Preconditioning the Stage Equations of Implicit Runge-Kutta *Methods*

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Outline

- Introduction and Preliminaries
- Preconditioner
- Optimization
- Numerical examples

Model problem

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Model problem

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$$
\begin{aligned}
\left(\frac{\partial}{\partial t} - \Delta\right) u &= f \quad \text{in } \Omega \times (0, T) \\
u &= g \quad \text{on } \partial\Omega \times (0, T) \\
u &= u_0 \quad \text{on } \partial\Omega \times \{0\}
\end{aligned}
$$

Model problem

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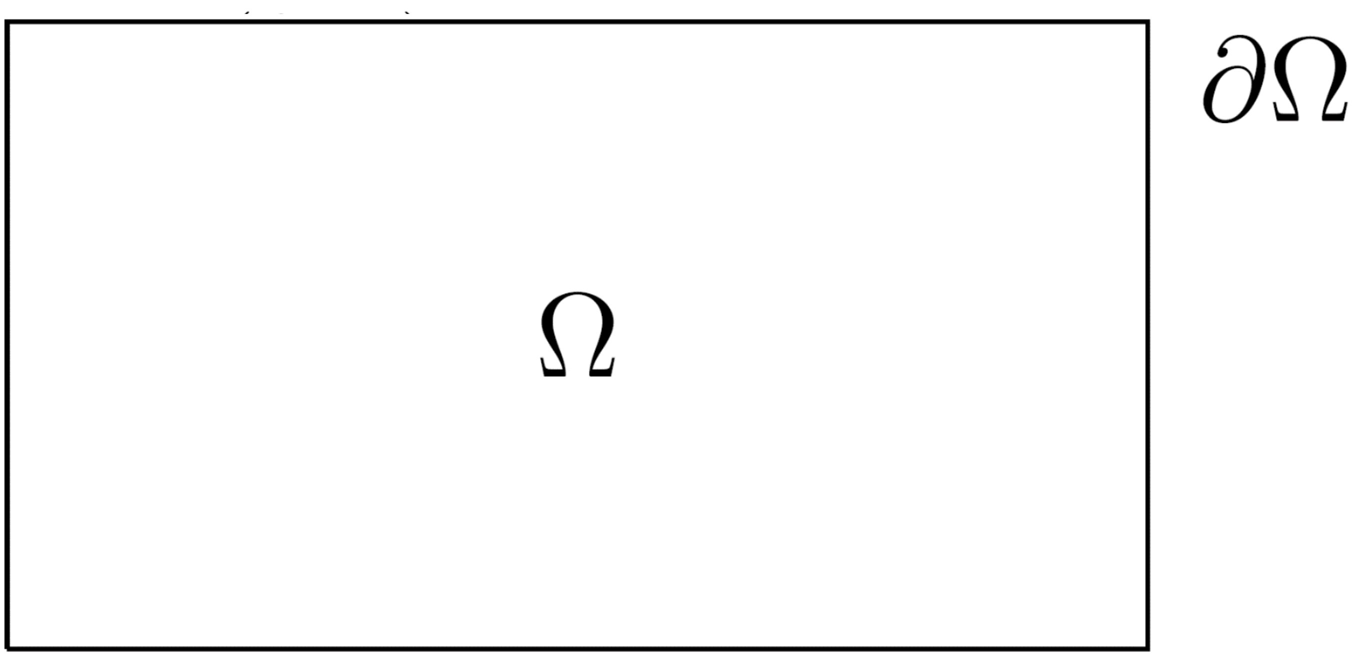

Discretization

Discretization

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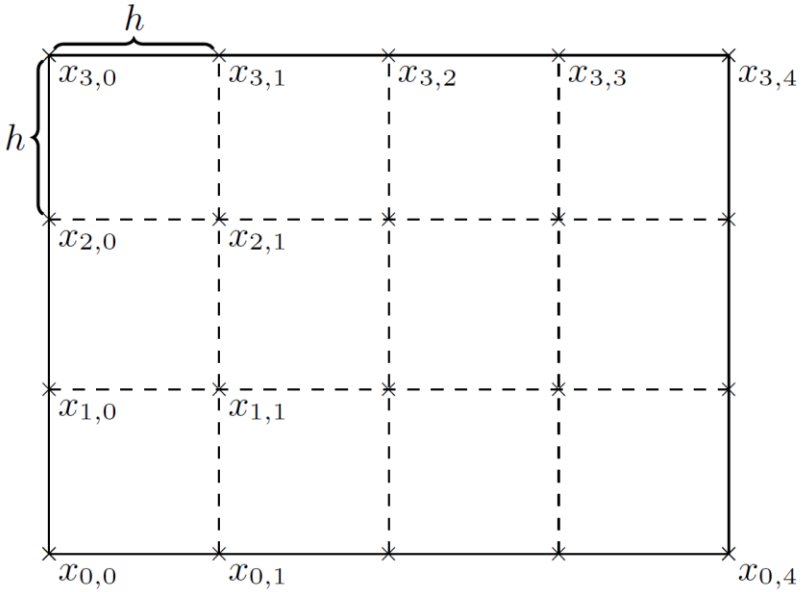

