

- Then the following theorem by J. Bramble and J. Pasciak (1988) is valid:

Theorem 3.21: (Bramble and Pasciak, 1988)

Ass.: Let the assumptions

$$(47) \quad \textcircled{A} \ A \text{ SPD} \quad \textcircled{B} \ B \text{ full rank} \quad \textcircled{C} \ C = G^T \geq 0$$

and the spectral equivalence inequalities

$$(58) \quad \underline{\lambda}_0 A_0 \leq A \leq \bar{\lambda}_0 A_0 \text{ with } \underline{\lambda}_0 > 1, A_0 \text{ SPD}$$

be fulfilled.

St.: Then the following statements are valid:

$$1. \ T = T^* \text{ p.d. wrt. } [\cdot, \cdot], \text{ i.e.}$$

$$[TX, Y] = [X, TY] \quad \forall X = \begin{pmatrix} u \\ \lambda \end{pmatrix}, Y = \begin{pmatrix} v \\ \mu \end{pmatrix} \in \mathbb{R}^n \times \mathbb{R}^m,$$

$$[TX, X] > 0 \quad \forall X \in \mathbb{R}^n \times \mathbb{R}^m : X \neq 0.$$

2. S is SPD

3. Spectral equivalence inequalities:

$$(63) \quad \underline{\lambda} [\tilde{T}X, X] \leq [TX, X] \leq \bar{\lambda} [\tilde{T}X, X] \quad \forall X \in \mathbb{R}^n \times \mathbb{R}^m$$

\hat{T}

$$(63)_S \quad \underline{\lambda} (\tilde{S}X, X) \leq (SX, X) \leq \bar{\lambda} (\tilde{S}X, X) \quad \forall X \in \mathbb{R}^n \times \mathbb{R}^m$$

$$\underline{\lambda} \tilde{S} \leq S \leq \bar{\lambda} \tilde{S}$$

with the preconditioners (regularizers)

$$\tilde{T} = \begin{bmatrix} I & \textcircled{D} \\ \textcircled{D} & BA^{-1}B^T + G \end{bmatrix} \text{ and } \tilde{S} = \begin{bmatrix} A - A_0 & \textcircled{D} \\ \textcircled{D} & BA^{-1}B^T + G \end{bmatrix}$$

and the spectral equivalence constants

$$\underline{\lambda} = \left(1 + \frac{\alpha}{2} + \sqrt{\frac{\alpha^2}{4} + \alpha'}\right)^{-1}, \quad \bar{\lambda} = \frac{1 + \sqrt{\alpha'}}{1 - \alpha}, \quad \alpha' = 1 - \frac{1}{\bar{\lambda}}$$