

As we known, spacial discretization of Navier-Stokes system with LBB-stable $4P1 - P1$ element pair leads to a saddle point problem. There are a lot works on saddle point problems by developing preconditioners for Krylov subspace method, such as block preconditioner and multigrid strategy. Readers can refer to [?] for detail. Many works ([?], [?], [?], [?]) introduce a variety of block preconditioners, whose main issue are finding a good approximation of schur complement. Also there are other precondition methods, for instance ([?], [?]). The authors in ([?] [?]) propose an efficient AMG preconditioner for Krylov solver to solve Navier-Stokes equations. However, efficient precondition methods for saddle point problems are nearlyly based on uniform mesh (although [?] considered the stretched mesh case).

In this work, we apply an AMG preconditioner to moving mesh finite element for solving systems (??) and (??) based on the work of [?]. Efficiency of the AMG preconditioner is analyzed through several numerical experiments.

The layout of the paper is arraged as follows. In section 2, we use $4P1 - P1$ elements to approximate the governing equations. Next, the AMG preconditioner for Navier-Stokes equations is shown. In Section 4, we give the moving mesh strategy briefly. Then we present numerical experiements in section 5. Finally, we give the conclusions in this section.

2. Finite Element Discretization

At time level discretization, we devide the time interval $[0, T]$ into N steps with $\{t_i\}_{i=1}^N$. Let \vec{u}^j and p^j be the discrete approximation to $\vec{u}(\cdot, t_j)$ and $p(\cdot, t_j)$. For simplicity, we choose linear backward Euler scheme that linearizing the nonlinear term $(\vec{u}^{n+1} \cdot \nabla) \vec{u}^{n+1}$ with $(\vec{u}^n \cdot \nabla) \vec{u}^{n+1}$.

In this work, we adopt finite element pair $4P1 - P1$, which based on two different triangular meshes and two different finite element spaces. By using the hierarchy geometry tree ([?]) structure, velocity mesh can be obtained via global refining pressure mesh one time see Figure ??.

The $1 - 1$ index between velocity elements and pressure elements can be obtained without difficulties with the hierarchy geometry tree structure. Interested author see [?] for details. First some notation are denoted as follows. \mathcal{T}_h is the grid triangulation division for velocity mesh with mesh size $h = \max_{T \in \mathcal{T}_h} \text{diam}(T)$, while $\mathcal{T}_H (H = 2h)$ for pressure mesh. $\mathcal{X}_h \subset (\mathcal{H}_0^1(\Omega)^2)$ and $P_H \subset \mathcal{L}^2(\Omega)$ are finite-dimensional approximation spaces. Then the full discretization is the following: given (\vec{u}_h^n, p_H^n) at time t_n , to compute $(\vec{u}_h^{n+1}, p_H^{n+1})$ via

$$\begin{aligned} \frac{1}{dt}(\vec{u}_h^{n+1}, \vec{v}_h) + \nu(\nabla \vec{u}_h^{n+1}, \nabla \vec{v}_h) + (\vec{u}_h^n \cdot \nabla \vec{u}_h^{n+1}, \vec{v}_h) - (p_H^{n+1}, \nabla \vec{v}_h) &= \frac{1}{dt}(\vec{u}_h^n, \vec{v}) \\ (\nabla \cdot \vec{u}_h^{n+1}, q_H) &= 0. \end{aligned} \quad (2.1)$$

for all $(\vec{v}_h, q_H) \in \mathcal{X}_h \times P_H$.