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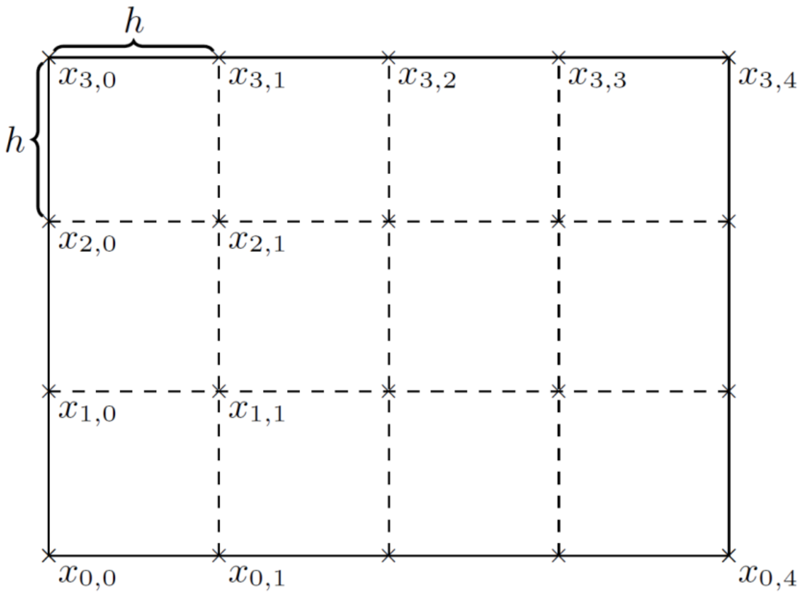

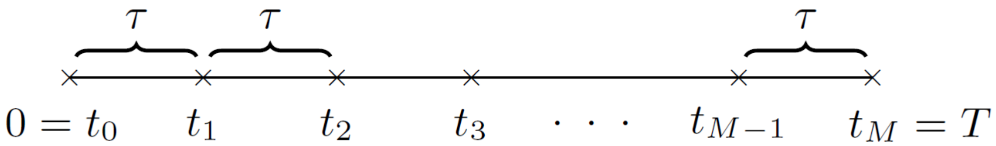

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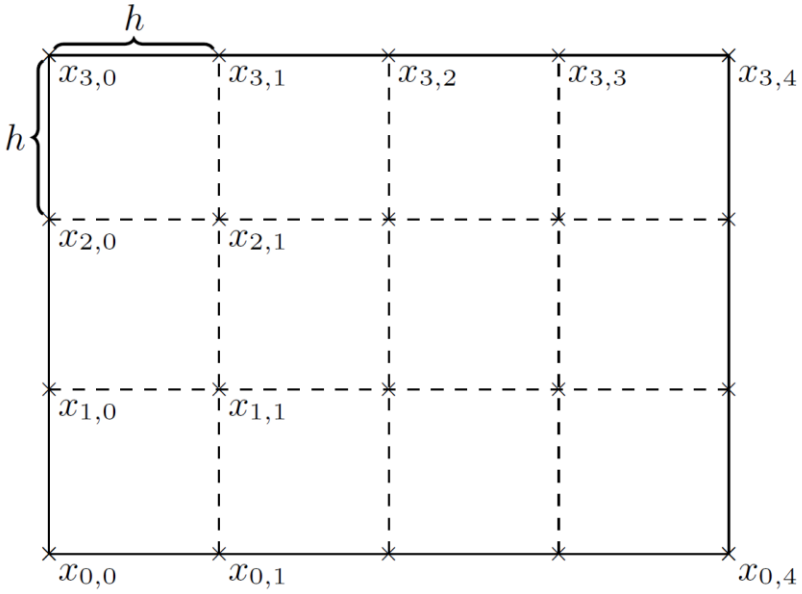

