

On domain decomposition preconditioners for finite element approximations of the Helmholtz equation using absorption

Ivan Graham and Euan Spence (Bath, UK)

Collaborations with:

Paul Childs (Emerson Roxar, Oxford),

Martin Gander (Geneva)

Douglas Shanks (Bath)

Eero Vainikko (Tartu, Estonia)

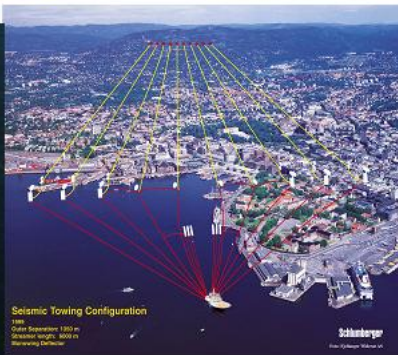
CUHK Lecture 3, January 2016

Outline of talk:

- Seismic inversion, HF Helmholtz equation
- FE discretization, preconditioned GMRES solvers
- sharp analysis of preconditioners based on absorption
- new theory for Domain Decomposition for Helmholtz
- almost optimal (scalable) solvers (2D implementation)
- some open theoretical questions

3. "very cost" 4. "K. O."

Marine seismic



Seismic inversion

Inverse problem: reconstruct material properties of subsurface (characterised by wave speed $c(x)$) from observed echos.

Regularised iterative method: repeated solution of the (forward problem): the wave equation

$$-\Delta u + \frac{1}{c^2} \frac{\partial^2 u}{\partial t^2} = f \quad \text{or its elastic variant}$$

Frequency domain:

$$-\Delta u - \left(\frac{\omega}{c}\right)^2 u = f, \quad \omega = \text{frequency}$$

solve for u with approximate c .

Seismic inversion

Inverse problem: reconstruct material properties of subsurface (wave speed $c(x)$) from observed echos.

Regularised iterative method: repeated solution of the (forward problem): the wave equation

$$-\Delta u + \frac{\partial^2 u}{\partial t^2} = f \quad \text{or its elastic variant}$$

Frequency domain:

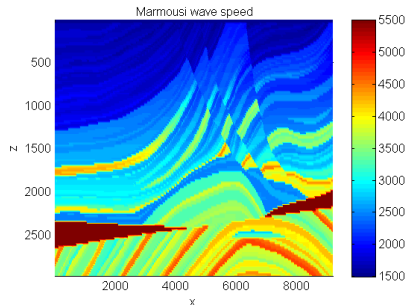
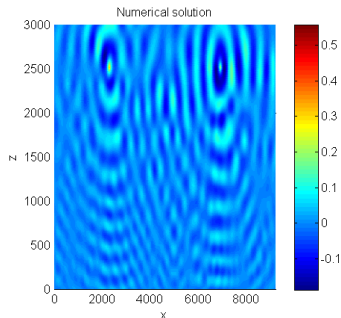
$$-\Delta u - \left(\frac{\omega L}{c}\right)^2 u = f, \quad \omega = \text{frequency}$$

solve for u with approximate c .

Large domain of characteristic length L .

effectively high frequency - time domain vs frequency domain

Marmousi Model Problem

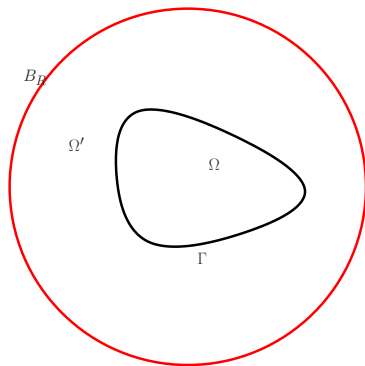


- **Schlumberger 2007:** Solver of choice based on principle of limited absorption (**Erlangga, Osterlee, Vuik, 2004**)
- **This work:** Analysis of this approach and use it to build better methods

Analysis for: interior impedance problem

$$\begin{aligned} -\Delta u - k^2 u &= f \quad \text{in bounded domain } \Omega \\ \frac{\partial u}{\partial n} - iku &= g \quad \text{on } \Gamma := \partial\Omega \end{aligned}$$

