

Nonoverlapping Domain Decomposition Methods with Simplified Coarse Spaces for Solving Three-dimensional Elliptic Problems

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Abstract

In this paper we propose a substructuring preconditioner for solving three-dimensional elliptic equations with strongly discontinuous coefficients. The new preconditioner can be viewed as a variant of the classical substructuring preconditioner introduced in Bramble, Pasiack and Schatz (1989), with simpler coarse solvers. We will show that, although the preconditioned system may not have a good condition-number bound, the convergence rate of PCG method with this substructuring preconditioner is nearly optimal and also robust with possible large jumps of the coefficient in the elliptic equation.

Key words: domain decomposition, coarse subspace, substructuring preconditioner, inexact solver, condition number

Mathematics Subject Classification(1991): 65F10, 65N30

1 Introduction

Non-overlapping domain decomposition methods (DDMs), which are often used as preconditioners, are efficient techniques for solving large-scale discretized partial differential equations (especially those with strongly discontinuous coefficients). This type of preconditioners have been extensively investigated for various models in literature (c.f., [1, 3, 4, 5, 6, 8, 9, 10, 11, 12, 14, 15, 16, 17, 18, 19, 20, 21, 22, 23, 24, 25, 26, 27, 30]). A key component in such preconditioners is the construction of suitable coarse spaces, which can vary greatly for different models (comparing [15],[16], [25] with [5], [20]). In particular, the design of coarse spaces for problems in three-dimensions is in general much more complicated than that for two-dimensional problems (compare [5],[16], [25] with [1], [4], [27]).

Sophisticated coarse spaces are needed for three-dimensional problems so that condition numbers of the resulting preconditioned systems are nearly optimal with respect to

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the mesh sizes and are independent of jumps of the coefficients in the underlying equations. It is clear that the most natural and the simplest coarse space is the space that consists of finite element functions associated with the coarse triangulation generated by the domain decomposition (cf. [8] and [30]). But, the condition number of the resulting preconditioned system is not nearly optimal yet for the case with large jumps (see, for example, [8] and [30]). According to this, the simplest coarse space has been regarded to be impractical in non-overlapping DDMs for long time. On the other hand, it is known that convergence *rate* of CG method is hardly effected by a few small eigenvalues of the iteration matrix. In particular, a more exact estimate of convergence of CG iteration was built by [2]. The estimate in [2] means that convergence *rate* of CG iteration depends only on the so called *reduced condition number*, which can be roughly viewed as the condition number restricted in a large subspace of the underlying solution space. Based on this result, an excited convergence of PCG method with multigrid preconditioner for solving three-dimensional elliptic problems with jump coefficients was obtained recently by [29]. The results in [29] indicate that PCG method with multigrid preconditioner is robust with the jumps of the coefficients in the underlying equations, even if the condition number of the preconditioned system itself is not satisfactory.

In the present paper, mainly motivated by the work [29], we still consider the simplest coarse space mentioned above. We introduce two substructuring preconditioners for solving the discrete system of three-dimensional elliptic equations with strongly discontinuous coefficients, one is additive preconditioner, and the other is multiplicative preconditioner. In the two preconditioners, we choose the simplest coarse space mentioned above instead of the usual complicated coarse spaces. More importantly, since this coarse space do not involve any action of the harmonic extension, we can use completely inexact subdomain solvers in our preconditioners. We will show that convergence *rate* of PCG method with this substructuring preconditioner is dependent only of the logarithm of the dimension of the local problem associated with an individual substructure, and is independent of possible large jumps of the coefficients in the elliptic equations, although the condition number of the resulting preconditioned system itself is not nearly optimal. Our numerical experiments show that the multiplicative preconditioner, which is specially designed in this paper, possesses much faster convergence than the additive preconditioner.

The outline of the paper is as follows. In Section 2, we introduce a triangulation based on domain decomposition and give the corresponding discretization system. In Section 3, we recall a more exact convergence result of PCG iterative method. The new substructuring preconditioners and their convergence are described in Section 4. In section 5, we prove the main convergence results. Some numerical results are given in Section 6.

2 Non-overlapping domain decomposition

Consider the model problem

$$\begin{cases} -\operatorname{div}(\omega \nabla u) = f, & \text{in } \Omega, \\ u = 0, & \text{on } \partial\Omega, \end{cases} \quad (2.1)$$

where Ω is a bounded and connected Lipschitz domain in \mathcal{R}^3 , and the coefficient function $\omega(x)$ is a positive function in $L^\infty(\Omega)$.

Let $H_0^1(\Omega)$ denote the standard Sobolev space, and define the bilinear form

$$\mathcal{A}(v, w) = \int_{\Omega} \omega \nabla v \cdot \nabla w dx, \quad v, w \in H_0^1(\Omega).$$

Let (\cdot, \cdot) denote the $L^2(\Omega)$ -inner product. The weak formulation of (2.1) is: *Find* $u \in H_0^1(\Omega)$ *such that*

$$\mathcal{A}(u, v) = (f, v), \quad \forall v \in H_0^1(\Omega). \quad (2.2)$$

In the following, we define a discrete problem of (2.2) based on triangulations corresponding to non-overlapping domain decompositions.

Assume that Ω can be written as a union of the polyhedral subdomains D_1, \dots, D_{N_0} : $\bar{\Omega} = \bigcup_{l=1}^{N_0} \bar{D}_l$, such that $\omega(x) = \omega_l$ (positive constant) for $x \in D_l$. Note that N_0 is a *fixed* constant in applications. For a number $d \in (0, 1)$, let each polyhedron D_l be decomposed into a union of some non-overlapping tetrahedrons (or hexahedrons) $\{\Omega_k\}$ with the size d . Then, we get a non-overlapping domain decomposition for Ω : $\bar{\Omega} = \bigcup_{k=1}^N \bar{\Omega}_k$. Assume that $\Omega_i \cap \Omega_j = \emptyset$ when $i \neq j$; if $i \neq j$ and $\partial\Omega_i \cap \partial\Omega_j \neq \emptyset$, then $\Gamma_{ij} = \partial\Omega_i \cap \partial\Omega_j$ is just a common face of Ω_i and Ω_j , or a common edge of Ω_i and Ω_j , or a common vertex of Ω_i and Ω_j . It is clear that the subdomains $\Omega_1, \dots, \Omega_N$ constitute a *coarse* triangulation \mathcal{T}_d of Ω . Define $\Gamma = \cup \Gamma_{ij}$.

With each subdomain Ω_k we associate a regular triangulation made of tetrahedra elements (or hexahedra elements). We require that the triangulations in the subdomains match on the interfaces between subdomains, and so they constitute a triangulation \mathcal{T}_h on the domain Ω . We denote by h the mesh size of \mathcal{T}_h , i.e., h denotes the maximum diameter of tetrahedra in the mesh \mathcal{T}_h . By \mathcal{N}_h we denote the set of nodes in \mathcal{T}_h . Define $V_h(\Omega) \subset H_0^1(\Omega)$ as the space consisting of continuous piecewise linear functions associated with \mathcal{T}_h .

