



A scalable approximate inverse block preconditioner for an incompressible magnetohydrodynamics model problem

M Wathen, C Greif

April 2019

Submitted for publication in SIAM Journal on Scientific Computing

RAL Library
STFC Rutherford Appleton Laboratory
R61
Harwell Oxford
Didcot
OX11 0QX

Tel: +44(0)1235 445384
Fax: +44(0)1235 446403
email: libraryral@stfc.ac.uk

Science and Technology Facilities Council preprints are available online
at: <http://epubs.stfc.ac.uk>

ISSN 1361- 4762

Neither the Council nor the Laboratory accept any responsibility for loss or damage arising from the use of information contained in any of their reports or in any communication about their tests or investigations.

A Scalable Approximate Inverse Block Preconditioner for an Incompressible Magnetohydrodynamics Model Problem

Michael Wathen* and Chen Greif†

Abstract. We introduce a new approximate inverse preconditioner for a mixed finite element discretization of an incompressible magnetohydrodynamics (MHD) model problem. The derivation exploits the nullity of the discrete curl-curl operator in the Maxwell subproblem. We show that the inverse of the coefficient matrix contains zero blocks, and we use discretization considerations to further sparsify and obtain a practical preconditioner. We demonstrate the viability of our approach with a set of numerical experiments.

Key words. incompressible magnetohydrodynamics, saddle-point linear systems, null space, preconditioners, approximate inverse, Krylov subspace methods

AMS subject classifications. 65F08, 65F10, 65F15, 65F50, 65N22

1. Introduction. Incompressible magnetohydrodynamics (MHD) describes the flow of an electrically conductive fluid in the presence of a magnetic field [2, 7, 11, 17]. Given a sufficiently smooth domain Ω , consider the steady-state incompressible MHD model [2, Ch. 2]:

$$(1.1a) \quad -\nu \Delta \mathbf{u} + (\mathbf{u} \cdot \nabla) \mathbf{u} + \nabla p - \kappa (\nabla \times \mathbf{b}) \times \mathbf{b} = \mathbf{f} \quad \text{in } \Omega,$$

$$(1.1b) \quad \nabla \cdot \mathbf{u} = 0 \quad \text{in } \Omega,$$

$$(1.1c) \quad \kappa \nu_m \nabla \times (\nabla \times \mathbf{b}) + \nabla r - \kappa \nabla \times (\mathbf{u} \times \mathbf{b}) = \mathbf{g} \quad \text{in } \Omega,$$

$$(1.1d) \quad \nabla \cdot \mathbf{b} = 0 \quad \text{in } \Omega.$$

Here \mathbf{u} is the velocity, p is the hydrodynamic pressure, \mathbf{b} is a magnetic field, and the Lagrange multiplier associated with the divergence constraint on the magnetic field is denoted by r . The vector functions \mathbf{f} and \mathbf{g} represent external forcing terms. The three dimensionless parameters that characterize this model are: the hydrodynamic viscosity ν , the magnetic viscosity ν_m , and the coupling number κ .

To complete the model, we consider the inhomogeneous Dirichlet boundary conditions:

$$(1.2a) \quad \mathbf{u} = \mathbf{u}_0 \quad \text{on } \partial\Omega,$$

$$(1.2b) \quad \mathbf{n} \times \mathbf{b} = \mathbf{n} \times \mathbf{b}_0 \quad \text{on } \partial\Omega,$$

$$(1.2c) \quad r = r_0 \quad \text{on } \partial\Omega,$$

with \mathbf{n} being the unit outward normal on $\partial\Omega$ and \mathbf{u}_0 , \mathbf{b}_0 and r_0 being the functions defined on the boundary.

*STFC Rutherford Appleton Laboratory, Chilton, Didcot, Oxfordshire OX11 0QX, michael.wathen@stfc.ac.uk.

†Department of Computer Science, The University of British Columbia, Vancouver, BC, V6T 1Z4, Canada, greif@cs.ubc.ca. The work of this author was supported in part by an NSERC Discovery Grant.

34 We will consider two nonlinear iteration schemes – Picard iteration and Newton’s method.
 35 Using the notation

$$\begin{aligned}
 36 \quad & \mathbf{u}_{k+1} = \mathbf{u}_k + \delta\mathbf{u}, \quad p_{k+1} = p_k + \delta p, \\
 37 \quad & \mathbf{b}_{k+1} = \mathbf{b}_k + \delta\mathbf{b}, \quad r_{k+1} = r_k + \delta r,
 \end{aligned}$$

39 where $*_{k+1}$ is the $k + 1^{\text{st}}$ iteration of either the Picard or Newton’s iteration, the linearized
 40 system can be written as:

$$\begin{aligned}
 & -\nu\Delta\delta\mathbf{u} + (\mathbf{u}_k \cdot \nabla)\delta\mathbf{u} + \alpha(\delta\mathbf{u} \cdot \nabla)\mathbf{u}_k + \nabla\delta p - \kappa(\nabla \times \delta\mathbf{b}) \times \mathbf{b}_k - \alpha\kappa(\nabla \times \mathbf{b}_k) \times \delta\mathbf{b} = \mathbf{r}_u, \\
 41 \quad (1.3) \quad & \nabla \cdot \delta\mathbf{u} = r_p, \\
 & \kappa\nu_m\nabla \times (\nabla \times \delta\mathbf{b}) + \nabla r - \kappa\nabla \times (\delta\mathbf{u} \times \mathbf{b}_k) - \kappa\alpha\nabla \times (\mathbf{u}_k \times \delta\mathbf{b}) = \mathbf{r}_b, \\
 & \nabla \cdot \delta\mathbf{b} = r_r,
 \end{aligned}$$

42 where

$$\begin{aligned}
 & R_u = \mathbf{f} - [-\nu\Delta\mathbf{u}_k + (\mathbf{u}_k \cdot \nabla)\mathbf{u}_k + \nabla p_k - \kappa(\nabla \times \mathbf{b}_k) \times \mathbf{b}_k], \\
 43 \quad & R_p = -\nabla \cdot \mathbf{u}_k, \\
 & R_b = \mathbf{g} - [\kappa\nu_m\nabla \times (\nabla \times \mathbf{b}_k) + \nabla r - \kappa\nabla \times (\mathbf{u}_k \times \mathbf{b}_k)], \\
 & R_r = -\nabla \cdot \mathbf{b}_k,
 \end{aligned}$$

44 and

$$45 \quad (1.4) \quad \alpha = \begin{cases} 0 & \text{for Picard} \\ 1 & \text{for Newton.} \end{cases}$$

46 We consider a finite element discretization of the MHD model (1.1)–(1.2) where the hy-
 47 drodynamic unknowns (\mathbf{u} and p) are discretized with any stable mixed finite elements and the
 48 magnetic and multiplier unknowns are discretized through a mixed edge and nodal element
 49 pair. Using the same formulation as [26], we use Taylor-Hood elements [23] for (\mathbf{u}, p) and the
 50 lowest order Nédélec [19] pair for (\mathbf{b}, r) . This choice of mixed finite elements avoids the ne-
 51 cessity to stabilize the fluid/pressure variables and provides conforming $H(\text{curl})$ elements for
 52 the magnetic variables. Thus, it provides us with a robust and well understood discretization
 53 to test the robustness of our new preconditioning techniques. Upon discretization, we obtain
 54 the following linear system:

$$55 \quad (1.5) \quad \begin{pmatrix} F + \alpha F_{\text{NT}} & B^T & C^T + \alpha C_{\text{NT}}^T & 0 \\ B & 0 & 0 & 0 \\ -C & 0 & M + \alpha M_{\text{NT}} & D^T \\ 0 & 0 & D & 0 \end{pmatrix} \begin{pmatrix} \delta u \\ \delta p \\ \delta \mathbf{b} \\ \delta r \end{pmatrix} = \begin{pmatrix} r_u \\ r_p \\ r_b \\ r_r \end{pmatrix},$$

56 with

$$\begin{aligned}
 & r_u = \mathbf{f} - F\mathbf{u}_k - C^T\mathbf{b}_k - B^T p_k, \\
 & r_p = -B\mathbf{u}_k, \\
 57 \quad & r_b = \mathbf{g} - M\mathbf{u}_k + C\mathbf{b}_k - D^T r_k, \\
 & r_r = -D\mathbf{b}_k,
 \end{aligned}$$

