

# Bi-Parametric Operator Preconditioning

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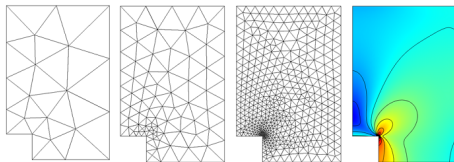
joint work with

Paul Escapil-Inchauspé  
Data Observatory Foundation (Chile)

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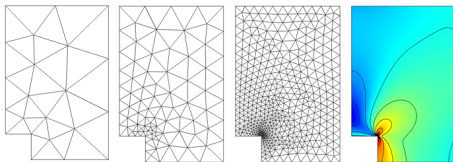
- 1 Abstract Setting
- 2 Bi-Parametric Operator Preconditioning
- 3 Iterative Solvers Performance: Hilbert space setting
  - Linear convergence
  - Super-linear convergence



① **Continuous operator analysis:**

$X, Y$  reflexive Banach spaces,  $a \in \mathcal{L}(X \times Y; \mathbb{C})$ ,  $b \in Y'$ .

Seek  $u \in X$  such that  $a(u, v) = b(v)$ ,  $\forall v \in Y$ .



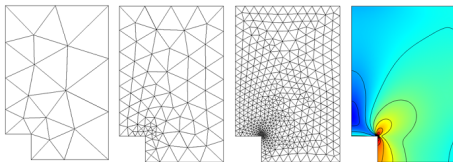
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② **Discretization:**  $h > 0$ ,  $X_h \subset X$ ,  $Y_h \subset Y$ ,  $\text{card}(X_h) = \text{card}(Y_h) =: N$ .

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③ **Linear system:** Pick bases in  $X_h$  and  $Y_h$ .

Seek  $\mathbf{u} \in \mathbb{C}^N$  such that  $\mathbf{A}\mathbf{u} = \mathbf{b}$ .

## (Continuous dual pairing)

We identify  $a \in \mathcal{L}(X \times Y; \mathbb{C})$  and  $A \in \mathcal{L}(X; Y')$  through:

$$\langle Au, v \rangle_{Y' \times Y} := a(u, v), \quad \forall u \in X, \forall v \in Y.$$

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*Weak continuous problem:*

$$\text{seek } u \in X \text{ such that } a(u, v) = b(v), \quad \forall v \in Y$$

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## (Discrete dual pairing)

We identify  $a \in \mathcal{L}(X_h \times Y_h; \mathbb{C})$  and  $A_h \in \mathcal{L}(X_h; Y'_h)$  through:

$$\langle A_h u_h, v_h \rangle_{Y'_h \times Y_h} := a(u_h, v_h), \quad \forall u_h \in X_h, \forall v_h \in Y_h$$

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## (Discrete inf-sup)

Discrete inf-sup: There exists  $\gamma_A > 0$  such that:

$$\forall u_h \in X_h, \quad \gamma_A \|u_h\|_X \leq \|A_h u_h\|_{Y'}$$

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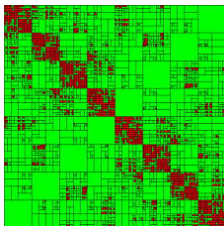
$$\forall u_h \in X_h, \quad \gamma_A \|u_h\|_X \leq \|A_h u_h\|_{Y'}$$

⇒ Discrete and matrix problems well-posed

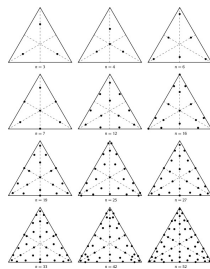
# What about other approximation errors?

Approximations induced by:

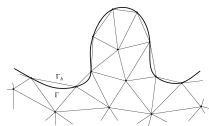
- Machine precision
- Quadrature rules
- Geometrical error (isogeometric analysis, curvilinear elements)
- “Fast methods” (FMM, H-mat)



Hierarchical matrix



Quadrature rules

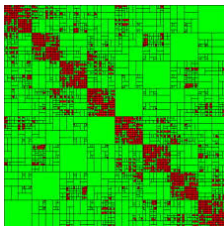


Geometrical error

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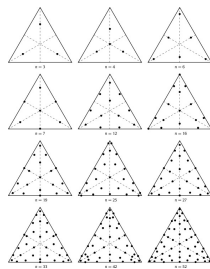
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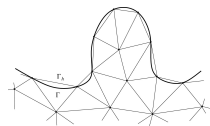


Hierarchical matrix

⇒ Well-posedness? Controlled error?



