

A multilevel algebraic error estimator and the corresponding iterative solver with p -robust behavior*

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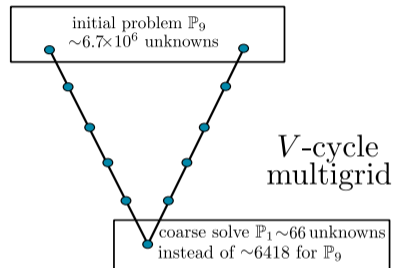


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CONTEXT

- ▶ We address the issue of large linear systems of type $Ax = b$ arising from finite element method of order p discretizations.
- ▶ The approach is of *geometric multigrid-type* : V-cycle $MG(\nu_1, \nu_2)$, where ν_1, ν_2 , are the pre- and post-smoothing steps (ex. Jacobi, Gauss-Seidel, block Jacobi etc.).



References

- Hackbusch. “Multi-grid methods and applications”. 1985.
- Pavarino. “Additive Schwarz methods for the p -version finite element method”. 1994.
- Schöberl et al. “Additive Schwarz preconditioning for p -version triangular and tetrahedral finite elements”. 2008.
- Kanschat. “Robust smoothers for high-order discontinuous Galerkin discretizations of advection-diffusion problems”. 2008.
- Antonietti et al. “A uniform additive Schwarz preconditioner for high-order discontinuous Galerkin approximations of elliptic problems”. 2017.

OVERVIEW

- ▶ Setting: finite element method of *order* p for the Poisson problem.
- ▶ Multilevel construction of an *algebraic residual lifting* to define:
 1. an *a posteriori algebraic error estimator*
 2. an *iterative linear solver*
- ▶ Main results:
 1. The a posteriori estimator is a **two-sided p -robust bound** on the algebraic error
 2. The iterative solver **contracts the error p -robustly** on each iteration
- ▶ Numerical results

FINITE ELEMENT DISCRETIZATION, ALGEBRAIC SYSTEM

Setting: $\Omega \subset \mathbb{R}^d$, $1 \leq d \leq 3$, an open bounded polytope, $f \in L^2(\Omega)$ a source term.

Poisson problem: find $u \in H_0^1(\Omega)$ such that $(\nabla u, \nabla v) = (f, v)$, $\forall v \in H_0^1(\Omega)$.

Fix $p \geq 1$ and define

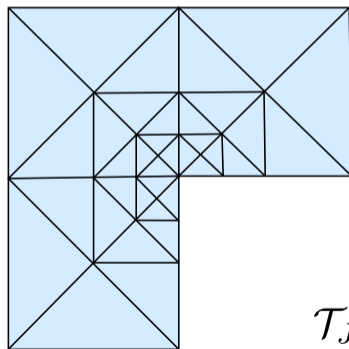
$$V_J^p = \mathbb{P}_p(\mathcal{T}_J) \cap H_0^1(\Omega),$$

where $\mathbb{P}_p(\mathcal{T}_J) = \{v_J \in L^2(\Omega), v_J \in \mathbb{P}_p(K) \forall K \in \mathcal{T}_J\}$.

Discrete problem: Find $u_J \in V_J^p$ such that

$$(\nabla u_J, \nabla v_J) = (f, v_J) \quad \forall v_J \in V_J^p. \quad (\text{FE})$$

Introducing a basis of V_J^p , then the problem can be rewritten as $\mathbb{A}_J \mathbf{U}_J = \mathbf{F}_J$.


 \mathcal{T}_J

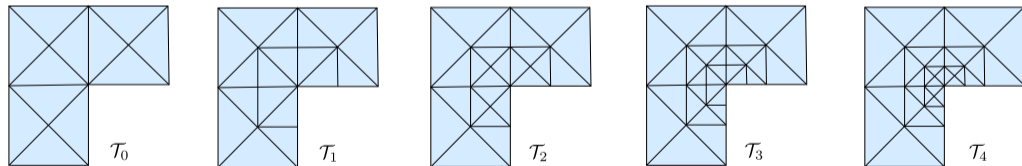
The algebraic problem is *basis-dependent*: we work instead with the functional formulation.

