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Unconditional convergence and optimal complexity of adaptive iteratively linearized FEM



slides

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joint work with Dirk Praetorius, Julian Streitberger



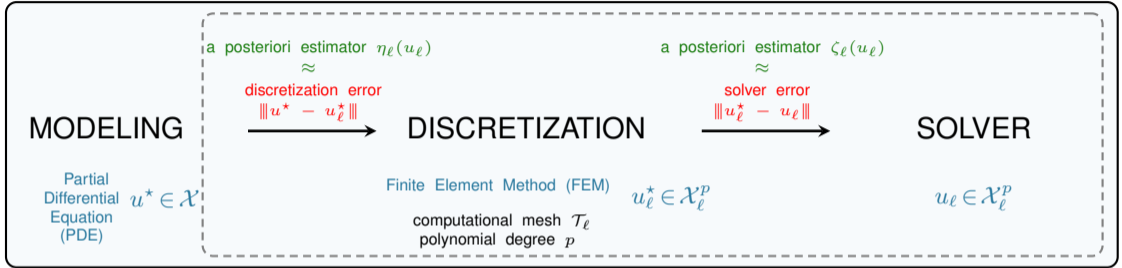
Motivation and context

Adaptive iteratively linearized FEM

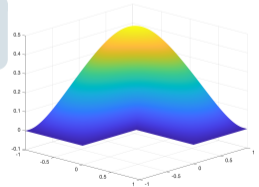
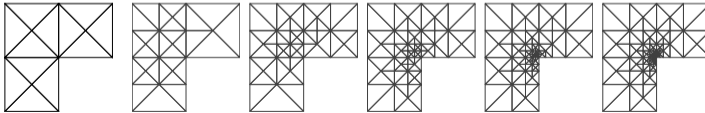
Main results

Numerical experiments

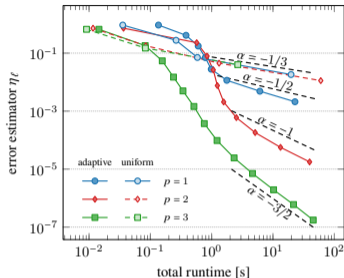
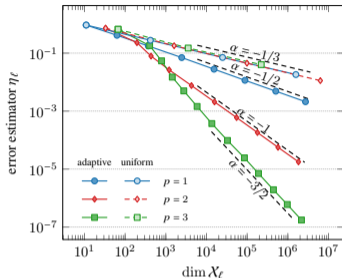
Motivation and context



Example: Laplace problem $-\Delta u = 1$ in L-shaped domain with known exact solution
AFEM: SOLVE & ESTIMATE – MARK – REFINE driven by $\eta_\ell(u_\ell)$



Goals: Optimal convergence wrt. dofs and time



Best possible rate is $\alpha = p/d$, we want to achieve it in practice wrt:

dofs: i.e., $\dim \mathcal{X}_\ell^p \approx \#\mathcal{T}_\ell$ for fixed p

$$\sup_{\ell \in \mathbb{N}_0} (\#\mathcal{T}_\ell)^\alpha \eta_\ell < \infty$$

overall computational work: assuming

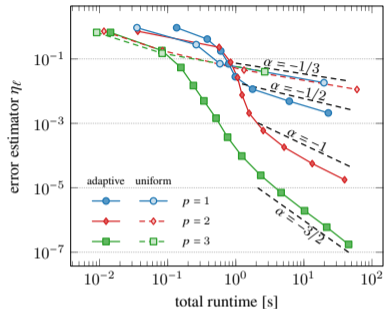
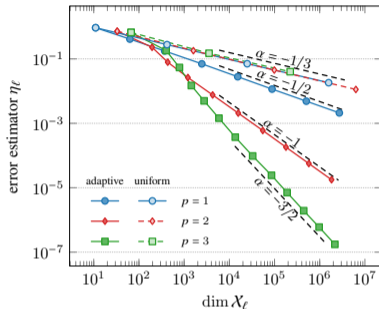
$$\text{work}(\mathcal{T}_{\ell'}) \approx \#\mathcal{T}_{\ell'}$$

$$\sup_{\ell \in \mathbb{N}_0} \left(\sum_{\ell'=0}^{\ell} \#\mathcal{T}_{\ell'} \right)^\alpha \eta_\ell < \infty$$

Unconditional convergence:

The adaptive algorithm should guarantee convergence for arbitrary choice of parameters.

