

# Goal-oriented adaptive FEMs with optimal computational complexity

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joint work with

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FWF



Explaining the title

GOAFEM with exact solver

GOAFEM with iterative solver

Numerical experiment

Conclusion

## Explaining the title

- symmetric linear elliptic PDE

$$\begin{aligned} -\operatorname{div}(\mathbf{A}\nabla u^*) &= f - \operatorname{div} \mathbf{f} && \text{in } \Omega \subset \mathbb{R}^d \\ u^* &= 0 && \text{on } \partial\Omega \end{aligned}$$

- linear goal functional  $G(v) = \int_{\Omega} gv + \mathbf{g} \cdot \nabla v \, dx$
- approximate quantity of interest  $G(u^*)$ 
  - ▶ instead of  $u^*$  wrt. energy norm

- $\mathcal{T}_0$  conforming initial triangulation
- $\mathbb{T} = \mathbb{T}(\mathcal{T}_0)$  set of admissible conforming refinements  $\mathcal{T}_\ell \in \mathbb{T}$
- $u_\ell^\star \in \mathbb{V}_\ell := \mathcal{S}_0^p(\mathcal{T}_\ell)$  conforming FEM solution

$$a(u_\ell^\star, v_\ell) = F(v_\ell) \quad \text{for all } v_\ell \in \mathbb{V}_\ell$$

- **apply:** SOLVE  $\rightarrow$  ESTIMATE  $\rightarrow$  MARK  $\rightarrow$  REFINES
- **goal:**  $|G(u^\star) - G(u_\ell^\star)| = \mathcal{O}((\#\mathcal{T}_\ell)^{-\alpha})$  with  $\alpha > 0$  as large as possible

- **starting point:** an adaptive algorithm leads to optimal rates  
 $\iff$  error decays with any possible rate along generated sequence  $(\mathcal{T}_\ell)_{\ell \in \mathbb{N}}$

- **first question:** Which rates are possible?

▶  $\|G(u^*)\|_{\mathbb{A}_\alpha} := \sup_{N \geq \#\mathcal{T}_0} \min_{\#\mathcal{T}_{\text{opt}} \leq N} (N+1)^\alpha |G(u^*) - G(u_{\text{opt}}^*)|$

▶ **then:**  $\|G(u^*)\|_{\mathbb{A}_\alpha} < \infty \iff$  rate  $\alpha > 0$  is possible

- **second question:** When does algorithm convergence with rate  $\alpha > 0$ ?

$\iff \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_\ell)^\alpha |G(u^*) - G(u_\ell^*)| < \infty$

$\implies$  adaptive algorithm guarantees optimal rates if and only if

▶  $\forall \alpha > 0: \quad \|G(u^*)\|_{\mathbb{A}_\alpha} \simeq \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_\ell)^\alpha |G(u^*) - G(u_\ell^*)|$

- optimal rates

$$\forall \alpha > 0 : \quad \|G(u^\star)\|_{\mathbb{A}_\alpha} \simeq \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_\ell)^\alpha |G(u^\star) - G(u_\ell^\star)|$$

- idealized optimal computational complexity — because of  $u_\ell^\star$

$$\forall \alpha > 0 : \quad \|G(u^\star)\|_{\mathbb{A}_\alpha} \simeq \sup_{\ell \in \mathbb{N}_0} \left( \sum_{\ell'=0}^{\ell} \#\mathcal{T}_{\ell'} \right)^\alpha |G(u^\star) - G(u_\ell^\star)|$$

- optimal computational complexity — with  $u_\ell^k \approx u_\ell^\star$  and  $G_\ell^k \approx G(u_\ell^\star)$

$$\forall \alpha > 0 : \quad \|G(u^\star)\|_{\mathbb{A}_\alpha} \simeq \sup_{(\ell,k) \in \mathcal{Q}} \left( \sum_{\substack{(\ell',k') \in \mathcal{Q} \\ (\ell',k') \leq (\ell,k)}} \#\mathcal{T}_{\ell'} \right)^\alpha |G(u^\star) - G_\ell^k|$$

- note: later results will be slightly weaker

- ▶ optimal rates / complexity wrt. quasi-error quantity  $\Delta_\ell^k \gtrsim |G(u^\star) - G_\ell^k|$
- ▶ since error  $|G(u^\star) - G_\ell^k|$  is not accessible