A HIERARCHY OF MESHES AND SPACES

Assumptions on $\{\mathcal{T}_j\}_{0 \leq j \leq J}$

- ▶ *Shape regularity*: The ratio element diameter over the diameter of the largest ball inscribed in the element is bounded for all elements by $\kappa_{\mathcal{T}} > 0$.
- ▶ *Strength of refinement* on the ratio of child-parent element diameters.

Example: A mesh hierarchy with $J = 4$, associated spaces



$$V_0 = \mathbb{P}_1(\mathcal{T}_0) \cap H_0^1(\Omega) \quad V_1^p = \mathbb{P}_p(\mathcal{T}_1) \cap H_0^1(\Omega) \quad V_2^p = \mathbb{P}_p(\mathcal{T}_2) \cap H_0^1(\Omega) \quad V_3^p = \mathbb{P}_p(\mathcal{T}_3) \cap H_0^1(\Omega) \quad V_4^p = \mathbb{P}_p(\mathcal{T}_4) \cap H_0^1(\Omega)$$

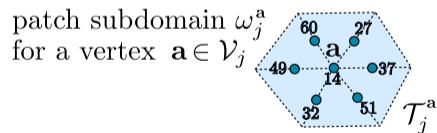
Note: *Highly refined meshes* are allowed, but dependent on J the number of refinements.

PATCHES

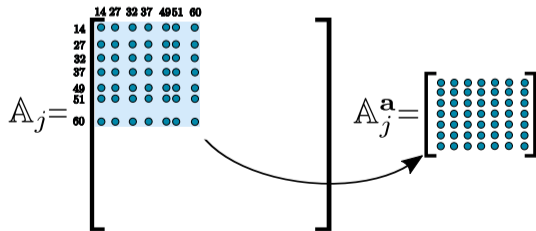
Let \mathcal{V}_j be the set of vertices of the mesh \mathcal{T}_j , $j \in \{1, \dots, J\}$. Given a vertex $\mathbf{a} \in \mathcal{V}_j$, we denote

- ▶ $\mathcal{T}_j^{\mathbf{a}}$ the patch of elements sharing vertex \mathbf{a}
- ▶ $\omega_j^{\mathbf{a}}$ the corresponding patch subdomain
- ▶ $V_j^{\mathbf{a}}$ the associated local space

Example: Geometric (left) and algebraic (right) representation of localizing the problem for $p = 2$ and a patch composed of 6 elements:

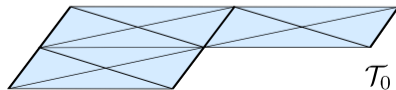


$$V_j^{\mathbf{a}} = H_0^1(\omega_j^{\mathbf{a}}) \cap \mathbb{P}_p(\mathcal{T}_j)$$



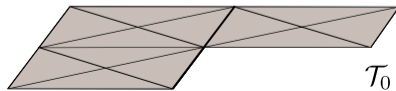
MULTILEVEL LIFTING OF THE ALGEBRAIC RESIDUAL: CASE $J = 2$

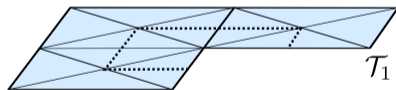
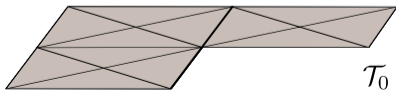
$j = 0 :$



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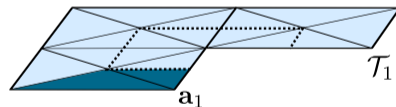
$$j = 0 : \rho_0^i \in V_0 = \mathbb{P}_1(\mathcal{T}_0) \cap H_0^1(\Omega)$$



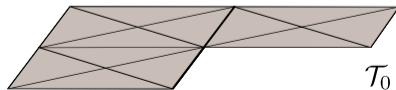
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$$j = 1 : \underbrace{\rho_{1, \mathbf{a}_1}^i}_{\in V_1^{\mathbf{a}_1}}$$

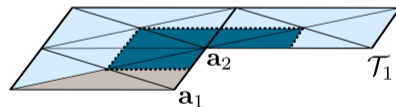


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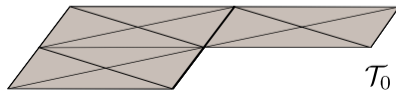


