

Fast Solvers for Incompressible Flow Problems I

David Silvester
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Lecture Schedule



$$-\nabla^2 \vec{u} + \nabla p = \vec{0}; \quad \nabla \cdot \vec{u} = 0$$

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Lecture Schedule

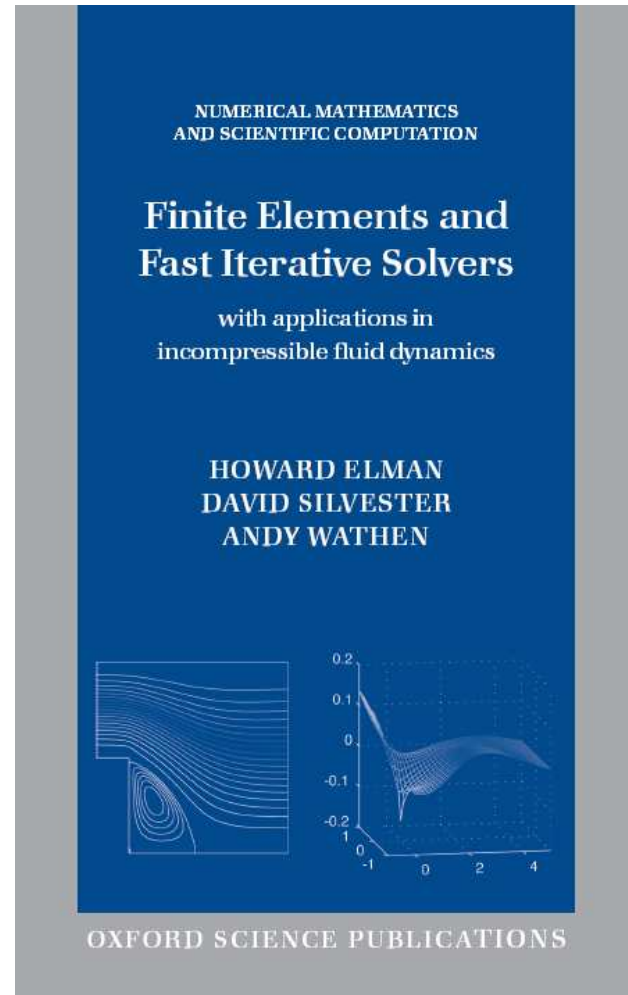
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- $$\left. \begin{aligned} \frac{\partial \vec{u}}{\partial t} + \vec{u} \cdot \nabla \vec{u} - \nu \nabla^2 \vec{u} + \nabla p &= \vec{j}T; & \nabla \cdot \vec{u} &= 0 \\ \frac{\partial T}{\partial t} + \vec{u} \cdot \nabla T - \nu \nabla^2 T &= 0 \end{aligned} \right\}$$

Reference — lectures I & II



Chapters 5–6 (Stokes) & 7–8 (Steady Navier–Stokes) .

References — lectures III & IV

- David Kay & Philip Gresho & David Griffiths & David Silvester [Adaptive time-stepping for incompressible flow; part II: Navier-Stokes equations](#)
SIAM J. Scientific Computing, 32: 111–128, 2010.
- Howard Elman, Milan Mihajlović and David Silvester. [Fast iterative solvers for buoyancy driven flow problems](#)
J. Computational Physics, 230: 3900–3914, 2011.

Lecture I



$$-\nabla^2 \vec{u} + \nabla p = \vec{0}; \quad \nabla \cdot \vec{u} = 0$$

Poiseuille Flow: problem 5.1

Flow in $[-1, 1] \times [-1, 1]$ with Dirichlet boundary conditions:

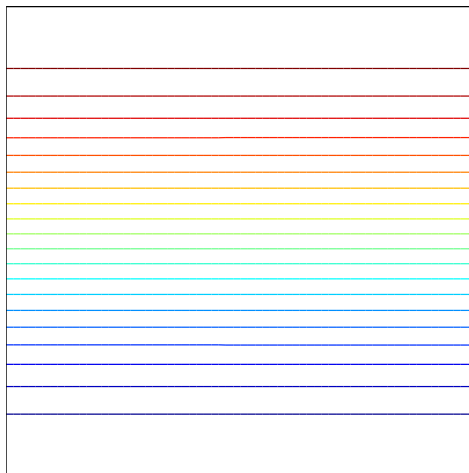
$$\vec{u}(x, y) = \vec{0} \text{ for all } (x, y) \in (-1, 1) \times \{-1, 1\},$$

$$\vec{u}(x, y) = (1 - y^2, 0) \text{ for all } (x, y) \in \{-1\} \times (-1, 1),$$

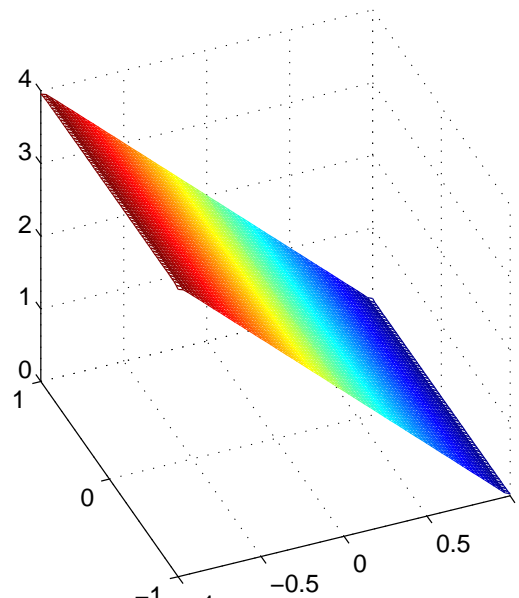
and the Neumann condition

$$\left. \begin{array}{l} \frac{\partial u_x(x, y)}{\partial x} - p(x, y) = 0 \\ \frac{\partial u_y(x, y)}{\partial x} = 0 \end{array} \right\} \text{ for all } (x, y) \in \{1\} \times (-1, 1)$$

Streamlines: uniform



pressure field



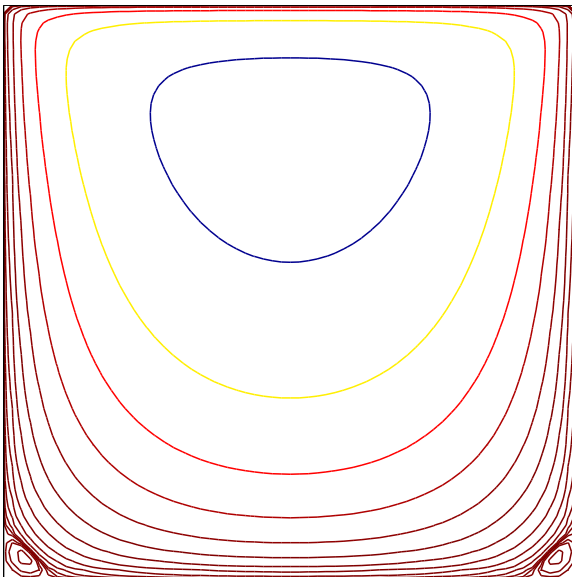
Cavity Flow: problem 5.3

Flow in $[-1, 1] \times [-1, 1]$ with Dirichlet boundary conditions:

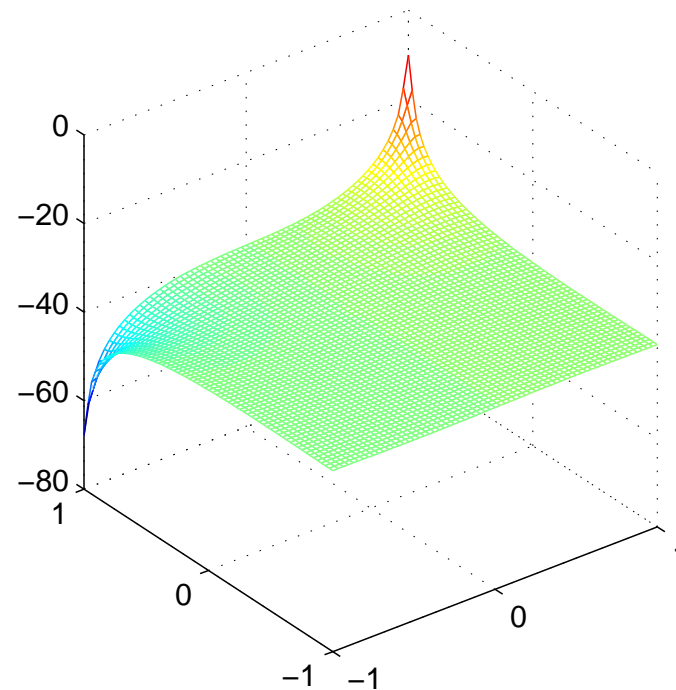
$\vec{u} = \vec{0}$ on $x = -1, 1$ and $y = -1$.

