# 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:
$\left\{\mathcal{T}_{k}\right\}, k \geq 1$, a family of triangulations of $\Omega$, 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
$V_{k}=\left\{v \in H_{0}^{1}(\Omega):\left.v\right|_{T} \in \mathcal{P}_{1} \forall T \in \mathcal{T}_{k}\right\} \ldots$ piecewise linear finite elements associated with $\mathcal{T}_{k}$.

## Introduction

The discrete inner product $(\cdot, \cdot)_{k}$ defined by

$$
\begin{aligned}
& \quad\left(v_{1}, v_{2}\right)_{k}=h_{k}^{2} \sum_{\text {vertices } p \text { of } \mathcal{T}_{k}} v_{1}(p) v_{2}(p) \quad \forall v_{1}, v_{2} \in V_{k} . \\
& \Rightarrow(v, v)_{k} \text { is spectral equivalent to }\|v\|_{L^{2}(\Omega)}^{2} \quad \forall v \in V_{k} .
\end{aligned}
$$

The operators $A_{k}: V_{k} \rightarrow V_{k}$ and $I_{k}^{k-1}: V_{k} \rightarrow V_{k-1}$ (Restriction Operator), defined by:

$$
\begin{aligned}
\left(A_{k} v_{1}, v_{2}\right)_{k} & =\int_{\Omega} \nabla v_{1} \cdot \nabla v_{2} d x \quad \forall v_{1}, v_{2} \in V_{k} \subset V_{k-1}, \\
\left(I_{k}^{k-1} v, w\right)_{k-1} & =(v, w)_{k} \quad \forall v \in V_{k}, w \in V_{k-1} .
\end{aligned}
$$

$\Rightarrow A_{k}$ symmetric, positive definite and the spectralradius $\rho\left(A_{k}\right) \lesssim h_{k}^{-2}$.

## Standard $k$-th level multigrid iteration

The $k$-th level multigrid iteration with initial guess $z_{0}$ yields $M G\left(k, z_{0}, g\right)$ as an approximate solution to the equation

$$
A_{k} z=g
$$

For $k=1, M G\left(1, z_{0}, g\right)$ is the solution obtained from an exact solver, i.e. $M G\left(1, z_{0}, g\right)=A_{1}^{-1} g$.
For $k>1$, there are two steps.
Smoothing Step: Let $z_{I} \in V_{k}(1 \leq I \leq m)$ be defined recursively by the equations

$$
z_{I}=z_{I-1}+\frac{1}{\gamma_{k}}\left(g-A_{k} z_{I-1}\right), \quad 1 \leq I \leq m, \quad \text { (Richardson Relaxation) }
$$

where $m \in \mathbb{N}_{0}$ independent of $k$, and $\gamma_{k}=C h_{k}^{-2}$ dominates $\rho\left(A_{k}\right)$.
Correction Step: Let $\bar{g}=I_{k}^{k-1}\left(g-A_{k} z_{m}\right) \in V_{k-1}$ and $q_{i} \in V_{k-1}(0 \leq i \leq p, p=1$ (V-cycle) or $p=2$ (W-cycle)) be defined recursively by

$$
q_{0}=0 \quad \text { and } \quad q_{i}=\underbrace{M G\left(k-1, q_{i-1}, \bar{g}\right)}_{\text {approx. of } A_{k-1}^{-1} \bar{g}}, \quad 1 \leq i \leq p .
$$

The output is obtained by combining the two steps:

$$
M G\left(k, z_{0}, g\right)=z_{m}+q_{p}
$$

## Full multigrid algorithm 1

If $f \in L^{2}(\Omega)$, we use the nested iteration to compute $\kappa_{k}$ and $w_{k}$.

