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Fast Nonsymmetric Iterations and Preconditioning for Navier-Stokes Equations*

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Abstract

Discretization and linearization of the steady-state Navier-Stokes equations gives rise to a nonsymmetric indefinite linear system of equations. In this paper, we introduce preconditioning techniques for such systems with the property that the eigenvalues of the preconditioned matrices are bounded independently of the mesh size used in the discretization. We confirm and supplement these analytic results with a series of numerical experiments indicating that Krylov subspace iterative methods for nonsymmetric systems display rates of convergence that are independent of the mesh parameter. In addition, we show that preconditioning costs can be kept small by using iterative methods for some intermediate steps performed by the preconditioner.

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1. Introduction. Consider the steady-state *Navier-Stokes problem*: given data $\mathbf{f}$, find the velocity $\mathbf{u}$ and pressure p satisfying

$$\begin{aligned} -\nu\nabla^2\mathbf{u} + \frac{1}{2}\mathbf{u}(\mathrm{div}\,\mathbf{u}) + \mathbf{u}\cdot\nabla\mathbf{u} + \mathrm{grad}\,p &= \mathbf{f} \\ \mathrm{div}\,\mathbf{u} &= 0 \end{aligned} \qquad \text{in } \Omega \tag{1.1}$$

subject to boundary conditions on $\partial\Omega$; $\Omega \subset \mathbf{R}^2$ or $\Omega \subset \mathbf{R}^3$. Here, the scalar ν is the inverse of the Reynolds number, or the ratio of convection to diffusion in the system. In the diffusion dominated case ($\nu \to \infty$) (1.1) tends to a linear self-adjoint system of equations—the *Stokes problem*.

There are two ways of calculating solutions to the system (1.1). A popular approach is to compute "true" steady-state solutions of the time-dependent Navier-Stokes equations. There are many ways to do this: one way is to make use of the "characteristics" associated with the hyperbolic part of the Navier-Stokes operator via a Lagrange-Galerkin approach (for example, see [12]). The associated transpose-diffusion splitting leads to absolutely stable temporal discretizations so that large time steps can be taken. At each time step, a symmetric indefinite matrix system corresponding to a time-discretized Stokes-like system must be solved. These systems can be be solved efficiently by iterative methods, for example, if a multigrid solver is used to precondition the primary (Laplacian) operator. There are, however, a number of disadvantages to the time-dependent approach. Simple time discretization methods based on the l_2–projection onto the discretely divergence-free subspace [9] have an $O(h)$ CFL restriction on the time step, which impinges on efficiency. On the other hand, absolutely stable schemes like the method of backward characteristics are known to be sensitive to implementation issues (e.g., the need to perform quadrature, see [12]). Even with fixed grids, efficiency is often limited by the costs associated with interpolation.

In this work, we consider the alternative approach of attacking the system (1.1) directly. Applying a fixed point (or Picard) iteration, the system (1.1) reduces to solving a sequence of linear Oseen problems of the form: given some (divergence-free) velocity field $\mathbf{w}$, find the velocity $\mathbf{u}$ and pressure p satisfying

$$\begin{aligned} -\nu\nabla^2\mathbf{u} + \mathbf{w}\cdot\nabla\mathbf{u} + \mathrm{grad}\,p &= \mathbf{f} \\ \mathrm{div}\,\mathbf{u} &= 0 \end{aligned} \qquad \text{in } \Omega \tag{1.2}$$

subject to the same boundary conditions.

For this methodology to be effective it is necessary to solve the discrete versions of (1.2) efficiently. Thus, our general starting point is the matrix problem

$$\begin{pmatrix} \nu A + N & B^t \\ B & O \end{pmatrix} \begin{pmatrix} u \\ p \end{pmatrix} = \begin{pmatrix} f \\ g \end{pmatrix}, \tag{1.3}$$

where $A = A^t$ represents diffusion (for example, $-\nabla^2$), and hence is a positive definite matrix of order n_u, N represents convection ($\mathbf{w} \cdot \nabla$), and the $n_p \times n_u$ matrix B represents the coupling between the discrete velocity u and the pressure p. Note that the representation of the quadratic convection term in (1.1) ensures that $N = -N^t$, that is, the discrete form of the convection operator is *skew-symmetric* [9], p. 53. Note that if normal velocities are specified everywhere on the boundary then the system (1.3) is singular, pressure is only unique up to a (hydrostatic) constant. We assume in the following analysis that the pressure solution is uniquely specified in this case, e.g., by insisting that its mean is zero.

Working in a conventional mixed finite element framework, we will further assume that the underlying velocity and pressure approximations are *(div-)stable* (see e.g., [2], p. 57, [9], pp. 10ff, [18]), i.e., defining a mesh parameter h, a velocity space $\mathbf{V}_h$ and a pressure space P_h, there exist constants γ, Γ, independent of h, such that

$$\gamma^2 \leq \frac{(p, BA^{-1}B^t p)}{(p, Qp)} \leq \Gamma^2 \qquad \forall p \in P_h \,. \tag{1.4}$$

Here, Q is the pressure mass matrix, or alternatively the Grammian matrix of basis functions defining P_h. The lower bound γ is the so-called *inf–sup* constant. The relation (1.4) is crucial to the success of iterative solvers for solving discrete Stokes problems for it implies that, using a quasi-uniform mesh, the Schur complement $BA^{-1}B^t$ has condition number bounded independently of h. It is also known from our previous work [15] that when $\nu \to \infty$, "optimal" preconditioners for the Laplacian sub-blocks give rise to "optimal" preconditioners for the Stokes problem in the sense that the spectra of the underlying discrete operators are contained in small clusters, which are bounded independently of h. A consequence of this is that the asymptotic rate of convergence of Krylov subspace methods applied to discrete Stokes problems is also independent of h.

