

IMPROVED CONVERGENCE BOUNDS FOR SMOOTHED  
AGGREGATION METHOD: LINEAR DEPENDENCE OF THE  
CONVERGENCE RATE ON THE NUMBER OF LEVELS

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*Dedicated to the memory of Miroslav Fiedler*

*Abstract.* The smoothed aggregation method has become a widely used tool for solving the linear systems arising by the discretization of elliptic partial differential equations and their singular perturbations. The smoothed aggregation method is an algebraic multigrid technique where the prolongators are constructed in two steps. First, the tentative prolongator is constructed by the aggregation (or, the generalized aggregation) method. Then, the range of the tentative prolongator is smoothed by a sparse linear prolongator smoother. The tentative prolongator is responsible for the approximation, while the prolongator smoother enforces the smoothness of the coarse-level basis functions.

*Keywords:* smoothed aggregation; improved convergence bound

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## 1. INTRODUCTION

In [7], we established the convergence bound for the smoothed aggregation method that depends polylogarithmically on the meshsize. In particular, we proved that the convergence rate estimate is dependent on the third power of the number of levels (it takes  $\log_3 h^{-1}$  of levels to reach  $O(1)$  degrees of freedom on the coarsest level). To be more precise, we have shown that the condition number of the stiffness matrix preconditioned by the symmetric multigrid iteration grows as  $O(L^3)$ , where  $L$  is the number of levels. In this paper, we prove an improved convergence bound that depends on the first power of the number of levels (that is, the condition number of the preconditioned system grows as  $O(L) = O(\log_3 h^{-1})$ ). Thus, the dependence of the condition number of the preconditioned system on the meshsize is logarithmical.

Our assumptions are basically similar to those of [7]; the difference is that while in [7] we needed to control the growth of the diameter of the aggregates (and the overlaps of the balls circumscribed to the aggregates), here, we need to control the growth of the diameter of the supports of the smoothed aggregation coarse-level basis functions and their overlaps. It is anyway needed to control the growth of overlaps of the basis-functions supports (the sparsity of the coarse-level matrices) for the computational complexity reasons.

The experimental material published in [9], [2] suggests that the convergence rate is bounded uniformly with respect to the number of levels. In the theoretical front, for 10 levels, the estimate of the condition number of the stiffness matrix preconditioned by the symmetric smoothed aggregation method grows 1000 times according to the old theory and only 10 times according to the theory presented here.

In [7], we verified the assumptions of the regularity-free abstract convergence theory of [1] based solely on the weak approximation property of the disaggregated functions. Here, we verify the assumptions of the theory of [1] based on the weak approximation property of the disaggregated functions and the stability of the smoothed-aggregation based interpolation operator in the energy norm. The first goal is to avoid the need to prove directly the weak approximation property of the smoothed aggregation-based prolongators, because it invokes the need of the equivalence of the discrete and the continuous  $L_2$ -norms on the coarse-levels. The proof of such equivalence is very difficult and is so far restricted to the cases with model geometry, see [3]. We avoid the need of this equivalence on the operator level by a simple trick. As a result, we will need only the equivalence of the discrete and continuous  $L_2$ -norms to hold for purely disaggregated functions that holds trivially because the disaggregation operators are orthogonal matrices. The convergence bound is established for the second order scalar elliptic problems. Both the method and the presented theory can be easily extended to the case of the three-dimensional linear elasticity. For the generalized aggregation method suitable for constructing the tentative prolongator, when solving the systems of partial differential equations, we refer to [7].

## 2. STANDARD VARIATIONAL MULTIGRID ALGORITHM

We solve the system of linear algebraic equations

$$(2.1) \quad A\mathbf{x} = \mathbf{f}$$

with a symmetric, positive definite  $n \times n$  matrix  $A$  and a right-hand side  $\mathbf{f} \in \mathbb{R}^n$ . To define the multigrid algorithm, we need the system of linear prolongators

$$I_{l+1}^l: \mathbb{R}^{n_{l+1}} \rightarrow \mathbb{R}^{n_l}, \quad n_1 = n, \quad n_{l+1} < n_l, \quad l = 1, \dots, L-1$$

and the smoothing iterative procedures  $S_l(\cdot, \cdot): \mathbb{R}^{n_l} \times \mathbb{R}^{n_l} \rightarrow \mathbb{R}^{n_l}$  on all levels  $l = 1, \dots, L-1$ . The multigrid algorithm is defined as follows:

**Algorithm 1.** Given the system (2.1), the prolongators  $I_{l+1}^l$ ,  $l = 1, \dots, L-1$ , the smoothers  $S_l(\cdot, \cdot)$ ,  $l = 1, \dots, L-1$ , the right-hand side  $\mathbf{f} \in \mathbb{R}^n$  and a smoothing and cycle parameters  $\nu, \gamma > 0$ , set  $A_1 = A$ ,  $A_{l+1} = (I_{l+1}^l)^T A_l I_{l+1}^l$ ,  $l = 1, \dots, L-1$  and  $\mathbf{f}^1 = \mathbf{f}$ .

For a given input iterate  $\mathbf{x} \in \mathbb{R}^n$ , perform the iteration  $\mathbf{x} \leftarrow MG(\mathbf{x}, \mathbf{f})$  as follows: Set  $MG(\cdot, \cdot) = MG_1(\cdot, \cdot)$  and  $\mathbf{x}^1 = \mathbf{x}$  where  $MG_l(\cdot, \cdot)$ ,  $l = 1, \dots, L-1$  is given by:

- ▷ Pre-smoothing: Perform  $\nu$  iterations of  $\mathbf{x}^l \leftarrow S_l(\mathbf{x}^l, \mathbf{f}^l)$ .
- ▷ Coarse-level correction:
  - Set  $\mathbf{f}^{l+1} = (I_{l+1}^l)^T (\mathbf{f}^l - A_l \mathbf{x}^l)$ ,
  - if  $l = L-1$ , solve directly  $A_{l+1} \mathbf{x}^{l+1} = \mathbf{f}^{l+1}$ , otherwise set  $\mathbf{x}^{l+1} = \mathbf{0}$  and perform  $\gamma$  iterations of  $\mathbf{x}^{l+1} = MG_{l+1}(\mathbf{x}^{l+1}, \mathbf{f}^{l+1})$ ,
  - correct the approximation on the level  $l$  by  $\mathbf{x}^l = \mathbf{x}^l + I_{l+1}^l \mathbf{x}^{l+1}$ .
- ▷ Post-smoothing: Perform  $\nu$  iterations of  $\mathbf{x}^l \leftarrow S_l(\mathbf{f}^l, \mathbf{x}^l)$ .