Towards optimal complexity



Optimal complexity of AFEMs requires each of its modules to be realized in linear complexity:

- SOLVE is **critical**
- ESTIMATE ✓
- MARK (Stevenson 2007, Pfeiler-Praetorius 2020 for minimal cardinality marking) ✓
- REFINE (Binev-Dahmen-DeVore 2004, Stevenson 2008) ✓

Adaptive iteratively linearized FEM

Non-linear problem with energy structure

$\Omega \subset \mathbb{R}^d$, $d \in \{1, 2, 3\}$ a polyhedral Lipschitz domain $f \in L^2(\Omega)$ $\|\cdot\| := \|\nabla \cdot\|_{L^2(\Omega)}$

Scalar nonlinearity: $M(t-s) \leq \mu(t^2)t - \mu(s^2)s \leq L(t-s) \quad \forall 0 \leq s \leq t$

$$-\operatorname{div}(\mu(|\nabla u^*|^2)\nabla u^*) = f \quad \text{in } \Omega, \quad u^* = 0 \quad \text{on } \partial\Omega$$

Weak formulation: find $u^* \in H_0^1(\Omega)$ s.t.

$$\langle \mathcal{A}u^*, v \rangle := \langle \mu(|\nabla u^*|^2)\nabla u^*, \nabla v \rangle_{L^2(\Omega)} = F(v) \quad \forall v \in H_0^1(\Omega)$$

■ strongly monotone $M\|u-v\|^2 \leq \langle \mathcal{A}u - \mathcal{A}v, u-v \rangle$

■ Lipschitz continuous $\langle \mathcal{A}u - \mathcal{A}v, w \rangle \leq L\|u-v\|\|w\|$

\implies existence and uniqueness of weak solution $u^* \in H_0^1(\Omega)$

Energy setting

■ energy functional $\mathcal{E}(v) := \frac{1}{2} \int_{\Omega} \int_0^{|\nabla v(x)|^2} \mu(t) dt dx - F(v)$

■ energy distance $\mathbb{D}^2(u, v) := \mathcal{E}(v) - \mathcal{E}(u)$ **note:** $\mathbb{D}^2(u^*, v) \approx \|u^* - v\|^2$

Discrete problem and linearization

- \mathcal{T}_ℓ a simplicial triangulation of Ω and $p = 1$
- finite element space given by $\mathcal{X}_\ell^p := \{v_\ell \in H_0^1(\Omega) : v_\ell|_T \in \mathbb{P}_p(T) \ \forall T \in \mathcal{T}_\ell\}$
- seek $u_\ell^* \in \mathcal{X}_\ell^p$ solution to

$$\langle \mathcal{A} u_\ell^*, v_\ell \rangle := \langle \mu(|\nabla u_\ell^*|^2) \nabla u_\ell^*, \nabla v_\ell \rangle_{L^2(\Omega)} = F(v_\ell) \quad \forall v_\ell \in \mathcal{X}_\ell^p.$$

Idea: combine mesh-refinement (ℓ) with a linearization iteration (k) and algebraic solver (j) to compute

$$u_\ell^{k,j} \approx u_\ell^{k,*} \approx u_\ell^* \approx u^* \quad (\ell, k, j) \in \mathcal{Q} \subset \mathbb{N}_0^3$$

Kačanov linearization: the iteration mapping $\Phi_\ell: \mathcal{X}_\ell^p \rightarrow \mathcal{X}_\ell^p$ given as

