Additive Schwarz
Preconditioning for p-Version Triangular and Tetrahedral Finite Elements

J. Schöberl, J.M. Melenk, C. Pechstein, S.C. Zaglmayr

RICAM-Report 2005-11
ADDITIVE SCHWARZ PRECONDITIONING FOR P-VERSION TRIANGULAR AND TETRAHEDRAL FINITE ELEMENTS

JOACHIM SCHÖBERL, JENS M. MELENK, CLEMENS G. A. PECHSTEIN, AND SABINE C. ZAGLMAYR

ABSTRACT. This paper analyzes two-level Schwarz methods for matrices arising from the p-version finite element method on triangular and tetrahedral meshes. The coarse level consists of the lowest order finite element space. On the fine level, we investigate several decompositions with large or small overlap leading to optimal or close to optimal condition numbers. The analysis is confirmed by numerical experiments for a model problem.

1. Introduction

High order finite element methods can lead to very high accuracy and are thus attracting increasing attention in many fields of computational science and engineering. The monographs [SB91, BS94, Sch98, KS99, SDR04] give a broad overview of theoretical and practical aspects of high order methods.

As the problem size increases (due to small mesh-size $h$ and high polynomial order $p$), the solution of the arising linear system of equations becomes more and more the time-dominating part. Here, iterative solvers can reduce the total simulation time. We consider preconditioners based on domain decomposition methods [DW90, GO95, SBG96, TW04, Qua99]. The concept is to consider each high order element as an individual sub-domain. Such methods were studied in [Man90, BCM91, Pav94, Ain96a, Ain96b, Cas97, Bic97, GC98, SC01, Mel02, EM04]. We assume that the local problems can be solved directly. On tensor product elements, one can apply optimal preconditioners for the local sub-problems as in [KJ99, BSS04, BS04].

In the current work, we study overlapping Schwarz preconditioners with large or small overlap. The condition numbers are bounded uniformly in the mesh size $h$ and the polynomial order $p$. To our knowledge, this is a new result for tetrahedral meshes. We construct explicitly the decomposition of a global function into a coarse grid part and local contributions associated with the vertices, edges,
faces, and elements of the mesh. The idea of the construction was presented in [SMPZ05].

The rest of the paper is organized as follows: In Section 2 we state the problem and formulate the main results. We prove the 2D case in Section 3 and extend the proof for 3D in Section 4. Finally, in Section 5 we give numerical results for several versions of the analyzed preconditioners.

2. Definitions and Main Result

We consider the Poisson equation on the polyhedral domain $\Omega$ with homogeneous Dirichlet boundary conditions on $\Gamma_D \subset \partial \Omega$, and Neumann boundary conditions on the remaining part $\Gamma_N$. With the sub-space $V := \{ v \in H^1(\Omega) : v = 0 \text{ on } \Gamma_D \}$, the bilinear-form $A(\cdot, \cdot) : V \times V \to \mathbb{R}$ and the linear-form $f(\cdot) : V \to \mathbb{R}$ defined as

$$A(u, v) = \int_{\Omega} \nabla u \cdot \nabla v \, dx \quad f(v) = \int_{\Omega} f v \, dx,$$

the weak formulation reads

$$(1) \quad \text{find } u \in V \text{ such that } A(u, v) = f(v) \quad \forall v \in V.$$ 

We assume that the domain $\Omega$ is sub-divided into straight-sided triangular or tetrahedral elements. In general, constants in the estimates depend on the shape of the elements, but they do not depend on the local mesh-size. We define

- the set of vertices $\mathcal{V} = \{ V \}$,
- the set of edges $\mathcal{E} = \{ E \}$,
- the set of faces (3D only) $\mathcal{F} = \{ F \}$,
- the set of elements $\mathcal{T} = \{ T \}$.

We define the sets $\mathcal{V}_f, \mathcal{E}_f, \mathcal{F}_f$ of free vertices, edges, and faces not completely contained in the Dirichlet boundary. The high order finite element space is

$$V_p = \{ v \in V : v|_T \in P^p \ \forall T \in \mathcal{T} \},$$

where $P^p$ is the space of polynomials up to total order $p$. As usual, we choose a basis consisting of lowest order affine-linear functions associated with the vertices, and of edge-based, face-based, and cell-based bubble functions. The Galerkin projection onto $V_p$ leads to a large system of linear equations, which shall be solved with the preconditioned conjugate gradient iteration.

This paper is concerned with the analysis of additive Schwarz preconditioning. The basic method is defined by the following space splitting. In Section 5 we will consider several cheaper versions resulting from our analysis. The coarse sub-space is the global lowest order space

$$V_0 := \{ v \in V : v|_T \in P^1 \ \forall T \in \mathcal{T} \}.$$
For each inner vertex we define the vertex patch
\[ \omega_V = \bigcup_{T \in T, V \in T} T \]
and the vertex sub-space
\[ V_V = \{ v \in V_p : v = 0 \text{ in } \Omega \setminus \omega_V \}. \]
For vertices \( V \) not on the Neumann boundary, this definition coincides to \( V_p \cap H^1_0(\omega_V) \). The additive Schwarz preconditioning operator is \( C^{-1} : V^*_p \to V_p \) defined by
\[ C^{-1}d = w_0 + \sum_{V \in V} w_V \]
with \( w_0 \in V_0 \) such that
\[ A(w_0, v) = \langle d, v \rangle \quad \forall v \in V_0, \]
and \( w_V \in V_V \) defined such that
\[ A(w_V, v) = \langle d, v \rangle \quad \forall v \in V_V. \]
This method is very simple to implement for the \( p \)-version method using a hierarchical basis. The low-order block requires the inversion of the sub-matrix according to the vertex basis functions. The high order blocks are block-Jacobi steps, where the blocks contain all vertex, edge, face, and cell unknowns associated with mesh entities containing the vertex \( V \).

The rate of convergence of the cg iteration can be bounded by means of the spectral bounds for the quadratic forms associated with the system matrix and the preconditioning matrix. The main result of this paper is to prove optimal results for the spectral bounds:

**Theorem 1.** The constants \( \lambda_1 \) and \( \lambda_2 \) of the spectral bounds
\[ \lambda_1 \langle Cu, u \rangle \leq A(u, u) \leq \lambda_2 \langle Cu, u \rangle \quad \forall u \in V_p \]
are independent of the mesh-size \( h \) and the polynomial order \( p \).