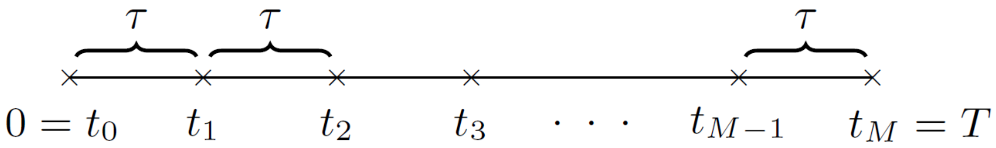

$$\mathbf{u}^m \approx u(t_m, x_{ij})$$

Discretization

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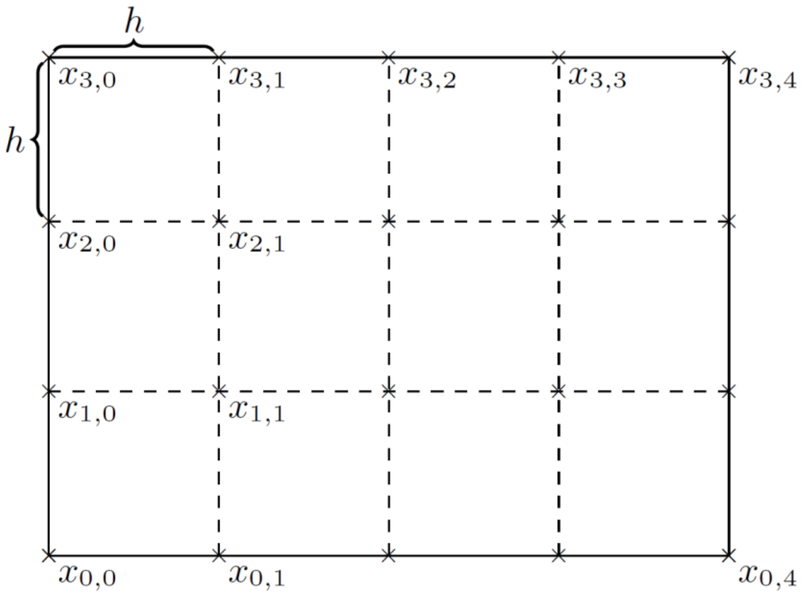

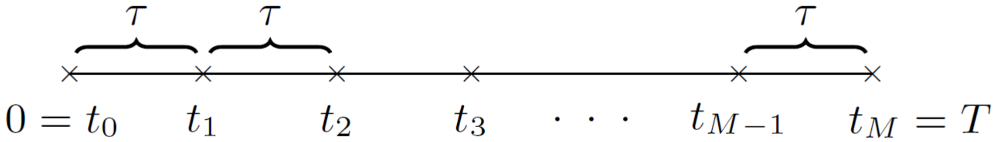

$$\mathbf{u}^m \approx u(t_m, x_{ij})$$

$$\Delta \approx L$$

Runge-Kutta methods

Runge-Kutta method

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$$\frac{\partial}{\partial t} u = \Delta u + f \quad \text{in } \Omega \times (0, T)$$

$$u = g \quad \text{on } \partial\Omega \times (0, T)$$

$$u = u_0 \quad \text{on } \partial\Omega \times \{0\}$$

Runge-Kutta method

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$$\mathbf{u}^m = \mathbf{u}^{m-1} + \tau \sum_{i=1}^{s} b_i \mathbf{k}_i^m$$

Runge-Kutta method

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$$\mathbf{u}^m = \mathbf{u}^{m-1} + \tau \sum_{i=1}^{s} b_i \mathbf{k}_i^m$$

$$\mathbf{k}_1^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2} \sum_{j=1}^{s} a_{1,j} L\mathbf{k}_j^m$$

$$\vdots$$

$$\mathbf{k}_s^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2} \sum_{j=1}^{s} a_{s,j} L\mathbf{k}_j^m$$

$$\begin{array}{c|ccc}
c_1 & a_{1,1} & \dots & a_{1,s} \\
\vdots & \vdots & \ddots & \vdots \\
c_s & a_{s,1} & \dots & a_{s,s} \\
\hline
 & b_1 & \dots & b_s
\end{array}$$

Runge-Kutta methods

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$$\mathbf{k}_1^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2} \sum_{j=1}^{s} a_{1,j} L\mathbf{k}_j^m$$

