

Introduction to Multigrid Methods for Differential Problems

Ira Livshits
Department of Mathematical Sciences
Ball State University
ilivshits@bsu.edu

Fourth International Workshop
on Numerical Analysis and Lattice QCD
Yale, May 3 2007

Presentation Plan

- Iterative methods: convergence and smoothing rates;
- Motivation to use many grids
- Geometric Multigrid method
 - Main components
 - V-cycle
 - CS scheme vs FAS scheme, FMG
- Algebraic Multigrid method
- Application to eigen problems

Problem in question

$$Lu(x) = f(x), \quad x \in \Omega \subset \mathbf{R}^d$$

plus some boundary conditions on $\partial\Omega$.

Discretized problem (on a regular grid with mesh-size h):

$$L^h u^h = f^h$$

plus b.c.

For now assume that L is a linear operator and $L^h \equiv A$ is simply a matrix.

Iterative solvers: relaxation

Goal is to solve: $Au = f$

Current approximation : u^n

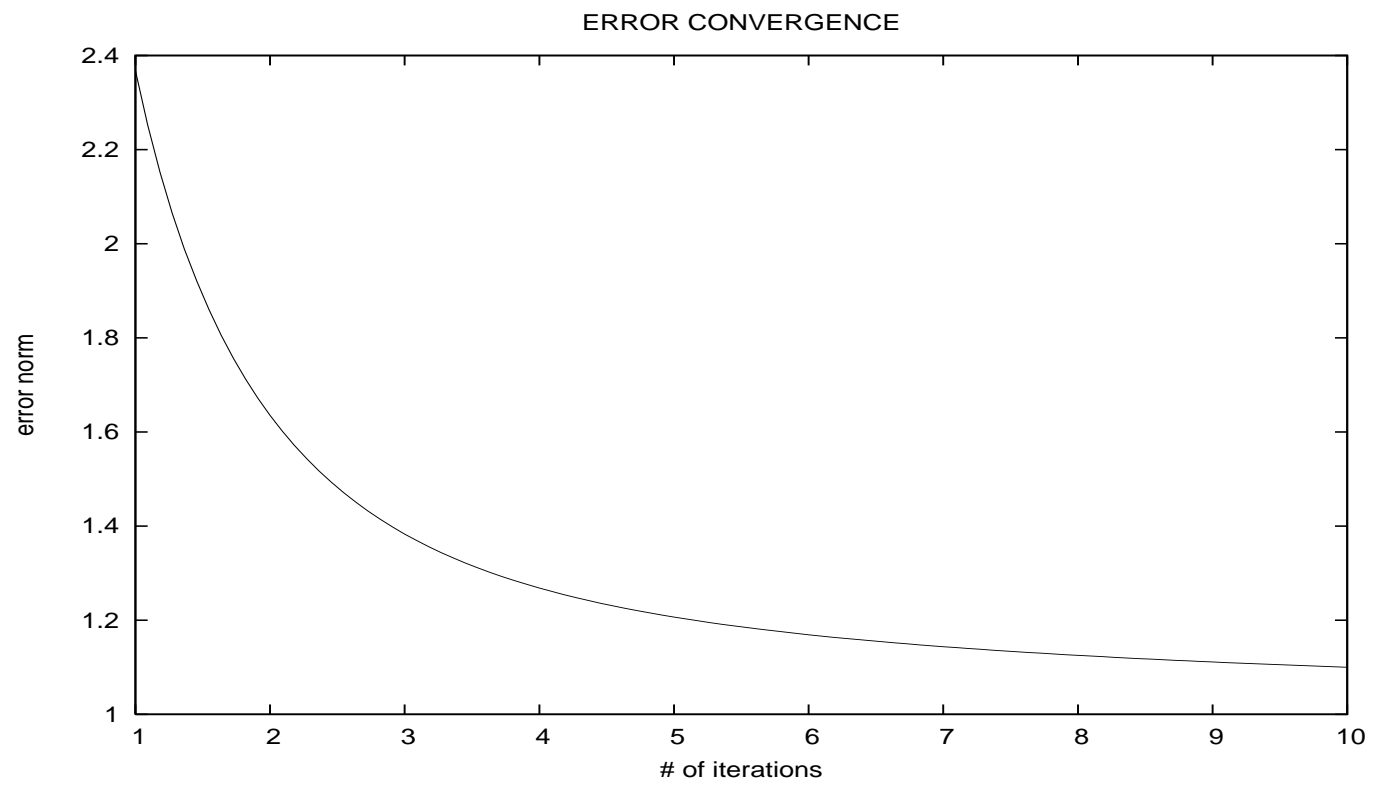
Residual: $r^n = f - Au^n$

Error: $e^n = u - u^n$

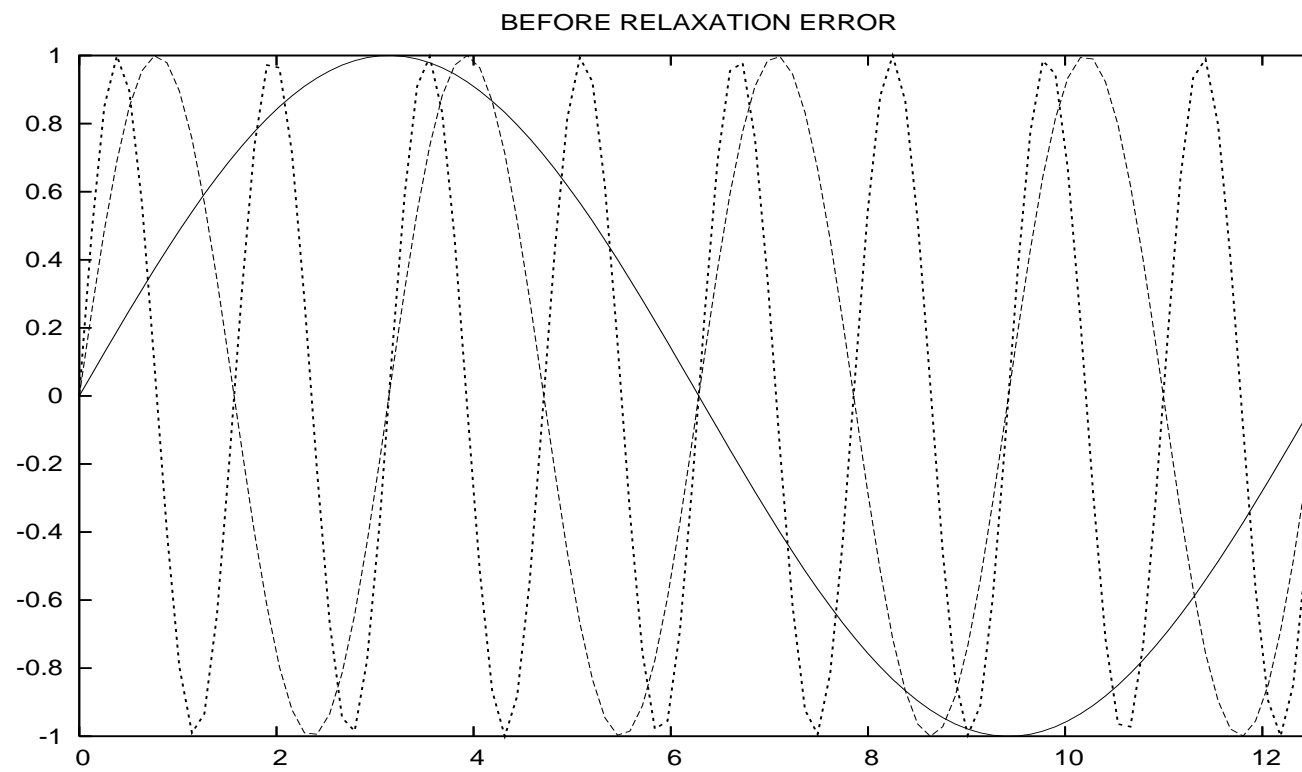
Residual equation: $Ae^n = r^n$

Examples of relaxation schemes: Jacobi, Gauss-Seidel, line relaxation, distributive relaxation (i.e., Kaczmarz).

