

A COMPARISON OF DEFLATION AND COARSE GRID CORRECTION APPLIED TO POROUS MEDIA FLOW*

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Abstract. In this paper we compare various preconditioners for the numerical solution of partial differential equations. We compare a coarse grid correction preconditioner used in domain decomposition methods with a so-called deflation preconditioner. We prove that the effective condition number of the deflated preconditioned system is always, for all deflation vectors and all restrictions and prolongations, below the condition number of the system preconditioned by the coarse grid correction. This implies that the conjugate gradient method applied to the deflated preconditioned system is expected always to converge faster than the conjugate gradient method applied to the system preconditioned by the coarse grid correction. Numerical results for porous media flows emphasize the theoretical results.

Key words. deflation, coarse grid correction, preconditioners, conjugate gradients, porous media flow, scalable parallel preconditioner

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1. Introduction. It is well known that the convergence rate of the conjugate gradient (CG) method is bounded as a function of the condition number of the system matrix to which it is applied. Let $A \in \mathbb{R}^{n \times n}$ be symmetric positive definite. We assume that the vector $b \in \mathbb{R}^n$ represents a discrete function on a grid Ω and that we are searching for the vector $x \in \mathbb{R}^n$ on Ω which solves the linear system

$$Ax = b.$$

Such systems are encountered, for example, when a finite volume/difference/element method is used to discretize an elliptic PDE defined on the continuous analogue of Ω .

Let us denote the i th eigenvalue in nondecreasing order by $\lambda_i(A)$ or simply by λ_i when it is clear to which matrix we are referring. After k iterations of the CG method, the error is bounded by (cf. [9, Thm. 10.2.6])

$$(1.1) \quad \|x - x_k\|_A \leq 2 \|x - x_0\|_A \left(\frac{\sqrt{\kappa} - 1}{\sqrt{\kappa} + 1} \right)^k,$$

where $\kappa = \kappa(A) = \lambda_n/\lambda_1$ is the spectral condition number of A and the A -norm of x is given by $\|x\|_A = (x^T A x)^{1/2}$. The convergence may be significantly faster if the eigenvalues of A are clustered (see [24]).

If the condition number of A is large it is advisable to solve, instead, a preconditioned system $M^{-1}Ax = M^{-1}b$, where the symmetric positive definite preconditioner M is chosen such that $M^{-1}A$ has a more clustered spectrum or a smaller condition number than that of A . Furthermore, M must be cheap to solve relative to the

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improvement it provides in convergence rate. A final desirable property in a preconditioner is that it should parallelize well, especially on distributed memory computers. Probably one of the most effective preconditioning strategies in common use is to take $M = LL^T$ to be an incomplete Cholesky (IC) factorization of A (see [16]). We denote the preconditioned conjugate gradient method as PCG.

With respect to the known preconditioners, at least two problems remain:

- If there are large jumps in the coefficients of the discretized PDE, the convergence of PCG becomes very slow, and
- if a block preconditioner is used in a domain decomposition algorithm the condition number of the preconditioned matrix deteriorates if the number of blocks increases.

Both problems can be solved by a deflation technique or a suitable coarse grid correction. In this section we describe both methods, which are compared in the next sections. To describe the deflation method we define the projection P_D by

$$(1.2) \quad P_D = I - AZ(Z^T AZ)^{-1}Z^T, \quad Z \in \mathbb{R}^{n \times r},$$

where the column space of Z is the deflation subspace, i.e., the space to be projected out of the residual, and I is the identity matrix of appropriate size. We assume that $r \ll n$ and that Z has rank r . Under this assumption $E \equiv Z^T AZ$ may be easily computed and factored and is symmetric positive definite. Since $x = (I - P_D^T)x + P_D^T x$ and because

$$(1.3) \quad (I - P_D^T)x = Z(Z^T AZ)^{-1}Z^T Ax = ZE^{-1}Z^T b$$

can be immediately computed, we only need to compute $P_D^T x$. In light of the identity $AP_D^T = P_D A$, we can solve the deflated system

$$(1.4) \quad P_D A \tilde{x} = P_D b$$

for \tilde{x} using the CG method, premultiply this by P_D^T , and add it to (1.3).

Obviously (1.4) is singular. What consequences does the singularity of (1.4) imply for the CG method? Kaasschieter [12] notes that a positive semidefinite system can be solved as long as the right-hand side is consistent (i.e., as long as $b = Ax$ for some x). This is certainly true for (1.4), where the same projection is applied to both sides of the nonsingular system. Furthermore, he notes (with reference to [24]) that because the null space never enters the iteration, the corresponding zero eigenvalues do not influence the convergence. Motivated by this fact, we define the *effective condition number* of a positive semidefinite matrix $C \in \mathbb{R}^{n \times n}$ with r zero eigenvalues to be the ratio of its largest to smallest *positive* eigenvalues:

$$\kappa_{\text{eff}}(C) = \frac{\lambda_n}{\lambda_{r+1}}.$$

It is possible to combine both a standard preconditioning and preconditioning by deflation (for details, see [8]). The convergence is then described by the effective condition number of $M^{-1}P_D A$.

The deflation technique has been exploited by several authors. For nonsymmetric systems, approximate eigenvectors can be extracted from the Krylov subspace produced by GMRES. Morgan [17] uses this approach to improve the convergence after a restart. In this case, deflation is not applied as a preconditioner, but the deflation

vectors are augmented with the Krylov subspace and the minimization property of GMRES ensures that the deflation subspace is projected out of the residual (for related references, we refer the reader to [8] and [7]). A comparable approach for the CG method is described in [22]. Mansfield [14] shows how Schur complement-type domain decomposition methods can be seen as a series of deflations. Nicolaides [19] chooses Z to be a piecewise constant interpolation from a set of r subdomains and points out that deflation might be effectively used with a conventional preconditioner. Mansfield [15] uses the same “subdomain deflation” in combination with damped Jacobi smoothing, obtaining a preconditioner which is related to the two-grid method. In [13] Kolotilina uses a twofold deflation technique for simultaneously deflating the r largest and the r smallest eigenvalues using an appropriate deflating subspace of dimension r . Other authors have attempted to choose a subspace a priori that effectively represents the slowest modes. In [27] deflation is used to remove a few stubborn but *known* modes from the spectrum. This method is used in [3] to solve electromagnetic problems with large jumps in the coefficients. Thereafter this method has been generalized to other choices of the deflation vectors (see [26, 28]). Finally, an analysis of the effective condition number and a parallel implementation is given in [8, 25].