## The nested iteration:

For $k=1$,

$$
w_{1}=A_{1}^{-1} g_{1}, \quad \text { where } \quad\left(g_{1}, v\right)_{1}=\int_{\Omega} f v d x \quad \forall v \in V_{1}
$$

We set

$$
\kappa_{1}=0 \quad \text { and } \quad u_{1}=w_{1} .
$$

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

$$
\kappa_{k}=\frac{1}{\pi}\left(\int_{\Omega} f s_{-} d x+\int_{\Omega} u_{k-1} \Delta s_{-} d x\right)
$$

and $w_{k} \in V_{k}$ is obtained recursively by

$$
w_{k, 0}=w_{k-1}, \quad w_{k, l}=M G\left(k, w_{k, l-1}, g_{k}\right), \quad w_{k}=w_{k, n} \quad \text { for } 1 \leq 1 \leq n,
$$

where $n$ is a positive integer independent of $k$, and $g_{k} \in V_{k}$ is defined by

$$
\left(g_{k}, v\right)_{k}=\int_{\Omega}\left(f v d x+\kappa_{k} \Delta s_{+}\right) d x \quad \forall v \in V_{k}
$$

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 $k=1$,

$$
w_{1}=A_{1}^{-1} g_{1}, \quad \text { where } \quad\left(g_{1}, v\right)_{1}=\int_{\Omega} f v d x \quad \forall v \in V_{1}
$$

We set

$$
\kappa_{\ell, 1}=0 \quad \text { for } \ell \in \mathcal{L}, \quad \text { and } \quad u_{1}=w_{1}
$$

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

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

and $w_{k} \in V_{k}$ is obtained recursively by

$$
w_{k, 0}=\mathcal{J}_{k-1}^{k} w_{k-1}, \quad w_{k, l}=M G\left(k, w_{k, l-1}, g_{k}\right), \quad w_{k}=w_{k, n} \quad \text { for } 1 \leq I \leq n
$$

where $n$ is a positive integer independent of $k$, and $g_{k} \in V_{k}$ is defined by

$$
\left(g_{k}, v\right)_{k}=\int_{\Omega}\left(f v d x+\sum_{\ell \in \mathcal{L}} \kappa_{\ell, k} \Delta s_{+, \ell}\right) d x \quad \forall v \in V_{k}
$$

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

$$
\begin{equation*}
\left.Q_{k} \subset H_{0}^{1}(\Omega)\right)(k=0,1,2, \ldots) \text { quadratic Lagrange finite element space associated with } \mathcal{T}_{k} \tag{1}
\end{equation*}
$$

we define the interpolation operators

$$
\begin{aligned}
\mathcal{I}_{k-2}^{k-1}: Q_{k-2} & \rightarrow V_{k-1} \\
w & \rightarrow v, \text { such that } v(p)=w(p) \quad \forall \text { vertices pof } \mathcal{T}_{k-1}
\end{aligned}
$$

which is an isomorphism and

$$
\begin{aligned}
\mathcal{I}_{k-2}^{k}: Q_{k-2} & \rightarrow V_{k} \\
w & \rightarrow v, \text { such that } v(p)=w(p) \quad \forall \text { vertices } p \text { of } \mathcal{T}_{k},
\end{aligned}
$$

and further the intergrid transfer operator:

$$
\mathcal{J}_{k-1}^{k}=\mathcal{I}_{k-2}^{k} \circ\left(\mathcal{I}_{k-2}^{k-1}\right)^{-1}: V_{k-1} \rightarrow V_{k} \quad \text { for } k=2,3, \ldots
$$

## 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 $m \geq 1$ in the $k$-th level iteration.
Then there exists a $\delta<1$, independent of $k$, such that

$$
\begin{equation*}
\left|z-M G\left(k, z_{0}, g\right)\right|_{H^{1}(\Omega)} \leq \delta\left|z-z_{0}\right|_{H^{1}(\Omega)} . \tag{2}
\end{equation*}
$$

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

$$
\begin{equation*}
\left\|z-M G\left(k, z_{0}, g\right)\right\|_{H^{\alpha} \epsilon(\Omega)} \leq \delta\left\|z-z_{0}\right\|_{H^{\alpha}(\Omega)} \tag{3}
\end{equation*}
$$

