# Schwarz Smoothers for Conforming Stabilized Discretizations of the Stokes Equations

# Daniel Arndt<sup>1</sup>, Ryan Grove<sup>2</sup>, Guido Kanschat<sup>1</sup>

<sup>1</sup>Heidelberg University <sup>2</sup>Clemson University

15th European Finite Element Fair

Department of Mathematics of the University of Milano



26.-27. May 2017



| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| The Oseer    | n problem |            |             |                   |         |

#### Oseen

Consider the Oseen problem

$$(\boldsymbol{f}, \boldsymbol{v}) = \nu(\nabla \boldsymbol{u}, \nabla \boldsymbol{v}) + \frac{\kappa}{2} ((\boldsymbol{w} \cdot \nabla \boldsymbol{u}, \boldsymbol{v}) - (\boldsymbol{w} \cdot \nabla \boldsymbol{v}, \boldsymbol{u})) \\ - (\boldsymbol{p}, \nabla \cdot \boldsymbol{v}) + (\nabla \cdot \boldsymbol{u}, \boldsymbol{q}) + \gamma(\nabla \cdot \boldsymbol{u}, \nabla \cdot \boldsymbol{v}) \\ \nabla \cdot \boldsymbol{w} = 0 \\ \nabla \cdot \boldsymbol{u} = 0$$

with the grad-div stabilization term  $\gamma(\nabla \cdot \boldsymbol{u}, \nabla \cdot \boldsymbol{v})$ .

This leads to the following structure of the system matrix:

$$\begin{pmatrix} A & B^T \\ B & 0 \end{pmatrix} \begin{pmatrix} \boldsymbol{u} \\ \boldsymbol{p} \end{pmatrix} = \begin{pmatrix} \boldsymbol{f} \\ 0 \end{pmatrix}$$

Hence, we have to solve a symmetric (in case  $\kappa = 0$ ), but indefinite problem.

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Multigrid -  | V-Cycle   | )          |             |                   |         |

## Pre-smoothing:

$$u^{(k+1)} = u^{(k)} - \mathcal{R}_l^{-1} (\mathcal{A}_l u^{(k)} - f_l), \qquad 0 \le k < m_{
m pre}$$

## ② Coarse grid correction:

$$\begin{split} f_{l-1} &= \Pi_{l-1}^{T} (f_{l} - \mathcal{A}_{l} u^{(m_{pre})}) \\ v^{(k+1)} &= M G_{l-1} (v^{(k)}, f_{l-1}), \\ w^{(0)} &= u^{(m_{pre})} + v^{(m_{coarse})} \end{split} \qquad 0 \leq k < m_{coarse} \end{split}$$

### Ost-smoothing:

$$w^{(k+1)} = w^{(k)} - \mathcal{R}_l^{-1} (\mathcal{A}_l w^{(k)} - f_l), \qquad 0 \le k < m_{postl}$$

4 Assign: 
$$MG(u^{(0)}, f_l) = w^{(m_{post})}$$

Coarse grid solver  $MG_0(u(0), f) = \mathcal{A}_0^{-1} f_0$ 

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Multigrid -  | V-Cycle   | )          |             |                   |         |

## Pre-smoothing:

$$u^{(k+1)} = u^{(k)} - \mathcal{R}_l^{-1} (\mathcal{A}_l u^{(k)} - f_l), \qquad 0 \le k < m_{pre}$$

## ② Coarse grid correction:

$$\begin{split} f_{l-1} &= \Pi_{l-1}^{T} (f_{l} - \mathcal{A}_{l} u^{(m_{pre})}) \\ v^{(k+1)} &= M G_{l-1} (v^{(k)}, f_{l-1}), \\ w^{(0)} &= u^{(m_{pre})} + v^{(m_{coarse})} \end{split} \qquad 0 \leq k < m_{coarse} \end{split}$$

### Ost-smoothing:

$$w^{(k+1)} = w^{(k)} - \mathcal{R}_l^{-1} (\mathcal{A}_l w^{(k)} - f_l), \qquad 0 \le k < m_{postl}$$

4 Assign: 
$$MG(u^{(0)}, f_l) = w^{(m_{post})}$$

Coarse grid solver  $MG_0(u(0), f) = \mathcal{A}_0^{-1} f_0$ 







Hermann Amandus Schwarz

- Take the local structure of the problem into account
- Use local problems for preconditioning

$$\mathcal{R}_I = \sum_{K \in \mathcal{T}_I} \mathcal{P}_K \mathcal{A}_K^{-1}$$

Vertex patches



| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Raviart-     | Thomas E  | lements    |             |                   |         |

Original result from Kanschat and Mao<sup>1</sup> using Raviart-Thomas elements.

Key assumption

$$abla \cdot \textit{V}_h = \textit{Q}_h \qquad \qquad \textit{V}_{h,0}^{\textit{div}} \subset \ldots \subset \textit{V}_{h,L}^{\textit{div}}$$

where

$$V_{h,l}^{\textit{div}} := \{ v_h \in V_l : (
abla \cdot u_h, q_h) = 0 \quad orall q_h \in Q_h \}$$

Can this assumption be weakened and the result be applied to other inf-sup stable elements?