We compare the deflation preconditioner with a well-known coarse grid correction preconditioner of the form

$$(1.5) \quad P_C = I + ZE^{-1}Z^T$$

and in the preconditioned case

$$(1.6) \quad P_{CM^{-1}} = M^{-1} + ZE^{-1}Z^T.$$

In the multigrid or domain decomposition language the matrices Z and Z^T are known as restriction and prolongation or interpolation operator. Moreover, the matrix $E = Z^T A Z$ is the Galerkin operator.

The above coarse grid correction preconditioner belongs to the class of additive Schwarz preconditioner. It is called the two-level additive Schwarz preconditioner. If used in domain decomposition methods, typically M^{-1} is the sum of the local (exact or inexact) solves in each domain. To speed up convergence a coarse grid correction $ZE^{-1}Z^T$ is added.

These methods are introduced by Bramble, Pasciak, and Schatz [2], Dryja and Widlund [5, 6], and Dryja [4]. They show under mild conditions that the convergence rate of the PCG method is independent of the grid sizes.

For more details about this preconditioner we refer the reader to the books of Quarteroni and Valli [21] and Smith, Bjørstad, and Gropp [23]. A more abstract analysis of this preconditioner is given by Padiy, Axelsson, and Polman [20]. To make the condition number of $P_{CM^{-1}}A$ smaller, Padiy, Axelsson, and Polman used a parameter $\sigma > 0$ and considered

$$(1.7) \quad P_C = I + \sigma ZE^{-1}Z^T$$

and

$$(1.8) \quad P_{CM^{-1}} = M^{-1} + \sigma ZE^{-1}Z^T.$$

If $M = I$, Z consists of eigenvectors, and λ_{max} is known, then a good choice is $\sigma = \lambda_{max}$, which implies that $\kappa(P_C A) \leq \frac{2\lambda_{max}}{\lambda_{r+1}}$ (see [20]). If $M \neq I$ and/or Z consists of general vectors, and λ_{max} is not known, it is not clear how to choose σ .

More abstract results about Schwarz methods applied to nonsymmetric problems are given by Benzi et al. [1] and Nabben [18].

In this paper we prove that the effective condition number of the deflated preconditioned system $M^{-1}P_DA$ is always below the condition number of the system preconditioned by the coarse grid correction $P_{CM^{-1}}A$. This implies that for all matrices $Z \in \mathbb{R}^{n \times r}$ and all positive definite preconditioners M^{-1} the CG method applied to the deflated preconditioned system is expected always to converge faster than the CG method applied to the system preconditioned by the coarse grid correction. These results are stated in section 2. In section 3 we compare other properties of the deflation and coarse grid preconditioner. These properties are scaling, approximation of E^{-1} , and an estimate of the smallest eigenvalue. Section 4 contains our numerical results for porous media flows and parallel problems.

2. Spectral properties. In this section we compare the effective condition number for the deflation and coarse grid correction preconditioned matrices. In section 2.1 we give some definitions and preliminary results. Thereafter a comparison is made if the projection vectors are equal to eigenvectors in section 2.2 and for general projection vectors in section 2.3.

2.1. Notations and preliminary results. In the following we denote by $\lambda_i(M)$ the eigenvalues of a matrix M . If the eigenvalues are real, the $\lambda_i(M)$'s are ordered increasingly.

For two Hermitian $n \times n$ matrices A and B we write $A \succeq B$, if $A - B$ is positive semidefinite.

Next we mention well-known properties of the eigenvalues of Hermitian matrices.

LEMMA 2.1. *Let $A, B \in \mathbb{C}^{n \times n}$ be Hermitian. For each $k = 1, 2, \dots, n$ we have*

$$\lambda_k(A) + \lambda_1(B) \leq \lambda_k(A + B) \leq \lambda_k(A) + \lambda_n(B).$$

From the above lemma we easily obtain the next lemma.

LEMMA 2.2. *If $A, B \in \mathbb{C}^{n \times n}$ are positive semidefinite with $A \succeq B$, then $\lambda_i(A) \geq \lambda_i(B)$.*

Moreover, we will use the following lemma.

LEMMA 2.3. *Let $A, B \in \mathbb{C}^{n \times n}$ be Hermitian, and suppose that B has rank at most r . Then*

- $\lambda_k(A + B) \leq \lambda_{k+r}(A), \quad k = 1, 2, \dots, n - r,$
- $\lambda_k(A) \leq \lambda_{k+r}(A + B), \quad k = 1, 2, \dots, n - r.$

Lemmas 2.1, 2.2, and 2.3 can be found, e.g., as Theorem 4.3.1, Corollary 7.7.4., and Theorem 4.3.6, respectively, in [10].

2.2. Projection vectors chosen as eigenvectors. In this section we compare the effective condition number of P_DA and P_CA if the projection vectors are equal to eigenvectors of A .

DEFINITION 2.4. *Choose the eigenvectors v_k of A such that $v_k^T v_j = \delta_{kj}$, and define $Z = [v_1 \dots v_r]$.*

THEOREM 2.5. *Using Z as given in Definition 2.4, the spectra of P_DA and P_CA given in (1.2) and (1.7) are*

$$\text{spectrum}(P_DA) = \{0, \dots, 0, \lambda_{r+1}, \dots, \lambda_n\} \text{ and}$$

$$\text{spectrum}(P_CA) = \{\sigma + \lambda_1, \dots, \sigma + \lambda_r, \lambda_{r+1}, \dots, \lambda_n\}.$$

Proof. For this choice of Z we have that

$$(2.1) \quad E = Z^T A Z = \text{diag}(\lambda_1, \dots, \lambda_r).$$

To prove the first part we note that (2.1) implies $P_D = I - A Z E^{-1} Z^T = I - Z Z^T$. Consider $P_D A v_k = (I - Z Z^T) \lambda_k v_k$ for $k = 1, \dots, n$. Since $Z Z^T v_k = v_k$, for $k = 1, \dots, r$ and $Z Z^T v_k = 0$ for $k = r + 1, \dots, n$ it is easy to show that

$$P_D A v_k = 0, \text{ for } k = 1, \dots, r, \text{ and } P_D A v_k = \lambda_k v_k, \text{ for } k = r + 1, \dots, n,$$

which proves the first part.