$\vec{u} = ((1 - x^2)(1 + x^2), 0)^T$ on $y = 1$.

Streamlines: exponential



pressure field



Stokes flow problem

$$-\nabla^2 \vec{u} + \nabla p = \vec{0} \quad \text{in } \Omega \subset \mathbb{R}^d$$

$$\nabla \cdot \vec{u} = 0 \quad \text{in } \Omega$$

$$\vec{u} = \vec{g} \quad \text{on } \Gamma_D$$

$$\nabla \vec{u} \cdot \vec{n} - p \vec{n} = \vec{0} \quad \text{on } \Gamma_N$$

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Mixed formulation : find $(\vec{u}, p) \in (H_0^1(\Omega))^d \times L^2(\Omega)$ such that

$$(\nabla \vec{u}, \nabla \vec{v}) - (\nabla \cdot \vec{v}, p) = f(\vec{v}) \quad \forall \vec{v} \in (H_0^1(\Omega))^d,$$

$$-(\nabla \cdot \vec{u}, q) = g(q) \quad \forall q \in L^2(\Omega).$$

Generic structure

Find $(\vec{u}, p) \in (H_0^1(\Omega))^d \times L^2(\Omega)$ such that

$$\begin{aligned}(\nabla \vec{u}, \nabla \vec{v}) - (\nabla \cdot \vec{v}, p) &= f(\vec{v}) & \forall \vec{v} \in (H_0^1(\Omega))^d, \\ -(\nabla \cdot \vec{u}, q) &= g(q) & \forall q \in L^2(\Omega).\end{aligned}$$

Abstract formulation : find $(\vec{u}, p) \in V \times Q$ such that

$$\begin{aligned}a(\vec{u}, \vec{v}) + b(\vec{v}, p) &= f(\vec{v}) & \forall \vec{v} \in V, \\ b(\vec{u}, q) &= g(q) & \forall q \in Q.\end{aligned} \tag{V}$$

Where, V and Q represent Hilbert spaces; $a : V \times V \rightarrow \mathbb{R}$ is a **symmetric** bounded bilinear form, $b : V \times Q \rightarrow \mathbb{R}$ is a bounded bilinear form and $f : V \rightarrow \mathbb{R}$ and $g : Q \rightarrow \mathbb{R}$ are linear functionals.

Saddle Point Structure

$$\begin{aligned} a(\vec{u}, \vec{v}) + b(\vec{v}, p) &= f(\vec{v}) & \forall \vec{v} \in V, \\ b(\vec{u}, q) &= g(q) & \forall q \in Q. \end{aligned} \quad (V)$$

To discover the structure we define **dual** spaces V^* and Q^* respectively, with a duality pairing $\langle \cdot, \cdot \rangle$.

Saddle Point Structure

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To discover the structure we define **dual** spaces V^* and Q^* respectively, with a duality pairing $\langle \cdot, \cdot \rangle$. Then, if we associate the bilinear forms a and b with operators $\mathcal{A} : V \rightarrow V^*$ and $\mathcal{B} : V \rightarrow Q^*$ so that

$$\langle \mathcal{A} \vec{u}, \vec{v} \rangle = a(\vec{u}, \vec{v}) = \langle \vec{u}, \mathcal{A} \vec{v} \rangle, \quad \langle \mathcal{B} \vec{u}, q \rangle = b(\vec{u}, q) = \langle \vec{u}, \mathcal{B}^* q \rangle;$$

we arrive at the **infinite-dimensional** saddle point system

$$\begin{pmatrix} \mathcal{A} & \mathcal{B}^* \\ \mathcal{B} & 0 \end{pmatrix} \begin{pmatrix} \vec{u} \\ p \end{pmatrix} = \begin{pmatrix} f \\ g \end{pmatrix}. \quad (S)$$

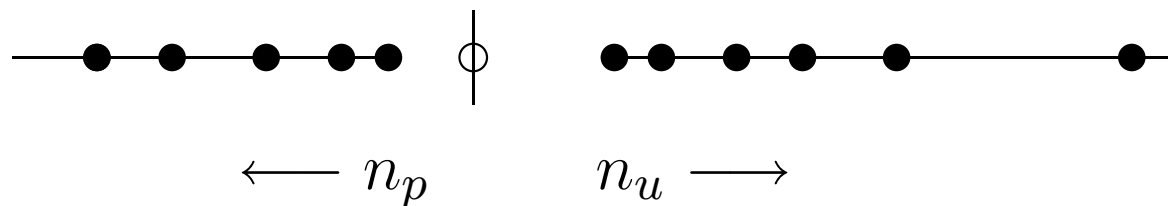
Optimal preconditioning

$$\begin{pmatrix} \mathcal{A} & \mathcal{B}^* \\ \mathcal{B} & 0 \end{pmatrix} \begin{pmatrix} u \\ p \end{pmatrix} = \begin{pmatrix} f \\ g \end{pmatrix}. \quad (S)$$

Following Mardal & Winther [2010], a **canonical preconditioner** is the 2×2 block diagonal matrix operator that maps the dual space $V^* \times Q^*$ back into the original space $V \times Q$:

$$\mathcal{M} = \begin{pmatrix} M_{11}^{-1} & 0 \\ 0 & M_{22}^{-1} \end{pmatrix}.$$

Eigenvalues of the preconditioned operator \mathcal{MK} :



Preconditioning ... Stokes

Mixed formulation : find $(\vec{u}, p) \in V \times Q$ such that

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Spaces : $V := (H_0^1(\Omega))^d$ and $Q = L^2(\Omega)$ so that the dual spaces are $V^* := (H^{-1}(\Omega))^d$ and $Q^* := L^2(\Omega)$ respectively.

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In practice, the velocity approximation needs to be continuous across inter-element edges (e.g. Q_1), whereas the pressure approximation can be **discontinuous**.

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In practice, the velocity approximation needs to be continuous across inter-element edges (e.g. Q_1), whereas the pressure approximation can be **discontinuous**.

Canonical Stokes Preconditioner :

$$\mathcal{M} = \begin{pmatrix} (-\nabla^2)^{-1} & 0 \\ 0 & I^{-1} \end{pmatrix}.$$

Discretized approximation

$$\begin{bmatrix} \mathbb{A} & B^T \\ B & 0 \end{bmatrix} \begin{bmatrix} \mathbf{u} \\ \mathbf{p} \end{bmatrix} = \begin{bmatrix} \mathbf{f} \\ \mathbf{g} \end{bmatrix} \quad (S_h)$$

That is, given $V_h \subset V$ and $Q_h \subset Q$: find $(u_h, p_h) \in V_h \times Q_h$ such that

$$\begin{aligned} a(u_h, v) + b(v, p_h) &= f(v) & \forall v \in V_h, \\ b(u_h, q) &= g(q) & \forall q \in Q_h. \end{aligned} \quad (V_h)$$

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Ideal Stokes Preconditioner :

$$M = \begin{pmatrix} \mathbb{A}^{-1} & 0 \\ 0 & \mathbb{I}^{-1} \end{pmatrix}.$$

See Rusten & Winther [1992], Silvester & Wathen [1994].

Optimal Solver

Energy arguments lead to a natural norm for measuring the quality of approximation for functions in the space $V \times Q$,

$$\|(u, p)\|_{V \times Q} = \|u\|_V + \|p\|_Q.$$

This will be referred to as the **energy norm**.

Our goal is to construct an **optimal** iterative solver for (S) ...

