Part 2: Multigrid Methods for the computation of singular solutions and stress intensity factors

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Used literature

S. C. BRENNER, Multigrid Methods for the computation of singular solutions and stress intensity factors : Corner singularities I., Department of Mathematics and Center for Computation and Technology, Mathematics of computation, April 1999, Volume 86, Number 226, Pages 559-583.

Introduction

Let be:

 $\{\mathcal{T}_k\}, \ k \geq 1$, a family of triangulations of Ω , where a regular subdivision \mathcal{T}_{k+1} of is obtained from \mathcal{T}_k by connecting the edges of the triangles in \mathcal{T}_k .



Figure: Triangulation

 $V_k = \{ v \in H_0^1(\Omega) : v |_{\mathcal{T}} \in \mathcal{P}_1 \ \forall \mathcal{T} \in \mathcal{T}_k \} \dots$ piecewise linear finite elements associated with \mathcal{T}_k .

Introduction

The discrete inner product $(\cdot, \cdot)_k$ defined by

$$(v_1,v_2)_k=h_k^2\sum_{ ext{vertices p of \mathcal{T}_k}}v_1(p)v_2(p)\quad orall v_1,v_2\in V_k.$$

 $\Rightarrow (v, v)_k$ is spectral equivalent to $\|v\|_{L^2(\Omega)}^2 \quad \forall v \in V_k.$

The operators $A_k : V_k \to V_k$ and $I_k^{k-1} : V_k \to V_{k-1}$ (Restriction Operator), defined by:

$$(A_k v_1, v_2)_k = \int_{\Omega} \nabla v_1 \cdot \nabla v_2 \, dx \quad \forall v_1, v_2 \in V_k \subset V_{k-1},$$

 $(I_k^{k-1} v, w)_{k-1} = (v, w)_k \qquad \forall v \in V_k, w \in V_{k-1}.$

 \Rightarrow A_k symmetric, positive definite and the spectral radius $\rho(A_k) \lesssim h_k^{-2}$.

Standard k-th level multigrid iteration

The k-th level multigrid iteration with initial guess z_0 yields $MG(k, z_0, g)$ as an approximate solution to the equation

$$A_k z = g$$
.

For k = 1, $MG(1, z_0, g)$ is the solution obtained from an exact solver, i.e. $MG(1, z_0, g) = A_1^{-1}g$.

For k > 1, there are two steps.

Smoothing Step: Let $z_l \in V_k$ $(1 \le l \le m)$ be defined recursively by the equations

$$z_l = z_{l-1} + \frac{1}{\gamma_k}(g - A_k z_{l-1}), \quad 1 \le l \le m, \quad (\text{Richardson Relaxation})$$

where $m \in \mathbb{N}_0$ independent of k, and $\gamma_k = Ch_k^{-2}$ dominates $\rho(A_k)$.

Correction Step: Let $\overline{g} = I_k^{k-1}(g - A_k z_m) \in V_{k-1}$ and $q_i \in V_{k-1}$ $(0 \le i \le p, p = 1 \text{ (V-cycle) or } p = 2 \text{ (W-cycle)})$ be defined recursively by

$$q_0 = 0 \quad \text{and} \quad q_i = \underbrace{MG(k-1, q_{i-1}, \overline{g})}_{\text{approx. of } A_{k-1}^{-1}\overline{g}}, \quad 1 \leq i \leq p.$$

The output is obtained by combining the two steps:

$$MG(k, \mathbf{z}_0, g) = \mathbf{z}_m + q_p.$$

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Multigrid Methods

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Full multigrid algorithm 1

If $f \in L^2(\Omega)$, we use the nested iteration to compute κ_k and w_k .

The nested iteration:

For k = 1,

$$w_1=A_1^{-1}g_1,\quad \text{where}\quad (g_1,v)_1=\int_\Omega f\ v\ dx\quad \forall v\in\ V_1.$$

We set

$$\kappa_1 = 0$$
 and $u_1 = w_1$.