## 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

$$
\begin{align*}
\left|w-w_{k}\right|_{H^{1}(\Omega)} & \lesssim h_{k}\|f\|_{L^{2}(\Omega)}  \tag{4}\\
\left|\kappa-\kappa_{k}\right| & \lesssim \epsilon h_{k}^{1+\pi / \omega-\epsilon}\|f\|_{L^{2}(\Omega)}  \tag{5}\\
\left\|w-w_{k}\right\|_{H^{\alpha} \epsilon(\Omega)} & \lesssim \epsilon h_{k}^{1+\pi / \omega-\epsilon}\|f\|_{L^{2}(\Omega)} \tag{6}
\end{align*}
$$

where $w_{k}$ and $\kappa_{k}$ are computed by Full multigrid algorithm 1.

## Corollary

Under the assumption of theorem 3, we have

$$
\begin{equation*}
\left|u-u_{k}\right|_{H^{1}(\Omega)} \lesssim h_{k}\|f\|_{L^{2}(\Omega)} . \tag{7}
\end{equation*}
$$

## Convergence Analysis for the full multigrid algorithm 2

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

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

$$
\begin{align*}
\left|\mathcal{J}_{k-1}^{k} v\right|_{H^{1}(\Omega)} & \lesssim h_{k}|v|_{H^{1}(\Omega)} \quad \forall v \in V_{k-1},  \tag{8}\\
\left|\Pi_{k} \eta-\mathcal{J}_{k-1}^{k} \Pi_{k-1} \eta\right|_{H^{1}(\Omega)} & \lesssim h_{k}^{1+t}\|\eta\|_{H^{2+t}(\Omega)} \quad \forall v \in V_{k-1}, \tag{9}
\end{align*}
$$

where

$$
\begin{aligned}
\Pi_{k}: H^{1}(\Omega) & \rightarrow V_{k} \\
w & \rightarrow v, \text { such that } v(p)=w(p) \quad \forall \text { vertices } p \text { of } \mathcal{T}_{k},
\end{aligned}
$$

is the nodal interpolation operator associated with $V_{k}$ and $0 \leq t \leq 1$.

## Uniform band condition (UBC)

## Definition

A uniform band in a triangulation is a collection of triangle between two parallel lines, such that any two triangle s 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).


Figure
Figure

## 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.

## Super convergence result

We define the Ritz projection operator $P_{k}: H^{2}(\Omega) \rightarrow V_{k}$ by

$$
\int_{\Omega} \nabla\left(\eta-P_{k} \eta\right) \cdot \nabla v d x=0 \quad \forall \eta \in H_{0}^{1}(\Omega), \quad v \in V_{k} .
$$

## Lemma

Suppose the triangulations $\mathcal{T}_{k}$ satisfy the uniform band condition and $\eta \in H^{3}(\Omega) \cap H_{0}^{1}(\Omega)$. Then

$$
\left|\Pi_{k} \eta-P_{k} \eta\right|_{H^{1}(\Omega)} \lesssim h_{k}^{2}\|\eta\|_{H^{3}(\Omega)} .
$$

## Corollary

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

$$
\left|\Pi_{k} \eta-P_{k} \eta\right|_{H^{1}(\Omega)} \lesssim h_{k}^{1+t}\|\eta\|_{H^{2+t}(\Omega)} .
$$

## 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 $m \geq 1$. If the number of nested iterations $n$ is sufficiently large, then we have

$$
\begin{align*}
\left|\Pi_{k} w-w_{k}\right|_{H^{1}(\Omega)} & \lesssim_{\epsilon} h_{k}^{2-\epsilon}\|f\|_{H^{1}(\Omega)}  \tag{10}\\
\sum_{\ell \in \mathcal{L}}\left|\kappa_{\ell}-\kappa_{\ell, k}\right| & \lesssim \epsilon h_{k}^{2-\epsilon}\|f\|_{H^{1}(\Omega)} \tag{11}
\end{align*}
$$