In this paper we derive analogous results in the general Oseen case. We introduce two preconditioners for the Oseen problem such that, for any value $0 < \nu < \infty$, the eigenvalues of the preconditioned Oseen operator are bounded independently of the mesh size. These observations apply to arbitrary discretizations satisfying (1.4). In addition, we show in a series of numerical experiments that these bounds on eigenvalues are predictive of the performance of Krylov subspace iterative methods for solving the preconditioned Oseen equations. Of course, it is well known that when convection dominates (i.e., when ν is "small" relative to h and $\|\mathbf{w}\|$), the standard Galerkin approximation deteriorates. Oscillations in the discrete velocity are apparent if the local mesh Reynolds number $Re^h = h\|\mathbf{w}\|/\nu$ is greater than unity. In such situations, the addition of streamwise diffusion to the discrete system is known to give added stability, both theoretically and numerically, see [3] and [11]. In our experiments, we demonstrate the effectiveness of the ideas using both a standard Galerkin discretization on a set of quasi-uniform grids, and a streamline-upwind scheme on a set of uniform grids.

The remainder of the paper is divided into three sections. Our main theoretical results are presented in Section 2, and results of numerical experiments confirming and augmenting the theoretical analysis are given in Section 3. In Section 4, we consider more practical preconditioning strategies and present a perturbation analysis and additional numerical experiments demonstrating their effectiveness.

2. Preconditioning strategies. In this section, we introduce two preconditioning techniques for (1.1) and present an analysis showing that the spectra of the preconditioned systems are bounded independently of the discretization mesh size h. Throughout the section, we will be concerned with the eigenvalues of preconditioned matrices; these matrices can be viewed as being of the form $\mathcal{A}\mathcal{M}^{-1}$ where $\mathcal{A}$ is the original matrix and $\mathcal{M}$ is the preconditioner. Equivalently, we are concerned with the solution of the generalized eigenvalue problem $\mathcal{A}v = \lambda\mathcal{M}v$. All the matrices in question are implicitly parameterized by h. For simplicity, we state our results under the assumption that B of (1.3) has full rank.

The first idea is derived from a method developed in [13, 15, 19] for the discrete Stokes equations, where the coefficient matrix has the form

$$\begin{pmatrix} A & B^t \\ B & O \end{pmatrix}. \tag{2.1}$$

Consider the preconditioner

$$\begin{pmatrix} A & 0 \\ 0 & Q \end{pmatrix}$$

for (2.1). The eigenvalues of the preconditioned operator are then given by the solution to the generalized eigenvalue problem

$$\begin{pmatrix} A & B^t \\ B & O \end{pmatrix} \begin{pmatrix} u \\ p \end{pmatrix} = \lambda \begin{pmatrix} A & 0 \\ 0 & Q \end{pmatrix} \begin{pmatrix} u \\ p \end{pmatrix}. \tag{2.2}$$

One solution is $\lambda = 1$, of multiplicity $n_u - n_p$, for which the eigenvectors have the form $\begin{pmatrix} u \\ 0 \end{pmatrix}$ where $Bu = 0$, i.e., u is "discretely divergence free." The remaining eigenvalues come from the solution of the quadratic equation $\lambda(\lambda-1)=\mu$, where μ is a generalized eigenvalue of the Schur complement associated with (2.1),

$$BA^{-1}B^t p = \mu\, Qp\,. \tag{2.3}$$

Equivalently,

$$\lambda = \frac{1 \pm \sqrt{1+4\mu}}{2}\,. \tag{2.4}$$

Since (1.4) implies that as $h \to 0$, the solutions to (2.3) remain bounded above and below, it follows that the eigenvalues of (2.2) are also bounded. The preconditioned conjugate residual method can then be used to solve (2.1), with a convergence rate independent of h [13, 15].

A natural generalization for the discrete Oseen equations uses the block preconditioner

$$\begin{pmatrix} F & 0 \\ 0 & \frac{1}{\nu}Q \end{pmatrix}, \tag{2.5}$$

where $F = \nu A + N$. As above, the generalized eigenvalues for

$$\begin{pmatrix} F & B^t \\ B & O \end{pmatrix}\begin{pmatrix} u \\ p \end{pmatrix} = \lambda \begin{pmatrix} F & 0 \\ 0 & \frac{1}{\nu}Q \end{pmatrix}\begin{pmatrix} u \\ p \end{pmatrix} \tag{2.6}$$

are either $\lambda = 1$ or (2.4), where μ is now a solution to the generalized eigenvalue problem

$$Sp = \mu\left(\frac{1}{\nu}Q\right)p\,, \tag{2.7}$$

with $S = BF^{-1}B^t$, the Schur complement for the discrete Oseen operator. The following result, which generalizes the analysis for the Stokes operator in [18], provides a bound.

THEOREM 1. *The eigenvalues of the generalized Schur complement problem* (2.7) *for the Oseen operator are contained in a rectangular box in the right half plane whose borders are bounded independently of h.*

Proof. Let $C = B\left(\frac{F^{-1}+F^{-t}}{2}\right)B^t$ denote the symmetric part of S, and $R = B\left(\frac{F^{-1}-F^{-t}}{2}\right)B^t$ its skew-symmetric part, so that $S = C+R$. By Bendixson's Theorem ([16], p. 418), any eigenvalue μ of the problem (2.7) satisfies

$$\min_p \frac{(p,Cp)}{(p,\frac{1}{\nu}Qp)} \le \mathrm{Re}(\mu) \le \max_p \frac{(p,Cp)}{(p,\frac{1}{\nu}Qp)}\,, \qquad |\mathrm{Im}(\mu)| \le \max_p \frac{|(p,Rp)|}{(p,\frac{1}{\nu}Qp)}\,. \tag{2.8}$$

To construct bounds on these Rayleigh quotients, it will be convenient to refer to $S_\infty = BA^{-1}B^t$, the Schur complement for the Stokes operator. For the symmetric part C in (2.8), we use the relation

$$\frac{(p,Cp)}{(p,\frac{1}{\nu}Qp)} = \frac{(p,Cp)}{(p,\frac{1}{\nu}S_\infty p)}\,\frac{(p,S_\infty p)}{(p,Qp)}\,. \tag{2.9}$$