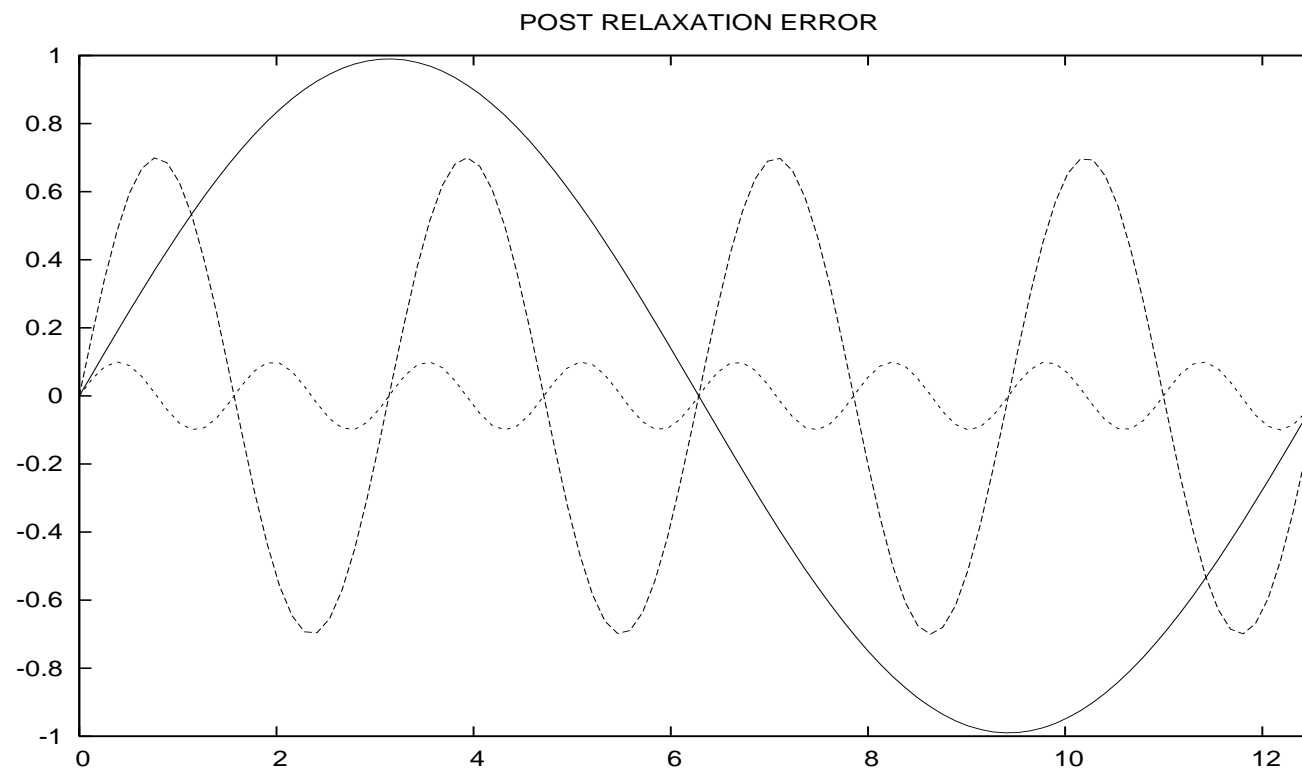
Convergence rate



Different error types: Before Relaxation



Different error types: After Relaxation



Error Fourier Analysis

Consider

$$Lu = a \frac{\partial^2 u}{\partial x^2} + b \frac{\partial^2 u}{\partial y^2} = f$$

Then in the discrete form:

$$a \frac{u_{j-1,k} + u_{j+1,k} - 2u_{j,k}}{h^2} + b \frac{u_{j,k-1} + u_{j,k+1} - 2u_{j,k}}{h^2} = f_{j,k}$$

Solving using the lexicographical Gauss-Seidel relaxation:

$$a \frac{u_{j-1,k}^{n+1} + u_{j+1,k}^n - 2u_{j,k}^{n+1}}{h^2} + b \frac{u_{j,k-1}^{n+1} + u_{j,k+1}^n - 2u_{j,k}^{n+1}}{h^2} = f_{j,k}$$

Error Fourier Analysis

For the errors e^n and e^{n+1} , true

$$a \frac{e_{j-1,k}^{n+1} + e_{j+1,k}^n - 2e_{j,k}^{n+1}}{h^2} + b \frac{e_{j,k-1}^{n+1} + e_{j,k+1}^n - 2e_{j,k}^{n+1}}{h^2} = 0.$$

Consider each error in the Fourier form:

$$e^n = \sum C_{\underline{\theta}}^n e^{i(\theta_1 j + \theta_2 k)}, \quad e^{n+1} = \sum C_{\underline{\theta}}^{n+1} e^{i(\theta_1 j + \theta_2 k)},$$

where $\underline{\theta} = (\theta_1, \theta_2)$, and $|\theta_1|, |\theta_2| < \pi$.

(Remark: for $e^{i(\omega_1 x + \omega_2 y)}$, $\theta_j = \omega_j h$)

Amplification factor

Amplification parameter (the rate of change in amplitude):

$$\mu(\underline{\theta}) = \frac{|C_{\underline{\theta}}^{n+1}|}{|C_{\underline{\theta}}^n|} = \frac{|ae^{i\theta_1} + be^{i\theta_2}|}{|2a + 2b - ae^{-i\theta_1} - be^{-i\theta_2}|}$$

For which (θ_1, θ_2) , μ is small ?

If $a = b$, for instance, for $\pi/2 \leq |\underline{\theta}| \leq \pi$ true that $\mu \leq .5$

Meanwhile $\mu(\underline{\theta}) \rightarrow 1$ as $(\theta_1, \theta_2) \rightarrow (0, 0)$.

Does not always work...

For instance, if $a \ll b$, for GS $\mu(\pi/2, 0) \rightarrow 1$ as $a \rightarrow 0$.

Use line relaxation instead:

$$\mu(\underline{\theta}) = \frac{|a|}{|2(a + b - b \cos \theta_2) - ae^{-i\theta_1}|}$$

And then for $\pi/2 \leq |\underline{\theta}| \leq \pi$ again $\mu \leq \max\{5^{-1/2}, \frac{a}{a+2b}\}$

Summary for the Laplace operator

- Important reduction: $\pi/2 \leq |\theta| \leq \pi$. These components cannot be approximated on the coarse grid ($2h$).

Introducing *smoothing factor* $\bar{\mu}$:

$$\bar{\mu} = \min_{\pi/2 \leq |\theta| \leq \pi} \mu(\theta)$$

- Slow(er) convergence $0 \leq |\theta| \leq \pi/2$. These components can be represented on the coarser grid. For instance, there

$$[\pi/4, \pi/2] \rightarrow [\pi/2, \pi]$$

i.e., will be reduced by $\bar{\mu}$

From now on, the role of relaxation is to "*smooth*", i.e., reduce error components that cannot be approximated and reduced on the coarser grid(s).

Multigrid Methods

Instead of **annihilating** error at grid h just **smooth** it (inexpensively) and then let the coarse grid(s) do the rest.