For $k \geq 2$, $\kappa_k \in \mathbb{R}$ are computed by

$$\kappa_k = \frac{1}{\pi} \left(\int_{\Omega} f s_- dx + \int_{\Omega} u_{k-1} \Delta s_- dx \right),$$

and $w_k \in V_k$ is obtained recursively by

$$w_{k,0} = w_{k-1}, \qquad w_{k,l} = MG(k, w_{k,l-1}, g_k), \qquad w_k = w_{k,n} \quad \text{for } 1 \le l \le n,$$

where n is a positive integer independent of k, and $g_k \in V_k$ is defined by

$$(g_k, v)_k = \int_{\Omega} (fv \, dx + \kappa_k \Delta s_+) \, dx \quad \forall v \in V_k.$$

We define then u_k by

 $u_k = \kappa_k s_+ + w_k.$

Full multigrid algorithm 2

If $f \in H^1(\Omega)$, we use the nested iteration to compute $\kappa_{\ell,k}$, $\ell \in \mathcal{L}$ and w_k .

The nested iteration:

For k = 1,

$$w_1 = A_1^{-1}g_1$$
, where $(g_1, v)_1 = \int_{\Omega} f v \, dx \quad \forall v \in V_1$.

We set

$$\kappa_{\ell,1} = 0$$
 for $\ell \in \mathcal{L}$, and $u_1 = w_1$.

For $k \geq 2$, $\kappa_{\ell,k} \in \mathbb{R}$ are computed by

$$\kappa_k = \frac{1}{\ell \pi} \left(\int_{\Omega} f \, s_{+,\,-\ell} \, dx + \int_{\Omega} u_{k-1} \Delta s_{+,\,-\ell} \, dx \right) \quad \text{for} \ \ \ell \in \mathcal{L},$$

and $w_k \in V_k$ is obtained recursively by

$$w_{k,0} = \mathcal{J}_{k-1}^{k} w_{k-1}, \qquad w_{k,l} = MG(k, w_{k,l-1}, g_k), \qquad w_k = w_{k,n} \quad \text{for } 1 \le l \le n$$

where n is a positive integer independent of k, and $g_k \in V_k$ is defined by

$$(g_k, v)_k = \int_{\Omega} \left(\operatorname{fv} dx + \sum_{\ell \in \mathcal{L}} \kappa_{\ell,k} \Delta s_{+,\ell} \right) dx \quad \forall v \in V_k.$$

We define then u_k by

$$u_k = \sum_{\ell \in \mathcal{L}} \kappa_{\ell,k} s_{+,\ell} + w_k.$$

The intergrid transfer operator \mathcal{J}_{k-1}^k

For

$$Q_k \subset H_0^1(\Omega))(k = 0, 1, 2, ...)$$
 quadratic Lagrange finite element space associated with \mathcal{T}_k . (1)

we define the interpolation operators

$$\mathcal{I}_{k-2}^{k-1}: \mathcal{Q}_{k-2} o \mathcal{V}_{k-1}$$

 $w o v$, such that $v(p) = w(p) \quad \forall$ vertices pof \mathcal{T}_{k-1}

which is an isomorphism and

$$egin{array}{lll} \mathcal{I}_{k-2}^k : \mathcal{Q}_{k-2} o V_k \ & w o v, ext{ such that } v(p) = w(p) & orall ext{ vertices } p ext{ of } \mathcal{T}_k. \end{array}$$

and further the intergrid transfer operator:

$$\mathcal{J}_{k-1}^k = \mathcal{I}_{k-2}^k \circ (\mathcal{I}_{k-2}^{k-1})^{-1} : V_{k-1} \to V_k \quad \text{for } k = 2, 3, \dots.$$

Conclusions

Contraction properties for the k-th level iteration

Convergence result for the k-th level iteration in the energy norm:

Lemma

Let p = 1 (V-cycle) or p = 2 (W-cycle) and $m \ge 1$ in the k-th level iteration. Then there exists a $\delta < 1$, independent of k, such that

$$|z - MG(k, z_0, g)|_{H^1(\Omega)} \le \delta |z - z_0|_{H^1(\Omega)}.$$
 (2)

Convergence result for the k-th level iteration in the $\|\cdot\|_{H^{1-(\pi/\omega)+\epsilon}(\Omega)}$ norm:

Theorem

Let p = 2 (W-cycle), $0 < \delta < 1$, $0 < \epsilon < \pi/\omega$ and $\alpha_{\epsilon} = 1 - \pi/\omega \neq 1/2$. If the number of smoothing steps m in the k-th level iteration is sufficiently large, then we have

$$\|z - MG(k, z_0, g)\|_{H^{\alpha_{\epsilon}}(\Omega)} \leq \delta \|z - z_0\|_{H^{\alpha_{\epsilon}}(\Omega)}.$$
(3)