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

$$
\begin{equation*}
\left|u-u_{k}\right|_{H^{1}(\Omega)} \lesssim h_{k}\|f\|_{H^{1}(\Omega)} \quad \text { and } \quad \max _{p}\left|u(p)-u_{k}(p)\right|_{H^{1}(\Omega)} \lesssim \epsilon h_{k}^{2-\epsilon}\|f\|_{H^{1}(\Omega)} \tag{12}
\end{equation*}
$$

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

## Remark

If for all internal angles $\omega$ of $\Omega$ we have $\ell \omega \neq \pi / 2$ for all $\ell \in \mathbb{N}$, then

$$
w \in H^{3}(\Omega),
$$

from which follows the $\epsilon$-independent estimates:

$$
\begin{aligned}
\left|\Pi_{k} w-w_{k}\right|_{H^{1}(\Omega)} & \lesssim h_{k}^{2}\|f\|_{H^{1}(\Omega)} \\
\sum_{\ell \in \mathcal{L}}\left|\kappa_{\ell}-\kappa_{\ell, k}\right| & \lesssim h_{k}^{2}\|f\|_{H^{1}(\Omega)} \\
\max _{p}\left|u(p)-u_{k}(p)\right|_{H^{1}(\Omega)} & \lesssim h_{k}^{2}\left|\ln h_{k}\right|^{1 / 2}\|f\|_{H^{1}(\Omega)}
\end{aligned}
$$

## Model data:

## Domain $\Omega$ :

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


Figure: Г-shape triangulation (without UBC)


Figure: $\Gamma$-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 ( $\mathrm{m}=\mathrm{n}=5$ ). Why $m=n=5$ ? Because the numerical results do not appear to improve for any larger $m$ or $n$.

Singular function on the $\Gamma$-shaped domain:

$$
\begin{aligned}
& s_{1}(r, \theta)=\eta(r) r^{2 / 3} \sin (2 / 3 \theta), \\
& s_{2}(r, \theta)=\eta(r) r^{4 / 3} \sin (4 / 3 \theta)
\end{aligned}
$$

Cut-off function $\eta$ :

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

(see figure 6).


Figure: Cut off function $\eta$

## Input data:

We will now compute a solution of the Poisson equation

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

using

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

$$
f=-\Delta s_{1}-\Delta s_{2}+6 x\left(y^{2}-y^{4}\right)+\left(x-x^{3}\right)\left(12 y^{2}-2\right)
$$

with exact solution

$$
u=\underbrace{s_{1}}_{\in H^{1}(\Omega) \wedge \notin H^{2}(\Omega)}+\underbrace{s_{2}}_{\in H^{2}(\Omega) \wedge \notin H^{3-\epsilon}(\Omega)}+\left(x-x^{3}\right)\left(y^{2}-y^{4}\right) \text { (exact solution). }
$$

## Experiment 1: Standard full multigrid algorithm (SFA)

Solving the Poisson equation (13)

$$
-\Delta u=f \quad \text { in } \Omega, \quad u=0 \quad \text { on } \partial \Omega .
$$

with

$$
f=-\Delta s_{1}-\Delta s_{2}+6 x\left(y^{2}-y^{4}\right)+\left(x-x^{3}\right)\left(12 y^{2}-2\right)
$$

and exact solution

$$
u=s_{1}+s_{2}+\left(x-x^{3}\right)\left(y^{2}-y^{4}\right)
$$

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

Approximations for the stress intensity factors $\kappa_{k}$ are computed by the extraction formula

$$
\kappa_{h}=\frac{1}{\pi}\left(\int_{\Omega} f s_{-} d x+\int_{\Omega} u \Delta s_{-} d x\right),
$$

using the P1 finite element solution $u_{k}$ obtained by standard full multigrid algorithm.