In light of (1.4), we need only consider the first quotient on the right in (2.9). Note that

$$
\begin{aligned}
\frac{F^{-1}+F^{-t}}{2} &= F^{-1}\left(\frac{F+F^t}{2}\right)F^{-t} \\
&= (\nu A+N)^{-1}(\nu A)(\nu A-N)^{-1} \\
&= A^{-1/2}\left(\nu I-\frac{1}{\nu}\tilde{N}^2\right)^{-1}A^{-1/2},
\end{aligned}
\tag{2.10}
$$

where $\tilde{N}=A^{-1/2}NA^{-1/2}$. Consequently,

$$
\frac{(p,Cp)}{(p,\frac{1}{\nu}S_\infty p)}=\frac{(p,BA^{-1/2}\,(\nu I-\frac{1}{\nu}\tilde{N}^2)^{-1}\,A^{-1/2}B^tp)}{(p,\frac{1}{\nu}BA^{-1}B^tp)}=\frac{(v,(I-\frac{1}{\nu^2}\tilde{N}^2)^{-1}v)}{(v,v)}\ ,
$$

where $v=A^{-1/2}B^tp$. But $\tilde{N}$ is skew-symmetric, so that the eigenvalues of $-\tilde{N}^2$ are real and nonnegative. Moreover, since N and A are first-order and second-order operators, respectively, the eigenvalues of $\tilde{N}$ are uniformly bounded in modulus by a constant δ that is independent of h [5]. Therefore, the spectrum of $I-\frac{1}{\nu^2}\tilde{N}^2$ is contained in the interval $\left[1,1+\delta^2/\nu^2\right]$, or, equivalently,

$$
\frac{\nu^2}{\delta^2+\nu^2}\le\frac{(p,Cp)}{(p,\frac{1}{\nu}S_\infty p)}\le 1.
$$

Combining this with (1.4) and (2.9) gives

$$
\frac{\gamma^2\nu^2}{\delta^2+\nu^2}\le\frac{(p,Cp)}{(p,\frac{1}{\nu}Qp)}\le\Gamma^2.
$$

For the skew-symmetric part R in (2.8), the analogue of (2.9) is

$$
\frac{(p,Rp)}{(p,\frac{1}{\nu}Qp)}=\frac{(p,Rp)}{(p,\frac{1}{\nu}S_\infty p)}\ \frac{(p,S_\infty p)}{(p,Qp)}\ ,
$$

and as in (2.10), we have

$$
\frac{F^{-1}-F^{-t}}{2}=-A^{-1/2}\,(\nu I+\tilde{N})^{-1}\,\tilde{N}\,(\nu I-\tilde{N})^{-1}\,A^{-1/2}.
$$

Therefore

$$
\frac{(p,Rp)}{(p,\frac{1}{\nu}S_\infty p)}=-\frac{\nu(v,\tilde{N}v)}{(v,(\nu^2I-\tilde{N}^2)v)}\ , \tag{2.11}
$$

where $v=(\nu I-\tilde{N})^{-1}A^{-1/2}B^Tp$. The skew-symmetric matrix $\tilde{N}$ admits a decomposition of the form $\tilde{N}=iU\Lambda U^H$ where Λ is a real diagonal matrix and U is unitary. Consequently, $\tilde{N}^2=-U\Lambda^2U^H$, and the modulus of the Rayleigh quotient on the right side of (2.11) can be expressed in the form

$$
\frac{\nu\,|(w,\Lambda w)|}{(w,(\nu^2I+\Lambda^2)w)}\ .
$$

This is bounded by

$$\max_{-\delta\le\lambda\le\delta} \frac{\nu|\lambda|}{\nu^2+\lambda^2} = \max_{0\le\lambda\le\delta} \frac{\nu\lambda}{\nu^2+\lambda^2}\,.$$

It follows from elementary calculus that this maximum is $1/2$, obtained when $\lambda=\nu$, giving

$$\frac{|(p,Rp)|}{(p,\frac{1}{\nu}Qp)} \le \frac{\Gamma^2}{2}\,. \qquad \square$$

The following result follows immediately from Theorem 1 and (2.4).

COROLLARY 1. *The eigenvalues of the discrete Oseen operator preconditioned by* (2.5) *consist of* $\lambda=1$ *of multiplicity* n_u-n_p*, together with four sets consisting of points of the form* $1+(a\pm bi)$ *and* $-a\pm bi$*. These sets can be enclosed in two rectangular regions that are symmetric with respect to* $\mathrm{Re}\,(\lambda)=\frac{1}{2}$*, whose borders are bounded independently of* h*.*

The inclusion regions for these eigenvalues consist of the image of the box $\left[\frac{\gamma^2\nu^2}{\delta^2+\nu^2},\Gamma^2\right]\times\left[-\frac{\Gamma^2}{2},\frac{\Gamma^2}{2}\right]$ under the mapping $\mu\mapsto\lambda(\mu)$ given by (2.4). It can be shown that the rectangular regions of this result are contained in

$$\left[\frac{1+s_{min}}{2},\frac{1+s_{max}}{2}\right]\times[-t,t] \quad\text{and}\quad \left[\frac{1-s_{max}}{2},\frac{1-s_{min}}{2}\right]\times[-t,t]$$

in the right and left half sides, respectively, of the complex plane, where

$$s_{min} = \left(1+\frac{4\gamma^2\nu^2}{\delta^2+\nu^2}\right)^{1/2}, \qquad s_{max} = \left[\frac{1}{2}\left(1+4\Gamma^2+\sqrt{1+8\gamma^2+20}\,\right)\right]^{1/2},$$

$$t = \frac{\Gamma^2}{\left(1+\frac{4\gamma^2\nu^2}{\delta^2+\nu^2}\right)^{1/2}}\,.$$

The fact that the eigenvalues for the preconditioned system derived from (2.5) lie on both sides of the imaginary axis is a potential disadvantage of this idea. An alternative that avoids this problem is the block triangular operator

$$\begin{pmatrix} F & B^t \\ 0 & -\frac{1}{\nu}Q \end{pmatrix}. \tag{2.12}$$

For this choice, the preconditioned eigenvalue problem is

$$\begin{pmatrix} F & B^t \\ B & O \end{pmatrix}\begin{pmatrix} u \\ p \end{pmatrix} = \lambda\begin{pmatrix} F & B^t \\ 0 & -\frac{1}{\nu}Q \end{pmatrix}\begin{pmatrix} u \\ p \end{pmatrix}. \tag{2.13}$$

Again, one solution is $\lambda=1$, now of multiplicity n_u. If $\lambda\ne1$, then premultiplying the first block row of (2.13) by BF^{-1} and using the relation $Bu=-\lambda(\frac{1}{\nu}Q)p$ leads to the equation (2.7) for the other eigenvalues. Thus, we have the following result.