Quadrature rules



Geometrical error

# First Strang's Lemma

Perturbed problem for  $0 \leq \nu < 1$  such that:

$$\|A_h - A_{h,\nu}\|_{Y'_h} \leq \gamma_A \nu \quad \text{and} \quad \|b_h - b_{h,\nu}\|_{Y'_h} \leq \nu \|b_h\|_{Y'_h}$$

$$\mathbf{A}_\nu \mathbf{u}_\nu = \mathbf{b}_\nu. \tag{1}$$

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## Lemma (First Strang's Lemma<sup>1</sup>)

Set  $\nu \in [0, 1)$  and let  $u_{h,\nu} \in X_h$  and  $u \in X$  be the unique solutions to the discrete perturbed and continuous problems, respectively. It holds that

$$\begin{aligned} \|u - u_{h,\nu}\|_X &\leq \inf_{w_h \in X_h} \left( \left(1 + \frac{K_A}{1-\nu}\right) \|u - w_h\|_X + \frac{\nu}{1-\nu} \|w_h\|_X \right) + \frac{\nu}{\gamma_A(1-\nu)} \|b_h\|_{Y'_h} \\ &\leq (1 + K_A) \left(1 + \frac{K_A}{1-\nu}\right) \inf_{w_h \in X_h} \|u - w_h\|_X + \frac{2\nu}{\gamma_A(1-\nu)} \|b_h\|_{Y'_h} \end{aligned}$$

<sup>1</sup>P. Escapil-Inchauspé and C. Jerez-Hanckes, *Bi-Operator Preconditioning*, Computers & Mathematics with Applications, 2021.

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For small  $\nu$ :

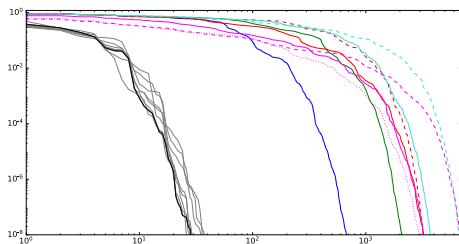
- Quasi-optimality constant  $(1 + K_A)^2$
- $\mathcal{O}(\nu)$ -errors induced by  $A_\nu$  and  $b_\nu$  (e.g.,  $\nu = \mathcal{O}(h^{p+1})$ )

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# What about Iterative Solvers?

We solve  $\mathbf{A}\mathbf{u} = \mathbf{b}$ .

- ✓ Set  $\mathbf{u}_0$  and seek  $(\mathbf{u}_k)_{k=1}^N$  such that  $\mathbf{u}_k \rightarrow \mathbf{u}$
- ✓ Define  $\mathbf{r}_k := \mathbf{A}\mathbf{u}_k - \mathbf{b}$  for  $0 \leq k \leq N$ 
  - SPD or HPD matrix  $\Rightarrow$  **Conjugate Gradient** (e.g., Laplace:  $-\Delta$ )
  - Indefinite matrix  $\Rightarrow$  **GMRES or GMRES( $m$ )** (e.g., Helmholtz/Maxwell)



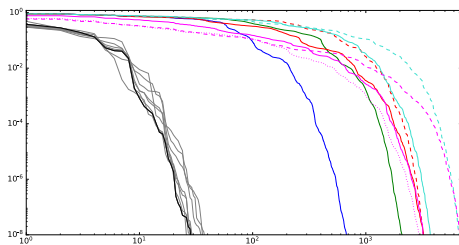
Relative  $l^2$ -residual norm error vs. iteration count  $k$



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Relative  $l^2$ -residual norm error vs. iteration count  $k$

**Goal:**  $\frac{\|\mathbf{r}_k\|}{\|\mathbf{r}_0\|} \rightarrow 0$  as fast as possible (and  $h$ -independently)

- For HPD matrices, convergence for CG depends on the spectral condition number:

$$\kappa_S(\mathbf{A}) := \frac{|\lambda_{\max}(\mathbf{A})|}{|\lambda_{\min}(\mathbf{A})|}$$

- We apply CG to  $\mathbf{A}\mathbf{u} = \mathbf{b}$ , para  $\mathbf{u}_0 = \mathbf{0} \Rightarrow (\mathbf{u}_k)_{k \geq 1}$ .