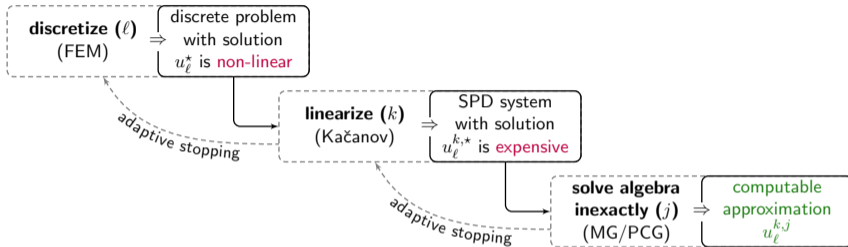
$$\langle \mu(|\nabla u_\ell|^2) \nabla \Phi(u_\ell), \nabla v_\ell \rangle_{L^2(\Omega)} = F(v_\ell) \quad \text{for all } u_\ell, v_\ell \in \mathcal{X}_\ell$$

Parameter-free method

- growth condition: $0 < M \leq \mu(|\nabla u_\ell|^2) \leq L/3 \quad \forall u_\ell \in \mathcal{X}_\ell^p$
- uniform energy contraction : $q_{\text{lin}}^* \in (0, 1)$ such that $\mathbb{D}^2(\Phi_\ell(u_\ell), u_\ell^*) \leq q_{\text{lin}}^* \mathbb{D}^2(u_\ell, u_\ell^*) \quad \forall u_\ell \in \mathcal{X}_\ell^p$
- note that: $\mathbb{D}^2(u_\ell^*, v_\ell) \approx \|u_\ell^* - v_\ell\|^2 \quad \forall v_\ell \in \mathcal{X}_\ell^p$

Adaptive approach with nested solvers

Adaptive iteratively linearized finite element method (AILFEM) denote $u_\ell^{k,\star} := \Phi_\ell(u_\ell^{k-1,J})$



Requirements from the linearization and algebraic solver

- **uniform energy contraction**: $q_{\text{lin}}^* \in (0, 1)$ such that $\mathbb{D}^2(u_\ell^{k+1,\star}, u_\ell^*) \leq q_{\text{lin}}^* \mathbb{D}^2(u_\ell^{k,J}, u_\ell^*) \quad \forall k \in \mathbb{N}_0$
- **uniform norm contraction**: $q_{\text{alg}} \in (0, 1)$ such that $\|u_\ell^{k,\star} - u_\ell^{k,j}\| \leq q_{\text{alg}} \|u_\ell^{k,\star} - u_\ell^{k,j-1}\| \quad \forall j \in \mathbb{N}_0$
- **linear cost**: computing $u_\ell^{k,j+1}$ from $u_\ell^{k,j}$

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

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

Innerberger, Miraçi, Praetorius, Streitberger: *ESAIM Math. Model. Numer. Anal.*, 58 (2024)

Algorithm

Input initial mesh \mathcal{T}_0 , initial guess $u_0^0 := 0 \in \mathcal{X}_0^p$,
adaptivity parameter $0 < \theta \leq 1$, solver-stopping parameter $\lambda_{\text{lin}} > 0$

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

[mesh-refinement loop]

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

[linearization loop]

▶ Define $u_\ell^{k,0} := u_\ell^{k-1,J}$ and set up linearized problem with solution $u_\ell^{k,\star} = \Phi_\ell(u_\ell^{k-1,J})$

▶ For $j = 1, 2, \dots, J$, repeat

[algebra loop]

compute $u_\ell^{k,j} \approx u_\ell^{k,\star}$ from the previous step $u_\ell^{k,j-1}$ by the algebraic solver

▶ until [algebra-criterion]

until $\mathbb{D}^2(u_\ell^{k,J}, u_\ell^{k-1,J}) \leq \lambda_{\text{lin}} \eta_\ell(u_\ell^{k,J})^2 \longrightarrow$ idea: balance linearization and discretization error

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

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

$u_{\ell+1}^{0,0} := u_\ell^{K,J} \longrightarrow$ nested iteration with error control on all $u_\ell^{k,j}$ except $u_0^{0,0}$