....Also truncated sound-soft scattering problems in Ω'



Linear algebra problem

- weak form

$$\begin{aligned} a(u, v) &:= \int_{\Omega} (\nabla u \cdot \nabla \bar{v} - k^2 u \bar{v}) - ik \int_{\Gamma} u \bar{v} \\ &= \int_{\Omega} f \bar{v} + \int_{\Gamma} g \bar{v} \end{aligned}$$

- (Fixed order) finite element discretization

$$\mathbf{A} \mathbf{u} := (\mathbf{S} - k^2 \mathbf{M}^{\Omega} - ik \mathbf{M}^{\Gamma}) \mathbf{u} = \mathbf{f}$$

Often: $h \sim k^{-1}$ **but pollution effect:**
for quasioptimality need $h \sim k^{-2} ??$, $h \sim k^{-3/2} ??$

Melenk and Sauter 2011, Zhu and Wu 2013

Linear algebra problem

- weak form **with absorption** $k^2 \rightarrow k^2 + i\varepsilon$,

$$\begin{aligned} a_\varepsilon(u, v) &:= \int_\Omega (\nabla u \cdot \nabla \bar{v} - (k^2 + i\varepsilon)u\bar{v}) - ik \int_\Gamma u\bar{v} \\ &= \int_\Omega f\bar{v} + \int_\Gamma g\bar{v} \quad \text{“Shifted Laplacian”} \end{aligned}$$

- Finite element discretization

$$\mathbf{A}_\varepsilon \mathbf{u} := (\mathbf{S} - (k^2 + i\varepsilon)\mathbf{M}^\Omega - ik\mathbf{M}^\Gamma)\mathbf{u} = \mathbf{f}$$

Blackboard

Preconditioning with $\mathbf{A}_\varepsilon^{-1}$ and its approximations

$$\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{u} = \mathbf{A}_\varepsilon^{-1} \mathbf{f}.$$

“**Elman theory**” for GMRES requires:

$$\|\mathbf{A}_\varepsilon^{-1} \mathbf{A}\| \lesssim 1, \quad \text{and} \quad \text{dist}(0, \text{fov}(\mathbf{A}_\varepsilon^{-1} \mathbf{A})) \gtrsim 1$$

Sufficient condition: $\|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\|_2 \lesssim C < 1$. **Blackboard**

In practice use

$$\mathbf{B}_\varepsilon^{-1} \mathbf{A} \mathbf{u} = \mathbf{B}_\varepsilon^{-1} \mathbf{f}, \quad \text{where} \quad \mathbf{B}_\varepsilon^{-1} \approx \mathbf{A}_\varepsilon^{-1}.$$

Writing

$$\mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A} = \mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon + \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon (\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}),$$

a sufficient condition is:

$$\|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\|_2 \quad \text{and} \quad \|\mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon\|_2 \quad \text{small},$$

i.e. $\mathbf{A}_\varepsilon^{-1}$ to be a good preconditioner for \mathbf{A}
and $\mathbf{B}_\varepsilon^{-1}$ to be a good preconditioner for \mathbf{A}_ε .

Preconditioning with $\mathbf{A}_\varepsilon^{-1}$ and its approximations

$$\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{u} = \mathbf{A}_\varepsilon^{-1} \mathbf{f}.$$

“Elman theory” for GMRES requires:

$$\|\mathbf{A}_\varepsilon^{-1} \mathbf{A}\| \lesssim 1, \quad \text{and} \quad \text{dist}(0, \text{fov}(\mathbf{A}_\varepsilon^{-1} \mathbf{A})) \gtrsim 1$$

Sufficient condition: $\|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\|_2 \lesssim C < 1$.