Second, we consider $P_C A v_k$. For $k = 1, \dots, r$ we obtain

$$P_C A v_k = \left(I + \sigma Z \text{diag} \left(\frac{1}{\lambda_1}, \dots, \frac{1}{\lambda_r} \right) Z^T \right) \lambda_k v_k = (\sigma + \lambda_k) v_k,$$

whereas for $k = r + 1, \dots, n$ it appears that

$$P_C A v_k = \left(I + \sigma Z \text{diag} \left(\frac{1}{\lambda_1}, \dots, \frac{1}{\lambda_r} \right) Z^T \right) \lambda_k v_k = \lambda_k v_k$$

since $Z^T v_k = 0$ for $k = r + 1, \dots, n$. This proves the second part (cf. Theorem 2.6 in [20]). \square

In order to compare both approaches we note that

$$(2.2) \quad \kappa_{eff}(P_D A) = \frac{\lambda_n}{\lambda_{r+1}}$$

and

$$(2.3) \quad \kappa(P_C A) = \frac{\max\{\sigma + \lambda_r, \lambda_n\}}{\min\{\sigma + \lambda_1, \lambda_{r+1}\}}.$$

From (2.2) and (2.3) it follows that $\kappa(P_C A) \geq \kappa_{eff}(P_D A)$, so the convergence bound based on the effective condition number implies that deflated CG converges faster than CG combined with coarse grid correction if both methods use the eigenvectors corresponding to the r smallest eigenvalues as projection vectors.

2.3. Projection vectors chosen as general vectors. In the last section we showed that the deflation technique is better than a coarse grid correction, if eigenvectors are used. However, computing the r smallest eigenvalues is, in general, very expensive. Moreover, in multigrid methods and domain decomposition methods special interpolation and prolongation matrices are used to obtain grid independent convergence rates. So a comparison only for eigenvectors is not enough. But in this section we generalize the results of section 2.2. We prove that the effective condition number of the deflated preconditioned system is always, for all matrices $Z \in \mathbb{R}^{n \times r}$, below the condition number of the system preconditioned by the coarse grid correction.

THEOREM 2.6. *Let $A \in \mathbb{R}^{n \times n}$ be symmetric positive definite. Let $Z \in \mathbb{R}^{n \times r}$ with rank $Z = r$. Then the preconditioner defined in (1.2) and (1.7) satisfies*

$$(2.4) \quad \lambda_1(P_D A) = \dots = \lambda_r(P_D A) = 0,$$

$$(2.5) \quad \lambda_n(P_D A) \leq \lambda_n(P_C A),$$

$$(2.6) \quad \lambda_{r+1}(P_D A) \geq \lambda_1(P_C A).$$

Proof. Obviously all eigenvalues of $P_C A$ are real and positive. By Lemma 2.1 of [8], $P_D A$ is positive semidefinite. Thus, all eigenvalues of $P_D A$ are real and non-negative. Since $P_D A Z = 0$, statement (2.4) holds.

We obtain

$$A^{\frac{1}{2}} P_C A^{\frac{1}{2}} - P_D A = A Z E^{-1} Z^T A + \sigma A^{\frac{1}{2}} Z E^{-1} Z^T A^{\frac{1}{2}}.$$

The right-hand side is positive semidefinite. Thus, we have with Lemma 2.2 that

$$\lambda_i(P_C A) = \lambda_i(A^{\frac{1}{2}} P_C A^{\frac{1}{2}}) \geq \lambda_i(P_D A).$$

Hence, (2.5) holds. Next consider

$$\begin{aligned} P_C A P_C - P_D A &= A + \sigma Z E^{-1} Z^T A + \sigma A Z E^{-1} Z^T + \sigma^2 Z E^{-1} Z^T A Z E^{-1} Z^T \\ &\quad - A + A Z E^{-1} Z^T A \\ &= \sigma Z E^{-1} Z^T A + \sigma A Z E^{-1} Z^T + \sigma^2 Z E^{-1} Z^T + A Z E^{-1} Z^T A \\ &= (A + \sigma I) Z E^{-1} Z^T (A + \sigma I). \end{aligned}$$

Thus, $P_C A P_C - P_D A$ is symmetric and of rank r . Using Lemma 2.3 we obtain

$$\lambda_{r+1}(P_D A) \geq \lambda_1(P_C A P_C) = \lambda_1(P_C^2 A).$$

But since $P_C - I$ is positive semidefinite, $P_C^2 - P_C$ and $A^{\frac{1}{2}} P_C^2 A^{\frac{1}{2}} - A^{\frac{1}{2}} P_C A^{\frac{1}{2}}$ are positive semidefinite also. Hence,

$$\lambda_i(P_C^2 A) = \lambda_i(A^{\frac{1}{2}} P_C^2 A^{\frac{1}{2}}) \geq \lambda_i(A^{\frac{1}{2}} P_C A^{\frac{1}{2}}) = \lambda_i(P_C A).$$

Thus,

$$\lambda_{r+1}(P_D A) \geq \lambda_1(P_C^2 A) \geq \lambda_1(P_C A). \quad \square$$

It follows from Theorem 2.6 that

$$\kappa(P_C A) \geq \kappa_{eff}(P_D A),$$

so the convergence bound based on the effective condition number implies that deflated CG converges faster than CG combined with coarse grid correction for arbitrary matrices $Z \in \mathbb{R}^{n \times r}$.

In Theorem 2.11 we will extend this result to the preconditioned versions of the deflation and coarse grid correction preconditioners.

Before that, we will show how the deflated preconditioner behaves if we increase the number of deflation vectors. In detail we will show that the effective condition number decreases if we use a matrix Z_2 in (1.2) satisfying $\text{Im} Z \subseteq \text{Im} Z_2$ rather than Z . To do so we need several lemmas.

The first lemma is probably well known, but for completeness we give the proof here.

LEMMA 2.7. *Let $A \in \mathbb{R}^{n \times n}$ be nonsingular and be partitioned as*

$$A = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix},$$

where $A_{11} \in M_r(R)$ and $A_{22} \in M_{n-r}(R)$. Assume that A_{11} is nonsingular. Define

$$\tilde{A}_{11}^{-1} := \begin{bmatrix} A_{11}^{-1} & 0 \\ 0 & 0 \end{bmatrix}.$$

Then, $\text{rank}(A^{-1} - \tilde{A}_{11}^{-1}) = n - r$.