Theorem 2. *The eigenvalues of the discrete Oseen operator preconditioned by* (2.12) *consist of* $\lambda = 1$ *together with the generalized eigenvalues of* S *in* (2.7). *Therefore, the eigenvalues are bounded independently of* h.

Remark 1. Use of either preconditioning operator (2.5) or (2.12) entails the computation of the action of F^{-1} at each step of an iterative procedure. F is a discrete convection-diffusion operator and applying F^{-1} to a vector using direct methods will be expensive. An alternative is to replace this computation with an approximation obtained by iterative solution of the convection-diffusion equation. We will examine this approach in Section 4.

Remark 2. Both preconditioners also require the action of Q^{-1}, which may also be expensive, depending on the choice of pressure discretization. In this case, however, it is known that Q can be replaced by some approximation $\hat{Q}$ without affecting asymptotic convergence properties; only the constants γ and Γ of (1.4) change [20]. In the experiments discussed in Sections 3 and 4, we replace Q with a diagonal matrix consisting of the main diagonal of Q.

3. Numerical results I: Exact convection-diffusion solves. In this section, we present the results of numerical experiments indicating that the analysis of Section 2 is predictive of the performance of iterative methods for solving (1.3). Unless otherwise stated, computations were performed using MATLAB 4.1 on a SUN Sparcstation–10.

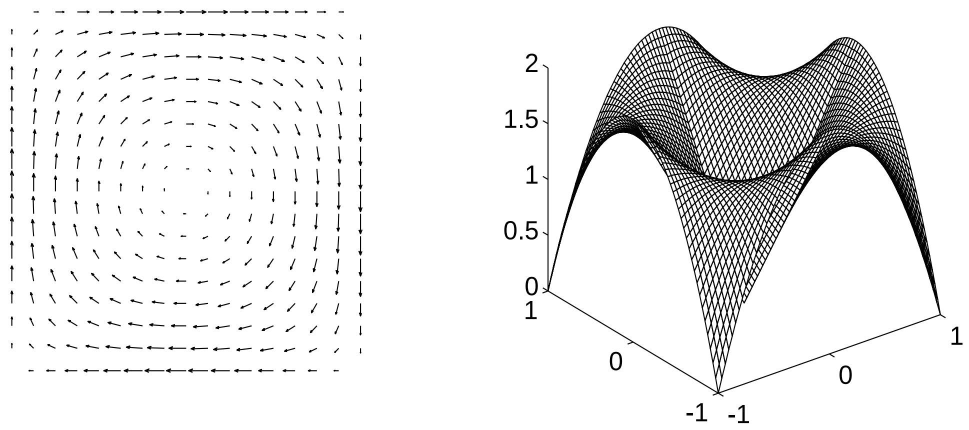

Fig. 1. Magnitude and direction of the convecting flow.

Our test problem is a "leaky" two-dimensional lid-driven cavity problem in a square domain $(-1 \leq x \leq 1 : -1 \leq y \leq 1)$. The boundary conditions are $u_x = u_y = 0$ on the three fixed walls $(x = -1,\ y = -1,\ x = 1)$, and $u_x = 1,\ u_y = 0$ on the moving wall $(y = 1)$. The hydrostatic pressure is not explicitly specified, so that all the linear equation systems we solve below are singular with a one-dimensional nullspace. The convective "wind" is a circular vortex as illustrated in Fig. 1, and is given by

$$w_x = 2y(1 - x^2)$$
$$w_y = -2x(1 - y^2).$$

The fact that there is no dominant flow direction makes this a challenging test problem. Note that in the corners and in the center of the flow region the driving flow is stagnant.

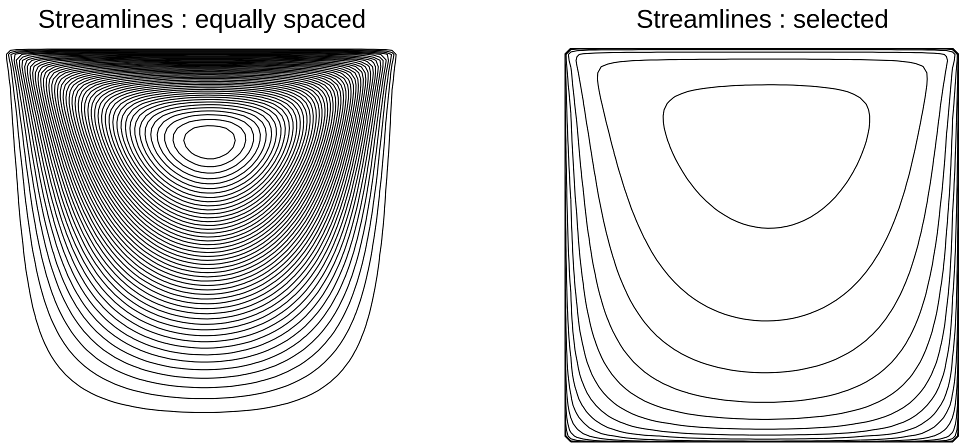

Fig. 2. Uniform 64×64 grid : $\nu = 1$.