58 where F is a discrete convection-diffusion operator; B is a fluid divergence operator; M is
 59 the curl-curl operator; D is the magnetic divergence operator and C represents the coupling
 60 terms. We use subscript NT to denote Newton linearization; see (1.3) for the continuous
 61 continuous quantities. The dimensions are defined as follows:

$$62 \quad \dim(\delta u) = n_u, \quad \dim(\delta p) = m_u, \quad \dim(\delta b) = n_b, \quad \text{and} \quad \dim(\delta r) = m_b.$$

63 System (1.5) needs to be solved repeatedly, with changing right-hand-sides, throughout the
 64 nonlinear iteration.

65 In recent years, the interest in the development of block preconditioning methods for the
 66 MHD model has increased; see [1, 6, 15, 20, 21, 24–26]. Those papers propose ways to approx-
 67 imate the block Schur complements that arise for the specific formulations and factorizations
 68 they consider and show good scalable iterations with respect to mesh refinement. So far, fully
 69 scalable iterations for large three-dimensional problems with high coupling numbers have not
 70 been fully developed. In this paper, we build upon and utilize the approximations and tech-
 71 niques used in the class of block triangular preconditioners [20, 21, 26], aiming to develop a
 72 scalable block approximate inverse preconditioner.

73 The remainder of the paper is structured as follows. In Section 2, we derive a new formula
 74 for the inverse and show that the (exact) inverse has a few zero blocks. In Section 3, we
 75 approximate Schur complements that appear in the formula by sparse operators, and derive a
 76 new inverse approximation formula. In Section 4, we use the approximate Schur complement
 77 to form a block triangular preconditioner. Section 5 presents numerical experiments that
 78 demonstrate the viability and effectiveness of this preconditioning approach. Finally, we offer
 79 some concluding remarks in Section 6.

2. A new formula for the inverse of the MHD coefficient matrix. The null spaces of
 $M + \alpha M_{\text{NT}}$ and $C^T + \alpha C_{\text{NT}}^T$ are different for $\alpha = 1$ but are the same for $\alpha = 0$, therefore to
 preserve the null space properties of the block system, we derive the new inverse formula for the
 Picard iteration, $\alpha = 0$. The derivation of an inverse formula for the $\alpha = 1$ case is significantly
 more complex due to the fact that the null spaces of $M + \alpha M_{\text{NT}}$ and $C^T + \alpha C_{\text{NT}}^T$ are different.
 However, in our numerical experiments (Section 5), we show that the same approach derived
 for the Picard case works very well for the Newton nonlinear iteration scheme. Let us denote
 by \mathcal{K} the coefficient matrix in the MHD model (1.5) and write it as:

$$\mathcal{K} = \begin{pmatrix} \mathcal{K}_{\text{NS}} & \mathcal{K}_{\text{C}}^T \\ -\mathcal{K}_{\text{C}} & \mathcal{K}_{\text{M}} \end{pmatrix},$$

80 where \mathcal{K}_{NS} is the Navier-Stokes subproblem, \mathcal{K}_{C} is the block for the coupling and \mathcal{K}_{M} is the
 81 Maxwell subproblem:

$$82 \quad \mathcal{K}_{\text{NS}} = \begin{pmatrix} F & B^T \\ B & 0 \end{pmatrix}, \quad \mathcal{K}_{\text{M}} = \begin{pmatrix} M & D^T \\ D & 0 \end{pmatrix},$$

$$83 \quad \mathcal{K}_{\text{C}}^T = \begin{pmatrix} C^T & 0 \\ 0 & 0 \end{pmatrix} \quad \text{and} \quad \mathcal{K}_{\text{C}} = \begin{pmatrix} C & 0 \\ 0 & 0 \end{pmatrix}.$$

85 Then, by [5, Equation (3.4)], the inverse is given by

$$86 \quad (2.1) \quad \mathcal{K}^{-1} = \begin{pmatrix} \mathcal{K}_{\text{NS}}^{-1} + \mathcal{K}_{\text{NS}}^{-1} \mathcal{K}_{\text{C}}^T \mathcal{S}^{-1} \mathcal{K}_{\text{C}} \mathcal{K}_{\text{NS}}^{-1} & -\mathcal{K}_{\text{NS}}^{-1} \mathcal{K}_{\text{C}}^T \mathcal{S}^{-1} \\ -\mathcal{S}^{-1} \mathcal{K}_{\text{C}} \mathcal{K}_{\text{NS}}^{-1} & \mathcal{S}^{-1} \end{pmatrix},$$

87 where \mathcal{S} denotes the Schur complement,

$$88 \quad (2.2) \quad \mathcal{S} = \mathcal{K}_{\text{M}} + \mathcal{K}_{\text{C}} \mathcal{K}_{\text{NS}}^{-1} \mathcal{K}_{\text{C}}^T.$$

89 The inverses $\mathcal{K}_{\text{NS}}^{-1}$ and \mathcal{S}^{-1} appear multiple times in (2.1), and we now derive explicit
90 formulas that further reveal their block structure. Notably, using results that have appeared
91 in [9], we show that \mathcal{S}^{-1} has a zero (2,2) block, and can be expressed in terms of a free matrix
92 parameter.

93 **Theorem 2.1.** *The inverse of the block Schur complement, \mathcal{S} , can be written as:*

$$94 \quad (2.3) \quad \mathcal{S}^{-1} = \begin{pmatrix} M_F^{-1}(I - D^T W^{-1} G^T) & G W^{-1} \\ W^{-1} G^T & 0 \end{pmatrix},$$

95 where W is a (free) symmetric positive definite matrix,

$$96 \quad \mathcal{K}_{\text{NS}}^{-1} = \begin{pmatrix} K_1 & K_2 \\ K_3 & K_4 \end{pmatrix}, \quad M_F = M + D^T W^{-1} D + C K_1 C^T, \quad \text{and} \quad G = M_F^{-1} D^T.$$

97 *Proof.* Writing out all the matrices involved in formula (2.2) for \mathcal{S} , we have

$$98 \quad \mathcal{S} = \begin{pmatrix} M + C K_1 C^T & D^T \\ D & 0 \end{pmatrix}.$$

Since the discrete gradient operator is the null space of M and C^T , we have

$$\dim(\text{null}(M + C K_1 C^T)) = m_b.$$

99 Thus, the (1,1) block of the Schur complement has the maximum nullity which still allows a
100 nonsingular saddle point system. Therefore, using [9, equation (3.6)], the inverse of the Schur
101 complement is given by (2.3). ■

102 Using the inverse formula (2.1) and (2.3) together gives

$$103 \quad (2.4) \quad \mathcal{K}^{-1} = \begin{pmatrix} K_1 - K_1 Z K_1 & K_2 - K_1 Z K_2 & -K_1 C^T M_F^{-1} H & 0 \\ K_3 - K_3 Z K_1 & K_4 - K_3 Z K_2 & -K_3 C^T M_F^{-1} H & 0 \\ M_F^{-1} C K_1 & M_F^{-1} C K_2 & M_F^{-1} H & G W^{-1} \\ 0 & 0 & W^{-1} G^T & 0 \end{pmatrix},$$

104 where $Z = C^T M_F^{-1} C$ and $H = I - D^T W^{-1} G^T$. Here we would like to draw attention to the
105 zero blocks present in the inverse (2.4). In general, the structure of the inverse of a sparse
106 matrix is dense. However, due to the specific null space properties (similarly to [9]), we have
107 shown that the inverse of the MHD coefficient matrix has five zero blocks.

108 **3. A new approximate inverse-based preconditioner.** In this section, we aim to sparsify
 109 the inverse formula in (2.4) by exploiting the null-space properties and the magnitude of
 110 matrix entries.