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### Lemma (Linear bound for CG)

The residual error of CG at iteration  $1 \leq k \leq N$  yields:

$$\frac{\|\mathbf{u}_k - \mathbf{u}\|_A}{\|\mathbf{u}_0 - \mathbf{u}\|_A} \leq \left(1 - \frac{1}{\sqrt{\kappa_S(\mathbf{A})}}\right)^k =: \rho^k$$

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- For Laplace  $\kappa_S(\mathbf{A}) = \mathcal{O}(h^2)$
- $h$ -dependence comes from a mismatch between spaces.
- When  $h \rightarrow 0$ :  $\kappa_S(\mathbf{A}) \rightarrow \infty$ , and  $\varrho \rightarrow 1$ .

## Solution: Preconditioning (why we are here!)

We seek to solve

$$\mathbf{A}\mathbf{u} = \mathbf{b}.$$

Seek  $\mathbf{P}$  such that:

- 1  $\mathbf{P}$  is relatively **cheap** to compute
- 2  $\mathbf{P}\mathbf{A} \approx \mathbf{I}$  or iterative solvers perform better than on the original system

$$\text{Seek } \mathbf{u} \in \mathbb{C}^N \text{ such that } \mathbf{P}\mathbf{A}\mathbf{u} = \mathbf{P}\mathbf{b}$$

(Continuous problem)

For  $X, Y$  reflexive Banach spaces,  $A \in \mathcal{L}(X; Y')$  with norm  $\|a\|$ ,  $b \in Y'$ :

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- We use the OP framework [Hiptmair, 2006] and introduce bounded linear operators  $C, N, M$  such that:

$$\begin{array}{ccc} X & \xrightarrow{A} & Y' \\ M^{-1} \uparrow & & \downarrow N^{-1} \\ W' & \xleftarrow{C} & V \end{array}$$

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- Set  $P := M^{-1}CN^{-1}$
- There holds that  $PA \in \mathcal{L}(X; X)$
- One arrives at problem:

## Problem (OP-PG)

Seek  $u \in \mathbb{C}^N$  such that  $PAu = Pb$

- Bubnov-Galerkin  $Y = X, V = W, N = M^*$
- Opposite-order Preconditioning  $Y = X', W = V', N = M = I$



## Theorem (Estimates for OP-PG<sup>1</sup>)

Consider OP-PG. There holds that:

$$\kappa_S(\mathbf{PA}) \leq \frac{\|m\| \|n\| \|c\| \|a\|}{\gamma_M \gamma_N \gamma_C \gamma_A} =: K_*$$

Furthermore, the Euclidean condition number satisfies

$$\kappa_2(\mathbf{PA}) \leq K_* K_{\Lambda_h}^2$$

with

$$K_{\Lambda_h} := \frac{\sup_{u_h \in X_h \setminus \{0\}} \frac{\|u_h\|_X}{\|u\|_2}}{\inf_{u_h \in X_h \setminus \{0\}} \frac{\|u_h\|_X}{\|u\|_2}}$$

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New!

- ✓ Extension of OP for PG methods
- ✓ Bound for the Euclidean condition number

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- Apply **Operator Preconditioning**<sup>2</sup>
- Use **different tolerances** for the preconditioner and stiffness matrix

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*Iterative solvers performance is **robust** with respect to operators perturbations.*

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# Bi-Parametric Operator Preconditioning

For  $\mu, \nu \in [0, 1)$ , introduce suitably defined  $C_\mu$ ,  $A_\nu$ , and  $b_\nu$ .

$$\begin{array}{ccc} X & \xrightarrow{A_\nu} & Y' \\ M^{-1} \uparrow & & \downarrow N^{-1} \\ W' & \xleftarrow{C_\mu} & V \end{array}$$