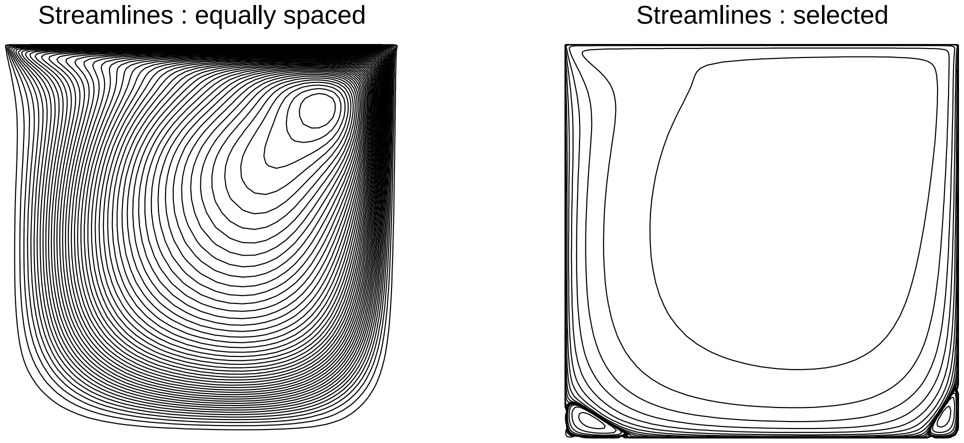

Fig. 3. Non-uniform 64×64 grid : $\nu = 1/100$.

Unless otherwise specified, we consider three values of the viscosity parameter ν, namely 1, 1/10 and 1/100. When $\nu = 1$ we have diffusion dominated (essentially Stokes) flow, whereas as $\nu \to 0$ the flow becomes dominated by the "wind." Typical flow solutions are illustrated in Figs. 2 and 3. Note that as the viscosity is decreased, the center of primary recirculation moves to the right (the Stokes flow solution is perfectly symmetric about the line $x = 0$), and secondary vortices are generated in the two bottom corners.

To discretize (1.2), we take a finite element subdivision based on $n \times n$ grids of rectangular elements. Bearing in mind the nature of the flow solution being computed, results for two representative discretizations are presented here: a conventional Galerkin approach using a quasi-uniform sequence of grids, and a streamline-upwind method using uniform grids of square elements of size $h = 2/n$. In either case, the mixed finite element used was the div-stable "Taylor-Hood" method based on continuous bilinear pressure with a continuous bilinear velocity field defined on four element macro-elements (see e.g., [9], p. 30).

For the Galerkin discretization, the quasi-uniform grids are chosen to resolve the details of the flow in the four corners of the domain: they are symmetric about $x = 0$ and $y = 0$, and in each quadrant the grid lines expand uniformly outwards. The 64×64 grid is shown in the pressure solution plot in Fig. 4. The analytic pressure solution is singular at the top corners where the imposed velocity is discontinuous.

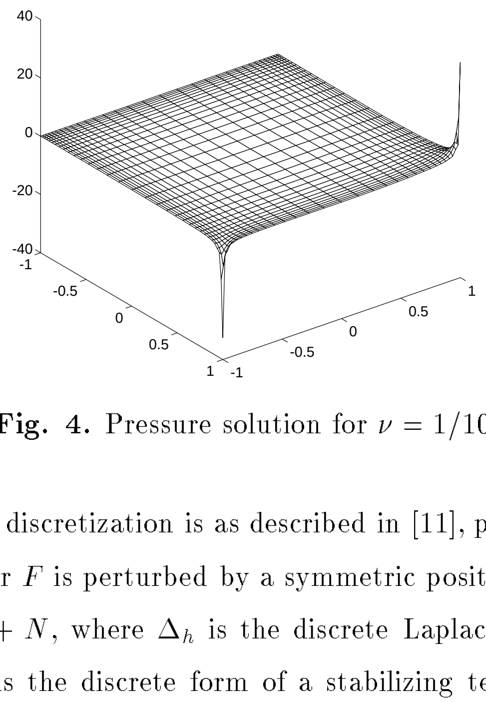

Fig. 4. Pressure solution for $\nu = 1/10$.

The streamline-upwind discretization is as described in [11], p. 185. In this case, the block convection-diffusion operator F is perturbed by a symmetric positive semi-definite matrix $A_{\mathbf{w}}$. That is, $F = -\nu\Delta_h + A_w + N$, where Δ_h is the discrete Laplacian obtained from the usual Galerkin formulation. A_w is the discrete form of a stabilizing term $\alpha\,(\mathbf{w}\cdot\nabla\mathbf{u}, \mathbf{w}\cdot\nabla\mathbf{v})$ that adds $\alpha \equiv O(h)$ diffusion along the streamlines. For our experiments with streamline upwinding, we took $\alpha = h/4$. Note that the perturbation does not affect the skew-symmetric part of the convection-diffusion operator, so that the analysis of Section 2 holds; only the definition of the "diffusion matrix" A is changed, from to $-\Delta_h$ to $-\Delta_h + \frac{1}{\nu}A_w$.

We first consider the bounds of Theorem 1. Table 1 shows the extreme real parts and maximum imaginary parts of the generalized eigenvalues (2.7) of the Schur complement operator, for $\nu = 1/10$ and $1/100$ with the streamline-upwind discretization, on three meshes. (Eigenvalues for the 64×64 grid were computed on a SUN 630MP using Matlab 4.1.) The small changes in all values are in accordance with the analysis, although it appears that finer meshes would be needed to produce constant values. The analysis also shows that the real parts and largest imaginary parts of the eigenvalues are bounded independently of ν; the bound for the smallest real part is proportional to ν^2. The data of Table 1 are in agreement with the upper bounds. Figure 5 plots the smallest real parts on a logarithmic scale, for the streamline-upwind discretization on a 64×64 grid and $\nu = 1/20$, $1/40$, $1/80$, and $1/160$. The results indicate that the lower bound is also tight.

	$\nu = 1/10$			$\nu = 1/100$		
Grid	Min Re	Max Re	Max Im	Min Re	Max Re	Max Im
16×16	7.17E-2	1.11	0.46	1.66E-2	1.07	0.20
32×32	8.75E-2	1.64	0.71	1.33E-2	1.11	0.50
64×64	9.08E-2	2.00	0.87	1.14E-2	1.37	0.74

Table 1. Eigenvalues of the Schur complement, for streamline-upwind discretization.