Convergence Analysis for the full multigrid algorithm 1

Theorem

Let p = 2 (W-cycle), $0 < \epsilon < \pi/\omega$, $\alpha_{\epsilon} = 1 - \pi/\omega \neq 1/2$ and the number of smoothing steps m in the k-th level iteration be sufficiently large, that (2) and (3), hold for $0 < \delta < 1$. If the number of nested iterations n is sufficiently large, then we have

$$|w - w_k|_{H^1(\Omega)} \lesssim h_k ||f||_{L^2(\Omega)},\tag{4}$$

$$\kappa - \kappa_k | \lesssim_{\epsilon} h_k^{1 + \pi/\omega - \epsilon} \|f\|_{L^2(\Omega)},$$
(5)

$$\|w - w_k\|_{H^{\alpha_{\epsilon}}(\Omega)} \lesssim_{\epsilon} h_k^{1 + \pi/\omega - \epsilon} \|f\|_{L^2(\Omega)}.$$
(6)

where w_k and κ_k are computed by Full multigrid algorithm 1.

Corollary

Under the assumption of theorem 3, we have

$$|u-u_k|_{H^1(\Omega)} \lesssim h_k \|f\|_{L^2(\Omega)}.$$

(7)

Convergence Analysis for the full multigrid algorithm 2

Properties of the intergrid transfer operator $\mathcal{J}_{k-1}^k:V_{k-1}
ightarrow V_k$

Lemma

We have the following estimates for \mathcal{J}_{k-1}^k :

$$|\mathcal{J}_{k-1}^{k}v|_{H^{1}(\Omega)} \lesssim h_{k}|v|_{H^{1}(\Omega)} \quad \forall v \in V_{k-1},$$
(8)

$$|\Pi_{k}\eta - \mathcal{J}_{k-1}^{k}\Pi_{k-1}\eta|_{H^{1}(\Omega)} \lesssim h_{k}^{1+t} \|\eta\|_{H^{2+t}(\Omega)} \quad \forall v \in V_{k-1},$$
(9)

where

$$\begin{array}{l} \Pi_k : H^1(\Omega) \to V_k \\ \\ w \to v, \text{ such that } v(p) = w(p) \quad \forall \text{ vertices } p \text{ of } \mathcal{T}_k, \end{array}$$

is the nodal interpolation operator associated with V_k and $0 \le t \le 1$.

Uniform band condition (UBC)

Definition

A uniform band in a triangulation is a collection of triangle between two parallel lines, such that any two triangles sharing a common side form a parallelogram (see figure 2). We say a triangulation satisfies the uniform band condition (UBC), if it can be divided completely into uniform bands (see figure 3).



Remark

One can always find a triangulation satisfying the uniform band condition for any polygonal domain whose vertices all have rational coordinates, and the uniform band condition is preserved by regular subdivision.

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Super convergence result

We define the Ritz projection operator $P_k: H^2(\Omega)
ightarrow V_k$ by

$$\int_{\Omega} \nabla(\eta - P_k \eta) \cdot \nabla v \, dx = 0 \quad \forall \eta \in H^1_0(\Omega), \ v \in V_k.$$

Lemma

Suppose the triangulations \mathcal{T}_k satisfy the uniform band condition and $\eta \in H^3(\Omega) \cap H^1_0(\Omega)$. Then

$$|\Pi_k\eta - P_k\eta|_{H^1(\Omega)} \lesssim h_k^2 \|\eta\|_{H^3(\Omega)}.$$

Corollary

Suppose the triangulations \mathcal{T}_k satisfy the uniform band condition and $\eta \in H^3(\Omega) \cap H^1_0(\Omega)$ for $0 \le t \le 1$. Then

$$|\Pi_k\eta - P_k\eta|_{H^1(\Omega)} \lesssim h_k^{1+t} \|\eta\|_{H^{2+t}(\Omega)}$$

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Multigrid Methods

Convergence Analysis for the full multigrid algorithm 2

Using this previous superconvergence result we can show:

Theorem

Let $f \in H^1(\Omega)$. Assume that the triangulations \mathcal{T}_k satisfy the uniform band condition, p = 1 (V-cycle), or p = 2 (W-cycle), and $m \ge 1$. If the number of nested iterations n is sufficiently large, then we have

$$\left\| \mathbf{h}_{k} \mathbf{w} - \mathbf{w}_{k} \right\|_{H^{1}(\Omega)} \lesssim_{\epsilon} h_{k}^{2-\epsilon} \left\| f \right\|_{H^{1}(\Omega)},\tag{10}$$

$$\sum_{\ell \in \mathcal{L}} |\kappa_{\ell} - \kappa_{\ell,k}| \lesssim_{\epsilon} h_k^{2-\epsilon} \|f\|_{H^1(\Omega)},\tag{11}$$

where $\mathcal{L} = \{\ell \in \mathbb{N} : \ell \pi / \omega < 2\}$ and w_k , $\kappa_{l,k}$ are computed by Full multigrid algorithm 2.

Corollary

Under the assumption of theorem 7, we have

$$|u - u_k|_{H^1(\Omega)} \lesssim h_k \|f\|_{H^1(\Omega)} \quad \text{and} \quad \max_p |u(p) - u_k(p)|_{H^1(\Omega)} \lesssim_{\epsilon} h_k^{2-\epsilon} \|f\|_{H^1(\Omega)}, \tag{12}$$

where the maximum is taken over all the vertices $p \in \mathcal{T}_k$.

Remark

If for all internal angles ω of Ω we have $\ell \omega \neq \pi/2$ for all $\ell \in \mathbb{N}$, then $w \in H^3(\Omega)$,

from which follows the ϵ -independent estimates:

$$\begin{aligned} |\Pi_k w - w_k|_{H^1(\Omega)} \lesssim h_k^2 \|f\|_{H^1(\Omega)}, \\ \sum_{\ell \in \mathcal{L}} |\kappa_\ell - \kappa_{\ell,k}| \lesssim h_k^2 \|f\|_{H^1(\Omega)}, \\ \max_p |u(p) - u_k(p)|_{H^1(\Omega)} \lesssim h_k^2 |\ln h_k|^{1/2} \|f\|_{H^1(\Omega)} \end{aligned}$$

Model data:

Domain Ω :

 Γ -shaped domain (see figures 4 and 5) with vertices (0,0), (0,1), (1,1), (-1,1), (-1,-1) and (0,-1).



Figure: Γ-shape triangulation (without UBC)



Figure: Γ-shape triangulation (with UBC)

Model data:

Finite element: P1-Lagrange finite element.

Meshsize:

The meshsize h_k for the k-th level grid is taken by 2^{-k} .

Multigrid parameters:

Using a W-cycle k-th (p=2) level iteration, with 5 smoothing steps (m=n=5). Why m = n = 5? Because the numerical results do not appear to improve for any larger m or n.

Convergence results

Numerical Experiments

Conclusions

Singular function on the Γ -shaped domain:

$$s_1(r,\theta) = \eta(r)r^{2/3}\sin(2/3\theta),$$

 $s_2(r,\theta) = \eta(r)r^{4/3}\sin(4/3\theta).$

Cut-off function η :

$$\eta(r) = \begin{cases} 1 & 0 \le r \le \frac{1}{4} \\ -192r^5 + 480r^4 - 440r^3 + 180r^2 - \frac{135r}{4} + \frac{27}{8}, & \frac{1}{4} \le r \le \frac{3}{4}, \\ 0 & 3/4 \le r. \end{cases}$$

(see figure 6).



Figure: Cut off function η

Input data:

We will now compute a solution of the Poisson equation

$$\begin{aligned} -\Delta u &= f & \text{in } \Omega, \\ u &= 0 & \text{on } \partial \Omega. \end{aligned} \tag{13}$$

using

- Standard full multigrid algorithm.
- Full mulitgrid algorithm 1.
- Full mulitgrid algorithm 2.

for

$$f = -\Delta s_1 - \Delta s_2 + 6x(y^2 - y^4) + (x - x^3)(12y^2 - 2),$$

with exact solution

$$u = \underbrace{s_1}_{\in H^1(\Omega) \land \notin H^2(\Omega)} + \underbrace{s_2}_{\in H^2(\Omega) \land \notin H^{3-\epsilon}(\Omega)} + (x - x^3)(y^2 - y^4)$$
 (exact solution).