Every Fourier error component is **oscillatory on some grid H** and can be reduced there efficiently

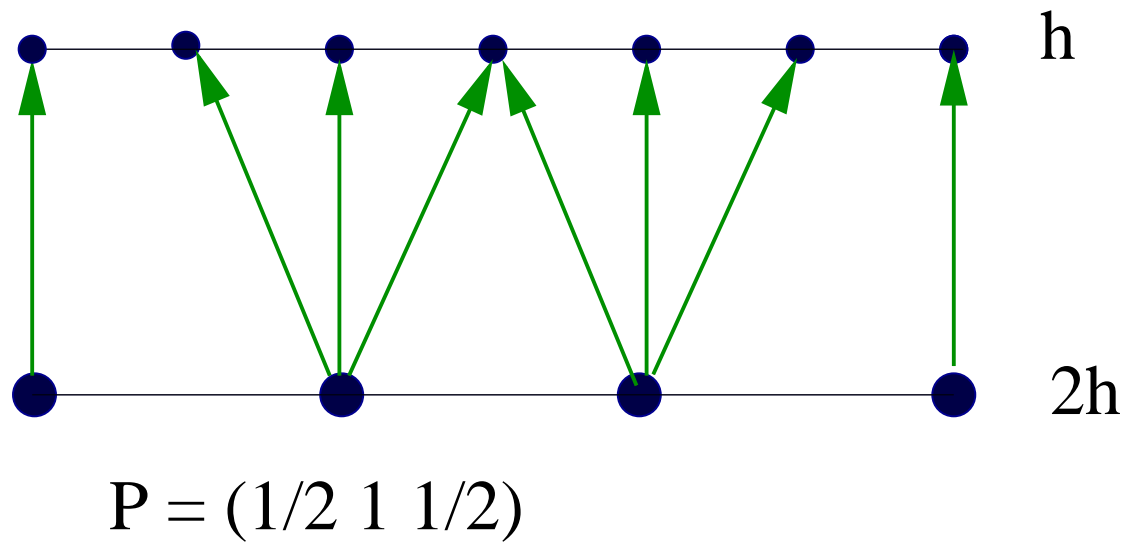
OR

it is **so smooth** that can be represented on **the coarsest grid** with few unknowns where direct solver is OK.

This is of course with proper communication between grids.

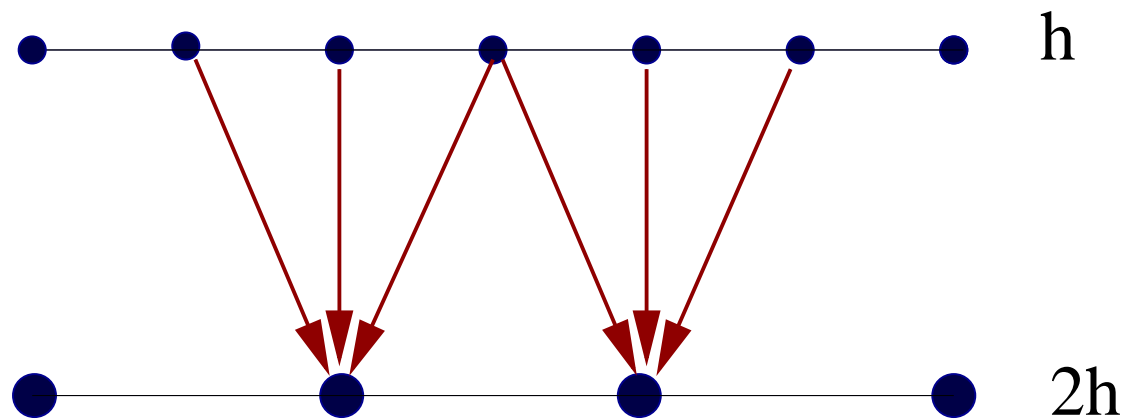
Prolongation Operator

Typical P : polynomial interpolation, i.e., linear or cubic.



Restriction Operator

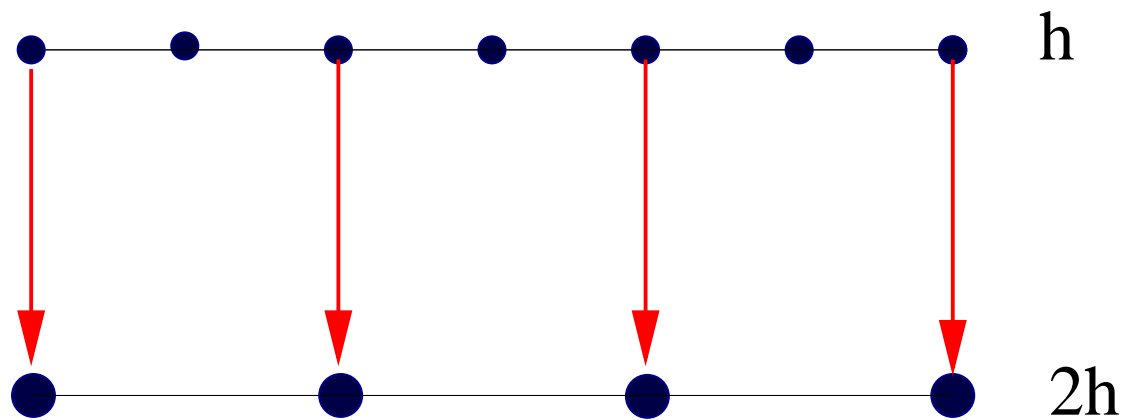
Typical R : full weighting.



$$R = (1/4 \ 1/2 \ 1/4)$$

Injection Operator

Injection J :



Two grid cycle Correction Scheme (Brandt, 1971)

On the fine grid, h :

Relax ν_1 times $L^h u^h = f^h$

Calculate residual: $r^h = f^h - L^h u^h$

Restrict residual to the next grid $r^{2h} = Rr^h$

On the coarse grid, $2h$:

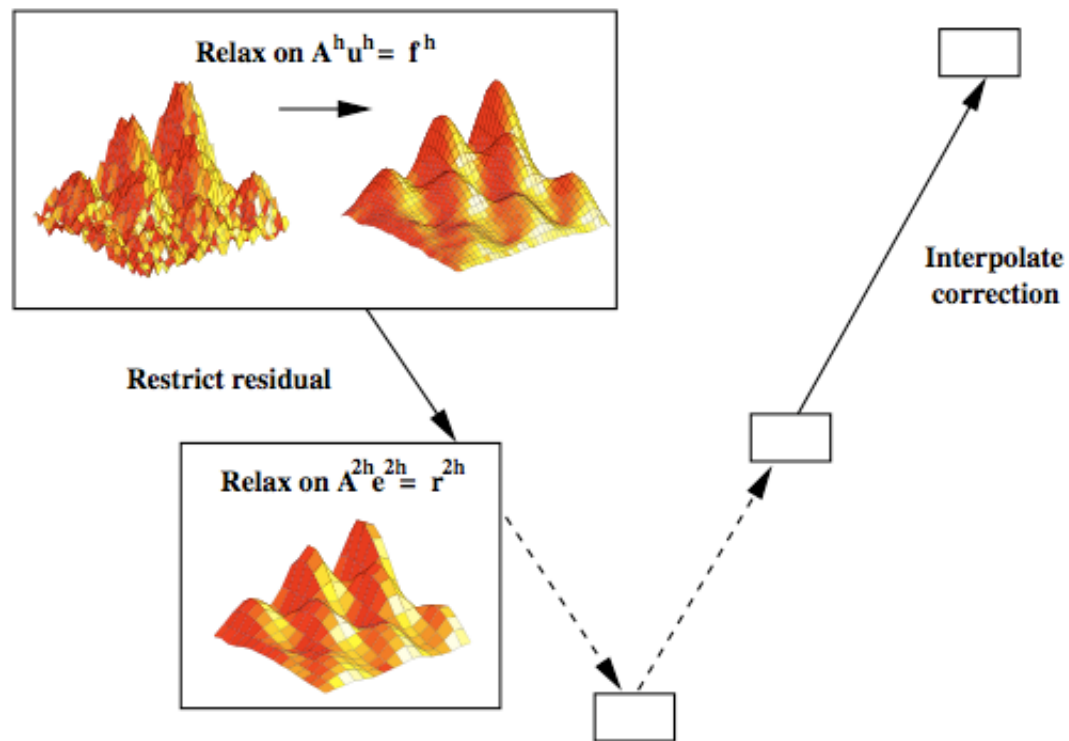
Solve $L^{2h} e^{2h} = r^{2h}$

Prolongate correction to the fine grid: $u^h \leftarrow u^h + Pe^{2h}$

On the fine grid, h :

Relax ν_2 times $L^h u^h = f^h$

Geometric Multigrid (MG)



CS vs FAS Full Approximation Scheme (1975)

CS works only for linear L :

$$L^h(u^h + e^h) = L^h u^h + L^h e^h$$

If L is not linear then instead of a correction, the *entire solution* should be represented on each grid with the residual equation being

$$L^h(u^h + e^h) - L^h u^h = r^h.$$

Warning: The coarse grid treatment should not affect part of the solution that is not represented there.