The proof is based on the additive Schwarz theory, which allows to express the \( C \)-form by means of the space decomposition:
\[ \langle Cu, u \rangle = \inf_{u_0, u_V} \left\{ \|u_0\|^2_A + \sum_{V} \|u_V\|^2_A \right\}. \]

The constant \( \lambda_2 \) follows immediately from a finite number of overlapping sub-spaces. In the core part of this paper, we construct an explicit and stable decomposition of \( u \) into sub-space functions. Section 3 introduces the decomposition for the case of triangles, in Section 4 we prove the results for tetrahedra.
3. Sub-space splitting for triangles

In this section, we give the proof of Theorem 1 for triangles. The case of tetrahedra is postponed to Section 4.

The strategy of the proof is the following: First, we subtract a coarse grid function to eliminate the $h$-dependency. By stepwise elimination, the remaining function is then split into sums of vertex-based, edge-based and inner functions. For each partial sum, we give the stability estimate. This stronger result contains Theorem 1, since we can choose corresponding vertices for the edge and inner contributions (see also Section 5).

3.1. Coarse grid contribution. In the first step, we subtract a coarse grid function:

**Lemma 2.** For any $u \in V_p$ there exists a decomposition

$$u = u_0 + u_1$$

such that $u_0 \in V_0$ and

$$\|u_0\|_A^2 + \|\nabla u_1\|_{L^2}^2 + \|h^{-1}u_1\|_{L^2}^2 \leq \|u\|_A^2.$$  

**Proof.** We choose $u_0 = \Pi_h u$, where $\Pi_h$ is the Clément-operator [Cle75]. The norm bounds are exactly the continuity and approximation properties of this operator. \hfill \Box

From now on, $u_1$ denotes the second term in the decomposition (2).

3.2. Vertex contributions. In the second step, we subtract functions $u_V$ to eliminate vertex values. Since vertex interpolation is not bounded in $H^1$, we cannot use it. Thus, we construct a new averaging operator mapping into a larger space.

In the following, let $V$ be a vertex not on the Dirichlet boundary $\Gamma_D$, and let $\phi_V$ be the piece-wise linear basis function associated with this vertex. Furthermore, for $s \in [0,1]$ we define the level sets

$$\gamma_V(s) := \{ y \in \omega_V : \phi_V(y) = s \},$$

and write $\gamma_V(x) := \gamma_V(\phi_V(x))$ for $x \in \omega_V$. For internal vertices $V$, the level set $\gamma_V(0)$ coincides with the boundary $\partial \omega_V$ (cf. Figure 1). The space of functions being constant on these sets reads

$$S_V := \{ w \in L^2(\omega_V) : w|_{\gamma_V(s)} = \text{const}, s \in [0,1] \ a.e. \};$$

its finite dimensional counterpart is

$$S_{V,p} := S_V \cap V_p = \text{span}\{ 1, \phi_V, ..., \phi_V^p \}.$$  

We introduce the spider averaging operator

$$(\Pi^V_v)(x) := \frac{1}{|\gamma_V(x)|} \int_{\gamma_V(x)} v(y) \, dy, \quad \text{for } v \in L^2(\omega_V).$$
To satisfy homogeneous boundary conditions, we add a correction term as follows (see Figure 2)

\[(\Pi_0^V v)(x) := (\Pi^V v)(x) - (\Pi^V v)|_{\gamma_V(0)}(1 - \varphi_V(x)).\]

**Lemma 3.** The averaging operators fulfill the following algebraic properties

(i) \[\Pi^V v_p = S_{V,p},\]

(ii) \[\Pi_0^V v_p = S_{V,p} \cap V,\]

(iii) if \(u\) is continuous at \(V\), then

\[(\Pi^V u)(V) = \Pi_0^V u(V) = u(V).\]

The proof follows immediately from the definitions.

We denote the distance to the vertex \(V\), and the minimal distance to any vertex in \(\mathcal{V}\) by

\[r_V(x) := |x - V| \quad \text{and} \quad r_\mathcal{V}(x) := \min_{V \in \mathcal{V}} r_V(x).\]

**Lemma 4.** The averaging operators satisfy the following norm estimates

(i) \[\|\Pi^V u\|_{L_2(\omega_V)} \leq \|u\|_{L_2(\omega_V)}\]

(ii) \[\|\nabla \Pi^V u\|_{L_2(\omega_V)} \leq \|\nabla u\|_{L_2(\omega_V)}\]

(iii) \[\|r_V^{-1}\{u - \Pi^V u\}\|_{L_2(\omega_V)} \leq \|\nabla u\|_{L_2(\omega_V)}\]

(iv) \[\|\nabla\{\varphi_V u - \Pi_0^V u\}\|_{L_2(\omega_V)} \leq \|\nabla u\|_{L_2(\omega_V)}\]

(v) \[\|r_V^{-1}\{\varphi_V u - \Pi_0^V u\}\|_{L_2(\omega_V)} \leq \|\nabla u\|_{L_2(\omega_V)}\]
Proof. We parameterize the patch $\omega_V$ by

$$F_V : \gamma_V(0) \times [0, 1] \to \omega_V : (y, s) \mapsto y + s(V - y).$$

Splitting the patch into elements, and applying element-wise transformation rules, one proves

$$\int_{\omega_V} \left| f(x) \right| dx \simeq h_V \int_0^1 \int_{\gamma_V(0)} \left| f(F_V(y, s)) \right| (1 - s) dy ds,$$

where $h_V := \text{diam}\{\omega_V\}$.

(i) Using $\gamma_V(F_V(y, s)) = \gamma_V(s)$ together with standard inequalities we derive

$$\|\Pi^V u\|_{L^2(\omega_V)}^2 \simeq h_V \int_0^1 \int_{\gamma_V(0)} \left| (\Pi^V u)(F_V(y, s)) \right|^2 (1 - s) dy ds$$

$$= h_V \int_0^1 \int_{\gamma_V(0)} \left| \frac{1}{\gamma_V(s)} \int_{\gamma_V(s)} u(x) dx \right|^2 (1 - s) dy ds$$

$$\leq h_V \int_0^1 \int_{\gamma_V(0)} \frac{1}{\gamma_V(s)} \int_{\gamma_V(s)} u^2(x) dx (1 - s) dy ds$$

