A NOTE ON CONVERGENCE
OF THE MULTIGRID V-CYCLE

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Computer Sciences Technical Report #555
September 1984
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* Supported by the U.S. Air Force Office of Scientific Research under Contract No. AFOSR-82-0275 and by the Los Alamos National Laboratory.

† This report will also appear as a report of the Los Alamos National Laboratory.

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ABSTRACT

Several recent papers have discussed the convergence of the multigrid V-cycle. In particular there are several results for the symmetric case: where the number of smoothings before the fine-to-coarse transfer and after the coarse-to-fine transfer are the same. In most instances, the smoother $H = (I - E^{-1}A)$ has been limited to the case where $E$ is positive definite and the eigenvalues $h$ of $H$ satisfy $0 \leq h \leq 1$. In this note we extend these results to asymmetric V-cycles and the case where $-b \leq h \leq 1$ with $0 < b < 1$. 
1. Introduction

There have been several recent papers and reports [1], [2], [4], [5], [6], [7], [8] giving proofs for the multigrid V-cycle. A careful reading shows that the formulation of the problem and the basic results of Yserentant [8], Bank and C. C. Douglas [1], and Braess and Hackbusch [2] are quite similar. All of these authors deal with smoothing steps of the form

\[(1) \quad H = I - E^{-1}A\]

where \( A \) is the positive definite matrix of the problem and \( E \) is a positive definite matrix with

\[(2) \quad \langle Au, u \rangle \leq \langle Eu, u \rangle.\]

As a consequence all the eigenvalues, say \( h_s \), of \( H \) satisfy

\[(3) \quad 0 \leq h_s \leq 1.\]

However, other analyses (see [3]) of certain special cases, e.g., damped Jacobi smoothing iterations, yield multigrid convergence results when the eigenvalues of \( H \) satisfy

\[(4) \quad -h_0 \leq h_s \leq 1, \quad 0 \leq h_0 < 1.\]

Note that the weaker assumption

\[-1 \leq h_s \leq 1\]

(which is all that we can say for undamped Jacobi) is not sufficient to establish multigrid convergence. By multigrid convergence we mean:
there exists a constant \( \rho \), \( 0 \leq \rho < 1 \), independent of \( h \), that bounds some norm of the multigrid process, i.e.,
\[
\| MG \| \leq \rho < 1.
\]

When we say a method fails as a multigrid iterative method we mean
\[
\lim_{h \to 0} \| MG \| \geq 1.
\]

In this report we employ both the basic insights of S. McCormick [6], [7] and a basic estimate of Yserentant [8] (which is essentially repeated in Bank and C. C. Douglas [1]) to study a more general class of smoothers

\[
H = (I - \omega E^{-1} A),
\]

with

\[
0 < \omega < 2.
\]

The significance of this is that when \( 1 < \omega < 2 \) some of the eigenvalues of \( H \) become negative. We obtain multigrid convergence for the V-cycle based on these smoothers with bounds of the form

\[
\rho = \frac{c - \omega}{c + \omega(2m - 1)}, \quad 0 < \omega \leq 1,
\]

\[
\rho = \frac{c - (2 - \omega)}{c + (2 - \omega)(2m - 1)}, \quad 1 \leq \omega < 2.
\]

Note that \( \rho \) tends to 1 as \( \omega \to 0^+, \ 2^- \). When \( 0 < \omega \leq 1 \) this is a slight improvement of the results of Yserentant [8] which are a bit better than the results of Bank and C. C. Douglas [1].
While the specific extensions of known results is interesting in itself, it is our view that one should not lose sight of the importance of employing the results of McCormick [6], [7] together with the estimates of [8] and [1].

Finally, it should be mentioned that these results are not sharp. In [3] Kamowitz and Parter computed the exact $\alpha_k$ of McCormick's Theory (see section 3). If that theory - as represented by Theorem 3.1 and Theorem 3.2 of section 3 - were sharp, we would obtain results of the form

\begin{equation}
\alpha_k = \frac{c}{c+k} \tag{8a}
\end{equation}

and

\begin{equation}
\| M_j \| \rightarrow \alpha_k^{\frac{1}{2}} \quad \text{as} \quad j \rightarrow \infty. \tag{8b}
\end{equation}

However, the results of [3] indicate that neither (8a) nor (8b) hold. Thus, there is still a need for a theory that yields sharp results for particular multigrid schemes. On the other hand, it is comforting that we now have theories which yield multigrid convergence theorems consistent with computational experience.