The discrete problem of (2.2) is: *Find* $u_h \in V_h(\Omega)$ *such that*

$$\mathcal{A}(u_h, v) = (f, v), \quad \forall v \in V_h(\Omega). \quad (2.3)$$

3 Preconditioned conjugate gradient (PCG) methods

Let $A : V_h(\Omega) \rightarrow V_h(\Omega)$ be the discrete operator defined by

$$(Av_h, w_h) = \mathcal{A}(v_h, w_h), \quad v_h \in V_h(\Omega), \quad \forall w_h \in V_h(\Omega).$$

Then, the discrete variational problem (2.3) can be written as the operator form

$$Au_h = f_h, \quad u_h \in V_h(\Omega). \quad (3.1)$$

In general the space $V_h(\Omega)$ has very high dimensions, so the system needs to be solved by some iterative method, for example, CG method . It is well known that the condition number $\kappa(A)$, which can be estimated by

$$\kappa(A) \lesssim \frac{\max_{x \in \Omega} \omega(x)}{h^2 \min_{x \in \Omega} \omega(x)},$$

is very great for small h or large jump coefficient $\omega(x)$. Thus, we need to construct an efficient preconditioner B for A , and solve (3.1) by PCG method, i.e., solve the equivalent system by CG method

$$BAu_h = Bf_h.$$

Let $\|\cdot\|_A$ be the norm induced by the positive definite operator A , and let $\kappa(BA)$ denote the condition number of BA associated with the inner product $(\cdot, \cdot)_A$. In usual, the convergence of PCG method is described as

$$\|u_n - u_h\|_A \leq 2 \left(\frac{\sqrt{\kappa(BA)} - 1}{\sqrt{\kappa(BA)} + 1} \right)^n \|u_0 - u_h\|_A. \quad (3.2)$$

This convergence tells us that PCG method converges fast provided that $\kappa(BA)$ is small. But, in some applications, it is difficult to construct a preconditioner B satisfying that not only the action of B is cheap, but also $\kappa(BA)$ is small. A natural question is whether the estimate (3.2) is sharp. In fact, many existing numerical experiments indicate that PCG method still possesses fast convergence when BA has a few small eigenvalues only, although $\kappa(BA)$ is great. This means that convergence of PCG method may be described by a more exact estimate than (3.2). In this section, we give such a simplified result, and more detailed discussion can be found in [29] and its references.

Let $\lambda_1 \leq \dots \leq \lambda_M$ be all the eigenvalues of BA associated with the inner product $(\cdot, \cdot)_A$. Assume that there exists a small positive integer m , such that

$$0 < \lambda_1 \leq \dots \leq \lambda_m \ll \lambda_{m+1} \leq \dots \leq \lambda_M.$$

Namely, BA has m small eigenvalues only. As in [29], define the *reduced condition number* $\kappa_{m+1}(BA)$ by

$$\kappa_{m+1}(BA) = \frac{\lambda_M}{\lambda_{m+1}}.$$

The following two results can be found in [29].

Proposition 3.1. The convergence of PCG iteration can be estimated by

$$\|u_n - u_h\|_A \leq 2(\kappa(BA) - 1)^m \left(\frac{\sqrt{\kappa_{m+1}(BA)} - 1}{\sqrt{\kappa_{m+1}(BA)} + 1} \right)^{n-m} \|u_0 - u_h\|_A. \quad (3.3)$$

□

Proposition 3.2. Let \mathcal{V} be a subspace of $V_h(\Omega)$, with $\dim(\mathcal{V}) = M - m$. Then,

$$\lambda_{m+1} \geq \min_{0 \neq v \in \mathcal{V}} \frac{(BAv, Av)}{(v, Av)}. \quad (3.4)$$

□

From Proposition 3.2, one can see that λ_{m+1} can be viewed as the minimal eigenvalue of the restriction of BA on the subspace \mathcal{V} . In particular, if one of the eigenfunctions associated with λ_M belongs to \mathcal{V} , then the reduced condition number $\kappa_{m+1}(BA)$ can be viewed as the condition number of the restriction of BA on the subspace \mathcal{V} .

4 Substructuring preconditioners

This section is devoted to introduction of two substructuring preconditioners with simplified coarse spaces and inexact subdomain solvers. For such substructuring preconditioners, the resulting preconditioned systems may possess nearly optimal *reduced condition numbers*, although they have “bad” minimal eigenvalues. By the results described in the last section, PCG iteration with these preconditioners still possesses a fast convergence rate.

4.1 Space decomposition

Let $V_d(\Omega)$ denote the space consisting of continuous piecewise linear functions associated with the *coarse* triangulation \mathcal{T}_d . It is clear that a function in $V_d(\Omega)$ is uniquely determined by the values of the function at the *cross-points* (the nodes of this coarse triangulation). Moreover, we have $V_d(\Omega) \subset V_h(\Omega)$.

Let \mathcal{W}_k denote the *basket-set* of Ω_k , i.e., the union of the edges and the vertices of the tetrahedron (or hexahedron) Ω_k . Set $\mathcal{W} = \bigcup_{k=1}^N \mathcal{W}_k$, and define

$$V_h^{\mathcal{W}}(\Omega) = \left\{ v_h \in V_h(\Omega) : v_h \text{ vanishes at all the nodes away from } \mathcal{W} \right\}.$$

Set $\Omega_{ij} = \Omega_i \cup \Omega_j \cup \Gamma_{ij}$, and define

$$V_h^0(\Omega_{ij}) = \{v_h \in V_h(\Omega) : \text{supp } v_h \subset \Omega_{ij}\}.$$

Then, we have a space decomposition

$$V_h(\Omega) = V_d(\Omega) + V_h^{\mathcal{W}}(\Omega) + \sum_{\Gamma_{ij}} V_h^0(\Omega_{ij}). \quad (4.1)$$

Remark 4.1 *Although two coarse subspaces $V_d(\Omega)$ and $V_h^{\mathcal{W}}(\Omega)$ are involved in the decomposition (4.1), these two subspaces possess very simple structure.*

4.2 An additive preconditioner

In this subsection, we first introduce an additive preconditioner for the operator A .

For convenience, let φ_p denote the nodal basis function corresponding to the node p .

It is clear that

$$(Av_h, v_h) \approx \sum_{p \in \mathcal{N}_h \cap \mathcal{W}} v_h^2(p) \mathcal{A}(\varphi_p, \varphi_p), \quad v_h \in V_h^{\mathcal{W}}(\Omega).$$

Define $B_{\mathcal{W}} : V_h^{\mathcal{W}}(\Omega) \rightarrow V_h^{\mathcal{W}}(\Omega)$ by

$$(B_{\mathcal{W}}v_h, w_h) = \sum_{p \in \mathcal{N}_h \cap \mathcal{W}} v_h(p)w_h(p) \mathcal{A}(\varphi_p, \varphi_p), \quad w_h \in V_h^{\mathcal{W}}(\Omega).$$

Then, the action of $B_{\mathcal{W}}^{-1}$ can be expressed explicitly as

$$B_{\mathcal{W}}^{-1}g = \sum_{p \in \mathcal{N}_h \cap \mathcal{W}} \frac{(g, \varphi_p)}{\mathcal{A}(\varphi_p, \varphi_p)} \varphi_p, \quad g \in V_h^{\mathcal{W}}(\Omega).$$

It is known that $B_{\mathcal{W}}^{-1}$ is just the well known Jacobi smoother.

Let $B_d : V_d(\Omega) \rightarrow V_d(\Omega)$ and $B_{ij} : V_h(\Omega_{ij}) \rightarrow V_h(\Omega_{ij})$ be two symmetric and positive definite operators which are spectrally equivalent to the restrictions of A on $V_d(\Omega)$ and $V_h(\Omega_{ij})$ respectively. Namely,

$$(B_d v_h, v_h) \approx \int_{\Omega} \omega |\nabla v_h|^2 dp, \quad \forall v_h \in V_d(\Omega), \quad (4.2)$$

and

$$(B_{ij} v_h, v_h) \approx \omega_i \int_{\Omega_i} |\nabla v_h|^2 dp + \omega_j \int_{\Omega_j} |\nabla v_h|^2 dp, \quad \forall v_h \in V_h(\Omega_{ij}). \quad (4.3)$$

In applications, the solver B_{ij} can be chosen as a symmetric multigrid solver for the restriction of A on $V_h(\Omega_{ij})$. The coarse solver B_d can be simply chosen as the restriction of the operator A on $V_d(\Omega)$, since the dimension of $V_d(\Omega)$ is in general very low.