## Experiment 1: Standard full multigrid algorithm (SFA)

$$
\begin{aligned}
e_{k} & =\left|\Pi_{k} u-u_{k}\right|_{H^{1}(\Omega)} \ldots \text { error in the energy norm }, \\
\sigma_{k} & =\log _{2}\left(\frac{\left|\kappa_{k-1}-1\right|}{\left|\kappa_{k}-1\right|}\right) \ldots \text { convergence rate for stress intensity factor, } \\
\epsilon_{k} & =\log _{2}\left(\frac{e_{k-1}}{e_{k}}\right) \ldots \text { convergence rate in the energy norm. }
\end{aligned}
$$

$\Rightarrow$ Theoretical: $\quad \sigma_{k}=\mathcal{O}\left(h_{k}^{4 / 3}\right) \quad$ and $\quad \epsilon_{k}=\mathcal{O}\left(h_{k}^{2 / 3}\right)$

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

Figure: Results for SFA.

## Experiment 2: Full multigrid algorithm 1 (FMGA1)

Solving the Poisson equation

$$
-\Delta u=f \quad \text { in } \Omega, \quad u=0 \quad \text { on } \partial \Omega .
$$

with

$$
f=-\Delta s_{1}-\Delta s_{2}+6 x\left(y^{2}-y^{4}\right)+\left(x-x^{3}\right)\left(12 y^{2}-2\right)
$$

and exact solution

$$
u=s_{1}+s_{2}+\left(x-x^{3}\right)\left(y^{2}-y^{4}\right)
$$

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

We compute $\kappa_{k}$ and $w_{k} \in V_{k}$ which are approximations of $\ldots$

- stress intensity factor $\kappa=1$,
- and the regular part of the exact solution $w=s_{2}+\left(x-x^{3}\right)\left(y^{2}-y^{4}\right)$.


## Experiment 2: Full multigrid algorithm 1 (FMGA1)

$$
\begin{aligned}
e_{k} & =\left|\Pi_{k} w-w_{k}\right|_{H^{1}(\Omega)} \ldots \text { error in the energy norm }, \\
\sigma_{k} & =\log _{2}\left(\frac{\left|\kappa_{k-1}-1\right|}{\left|\kappa_{k}-1\right|}\right) \ldots \text { convergence rate for stress intensity factor, } \\
\epsilon_{k} & =\log _{2}\left(\frac{e_{k-1}}{e_{k}}\right) \ldots \text { convergence rate in the energy norm. }
\end{aligned}
$$

$\Rightarrow$ Theoretical: $\quad \sigma_{k}=\mathcal{O}\left(h_{k}^{5 / 3}\right) \quad$ and $\quad \epsilon_{k}=\mathcal{O}\left(h_{k}\right)$

| $k$ | $\kappa_{k}$ | $\sigma_{k}$ | $e_{k}$ | $\epsilon_{k}$ |
| :---: | :---: | :---: | :---: | :---: |
| 1 | - | - | $7.929 \times 10^{-1}$ | - |
| 2 | 1.69992296014 | - | $8.364 \times 10^{-1}$ | -0.07 |
| 3 | 0.82132136706 | 1.97 | $2.322 \times 10^{-1}$ | 1.85 |
| 4 | 1.02037630458 | 3.13 | $3.456 \times 10^{-2}$ | 2.75 |
| 5 | 0.99943755129 | 5.18 | $6.236 \times 10^{-3}$ | 2.47 |
| 6 | 1.00003984026 | 3.82 | $1.595 \times 10^{-3}$ | 1.97 |
| 7 | 1.00000536058 | 2.89 | $4.200 \times 10^{-4}$ | 1.93 |
| 8 | 1.00000234005 | 1.20 | $1.170 \times 10^{-4}$ | 1.84 |
| 9 | 1.00000057569 | 2.02 | $3.567 \times 10^{-5}$ | 1.71 |
| 10 | 1.00000012632 | 2.19 | $1.204 \times 10^{-5}$ | 1.57 |
| 11 | 1.00000002876 | 2.13 | $4.397 \times 10^{-6}$ | 1.45 |
| 12 | 1.00000000746 | 1.95 | - | - |

Figure: Results for FMGA1.