τ Correction

To guarantee the accuracy of the coarse-grid operators instead of solving

$$L^{2h}u^{2h} = f^{2h} = Rf^h$$

add τ correction to the right-hand-side:

$$L^{2h}u^{2h} = f^{2h} + \tau_h^{2h}$$

where

$$\tau_h^{2h} = L^{2h}(Ju^h) - R(L^h u^h)$$

τ is called *fine-to-coarse defect correction*.

Multigrid V-cycle $V(\nu_1, \nu_2)$ Full Approximation Scheme Scheme

From the finest to the coarsest grid

for $m = M, \dots, 2$

Relax ν_1 times $L^m u^m = f^m$

Initial coarse grid approximation: $u^{m-1} = J u^m$

Restrict residual $f^{m-1} = R(f^m - L^m u^m) + L^{m-1} u^{m-1}$

end for

Coarsest grid $m = 1$

Solve $L^m u^m = f^m$

From the coarsest to the finest grid

for $m = 2, \dots, M$

Coarse grid correction $u^m = u^m + P(u^{m-1} - J u^m)$

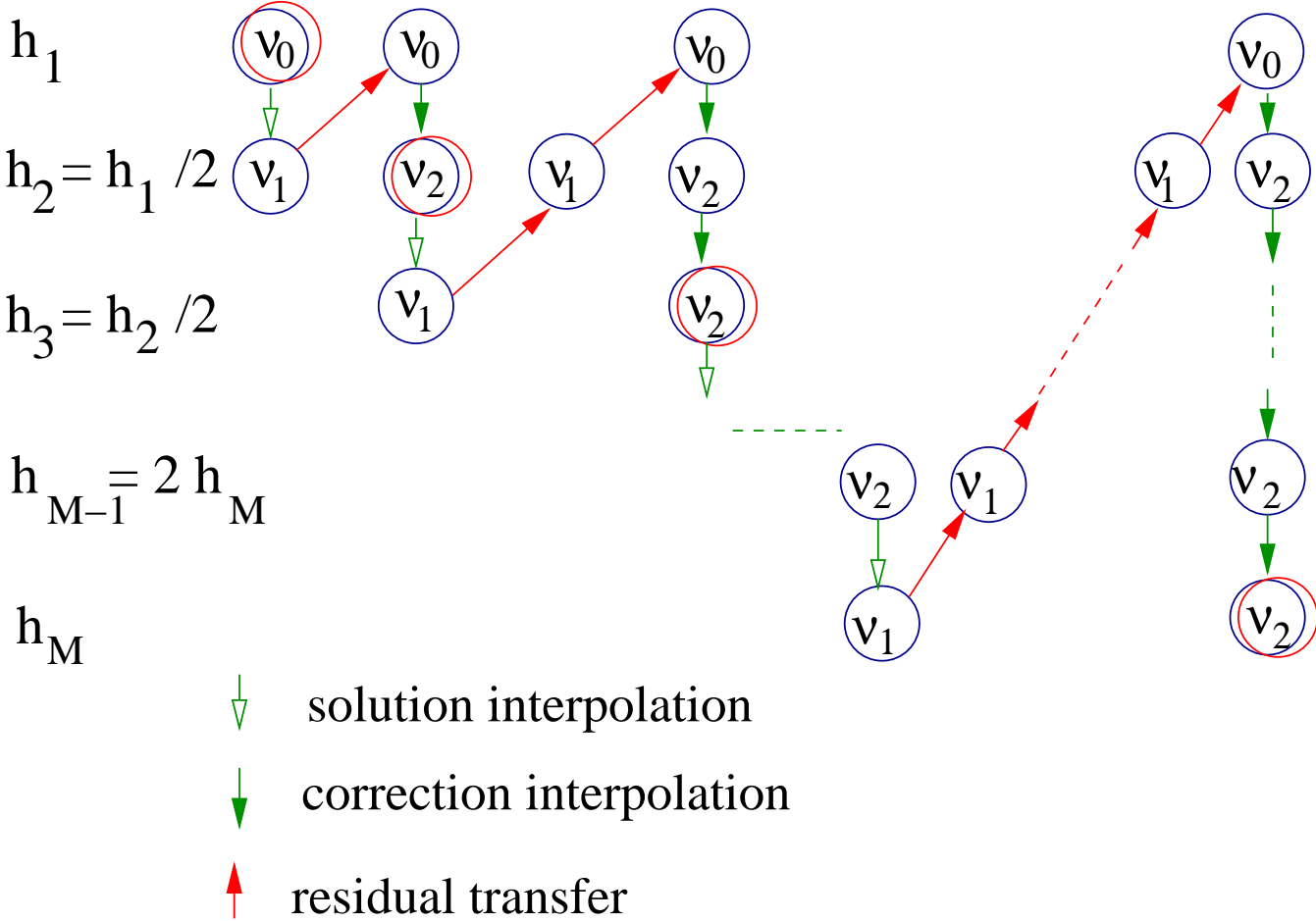
Relax ν_2 times $L^m u^m = f^m$

end for

Work

Work per cycle is $O(n)$ for both CS and FAS
 n is the size of the finest grid.

Full Multigrid (FMG)



FMG

Brandt (1981)

- Each sub-cycle solves the problem upto the truncation error and then accurately interpolates solution approximation (very good quality) to the new finest grid.
- Truncation error there is only four times smaller, one V-cycle easily makes such reduction.
- After the FMG is done, the approximate solution is accurate upto the truncation error on the finest grid.

Differential eigenvalue problems and FMG
Brandt, McCormick, Ruge (1983)
Hackbush (1980)

Approach:

- Treat $Ax = \lambda x$ as a nonlinear problem (FAS)
- Heavily use smoothness of eigenvalues and global nature of λ : a lot of good comes from very coarse grids (FMG).
- Work: $O(n)$ for the first eigenvalue
 $O(q^2n + q^3 \log n)$ for $q > 1$ eigenvalues. The increase is due to orthogonalization and Ritz projection.

More on convergence: Relation of convergence rate with eigenvalues of A

Assume $\{u_1, \dots, u_n\}$ are eigenfunctions of A with eigenvalues $\lambda_1 \leq \lambda_2 \leq \dots \leq \lambda_n = \lambda_{max}$

Consider error $e^k = \sum e_i^k u_i$ (the residual is then $r^k = \sum \lambda_i e_i^k u_i$). Thus, the after one relaxation sweep,

$$e_i^{k+1} \leftarrow (1 - O(|\lambda_i|/|\lambda_{max}|))e_i^k$$

Remark on the side: Helmholtz operator
Brandt, Livshits (1997)

$$Lu = \Delta u + k^2 u = f(x)$$

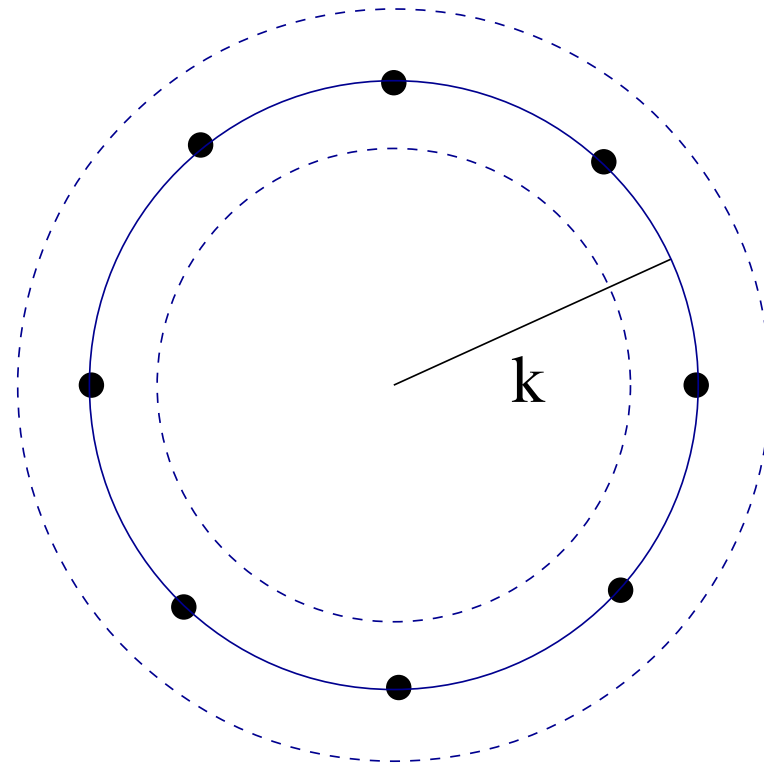
Null space: $\exp(i(k_1 x + k_2 y))$, $k_1^2 + k_2^2 = k^2$