In practice use

$$\mathbf{B}_\varepsilon^{-1} \mathbf{A} \mathbf{u} = \mathbf{B}_\varepsilon^{-1} \mathbf{f},$$

$\mathbf{B}_\varepsilon^{-1}$ easily computed approximation of $\mathbf{A}_\varepsilon^{-1}$. Writing

$$\mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A} = \mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon + \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon (\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}),$$

so we require

$$\|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\|_2 \quad \text{and} \quad \|\mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon\|_2 \quad \text{small},$$

i.e. **$\mathbf{A}_\varepsilon^{-1}$ to be a good preconditioner for \mathbf{A}**

and **$\mathbf{B}_\varepsilon^{-1}$ to be a good preconditioner for \mathbf{A}_ε** . **Part 1**

Preconditioning with $\mathbf{A}_\varepsilon^{-1}$ and its approximations

$$\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{u} = \mathbf{A}_\varepsilon^{-1} \mathbf{f}.$$

“Elman theory” for GMRES requires:

$$\|\mathbf{A}_\varepsilon^{-1} \mathbf{A}\| \lesssim 1, \quad \text{and} \quad \text{dist}(0, \text{fov}(\mathbf{A}_\varepsilon^{-1} \mathbf{A})) \gtrsim 1$$

Sufficient condition: $\|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\|_2 \lesssim C < 1$.

In practice use

$$\mathbf{B}_\varepsilon^{-1} \mathbf{A} \mathbf{u} = \mathbf{B}_\varepsilon^{-1} \mathbf{f},$$

$\mathbf{B}_\varepsilon^{-1}$ easily computed approximation of $\mathbf{A}_\varepsilon^{-1}$. Writing

$$\mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A} = \mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon + \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon (\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}),$$

so we require

$$\|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\|_2 \quad \text{and} \quad \|\mathbf{I} - \mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon\|_2 \quad \text{small},$$

i.e. $\mathbf{A}_\varepsilon^{-1}$ to be a good preconditioner for \mathbf{A}

and $\mathbf{B}_\varepsilon^{-1}$ to be a good preconditioner for \mathbf{A}_ε . Part 2

A very short history

Bayliss et al 1983 , Laird & Giles 2002.....

Erlangga, Vuik & Oosterlee '04 and subsequent papers:
Precondition \mathbf{A} with MG approximation of \mathbf{A}_ϵ^{-1} $\epsilon \sim k^2$
(simplified Fourier eigenvalue analysis)

Kimn & Sarkis '13 used $\epsilon \sim k^2$ to enhance domain
decomposition methods

Engquist and Ying, '11 Used $\epsilon \sim k$ to stabilise their **sweeping
preconditioner**

...others...

Theorem 1 (with Martin Gander and Euan Spence)

For star-shaped domains

Smooth (or convex) domains, quasiuniform meshes:

$$\|\mathbf{I} - \mathbf{A}_\epsilon^{-1} \mathbf{A}\| \lesssim \frac{\epsilon}{k}.$$

Corner singularities, locally refined meshes:

$$\|\mathbf{I} - \mathbf{D}^{1/2} \mathbf{A}_\epsilon^{-1} \mathbf{A} \mathbf{D}^{-1/2}\| \lesssim \frac{\epsilon}{k}.$$

$$\mathbf{D} = \text{diag}(\mathbf{M}^\Omega).$$

So ϵ/k sufficiently small $\implies k$ -independent GMRES convergence.

Shifted Laplacian preconditioner $\varepsilon = k$

Solving $\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{x} = \mathbf{A}_\varepsilon^{-1} \mathbf{1}$ on unit square

	k	# GMRES
$h \sim k^{-3/2}$	10	6
	20	6
	40	6
	80	6

Shifted Laplacian preconditioner $\varepsilon = k^{3/2}$

Solving $\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{x} = \mathbf{A}_\varepsilon^{-1} \mathbf{1}$ on unit square

	k	# GMRES
	10	8
$h \sim k^{-3/2}$	20	11
	40	14
	80	16

Shifted Laplacian preconditioner $\varepsilon = k^2$

Solving $\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{x} = \mathbf{A}_\varepsilon^{-1} \mathbf{1}$ on unit square

	k	# GMRES
	10	13
$h \sim k^{-3/2}$	20	24
	40	48
	80	86

Proof of Theorem 1: via continuous problem

$$a_\epsilon(u, v) = \int_\Omega f \bar{v} + \int_\Gamma g \bar{v}, \quad v \in H^1(\Omega) \quad (*)$$