<sup>1</sup>Guido Kanschat and Youli Mao. "Multigrid methods for Hdiv-conforming discontinuous Galerkin methods for the Stokes equations". In: *Journal of Numerical Mathematics* 23.1 (2015), pp. 51–66

26.-27. May 2017

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Raviart-Th   | nomas F   | lements    |             |                   |         |

## Theorem<sup>2</sup>

The multilevel iteration  $I - B_L A_L$  for the Stokes problem

- with the variable V-cycle operator  $\mathcal{B}_L$
- employing the smoother  $\mathcal{R}_l$  with suitably small scaling factor  $\eta$

is a contraction with contraction number independent of the level L.

<sup>2</sup>Guido Kanschat and Youli Mao. "Multigrid methods for Hdiv-conforming discontinuous Galerkin methods for the Stokes equations". In: *Journal of Numerical Mathematics* 23.1 (2015), pp. 51–66



Denote the bilinear form  $a_l$  corresponding to the weak Laplace operator by

$$a_l(\boldsymbol{u},\boldsymbol{v}) := \nu(\nabla \boldsymbol{u},\nabla \boldsymbol{v})$$

For  $u_l \in V_l$  define  $u_l^0 \in V_h^{div}$  as projection of  $u_l$  onto  $V_h^{div}$  with respect to  $a_l$ , i.e.

$$a_l(\boldsymbol{u}_l^0, \boldsymbol{v}_l) = a_l(\boldsymbol{u}_l, \boldsymbol{v}_l) \quad \forall \boldsymbol{v}_l \in \boldsymbol{V}_h^{div} l.$$

Then define  $\boldsymbol{u}_{l}^{\perp}$  by  $\boldsymbol{u}_{l}^{\perp} := \boldsymbol{u}_{l} - \boldsymbol{u}_{l}^{0}$ .

#### Lemma

$$rac{lpha}{d^2} \| 
abla \cdot oldsymbol{u}_l^\perp \|_0^2 \leq a_l(oldsymbol{u}_l^\perp,oldsymbol{u}_l^\perp) \leq rac{
u}{\gamma_l^2} \| \pi_{Q_h}(
abla \cdot oldsymbol{u}_l^\perp) \|_0^2$$



Idea: Eliminate the pressure by considering a perturbed formulation

$$\begin{aligned} \alpha(\boldsymbol{u}_l,\boldsymbol{v}_h) + \nu(\nabla \boldsymbol{u}_l,\nabla \boldsymbol{v}_h) + \gamma(\nabla \cdot \boldsymbol{u}_h - \epsilon \boldsymbol{\rho}_h,\nabla \cdot \boldsymbol{v}_h - \epsilon \boldsymbol{q}_h) \\ -(\boldsymbol{\rho}_l,\nabla \cdot \boldsymbol{v}_h) + (\nabla \cdot \boldsymbol{u}_l,\boldsymbol{q}_h) - \epsilon(\boldsymbol{\rho}_l,\boldsymbol{q}_h) = (\boldsymbol{f},\boldsymbol{v}_h) \end{aligned}$$

Defining the operator  $\mathcal{A}_l: \textit{V}_l \times \textit{Q}_l \rightarrow (\textit{V}_l \times \textit{Q}_l)^*$  by

$$\begin{split} \mathcal{A}_l((\boldsymbol{u}_l,\boldsymbol{p}_l),(\boldsymbol{v}_h,q_h)) &:= & \alpha(\boldsymbol{u}_l,\boldsymbol{v}_h) + \nu(\nabla \boldsymbol{u}_l,\nabla \boldsymbol{v}_h) \\ &+ \gamma(\nabla \cdot \boldsymbol{u}_l - \epsilon \boldsymbol{p}_l,\nabla \cdot \boldsymbol{v}_h - \epsilon q_h) \\ &+ (\boldsymbol{p}_l,\nabla \cdot \boldsymbol{v}_h) + (\nabla \cdot \boldsymbol{u}_l,q_h) - \epsilon(\boldsymbol{p}_l,q_h). \end{split}$$

this problem can be written as  $\mathcal{A}_{l}((\boldsymbol{u}_{l}, p_{l}), (\boldsymbol{v}_{h}, q_{h})) = (\boldsymbol{f}, \boldsymbol{v}_{h})$  for all  $(\boldsymbol{v}_{h}, q_{h}) \in \boldsymbol{V}_{l} \times Q_{l}$ .

Introduction Multigrid Analysis I Analysis II Numerical Results Summary
Stokes, Perturbed Primal and Perturbed Dual Problem

For  $\epsilon > 0$ , the Stokes problem can be rewritten as

$$\mathcal{A}_{l}(\boldsymbol{u}_{l},\boldsymbol{v}_{h}) := \alpha(\boldsymbol{u}_{l},\boldsymbol{v}_{h}) + \nu(\nabla \boldsymbol{u}_{l},\nabla \boldsymbol{v}_{h}) \\ + \gamma(\pi_{Q_{h}}^{\perp}(\nabla \cdot \boldsymbol{u}_{l}),\pi_{Q_{h}}^{\perp}(\nabla \cdot \boldsymbol{v}_{h})) \\ + \frac{1}{\epsilon}(\pi_{Q_{h}}(\nabla \cdot \boldsymbol{u}_{l}),\pi_{Q_{h}}(\nabla \cdot \boldsymbol{v}_{h})). \\ \mathcal{A}_{l}(\boldsymbol{u}_{l},\boldsymbol{v}_{h}) = (\boldsymbol{f},\boldsymbol{v}_{h})$$

for all  $\boldsymbol{v}_h \in \boldsymbol{V}_l$ .