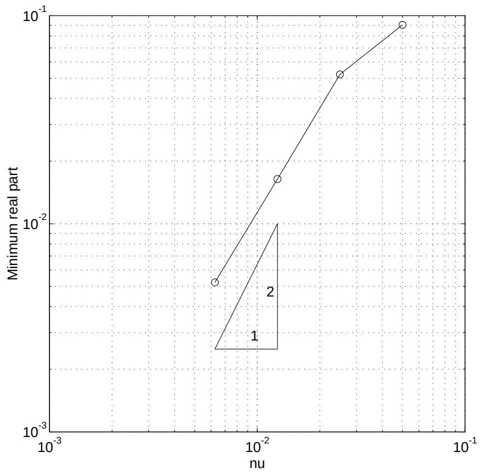

Fig. 5. Minimum real parts of eigenvalues of the Schur complement, for streamline-upwind discretization on a 64×64 grid.

To solve the preconditioned linear systems, we consider two popular Krylov subspace iterative methods for nonsymmetric systems: the restarted generalized minimum residual method GMRES(s), where s is the restart length [14], and a simple implementation of the quasi-minimum residual method (QMR) [7] based on coupled two-term recurrences without look-ahead. We use $s = 10$; for this choice, the storage requirements of restarted GMRES and (our version of) QMR are essentially identical. Each step of QMR requires twice as many matrix-vector products and preconditioning operations as one step of GMRES(10); since the preconditioning costs dominate, QMR has roughly twice the cost per iteration. In all cases, we use right-oriented preconditioning, and our convergence criterion is a reduction of 10^{-6} in the l_2–norm of the residual, starting from a zero initial guess. Random initial guesses gave comparable iteration counts in all cases.

We consider the standard Galerkin method on the quasi-uniform grid sequence first. The iteration counts using the block diagonal preconditioner (2.5) are shown in Table 2. For GMRES(10), the residual norm is computed only every 10 steps. With either iterative solver, the counts demonstrate that grid-independent convergence rates are obtainable in practice. When ν is $O(1)$ the results are very clean. For a fixed grid, the iteration counts grow (linearly) as ν tends to zero, as might be anticipated from the analytical bounds of Section 2. When $\nu = 1/100$ the iteration counts slowly increase as h is decreased, again suggesting that finer grids are required to see the asymptotic behavior. In light of its smaller cost per step, GMRES(10) is more efficient than QMR when ν is large; however, QMR becomes dramatically more efficient when convection becomes dominant.

	GMRES(10)			QMR		
Grid	16×16	32×32	64×64	16×16	32×32	64×64
$\nu = 1$	50	50	40	43	43	41
$\nu = 1/10$	90	120	120	51	68	78
$\nu = 1/100$	> 500	> 500	> 500	143	246	375

Table 2. Iteration counts for Galerkin discretization with block diagonal preconditioner.

The same observations are appropriate in the case of the block triangular preconditioner (2.12), see Table 3. An interesting feature here is that for both Krylov subspace methods, the number of iterations is roughly halved when (2.12) is used in place of (2.5). The cost per step of the block triangular preconditioner is only slightly higher than that of the block diagonal preconditioner; only an extra multiplication by B^t is needed. Thus, the triangular method (2.12) is more effective.

	GMRES(10)			QMR		
Grid	16×16	32×32	64×64	16×16	32×32	64×64
$\nu = 1$	20	20	20	22	22	22
$\nu = 1/10$	30	40	40	28	36	39
$\nu = 1/100$	320	450	> 500	73	126	189

Table 3. Iteration counts for Galerkin discretization with block triangular preconditioner.

Using the streamline upwind discretization on a uniform grid sequence gave the iteration counts in Tables 4 and 5. The results are qualitatively similar to the Galerkin results of Tables 2 and 3. In contrast, for a "poor discretization," i.e., standard Galerkin on the uniform grid sequence, the iteration counts tended to significantly increase if the local mesh Reynolds number was not kept in check.

	GMRES(10)			QMR		
Grid	16×16	32×32	64×64	16×16	32×32	64×64
$\nu = 1$	70	60	50	49	51	47
$\nu = 1/10$	100	120	120	78	91	80
$\nu = 1/100$	400	> 500	> 500	154	249	382

Table 4. Iteration counts for streamline-upwind discretization with block diagonal preconditioner.

	GMRES(10)			QMR		
Grid	16×16	32×32	64×64	16×16	32×32	64×64
$\nu = 1$	30	30	30	25	27	25
$\nu = 1/10$	40	50	50	36	44	42
$\nu = 1/100$	180	320	470	76	131	190

Table 5. Iteration counts for streamline-upwind discretization with block triangular preconditioner.

Remark 3. In addition to the implementation of QMR with a coupled two-term recurrence (QMR_2) discussed above, we tested a version without look-ahead based on a three-term recurrence (QMR_3) [6], and the definitive (Fortran) implementation of two-term QMR with look-ahead (QMR_2^*) from the QMRPAK directory in Netlib. For these preconditioners, the performances of the three variants were virtually identical. However, with the inexact preconditioners of the next section, we found QMR_2 to be much more robust than QMR_3.

4. Numerical results II: Inexact convection-diffusion solves. The dominant costs of the preconditioners of Sections 2 and 3 come from applying the action of F^{-1}, and for

QMR, F^{-t}, to some vector v at each step of the iteration. In this section, we show that this operation can be replaced by an inexpensive one derived from an approximation to F^{-1}, with little degradation of performance of the Krylov subspace methods. The idea is to replace the preconditioning operators (2.5) and (2.12) with

$$\begin{pmatrix} \hat{F} & 0 \\ 0 & \frac{1}{\nu}Q \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} \hat{F} & B^t \\ 0 & -\frac{1}{\nu}Q \end{pmatrix}, \tag{4.1}$$

respectively, where $\hat{F} \approx F$. Our choice of $\hat{F}$ will be implicitly determined by the use of iterative methods to compute approximate solutions to the systems $Fw = v$ and $F^t w = v$, although the methodology is not restricted to this choice. We will refer to the preconditioners that use the exact action of F^{-1} as the *exact* versions, and those based on approximations as in (4.1) as *inexact* versions.

