

MA3227 Numerical Analysis II

Lecture 7: Convergence of GMRES

Simon Etter



2019/2020

Convergence of GMRES

Recap GMRES

GMRES approximates $x = A^{-1}b$ by

$$x_k := p_{k-1}(A) b \quad \text{where} \quad p_{k-1} := \arg \min_{p_{k-1} \in \mathcal{P}_{k-1}} \| (Ap_{k-1}(A) - I) b \|_2.$$

This x_k can be determined using

k matrix-vector products, $\mathcal{O}(Nk^2)$ other operations.

Observations

$x_N = x$ because then we can choose $p_{N-1}(x)$ such that $p_{N-1}(\lambda) = \frac{1}{\lambda}$ for all eigenvalues λ of A and hence $p_{N-1}(A) = A^{-1}$.

Alternatively, for $k = N$ the Krylov subspace $K_N = \text{span}\{b, Ab, \dots, A^{N-1}b\}$ is N -dimensional and hence $K_N = \mathbb{R}^N$.

Unfortunately, for $k = N$ the runtime becomes $\mathcal{O}(N^3)$ which is even worse than sparse LU factorisation.

Convergence of GMRES

Discussion

Krylov methods are powerful if we can get $x_k \approx x$ already for $k \ll N$. This lecture will discuss under what conditions on A (and to a lesser extent b) this is the case.

Error measure

In the following, we will provide bounds for $\|Ax_k - b\|_2$.

The main reason for doing so is that bounding $\|Ax_k - b\|_2$ is easier than bounding other error measures because GMRES explicitly minimises this quantity.

In applications, we are often interested in $\|x_k - x\|_2$.

We have the following bound:

$$\|x_k - x\|_2 \leq \|A^{-1}\|_2 \|Ax_k - b\|_2.$$

This bound may be quite loose for practical purposes, but it is the best we can do given the current setting.

Convergence of GMRES

Bounding the GMRES residual

Assume A has eigendecomposition $A = V\Lambda V^{-1}$. Then,

$$\begin{aligned}\|Ax_k - b\|_2 &= \min_{p_{k-1} \in \mathcal{P}_{k-1}} \|(Ap_{k-1}(A) - I)b\|_2 \\ &\leq \min_{p_{k-1} \in \mathcal{P}_{k-1}} \|V\|_2 \|\Lambda p_{k-1}(\Lambda) - I\|_2 \|V^{-1}\|_2 \|b\|_2 \\ &\leq \kappa(V) \|b\|_2 \min_{p_{k-1} \in \mathcal{P}_{k-1}} \max_{\lambda_\ell} |\lambda_\ell p_{k-1}(\lambda_\ell) - 1|.\end{aligned}$$

$\lambda_\ell = \Lambda[\ell, \ell]$ on last line are the eigenvalues of A .

$\kappa(V) = \|V\|_2 \|V^{-1}\|_2$ is the condition number of V .

We have $\|\Lambda\|_2 = \max_\ell |\Lambda[\ell, \ell]|$ for any diagonal matrix Λ .

Conclusion

To get an asymptotic error estimate for $\|Ax_k - b\|_2$, we should study the behaviour of

$$\min_{p_{k-1} \in \mathcal{P}_{k-1}} \max_{\lambda_\ell} |\lambda_\ell p_{k-1}(\lambda_\ell) - 1|$$

as a function of k .

We next reformulate this problem to make it easier to argue about it.

Convergence of GMRES

GMRES minimisation problem, observation 1

$$p_{k-1} \in \mathcal{P}_{k-1} \implies q_k(x) := x p_{k-1}(x) - 1 \in \mathcal{P}_k, \quad q_k(0) = -1$$

$$q_k \in \mathcal{P}_k, \quad q_k(0) = -1 \implies q_k(x) := x p_{k-1}(x) - 1 \text{ for some } p_{k-1} \in \mathcal{P}_{k-1}.$$

Proof. First implication is obvious.

Second implication: $p_{k-1}(x) = \frac{q_k(x)+1}{x}$ is a polynomial since $q_k(0) = -1$.

Corollary

The GMRES minimisation problem may equivalently be formulated as

$$\min_{q_k \in \mathcal{P}_k} \max_{\lambda_\ell} \frac{|q_k(\lambda_k)|}{|q_k(0)|}.$$

Hence, we want $q_k \in \mathcal{P}_k$ such that $|q_k(\lambda_\ell)|$ is small relative to $|q_k(0)|$.

