

ALL-AT-ONCE MULTILEVEL ITERATION FOR BI-HARMONIC SYSTEM

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Introduction. We develop a multilevel-based iteration to solve a system of linear equations that approximates the biharmonic equation

$$\Delta^2 u = f \text{ in } \Omega \subset \mathbb{R}^2,$$

equipped with some boundary conditions on $\partial\Omega$. The matrix of coefficients in the system corresponds to an equivalent coupled system, i.e.,

$$\mathcal{A} = \begin{bmatrix} \Delta & 0 \\ -j & \Delta \end{bmatrix}.$$

Materials and methods. The multilevel iteration is based on the operator [1]

$$T = I - cAZE^{-1}Z^T + AnZS^mZ^T,$$

incorporated in minimal-residual-type approximation, with the largest eigenvalue of $\langle AEW$ and $Z^T R^m \wedge R^m, m < n$, and $\mathcal{L} = Z^T AZ$.

Results and discussion. An example of numerical solution at convergence ($\|u - u_{\text{fii}}\| \leq 10^{-6}$) (is shown in Figure 1 for "clamp" boundary conditions. The convergence history is shown in Figure 2, indicating a superlinear convergence [2].

Conclusions. The iterative method converges at a rate that is independent of the mesh size. The rate of convergence is comparable to that of multigrid, but is achieved with simpler components.

Acknowledgments. The research is financially supported partly by NU Seed Grant.

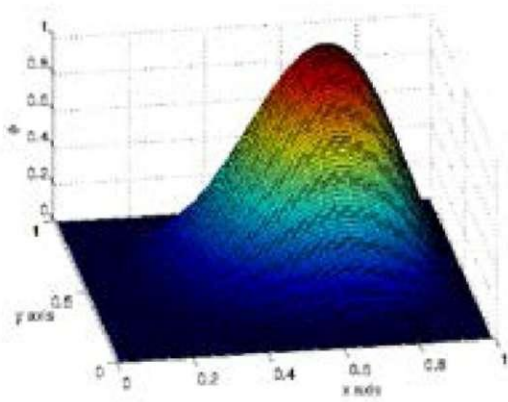


Figure 1.

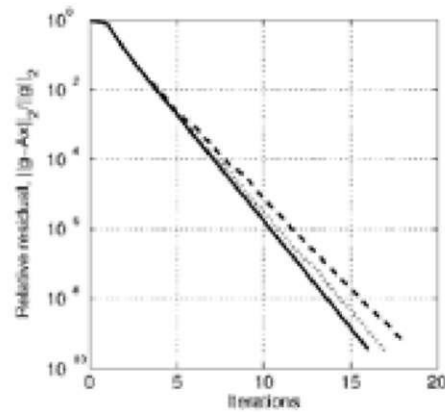


Figure 2.

References.

1. Multilevel Projection-based Nested Krylov Iteration for Boundary Value Problem, SIAM J. Sci. Comput. 30(3) pp. 1572-1595.
2. Y. Erlangga, All-at-once solution of the biharmonic equation using multilevel Krylov methods, submitted.