MULTILEVEL LIFTING OF THE ALGEBRAIC RESIDUAL: CASE $J = 2$

$$j = 1 : \underbrace{\rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i}_{\in V_1^{\mathbf{a}_2}}$$

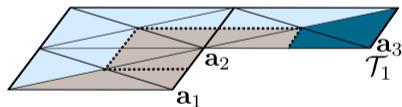


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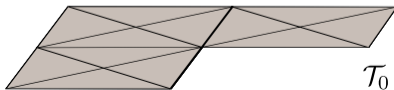


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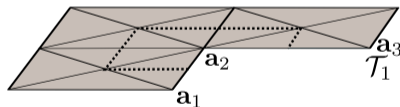


$$j = 0 : \rho_0^i \in V_0 = \mathbb{P}_1(\mathcal{T}_0) \cap H_0^1(\Omega)$$

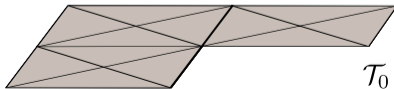


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$$j = 1 : \rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots$$

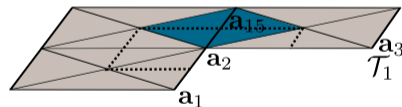


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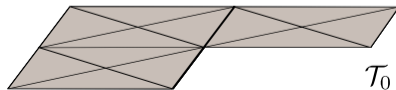


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$$j = 1 : \rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots + \underbrace{\rho_{1,\mathbf{a}_{15}}^i}_{\in V_1^{\mathbf{a}_{15}}}$$

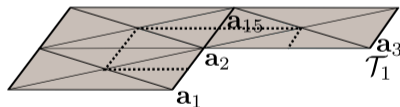


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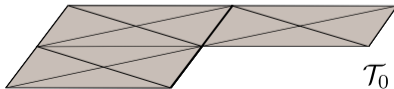


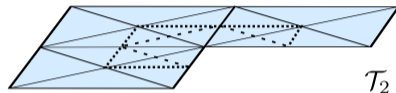
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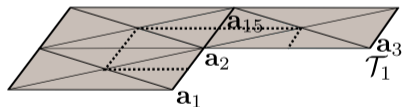
$$j = 1 : \frac{\rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots + \rho_{1,\mathbf{a}_{15}}^i}{J(d+1)} \in V_1^p$$

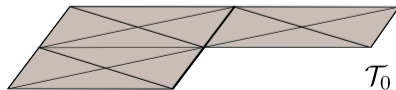


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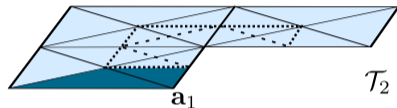
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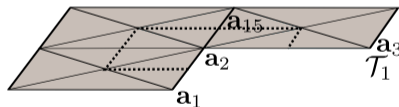
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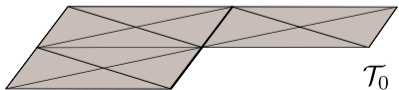
$$j = 2 : \underbrace{\rho_{2, \mathbf{a}_1}^i}_{\in V_2^{\mathbf{a}_1}}$$



$$j = 1 : \frac{\rho_{1, \mathbf{a}_1}^i + \rho_{1, \mathbf{a}_2}^i + \rho_{1, \mathbf{a}_3}^i + \dots + \rho_{1, \mathbf{a}_{15}}^i}{J(d+1)} \in V_1^p$$

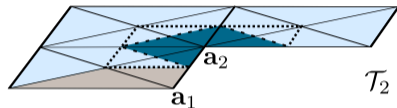


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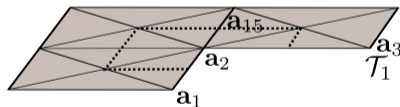


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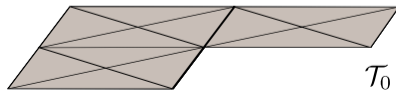
$$j = 2 : \underbrace{\rho_{2,\mathbf{a}_1}^i + \rho_{2,\mathbf{a}_2}^i}_{\in V_2^{\mathbf{a}_2}}$$



$$j = 1 : \frac{\rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots + \rho_{1,\mathbf{a}_{15}}^i}{J(d+1)} \in V_1^p$$