Theorem (Stability) Assume Ω is Lipschitz and star-shaped. Then, if ϵ/k sufficiently small,

$$\underbrace{\|\nabla u\|_{L^2(\Omega)}^2 + k^2 \|u\|_{L^2(\Omega)}^2}_{=:\|u\|_{1,k}^2} \lesssim \|f\|_{L^2(\Omega)}^2 + \|g\|_{L^2(\Gamma)}^2, \quad k \rightarrow \infty$$

“ \lesssim ” indept of k and ϵ cf. [Melenk 95](#), [Cummings & Feng 06](#)

More absorption: $k \lesssim \epsilon \lesssim k^2$ general Lipschitz domain OK.

Key technique in proof: **Rellich/Morawetz Identities**

More detail of proof: Lecture 4

Proof continued

Exact solution estimate :

$$\|u\|_{L^2(\Omega)} \lesssim k^{-1} \|f\|_{L^2(\Omega)} \quad (*)$$

Finite element solution: $\mathbf{A}_\varepsilon \mathbf{u} = \mathbf{f}$

Estimate:

$$\|\mathbf{u}\|_2 \lesssim k^{-1} h^{-d} \|\mathbf{f}\|_2 \quad (**)$$

proof of (**) uses (*) and FE quasioptimality
(h small enough)

Lecture 4

Hence

$$\begin{aligned} \|\mathbf{I} - \mathbf{A}_\varepsilon^{-1} \mathbf{A}\| &\leq \|\mathbf{A}_\varepsilon^{-1}\| \|\mathbf{A}_\varepsilon - \mathbf{A}\| \\ &\leq k^{-1} h^{-d} \|\mathbf{i} \in \mathbf{M}^\Omega\| \lesssim \frac{\epsilon}{k}. \end{aligned}$$

Locally refined meshes:

$$\|\mathbf{I} - \mathbf{D}^{1/2} \mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{D}^{-1/2}\| \lesssim \frac{\epsilon}{k}.$$

Exterior scattering problem with refinement

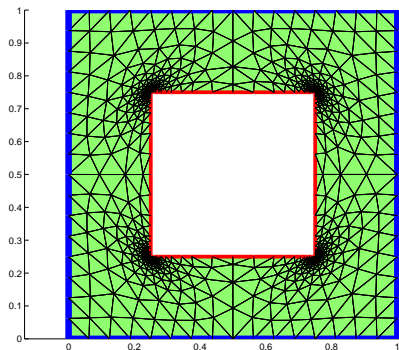
$$h \sim k^{-1},$$

Solving $\mathbf{A}_\varepsilon^{-1} \mathbf{A} \mathbf{x} = \mathbf{A}_\varepsilon^{-1} \mathbf{1}$ on unit square

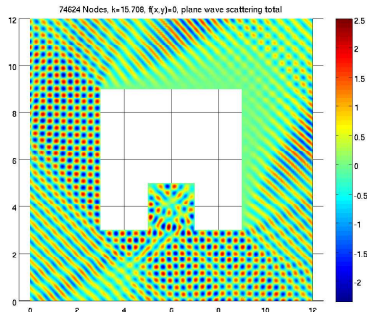
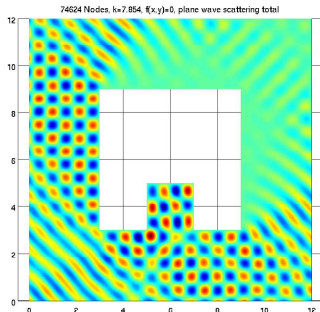
GMRES

with diagonal scaling

k	$\varepsilon = k$	$\varepsilon = k^{3/2}$
20	5	8
40	5	11
80	5	13
160	5	16



A trapping domain



k	$\varepsilon = k$	$\varepsilon = k^{3/2}$
$10\pi/8$	18	29
$20\pi/8$	19	41
$40\pi/8$	21	60
$80\pi/8$	22	89

Stability result fails ... “quasimodes”

Lecture 4

Betcke, Chandler-Wilde, IGG, Langdon, Lindner, 2010

Part 2: How to approximate $\mathbf{A}_\varepsilon^{-1}$?

