

Toward nonlinear multigrid for nonlinear and nonlocal variational inequalities

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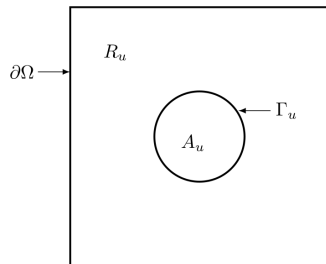
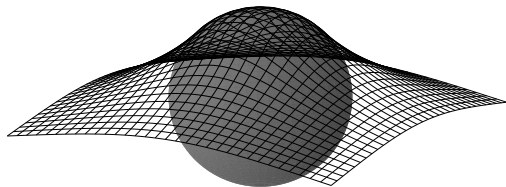


UNIVERSITY
of ALASKA
Many Traditions One Alaska



- 1 variational inequalities (VIs)
- 2 full approximation scheme (FAS) multigrid for PDEs
- 3 the nonlinear and nonlocal VI for a fluid layer in a climate
- 4 multigrid approaches for VIs
- 5 FAS multigrid for VIs?

example: a classical obstacle problem

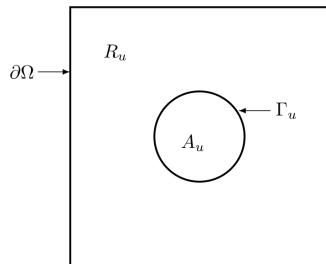
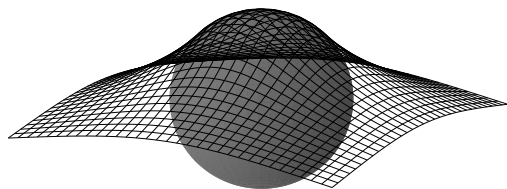


- *problem.* on a domain $\Omega \subset \mathbb{R}^2$, find the displacement $u(x)$ of a membrane, with fixed value $u = g$ on $\partial\Omega$, above an *obstacle* $\psi(x)$, which minimizes the elastic energy

$$J(v) = \int_{\Omega} \frac{1}{2} |\nabla v|^2 - f v$$

- shown above: $\Omega = (-2, 2)^2$, $\psi(x)$ a hemisphere, $f(x) = 0$

example: a classical obstacle problem



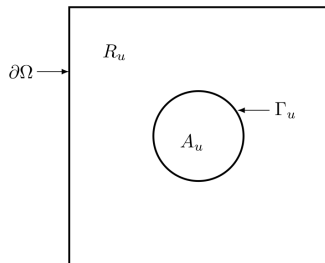
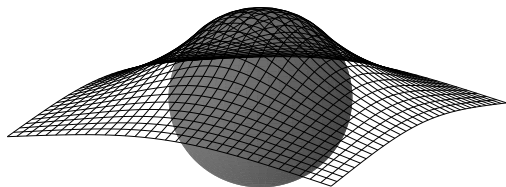
- i.e. constrained optimization over a convex *admissible set*

$$\mathcal{K} = \left\{ v \in H^1(\Omega) : v|_{\partial\Omega} = g \text{ and } v \geq \psi \right\}$$

- $J'(u)$ points directly into \mathcal{K} , the *variational inequality (VI)*:

$$\langle J'(u), v - u \rangle = \int_{\Omega} \nabla u \cdot \nabla(v - u) - f(v - u) \geq 0 \quad \text{for all } v \in \mathcal{K}$$

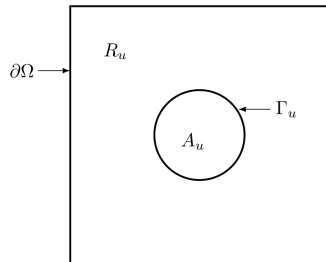
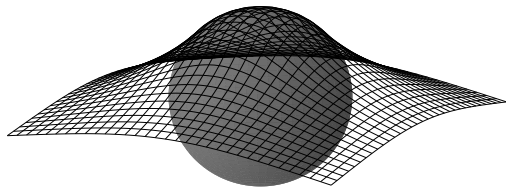
example: a classical obstacle problem



- the solution defines *active* $A_u = \{u = \psi\}$ and *inactive* $R_u = \{u > \psi\}$ subsets of Ω , and a *free boundary* $\Gamma_u = \partial R_u \cap \Omega$
- naive strong form would pose the problem in terms of its solution:

$$\begin{aligned} -\nabla^2 u &= f & \text{on } R_u \\ u &= \psi & \text{on } A_u \end{aligned}$$

example: a classical obstacle problem



- the *complementarity problem* (CP) is meaningful as a strong form:

$$u - \psi \geq 0$$

$$-\nabla^2 u - f \geq 0$$

$$(u - \psi)(-\nabla^2 u - f) = 0$$

- for optimization problems: CP = KKT conditions

- let \mathcal{K} be a closed and convex subset of a Banach space \mathcal{V}
- suppose $F : \mathcal{K} \rightarrow \mathcal{V}'$ is a continuous, generally nonlinear operator
 - F may be defined only on \mathcal{K}
 - F may *not* be the derivative of an objective function J
- the general problem $VI(F, \mathcal{K})$ is

$$\langle F(u), v - u \rangle \geq 0 \quad \text{for all } v \in \mathcal{K}$$

- when \mathcal{K} is nontrivial the problem $VI(F, \mathcal{K})$ is nonlinear *even when* F is a linear operator