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Runge-Kutta method

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$$\mathbf{k}_1^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2} \sum_{j=1}^{s} a_{1,j} L\mathbf{k}_j^m$$

$$\vdots$$

$$\mathbf{k}_s^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2} \sum_{j=1}^{s} a_{s,j} L\mathbf{k}_j^m$$

$$\left(I_s \otimes I_n - \frac{\tau}{h^2}(A \otimes L)\right) \mathbf{k}^m = \frac{1}{h^2}(I_s \otimes L)\mathbf{u}^m$$

Runge-Kutta methods

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$$\mathbf{k}_1^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2}\sum_{j=1}^{s} a_{1,j} L\mathbf{k}_j^m$$

$$\vdots$$

$$\mathbf{k}_s^m = \frac{1}{h^2} L\mathbf{u}^m + \frac{\tau}{h^2}\sum_{j=1}^{s} a_{s,j} L\mathbf{k}_j^m$$

$$\underbrace{\boxed{\left(I_s \otimes I_n - \frac{\tau}{h^2}(A \otimes L)\right)}}_{\boxed{M}} \mathbf{k}^m = \frac{1}{h^2}(I_s \otimes L)\mathbf{u}^m$$

Preconditioner – idea

Preconditioner – idea

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$$\boxed{\operatorname{factor}\left(I_s \otimes I_n - \frac{\tau}{h^2} A \otimes L\right)} \approx I_s \otimes I_n - \frac{\tau}{h^2} \boxed{\operatorname{factor}(A)} \otimes L$$

Preconditioner – idea

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$$\boxed{\operatorname{factor}\left(I_s \otimes I_n - \frac{\tau}{h^2} A \otimes L\right)} \approx I_s \otimes I_n - \frac{\tau}{h^2} \boxed{\operatorname{factor}(A)} \otimes L$$

$$\boxed{I_s \otimes I_n - \frac{\tau}{h^2} U_A \otimes L =: P^{\text{triang}}}$$

Preconditioner

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$$I_s \otimes I_n - \frac{\tau}{h^2} U_A \otimes L =: P^{\mathrm{triang}}$$

$$M \left(P^{\mathrm{triang}} \right)^{-1}$$

$$\texttt{sp.linalg.gmres}\left(M, \mathrm{rhs}, P^{\mathrm{triang}}\right)$$

Convergence Analysis

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sp.linalg.gmres

Convergence Analysis

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`sp.linalg.gmres`

$$\frac{\|r_k\|}{\|r_0\|} \leq \min_{\substack{\varphi(0)=1\\ \deg(\varphi)\leq k}} \|\varphi(M\left(P^{\text{triang}}\right)^{-1})\|$$

$$\frac{\|r_k\|}{\|r_0\|} \leq \kappa(S) \min_{\substack{\varphi(0)=1\\ \deg(\varphi)\leq k}} \max_{\zeta_i\in \text{sp}(M(P^{\text{triang}})^{-1})} |\varphi(\zeta_i)|$$

$$\frac{\|r_k\|}{\|r_0\|} \leq \boxed{\kappa(S)} \boxed{\min_{\substack{\varphi(0)=1\\ \deg(\varphi)\leq k}} \max_{\zeta\in \text{co}(sp(\cdots))} |\varphi(\zeta)|}$$

Preconditioner – analysis

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Preconditioner – analysis

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Step I :

Preconditioner – analysis

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Step I :

$$M(P^{\mathrm{triang}})^{-1} \sim \begin{bmatrix} X_{11} & \cdots & X_{1s} \\ \vdots & \ddots & \vdots \\ X_{s1} & \cdots & X_{ss} \end{bmatrix}$$

Preconditioner – analysis

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Step I :

$$M(P^{\text{triang}})^{-1} \sim \begin{bmatrix} X_{11} & \cdots & X_{1s} \\ \vdots & \ddots & \vdots \\ X_{s1} & \cdots & X_{ss} \end{bmatrix}$$

$$\text{with} \quad X_{ij} = \operatorname{diag}\left(\xi_1^{(ij)}, \ldots, \xi_n^{(ij)}\right) \qquad \forall ij$$

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Step II :