Slow to converge error components $Le \approx 0$:

$$\exp(i(\omega_1 x + \omega_2 y)), \quad \omega_1^2 + \omega_2^2 \approx k^2$$

They are not smooth anymore: Cannot send them to the coarsest grids and deal with them there just yet!

Phase space



Basic functions: $u_\ell = \exp(i(k_1^\ell x + k_2^\ell y))$

Separation

Unreduced error:

$$e(x) = \sum_{\ell} e_{\ell}(x)u_{\ell}(x)$$

Residual:

$$r(x) = \sum_{\ell} r_{\ell}(x)u_{\ell}(x)$$

Instead of finding oscillatory $e(x)$ approximate smooth weights $e_{\ell}(x)$

Helmholtz operator: finding $e_\ell(x)$

Substitute the error:

$$Le(x) = \sum_{\ell} u_{\ell} L_{\ell} e^{\ell} = \sum_{\ell} u_{\ell} r_{\ell}$$

Separate: $r(x)$ into r_{ℓ} and solve separately

$$L_{\ell} e_{\ell} = r_{\ell}$$

and then reconstruct back

$$e = \sum_{\ell} e_{\ell}$$

.

Algebraic Multigrid (AMG)
Brandt, McCormick, Ruge (1984)
Ruge, Stüben (1987)

Consider a system of linear equations:

$$Ax = b$$

Assume here that A is an M -matrix: symmetric, positive definite,
 $a_{ii} > 0$, $a_{ij} < 0$, $i \neq j$.

Coarse grid operator

1. Geometric MG (for PDEs) : all operators approximate the PDE.
2. Algebraic MG: each next coarse operator approximates the previous fine one
 - (a) unstructured grids;
 - (b) no PDE at all: matrices
 - (c) discontinuous coefficients

AMG components

Coarse grid operator is no more a mere discretization of PDE!

- Coarse grid variables
- Prolongation operator: P , from coarse to fine, replaces fine grid values with the coarse grid values;
- Restriction operator: R , from fine to coarse, averages fine grid equations;
- Coarse grid operator A_c (fine grid operator A is given)

Coarse grid operator is given by Galerkin procedure

$$A_c = RAP, R = P^t$$

$R = P^T$ comes from variational considerations.

Algebraic smoothness

Which error components should be represented on the coarse grid(s) and accurately interpolated from it ?

The ones that are not reduced by relaxation on the fine grid.

Such error components are called *algebraically smooth* (vs *physically smooth*), and they satisfy

$$Ae \approx 0$$

BTW

$$a_{ii}e_i \approx - \sum_{i \neq j} a_{ij}e_j$$

gives a hint to interpolation...

Desired properties

- ◇ The goal of the coarse grid is to accurately resolve the smooth components.
- ◇ The goal of the prolongation operator is to accurately transfer them back to the fine grid.

Strong dependence and strong influence

Variable u_i strongly depends on variable u_j if

$$-a_{ij} \geq \theta \max_{k \neq i} \{-a_{ik}\}, \quad 0 < \theta \leq 1$$

The variable u_j is then said to *strongly influence* u_i .

Makes sense if the u_i is strongly influenced by u_j then it can be approximated using u_j .

Interpolation

Consider all fine grid points $\{1, 2, \dots, n\} = \mathbf{F} \cup \mathbf{C}$

$$\sum_{j \neq i} \frac{|a_{ij}|}{a_{ii}} \frac{(e_i - e_j)^2}{e_i^2} \ll 1, \quad 1 \leq i \leq n$$

If C-point j strongly influences an F-point i then $e_i \approx e_j$.

The error is smooth in the direction of strong connections and can be represented by the coarse grid.

Coarse grid variables

Consider a set of the fine grid variables $\mathbf{F} = \{1, \dots, N\}$.

The set of coarse grid points $\mathbf{C} \subset \mathbf{F}$ should satisfy:

- For each point $i \in \mathbf{F}$, every point $j \in S_i$, ($a_{ij} \neq 0$), that strongly influences i should be either in \mathbf{C} or should strongly depend on at least one point in \mathbf{C} .
- The set of \mathbf{C} points should be a maximal subset of all points with the property that no \mathbf{C} -point strongly depends on another \mathbf{C} point

Interpolation

$$(Pe)_i = \begin{cases} e_i, & i \in \mathbf{C} \\ \sum_{j \in C_i} \omega_{ij} e_j, & i \in \mathbf{F} \end{cases}$$

The coefficients come from the error equation:

$$a_{ii}e_i \approx - \sum_{i \neq j} a_{ij}e_j$$

$$\omega_{ij} = (a_{ij} + \sum_{m \in D_i^s} \{a_{im}a_{jm} / \sum_{k \in C_i} a_{mk}\}) / (a_{ii} + \sum_{n \in D_i^w} a_{in})$$

More of AMG

Works nicely for PDE problems with structured grids: benefits from using *smart* prolongation operators that accommodate *algebraically smooth* error components (near null space).

This is important when the near null space is physically oscillatory.

Problem in question

$$-\Delta u(x) + V(x)u(x) = \lambda u(x), \quad x \in \Omega \subset \mathbf{R}^d, \lambda \in \Lambda$$

Both $V(x)$ and $u(x)$ are periodic in Ω .

What we want:

Find all $\lambda \in \Lambda$ and all associated eigenfunctions using MEB (Multiscale EigenBasis Structure)

More concerned with $\lambda - V(x) \gg 0$.

Motivation for MEB

- MEB: Very limited description on the finest grid AND accurate and full description of all eigenfunctions on the coarsest grid.
- The cost of just storing all eigenfunctions on the finest grid is $O(N^2)$.
- We want everything (calculation, storing, applications) in $O(N \log N)$ operations.

MEB was introduced by Livne and Brandt for solving 1d Schrödinger; employed *monodromies*.

Strategy

On each grid we need operators (including prolongation) that will describe all eigenfunctions (their representatives)!