Then, a preconditioner for A is defined as

$$B = B_d^{-1}Q_d + B_{\mathcal{W}}^{-1}Q_{\mathcal{W}} + \sum_{\Gamma_{ij}} B_{ij}^{-1}Q_{ij}, \quad (4.4)$$

where Q_d , $Q_{\mathcal{W}}$ and Q_{ij} denotes the L^2 projector into the corresponding subspace respectively. Note that the preconditioner B is different from the most existing substructuring preconditioners (cf. [22], [23], [26] and [30]): it does not involve local solvers defined on the subspaces associated with the subdomains Ω_k ($k = 1, \dots, N$). A similar preconditioner for two-dimensional problems was considered in [10].

In the rest of of this paper, we need to study the spectrum of BA on a special subspace of $V_h(\Omega)$. To this end, let $J = \{k : \partial D_k \cap \partial\Omega = \emptyset\}$ denote the index set of the subdomains $\{D_k\}_{k=1}^{N_0}$ which do not touch the boundary of Ω , and set

$$\tilde{V}_h(\Omega) = \{v_h \in V_h(\Omega) : \int_{D_k} v_h dx = 0, k \in J\}.$$

Let m_0 denote the number of the indices in J , and let $\kappa_{m_0+1}(BA)$ denote the *reduced condition number* of BA associated with the subspace $\tilde{V}_h(\Omega)$. Namely,

$$\kappa_{m_0+1}(BA) = \frac{\lambda_{\max}(BA)}{\lambda_{m_0+1}(BA)},$$

where $\lambda_{m_0+1}(BA)$ is the minimal eigenvalue of the restriction of BA on the subspace $\tilde{V}_h(\Omega)$.

For ease of notation, following [28], the symbols \lesssim , \gtrsim and $\bar{\approx}$ will be used in the rest of this paper. That $x_1 \lesssim y_1$, $x_2 \gtrsim y_2$ and $x_3 \bar{\approx} y_3$, mean that $x_1 \leq C_1 y_1$, $x_2 \geq c_2 y_2$ and $c_3 x_3 \leq y_3 \leq C_3 x_3$ for some constants C_1 , c_2 , c_3 and C_3 that are independent of h and d .

Theorem 4.1 *For the preconditioner B defined by (4.4), we have*

$$\lambda_{m_0+1}(BA) \gtrsim \frac{1}{\log(1/d) \log^2(d/h)} \quad \text{and} \quad \kappa_{m_0+1}(BA) \lesssim \log(1/d) \log^2(d/h). \quad (4.5)$$

When the coefficient $\omega(x)$ has no jump across the interface Γ , or there is no cross-point in the distribution of the jumps of the coefficient, the factor $\log(1/d)$ in the above inequalities can be removed.

Remark 4.2 *Theorem 4.1 indicates that the reduced condition number $\kappa_{m_0+1}(BA)$ is nearly optimal with respect to the number of subdomains and the dimension of the local problem, and is independent of possible large jumps of the coefficient $\omega(x)$. Thus, from Proposition 3.1, we know that PCG iteration for solving (3.1) with the preconditioner B possesses fast convergence rate.*

But, we can show in the standard manner by using the estimates of the weighted L^2 projector given in [7]

Theorem 4.2 For the preconditioner B defined by (4.4), we have

$$\lambda_{\min}(BA) \gtrsim \frac{h}{d \log^2(d/h)} \quad \text{and} \quad \text{cond}(BA) \lesssim \frac{d}{h} \log^2(d/h). \quad (4.6)$$

If the coefficient $\omega(x)$ has no jump across the interface Γ , or there is no cross-point in the distribution of the jumps of the coefficient, then

$$\lambda_{\min}(BA) \gtrsim \frac{1}{\log^2(d/h)} \quad \text{and} \quad \text{cond}(BA) \lesssim \log^2(d/h).$$

Remark 4.3 Theorem 4.2 indicates that the minimal eigenvalue of BA in general strongly depends on the dimension d/h of the local spaces $V_h(\Omega_k)$. But, one can see from Theorem 4.1 that the number of such “bad” small eigenvalues is not greater than N_0 , which is a small (fixed) positive integer in applications.

The action of the preconditioner B can be described by the following algorithm.

Algorithm 4.1 For $g \in V_h(\Omega)$, the solution $u_g = Bg \in V_h(\Omega)$ can be gotten as follows:

Step 1. Computing $u_d \in V_d(\Omega)$ by

$$(B_d u_d, v_h) = (g, v_h), \quad \forall v_h \in V_d(\Omega);$$

Step 2. Computing $u_{\mathcal{W}} \in V_h^{\mathcal{W}}(\Omega)$ by

$$(B_{\mathcal{W}} u_{\mathcal{W}}, v_h) = (g, v_h), \quad \forall v_h \in V_h^{\mathcal{W}}(\Omega);$$

Step 3. Computing every $u_{ij} \in V_h^0(\Omega_{ij})$ in parallel by

$$(B_{ij} u_{ij}, v_h) = (g, v_h), \quad \forall v_h \in V_h(\Omega_{ij});$$

Step 4. Set

$$u_g = u_d + u_{\mathcal{W}} + \sum_{\Gamma_{ij}} u_{ij}.$$

Remark 4.4 From the above algorithm, one can see more clearly that the action of B is cheap and is easy to implement.

4.3 A multiplicative preconditioner

In this subsection, we design a *simplified* multiplicative preconditioner, inspired by [13].

For ease of notation, set

$$V_{\Gamma}^0(\Omega) = \sum_{\Gamma_{ij}} V_h^0(\Omega_{ij}).$$

Then, the decomposition (4.1) can be written as

$$V_h(\Omega) = V_d(\Omega) + V_h^{\mathcal{W}}(\Omega) + V_{\Gamma}^0(\Omega). \quad (4.7)$$

The desired multiplicative preconditioner is associated with the above space decomposition. Let $A_d : V_d(\Omega) \rightarrow V_d(\Omega)$ denote the restriction of the operator A on $V_d(\Omega)$. For convenience, set

$$B_\Gamma^{-1} = \sum_{\Gamma_{ij}} B_{ij}^{-1} Q_{ij}.$$

Let $\tilde{B}_{\mathcal{W}}^{-1}$ be a suitable damped Jacobi smoother (i.e., a scaled variant of $B_{\mathcal{W}}^{-1}$) or the symmetrized Gauss-Seidel smoother for the restriction of A on $V_h^{\mathcal{W}}(\Omega)$. Define the operators

$$P_d = A_d^{-1} Q_d A, \quad T_{\mathcal{W}} = \tilde{B}_{\mathcal{W}}^{-1} Q_{\mathcal{W}} A \quad \text{and} \quad T_\Gamma = B_\Gamma^{-1} A.$$

It is clear that P_d is the energy projector from $V_h(\Omega)$ into the subspace $V_d(\Omega)$.

Let I denote the identity operator on $V_h(\Omega)$, and set

$$T = I - (I - T_{\mathcal{W}})(I - T_\Gamma)(I - T_{\mathcal{W}}).$$

It is easy to see that the operator $T : V_h(\Omega) \rightarrow V_h(\Omega)$ is symmetric with respect to the inner-product $(A \cdot, \cdot)$. Define

$$M = [I - (I - P_d)(I - T)]A^{-1}. \quad (4.8)$$

Let $V_d^\perp(\Omega) \subset V_h(\Omega)$ denote the orthogonal complement of $V_d(\Omega)$ with respect to the inner-product $(A \cdot, \cdot)$. It can be verified that $(MA)|_{V_d^\perp(\Omega)}$ is a symmetric and positive definite operator with respect to the inner-product $(A \cdot, \cdot)$ (cf. [13]). Then, the operator M can be chosen as a multiplicative preconditioner for solving (3.1) by PCG iteration, where the initial guess u_0 in PCG iteration would be computed in a suitable manner so that $e_0 = u_h - u_0 \in V_d^\perp(\Omega)$. We want to emphasize that the preconditioner M is different from the standard symmetrized-multiplicative preconditioner (cf. [22]): (1) the operators P_d and T_Γ appear in M only one time, instead of two times; (2) the maximal eigenvalue of T_Γ may not less than 2.