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Step II :

$$X = \begin{bmatrix} X_{11} & \dots & X_{1s} \\ \vdots & \ddots & \vdots \\ X_{s1} & \dots & X_{ss} \end{bmatrix} \quad \sim$$

with $\quad X_{ij} = \mathrm{diag}\left(\xi_1^{(ij)}, \dots, \xi_n^{(ij)}\right)$

$$X \in \mathbb{R}^{ns \times ns}$$

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Step II :

$$X = \begin{bmatrix} X_{11} & \dots & X_{1s} \\ \vdots & \ddots & \vdots \\ X_{s1} & \dots & X_{ss} \end{bmatrix} \quad \sim \quad X_k = \begin{bmatrix} \xi_k^{(11)} & \dots & \xi_k^{(1s)} \\ \vdots & \ddots & \vdots \\ \xi_k^{(s1)} & \dots & \xi_k^{(ss)} \end{bmatrix}$$

$$\text{with} \quad X_{ij} = \operatorname{diag}\left(\xi_1^{(ij)}, \dots, \xi_n^{(ij)}\right)$$

$$X \in \mathbb{R}^{ns \times ns} \qquad X_k \in \mathbb{R}^{s \times s}$$

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Lemma. *Let* $X \in \mathbb{R}^{ns \times ns}$ *and* $X_k \in \mathbb{R}^{s \times s}$ *be as above and set*

$$\operatorname{eigenpair}(X_k) = \left(\boxed{\mu_\ell^{(k)}}, \boxed{\boldsymbol{s}_\ell^{(k)}}\right).$$

Then the eigenpairs of X *are equal to* $\left(\boxed{\mu_\ell^{(k)}}, \boxed{\boldsymbol{s}_\ell^{(k)} \otimes \boldsymbol{e}_k}\right)$.

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$$s = 2$$

Preconditioner – analysis

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Theorem. *Let* $s = 2$ *and* $a_{11}, \det(A) \neq 0$. *Adopting the above notation and setting* $\mathrm{sp}(L) = \{\lambda_k\}_k$ *and* $\theta_k = \frac{\tau}{h^2}\lambda_k$ *we have* $\mathrm{sp}(M\left(P^{\mathrm{triang}}\right)^{-1}) = \{1\} \cup_{k=1}^{n} \zeta_k$ *with*

$$\boxed{\zeta_k = \frac{(1 - a_{22}\theta_k)(1 - a_{11}\theta_k) - a_{21}a_{12}\theta_k^2}{(1 - a_{11}\theta_k)\left(1 - \left(a_{22} - \frac{a_{21}a_{12}}{a_{11}}\right)\right)\theta_k}.}$$

Preconditioner – analysis

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Theorem. *Let $s = 2$ and $a_{11}, \det(A) \neq 0$. Adopting the above notation and setting $\mathrm{sp}(L) = \{\lambda_k\}_k$ and $\theta_k = \frac{\tau}{h^2}\lambda_k$ we have $\mathrm{sp}(M\,(P^{\mathrm{triang}})^{-1}) = \{1\} \cup_{k=1}^{n} \zeta_k$ with*

$$\boxed{\zeta_k = \frac{(1 - a_{22}\theta_k)(1 - a_{11}\theta_k) - a_{21}a_{12}\theta_k^2}{(1 - a_{11}\theta_k)\left(1 - \left(a_{22} - \frac{a_{21}a_{12}}{a_{11}}\right)\right)\theta_k}.}$$

Moreover, assuming that $a_{21} \neq 0$ it holds

$$\boxed{\begin{gathered}\kappa\,(S) = \max_{k \in \{1,\dots,n\}} \kappa\,(S_k) = \max_{k \in \{1,\dots,n\}} \sqrt{\frac{\sqrt{1 + \alpha_k^2} + \alpha_k}{\sqrt{1 + \alpha_k^2} - \alpha_k}} \\ \text{with} \quad \alpha_k = \frac{|a_{21}|}{\left|a_{11} - \theta_k^{-1}\right| \cdot |1 - \zeta_k|}\end{gathered}}$$