#### Lemma

Let  $(\mathbf{u}_l, p_l)$  be the solution to the perturbed problem in two variables and  $\mathbf{u}_l$  the solution to the perturbed problem in one variable. Then it holds

$$oldsymbol{u}_l = oldsymbol{u}_l$$
  $\epsilon oldsymbol{p}_l = \pi_{oldsymbol{Q}_h}(
abla \cdot oldsymbol{u}_l) = \pi_{oldsymbol{Q}_h}(
abla \cdot oldsymbol{u}_l)$ 



# Let $(\boldsymbol{u}, p)$ be the solution to the continuous Stokes problem and $(\boldsymbol{u}_h, p_h)$ the solution to the discretized (perturbed) problem.

# Lemma It holds $\alpha \| \boldsymbol{u} - \boldsymbol{u}_h \|_0^2 + \nu \| \nabla (\boldsymbol{u} - \boldsymbol{u}_h) \|_0^2 + \gamma \| \nabla \cdot (\boldsymbol{u} - \boldsymbol{u}_h) \|_0^2 + \| \boldsymbol{p} - \boldsymbol{p}_h \|_0^2$ $\lesssim \epsilon + h^{2k_p + 2} + h^{2k_u}.$

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Convera      | ence Res  | ult        |             |                   |         |

#### Assumptions

If  $\mathcal{R}_l$  satisfies for all  $\textbf{\textit{w}} \in \textbf{\textit{V}}_l$ 

$$\mathcal{A}_{l}((\mathcal{I}_{l}-\mathcal{R}_{l}\mathcal{A}_{l})\boldsymbol{w},\boldsymbol{w})\geq0$$
(1)

$$(\mathcal{R}_{l}^{-1}[\mathcal{I}_{l}-\mathcal{P}_{l-1}]\boldsymbol{w},[\mathcal{I}_{l}-\mathcal{P}_{l-1})\boldsymbol{w}) \leq \beta_{l}\mathcal{A}_{l}([\mathcal{I}_{l}-\mathcal{P}_{l-1}]\boldsymbol{w},[\mathcal{I}_{l}-\mathcal{P}_{l-1}]\boldsymbol{w})$$
(2)

where  $\beta_l = \mathcal{O}(\gamma_l^{-1})$ , then it holds

$$0 \leq \mathcal{A}_l([\mathcal{I}_l - \mathcal{B}_l \mathcal{A}_l) \boldsymbol{w}, \boldsymbol{w}) \leq \delta \mathcal{A}_l(\boldsymbol{w}, \boldsymbol{w}), \quad \forall \boldsymbol{w} \in \boldsymbol{V}_l$$

where  $\delta < 1$ .

#### Lemma

Let  $\eta \leq 2^{-\dim}$ , then

$$\mathcal{A}_l((\mathcal{I}_l - \mathcal{R}_l \mathcal{A}_l) oldsymbol{w}, oldsymbol{w}) \geq 0, \hspace{1em} orall oldsymbol{w} \in oldsymbol{V}_l.$$

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Stable d     | ecomnosi  | tion       |             |                   |         |

#### Lemma

For all  $\boldsymbol{w} \in \boldsymbol{V}_l$  it holds

$$(\mathcal{R}_l^{-1}[\mathcal{I}_l - \mathcal{P}_{l-1}] \boldsymbol{w}, [l - \mathcal{P}_{l-1}) \boldsymbol{w}) \leq \beta_l \mathcal{A}_l([\mathcal{I}_l - \mathcal{P}_{l-1}] \boldsymbol{w}, [\mathcal{I}_l - \mathcal{P}_{l-1}] \boldsymbol{w})$$

Essentially, we only need to find a decomposition  $(u_v)_v$  of  $[\mathcal{I}_l - \mathcal{P}_{l-1}]w$ , i.e.

$$\boldsymbol{u} := [\mathcal{I}_l - \mathcal{P}_{l-1}] \boldsymbol{w} = \sum_{v} \mathcal{I}_{l,v} \boldsymbol{u}_{v}.$$

such that

$$\sum_{\mathbf{v}} (\mathcal{A}_{l} \mathcal{I}_{l,\mathbf{v}} \mathbf{u}_{\mathbf{v}}, \mathcal{I}_{l,\mathbf{v}} \mathbf{u}_{\mathbf{v}}) \leq \beta_{l} \mathcal{A}_{l} ([\mathcal{I}_{l} - \mathcal{P}_{l-1}] \mathbf{w}, [\mathcal{I}_{l} - \mathcal{P}_{l-1}] \mathbf{w}).$$

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
|              |           |            |             |                   |         |
| Stable de    | ecomposi  | tion       |             |                   |         |