In section 2 we describe the problem and prove a basic result relating the three multigrid schemes $M_{j+1}$, $M_j$, $MV$. In particular, we have

\begin{equation}
\| M_{j+1} \|_A = \| M_j \|_A, \tag{9a}
\end{equation}

\begin{equation}
\| MV \|_A = \| M_j \|_A^2. \tag{9b}
\end{equation}
This is a result of McCormick [6]. We include our organization of the proof only because it seems somewhat more transparent. In section 3 we collect some basic facts from the papers mentioned above. Section 4 is devoted to the multigrid convergence theorem.
2. The Problem

We consider a definite dimensional linear vector space $S_M$ with inner product $\langle , \rangle$. Consider the problem

\[(2.1)\quad A_M^{(M)} = f(M)\]

where $A_M$ is a symmetric positive definite operator.

Consider a sequence of finite dimensional spaces

\[(2.2a)\quad \{S_j, j=0,1,...,M\}\]

with

\[(2.2b)\quad \text{dim } S_{j-1} < \text{dim } S_j, \quad j = 1,2,...,M.\]

Consider linear operators $I_{j-1}^j, I_j^{j-1}$ which enable us to communicate between these spaces, where

\[(2.3a)\quad I_j^{j-1}: S_j \rightarrow S_{j-1} \quad (\text{projection}),\]

\[(2.3b)\quad I_{j-1}^j: S_{j-1} \rightarrow S_j \quad (\text{interpolation}).\]

In this note we also require that

\[(2.3c)\quad I_j^{j-1} = (I_{j-1}^j)^* .\]

For each space $S_j$ we define

\[(2.4)\quad A_j = I_{j+1}^j A_{j+1} I_j^{j+1}, \quad j = 0,1,...,(M-1).\]
Finally, we require "smoothing" operators $G_j(u, f)$. In this note we consider a special class of smoothing operators which are a slight extension of the smoothing operators discussed in [1], [2], [8]. In particular let $\omega$ be a fixed constant with

$$0 < \omega < 2.$$  

(2.5)

Let $E_j$ be a symmetric positive definite linear operator defined on $S_j$ which satisfies

$$\langle A\nu, \nu \rangle \leq \langle E_j \nu, \nu \rangle; \forall \nu \in S_j.$$ 

(2.6a)

Let $u, f \in S_j$. Then

$$G_j(u, f) = (I - \omega E^{-1}_j A_j)u + \omega E^{-1}_j f.$$ 

(2.6b)

We are now (as in [6]) in a position to define three multigrid iterative schemes for the solution of (2.1). These schemes are defined recursively as follows.

1) The Symmetric Scheme: $MV(j, u^j, f^j)$.

If $j = 0$ then

$$MV(0, u^0, f^0) = U^0$$ 

(2.7a)

where $U^0$ is the solution of

$$A_0 U^0 = f^0.$$ 

(2.7b)

If $1 \leq j \leq M$ perform the following:
(i) do m times:
\[ G_j(u^j, f^j) + u^j \]

(ii) set: \( r_j = f^j - A_j u^j, \ f^{j-1} = I_j^{j-1} r_j, \ u^{j-1} = 0 \)

(iii) \[ u^j = u^j + I_j^{j-1} M\{j-1, u^{j-1}, f^{j-1}\} \]

(iv) do m times:
\[ G_j(u^j, f^j) + u^j. \]

Return to step (i).

As McCormick [6] has pointed out, this \( M\{j, u^j, f^j\} \) iterative scheme is closely related to the following "one-sided" schemes.

2) The coarse-to-fine cycle: \( M/\{j, f^j\} \).

Once more, if \( j = 0 \) then
\[ M/\{0, f^0\} = U^0 \]

the solution of (2.7b). If \( 1 \leq j \leq M \) perform the following:

(i) set: \( r_j = f^j - A_j u^j, \ f^{j-1} = I_j^{j-1} r_j, \ u^{j-1} = 0 \)

(ii) \[ u^j = u^j + I_j^{j-1} M/\{j-1, u^{j-1}, f^{j-1}\} \]

(iii) do m times
\[ G_j(u^j, f^j) + u^j, \]

return to step (i).
3) The fine-to-coarse cycle: $M_j(j^j, f^j)$.

If $j = 0$, then

$$M_0(u^0, f^0) = U^0,$$

the solution of (2.7b). If $1 \leq j \leq M$ perform the following:

(i) do $m$ times

$$G_j(u^j, f^j) \rightarrow u^j$$

(ii) set: $r_j = f^j - A_j u^j$, $f^{j-1} = I_j^{-1} r_j$, $u^{j-1} = 0$

(iii) $u^j = u^j + I_j^{-1} M_j^{-1} (u^{j-1}, f^{j-1})$

Return to step (i).