In the following we investigate convergence rate of PCG method for solving (3.1) with the multiplicative preconditioner M . For this purpose, set

$$\tilde{V}_d^\perp(\Omega) = \{v_h \in V_d^\perp(\Omega) : \int_{D_k} v_h dx = 0, k \in J\}.$$

Let $\lambda_{m_0+1}^\perp(MA)$ denote the minimal eigenvalue of the restriction of MA on the subspace $\tilde{V}_d^\perp(\Omega)$, and let $\lambda_{\min}^\perp(MA)$ and $\lambda_{\max}^\perp(MA)$ denote the minimal eigenvalue and maximal eigenvalue of the restriction of MA on the subspace $V_d^\perp(\Omega)$ respectively. Define

$$\kappa^\perp(MA) = \frac{\lambda_{\max}^\perp(MA)}{\lambda_{\min}^\perp(MA)} \quad \text{and} \quad \kappa_{m_0+1}^\perp(MA) = \frac{\lambda_{\max}^\perp(MA)}{\lambda_{m_0+1}^\perp(MA)}.$$

Combining Proposition 3.1 in Section 3 with Theorem 4.1 in [13], we get

Proposition 4.1. The convergence of PCG iteration for solving (3.1) with the multiplicative preconditioner M can be described as

$$\|u_n - u_h\|_A \leq 2(\kappa^\perp(MA) - 1)^{m_0} \left(\frac{\sqrt{\kappa_{m_0+1}^\perp(MA) - 1}}{\sqrt{\kappa_{m_0+1}^\perp(MA) + 1}} \right)^{n-m_0} \|u_0 - u_h\|_A. \quad (4.9)$$

The condition numbers of MA can be estimated by the following result

Theorem 4.3 For the preconditioner M defined by (4.8), we have

$$\kappa^\perp(MA) \lesssim \frac{d}{h} \log^2(d/h) \quad \text{and} \quad \kappa_{m_0+1}^\perp(MA) \lesssim \log(1/d) \log^2(d/h). \quad (4.10)$$

Let the initial guess u_0 in PCG method for solving (3.1) with the multiplicative preconditioner M be chosen in a suitable manner so that the error $e_0 = u_h - u_0 \in V_d^\perp(\Omega)$ (for example, choose $u_0 = P_d f_h$). The action of the preconditioner M can be described by the following algorithm.

Algorithm 4.2 For $g \in V_h(\Omega)$, the solution $u_g = Bg \in V_h(\Omega)$ can be gotten as follows:

Step 1. Computing $u_{\mathcal{W}}^{(1)} \in V_h^{\mathcal{W}}(\Omega)$ by

$$(B_{\mathcal{W}} u_{\mathcal{W}}^{(1)}, v_h) = (g, v_h), \quad \forall v_h \in V_h^{\mathcal{W}}(\Omega);$$

Step 2. Computing every $u_{ij} \in V_h^0(\Omega_{ij})$ in parallel by

$$(B_{ij} u_{ij}, v_h) = (g, v_h) - \mathcal{A}(u_{\mathcal{W}}^{(1)}, v_h), \quad \forall v_h \in V_h(\Omega_{ij}),$$

and set

$$u' = u_{\mathcal{W}}^{(1)} + \sum_{\Gamma_{ij}} u_{ij};$$

Step 3. Computing $u_{\mathcal{W}}^{(2)} \in V_h^{\mathcal{W}}(\Omega)$ by

$$(B_{\mathcal{W}} u_{\mathcal{W}}^{(2)}, v_h) = (g, v_h) - \mathcal{A}(u', v_h), \quad \forall v_h \in V_h^{\mathcal{W}}(\Omega),$$

and set

$$u'' = u' + u_{\mathcal{W}}^{(2)};$$

Step 4. Computing $u_d \in V_d(\Omega)$ by

$$(A_d u_d, v_h) = (g, v_h) - \mathcal{A}(u'', v_h), \quad \forall v_h \in V_d(\Omega);$$

Step 5. Set

$$u_g = u'' + u_d.$$

Remark 4.5 Although the action of $B_{\mathcal{W}}^{-1}$ needs to be implemented for two times in Algorithm 4.2, the cost of Algorithm 4.2 is almost the same with that of Algorithm 4.1, since the action of $B_{\mathcal{W}}^{-1}$ is defined explicitly. As we will see in our numerical results, Algorithm 4.2 possesses faster convergence than Algorithm 4.1 (although one can not see this from Theorem 4.3).

4.4 Whether the space $V_h^{\mathcal{W}}(\Omega)$ can be reduced?

We would like to investigate whether the space $V_h^{\mathcal{W}}(\Omega)$ can be replaced by another smaller space. It is clear that the decomposition (4.1) is not a direct sum. If set

$$\hat{V}_h^{\mathcal{W}}(\Omega) = \{v_h \in V_h^{\mathcal{W}}(\Omega) : v_h \text{ vanishes at the cross-points}\},$$

then one gets the following direct sum decomposition

$$V_h(\Omega) = V_d(\Omega) + \hat{V}_h^{\mathcal{W}}(\Omega) + \sum_{\Gamma_{ij}} V_h(\Omega_{ij}). \quad (4.11)$$

As before, we can define an additive preconditioner \hat{B} and an multiplicative preconditioner \hat{M} associated with the decomposition (4.11). However, the estimate (4.5) (rep. (4.10)) will not hold yet when replacing B by \hat{B} (rep. replacing M by \hat{M}). In fact, as in the proof of Theorem 4.1 and Theorem 4.3, we can show (refer to Section 5.2.2 of [30])

Theorem 4.4 *For the preconditioner \hat{B} , we only have*

$$\kappa_{m_0+1}(\hat{B}A) \lesssim \frac{d}{h} \log^2(d/h) \quad \text{and} \quad \kappa_{m_0+1}^\perp(\hat{M}A) \lesssim \frac{d}{h} \log^2(d/h). \quad (4.12)$$

The above theorem indicates that the *wire-basket* subspace $V_h^{\mathcal{W}}(\Omega)$ can not be replaced by the smaller subspace $\hat{V}_h^{\mathcal{W}}(\Omega)$. This will be illustrated by numerical experiments.

4.5 Comparison with some existing preconditioners

Now, we give comparison between the new preconditioners with some existing preconditioners.

- Comparison with BPS-type preconditioners

The additive preconditioner B introduced in Subsection 4.2 can be viewed as a variant of the well known BPS preconditioner (see [4]). For BPS preconditioner, a complicated coarse solver based on a large coarse subspace was designed, and subproblems in Ω_k should be solved exactly. An interesting substructuring preconditioner with inexact subdomain solver was constructed in [6] by replacing the harmonic extension on a subdomain with a simple *average* extension. However, nearly optimal convergence can not be gotten for the preconditioner in [6]. Here, we propose two simple and cheap coarse solvers A_d and $B_{\mathcal{W}}$, where A_d is defined on the natural subspace $V_d(\Omega)$ associated with the initial triangulation, and the action of $B_{\mathcal{W}}^{-1}$ can be expressed explicitly. Notice that the actions of the two coarse solvers, ie., solutions of u_d and $u_{\mathcal{W}}$ in Algorithm 4.1, do not involve any action of the discrete harmonic extension yet, and so no subproblem in Ω_k needs to be solved exactly. Similar coarse solvers with A_d and $B_{\mathcal{W}}$ were considered in Algorithm 6.2 of [8], but exact

subdomain solvers were still used there. More importantly, the estimate of convergence of that algorithm contains a factor which may depend on jumps of the coefficient. The multiplicative preconditioner M introduced in Subsection 4.3 has the same merits with the additive preconditioner B , but it possesses faster convergence than B .