Erlangga, Osterlee, Vuik (2004):

Geometric multigrid: **problem “elliptic”**

Engquist & Ying (2012):

“Since the shifted Laplacian operator is elliptic, standard algorithms such as multigrid can be used for its inversion”

Domain Decomposition (DD):

Many non-overlapping methods ($\varepsilon = 0$)

Benamou & Després 1997.....Gander, Magoules, Nataf,
Halpern, Dolean.....

General issue: coarse grids, scalability?

Conjecture If ε large enough, classical overlapping DD methods with coarse grids will work (giving scalable solvers).

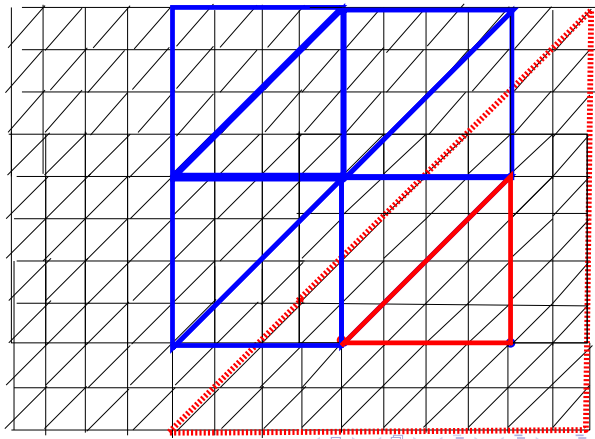
However Classical analysis for $\varepsilon = 0$ (Cai & Widlund, 1992) leads to coarse grid size $H \sim k^{-2}$

Classical additive Schwarz

To solve a problem on a fine grid FE space \mathcal{S}_h

- **Coarse space** \mathcal{S}_H (here linear FE) **on a coarse grid**
- **Subdomain spaces** \mathcal{S}_i **on subdomains** Ω_i , overlap δ

$H_{sub} \sim H$ in this case



Approximation of C^{-1} :

$$\sum_i \mathbf{R}_i^T \mathbf{C}_i^{-1} \mathbf{R}_i + \mathbf{R}_H^T \mathbf{C}_H^{-1} \mathbf{R}_H$$

\mathbf{R}_i = restriction to S_i ,

$$\mathbf{C}_i = \mathbf{R}_i \mathbf{C} \mathbf{R}_i^T$$

Dirichlet BCs

\mathbf{R}_H = restriction to S_H

$$\mathbf{C}_H = \mathbf{R}_H \mathbf{C} \mathbf{R}_H^T$$

Apply to A_ε to get B_ε^{-1}

Coercivity Lemma There exists $|\Theta| = 1$, with

$$\operatorname{Im} [\Theta a_\varepsilon(v, v)] \gtrsim \frac{\varepsilon}{k^2} \|v\|_{1,k}^2. \quad (\star)$$

Projections onto subspaces:

$$a_\varepsilon(Q_i v_h, w_i) = a_\varepsilon(v_h, w_i), \quad v_h \in \mathcal{S}_h, \quad w_i \in \mathcal{S}_i.$$

Coercivity Lemma There exists $|\Theta| = 1$, with

$$\operatorname{Im} [\Theta a_\varepsilon(v, v)] \gtrsim \frac{\varepsilon}{k^2} \underbrace{\|v\|_{1,k}^2}_{\|\nabla u\|_\Omega^2 + k^2 \|u\|_\Omega^2} . \quad (\star)$$

Lecture 4

Projections onto subspaces:

$$a_\varepsilon(Q_H v_h, w_H) = a_\varepsilon(v_h, w_H), \quad v_h \in \mathcal{S}_h, \quad w_H \in \mathcal{S}_H .$$

Guaranteed well-defined by (\star) .