Convergence of GMRES

GMRES minimisation problem, observation 2

Eigenvalues λ_ℓ typically cluster in a set $\mathcal{E} \subset \mathbb{C}$.

The GMRES minimisation problem

$$\min_{q_k \in \mathcal{P}_k} \max_{\lambda_k} \frac{|q_k(\lambda_\ell)|}{|q(0)|}$$

may then be replaced by

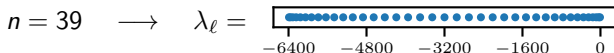
$$\min_{q_k \in \mathcal{P}_k} \max_{x \in \mathcal{E}} \frac{|q_k(x)|}{|q(0)|}$$

without losing much in sharpness.

Example

Recall eigenvalues $\lambda_\ell := (n+1)^2(2 \cos(\pi \frac{\ell}{n+1}) - 2)$ of discrete Laplacian.

These eigenvalues cluster in the interval $\mathcal{E} = [-4(n+1)^2, 0]$.



Convergence of GMRES

GMRES minimisation problem, conclusion

Summary of the above: there exists a $C \neq C(k)$ such that

$$\|Ax_k - b\|_2 \leq C \min_{q_k \in \mathcal{P}_k} \max_{x \in \mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|}.$$

To get a good bound on $\|Ax_k - b\|_2$, we should hence look for a $q_k(x)$ which is as small as possible on \mathcal{E} relative to $q_k(0)$.

It is hard to make rigorous statements about this problem for general \mathcal{E} . Instead, we will do the following:

- ▶ Develop some intuition for what properties of \mathcal{E} make GMRES converge fast.
- ▶ Provide a rigorous estimate for the case $\mathcal{E} = [a, b]$.

Convergence of GMRES

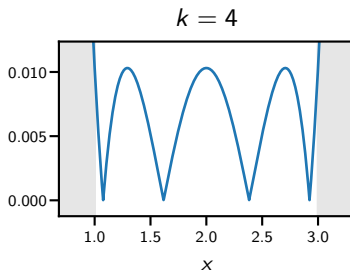
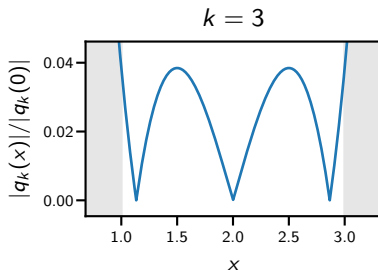
Qualitative convergence theory

Recipe for constructing $q_k(x)$ such that $\max_{x \in \mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|}$ is small:

Choose $q_k(x) = \prod_{\ell=1}^k (x - x_\ell)$ with x_ℓ distributed over \mathcal{E} .

This choice ensures $q_k(x) \approx 0$ for $x \approx x_\ell$, i.e. each factor makes $q_k(x)$ small in a small region around x_ℓ . If we add enough factors, we get that $q_k(x)$ is small throughout \mathcal{E} .

Example for $\mathcal{E} = [1, 3]$.



Convergence of GMRES

Qualitative convergence theory (continued)

Properties of \mathcal{E} which make GMRES converge fast:

- ▶ \mathcal{E} is small: few x_ℓ are enough to ensure that $\max_{x \in \mathcal{E}} |q_k(x)|$ is small.
- ▶ \mathcal{E} is far away from 0: $|q_k(0)| \geq (\min_{x \in \mathcal{E}} |x|)^k$.

These two points are equivalent after scaling:

- ▶ $\mathcal{E} = [\frac{1}{n}, 1]$ is bounded (“small”) but close to 0 for $n \rightarrow \infty$.
- ▶ $\mathcal{E} = [1, n]$ is unbounded (“large”) but bounded away from 0 for $n \rightarrow \infty$.

Convergence is the same in both cases (see next slide)

Convergence of GMRES

Thm: Scale-invariance of GMRES

Let $\mathcal{E} \subset \mathbb{C}$ and define $\theta\mathcal{E} = \{\theta x \mid x \in \mathcal{E}\}$ for $\theta \in \mathbb{R} \setminus \{0\}$. Then,

$$\min_{q_k \in \mathcal{P}_k} \max_{x \in \mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|} = \min_{q_k \in \mathcal{P}_n} \max_{x \in \theta\mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|}.$$

Proof.