Our theory uses the abstract result of [1]. We define the coarse-space  $(U_l, \|\cdot\|_l)$  by

$$(2.2) \quad U_l = \text{Range}(I_l^1), \quad \|\cdot\|_l: \mathbf{x} \in U_l \mapsto \inf_{\mathbf{y}: I_l^1 \mathbf{y} = \mathbf{x}} \|\mathbf{y}\|,$$

where  $I_l^1$  is a *composite prolongator* given by  $I_l^1 = I_2^1 \dots I_l^{l-1}$ ,  $l = 1, \dots, L$ . Clearly

$$(2.3) \quad \|I_l^1 \mathbf{x}\|_l \leq \|\mathbf{x}\|$$

for all  $\mathbf{x} \in \mathbb{R}^{n_1}$ .

**Theorem 2.1** (Bramble, Pasciak, Wang, Xu [1], Theorem 1). *Assume there are linear mappings  $Q_l: U_1 \rightarrow U_l$ ,  $l = 1, \dots, L$ ,  $Q_1 = I$  such that for every  $\mathbf{u} \in U_1$ , the conditions*

$$(2.4) \quad \|(Q_l - Q_{l+1})\mathbf{u}\|_l \leq \frac{C_1}{\sqrt{\lambda_{\max}(A_l)}} \|\mathbf{u}\|_A$$

for all levels  $l = 1, \dots, L-1$  and

$$(2.5) \quad \|Q_l\|_A \leq C_2$$

for all levels  $l = 1, \dots, L$  hold with positive constants  $C_1, C_2$  independent of  $l$  and  $L$ . In addition, assume that the smoothers

$$\text{for } i = 1, \dots, \nu: \mathbf{x}^l \leftarrow S_l(\mathbf{x}^l, \mathbf{f}^l)$$

in Algorithm 1 have the form  $\mathbf{x}^l \leftarrow (I - R_l A_l) \mathbf{x}^l + R_l \mathbf{f}^l$ , where  $R_l$  are symmetric positive definite matrices that satisfy

$$(2.6) \quad \lambda_{\min}(I - R_l A_l) \geq 0 \quad \text{and} \quad \lambda_{\min}(R_l) \geq \frac{1}{C_3^2 \lambda_{\max}(A_l)}$$

for all  $l = 1, \dots, L - 1$ , with constant  $C_3 > 0$  independent of  $l$  and  $L$ . Then Algorithm 1 satisfies

$$\|A^{-1} \mathbf{f} - MG(\mathbf{x}, \mathbf{f})\|_A \leq \left(1 - \frac{1}{(1 + C_2 + C_1 C_3)^2 (L - 1)}\right) \|A^{-1} \mathbf{f} - \mathbf{x}\|_A.$$

The preconditioner  $P: \mathbf{x} \mapsto MG(\mathbf{0}, \mathbf{x})$  satisfies

$$\text{cond}(A, P) \leq (1 + C_2 + C_1 C_3)^2 (L - 1).$$

### 3. SMOOTHED AGGREGATION METHOD

In the smoothed aggregation method ([5], [4], [6], [7], [9]), the prolongators  $I_{l+1}^l: \mathbb{R}^{n_{l+1}} \rightarrow \mathbb{R}^{n_l}$  are constructed as the products

$$(3.1) \quad I_{l+1}^l = S_l P_{l+1}^l,$$

where  $P_{l+1}^l: \mathbb{R}^{n_{l+1}} \rightarrow \mathbb{R}^{n_l}$  is a *tentative prolongator* obtained by generalized aggregation [8] and  $S_l: \mathbb{R}^{n_l} \rightarrow \mathbb{R}^{n_l}$  is a sparse linear *prolongator smoother*. The tentative prolongator  $P_l$  is an orthogonal matrix with a disjoint column (or block column) structure responsible for the approximation. The prolongator smoother  $S_l$  enforces the smoothness of the coarse-space basis functions, or equivalently, reduces the coarse-level matrix spectral bounds

$$(3.2) \quad \varrho(A_{l+1}) = \varrho((I_{l+1}^l)^T A_l I_{l+1}^l) = \varrho((P_{l+1}^l)^T S_l^T A_l S_l P_{l+1}^l) \leq \varrho(S_l^T A_l S_l)$$

(the last inequality holds because  $P_{l+1}^l$  is an orthogonal matrix). The minimisation of the spectral bounds of the coarse-level matrices is desirable because of the key assumption (2.4) of the multi-level convergence theory [1] (Theorem 2.1). The smaller  $\lambda_{\max}(A_l)$ , the easier it becomes to satisfy (2.4) with a good (small) constant  $C_1$ . So generally, a more complex smoothing procedure  $S_l$  leads to better convergence [2], but

increases the fill-in of the coarse-level matrices. In our multilevel method [7], we use the tentative prolongator given by generalized aggregations obtained by a coarsening by a factor of about three in all spatial directions, and  $S_l$  being the error propagation operator of a single Richardson sweep. This leads to sparse coarse-level matrices and guarantees a nearly optimal convergence bound for second-order elliptic problems. Thus, we use the prolongator smoother

$$(3.3) \quad S_l = I - \frac{\omega}{\lambda_l} A_l$$

with  $\omega$  chosen so that it minimizes  $\varrho(S_l^2 A_l)$ , and  $\lambda_l$  being an available upper bound of  $\varrho(A_l)$ . This, in turn, reduces the spectral bound  $\varrho(A_{l+1})$  in (3.2). To be more precise, choosing  $\omega = 4/3$ , (3.2), the spectral mapping theorem and substitution  $\xi = t/\lambda_l$  yield (the symbol  $\sigma(A_l)$  denotes the spectrum of  $A_l$ )

$$\begin{aligned} \varrho(A_{l+1}) &\leq \varrho(S_l^2 A_l) = \max_{t \in \sigma(A_l)} \left(1 - \frac{4}{3} \frac{1}{\lambda_l} t\right)^2 t \leq \max_{t \in [0, \lambda_l]} \left(1 - \frac{4}{3} \frac{1}{\lambda_l} t\right)^2 t \\ &= \lambda_l \max_{t \in [0, \lambda_l]} \left(1 - \frac{4}{3} \frac{1}{\lambda_l} t\right)^2 \frac{t}{\lambda_l} = \lambda_l \max_{\xi \in [0, 1]} \left(1 - \frac{4}{3} \xi\right)^2 \xi = \frac{1}{9} \lambda_l. \end{aligned}$$