$$= h_V \int_0^1 \int_{\gamma_V(0)} u^2(F_V(x, s)) dx (1 - s) dy ds$$

$$= h_V \int_0^1 \int_{\gamma_V(0)} u^2(F_V(x, s)) dx (1 - s) ds$$

$$\simeq \int_{\omega_V} u^2(x) dx.$$

(ii) To verify the estimate for the $H^1$-semi-norm, we rewrite the point-wise gradient:

$$(\nabla \Pi^V u)(x) = \nabla \left( \frac{1}{\gamma_V(x)} \int_{\gamma_V(x)} u(y) dy \right)$$

$$= \nabla \left( \frac{1}{\gamma_V(0)} \int_{\gamma_V(0)} u(F_V(y, \varphi_V(x))) dy \right)$$

$$= \frac{1}{\gamma_V(0)} \int_{\gamma_V(0)} \frac{d(u \circ F_V)}{ds}(y, \varphi_V(x)) \nabla \varphi_V(x) dy$$

$$= \frac{1}{\gamma_V(0)} \int_{\gamma_V(0)} (\nabla u)(F_V(y, \varphi_V(x))) \cdot (V - y) \nabla \varphi_V(x) dy.$$
Forming the absolute values allows us to estimate

\[ |\nabla \Pi^V u(x)| \leq \frac{1}{|\gamma_V(0)|} \int_{\gamma_V(0)} |(\nabla u)(F_V(y, \varphi_V(x)))| |V - y| |\nabla \varphi_V| \ dx \]

\[ \leq \frac{1}{|\gamma_V(0)|} \int_{\gamma_V(0)} |(\nabla u)(F_V(y, \varphi_V(x)))| h_V h_V^{-1} \ dy \]

\[ = \frac{1}{|\gamma_V(x)|} \int_{\gamma_V(x)} |(\nabla u)(y)| \ dy \]

\[ = (\Pi^V |\nabla u|)(x). \]

The rest follows from the \( L_2 \)-estimate (i) applied to \( |\nabla u| \).

(iii) On the manifold \( \gamma_V(0) \), there holds the Poincaré inequality

\[ \int_{\gamma_V(0)} \left| u(x) - \frac{1}{|\gamma_V(0)|} \int_{\gamma_V(0)} u(y) \ dy \right|^2 \ dx \leq h_V^2 \int_{\gamma_V(0)} |\nabla u|^2 \ dx. \]

Using \( r_V(x) \approx (1 - \varphi_V(x))h_V \) we derive

\[ \int_{\omega_V} \frac{1}{r_V^2} (u - \Pi^V u)^2 \ dx \]

\[ \approx h_V \int_0^1 \int_{\gamma_V(x)} \frac{1}{r_V^2} \left( u(F_V(y, s)) - \frac{1}{|\gamma_V(0)|} \int_{\gamma_V(0)} u(F_V(x, s)) \ dx \right)^2 \ dy \ ds \]

\[ \leq h_V \int_0^1 \int_{\gamma_V(x)} \frac{h_V^2}{r_V^2} |\nabla u(F_V(y, s))|^2 \ (1 - s) \ dy \ ds \]

\[ \approx h_V \int_0^1 \int_{\gamma_V(x)} \frac{1}{(1 - s)^2} |(\nabla u)(F_V(y, s))| \frac{\partial F_V}{\partial y} |^2 \ (1 - s) \ dy \ ds \]

\[ = h_V \int_0^1 \int_{\gamma_V(x)} |(\nabla u)(F_V(y, s))|^2 \ (1 - s) \ dy \ ds \]

\[ \approx \|\nabla u\|^2_{L_2(\omega_V)}. \]

(iv) Since \( \varphi_V 1 = \Pi^V_0 1 \), we can subtract the mean value \( \overline{u} := \frac{1}{|\omega_V|} \int_{\omega_V} u(x) \ dx \):

\[ \|\nabla \{\varphi_V u - \Pi^V_0 u\}\| = \|\nabla \{\varphi_V (u - \overline{u}) - \Pi^V_0 (u - \overline{u})\}\| \]

\[ \leq \|\nabla \{\varphi_V (u - \overline{u})\}\| + \|\nabla \Pi^V (u - \overline{u}) - \Pi^V (u - \overline{u})|_{\gamma_V(0)} \nabla (1 - \varphi_V)\| \]

\[ \leq \|\varphi_V \nabla u\| + \|\nabla u\| + \|\nabla u\| + \|\Pi^V (u - \overline{u})|_{\gamma_V(0)} \|\nabla \varphi_V\| \]

\[ \leq h^{-1} \|u - \overline{u}\| + \|\nabla u\| \]

\[ \leq \|\nabla u\|. \]
We have used (ii) and the trace inequality for
\[ \| \Pi^V(u - \bar{u}) |_{\gamma_V(0)} \| = \frac{1}{|\gamma_V(0)|} \int_{\gamma_V(0)} (u - \bar{u}) \, dx \leq \| \gamma_V(0) \|^{-1/2} \| u - \bar{u} \|_{L^2(\gamma_V(0))} \leq \| \nabla (u - \bar{u}) \| + h^{-1} \| u - \bar{u} \|. \]

(v) We finally prove \( \| r_V^{-1} (\varphi_V u - \Pi_0^V u) \|_{L^2(\omega_V)} \leq \| \nabla u \|_{L^2(\omega_V)}. \) From the definition of \( r_V, \) we get
\[ \| \frac{1}{r_V} \{ \varphi_V u - \Pi_0^V u \} \| \approx \| \frac{1}{r_V} \{ \varphi_V u - \Pi_0^V u \} \| + \sum_{V' \in \omega_V \setminus \{ V \}} \| \frac{1}{r_V} \{ \varphi_V u - \Pi_0^V u \} \|.
\]
We bound the first term as follows:
\[
\| \frac{1}{r_V} \{ \varphi_V u - \Pi_0^V u \} \|_{L^2(\omega_V)} \\
= \| \frac{1}{r_V} \left\{ (1 - (1 - \varphi_V)) u - \Pi^V u + (1 - \varphi_V)(\Pi^V u) |_{\gamma_V(0)} \right\} \| \\
= \| \frac{1}{r_V} \left\{ (u - \Pi^V u) - (1 - \varphi_V)(u - \bar{u}) + (1 - \varphi_V)\left( (\Pi^V u) |_{\gamma_V(0)} - \bar{u} \right) \right\} \| \\
\leq \| \frac{1}{r_V} (u - \Pi^V u) \| + \| \frac{1 - \varphi_V}{r_V} (u - \bar{u}) \| + \| \frac{1 - \varphi_V}{r_V} \left( (\Pi^V u) |_{\gamma_V(0)} - \bar{u} \right) \| \\
\leq \| \nabla u \| + h^{-1} \| u - \bar{u} \| + h^{-1} \left( (\Pi^V u) |_{\gamma_V(0)} - \bar{u} \right) |_{\omega_V} |^{1/2} \\
\leq \| \nabla u \|_{L^2(\omega_V)}
\]

We have used that \( (1 - \varphi_V)/r_V \approx h^{-1}, \) and applied the Poincaré inequality on \( \omega_V, \) and once again (3).