3. Fast Krylov Solver

Let $(\{\phi_j\}_{j=1}^n, 0)^T$ and $(0, \{\phi_j\}_{j=1}^n)^T$ be linear basis functions for velocity space \mathcal{X}_h . Meanwhile, $\{\psi_k\}_{k=1}^m$ denotes linear basis functions for pressure space \mathcal{M}_H . Then components of velocity solutions $\bar{u}_h^{n+1} = (u_h^{x,n+1}, u_h^{y,n+1})^T$ and pressure solution \bar{p}_H^{n+1} at $t = t_{n+1}$ can be written as

$$u_h^{x,n+1} = \sum_{j=1}^{n_u} \alpha_j^{x,n+1} \phi_j, \quad u_h^{y,n+1} = \sum_{j=1}^{n_u} \alpha_j^{y,n+1} \phi_j, \quad p_H^{n+1} = \sum_{k=1}^{n_p} \alpha_k^{p,n+1} \psi_k. \quad (3.1)$$

substituting (??) into weak form (??), saddle-point system can be obtained

$$\begin{bmatrix} \frac{1}{dt}M + \nu A + N & 0 & B_x^T \\ 0 & \frac{1}{dt}M + \nu A + N & B_y^T \\ B_x & B_y & 0 \end{bmatrix} \begin{bmatrix} \alpha^{x,n+1} \\ \alpha^{y,n+1} \\ \alpha^{p,n+1} \end{bmatrix} = \begin{bmatrix} f_x \\ f_y \\ 0 \end{bmatrix}, \quad (3.2)$$

Notice that divergence matrix $B = [B_x, B_y]$ is

$$B_x := [B_x]_{kj} = - \left(\psi_k, \frac{\partial \phi_j}{\partial x} \right), \quad k = 1, \dots, n_p, j = 1, \dots, n_u, \quad (3.3)$$

$$B_y := [B_y]_{kj} = - \left(\psi_k, \frac{\partial \phi_j}{\partial y} \right), \quad k = 1, \dots, n_p, j = 1, \dots, n_u. \quad (3.4)$$

Assembling of matrix B is a non-trivial process due to the basis functions of velocity elements and pressure elements are on different mesh. According to the 1 – 1 index between velocity elements and pressure elements mentioned above, we can just use local $P1$ element of both velocity and pressure elements to assemble B . B^T is in the same way.

We denote $F_\nu^{n+1} = \frac{1}{dt}M + \nu A + N$, where

$$M := [M]_{ij} = (\phi_i, \phi_j), \quad i, j = 1, \dots, n_u, \quad (3.5)$$

$$A := [A]_{ij} = (\nabla \phi_i, \nabla \phi_j), \quad i, j = 1, \dots, n_u, \quad (3.6)$$

$$N := [N]_{ij} = (\bar{u}_h^n, \nabla \phi_i, \phi_j), \quad i, j = 1, \dots, n_u. \quad (3.7)$$

To solve linear system ?? efficiently, we use preconditioned GMRES as solver. The block triangular preconditioner \mathcal{P} discussed in [?] which is defined as following

$$\mathcal{P} = \begin{pmatrix} F & 0 & B_x^T \\ 0 & F & B_y^T \\ 0 & 0 & S \end{pmatrix} \quad (3.8)$$

where $S = B_x F^{-1} B_x^T + B_y F^{-1} B_y^T$ is the schur complement matrix. The action of \mathcal{P}^{-1} is divided into two steps: first, solve schur complement system, second, solve two scalar system associated with F . It is costly to directly solve schur complement system. So in

practical computation, the PCD preconditioner discussed in [?] is used to approximate schur complement matrix S . PCD preconditioner is denoted as $S_* = A_p F_p^{-1} Q_p$ where A_p, F_p and Q_p are all on the pressure space. Q_p is mass matrix, A_p is pressure diffusion matrix and F_p is convection diffusion matrix denoted as

$$F_p := [F_p]_{ij} = \nu(\nabla\psi_i, \nabla\psi_j) + (\vec{u}_h^n \cdot \nabla\psi_i, \psi_j), \quad i, j = 1, \dots, n_p, \quad (3.9)$$

$$A_p := [A_p]_{ij} = (\nabla\psi_i, \nabla\psi_j) \quad i, j = 1, \dots, n_p. \quad (3.10)$$

