
An Exploration of Multigrid Methods

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Abstract

We used both one and two dimensional poisson problems to study multigrid methods for solving partial differential equations. Using iterative solvers for linear systems we show how coarsening the discretization can lead to approximations which converge to the true solution of the PDE with fewer iterations of the solver.

1 Motivation

The motivation for using coarser grids, while convergence analysis shows that finer grids should lead to more accurate approximations, comes from an observation about waves, discretizations, and aliasing. The iterative methods, often referred to as smoothers, smooth out error such that in the earlier iterations it is the high frequency components of the error that vanish first. As the algorithms sweep more times the error gets smoother, containing lower frequencies and tending toward zero. The trouble with the classical iterative methods like this is that low frequencies in the error can take many iterations to smooth. In general these iterative methods are $\mathcal{O}(n^2)$. Thus, some improvement in speed is desired.

From the Shannon Sampling Theorem we know that to retain all of the wave information, we need the discretization to have just over two points per wavelength.¹ The implication of this on our work is that the highest frequency in the error is determined by the mesh grid. Knowing this, we can coarsen the grid so that we have fewer sample points of the error function and then the low frequencies will be among the higher ones still contained in the coarse-grid error. By smoothing the error on this coarser grid we can eliminate more components of the error than we could without the coarsening. We leave the explanation and implementation of this for later sections.

2 Multigrid Method

notes: derive residual equation, and the role of the residual equations

In this section, we will consider the theory and analyze why multigrid methods work so well. We will delve deep into gaining some understanding of the linear algebraic implications of mesh restriction and interpolation. The standard cycle of multigrids is the standard V cycle which looks like:

[insert diagram of a V cycle]

Transitions from one discretization to another discretization require a mapping of some kind from the current approximation of the true solution or vector to the same vector on the next mesh.

We will adopt the same notation that Briggs introduces. Ω^h represents a grid with spacing $h = \Delta x$, and naturally Ω^{2h} represents a coarser grid. \mathbf{v}^h is an approximation of the true solution \mathbf{u}^h , and therefore error is $\mathbf{e}^h = \mathbf{u}^h - \mathbf{v}^h$. The interpolation matrix maps

¹C. E. Shannon, "Communications in the presence of noise", Proc. IRE, vol. 37, pp. 10-21, Jan. 1949.

a vector on a coarse mesh, say Ω^{2h} to Ω^h and is denoted I_{2h}^h , while the restriction matrix maps a vector from $\Omega^h \rightarrow \Omega^{2h}$ and is denoted by R_h^{2h} .

Assuming, we have $N+1$ total points in our boundary, and $N-1$ interior points, then the restriction matrix R_h^{2h} maps $\mathbb{R}^{N-1} \rightarrow \mathbb{R}^{N/2-1}$. Since we have $N-1$ unknown values and are mapping to a lower dimension subspace, then the rank of our restriction matrix is $\frac{N}{2}-1$ and the null space of the restriction matrix is $\frac{N}{2}$. Let us explore how this matrix transforms the eigenvalues of our iterative matrix A^h on mesh Ω^h . The eigenvectors or modes of A^h are given by

$$\mathbf{w}_k^h = \left(\sin\left(\frac{k\pi}{N}\right), \dots, \sin\left(\frac{(N-1)k\pi}{N}\right) \right)$$

where the j th component of the vector is $w_{k,j}^h = \sin\left(\frac{jk\pi}{N}\right)$. When the restriction operator is applied directly to these vectors we get:

$$R_h^{2h} \mathbf{w}_k^h = \frac{1}{4} \begin{bmatrix} 1 & 2 & 1 & & & \\ & 1 & 2 & 1 & & \\ & & \ddots & \ddots & \ddots & \\ & & & 1 & 2 & 1 \end{bmatrix} \mathbf{w}_k^h \quad (1)$$

The j th component of this is:

$$\Rightarrow (R_h^{2h} \mathbf{w}_k^h)_j = \frac{1}{4} \left(\sin\left(\frac{(j-1)k\pi}{N}\right) + 2 \sin\left(\frac{jk\pi}{N}\right) + \sin\left(\frac{(j+1)k\pi}{N}\right) \right) \quad (2)$$