Proof. The inverse of A is given by

$$A^{-1} = \begin{bmatrix} A_{11}^{-1} + A_{11}^{-1}A_{12}S^{-1}A_{21}A_{11}^{-1} & -A_{11}^{-1}A_{12}S^{-1} \\ -S^{-1}A_{21}A_{11}^{-1} & S^{-1} \end{bmatrix},$$

where $S = A_{22} - A_{21}A_{11}^{-1}A_{12}$. Hence

$$\begin{aligned} A^{-1} - \tilde{A}_{11}^{-1} &= \begin{bmatrix} A_{11}^{-1}A_{12}S^{-1}A_{21}A_{11}^{-1} & -A_{11}^{-1}A_{12}S^{-1} \\ -S^{-1}A_{21}A_{11}^{-1} & S^{-1} \end{bmatrix} \\ &= \begin{bmatrix} A_{11}^{-1}A_{12}S^{-1} \\ -S^{-1} \end{bmatrix} [A_{21}A_{11}^{-1}, -I]. \end{aligned}$$

Since S and the $n - r \times n - r$ identity matrix I have rank $n - r$, we get $\text{rank}(A^{-1} - \tilde{A}_{11}^{-1}) = n - r$. \square

In the next lemma we compare the preconditioned matrices if a different number of deflation vectors is used.

LEMMA 2.8. *Let $A \in \mathbb{R}^{n \times n}$ be symmetric positive definite. Let $Z_1 \in \mathbb{R}^{n \times r}$ and $Z_2 \in \mathbb{R}^{n \times s}$ with $\text{rank } Z_1 = r$ and $\text{rank } Z_2 = s$. Define $E_1 := Z_1^T A Z_1$ and $E_2 := Z_2^T A Z_2$. If $\text{Im } Z_1 \subseteq \text{Im } Z_2$, then*

$$(I - AZ_1E_1^{-1}Z_1^T)A \succeq (I - AZ_2E_2^{-1}Z_2^T)A.$$

Proof. It suffices to prove that

$$Z_2E_2^{-1}Z_2^T \succeq Z_1E_1^{-1}Z_1^T.$$

Since $\text{Im } Z_1 \subseteq \text{Im } Z_2$, there exists a matrix $T \in M_{s \times r}(R)$ such that

$$Z_1 = Z_2T.$$

Therefore,

$$\begin{aligned} Z_2E_2^{-1}Z_2^T - Z_1E_1^{-1}Z_1^T &= Z_2(E_2^{-1} - TE_1^{-1}T^T)Z_2^T \\ &= Z_2E_2^{-\frac{1}{2}}(I - E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2^{\frac{1}{2}})E_2^{-\frac{1}{2}}Z_2^T. \end{aligned}$$

Moreover, we have

$$\begin{aligned} (E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2^{\frac{1}{2}})^2 &= E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2TE_1^{-1}T^TE_2^{\frac{1}{2}} \\ &= E_2^{\frac{1}{2}}TE_1^{-1}T^TZ_2^TAZ_2TE_1^{-1}T^TE_2^{\frac{1}{2}} \\ &= E_2^{\frac{1}{2}}TE_1^{-1}Z_1^TAZ_1E_1^{-1}T^TE_2^{\frac{1}{2}} \\ &= E_2^{\frac{1}{2}}TE_1^{-1}E_1E_1^{-1}T^TE_2^{\frac{1}{2}} \\ &= E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2^{\frac{1}{2}}. \end{aligned}$$

Hence, $E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2^{\frac{1}{2}}$ is an orthogonal projection. Thus $E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2^{\frac{1}{2}}$ has only the eigenvalues 0 and 1. Hence, $I - E_2^{\frac{1}{2}}TE_1^{-1}T^TE_2^{\frac{1}{2}}$ is positive semidefinite. Therefore,

$$Z_2E_2^{-1}Z_2^T \succeq Z_1E_1^{-1}Z_1^T. \quad \square$$

In the next lemma we show that $P_{D_1}A = P_{D_2}A$, if $\text{Im}Z_1 = \text{Im}Z_2$.

LEMMA 2.9. *Let $A \in \mathbb{R}^{n \times n}$ be symmetric positive definite. Let $Z_1 \in \mathbb{R}^{n \times r}$ and $Z_2 \in \mathbb{R}^{n \times r}$ with $\text{rank}Z_1 = \text{rank}Z_2 = r$. Define $E_1 := Z_1^T A Z_1$ and $E_2 := Z_2^T A Z_2$. If $\text{Im}Z_1 = \text{Im}Z_2$, then*

$$(I - AZ_1 E_1^{-1} Z_1^T)A = (I - AZ_2 E_2^{-1} Z_2^T)A.$$

Proof. We can follow the proof of Lemma 2.8. Since $\text{Im}Z_1 = \text{Im}Z_2$, the matrix T is nonsingular. Hence,

$$\begin{aligned} Z_2 E_2^{-1} Z_2^T - Z_1 E_1^{-1} Z_1^T &= Z_2 (E_2^{-1} - T E_1^{-1} T^T) Z_2^T \\ &= Z_2 E_2^{-\frac{1}{2}} (I - E_2^{\frac{1}{2}} T E_1^{-1} T^T E_2^{\frac{1}{2}}) E_2^{-\frac{1}{2}} Z_2^T \\ &= Z_2 E_2^{-\frac{1}{2}} (I - E_2^{\frac{1}{2}} T (T^T E_2 T)^{-1} T^T E_2^{\frac{1}{2}}) E_2^{-\frac{1}{2}} Z_2^T \\ &= Z_2 E_2^{-\frac{1}{2}} (I - E_2^{\frac{1}{2}} T T^{-1} E_2^{-1} T^{-T} T^T E_2^{\frac{1}{2}}) E_2^{-\frac{1}{2}} Z_2^T \\ &= 0. \quad \square \end{aligned}$$

Using the above lemmas, we can prove the following theorem.

THEOREM 2.10. *Let $A \in \mathbb{R}^{n \times n}$ be symmetric positive definite. Let $Z_1 \in \mathbb{R}^{n \times r}$ and $Z_2 \in \mathbb{R}^{n \times s}$ with $\text{rank}Z_1 = r$ and $\text{rank}Z_2 = s$. Let $E_1 := Z_1^T A Z_1$ and $E_2 := Z_2^T A Z_2$. If $\text{Im}Z_1 \subseteq \text{Im}Z_2$, then*

$$(2.7) \quad \lambda_n((I - AZ_1 E_1^{-1} Z_1^T)A) \geq \lambda_n((I - AZ_2 E_2^{-1} Z_2^T)A),$$

$$(2.8) \quad \lambda_{r+1}((I - AZ_1 E_1^{-1} Z_1^T)A) \leq \lambda_{s+1}((I - AZ_2 E_2^{-1} Z_2^T)A).$$

Proof. With Lemmas 2.2 and 2.8 we obtain inequality (2.7).

