preceq \gamma^{|i-j|} h_i^{-1} \|u_i\|_{L_2} h_j^{-1} \|v_j\|_{L_2} \\ &\simeq \gamma^{|i-j|} \|u_i\|_{D_i} \|v_j\|_{D_j} \end{aligned}$$

□

For the reverse estimate, $\|u\|_C \preceq \|u\|_A$, we will improve the estimates onto the decomposition $\sum h_l^{-2} \|(I_l - I_{l-1})u\|_{L_2}^2$. Some of the terms will depend more on the smooth parts of u , while other terms will depend more on the high frequency part. The idea is similar to Fourier decomposition of u .

We define the so-called K -functionals, $K_\Omega : \mathbb{R}^+ \times H^1(\Omega) \rightarrow \mathbb{R}$ as

$$K_\Omega(t, u) = \inf_{v \in H^2(\Omega)} \{ \|u - v\|_{L_2(\Omega)}^2 + t^2 \|v\|_{H^2(\Omega)}^2 \}^{1/2}$$

For rough functions $u \in L_2$, there is the trivial bound $K(t, u) \leq \|u\|_{L_2}$, and for smooth functions, there holds $K(t, u) \leq t \|u\|_{H^2}$. The asymptotic decay as $t \rightarrow 0$ is a measure of smoothness.

Let $I_l : L_2 \rightarrow V_l$ be quasi-interpolation operators preserving locally linear polynomials. Since for arbitrary $v \in H^2$ there holds

$$\begin{aligned} \|(I_l - I_{l-1})u\|_{L_2}^2 &\preceq \|(I_l - I_{l-1})(u - v)\|_{L_2}^2 + \|(I_l - I_{l-1})v\|_{L_2}^2 \\ &\preceq \|u - v\|_{L_2}^2 + h_l^4 \|v\|_{H^2}^2, \end{aligned}$$

it follows that

$$\|(I_l - I_{l-1})u\|_{L_2}^2 \preceq K(h_l^2, u)^2,$$

and, after summation,

$$\|u\|_C^2 \preceq \sum h_l^{-2} \|(I_l - I_{l-1})u\|_{L_2}^2 \preceq \sum h_l^{-2} K(h_l^2, u)^2.$$

Lemma 22. *Let Ω be a Lipschitz domain. For $\gamma \in \mathbb{R}^+ \setminus \{1\}$ there holds*

$$\sum_{l \in \mathbb{Z}} \gamma^{-l} K(\gamma^l, u)^2 \preceq \|\nabla u\|_{L_2}^2. \quad (22)$$

Proof. First, we verify estimate (22) for the domain $\Omega = \mathbb{R}^d$ by Fourier analysis. Let

$$\hat{u}(\xi) = (2\pi)^{-1/2} \int_{\mathbb{R}^d} e^{i\xi \cdot x} u(x) dx.$$

Then $\|u\|_{L_2} = \|\hat{u}\|_{L_2}$, $\|\nabla u\|_{L_2} = \|\|\xi\|\hat{u}\|_{L_2}$, etc. The K -functional is

$$K(t, u) = \inf_{v \in H^2} \{ \|\hat{u} - \hat{v}\|_{L_2}^2 + t^2 \|\|\xi\|^2 \hat{v}\|_{L_2}^2 \}^{1/2}.$$

The global optimization splits into the one dimensional, quadratic minimization problems $|\hat{u}(\xi) - \hat{v}(\xi)|^2 + t^2 |\xi|^4 |\hat{v}(\xi)|^2$, which solution is taken at

$$\hat{v}(\xi) = \frac{1}{1 + t^2 |\xi|^4} \hat{u}(\xi),$$

and takes the value

$$\frac{t^2 |\xi|^4}{1 + t^2 |\xi|^4} |\hat{u}(\xi)|^2.$$

Integrating ξ over \mathbb{R}^d , one obtains

$$K(t, u)^2 = \int_{\mathbb{R}^d} \frac{t^2 |\xi|^4}{1 + t^2 |\xi|^4} |\hat{u}(\xi)|^2 d\xi.$$

The quantity of interest is

$$\begin{aligned} \sum_{l \in \mathbb{Z}} \gamma^{-l} K(\gamma^l, u)^2 &= \sum_{l \in \mathbb{Z}} \int_{\mathbb{R}^d} \frac{\gamma^l |\xi|^4}{1 + \gamma^{2l} |\xi|^4} |\hat{u}(\xi)|^2 d\xi \\ &\leq \sup_{\xi \in \mathbb{R}^d} \left\{ \sum_{l \in \mathbb{Z}} \frac{\gamma^l |\xi|^2}{1 + \gamma^{2l} |\xi|^4} \right\} \int |\xi|^2 |\hat{u}(\xi)|^2 d\xi. \end{aligned}$$