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- There holds that  $P_\mu A_\nu := (M^{-1} C_\mu N^{-1}) A_\nu \in \mathcal{L}(X; X)$ .
- One arrives at problem

## Problem (OP-PG)

Seek  $\mathbf{u}_\nu \in \mathbb{C}^N$  such that  $P_\mu \mathbf{A}_\nu \mathbf{u}_\nu = P_\mu \mathbf{b}_\nu$

## Theorem (Bi-Parametric Operator Preconditioning<sup>1</sup>)

Consider OP-PG. For the spectral conditioning number, it holds that

$$\kappa_S(\mathbf{P}_\mu \mathbf{A}_\nu) \leq K_\star \left( \frac{1+\mu}{1-\mu} \right) \left( \frac{1+\nu}{1-\nu} \right) =: K_{\star, \mu, \nu}$$

and for the Euclidean version

$$\kappa_2(\mathbf{P}_\mu \mathbf{A}_\nu) \leq K_{\star, \mu, \nu} K_{\Lambda_h}^2$$

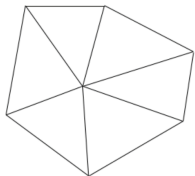
- ✓ Controlled condition numbers w.r.t.  $h, \mu, \nu$
- ✓ No cross-terms in  $\mu$  and  $\nu$
- ✓ Bounded  $\mu, \nu \Rightarrow$  bounded  $\kappa_S(\mathbf{P}_\mu \mathbf{A}_\nu)$

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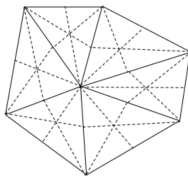


# Application: Acoustic and EM time-harmonic wave scattering

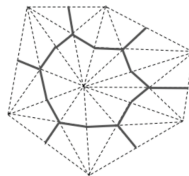
- Traditionally solved via boundary integral equations
- Operator preconditioner in the form of Calderón (opposite order) preconditioning
- Preconditioner built via dual mesh
- Dual mesh is achieved via **barycentric** refinement leading to **expensive computational costs**



Primal Mesh



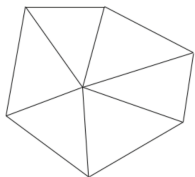
Barycentric Mesh



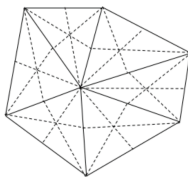
Dual Mesh

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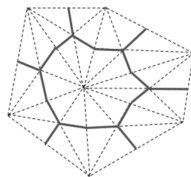
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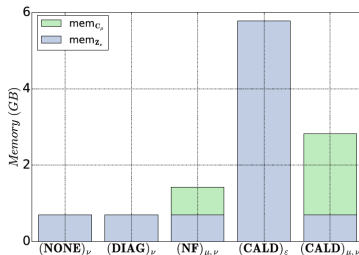
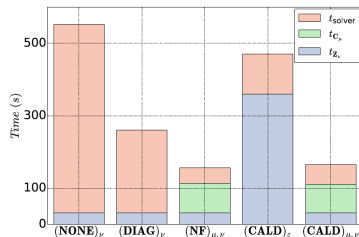
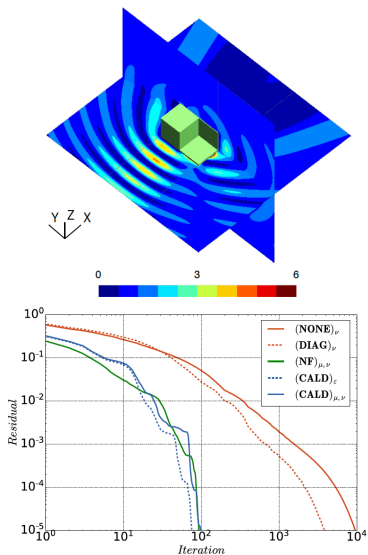


Dual Mesh

- Solution? **Coarse approximation of  $\mathbf{P}$** :
- Draback

# Application: EM time-harmonic wave scattering

EM Ficher cube with  $k = 10$ ,  $r = 10$ ,  $N = 16,113$ ,  $N_b = 96,678$ , GMRES(200),  
 $\nu = 1e-5$ ,  $\mu = 1e-1$



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## Hilbert space setting

- Symmetric case: bounded  $\kappa_S \Rightarrow$  Bounded linear convergence rate ✓
- Indefinite case: We need **more information**...