Experiment 1: Standard full multigrid algorithm (SFA)

Solving the Poisson equation (13)

$$-\Delta u = f$$
 in Ω , $u = 0$ on $\partial \Omega$.

with

$$f = -\Delta s_1 - \Delta s_2 + 6x(y^2 - y^4) + (x - x^3)(12y^2 - 2)$$

and exact solution

$$u = s_1 + s_2 + (x - x^3)(y^2 - y^4),$$

by the standard full multigrid algorithm, on the the Γ -shape, using the discretization fulfills not the uniform band condition presented in figure 4.

Approximations for the stress intensity factors κ_k are computed by the extraction formula

$$\kappa_h = rac{1}{\pi} \left(\int_\Omega f s_- \, dx + \int_\Omega u \Delta s_- \, dx
ight),$$

using the P1 finite element solution u_k obtained by standard full multigrid algorithm.

Experiment 1: Standard full multigrid algorithm (SFA)

$$e_k = |\Pi_k u - u_k|_{H^1(\Omega)} \dots$$
 error in the energy norm,

$$\begin{split} \sigma_k &= \log_2\left(\frac{|\kappa_{k-1}-1|}{|\kappa_k-1|}\right)\ldots \text{ convergence rate for stress intensity factor}\\ \epsilon_k &= \log_2\left(\frac{e_{k-1}}{e_k}\right)\ldots \text{ convergence rate in the energy norm.} \end{split}$$

 \Rightarrow Theoretical: $\sigma_k = \mathcal{O}(h_k^{4/3})$ and $\epsilon_k = \mathcal{O}(h_k^{2/3})$

k	κ_k	σ_k	e_k	ϵ_k
1	1.6999229601	-	$1.27093 imes 10^0$	-
2	1.2589102299	1.43	$5.91072 imes 10^{-1}$	1.1045
3	1.1036407706	1.32	$1.61387 imes 10^{-1}$	1.8728
4	1.0287080790	1.85	$5.74371 imes 10^{-2}$	1.4905
5	1.0073492045	1.97	$2.76732 imes 10^{-2}$	1.0535
6	1.0020544785	1.84	$1.64752 imes 10^{-2}$	0.7482
7	1.0005531037	1.89	$1.02811 imes 10^{-2}$	0.6803
8	1.0001571227	1.82	$6.46930 imes 10^{-2}$	0.6683
9	1.0000458701	1.78	$4.07502 imes 10^{-3}$	0.6668
10	1.0000142397	1.69	$2.56715 imes 10^{-3}$	0.6666
11	1.0000046460	1.62	$1.61722 imes 10^{-3}$	0.6666

Figure: Results for SFA.

Experiment 2: Full multigrid algorithm 1 (FMGA1)

Solving the Poisson equation

$$-\Delta u = f$$
 in Ω , $u = 0$ on $\partial \Omega$.

with

$$f = -\Delta s_1 - \Delta s_2 + 6x(y^2 - y^4) + (x - x^3)(12y^2 - 2)$$

and exact solution

$$u = s_1 + s_2 + (x - x^3)(y^2 - y^4),$$

by the standard full multigrid algorithm 2, on the the Γ -shape, using the discretization fulfills not the uniform band condition presented in figure 4.

We compute κ_k and $w_k \in V_k$ which are approximations of ...

- stress intensity factor κ = 1,
- and the regular part of the exact solution $w = s_2 + (x x^3)(y^2 y^4)$.

Experiment 2: Full multigrid algorithm 1 (FMGA1)

$$\begin{split} e_k &= |\Pi_k w - w_k|_{H^1(\Omega)} \dots \text{ error in the energy norm,} \\ \sigma_k &= \log_2 \left(\frac{|\kappa_{k-1} - 1|}{|\kappa_k - 1|} \right) \dots \text{ convergence rate for stress intensity factor,} \\ \epsilon_k &= \log_2 \left(\frac{e_{k-1}}{e_k} \right) \dots \text{ convergence rate in the energy norm.} \end{split}$$

 \Rightarrow Theoretical: $\sigma_k = \mathcal{O}(h_k^{5/3})$ and $\epsilon_k = \mathcal{O}(h_k)$