Preconditioner – analysis

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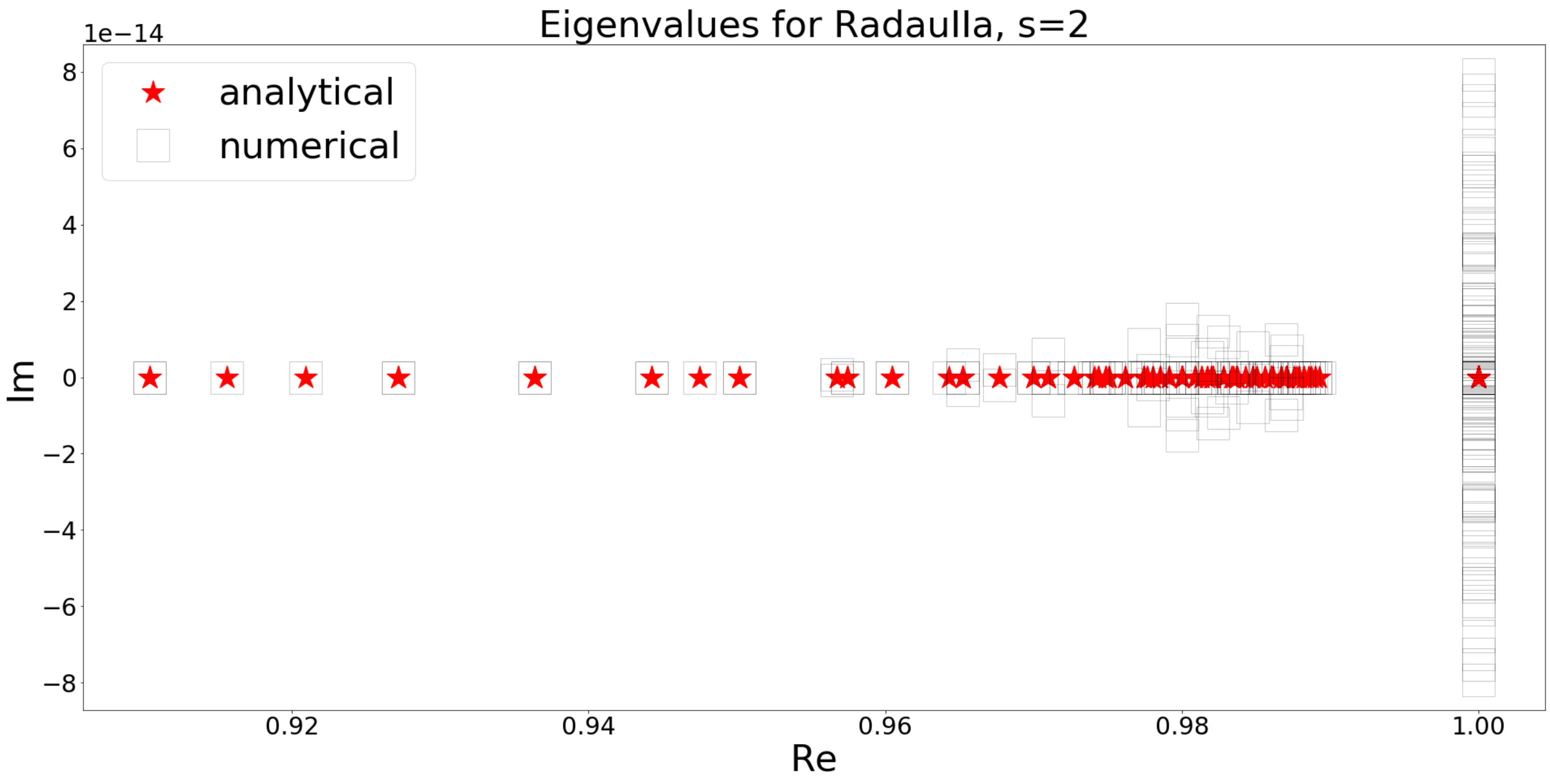