The second factor is exactly $\|\nabla u\|^2$, the first factor is bounded by a constant. To prove this, let $l_0 \in \mathbb{R}$ such that $\gamma^{-l_0} = |\xi|^2$. Assume $|\gamma| > 1$. Then, the first factor is

$$\sum_{l \in \mathbb{Z}} \frac{\gamma^{l-l_0}}{1 + \gamma^{2(l-l_0)}} = \sum_{l \in \mathbb{Z}} \frac{1}{\gamma^{l_0-l} + \gamma^{l-l_0}} \leq \sum_{l > l_0} \frac{1}{\gamma^{l-l_0}} + \sum_{l \leq l_0} \frac{1}{\gamma^{l_0-l}} \leq \frac{2\gamma}{\gamma - 1}$$

Thus, we have proved

$$\sum_{l \in \mathbb{Z}} \gamma^{-l} K_{\mathbb{R}^d}(\gamma^l, u)^2 \preceq \|\nabla u\|_{L_2(\mathbb{R}^d)}^2 \quad (23)$$

We are left to prove estimate (22) on the Lipschitz domain Ω . Let $E : H^1(\Omega) \rightarrow H^1(\mathbb{R}^d)$ be a continuous extension operator (which is available for Lipschitz domains). From

$$\begin{aligned} K_\Omega(t, u) &= \inf_{v \in H^2(\Omega)} \{ \|u - v\|_{L_2(\Omega)}^2 + t^2 \|v\|_{H^2(\Omega)}^2 \}^{1/2} \\ &\leq \inf_{v \in H^2(\mathbb{R}^d)} \{ \|Eu - v\|_{L_2(\mathbb{R}^d)}^2 + t^2 \|v\|_{H^2(\mathbb{R}^d)}^2 \}^{1/2} \\ &= K_{\mathbb{R}^d}(t, Eu), \end{aligned}$$

together with (23), there follows estimate (22). \square

Theorem 23. *On Lipschitz domains Ω , spaces $V = H^1(\Omega)$, and quasi-uniform triangulations $\{\mathcal{T}_l\}$ of mesh-sizes $h_l = 2^{-l}$, there holds the norm estimate*

$$\|u\|_C \preceq \|u\|_A \quad \forall u \in V_L.$$

Proof. Follows immediately from the collected results above:

$$\|u\|_C^2 \preceq \sum_{l=0}^L h_l^{-2} \|(I_l - I_{l-1})u\|_{L_2}^2 \preceq \sum_{l=0}^L h_l^{-2} K(h_l^2, u)^2 \preceq \|\nabla u\|_{L_2(\Omega)}^2.$$

\square

4.3 Analysis of the multigrid V-cycle

In this section, we analyse the multiplicative version of the multi-level iteration. This is the popular V-cycle multigrid iteration.

Theorem 24. *Assume that there exists s.p.d. bilinear forms $\tilde{D}_l(\cdot, \cdot) : V_l \times V_l \rightarrow \mathbb{R}$ such that*

- *The smoothers are properly scaled:*

$$\|v_i\|_A \leq \|v_i\|_{D_i} \quad \forall v_i \in V_i \quad (24)$$

- *The smoothers are bounded by the forms $\tilde{D}_l(\cdot, \cdot)$:*

$$\|v_i\|_{D_i} \preceq \|v_i\|_{\tilde{D}_i} \quad \forall v_i \in V_i \quad (25)$$

- *There exists $\gamma \in (0, 1)$ such that*

$$A(u_i, v_j) \preceq \gamma^{|i-j|} \|u_i\|_A \|v_j\|_{\tilde{D}_j} \quad \forall u_i \in V_i \quad \forall v_j \in V_j \quad 0 \leq i \leq j \leq L \quad (26)$$

- *The lower bound of the ASM preconditioner with $\tilde{D}_l(\cdot, \cdot)$ is uniform in L :*

$$\|u_L\|_A^2 \preceq \sum_{i=0}^L A(\tilde{D}_i^{-1} A u_L, u_L) \quad \forall u_L \in V_L \quad (27)$$

Then the convergence rate of the multigrid V-cycle is independent of the number of levels, i.e.

$$\|(I - D_L^{-1} A) \dots (I - D_1^{-1} A)(I - D_0^{-1} A)\|_A \leq C, \quad (28)$$

with $C \in (0, 1)$ independent of L .

Some comments:

- The idea of introducing \tilde{D}_l is to compare the smoother D_l with a simple smoother \tilde{D}_l .
- Assumption (26) is proven as in the proof of Theorem 21. One inverse inequality is skipped.
- Condition (27) follows from $C_{ASM} \preceq A$, which implies $A(C_{ASM}^{-1} A u, u) \geq A(u, u)$.