VI = “constrained equation”

unconstrained optimization:

$$\min_{u \in \mathcal{V}} J(u)$$

equation for $u \in \mathcal{V}$:

$$F(u) = 0$$

constrained optimization:

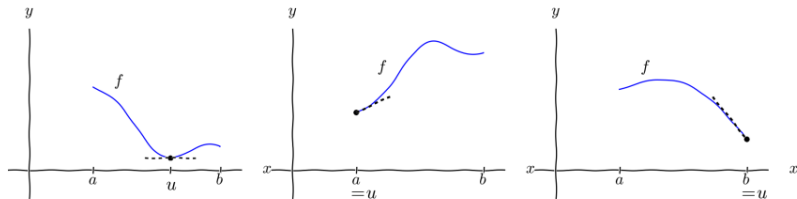
$$\min_{u \in \mathcal{K}} J(u)$$

VI for $u \in \mathcal{K}$:

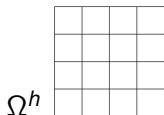
$$\langle F(u), v - u \rangle \geq 0 \quad \forall v \in \mathcal{K}$$

applications of VIs

- elastic contact, Signorini problems (e.g. Kikuchi & Oden 1988)
- viscous contact problems (de Diego et al. 2022)
- pricing of American options in the Black-Scholes model
- the geometry of glaciers ← *more soon*
- first-semester calculus



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- consider a nonlinear elliptic PDE problem:

$$F(u) = \ell$$

- for example, $F : \mathcal{V} \rightarrow \mathcal{V}'$ for $\mathcal{V} = H^1(\Omega)$, with $\ell \in \mathcal{V}'$
- discretization gives algebraic system on fine grid Ω^h :

$$F^h(u^h) = \ell^h$$

- suppose w^h yields residual norm $\|\ell^h - F^h(w^h)\| > \text{TOL}$

nonlinear 2-grid scheme



- how can we improve w^h *without* globally linearizing F^h ? (are there alternatives to Newton's method?)
- note the *residual* $r^h(w^h) = \ell^h - F^h(w^h)$ is computable, while the *error* $e^h = w^h - u^h$ is unknown
- the residual definition can be rewritten

$$F^h(u^h) - F^h(w^h) \stackrel{*}{=} r^h(w^h)$$

- for F^h linear, try to solve this *error equation* $F^h(e^h) = -r^h(w^h)$ for \tilde{e}^h , and correct $w^h \leftarrow w^h - \tilde{e}^h$ to improve w^h ?

nonlinear 2-grid scheme



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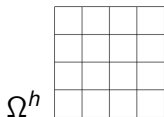


- *goal*: use a coarser mesh to estimate the error in *
- *nodewise problem*: for ψ_i^h a hat function or dof, solve for $c \in \mathbb{R}$:

$$\phi_i(c) = r^h(w^h + c\psi_i^h)[\psi_i^h] = 0$$

- sweeping through and solving nodewise problems is a *smoother*
 - Fourier analysis on linear PDEs shows smoothing property
 - post-smoothing, e^h and $r^h(w^h)$ have smaller high-frequencies
- Brandt (1977): after smoothing, $F^h(u^h) - F^h(w^h) = r^h(w^h)$ should be accurately approximate-able on a coarser grid

nonlinear 2-grid scheme



- *goal*: use a coarser mesh to estimate the error in *
- *full approximation storage* (FAS) equation:

$$F^H(w^H) - F^H(R^\bullet w^h) = R r^h(w^h)$$

- $R^\bullet : \mathcal{V}^h \rightarrow \mathcal{V}^H$ is *injection*
- $R : (\mathcal{V}^h)' \rightarrow (\mathcal{V}^H)'$ is *canonical restriction*
- if $w^h = u^h$ exactly then $w^H = R^\bullet w^h$ by well-posedness
- rewritten: $F^H(w^H) = \ell^H$ where $\ell^H = F^H(R^\bullet w^h) + R r^h(w^h)$

smooth by sweeps over grid:

$$w^h \leftarrow [\phi_i(c) = 0 \forall i]$$

restrict:

$$\ell^H = F^H(R^\bullet w^h) + R r^h(w^h)$$

solve coarse:

$$F^H(w^H) = \ell^H$$

correct :

