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# Scientific Computing II

## Multigrid Methods

### Programming assignment 1: Multigrid for Convection-Diffusion

Consider the one-dimensional convection-diffusion equation

$$-\epsilon u_{xx} + u_x = f(x) \tag{1}$$

and its discrete representation

$$\frac{\epsilon}{h^2}(-u_{n-1} + 2u_n - u_{n+1}) + \frac{1}{h}(u_n - u_{n-1}) = f_n, \quad n = 1, ..., N-1, \tag{2}$$

with Dirichlet conditions $u_0 = u_N = 0$ and $\epsilon \geq 0$. In this exercise, we assume a right hand side $f(x) = 2x - (2\epsilon + 1)$ and a respective discrete representation $f_n = 2(nh) - (2\epsilon + 1)$. The number of grid points is given by $N := 2^l$ plus one, i.e. $N + 1$ points with $l \in \mathbb{N}$, and the mesh size is $h := 1/N$, respectively. In the following, we want to solve the discrete system by a multigrid method implemented in Matlab. A Gauss-Seidel smoother is provided on the webpage ($\rightarrow$ smooth.m).

(a) Show that the analytical solution to the problem from Eq. (1) is given by $u(x) = x^2 - x$.

(b) Implement a function `restrict(stencil,residual)` which constructs a matrix-dependent restriction (see the lecture slides). The vector `stencil`$= [s_l \;\; s_c \;\; s_r] \in \mathbb{R}^3$ corresponds to the three-point stencil on the fine grid, `residual` to the residual vector of the current grid level. The function should return the coarsened residual vector.

(c) Implement a function `interpolate(stencil,eCoarse)` which interpolates the error `eCoarse` from the coarse grid to the fine grid. The interpolation should be carried out based on the matrix-dependent interpolation rule as presented in the multigrid slides. The stencil `stencil` should correspond to the three-point stencil on the fine grid. The function should return the interpolated error vector.

(d) Implement a function `computeCoarseGridStencil(stencil)` which computes and returns the coarse grid stencil for a given fine grid stencil `stencil`. The function should again be based on the matrix-dependent restriction/ prolongation from the multigrid slides.

(e) Put the steps together into a function `wCycle(u,rhs,level,stencil)` which implements the w-cycle algorithm. The vector `u` corresponds to the current solution and

should also be returned by this function. The right hand side of the linear problem is given by `rhs`, `level` corresponds to the current grid level and `stencil` denotes the three-point stencil for the current grid level.
Test your implementation by

- using a two-grid algorithm (e.g. remove the recursive call in wCycle(...) and use a sufficient number of smoothing steps on the coarse grid)
- comparing your results with results obtained from pure Gauss-Seidel solving
- comparing your results with the exact solution.

(f) Use the w-cycle implementation to solve the discrete system from Eq. (2) for $\epsilon = 1, 0.1, 0.01$. The simulation should stop when the maximum norm of the residual drops below a tolerance $tol = 1e-10$. Measure the number of w-cycle iterations for each simulation setup and initial grid levels $l = 4, 6, 8, 10$. Besides, plot the numerical solution as well as the error $e = u - u^{analytic}$ where $u^{analytic}$ denotes the discrete representation of $u(x) = x^2 - x$. What do you observe?