Thus, as  $\lambda_{l+1}$  we can take

$$(3.4) \quad \lambda_{l+1} = \min \left\{ \frac{\lambda_l}{9}, \widehat{\lambda}_{l+1} \right\},$$

where  $\widehat{\lambda}_{l+1}$  is an upper bound of  $\varrho(A_{l+1})$  obtained computationally. Then

$$(3.5) \quad \left(\frac{1}{9}\right)^{l-1} \lambda_1 \geq \lambda_l \geq \varrho(A_l).$$

We continue with the description of a simple aggregation procedure suitable for solving scalar elliptic problems. For more general form of aggregations that can be used for solving systems of partial differential equations (e.g. elasticity), we refer to [7].

We start with a simple example.



**Algorithm 2.** Given the system of aggregates  $\{\mathcal{A}_i^l\}_{i=1}^{n_{l+1}}$  and the vector  $\mathbf{b}^l \in \mathbb{R}^{n_l}$ , construct the tentative prolongator  $P_{l+1}^l: \mathbb{R}^{n_{l+1}} \rightarrow \mathbb{R}^{n_l}$  and the vector  $\mathbf{b}^{l+1} \in \mathbb{R}^{n_{l+1}}$  so that  $P_{l+1}^l \mathbf{b}^{l+1} = \mathbf{b}^l$  as follows:

- ▷ Construct  $P_{l+1}^l$  given by (3.7),
- ▷ set  $P_{l+1}^l \leftarrow \text{diag}(\mathbf{b}^l) P_{l+1}^l$ ,
- ▷ construct the diagonal  $n_{l+1} \times n_{l+1}$  matrix  $B_{l+1} = (P_{l+1}^l)^T P_{l+1}^l$ ,
- ▷ set  $P_{l+1}^l \leftarrow P_{l+1}^l B_{l+1}^{-1/2}$ ,
- ▷ set  $\mathbf{b}^{l+1}$  to be a vector consisting of the diagonal entries of the matrix  $B_{l+1}^{1/2}$ ,

$$\mathbf{b}^{l+1} = ((B_{l+1})_{11}^{1/2}, (B_{l+1})_{22}^{1/2}, \dots, (B_{l+1})_{n_{l+1}n_{l+1}}^{1/2})^T.$$

Let  $P_l^1 = P_2^1 \dots P_l^{l-1}$ . Clearly, the resulting prolongators  $P_{l+1}^l$  and  $P_l^1$  are orthogonal matrices,

$$(3.8) \quad P_{l+1}^l \mathbf{b}^{l+1} = \mathbf{b}^l \quad \text{and} \quad P_l^1 \mathbf{b}^l = (1, 1, \dots, 1)^T.$$

#### 4. AVOIDING THE NEED OF THE EQUIVALENCE OF THE DISCRETE AND CONTINUOUS $L_2$ -NORMS ON THE COARSE LEVELS

The direct use of Theorem 2.1 invokes the need of the equivalence of the discrete and the continuous  $L_2$ -norms on the coarse-levels. To be more precise, to verify (2.4) directly, one needs to establish the equivalence

$$(4.1) \quad \|I_l^1 \mathbf{x}\|_l \equiv \sqrt{\mathbf{x}^T \mathbf{x}} \approx \text{scaling} \|\pi_h I_l^1 \mathbf{x}\|_{L_2},$$

where  $\pi_h$  is the finest level finite element interpolation operator that takes a finest level vector and returns the corresponding finite element function. (The proof then proceeds by proving the interpolation in the  $L_2$ -norm and using the above equivalence to get the estimate for  $\|\cdot\|_l$ .) It is very difficult to establish such an equivalence and its proof is so far restricted to the cases with a model geometry, see [3].

In this short section we avoid the need for this equivalence by a simple trick on the operator level. As a result, we will need only the equivalence of the discrete and the continuous  $L_2$ -norms for purely disaggregated functions that holds trivially, because the disaggregation operators are (unlike the prolongators  $I_l^1$  in (4.1)) orthogonal matrices. In other words, due to the orthogonality of  $P_l^1$  and the fact that  $\|\pi_h \mathbf{x}\|_{L_2} \approx \text{scaling} \sqrt{\mathbf{x}^T \mathbf{x}}$ , the equivalence (4.1) with  $I_l^1$  replaced by  $P_l^1$  holds trivially.

Let  $l$  be a level. We choose linear operators  $\tilde{Q}_l: \mathbb{R}^{n_l} \rightarrow \mathbb{R}^{n_l}$ ,  $\tilde{Q}_1 = I$ ,  $l = 1, \dots, L$  and define the mappings

$$(4.2) \quad Q_l: \mathbf{u} \in U_1 \mapsto I_l^1 \tilde{Q}_l \mathbf{u} \in U_l \quad \text{and} \quad Q_l^P: \mathbf{u} \in U_1 \mapsto P_l^1 \tilde{Q}_l \mathbf{u}.$$

**Theorem 4.1.** *Let  $S$  be given by (3.3) with  $\omega \in (0, 2)$ , let  $P_{j+1}^j$ ,  $j = 1, \dots, L-1$  be orthogonal matrices and  $\lambda_l \geq \lambda_{\max}(A_l)$ ,  $l = 1, \dots, L$ . Assume the operators  $\tilde{Q}_l$  are chosen so that  $\tilde{Q}_1 = I$  and the corresponding mappings  $Q_l$  and  $Q_l^P$  defined by (4.2) satisfy*

$$(4.3) \quad \forall l = 1, \dots, L-1, \quad \mathbf{u} \in U_1: \|(Q_l^P - Q_{l+1}^P)\mathbf{u}\| \leq \frac{C_P}{\sqrt{\lambda_l}} \|\mathbf{u}\|_A$$

and

$$(4.4) \quad \forall l = 1, \dots, L: \|Q_l\|_A \leq C_E$$

with constants  $C_P$  and  $C_E$  independent of  $l$  and  $L$ . Then (2.4) and (2.5) are satisfied with  $C_1 = C_P + \omega C_E$  and  $C_2 = C_E$ .