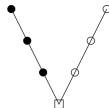
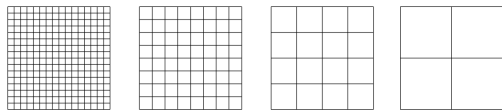
$$w^h \leftarrow w^h + P(w^H - R^\bullet w^h)$$

smooth by sweeps over grid:

$$w^h \leftarrow [\phi_i(c) = 0 \forall i]$$

- $P : \mathcal{V}^H \rightarrow \mathcal{V}^h$ is *prolongation*
- recall: $\phi_i(c) = r^h(w^h + c\psi_i^h)[\psi_i^h]$
- restrict+(solve coarse)+correct = *coarse grid correction*

nonlinear multigrid by FAS V-cycle or F-cycle



FAS-VCYCLE($\ell^J; w^J$):

for $j = J$ **downto** $j = 1$

SMOOTH^{down}($\ell^j; w^j$)

$w^{j-1} \leftarrow R \bullet w^j$

$\ell^{j-1} = F^{j-1}(w^{j-1}) + R(\ell^j - F^j(w^j))$

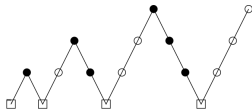
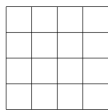
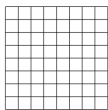
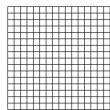
SOLVE($\ell^0; w^0$)

for $j = 1$ **to** $j = J$

$w^j \leftarrow w^j + P(w^{j-1} - R \bullet w^j)$

SMOOTH^{up}($\ell^j; w^j$)

nonlinear multigrid by FAS V-cycle or F-cycle



F-cycle =
nested iteration

FAS-VCYCLE($\ell^J; w^J$):

for $j = J$ **downto** $j = 1$

SMOOTH^{down}($\ell^j; w^j$)

$w^{j-1} \leftarrow R \bullet w^j$

$\ell^{j-1} = F^{j-1}(w^{j-1}) + R(\ell^j - F^j(w^j))$

SOLVE($\ell^0; w^0$)

for $j = 1$ **to** $j = J$

$w^j \leftarrow w^j + P(w^{j-1} - R \bullet w^j)$

SMOOTH^{up}($\ell^j; w^j$)

does it work?

- FAS multigrid works well on the right nonlinear PDE problem
- example: Liouville-Bratu equation¹

$$-\nabla^2 u - e^u = 0$$

with Dirichlet boundary conditions on $\Omega = (0, 1)^2$

- implement with minimal problem-specific code:
 1. residual evaluation on grid level: $F^j(\cdot)$
 2. pointwise smoother: $\phi_i(\mathbf{c}) = 0 \forall i$
 - e.g. nonlinear Jacobi or Gauss-Seidel iteration
 3. coarse solve can be same as smoother, or use Newton etc.

¹exact solution by Liouville (1853) makes a nice test case

- implemented here using an FD discretization and PETSc:²
 - multigrid solvers in PETSc are *composed* from smoothers on each level, and a coarse-level solver ... here these are nonlinear GS
 - FAS multigrid is a nonlinear solver (SNES) type
 - PETSc = C/Fortran/python
- FAS multigrid F-cycle:

```
./bratu -da_grid_x 5 -da_grid_y 5 -da_refine J \  
-snes_rtol 1.0e-12 \  
-snes_type fas \  
-snes_fas_type full \  
-fas_levels_snes_type ngs \  
-fas_levels_snes_ngs_sweeps 2 \  
-fas_levels_snes_ngs_max_it 1 \  
-fas_levels_snes_norm_schedule none \  
-fas_coarse_snes_type ngs \  
-fas_coarse_snes_max_it 1 \  
-fas_coarse_snes_ngs_sweeps 4 \  
-fas_coarse_snes_ngs_max_it 1
```

²Portable Extensible Toolkit for Scientific computing

Bratu model problem: optimality

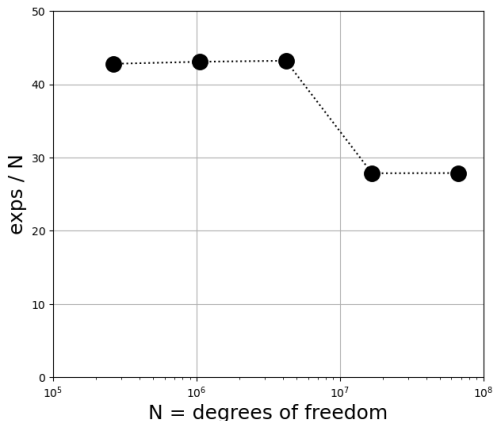
- observed optimality:

$$\text{flops} = O(N^1)$$

$$\text{exp evaluations} = O(N^1)$$

$$\text{processor time} = O(N^1)$$

- up to $N \approx 10^8$ dofs
 - $J = 11$ refinements
 - laptop is memory-limited
- compare $\approx 20 \mu\text{s}/N$ for Poisson equation using Firedrake P_1 elements and geometric multigrid



Bratu model problem: optimality

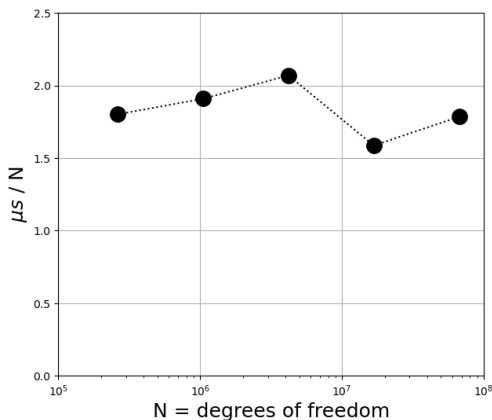
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- **benefits** of FAS multigrid?