Proof. We define per induction

$$\begin{aligned} M_{-1} &= I \\ M_i &= (I - D_i^{-1} A) M_{i-1} \quad 0 \leq i \leq L. \end{aligned}$$

The goal is to estimate

$$A(M_L u, M_L u) \leq C A(u, u),$$

with $C \in (0, 1)$. This is equivalent to

$$A(u, u) \preceq A(u, u) - A(M_L u, M_L u). \quad (29)$$

The inductive definition of M_l immediately gives (for $0 \leq l \leq L$)

$$M_{l-1} - M_l = D_l^{-1} A M_{l-1},$$

and

$$\begin{aligned} & A(M_{l-1} u, M_{l-1} u) - A(M_l u, M_l u) \\ &= A((2D_l^{-1} A - D_l^{-1} A D_l^{-1} A) M_{l-1} u, M_{l-1} u) \\ &\geq A(D_l^{-1} A M_{l-1} u, M_{l-1} u). \end{aligned} \quad (30)$$

The last inequality follows from $A \leq D_l$.

Using the ASM estimate

$$A(u, u) \preceq \sum_{l=0}^L A(\tilde{D}_l^{-1} A u, u),$$

rewriting (29) as telescopic sum and substituting (30),

$$A(u, u) - A(M_L u, M_L u) = \sum_{l=0}^L A(M_{l-1} u, M_{l-1} u) - A(M_l u, M_l u) \geq \sum_{l=0}^L A(D_l^{-1} A M_{l-1} u, M_{l-1} u),$$

reduces the proof to verify

$$\sum_{l=0}^L A(\tilde{D}_l^{-1} A u, u) \preceq \sum_{l=0}^L A(D_l^{-1} A M_{l-1} u, M_{l-1} u). \quad (31)$$

The left hand side is bounded by $((a + b)^2 \leq 2(a^2 + b^2))$:

$$\sum_{l=0}^L A(\tilde{D}_l^{-1} A u, u) \leq 2 \sum_{l=0}^L A(\tilde{D}_l^{-1} A M_{l-1} u, M_{l-1} u) + 2 \sum_{l=0}^L A(\tilde{D}_l^{-1} A(I - M_{l-1})u, (I - M_{l-1})u).$$

The first term is simply bounded by $D_l^{-1} \preceq D_l$. The key point to handle the second term is to bound the interaction of the correction on level l , with smoothing on coarser levels. We telescope $I - M_{l-1}$, namely

$$I - M_{l-1} = M_{-1} - M_{l-1} = \sum_{j=0}^{l-1} M_{j-1} - M_j = \sum_{j=0}^{l-1} D_j^{-1} A M_{j-1}.$$

Inserting this expansion into the second term above, we obtain

$$\sum_{l=0}^L A(\tilde{D}_l^{-1} A(I - M_{l-1})u, (I - M_{l-1})u) = \sum_{l=0}^L \sum_{j=0}^{l-1} \sum_{k=0}^{l-1} A(\tilde{D}_l^{-1} A D_j^{-1} A M_{j-1}u, D_k^{-1} A M_{k-1}u).$$

To simplify the notation, we introduce $w_j := D_j^{-1} A M_{j-1}u \in V_j$.

The next, intermediate step is to bound

$$A(\tilde{D}_l^{-1} A w_j, w_k) \preceq \gamma^{l-j} \|w_j\|_A \gamma^{l-k} \|w_k\|_A.$$

This follows by Cauchy-Schwartz w.r.t. the spd form $A(\tilde{D}_l^{-1} A \cdot, \cdot)$, and assumption (24)

$$A(\underbrace{\tilde{D}_l^{-1} A w_j}_{\in V_l}, \underbrace{w_j}_{\in V_j}) \preceq \gamma^{l-j} \|\tilde{D}_l^{-1} A w_j\|_{\tilde{D}_l} \|w_j\|_A = \gamma^{l-j} A(\tilde{D}_l^{-1} A w_j, w_j)^{1/2} \|w_j\|_A,$$

and dividing one factor completes the step.