Analysis of $\mathbf{B}_\varepsilon^{-1} \mathbf{A}_\varepsilon$ equivalent to analysing

$$Q := \sum_i Q_i + Q_H \quad \text{operator in FE space } \mathcal{S}_h .$$

Convergence results

Assume overlap $\delta \sim H$ and $\varepsilon \sim k^2$

Theorem (with Euan Spence and Eero Vainikko)

(i) For all coarse grid sizes H ,

$$\|B_\varepsilon^{-1}A_\varepsilon\|_{D_k} \lesssim 1.$$

(ii) Provided $Hk \lesssim 1$ (no pollution!).

$$\text{dist}(0, \mathbf{fov}(B_\varepsilon^{-1}A_\varepsilon)_{D_k}) \gtrsim 1,$$

Note: $D_k =$ stiffness matrix for Helmholtz energy:

$$(u, v)_{H^1} + k^2(u, v)_{L^2}$$

Hence k -independent (weighted) GMRES convergence when

$$\varepsilon \sim k^2 \quad \mathbf{and} \quad Hk \lesssim 1$$

Convergence results - general ε

Assume overlap $\delta \sim H$

Theorem (with Euan Spence and Eero Vainikko)

(i) For all coarse grid sizes H ,

$$\|B_\varepsilon^{-1}A_\varepsilon\|_{D_k} \lesssim k^2/\varepsilon.$$

(ii) Provided $Hk \lesssim (\varepsilon/k^2)^3$

$$\text{dist}(0, \mathbf{fov}(B_\varepsilon^{-1}A_\varepsilon)_{D_k}) \gtrsim (\varepsilon/k^2)^2,$$

Same results for right preconditioning (duality)

Extension to general overlap, and one-level Schwarz

Some steps in proof $\varepsilon \sim k^2$

$$(v_h, Qv_h)_{1,k} = \sum_j (v_h, Q_j v_h)_{1,k} + (v_h, Q_H v_h)_{1,k}$$

$$(v_h, Q_H v_h)_{1,k} = \|Q_H v_h\|_{1,k}^2 + ((I - Q_H)v_h, Q_H v_h)_{1,k}$$

Second term is “small” (condition on kH)

[“Galerkin Orthogonality”, duality, regularity]

$$\begin{aligned} |(v_h, Qv_h)_{1,k}| &\gtrsim \sum_j \|Q_j v_h\|_{1,k}^2 + \|Q_H v_h\|_{1,k}^2 \\ &\gtrsim \|v_h\|_{1,k}^2 \end{aligned}$$

Some steps in proof $\varepsilon \ll k^2$

$$(v_h, Qv_h)_{1,k} = \sum_j (v_h, Q_j v_h)_{1,k} + (v_h, Q_H v_h)_{1,k}$$

$$(v_h, Q_H v_h)_{1,k} = \|Q_H v_h\|_{1,k}^2 + ((I - Q_H)v_h, Q_H v_h)_{1,k}$$

Second term is small (condition on kH)

[“Galerkin Orthogonality”, duality, regularity]

$$\begin{aligned} |(v_h, Qv_h)_{1,k}| &\gtrsim \sum_j \|Q_j v_h\|_{1,k}^2 + \|Q_H v_h\|_{1,k}^2 \\ &\gtrsim \left(\frac{\varepsilon}{k^2}\right)^2 \|v_h\|_{1,k}^2 \end{aligned}$$

Lecture 4

HRAS:

- Multiplicative between coarse and local solves
- only add up once on regions of overlap

ImpHRAS

- impedance boundary conditions on local solves

All experiments:

unit square, $h \sim k^{-3/2}$, $n \sim k^3$, $\delta \sim H$.

Standard GMRES - minimise residual in Euclidean norm
(Theory has weights)

B_ε^{-1} as preconditioner for A_ε

$$\varepsilon = k^2$$

GMRES iterates with HRAS:

k	$H \sim k^{-1}$	$H \sim k^{-0.9}$	$H \sim k^{-0.8}$
10	8	8	8
20	8	9	9
40	9	10	10
60	9	10	11
80	9	10	11

Scope for increasing H when $\varepsilon = k^2$

Is there scope for reducing ε ?

