

Remark 1.27:

For the best spectral equivalence constants

$$\nu_1 = \lambda_{\min}(C_h^{-1}K_h) \text{ and } \nu_2 = \lambda_{\max}(C_h^{-1}K_h)$$

we obtain

$$\rho_{\text{opt}} = \frac{\kappa(C_h^{-1}K_h) - 1}{\kappa(C_h^{-1}K_h) + 1}.$$

HENCE: Good preconditioners C_h :

- 1) $\kappa(C_h^{-1}K_h) \rightarrow 1$
- 2) $\text{ops}(C_h^{-1} \times d_h) = O(N_h)$
are required!

INDEED, in our example (see Sect. 1.4.2):

$$\underbrace{c_1 h}_{=\nu_1} I_h \leq K_h \leq \underbrace{c_2 h^{-1}}_{=\nu_2} I_h,$$

the unpreconditioned case ($C_h = I_h$)
= classical RICHARDSON gives

$$\frac{\nu_2}{\nu_1} = O(h^{-2}) !$$

$\Rightarrow$

$$I(\varepsilon) = O(h^{-1} \ln \varepsilon^{-1})$$

↑

$N_h A_n$

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