## GOAFEM with exact solver



- $u^* \in \mathbb{V} = H_0^1(\Omega)$  primal solution

$$a(u^*, v) = F(v) \quad \text{for all } v \in \mathbb{V}$$

- with FEM approximation  $u^* \approx u_\ell^* \in \mathbb{V}_\ell$

- $z^* \in \mathbb{V}$  dual solution

$$a(v, z^*) = G(v) \quad \text{for all } v \in \mathbb{V}$$

- with FEM approximation  $z^* \approx z_\ell^* \in \mathbb{V}_\ell$

- residual a-posteriori error estimators  $\eta_\ell(u_\ell^*)$  and  $\zeta_\ell(z_\ell^*)$

$$\implies G(u^*) - G(u_\ell^*) = G(u^* - u_\ell^*) = a(u^* - u_\ell^*, z^*) = a(u^* - u_\ell^*, z^* - z_\ell^*)$$

$$\implies |G(u^*) - G(u_\ell^*)| \leq \|u^* - u_\ell^*\| \|z^* - z_\ell^*\| \lesssim \eta_\ell(u_\ell^*) \zeta_\ell(z_\ell^*)$$



**Input:**  $\mathcal{T}_0$ ,  $0 < \theta \leq 1$

For each  $\ell = 0, 1, 2, \dots$  do

- **SOLVE:** compute  $u_\ell^*$  and  $z_\ell^*$
- **ESTIMATE:** compute  $\eta_\ell(T, u_\ell^*)$  and  $\zeta_\ell(T, z_\ell^*)$  for all  $T \in \mathcal{T}_\ell$
- **MARK:** choose  $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$  such that  $\theta \sum_{T \in \mathcal{T}_\ell} \varrho_\ell(T)^2 \leq \sum_{T \in \mathcal{M}_\ell} \varrho_\ell(T)^2$   
 where  $\varrho_\ell(T)^2 = \eta_\ell(u_\ell^*)^2 \zeta_\ell(T, z_\ell^*)^2 + \eta_\ell(T, u_\ell^*)^2 \zeta_\ell(z_\ell^*)^2$
- **REFINE:**  $\mathcal{T}_{\ell+1} := \text{refine}(\mathcal{T}_\ell, \mathcal{M}_\ell)$

**Output:** Discrete goal values  $G(u_\ell^*)$  and estimator products  $\eta_\ell(u_\ell^*) \zeta_\ell(z_\ell^*)$

- same structure as AFEM loop, but modified marking step
- $\mathcal{M}_\ell$  is always chosen with quasi-minimal cardinality

 Mommer, Stevenson: SIAM J. Numer. Anal., 47 (2009)

 Becker, Estecahandy, Trujillo: SIAM J. Numer. Anal., 49 (2011)

## Mommer & Stevenson '09

- choose  $\mathcal{M}_\ell^u \subseteq \mathcal{T}_\ell$  such that  $\theta \eta_\ell(u_\ell^*)^2 \leq \sum_{T \in \mathcal{M}_\ell^u} \eta_\ell(T, u_\ell^*)^2$
- choose  $\mathcal{M}_\ell^z \subseteq \mathcal{T}_\ell$  such that  $\theta \zeta_\ell(z_\ell^*)^2 \leq \sum_{T \in \mathcal{M}_\ell^z} \zeta_\ell(T, z_\ell^*)^2$
- choose  $\mathcal{M}_\ell \in \{\mathcal{M}_\ell^u, \mathcal{M}_\ell^z\}$  with  $\#\mathcal{M}_\ell = \min\{\#\mathcal{M}_\ell^u, \#\mathcal{M}_\ell^z\}$

## Becker, Estecahandy, Trujillo '11

- choose  $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$  such that

$$2\theta \eta_\ell(u_\ell^*)^2 \zeta_\ell(z_\ell^*)^2 \leq \eta_\ell(u_\ell^*)^2 \sum_{T \in \mathcal{M}_\ell} \zeta_\ell(T, z_\ell^*)^2 + \zeta_\ell(u_\ell^*)^2 \sum_{T \in \mathcal{M}_\ell} \eta_\ell(T, u_\ell^*)^2$$

- $\text{MS}(\theta, \mathcal{M}_\ell) \implies \text{BET}(\theta/2, \mathcal{M}_\ell)$
- $\text{BET}(\theta, \mathcal{M}_\ell) \implies \text{Dörfler}(\eta_\ell, \theta, \mathcal{M}_\ell) \text{ or } \text{Dörfler}(\zeta_\ell, \theta, \mathcal{M}_\ell)$

 Mommer, Stevenson: SIAM J. Numer. Anal., 47 (2009)