Output Discrete solutions $u_\ell^{K,J}$ and corresponding estimators $\eta_\ell(u_\ell^{K,J})$

- the stopping criterion should guarantee that nested linearization-algebraic solver **contracts in energy**

$$\mathbb{D}(u_\ell^*, u_\ell^{k,J}) \leq q_{\text{ctr}} \mathbb{D}(u_\ell^*, u_\ell^{k-1,J}) \quad 0 < q_{\text{ctr}} < 1$$

Equilibration criterion [HPSV21]

- stop algebraic solver if $\|u_\ell^{k,J} - u_\ell^{k,J-1}\| \leq \mu [\eta_\ell(u_\ell^{k,J}) + \|u_\ell^{k,J} - u_\ell^{k-1,J}\|]$
 - stop linearization if $\|u_\ell^{K,J} - u_\ell^{K-1,J}\| \leq \lambda \eta_\ell(u_\ell^{K,J})$
- \Rightarrow full R-linear convergence for arbitrary λ but **sufficiently small μ**

Note: there exists $C_{\text{nrg}}^* > 0$ st. $C_{\text{nrg}}^* \|u_\ell^{k,*} - u_\ell^{k-1,J}\|^2 \leq \mathbb{D}^2(u_\ell^{k,*}, u_\ell^{k-1,J})$

Energy-based criterion [MPS24+]

- enforce algorithmically $\|u_\ell^{k,J} - u_\ell^{k,J-1}\| \lesssim \mathbb{D}(u_\ell^{k,J}, u_\ell^{k,J-1})$ (parameter-free)
 - stop linearization if $\|u_\ell^{K,J} - u_\ell^{K-1,J}\| \leq \lambda \eta_\ell(u_\ell^{K,J})$
- \Rightarrow full R-linear convergence for arbitrary $\lambda > 0$

 Haberl, Praetorius, Schimanko, Vohralík: *Numer. Math.*, 147 (2021)

 Miraçi, Praetorius, Streitberger: arXiv: 2401.17778 (2024)

Termination of algebraic solver II

Recall: there exists $C_{\text{nrg}}^* > 0$ st. $C_{\text{nrg}}^* \|u_\ell^{k,*} - u_\ell^{k-1,J}\|^2 \leq \mathbb{D}^2(u_\ell^{k,*}, u_\ell^{k-1,J})$

Energy-based criterion [MPS24+]

- Initialize threshold bounds $\alpha_{\min} = 100$, $J_{\max} = 1$, and reduction factor $\rho = 0.5$
- In each inner algebra loop, in addition to $u_\ell^{k,j}$ compute:

$$\alpha_\ell^{k,j} := \mathbb{D}^2(u_\ell^{k,j}, u_\ell^{k-1,J}) / \|u_\ell^{k,j} - u_\ell^{k-1,J}\|^2$$

Until either $\alpha_\ell^{k,j} \geq \alpha_{\min}$ **or** $u_\ell^{k,j} = u_\ell^{k-1,J}$ **or** $[\alpha_\ell^{k,j} > 0$ **and** $j > J_{\max}]$.

- If** $J[\ell, k] > J_{\max}$, **then** update $J_{\max} \leftarrow J[\ell, k]$ and $\alpha_{\min} \leftarrow \rho \alpha_{\min}$.

Proposition (uniform bound on algebraic steps)

- There exists an index $j_0 \in \mathbb{N}$ such that $J[\ell, k] \leq j_0$ for all $(\ell, k, 0) \in \mathcal{Q}$
- There exists $0 < C_{\text{nrg}} < C_{\text{nrg}}^*$ such that

$$C_{\text{nrg}} \|u_\ell^{k,J} - u_\ell^{k-1,J}\|^2 \leq \mathbb{D}(u_\ell^{k,J}, u_\ell^{k-1,J}) \quad \text{for all } (\ell, k, 0) \in \mathcal{Q} \text{ with } k \geq 1.$$