We continue

$$\begin{aligned} \sum_{l=0}^L A(\tilde{D}_l^{-1} A(I - M_{l-1})u, (I - M_{l-1})u) &= \sum_{l=0}^L \sum_{j=0}^{l-1} \sum_{k=0}^{l-1} A(\tilde{D}_l^{-1} A w_j, w_k) \\ &\preceq \sum_{l=0}^L \sum_{j=0}^{l-1} \sum_{k=0}^{l-1} \gamma^{l-j} \gamma^{l-k} \|w_j\|_A \|w_k\|_A \\ &\leq 1/2 \sum_{l=0}^L \sum_{j=0}^{l-1} \sum_{k=0}^{l-1} \gamma^{l-j} \gamma^{l-k} \{\|w_j\|_A^2 + \|w_k\|_A^2\} \\ &= \sum_{l=0}^L \sum_{j=0}^{l-1} \sum_{k=0}^{l-1} \gamma^{l-j} \gamma^{l-k} \|w_j\|_A^2 \\ &\leq \sum_{l=0}^L \sum_{j=0}^{l-1} \sum_{k=0}^{l-1} \gamma^{l-j} \gamma^{l-k} \|w_j\|_{D_j}^2 \\ &\preceq \sum_{j=0}^{L-1} \sum_{l=j+1}^L \gamma^{l-j} \|w_j\|_{D_j}^2 \\ &\preceq \sum_{j=0}^{L-1} \|w_j\|_{D_j}^2 = \sum_{j=0}^{L-1} \|D_j^{-1} A M_{j-1}u\|_{D_j}^2 \\ &= \sum_{j=0}^{L-1} A(D_j^{-1} A M_{j-1}u, M_{j-1}u) \end{aligned}$$

This is the right hand side of (31), and thus, the proof is complete. \square

4.4 V -cycle analysis with full regularity

A different approach to multigrid analysis is the Hackbusch theory based on the smoothing property and the approximation property. Here, just the interaction of two levels is explored.

Consider a multiplicative 2-level method. One step is the coarse grid correction

$$(I - P_{l-1}^A),$$

the other one consists of m smoothing steps

$$(I - D_l^{-1}A)^m.$$

If D_l is properly scaled, then both steps are non-expansive. Furthermore, under regularity assumptions the product is a contraction. For second order problems, $\|\cdot\|_A \simeq \|\cdot\|_{H^1}$, and $\|\cdot\|_D \simeq h^{-1}\|\cdot\|_{L_2}$. If full regularity is available, the Aubin-Nitsche technique gives

$$\|u_l - P_{l-1}^A u_l\|_{L_2} \preceq h \|u_l\|_{H^1},$$

or, in the abstract framework

$$\|u_l - P_{l-1}^A u_l\|_{D_l} \leq C \|u_l\|_A.$$

The coarse grid correction step is measured in $\|\cdot\|_{A \rightarrow D}$. Accordingly, the smoothing steps are measured in $\|\cdot\|_{D \rightarrow A}$:

Lemma 25 (Smoothing property). *Assume that $\sigma(D_l^{-1}A) \subset [0, 1]$. Then*

$$\|(I - D_l^{-1}A)^m u_l\|_A^2 \leq \frac{1}{2m} \|u_l\|_{D_l}^2 \quad (32)$$

Proof. The estimate is rewritten as

$$(D^{-1}A(I - D_l^{-1}A)^{2m} u_l, u_l)_D \leq \frac{1}{2m} \|u_l\|_D^2.$$

Since $D_l^{-1}A$ is self-adjoint in $(\cdot, \cdot)_D$, so is also $D^{-1}A(I - D_l^{-1}A)^{2m}$, and one can apply spectral theory:

$$\|D^{-1}A(I - D_l^{-1}A)^m\|_D \leq \sup_{a \in \sigma(D_l^{-1}A)} a(1-a)^{2m}.$$

The maximum of $a(1-a)^{2m}$ on $[0, 1]$ is attained at $\bar{a} = 1/(1+2m)$, and is less than $1/(2m)$. \square

The V -cycle analysis needs the stronger full-regularity assumption than the multi-level type analysis, but, the result here is also stronger: More smoothing steps improve the rate of convergence. The following theorem is due to Braess-Hackbusch:

Theorem 26. *Assume that*

$$\|u_l - P_{l-1}^A u_l\|_{D_l}^2 \leq C \|u_l\|_A^2 \quad \forall u_l \in V_l \quad 1 \leq l \leq L. \quad (33)$$

Then

$$\|(I - D_0^{-1}A)^m \dots (I - D_L^{-1}A)^m\|_A^2 \leq \frac{C}{C + 2m}$$

Proof. Define $S_l = I - D_l^{-1}A$ and

$$M_0 = I \quad \text{and} \quad M_l = M_{l-1} S_l^m$$

Observe that

$$D_l^{-1}A v = 0 \quad \forall v \in V_L : v \perp_A V_l,$$

and thus

$$M_l(I - P_l^A) = (I - P_l^A)$$

Now, we prove by induction

$$A(M_l u_l, M_l u_l) \leq \delta A(u_l, u_l) \quad \forall u_l \in V_l,$$

where $\delta = C/(C + 2m)$. The hypothesis is true for $l = 0$ since $D_0(\cdot, \cdot) = A(\cdot, \cdot)$. Now, assume that the hypothesis is true for $l - 1$. Then

$$\begin{aligned} \|M_l u\|_A^2 &= \|M_{l-1} S_l^m u\|_A^2 = \|M_{l-1}(I - P_{l-1}^A + P_{l-1}^A) S_l^m u\|_A^2 \\ &= \|M_{l-1}(I - P_{l-1}^A) S_l^m u\|_A^2 + \|M_{l-1} P_{l-1} S_l^m u\|_A^2 \\ &\quad + 2(M_{l-1}(I - P_{l-1}^A) S_l^m u, M_{l-1} P_{l-1} S_l^m u)_A \\ &= \|(I - P_{l-1}^A) S_l^m u\|_A^2 + \|M_{l-1} P_{l-1} S_l^m u\|_A^2. \end{aligned}$$