3.1. A block-sparse approximation of the Schur complement. Recall that K_1 is the
 (1, 1) block matrix of the inverse of the Navier-Stokes subproblem. Thus forming it is very
 computationally costly and will yield a dense matrix. Therefore, computing CK_1C^T is a
 major bottleneck within M_F , which is a integral part of Schur complement, \mathcal{S} . Defining

$$M_F = M_W + CK_1C^T$$

111 where $M_W = M + D^TW^{-1}D$, then using a generalization of the Sherman-Morrison-Woodbury
 112 theorem, we can re-write M_F as

$$113 \quad (3.1) \quad M_F^{-1} = M_W^{-1} - M_W^{-1}CK_1(K_1 - K_1C^TM_W^{-1}CK_1)^{-1}K_1C^TM_W^{-1}.$$

114 From [9, Proposition 3.6], $M_W^{-1}D^T$ is defined to be the null space of M . Since the null spaces
 115 of M and C^T coincide, it follows that $C^TM_W^{-1}D^T = 0$ as well. Thus, using this null space
 116 property and (3.1) for G in (2.3) we obtain

$$\begin{aligned} G &= \left(M_W^{-1} - M_W^{-1}CK_1(K_1 - K_1C^TM_W^{-1}CK_1)^{-1}K_1C^TM_W^{-1} \right) D^T, \\ 117 \quad &= M_W^{-1}D^T - M_W^{-1}CK_1(K_1 - K_1C^TM_W^{-1}CK_1)^{-1}K_1C^TM_W^{-1}D^T, \\ &= M_W^{-1}D^T. \end{aligned}$$

In order to approximate M_F^{-1} we again use the Sherman-Morrison-Woodbury formula
 and note that the approximation order for C , M_W and K_1 are $\mathcal{O}(h^{-1})$, $\mathcal{O}(h^2)$ and $\mathcal{O}(h^{-2})$,
 respectively. Therefore it can be seen that:

$$M_W^{-1} \approx \mathcal{O}(h^2) \quad \text{and} \quad M_W^{-1}CK_1(K_1 - K_1C^TM_W^{-1}CK_1)^{-1}K_1C^TM_W^{-1} \approx \mathcal{O}(h^4).$$

Thus, we use the approximation

$$M_F^{-1} \approx M_W^{-1}.$$

118 The final step is to decide what the arbitrary W should be. In [9], the authors define
 119 $W = DG$, where we recall that $MG = 0$ and D is the magnetic divergence operator. The null
 120 space of M is the discrete gradient operator, and in [12, Proposition 2.2] the authors showed
 121 that selecting W as the scalar Laplacian yields mesh-independent spectral bounds and a
 122 scalable preconditioner. For the approximation of $D^TW^{-1}D$, the authors in [12] showed that
 123 the vector mass matrix, X , is spectrally equivalent to $D^TW^{-1}D$. Thus, the approximation
 124 we select is:

$$125 \quad \mathcal{S}^{-1} \approx \hat{\mathcal{S}}^{-1} = \begin{pmatrix} M_X^{-1}(I - D^TW^{-1}\hat{G}^T) & \hat{G}W^{-1} \\ W^{-1}\hat{G}^T & 0 \end{pmatrix},$$

126 where $M_X = M + X$ and $\hat{G} = M_X^{-1}D^T$.

127 From the inverse formula in (2.1) and the multiplication of the inverse with the coefficient
 128 matrix, it is possible to observe that some block operations in $\mathcal{S}^{-1}\mathcal{K}_C$ and $\mathcal{S}^{-1}\mathcal{K}_M$ appear mul-
 129 tiple times. Therefore there are multiplications of the leading block of the Schur complement
 130 with either M or C . Since $G^T M = 0$ and $G^T C = 0$, the simplified inverse Schur complement
 131 becomes:

$$132 \quad (3.2) \quad \mathcal{S}_{\text{approx}}^{-1} = \begin{pmatrix} M_X^{-1} & \hat{G}W^{-1} \\ W^{-1}\hat{G}^T & 0 \end{pmatrix}.$$

3.2. A practical preconditioner. In a similar fashion to the reduction of the simplification
 of M_F to M_W using the approximate magnitude of the matrix entries, we observe that

$$K_i Z K_j \gtrsim \mathcal{O}(h^3)$$

133 for any $i, j = 1, 2, 3, 4$. Hence, removing these terms from the block 2-by-2 leading block
 134 matrix and substituting the approximate Schur complement (3.2) forms the first step for the
 135 approximation of (2.4) as:

$$136 \quad (3.3) \quad \tilde{\mathcal{P}}_1^{-1} = \begin{pmatrix} K_1 & K_2 & -K_1 C^T M_X^{-1} & 0 \\ K_3 & K_4 & -K_3 C^T M_X^{-1} & 0 \\ M_X^{-1} C K_1 & M_X^{-1} C K_2 & M_X^{-1} & \hat{G}W^{-1} \\ 0 & 0 & W^{-1}\hat{G}^T & 0 \end{pmatrix}.$$

137 The final step to approximate (3.3) is to consider what approximation to use for the inverse
 138 of the Navier-Stokes system \mathcal{K}_{NS} . Numerically it appears to be beneficial to consider the exact
 139 inverse of the Navier-Stokes coefficient matrix. For this we return to the exact inverse formula
 140 of a block matrix in (2.1). Applying this to the Navier-Stokes system gives the following
 141 precise expression for the inverse

$$142 \quad (3.4) \quad \mathcal{K}_{\text{NS}}^{-1} = \begin{pmatrix} F^{-1} - F^{-1} B^T S_{\text{NS}}^{-1} B F^{-1} & F^{-1} B^T S_{\text{NS}}^{-1} \\ S_{\text{NS}}^{-1} B F^{-1} & -S_{\text{NS}}^{-1} \end{pmatrix}.$$

143 In practice, we use the pressure-convection diffusion (PCD) approximation developed in [8].
 144 Substituting (3.4) into the expression for $\tilde{\mathcal{P}}_1^{-1}$ in (3.3) gives

$$145 \quad (3.5) \quad \tilde{\mathcal{P}}_1^{-1} = \begin{pmatrix} N & F^{-1} B^T S_{\text{NS}}^{-1} & -N C^T M_X^{-1} & 0 \\ S_{\text{NS}}^{-1} B F^{-1} & -S_{\text{NS}}^{-1} & -S_{\text{NS}}^{-1} B F^{-1} C^T M_X^{-1} & 0 \\ M_X^{-1} C N & M_X^{-1} C F^{-1} B^T S_{\text{NS}}^{-1} & M_X^{-1} & \hat{G}W^{-1} \\ 0 & 0 & W^{-1}\hat{G}^T & 0 \end{pmatrix},$$

where

$$N = F^{-1} - F^{-1} B^T S_{\text{NS}}^{-1} B F^{-1}.$$

146 As with the approximation of M_F^{-1} in Section 3, we consider the approximate orders of the
 147 individual blocks of (3.5). Removing the $\mathcal{O}(h^3)$ terms in the (1,3) and (3,1) blocks of (3.5)
 148 yields the approximation:

$$149 \quad (3.6) \quad \mathcal{P}_1^{-1} = \begin{pmatrix} N & F^{-1} B^T S_{\text{NS}}^{-1} & 0 & 0 \\ S_{\text{NS}}^{-1} B F^{-1} & -S_{\text{NS}}^{-1} & -S_{\text{NS}}^{-1} B F^{-1} C^T M_X^{-1} & 0 \\ 0 & M_X^{-1} C F^{-1} B^T S_{\text{NS}}^{-1} & M_X^{-1} & \hat{G}W^{-1} \\ 0 & 0 & W^{-1}\hat{G}^T & 0 \end{pmatrix}.$$

150 **3.3. Spectral analysis.** For the eigenvalue analysis, we use $\tilde{\mathcal{P}}_1^{-1}$ in (3.5) since the analysis
 151 is significantly simplified. Practically, the preconditioner \mathcal{P}_1^{-1} exhibits good results and the
 152 eigenvalue analysis for $\tilde{\mathcal{P}}_1^{-1}\mathcal{K}$ provides a theoretical justification for the use of these preconditioners.
 153 We therefore use the preconditioner \mathcal{P}_1^{-1} for the numerical results in Section 5.

Due to the fact that the preconditioner is in inverse form the generalized eigenvalue problem considered is:

$$\mathcal{K}v = \lambda\tilde{\mathcal{P}}_1v \quad \implies \quad \tilde{\mathcal{P}}_1^{-1}\mathcal{K}v = \lambda v.$$

154 Thus, $\tilde{\mathcal{P}}_1^{-1}\mathcal{K}$ is given by:

$$155 \quad (3.7) \quad \tilde{\mathcal{P}}_1^{-1}\mathcal{K} = \begin{pmatrix} I_u + NC^T M_W^{-1}C & 0 & NC^T(I - M_W^{-1}M) & 0 \\ S_{\text{NS}}^{-1}BF^{-1}C^T M_W^{-1}C & I_p & S_{\text{NS}}^{-1}BF^{-1}C^T(I - M_W^{-1}M) & 0 \\ 0 & 0 & M_W^{-1}(M + CNC^T) & \hat{G} \\ 0 & 0 & 0 & I_r \end{pmatrix}.$$

where

$$M_W = M + DW^{-1}D^T.$$

156 Let us introduce a few identities utilizing the null space properties of C^T and M_W . Proposition
 157 3.1 is particularly useful to simplify (3.7).