Main results

A posteriori error control

Note that for each iterate u_ℓ^k computed by the adaptive algorithm, there holds

$$\begin{aligned}
 \underbrace{\|u^* - u_\ell^{k,j}\|}_{\text{overall error}} &\leq \underbrace{\|u^* - u_\ell^*\|}_{\text{discretization error}} + \underbrace{\|u_\ell^* - u_\ell^{k,*}\|}_{\text{linearization error}} + \underbrace{\|u_{k,\ell}^* - u_\ell^{k,j}\|}_{\text{algebraic error}} \\
 &\stackrel{\text{reliability}}{\lesssim} \underbrace{\eta_\ell(u_\ell^*)}_{\text{discretization error estimator}} + \|u_\ell^* - u_\ell^{k,*}\| + \|u_\ell^* - u_\ell^{k,j}\| \\
 &\hspace{15em} \underbrace{\hspace{10em}}_{\text{quasi-error } H_\ell^{k,j}} \\
 &\stackrel{\text{stability}}{\leq} \eta_\ell(u_\ell^{k,j}) + (C_{\text{stab}} + 1) \|u_\ell^* - u_\ell^{k,*}\| + (C_{\text{stab}} + 1) \|u_\ell^* - u_\ell^{k,j}\| \\
 &\stackrel{\text{contractive solvers}}{\lesssim} \eta_\ell(u_\ell^k) + \underbrace{\|u_\ell^{k-1,J} - u_\ell^{k,j}\|}_{\text{linearization error estimator}} + \underbrace{\|u_\ell^{k,j-1} - u_\ell^{k,j}\|}_{\text{algebraic error estimator}}
 \end{aligned}$$

Main results I: full R-linear convergence

Theorem (full R-linear convergence of the quasi-error)

Consider **arbitrary** $0 < \theta \leq 1$, $\lambda_{\text{lin}} > 0$. For all $(\ell', k', j'), (\ell, k, j) \in \mathcal{Q}$ with $|\ell', k', j'| > |\ell, k, j|$, there holds

$$H_{\ell'}^{k',j'} \leq C_{\text{lin}} q_{\text{lin}}^{|\ell',k',j'|-|\ell,k,j|} H_{\ell}^{k,j}, \quad C_{\text{lin}} > 0, \quad 0 < q_{\text{lin}} < 1.$$

Contraction regardless of algorithmic step: mesh-refinement or algebraic solver step.

1 algebraic solver norm contraction

$$\|u_{\ell}^{k,*} - u_{\ell}^{k,j}\| \leq q_{\text{alg}} \|u_{\ell}^{k,*} - u_{\ell}^{k,j-1}\|$$

2 linearization energy contraction

$$\mathbb{D}^2(u_{\ell}^{k,*}, u_{\ell}^*) \leq q_{\text{lin}}^* \mathbb{D}^2(u_{\ell}^{k-1,J}, u_{\ell}^*)$$

3 reduction, Dörfler, nested iteration

$$\eta_{\ell+1}(u_{\ell+1}^{K,J}) \leq q_{\theta} \eta_{\ell}(u_{\ell}^{K,J}) + C \|u_{\ell+1}^{K,J} - u_{\ell}^{K,J}\|$$

4 energy orthogonality

$$\mathbb{D}^2(u_{\ell+1}^*, u^*) + \mathbb{D}^2(u_{\ell}^*, u_{\ell+1}^*) = \mathbb{D}^2(u_{\ell}^*, u^*)$$

5 tail summability

$$H_{\ell}^k \lesssim q_{\text{lin}}^{|\ell,k,j|-|\ell',k',j'|} H_{\ell'}^{k',j'} \iff \sum_{|\ell,k,j| > |\ell',k',j'|} H_{\ell}^{k,j} \lesssim H_{\ell'}^{k',j'}$$

Corollary (unconditional convergence)

$$\|u^* - u_{\ell}^k\| \lesssim H_{\ell}^k \lesssim q_{\text{lin}}^{|\ell,k,j|} H_0^0 \rightarrow 0 \quad \text{as} \quad |\ell, k, j| \rightarrow \infty$$

 Gantner, Haberl, Praetorius, Schimanko: *Math. Comp.*, 90 (2021)