Next, we will prove (2.8). Observe that $Z_1 E_1^{-1} Z_1^T$ and $Z_2 E_2^{-1} Z_2^T$ are invariant under permutations of the columns of Z_1 and Z_2 , respectively.

Thus, using Lemma 2.9, we can assume without loss of generality that $Z_2 = [Z_1, D]$ with $D \in \mathbb{R}^{n \times s-r}$.

Moreover, define the $s \times s$ matrix

$$\tilde{E}_1^{-1} = \begin{bmatrix} E_1^{-1} & 0 \\ 0 & 0 \end{bmatrix}.$$

Obviously, we then obtain

$$Z_1 E_1^{-1} Z_1^T = Z_2 \tilde{E}_1^{-1} Z_2^T.$$

Thus,

$$\begin{aligned} (I - AZ_2 E_2^{-1} Z_2^T)A - (I - AZ_1 E_1^{-1} Z_1^T)A &= A(Z_1 E_1^{-1} Z_1^T - Z_2 E_2^{-1} Z_2^T)A \\ &= A(Z_2 \tilde{E}_1^{-1} Z_2 - Z_2 E_2^{-1} Z_2^T)A \\ &= AZ_2(\tilde{E}_1^{-1} - E_2^{-1})Z_2^T A. \end{aligned}$$

But since E_1 is the leading principal $r \times r$ submatrix of E_2 , we can apply Lemma 2.7. Thus $(I - AZ_2 E_2^{-1} Z_2^T)A - (I - AZ_1 E_1^{-1} Z_1^T)A$ is of rank $s - r$. Hence, with Lemma 2.3,

$$\lambda_{r+1}((I - AZ_1 E_1^{-1} Z_1^T)A) \leq \lambda_{s+1}((I - AZ_2 E_2^{-1} Z_2^T)A). \quad \square$$

Theorem 2.10 states that the effective condition number decreases if we increase the number of deflation vectors. However, the dimension of the system $Z^T AZ$ which has to be solved increases also.

Next, we include an additional symmetric positive definite preconditioner M^{-1} . Then we consider the coarse grid preconditioner

$$(2.9) \quad P_{CM^{-1}} := M^{-1} + \sigma ZE^{-1}Z^T.$$

This type of preconditioner includes many well-known preconditioners. It belongs to the class of additive Schwarz preconditioners and is called the two-level additive Schwarz preconditioner. If used in domain decomposition methods, typically M^{-1} is the sum of the local (exact or inexact) solves in each domain. To speed up convergence a coarse grid correction $ZE^{-1}Z^T$ is added. Notice that the Bramble–Pasciak–Schatz (BPS) preconditioner introduced in [2] and by Dryja and Widlund [5, 6] and Dryja [4] are of the same type. They show under mild conditions that the convergence rate of the PCG method is independent of the grid sizes.

We compare the preconditioner (2.9) with the corresponding deflated preconditioner

$$(2.10) \quad M^{-1}P_D.$$

We obtain the following theorem.

THEOREM 2.11. *Let $A \in \mathbb{R}^{n \times n}$ and $M \in \mathbb{R}^{n \times n}$ be symmetric positive definite. Let $Z \in \mathbb{R}^{n \times r}$ with $\text{rank} Z = r$. Then*

$$(2.11) \quad \lambda_n(M^{-1}P_DA) \leq \lambda_n(P_{CM^{-1}}A),$$

$$(2.12) \quad \lambda_{r+1}(M^{-1}P_DA) \geq \lambda_1(P_{CM^{-1}}A).$$

Proof. First observe that Theorem 2.6 still holds if we replace A everywhere by $L^{-1}AL^{-T}$ with an arbitrary nonsingular matrix L . Here, we will consider $M^{-\frac{1}{2}}AM^{-\frac{1}{2}}$. The idea is to transform P_D and P_C to this form. We start with

$$M^{-1}P_DA = M^{-1}(A - AZE^{-1}Z^T A).$$

The eigenvalues of this matrix are the same as the eigenvalues of

$$M^{-\frac{1}{2}}P_DAM^{-\frac{1}{2}} = M^{-\frac{1}{2}}(A - AZE^{-1}Z^T A)M^{-\frac{1}{2}}.$$

Define the matrix G such that $G = M^{\frac{1}{2}}Z$ and thus $Z = M^{-\frac{1}{2}}G$. Substituting this in the previous matrix leads to $E = Z^T AZ = G^T M^{-\frac{1}{2}}AM^{-\frac{1}{2}}G$ and

$$\begin{aligned} M^{-\frac{1}{2}}P_DAM^{-\frac{1}{2}} &= M^{-\frac{1}{2}}(A - AM^{-\frac{1}{2}}GE^{-1}G^T M^{-\frac{1}{2}}A)M^{-\frac{1}{2}} \\ &= (I - M^{-\frac{1}{2}}AM^{-\frac{1}{2}}GE^{-1}G^T)M^{-\frac{1}{2}}AM^{-\frac{1}{2}}, \end{aligned}$$

which is in the required form.

In the same way we can transform $P_{CM^{-1}}A = (M^{-1} + \sigma ZE^{-1}Z^T)A$ to

$$P_{CM^{-1}}A = M^{-1}A + \sigma M^{-\frac{1}{2}}GE^{-1}G^T M^{-\frac{1}{2}}A,$$

which has the same eigenvalues as

$$M^{-\frac{1}{2}}AM^{-\frac{1}{2}} + \sigma GE^{-1}G^T M^{-\frac{1}{2}}AM^{-\frac{1}{2}} = (I + \sigma GE^{-1}G^T)M^{-\frac{1}{2}}AM^{-\frac{1}{2}},$$

which is also in the required form.

Thus, Theorem 2.6 gives the desired result. \square

For the case $L^{-1}AL^{-T}$ the same result can be proved if one chooses $G = L^T Z$.

Theorem 2.11 describes the most general case. Arbitrary vectors or matrices $Z \in \mathbb{R}^{n \times r}$ combined with arbitrary preconditioners are considered. The effective condition number of the deflated CG method is always below the condition number of the CG method preconditioned by the coarse grid correction. Thus, the interpolation or prolongation matrices Z used, for example, in the BPS method give a better preconditioner if used in a deflation technique.