1. minimal code, esp. in from-scratch implementations
 - just write residual plus pointwise smoother!
2. composition with nonlinear preconditioners (Brune et al. 2015)

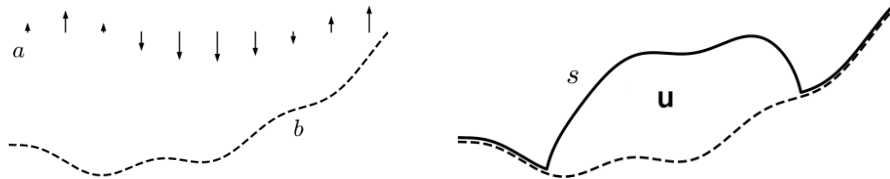
- **disadvantages?**

1. Firedrake/FENiCs *do* automatically provide linearizations from UFL statements of weak forms
2. small literature of convergence or descriptive performance for FAS (Trottenberg et al. (2001), Reusken (1987))
3. not enough tutorial literature?

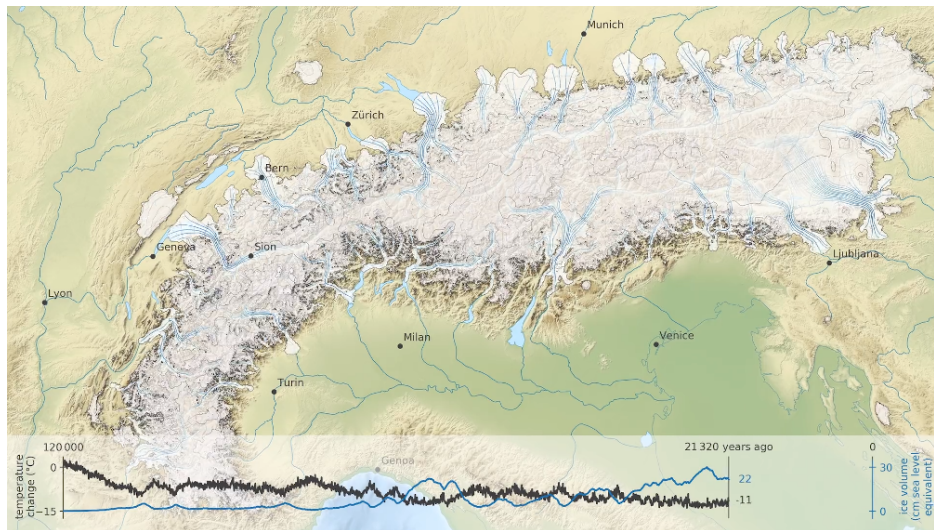
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problem: fluid layer in a climate

- let's not get stuck on textbook example problems!
- multigrid for a real-world VI problem?
- consider an incompressible, viscous layer with surface elevation $s(x, y)$, flowing with velocity $\mathbf{u}(x, y, z)$, driven by gravity, over fixed bed topography with elevation $b(x, y)$, in a *climate* which adds or removes fluid at a signed rate $a(x, y)$ [m s^{-1}]
 - data a, b defined on domain $\Omega \subset \mathbb{R}^2$
- geophysical examples: **glaciers and ice sheets**, sea ice, lakes



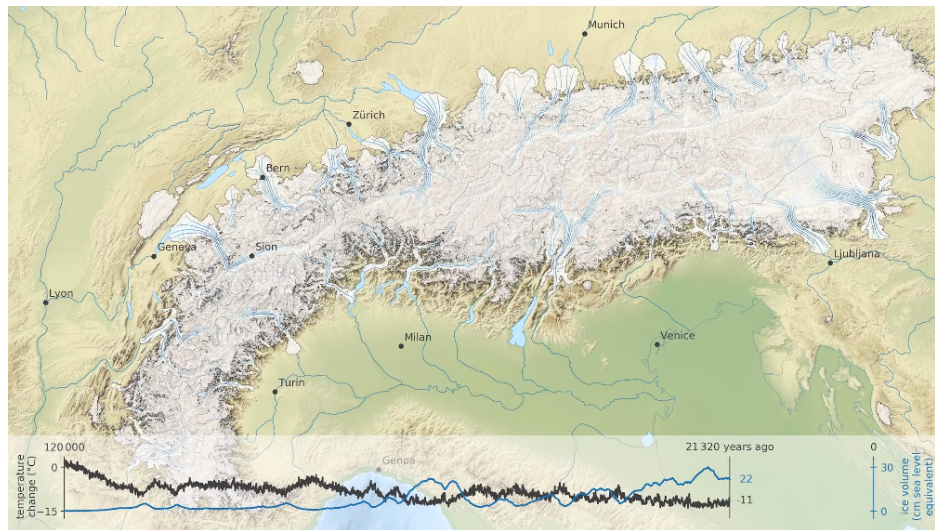
example: glacier ice coverage of the Alps in prior climates