 Bringmann, Feischl, Miraçi, Praetorius, Streitberger: arXiv: 2311.15738 (2024)

Full R-linear convergence yields **rates = complexity**

- $\mathfrak{R}(\alpha) := \sup_{(\ell,k,j) \in \mathcal{Q}} (\#\mathcal{T}_\ell)^\alpha H_\ell^{k,j} < \infty$ rate α wrt. $\dim \mathcal{X}_\ell \approx \#\mathcal{T}_\ell$ is **achievable**
- $\widehat{\mathfrak{R}}(\alpha) := \sup_{(\ell,k,j) \in \mathcal{Q}} \left(\sum_{\substack{(\ell',k',j') \in \mathcal{Q} \\ |\ell',k',j'| \leq |\ell,k,j|}} \#\mathcal{T}_{\ell'} \right)^\alpha H_\ell^{k,j} < \infty$ rate α wrt. total cost/runtime is **achievable**

Proposition

Suppose full R-linear convergence of $H_\ell^{k,j}$, then there holds $\mathfrak{R}(\alpha) \leq \widehat{\mathfrak{R}}(\alpha) \leq \frac{C_{\text{lin}}}{(1-q_{\text{lin}})^{\frac{1}{\alpha}}} \mathfrak{R}(\alpha)$.

► **Proof:** $\#\mathcal{T}_{\ell'} \leq \mathfrak{R}(\alpha)^{\frac{1}{\alpha}} (H_{\ell'}^{k',j'})^{-\frac{1}{\alpha}} \quad \forall (\ell',k',j') \in \mathcal{Q}$, sum and use **geometric series**:

$$\left(\sum_{\substack{(\ell',k',j') \in \mathcal{Q} \\ |\ell',k',j'| \leq |\ell,k,j|}} \#\mathcal{T}_{\ell'} \right)^\alpha \leq \mathfrak{R}(\alpha)^{\frac{1}{\alpha}} \sum_{\substack{(\ell',k',j') \in \mathcal{Q} \\ |\ell',k',j'| \leq |\ell,k,j|}} (H_{\ell'}^{k',j'})^{-\frac{1}{\alpha}} \leq \mathfrak{R}(\alpha)^{\frac{1}{\alpha}} C_{\text{lin}}^{\frac{1}{\alpha}} \left(\sum_{\substack{(\ell',k',j') \in \mathcal{Q} \\ |\ell',k',j'| \leq |\ell,k,j|}} q_{\text{lin}}^{(|\ell,k,j| - |\ell',k',j'|)/\alpha} \right) (H_\ell^{k,j})^{-\frac{1}{\alpha}}$$

Theorem (optimal convergence with respect to overall computational cost)

Consider arbitrary $\alpha > 0$ and $\|u^*\|_{\Delta_\alpha} := \sup_{N \geq \#\mathcal{T}_0} N^\alpha \left[\min_{\#\mathcal{T}_{\text{opt}} \leq N} \eta_{\text{opt}}(u_{\text{opt}}^*) \right] < \infty$.

Let full R-linear convergence hold. For **sufficiently small** $0 < \theta < 1$ and $\lambda_{\text{lin}} > 0$

$$\implies \|u^*\|_{\Delta_\alpha} \lesssim \sup_{(\ell, k, j) \in \mathcal{Q}} \left(\sum_{\substack{(\ell', k', j') \in \mathcal{Q} \\ |\ell', k', j'| \leq |\ell, k, j|}} \#\mathcal{T}_{\ell'} \right)^\alpha H_\ell^{k, j} \lesssim \max \{ \|u^*\|_{\Delta_\alpha}, H_0^0 \}$$

if u^ can be approximated at rate α over dofs and there holds full R-linear convergence, then AFEM approximates u^* at rate α with respect to overall computational cost.*

- 1 $0 < \theta \ll 1 \implies$ optimal rates for AFEM with exact solver
- 2 $0 < \lambda_{\text{lin}} \ll \theta \implies u_\ell^{K, J} \approx u_\ell^*$ and Dörfler marking is equivalent