**Proof.** We estimate using  $I_l^1 = I_2^1 \dots I_l^{l-1}$ , (3.1), (2.3), (3.3),  $\varrho(S_l) < 1$ , triangle inequality,  $P_l^1 = P_2^1 \dots P_l^1$ , the orthogonality of  $P_l^1$  and Galerkin isometry  $\|I_l^1 \mathbf{x}\|_A = \|\mathbf{x}\|_{A_l}$ :

$$\begin{aligned} (4.5) \quad \|(Q_l - Q_{l+1})\mathbf{u}\|_l &= \|I_l^1 (\tilde{Q}_l - I_{l+1}^l \tilde{Q}_{l+1})\mathbf{u}\|_l \\ &= \|I_l^1 (\tilde{Q}_l - S_l P_{l+1}^l \tilde{Q}_{l+1})\mathbf{u}\|_l \\ &\leq \|(\tilde{Q}_l - S_l P_{l+1}^l \tilde{Q}_{l+1})\mathbf{u}\| \\ &= \left\| S_l (\tilde{Q}_l - P_{l+1}^l \tilde{Q}_{l+1})\mathbf{u} + \frac{\omega}{\lambda_l} A_l \tilde{Q}_l \mathbf{u} \right\| \\ &\leq \|S_l (\tilde{Q}_l - P_{l+1}^l \tilde{Q}_{l+1})\mathbf{u}\| + \frac{\omega}{\lambda_l} \|A_l \tilde{Q}_l \mathbf{u}\| \\ &\leq \|(\tilde{Q}_l - P_{l+1}^l \tilde{Q}_{l+1})\mathbf{u}\| + \frac{\omega}{\sqrt{\lambda_l}} \|\tilde{Q}_l \mathbf{u}\|_{A_l} \\ &= \|P_l^1 (\tilde{Q}_l - P_{l+1}^l \tilde{Q}_{l+1})\mathbf{u}\| + \frac{\omega}{\sqrt{\lambda_l}} \|Q_l \mathbf{u}\|_A \\ &= \|(Q_l^P - Q_{l+1}^P)\mathbf{u}\| + \frac{\omega}{\sqrt{\lambda_l}} \|Q_l \mathbf{u}\|_A. \end{aligned}$$

The estimate (2.4) with  $C_1 = C_P + \omega C_E$  now follows by (4.3) and (4.4). The estimate (2.5) with  $C_2 = C_E$  follows immediately from (4.4).  $\square$



**Remark 4.2.** The abstract theory of [7] uses condition (4.3) to verify (4.4). This is the reason why the convergence result depends on the power of three of  $L$ . Here, we verify (4.4) directly for smoothed aggregation functions and get a convergence result dependent on the first power of  $L$ . Certainly, by doing so, we loose the elegance of the abstract assumption of [7], but in our opinion, very little on the strength of the convergence result. As becomes clear in the next section, we will need to control the growth of the diameter of the supports of the coarse-level basis functions (that is needed anyway for the computational complexity reasons), while in [7] we needed to control the diameter of the aggregates.

## 5. VERIFICATION OF THE ASSUMPTIONS OF THEOREM 4.1 FOR SCALAR ELLIPTIC PROBLEM

Let  $\Omega \subset \mathbb{R}^d$ ,  $d = 2$  or  $d = 3$  be a polygon or polytope. Assume  $\Gamma_D \subset \partial\Omega$  and  $\mu(\Gamma_D) > 0$ . (In case  $\Gamma_D$  is not connected, we assume all connected fragments have a positive measure.) Consider a variational problem

$$(5.1) \quad \text{find } u \in H_{0,\Gamma_D}^1(\Omega): a(u, v) = f(v), \quad v \in H_{0,\Gamma_D}^1(\Omega).$$

Here,  $a(\cdot, \cdot)$  is a symmetric bilinear form coercive and continuous on

$$H_{0,\Gamma_D}^1(\Omega) = \{u \in H^1(\Omega): \text{tr } u = 0 \text{ on } \Gamma_D, |\cdot|_{H^1(\Omega)}\}$$

and  $f(\cdot) \in (H_{0,\Gamma_D}^1(\Omega))^{-1}$ . We consider a quasi-uniform triangulation  $\tau_h$  of  $\Omega$  with characteristic mesh-size  $h$  and boundaries of elements aligned with  $\Gamma_D$ . Let  $V_h = \text{span}\{\varphi_i\}_{i=1}^n \subset H_{0,\Gamma_D}^1(\Omega)$  be the corresponding  $P1$  finite element space with the finite element basis functions scaled so that  $\|\varphi_i\|_{L_\infty(\Omega)} = 1$ . We assume the linear system (2.1) arose by the standard conforming finite element discretization of (5.1), that is, by replacing  $H_{0,\Gamma_D}^1(\Omega)$  in (5.1) by  $V_h$ .

Let  $\pi_h: \mathbf{x} \in \mathbb{R}^n \mapsto \sum_i x_i \varphi_i$  and let  $\mathbf{e}_i$  be the  $i$ -th canonical basis vector of  $\mathbb{R}^{n_l}$ . We define the basis on the level  $l$  by

$$(5.2) \quad \varphi_i^l = \pi_h I_l^1 \mathbf{e}_i, \quad i = 1, \dots, n_l, \quad l = 1, \dots, L.$$

The following is our key assumption on the geometry of coarse spaces.

**Assumption 5.1.** For every basis function  $\varphi_i^l$  there is a domain  $B_i^l \subset \Omega$  being an intersection of a ball, with  $\Omega$  satisfying  $B_i^l \supset \text{supp } \varphi_i^l$  such that for each level (an integer  $l \in [1, L]$ ), the domains  $B_i^l$ ,  $i = 1, \dots, n_l$ , satisfy

1.  $\text{diam}(B_i^l) \leq C3^{l-1}h$  with  $C$  independent of  $l$  and  $i$ ,
2. there is an integer  $N$  independent of  $l$  such that for each level  $l$ , each point  $\mathbf{x} \in \Omega$  belongs to at most  $N$  domains  $B_i^l$ .