 Becker, Estecahandy, Trujillo: SIAM J. Numer. Anal., 49 (2011)

## Theorem (Mommer, Stevenson '09; Feischl, P., van der Zee '16)

- arbitrary  $0 < \theta \leq 1$
- BET marking (or MS marking)

⇒ exists  $0 < q < 1$  such that

$$|G(u^*) - G(u_\ell^*)| \lesssim \eta_\ell(u_\ell^*) \zeta_\ell(z_\ell^*) \lesssim q^{\ell-\ell'} \eta_{\ell'}(u_{\ell'}^*) \zeta_{\ell'}(z_{\ell'}^*)$$

- first proof by MS for Poisson problem
  - ▶  $\eta_\ell(u_\ell^*) \zeta_\ell(z_\ell^*) \simeq \Lambda_\ell^* := [\|u^* - u_\ell^*\|^2 + \text{osc}_\ell(F)^2]^{1/2} [\|z^* - z_\ell^*\|^2 + \text{osc}_\ell(G)^2]^{1/2}$
  - ▶  $\Lambda_{\ell+1}^* \leq q \Lambda_\ell^*$  by monotonicity of oscillations
  - ▶ does not generalize to symmetric problems
- proof by FPZ for general 2nd order linear elliptic PDEs



Mommer, Stevenson: SIAM J. Numer. Anal., 47 (2009)



Feischl, Praetorius, van der Zee: SIAM J. Numer. Anal., 54 (2016)

## Theorem (Mommer, Stevenson '09; Feischl, P., van der Zee '16)

- arbitrary  $s, t > 0$
- BET marking (or MS marking)
- $\|u^*\|_{\mathbb{A}_s} := \sup_{N \geq \#\mathcal{T}_0} \min_{\#\mathcal{T}_{\text{opt}} \leq N} (N+1)^s \eta_{\text{opt}}(u_{\text{opt}}^*) < \infty$
- $\|z^*\|_{\mathbb{A}_t} := \sup_{N \geq \#\mathcal{T}_0} \min_{\#\mathcal{T}_{\text{opt}} \leq N} (N+1)^t \zeta_{\text{opt}}(z_{\text{opt}}^*) < \infty$
- sufficiently small  $0 < \theta \leq 1$

$$\implies \sup_{\ell \in \mathbb{N}} (\#\mathcal{T}_\ell)^{s+t} \eta_\ell(u_\ell^*) \zeta_\ell(z_\ell^*) \lesssim \|u^*\|_{\mathbb{A}_s} \|z^*\|_{\mathbb{A}_t}$$

- **note:** involves separate approximation classes for  $u^*$  and  $z^*$  (unlike intro!)
- proof closely related to optimality of standard AFEM



Mommer, Stevenson: SIAM J. Numer. Anal., 47 (2009)



Feischl, Praetorius, van der Zee: SIAM J. Numer. Anal., 54 (2016)

## GOAFEM with iterative solver

- exact FEM solutions  $u_\ell^*, z_\ell^* \in \mathbb{V}_\ell$

$$G(u^*) - G(u_\ell^*) = a(u^* - u_\ell^*, z^*) \stackrel{\text{orth}}{=} a(u^* - u_\ell^*, z^* - z_\ell^*)$$

- for general  $u_\ell^k, z_\ell^k \in \mathbb{V}_\ell$

$$G(u^*) - G(u_\ell^k) = a(u^* - u_\ell^k, z^*) = a(u^* - u_\ell^k, z^* - z_\ell^k) + a(u^* - u_\ell^k, z_\ell^k)$$

⇒ discrete goal  $G(u_\ell^k, z_\ell^k) = G(u_\ell^k) + [F(z_\ell^k) - a(u_\ell^k, z_\ell^k)]$  satisfies

$$|G(u^*) - G(u_\ell^k, z_\ell^k)| = a(u^* - u_\ell^k, z^* - z_\ell^k) \leq \|u^* - u_\ell^k\| \|z^* - z_\ell^k\|$$

- **note:** discrete goal must be adapted, since Galerkin orthogonality fails



- let  $0 < \kappa < 1$
- consider contractive solver for discrete linear systems

$$\|u_\ell^\star - u_\ell^k\| \leq \kappa \|u_\ell^\star - u_\ell^{k-1}\| \quad \text{for all } k \in \mathbb{N}$$