 Stevenson: *Found. Comput. Math.*, 7 (2007)

 Carstensen, Feischl, Page, Praetorius: *Comput. Math. Appl.*, 67 (2014)

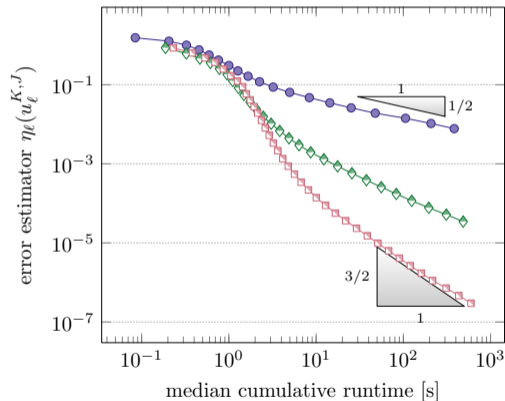
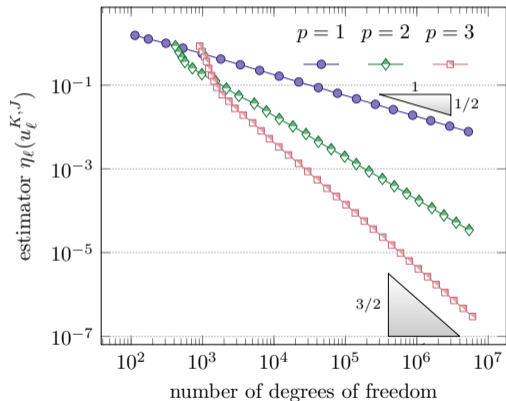
 Gantner, Haberl, Praetorius, Schimanko: *Math. Comp.*, 90 (2021)

Numerical experiments

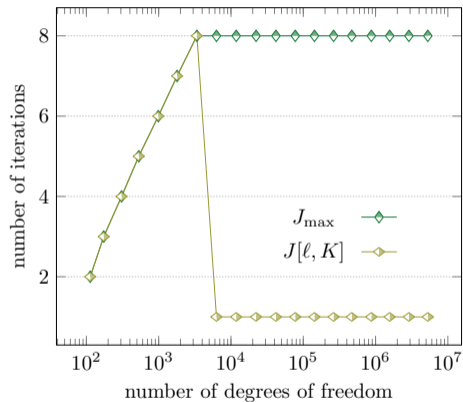
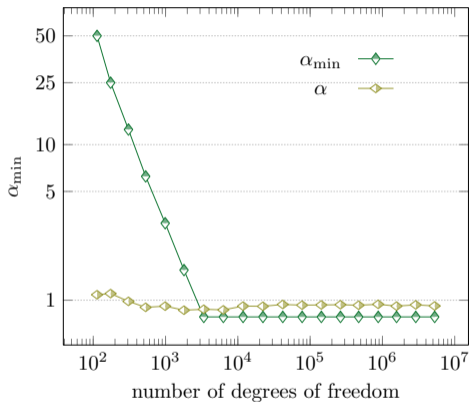
Optimality of AILFEM