Assume there exists $\theta \in \mathbb{R} \setminus \{0\}$ such that

$$\min_{q_k^{(1)} \in \mathcal{P}_k} \max_{x \in \mathcal{E}} \frac{|q_k^{(1)}(x)|}{|q_k^{(1)}(0)|} < \min_{q_k^{(\theta)} \in \mathcal{P}_n} \max_{x \in \theta\mathcal{E}} \frac{|q_k^{(\theta)}(x)|}{|q_k^{(\theta)}(0)|} = \min_{q_k^{(\theta)} \in \mathcal{P}_n} \max_{x \in \mathcal{E}} \frac{|q_k^{(\theta)}(\theta x)|}{|q_k^{(\theta)}(0)|}, \quad (1)$$

Let $q_k^{(1)}(x) = \prod_{\ell=1}^k (x - x_\ell)$ be the minimiser from the left-hand side.

Note that any $q_k \in \mathcal{P}_k$ is of the form $q_k(x) = C \prod_{\ell=1}^k (x - x_\ell)$ by the fundamental theorem of algebra, and we can assume $C = 1$ in our case because we are only interested in the ratio $q_k(x)/q_k(0)$.

Convergence of GMRES

Proof (continued).

Then, we obtain for $\tilde{q}_k^{(\theta)}(\theta x) = \prod_{\ell=1}^k (\theta x - \theta x_\ell) \in \mathcal{P}_k$ that

$$\begin{aligned} \max_{x \in \mathcal{E}} \frac{|\tilde{q}_k^{(\theta)}(\theta x)|}{|\tilde{q}_k^{(\theta)}(0)|} &= \max_{x \in \mathcal{E}} \frac{\prod_{\ell=1}^k |\theta x - \theta x_\ell|}{\prod_{\ell=1}^k |\theta x_\ell|} \\ &= \max_{x \in \mathcal{E}} \frac{\prod_{\ell=1}^k |x - x_\ell|}{\prod_{\ell=1}^k |x_\ell|} = \max_{x \in \mathcal{E}} \frac{|q_k^{(1)}(x)|}{|q_k^{(1)}(0)|}. \end{aligned} \tag{2}$$

Equation (2) contradicts the assumption (1); hence we have

$$\min_{q_k \in \mathcal{P}_k} \max_{x \in \mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|} \geq \min_{q_k \in \mathcal{P}_n} \max_{x \in \theta \mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|}.$$

The bound in the other direction follows by applying the above bound to $\mathcal{E}' = \theta \mathcal{E}$ and $\theta' = \theta^{-1}$.

Convergence of GMRES

Qualitative convergence theory (continued)

Previous slides showed that GMRES converges fast if \mathcal{E} is small relative to its distance to 0. Now we somewhat relax this condition.

Thm: Invariance of GMRES with respect to outliers

Assume $\mathcal{E} = \bar{\mathcal{E}} \cup \{\lambda^*\}$, i.e. the eigenvalues of A are all contained in some set $\bar{\mathcal{E}}$ except for a single outlier eigenvalue $\lambda^* \in \mathbb{C}$.

Then,

$$\min_{q_{k+1} \in \mathcal{P}_{k+1}} \max_{x \in \mathcal{E}} \frac{|q_{k+1}(x)|}{|q_{k+1}(0)|} \leq \left(\max_{x \in \bar{\mathcal{E}}} \frac{|x - \lambda^*|}{|\lambda^*|} \right) \left(\min_{q_k \in \mathcal{P}_k} \max_{x \in \bar{\mathcal{E}}} \frac{|\bar{q}_k(x)|}{|\bar{q}_k(0)|} \right).$$

In words:

- ▶ The convergence of GMRES on \mathcal{E} is at most a constant factor worse than the convergence of GMRES on $\bar{\mathcal{E}}$.
- ▶ This constant factor $\max_{x \in \bar{\mathcal{E}}} \frac{|x - \lambda^*|}{|\lambda^*|}$ may be large if λ^* is close to 0.