158 **Proposition 3.1.** *The following relations hold:*

$$159 \quad \begin{aligned} \text{(i)} \quad & C^T(I - M_W^{-1}M) = 0 \\ \text{(ii)} \quad & C^T(I + M_W^{-1}M) = 2C^T \end{aligned}$$

Proof. Since C^T and M_W have the same null space (space of discrete gradients), thus by using the Helmholtz decomposition

$$b = d + \nabla \phi,$$

we obtain

$$C^T(I - M_W^{-1}M)b = C^T(I - M_W^{-1}M)d,$$

where $d \notin \text{Null}(M)$. Since $M_W^{-1}M$ is zero on the null space of M and an identity on the range space of M , then

$$(I - M_W^{-1}M) \in \text{Null}(M).$$

160 Therefore, identity (i) holds due to the fact that the null spaces of C^T and M are the same.
 161 Using similar arguments, identity (ii) can also be shown to be true. ■

162 Using Proposition 3.1 simplifies (3.7) to:

$$163 \quad (3.8) \quad \tilde{\mathcal{P}}_1^{-1}\mathcal{K} = \left(\begin{array}{cc|cc} I_u + NC^T M_W^{-1}C & 0 & 0 & 0 \\ S_{\text{NS}}^{-1}BF^{-1}C^T M_W^{-1}C & I_p & 0 & 0 \\ \hline 0 & 0 & M_W^{-1}(M + CNC^T) & \hat{G} \\ 0 & 0 & 0 & I_r \end{array} \right),$$

164 where we recall that $G = M_W^{-1}D^T$ and $N = F^{-1} - F^{-1}B^T S_{\text{NS}}^{-1}BF^{-1}$.

165 **Theorem 3.2.** *The matrix $\tilde{\mathcal{P}}_1^{-1}\mathcal{K}$ has an eigenvalue $\lambda = 1$ of algebraic multiplicity at least*
 166 *$n_u - n_b + 3m_b + m_u$. The corresponding eigenvectors $\{v_i\}_{i=1}^{n_u - n_b + 3m_b + m_u}$ are given by*

$$167 \quad v_i = (u_i, p_i, b_i, r_i),$$

168 *where $u_i \in \text{Null}(C)$, $b_i \in \text{Null}(M)$ and p_i and r_i are free.*

Proof. Since (3.8) is block diagonal where the two 2-by-2 blocks are also triangular, then generalized eigenvalue problem

$$\tilde{\mathcal{P}}_1^{-1}\mathcal{K}v = \lambda v,$$

169 where $v = (u, p, b, r)$ can be written as:

$$170 \quad (3.9a) \quad \lambda u = (I_u + NC^T M_W^{-1}C)u,$$

$$171 \quad (3.9b) \quad \lambda p = p,$$

$$172 \quad (3.9c) \quad \lambda b = M_W^{-1}(M + CNC^T)b,$$

$$173 \quad (3.9d) \quad \lambda r = r.$$

175 Consider $\lambda = 1$, then trivially (3.9b) and (3.9d) are automatically satisfied. Taking $u \in$
 176 $\text{Null}(C)$ and $b \in \text{Null}(M + CNC^T)$, (3.9a) and (3.9c) also hold. Since the null space of M
 177 and C^T are the same we choose $b \in \text{Null}(M)$. ■

178 Figure 1(a) shows the preconditioned eigenvalues for $\mathcal{P}_1^{-1}\mathcal{K}$ using the PCD approximation
 179 developed in [8] for the fluid Schur complement. The approximation is based on

$$180 \quad (3.10) \quad S_{\text{NS}} = BF^{-1}B^T \approx A_p F_p^{-1}Q_p,$$

where the matrix A_p is the pressure Laplacian, F_p is the pressure convection-diffusion operator and Q_p is the pressure mass matrix. We approximate the magnetic Schur complement using the vector mass matrix:

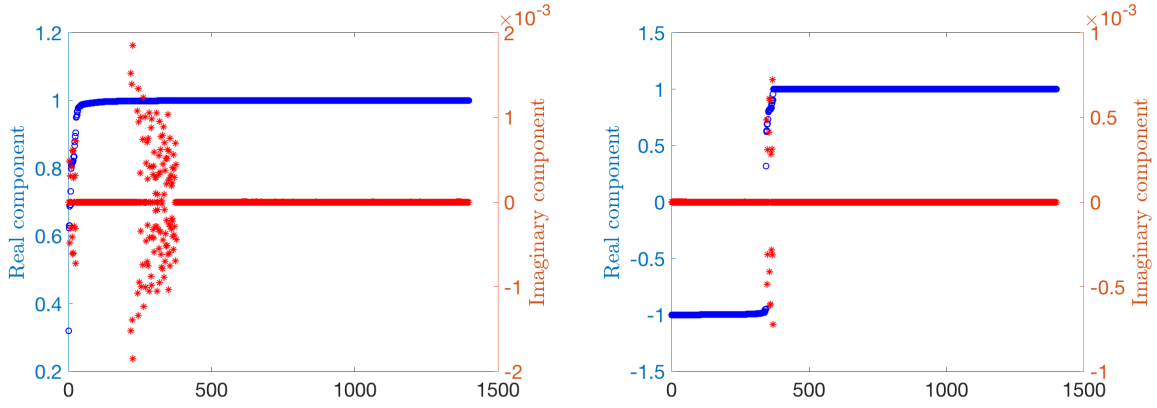
$$M + D^T W^{-1}D \approx M + X.$$

181 Here we see that the clustering around the eigenvalue $\lambda = 1$ is very strong.

182 **4. A block triangular preconditioner.** For comparison against the approximate inverse
 183 preconditioner, we derive a block triangular preconditioner that utilizes the approximate block
 184 Schur complement inverse in (3.2) and compare the performance of the two preconditioners
 185 with respect to both timing and iteration results. Again we will consider the simpler Picard
 186 case, $\alpha = 0$, but in practice use the Newton nonlinear scheme. We follow the well known
 187 setting of [14, 18] for experimental comparison. Let us define $\tilde{\mathcal{P}}_2$ as:

$$188 \quad (4.1) \quad \tilde{\mathcal{P}}_2 = \begin{pmatrix} \mathcal{K}_{\text{NS}} & \mathcal{K}_C \\ 0 & -\mathcal{S} \end{pmatrix}.$$

189 From [14, 18] the preconditioned matrix, $\tilde{\mathcal{P}}_2^{-1}\mathcal{K}$, has precisely two eigenvalues ± 1 and is
 190 diagonalizable. We would therefore expect an appropriate Krylov subspace solver to converge
 191 within two iterations in exact precision.



(a) Real (blue) and imaginary (red) parts of eigenvalues of preconditioned matrix $\mathcal{P}_1^{-1} \mathcal{K}$.

(b) Real (blue) and imaginary (red) parts of eigenvalues of preconditioned matrix $\mathcal{P}_2^{-1} \mathcal{K}$.

Figure 1: Preconditioned eigenvalue plots for (a) the approximate inverse preconditioner in (3.6) and (b) the block triangular preconditioner in (4.3) using the smooth solution given (5.2). The dimensions of these matrices are 1399×1399 .