Optimal Solver

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$$\|(u, p)\|_{V \times Q} = \|u\|_V + \|p\|_Q.$$

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Our goal is to construct an **optimal** iterative solver for (S) ...

that is, we would like to construct a sequence of **rapidly**

converging iterates $(u_h^{(1)}, p_h^{(1)})$, $(u_h^{(2)}, p_h^{(2)})$, $(u_h^{(3)}, p_h^{(3)})$, ... with the property that the iteration is terminated once the energy

norm of the **algebraic** error $(u_h - u_h^{(m)}, p_h - p_h^{(m)})$ is commensurate with the **discretization** error:

$$\|u_h - u_h^{(m)}\|_V + \|p_h - p_h^{(m)}\|_Q \sim \|u - u_h^{(m)}\|_V + \|p - p_h^{(m)}\|_Q.$$

Issues

- The most natural iterative solver for a symmetric indefinite system $K\mathbf{x} = \mathbf{b}$ is MINRES. This minimizes the ℓ_2 -norm of the m th residual

$$\|\mathbf{r}^{(m)}\| = \|\mathbf{b} - K\mathbf{x}^{(m)}\| = \|K(\mathbf{x} - \mathbf{x}^{(m)})\|$$

over the Krylov space

$$\mathcal{K}_m(K, \mathbf{b}) = \text{span} \{\mathbf{b}, K\mathbf{b}, \dots, K^{m-1}\mathbf{b}\}.$$

It **does not** minimize the energy norm of the error.

- How does one compute an accurate estimate of the discretization error $\|u - u_h^{(m)}\|_V + \|p - p_h^{(m)}\|_Q$?

Rest of the talk

- Well-posedness of (V) and (V_h)

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- Estimating the inf-sup constant on the fly:
 - Harmonic Ritz values
- A proof-of-concept implementation:
 - EST_MINRES
 - The IFISS 3.1 MATLAB Toolbox

Well posedness ...

Abstract formulation : find $(\vec{u}, p) \in V \times Q$ such that

$$\begin{aligned}(\nabla \vec{u}, \nabla \vec{v}) - (\nabla \cdot \vec{v}, p) &= \vec{f} & \forall \vec{v} \in V, \\ -(\nabla \cdot \vec{u}, q) &= 0 & \forall q \in Q,\end{aligned} \tag{V}$$

with norms $\|\vec{u}\|_V := (\nabla u, \nabla u)^{1/2}$ and $\|p\|_Q := (p, p)^{1/2}$.

Discrete formulation : find $(\vec{u}_h, p_h) \in V_h \times Q_h$

$$\begin{aligned}a(\vec{u}_h, \vec{v}_h) + b(\vec{v}_h, p_h) &= \vec{f} & \forall \vec{v}_h \in V_h \\ b(\vec{u}_h, q_h) &= 0 & \forall q_h \in Q_h.\end{aligned} \tag{V_h}$$

... inf-sup stability

Theorem Brezzi [1974]. Given bounded bilinear forms $a(\cdot, \cdot)$ and $b(\cdot, \cdot)$, two conditions are sufficient for the existence and uniqueness of solutions to the Stokes problem in its discrete form:

... inf-sup stability

Theorem Brezzi [1974]. Given bounded bilinear forms $a(\cdot, \cdot)$ and $b(\cdot, \cdot)$, two conditions are sufficient for the existence and uniqueness of solutions to the Stokes problem in its discrete form:

1. V_h – coercivity: there exists a constant α ($= 1$) such that

$$a(\vec{v}_h, \vec{v}_h) \geq \alpha \|\vec{v}_h\|_V^2 \quad \forall \vec{v}_h \in V_h.$$

2. Discrete “inf-sup” condition: there exists a constant $\gamma \geq \gamma_* > 0$ such that

$$\sup_{\substack{\vec{v}_h \in V_h \\ \vec{v}_h \neq \vec{0}}} \frac{b(\vec{v}_h, q_h)}{\|\vec{v}_h\|_V} \geq \gamma \|q_h\|_Q \quad \forall q_h \in Q_h.$$

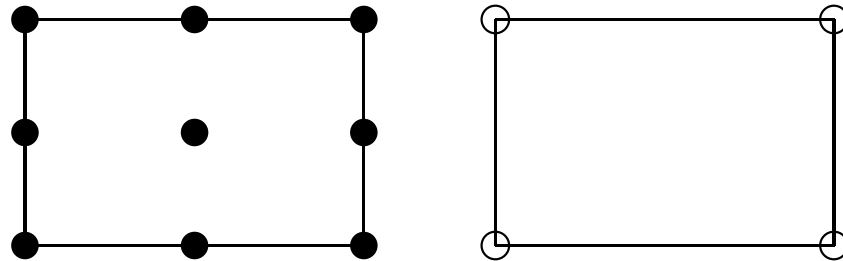
Furthermore, if (\vec{u}, p) is the weak solution of the Stokes problem, and **if** there exists a constant $\gamma \geq \gamma_* > 0$ such that

$$\sup_{\substack{\vec{v}_h \in V_h \\ \vec{v}_h \neq \vec{0}}} \frac{b(\vec{v}_h, q_h)}{\|\vec{v}_h\|_V} \geq \gamma \|q_h\|_Q \quad \forall q_h \in Q_h.$$

then there exists a constant $C(\gamma_*) > 0$ such that

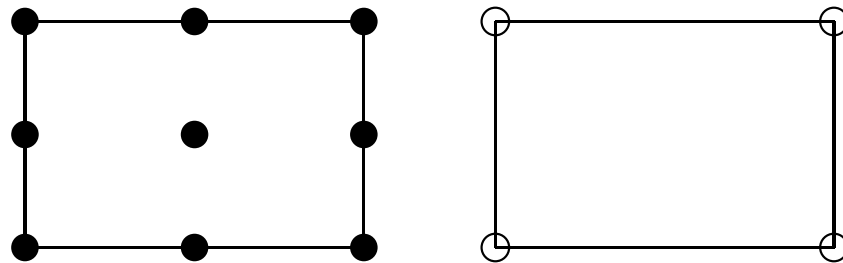
$$\|\vec{u} - \vec{u}_h\|_V + \|p - p_h\|_Q \leq C \left\{ \inf_{\vec{v}_h \in V_h} \|\vec{u} - \vec{v}_h\|_V + \inf_{q_h \in Q_h} \|p - q_h\|_Q \right\}.$$

Two different inf-sup stable mixed approximation methods are implemented in **IFISS**:

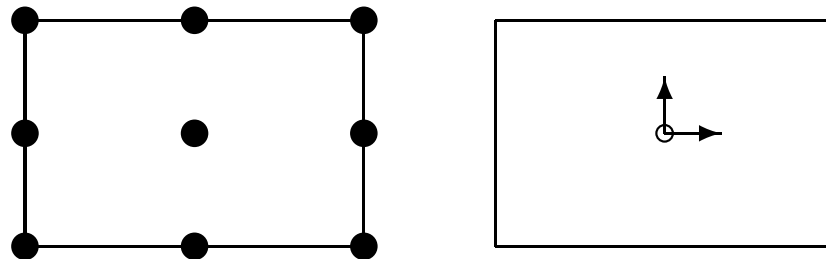


Q_2-Q_1 element (also referred to as **Taylor-Hood**).

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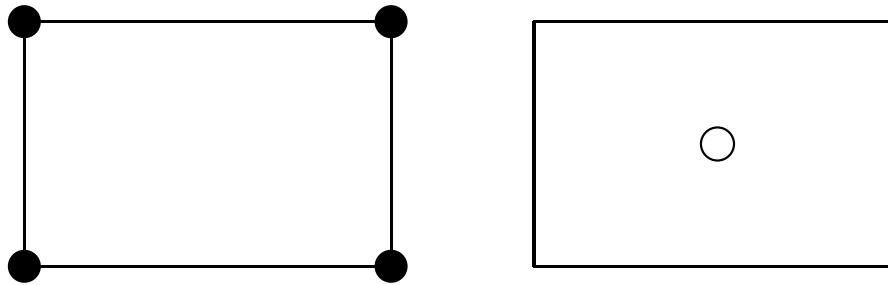


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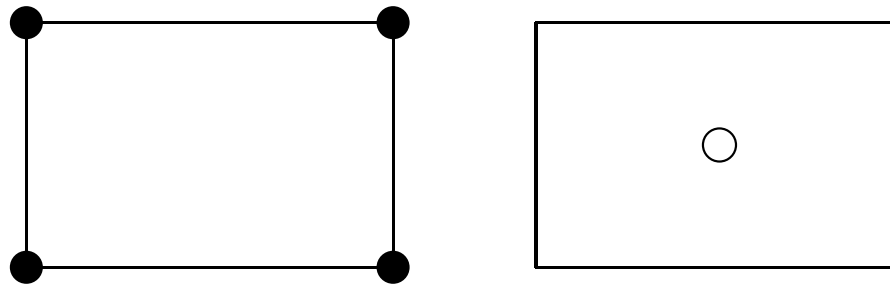
Q_2-P_{-1} element : \circ pressure; $\overset{\uparrow}{\rightarrow}$ pressure derivative

Two **unstable** low-order mixed approximation methods are implemented in **IFISS**:

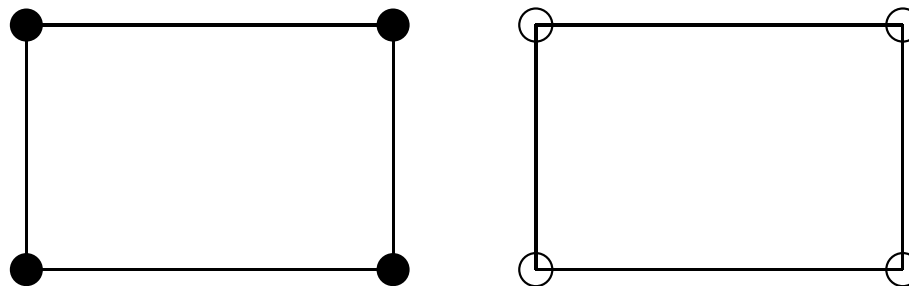


Q_1-P_0 element : ● two velocity components; ○ pressure

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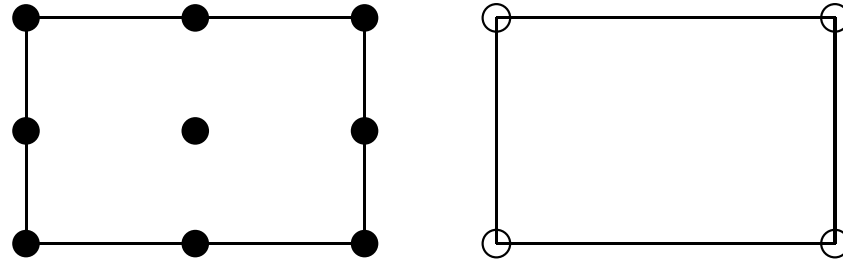


Q_1-P_0 element : ● two velocity components; ○ pressure



Q_1-Q_1 element : ● two velocity components; ○ pressure

Stokes Preconditioner I



Q_2-Q_1 element (● two velocity components; ○ pressure).

$$M = \begin{pmatrix} \mathbb{A}_*^{-1} & 0 \\ 0 & \mathbb{I}_*^{-1} \end{pmatrix}.$$

- Negative Laplacian preconditioning ($(-\nabla^2)^{-1}$ operator)

$$\lambda \leq \frac{\mathbf{u}^T \mathbb{A} \mathbf{u}}{\mathbf{u}^T \mathbb{A}_* \mathbf{u}} \leq \Lambda.$$

HSL

HSL_MI20

PACKAGE SPECIFICATION

HSL 2007

1 SUMMARY

Given an $n \times n$ sparse matrix \mathbf{A} and an n -vector \mathbf{z} , HSL_MI20 computes the vector $\mathbf{x} = \mathbf{Mz}$, where \mathbf{M} is an algebraic multigrid (AMG) v -cycle preconditioner for \mathbf{A} . A classical AMG method is used, as described in [1] (see also Section 5 below for a brief description of the algorithm). The matrix \mathbf{A} must have positive diagonal entries and (most of) the off-diagonal entries must be negative (the diagonal should be large compared to the sum of the off-diagonals). During the multigrid coarsening process, positive off-diagonal entries are ignored and, when calculating the interpolation weights, positive off-diagonal entries are added to the diagonal.

Reference

[1] K. Stüben. *An Introduction to Algebraic Multigrid*. In U. Trottenberg, C. Oosterlee, A. Schüller, eds, 'Multigrid', Academic Press, 2001, pp 413-532.

ATTRIBUTES — Version: 1.1.0 **Types:** Real (single, double). **Uses:** HSL_MA48, HSL_MC65, HSL_ZD11, and the LAPACK routines `_GETRF` and `_GETRS`. **Date:** September 2006. **Origin:** J. W. Boyle, University of Manchester and J. A. Scott, Rutherford Appleton Laboratory. **Language:** Fortran 95, plus allocatable dummy arguments and allocatable components of derived types. **Remark:** The development of HSL_MI20 was funded by EPSRC grants EP/C000528/1 and GR/S42170.

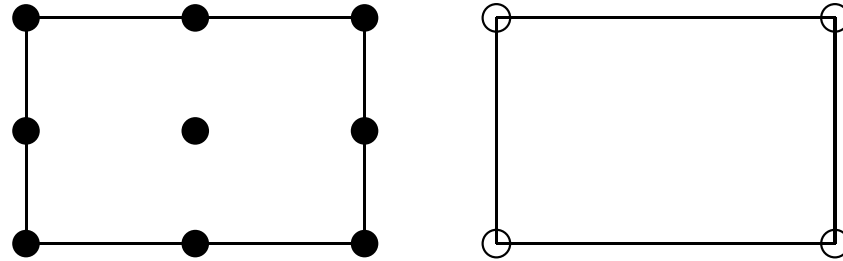
$$\lambda \leq \frac{\mathbf{u}^T \mathbf{A} \mathbf{u}}{\mathbf{u}^T \mathbf{A}_* \mathbf{u}} \leq \Lambda.$$

Using black-box AMG

n_V is the number of V-cycles performed.

| nv grid | 1 | | 2 | | 4 | |
|--------------------------|-----------|-----------|-----------|-----------|-----------|-----------|
| | λ | Λ | λ | Λ | λ | Λ |
| uniform 8×8 | 0.864 | 1.000 | 0.981 | 1.000 | 1.000 | 1.00 |
| uniform 32×32 | 0.831 | 1.000 | 0.971 | 1.000 | 0.999 | 1.00 |
| stretched 32×32 | 0.447 | 1.000 | 0.694 | 1.000 | 0.906 | 1.00 |

Stokes Preconditioner II



Q_2-Q_1 element (\bullet two velocity components; \circ pressure).

$$M = \begin{pmatrix} \mathbb{A}_*^{-1} & 0 \\ 0 & \mathbb{I}_*^{-1} \end{pmatrix}.$$

- Mass matrix preconditioning (I^{-1} operator)

$$\theta \leq \frac{\mathbf{p}^T \mathbb{I} \mathbf{p}}{\mathbf{p}^T \mathbb{I}_* \mathbf{p}} \leq \Theta.$$

$$\theta \leq \frac{\mathbf{p}^T \mathbb{I} \mathbf{p}}{\mathbf{p}^T \mathbb{I}_* \mathbf{p}} \leq \Theta.$$

Wathen & Rees [2009]

Using Chebyshev accelerated Jacobi

`its` is the number of acceleration steps performed.

| <code>its</code> <code>grid</code> | 5 | | 10 | | 20 | |
|---------------------------------------|----------|----------|----------|----------|----------|----------|
| | θ | Θ | θ | Θ | θ | Θ |
| uniform 16×16 | 0.883 | 1.234 | 0.986 | 1.003 | 1.000 | 1.00 |
| uniform 64×64 | 0.883 | 1.234 | 0.986 | 1.003 | 1.000 | 1.00 |
| stretched 64×64 | 0.883 | 1.234 | 0.986 | 1.003 | 1.000 | 1.00 |

Back to the Issues ...

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over the Krylov space

$$\mathcal{K}_m(K, \mathbf{b}) = \text{span} \{\mathbf{b}, K\mathbf{b}, \dots, K^{m-1}\mathbf{b}\}.$$

- We want to **compute** constants c and C such that

$$c \|\mathbf{e}^{(m)}\|_E \leq \|\mathbf{r}^{(m)}\|_M \leq C \|\mathbf{e}^{(m)}\|_E,$$

where $\mathbf{e}^{(m)} = \mathbf{x} - \mathbf{x}^{(m)}$, $\mathbf{r}^{(m)} = K\mathbf{e}^{(m)}$, and $M = E^{-1}$ with E the block diagonal matrix representing the norms associated with the underlying space $V \times Q$.