#### Theorem

For any  $\mathbf{v}_l \in \mathbf{V}_l$  there exists a decomposition  $\mathbf{v}_{l,j}$  such that

$$\sum_{j=0}^{J} \mathcal{A}_l(oldsymbol{v}_{l,j},oldsymbol{v}_{l,j}) \lesssim \mathcal{A}_l(oldsymbol{v}_l,oldsymbol{v}_l)$$

provided 
$$\tau_{gd} \lesssim \min\{\nu, \epsilon^{-1}\}.$$

#### Assumption

$$\sum_{\nu} a_l(\boldsymbol{u}_{\nu}^{\perp}, \boldsymbol{u}_{\nu}^{\perp}) \leq Ca_l(\boldsymbol{u}_l^{\perp}, \boldsymbol{u}_l^{\perp})$$

This clearly holds, for discontinuous, divergence-free elements. What about TH?



For discontinuous pressure spaces we first notice

$$\sum_{m{v}}m{V}_{l,m{v}}=m{V}_{l}$$

and for every decomposition it holds

$$\begin{array}{cccc} \boldsymbol{v}_{l} \in \boldsymbol{V}_{l}^{div} & \Longleftrightarrow & (\boldsymbol{v}_{l}, q_{l}) = 0 & \forall q_{l} \in \boldsymbol{Q}_{l} \\ & \Leftrightarrow & (\sum_{v} v_{l,v}, q_{l,K}) = 0 & \forall K \in \Omega_{l}, \quad q_{l,K} \in \boldsymbol{Q}_{l,K} \\ & \Leftarrow & (v_{l,v}, q_{l,K}) = 0 & \forall v, \quad \forall K \in \Omega_{l,v}, \quad q_{l,K} \in \boldsymbol{Q}_{l,K} \\ & \Leftrightarrow & v_{l,v} \in \boldsymbol{V}_{l,v}^{div} & \forall v \end{array}$$

which means  $\sum_{v} V_{l,v}^{div} \subset V_{l}^{div}$ .

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Feng & Lo    | orton     |            |             |                   |         |

Following Feng & Lorton<sup>3</sup> we need to consider the assumptions

#### Assumption

• There exists a positive constant C<sub>a</sub> such that

$$|a(v,w)| \leq C_a ||v||_V ||w||_W \quad \forall v \in V, w \in W.$$

• There exists positive constants  $\gamma_a, \beta_a$  such that

$$\sup_{w \in W} \frac{a(v, w)}{\|w\|_{W}} \le \gamma_{a} \|v\|_{V} \quad \forall v \in V,$$
  
$$\sup_{v \in V} \frac{a(v, w)}{\|v\|_{V}} \le \beta_{a} \|w\|_{W} \quad \forall w \in W.$$

Which follow by standard techniques for the considered case.

<sup>3</sup>Xiaobing Feng and Cody Lorton. "On Schwarz Methods for Nonsymmetric and Indefinite Problems". In: *arXiv preprint arXiv:1308.3211* (2013)

26.-27. May 2017

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Norms        |           |            |             |                   |         |

We need to consider the norm

$$\|(\boldsymbol{u},\boldsymbol{p})\|_{\boldsymbol{a}} = \sup_{(\boldsymbol{v},q)} \frac{a((\boldsymbol{u},\boldsymbol{p}),(\boldsymbol{v},q))}{\|(\boldsymbol{v},q)\|_{\boldsymbol{V}\times\boldsymbol{Q}}}$$

and  $\|(\mathbf{v}, q)\|$  defined via

$$\|(\boldsymbol{v}, \boldsymbol{q})\|^2 := 
u \|\nabla \boldsymbol{v}\|_0^2 + \gamma \|\nabla \cdot \boldsymbol{u}\|_0^2 + \|\boldsymbol{q}\|_0^2.$$

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Norms        |           |            |             |                   |         |

In particular, we have

$$\begin{aligned} a((\boldsymbol{u},\boldsymbol{p}),(\boldsymbol{v},q)) \\ \lesssim \|(\boldsymbol{u},\boldsymbol{p})\|\|(\boldsymbol{v},q)\| \left(1+\kappa\|\boldsymbol{w}\|_{L^{\infty}}+\min\left\{\frac{1}{\sqrt{\gamma}},\frac{1}{\sqrt{\nu}}\right\}\right) \\ \lesssim \|(\boldsymbol{u},\boldsymbol{p})\|\|(\boldsymbol{v},q)\|_{V\times Q} \left(1+\sqrt{\frac{\gamma}{\nu}}\right) \left(1+\kappa\|\boldsymbol{w}\|_{L^{\infty}}+\min\left\{\frac{1}{\sqrt{\gamma}},\frac{1}{\sqrt{\nu}}\right\}\right) \\ \|(\boldsymbol{u},\boldsymbol{p})\|^{2} &= a((\boldsymbol{u},\boldsymbol{p}),(\boldsymbol{v},q)) \leq \sup_{(\boldsymbol{v},q)}\frac{a((\boldsymbol{u},\boldsymbol{p}),(\boldsymbol{v},q))}{\|(\boldsymbol{v},q)\|} \end{aligned}$$

due to the inf-sup stability of the chosen discrete spaces. Hence, these norms are equivalent for  $\gamma \lesssim \nu$ .