192 The direct solve for the Navier-Stokes system is too costly, so we approximate \mathcal{K}_{NS} with
 193 the Schur complement system:

194 (4.2)
$$\mathcal{P}_{\text{NS}} = \begin{pmatrix} F & B^T \\ 0 & -S_{\text{NS}} \end{pmatrix},$$

195 where $S_{\text{NS}} = BF^{-1}B^T$ is the fluid Schur complement. Using (4.2), we obtain the more
 196 practical preconditioner

197 (4.3)
$$\mathcal{P}_2 = \begin{pmatrix} \mathcal{P}_{\text{NS}} & \mathcal{K}_C \\ 0 & -S \end{pmatrix}.$$

198 **Theorem 4.1.** *The matrix $\mathcal{P}_2^{-1}\mathcal{K}$ has an eigenvalue $\lambda = 1$ of algebraic multiplicity at least
 199 n_u , and an eigenvalue $\lambda = -1$ of algebraic multiplicity at least n_b . The corresponding (known)
 200 eigenvectors are given as follows:*

201 $\lambda = 1$: with eigenvectors $\{v_i\}_{i=1}^{n_b-m_b}$ and $\{v_j\}_{j=n_b-m_b+1}^{n_u}$, as follows:

202
$$v_i = (u_i, -S^{-1}Bu_i, b_i, 0) \quad \text{and} \quad v_j = (u_j, -S^{-1}Bu_j, 0, 0),$$

203 where $b_i \in \text{null}(D) \neq 0$, $Cu_i = (2M + CK_1C^T)b_i$ and $u_j \in \text{null}(C)$.

204 $\lambda = -1$: with eigenvectors $\{v_i\}_{i=1}^{n_b-m_b}$ and $\{v_j\}_{j=n_b-m_b+1}^{n_b}$, as follows:

205 (4.4)
$$v_i = (u_i, 0, b_i, r_i) \quad \text{and} \quad v_j = (0, 0, b_j, r_j),$$

206 where $u_i \in \text{null}(B) \neq 0$, $Fu_i + C^Tb_i = 0$, $b_j \in \text{null}(M)$, r_i and r_j free.

207 *Proof.* The corresponding eigenvalue problem is

$$208 \quad \begin{pmatrix} F & B^T & C^T & 0 \\ B & 0 & 0 & 0 \\ -C & 0 & M & D^T \\ 0 & 0 & D & 0 \end{pmatrix} \begin{pmatrix} u \\ p \\ b \\ r \end{pmatrix} = \lambda \begin{pmatrix} F & B^T & C^T & 0 \\ 0 & -S_{\text{NS}} & 0 & 0 \\ 0 & 0 & -(M + K_C) & -D^T \\ 0 & 0 & -D & 0 \end{pmatrix} \begin{pmatrix} u \\ p \\ b \\ r \end{pmatrix},$$

209

210 where $K_C = CK_1C^T$. The four block rows of the generalized eigenvalue problem can be
211 written as

$$212 \quad (4.5a) \quad (1 - \lambda)(Fu + B^T p + C^T b) = 0,$$

$$213 \quad (4.5b) \quad Bu = -\lambda S_{\text{NS}} p,$$

$$214 \quad (4.5c) \quad (1 + \lambda)(Mb + D^T r) + \lambda CK_1 C^T b - Cu = 0,$$

$$215 \quad (4.5d) \quad (1 + \lambda)Db = 0.$$

217 We split the eigenvalue analysis into two parts: $\lambda = 1$ and $\lambda = -1$.

218 $\lambda = 1$:

Equation (4.5a) is automatically satisfied. Equation (4.5b) simplifies to:

$$p = -S_{\text{NS}}^{-1} Bu.$$

219 From (4.5d) we have $Db = 0$, hence, $b \in \text{null}(D)$. Let us take $r = 0$, then (4.5c) yields

$$220 \quad (4.6) \quad Cu = (2M + CK_1 C^T)b.$$

- *Case 1:* Consider $b = 0$, then we have that $Cu = 0$. Hence, u must be in the null space of C . Since

$$\dim(\text{null}(C)) = n_u - n_b + m_b,$$

221 this accounts for $n_u - n_b + m_b$ such eigenvectors.

- *Case 2:* Consider $0 \neq b \in \text{null}(D)$, then $Cu = (2M + CK_1 C^T)b$. Since, rank of C and $(2M + CK_1 C^T)$ is $n_b - m_b$, then the condition (4.6) has at least $n_b - m_b$ linearly independent eigenvectors.

225 Therefore $\lambda = 1$ is an eigenvalue with algebraic multiplicity at least n_u .

226 $\lambda = -1$:

227 Equation (4.5d) is satisfied, hence, r is free. Simplifying (4.5c) obtains

$$228 \quad (4.7) \quad CK_1 C^T b + Cu = 0.$$

229 Let us take $u \in \text{null}(B)$, then $p = 0$ and the condition for b is

$$230 \quad (4.8) \quad Fu + C^T b = 0.$$

231 Under the condition that $u \in \text{null}(B)$, (4.8) satisfies the equality (4.7).

- *Case 1:* Consider $u = 0$, then for (4.8) to hold $C^T b = 0$. Therefore, we take $b \in \text{null}(C^T)$. Since, the null space of C^T is made up of discrete gradients then

$$\dim(\text{null}(C^T)) = m_b.$$

Matrix	Implementation method
Q_p	single AMG V-cycle
A_p	single AMG V-cycle
\hat{F}	Preconditioned AMG GMRES with tolerance 1e-2
$M + X$	AMG method developed in [13] with tolerance 1e-2
W	single AMG V-cycle

Table 1: Solution method for block systems associated with the preconditioners

232 • *Case 2:* Consider $u \in \text{null}(B)$ and $u \neq 0$, then from (4.8) we have $u = -F^{-1}C^T b$.
233 Since the rank of C^T is $n_b - m_b$ and F is full rank, then there are only $n_b - m_b$
234 such linearly independent b 's that determine u . Hence, for this case we obtain
235 at least $n_b - m_b$ such eigenvectors.
236 Therefore $\lambda = -1$ is an eigenvalue with algebraic multiplicity at least n_b . ■

237 An approximation of the fluid Schur complement, S_{NS} , is needed to create a practical
238 preconditioner. Again we use the PCD approximation (3.10).

239 \mathcal{P}_2 is defined in (4.3), but in practice we use the approximation for the inverse of the
240 Schur complement (3.2). The eigenvalues of the preconditioned matrix $\mathcal{P}_2^{-1}\mathcal{K}$ are represented
241 in Figure 1(b). As with the eigenvalues for the approximate inverse preconditioned matrix
242 we see a small degradation of the eigenvalue clusters. However, we still see strong clustering
243 around 1 and -1 .

244 **5. Numerical experiments.** In this section, we present several 3D numerical results to
245 illustrate the the performance and scalability of our preconditioning techniques.

246 **Experimental setup.** We use FEniCS [16], a finite element software package, to create
247 the matrix system, and PETSc [3, 4] and HYPRE [10] to solve the resulting system.

248 Similarly to [21], we set the nonlinear stopping tolerance to 1e-4 and the linear solve
249 tolerance as 1e-3. For all experiments we use FGMRES [22] and the Newton nonlinear it-
250 eration scheme, $\alpha = 1$ (see (1.4)). This means that for every solve associated with F and
251 multiplication associated with C^T we replace them with $\hat{F} = F + F_{\text{NT}}$ and $\hat{C}^T = C^T + C_{\text{NT}}^T$,
252 respectively. Table 1 details the methods which we use to solve the systems associated with
253 the block preconditioner.

254 We use the notation:

- 255 • ℓ is the mesh level, DoF is the total degrees of freedom, time is the average solve time;
- 256 • it_{NL} is the number of nonlinear/Newton iterations to solve;
- 257 • it_{O} is the average number of linear/FGMRES iterations;
- 258 • it_{MX} is the average of CG/Auxiliary Space iterations to solve $M + X$;
- 259 • it_{F} is the average of GMRES iterations to solve \hat{F} .

260 Adding an A or B superscript to time or it_* denotes whether we use the approximate inverse
261 or block preconditioner, respectively

ℓ	DoFs	time ^A	$it_{\text{NL}}^{\text{A}}$	it_{O}^{A}	$it_{\text{MX}}^{\text{A}}$	it_{F}^{A}	time ^B	$it_{\text{NL}}^{\text{B}}$	it_{O}^{B}	$it_{\text{MX}}^{\text{B}}$	it_{F}^{B}
1	14,012	1.2	3	10.0	1.7	1.6	0.8	4	21.5	2.0	2.0
2	28,436	2.8	3	10.0	1.8	1.6	1.9	4	21.5	2.0	2.0
3	64,697	11.4	3	9.7	1.9	1.8	6.9	4	21.0	2.0	2.0
4	245,276	34.6	4	11.0	2.1	1.9	13.7	3	18.3	2.0	2.0
5	937,715	255.2	4	10.5	2.2	1.9	135.9	3	19.0	2.5	2.0
6	5,057,636	1979.2	3	9.7	2.7	2.1	2273.5	3	22.3	3.0	2.5

Table 2: 3D Cavity Driven using both the approximate inverse and block triangular preconditioner with parameters $\kappa = 1$, $\nu = 1$, $\nu_m = 1$ and $\text{Ha} = 1$.