... Stokes flow case

$$c \|\mathbf{e}^{(m)}\|_E \leq \|\mathbf{r}^{(m)}\|_M \leq C \|\mathbf{e}^{(m)}\|_E$$

$$K = \begin{bmatrix} \mathbb{A} & B^T \\ B & 0 \end{bmatrix}, \quad E = \begin{bmatrix} \mathbb{A} & 0 \\ 0 & \mathbb{I} \end{bmatrix}, \quad M^{-1} = \begin{bmatrix} \mathbb{A}_* & 0 \\ 0 & \mathbb{I}_* \end{bmatrix}.$$

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Inf-Sup stability :

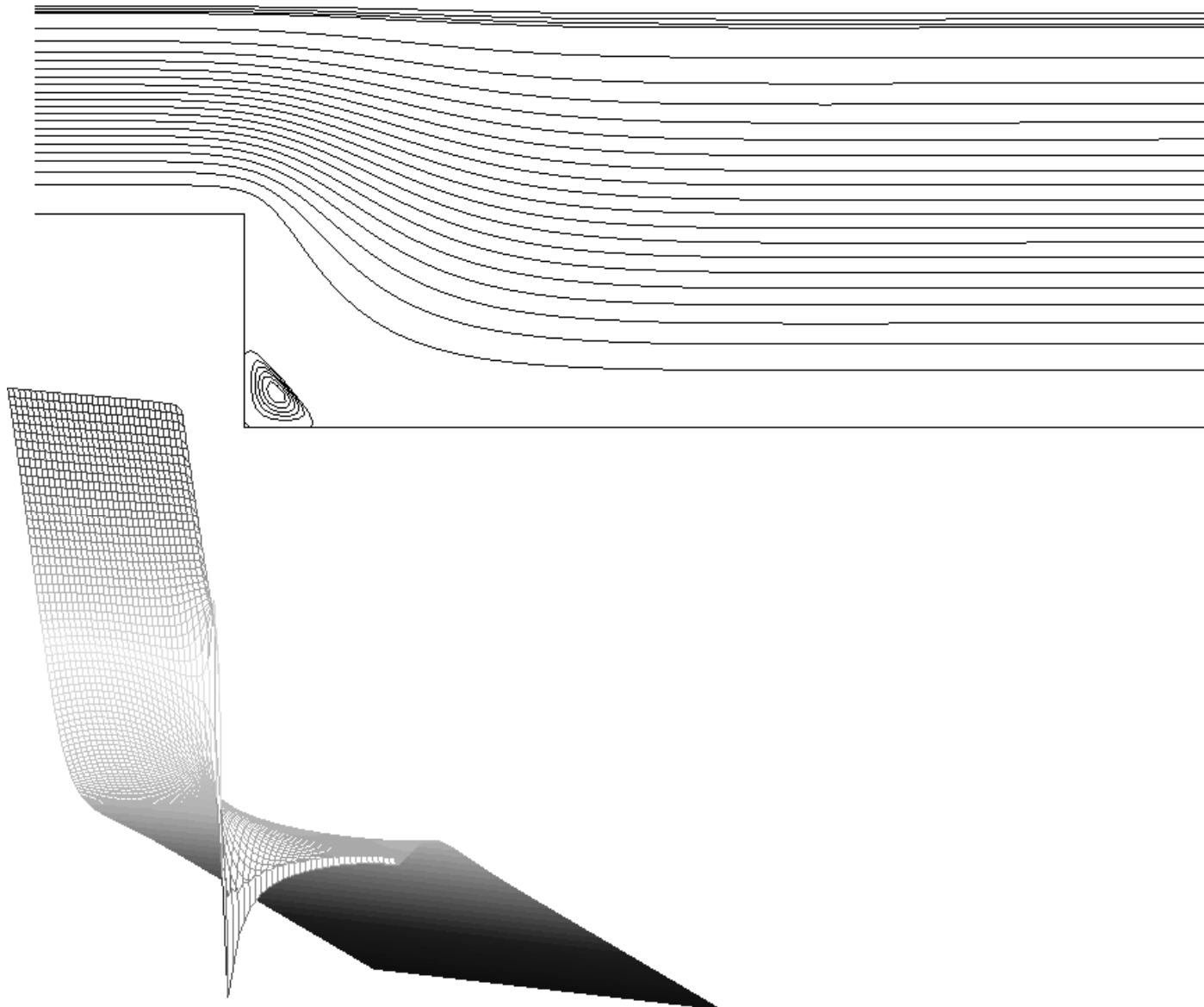
$$\gamma^2 \leq \frac{\mathbf{q}^T B \mathbb{A}^{-1} B^T \mathbf{q}}{\mathbf{q}^T \mathbb{I} \mathbf{q}} \leq \Gamma^2 \leq d$$

Eigenvalue bounds : (from Silvester & Wathen [1994])

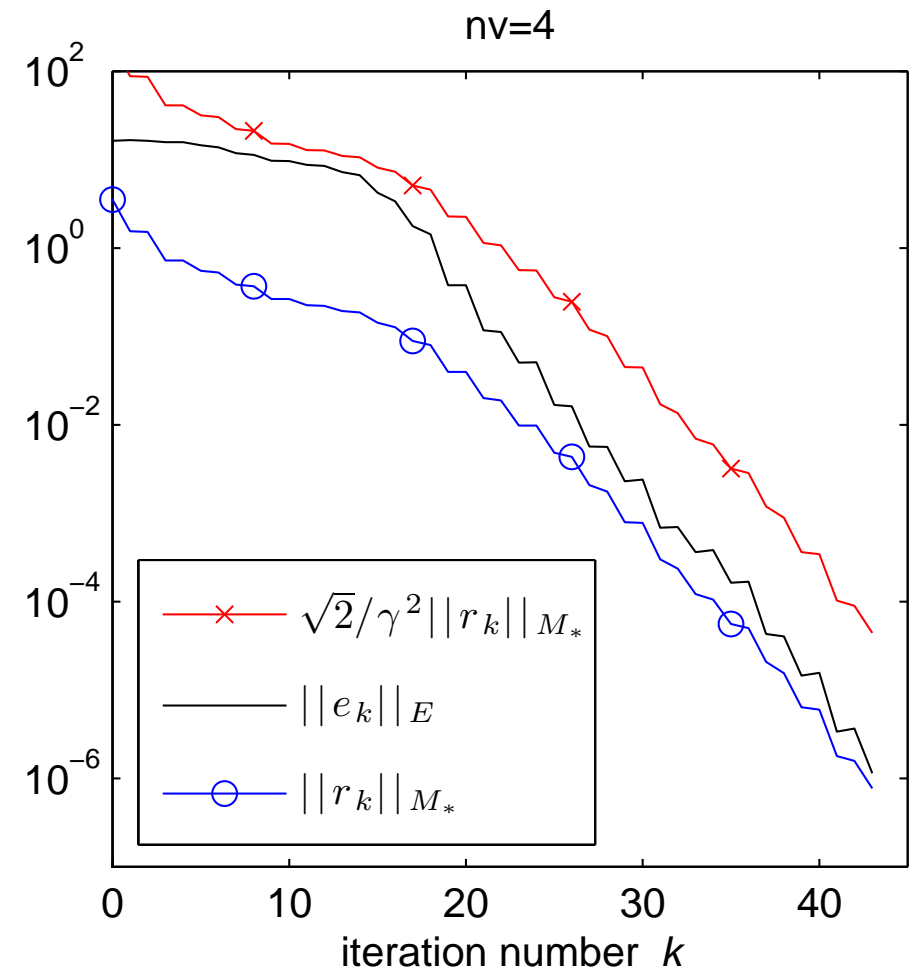
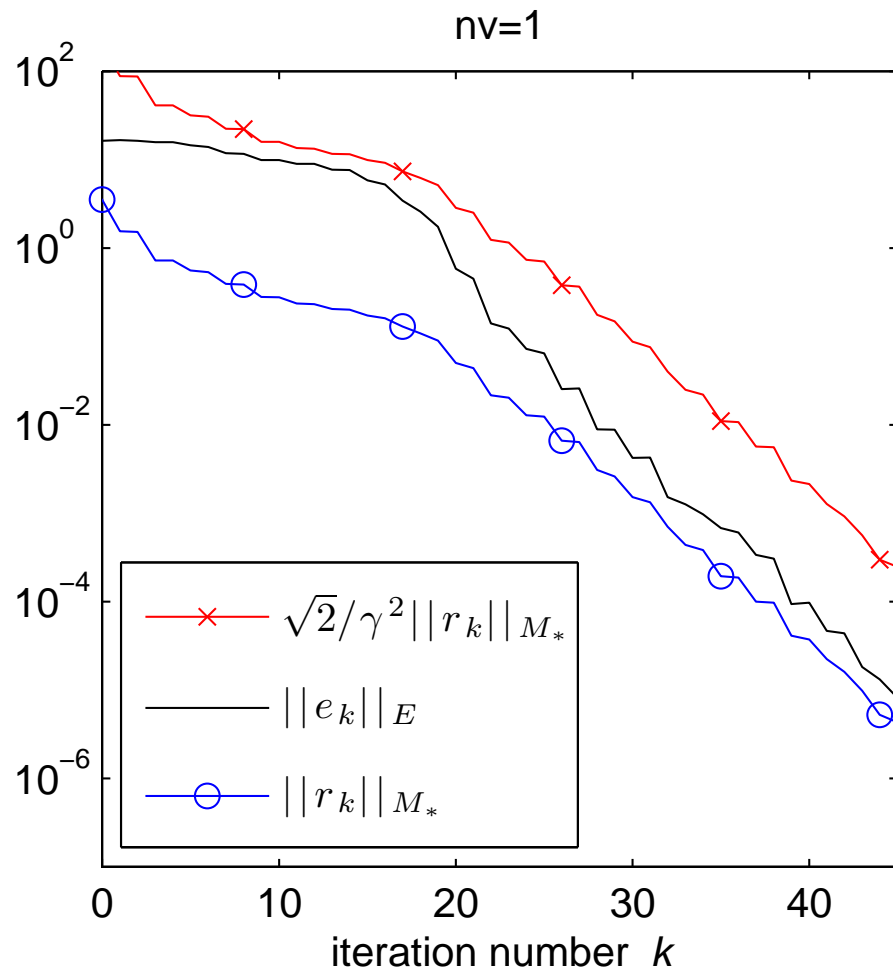
$$c^2 = \gamma^2 \left(1 + \frac{1}{2} \gamma^2 - \sqrt{1 + \frac{1}{4} \gamma^4} \right) \sim \frac{1}{2} \gamma^4; \quad C^2 = \max \{ 2 + \Gamma^2, 2\Gamma^2 \}$$