Let $U^j$ be the solution of

(2.8a) $A_j U^j = f^j$

and let

(2.8b) $E^j = U^j - u^j$

(2.8c) $\varepsilon^j = A^2 E^j$.

Following Bank and C. C. Douglas [1] we describe the "error propagator" as follows: Let $\varepsilon_0^{(j)}$ be the error at the start of a multigrid cycle (for a problem in $S_j$) and $\varepsilon_1^{(j)}$ be the error at the end of that multigrid cycle.
We have

**Lemma 2.1:** Let

\[ G_j = I - \omega A_j^{\frac{1}{2}} E_j^{-1} A_j^{\frac{1}{2}}. \]

**Case 1:** The symmetric multigrid scheme: \( MV(j,u^j,v^j) \)

Let

\[ (2.9a) \quad Q_0 = 0. \]

For \( j = 1, 2, \ldots, M \) we set

\[ (2.9b) \quad C_j = \{ I - A_j^{\frac{1}{2}} E_j^{-1} A_j^{\frac{1}{2}} (I - Q_{j-1}) A_{j-1}^{-\frac{1}{2}} I_{j-1} A_{j-1}^{\frac{1}{2}} \}; \]

\[ (2.9c) \quad Q_j = G_j^m C_j G_j^m. \]

Then

\[ (2.10) \quad e_0^j = Q_0 v_0^j. \]

**Case 2:** The coarse-to-fine cycle: \( M\_j(u^j,v^j) \)

Let

\[ (2.11a) \quad Q/0 = 0. \]

For \( j = 1, 2, \ldots, M \) we set

\[ (2.11b) \quad C_j = \{ I - A_j^{\frac{1}{2}} E_j^{-1} A_j^{\frac{1}{2}} (I - Q_j^{-1}) A_{j-1}^{-\frac{1}{2}} I_{j-1} A_{j-1}^{\frac{1}{2}} \}; \]

\[ (2.11c) \quad Q_j = G_j^m C_j G_j^m. \]
Then

\[(2.12) \quad \varepsilon_j = (Q \circ j) \varepsilon_0 \]

**Case 3:** The fine-to-coarse cycle: \( M \circ j(u^j, f^j) \)

Let

\[(2.13a) \quad Q \circ 0 = 0. \]

For \( j = 1, 2, \ldots, M \) we set

\[(2.13b) \quad C \circ j = \{I - A^2_{j+1}A_{j+1}A^2_j - (I - Q \circ j)A^2_j I_j A^2_j \}, \]

\[(2.13c) \quad Q \circ j = (C \circ j) G^m_j, \]

then

\[(2.14) \quad \varepsilon_j = (Q \circ j) \varepsilon_0. \]

**Proof:** Direct Computation.

A basic result of McCormick [6] is

**Theorem 2.1:** We have

\[(2.15) \quad C \circ j = C^* \circ j, \quad Q \circ j = Q^*/j \]

and

\[(2.16) \quad Q_j = (Q_j \circ Q \circ j). \]
Hence,

\[(2.17a)\] \[\| Q_j \|_2 = \| Q/j \|_2 \]

and

\[(2.17b)\] \[\| Q_j \|_2 = \| Q/j \|_2^2 \]

**Note:** Using the notation of [6] and section 3 we have

\[(2.18)\] \[\| e^j \|_2^2 = \| E^j \|_A^2.\]

**Proof:** Since

\[Q_0 = Q/0 = 0\]

and \((2.3c)\) holds, then

\[C_1 = (C_1)^* .\]

Since \(G^* = G_j\) we have

\[(Q_1)^* = Q_1.\]

A straightforward inductive argument then gives us \((2.15)\). A direct computation yields \((2.16)\).
3. Background Results

In this section we collect some results of McCormick [6], [7], Bank and C. C. Douglas [1] and Yserentant [8].

Let

\begin{align}
(3.1) \quad R_j &= \text{Range } I_{j-1}^j, \\
(3.2) \quad N_j &= \text{Nullspace } I_{j-1}^j A_j.
\end{align}

Let $\langle \cdot, \cdot \rangle_A$ denote the "A inner product", i.e.,

\begin{equation}
\langle u, v \rangle_A = \langle A_j u, v \rangle, \quad u, v \in S_j.
\end{equation}

Then, using (2.3c) we see that

\begin{equation}
S_j = R_j \oplus N_j
\end{equation}

and $R_j$ and $N_j$ are $A$-orthogonal. Let

\begin{align}
(3.5a) \quad T_j &= \text{A-orthogonal projection onto } N_j, \\
(3.5b) \quad S_j &= \text{A-orthogonal projection onto } R_j.
\end{align}

Let $Q_j^m$ denote $Q_j$ when $G_j^m$ is replaced by $G_j^k$, i.e., "$k$" is the number of smoothing steps - not "$m$".