Let $W_p^n := [W_p^n]_{ij} = (\vec{u}_h^n \cdot \nabla\psi_i, \psi_j)$, $i, j = 1, \dots, n_p$, then F_p can be rewritten as $F_p = \nu A_p + W_p^n$. We implement PCD preconditioning by

$$S_*^{-1} \approx Q_p^{-1} F_p A_p^{-1}. \quad (3.11)$$

Exact PCD preconditioning opearator is denoted as

$$\mathcal{M}^{-1} = \begin{pmatrix} F^{-1} & 0 & B_x^T \\ 0 & F^{-1} & B_y^T \\ 0 & 0 & S_*^{-1} \end{pmatrix} \quad (3.12)$$

In practical computation, we use a fixed number of AMG iterations for matrix F , F_p , Q_p , and A_p to replace exact solving, which refers to iterated PCD preconditioning. The AMG solver is based on the AFPack(a adaptive finite element pack) which can be obtained from <http://dsec.pku.edu.cn/~rli>. The efficiency of PCD preconditioning is shown in ([?], Section 10) and ([?]) for bouyancy driven flow problem. In our experiements, F_p in (??) is not so efficient as getting rid of ν in (??). If without explanation, we refer $F_p = A_p + W_p^n$ in this paper. We compare the efficiency of two choice of F_p in numerical test below. We adopt the method in [?] to deal with matrixes F_p and A_p on Neumann boundary for improving efficiency.

In this work, we apply the PCD preconditioning strategy to moving mesh finite element method to efficiently solve system (??). The moving strategy will be shown in next section.

4. Moving Mesh Strategy

We refer the moving strategy to [?]. In the following, we briefly introduce the moving mesh method. At time $t = t_n$, we obtain numerical solutions $\vec{u}_h^{(n)}, p_H^{(n)}$ on old mesh \mathcal{T}_h^n . We follow the framework in [?] to implement divergence-free interpolation of solutions on \mathcal{T}_h^n to new mesh $\mathcal{T}_h^{(n+1)}$. Briefly speaking, the moving mesh strategy mainly contains four steps as follows.

4.1. Step 1 Obtain monitor function

It is very important to choose an appropriate monitor function for adaptive scheme. Let $m = 1/G$, where G is the monitor function. As illustrated in [?], there are some

common choices of G . One based on vorticity is

$$G_0 = \sqrt{1 + \alpha|\omega|^\beta}. \quad (4.1)$$

where $\omega = \nabla \times \vec{u}$, α, β are positive constants. In this work, $\beta = 2$ performs well, while α is user defined according to different problems.

4.2. Step 2 Get a new logical mesh

Solve elliptic equation

$$\nabla_{\vec{x}}(m \nabla_{\vec{x}} \vec{\xi}) = 0, \quad (4.2)$$

$$\vec{\xi}|_{\partial\Omega} = \vec{\xi}_b. \quad (4.3)$$

where m is given in step 1. Then a new logical mesh \mathcal{T}_c^* with \mathcal{A}^* as nodes is obtained.

4.3. Step 3 Achieve mesh move direction in physical domain

First, some notations are introduced. \mathcal{T}_h is the triangulation of physical domain, X_i is the i -th node and T_i denotes the set of elements containing X_i . The notations on the logical domain are separately $\mathcal{T}_c, \mathcal{A}_i, T_{i,c}$. $(\mathcal{A}_i^1, \mathcal{A}_i^2)$ are the coordinates of \mathcal{A}_i the i -th node in the logical domain. After Step 1 and Step 2, we obtain a new logical mesh \mathcal{T}_c^* , meanwhile \mathcal{A}_i^* as its i -th node. Then we can get the error on the i -th node:

$$\delta \mathcal{A}_i = \mathcal{A}_i^0 - \mathcal{A}_i^* \quad (4.4)$$

in which \mathcal{A}_i^0 denotes the i -th node of the initial logical mesh \mathcal{T}_c^0 . Noticing that once the initial logical mesh obtained, it doesn't change until the whole algorithm is over.