The last step is due to $M_{l-1} : V_{l-1} \rightarrow V_{l-1}$, and $M_{l-1}(I - P_{l-1}^A) = (I - P_{l-1}^A)$. We continue by using the induction hypothesis

$$\begin{aligned} \|M_l u\|_A^2 &\leq \|(I - P_{l-1}^A) S_l^m u\|_A^2 + \delta \|P_{l-1} S_l^m u\|_A^2 \\ &= (1 - \delta) \|(I - P_{l-1}^A) S_l^m u\|_A^2 + \delta \|S_l^m u\|_A^2 \end{aligned}$$

Next, we establish the smoothing+approximation result

$$\|(I - P_{l-1}^A) S_l^m u\|_A^2 \leq \frac{C}{2m} (\|u\|_A^2 - \|S_l^m u\|_A^2) :$$

$$\begin{aligned} \|(I - P_{l-1}^A) S_l^m u\|_A^2 &= D_l((I - P_{l-1}^A) S_l^m u, D_l^{-1} A S_l^m u) \\ &\leq \|(I - P_{l-1}^A) S_l^m u\|_{D_l} \|D_l^{-1} A S_l^m u\|_{D_l} \\ &\leq \sqrt{C} \|(I - P_{l-1}^A) S_l^m u\|_A \|D_l^{-1} A S_l^m u\|_{D_l}. \end{aligned}$$

We used that $(I - P_{l-1})$ is a projector, and assumption (33). Dividing one factor gives

$$\|(I - P_{l-1})S_l^m u\|_A^2 \leq C \|D_l^{-1} A S_l^m u\|_{D_l}^2.$$

Again, using spectral theory $(a^2(1-a)^{2m} \leq (2m)^{-1}(a - a(1-a)^{2m})$ we obtain

$$\|D_l^{-1} A S_l^m u\|_{D_l} \leq \frac{1}{2m} (\|u\|_A^2 - \|S_l^m u\|_A^2),$$

and thus the statement. We conclude the proof by

$$\begin{aligned} \|M_l u\|_A^2 &\leq (1-\delta) \frac{C}{2m} (\|u\|_A^2 - \|S_l^m u\|_A^2) + \delta \|S_l u\|_A^2 \\ &= \frac{C(1-\delta)}{2m} \|u\|_A^2 + \left(\delta - \frac{C(1-\delta)}{2m}\right) \|S_l^m u\|_A^2 \\ &= \delta \|u\|_A^2. \end{aligned}$$

□

5 Multigrid analysis with partial regularity

The goal of this chapter is multigrid analysis under partial regularity. We will consider the variable V-cycle, and the classical W-cycle. The results are weaker in comparison to Section 4.3 since the spaces and/or forms are not necessarily nested.

5.1 Interpolation spaces

Let V_0 and V_1 be two Hilbert spaces with compact embedding $V_1 \subset V_0$. Then the eigen value problem

$$(x_i, v)_{V_1} = \lambda_i^2 (x_i, v)_{V_0} \quad \forall v \in V_1 \quad (34)$$

leads to a sequence of eigen values $\lambda_i \rightarrow \infty$. The eigen vectors are normalized in $\|\cdot\|_{V_0}$. They form an orthonormal basis in V_0 , and an orthogonal basis in V_1 . There holds for $u \in V_0$

$$u = \sum_{i=0}^{\infty} (u, x_i)_{V_0} x_i,$$

and

$$\|u\|_{V_0}^2 = \sum_{i=0}^{\infty} (u, x_i)_{V_0}^2$$

If $u \in V_1$, then

$$\|u\|_{V_1}^2 = \sum_{i=0}^{\infty} \lambda_i^2 (u, x_i)_{V_0}^2.$$

For $s \in (0, 1)$, we define the interpolation norm (Hilbert space interpolation)

$$\|u\|_s^2 := \|u\|_{[V_0, V_1]_s}^2 := \sum_{i=1}^{\infty} \lambda_i^{2s} (u, x_i)_{V_0}^2, \quad (35)$$

and the (Hilbert) space

$$V_s := [V_0, V_1]_s := \{v \in V_0 : \|v\|_s < \infty\}.$$

It is interesting to consider operators between spaces and interpolation spaces:

Theorem 27. *Let $V_1 \subset V_0$ (compact) and $W_1 \subset W_0$ (compact). Let $T : V_0 \rightarrow W_0$, linear, with norm $\|T\|_0 = \|T\|_{V_0 \rightarrow W_0}$, as well as $T : V_1 \rightarrow W_1$ with norm $\|T\|_1 = \|T\|_{V_1 \rightarrow W_1}$. Then*

$$T : V_s \rightarrow W_s,$$

and

$$\|T\|_{V_s \rightarrow W_s} \leq \|T\|_0^{1-s} \|T\|_1^s.$$

The proof will use the real method of interpolation and is given below.

A different approach to interpolation spaces is the so called *real method of interpolation* based on K -functionals. This is defined for Banach spaces. Let $B_1 \subset B_0$ be Banach spaces. The K -functional $K : \mathbb{R}^+ \times B_0 \rightarrow \mathbb{R}$ is defined as

$$K(t, u) := \inf_{\substack{u = u_0 + u_1 \\ u_i \in V_i}} \{\|u_0\|_{B_0}^2 + t^2 \|u_1\|_{B_1}^2\}^{1/2}.$$

Note that $K(t, u) \leq \|u\|_{B_0}$, and $K(t, u) \leq t \|u\|_{B_1}$ for $u \in B_1$. The decay of $K(t, u)$ for $t \rightarrow 0$ can be used to measure the smoothness of u . One possibility is to define the interpolation norm is

$$\|u\|_{B_{s, \infty}} := \sup_{t > 0} t^{-s} K(t, u).$$

Other weightings are possible ($1 \leq p < \infty$):

$$\|u\|_{B_{s, p}} := \left(\int_0^\infty t^{-sp} K^p(t, u) dt/t \right)^{1/p}$$

Note that $K(t, u) \simeq K(ct, u)$, there holds for fixed $\gamma \in \mathbb{R}^+ \setminus \{1\}$

$$\|u\|_{B_{s, p}} = \left(\sum_{k \in \mathbb{Z}} \int_{\gamma^k}^{\gamma^{k+1}} t^{-sp} K^p(t, u) dt/t \right)^{1/p} \simeq \sum_{k \in \mathbb{Z}} (\gamma^{-sk} K(\gamma^k, u))^p)^{1/p}$$

This interpolation norm has been used already in Section 4.2 with $s = 1/2$ and $p = 2$.

If B_i are Hilbert spaces, and $p = 2$, then both methods of interpolation coincide:

Lemma 28. Let $V_1 \subset V_0$ (compact) be Hilbert spaces. Define $\|u\|_s$ as Hilbert space interpolation norm (35). Then

$$\|u\|_s = C_s \|u\|_{B_{s,2}}$$

with $C_s = (\int_0^\infty (t^{1-2s})/(t^2 + 1) dt)^{-1/2} = \sqrt{2/\pi \sin(\pi s)}$.

Proof. There is

$$K(t, u)^2 = \inf_{u_1 \in V_1} \{ \|u - u_1\|_{V_0}^2 + t^2 \|u_1\|_{V_1}^2 \}.$$

With $u = \sum a_i x_i$ and $u_1 = \sum b_i x_i$ there holds

$$\|u - u_1\|_{V_0}^2 + \|u_1\|_{V_1}^2 = \sum_i [(a_i - b_i)^2 + t^2 \lambda_i^2 b_i^2].$$

We choose b_i to minimize $(a_i - b_i)^2 + t^2 \lambda_i^2 b_i^2$, which is $b_i = a_i (t^2 \lambda_i^2 + 1)^{-1}$. Hence

$$K^2(t, u) = \sum_{i=1}^{\infty} t^2 \lambda_i (t^2 \lambda_i^2 + 1)^{-1} a_i^2.$$

Now,

$$\begin{aligned} \int_0^\infty t^{-2s} K^2(t, u) dt/t &= \sum_i \int_0^\infty t^{1-2s} \lambda_i^2 (t^2 \lambda_i^2 + 1)^{-1} dt a_i^2 \\ &= \sum_i \left(\int_0^\infty t^{1-2s} \lambda_i^{1-2s} (t^2 \lambda_i^2 + 1)^{-1} dt \lambda_i \right) \lambda_i^{2s} a_i^2 \\ &= \sum_i \left(\int_0^\infty \tau^{1-2s} (\tau^2 + 1)^{-1} d\tau \right) \lambda_i^{2s} a_i^2 \\ &= C_s^{-2} \|u\|_s^2 \end{aligned}$$