B_ε^{-1} as preconditioner for A_ε

$$\varepsilon = k$$

GMRES iterates with HRAS:

k	$H \sim k^{-1}$	$H \sim k^{-0.9}$	$H \sim k^{-0.8}$
10	10	10	12
20	11	14	18
40	16	24	122
60	22	40	*
80	30	61	*

Method **still “works”** when $\varepsilon = k$ provided $Hk \sim 1$

The real problem: B_ε^{-1} as preconditioner for A

$$H \sim k^{-1}$$

GMRES iterates with HRAS:

k	$\varepsilon = k$	$\varepsilon = k^2$ cf. Shifted Laplace
10	11	19
20	12	37
40	18	63
60	25	86
80	33	110
100	43	136

Local problems of size $k \times k$

Coarse grid problem of $k^2 \times k^2$ (**dominates**)

The coarse grid problem: inner iteration

problem of size $k^2 \times k^2$, with $\varepsilon \sim k$
(Hierarchical) subdomains of size $k \times k$
no inner coarse grid

GMRES iterates with ImpHRAS

k	$H_{inner} \sim k^{-1}$
10	9
20	14
40	21
60	30
80	35
100	39
120	42
140	46

$\sim k^{0.3}$

The real problem: Inner outer FGMRES

$$\varepsilon = k$$

FGMRES iterates with HRAS (Inner iterations ImpHRAS)

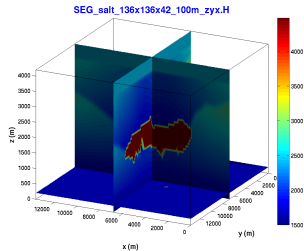
k		time (s)
10	18 (1)	0.66
20	19 (2)	3.68
40	22 (3)	54.7
60	28 (5)	370
80	36 (5)	1316
100	45 (7)	3417

$\sim k^4 \sim n^{4/3}$

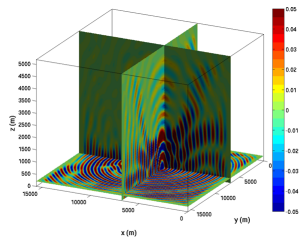
$\mathcal{O}(k^2)$ independent solves of size k

A more challenging application

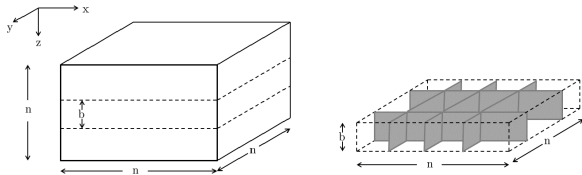
3D SEG Salt model



Childs, IGG, Shanks, 2016



Hybrid Sweeping preconditioner with one level **RAS** inner solve



Boundary condition chosen as “optimised Robin condition”

Nsub	$\omega = 3\pi$		$\omega = 6\pi$		$\omega = 9\pi$	
	Iterations	Solve time (s)	Iterations	Solve time (s)	Iterations	Solve time (s)
2x2x1	26	2.704e+01	29	2.995e+01	43	9.98e+01
4x4x1	26	2.470e+01	29	2.691e+01	43	9.97e+01
8x8x1	26	9.440e+00	29	1.011e+01	43	9.99e+01

PPW

24

12

8

Shifted problem $(\omega/c(\mathbf{x}))^2 \rightarrow ((\omega - 1 + 0.5i)/c(\mathbf{x}))^2$

cf. $\varepsilon \sim k$

Summary

- k and ϵ explicit analysis allows **rigorous explanation** of some empirical observations and formulation of new methods.
- When $\epsilon \sim k$, \mathbf{A}_ϵ^{-1} is optimal preconditioner for \mathbf{A}
- When $\epsilon \sim k^2$, \mathbf{B}_ϵ^{-1} is optimal preconditioner for \mathbf{A}_ϵ
- When preconditioning \mathbf{A} with \mathbf{B}_ϵ^{-1} , **empirical best choice is**
 $\epsilon \sim k$
- **New framework** for DD analysis - **Helmholtz energy and sesquilinear form**.
- Open questions in analysis when $\frac{\epsilon}{k^2} \ll 1$