262 **5.1. 3D Cavity driven flow.** The first example we consider is the classic lid driven cavity
263 problem [8]. The problem is driven by the following Dirichlet boundary conditions:

$$\begin{aligned}
(5.1) \quad & \mathbf{u} = (1, 0, 0) \quad \text{on} \quad z = 1, \\
& \mathbf{u} = (0, 0, 0) \quad \text{on} \quad x = \pm 1, \quad y = \pm 1, \quad z = -1, \\
& \mathbf{n} \times \mathbf{b} = \mathbf{n} \times \mathbf{b}_N \quad \text{on} \quad \partial\Omega, \\
& r = 0 \quad \text{on} \quad \partial\Omega,
\end{aligned}$$

265 where $\mathbf{b}_N = (-1, 0, 0)$.

Scalability results. Along with the nondimensional parameters (ν , ν_m and κ) described in Section 1, we introduce the Hartmann number, which is equal to the ratio of electromagnetic and viscous forces. It is defined as

$$\text{Ha} = \sqrt{\frac{\kappa}{\nu\nu_m}}.$$

266 The larger the Hartmann number is, the stronger the coupling between the electromagnetics
267 and hydrodynamics variables, and thus, the more challenging the setting is for the numerical
268 solution method. Tables 2 and 3 show computational time and iteration counts using the
269 approximate inverse and block triangular preconditioners. We can see that the approximate
270 inverse preconditioner exhibits near-perfect scaling with respect to the FGMRES iterations.
271 On the other hand, the FGMRES iterations for the block triangular preconditioner increase
272 each mesh level for the harder problem, $\text{Ha} = \sqrt{1000}$. For the easier parameter setup, Table 2,
273 we can see that both preconditioners yield scalable iterations. We note that for the latest mesh
274 level ($\ell = 6$) for both Tables 2 and 3 the approximate inverse preconditioner yields a faster
275 solution method. In fact, for the more difficult problem ($\text{Ha} = \sqrt{1000}$) the approximate inverse
276 preconditioner is almost exactly two times quicker than the block triangular preconditioner
277 for $\ell = 6$.

278 **Computational cost of preconditioners.** From the definition of the approximate inverse
279 preconditioner it is obvious that each iteration is more expensive than the block triangular
280 preconditioner. However, as seen in Table 2 and particularly in Table 3, the scalability of the
281 results for the approximate inverse preconditioner produces a significant speed up in solution
282 time for the larger problems.

ℓ	DoFs	time ^A	$it_{\text{NL}}^{\text{A}}$	it_{O}^{A}	$it_{\text{MX}}^{\text{A}}$	it_{F}^{A}	time ^B	$it_{\text{NL}}^{\text{B}}$	it_{O}^{B}	$it_{\text{MX}}^{\text{B}}$	it_{F}^{B}
1	14,012	7.6	4	57.0	2.0	2.0	5.6	4	146.2	2.0	2.0
2	28,436	22.2	4	56.2	2.0	2.0	14.9	4	147.2	2.0	2.0
3	64,697	66.0	4	56.0	2.0	2.0	47.8	4	154.2	2.0	2.0
4	245,276	271.5	4	56.0	2.1	2.0	205.6	4	160.5	2.2	2.0
5	937,715	1255.2	4	55.5	2.8	2.0	1003.9	4	168.8	2.9	2.0
6	5,057,636	17656.4	4	58.5	3.0	2.1	35563.2	4	217.5	3.0	2.0

Table 3: 3D Cavity Driven using both the approximate inverse and block triangular preconditioner with parameters $\kappa = 1e1$, $\nu = 1e-1$, $\nu_m = 1e-1$ and $\text{Ha} = \sqrt{1000}$

Linear operation	$\mathcal{P}_1 : it_{\text{O}}^{\text{A}} = 58.5$		$\mathcal{P}_2 : it_{\text{O}}^{\text{B}} = 217.5$	
	it^{A}	total ^A	it^{B}	total ^B
\hat{F}^{-1}	4	234.0	1	217.5
A_p^{-1}	3	175.5	1	217.5
Q_p^{-1}	3	175.5	1	217.5
M_X^{-1}	2	117.0	1	217.5
W^{-1}	2	117.0	1	217.5
\hat{C}^T or C	2	117.0	1	217.5
B^T or B	4	234.0	1	217.5
G^T or G	2	117.0	2	435.0
Total execution time	17656.4		35563.2	

Table 4: Computational cost using \mathcal{P}_1 and \mathcal{P}_2 for mesh level $\ell = 6$ in Table 3. Here it^* denotes the number of block operations (application of the inverse of a matrix or matrix vector multiplication) and the total number of block operations is denoted by total* for the applications of the approximate inverse preconditioner (A) or block triangular (B).

283 Table 4 shows the number of solves and matrix-vector products associated the individual
284 block matrices that make up the approximate inverse and the block triangular preconditioners
285 for mesh level $\ell = 6$ in Table 3. We can see that the approximate inverse preconditioner has
286 a smaller number of solves for both systems associated with vector (\hat{F} and M_X) and scalar
287 (A_p , Q_p and W) valued matrices. Also, the total number of matrix-vector products is smaller
288 for the approximate inverse preconditioner. This is reflected in the time it takes to solve
289 this system, where the approximate inverse preconditioner is faster than the block triangular
290 one. We also note that the iterations in Table 3 remain constant for the approximate inverse
291 preconditioner compared to the block triangular one. Therefore, for harder problems on larger
292 meshes it seems that the approximate inverse preconditioner seems more efficient with respect
293 to time and iterations.

5.2. Fichera corner. The second solution we consider is a smooth solution on a nonconvex domain. Specially, the domain is a cube missing a corner, and it is known as the Fichera corner. It is defined as

$$\Omega = (0, 1)^3 / [0.5, 1) \times [0.5, 1) \times [0.5, 1).$$

294 An example of such a domain is given in Figure 2. The exact solution is

$$\begin{aligned} \mathbf{u} &= \nabla \times (u_1, u_1, u_1) \quad \text{on } \Omega, \\ p &= xyz(x-1)(y-1)(z-1)\exp(x) \quad \text{on } \Omega \\ \mathbf{b} &= \nabla \times (b_1, b_1, b_1) \quad \text{on } \Omega, \\ r &= xyz(x-1)(y-1)(z-1)\exp(x+y+z) \quad \text{on } \Omega, \end{aligned} \tag{5.2}$$

296 where

$$\begin{aligned} u_1 &= x^2y^2z^2(x-1)^2(y-1)^2(z-1)^2 \cos(x), \\ b_1 &= x^2y^2z^2(x-1)^2(y-1)^2(z-1)^2 \sin(y), \end{aligned} \tag{5.2}$$

298 which defines the inhomogeneous Dirichlet boundary conditions and forcing terms \mathbf{f} and \mathbf{g} .

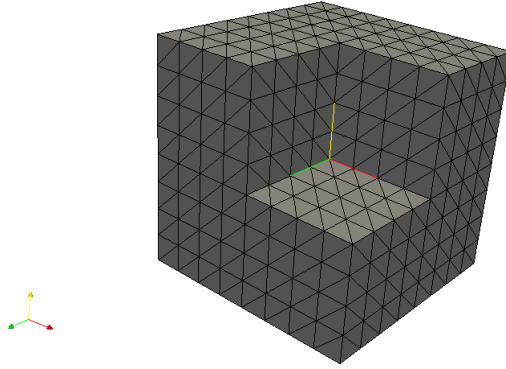


Figure 2: Example Fichera corner domain for mesh level $\ell = 3$

299 Table 5 shows the timing and iteration results for the following two setups:

- 300 • Setup 1: $\kappa = 1e1$, $\nu = 1e-2$, $\nu_m = 1e-2$ and $Ha = \sqrt{1e5}$,
- 301 • Setup 2: $\kappa = 1e1$, $\nu = 1e-2$, $\nu_m = 1e-3$ and $Ha = 1000$.