□

Lemma 29. Let $B_1 \subset B_0$ and $\tilde{B}_1 \subset \tilde{B}_0$ be Banach spaces. Let $T : B_i \rightarrow \tilde{B}_i$, linear, with norm $C_i := \|T\|_i$. Then $T : [B_0, B_1]_{s,p} \rightarrow [\tilde{B}_0, \tilde{B}_1]_{s,p}$ with norm

$$\|T\|_{s,p} \leq C_0^{1-s} C_1^s.$$

Proof. For $u = u_0 + u_1$, also $Tu_0 + Tu_1$ is a proper decomposition of Tu . Thus

$$\begin{aligned} \|Tu\|_{B_{s,p}} &= \left(\int_0^\infty t^{-sp} \tilde{K}(t, Tu)^p dt/t \right)^{1/p} \\ &\leq \left(\int_0^\infty t^{-sp} \inf_{u=u_0+u_1} \{ \|Tu_0\|_{\tilde{B}_0}^2 + t^2 \|Tu_1\|_{\tilde{B}_1}^2 \}^{p/2} dt/t \right)^{1/p} \\ &\leq \left(\int_0^\infty t^{-sp} \inf_{u=u_0+u_1} \{ C_0^2 \|u_0\|_{B_0}^2 + t^2 C_1^2 \|u_1\|_{B_1}^2 \}^{p/2} dt/t \right)^{1/p} \\ &= C_0^{1-s} C_1^s \left(\int_0^\infty (C_1 t / C_0)^{-sp} \inf_{u=u_0+u_1} \{ \|u_0\|_{B_0}^2 + t^2 C_1^2 / C_0^2 \|u_1\|_{B_1}^2 \}^{p/2} dt/t \right)^{1/p} \\ &= C_0^{1-s} C_1^s \left(\int_0^\infty \tau^{-sp} \inf_{u=u_0+u_1} \{ \|u_0\|_{B_0}^2 + \tau \|u_1\|_{B_1}^2 \}^{p/2} d\tau/\tau \right)^{1/p} \\ &= C_0^{1-s} C_1^s \|u\|_{B_{s,p}}. \end{aligned}$$

□

The excursion to the real method of interpolation proofs Theorem 27:

Proof. of Theorem 27: Let $u \in V_s$. Then

$$\|Tu\|_s = C_s \|Tu\|_{B_{s,2}} \leq C_s C_0^{1-s} C_1^s \|u\|_{B_{s,2}} = C_0^{1-s} C_1^s \|u\|_s$$

□

5.2 Finite element analysis in interpolation spaces

The fractional order Sobolev spaces $H^s = H^{k+\alpha}$ are interpolation spaces

$$H^{k+\alpha} = [H^k, H^{k+1}]_\alpha, \quad \alpha \in (0, 1).$$

A symmetric, second order elliptic problem $Lu = f$ on non-convex domains fulfills (typically) a partial regularity shift theorem

$$\|u\|_{1+\alpha} \leq \|f\|_{-1+\alpha}. \quad (36)$$

The rate of convergence in fractional order Sobolev spaces is obtained immediately by interpolation.

Lemma 30. *There holds the a priori estimate*

$$\|u - u_h\|_1 \preceq h^\alpha \|u\|_{1+\alpha}$$

Proof. Let $P_h : H^1 \rightarrow V_h$ be the energy projector into the finite element space. The coprojection $I - P_h$ is a linear operator from H^1 into H^1 , and also from H^2 into H^1 . The norms are

$$\|(I - P_h)\|_{H^1 \rightarrow H^1} \preceq 1,$$

and

$$\|(I - P_h)\|_{H^2 \rightarrow H^1} \preceq h.$$

Thus, there follows by interpolation

$$\|(I - P_h)\|_{H^{1+\alpha} \rightarrow H^1} \preceq h^\alpha.$$

□

Lemma 31 (Aubin-Nitsche technique in fractional Sobolev spaces). *Assume that the shift theorem (36) is available. Then there holds*

$$\|u - P_h u\|_{H^{1-\alpha}} \preceq h^\alpha \|u\|_{H^1}. \quad (37)$$

Proof. Pose the dual problem

$$a(\varphi, v) = g(v) \quad \text{with} \quad g(v) := (u - u_h, v)_{1-\alpha}.$$

There holds

$$\|g\|_{H^{-1+\alpha}} = \sup_{v \in H^{1-\alpha}} \frac{g(v)}{\|v\|_{1-\alpha}} = \sup_{v \in H^{1-\alpha}} \frac{(u - u_h, v)_{1-\alpha}}{\|v\|_{1-\alpha}} = \|u - u_h\|_{H^{1-\alpha}}.$$