- Comparison with Neumann-type preconditioners

The main merit of Neumann-type preconditioners (see [9] and [20]) is that they possess a small coarse subspace, the dimension of which equals the number of the *floating* subdomains. In short words, each basis function of the coarse subspace in Neumann-type preconditioners is generated by a constant function defined on a subdomain Ω_k . But, since the zero extension of a constant does not belong to $V_h(\Omega) \subset H^1(\Omega)$, such a basis function has to be defined as a complicated extension of a constant on some subdomain Ω_k . Because of such complicated extension, Neumann-type preconditioners is difficult to implement for three-dimensional problems. Our coarse subspace $V_d(\Omega)$ not only has low dimension, which is almost same with the dimension of the coarse subspace in Neumann-type preconditioners, but also has natural basis functions.

- Comparison with FETI-type methods

FETI-type methods (see [11] and [17]) has some connection with Neumann-type methods. Since Lagrange multipliers are introduced in FETI-type methods, the complicated extension in Neumann-type methods can be avoided in the construction of the coarse subspace for FETI-type methods. But, extra techniques are needed in FETI-type methods to deal with the *floating* subdomains (refer to [11] and [17]). The method introduced in [14] has similar merits with Algorithm 4.1, but a saddle-point system needs to be solved for that method.

5 Analysis

In this section, we prove the results given in the last section. To this end, we need to recall several simple auxiliary results. For convenience, we first define some notations.

5.1 Some notations

- several local spaces

For subdomain Ω_k , set

$$V_h^0(\Omega_k) = \{v \in V_h(\Omega) : \text{supp } v \subset \Omega_k\},$$

and

$$W_h(\partial\Omega_k) = \{v|_{\partial\Omega_k} : v \in V_h(\Omega)\}.$$

For a face F of Ω_k , define

$$W_h^0(F) = \{\varphi \in W_h(\partial\Omega_k) : \text{supp } \varphi \subset F\}.$$

Let $V_h^H(\Omega_{ij})$ denote the “discrete harmonic” subspace defined by

$$V_h^H(\Omega_{ij}) = \{v \in V_h^0(\Omega_{ij}) : \mathcal{A}(v, w) = 0, \forall w \in V_h^0(\Omega_k) \text{ for } k = i, j\}.$$

- interpolant-type operators ([30])

For a node $p \in \mathcal{N}_h$, let φ_p denote the nodal basis function on p . We use K to denote an open subset of Ω . Define the interpolant-type operator I_K^0 by

$$I_K^0 v(x) = \sum_{p \in K \cap \mathcal{N}_h} v(p) \varphi_p(x), \quad v \in V_h(\Omega).$$

For example, given a face F of Ω_k , the *face* interpolant $I_F^0 v \in V_h(\Omega)$ satisfies

$$I_F^0 v(p) = \begin{cases} v(p), & p \in F \cap \mathcal{N}_h, \\ 0, & p \in (\Omega \setminus F) \cap \mathcal{N}_h. \end{cases}$$

It is clear that we have $I_F^0 v|_{\partial\Omega_k} \in W_h^0(F)$. In the rest of this section, we will use the operators $I_{\mathcal{W}}^0$ and I_F^0 with $F = \Gamma_{ij}$.

- $H^{\frac{1}{2}}$ norms on boundary

For a subdomain Ω_k , define the scaled norm

$$\|\varphi\|_{\frac{1}{2}, \partial\Omega_k} = (\|\varphi\|_{\frac{1}{2}, \partial\Omega_k}^2 + d^{-1} \|\varphi\|_{0, \partial\Omega_k}^2)^{\frac{1}{2}}, \quad \forall \varphi \in H^{\frac{1}{2}}(\partial\Omega_k).$$

For a face F of $\partial\Omega_k$, define

$$\|\varphi_h\|_{H_{00}^{\frac{1}{2}}(F)}^2 = |\varphi_h|_{\frac{1}{2}, F}^2 + \int_F \frac{|\varphi_h(x)|^2}{\text{dist}(x, \partial F)} ds(x), \quad \varphi_h \in W_h^0(F),$$

where $\text{dist}(x, \partial F)$ denotes the shortest distance from a point $x \in F$ to the boundary ∂F .

It is known that

$$\|\varphi_h\|_{H_{00}^{\frac{1}{2}}(F)}^2 \approx |\tilde{\varphi}_h|_{\frac{1}{2}, \Omega_k}^2,$$

where $\tilde{\varphi}_h \in W_h(\Omega_k)$ denotes the zero extension of φ_h .

- weighted norms

In the rest of this paper, we will use repeatedly two weighted inner product associated with the positive numbers ω_l .

Define the weighted L^2 -inner product

$$(v, w)_{L_{\omega}^2(\Omega)} = \sum_{i=1}^{N_0} \omega_l \int_{D_l} v w dx, \quad v, w \in L^2(\Omega)$$

and the weighted H^1 -inner product

$$(v, w)_{H_\omega^1(\Omega)} = \sum_{i=1}^{N_0} \omega_i \int_{D_i} \nabla v \cdot \nabla w dx, \quad v, w \in H_0^1(\Omega).$$

Let $\|\cdot\|_{L_\omega^2(\Omega)}$ and $|\cdot|_{H_\omega^1(\Omega)}$ denote, respectively, the norm and the semi-norm induced by the inner product $(\cdot, \cdot)_{L_\omega^2(\Omega)}$ and $(\cdot, \cdot)_{H_\omega^1(\Omega)}$. For convenience, define

$$\|v\|_{H_\omega^1(\Omega)} = (|v|_{H_\omega^1(\Omega)}^2 + d^{-2}\|v\|_{L_\omega^2(\Omega)}^2)^{\frac{1}{2}}.$$

5.2 Lemmas

The following two results can be found in [5] and [30].

Lemma 5.1 *The following inequality holds for each face F of Ω_k*

$$\|I_F^0 v\|_{H_{00}^{\frac{1}{2}}(F)} \lesssim \log(d/h) \|v\|_{\frac{1}{2}, \partial\Omega_k}, \quad \forall v \in V_h(\Omega). \quad (5.1)$$

□

Lemma 5.2 *The following inequality holds for every Ω_k*

$$\|v\|_{0, \mathcal{W}_k}^2 \lesssim \log(d/h) \|v\|_{\frac{1}{2}, \partial\Omega_k}^2, \quad \forall v \in V_h(\Omega). \quad (5.2)$$

□

For convenience, define the norm $\|v_h\|_{\mathcal{W}}$ by

$$\|v_h\|_{\mathcal{W}}^2 = (B_{\mathcal{W}} v_h, v_h), \quad v_h \in V_h^{\mathcal{W}}(\Omega).$$

Using the definition of $B_{\mathcal{W}}$ and the discrete L^2 norms, we have

$$\|v_h\|_{\mathcal{W}}^2 \approx \sum_{k=1}^N \omega_k \|v_h\|_{0, \mathcal{W}_k}^2, \quad v_h \in V_h^{\mathcal{W}}(\Omega).$$

This, together with (5.2), leads to

Corollary 5.1 *The following inequality holds*

$$\|I_{\mathcal{W}}^0 v\|_{\mathcal{W}}^2 \lesssim \log(d/h) \|v\|_{H_\omega^1(\Omega)}^2, \quad \forall v \in V_h(\Omega). \quad (5.3)$$