Numerical examples

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$$s = 2$$

Numerical examples

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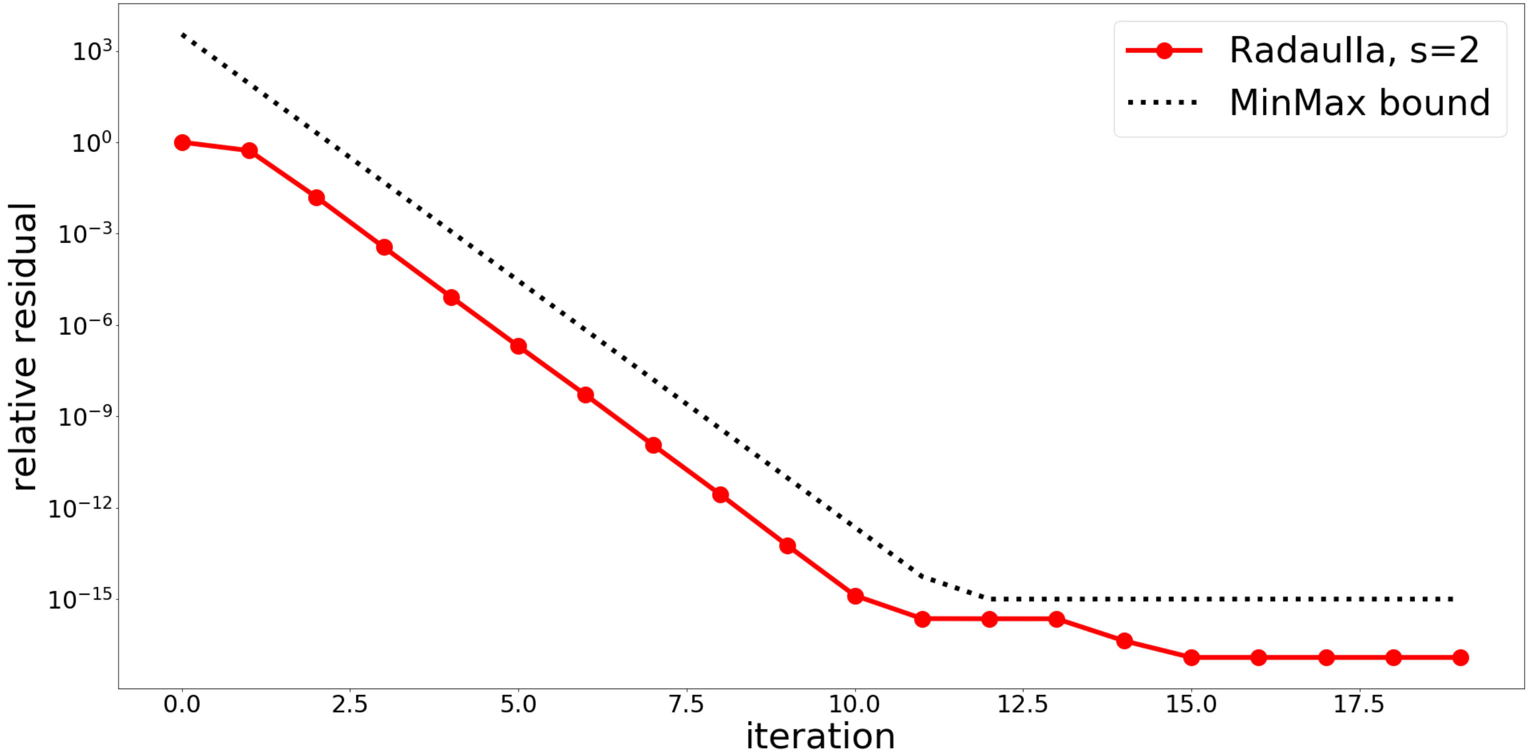

Optimization of the method

Optimization of the method

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$$
\begin{array}{c|ccc}
c_1 & a_{1,1} & \cdots & a_{1,s} \\
\vdots & \vdots & \ddots & \vdots \\
c_s & a_{s,1} & \cdots & a_{s,s} \\
\hline
 & b_1 & \cdots & b_s
\end{array}
$$

Optimization of the method

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$$
\begin{array}{c|ccc}
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$$

- GMRES convergence
- Order of convergence of RK
- Numerical stability (A, L)

Optimization of the method

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$$
\begin{array}{c|ccc}
c_1 & a_{1,1} & \dots & a_{1,s} \\
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- $\boxed{\text{GMRES convergence}}$
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Optimization of the method