Before treating the second term, we prove the following estimate on a triangle \( T: \)
\[
(4) \quad \int_T \frac{1}{(r_{V'})^2} v^2 \, dx \leq \| \nabla v \|_{L^2(T)}^2,
\]
for functions \( v \) vanishing on an edge \( E \) containing the vertex \( V'. \) We transform to a reference triangle \( \hat{T} = \{ (x_1, x_2) : 0 \leq x_2 \leq x_1 \leq 1 \} \) and use Friedrichs’ inequality:
\[
\int_T \frac{1}{(r_{V'})^2} v^2 \, dx \simeq h^2 \int_0^1 \frac{1}{h^2 x_1^2} \int_0^{x_1} v^2(x_1, x_2) \, dx_2 \, dx_1 \\
\leq \int_0^{x_1} \int_0^1 \left( \frac{\partial v}{\partial x_2} \right)^2 \, dx_2 \, dx_1 \leq \| \nabla v \|_{L^2(T)}^2.
\]
Since the function $v := \varphi_V u - \Pi_V^0 u$ vanishes on the boundary $\partial \omega_V$, inequality (4) can be applied on each triangle $T \subset \omega_V$:

$$
\left\| \frac{1}{r_T} \{ \varphi_V u - \Pi_V^0 u \} \right\|_{L_2(\omega_V)} \leq \| \nabla \{ \varphi_V u - \Pi_V^0 u \} \|_{L_2(\omega_V)}
$$

Using (iv) and summing over $V'$, we get the desired estimate. Due to shape regularity this sum is finite.

This finishes the proof of Lemma 4 □

The global spider vertex operator is

$$
\Pi_V := \sum_{V \in V_f} \Pi_V^0.
$$

Obviously, $u - \Pi_V u$ vanishes in any vertex $V \in V_f$. These well-defined zero vertex values are reflected by the following norm definition:

(5) $$
\| \cdot \| := \| \nabla \cdot \|_{L_2(\Omega)}^2 + \frac{1}{r_V} \| \|_{L_2(\Omega)}^2
$$

**Theorem 5.** Let $u_1$ be as in Lemma 2. Then, the decomposition

(6) $$
u = \sum_{V \in V_f} \Pi_V^0 u_1 + u_2
$$

is stable in the sense of

(7) $$
\sum_{V \in V_f} \| \Pi_V^0 u_1 \|_A^2 + \| u_2 \|_A^2 \leq \| u \|_A^2.
$$

**Proof.** The vertex terms in equation (7) are bounded by

$$
\| \Pi_V^0 u_1 \|_A^2 = \| \Pi_V^0 u - (\Pi_V^0 u_1) |_{\gamma_V(0)} (1 - \varphi_V) \|_A^2
\leq \| \nabla \Pi_V^0 u_1 \|_{L_2(\omega_V)}^2 + \| (\Pi_V^0 u_1) |_{\gamma_V(0)} \|_A^2 \| 1 - \varphi_V \|_A^2
\leq \| \nabla u_1 \|_{L_2(\omega_V)}^2 + h^{-2} \| u_1 \|_{L_2(\omega_V)}^2.
$$

We have used that $\| 1 - \varphi_V \|_A \approx 1$. Summing up all terms, one obtains

$$
\sum_{V \in V_f} \| \Pi_V^0 u_1 \|_A^2 \leq \| \nabla u_1 \|_{L_2(\Omega)}^2 + \| h^{-2} u_1 \|_{L_2(\Omega)}^2 \leq \| u \|_A^2.
$$

To bound the second term, we compare with the partition of unity provided by the hat functions:

$$
\left\| u - \sum_{V \in V_f} \Pi_V^0 u \right\|_A^2 = \left\| \sum_{V \in V_f} \varphi_V u + \sum_{V \in V_f} (\varphi_V u - \Pi_V^0 u) \right\|_A^2
\leq \sum_{V \in V_D} \| \varphi_V u \|_A^2 + \sum_{V \in V_f} \| (\varphi_V u - \Pi_V^0 u) \|_A^2.
$$
The functions $\varphi V u$ have a zero-edge for each vertex, and thus, an argument similar to that of Lemma 4, part (v) applies and leads to

$$\|\varphi V u\|^2 \leq \|\nabla (\varphi V u)\|_{L^2(\omega V)}^2 \leq \|\nabla u\|_{L^2(\omega V)}^2.$$ 

□

For the rest of this section, $u_2$ denotes the second term in the decomposition (6).

3.3. Edge contributions. As seen in the last subsection, the remaining function $u_2$ vanishes in all vertices. We now introduce an edge-based interpolation operator to carry the decomposition further, such that the remaining function, $u_3$, contributes only to the inner basis functions of each element.

Therefore we need a lifting operator which extends edge functions to the whole triangle preserving the polynomial order. Such operators were introduced in Babuška et al. [BCM91], and later simplified and extended for 3D by Muñoz-Sola [Mun97]. The lifting on the reference element $T^R$ with vertices $(-1,0)$, $(1,0)$, $(0,1)$ and edges $E^R_1 := (-1,1) \times \{0\}$, $E^R_2$, $E^R_3$ reads:

$$(\mathcal{R}_1 w)(x_1, x_2) := \frac{1}{2x_2} \int_{x_1-x_2}^{x_1+x_2} w(s)ds,$$

for $w \in L_1([-1,1])$. The modification by Muñoz-Sola preserving zero boundary values on the edges $E^R_2$ and $E^R_3$ is

$$(\mathcal{R} w)(x_1, x_2) := (1 - x_1 - x_2) (1 + x_1 - x_2) \left(\mathcal{R}_1 \frac{w}{1-x_1^2}\right)(x_1, x_2).$$

For an arbitrary triangle $T = F_T(T^R)$ containing the edge $E = F_T(E^R_1)$, its transformed version reads

$${\cal R}_T w := {\cal R}[w \circ F_T] \circ F_T^{-1}.$$ 

The Sobolev space $H^{1/2}_{00}(E)$ on an edge $E = [V_{E,1}, V_{E,2}]$ is defined by its corresponding norm

$$\|w\|_{H^{1/2}_{00}(E)}^2 := \|w\|_{H^{1/2}(E)}^2 + \int_E \frac{1}{r_{V_E}} w^2 ds,$$

with

$$r_{V_E} := \min\{r_{V_{E,1}}, r_{V_{E,2}}\}.$$ 

Lemma 6. The Muñoz-Sola lifting operator $\mathcal{R}_T$ satisfies:

(i) it maps polynomials $w \in P^p_0(E) := \{v \in P^p(E) : v = 0 \text{ in } V_{E,1}, V_{E,2}\}$ into $\{v \in P^p(T) : v = 0 \text{ on } \partial T \setminus E\}$.