If a regular multigrid structure is used this does not happen for the following reasons:

Discrete Operators

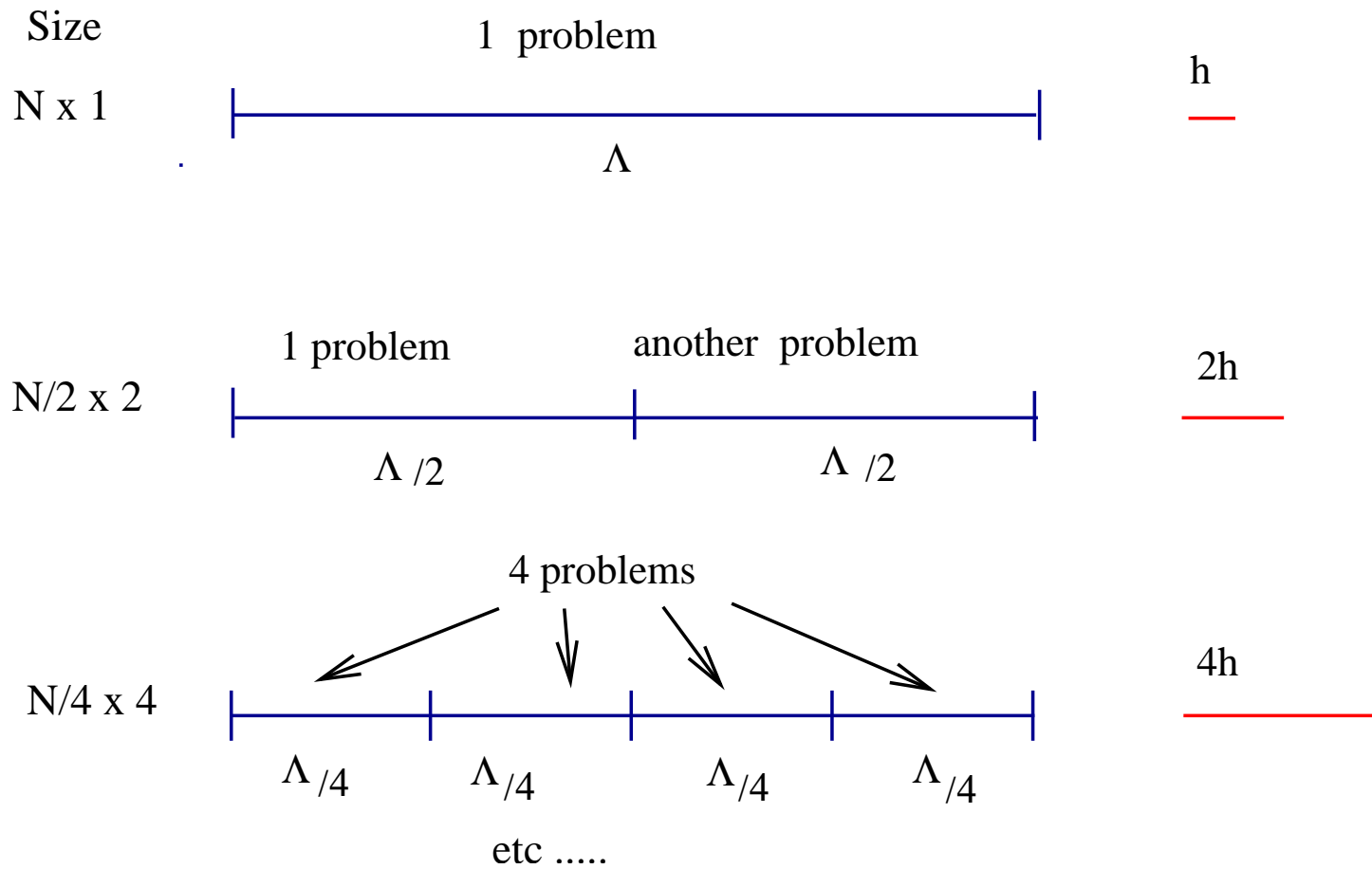
- Only PDE operator equally well describes all eigenfunctions;
- For a given discretization scale, any discrete PDE and any prolongation works well (if at all) only for a limited range of eigenfunctions;
- As the scale increases this range shrinks.

Moreover..

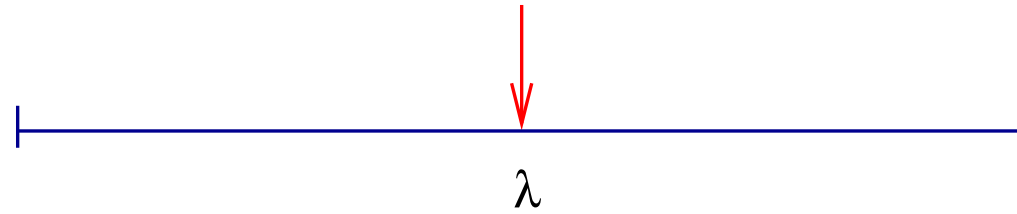
- System with N unknowns can have at most N eigenfunctions
- On the next scale ($N/2^d$ unknowns) – at most $N/2^d$ eigenfunctions..
- ...

Possible strategy: On scale with $N/2^d$ unknowns use 2^d systems of size $N/2^d$, or 2^{d-1} systems of size $2N/2^d$, or etc.

MEB



SOLVE : $A^1 u^1 = \lambda^1 u^1$



FIND A^2 using A^1 and u^1

SOLVE : $A^2 u_1^2 = \lambda_1^2 u_1^2$ $A^2 u_2^2 = \lambda_2^2 u_2^2$

A horizontal blue line with vertical end caps. Two red arrows point down from the line to the Greek letters λ_1^2 and λ_2^2 . The Greek letter λ is also present on the line between the two arrows.

FIND A_1^3 using A^2 and u_1^2 etc

Exact Interpolation Scheme

P accurately interpolates $\hat{u}^l \equiv u^1$ and its vicinity on the next scale, $l + 1$. For any u^{l+1}

$$Pu^{l+1} = \hat{u}^l Iu^{l+1}$$

where $I \equiv I_{l+1}^l$ is a polynomial interpolation.

Reasoning:

- \hat{u}^l is represented by a constant on scale $l + 1$ and perfectly interpolated from there;
- if $\tilde{u}^l = \hat{u}^l u^l$ for smooth u^l then $\tilde{u}^l \approx Pu^{l+1}$ since smooth $u^l \approx Iu^{l+1}$. As a result \tilde{u}^l has a smooth representative $u^{l+1} \equiv u^2$ and accurate prolongation.

Local Basis

Define, for each subinterval of Λ and each scale ℓ , a local basis $\{\hat{u}_1^\ell, \dots, \hat{u}_K^\ell\}$ as follows:

- Each \hat{u}_k^ℓ satisfies $A^\ell \hat{u}_k^\ell \approx \lambda_0^\ell M^\ell \hat{u}_k^\ell$
- For any \tilde{u}^ℓ such that $A^\ell \tilde{u}^\ell = \lambda^\ell \tilde{u}^\ell$, $\lambda^\ell \approx \lambda_0^\ell$: $\tilde{u}^\ell = \sum \hat{u}_k^\ell u_k^\ell$
- $\{\hat{u}_1^\ell, \dots, \hat{u}_K^\ell\}$ is locally orthogonal (i.e., $P_i^* P_j \approx 0$).

Knowing $\{\hat{u}_1^\ell, \dots, \hat{u}_K^\ell\}$, (P_1, \dots, P_K) allows an accurate description of \tilde{u}^ℓ by the weight functions $\{u_1^\ell, \dots, u_K^\ell\}$.

New Coarse Operators (Galerkin)

$$A^{\ell+1}u^{\ell+1} = \lambda M^{\ell+1}u^{\ell+1}$$

where

$$A_{ij}^{\ell+1} = R_i A^{\ell} P_j, \quad M_{ij}^{\ell+1} = R_i M^{\ell} P_j$$

and

$$u^{\ell+1} = [u_1^{\ell+1}, \dots, u_K^{\ell+1}]^t$$

This is where orthogonality of the local basis is important – leads to a block-diagonal system

Next step: Find a new local basis... etc

SOLVE: Local V-cycles

On scale ℓ , 2^ℓ problems are to be solved. Each is

$$A^\ell u^\ell = \lambda M^\ell u^\ell$$

for a fixed λ .

Good solver: regular AMG (Galerkin) $V(0,*)$ cycle with linear I .
No relaxation on the way to the coarsest scale because looking for the smoothest possible weight functions u .

Local Basis Again (1D)

Consider

$$Au = \lambda_0 Mu$$

Find two (in 1D) approximate solutions (different and "orthogonal") u_1, u_2 .

Locally good approximations are $u_{1,2} \approx \exp(\pm i\varphi(x))$,
 $d(\varphi(x)) = \sqrt{\max\{0, \lambda_0 - V(x)\}}$

We need this to discuss our choice of restriction operator R (normally, $R = P^*$).