At the end of this section we generalize Theorem 2.10.

THEOREM 2.12. *Let $A, M \in \mathbb{R}^{n \times n}$ be symmetric positive definite. Let $Z_1 \in \mathbb{R}^{n \times r}$ and $Z_2 \in \mathbb{R}^{n \times s}$ with $\text{rank} Z_1 = r$ and $\text{rank} Z_2 = s$. Let $E_1 := Z_1^T A Z_1$ and $E_2 := Z_2^T A Z_2$. If $\text{Im} Z_1 \subseteq \text{Im} Z_2$, then*

$$(2.13) \quad \lambda_n(M^{-1}(I - AZ_1 E_1^{-1} Z_1^T)A) \geq \lambda_n(M^{-1}(I - AZ_2 E_2^{-1} Z_2^T)A),$$

$$(2.14) \quad \lambda_{r+1}(M^{-1}(I - AZ_1 E_1^{-1} Z_1^T)A) \leq \lambda_{s+1}(M^{-1}(I - AZ_2 E_2^{-1} Z_2^T)A).$$

Proof. The proof is almost the same as the proof of Theorem 2.10.

3. Other properties of deflation and coarse grid correction. In this section we compare other properties of deflation and coarse grid correction. These properties are scaling, inaccurate solution, and an estimate of the smallest eigenvalue.

Scaling. Note that $P_D A$ is scaling invariant, whereas $P_C A$ is not scaling invariant. This means that if deflation is applied to a system $\gamma A x = \gamma b$, the effective condition number of $P_{D\gamma A} \gamma A = (I - \gamma A Z (Z^T \gamma A Z)^{-1} Z^T) \gamma A$ is independent of the scalar γ , i.e.,

$$\kappa_{\text{eff}}(P_{D\gamma A} \gamma A) = \frac{\gamma \lambda_n(P_{DAA})}{\gamma \lambda_{r+1}(P_{DAA})} = \kappa_{\text{eff}}(P_{DAA}).$$

Whereas the condition number of $P_C \gamma A$ depends on the choice of γ ,

$$\kappa(P_{C\gamma A} \gamma A) \neq \kappa(P_{CAA}).$$

Inaccurate solution. If the dimension matrix E becomes large (i.e., many projection vectors are used), it seems to be good to compute E^{-1} approximately (by an iterative method or by doing the procedure recursively). It appears that the coarse grid correction operator is insensitive to the accuracy of the approximation of E^{-1} , while the deflation is sensitive to it. A proof of this property if the projection vectors are eigenvectors is given in the next lemma.

LEMMA 3.1. *Use Z as given in Definition 2.4, and assume that*

$$\tilde{E}^{-1} = \text{diag} \left(\frac{1}{\lambda_1} (1 - \epsilon_1), \dots, \frac{1}{\lambda_r} (1 - \epsilon_r) \right)$$

is an approximation of E^{-1} , where $|\epsilon_i|$ is small. The spectra of $\tilde{P}_D A$ and $\tilde{P}_C A$ given in (1.2) and (1.5), where E^{-1} is replaced by \tilde{E}^{-1} , are

$$\text{spectrum}(\tilde{P}_D A) = \{\lambda_1 \epsilon_1, \dots, \lambda_r \epsilon_r, \lambda_{r+1}, \dots, \lambda_n\} \text{ and}$$

$$\text{spectrum}(\tilde{P}_C A) = \{\lambda_1 + \sigma(1 - \epsilon_1), \dots, \lambda_r + \sigma(1 - \epsilon_r), \lambda_{r+1}, \dots, \lambda_n\}.$$

Proof. The proof of this lemma is almost the same as the proof of Theorem 2.5. \square

For general vectors a similar situation appears. Assume that $\tilde{E}^{-1} = (I - F)E^{-1}(I - F)$ is a symmetric approximation ($F = F^T$) of E^{-1} . Let $H := -FE^{-1} - E^{-1}F + FE^{-1}F$. Then we have

$$\tilde{P}_D A = P_D A + AZHZ^T A.$$

Hence, using Lemma 2.1 we obtain

$$\lambda_k(P_D A) + \lambda_1(AZHZ^T A) \leq \lambda_k(\tilde{P}_D A) \leq \lambda_k(P_D A) + \lambda_n(AZHZ^T A).$$

Since the first r eigenvalues of $\lambda_k(P_D A)$ are 0, we get for $i = 1, \dots, r$,

$$\lambda_1(AZHZ^T A) \leq \lambda_i(\tilde{P}_D A) \leq \lambda_n(AZHZ^T A).$$

If all eigenvalues of $AZHZ^T A$ are small, the first r eigenvalues $\lambda_i(\tilde{P}_D A)$ also are very small. Observe that $\lambda_1(\tilde{P}_D A)$ can be negative if the perturbation H is negative definite.

For the coarse grid correction

$$\tilde{P}_C A = P_C A + ZHZ^T A,$$

we obtain

$$\lambda_k(P_C A) + \lambda_1(ZHZ^T A) \leq \lambda_k(\tilde{P}_C A) \leq \lambda_k(P_C A) + \lambda_n(ZHZ^T A).$$

Thus, if all eigenvalues of $ZHZ^T A$ are small, the perturbation does not have much effect.

Hence, the coarse grid correction operator is insensitive for the accuracy of the approximation, whereas deflation is sensitive.

To illustrate this we consider two problems. The first one is motivated by a porous media flow with large contrasts in the coefficients (ratio 10^{-6} ; see the seven-layer problem in section 4), and the second one is a Poisson problem. In both examples $r = 7$ algebraic projection vectors are used (see [28, Def. 4]). We replace E^{-1} by $\tilde{E}^{-1} = (I + \epsilon R)E^{-1}(I + \epsilon R)$, where R is a symmetric $r \times r$ matrix with random elements chosen from the interval $[-\frac{1}{2}, \frac{1}{2}]$. From Figure 3.1 (porous media flow) it follows that the convergence of the error remains good for $|\epsilon| < 10^{-12}$. For larger values of $|\epsilon|$ we see that the convergence stagnates. For the Poisson problem it appears that the convergence is good as long as $|\epsilon| < 10^{-6}$ (see Figure 3.2). For the coarse grid correction operator, there is no difference in the convergence behavior. Using the coarse grid correction operator we need 75 iterations for the porous media flow problem and 70 iterations for the Poisson problem.