Sequinot et al. (2018)

● more ice sheet modeling at my Math. Geosci. Seminar tomorrow 2pm L5

example: glacier ice coverage of the Alps in prior climates



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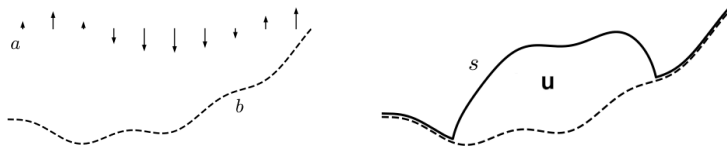
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- naive strong form of the steady model:

$$s \geq b \quad \text{everywhere in } \Omega$$

$$-\mathbf{u}|_s \cdot \mathbf{n}_s = a \quad \text{where } s(x, y) > b(x, y)$$

- surface velocity $\mathbf{u}|_s$ is determined by fluid domain geometry s
 - $\mathbf{n}_s = \langle -\nabla s, 1 \rangle$ is upward surface normal
 - generally: $-\mathbf{u}|_s \cdot \mathbf{n}_s$ is a *non-local* function of s
- the inequality constraint $s \geq b$ **generates a free boundary** if an ablative climate $a < 0$ forces surface down to bed



how to evaluate $\Phi(s) = -\mathbf{u}|_s \cdot \mathbf{n}_s$ for glacier ice?

- **Stokes model**

solve the Stokes problem, then evaluate velocity at surface:

$$\int_{\Lambda(s)=\{b < z < s\}} 2\nu(D\mathbf{u})D\mathbf{u} : D\mathbf{v} - p\nabla \cdot \mathbf{v} - (\nabla \cdot \mathbf{u})q - \rho_i \mathbf{g} \cdot \mathbf{v} = 0 \quad \forall \mathbf{v}, q$$

$$\Phi(s) = -\mathbf{u}|_s \cdot \mathbf{n}_s$$

- assuming incompressibility and non-Newtonian viscosity:
 $\nu(D\mathbf{u}) = \frac{1}{2}\Gamma|D\mathbf{u}|^{p-2}$ with $p = \frac{4}{3}$
- given s , this is a well-posed problem for velocity $\mathbf{u} \in \mathbf{W}^{1,p}$ and pressure $p \in L^q$ on domain $\Lambda(s)$
- near-optimal solvers available (Isaac et al 2015)

how to evaluate $\Phi(s) = -\mathbf{u}|_s \cdot \mathbf{n}_s$ for glacier ice?

- **lubrication approximation³ model**

apply a nonlinear elliptic differential operator to s :

$$\Phi(s) = -\frac{\gamma}{q}(s-b)^q |\nabla s|^q - \nabla \cdot \left(\frac{\gamma}{q+1}(s-b)^{q+1} |\nabla s|^{q-2} \nabla s \right)$$

- $q = 4$
- ∇ is in x, y only
- $\Phi(s)$ is a nonlinear **differential operator** in this model because membrane stresses are *not* balanced
- $\Phi(s)$ is doubly-degenerate

³also known as the *shallow ice approximation*

- admissible surface elevations:

$$\mathcal{K} = \{r \in \mathcal{V} : r \geq b\}$$

- \mathcal{V} to be determined by viscous fluid model⁴
- VI problem for surface elevation $s \in \mathcal{K}$:

$$\langle \Phi(s), r - s \rangle \geq \langle a, r - s \rangle \quad \text{for all } r \in \mathcal{K}$$

where

$$\Phi(s) = -\mathbf{u}|_s \cdot \mathbf{n}_s,$$

with extension by 0 to all of Ω , and \mathbf{u} is the velocity solution on

$$\Lambda(s) = \{(x, y, z) : b(x, y) < z < s(x, y)\}$$

⁴in shallow ice approximation, $(s - b)^{8/3} \in W^{1,4}(\Omega)$ (Jouvet & Bueler, 2012)