## Hilbert space setting

- Symmetric case: bounded  $\kappa_S \Rightarrow$  Bounded linear convergence rate  $\checkmark$
- Indefinite case: We need **more information**...
- $X \equiv H$  with  $H$  **Hilbert space** with

$$\forall u_h, v_h \in X_h, \quad (u_h, v_h)_H = (\mathbf{H}\mathbf{u}, \mathbf{v})_2 =: (\mathbf{u}, \mathbf{v})_H$$

- **Matrix  $H$ -FoV** of  $\mathbf{Q} \in \mathbb{C}^{N \times N}$

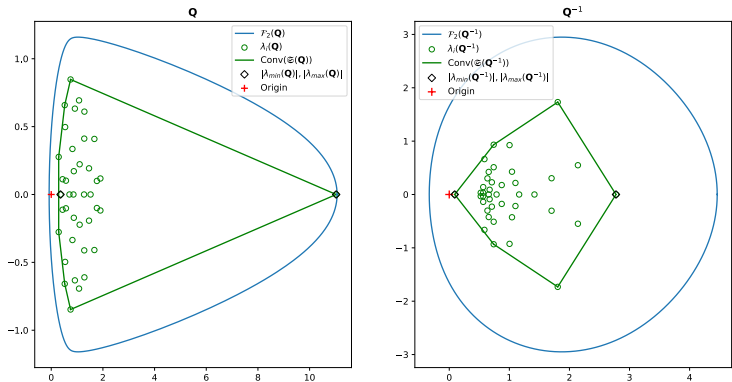
$$\mathcal{F}_H(\mathbf{Q}) := \left\{ \frac{(\mathbf{Q}\mathbf{u}, \mathbf{u})_H}{(\mathbf{u}, \mathbf{u})_H} : \mathbf{u} \in \mathbb{C}^N \setminus \{\mathbf{0}\} \right\}$$

- **Distance of  $\mathcal{F}_H(\mathbf{Q})$**  from the origin

$$\mathcal{V}_H(\mathbf{Q}) := \min_{z \in \mathcal{F}_H(\mathbf{Q})} |z| = \min_{\mathbf{u} \in \mathbb{C}^N \setminus \{\mathbf{0}\}} \frac{|(\mathbf{Q}\mathbf{u}, \mathbf{u})_H|}{(\mathbf{u}, \mathbf{u})_H}$$

- Discrete  $H$ -FoV for  $\mathbf{Q}_h$  and  $\mathcal{V}_H(\mathbf{Q}_h)$  defined in the same fashion for any  $\mathbf{Q}_h : X_h \rightarrow X_h$ .

# Example of 2-FoV



2-FoV boundary (blue line), eigenvalues (green circles), convex hull for eigenvalues (green line) and  $|\lambda_{\min}|, |\lambda_{\max}|$  (black diamonds) for a matrix  $\mathbf{Q} := \mathbf{I} + 0.5\mathbf{E} \in \mathbb{R}^{40 \times 40}$  (left) and its inverse  $\mathbf{Q}^{-1}$  (right).

Convergence bounds for iterative solvers?

✓ Hilbert space setting

- Symmetric case: bounded  $\kappa_S \Rightarrow$  Bounded linear convergence rate ✓
- Indefinite case: We need **more information...**



Convergence bounds for iterative solvers?

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- Symmetric case: bounded  $\kappa_S \Rightarrow$  Bounded linear convergence rate ✓
- Indefinite case: We need **more information...**
- Application of the **weighted** (resp. **Euclidean**) restarted GMRES( $m$ ) to  $\mathbf{Q}\mathbf{x} = \mathbf{d}$ .
- We arrive at the residuals:

$$\|\mathbf{r}_k\|_H := \|\mathbf{d} - \mathbf{Q}\mathbf{x}_k\|_H = \min_{\mathbf{x} \in \mathcal{K}^k(\mathbf{Q}, \mathbf{r}_0)} \|\mathbf{d} - \mathbf{Q}\mathbf{x}\|_H,$$

$$\|\tilde{\mathbf{r}}_k\|_2 := \|\mathbf{d} - \mathbf{Q}\tilde{\mathbf{x}}_k\|_2 = \min_{\mathbf{x} \in \mathcal{K}^k(\mathbf{Q}, \mathbf{r}_0)} \|\mathbf{d} - \mathbf{Q}\mathbf{x}\|_2$$