Introduction Multigrid Analysis I Analysis II Numerical Results Summary
Stable Decomposition

Now, Feng & Lorton require a energy stable decomposition

$$\sum_{\mathbf{v}} \|(oldsymbol{u}_{\mathbf{v}},oldsymbol{
ho}_{\mathbf{v}})\|_{oldsymbol{a}_j} \leq C\|(oldsymbol{u}_{\mathbf{v}},oldsymbol{
ho}_{\mathbf{v}})\|_{oldsymbol{a}}$$

Equivalence of the norms  $\Rightarrow$  Proofing for the energy norm sufficient

- standard techniques as before
- requires  $\gamma \lesssim \nu$  in general

 $\implies$  The condition number  $\kappa_a(P_{ad})$ 

$$\kappa_a(P_{ad}) := \|P_{ad}\|_a \|P_{ad}^{-1}\|_a$$

of the two-level preconditioner defined by the local Schwarz smoothers is bounded.

26.-27. May 2017

Introduction Multigrid Analysis I Analysis II Numerical Results Summary

# Numerical Results - Test Problem

We consider the test problem

$$-\nu\Delta u + \nabla p = -\nu\Delta u_{ref} + \nabla p_{ref}$$
$$\nabla \cdot u = 0$$

with the reference solution

$$u(x,y) = \begin{pmatrix} \sin(\pi x)\sin(\pi x)\sin(2\pi y)\pi/2\\ -\sin(\pi y)\sin(\pi y)\sin(2\pi x)\pi/2 \end{pmatrix}$$
  
$$p(x,y) = \sin(\pi x)\cos(\pi y).$$



Observe for  $\nu = 10^{-6}$ 

- errors
- iteration counts (error reduction by  $10^{-6}$ ).

| Introduction | Multigric | Analysis     | Analysis I | Numerio | al Results | Summary |
|--------------|-----------|--------------|------------|---------|------------|---------|
| N 1          | 1.5       | <br><u> </u> |            | <br>5   |            |         |



| Introduction | Multigrid | Analysis I   |      | Analysis II | Numerica | al Results | Summary |
|--------------|-----------|--------------|------|-------------|----------|------------|---------|
|              |           | <br><b>•</b> | 1.01 |             | <br>-    |            |         |



| AL LED U               |            |             | <b>D</b> .         |         |
|------------------------|------------|-------------|--------------------|---------|
| introduction Mangina   | Analysis   | Analysis ii | Numerical riesuits | Summary |
| Introduction Multiarid | Analysis I | Analysis II | Numerical Results  | Summary |



| NI 1 1 D            |               |            |              | -       |         |
|---------------------|---------------|------------|--------------|---------|---------|
|                     |               |            |              |         |         |
| Introduction Multig | grid Analysis | I Analysis | II Numerical | Results | Summary |



| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Numerical    | Results   |            |             |                   |         |

|                               |                  |                     | Refinement        |                   |                   |                     |                   |  |  |
|-------------------------------|------------------|---------------------|-------------------|-------------------|-------------------|---------------------|-------------------|--|--|
| Element                       | u                | 1                   | 2                 | 3                 | 4                 | 5                   | 6                 |  |  |
| $\mathbb{Q}_2/\mathbb{P}_1^-$ | 10 <sup>0</sup>  | $1 \cdot 10^{-7}$   | $1 \cdot 10^{-8}$ | $5 \cdot 10^{-4}$ | $3 \cdot 10^{-3}$ | $8 \cdot 10^{-1}$   | $3 \cdot 10^{0}$  |  |  |
| $\mathbb{Q}_2/\mathbb{Q}_1$   | 10 <sup>0</sup>  | $5 \cdot 10^{-1}$   | $5 \cdot 10^{-1}$ | $1 \cdot 10^{-1}$ | $1 \cdot 10^{-8}$ | $1 \cdot 10^{-8}$   | $1 \cdot 10^{-8}$ |  |  |
| $\mathbb{Q}_2/\mathbb{P}_1^-$ | $10^{-6}$        | 1 · 10 <sup>0</sup> | $3 \cdot 10^1$    | $2 \cdot 10^{1}$  | $5 \cdot 10^1$    | $1 \cdot 10^{2}$    | $9 \cdot 10^1$    |  |  |
| $\mathbb{Q}_2/\mathbb{Q}_1$   | 10 <sup>-6</sup> | 9 · 10 <sup>0</sup> | $9 \cdot 10^1$    | $9 \cdot 10^1$    | $2 \cdot 10^{2}$  | $5 \cdot 10^2$      | $4 \cdot 10^{2}$  |  |  |
| $\mathbb{Q}_3/\mathbb{P}_2^-$ | 10 <sup>0</sup>  | $1 \cdot 10^{-6}$   | $1 \cdot 10^{-5}$ | $2 \cdot 10^{-3}$ | $5 \cdot 10^{-1}$ | 2 · 10 <sup>0</sup> | $7 \cdot 10^{1}$  |  |  |
| $\mathbb{Q}_3/\mathbb{Q}_2$   | 10 <sup>0</sup>  | $5 \cdot 10^{-4}$   | $2 \cdot 10^{-2}$ | $1 \cdot 10^{0}$  | $2 \cdot 10^{0}$  | $2 \cdot 10^{0}$    | $1 \cdot 10^{0}$  |  |  |
| $\mathbb{Q}_3/\mathbb{P}_2^-$ | 10 <sup>-6</sup> | 1 · 10 <sup>5</sup> | $5 \cdot 10^3$    | $4 \cdot 10^{0}$  | $1 \cdot 10^{1}$  | $5 \cdot 10^2$      | $9 \cdot 10^{-1}$ |  |  |
| $\mathbb{Q}_3/\mathbb{Q}_2$   | 10 <sup>-6</sup> | 1 · 10 <sup>5</sup> | $8 \cdot 10^{2}$  | $6 \cdot 10^1$    | $4 \cdot 10^1$    | $4 \cdot 10^2$      | $5 \cdot 10^{-1}$ |  |  |
|                               |                  | <b>T</b> 11 O       |                   |                   |                   |                     |                   |  |  |