Our first goal is to verify (4.4). First we prove that apart from the essential boundary conditions, the coarse-level basis functions form a decomposition of unity. Define

$$(5.3) \quad \mathcal{I}(\Omega_{D,l}) = \{i: \overline{B}_i^l \cap \Gamma_D \neq \emptyset\} \quad \text{and} \quad \Omega_{D,l} = \bigcup_{i \in \mathcal{I}(\Omega_{D,l})} B_i^l.$$

**Lemma 5.2.** *For vector  $\mathbf{b}^l$  created by Algorithm 2 and the basis  $\{\varphi_i^l\}_{i=1}^{n_l}$  on the level  $l$  we have*

$$(5.4) \quad \sum_{i=1}^{n_l} b_i^l \varphi_i^l = 1 \quad \text{on } \Omega \setminus \Omega_{D,l}.$$

*Proof.* Aside from the essential boundary conditions, the basis functions on any level satisfy (5.4) and  $\mathbf{b}^l \in \ker(A_l)$ . Indeed, assume we solve the pure Neumann problem ( $\Gamma_D = \emptyset$ ). Since the unit function belongs to the kernel of  $H^1(\Omega)$ -seminorm,  $\|\mathbf{x}\|_A \approx |\pi_h \mathbf{x}|_{H^1(\Omega)}$  and the finest level basis functions  $\varphi_i^1$  satisfy  $\|\varphi_i^1\|_{L^\infty(\Omega)} = 1$ , we have  $\mathbf{b}^1 = (1, 1, \dots, 1)^T \in \ker(A_1)$ . Assume  $\mathbf{b}^l \in \ker(A_l)$ . By (3.8),  $P_{l+1}^l \mathbf{b}^{l+1} = \mathbf{b}^l$ . Since  $\mathbf{b}^l \in \ker(A_l)$ , we have

$$(5.5) \quad I_{l+1}^l \mathbf{b}^{l+1} = (I - \alpha A_l) P_{l+1}^l \mathbf{b}^{l+1} = (I - \alpha A_l) \mathbf{b}^l = \mathbf{b}^l.$$

Hence  $A_{l+1} \mathbf{b}^{l+1} = (I_{l+1}^l)^T A_l I_{l+1}^l \mathbf{b}^{l+1} = (I_{l+1}^l)^T A_l \mathbf{b}^l = \mathbf{0}$ . Thus,  $\mathbf{b}^{l+1} \in \ker(A_{l+1})$ . Hence by induction,  $\mathbf{b}^l \in \ker(A_l)$  holds for all levels  $l$  and as a consequence, (5.5) holds for all levels  $l = 1, \dots, L-1$ . By (5.5),  $\sum_{i=1}^{n_l} b_i^l \varphi_i^l = \sum_{i=1}^{n_l} \pi_h I_l^1 b_i^l \mathbf{e}_i = \pi_h I_l^1 \mathbf{b}^l = \pi_h \mathbf{b}^1 = 1$ .

Let  $\Gamma_D \neq \emptyset$  again. If (5.4) is violated at the point  $\mathbf{x} \in \Omega$ , there must be a basis function  $\varphi_j^l$  such that  $\mathbf{x} \in \text{supp } \varphi_j^l$  and  $\varphi_j^l$  is influenced by zero value on  $\Gamma_D$ . This means that on some level  $1 \leq k < l$  there is an aggregate  $\mathcal{A}_p^k$ ,  $p \in \text{supp } I_l^{k+1} \mathbf{e}_j$  (support of the vector is understood as the list of indices of its nonzero entries) that contains a degree of freedom  $q$  directly adjacent to  $\Gamma_D$  in the sense that  $\partial \text{supp } \varphi_q^k \cap \Gamma_D \neq \emptyset$ . Clearly,  $q \in \text{supp } I_l^{k+1} \mathbf{e}_j$  and

$$\text{supp } \varphi_j^l = \bigcup_{i \in \text{supp } I_l^k \mathbf{e}_j} \text{supp } \varphi_i^k \supset \text{supp } \varphi_q^k.$$

Hence,  $\partial \text{supp } \varphi_j^l \cap \Gamma_D \neq \emptyset$ . Thus, we proved that if (5.4) is violated at  $\mathbf{x} \in \Omega$ , then there is a basis function  $\varphi_j^l$  such that  $\partial \text{supp } \varphi_j^l \cap \Gamma_D \neq \emptyset$ , hence  $\overline{B}_i^l \cap \Gamma_D \neq \emptyset$  and (5.4) follows.  $\square$

Assume the system of aggregates  $\{\mathcal{A}_i^l\}_{i=1}^{n_l}$ ,  $l = 1, \dots, L-1$  is given. We introduce *composite aggregates*  $\tilde{\mathcal{A}}_i^l$  to be the aggregates  $\mathcal{A}_i^l$  understood as the corresponding sets of degrees of freedom on the level 1. Formally, the composite aggregates are defined recursively as

$$(5.6) \quad \tilde{\mathcal{A}}_i^l \equiv \tilde{\mathcal{A}}_i^{l,1} \quad \text{with} \quad \tilde{\mathcal{A}}_i^{l,j-1} = \bigcup_{k \in \tilde{\mathcal{A}}_i^{j,l}} \mathcal{A}_k^{j-1}.$$

Further, define the discrete  $l_2$ -(semi)norm of the vector  $\mathbf{x} \in \mathbb{R}^n$  by

$$\|\mathbf{x}\|_{l_2(\tilde{\mathcal{A}}_i^l)} = \left( \sum_{j \in \tilde{\mathcal{A}}_i^l} x_j^2 \right)^{1/2}.$$

Clearly, the composite tentative prolongator  $P_l^1$  has a disjoint nonzero column structure corresponding to the aggregates  $\tilde{\mathcal{A}}_i^l$ ; for the  $i$ -th column  $P_l^1 \mathbf{e}_i$  of  $P_l^1$ , we have (denoting by  $\mathbf{e}_i$  the  $i$ -th canonical basis vector of  $\mathbb{R}^{n_l}$ )

$$\text{supp } P_l^1 \mathbf{e}_i = \tilde{\mathcal{A}}_i^{l-1}, \quad \text{supp } P_l^1 \mathbf{e}_i \cap \text{supp } P_l^1 \mathbf{e}_j = \emptyset \quad \text{for } i \neq j,$$

as the aggregates  $\tilde{\mathcal{A}}_i^{l-1}$  and  $\tilde{\mathcal{A}}_j^{l-1}$  are disjoint.