Lemma (Weighted GMRES( $m$ ): Linear bounds<sup>1</sup>)

Let  $\mathbf{Q} \in \mathbb{C}^N$ , with  $0 < \nu_H(\mathbf{Q})$  and set  $1 \leq m \leq N$ . Then, the  $k$ -th residual of weighted GMRES( $m$ ) for  $1 \leq k \leq N$  satisfies:

$$\frac{\|\mathbf{r}_k\|_H}{\|\mathbf{r}_0\|_H} \leq \left(1 - \nu_H(\mathbf{Q})\nu_H(\mathbf{Q}^{-1})\right)^{\frac{k}{2}}$$

with

$$\nu_H(\mathbf{Q}) := \min_{\mathbf{u} \in \mathbb{C}^N \setminus \{0\}} \frac{|(\mathbf{Q}\mathbf{u}, \mathbf{u})_H|}{(\mathbf{u}, \mathbf{u})_H}$$

<sup>1</sup>P. Escapil-Inchauspé and C. Jerez-Hanckes, *Bi-Operator Preconditioning*, Computers & Mathematics with Applications, 2021.

## Assumption (Assumption 1)

For OP-PG with  $X := H$  being a Hilbert space with inner product  $(\cdot, \cdot)_H$ , we assume that  $P_h A_h$  and its inverse satisfy

$$\frac{\gamma_C \gamma_A}{\|m\| \|n\|} \leq \mathcal{V}_H(P_h A_h) \quad \text{and} \quad \frac{\gamma_M \gamma_N}{\|c\| \|a\|} \leq \mathcal{V}_H((P_h A_h)^{-1})$$

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Theorem (GMRES( $m$ ): Linear convergence estimates for OP-PG<sup>1</sup>)

Consider OP-PG with  $X =: H$  Hilbert and  $(\cdot, \cdot)_H$  such that Assumption 1 holds. Then, GMRES( $m$ ) for  $1 \leq k, m \leq N$  leads to

$$\Theta_k^{(m)} \leq \left(1 - \frac{1}{K_\star}\right)^{\frac{1}{2}} \quad \text{and} \quad \tilde{\Theta}_k^{(m)} \leq K_{\Lambda_h} \left(1 - \frac{1}{K_\star}\right)^{\frac{1}{2}}$$

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- $h$ -independent convergence for weighted GMRES( $m$ )
- Offset factor  $K_{\Lambda_h}$  for Euclidean GMRES( $m$ )

## Assumption (Assumption 2)

For Bi-Parametric OP-PG with  $X := H$  being a Hilbert space with inner product  $(\cdot, \cdot)_H$ , we assume that  $P_{h,\mu}A_{h,\nu}$  and its inverse satisfy

$$\frac{\gamma_{c_\mu} \gamma_{A_\nu}}{\|m\| \|n\|} \leq \mathcal{V}_H(P_{h,\mu}A_{h,\nu}) \quad \text{and} \quad \frac{\gamma_M \gamma_N}{\|c_\mu\| \|a_\nu\|} \leq \mathcal{V}_H((P_{h,\mu}A_{h,\nu})^{-1})$$

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Consider Bi-Parametric OP-PG with  $X =: H$  Hilbert and  $(\cdot, \cdot)_H$  such that Assumption 2 holds. Then, GMRES( $m$ ) for  $1 \leq k, m \leq N$  leads to

$$\Theta_k^{(m)} \leq \left(1 - \frac{1}{K_{*,\mu,\nu}}\right)^{\frac{1}{2}} \quad \text{and} \quad \tilde{\Theta}_k^{(m)} \leq K_{\Lambda_h} \left(1 - \frac{1}{K_{*,\mu,\nu}}\right)^{\frac{1}{2}}$$