(ii) it is bounded in the sense

$$\|\mathcal{R}_T w\|_{H^1(T)} \leq \|w\|_{H^{1/2}_{00}(E)}.$$
The proof follows from [BCM91] and [Mun97].

We call $\omega_E := \omega_{V_{E,1}} \cap \omega_{V_{E,2}}$ the edge patch. We define an edge-based interpolation operator as follows:

$$\Pi^E_0 : \{ v \in V_p : v = 0 \text{ in } \mathcal{V} \} \rightarrow H^1_0(\omega_E) \cap V_p,$$

$$\left( \Pi^E_0 u \right)_T := \mathcal{R}_T \text{tr}_E u.$$ 

(8)

Lemma 7. The edge-based interpolation operator $\Pi^E_0$ defined in (8) is bounded in the norm:

$$\| \nabla \Pi^E_0 u \|_{L^2(\omega_E)} \leq \| u \|_{\omega_E}$$

Proof. Foremost, we apply Lemma 6 on a single triangle $T \subset \omega_E$:

$$\| \nabla \Pi^E_0 u \|_{L^2(T)}^2 = \| \nabla \mathcal{R}_T \text{tr}_E u \|_{L^2(T)}^2 \leq \| \text{tr}_E u \|_{H^{1/2}(E)}^2 + \int_E r_{V_E} (\text{tr}_E u)^2 \, ds.$$ 

For the first term, the trace theorem can be immediately applied.

The second term, the weighted $L^2$-norm on the edge, can be bounded by a weighted norm on the triangle. We transform onto the reference triangle,

$$\int_E \frac{1}{r_{V_E}} u^2 \, ds = \int_{E_R} \frac{1}{r_{V_{E_R}}} (u \circ F_T)^2 \, ds,$$

and write $u^R := u \circ F_T$. Due to symmetry, we consider only the right half of the edge $E_1^R$, where $r_{E_1^R} = \frac{1}{1-x_1}$, and finally apply a trace inequality:

$$\int_0^1 \frac{1}{1-x_1} u^R(x_1,0)^2 \, dx_1 \leq$$

$$\leq \int_0^1 \frac{1}{1-x_1} \left( 1-x_1 \right) \left( \frac{\partial u^R}{\partial x_2} \right)^2 + \frac{1}{1-x_1} [u^R]^2 \, dx_2 \, dx_1$$

$$\leq \| u^R \|_{T_R}^2 \simeq \| u \|_{T}^2.$$ 

□

This leads us immediately to

Theorem 8. Let $u_2$ be as in Theorem 5. Then, the decomposition

$$u_2 = \sum_{E \in \mathcal{E}_f} \Pi^E_0 u_2 + u_3$$

satisfies $u_3 = 0$ on $\bigcup_{E \in \mathcal{E}_f} E$ and is bounded in the sense of

$$\sum_{E \in \mathcal{E}_f} \| \nabla \Pi^E_0 u_2 \|_{L^2}^2 + \| \nabla u_3 \|_{L^2}^2 \leq \| u_2 \|^2.$$ 

(10)
3.4. Main result.

Proof of Theorem 1 for the case of triangles. Summarizing the last subsections, we have

\[ u_1 = u - \Pi_h u, \quad u_2 = u_1 - \sum_{V \in V_f} \Pi^V_0 u_1, \quad u_3 = u_2 - \sum_{E \in E_f} \Pi^E_0 u_2, \]

and the decomposition

\[ u = \Pi_h u + \sum_{V \in V_f} \Pi^V_0 u_1 + \sum_{E \in E_f} \Pi^E_0 u_2 + \sum_{T \in T} u_3|_T. \] (11)

is stable in the \( \| \cdot \|_A \)-norm.

For any edge \( E \) or triangle \( T \), we can find a vertex \( V \), such that the corresponding summand is in \( V \). Since for each vertex only finitely many terms appear, we can use the triangle inequality and finally arrive at the missing spectral bound

\[ \langle Cu, u \rangle = \inf_{u_0 \in V_0, u_V \in V_V} \| u_0 \|_A^2 + \sum_V \| u_V \|_A^2 \lesssim \langle Au, u \rangle. \]

\[ \square \]

4. Sub-space splitting for tetrahedra

Most of the proof for the 3D case follows the strategy introduced in Section 3, so we use the definitions thereof. The only principal difference is the edge interpolation operator, which shall be treated in more detail.

4.1. Coarse and vertex contributions. We define the level surfaces of the vertex hat basis functions

\[ \Gamma_V(x) := \Gamma_V(\varphi_V(x)) := \{ y : \varphi_V(y) = \varphi_V(x) \}. \]

As in 2D, we first subtract the coarse grid function

\[ u_1 = u - \Pi_h u, \]

and secondly the multi-dimensional vertex interpolant to obtain

\[ u_2 = u_1 - \Pi_V u_1, \]

where the definitions of \( \Pi^V, \Pi^V_0, \Pi_V \) are the same as in Section 3, only the level set lines \( \gamma_V \) are replaced by the level surfaces \( \Gamma_V \). With the same arguments, one easily shows that

\[ \sum_{V \in V_f} \| \Pi^V_0 u_1 \|_A^2 + \| \nabla u_2 \|_L^2 + \| r^{-1}_V u_2 \|_L^2 \lesssim \| u \|_A^2. \] (12)
4.2. Edge contributions. Let $F := \{(s, t) : s \geq 0, t \geq 0, s + t \leq 1\}$ be the reference triangle in Figure 3. For $(s, t) \in F$, we define the level lines

$$
\gamma_E(s, t) := \{x : \varphi_{V_{E,1}}(x) = s \text{ and } \varphi_{V_{E,2}}(x) = t\},
$$

and write

$$
\gamma_E(x) := \gamma_E(\varphi_{V_{E,1}}(x), \varphi_{V_{E,2}}(x))
$$

for the level line corresponding to a point $x$ in the edge-patch $\omega_E$, see Figure 4.