Convergence of GMRES

Proof. Let

$$\bar{q}_k(x) = \arg \min_{\bar{q}_k \in \mathcal{P}_k} \max_{x \in \bar{\mathcal{E}}} \frac{|\bar{q}_k(x)|}{|\bar{q}_k(0)|} \quad \text{and} \quad q_{k+1}(x) = (x - \lambda^*) \bar{q}_k(x).$$

Then $q_{k+1}(\lambda^*) = 0$ and hence

$$\begin{aligned} \max_{x \in \mathcal{E}} \frac{|q_{k+1}(x)|}{|q_{k+1}(0)|} &= \max_{x \in \bar{\mathcal{E}}} \frac{|q_{k+1}(x)|}{|q_{k+1}(0)|} = \max_{x \in \bar{\mathcal{E}}} \frac{|x - \lambda^*|}{|\lambda^*|} \frac{|\bar{q}_k(x)|}{|\bar{q}_k(0)|} \\ &\leq \left(\max_{x \in \bar{\mathcal{E}}} \frac{|x - \lambda^*|}{|\lambda^*|} \right) \left(\max_{x \in \bar{\mathcal{E}}} \frac{|\bar{q}_k(x)|}{|\bar{q}_k(0)|} \right). \end{aligned}$$

Convergence of GMRES

Quantitative convergence estimate

Let $\mathcal{E} = [1, \kappa]$ with $\kappa > 1$. Then,

$$\min_{q_k \in \mathcal{P}_k} \max_{x \in \mathcal{E}} \frac{|q_k(x)|}{|q_k(0)|} \leq 2 \left(\frac{\sqrt{\kappa} - 1}{\sqrt{\kappa} + 1} \right)^k.$$

Remarks

- ▶ By the scale-invariance of GMRES, this result applies to any interval $[a, b] \not\ni 0$ with $\kappa = \frac{b}{a}$.
- ▶ This result can be shown by choosing $q_k(x)$ as a shifted and scaled Chebyshev polynomial. See **[TB97]** for details.

Numerical illustration

See `example()`.

[TB97] L. N. Trefethen and D. Bau. *Numerical Linear Algebra*. Society for Industrial and Applied Mathematics (1997),

Convergence of GMRES

Recap: bound on GMRES residual

$$\|Ax_k - b\|_2 \leq \kappa(V) \|b\|_2 \min_{q_k \in \mathcal{P}_k} \max_{\lambda_\ell} \frac{|q_k(\lambda_\ell)|}{|q(0)|}$$

Previous slides discussed how to choose q_k such that the right hand side becomes as small as possible.

Surprisingly, it turns out that we can also play around with b and λ_ℓ to make the right-hand side even smaller.

The following slides will explain further.

Convergence of GMRES

GMRES with initial guess (modifying b)

Assume we have a guess $x_0 \approx x$ for the solution to $Ax = b$.

We can exploit the knowledge contained in x_0 by making the ansatz

$$A(x_0 + \Delta x) = b$$

and solving for Δx :

$$A \Delta x = b - Ax_0.$$

GMRES applied to the last equation will produce a sequence of estimates Δx_k which satisfy the bound

$$\begin{aligned} \|A(x_0 + \Delta x_k) - b\|_2 &= \|A \Delta x_k - (b - Ax_0)\|_2 \\ &\leq \kappa(V) \|b - Ax_0\|_2 \min_{q_k \in \mathcal{P}_k} \max_{\lambda_\ell} \frac{|q_k(\lambda_\ell)|}{|q(0)|}. \end{aligned}$$

If $x_0 \approx x$, then $\|b - Ax_0\|_2$ is small and hence $\|A(x_0 + \Delta x_k) - b\|_2$ is small as well.

Convergence of GMRES

Preconditioning (modifying λ_k)

Instead of $Ax = b$, we can solve

- ▶ $P^{-1}Ax = P^{-1}b$ (left preconditioning), or
- ▶ $(AP^{-1})(Px) = b$ and $x = P^{-1}(Px)$ (right preconditioning)

with P some invertible matrix (preconditioner).

GMRES applied to these modified systems converges in fewer iterations if the eigenvalues of $P^{-1}A$ or AP^{-1} are “nicer” than those of A .

In particular, GMRES converges in a single iteration if we choose $P = A$.

On the other hand, each iteration is more expensive because each Arnoldi iteration now requires us to evaluate two matrix-vector products $P^{-1}Av$ or $AP^{-1}v$ instead of just Av .

In particular, $P = A$ is a useless preconditioner because if we could compute $P^{-1}v = A^{-1}v$ cheaply we would not try to use GMRES.

A good preconditioner therefore has to balance

$$P^{-1} \approx A^{-1} \quad \text{and} \quad P^{-1}v \text{ is easy to evaluate.}$$

Convergence of GMRES

Summary

TODO