Choose $v = u - u_h$ to obtain

$$\begin{aligned} \|u - u_h\|_{1-\alpha}^2 &= a(\varphi - P_h\varphi, u - u_h) \leq \|(I - P_h)\varphi\|_1 \|u - u_h\|_1 \\ &\leq h^\alpha \|\varphi\|_{1+\alpha} \|u - u_h\|_1 \leq h^\alpha \|g\|_{-1+\alpha} \|u - u_h\|_1 \\ &= h^\alpha \|u - u_h\|_{1-\alpha} \|u - u_h\|_1. \end{aligned}$$

□

5.3 Multigrid analysis with partial regularity assumption

The smoothing iteration $S_l = I - D_l^{-1}A : V_l \rightarrow V_l$ fulfills the norm estimates

$$\|S_l^m u\|_A \leq \|u\|_A$$

and

$$\|S_l^m u\|_A \leq \frac{1}{2m} \|u\|_{D_l}.$$

By interpolation, there follows (with $\alpha \in (0, 1)$):

$$\|S_l^m u\|_A \leq \frac{1}{(2m)^\alpha} \|u\|_{[A, D_l]^\alpha}.$$

Lemma 32. *There holds*

$$\|S_l^m u_l\|_A \preceq \frac{1}{(2m)^\alpha} h^{-\alpha} \|u_l\|_{H^{1-\alpha}}. \quad (38)$$

Proof. Note that, $(H^s, \|\cdot\|_{H^s})$ is defined as interpolation space between L_2 and H^1 . The norm is different to the interpolation norm between $(V_l, \|\cdot\|_{L_2})$ and $(V_l, \|\cdot\|_{H^1})$. Let I_l be a Clément-type quasi-interpolation operator being a projection on V_l . Then

$$\|S_l^m I_l u\|_A \leq \|I_l u\|_A \preceq \|u\|_{H^1}$$

and

$$\|S_l^m I_l u\|_A \leq \frac{1}{2m} \|I_l u\|_D \preceq \frac{1}{2m} h_l^{-1} \|I_l u\|_{L_2} \preceq \frac{1}{2m} h_l^{-1} \|u\|_{L_2}$$

Now, using interpolation, there follows $\|S_l^m I_l u\|_A \leq \frac{1}{(2m)^\alpha} h^{-\alpha} \|u\|_{H^{1-\alpha}}$. In particular, the estimate is true for $u_l \in V_l$, where the interpolation operator I_l vanishes. □

Theorem 33 (Two-Grid Convergence). *Assume that the shift theorem (36) is valid. Then the norm of the two grid iteration*

$$M_{l,2g} = S_l^m(I - P_{l-1}^A)$$

is bounded by

$$\|M_{l,2g}\|_A \leq cm^{-\alpha}.$$

Proof. Combine smoothing property (38) and approximation property (37):

$$\|S_l^m(I - P_{l-1}^A)\|_{H^1 \rightarrow H^1} \leq \|S_l^m\|_{H^{1-\alpha} \rightarrow H^1} \|(I - P_{l-1}^A)\|_{H^1 \rightarrow H^{1-\alpha}} \leq cm^{-\alpha}$$

□

5.4 W-cycle analysis

Define the W-cycle multigrid iteration $\hat{u}_l = Mg_l(u_l, f_l)$ by $\hat{u}_0 = A_0^{-1}f_0$, and, for $l = 1, \dots, L$,

$$\begin{aligned} u_l^0 &= u_l \\ u_l^k &= u_l^{k-1} + D_l^{-1}(f_l - A_l u_l^{k-1}) \quad k = 1, \dots, m \quad (\text{presmoothing}) \\ w_{l-1}^0 &= 0 \\ d_{l-1} &= E_l^T(f_l - A_l u_l^k) \\ w_{l-1}^k &= w_{l-1}^{k-1} + Mg_{l-1}(w_{l-1}, d_{l-1}), \dots, k = 1, 2 \quad (\text{2coarsegridcorrectionsteps}) \\ u_l^{m+1} &= u_l^m + E_l w_{l-1}^2 \\ u_l^k &= u_l^{k-1} + D_l^{-1}(f_l - A_l u_l^{k-1}) \quad k = m+2, \dots, k = 2m+1 \quad (\text{postsmoothing}) \end{aligned}$$

Then, the iteration operator M fulfills the recursive definition

$$M_l = S_l^m(I - E_l(I - M_{l-1}^2)A_{l-1}^{-1}E_l^T A_l)S_l^m.$$

Theorem 34 (W-cycle analysis). *Assume that the two-grid iteration matrix is bounded in some norm $\|\cdot\|_{V_l}$,*

$$\|M_{l,2g}\|_{V_l} \leq C \leq ?$$

and assume that the smoother is non-expansive in the same norm, i.e.,

$$\|S_l\|_{V_l} \leq 1.$$

Then, the norm of the W - cycle multigrid iteration is bounded by

$$\|M_l\| \leq ?$$