Define the space of constant functions on these level lines,

$$
S_E := \{v : v|_{\gamma_E(x)} = \text{const}\}
$$

and its polynomial subspace $S_{E,p} := S_E \cap V_p$. The edge averaging operator into $S_E$ reads

$$
(\Pi^E v)(x) := \frac{1}{|\gamma_E(x)|} \int_{\gamma_E(x)} v(y) \, dy.
$$

Furthermore, let $r_{V_E} := \min\{r_{V_{E,1}}, r_{V_{E,2}}\}$, and $r_E(x) := \text{dist}\{x, E\}$.

**Lemma 9.** The edge-averaging operator satisfies

(i) $\Pi^E V_p = S_{E,p}$,

(ii) $$(\Pi^E u)(x) = u(x), \quad \text{for } x \in E, u \text{ continuous},$$

(iii) $\|\nabla \Pi^E u\|_{L^2(\omega_E)} \preceq \|\nabla u\|_{L^2(\omega_E)},$

(iv) $\|r_{V_E}^{-1}\Pi^E u\|_{L^2(\omega_E)} \preceq \|r_{V_E}^{-1} u\|_{L^2(\omega_E)},$

(v) $\|r_{E}^{-1}(u - \Pi^E u)\|_{L^2(\omega_E)} \preceq \|\nabla u\|_{L^2(\omega_E)},$

where $u \in H^1(\omega_E)$. 

The proof is analogous to the proofs of Lemma 3 and Lemma 4. Next, the edge-interpolation operator is modified to satisfy zero boundary conditions on $\partial \omega_E$. By the isomorphism
\begin{equation}
(13) \quad v_F(s, t) := v|_{\gamma_E(s, t)}, \quad \text{for } v \in S_E,
\end{equation}
the function space $S_E$ can be identified with a space on the triangle $F$.

**Lemma 10.** The isomorphism (13) fulfills the following equivalences for functions $v \in S_E$:

(i) \quad \|v\|_{L^2(\omega_E)} \simeq h^{3/2} \|r_{E^R}^{1/2}v_F\|_{L^2(F)};

(ii) \quad \|\nabla v\|_{L^2(\omega_E)} \simeq h^{1/2} \|r_{E^R}^{1/2}\nabla v_F\|_{L^2(F)};

(iii) \quad \|r_{V_E}^{-1}v\|_{L^2(\omega_E)} \simeq h^{1/2} \|r_{V_E}^{-1/2}v_F\|_{L^2(F)};

(iv) \quad \|r_{V_E}^{-1}v\|_{L^2(\omega_E)} \simeq h^{1/2} \|r_{E^R}^{-1/2}v_F\|_{L^2(F)},

where
\[ E^R := \{(s, t) \in F : s + t = 1\}, \]
\[ r_{E^R}(s, t) := 1 - s - t, \quad \text{and} \quad (r_{V_E})^{-1} := \frac{1}{1-s} + \frac{1}{1-t}. \]

**Proof.** We parameterize the edge-patch $\omega_E$ by
\[ F_E : \gamma_E(0, 0) \times F \rightarrow \omega_E \]
\[ (z, (s, t)) \mapsto z + s(V_{E,1} - z) + t(V_{E,2} - z). \]

Note that functions $v \in S_E$ do not depend on the parameter $z \in \gamma_E(0, 0)$ and $v_F(s, t) = (v \circ F_E)(z, s, t)$ for any $z \in \gamma_E(0, 0)$. Equivalence (i) holds due to the transformation of the integrals
\[
\int_{\omega_E} |v|^2 \, dx \simeq h^2 \int_{\gamma_E(0,0)} \int_0^1 \int_0^{1-s} |v \circ F_E|^2 (1-s-t) \, dt \, ds \, dz \simeq h^2 \int_F |v_F|^2 r_{E^R} \, d(s, t).
\]

Derivatives evaluate to $\frac{\partial v_F}{\partial s} = (\nabla v) \cdot \frac{\partial F_E}{\partial s} = (\nabla v) \cdot (V_{E,1} - z)$, and thus
\[
|v \circ F_E| \simeq h^{-1} |\nabla v_F|.
\]

In combination with (i), we have proven (ii). Finally, equivalences (iii) and (iv) follow from $r_{V_E} \circ F_E \simeq h r_{V_E}^{1/2}$. \qed
We now modify the function

\[ u_F(s, t) := (\Pi^E u_2)|_{\gamma_E(s,t)} \]

to obtain a function \( u_{F,00} \) which satisfies zero boundary conditions on the edges \( s = 0 \) and \( t = 0 \), and coincides with \( u_F \) on the edge \( s + t = 1 \). This modification is done in such a way that it is continuous in the weighted \( H^1 \)-norm.

First, we define the smoothing operator (cf. Figure 5)

\[
(S_s v)(s, t) := \int_0^1 v\left(s + \frac{\tau}{2}(1-s-t), t\right) d\tau.
\]

Secondly, we modify the operator to obtain

\[
(S_{s,0} v)(s, t) := (S_s v)(s, t) - \frac{1-s-t}{1-t} (S_s v)(0, t),
\]

which vanishes on the edge \( s = 0 \).