Table : Optimal stabilization parameter

| #Levels | 0 | 1  | 2  | 3  | 4  |
|---------|---|----|----|----|----|
| RT1, 2D | 3 | 9  | 10 | 11 | 13 |
| RT2, 2D | 3 | 9  | 10 | 11 | 11 |
| RT1, 3D | 3 | 13 | 16 | 20 |    |

Table : Iteration counts for Raviart-Thomas elements

Introduction Multigrid Analysis I Analysis II Numerical Results Summary

Numerical Results - Iteration Counts -  $\mathbb{Q}_2/\mathbb{P}_1^-$  -  $\eta = \frac{1}{4}$  - 2D

|         |                 |                  | $\tau_{\rm gd}$  |                  |                  |
|---------|-----------------|------------------|------------------|------------------|------------------|
| #Levels | 10 <sup>0</sup> | 10 <sup>-1</sup> | 10 <sup>-2</sup> | 10 <sup>-3</sup> | 10 <sup>-4</sup> |
| 0       | 2               | 2                | 2                | 2                | 2                |
| 1       | 24              | 23               | 27               | 22               | 17               |
| 2       | 70              | 65               | 57               | 43               | 25               |
| 3       | 236             | 159              | 93               | 48               | 27               |
| 4       | 459             | 247              | 105              | 49               | 28               |

|         |                  |                  | $	au_{gd}$       |                  |                  |
|---------|------------------|------------------|------------------|------------------|------------------|
| #Levels | 10 <sup>-5</sup> | 10 <sup>-6</sup> | 10 <sup>-7</sup> | 10 <sup>-8</sup> | 10 <sup>-9</sup> |
| 0       | 2                | 2                | 2                | 2                | 2                |
| 1       | 14               | 12               | 13               | 13               | 13               |
| 2       | 19               | 18               | 18               | 18               | 18               |
| 3       | 19               | 19               | 19               | 19               | 19               |
| 4       | 19               | 18               | 19               | 20               | 20               |

26.-27. May 2017

Numerical Results - Iteration Counts -  $\mathbb{Q}_2/\mathbb{Q}_1$  -  $\eta = \frac{1}{8}$  - 2D

|         |                 |                  | $	au_{\it gd}$   |                  |                  |
|---------|-----------------|------------------|------------------|------------------|------------------|
| #Levels | 10 <sup>0</sup> | 10 <sup>-1</sup> | 10 <sup>-2</sup> | 10 <sup>-3</sup> | 10 <sup>-4</sup> |
| 0       | 2               | 2                | 2                | 2                | 2                |
| 1       | 35              | 31               | 36               | 28               | 22               |
| 2       | 137             | 98               | 85               | 59               | 31               |
| 3       | 454             | 294              | 159              | 71               | 37               |
| 4       | -               | 610              | 190              | 76               | 38               |

|         |                  |                  | $	au_{gd}$       |                  |                  |
|---------|------------------|------------------|------------------|------------------|------------------|
| #Levels | 10 <sup>-5</sup> | 10 <sup>-6</sup> | 10 <sup>-7</sup> | 10 <sup>-8</sup> | 10 <sup>-9</sup> |
| 0       | 2                | 2                | 2                | 2                | 2                |
| 1       | 17               | 17               | 17               | 17               | 17               |
| 2       | 23               | 24               | 24               | 25               | 25               |
| 3       | 28               | 31               | 34               | 35               | 35               |
| 4       | 28               | 33               | 38               | 39               | 39               |