Differential weight operators

For $V(x) - \lambda_0 < 0$:

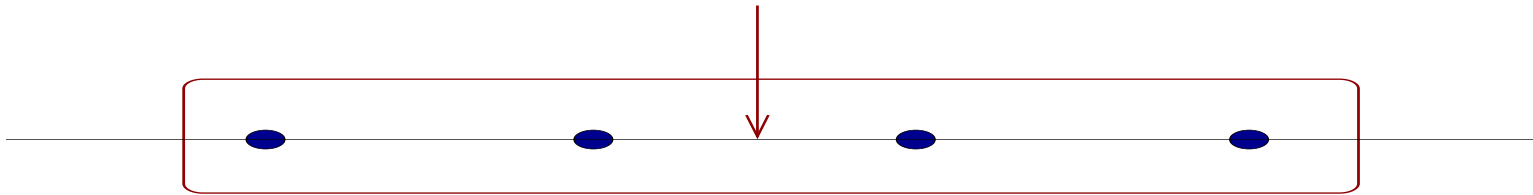
$$(L - \lambda_0)(u(x)e^{i\varphi}) = (-u'' - 2i\varphi'u' - i\varphi''u)e^{i\varphi}$$

and For $V(x) - \lambda_0 \geq 0$:

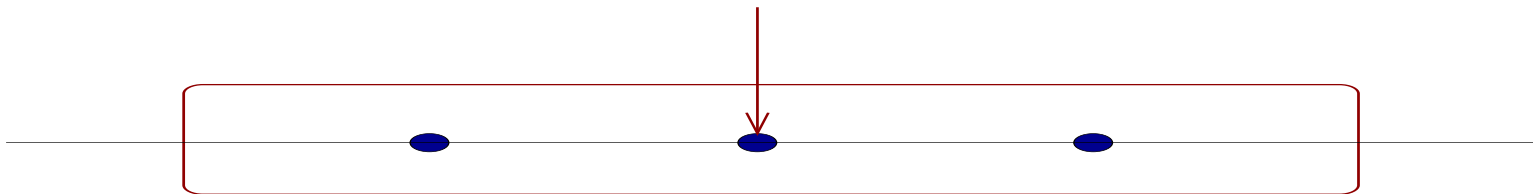
$$-u'' + (V - \lambda_0)u$$

Discretization stencils

$$V(x) - \lambda \ll 0$$

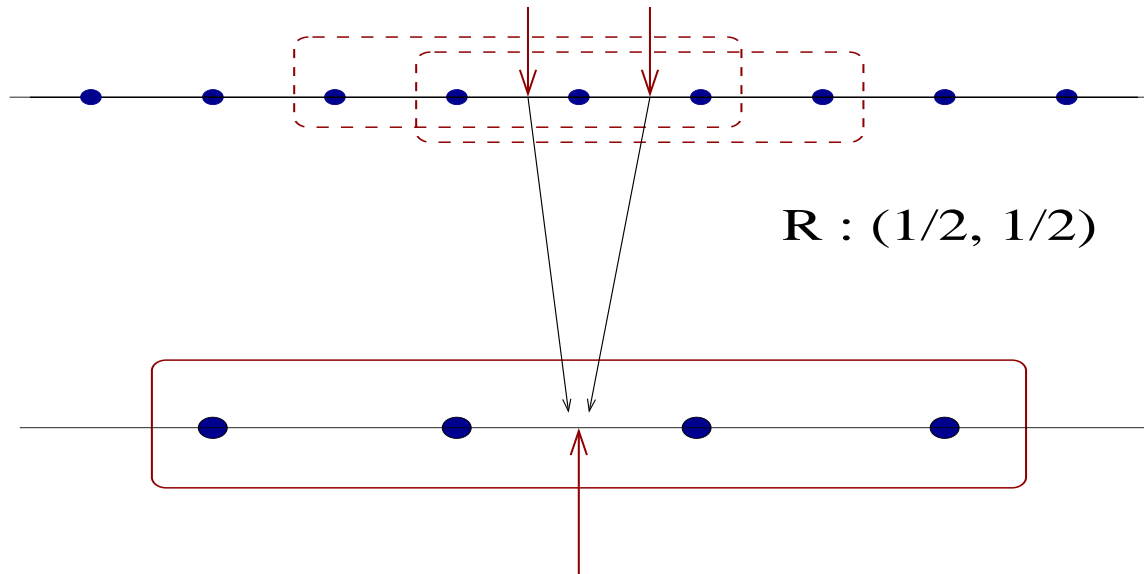


otherwise



Restriction R

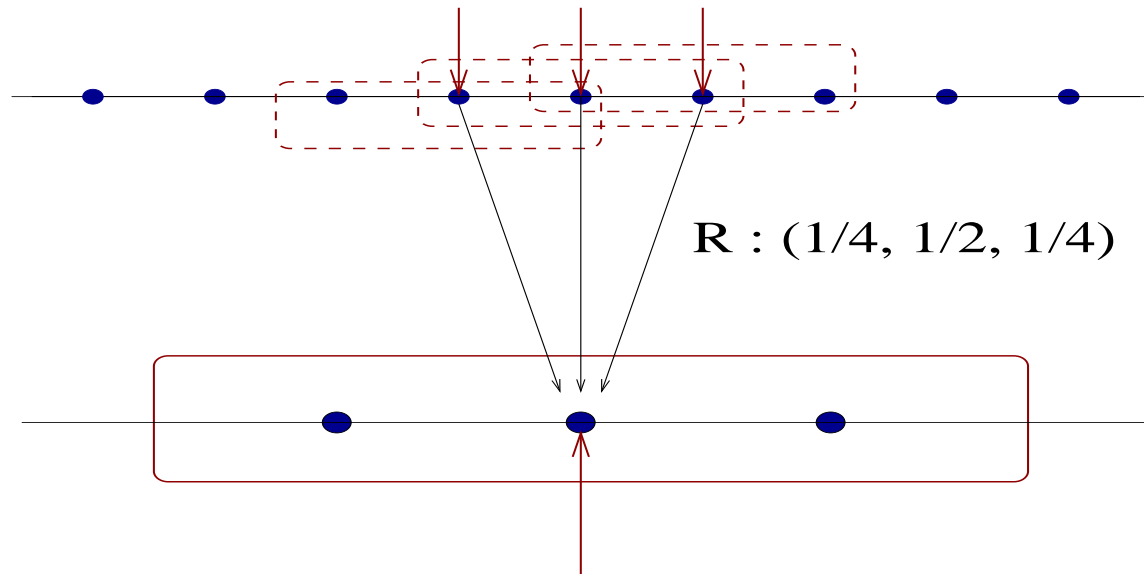
$$V(x) - \lambda^{\ell+1} \ll 0 \quad \&\& \quad V(x) - \lambda^{\ell} < 0$$



R is chosen to approximate the EIS P^* but with possibly different constant coefficients.