For every domain  $B_i^l$ , define an index set  $\mathcal{I}(\hat{B}_i^l) = \{j: B_j^l \cap B_i^l \neq \emptyset\}$  and consider a domain  $\hat{B}_i^l$ :  $\Omega \supset \hat{B}_i^l \supset \bigcup_{j \in \mathcal{I}(\hat{B}_i^l)} B_j^l$ . From Assumption 5.1 it follows that it is

possible to choose domains  $\hat{B}_i^l$  so that  $\text{diam}(\hat{B}_i^l) \leq C 3^{l-1} h$  and each  $\mathbf{x} \in \mathbb{R}^d$  is contained in at most  $N$  domains  $\hat{B}_i^l$  (with  $C$  and  $N$  different from the ones in Assumption 5.1). For all  $i \notin \mathcal{I}(\Omega_{D,l})$ , define the local interpolation operators  $\Pi_i^l: H^1(\hat{B}_i^l) \rightarrow H^1(B_i^l)$  by

$$(5.7) \quad \Pi_i^l u = \sum_{j \in \mathcal{I}(\hat{B}_i^l)} \left( \frac{\text{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} \int_{B_j^l} u \, d\Omega \right) \varphi_i^l$$

and the global interpolation operator  $\Pi^l: H_{0,\Gamma_D}^1(\Omega) \rightarrow \text{span}\{\varphi_i^l\} \subset H_{0,\Gamma_D}^1(\Omega)$

$$(5.8) \quad \Pi^l u = \sum_{i=1}^{n_l} \left( \frac{\text{card}(\tilde{\mathcal{A}}_i^{l-1})^{1/2}}{\mu(B_i^l)} \int_{B_i^l} u \, d\Omega \right) \varphi_i^l.$$

We define  $\mathcal{I}(\hat{\Omega}_{D,l})$  to be the index set of all domains  $B_i^l$  intersecting  $\Omega_{D,l}$  and consider a domain  $\hat{\Omega}_{D,l}$ :  $\Omega \supset \hat{\Omega}_{D,l} \supset \bigcup_{i \in \mathcal{I}(\hat{\Omega}_{D,l})} B_i^l$ . Clearly, by Assumption 5.1, it is

possible to choose  $\widehat{\Omega}_{D,l}$  so that  $\text{dist}(\mathbf{x}, \Gamma_D) \leq Ch3^{l-1}$  for all  $\mathbf{x} \in \widehat{\Omega}_{D,l}$  and we have by the Friedrichs inequality

$$(5.9) \quad \|u\|_{L_2(\widehat{\Omega}_{D,l})} \leq Ch_l |u|_{H^1(\widehat{\Omega}_{D,l})}, \quad h_l = 3^{l-1}h$$

for all  $u \in H_{0,\Gamma_D}^1(\Omega)$ .

Next we prove that  $\Pi^l$  is  $H^1$ -seminorm stable on a boundary layer adjacent to  $\Gamma_D$ .

**Lemma 5.3.** *Assume  $\lambda_1$  has been obtained by the Gershgorin theorem. Then there is a constant  $C > 0$  independent of  $h$ ,  $l$  and  $L$  such that*

$$(5.10) \quad \forall u \in H_{0,\Gamma_D}^1(\Omega): |\Pi^l u|_{H^1(\Omega_{D,l})} \leq C |u|_{H^1(\widehat{\Omega}_{D,l})}.$$

**Proof.** By bounded intersections of domains  $B_i^l$  and the Cauchy-Schwarz inequality we get

$$\begin{aligned} (5.11) \quad |\Pi^l u|_{H^1(\Omega_{D,l})}^2 &\leq C \sum_{i \in \mathcal{I}(\Omega_{D,l})} |\Pi_i^l u|_{H^1(B_i^l)}^2 \\ &= C \sum_{i \in \mathcal{I}(\Omega_{D,l})} \left| \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \left( \frac{\text{card}(\widetilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} \int_{B_j^l} u \, d\Omega \right) \varphi_j^l \right|_{H^1(B_i^l)}^2 \\ &\leq C \sum_{i \in \mathcal{I}(\Omega_{D,l})} \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \left( \frac{\text{card}(\widetilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} \int_{B_j^l} u \, d\Omega \right)^2 |\varphi_j^l|_{H^1(\Omega)}^2 \\ &\leq C \sum_{i \in \mathcal{I}(\widehat{\Omega}_{D,l})} \left( \frac{\text{card}(\widetilde{\mathcal{A}}_i^{l-1})^{1/2}}{\mu(B_i^l)} \int_{B_i^l} u \, d\Omega \right)^2 |\varphi_i^l|_{H^1(\Omega)}^2 \\ &= C \sum_{i \in \mathcal{I}(\widehat{\Omega}_{D,l})} \left( \frac{\text{card}(\widetilde{\mathcal{A}}_i^{l-1})^{1/2}}{\mu(B_i^l)} (u, 1)_{L_2(B_i^l)} \right)^2 |\varphi_i^l|_{H^1(\Omega)}^2 \\ &\leq C \sum_{i \in \mathcal{I}(\widehat{\Omega}_{D,l})} \left( \frac{\text{card}(\widetilde{\mathcal{A}}_i^{l-1})^{1/2}}{\mu(B_i^l)} \|u\|_{L_2(B_i^l)} \|1\|_{L_2(B_i^l)} \right)^2 |\varphi_i^l|_{H^1(\Omega)}^2 \\ &\leq C \sum_{i \in \mathcal{I}(\widehat{\Omega}_{D,l})} \frac{\text{card}(\widetilde{\mathcal{A}}_i^{l-1})}{\mu(B_i^l)} \|u\|_{L_2(B_i^l)}^2 |\varphi_i^l|_{H^1(\Omega)}^2. \end{aligned}$$

Further, taking the bound obtained by the Gershgorin theorem for  $\lambda_1$ , we have

$$\lambda_1 \leq Ch^{d-2}$$

and by (3.5) we get

$$(5.12) \quad |\varphi_i^l|_{H^1(\Omega)}^2 \leq \varrho(A_l) \leq \left(\frac{1}{9}\right)^{l-1} \lambda_1 \leq C \left(\frac{1}{9}\right)^{l-1} h^{d-2}.$$