Using the following two trigonometric identities, $\sin(\theta_1 + \theta_2) = \sin \theta_1 \cos \theta_2 + \cos \theta_1 \sin \theta_2$ and $\cos(2\theta) = 2 \cos^2 \theta - 1$, leads us to:

$$\frac{1}{4} \left[2 \sin\left(\frac{2jk\pi}{N}\right) \cos\left(\frac{k\pi}{N}\right) + 2 \sin\left(\frac{2jk\pi}{N}\right) \right] = \sin\left(\frac{jk\pi}{N/2}\right) \cos^2\left(\frac{k\pi}{2N}\right) \text{ for } 1 \leq k \leq \frac{N}{2}$$

What we find is that this result holds for the first $k/2$ eigenvectors or one half of the unknowns.

$$R_h^{2h} \mathbf{w}_k^h = \mathbf{w}_k^{2h}, \quad 1 \leq k \leq \frac{N}{2} \quad (3)$$

The restriction matrix produces a new k th mode of A^{2h} such that the old k th mode of A^h gets multiplied by a constant.

Applying a similar analysis for when $\frac{N}{2} \leq k \leq N-1$, yields

$$R_h^{2h} \mathbf{w}_{k'}^h = -\sin^2\left(\frac{k\pi}{2N}\right) \mathbf{w}_k^{2h}, \quad 1 \leq k \leq \frac{N}{2} \text{ where } k' = N - ks$$

Essentially, what is going on here is the phenomena of aliasing since the restriction matrix is acting on the $(N-k)$ th mode of A^h and multiplying it by a constant multiple of the . The interpretation behind this result is that the oscillatory modes on Ω^h cannot be represented in the coarser mesh Ω^{2h} and the restriction operator transforms these nodes into relatively smooth modes on the coarser mesh. The reason this matrix has no inverse is because there is a two eigenvectors (eigenvector k and eigenvector $N-k$) on A^h get mapped to the same k th mode on A^{2h} .

INCLUDE SOME GRAPHS HERE TO DESCRIBE THIS ALIASING

We define a set W_k^h that takes the span of these complementary nodes (the $(N - k)$ th eigenvector and the k th eigenvector), $W_k^h = \text{span}\{\mathbf{w}_k^h, \mathbf{w}_{N-k}^h\}$. We note that:

$$w_{N-k,j}^h = \sin\left(\frac{j(N-k)\pi}{N}\right) = \sin\left(j\pi - \frac{jk\pi}{N}\right)$$

$$\sin(j\pi) \cos\left(\frac{jk\pi}{N}\right) - \cos(j\pi) \sin\left(\frac{jk\pi}{N}\right) = (-1)^{j+1} \sin\left(\frac{jk\pi}{N}\right) = (-1)^{j+1} w_{k,j}^h$$

include image of pair of complementary modes on a certain grid
analysis on interpolation operator here

3 One Dimensional Problem

For the one dimensional problem we chose to demonstrate the Poisson problem with Dirichlet boundary conditions as follows:

$$\begin{aligned} \frac{d^2 u}{dx^2} &= f(x), \quad x \in (a, b), \\ u(a) &= \alpha, \\ u(b) &= \beta. \end{aligned} \tag{4}$$

The values of $f(x)$, a , b , α , and β are specified below for two different examples.

- Example #1:

$$f(x) = -\sin(x), \quad a = 0, \quad b = 2\pi, \quad \alpha = \beta = 0$$

- Example #2:

$$f(x) = e^x, \quad a = 0, \quad b = 1, \quad \alpha = 1, \quad \beta = e$$

The results of our method are presented in the Results section, however we will describe the implementation in the next section first.

3.1 Implementation

Regarding implementation, choosing an appropriate data structure is essential to achieving a high level efficiency otherwise, the benefits of the multigrid method is lost. Briggs, in *A Multigrid Tutorial*, adopts arrays as his primary data structure for one-dimensional problems. We adopted the same strategy and in general, any arbitrary grid will contain 2^{n-1} interior grid points plus two boundary points for a total of $2^n + 1$. The size of the arrays are transformed across different mesh grids.

3.2 Results

4 Two Dimensional Problem

4.1 Implementation

4.2 Results

5 Error Analysis

5.1 Multigrid

5.2 Gauss-Seidel

5.3 Successive Over Relaxation

6 Conclusion

7 Other

Let us assume that the error produced by lies in the column space or range of I_{2h}^h , then this means that there exists a vector $\mathbf{u}^h \in \Omega^{2h}$ that gets interpolated to \mathbf{e}^h i.e $\mathbf{e}^h = I_{2h}^h \mathbf{u}^h$. Because our iterative method is associated with some matrix A^h on Ω^h and the residual equation, we find that:

$$A^h \mathbf{e}^h = \mathbf{r}^h = A^h I_{2h}^h \mathbf{u}^{2h}$$