302 We can see that for Setup 1 ($Ha = \sqrt{1e5}$) that the outer FGMRES iterations remain constant.
 303 However, when considering Setup 2 ($Ha = 1000$) we start to see a large degradation in terms
 304 of the iteration counts. As mentioned in Section 5.1, as the Hartmann number increases
 305 the numerical solution procedure becomes more challenging. Hence for $Ha = 1000$, it is not
 306 unexpected to see loss of scalability for the solver.

5.3. MHD generator. The final test example considered is the more physically relevant MHD generator problem. It describes unidirectional flow in a duct which induces an electromagnetic field. We consider the channel $[0, 5] \times [0, 1] \times [0, 1]$. On the left and right boundaries

ℓ	DoFs	Setup 1					Setup 2				
		time ^A	$it_{\text{NL}}^{\text{A}}$	it_{O}^{A}	$it_{\text{MX}}^{\text{A}}$	it_{F}^{A}	time ^A	$it_{\text{NL}}^{\text{A}}$	it_{O}^{A}	$it_{\text{MX}}^{\text{A}}$	it_{F}^{A}
1	34,250	15.6	4	29.2	2.6	2.0	102.3	7	211.7	2.0	2.0
2	57,569	30.4	4	29.2	2.7	2.0	242.3	7	237.0	2.1	2.0
3	89,612	52.9	4	28.8	2.9	2.0	440.7	7	252.1	2.1	2.0
4	332,744	232.2	4	27.8	3.0	2.0	2361.4	7	294.3	2.4	2.0
5	999,269	1026.3	4	27.8	3.0	3.0	8657.9	7	303.9	2.8	2.1
6	5,232,365	11593.5	5	28.6	3.0	3.0	111675.3	7	321.4	2.9	2.5

Table 5: Fichera corner using the approximate inverse preconditioner. Setup 1: $\kappa = 1e1$, $\nu = 1e-2$, $\nu_m = 1e-2$ and $\text{Ha} = \sqrt{1e5}$ and Setup 2: $\kappa = 1e1$, $\nu = 1e-2$, $\nu_m = 1e-3$ and $\text{Ha} = 1000$.

ℓ	DoFs	time ^A	$it_{\text{NL}}^{\text{A}}$	it_{O}^{A}	$it_{\text{MX}}^{\text{A}}$	it_{F}^{A}
1	2,199	1.5	3	172.7	1.5	1.9
2	13,809	13.3	3	108.0	1.5	2.0
3	96,957	260.8	4	105.2	1.9	2.0
4	724,725	1693.3	3	70.7	2.0	2.8
5	5,600,229	8515.7	3	68.0	2.1	2.6

Table 6: MHD generator using the approximate inverse preconditioner with parameters $\kappa = 1$, $\nu = 1e-1$, $\nu_m = 1e-1$ and $\text{Ha} = 10$

we enforce the boundary condition $\mathbf{u} = (1, 0, 0)$ and on the other walls a no slip boundary condition is applied. Defining $\delta = 0.1$, $b_0 = 1$, $x_{\text{on}} = 2$ and $x_{\text{off}} = 2.5$ then the boundary condition associated with the magnetic unknowns is $\mathbf{n} \times \mathbf{b} = \mathbf{n} \times (0, \mathbf{b}_y, 0)$ where

$$\mathbf{b}_y = \frac{b_0}{2} \left[\tanh \left(\frac{x - x_{\text{on}}}{\delta} \right) - \tanh \left(\frac{x - x_{\text{off}}}{\delta} \right) \right].$$

307 The timing and iteration results for the approximate inverse preconditioner are presented
308 in Table 6. From the table we can see that the iteration counts decrease as the problem
309 gets larger. We suspect this is due to the fact the the mesh size h is becoming small enough
310 for mesh level $\ell \geq 3$ that the fluid and magnetic viscosities are correctly captured on these
311 meshes.

312 **6. Conclusions.** We have introduced new block preconditioning techniques for the MHD
313 model (1.1)–(1.2). Our goal was to develop block preconditioning approaches that utilize null
314 space properties for the Maxwell equations and adapt them to the MHD model. Using the
315 maximal nullity result in [9], we are able to find exact expressions for both a block Schur com-
316 plement of the MHD coefficient matrix and its inverse. Using this Schur complement we have
317 derived a block triangular preconditioner as well as an approximate inverse preconditioner.

318 The numerical experiments demonstrate the viability and effectiveness of both the ap-
319 proximate inverse and block triangular preconditioners. We present several numerical results
320 which show strong scalability with respect to mesh, convex domains and/or large Hartmann
321 numbers. Developing robust solvers for this problem is a highly challenging task, and we
322 believe that our approach shows promise in terms of its ability to strongly scale and tackle
323 large-scale 3D problems with high Hartmann numbers.

324 Further developments could include parallelization of the code. From the structure of
325 the approximate inverse preconditioner in (3.6), we observe that each block column has some
326 repetition for the sequence of systems which are solved. Therefore, one could apply each block
327 column of (3.6) in parallel. This may greatly reduce the the overall computational time for
328 the application of the inverse preconditioner to one or two vector solves per block column,
329 which is comparable to the block triangular preconditioner.

330 Finally, one may choose to employ a different block matrix dropping strategy, which does
331 not depend entirely on the approximate order with respect to the mesh size, h , but takes into
332 account the nondimensional parameter setup (ν , ν_m or κ) of the problem. This, in turn, may
333 provide a more specialized preconditioning approach based on the specific problem considered.

334 References.

- 335 [1] J. H. Adler, T. R. Benson, E. C. Cyr, S. P. MacLachlan, and R. S. Tuminaro. Monolithic
336 multigrid methods for two-dimensional resistive magnetohydrodynamics. *SIAM Journal*
337 *on Scientific Computing*, 38(1):B1–B24, 2016. ISSN 1064-8275. doi: 10.1137/151006135.
338 URL <https://doi.org/10.1137/151006135>.
- 339 [2] F. Armero and J. C. Simo. Long-term dissipativity of time-stepping algorithms for an ab-
340 stract evolution equation with applications to the incompressible MHD and Navier-Stokes
341 equations. *Computer Methods in Applied Mechanics and Engineering*, 131(1):41–90,
342 1996. doi: 10.1016/0045-7825(95)00931-0. URL [https://doi.org/10.1016/0045-7825\(95\)](https://doi.org/10.1016/0045-7825(95)00931-0)
343 [00931-0](https://doi.org/10.1016/0045-7825(95)00931-0).
- 344 [3] S. Balay, M. F. Adams, J. Brown, P. Brune, K. Buschelman, V. Eijkhout, W. D. Gropp,
345 D. Kaushik, M. G. Knepley, L. C. McInnes, K. Rupp, B. F. Smith, and H. Zhang.
346 PETSc User’s Manual. Technical Report ANL-95/11 - Revision 3.4, Argonne National
347 Laboratory, 2013. URL <http://www.mcs.anl.gov/petsc>.
- 348 [4] S. M. Balay, S. Adams, J. Brown, P. Brune, K. Buschelman, V. Eijkhout, W. D. Gropp,
349 D. Kaushik, M. G. Knepley, L. C. McInnes, K. Rupp, B. F. Smith, and H. Zhang. PETSc
350 Web page. <http://www.mcs.anl.gov/petsc>, 2014. URL <http://www.mcs.anl.gov/petsc>.
- 351 [5] M. Benzi, G. Golub, and J. Liesen. Numerical solution of saddle point problems. *Acta*
352 *Numerica*, 14:1–137, 2005. ISSN 1474-0508. doi: 10.1017/S0962492904000212. URL
353 http://journals.cambridge.org/article_S0962492904000212.
- 354 [6] E. C. Cyr, J. N. Shadid, R. S. Tuminaro, R. P. Pawlowski, and L. Chacón. A new
355 approximate block factorization preconditioner for two-dimensional incompressible (re-
356 duced) resistive MHD. *SIAM Journal on Scientific Computing*, 35(3):B701–B730, 2013.
357 ISSN 1064-8275. doi: 10.1137/12088879X. URL <https://doi.org/10.1137/12088879X>.
- 358 [7] P. A. Davidson. *An Introduction to Magnetohydrodynamics*. Cambridge Texts in Applied
359 Mathematics. Cambridge University Press, Cambridge, 2001. ISBN 0-521-79487-0. doi:
360 [10.1017/CBO9780511626333](http://dx.doi.org/10.1017/CBO9780511626333). URL <http://dx.doi.org/10.1017/CBO9780511626333>.