For a given element E in \mathcal{T}_h , $X_k, 0 \leq k \leq 2$ denotes its vertexes. We can get the piecewise linear map from $V_{T_c^*}(\Omega_c)$ to $V_T(\Omega)$, which has constant gradient $\partial \vec{x} / \partial \xi$ on E , via solving following system

$$\begin{pmatrix} \mathcal{A}_{E_1}^{*,1} - \mathcal{A}_{E_0}^{*,1} & \mathcal{A}_{E_2}^{*,1} - \mathcal{A}_{E_0}^{*,1} \\ \mathcal{A}_{E_1}^{*,2} - \mathcal{A}_{E_0}^{*,2} & \mathcal{A}_{E_2}^{*,2} - \mathcal{A}_{E_0}^{*,2} \end{pmatrix} \begin{pmatrix} \frac{\partial x^1}{\partial \xi^1} & \frac{\partial x^1}{\partial \xi^2} \\ \frac{\partial x^2}{\partial \xi^1} & \frac{\partial x^2}{\partial \xi^2} \end{pmatrix} \\ = \begin{pmatrix} X_{E_1}^1 - X_{E_0}^1 & X_{E_2}^1 - X_{E_0}^1 \\ X_{E_1}^2 - X_{E_0}^2 & X_{E_2}^2 - X_{E_0}^2 \end{pmatrix}$$

The weighted average displacement of the i th node X_i is as follows:

$$\delta X_i = \frac{\sum_{E \in T_i} |E| \frac{\partial \vec{x}}{\partial \xi}|_{\text{in } E} \delta \mathcal{A}_i}{\sum_{E \in T_i} |E|}. \quad (4.5)$$

where the weight $|E|$ denotes the volume of element E . Meanwhile a positive parameter μ is multiplied to the displacement δX_i to prevent mesh tangling. Let \mathcal{T}^* be the new mesh on the physical domain with nodes X_i^*

$$X_i^* = X_i + \mu \delta X_i \quad (4.6)$$

The selecting μ is detailedly introduced in [?].

4.4. Step 4 Eusure the incompressible constraint interpolation

It is necessary to keep divergence-free in the interpolation when solving incompressible flow with moving mesh finite element method. In [?], solution re-distribution on the new mesh \mathcal{T}^* is achieved via solving a lineard inviscid Navier-Stokes-type equations as following

$$\begin{aligned} \frac{\partial \vec{u}}{\partial \tau} - \nabla_{\vec{x}} \vec{u} \cdot \delta \vec{x} &= -\nabla \hat{p}. \\ \nabla_{\vec{x}} \cdot \vec{u} &= 0 \end{aligned} \quad (4.7)$$

where $\delta \vec{x} := x^{\text{old}} - x^{\text{new}}$ and $x^{\text{old}}, x^{\text{new}}$ are two sets of coordinates in physical domain. τ is a virtual time variable and often choosen as 1.0, because of the convection speed $\delta \vec{x}$ is relatively small. Here \hat{p} is a temporary variable distinguished from pressure variable in (??).

Weak form of (??) is : find $(\vec{u}_h, \hat{p}_H) \in X_E^h \times P^H$ such that

$$\begin{aligned} (\partial_\tau \vec{u}_h - \nabla_{\vec{x}} \vec{u}_h \cdot \delta \vec{x}, \vec{v}_h) &= (\hat{p}_H, \nabla \vec{v}_h), \quad \forall \vec{v}_h \in X_E^h. \\ (\nabla_{\vec{x}} \cdot \vec{u}_h, q_H) &= 0, \quad \forall q_H \in P^H. \end{aligned} \quad (4.8)$$

In this work, we use explicit scheme to (??) for time discretization:

$$\begin{aligned} \left(\frac{\vec{u}_{h,*}^{(n)} - \vec{u}_h^{(n)}}{\delta t}, \vec{v}_h \right) + (\delta \vec{x} \cdot \nabla \vec{u}_h^{(n)}, \vec{v}_h) &= (\hat{p}_{H,*}^{(n)}, \nabla \vec{v}_h), \quad \forall \vec{v}_h \in X_E^h. \\ (\nabla \cdot \vec{u}_{h,*}^n, q_H) &= 0, \quad \forall q_H \in P^H. \end{aligned} \quad (4.9)$$

where $\vec{u}_h^{(n)}$ and $p_H^{(n)}$ are the numerical solutions of (??) at $t = t_n$ using the mesh at t_n . $\vec{u}_{h,*}^{(n)}$ and $p_{h,*}^{(n)}$ are the intermediate updated solutions at t_n on the new mesh.