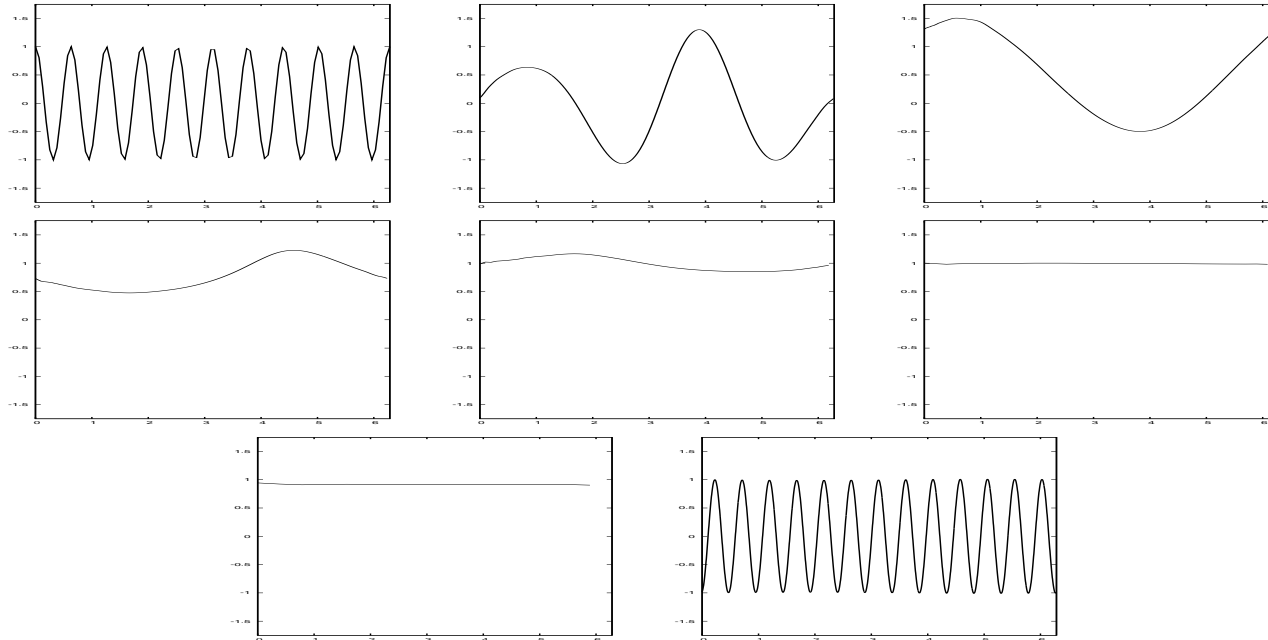
Restriction R

$$V(x) - \lambda^{\ell+1} \geq 0 \quad \&\& \quad V(x) - \lambda^{\ell} \geq 0$$



R is chosen to approximate the EIS P^* but with possibly different constant coefficients.

MEB in Action



$V(x) = -100$. The eigenfunction is associated with $\lambda = 69$. The snapshots are made on the increasingly coarser scales. The final one is the reconstructed (on the finest scale) actual eigenfunction.

Numerical Experiments

M	-36.0	-19.0	0.0	21.0	44.0
6	-36.163015	-19.013837	0.11142759	21.050244	44.148021
7	-35.922581	-18.978212	0.026406604	21.001174	43.944225
8	-35.985884	-18.989143	0.014880117	21.003859	43.987206
9	-35.994773	-18.995245	0.005703412	20.998649	43.996893
10	-35.998341	-18.997613	0.0025906716	20.999942	43.998535
11	-35.999262	-19.000032	0.00070075148	21.000313	44.000205
12	-35.999572	-18.999879	-0.00024166004	21.000453	43.999858

Weight PDEs, $p = 4$, $V = -100$

M	-36.0	-19.0	0.0	21.0	44.0
6	-36.826235	-20.305766	1.1049825	18.091001	39.905914
7	-36.189308	-19.318236	-0.48227638	20.276804	42.966252
8	-36.052675	-19.073732	-0.1101791	20.822695	43.744047
9	-36.011517	-19.016339	-0.02391381	20.953409	43.93638
10	-36.002533	-19.002871	-0.0062959449	20.988634	43.983389
11	-36.000309	-19.001344	-0.0018867208	20.997487	43.996415
12	-35.999834	-19.000207	-0.0007297946	20.999747	43.998911

Schrödinger PDE, $p = 4$, $V = -100$

M	-36.0	-19.0	0.0	21.0	44.0
6	-36.163015	-19.013837	0.11142759	21.050244	44.148021
7	-35.922581	-18.978212	0.026406604	21.001174	43.944225
8	-35.985884	-18.989143	0.014880117	21.003859	43.987206
9	-35.994773	-18.995245	0.005703412	20.998649	43.996893
10	-35.998341	-18.997613	0.0025906716	20.999942	43.998535
11	-35.999262	-19.000032	0.00070075148	21.000313	44.000205
12	-35.999572	-18.999879	-0.00024166004	21.000453	43.999858

Weight PDEs, $p = 4$, $V = -100$

M	-36.0	-19.0	0.0	21.0	44.0
6	-36.80291	-19.043965	1.0138234	21.065505	44.642709
7	-36.191769	-19.005795	0.26487493	21.022192	44.1662
8	-36.044376	-18.999708	-0.055182284	21.006638	44.040704
9	-36.010185	-18.999317	-0.011737716	21.001595	44.010552
10	-36.002994	-18.999711	-0.0030461405	21.00036	44.003102
11	-36.000712	-18.999867	-0.00099222517	21.00013	44.000855
12	-36.000029	-18.999924	-0.00021906591	21.000133	44.000216

Weight PDEs, $p = 2$, $V = -100$

M	-48.363146	-33.930701	-17.461388	1.2359528	21.987031	44.819641
7	-48.407263	-34.035775	-17.483754	1.2825186	22.165257	44.940064
8	-48.171214	-33.975234	-17.310086	1.0639833	21.87618	44.724361
9	-48.042596	-33.910144	-17.319428	0.9688164	21.615584	44.821105
10	-48.284795	-33.917122	-17.421561	1.2828984	22.028707	44.819156
11	-48.16908	-33.912838	-17.405412	1.2366406	22.11619	44.819709
12	-48.206817	-33.900991	-17.468307	1.1645153	22.132768	44.818492

Weight PDEs, $p = 4$, $V(x) = -100 + 30 \cos(5x)$.

M	-48.363146	-33.930701	-17.461388	1.2359528	21.987031	44.819641
7	-48.698139	-34.265817	-17.793359	0.70434873	21.25357	43.782616
8	-48.298226	-34.032278	-17.543688	1.0896674	21.80743	44.557441
9	-48.150837	-33.980731	-17.481617	1.1861352	21.943762	44.756828
10	-48.083451	-33.958645	-17.461294	1.2085395	21.976488	44.803775
11	-48.055789	-33.954236	-17.454826	1.2131808	21.984521	44.81683
12	-48.023985	-33.950807	-17.452403	1.2144852	21.987305	44.819376

Schrödinger PDE, $p = 4$, $V(x) = -100 + 30 \cos(5x)$.

M	-48.363146	-33.930701	-17.461388	1.2359528	21.987031	44.819641
7	-48.698139	-34.265817	-17.793359	0.70434873	21.25357	43.782616
8	-48.298226	-34.032278	-17.543688	1.0896674	21.80743	44.557441
9	-48.150837	-33.980731	-17.481617	1.1861352	21.943762	44.756828
10	-48.083451	-33.958645	-17.461294	1.2085395	21.976488	44.803775
11	-48.055789	-33.954236	-17.454826	1.2131808	21.984521	44.81683
12	-48.023985	-33.950807	-17.452403	1.2144852	21.987305	44.819376

Schrödinger PDE, $p = 4$, $V(x) = -100 + 30 \cos(5x)$.

M	-48.363146	-33.930701	-17.461388	1.2359528	21.987031	44.819641
7	-49.261933	-34.396099	-17.827294	0.47309162	21.257366	43.840523
8	-48.609076	-34.086605	-17.554719	1.0312624	21.808048	44.574333
9	-48.280272	-33.996475	-17.483958	1.1684235	21.942334	44.759816
10	-48.115929	-33.964581	-17.466092	1.2023517	21.976503	44.805739
11	-47.992249	-33.947184	-17.460468	1.2115868	21.985157	44.817029
12	-47.887103	-33.932205	-17.458074	1.2143396	21.987333	44.819889

Schrödinger PDE, $p = 2$, $V(x) = -100 + 30 \cos(5x)$

Current Developments: 2D and more (with Achi Brandt)

- $2D$ local basis is tricky: involves many directions and eigenfunctions travel between them;
- Just doubling the number of eigenintervals does not help: $N/4 \times 2 \neq N$, need to increase the size of local basis;
- Focus: Robust procedure of finding exhausting sets of prolongation operators that accommodate all fine scale eigenfunctions and use them to build coarse scale operators;
- An extra benefit – a smarter (adaptive) division of eigenintervals.

- This approach is not limited to the Schrödinger equation.