- 361 [8] H. C. Elman, D. J. Silvester, and A. J. Wathen. *Finite Elements and Fast Iterative*
362 *Solvers: with Applications in Incompressible Fluid Dynamics*. Oxford University Press,
363 second edition, 2014. URL [http://www.oxfordscholarship.com/view/10.1093/acprof:oso/](http://www.oxfordscholarship.com/view/10.1093/acprof:oso/9780199678792.001.0001/acprof-9780199678792)
364 [9780199678792.001.0001/acprof-9780199678792](http://www.oxfordscholarship.com/view/10.1093/acprof:oso/9780199678792.001.0001/acprof-9780199678792).
- 365 [9] R. Estrin and C. Greif. On Nonsingular Saddle-point Systems with a Maximally Rank
366 Deficient Leading Block. *SIAM Journal on Matrix Analysis and Applications*, 36(2):
367 367–384, 2015. doi: 10.1137/140989996. URL <https://doi.org/10.1137/140989996>.
- 368 [10] R. D. Falgout and U. Yang. *hypr*: A library of high performance preconditioners. In
369 *Computational Science ICCS 2002*, volume 2331 of *Lecture Notes in Computer Science*,
370 pages 632–641. Springer Berlin Heidelberg, 2002. ISBN 978-3-540-43594-5. doi: 10.1007/
371 3-540-47789-6.66. URL <http://dx.doi.org/10.1007/3-540-47789-6.66>.
- 372 [11] J.-F. Gerbeau, C. Le. Bris, and T. Lelièvre. *Mathematical Methods for*
373 *the Magnetohydrodynamics of Liquid Metals*. Oxford University Press, 2006.
374 URL [http://www.oxfordscholarship.com/view/10.1093/acprof:oso/9780198566656.001.](http://www.oxfordscholarship.com/view/10.1093/acprof:oso/9780198566656.001.0001/acprof-9780198566656)
375 [0001/acprof-9780198566656](http://www.oxfordscholarship.com/view/10.1093/acprof:oso/9780198566656.001.0001/acprof-9780198566656).
- 376 [12] C. Greif and D. Schötzau. Preconditioners for the discretized time-harmonic Maxwell
377 equations in mixed form. *Numerical Linear Algebra with Applications*, 14(4):281–297,
378 2007. doi: 10.1002/nla.515. URL [https://onlinelibrary.wiley.com/doi/abs/10.1002/nla.](https://onlinelibrary.wiley.com/doi/abs/10.1002/nla.515)
379 [515](https://onlinelibrary.wiley.com/doi/abs/10.1002/nla.515).
- 380 [13] R. Hiptmair and J. Xu. Nodal auxiliary space preconditioning in $H(\text{curl})$ and $H(\text{div})$
381 spaces. *SIAM Journal on Numerical Analysis*, 45(6):2483–2509, 2007. doi: 10.1137/
382 060660588. URL <https://doi.org/10.1137/060660588>.
- 383 [14] I. Ipsen. A note on preconditioning nonsymmetric matrices. *SIAM Journal on Scientific*
384 *Computing*, 23(3):1050–1051, 2001. doi: 10.1137/S1064827500377435. URL [https://doi.](https://doi.org/10.1137/S1064827500377435)
385 [org/10.1137/S1064827500377435](https://doi.org/10.1137/S1064827500377435).
- 386 [15] D. Li. *Numerical Solution of the Time-Harmonic Maxwell equations and Incompressible*
387 *Magnetohydrodynamics Problems*. PhD thesis, University of British Columbia, 2010. URL
388 <https://open.library.ubc.ca/collections/ubctheses/24/items/1.0051989>.
- 389 [16] A. Logg, K. A. Mardal, and G. N. Wells, editors. *Automated solution of differential equa-*
390 *tions by the finite element method*, volume 84 of *Lecture Notes in Computational Science*
391 *and Engineering*. Springer, Heidelberg, 2012. ISBN 978-3-642-23098-1; 978-3-642-23099-
392 8. doi: 10.1007/978-3-642-23099-8. URL <http://dx.doi.org/10.1007/978-3-642-23099-8>.
- 393 [17] U. Müller and L. Bühler. *Magnetofluidynamics in Channels and Containers*. Springer,
394 2001. doi: 10.1007/978-3-662-04405-6. URL <https://doi.org/10.1007/978-3-662-04405-6>.
- 395 [18] M. F. Murphy, G. H. Golub, and A. J. Wathen. A note on preconditioning for indefinite
396 linear systems. *SIAM Journal on Scientific Computing*, 21(6):1969–1972, 2000. doi:
397 10.1137/S1064827599355153. URL <https://doi.org/10.1137/S1064827599355153>.
- 398 [19] J. C. Nédélec. Mixed finite elements in \mathbb{R}^3 . *Numerische Mathematik*, 35(3):315–341, 1980.
399 doi: 10.1007/BF01396415. URL <https://doi.org/10.1007/BF01396415>.
- 400 [20] E. G. Phillips, H. C. Elman, E. C. Cyr, J. N. Shadid, and R. P. Pawlowski. A block
401 preconditioner for an exact penalty formulation for stationary MHD. *SIAM Journal*
402 *on Scientific Computing*, 36(6):B930–B951, 2014. doi: 10.1137/140955082. URL [http:](http://dx.doi.org/10.1137/140955082)
403 [//dx.doi.org/10.1137/140955082](http://dx.doi.org/10.1137/140955082).
- 404 [21] E. G. Phillips, H. C. Elman, E. C. Cyr, J. N. Shadid, and R. P. Pawlowski. Block Pre-

- 405 conditioners for Stable Mixed Nodal and Edge finite element Representations of Incom-
406 compressible Resistive MHD. *SIAM Journal on Scientific Computing*, 38(6):B1009–B1031,
407 2016. doi: 10.1137/16M1074084. URL <https://doi.org/10.1137/16M1074084>.
- 408 [22] Y. Saad. A flexible inner-outer preconditioned GMRES algorithm. *SIAM Journal on*
409 *Scientific Computing*, 14(2):461–469, 1993. doi: 10.1137/0914028. URL [https://doi.org/](https://doi.org/10.1137/0914028)
410 [10.1137/0914028](https://doi.org/10.1137/0914028).
- 411 [23] C. Taylor and P. Hood. A numerical solution of the Navier-Stokes equations using the
412 finite element technique. *Computers and Fluids*, 1(1):73–100, 1973. doi: [https://doi.org/](https://doi.org/10.1016/0045-7930(73)90027-3)
413 [10.1016/0045-7930\(73\)90027-3](https://doi.org/10.1016/0045-7930(73)90027-3). URL [http://www.sciencedirect.com/science/article/pii/](http://www.sciencedirect.com/science/article/pii/0045793073900273)
414 [0045793073900273](http://www.sciencedirect.com/science/article/pii/0045793073900273).
- 415 [24] M. Wathen. Iterative Solution of a Mixed Finite Element Discretisation of an In-
416 compressible Magnetohydrodynamics Problem. Master’s thesis, University of British
417 Columbia, 2014. URL [https://open.library.ubc.ca/cIRcle/collections/ubctheses/24/](https://open.library.ubc.ca/cIRcle/collections/ubctheses/24/items/1.0135538)
418 [items/1.0135538](https://open.library.ubc.ca/cIRcle/collections/ubctheses/24/items/1.0135538).
- 419 [25] M. Wathen. *Preconditioners for incompressible magnetohydrodynamics*. PhD thesis, Uni-
420 versity of British Columbia, 2018. URL [https://open.library.ubc.ca/cIRcle/collections/](https://open.library.ubc.ca/cIRcle/collections/ubctheses/24/items/1.0375762)
421 [ubctheses/24/items/1.0375762](https://open.library.ubc.ca/cIRcle/collections/ubctheses/24/items/1.0375762).
- 422 [26] M. Wathen, C. Greif, and D. Schötzau. Preconditioners for Mixed Finite Element
423 Discretizations of Incompressible MHD Equations. *SIAM Journal on Scientific Com-*
424 *puting*, 39(6):A2993–A3013, 2017. ISSN 1064-8275. doi: 10.1137/16M1098991. URL
425 <https://doi.org/10.1137/16M1098991>.