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Consider Bi-Parametric OP-PG with  $X =: H$  Hilbert and  $(\cdot, \cdot)_H$  such that Assumption 2 holds. Then, GMRES( $m$ ) for  $1 \leq k, m \leq N$  leads to

$$\Theta_k^{(m)} \leq \left(1 - \frac{1}{K_{\star, \mu, \nu}}\right)^{\frac{1}{2}} \quad \text{and} \quad \tilde{\Theta}_k^{(m)} \leq K_{\Lambda_h} \left(1 - \frac{1}{K_{\star, \mu, \nu}}\right)^{\frac{1}{2}}$$

- Controlled convergence rates for GMRES( $m$ ) with respect to  $(\mu, \nu)$ -perturbations
- Bounded  $\mu, \nu = \mathcal{O}(1)$  guarantee convergence for weighted GMRES( $m$ ) (and Euclidean GMRES( $m$ ) up to a  $K_{\Lambda_h}$ -term for  $K_{\Lambda_h} < 1$ )

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## Theorem (GMRES( $m$ )): Linear convergence estimates for Bi-Parametric OP-PG<sup>1</sup>)

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- **Super-linear convergence results**

<sup>1</sup>P. Escapil-Inchauspé and C. Jerez-Hanckes, *Bi-Operator Preconditioning*, Computers & Mathematics with Applications, 2021.

- Carleman Class  $C^p(H)$  for  $p > 0$ :

$$\|K\|_p = \|\sigma(K)\|_p := \left( \sum_{i=1}^{\infty} \sigma_i(K)^p \right)^{1/p} < \infty$$

- $Q$  is a  $p$ -class Fredholm operator of the second-kind if

$$Q - I =: K \in C^p(H) \tag{2}$$

Define the commuting diagram

$$((CA))_{\mu, \nu}^p : \begin{array}{ccc} H & \xrightarrow{A_\nu} & Y' \\ \uparrow I^{-1} & & \downarrow N^{-1} \\ H & \xleftarrow{C_\mu} & V \end{array}$$

## Theorem (GMRES: Super-linear convergence estimates for $((CA))_{\mu,\nu}^p$ , <sup>1</sup>)

Consider  $((CA))_{\mu,\nu}^p$  for any  $p \geq 0$  and define  $K_{\mu,\nu} := C_{\mu} N^{-1} A_{\nu} - I \in C^p(H)$ . Then, for weighted and Euclidean GMRES, respectively, it holds that

$$\begin{aligned} \Theta_k &\leq \frac{\|n\|}{\gamma_C \gamma_A \gamma_M} \frac{\bar{\sigma}_k(K_{\mu,\nu})}{(1-\mu)(1-\nu)} \\ &\leq \frac{\|n\|}{\gamma_C \gamma_A \gamma_M} \frac{\|K_{\mu,\nu}\|_p}{(1-\mu)(1-\nu)} k^{-\frac{1}{p}} \quad \text{if } p > 0, \end{aligned} \quad (3)$$

and

$$\begin{aligned} \tilde{\Theta}_k &\leq K_{\Lambda_h} \frac{\|n\|}{\gamma_C \gamma_A \gamma_M} \frac{\bar{\sigma}_k(K_{\mu,\nu})}{(1-\mu)(1-\nu)} \\ &\leq K_{\Lambda_h} \frac{\|n\|}{\gamma_C \gamma_A \gamma_M} \frac{\|K_{\mu,\nu}\|_p}{(1-\mu)(1-\nu)} k^{-\frac{1}{p}} \quad \text{if } p > 0. \end{aligned} \quad (4)$$

- ✓ Weighted GMRES **converges super-linearly**
- ✓ Euclidean GMRES **can converge super-linearly** (e.g., for bounded  $K_{\Lambda_h}$ )
- ✓ **Exhaustive** and **controlled** convergence results for GMRES

<sup>1</sup>P. Escapil-Inchauspé and C. Jerez-Hanckes, *Bi-Operator Preconditioning*, Computers & Mathematics with Applications, 2021.

- ① Explicit bounds on GMRES and CG for OP-PG linear systems
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- ④ Justification for rough offline preconditioners
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Thank you

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