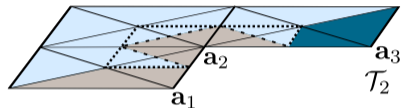


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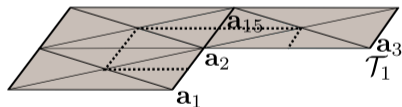


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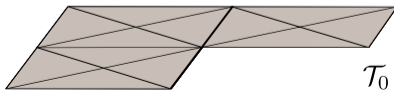
$$j = 2 : \rho_{2,\mathbf{a}_1}^i + \rho_{2,\mathbf{a}_2}^i + \underbrace{\rho_{2,\mathbf{a}_3}^i}_{\in V_2^{\mathbf{a}_3}}$$



$$j = 1 : \frac{\rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots + \rho_{1,\mathbf{a}_{15}}^i}{J(d+1)} \in V_1^p$$

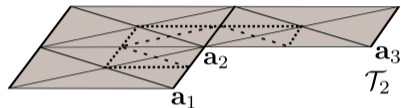


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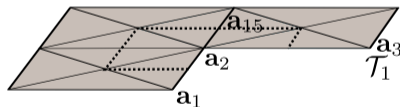


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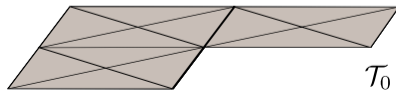
$$j = 2 : \rho_{2,\mathbf{a}_1}^i + \rho_{2,\mathbf{a}_2}^i + \rho_{2,\mathbf{a}_3}^i + \dots$$



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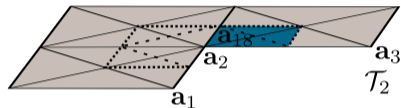


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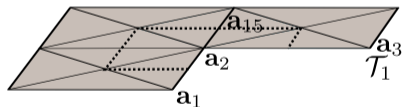


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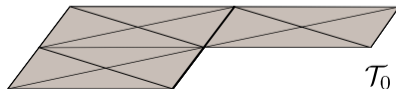
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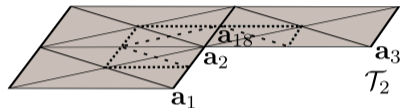


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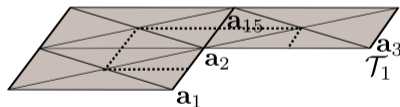


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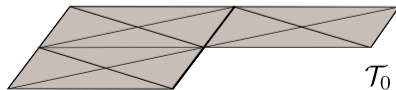
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$$j = 1 : \frac{\rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots + \rho_{1,\mathbf{a}_{15}}^i}{J(d+1)} \in V_1^p$$



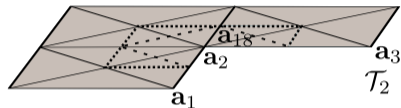
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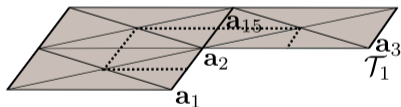
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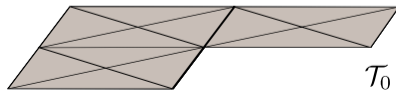
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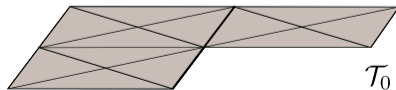
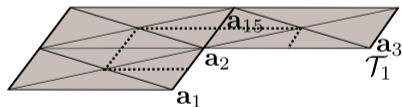
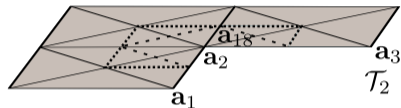
MULTILEVEL LIFTING OF THE ALGEBRAIC RESIDUAL: CASE $J = 2$

$$\rho_{2,\text{alg}}^i = \rho_0^i + \sum_{j=1}^2 \frac{\sum_{a \in \mathcal{V}_j} \rho_{j,a}^i}{J(d+1)} \in V_2^p$$