CP form of viscous fluid layer in a climate

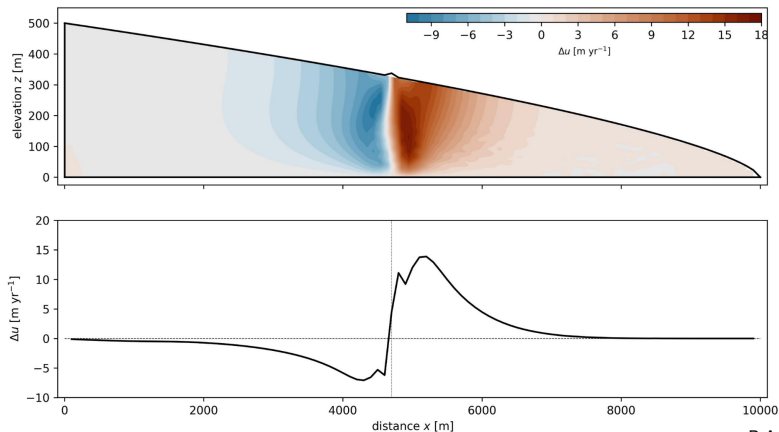
- VI form on previous slide is too abstracted for clarity
- the strong form of the same problem is a **complementarity problem (CP) coupled to a Stokes problem**:

$$\begin{aligned} s - b &\geq 0 && \text{in } \Omega \subset \mathbb{R}^2 \\ -\mathbf{u}|_s \cdot \mathbf{n}_s - a &\geq 0 && \text{"} \\ (s - b)(-\mathbf{u}|_s \cdot \mathbf{n}_s - a) &= 0 && \text{"} \\ -\nabla \cdot (2\nu(D\mathbf{u})D\mathbf{u}) + \nabla p - \rho_i \mathbf{g} &= \mathbf{0} && \text{in } \Lambda(s) \subset \mathbb{R}^3 \\ \nabla \cdot \mathbf{u} &= 0 && \text{"} \\ (2\nu(D\mathbf{u})D\mathbf{u} - pI) \mathbf{n} &= \mathbf{0} && \{z = s\} \subset \partial\Lambda(s) \\ \mathbf{u} &= \mathbf{0} && \{z = b\} \subset \partial\Lambda(s) \end{aligned}$$

- solve this for s on Ω , and simultaneously for \mathbf{u}, p on $\Lambda(s) = \{b < z < s\}$

a non-local VI problem

- in the Stokes case, the residual $r(s) = a - \Phi(s) = a + \mathbf{u}|_s \cdot \mathbf{n}_s$ **depends non-locally on s**
- for example, consider $\mathbf{u}_{(s+\psi)} - \mathbf{u}_{(s)}$ from surface perturbation (hat function) ψ



P. Arndt figure

what's needed for multigrid to work here?

viscous fluid layer geometry problem

$$\langle \Phi(s), r - s \rangle \geq \langle a, r - s \rangle \quad \text{for all } r \in \mathcal{K}$$

where

- $\mathcal{K} = \{r \in \mathcal{V} : r \geq b\}$
 - $\Phi(s) = -\mathbf{u}|_s \cdot \mathbf{n}_s$
 - s is solution surface elevation
 - \mathbf{u} is Stokes solution on $\Lambda(s) = \{b < z < s\}$
 - a (climate) and b (bed elevation) are the input data
- for more on this problem class see (Bueler, 2021)
 - **what is needed for scalable multilevel solutions?**
 1. iterates must be admissible
 2. global linearization of $\Phi(s)$ must be avoided
 3. smoother cost must be comparable to one residual

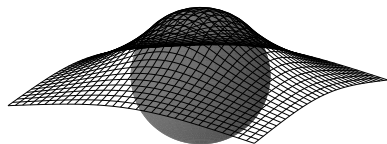
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Newton-multigrid for the classical obstacle problem

- VIs are nonlinear problems, even for linear operators like $-\nabla^2$
- Newton-multigrid is straightforward in PETSc:

```
./obstacle -da_grid_x 3 -da_grid_y 3 \  
            -snes_type vinewtonrsls -ksp_type cg -pc_type mg \  
            -da_refine J
```

 - linear solver applies to inactive variables
`rsls` = reduced space line search
 - Newton step equations solved by CG with GMG V-cycles
- issue: the outer Newton iteration must converge on the active set **before** multigrid can provide effective preconditioning
 - grid-dependent (growing) Newton iterations



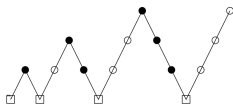
grid	SNES	GMG KSP
17×17	3	4
33×33	6	3
65×65	7	4
129×129	12	4
257×257	21	4

nested iteration

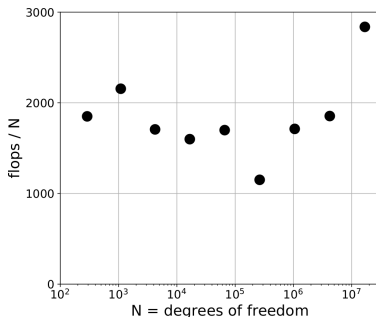
- applying nested iteration (nonlinear F-cycle) resolves this:

```
./obstacle -da_grid_x 3 -da_grid_y 3 \  
-snes_type vinewtonrsls -ksp_type cg -pc_type mg \  
-snes_grid_sequence J
```