An analysis of the effects of the inexact preconditioners is derived from matrix perturbation theory. Let $Q_\nu = \frac{1}{\nu}Q$. The preconditioned matrix for the exact block diagonal preconditioner (2.5) is

$$\mathcal{A}_D = \begin{pmatrix} F & B^t \\ B & O \end{pmatrix} \begin{pmatrix} F & 0 \\ 0 & Q_\nu \end{pmatrix}^{-1} = \begin{pmatrix} I & B^t Q_\nu^{-1} \\ BF^{-1} & 0 \end{pmatrix},$$

and that derived from the inexact version is

$$\hat{\mathcal{A}}_D = \begin{pmatrix} F & B^t \\ B & O \end{pmatrix} \begin{pmatrix} \hat{F} & 0 \\ 0 & Q_\nu \end{pmatrix}^{-1} = \mathcal{A}_D + \mathcal{E}_D\,,$$

where, with $E = \hat{F} - F$,

$$\mathcal{E}_D = -\begin{pmatrix} E\hat{F}^{-1} & 0 \\ BF^{-1}E\hat{F}^{-1} & 0 \end{pmatrix}.$$

Similarly, the preconditioned matrices for the exact and inexact block tridiagonal preconditioners (2.12) satisfy $\hat{\mathcal{A}}_T = \mathcal{A}_T + \mathcal{E}_T$, where

$$\mathcal{A}_T = \begin{pmatrix} I & 0 \\ BF^{-1} & BF^{-1}B^t Q_\nu^{-1} \end{pmatrix}, \qquad \mathcal{E}_T = -\begin{pmatrix} E\hat{F}^{-1} & E\hat{F}^{-1}B^t Q_\nu^{-1} \\ BF^{-1}E\hat{F}^{-1} & BF^{-1}E\hat{F}^{-1}B^t Q_\nu^{-1} \end{pmatrix}.$$

We have the following bounds on the eigenvalues of the preconditioned systems using inexact preconditioners.

THEOREM 3. *If $\mathcal{A}_D = \mathcal{V}_D \Lambda_D \mathcal{V}_D^{-1}$ is diagonalizable, then for any eigenvalue $\mu \in \sigma(\hat{\mathcal{A}}_D)$,*

$$\min_{\lambda \in \sigma(\mathcal{A}_D)} |\lambda - \mu| \le \|E\hat{F}^{-1}\|_\infty \kappa_\infty(\mathcal{V}_\mathcal{D}) \max(1, \|BF^{-1}\|_\infty).$$

If $\mathcal{A}_T = \mathcal{V}_T \Lambda_T \mathcal{V}_T^{-1}$ is diagonalizable, then for any eigenvalue $\mu \in \sigma(\hat{\mathcal{A}}_T)$,

$$\min_{\lambda \in \sigma(\mathcal{A}_T)} |\lambda - \mu| \le \|E\hat{F}^{-1}\|_\infty \kappa_\infty(\mathcal{V}_T)\,(1 + \|B^t Q^{-1}\|_\infty) \max(1, \|BF^{-1}\|_\infty).$$

Proof. The result is an immediate consequence of the Bauer-Fike Theorem [8], p. 342, which states that for diagonalizable $\mathcal{A} = \mathcal{V}\Lambda\mathcal{V}^{-1}$, any $\mu \in \sigma(\mathcal{A}+\mathcal{E})$ satisfies $\min_{\lambda\in\sigma(\mathcal{A})} |\lambda - \mu| \leq \kappa(\mathcal{V})\, \|\mathcal{E}\|$, where $\|\cdot\|$ is any l_p–norm. □

Thus, if $\hat{F}$ is a good enough approximation to F, i.e., if enough inner iterations are used, then $\|E\hat{F}^{-1}\|$ will be small and the eigenvalues of $\hat{\mathcal{A}}_D$ and $\hat{\mathcal{A}}_T$ will be close to those of $\mathcal{A}_D$ and $\mathcal{A}_T$, respectively. We state the result in terms of the l_∞–norm only because the bounds then have a simple form.

Remark 4. We have computed the condition numbers $\kappa(\mathcal{V})$ for $\mathcal{A}_T$ and found them to be large, on the order of 10^3 or higher, for the three values of ν, with streamline upwinding and $h = 1/16$. However, the presence of $\kappa(\mathcal{V})$ in these bounds is an artifact of the proof of the Bauer-Fike theorem; there are more subtle analyses ([8], pp. 344ff), as well as bounds that do not require diagonalizable matrices [10]. We have observed that the eigenvalues of $\mathcal{A}_T$ are insensitive to perturbations, and we believe that the presence of $\kappa(\mathcal{V})$ is pessimistic. This supposition is supported by the experimental results described below.

To demonstrate that inexact preconditioning is effective, we consider two iterative methods based on line-oriented splittings of F. The first uses a *horizontal line Gauss-Seidel relaxation:* Let $F = H - R$ denote a horizontal line Gauss-Seidel splitting of the block convection-diffusion operator F derived from the 1-line natural left-to-right, bottom-to-top ordering of the velocity grid. Thus, H is a block lower triangular matrix consisting of the block diagonal of F (a tridiagonal matrix) together with the strict block lower triangular part of F. (See [17, 21] for further details.) The horizontal line Gauss-Seidel method for $Fw = v$ performs the iteration

$$w_0 = 0, \quad w_{i+1} = w_i + H^{-1}(v - Fw_i).$$

For k steps of this iteration, the approximating matrix is $\hat{F} = F(I - (H^{-1}R)^k)^{-1}$.