$$j = 2 : \frac{\rho_{2,\mathbf{a}_1}^i + \rho_{2,\mathbf{a}_2}^i + \rho_{2,\mathbf{a}_3}^i + \dots + \rho_{2,\mathbf{a}_{18}}^i}{J(d+1)} \in V_2^p$$

$$j = 1 : \frac{\rho_{1,\mathbf{a}_1}^i + \rho_{1,\mathbf{a}_2}^i + \rho_{1,\mathbf{a}_3}^i + \dots + \rho_{1,\mathbf{a}_{15}}^i}{J(d+1)} \in V_1^p$$

$$j = 0 : \rho_0^i \in V_0 = \mathbb{P}_1(\mathcal{T}_0) \cap H_0^1(\Omega)$$



MULTILEVEL LIFTING OF THE ALGEBRAIC RESIDUAL¹

Let $u_J^j \in V_J^p$ be arbitrary. We define its associated *algebraic residual lifting*.

Coarse solve: Define $\rho_0^i \in V_0$ by: $(\nabla \rho_0^i, \nabla v_0) = (f, v_0) - (\nabla u_J^j, \nabla v_0), \quad \forall v_0 \in V_0.$

Construction: Consider $\rho_{J,\text{alg}}^j \in V_J^p$

$$\rho_{J,\text{alg}}^j = \rho_0^i + \sum_{j=1}^J \rho_j^j = \rho_0^i + \sum_{j=1}^J \frac{\sum_{\mathbf{a} \in V_j} \rho_{j,\mathbf{a}}^j}{J(d+1)},$$

where $\rho_j^j \in V_j^p$, for all $j = \{1, \dots, J\}$, $\rho_{j,\mathbf{a}}^j \in V_j^{\mathbf{a}}$:

$$(\nabla \rho_{j,\mathbf{a}}^j, \nabla v_{j,\mathbf{a}})_{\omega_j^{\mathbf{a}}} = (f, v_{j,\mathbf{a}})_{\omega_j^{\mathbf{a}}} - (\nabla u_J^j, \nabla v_{j,\mathbf{a}})_{\omega_j^{\mathbf{a}}} - \sum_{k=0}^{j-1} (\nabla \rho_k^j, \nabla v_{j,\mathbf{a}})_{\omega_j^{\mathbf{a}}}, \quad \forall v_{j,\mathbf{a}} \in V_j^{\mathbf{a}}.$$

Remark: $\rho_{J,\text{alg}}^j$ approximates the algebraic error $u_J - u_J^j$ by

- ▶ a V-cycle MG(0,1) with piecewise affine coarse solve
- ▶ the smoother is *damped additive Schwarz / block Jacobi* associated to the patches

¹Papež et al. “Sharp algebraic and total a posteriori error bounds for h and p finite elements via a multilevel approach”. HAL preprint 01662944, 2017.

Definition 1 (Multilevel a posteriori estimator)

Let $u_J^i \in V_J^p$ be **arbitrary**, and let $\rho_{J,\text{alg}}^i$ be the associated algebraic residual lifting.

Set $\eta_{\text{alg}}^i := \frac{(f, \rho_{J,\text{alg}}^i) - (\nabla u_J^i, \nabla \rho_{J,\text{alg}}^i)}{\|\nabla \rho_{J,\text{alg}}^i\|}$, or else $\eta_{\text{alg}}^i := 0$ if $\rho_{J,\text{alg}}^i = 0$.

Definition 2 (Multilevel solver)

1. Initialize $u_J^0 \in V_0$ as the solution of $(\nabla u_J^0, \nabla v_0) = (f, v_0)$, $\forall v_0 \in V_0$.
2. Let $i \geq 0$. Set $u_J^{i+1} := u_J^i + \frac{(f, \rho_{J,\text{alg}}^i) - (\nabla u_J^i, \nabla \rho_{J,\text{alg}}^i)}{\|\nabla \rho_{J,\text{alg}}^i\|^2} \rho_{J,\text{alg}}^i$, or else $u_J^{i+1} := u_J^i$ if $\rho_{J,\text{alg}}^i = 0$.