(??) will bring out a linear system, whose coefficient matrix \mathcal{M}^p can be denoted as

$$\mathcal{M}^p = \begin{pmatrix} \frac{1}{\delta t} Q_p & 0 & B_x^T \\ 0 & \frac{1}{\delta t} Q_p & B_y^T \\ B_x & B_y & 0 \end{pmatrix} \quad (4.10)$$

As we known, the schur complement of matrix \mathcal{M}^p is $M_S = B_x Q_p^{-1} B_x^T + B_y Q_p^{-1} B_y^T$. Referring to ([?], section 5), for LBB stable mixed approximations with enclosed flow boundary conditions, M_S is spectral equivalent with pressure Laplacian matrix A_p . So we use A_p to appropriate schur complement M_S . Then we choose the block triangular preconditioner

$$\mathcal{K} = \begin{pmatrix} Q_p & 0 & B_x^T \\ 0 & Q_p & B_y^T \\ 0 & 0 & A_p \end{pmatrix} \quad (4.11)$$

for (??). For non-enclosed flow, some modifications should be given for A_p on Numann boundary to improving efficiency, see [?] for detail. Noticing that all the matrixes $M, B_x^T, B_y^T, B_x, B_y, A_p$ have to rebuilt once the meshes move.

In our algorithm, PCD preconditioned GMRES is selected as a solver solving linear system (??). We denote the stop criterion for GMRES convergence is

$$\|r^{(k)}\| \leq 10^{-6} \|r^{(0)}\| \quad (4.12)$$

where $r^{(k)}$ is the residual of the linear system (??) and r^0 is right hand side of (??). Finally, to illustrate our algorithm clearly, we give the flow-chart as following algorithm ??:

Algorithm 4.1 Moving mesh FEM for Navier Stokes equation

- 1: Solve steady Stokes flow to give the initial value $\vec{u}_h^{(0)}, p_H^{(0)}$.
 - 2: **while** $t_n < T$ **do**
 - 3: Caculate monitor function on mesh $\Delta_p^{(n)}$ using $\vec{u}_h^{(n)}, p_H^{(n)}$ and obtain logical mesh $\vec{\xi}^*$ by solving (??).
 - 4: Judge if L_2 norm of $\vec{\xi}^* - \vec{\xi}^{(0)}$ is less than tolerance. If yes, the iterator is over, else continue ?? - ??.
 - 5: Caculate move direction $\delta\vec{x}$ of $\Delta_p^{(n)}$ using the difference of $\vec{\xi}^* - \vec{\xi}^{(0)}$.
 - 6: Solve equation (??) on $\Delta_v^{(n)}$ to get medium variable $\vec{u}_{h,*}^{(n)}, p_{H,*}^{(n)}$.
 - 7: Update mesh $\Delta_p^{(n)}$ to $\Delta_p^{(n+1)}$, synchronize $\Delta_v^{(n)}$ to $\Delta_v^{(n+1)}$ by the hierachy geometry tree stucture.
 - 8: Go back to ??.
 - 9: Solve Navier-Stokes system (??) to obtain numerical solutions $\vec{u}_h^{(n+1)}, p_H^{(n+1)}$ on mesh $\Delta_v^{(n+1)}$ and $\Delta_p^{(n+1)}$.
 - 10: **end while**
-

5. Numerical Tests

We use three numerical tests to show our strategy. In practical computation, we choose the solutions of steady Stokes equations as the initial value of Navier-Stokes equations. The initial physical domain and logical domain in moving algorithm are same. Moving mesh and numerical solutions are shown in below. Our codes are all based on the finite element package AFEPack.