**Lemma 11.** The smoothing operator \( S_{s,0} \) satisfies

\[
S_{s,0} : \left\{ v \in P^p : v(0,1) = v(1,0) = 0 \right\} \rightarrow \left\{ v \in P^p : v(1,0) = v(0,\cdot) = 0 \right\}
\]

and the estimates

\[
\left\| r_{ER}^{1/2} \nabla (S_{s,0} v) \right\|_{L_2(F)} + \left\| \frac{r_{ER}^{1/2}}{r_{v_{ER}}} (S_{s,0} v) \right\|_{L_2(F)} + \left\| r_{ER}^{-1/2} (S_{s,0} v - v) \right\|_{L_2(F)}
\]

\[
\leq \left\| r_{ER}^{1/2} \nabla v \right\|_{L_2(F)} + \left\| \frac{r_{ER}^{1/2}}{r_{v_{ER}}} v \right\|_{L_2(F)}.
\]

**Proof.** Assume that \( v \) is a polynomial vanishing in \((0,1)\) and \((1,0)\). Then \( S_s v \) is again a polynomial, which is identical to \( v \) on the edge \( s + t = 1 \). In particular, the restriction onto the edge \( s = 0 \) is a polynomial in \( t \) vanishing for \( t = 1 \). Thus, the factor \( 1 - t \) in the definition of \( S_{s,0} \) cancels out.
First, we prove the corresponding estimates for the smoothing operator \( S_s \). We observe that derivatives of \( S_s v \) depend on derivatives of \( v \), only:

\[
\frac{\partial (S_s v)}{\partial s} = \int_0^1 (\nabla v) \cdot (1 - \frac{\tau}{2}, 0) \, d\tau,
\]

\[
\frac{\partial (S_s v)}{\partial t} = \int_0^1 (\nabla v) \cdot (-\frac{\tau}{2}, 1) \, d\tau.
\]

Since \( r_{ER} \) is bounded from below and from above on the averaging line \([ (s, t); (s + \frac{1}{2}(1 - s - t), t) ] \), the smoothing operator \( S_s \) is bounded in the weighted \( H^1 \)-semi-norm. The approximation property corresponding to the weighted \( L_2 \)-norm follows from Friedrichs’ inequality applied on the same line.

Now, we prove the estimates for the correction \( S_{s,0} - S_s \). The first is

\[
\left\| r_{ER}^{1/2} \nabla \left[ \frac{1-s-t}{1-t} (S_s v)(0,t) \right] \right\|_{L_2(F)} \\
\leq \left\| r_{ER}^{1/2} \left( \frac{-1}{1-t} \frac{-s}{(1-t)^2} \right) (S_s v)(0,t) \right\|_{L_2(F)} + \left\| r_{ER}^{1/2} \frac{1-s-t}{1-t} \nabla (S_s v)(0,t) \right\|_{L_2(F)} \\
\leq \left\| (1-t)^{-1/2} (S_s v)(0,t) \right\|_{L_2(F)} + \left\| (1-t)^{1/2} \frac{\partial (S_s v)}{\partial t}(0,t) \right\|_{L_2(F)} \\
= \left\| (S_s v)(0,t) \right\|_{L_2(0,1)} + \left\| (1-t) \frac{\partial (S_s v)}{\partial t}(0,t) \right\|_{L_2(0,1)},
\]

the other two are bounded by the same expression.

We now bound these trace norms of \( S_s v \) by the right-hand side of (15). We start with the \( L_2 \)-norm:

\[
\int_0^1 (S_s v)^2(0,t) \, dt = \int_0^1 \left[ \int_0^1 v \left( \frac{1-t}{2}, \tau, t \right) d\tau \right]^2 dt \\
\leq \int_0^1 \int_0^1 v^2 \left( \frac{1-t}{2}, \tau, t \right) d\tau dt = \int_0^1 \int_0^{1-2t} v^2(s,t) \frac{2}{1-t} ds dt \\
\leq \int_F r_{VE}^{1/2} v^2(s,t) \, ds dt
\]

We have substituted \( s = \frac{1-t}{2} \), and used that

\[
s \leq \frac{1-t}{2} \quad \text{implies} \quad \frac{1}{1-t} \leq \frac{1-s-t}{(1-t)^2} \leq \frac{r_{ER}}{r_{VE}^{1/2}}.
\]
Similarly, we can bound the weighted $H^1$-norm on the edge by
\[
\int_0^1 (1 - t)^2 \left[ \frac{\partial(Sv)}{\partial t}(0, t) \right]^2 dt = \int_0^1 (1 - t)^2 \left[ \int_0^1 (\nabla v) \cdot (-\tau/2, 1)^T d\tau \right]^2 dt \\
\preceq \int_0^1 (1 - t)^2 \int_0^1 |\nabla v(\frac{1 - t}{2}, t)|^2 d\tau dt \\
\preceq \int_0^1 \int_0^{1 - t} (1 - s - t) |\nabla v|^2 ds dt.
\]

In the same manner, we define 
\[
(S_{t,u})(s, t) := \int_0^1 u(s, t + \tau(1 - s - t)) d\tau,
\]
and 
\[
(S_{t,0})(x, y) := (S_{t,u_F,0})(s, t) - \frac{1 - s - t}{1 - s} (S_{t,u_F,0})(s, 0).
\]

These two smoothing operators allow us to define the function 
\[
u_{F,00} := S_{t,0}S_{s,0} u_F
\]
satisfying zero boundary values at both edges $s = 0$ and $t = 0$.

We define the edge interpolation operator by 
\[
(\Pi_0^{E} u_2)(x) := u_{F,00}(\varphi_{V_E,1}(x), \varphi_{V_E,2}(x)).
\]

**Lemma 12.** The edge interpolation operator $\Pi_0^{E}$ satisfies 
\[
\|r_E^{-1} \{v - \Pi_0^{E} v}\|_{L^2(\omega_E)} \preceq \|\nabla v\|_{L^2(\omega_E)} + \|r_E^{-1} v\|_{L^2(\omega_E)},
\]
where 
\[
r_E(x) := \min_{E \in \mathcal{E}} r_E(x).
\]

**Proof.** The proof is analogous to the one of Lemma 4, part (v). We observe that 
\[
\|r_E^{-1} w\|_{L^2(\omega_E)} \simeq \|r_E^{-1} w\|_{L^2(\omega_E)} + \sum_{E' \subseteq \omega_E \setminus \{E\}} \|r_{E'}^{-1} w\|_{L^2(\omega_E)}.
\]
The desired estimate for the first term follows directly from Lemma 9, Lemma 10 and Lemma 11.

For the second term, we use that 
\[
\int_T r_{E'}^{-2} v^2 dx \preceq \|\nabla v\|^2_{L^2(T)}
\]
for functions $v$ vanishing on $\partial \omega_E$. 

Finally, we define the global edge interpolation operator 
\[
(17) \quad \Pi_{\mathcal{E}} := \sum_{E \in \mathcal{E}_f} \Pi_0^{E},
\]
where $\mathcal{E}_f$ is the set of are all free edges, i.e. those which do not lie completely on the Dirichlet boundary. We obtain
Theorem 13. The decomposition

\[ u_2 = \sum_{E \in \mathcal{E}_f} \Pi_{0}^{E} u_2 + u_3 \]

(18)

fulfills the stability estimate

\[ \sum_{E \in \mathcal{E}_f} \| \Pi_{0}^{E} u_2 \|^2_A + \| \nabla u_3 \|^2 + \| r_{E}^{-1} u_3 \|^2 \leq \| \nabla u_2 \|^2 + \| r_{V}^{-1} u_2 \|^2. \]

(19)

Moreover, \( u_3 = 0 \) on \( \bigcup_{E \in \mathcal{E}_f} E \).