MAIN RESULTS

Theorem 1 (p -robust reliable and efficient bound on the algebraic error)

Let $u_J^i \in V_J^p$ be **arbitrary**, let η_{alg}^i be the associated a posteriori estimator. There holds

- reliability: $\|\nabla(u_J - u_J^i)\| \geq \eta_{\text{alg}}^i$
- efficiency: $\eta_{\text{alg}}^i \geq \beta(\kappa_{\mathcal{T}}, d, J) \|\nabla(u_J - u_J^i)\|, \quad 0 < \beta(\kappa_{\mathcal{T}}, d, J) < 1 \quad (\text{E})$

Theorem 2 (p -robust error contraction of the multilevel solver)

Let $u_J^i \in V_J^p$ be **arbitrary**, let u_J^{i+1} be constructed from u_J^i using one step of the multilevel solver. Then there holds

$$\|\nabla(u_J - u_J^{i+1})\| \leq \alpha(\kappa_{\mathcal{T}}, d, J) \|\nabla(u_J - u_J^i)\|, \quad 0 < \alpha(\kappa_{\mathcal{T}}, d, J) < 1 \quad (\text{C})$$

Corollary 1 (Equivalence of the two main results)

Under the assumptions of Theorems 1 and 2, (E) holds if and only if (C) holds.

SKETCH OF THE PROOF OF THEOREM 1² : $\eta_{\text{alg}}^i \geq \beta \|\nabla(\mathbf{u}_J - \mathbf{u}_J^i)\|$

► Due to the definition of η_{alg}^i , it is enough to show:

$$\text{if } \rho_{J,\text{alg}}^i \neq 0 : \quad \eta_{\text{alg}}^i = \frac{(f, \rho_{J,\text{alg}}^i) - (\nabla \mathbf{u}_J^i, \nabla \rho_{J,\text{alg}}^i)}{\|\nabla \rho_{J,\text{alg}}^i\|} \geq \beta \|\nabla(\mathbf{u}_J - \mathbf{u}_J^i)\|,$$

$$\text{if } \rho_{J,\text{alg}}^i = 0 : \quad \eta_{\text{alg}}^i = 0 = \|\nabla(\mathbf{u}_J - \mathbf{u}_J^i)\|.$$

Our approach consists in giving a:

❶ lower bound on $(f, \rho_{J,\text{alg}}^i) - (\nabla \mathbf{u}_J^i, \nabla \rho_{J,\text{alg}}^i)$: *the damping proves to be crucial*

❷ upper bound on $\|\nabla \rho_{J,\text{alg}}^i\|^2$: *rather straightforward*

❸ upper bound on $\|\nabla(\mathbf{u}_J - \mathbf{u}_J^i)\|^2$: *more delicate*

by the **splitting** $\|\nabla \rho_0^i\|^2 + \sum_{j=1}^J \sum_{\mathbf{a} \in \mathcal{V}_j} \|\nabla \rho_{j,\mathbf{a}}^i\|_{\omega_j^{\mathbf{a}}}^2$.

► Leading to:

$$\|\nabla(\mathbf{u}_J - \mathbf{u}_J^i)\|^2 \geq (\eta_{\text{alg}}^i)^2 \stackrel{\text{❶}}{\gtrsim} \stackrel{\text{❷}}{\gtrsim} \|\nabla \rho_0^i\|^2 + \sum_{j=1}^J \sum_{\mathbf{a} \in \mathcal{V}_j} \|\nabla \rho_{j,\mathbf{a}}^i\|_{\omega_j^{\mathbf{a}}}^2 \stackrel{\text{❸}}{\gtrsim} \|\nabla(\mathbf{u}_J - \mathbf{u}_J^i)\|^2$$

²Miraçi, Papež, and Vohralík. “A multilevel algebraic error estimator and the corresponding iterative solver with p -robust behavior”. HAL preprint 02070981, 2019.

NUMERICAL RESULTS

Consider the following problem:

L-shape domain problem: $u(r, \theta) = r^{2/3} \sin(2\theta/3)$; $\Omega = (-1, 1)^2 \setminus ([0, 1] \times [-1, 0])$.