Numerical Results - Iteration Counts -  $\mathbb{Q}_3/\mathbb{P}_2^-$  -  $\eta = \frac{1}{4}$  - 2D

|         |                 |                  | $	au_{\it gd}$   |                  |                  |
|---------|-----------------|------------------|------------------|------------------|------------------|
| #Levels | 10 <sup>0</sup> | 10 <sup>-1</sup> | 10 <sup>-2</sup> | 10 <sup>-3</sup> | 10 <sup>-4</sup> |
| 0       | 2               | 2                | 2                | 2                | 2                |
| 1       | 12              | 12               | 13               | 14               | 15               |
| 2       | 19              | 19               | 19               | 20               | 17               |
| 3       | 30              | 30               | 29               | 24               | 16               |
| 4       | 39              | 38               | 35               | 24               | 16               |

|         |                  |                  | $	au_{gd}$       |                  |                  |
|---------|------------------|------------------|------------------|------------------|------------------|
| #Levels | 10 <sup>-5</sup> | 10 <sup>-6</sup> | 10 <sup>-7</sup> | 10 <sup>-8</sup> | 10 <sup>-9</sup> |
| 0       | 2                | 2                | 3                | 3                | 2                |
| 1       | 15               | 16               | 16               | 16               | 16               |
| 2       | 15               | 17               | 18               | 18               | 18               |
| 3       | 15               | 17               | 18               | 18               | 18               |
| 4       | 14               | 16               | 18               | 18               | 18               |

Numerical Results - Iteration Counts -  $\mathbb{Q}_3/\mathbb{Q}_2$  -  $\eta = \frac{1}{8}$  - 2D

|         | $	au_{gd}$      |                  |                  |                  |                  |  |  |  |  |
|---------|-----------------|------------------|------------------|------------------|------------------|--|--|--|--|
| #Levels | 10 <sup>0</sup> | 10 <sup>-1</sup> | 10 <sup>-2</sup> | 10 <sup>-3</sup> | 10 <sup>-4</sup> |  |  |  |  |
| 0       | 2               | 2                | 2                | 2                | 2                |  |  |  |  |
| 1       | 19              | 19               | 20               | 20               | 21               |  |  |  |  |
| 2       | 31              | 31               | 31               | 27               | 25               |  |  |  |  |
| 3       | 36              | 35               | 33               | 32               | 25               |  |  |  |  |
| 4       | 50              | 50               | 50               | 36               | 25               |  |  |  |  |

|         | $	au_{gd}$       |                  |                  |                  |                  |  |  |  |  |
|---------|------------------|------------------|------------------|------------------|------------------|--|--|--|--|
| #Levels | 10 <sup>-5</sup> | 10 <sup>-6</sup> | 10 <sup>-7</sup> | 10 <sup>-8</sup> | 10 <sup>-9</sup> |  |  |  |  |
| 0       | 2                | 2                | 2                | 2                | 2                |  |  |  |  |
| 1       | 21               | 22               | 22               | 22               | 22               |  |  |  |  |
| 2       | 25               | 28               | 31               | 31               | 31               |  |  |  |  |
| 3       | 26               | 30               | 33               | 34               | 34               |  |  |  |  |
| 4       | 27               | 32               | 37               | 37               | 38               |  |  |  |  |

26.-27. May 2017

|         | $	au_{gd}$      |                  |                  |                  |           |  |  |  |  |
|---------|-----------------|------------------|------------------|------------------|-----------|--|--|--|--|
| #Levels | 10 <sup>0</sup> | 10 <sup>-1</sup> | 10 <sup>-2</sup> | 10 <sup>-3</sup> | $10^{-4}$ |  |  |  |  |
| 0       | 2               | 2                | 2                | 2                | 2         |  |  |  |  |
| 1       | 72              | 64               | 59               | 40               | 24        |  |  |  |  |
| 2       | 426             | 264              | 146              | 65               | 37        |  |  |  |  |
| 3       | 928             | 402              | 149              | 67               | 37        |  |  |  |  |

|         | $	au_{gd}$       |                  |                  |                  |                  |  |  |  |  |
|---------|------------------|------------------|------------------|------------------|------------------|--|--|--|--|
| #Levels | 10 <sup>-5</sup> | 10 <sup>-6</sup> | 10 <sup>-7</sup> | 10 <sup>-8</sup> | 10 <sup>-9</sup> |  |  |  |  |
| 0       | 2                | 2                | 2                | 2                | 2                |  |  |  |  |
| 1       | 21               | 20               | 21               | 21               | 21               |  |  |  |  |
| 2       | 26               | 28               | 29               | 30               | 30               |  |  |  |  |
| 3       | 27               | 29               | 31               | 31               | 31               |  |  |  |  |

| Introduction | Multigrid | Analysis I | Analysis II | Numerical Results | Summary |
|--------------|-----------|------------|-------------|-------------------|---------|
| Summary      |           |            |             |                   |         |

### Results

- Local schwarz smoothers applicable for inf-sup stable conforming elements
- Comparable results to Raviart-Thomas elements
- $\mathbb{Q}_{k+1}/\mathbb{P}_k^-$  elements perform much better than  $\mathbb{Q}_{k+1}/\mathbb{Q}_k$  elements
- Analysis requires  $\tau_{gd} \lesssim \nu$ ; sharpness confirmed by numerical results
- Positive effect of stabilization especially for  $\mathbb{Q}_{k+1}/\mathbb{Q}_k$  elements

Outlook/Challenges:

- Consider also convection dominated problems (Oseen, Navier-Stokes)
- Lift the restriction  $\tau_{\rm gd} \lesssim \nu$
- Complete the multigrid analysis