Proof. The result is an immediate consequence of Lemma 9, Lemma 11 and Lemma 12 using the argument of finite summation. \( \square \)

4.3. Main result.

Proof of Theorem 1 for the case of tetrahedra. The interpolation on faces in 3D and its analysis follows the line of the edge interpolation in 2D, see Section 3.3.

Summarizing, we obtain

\[ u_1 = u - \Pi_{h} u, \quad u_2 = u_1 - \sum_{V \in \mathcal{V}_f} \Pi_{0}^{V} u_1, \]

\[ u_3 = u_2 - \sum_{E \in \mathcal{E}_f} \Pi_{0}^{E} u_2, \quad u_4 = u_3 - \sum_{F \in \mathcal{F}_f} \Pi_{0}^{F} u_3, \]

where \( \mathcal{F}_f = \{ F \in \mathcal{F} : F \not\subset \Gamma_D \} \). As a consequence of the last subsections, the decomposition

\[ u = \Pi_{h} u + \sum_{V \in \mathcal{V}_f} \Pi_{0}^{V} u_1 + \sum_{E \in \mathcal{E}_f} \Pi_{0}^{E} u_2 + \sum_{F \in \mathcal{F}_f} \Pi_{0}^{F} u_3 + \sum_{T \in \mathcal{T}} u_4 | _T \]

(20)

is stable in the \( \| \cdot \|_A \)-norm. \( \square \)

5. Numerical results

In this section, we show numerical experiments on model problems to verify the theory elaborated in the last sections and to get the absolute condition numbers hidden in the generic constants. Furthermore, we study two more preconditioners.

We consider the \( H^1(\Omega) \) inner product

\[ A(u, v) = (\nabla u, \nabla v)_{L^2} + (u, v)_{L^2} \]

on the unit cube \( \Omega = (0, 1)^3 \), which is subdivided into 69 tetrahedra, see Figure 6. We vary the polynomial order \( p \) from 2 up to 10. The condition numbers of the preconditioned systems are computed by the Lanczos method.

Example 1: The preconditioner is defined by the space-decomposition with big overlap of Theorem 1:

\[ V = V_0 + \sum_{V \in \mathcal{V}} V_v \]
The condition number is proven to be independent of \( h \) and \( p \). The computed numbers are drawn in Figure 7, labeled ‘overlapping V’. The inner unknowns have been eliminated by static condensation. The memory requirement of this preconditioner is considerable: For \( p = 10 \), the memory needed to store the local Cholesky-factors is about 4.4 times larger than the memory required for the global matrix.

In Section 2 we introduced the space splitting into the coarse space \( V_0 \) and the vertex subspaces \( V_{\nu} \). However, our proof of Theorem 1 involves the finer splitting of a function \( u \) into a coarse function, functions in the spider spaces \( S_{\nu} \), edge-, face-based and inner functions. Other additive Schwarz preconditioners with uniform condition numbers are induced by this finer splitting.

**Example 2:** Now, we decompose the space into the coarse space, the \( p \)-dimensional spider-vertex spaces \( S_{V,0} = \text{span}\{\varphi_{V}, \ldots, \varphi_{V}^{p}\} \), and the overlapping sub-spaces \( V_{E} \) on the edge patches:

\[
V = V_0 + \sum_{V \in \mathcal{V}} S_{V,0} + \sum_{E \in \mathcal{E}} V_{E}
\]

The condition number is proven to be uniform in \( h \) and \( p \). The computed values are drawn in Figure 7, labeled ‘overlapping E, spider V’. Storing the local factors is now about 80 percent of the memory for the global matrix.

**Example 3:** The interpolation into the spider-vertex space \( S_{V,0} \) has two continuity properties: It is bounded in the energy norm, and the interpolation rest satisfies an error estimate in a weighted \( L^2 \)-norm, see Lemma 4 and equation (12). Now, we reduce the \( p \)-dimensional vertex spaces to the spaces spanned by the low energy vertex functions \( \varphi_{V}^{l.e.} \) defined as solutions of

\[
\min_{v \in S_{V,0}, v(V) = 1} \|v\|_{A}^{2}.
\]

These low energy functions can be approximately expressed by the standard vertex functions via \( \varphi_{V}^{l.e.} = f(\varphi_{V}) \), where the polynomial \( f \) solves a weighted 1D problem and can be given explicitly in terms of Jacobi polynomials, see the upcoming report [BPP05]. The interpolation to the low energy vertex space is uniformly bounded, too. But, the approximation estimate in the weighted \( L^2 \)-norm depends on \( p \). The preconditioner is now generated by

\[
V = V_0 + \sum_{V \in \mathcal{V}} \text{span}\{\varphi_{V}^{l.e.}\} + \sum_{E \in \mathcal{E}} V_{E}.
\]

The computed values are drawn in Figure 7, labeled ‘overlapping E, low energy V’, and show a moderate growth in \( p \). Low energy vertex basis functions obtained by orthogonalization on the reference element have also been analyzed in [Bic97, SC01].
Figure 6. Unstructured mesh

Figure 7. Overlapping blocks

Figure 8. Standard vertex

Example 4: We also tested the preconditioner without additional vertex spaces, i.e.,

$$V = V_0 + \sum_{E \in \mathcal{E}} V_E.$$  

Since vertex values must be interpolated by the lowest order functions, the condition number is no longer bounded uniformly in $p$. The rapidly growing condition numbers are drawn in Figure 8.

References


J. Schöberl, Johann Radon Institute for Computational and Applied Mathematics (RICAM), Austria, joachim.schoeberl@oeaw.ac.at

J. M. Melenk, The University of Reading, Department of Mathematics, UK, j.m.melenk@reading.ac.uk

C. G. A. Pechstein, Institute for Computational Mathematics, Johannes Kepler University Linz, Austria, clemens.pechstein@numa.uni-linz.ac.at

S. C. Zaglmayr, Johann Radon Institute for Computational and Applied Mathematics (RICAM), Austria, sabine.zaglmayr@oeaw.ac.at