We focus on testing numerically the p -robust behavior of our solver, a common choice for the **stopping criterion** is

$$\frac{\|F_J - \mathbb{A}_J U_J^{i_{\text{stop}}}\|}{\|F_J\|} \leq 10^{-5} \frac{\|F_J - \mathbb{A}_J U_J^0\|}{\|F_J\|}.$$

We expect a p -robust solver

- ▶ to reach the above stopping criterion in a *similar number of iterations* i_{stop}
- ▶ to have *similar error contraction factors* $\|\nabla(u_J - u_J^{i+1})\|/\|\nabla(u_J - u_J^i)\|$ at all iterations for different polynomial degrees p , given a fixed J number of mesh levels.

NUMERICAL RESULTS: L-SHAPE PROBLEM

Comparing the number of iterations i_{stop} to reach the stopping criterion for **multigrid** with *Jacobi* and *Gauss-Seidel* smoothing.

J	p	DoF	"small" patches		"big" patches	MG(0,1)	
			dAS i_{stop}	wRAS i_{stop}	wRAS i_{stop}	Jacobi i_{stop}	GS i_{stop}
3	1	5057	76	17	8	44	9
	3	46 273	26	12	5	-	49
	6	185 857	23	10	5	-	228
	9	418 753	21	10	5	-	586
4	1	20 481	95	18	8	-	9
	3	185 857	29	12	5	-	42
	6	744 961	27	10	5	-	186
	9	1 677 313	25	9	5	-	454
5	1	82 433	112	17	8	-	8
	3	744 961	32	12	5	-	35
	6	2 982 913	31	9	5	-	147
	9	6 713 857	28	8	4	-	333

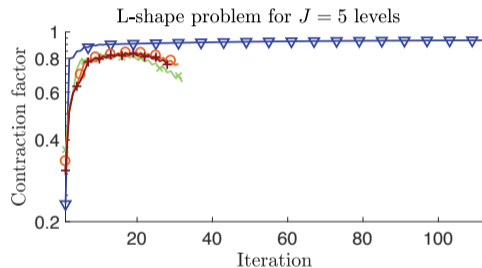
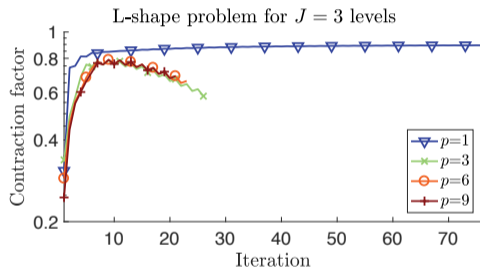
$1 \leq j \leq J$:

$$\rho_j^j = \frac{1}{J(d+1)} \sum_{\mathbf{a} \in \mathcal{V}_j} \rho_{j,\mathbf{a}}^j, \quad (\text{dAS})$$

$$\rho_j^j = \sum_{\mathbf{a} \in \mathcal{V}_j} \mathcal{I}_j^p(\psi_j^{\mathbf{a}} \rho_{j,\mathbf{a}}^j), \quad (\text{wRAS})$$

- ▶ \mathcal{I}_j^p is the \mathbb{P}^p Lagrange interpolation operator on mesh level j
- ▶ For vertex $\mathbf{a} \in \mathcal{V}_j$, we denote the associated hat function by $\psi_j^{\mathbf{a}}$
- ▶ The constructions of $\rho_{j,\mathbf{a}}^j \in V_j^{\mathbf{a}}$ remain unchanged and $\rho_{J,\text{alg}}^j = \sum_{j=0}^J \rho_j^j$ still holds.

NUMERICAL RESULTS: L-SHAPE PROBLEM



Error contraction factors per iteration for different polynomial degrees p and mesh levels J .

CONCLUSIONS: In this work, we presented

- ▶ a multilevel construction of the *algebraic residual lifting*
- ▶ an *a posteriori estimator* on the algebraic error and a *linear iterative solver*
- ▶ the proof of *p-robust efficiency* of the *a posteriori estimator* and *p-robust error contraction* of the solver
- ▶ numerical tests which agree with these theoretical findings

OUTLOOK: In future work, we aim to

- ▶ better understand the role of the mesh levels J .
- ▶ use *adaptivity* based on the derived efficient algebraic error estimator.
- ▶ apply our method to more involved problems.

THANK YOU FOR YOUR ATTENTION!