Stopping heuristic : $\|\mathbf{e}^{(m)}\|_E \leq \frac{\sqrt{2}}{\gamma^2} \|\mathbf{r}^{(m)}\|_M.$

Flow over a Step: problem 5.2



Step flow: precomputed value: $\gamma^2 \approx 0.0247$



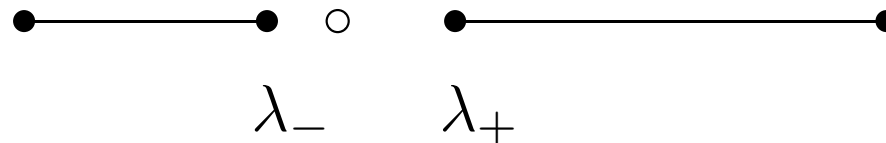
Dynamic inf-sup constant ...

Can we estimate the value of γ^2 on-the-fly?

Dynamic inf-sup constant ...

Can we estimate the value of γ^2 on-the-fly?

Maybe yes:



Inverting the eigenvalue bounds on the largest negative value λ_- and the smallest positive eigenvalue λ_+ of the matrix MK :

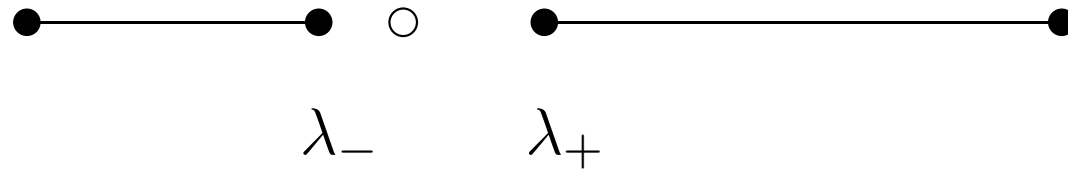
$$\lambda_- \leq 1/2 \left(\delta - \sqrt{\delta^2 + 4\delta\gamma^2} \right) \quad \text{and} \quad \delta < \lambda_+,$$

leads to the computable estimate

$$\gamma_k^2 = (\lambda_-^2 - \lambda_- \lambda_+) / \lambda_+.$$

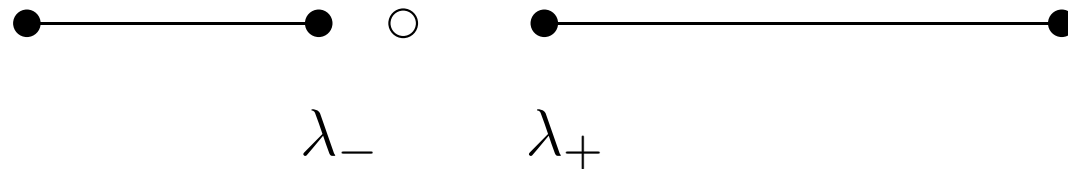
All we need to do is to estimate λ_- and λ_+ using the **harmonic Ritz values**... EST_MINRES.

Harmonic Ritz values ...



Eigenvalues of the preconditioned matrix $\hat{K} = MK$.

Harmonic Ritz values ...



Eigenvalues of the preconditioned matrix $\hat{K} = MK$.

At step m of MINRES the Harmonic Ritz values $\theta_1, \dots, \theta_m$ are the **roots** of the residual polynomial ϕ_m , defined as

$$\mathbf{r}^{(m)} = \phi_m(\hat{K})\hat{\mathbf{b}}, \text{ with } \phi_m(\theta) = \frac{1}{\hat{\phi}_m(0)}\hat{\phi}(\theta).$$

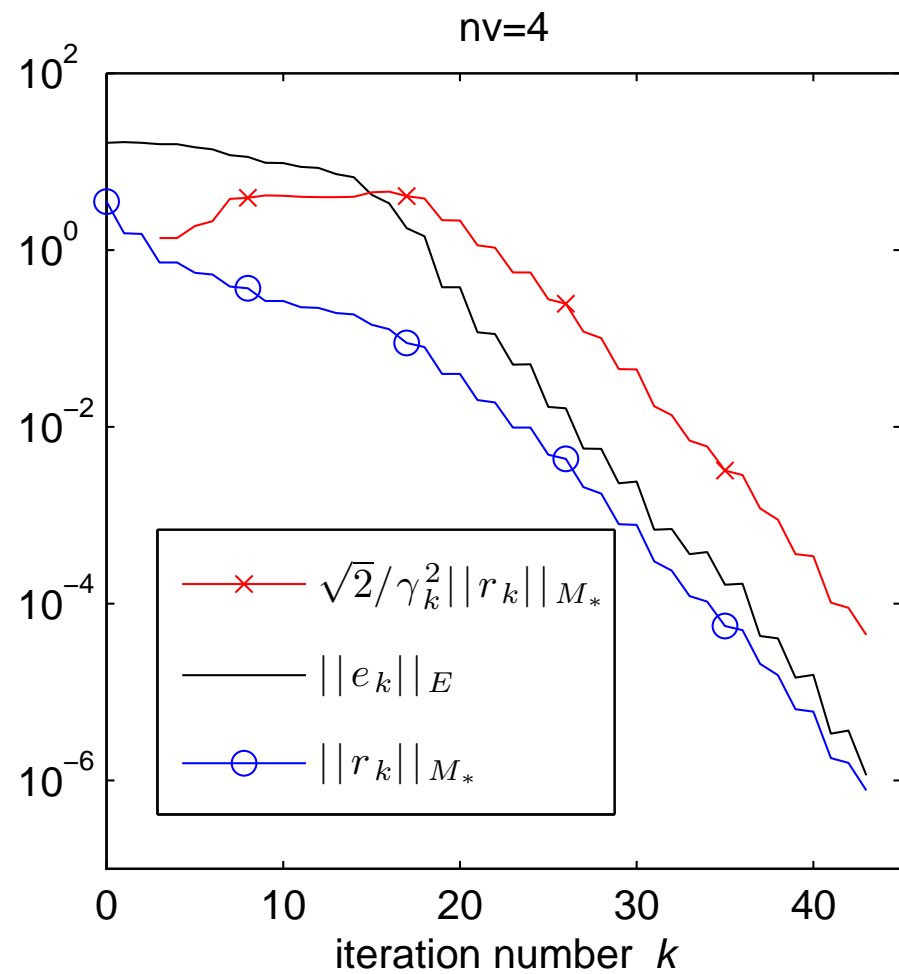
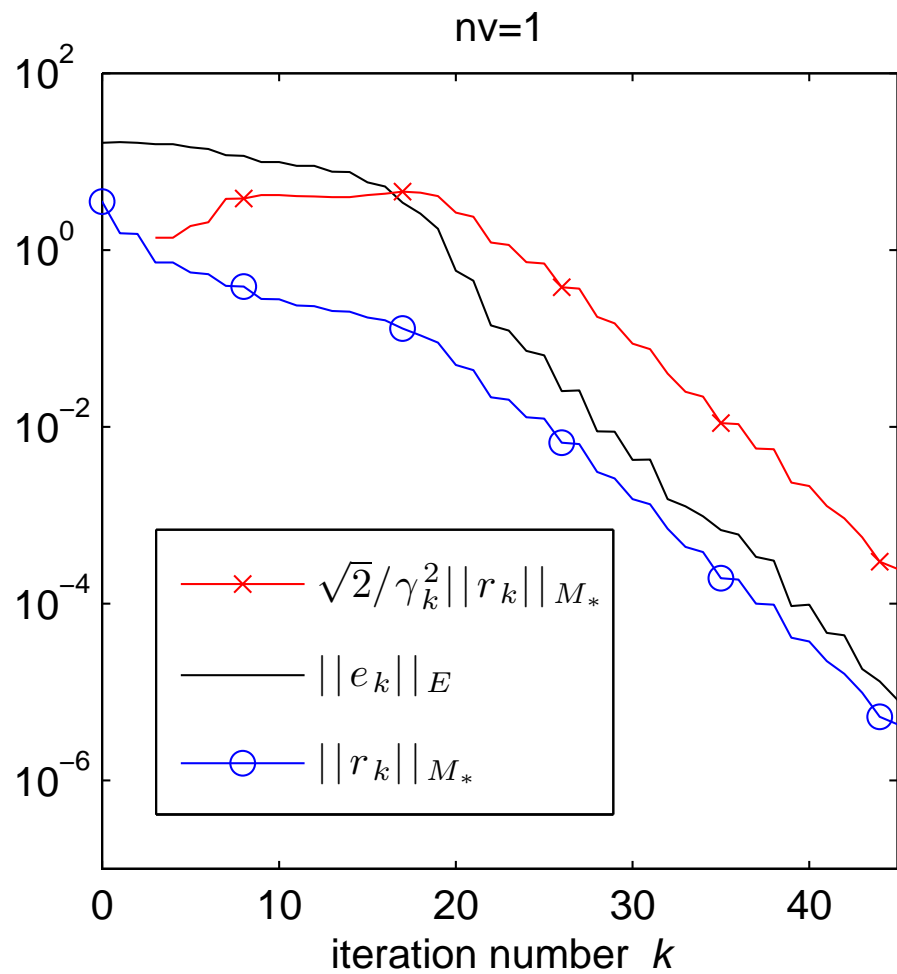
They are also the **eigenvalues** of the following problem:

$$\underline{T}_m^T \underline{T}_m \mathbf{u} = \theta \underline{T}_m \mathbf{u},$$

where T_m is the tridiagonal Lanczos matrix, and \underline{T}_m is the row augmented counterpart.

See Morgan [1991], Freund [1992] and Paige et al. [1995].

Step flow: γ^2 estimated at each iteration



Back to the Issues ...

- How does one compute an accurate estimate of the discretization error $\|\vec{u} - \vec{u}_h^{(m)}\|_V + \|p - p_h^{(m)}\|_Q$?

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- How does one compute an accurate estimate of the discretization error $\|\vec{u} - \vec{u}_h^{(m)}\|_V + \|p - p_h^{(m)}\|_Q$?
- That is, given a candidate solution $(\vec{u}_h, p_h) \in V_h \times Q_h$ (not necessarily the Galerkin solution), we want to compute an estimate η which is equivalent to the exact error in the sense that

$$c \eta \leq \|\vec{u} - \vec{u}_h\|_V + \|p - p_h\|_Q \leq C \eta,$$

with $C/c \sim O(1)$.

- Qifeng Liao & David Silvester.
A simple yet effective a posteriori estimator for classical mixed approximation of Stokes equations
Appl. Numer. Math., 2011.

$$c \eta^{(m)} \leq \left\| \nabla(\vec{u} - \vec{u}_h^{(m)}) \right\| + \left\| p - p_h^{(m)} \right\| \leq C \eta^{(m)}$$

with $C/c \sim O(1)$.

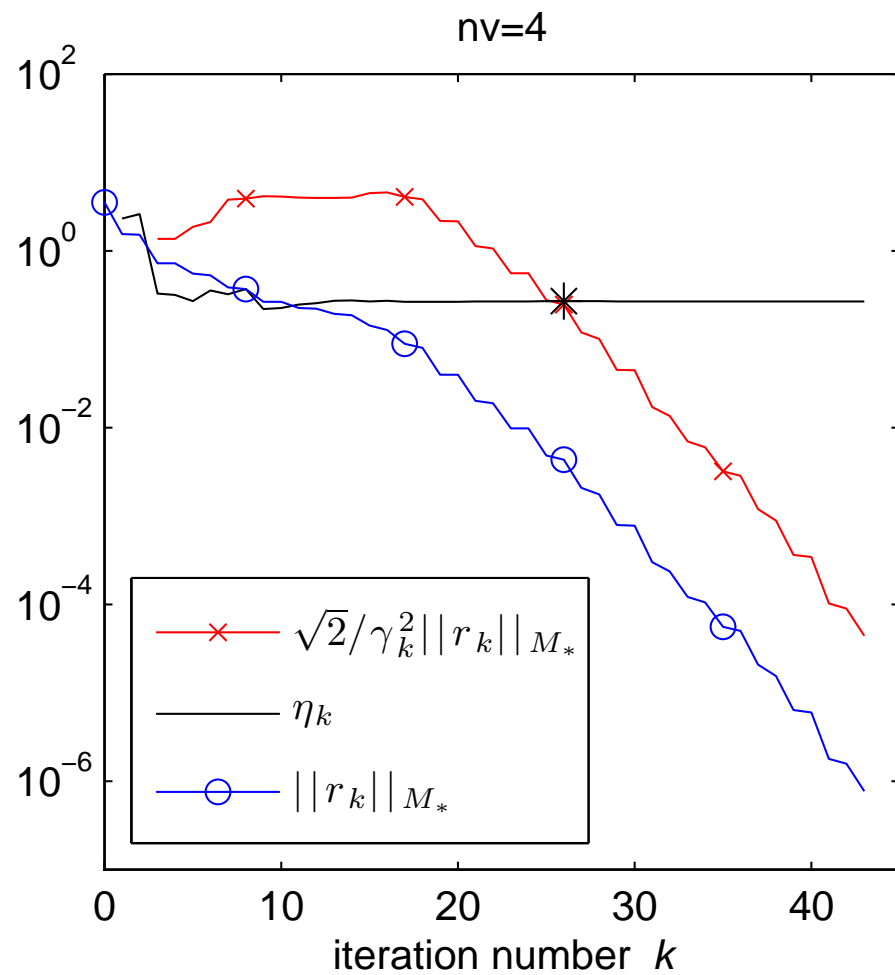
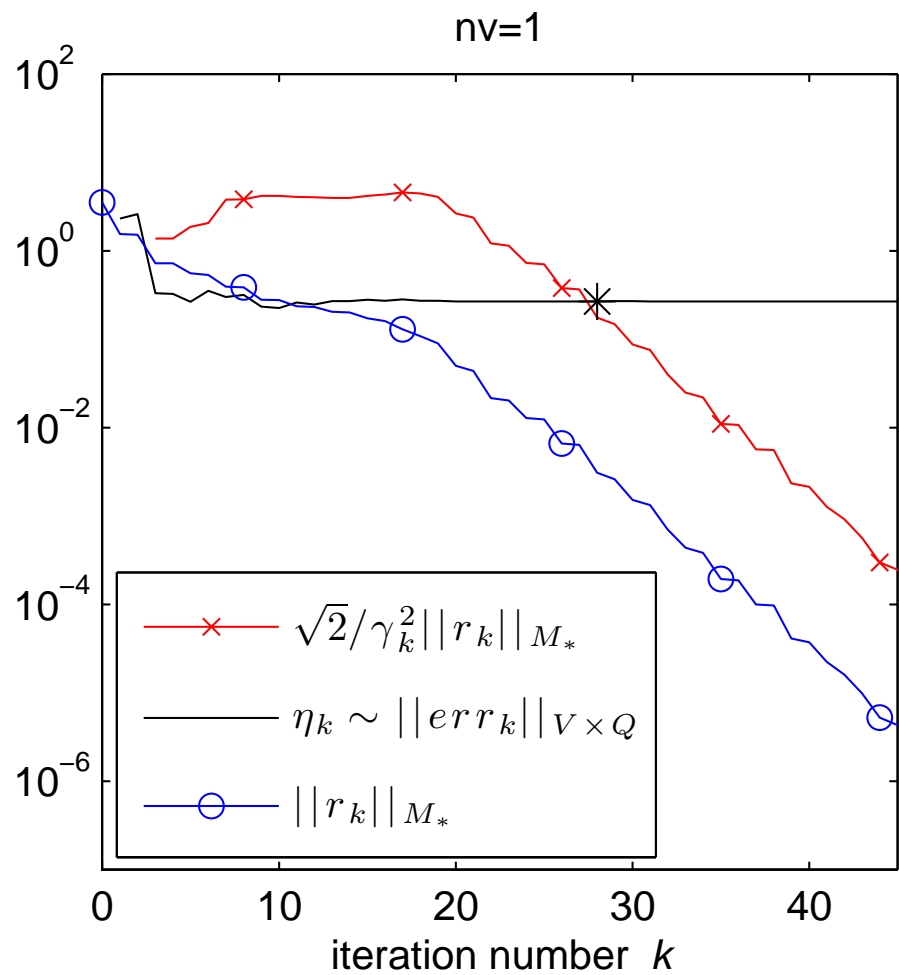
$$c \eta^{(m)} \leq \left\| \nabla(\vec{u} - \vec{u}_h^{(m)}) \right\| + \left\| p - p_h^{(m)} \right\| \leq C \eta^{(m)}$$