It has been observed that the performance of relaxation methods of this type can be improved if the sweep direction follows the underlying direction of flow [4]. Our benchmark problem has a circular flow, so that no simple line relaxation can mimic the flow direction throughout Ω. A slightly more sophisticated idea is to use an *alternating line relaxation*. For this, let $F = V - T$ denote a vertical line Gauss-Seidel splitting of F; that is, if P is a permutation matrix associated with the mapping from the natural horizontal line ordering of grid points to the natural vertical line ordering, then P^TVP is the block lower triangular part of P^TFP. One iteration of alternating line relaxation consists of two line Gauss-Seidel steps, one using the horizontal splitting, followed by one using the vertical splitting:

$$w_0 = 0, \quad w_{i+1/2} = w_i + H^{-1}(v - Fw_i), \quad w_{i+1} = w_{i+1/2} + V^{-1}(v - Fw_{i+1/2}).$$

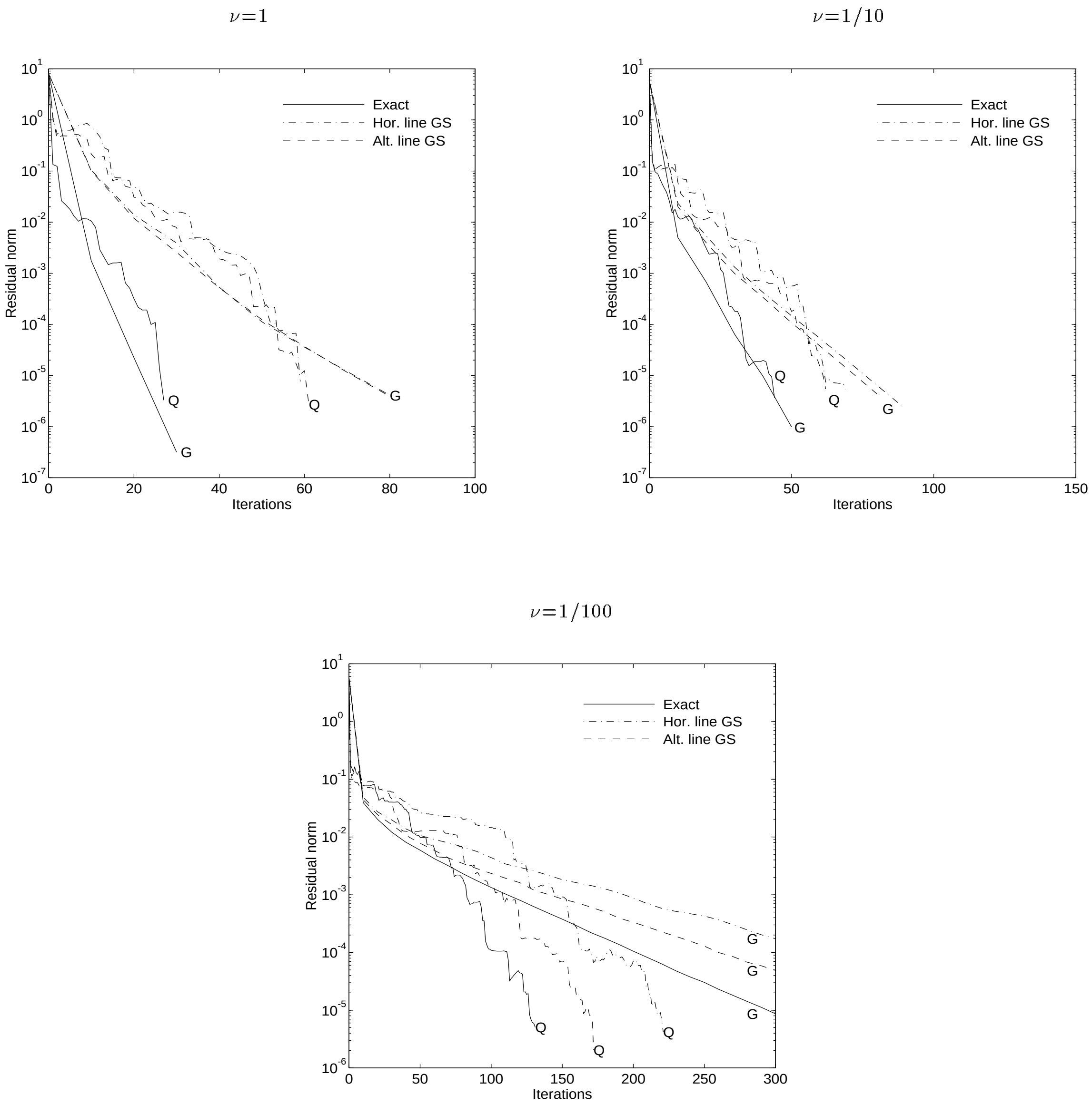

Fig. 6. Performance of block tridiagonal inexact preconditioners, for 32×32 grid.

Figure 6 shows the results of using the inexact block tridiagonal preconditioners with both GMRES(10) and QMR, to solve the benchmark problem discretized by streamline upwinding on a 32×32 grid. Results for inexact block diagonal preconditioners were similar, except that, as with the exact preconditioners, convergence was slower. We used four steps of horizontal line relaxation or two steps of alternating line relaxation, so that both inexact preconditioners perform four sweeps. The figure also shows the performance of the exact preconditioner, whose cost per step is significantly more expensive. For example, with an $n \times n$ velocity grid, direct solution using a bandsolver requires $O(n^4)$ operations, whereas each inner iteration is an $O(n^2)$ computation. We see that the use of inexact preconditioners in place of the exact versions leads to little degradation of performance of the Krylov subspace methods. For example, in the convection-dominated case $\nu = 1/100$, QMR with alternating line relaxation requires roughly 25% more iterations than with the exact preconditioner. For the diffusion dominated case $\nu = 1$, roughly three times as many outer iterations are required with the inexact preconditioners, still leading to a less costly computation. Not surprisingly, alternating relaxation is more effective than horizontal relaxation, especially for convection-dominated problems. We remark that our goal here is only to demonstrate "proof-of-concept;" many other techniques for approximating the action of F^{-1} are possible, for both diffusion-dominated and convection-dominated flow. See, for example, [1, 4, 13, 15, 19].

In conclusion, in this paper we have shown that appropriately preconditioned Krylov subspace methods can be used to solve the discrete Oseen equations, a linearized version of the Navier-Stokes equations, with convergence rates that are independent of the mesh size used in the discretization. This work generalizes results for the (self-adjoint) Stokes equations. Preconditioning techniques derived using approximate solution methods for a subproblem, the discrete convection-diffusion equation, have modest costs and lead to efficient solution algorithms for the linearized Navier-Stokes equations.

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