In addition, since  $\tilde{\mathcal{A}}_i^l \subset B_i^l$  and the finest level mesh is quasiuniform, it also holds that

$$(5.13) \quad \frac{\text{card}(\tilde{\mathcal{A}}_i^{l-1})}{\mu(B_i^l)} \leq Ch^{-d}.$$

Substituting (5.13) and (5.12) into (5.11) and using  $h_l = 3^{l-1}h$  and (5.9) yields

$$|\Pi^l u|_{H^1(\Omega_{D,l})}^2 \leq Ch_l^{-2} \sum_{i \in \mathcal{I}(\hat{\Omega}_{D,l})} \|u\|_{L_2(B_i^l)}^2 \leq Ch_l^{-2} \|u\|_{L_2(\hat{\Omega}_{D,l})}^2 \leq C |u|_{H^1(\hat{\Omega}_{D,l})}^2.$$

□

Next we prove that the local interpolation operator  $\Pi_i^l$ ,  $i \notin \mathcal{I}(\Omega_{D,l})$  preserves a constant.

**Lemma 5.4.** *Let  $i \notin \mathcal{I}(\Omega_{D,l})$  and let  $c$  be a constant function on  $\hat{B}_i^l$ . Then*

$$(5.14) \quad \Pi_i^l c = c \quad \text{on } B_i^l.$$

(Note: it is irrelevant that potentially,  $c$ , being a constant function on  $\hat{B}_i^l$ , does not belong to  $H_{0,\Gamma}^1(\Omega)$ , since  $\Pi_i^l$  is understood as a mapping from  $H^1(\hat{B}_i^l)$  to  $H^1(B_i^l)$ .)

**Proof.** By (3.8) and from the nonzero structure and orthogonality of the composite tentative prolongator  $P_l^1$ , it follows that the vector  $\mathbf{b}^l$  produced by Algorithm 2 satisfies  $b_j^l = \text{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}$ . We use Lemma 5.2 and the fact that only the supports of the basis functions  $\varphi_j^l$ ,  $j \in \mathcal{I}(\hat{B}_i^l)$  intersect  $B_i^l$ :

$$\begin{aligned} (\Pi_i^l c)|_{B_i^l} &= \sum_{j \in \mathcal{I}(\hat{B}_i^l)} \frac{\text{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_i^l)} \int_{B_j^l} c \, d\Omega \, \varphi_j^l|_{B_i^l} = c \sum_{j \in \mathcal{I}(\hat{B}_i^l)} \text{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2} \varphi_j^l|_{B_i^l} \\ &= c \sum_{j \in \mathcal{I}(\hat{B}_i^l)} b_j^l \varphi_j^l|_{B_i^l} = c \sum_{j=1}^{n_l} \varphi_j^l|_{B_i^l} = c. \end{aligned}$$

□

In the next lemma we show that the local interpolation operator  $\Pi_i^l$ ,  $i \notin \mathcal{I}(\Omega_{D,l})$  is  $H^1$ -seminorm stable.

**Lemma 5.5.** *Let  $i \notin \mathcal{I}(\Omega_{D,l})$ . Then there is a constant  $C > 0$  independent of  $h$ ,  $i$ ,  $l$  and  $L$  such that for every  $u \in H_{0,\Gamma_D}^1(\Omega)$*

$$(5.15) \quad |\Pi_i^l u|_{H^1(B_i^l)} \leq C |u|_{H^1(\widehat{B}_i^l)}.$$

**Proof.** Set  $c = \operatorname{argmin}_{q \in \mathbb{R}} \|u - q\|_{L_2(\widehat{B}_i^l)}$  and  $\hat{u} = u - c$ . Since  $\operatorname{diam}(\widehat{B}_i^l) \leq Ch_l$ ,  $h_l = h3^{l-1}$ , the Poincaré inequality yields

$$(5.16) \quad \|\hat{u}\|_{L_2(\widehat{B}_i^l)} \leq Ch_l |\hat{u}|_{H^1(\widehat{B}_i^l)}.$$

By Lemma 5.4 we get

$$(5.17) \quad |\Pi_i^l u|_{H^1(B_i^l)} = |\Pi_i^l u - c|_{H^1(B_i^l)} = |\Pi_i^l(u - c)|_{H^1(B_i^l)} = |\Pi_i^l \hat{u}|_{H^1(B_i^l)}.$$

Further, by the definition of  $\Pi_i^l$ , (5.12) (5.13), the Cauchy-Schwarz inequality and the Poincaré inequality (5.16) we get

$$\begin{aligned} |\Pi_i^l \hat{u}|_{H^1(B_i^l)}^2 &= \left| \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \left( \frac{\operatorname{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} \int_{B_j^l} \hat{u} \, d\Omega \right)^2 \varphi_j^l \right|_{H^1(B_i^l)}^2 \\ &\leq C \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \left( \frac{\operatorname{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} \int_{B_j^l} \hat{u} \, d\Omega \right)^2 |\varphi_j^l|_{H^1(\Omega)}^2 \\ &= C \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \left( \frac{\operatorname{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} (\hat{u}, 1)_{L_2(B_j^l)} \right)^2 |\varphi_j^l|_{H^1(\Omega)}^2 \\ &\leq C \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \left( \frac{\operatorname{card}(\tilde{\mathcal{A}}_j^{l-1})^{1/2}}{\mu(B_j^l)} \|\hat{u}\|_{L_2(B_j^l)} \|1\|_{L_2(B_j^l)} \right)^2 |\varphi_j^l|_{H^1(\Omega)}^2 \\ &\leq C \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \frac{\operatorname{card}(\tilde{\mathcal{A}}_j^{l-1})}{\mu(B_j^l)} \|\hat{u}\|_{L_2(B_j^l)}^2 |\varphi_j^l|_{H^1(\Omega)}^2 \\ &\leq Ch_l^{-2} \sum_{j \in \mathcal{I}(\widehat{B}_i^l)} \|\hat{u}\|_{L_2(B_j^l)}^2 \leq Ch_l^{-2} \|\hat{u}\|_{L_2(\widehat{B}_i^l)}^2 \leq C |\hat{u}|_{H^1(\widehat{B}_i^l)}^2 \\ &= C |u|_{H^1(\widehat{B}_i^l)}^2. \end{aligned}$$

The statement (5.15) follows by the previous estimate together with (5.17). □

Define the operator  $\tilde{Q}_l: \mathbb{R}^{n_1} \rightarrow \mathbb{R}^{n_l}$  by

$$(5.18) \quad (\tilde{Q}_l \mathbf{u})_i = \frac{\text{card}(\tilde{\mathcal{A}}_i^{l-1})^{1/2}}{\mu(B_i^l)} \int_{B_i^l} \pi_h \mathbf{u} \, d\Omega, \quad i = 1, \dots, n_l.$$

Then the operator  $Q_l$  defined in (4.2) has a form  $Q_l = \pi_h^{-1} \Pi^l \pi_h$ , where  $\Pi^l$  is the global interpolation operator defined in (5.8).