Test case: L-shaped domain and coefficient $\mu(t) = 1 + \exp(-t)$

Parameters: $\theta = 0.5$ and $\lambda_{\text{lin}} = 0.7$



Parameter-less algebraic stopping criterion



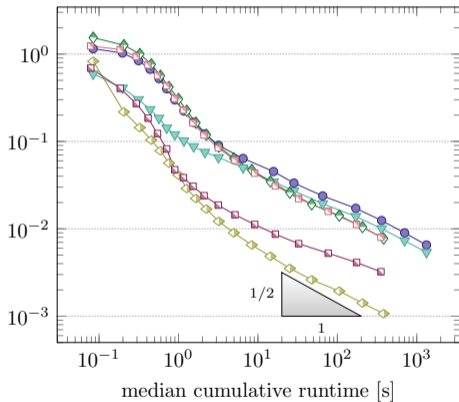
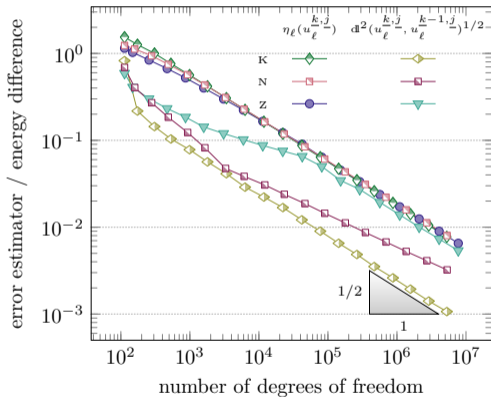
Study of remaining parameters: θ and λ_{lin}

estimator-weighted cumulative time

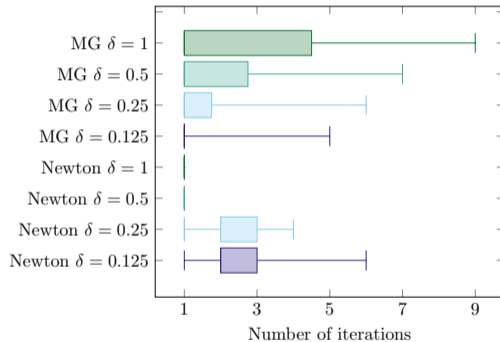
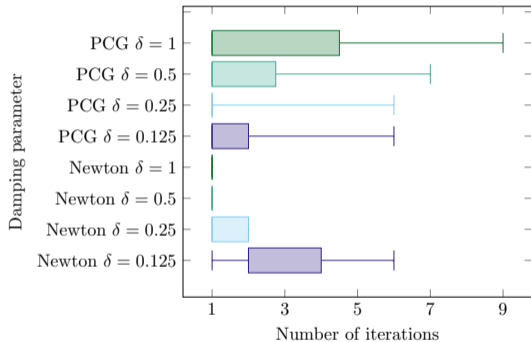
$\lambda_{lin} \backslash \theta$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9
0.1	0.348	0.248	0.209	0.203	0.210	0.207	0.213	0.252	0.320
0.2	0.371	0.247	0.209	0.205	0.194	0.200	0.220	0.231	0.334
0.3	0.348	0.247	0.209	0.189	0.200	0.202	0.220	0.230	0.327
0.4	0.349	0.248	0.209	0.188	0.193	0.190	0.220	0.229	0.324
0.5	0.348	0.247	0.209	0.189	0.205	0.201	0.202	0.249	0.326
0.6	0.349	0.247	0.209	0.188	0.184	0.193	0.225	0.233	0.303
0.7	0.348	0.247	0.209	0.191	0.194	0.198	0.205	0.248	0.321
0.8	0.348	0.247	0.209	0.187	0.172	0.179	0.205	0.232	0.324
0.9	0.347	0.246	0.208	0.190	0.174	0.190	0.220	0.232	0.304

Other iteration alternatives: linearization

N: Newton (damped $\delta = 1/2$) K: Kačanov Z: Zarantonello (damped $\delta = 1/6$)



Other iteration alternatives: algebra



- 1 analysis of adaptive algorithms should focus rather on rates wrt. *complexity/time* than dofs
- 2 *linear complexity* and *contraction* of the iterative solvers is crucial
- 3 *nested* iterations and new *parameter-free* algebraic stopping criterion enforcing norm-energy equivalence
- 4 *reliability* via a posteriori error estimators is ensured
- 5 full R-linear convergence
 - ▶ gives *contraction* regardless of algorithmic step
 - ▶ holds for *arbitrary* adaptivity parameters
 - ▶ provides the equivalence *rates = complexity*
- 6 *optimal complexity* is ensured for sufficiently small parameters

Thank you for your attention!

 Miraçi, Praetorius, Streitberger

Unconditional full linear convergence and optimal complexity of adaptive iteratively linearized FEM for nonlinear PDEs

Preprint, arXiv: 2401.17778 (2024)



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