

## DOCTORAL THESIS

### Preconditioning techniques for all-at-once linear systems arising from advection diffusion equations

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# Abstract

In this thesis, we mainly study preconditioning techniques for all-at-once linear systems arising from discretization of three types of time-dependent advection-diffusion equation: linear diffusion equation, constant-coefficients advection-diffusion equation, time-fractional sub-diffusion equation. The proposed preconditioners are used with Krylov subspace solvers.

The preconditioner developed for linear diffusion equation is based on  $\epsilon$ -circulant approximation of temporal discretization. Diagonalizability, clustering of spectrum and identity-plus-low-rank decomposition are derived for the preconditioned matrix. We also show that generalized minimal residual (GMRES) solver for the preconditioned system has a linear convergence rate independent of matrix-size.

The preconditioner for constant-coefficients advection-diffusion equation is based on approximating the discretization of advection term with a matrix diagonalizable by sine transform. Eigenvalues of the preconditioned matrix are proven to be lower and upper bounded by positive constants independent of discretization parameters. Moreover, as the preconditioner is based on spatial approximation, it is also applicable to steady-state problem. We show that GMRES for the preconditioned steady-state problem has a linear convergence rate independent of matrix size.

The preconditioner for time-fractional sub-diffusion equation is based on approximating the discretization of diffusion term with a matrix diagonalizable by sine transform. We show that the condition number of the preconditioned matrix is bounded by a constant independent of discretization parameters so that the normalized conjugate gradient (NCG) solver for the preconditioned system has a linear convergence rate independent of discretization parameters and matrix size.

Fast implementations based on fast Fourier transform (FFT), fast sine transform (FST) or multigrid approximation are proposed for the developed preconditioners. Numerical results are reported to show the performance of the developed precondi-

tioners.

**Keywords:** Advection-diffusion equation; Preconditioner; Toeplitz matrix; Convergence of iterative solver; Condition number

# Table of Contents

<b>Declaration</b>	<b>i</b>
<b>Abstract</b>	<b>ii</b>
<b>Acknowledgements</b>	<b>iv</b>
<b>Table of Contents</b>	<b>v</b>
<b>List of Tables</b>	<b>ix</b>
<b>List of Figures</b>	<b>xi</b>
<b>Chapter 1 Background</b>	<b>1</b>
1.1 Outline of the Thesis . . . . .	5
<b>Chapter 2 Preliminaries</b>	<b>6</b>
2.1 Notations, Definitions and Propositions . . . . .	6
2.2 Iterative Methods . . . . .	17
2.2.1 Stationary Iterative Methods . . . . .	18
2.2.2 Multigrid Method . . . . .	20
2.2.3 Krylov Subspace Method . . . . .	22
2.3 Preconditioners for Toeplitz System . . . . .	25
2.3.1 Strang's Preconditioner . . . . .	27
2.3.2 T. Chan's Preconditioner . . . . .	27
2.3.3 Huckle's Preconditioner . . . . .	28
2.3.4 Preconditioners by Embedding . . . . .	28
2.3.5 Circulant Preconditioner from Kernel Functions . . . . .	30

2.3.6	{ $\omega$ }-Circulant Preconditioner . . . . .	31
2.3.7	Toeplitz Preconditioner from $\frac{1}{f}$ . . . . .	31
2.3.8	Optimal Transform Based Preconditioners . . . . .	32
2.3.9	Banded-Toeplitz Preconditioners . . . . .	33
2.3.10	Recursive-Based Preconditioner . . . . .	34
<b>Chapter 3 Time-Stepping Methods for Evolutionary SFDEs</b>		<b>35</b>
3.1	Discretization of SFDE And the Toeplitz Like Time-Stepping System	38
3.2	Spatial Discretization Schemes . . . . .	40
3.2.1	Verification of Scheme from [78] . . . . .	41
3.2.2	Verification of Schemes from [103] . . . . .	42
3.2.3	Verification of Schemes from [28] . . . . .	42
3.2.4	Verification of Scheme from [32] . . . . .	43
3.2.5	Verification of Scheme in [13] . . . . .	44
3.3	The One-Dimensional Splitting Preconditioner and Its Theoretical Results . . . . .	44
3.3.1	Bounds of Singular Values and Condition Number of the Preconditioned Matrix . . . . .	46
3.4	Splitting Preconditioner for Two-Dimensional SFDE . . . . .	53
3.4.1	The Bounds of Singular Values and Condition Number of the Preconditioned Matrix in Two-Dimensional Case . . . . .	56
3.5	Numerical Results on One- and Two- Dimensional Splitting Preconditioners . . . . .	70
3.6	CN-ADI Scheme for Two-Dimensional SFDE and Its Linear System .	81
3.7	The Stability and Consistency Analysis of CN-ADI . . . . .	86
3.7.1	Unconditional Stability . . . . .	87
3.7.2	Consistency . . . . .	99
3.8	Numerical Examples . . . . .	104
3.9	Concluding Remarks . . . . .	106

<b>Chapter 4 A Time-Stepping Method for TSFDE</b>	<b>107</b>
4.1 $L_1$ Temporal Discretization for TSFDEs . . . . .	109
4.1.1 $L_1$ Temporal Discretization . . . . .	109
4.1.2 The Divide-and-conquer Strategy . . . . .	111
4.2 The Shifted Grünwald Formula Based Spatial Discretization and Sta-	
bility . . . . .	115
4.2.1 The Shifted Grünwald Formula Based Spatial Discretization .	116
4.2.2 The Unconditional Stability and Convergence Analysis of the	
Full Discretization Scheme . . . . .	117
4.3 The Preconditioning Method . . . . .	123
4.4 Numerical Results . . . . .	125
4.5 Concluding Remarks . . . . .	131
<b>Chapter 5 Block <math>\epsilon</math>-Circulant All-at-Once Preconditioner for Diffusion</b>	
<b>Equation</b>	<b>133</b>
5.1 The All-at-Once System for Heat Equation . . . . .	135
5.2 The BEC preconditioner and Analysis of the Preconditioned System	
by BEC Preconditioner . . . . .	137
5.3 Implementation . . . . .	145
5.4 Numerical Results . . . . .	148
5.5 Concluding Remark . . . . .	151
<b>Chapter 6 A Sine-Transform Based ALL-at-Once Preconditioner for</b>	
<b>Advection-Diffusion Equation with Constant Coefficients</b>	<b>153</b>
6.1 The Discretization of Steady-State ADE and STAA Preconditioner .	154
6.1.1 Discretization . . . . .	155
6.1.2 The STAA Preconditioner . . . . .	157
6.1.3 Convergence of GMRES for the Preconditioned System . . . .	159
6.2 The Discretization of Evolutionary ADE and The STAA Preconditioner	165

6.2.1	The STAA Preconditioner for the Discrete Evolutionary ADE (6.21) . . . . .	167
6.2.2	Bounds of Eigenvalues of the Preconditioned Matrix by STAA Preconditioner for Unsteady-State ADE . . . . .	168
6.3	Numerical Results . . . . .	172
6.4	Concluding Remarks . . . . .	179
<b>Chapter 7 A Two-Sided All-at-Once Preconditioner for Time-Fractional Sub-Diffusion Equation</b>		<b>181</b>
7.1	The Discrete TSFDE . . . . .	185
7.2	A Two-Sided Preconditioning and Condition Number of the Precon- ditioned Matrix . . . . .	186
7.3	The Implementation . . . . .	192
7.4	Numerical Experiments . . . . .	197
7.5	Concluding Remarks . . . . .	205
<b>Bibliography</b>		<b>205</b>
<b>Curriculum Vitae</b>		<b>220</b>