- grid-independent Newton iterations
- optimal $O(N^1)$ flops and time
- Chapter 12 example in my new book



grid	SNES	GMG KSP
17×17	3	4
33×33	4	4
65×65	2	4
129×129	2	4
257×257	3	4

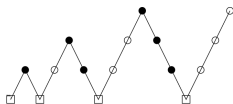


nested iteration

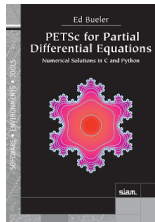
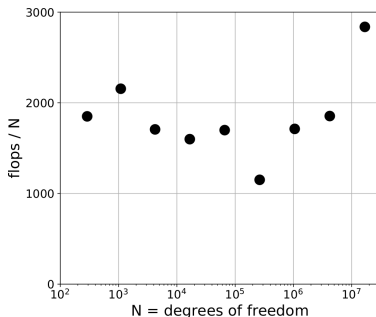
- applying nested iteration (nonlinear F-cycle) resolves this:

```
./obstacle -da_grid_x 3 -da_grid_y 3 \  
-snes_type vinewtonrsls -ksp_type cg -pc_type mg \  
-snes_grid_sequence J
```

- grid-independent Newton iterations
- optimal $O(N^1)$ flops and time
- Chapter 12 example in my new book



grid	SNES	GMG KSP
17×17	3	4
33×33	4	4
65×65	2	4
129×129	2	4
257×257	3	4



- semi-smooth Newton also yields mesh-independent iterations
 - penalty scaling argument (Farrell et al. 2020)
- other VI multilevel strategies:
 - projected FAS multigrid for linear CPs (Brandt & Cryer, 1983)
 - monotone multigrid (Kornhuber, 1994)
 - multilevel constraint decomposition (Tai, 2003) ← *more below*

multigrid strategies for VIs: feature table

	admissible iterates	mesh-indep. rates	no global linearization	PETSc or Firedrake
RS NM	✓			✓
+ NI	✓	✓		✓
SS NM		✓		✓
FASCD	✓	?	✓	

RS = reduced space, SS = semi-smooth, NM = Newton-multigrid, NI = nested iteration

- for the non-local fluid layer VI problem we need all 4 checked
- we are trying-out a new algorithm,
FASCD = full approximation storage constraint decomposition
 - Firedrake implementation

multigrid strategies for VIs: feature table

	admissible iterates	mesh-indep. rates	no global linearization	PETSc or Firedrake
RS NM	✓			✓
+ NI	✓	✓		✓
SS NM		✓		✓
FASCD	✓	?	✓	✓

RS = reduced space, SS = semi-smooth, NM = Newton-multigrid, NI = nested iteration

- for the non-local fluid layer VI problem we need all 4 checked
- we are trying-out a new algorithm,
FASCD = full approximation storage constraint decomposition
 - Firedrake implementation . . . as of yesterday

- 1 variational inequalities (VIs)
- 2 full approximation scheme (FAS) multigrid for PDEs
- 3 the nonlinear and nonlocal VI for a fluid layer in a climate
- 4 multigrid approaches for VIs
- 5 **FAS multigrid for VIs?**

constraint decomposition

- Tai's (2003) *constraint decomposition* (CD) for VIs follows the subspace decomposition idea (Xu 1992)
- suppose $\mathcal{K} \subset \mathcal{V}$ is a closed and convex admissible subset
- for a subspace decomposition $\mathcal{V} = \sum_i \mathcal{V}_i$, write the admissible subset as a sum

$$\mathcal{K} = \sum_i \mathcal{K}_i$$

where $\mathcal{K}^i \subset \mathcal{V}^i$, with projections $\Pi_i : \mathcal{K} \rightarrow \mathcal{K}_i$

- CD additive and multiplicative iterations exist for $VI(F, \ell, \mathcal{K})$

CD-ADD(u):

for $i \in \{0, \dots, m-1\}$:

find $\hat{w}_i \in \mathcal{K}_i$ so that for all $v_i \in \mathcal{K}_i$,

$$\langle F(u - \Pi_i u + \hat{w}_i), v_i - \hat{w}_i \rangle \geq \langle \ell, v_i - \hat{w}_i \rangle$$

$\hat{w} = \sum_i \hat{w}_i \in \mathcal{K}$

return $w = (1 - \alpha)u + \alpha \hat{w}$

multilevel constraint decomposition

- recall $\mathcal{K} = \{v \geq \psi\}$ in classical obstacle problem
- define **defect obstacle** for a fine-level iterate w^J :

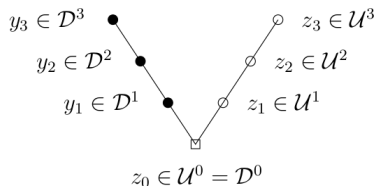
$$\chi^J = \psi^J - w^J$$

- **monotone restriction** generates obstacles on each level:

$$\chi^j = R^\oplus \chi^{j+1}$$

- let $\mathcal{U}^j = \{z \geq \chi^j\}$, $\mathcal{D}^j = \{y \geq \chi^j - \chi^{j-1}\}$
- get CD of fine-level constraint set:

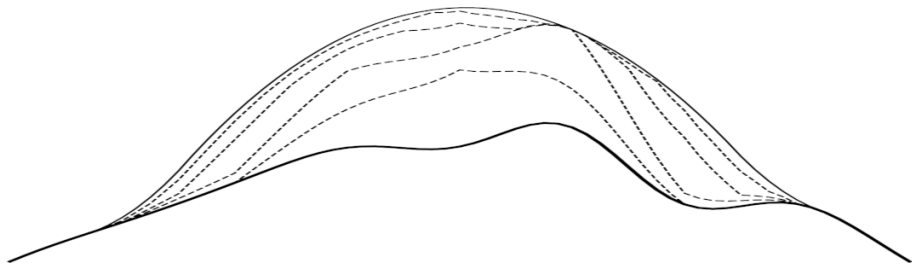
$$\mathcal{U}^J = \sum_{i=0}^J \mathcal{D}^i$$



- multiplicative CD iteration \rightarrow V-cycle

as decomposition of the fluid layer

- again this is too abstract
- what does it look like for the fluid layer?
 - coarse grids have *admissible* pieces of the fine-grid iterate



FASCD-VCYCLE($\ell^J, \psi^J; w^J$):

$$\chi^J = \psi^J - w^J$$

for $j = J$ **downto** $j = 1$

$$\chi^{j-1} = R^\oplus \chi^j$$

$$\phi^j = \chi^j - P\chi^{j-1}$$

$$y^j = 0$$

SMOOTH^{down}($\ell^j, \phi^j, w^j; y^j$) (*smoothing in \mathcal{D}^j*)

$$w^{j-1} = R^\bullet(w^j + y^j)$$

$$\ell^{j-1} = f^{j-1}(w^{j-1}) + R(\ell^j - f^j(w^j + y^j))$$

$$z^0 = 0$$

SOLVE($\ell^0, \chi^0, w^0; z^0$) (*coarse solve in \mathcal{U}^0*)

for $j = 1$ **to** $j = J$

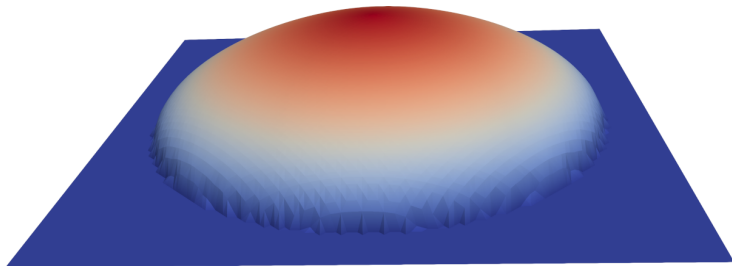
$$z^j = y^j + Pz^{j-1}$$

SMOOTH^{up}($\ell^j, \chi^j, w^j; z^j$) (*smoothing in \mathcal{U}^j*)

$$w^J \leftarrow w^J + z^J$$

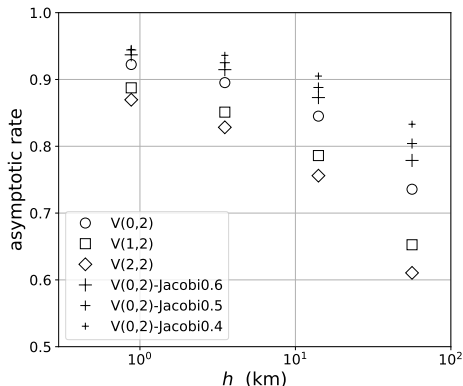
2D shallow ice approximation results (*very fresh*)

- preliminary results
- dome test case in lubrication approximation
 - here $\Phi(s)$ is a differential operator
 - note $s^{8/3} \in W^{1,4}(\Omega)$ but not in C^2
- FASCD algorithm result
 - Firedrake P_1 elements
 - strong smoother (`vinewtonrsls`)



evidence of mesh independence

- same lubrication approximation, but in 1D
- FASCD V-cycles with NGS and NJacobi smoothers
- up-smoothing preferred: V(0,2) beats V(1,1)
- evidence of mesh independence of factors $\|r^{(k+1)}\|/\|r^{(k)}\|$



- the **variational inequality (VI)** problem class is good to know
- likewise **full approximation storage (FAS) multigrid**
 - need for better support and documentation in PETSc/Firedrake
- multigrid treatment of nonlinear and **nonlocal VIs**?
 - smoothers not obvious in nonlocal cases
 - seeking practical evidence of mesh-independent convergence
- glacier evolution, as fluid-layer-in-climate problems, **needs attention** from applied mathematicians and numerical analysts
 - VI form not widely recognized
 - current state of the art = explicit time stepping of surface
 - ▷ slow for science, intrinsically *not* scalable
 - to do: **steady-state and implicit step VI problems**
 - more on this view in my Math. Geosci. seminar tomorrow 2pm L5

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additional background references

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