## Experiment 3: Full multigrid algorithm 2 (FMGA2)

Solving the Poisson equation (13)

$$
-\Delta u=f \quad \text { in } \Omega, \quad u=0 \quad \text { on } \partial \Omega .
$$

with

$$
f=-\Delta s_{1}-\Delta s_{2}+6 x\left(y^{2}-y^{4}\right)+\left(x-x^{3}\right)\left(12 y^{2}-2\right)
$$

and exact solution

$$
u=s_{1}+s_{2}+\left(x-x^{3}\right)\left(y^{2}-y^{4}\right),
$$

by the standard full multigrid algorithm 2, on the the $\Gamma$-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 $\ldots$

- stress intensity factors $\kappa_{1}=\kappa_{2}=1$,
- and the regular part of the exact solution $w=\left(x-x^{3}\right)\left(y^{2}-y^{4}\right)$.


## Experiment 3: Full multigrid algorithm 2 (FMGA2)

$$
\begin{aligned}
& e_{k}=\left|\Pi_{k} w-w_{k}\right|_{H^{1}(\Omega)} \ldots \text { error in the energy norm, } \\
& \sigma_{i, k}=\log _{2}\left(\frac{\left|\kappa_{i, k-1}-1\right|}{\left|\kappa_{i, k}-1\right|}\right) \ldots \text { convergence rate for stress intensity factor, } \\
& \epsilon_{k}=\log _{2}\left(\frac{e_{k-1}}{e_{k}}\right) \ldots \text { convergence rate in the energy norm. } \\
& \Rightarrow \text { Theoretical: } \quad \sigma_{i, k}=\mathcal{O}\left(h_{k}^{2}\right) \quad \text { and } \quad \epsilon_{k}=\mathcal{O}\left(h_{k}^{2}\right)
\end{aligned}
$$

| $k$ | $\kappa_{1, k}$ | $\sigma_{1, k}$ | $\kappa_{2, k}$ | $\sigma_{2, k}$ | $\epsilon_{k}$ | $\epsilon_{k}$ |
| :---: | :---: | ---: | :---: | :---: | :---: | :---: |
| 1 | - | - | - | - | $1.124 \times 10^{0}$ | - |
| 2 | 1.6229151283 | - | 1.17131298888 | - | $7.361 \times 10^{-1}$ | 0.61 |
| 3 | 0.8859991798 | 2.45 | 0.99336080108 | 4.69 | $1.417 \times 10^{-1}$ | 2.38 |
| 4 | 1.0091773397 | 3.63 | 1.00029662538 | 4.48 | $1.131 \times 10^{-2}$ | 3.65 |
| 5 | 0.9999856171 | 9.32 | 1.00023130682 | 0.36 | $5.829 \times 10^{-4}$ | 4.28 |
| 6 | 1.0000653041 | -2.18 | 1.00002651087 | 3.13 | $1.551 \times 10^{-4}$ | 1.91 |
| 7 | 1.0000136298 | 2.26 | 1.00000976600 | 1.44 | $3.636 \times 10^{-5}$ | 2.09 |
| 8 | 1.0000044994 | 1.60 | 1.00000116447 | 3.07 | $9.574 \times 10^{-6}$ | 1.93 |
| 9 | 1.0000011279 | 2.00 | 1.00000029598 | 1.98 | $2.376 \times 10^{-6}$ | 2.01 |
| 10 | 1.0000002659 | 2.08 | 1.00000008791 | 1.75 | $5.810 \times 10^{-7}$ | 2.03 |
| 11 | 1.0000000638 | 2.06 | 1.00000002475 | 1.82 | $1.433 \times 10^{-7}$ | 2.02 |
| 12 | 1.0000000163 | 1.97 | 1.00000000585 | 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.