We also have investigated the convergence behavior of deflation if a perturbed Cholesky decomposition of E is used. For this experiment we compute the Cholesky factor L of E and use in the deflation method the matrix \tilde{L} which is such that $\tilde{L}_{ij} = L_{ij}(1 + \epsilon_{ij})$ and $|\epsilon_{ij}| < \epsilon$. In Figure 3.3 the results are given. We observe again that the convergence stagnates if ϵ is too large.

Estimate of smallest eigenvalue. In this paragraph we restrict ourselves to the case that the deflation vectors approximate the eigenvectors corresponding to the smallest eigenvalues. In practice it is very important to have a reliable stopping criterion,

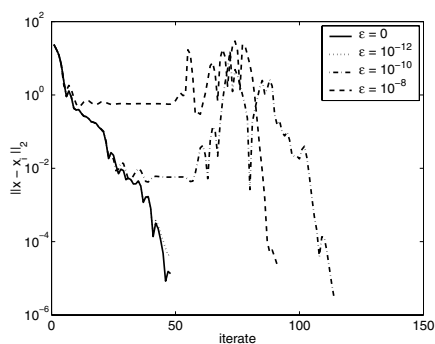


FIG. 3.1. Convergence behavior of DICCG for the straight layers problem.

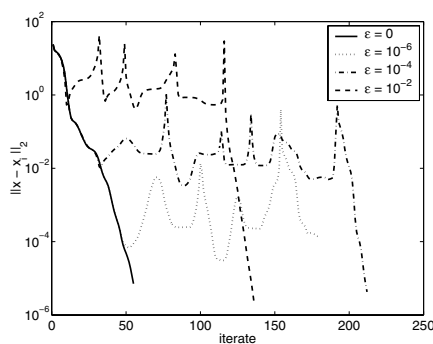


FIG. 3.2. Convergence behavior of DICCG for the Poisson problem.

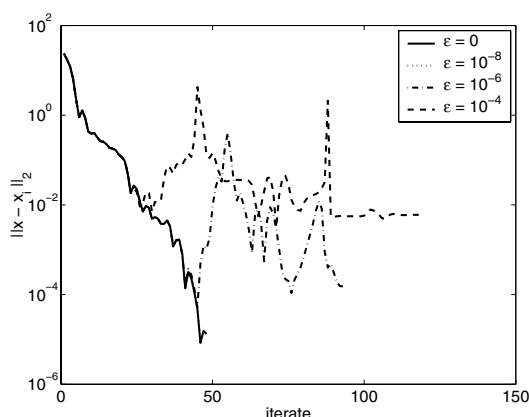


FIG. 3.3. DICCG for the straight layers problem with a perturbed Cholesky decomposition.

especially for a porous media flow problem, because for such a problem the linear system is ill conditioned. The following stopping criterion

$$(3.1) \quad \|r_k\|_2 \leq \lambda_1 \|x_k\|_2 \epsilon$$

gives that

$$\frac{\|x - x_k\|_2}{\|x_k\|_2} \leq \epsilon,$$

which implies that the relative error is small. To use this criterion, an estimate of the smallest eigenvalue should be available. From the CG method an approximation of the extreme eigenvalues can be obtained from the Ritz values (see [11]). However, for the deflated operator $P_D A$ this leads to an estimate of λ_{r+1} instead of λ_1 . The same holds for the preconditioned system. In order to estimate λ_1 we note that

$$\lambda_1(M^{-\frac{1}{2}} A M^{-\frac{1}{2}}) \leq \min_{y \in \mathbb{R}^r} \frac{y^T G^T M^{-\frac{1}{2}} A M^{-\frac{1}{2}} G y}{y^T G^T G y} = \min_{y \in \mathbb{R}^r} \frac{y^T Z^T A Z y}{y^T Z^T M Z y}.$$

This means that the smallest eigenvalue μ_{\min} of the generalized eigenvalue problem

$$E y = \mu Z^T M Z y$$

is an upper bound for the smallest eigenvalue of $M^{-\frac{1}{2}}AM^{-\frac{1}{2}}$, whereas the smallest eigenvalue μ_{min} of the generalized eigenvalue problem

$$Ey = \mu Z^T Zy$$

is an upper bound for the smallest eigenvalue of A . From experiments for the porous media flow problem, it appears that the estimates are reasonably sharp (see Table 3.1), so they can be used in stopping criterion (3.1).

TABLE 3.1
The estimated smallest eigenvalue using matrix E .

Matrix	λ_1	$\lambda_1(\text{estimated})$
$M^{-\frac{1}{2}}AM^{-\frac{1}{2}}$	$0.7 \cdot 10^{-8}$	$3.1 \cdot 10^{-8}$
A	$3.3 \cdot 10^{-9}$	$9.9 \cdot 10^{-9}$

4. Numerical experiments. All numerical experiments are done by using the SEPRAN FEM package developed at Delft University of Technology. The multiplication $y = E^{-1}b$ is always done by solving y from $Ey = b$, where E is decomposed in its Cholesky factor. The choice of the boundary conditions is such that all problems have as exact solution the vector with components equal to 1. In order to make the convergence behavior representative for general problems, we chose a random vector as starting solution, instead of the zero start vector.

4.1. Porous media flows. In this section we consider problems motivated by porous media flow (see [27]). Our first problem is a simple two-dimensional model problem, whereas our second problem mimics the flow of oil in a reservoir. In both problems *physical* projection vectors are used (see [28, Def. 2]), which approximate the eigenvectors corresponding to the small eigenvalues.

Seven-layer problem. We solve the equation

$$\operatorname{div}(\sigma \nabla p) = 0$$

with p the fluid pressure and σ the permeability. At the earth's surface the fluid pressure is prescribed. At the other boundaries we use homogeneous Neumann conditions. In this two-dimensional problem we consider seven horizontal layers. We use linear triangular elements, and the number of grid points is equal to 22,680. The top layer is sandstone, then a shale layer, etc. We assume that σ in sandstone is equal to 1 and σ in shale is equal to 10^{-7} . From [26] it follows that the IC preconditioned matrix has three eigenvalues of order 10^{-7} , whereas the remaining eigenvalues are of order 1. Computing the solution with three projection vectors, we observe that in every iteration the norm of the residual using deflation or coarse grid correction is comparable. In Figure 4.1 the norm of the error for both methods is given. Note that the error using deflation stagnates at a lower level than that of coarse grid correction. This surprises us because the results presented in section 3 suggested that deflation can be more sensitive to rounding errors than coarse grid correction.