Let $Q_d^\omega : L^2(\Omega) \rightarrow V_d(\Omega)$ be the weighted L^2 projections defined by

$$(Q_d^\omega v, w)_{L_\omega^2(\Omega)} = (v, w)_{L_\omega^2(\Omega)}, \quad \forall v \in L^2(\Omega), w \in V_d(\Omega). \quad (5.4)$$

Lemma 5.3 ^[29] *The weighted L^2 projection Q_d^ω satisfies*

$$\|(Q_d^\omega - I)v\|_{L^2_\omega(\Omega)}^2 \lesssim d^2 \log(1/d) |v|_{H^1_\omega(\Omega)}^2, \quad \forall v \in \tilde{V}_h(\Omega) \quad (5.5)$$

and

$$|Q_d^\omega v|_{H^1_\omega(\Omega)}^2 \lesssim \log(1/d) |v|_{H^1_\omega(\Omega)}^2, \quad \forall v \in \tilde{V}_h(\Omega). \quad (5.6)$$

□

Remark 5.1 *The two inequalities follows directly by the estimates in [7]. In particular, when the coefficient $\omega(x)$ has no jump across the interface Γ , or there is no cross-point in the distribution of the jumps of the coefficient, the factor $\log(1/d)$ in the above lemma can be removed.*

5.3 Proofs

Throughout this subsection, we use $(\cdot, \cdot)_A$ to denote the inner-product defined by the operator A , namely, the inner-product $(\cdot, \cdot)_{H^1_\omega(\Omega)}$, and use $\|\cdot\|_A$ to denote the norm induced by the inner-product $(\cdot, \cdot)_A$.

Proof of Theorem 4.1. In the standard manner, it can be verified that

$$\lambda_{\max}(BA) \lesssim 1.$$

One needs only to prove that

$$\lambda_{m_0+1}(BA) \gtrsim \frac{1}{\log(1/d) \log^2(d/h)}.$$

For $v_h \in V_h(\Omega)$, set $v_d = Q_d^\omega v_h$ and $\tilde{v}_h = v_h - v_d$. Define $\tilde{v}_{ij}^H \in V_h^H(\Omega_{ij})$ such that $\tilde{v}_{ij}^H = I_{\Gamma_{ij}}^0 \tilde{v}_h$ on Γ_{ij} . For convenience, set

$$\tilde{v}_\Gamma^H = I_{\mathcal{W}}^0 \tilde{v}_h + \sum_{\Gamma_{ij}} \tilde{v}_{ij}^H, \quad (5.7)$$

and define

$$\tilde{v}_k^0 = (\tilde{v}_h - \tilde{v}_\Gamma^H)|_{\Omega_k}.$$

For each k , let m_k be the number of faces that belong to $\partial\Omega_k$. Define

$$\tilde{v}_{ij} = \tilde{v}_{ij}^H + \tilde{v}_i^0/m_i + \tilde{v}_j^0/m_j. \quad (5.8)$$

Then, we have the decomposition

$$v_h = v_d + I_{\mathcal{W}}^0 \tilde{v}_h + \sum_{\Gamma_{ij}} \tilde{v}_{ij}. \quad (5.9)$$

In fact, we deduce by (5.7) and the definitions of the interpolation-type operators

$$\tilde{v}_\Gamma^H = \tilde{v}_h \quad \text{on } \Gamma.$$

Then, we get $v_k^0 \in V_h^0(\Omega_k)$ and

$$\left(\sum_{k=1}^N v_k^0 \right) |_{\Omega_k} = v_k^0 = (\tilde{v}_h - \tilde{v}_\Gamma^H) |_{\Omega_k}.$$

Namely,

$$\sum_{k=1}^N v_k^0 = \tilde{v}_h - \tilde{v}_\Gamma^H.$$

Moreover, we have by (5.8)

$$\sum_{\Gamma_{ij}} \tilde{v}_{ij} = \sum_{\Gamma_{ij}} \tilde{v}_{ij}^H + \sum_{k=1}^N v_k^0.$$

Combining the above two equalities yields

$$\sum_{\Gamma_{ij}} \tilde{v}_{ij} = \sum_{\Gamma_{ij}} \tilde{v}_{ij}^H + \tilde{v}_h - \tilde{v}_\Gamma^H.$$

This, together with (5.7), leads to

$$\tilde{v}_h = (\tilde{v}_\Gamma^H - \sum_{\Gamma_{ij}} \tilde{v}_{ij}^H) + \sum_{\Gamma_{ij}} \tilde{v}_{ij} = I_{\mathcal{W}}^0 \tilde{v}_h + \sum_{\Gamma_{ij}} \tilde{v}_{ij},$$

which implies (5.9). It is clear that

$$v_d \in V_d(\Omega), \quad I_{\mathcal{W}}^0 \tilde{v}_h \in V_h^{\mathcal{W}}(\Omega) \quad \text{and} \quad \tilde{v}_{ij} \in V_h^0(\Omega_{ij}).$$

It suffices to verify that

$$\begin{aligned} & (B_d v_d, v_d) + \|I_{\mathcal{W}}^0 \tilde{v}_h\|_{\mathcal{W}}^2 + \sum_{\Gamma_{ij}} (B_{ij} \tilde{v}_{ij}, \tilde{v}_{ij}) \\ & \lesssim \log(1/d) \log^2(d/h) \|v_h\|_A^2, \quad \forall v_h \in \tilde{V}_h(\Omega). \end{aligned} \quad (5.10)$$

It follows by (5.6) that

$$\|v_d\|_A^2 \lesssim \log(1/d) \|v_h\|_A^2. \quad (5.11)$$

From (5.3), we have

$$\|I_{\mathcal{W}}^0 \tilde{v}_h\|_{\mathcal{W}}^2 \lesssim \log(d/h) \|\tilde{v}_h\|_{H_\omega^1(\Omega)}^2. \quad (5.12)$$

Using the definition of \tilde{v}_h , together with (5.5), yields

$$\|\tilde{v}_h\|_{H_\omega^1(\Omega)}^2 \lesssim \log(1/d) \|v_h\|_A^2.$$

Plugging this in (5.12) leads to

$$\|I_{\mathcal{W}}^0 \tilde{v}_h\|_{\mathcal{W}}^2 \lesssim \log(d/h) \log(1/d) \|v_h\|_A^2. \quad (5.13)$$

Similarly, we deduce by the property of the harmonic extension

$$\begin{aligned} \|\tilde{v}_{ij}^H\|_A^2 &= \omega_i |\tilde{v}_{ij}^H|_{1, \Omega_i}^2 + \omega_j |\tilde{v}_{ij}^H|_{1, \Omega_j}^2 \\ &\lesssim \omega_i |\tilde{v}_{ij}^H|_{\frac{1}{2}, \partial\Omega_i}^2 + \omega_j |\tilde{v}_{ij}^H|_{\frac{1}{2}, \partial\Omega_j}^2 \\ &\lesssim (\omega_i + \omega_j) |I_{\Gamma_{ij}}^0 \tilde{v}_h|_{H_{00}^{\frac{1}{2}}(\Gamma_{ij})}^2. \end{aligned}$$

This, together with (5.1), gives

$$\begin{aligned} \|\tilde{v}_{ij}^H\|_A^2 &\lesssim \log^2(d/h) [\omega_i \|\tilde{v}_h\|_{\frac{1}{2}, \partial\Omega_i}^2 + \omega_j \|\tilde{v}_h\|_{\frac{1}{2}, \partial\Omega_j}^2] \\ &\lesssim \log^2(d/h) [\omega_i \|\tilde{v}_h\|_{1, \Omega_i}^2 + \omega_j \|\tilde{v}_h\|_{\frac{1}{2}, \Omega_j}^2]. \end{aligned}$$

Thus, we get

$$\sum_{\Gamma_{ij}} \|\tilde{v}_{ij}^H\|_A^2 \lesssim \log^2(d/h) \|\tilde{v}_h\|_{H_{\omega}^1(\Omega)}^2 \lesssim \log(1/d) \log^2(d/h) \|v_h\|_A^2. \quad (5.14)$$

Here, we have used (5.5) again.