. --

k	κ_k	σ_k	e_k	ϵ_k
1	-	-	$7.929 imes10^{-1}$	-
2	1.69992296014	-	$8.364 imes10^{-1}$	-0.07
3	0.82132136706	1.97	$2.322 imes 10^{-1}$	1.85
4	1.02037630458	3.13	$3.456 imes10^{-2}$	2.75
5	0.99943755129	5.18	$6.236 imes10^{-3}$	2.47
6	1.00003984026	3.82	$1.595 imes10^{-3}$	1.97
7	1.00000536058	2.89	$4.200 imes10^{-4}$	1.93
8	1.00000234005	1.20	$1.170 imes10^{-4}$	1.84
9	1.00000057569	2.02	$3.567 imes10^{-5}$	1.71
10	1.00000012632	2.19	$1.204 imes 10^{-5}$	1.57
11	1.0000002876	2.13	$4.397 imes10^{-6}$	1.45
12	1.0000000746	1.95	-	-

Figure: Results for FMGA1.

Experiment 3: Full multigrid algorithm 2 (FMGA2)

Solving the Poisson equation (13)

$$-\Delta u = f$$
 in Ω , $u = 0$ on $\partial \Omega$.

with

$$f = -\Delta s_1 - \Delta s_2 + 6x(y^2 - y^4) + (x - x^3)(12y^2 - 2)$$

and exact solution

$$u = s_1 + s_2 + (x - x^3)(y^2 - y^4),$$

by the standard full multigrid algorithm 2, on the the Γ -shape, using the discretization fulfills the uniform band condition presented in figure 5.

We compute $\kappa_{1,k}, \kappa_{2,k}$ and $w_k \in V_k$ which are approximations of ...

- stress intensity factors κ₁ = κ₂ = 1,
- and the regular part of the exact solution $w = (x x^3)(y^2 y^4)$.

Experiment 3: Full multigrid algorithm 2 (FMGA2)

$$e_k = |\Pi_k w - w_k|_{H^1(\Omega)} \dots$$
 error in the energy norm,

$$\begin{split} \sigma_{i,k} &= \log_2\left(\frac{|\kappa_{i,k-1}-1|}{|\kappa_{i,k}-1|}\right) \dots \text{convergence rate for stress intensity factor} \\ \epsilon_k &= \log_2\left(\frac{e_{k-1}}{e_k}\right) \dots \text{convergence rate in the energy norm.} \end{split}$$

 $\Rightarrow \text{Theoretical:} \quad \sigma_{i,k} = \mathcal{O}(h_k^2) \quad \text{and} \quad \epsilon_k = \mathcal{O}(h_k^2)$

k	$\kappa_{1,k}$	$\sigma_{1,k}$	$\kappa_{2,k}$	$\sigma_{2,k}$	e_k	ϵ_k
1	-	-	-	-	1.124×10^{0}	-
2	1.6229151283	-	1.17131298888	-	7.361×10^{-1}	0.61
3	0.8859991798	2.45	0.99336080108	4.69	$1.417 imes10^{-1}$	2.38
4	1.0091773397	3.63	1.00029662538	4.48	$1.131 imes10^{-2}$	3.65
5	0.9999856171	9.32	1.00023130682	0.36	$5.829 imes10^{-4}$	4.28
6	1.0000653041	-2.18	1.00002651087	3.13	1.551×10^{-4}	1.91
7	1.0000136298	2.26	1.00000976600	1.44	$3.636 imes10^{-5}$	2.09
8	1.0000044994	1.60	1.00000116447	3.07	$9.574 imes10^{-6}$	1.93
9	1.0000011279	2.00	1.00000029598	1.98	2.376×10^{-6}	2.01
10	1.000002659	2.08	1.0000008791	1.75	$5.810 imes10^{-7}$	2.03
11	1.000000638	2.06	1.0000002475	1.82	$1.433 imes10^{-7}$	2.02
12	1.000000163	1.97	1.0000000585	2.08	-	-

Figure: Results for FMA2.

Conclusions

- The multigrid methods use the simplest finite element.
- Since the grid are generated by connecting midpoints, it is easy to parallelize the algorithms.
- For more regular f, there exists a singular function representations where the regular part w is also more regular. In such cases multigrid methods with higher orders of convergence can be developed using higher order elements.
- Note that other superconvergence results which are less restrictive that the one based on the "uniform band" condition can also be used if the are available.