

## Lecture NuPDE WS 07/08 – Transparency 06a

**Remark 1.33:** For our model problem (Example 1.2), it can be shown that (mms: cf. Subsection 1.4.1)  
 $\exists c_1, c_2 = \text{const} > 0$ :

$$(54) \quad c_1 h^2 D_h \leq K_h \leq c_2 D_h ,$$

with  $D_h = \text{diag } K_h$ . This implies

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

for the **Jacobi** method ( $C_h = D_h$ ), which is no essential improvement compared to  $C_h = I_h$ . The same is true for the **Gauss-Seidel** method.

**Optimal Preconditioners**  $C_h$ :

1.  $\kappa(C_h^{-1} K_h) = \mathcal{O}(1)$  for  $h \rightarrow \infty$
2.  $\text{ops}(C_h^{-1} * \underline{d}_h) = \mathcal{O}(N_h)$

can be obtained for **multilevel** splittings of the space  $V_h$ : **BPX, MDS, MGM, AMG, ...**

See Example 1.34 and the literature.