- nothing but triangle inequality

$$\implies \frac{1 - \kappa}{\kappa} \|u_\ell^\star - u_\ell^k\| \leq \|u_\ell^k - u_\ell^{k-1}\| \leq (1 + \kappa) \|u_\ell^\star - u_\ell^{k-1}\|$$

- **example solvers:**
  - ▶ PCG with multi-level additive Schwarz preconditioner
  - ▶ geometric multigrid

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 Chen, Nochetto, Xu: Numer. Math. 120 (2012)

 Wu, Zheng: Appl. Numer. Math. 113 (2017)



- reliability & stability of residual error estimator

$$\begin{aligned} \|u^\star - u_\ell^k\| &\leq \|u^\star - u_\ell^\star\| + \|u_\ell^\star - u_\ell^k\| && \stackrel{\text{rel}}{\lesssim} \eta_\ell(u_\ell^\star) + \|u_\ell^\star - u_\ell^k\| \\ & && \stackrel{\text{stab}}{\lesssim} \eta_\ell(u_\ell^k) + \|u_\ell^\star - u_\ell^k\| \\ & && \stackrel{\text{solve}}{\lesssim} \eta_\ell(u_\ell^k) + \|u_\ell^k - u_\ell^{k-1}\| \end{aligned}$$

- note:** contractive solver allows for a-posteriori error control

$$|G(u^\star) - G(u_\ell^k, z_\ell^k)| \lesssim [\eta_\ell(u_\ell^k) + \|u_\ell^k - u_\ell^{k-1}\|] [\zeta_\ell(z_\ell^k) + \|z_\ell^k - z_\ell^{k-1}\|]$$

- idea:** equilibrate  $\eta_\ell(u_\ell^k)$  and  $\|u_\ell^k - u_\ell^{k-1}\|$

$\implies$  stop algebraic solver for  $K = k$  as soon as  $\|u_\ell^K - u_\ell^{K-1}\| \leq \lambda \eta_\ell(u_\ell^K)$

- nested iteration:**  $u_\ell^0 := u_{\ell-1}^K$

$\implies$  a-posteriori error control for all  $u_\ell^k$  but  $u_0^0$

**Input:**  $\mathcal{T}_0$ ,  $u_0^0$ ,  $z_0^0$ ,  $0 < \theta \leq 1$ ,  $\lambda > 0$

For each  $\ell = 0, 1, 2, \dots$  do

■ **SOLVE & ESTIMATE:** For  $k = 1, 2, 3, \dots, K$ , **repeat**

- ▶ compute  $u_\ell^k$  and  $z_\ell^k$
- ▶ compute  $\eta_\ell(T, u_\ell^k)$  and  $\zeta_\ell(T, z_\ell^k)$  for all  $T \in \mathcal{T}_\ell$

■ **until**  $\|u_\ell^K - u_\ell^{K-1}\| \leq \lambda \eta_\ell(u_\ell^K)$  and  $\|z_\ell^K - z_\ell^{K-1}\| \leq \lambda \zeta_\ell(z_\ell^K)$

■ **MARK:** choose  $\mathcal{M}_\ell \subseteq \mathcal{T}_\ell$  such that  $\theta \sum_{T \in \mathcal{T}_\ell} \varrho_\ell(T)^2 \leq \sum_{T \in \mathcal{M}_\ell} \varrho_\ell(T)^2$   
 where  $\varrho_\ell(T)^2 = \eta_\ell(u_\ell^K)^2 \zeta_\ell(T, z_\ell^K)^2 + \eta_\ell(T, u_\ell^K)^2 \zeta_\ell(z_\ell^K)^2$

■ **REFINE:**  $\mathcal{T}_{\ell+1} := \text{refine}(\mathcal{T}_\ell, \mathcal{M}_\ell)$ ,  $u_{\ell+1}^0 := u_\ell^K$ ,  $z_{\ell+1}^0 := z_\ell^K$

**Output:** Discrete goal values  $G(u_\ell^K, z_\ell^K)$  and goal error control

■ **note:** number of solver steps  $K = K(\ell)$  might vary with  $\ell$

## Theorem (Becker, Gantner, Innerberger, P. '21)

- $\mathcal{Q} = \{(\ell, k) \in \mathbb{N}_0^2 : u_\ell^k \text{ computed by algorithm}\}$
- $|\ell, k| := \#\{(\ell', k') \in \mathcal{Q} : u_{\ell'}^{k'} \text{ computed earlier than } u_\ell^k\}$
- $\Delta_\ell^k := [\|u^\star - u_\ell^k\| + \eta_\ell(u_\ell^k)] [\|z^\star - z_\ell^k\| + \zeta_\ell(z_\ell^k)]$
- arbitrary  $u_0^0, z_0^0, 0 < \theta \leq 1, \lambda > 0$