with $C/c \sim O(1)$.

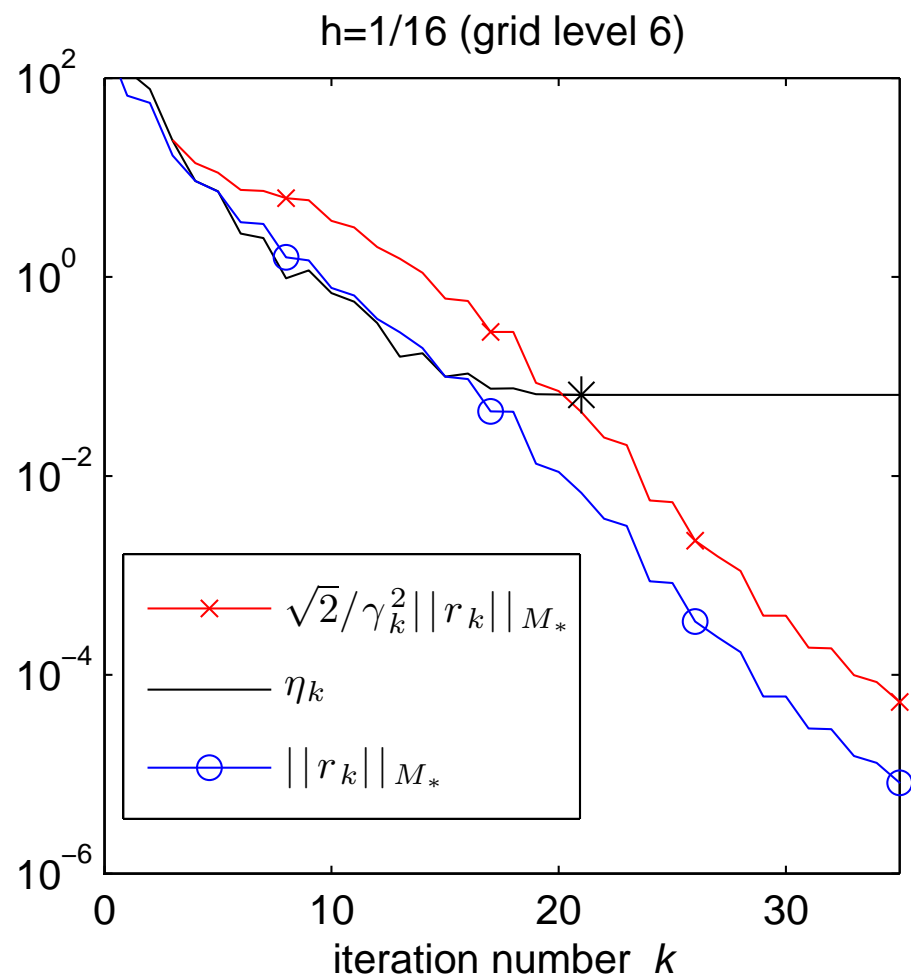
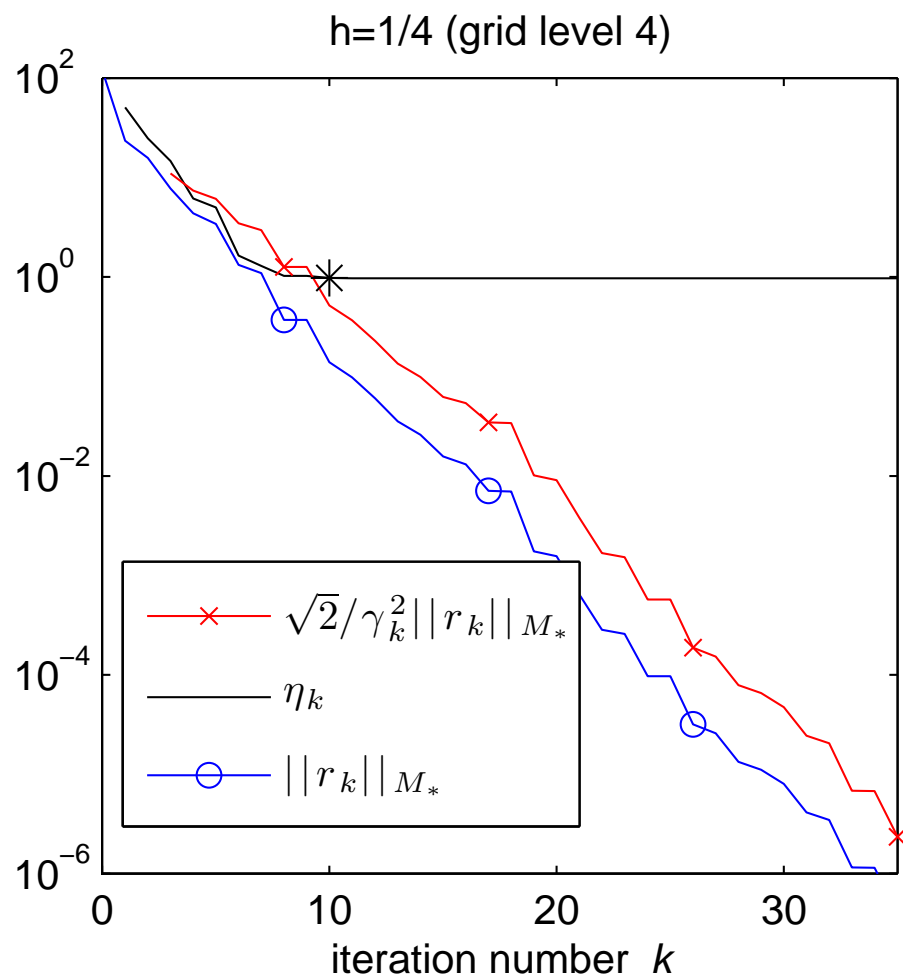
Refined stopping heuristic :

$$\|\mathbf{e}^{(m)}\|_E \leq \frac{\sqrt{2}}{\gamma_m^2} \|\mathbf{r}^{(m)}\|_M \leq \eta^{(m)}$$

Step flow: refined stopping heuristic



Square cavity flow: refined stopping heuristic



Square cavity flow: refined stopping heuristic
iteration counts k_* vs spatial accuracy resolution

| grid | k_* | η | $\ \nabla \cdot \vec{u}_h\ $ |
|------------------------|-----------|-----------------------|------------------------------|
| uniform 8×8 | 10 | 9.71×10^{-1} | 2.97×10^{-2} |
| uniform 16×16 | 17 | 2.54×10^{-1} | 3.66×10^{-3} |
| uniform 32×32 | 21 | 6.51×10^{-2} | 4.56×10^{-4} |
| uniform 64×64 | 24 | 1.64×10^{-2} | 5.69×10^{-5} |
| | | $O(h^2)$ | $O(h^3)$ |

What have we achieved?

- **Efficient linear algebra:** convergence rate is independent of h .
- **Black-box implementation:** No parameters have to be estimated a priori!

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- **Efficient linear algebra:** convergence rate is independent of h .
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Further Reading ...

- David Silvester & Valeria Simoncini.
EST_MINRES: An optimal iterative solver for symmetric indefinite systems stemming from mixed approximation
ACM Trans. Math. Softw., vol. 37 no. 4, 2010.