# Thank you for your attention!

# Numerical Results - Iteration Counts

- 2D
- $\nu = 10^{-6}$
- multiplicative smoother
- with smoother relaxation term of 1.

|    | $\mathbb{Q}_2 \times \mathbb{Q}_1$ |                  |     | $\mathbb{Q}_2 \times \mathbb{P}_1^-$ |                  |     | $Q_2^+ \times \mathbb{Q}_1$ |                  |       | $\mathbb{Q}_2 \times (\mathbb{Q}_1 + \mathbb{Q}_0)$ |           |     |
|----|------------------------------------|------------------|-----|--------------------------------------|------------------|-----|-----------------------------|------------------|-------|---|-----------|-----|
|    | $\gamma$                           |                  |     | $\gamma$                             |                  |     | γ                           |                  |       | $\gamma$  |           |     |
| GR | 0.0                                | 10 <sup>-6</sup> | 1.0 | 0.0                                  | 10 <sup>-6</sup> | 1.0 | 0.0                         | 10 <sup>-6</sup> | 1.0   | 0.0   | $10^{-6}$ | 1.0 |
| 0  | 1                                  | 1                | 1   | 1                                    | 1                | 1   | 1                           | 1                | 1     | 1   | 1         | 1   |
| 1  | 6                                  | 6                | 16  | 3                                    | 3                | 9   | 18                          | 17               | 38    | 7   | 6         | 16  |
| 2  | 9                                  | 8                | 49  | 5                                    | 5                | 32  | 28                          | 34               | 97    | 21  | 19        | 58  |
| 3  | 10                                 | 9                | 138 | 6                                    | 5                | 89  | 37                          | 40               | 553   | 65  | 60        | 381 |
| 4  | 11                                 | 9                | 282 | 6                                    | 5                | 195 | 38                          | 41               | 1000f | -   | -         | -   |

## Numerical Results - Iteration Counts

- 2D
- $\nu = 10^{-6}$
- multiplicative smoother
- with smoother relaxation term of 1.0 for all elements

|    | $\mathbb{Q}_3 \times \mathbb{Q}_2$ |                  |     | $\mathbb{Q}_3 \times \mathbb{P}_2^-$ |                  |          | $Q_3^+ \times \mathbb{Q}_2$ |           |     | $\mathbb{Q}_3 \times (\mathbb{Q}_2 + \mathbb{Q}_0)$ |                  |     |
|----|------------------------------------|------------------|-----|--------------------------------------|------------------|----------|-----------------------------|-----------|-----|---|------------------|-----|
|    | $\gamma$                           |                  |     | $\gamma$                             |                  | $\gamma$ |                             |           | γ   |   |                  |     |
| GR | 0.0                                | 10 <sup>-6</sup> | 1.0 | 0.0                                  | 10 <sup>-6</sup> | 1.0      | 0.0                         | $10^{-6}$ | 1.0 | 0.0   | 10 <sup>-6</sup> | 1.0 |
| 0  | 1                                  | 1                | 1   | 1                                    | 1                | 1        | 1                           | 1         | 1   | 1   | 1                | 1   |
| 1  | 5                                  | 5                | 5   | 3                                    | 3                | 3        | 16                          | 16        | 27  | 7   | 8                | 6   |
| 2  | 9                                  | 9                | 10  | 4                                    | 4                | 6        | 32                          | 35        | 44  | 17  | 16               | 12  |
| 3  | 12                                 | 11               | 18  | 4                                    | 3                | 8        | 39                          | 41        | 76  | 31  | 28               | 22  |
| 4  | 13                                 | 11               | 31  | 3                                    | 3                | 8        | 46                          | 44        | 156 | 57  | 50               | 37  |

# Numerical Results - Iteration Counts

3D

$$\nu = 1^{-6}$$

- additive smoother
- with smoother relaxation term of .25 for all elements

|    | $\mathbb{Q}_2 \times \mathbb{Q}_1$ |           |       | $\mathbb{Q}_2 \times \mathbb{P}_1^-$ |                  |     | $Q_2^+ 	imes \mathbb{Q}_1$ |           |       | $\mathbb{Q}_2 \times (\mathbb{Q}_1 + \mathbb{Q}_0)$ |           |       |
|----|------------------------------------|-----------|-------|--------------------------------------|------------------|-----|----------------------------|-----------|-------|---|-----------|-------|
|    |                                    | $\gamma$  |       |                                      | $\gamma$         |     |                            | $\gamma$  |       |   | $\gamma$  |       |
| GR | 0.0                                | $10^{-6}$ | 1.0   | 0.0                                  | 10 <sup>-6</sup> | 1.0 | 0.0                        | $10^{-6}$ | 1.0   | 0.0   | $10^{-6}$ | 1.0   |
| 0  | 2                                  | 2         | 2     | 2                                    | 2                | 2   | 2                          | 2         | 5     | 2   | 2         | 2     |
| 1  | 35                                 | 34        | 477   | 21                                   | 20               | 72  | 183                        | 177       | 1000f | 38  | 32        | 194   |
| 2  | 1000f                              | 1000f     | 1000f | 30                                   | 38               | 426 | 1000f                      | 1000f     | 1000f | 1000f   | 1000f     | 1000f |