

● Symmetric Case:

$a(\cdot, \cdot)$ symmetric $\Rightarrow K = K^T$ symmetric

In the symmetric case conditions $(46)_{C_h}$ and $(47)_{C_h}$ simplify to the following spectral equivalence inequalities:

$$(49) \quad \nu_1 C_h \leq K_h \leq \nu_2 C_h,$$

yielding better bounds for the convergence rate:

$\rightarrow$ see also NuAn!

Theorem 1.26:

Ass.: Let C_h and K_h be SPD matrices satisfying the spectral equivalence inequalities (49).

St.: Then the iterative method (48) is q -linear convergent with

$$q(\tau) := \max \{ |1 - \tau \nu_1|, |1 - \tau \nu_2| \} < 1$$

for $\tau \in (0, 2/\nu_2)$:

$$\| \underline{u}_h - \underline{u}_h^{n+1} \|_{\substack{C_h \\ K_h \\ K_h C_h^{-1} K_h}} \leq q(\tau) \| \underline{u}_h - \underline{u}_h^n \|_{\substack{C_h \\ K_h \\ K_h C_h^{-1} K_h}}$$

The optimal (minimal) rate

$$q_{\text{opt}} = q(\tau_{\text{opt}}) = \frac{\nu_2 - \nu_1}{\nu_2 + \nu_1} = \frac{(\nu_2/\nu_1) - 1}{(\nu_2/\nu_1) + 1}$$

is attained at $\tau_{\text{opt}} = 2/(\nu_1 + \nu_2)$.

Proof: mms or see NuAn. $\square$

q.e.d.