In the next lemma we verify condition (4.4).

**Lemma 5.6.** *There is a constant  $C > 0$  independent of  $h, l$  and  $L$  such that for every  $u \in H_{0,\Gamma_D}^1(\Omega)$*

$$(5.19) \quad |\Pi^l \mathbf{u}|_{H^1(\Omega)} \leq C |u|_{H^1(\Omega)}.$$

As a consequence, the operator  $Q_l = \pi_h^{-1} \Pi_l \pi_h$  satisfies (4.4).

*Proof.* The proof of (5.19) follows from Lemma 5.3 and Lemma 5.5 using bounded overlaps of the balls  $B_i^l$  and  $\Omega_{D,l}$  and bounded overlaps of the balls  $\hat{B}_i^l$  and  $\hat{\Omega}_{D,l}$ , by

$$\begin{aligned} |\Pi u|_{H^1(\Omega)}^2 &\leq C \left( |\Pi^l u|_{H^1(\Omega_{D,l})}^2 + \sum_{i \notin \mathcal{I}(\Omega_{D,l})} |\Pi_i^l u|_{H^1(B_i^l)}^2 \right) \\ &\leq C \left( |u|_{H^1(\hat{\Omega}_{D,l})}^2 + \sum_{i \notin \mathcal{I}(\Omega_{D,l})} |u|_{H^1(\hat{B}_i^l)}^2 \right) \\ &\leq C |u|_{H^1(\Omega)}^2. \end{aligned}$$

The estimate (4.4) is a direct consequence of (5.19). Indeed,

$$\|Q_l \mathbf{u}\|_A = \|\pi_h^{-1} \Pi^l \pi_h \mathbf{u}\|_A \leq C |\Pi^l \pi_h \mathbf{u}|_{H^1(\Omega)} \leq C |\pi_h \mathbf{u}|_{H^1(\Omega)} \leq C \|\mathbf{u}\|_A.$$

□

Clearly, the operator  $Q_l^P$  defined in (4.2) returns a vector that is constant on each composite aggregate and on  $\hat{\mathcal{A}}_i^{l-1}$  has the value

$$(5.20) \quad (Q_l^P \mathbf{u})_j = \frac{1}{\mu(B_i^l)} \int_{B_i^l} \pi_h \mathbf{u} \, d\Omega, \quad j \in \tilde{\mathcal{A}}_i^{l-1}.$$

It remains to verify assumption (4.3).

**Lemma 5.7.** *There is a constant  $C > 0$  independent of  $h, l$  and  $L$  such that (4.3) holds with  $C_P = C$ .*

**P r o o f.** We set  $q_i$  to be the value returned in (5.20) on the aggregate  $\mathcal{A}_i^l$ . Since  $\text{diam}(\widehat{B}_i^l) \leq Ch3^{l-1}$ , we have by the Poincaré inequality

$$\|\pi_h \mathbf{u} - q_i\|_{L_2(\widehat{B}_i^l)} \leq Ch3^{l-1} |\pi_h \mathbf{u}|_{H^1(\widehat{B}_i^l)}.$$

We estimate using the above inequality, (5.20) and the fact that the composite aggregates form a disjoint covering of the set  $\{1, \dots, n\}$ :

$$\begin{aligned} \|\mathbf{u} - Q_l^P \mathbf{u}\|^2 &= \sum_{i=1}^{n_l} \|\mathbf{u} - Q_l^P \mathbf{u}\|_{l_2(\widehat{\mathcal{A}}_i^{l-1})}^2 = \sum_{i=1}^{n_l} \|\mathbf{u} - q_i\|_{l_2(\widehat{\mathcal{A}}_i^{l-1})}^2 \\ &\leq Ch^{-d} \sum_{i=1}^{n_l} \|\pi_h \mathbf{u} - q_i\|_{L_2(\widehat{B}_i^l)}^2 \leq C9^{l-1} h^{2-d} \sum_{i=1}^{n_l} |\pi_h \mathbf{u}|_{H^1(\widehat{B}_i^l)}^2 \\ &\leq C9^{l-1} h^{2-d} |\pi_h|_{H^1(\Omega)}^2 \leq \frac{C}{h^{d-2}/9^{l-1}} \|\mathbf{u}\|_A^2. \end{aligned}$$

As  $\lambda_1$  we take the estimate of  $\varrho(A)$  obtained by the Gershgorin theorem, hence  $\lambda_1 \leq Ch^{d-2}$ . The estimate (4.3) now follows by (3.5).  $\square$

Now we are ready to formulate the final convergence theorem.

**Theorem 5.8.** *Let prolongators  $I_{l+1}^l$  be constructed by the smoothed aggregation method as described in Section 3 with the prolongator smoother given by (3.3) with  $\omega = 4/3$  and  $\lambda_1$  obtained by the Gershgorin theorem. Assume the multigrid smoothers satisfy (2.6) and the aggregates are such that Assumption 5.1 holds. Then Algorithm 1 converges with the rate of convergence*

$$\|A^{-1} \mathbf{f} - MG(\mathbf{x}, \mathbf{f})\|_A \leq \left(1 - \frac{1}{(1+C)^2(L-1)}\right) \|A^{-1} \mathbf{f} - \mathbf{x}\|_A.$$

The constant  $C > 0$  is independent of  $h$  and  $L$ . In addition, the preconditioner  $P: \mathbf{x} \mapsto MG(\mathbf{0}, \mathbf{x})$  satisfies  $\text{cond}(A, P) \leq (1+C)^2(L-1)$ .

**P r o o f.** The proof follows directly from Theorem 2.1, Theorem 4.1 and Lemmas 5.7 and 5.6.  $\square$



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