In the following, we verify that

$$\|\tilde{v}_{ij}\|_A^2 \lesssim \log(1/d) \log^2(d/h) \|v_h\|_A^2. \quad (5.15)$$

Since $\tilde{v}_h - \tilde{v}_{\Gamma}^H \in V_h^0(\Omega_k)$, we have

$$\sum_{k=1}^N \omega_k |\tilde{v}_k^0|_{1, \Omega_k}^2 = \sum_{k=1}^N \omega_k |\tilde{v}_h - \tilde{v}_{\Gamma}^H|_{1, \Omega_k}^2 = \|\tilde{v}_h - \tilde{v}_{\Gamma}^H\|_A^2.$$

Then, we get by (5.7)

$$\begin{aligned} \sum_{k=1}^N \omega_k |\tilde{v}_k^0|_{1, \Omega_k}^2 &\lesssim \|\tilde{v}_h\|_A^2 + \|I_{\mathcal{W}}^0 \tilde{v}_h\|_A^2 + \|\sum_{\Gamma_{ij}} \tilde{v}_{ij}^H\|_A^2 \\ &\lesssim \|v_h\|_A^2 + \|Q_d^{\omega} v_h\|_A^2 + \|I_{\mathcal{W}}^0 \tilde{v}_h\|_{\mathcal{W}}^2 + \sum_{\Gamma_{ij}} \|\tilde{v}_{ij}^H\|_A^2. \end{aligned}$$

Substituting (5.6), (5.13) and (5.14) into the above inequality yields

$$\sum_{k=1}^N \omega_k |\tilde{v}_k^0|_{1, \Omega_k}^2 \lesssim \log(1/d) \log^2(d/h) \|v_h\|_A^2.$$

Combining this with (5.8) and (5.14) leads to (5.15).

Now, the inequality (5.10) follows by (5.11), (5.13) and (5.15) (note that the assumptions (4.2) and (4.3)).

□

Proof of Theorem 4.3. Let $v \in V_d^\perp(\Omega)$. Since $P_d(I - T)v \in V_d(\Omega)$, we have

$$(MAv, Av) = ([T + P_d(I - T)]v, Av) = \mathcal{A}(Tv, v). \quad (5.16)$$

It is easy to see, by (4.3), that

$$\mathcal{A}(Tv, v) \lesssim \mathcal{A}(v, v), \quad v \in V_d^\perp(\Omega).$$

This, together with (5.16), leads to

$$\lambda_{\max}^\perp(MA) \lesssim 1. \quad (5.17)$$

In the following, we prove that

$$\lambda_{m_0+1}^\perp(MA) \gtrsim \frac{1}{\log(1/d) \log^2(d/h)}. \quad (5.18)$$

By (5.16), one needs only to estimate the minimal eigenvalue of the operator $T|_{\tilde{V}_d^\perp(\Omega)}$, namely, to estimate the maximal eigenvalue of the operator $E|_{\tilde{V}_d^\perp(\Omega)}$ with

$$E = (I - T_{\mathcal{W}})(I - T_\Gamma)(I - T_{\mathcal{W}}).$$

By the definition of $T_{\mathcal{W}}$, we know that

$$(T_{\mathcal{W}}v, v)_A \leq \theta_0 \|v\|_A^2, \quad \forall v \in V_h(\Omega)$$

for a constant $\theta_0 \in (0, 2)$. Then, we deduce by the definition of E and the direct calculation (compare [28])

$$\begin{aligned} \|v\|_A^2 - (Ev, v)_A &= \|v\|_A^2 - ((I - T_{\mathcal{W}})v, (I - T_{\mathcal{W}})v)_A + (T_\Gamma(I - T_{\mathcal{W}})v, (I - T_{\mathcal{W}})v)_A \\ &\geq (2 - \theta_0)(T_{\mathcal{W}}v, v)_A + (T_\Gamma(I - T_{\mathcal{W}})v, (I - T_{\mathcal{W}})v)_A \\ &\geq \min\{1, 2 - \theta_0\}[(T_{\mathcal{W}}v, v)_A + (T_\Gamma(I - T_{\mathcal{W}})v, (I - T_{\mathcal{W}})v)_A]. \end{aligned}$$

This, together with (4.9) of [28], yields (note that $K_1 = 1$)

$$\|v\|_A^2 - (Ev, v)_A \geq \frac{\min\{1, 2 - \theta_0\}}{4} ((T_\Gamma + T_{\mathcal{W}})v, v)_A, \quad v \in \tilde{V}_d^\perp(\Omega). \quad (5.19)$$

On the other hand, by the proof of Theorem 4.1, there is a decomposition for any $v \in \tilde{V}_d^\perp(\Omega)$

$$v = v_d + v_{\mathcal{W}} + \sum_{\Gamma_{ij}} v_{ij}, \quad \text{with } v_d \in V_d(\Omega), v_{\mathcal{W}} \in V_h^{\mathcal{W}}(\Omega) \text{ and } v_{ij} \in V_h^0(\Omega_{ij}),$$

such that

$$\|v_{\mathcal{W}}\|_{\mathcal{W}}^2 + \sum_{\Gamma_{ij}} (B_{ij}v_{ij}, v_{ij}) \lesssim \log(1/d) \log^2(d/h) \|v\|_A^2. \quad (5.20)$$

Since $v \in \tilde{V}_d^\perp(\Omega)$, we have $(v, v_d)_A = 0$. Then,

$$\|v\|_A^2 = (v, v_d)_A + (v, v_{\mathcal{W}})_A + \sum_{\Gamma_{ij}} (v, v_{ij})_A = (v, v_{\mathcal{W}})_A + \sum_{\Gamma_{ij}} (v, v_{ij})_A.$$

As in Theorem 4.1 of [28], we further prove by (5.20)

$$\|v\|_A^2 \lesssim \log(1/d) \log^2(d/h) ((T_\Gamma + T_{\mathcal{W}})v, v)_A, \quad v \in \tilde{V}_d^\perp(\Omega).$$

Plugging this in (5.19) leads to

$$\|v\|_A^2 - (Ev, v)_A \gtrsim \frac{1}{\log(1/d) \log^2(d/h)} \|v\|_A^2, \quad v \in \tilde{V}_d^\perp(\Omega).$$

Hence,

$$(Ev, v)_A \leq \left(1 - \frac{1}{C_0 \log(1/d) \log^2(d/h)}\right) \|v\|_A^2, \quad v \in \tilde{V}_d^\perp(\Omega),$$

where C_0 is a constant independent of h , d and possible jumps of the coefficient ω . Thus, we have by the definition of T

$$(Tv, v)_A = \|v\|_A^2 - (Ev, v)_A \geq \frac{1}{C_0 \log(1/d) \log^2(d/h)} \|v\|_A^2, \quad v \in \tilde{V}_d^\perp(\Omega).$$

Substituting the above inequality into (5.16) gives (5.18). Similarly, we can show

$$\lambda_{\min}^\perp(MA) \geq \frac{h}{d \log(1/d) \log^2(d/h)}.$$

□

6 Numerical experiments

In this section, we present some numerical results to demonstrate the theoretical results in Section 4. We consider the model problem (2.1) with Ω being the unit cube. Let the function $f(x)$ be defined by the first equation (2.1) with $\omega(x) = 1$ and $u(x, y, z) = \sin \pi x \cdot \sin \pi y \cdot \sin \pi z$. The coefficient $\omega(x)$ will be given below.