Let

\begin{equation}
H_j(k) = A_j^{-\frac{1}{2}} G_j^k A_j^{\frac{1}{2}}.
\end{equation}

A basic result of McCormick [6], [7] is
Theorem 3.1: Let $\alpha_k$, $0 < \alpha_k < 1$ be a fixed number which satisfies

$$\alpha_k \| T_j^{-1} u \|_A^2 + \| S_j u \|_A^2 \geq \| H_j^{(k)} u \|_A, \quad j = 1, 2, \ldots, M.$$  \hspace{1cm} (3.7)

Then

$$\| Q_j^{k/4} \| \leq \alpha_k^{3/2}.$$  

Thus the "coarse-to-fine" multigrid $V$-cycle $M_j^{(k)}$ with $k$ smoothing steps in each cycle satisfies

(3.8a) \hspace{1cm} $\| M_j^{(k)} \|_A \leq \alpha_k^{3/2},$

(3.8b) \hspace{1cm} $\| E_j^1 \|_A \leq \alpha_k^{3/2} \| E_j^0 \|_A.$

Corollary: Let (3.7) hold. Then

(3.9a) \hspace{1cm} $\| M_j^{(k)} \|_A \leq \alpha_k^{3/2},$

and

(3.9b) \hspace{1cm} $\| M^{(k)} v(j, \ldots) \|_A \leq \alpha_k.$

Proof: Apply Theorem 2.1.

Another result of McCormick (see Theorem 3.4 of [7]) is

Theorem 3.2: Let $\alpha_1$ be the smallest number satisfying (3.7) with "$k$" replaced by "$1". Let $c = \frac{\alpha_1}{1 - \alpha_1}$ so that

(3.10a) \hspace{1cm} $\alpha_1 = \frac{c}{c+1}.$

Then (3.7) holds for $k \geq 1$ with $\alpha_k$ given by

(3.10b) \hspace{1cm} $\alpha_k = \frac{c}{c+k}.$
In words, if $\alpha_j^{\frac{1}{2}}$ is an upper bound for $\| Q_j^{(1)} \|$, then $\alpha_k^{\frac{1}{2}}$ is an upper bound for $\| Q_j^{(k)} \|$. 

Following Bank and C. C. Douglas [1] and Yserentant [8] we consider the generalized eigenvalue problem

(3.11) $A_j U_j^{(k)} = \lambda_j^{(k)} E_j U_j^{(k)}$

(we will sometimes dispense with the subscript "j"). We order the eigenvalues

(3.12a) $0 < \lambda_1 \leq \lambda_2 \leq \ldots \leq \lambda_{\dim S_j}$

and normalize the eigenvectors $U(k)$ so that

(3.12b) $\langle U^{(k)}, A U^{(s)} \rangle = \lambda_k^{(k)} \delta_{ks}$,

(3.12c) $\langle U_k, U^s \rangle = \delta_{ks}$.

For $u \in S_j$ let

(3.13) $\| u \|_E := \langle u, E_j u \rangle^{\frac{1}{2}}$.

With this notation we see that: if $u \in S_j$ and

(3.14) $u = \sum S U^s$

then
(3.15a) \[ Au = \sum c_s \lambda_s U^s \]

(3.15b) \[ \| u \|_E^2 = \sum |c_s|^2 \]

(3.15c) \[ \| u \|_A^2 = \sum |c_s|^2 \lambda_s \]

(3.16a) \[ H_j^{\sigma} u = \sum c_s (1 - \omega \lambda_s)^{\sigma} U^s \]

(3.16b) \[ \| H_j^{\sigma} u \|_A^2 = \sum |c_s|^2 |1 - \omega \lambda_s|^{2\sigma} \lambda_s \cdot \]

**Note:** In (3.16a) and (3.16b) the exponent \( \sigma \) may be any non-negative number.

The basic assumption of [7] and [8] is

**Assumption A:** There is a constant \( c > 0 \), independent of \( j \), such that, for every \( u \in S_j \)

(3.17) \[ \| T_j u \|_E^2 \leq c \| T_j u \|_A^2, \quad j = 1, 2, \ldots, M, \]

We close this section with a basic estimate due to Yserentant (see Lemma of [8]).