$\implies$  exists  $0 < q < 1$  such that

$$|G(u^\star) - G(u_\ell^k, z_\ell^k)| \lesssim \Delta_\ell^k \lesssim q^{|\ell, k| - |\ell', k'|} \Delta_{\ell'}^{k'}$$

- **note:** linear convergence  $\iff \sum_{\substack{(\ell, k) \in \mathcal{Q} \\ |\ell, k| > |\ell', k'|}} \Delta_\ell^k \lesssim \Delta_{\ell'}^{k'}$
- for exact solvers:  $\Delta_\ell^\star \simeq \eta_\ell(u_\ell^\star) \zeta_\ell(u_\ell^\star)$



Becker, Gantner, Innerberger, Praetorius: preprint arXiv:2101.11407

## Theorem (Becker, Gantner, Innerberger, P. '21)

- arbitrary  $s, t > 0$
- $\|u^*\|_{\mathbb{A}_s} := \sup_{N \geq \#\mathcal{T}_0} \min_{\#\mathcal{T}_{\text{opt}} \leq N} (N+1)^s \eta_{\text{opt}}(u^*) < \infty$
- $\|z^*\|_{\mathbb{A}_t} := \sup_{N \geq \#\mathcal{T}_0} \min_{\#\mathcal{T}_{\text{opt}} \leq N} (N+1)^t \zeta_{\text{opt}}(z^*) < \infty$
- sufficiently small  $0 < \theta \leq 1$  and  $\lambda > 0$

$$\Rightarrow \sup_{(\ell, k) \in \mathcal{Q}} \left( \sum_{\substack{(\ell', k') \in \mathcal{Q} \\ |\ell', k'| \leq |\ell, k|}} \#\mathcal{T}_{\ell'} \right)^{s+t} \Delta_{\ell}^k \lesssim \max \{ \|u^*\|_{\mathbb{A}_s} \|z^*\|_{\mathbb{A}_t}, \Delta_0^0 \}$$

- **recall:**  $|G(u^*) - G(u_{\ell}^k, z_{\ell}^k)| \lesssim \Delta_{\ell}^k$



- full linear convergence

$$\Rightarrow \sup_{(\ell,k) \in \mathcal{Q}} \left( \sum_{\substack{(\ell',k') \in \mathcal{Q} \\ |\ell',k'| \leq |\ell,k|}} \#\mathcal{T}_{\ell'} \right)^{s+t} \Delta_{\ell}^k \simeq \sup_{(\ell,k) \in \mathcal{Q}} (\#\mathcal{T}_{\ell})^{s+t} \Delta_{\ell}^k$$

and  $\sup_{(0,k) \in \mathcal{Q}} (\#\mathcal{T}_0)^{s+t} \Delta_0^k \lesssim \Delta_0^0$

- sufficiently small  $\lambda > 0$

$$\Rightarrow \sup_{\substack{(\ell,k) \in \mathcal{Q} \\ \ell > 0}} (\#\mathcal{T}_{\ell})^{s+t} \Delta_{\ell}^k \simeq \sup_{(\ell,0) \in \mathcal{Q}} (\#\mathcal{T}_{\ell})^{s+t} \Delta_{\ell}^* \simeq \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_{\ell})^{s+t} \eta_{\ell}(u_{\ell}^*) \zeta_{\ell}(u_{\ell}^*)$$

- sufficiently small  $0 < \theta \leq 1$

$$\Rightarrow \sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_{\ell})^{s+t} \eta_{\ell}(u_{\ell}^*) \zeta_{\ell}(u_{\ell}^*) \simeq \|u^*\|_{\mathbb{A}_s} \|z^*\|_{\mathbb{A}_t}$$

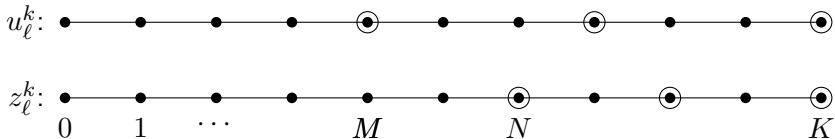


Gantner, Haberl, Praetorius, Schimanko: Math. Comp., in print 2021



Feischl, Praetorius, van der Zee: SIAM J. Numer. Anal., 54 (2016)