5.1. driven cavity flow

We considered the benchmark problem: regularized cavity flow. Our computational domain is $\Omega = [-1, 1] \times [-1, 1]$ and viscosity is $\nu = 0.001$. Dirichlet boundary condition is imposed on $\partial\Omega$. At the top boundary, $\vec{u} = (1 - x^4, 0)^T$ while no-slip boundary condition is setted on other parts of $\partial\Omega$.

In our moving strategy, (??) is selected as monitor function. Parameters $\alpha = 0.5, \beta = 2.0$ perform well. The moving mesh and vorticity contour evolving to steady state are shown in Figure ??. It can be seen that mesh clusters at top boundary

and right boundary where have large value of vorticity. Velocity streamline is shown in Figure ???. From Table ??, it requires less GMRES iteration steps by choosing $F_p = A_p + W_p^n$ than $F_p = \nu A_p + W_p^n$ in PCD preconditioning. GMRES iteration counts of solving linear system (??) as time evolving is shown in Figure ??. It requires 12–24 iterations to converge, when the flow tends to steady state, the number of iterations is 15–16.

5.2. Backward step flow

This example models the envolution of flow over a backward step. The length of the channel is $l = 5$. Poiseuille flow boundary condition $\vec{u} = (1 - y^2, 0)^T$ is imposed on the inflow boundary $x = -1, y \in (0, -1)$. $\vec{u} = (0, 0)^T$ is imposed on the top and bottom walls while a natrual condition on the outflow boundary $x = 1, y \in (-1, 1)$. We choose viscosity $\nu = 0.02$, then the flow tends to steady as $t \rightarrow \infty$.

We choose (??) as monitor function with parameters $\alpha = 2.0, \beta = 2.0$. Singularities arise at the concave corner where flow expanding, so there needs more grids. In Figure ??, mesh clusters near the concave corner consistent with our assumption.

Our computational time step length is near 0.008 which satisfying the CFL condition. GMRES iteration counts of solving system (??) and (??) via time are shown in Figure ??. It requires less than 21 iteration steps in solving (??).

5.3. Flow over cylinder

This example models the development of flow over an cylinder along a retangular channel. This problem has been considered in [?] with moving mesh method. The center of cylinder is $(0, 0)$ and the radius is $r = 0.3$. Let viscosity ν equal $1/300$ and the domain $\Omega = [-1, 5] \times [-1, 1]$. At the inflow boundary $x = -1, \vec{u} = (1 - y^2, 0)^T$ with poiseuille profile is imposed. On the top and bottom boundary of the channel, condition $\vec{u} = (0, 0)^T$ is settled. Natural condition is imposed on $x = 5$.

In our moving strategy, parameters α and β in (??) are user defined. The value of α is greater, the degree of mesh clustering is larger. From Figure ??, it can be shown that the number of GMRES iteration step with $\alpha = 5$ is larger than $\alpha = 1.0$. Comparison of GMRES step counts between different choice of F_p are shown in Figure ??, it is found that the number of GMRES iteration steps will decrease more than 20 by using $F_p = A + W_p^n$.

We show the moving mesh at $t = 2s$ in Figure ??. It can be seen that the mesh obviously clusters around the cylinder. As we known, wall street phenomena will occur as time evolving when the flow has an appropriate viscosity, just as the mesh shown in Figure ??.

6. Remarks

In this work, we apply an efficient AMG preconditioning strategy to moving mesh finite elment method based on $4P1 - P1$ pair. The $4P1 - P1$ element pair naturally

satisfies the inf-sup condition and is linear-order. Linear element is more preferred than high order element in practical engineering computation, according to its simplicity and complexities of problems. In our moving strategy, we use the monitor function based on vorticity to capture the fine flow structure. The structure of mesh is consistent with vorticity structure. We compare the number of GMRES iterations of choosing different F_p in PCD preconditioning. It is verified that modified PCD preconditioning is more efficient by three numerical tests. It is discovered that the number of GMRES iteration step will be larger as the mesh becomes clustering.

We will extend the efficient preconditioning to some interested problems such as free boundary problem. Also three dimension problems of solving incompressible flow with moving mesh finite element based on $4P1 - P1$ pair will be considered in future work.

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