**Theorem 3.3:** Let Assumption A hold. Let

(3.18) \[ 0 < \omega \leq 1. \]

Then

(3.19) \[ \| T_j u \|_A^2 \leq \frac{c}{\omega} \{ \| u \|_A^2 - \| H_j^{\sigma} u \|_A^2 \} \]

**Remark:** Yserentant [8] proves this estimate within the finite element setting. However, a quick check of his proof shows that it applies in our setting as well.
4. Convergence Theorems

In this section we use the results of section 3 to obtain the following basic convergence theorem:

Theorem 4.1: Assume Assumption A holds with constant \( c \). Let

\[
(4.1) \quad c' = \begin{cases} 
\left[ \frac{c}{\omega} - 1 \right], & 0 < \omega \leq 1, \\
\left[ \frac{c}{2-\omega} - 1 \right], & 1 \leq \omega < 2.
\end{cases}
\]

Then

\[
(4.2a) \quad \| Q_j^{k} \|^2 \leq \frac{c'}{c'+2k}.
\]

That is

\[
(4.2b) \quad \| M_j^{(k)} \|^2_A \leq \frac{c'}{c'+2k},
\]

\[
(4.2c) \quad \| M_j^{\setminus(k)} \|^2_A \leq \frac{c'}{c'+2k},
\]

\[
(4.2d) \quad \| M(j,\cdots) \|^2_A \leq \frac{c'}{c'+2m}.
\]

As might be expected from the form of \( c' \), the proof is slightly different for the two cases, \( 0 < \omega \leq 1, 1 < \omega < 2 \).

Proof for the case \( 0 < \omega \leq 1 \).

In this we merely rewrite (3.19). Since

\[
\| u \|^2_A = \| T_j u \|^2_A + \| S_j u \|^2_A
\]
the inequality (3.19) can be written as
\[ \frac{c'}{c' + 1} \| T_j u \|^2_A + \| S_j u \|^2_A \geq \| H_j^\omega u \|^2_A. \]

Thus, we think of \( H_j^\omega \) or \( G_j^\omega \) as our basic smoother. Then, applying Theorem 3.1 and Theorem 3.2 we obtain (4.2a) and (4.2b). Applying Theorem 2.1 we obtain (4.2c) and (4.2d).

The proof in the remaining case follows from the same argument and the next result.

**Lemma 4.1**: Let \( 1 \leq \omega < 2 \) and let
\[ \tilde{c} = \frac{c}{2 - \omega}. \]

Then
\[ \| T_j u \|^2_A \leq \tilde{c} \{ \| u \|^2_A - \| H_j^\omega u \|^2_A \}. \]

**Proof**: Let \( \tilde{H} \) denote \( H_j^\omega \) with \( \omega = 1 \). Then

\[ \| u \|^2_A - \| \tilde{H} u \|^2_A = \sum c_s | \lambda_s |^2 \lambda_s^2 \]

\[ \| u \|^2_A - \| H_j^\omega u \|^2_A = \sum c_s | \lambda_s |^2 \lambda_s (1 - |1 - \omega \lambda_s|). \]

Let \( \tilde{s} \) be the value of \( s \) so that

\[ |1 - \omega \lambda_s| = 1 - \omega \lambda_s, \quad 1 \leq s \leq \tilde{s} \]

\[ |1 - \omega \lambda_s| = \omega \lambda_s - 1, \quad \tilde{s} < s. \]
Then
\[ \| u \|_A^2 - \| H_3 u \|_A^2 = \Sigma_1 + \Sigma_2 \]

where
\[ (4.7a) \quad \Sigma_1 = \sum_{s < s} |c_s|^2 \lambda_s (1 - |1 - \omega \lambda_s|) = \omega \sum_{s < s} |c_s|^2 \lambda_s^2 \geq \sum |c_s|^2 \lambda_s^2 \]

and
\[ (4.7b) \quad \Sigma_2 = \sum_{s < s} |c_s|^2 \lambda_s (1 - |1 - \omega \lambda_s|) = \sum_{s < s} |c_s|^2 \lambda_s (2 - \omega \lambda_s) . \]

Since
\[ \lambda_s \leq \frac{2 - \omega \lambda_s}{2 - \omega} \]

we have
\[ (4.8) \quad \frac{1}{2 - \omega} \Sigma_2 \geq \sum_{s < s} |c_s|^2 \lambda_s^2 . \]

Hence
\[ \| u \|_A^2 - \| \bar{u} \|_A^2 \leq \frac{1}{2 - \omega} \{ \| u \|_A^2 - \| H_3 u \|_A^2 \} \]

and the lemma follows from Theorem 3.3 with \( \omega = 1 \).
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