- presented algorithm used BET marking strategy
- same results hold for MS (and FPZ) marking strategy
- presented algorithm used simultaneous stopping of algebraic solver
- same results for decoupled stopping criteria



- recall:**  $\|u_\ell^M - u_\ell^{M-1}\| \leq \lambda \eta_\ell(u_\ell^M)$  and  $\|z_\ell^N - z_\ell^{N-1}\| \leq \lambda \zeta_\ell(z_\ell^N)$

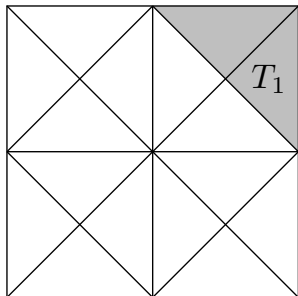
 Mommer, Stevenson: SIAM J. Numer. Anal., 47 (2009)

 Becker, Estecahandy, Trujillo: SIAM J. Numer. Anal., 49 (2011)

 Feischl, Praetorius, van der Zee: SIAM J. Numer. Anal., 54 (2016)

## Numerical experiment

- $\Omega = (0, 1)^2 \subset \mathbb{R}^2$
- Prescribe exact solution
$$u^*(x) := x_1 x_2 (1 - x_1)(1 - x_2)$$
- $G(u^*) = \int_{T_1} \frac{\partial u^*}{\partial x_1} dx = 11/960$



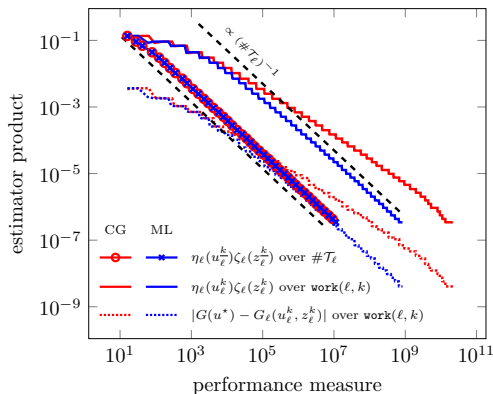


- CG = CG without preconditioner
- ML = PCG with optimal preconditioner

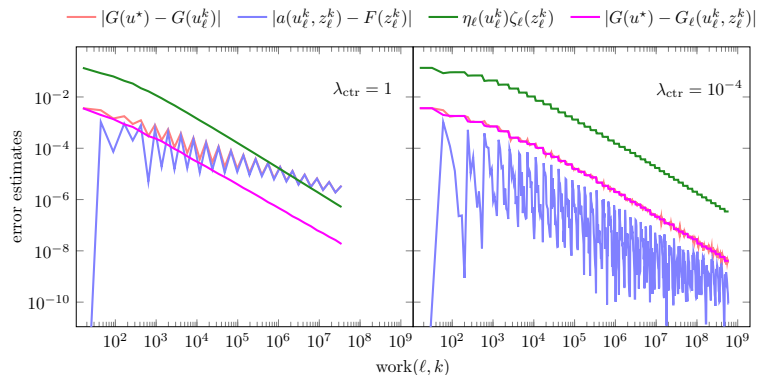
■ **usually:** rates wrt.  $\#\mathcal{T}_\ell$

■ **new:** rates wrt.

$$\text{work}(\ell, k) = \sum_{\substack{(\ell', k') \in \mathcal{Q} \\ |\ell', k'| \leq |\ell, k|}} \#\mathcal{T}_{\ell'}$$



- Recall corrected goal  $G(u_\ell^k, z_\ell^k) = G(u_\ell^k) + F(z_\ell^k) - a(u_\ell^k, z_\ell^k)$
- Order of convergence of  $G(u_\ell^k)$  depends on solver parameter  $\lambda$



## Conclusion

- ✓ algorithm for goal-oriented adaptive FEM with iterative solvers
- ✓ requires corrected goal quantity  $G(u_\ell^k, z_\ell^k)$
- ✓ stopping criteria for contractive iterative solver
- ✓ goal error controlled by quasi-error product  $|G(u^\star) - G(u_\ell^k, z_\ell^k)| \lesssim \Delta_\ell^k$
- ✓ full linear convergence of quasi-error product  $\Delta_\ell^k$
- ✓ optimal complexity = rates wrt. total computational cost

# Thank you for your attention!



Roland Becker, Gregor Gantner, Michael Innerberger, Dirk Praetorius  
Goal-oriented adaptive finite element methods with optimal computational complexity  
preprint at arXiv:2101.11407

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