Let Ω be decomposed into $n \times n \times n$ hexahedrons with the size $d = 1/n$. All the hexahedrons constitute the desired domain decomposition. To get the final triangulation of Ω , we decompose each hexahedron mentioned above into $m \times m \times m$ smaller hexahedrons with the size $h = d/m = 1/nm$. All the smaller hexahedrons constitute the desired triangulation. It is clear that each hexahedron subdomain is just the union of some smaller hexahedron elements.

The standard Q_1 finite element space is used for the discretization of (2.2). The resulting system (3.1) is solved by PCG method with the preconditioners B and M defined in Section 4. We will report iteration counts, condition numbers and reduced condition numbers. Here, the iteration terminates when the relative remainder is not greater than $1.0D - 6$.

Let $\kappa_r(BA)$ (rep. $\kappa_r^\perp(MA)$) denote the reduced condition number of BA (rep. MA) when removing $r - 1$ small eigenvalues of BA (rep. $(MA)|_{V_d^\perp(\Omega)}$). In particular, $\kappa_2(BA)$ (rep. $\kappa_2^\perp(MA)$) denotes the reduced condition number of BA (rep. $(MA)|_{V_d^\perp(\Omega)}$) when removing the minimal eigenvalue of BA (rep. $(MA)|_{V_d^\perp(\Omega)}$). For convenience, we use “it.” to denote the iteration counts.

Case (i): the coefficient $\omega(x) = 1$, which has no jump.

The numerical results are listed in the following two tables.

Table 6.1

Iteration counts, condition numbers and reduced condition numbers for B .

	$d = 1/4$			$d = 1/5$			$d = 1/6$		
d/h	it.	$\kappa(BA)$	$\kappa_2(BA)$	it.	$\kappa(BA)$	$\kappa_2(BA)$	it.	$\kappa(BA)$	$\kappa_2(BA)$
8	30	26.79	22.45	29	26.94	22.08	29	27.55	22.70
16	33	36.77	34.93	35	37.46	35.41	35	38.47	35.79

Table 6.2

Iteration counts, condition numbers and reduced condition numbers for M .

	$d = 1/4$			$d = 1/5$			$d = 1/6$		
d/h	it.	$\kappa^\perp(MA)$	$\kappa_2^\perp(MA)$	it.	$\kappa^\perp(MA)$	$\kappa_2^\perp(MA)$	it.	$\kappa^\perp(MA)$	$\kappa_2^\perp(MA)$
8	22	15.28	12.80	23	15.26	13.05	23	15.95	13.99
16	26	21.88	19.16	27	21.81	18.97	27	22.42	18.97

These results indicate that the condition numbers of BA and MA are nearly optimal when the coefficient has no jump.

Case (ii): the coefficient $\omega(x)$ has large jumps:

$$\omega(x) = \begin{cases} 10^5, & \text{in } D \\ 1, & \text{in } \Omega \setminus D, \end{cases}$$

where D is a cube or the union of a few cubes.

We first consider an example without cross-point, with D defined by

$$D = \left[\frac{1}{4}, \frac{1}{2}\right]^3.$$

The numerical results are given in the following two tables.

Table 6.3

Iteration counts, condition numbers and reduced condition numbers for B

d/h	$d = 1/4$			$d = 1/8$		
	it.	$\kappa(BA)$	$\kappa_2(BA)$	it.	$\kappa(BA)$	$\kappa_2(BA)$
8	38	47.05	35.23	36	38.26	34.35
16	44	64.02	49.54	41	52.80	48.29

Table 6.4

Iteration counts, condition numbers and reduced condition numbers for M

d/h	$d = 1/4$			$d = 1/8$		
	it.	$\kappa^\perp(MA)$	$\kappa_2^\perp(MA)$	it.	$\kappa^\perp(MA)$	$\kappa_2^\perp(MA)$
8	30	25.24	19.55	27	20.65	19.14
16	35	34.75	28.16	32	29.66	27.54

The two tables tell us that the condition numbers of BA and MA are also nearly optimal when there is no cross-point in the distribution of the jump of the coefficient.

Then, we consider an example with cross-points:

$$D = [0, \frac{1}{4}]^3 \cup [\frac{1}{4}, \frac{1}{2}]^3 \cup [\frac{1}{2}, \frac{3}{4}]^3 \cup [\frac{3}{4}, 1].$$

In order to illustrate our theoretical results more clearly, we would like to calculate several reduced condition numbers. The numerical results are listed by the following two tables.

Table 6.5

Iteration counts, condition numbers and reduced condition numbers for B

d	d/h	it.	$\kappa(BA)$	$\kappa_2(BA)$	$\kappa_3(BA)$	$\kappa_4(BA)$
1/4	8	43	349.06	37.01	32.42	26.92
1/4	16	51	940.82	51.70	46.45	37.96
1/8	8	46	342.88	35.39	31.25	26.98
1/8	16	56	921.03	49.49	43.63	39

Table 6.6

Iteration counts, condition numbers and reduced condition numbers for M

d	d/h	it.	$\kappa^\perp(MA)$	$\kappa_2^\perp(MA)$	$\kappa_3^\perp(MA)$	$\kappa_4^\perp(MA)$
1/4	8	33	156.84	20.59	17.77	14.87
1/4	16	41	473.08	29.53	26.07	21.41
1/8	8	35	155.56	19.77	17.78	15.30
1/8	16	44	467.23	28.34	25.63	22.47

The results given in these two tables tell us that PCG methods with the preconditioners B and M possess nearly optimal convergence rates, although the condition numbers of the preconditioned systems itself are not nearly optimal yet. The main reason is that the preconditioned system has only one “bad” small eigenvalue, and so the reduced condition number is still nearly optimal.

All the above numerical results confirm our theoretical results. In particular, Algorithm 4.2 has faster convergence than Algorithm 4.1 in every cases. Now, we see what will happen if replacing the *wire-basket* subspace $V_h^{\mathcal{W}}(\Omega)$ by the smaller subspace $\hat{V}_h^{\mathcal{W}}(\Omega)$. We consider the case without jump of the coefficient: the coefficient $\omega(x) = 1$. The numerical results are given in the following table

Table 6.7
Iteration counts, condition numbers and reduced condition numbers
with $\hat{V}_h^{\mathcal{W}}(\Omega)$ instead of $V_h^{\mathcal{W}}(\Omega)$

	$d = 1/4$			$d = 1/5$			$d = 1/6$		
d/h	it.	$\kappa(\hat{B}A)$	$\kappa_2(\hat{B}A)$	it.	$\kappa(\hat{B}A)$	$\kappa_2(\hat{B}A)$	it.	$\kappa(\hat{B}A)$	$\kappa_2(\hat{B}A)$
8	47	374.47	314.20	51	391.94	342.34	53	402.22	355.36
16	60	1032.13	857.61	62	1081.40	940.12	65	1110.81	982.58

These results illustrate that the subspace $V_h^{\mathcal{W}}(\Omega)$ can not be replaced by the smaller one $\hat{V}_h^{\mathcal{W}}(\Omega)$ (see Subsection 4.4).

7 Conclusion

In this paper, we have constructed two substructuring preconditioners with the simplest coarse solver and inexact subdomain solvers for solving the second order three-dimensional elliptic equations with large jump coefficients. We have shown that PCG method with such preconditioners has nearly optimal convergence rate, although the condition numbers of the preconditioned systems are not nearly optimal yet. The method in this paper can be extended to some other equations (for example, Maxwell’s equations).

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