An oil flow problem. In this paragraph we simulate a porous media flow in a three-dimensional layered geometry, where the layers vary in thickness and orientation (see Figures 4.2 and 4.3 for a four-layer problem). Figure 4.2 shows a part of the earth's crust. The depth of this part varies between three and six kilometers, whereas horizontally its dimensions are 40 x 60 kilometers. The upper layer is a mixture of sandstone and shale and has a permeability of 10^{-4} . Below this layer, shale and

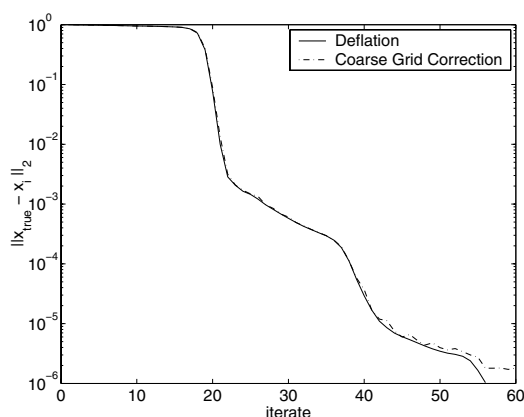


FIG. 4.1. The norm of the error for projected ICCG for the seven-layer problem.

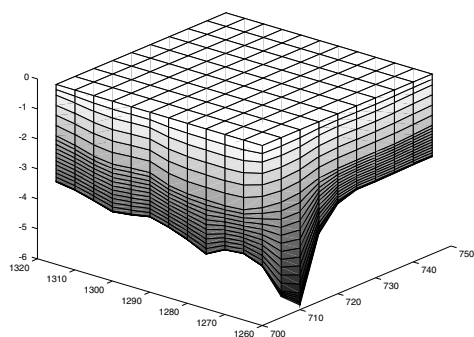


FIG. 4.2. The geometry of an oil flow problem.

sandstone layers are present with permeabilities of 10^{-7} and 10, respectively. We consider a problem with nine layers. Five sandstone layers are separated by four shale layers. At the top of the first sandstone/shale layer a Dirichlet boundary condition is posed, so the IC preconditioned matrix has four small eigenvalues. We use four *physical* projection vectors and stop if $\|r_k\|_2 \leq 10^{-5}$. Trilinear hexahedral elements are used, and the total number of gridpoints is equal to 148,185. The results are given in Table 4.1 and correspond well with our theoretical results.

4.2. Parallel problems. In this section we consider a Poisson equation on a two-dimensional rectangular domain. On top a Dirichlet boundary condition is posed, whereas at the other boundaries a homogeneous Neumann condition is used. We use linear triangular elements. We stop the iteration if $\|r_k\|_2 \leq 10^{-8}$.

As a first test we solve a problem, in which the grid is decomposed into seven layers with various gridsizes per layer. The results are given in Table 4.2. In this table the symbol “No” means that there is no projection method used. Note that in the parallel case we use a block IC preconditioner. Deflation again needs fewer iterations than coarse grid correction. However, both projection methods lead to a considerable gain in the number of iterations. Note that the number of iterations increases if the gridsize per layer increases.

Second, we consider the parallel performance for an increasing number of layers

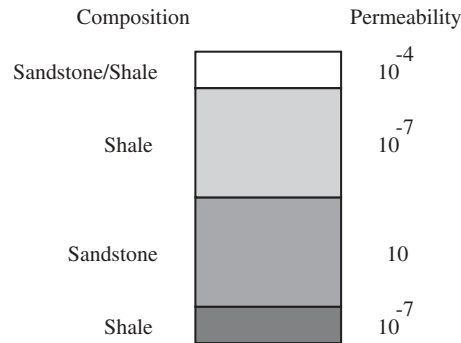


FIG. 4.3. Permeabilities for each layer.

TABLE 4.1
The results for the oil flow problem.

Method	Deflation	CGC
Iterations	36	47
CPU time	5.9	8.2

TABLE 4.2
The effect of the gridsize per layer.

Grid points	Sequential			Parallel		
	Deflation	CGC	No	Deflation	CGC	No
10×10	21	29	35	25	38	50
20×20	36	48	65	42	61	90
40×40	62	82	125	80	103	168
80×80	106	131	244	128	161	321

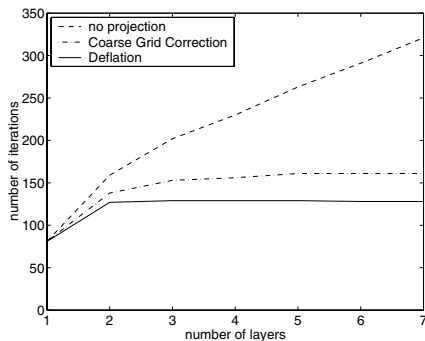


FIG. 4.4. The number of iterations for a layered domain decomposition.

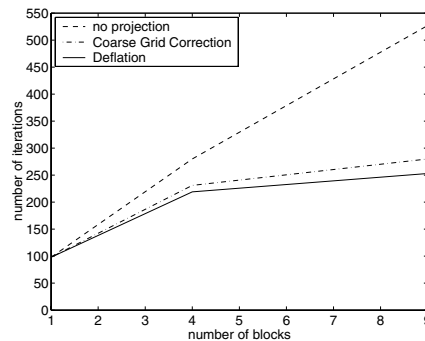


FIG. 4.5. The number of iterations for a block domain decomposition.

or blocks. The gridsize per layer is 80×80 and per block is 100×100 . This implies that the total number of grid points increases proportionally to the number of layers/blocks. In Figures 4.4 and 4.5 the results are given. Note that initially both projection methods show a small increase in the number of iterations if the number of layers/blocks increases but thereafter the number of iterations is constant (scalable). If no projection method is used, the number of iterations keep increasing.

5. Conclusions. We have compared various preconditioners used in the numerical solution of partial differential equations. On one hand we considered a coarse grid correction preconditioner. On the other hand a so-called deflation preconditioner was studied. It turned out that the effective condition number of the deflated preconditioned system is always, for all deflation vectors and all restrictions and prolongations, below the condition number of the system preconditioned by the coarse grid correction. This implies that the CG method applied to the deflated preconditioned system converges always faster than the CG method applied to the system preconditioned by the coarse grid correction. Numerical results for porous media flows and parallel preconditioners emphasized the theoretical results.

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