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$$s = 2$$

Numerical examples

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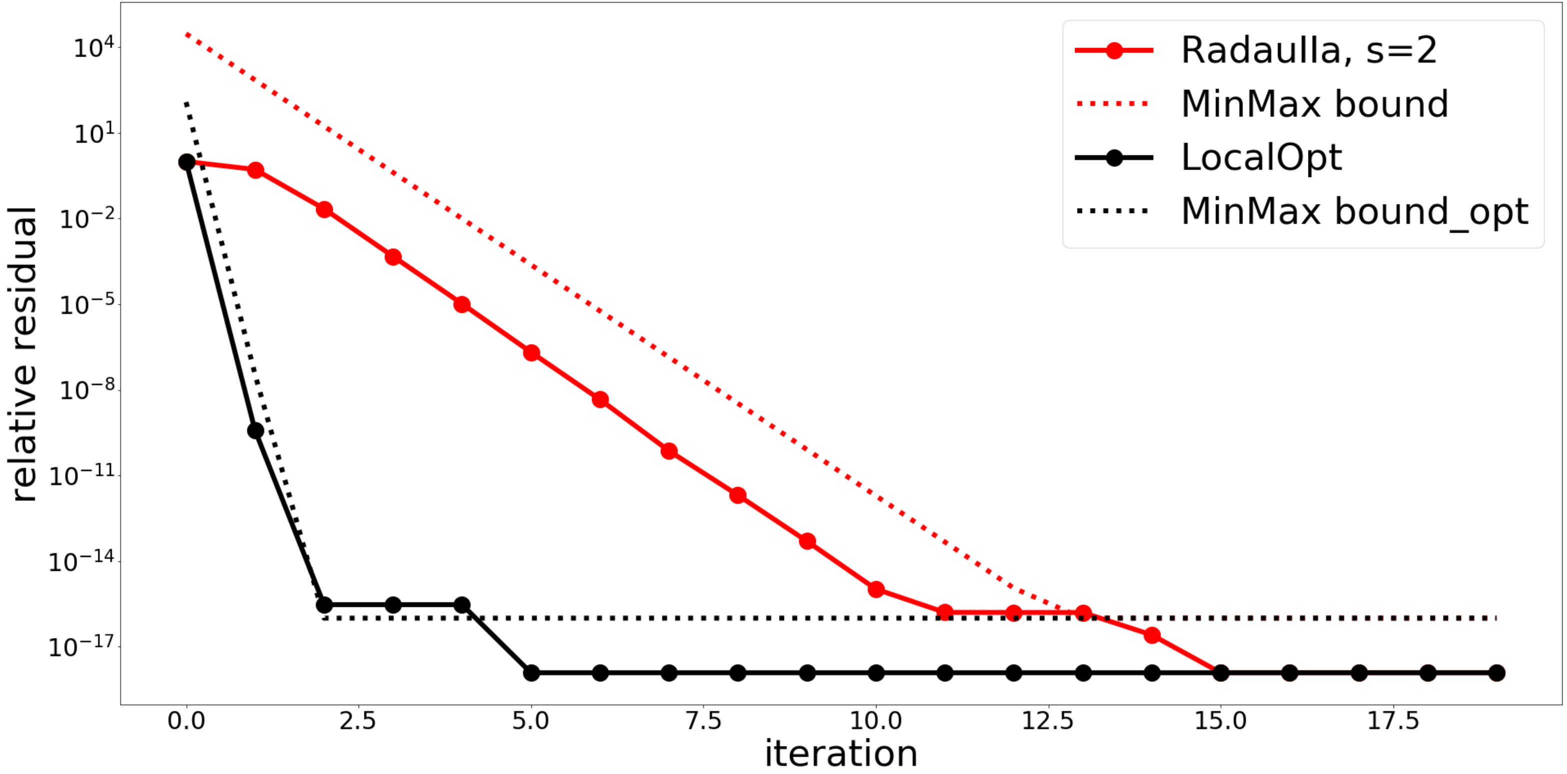

Numerical examples

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$$s = 2$$

Numerical examples

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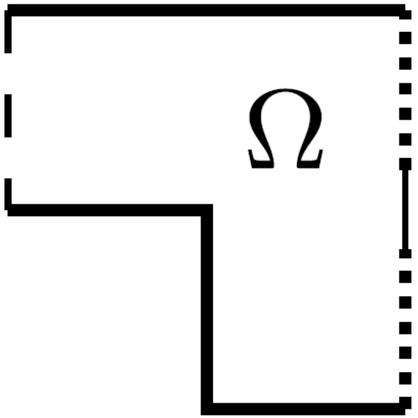
$$s = 2$$



Γ_N

Γ_R with $p \ll 1$

Γ_R with $p \gg 1$

Γ_D

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Average number of GMRES iterations for IRK:

Numerical examples

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Average number of GMRES iterations for IRK:

DoF	NoPrec	UpperTriang	UpperTriang opt
$2 \cdot 225$	46	6	2
$2 \cdot 833$	50	6	1
$2 \cdot 3201$	50	6	1
$2 \cdot 12545$	50	6	1
$2 \cdot 49665$	49	6	3

Conclusion

Results & Generalizations

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- Transformed system (M. Neytcheva)
- Multiple stages ($s \geq 3$)
- Other preconditioners (LU, diag, …)
- FEM discretization
- Limit analysis for τ and h

Future work

- Other preconditioners (EVD)
- Analysis for more difficult problems
- Analysis for multiple stages (with simplifications)
- Descriptive complex bounds (Joukowski/ FoV)
- No spectrum, only bounds (complex case)

References

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Thank you for your attention