

# Multigrid solution of optimality systems discretized by high-order schemes

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# Outline of the talk

- ▶ Control-constrained nonlinear elliptic optimal control problems
- ▶ Optimality systems



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- ▶ Control-constrained nonlinear elliptic optimal control problems
- ▶ Optimality systems
- ▶ Finite-difference framework
- ▶ Discretization of the optimality system



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- ▶ Smoothing and multigrid methods



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- ▶ Numerical experiments



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- ▶ Finite-difference framework
- ▶ Discretization of the optimality system
- ▶ Smoothing and multigrid methods
- ▶ Numerical experiments
- ▶ A state-constrained elliptic optimal control problem



## Control-constrained nonlinear elliptic optimal control problems

Consider a two-dimensional material plate  $\Omega$  whose **state** is described by the **temperature distribution**  $y$ .

Assume thermal radiation ( $G(y) < 0$ ) or positive temperature feedback ( $G(y) > 0$ ) due to chemical reactions.

We may **control**  $y$  to come close to a given **target profile**  $z \in L^2(\Omega)$ , by acting with a (boundary or) distributed source term  $u$ , the **control function**.

$$\left\{ \begin{array}{ll} \min_{u \in U_{ad}} J(y, u) & := \frac{1}{2} \|y - z\|_{L^2(\Omega)}^2 + \frac{\nu}{2} \|u\|_{L^2(\Omega)}^2 \\ \Delta y + G(y) & = u + f \\ y & = 0 \end{array} \right. \quad \begin{array}{l} \text{in } \Omega \\ \text{on } \partial\Omega \end{array}$$

$$U_{ad} = \{u \in L^2(\Omega) \mid u_L(\mathbf{x}) \leq u(\mathbf{x}) \leq u_H(\mathbf{x}) \text{ a.e. in } \Omega\}$$



## Optimality system

Optimal solutions are characterized by the following **optimality system**

$$\begin{aligned} \Delta y + G(y) - u &= f && \text{in } \Omega, \\ y &= 0 && \text{on } \partial\Omega, \\ \Delta p + G'(y)p + y &= z && \text{in } \Omega, \\ p &= 0 && \text{on } \partial\Omega, \\ (\nu u - p, \nu - u) &\geq 0 && \text{for all } \nu \in U_{ad}. \end{aligned}$$

The last equation gives the **optimality condition**. It is equivalent to

$$u = \max\{u_L, \min\{u_H, \frac{1}{\nu}p(u)\}\} \text{ in } \Omega, \quad \nu > 0$$

**Nondifferentiability !**





## Optimality system (continue)

The case with  $\nu = 0$  is characterized by the following system

$$\begin{aligned}
 \Delta y + G(y) - u &= f && \text{in } \Omega, \\
 y &= 0 && \text{on } \partial\Omega, \\
 \Delta p + G'(y)p + y &= z && \text{in } \Omega, \\
 p &= 0 && \text{on } \partial\Omega, \\
 p &= \min\{0, p + u - u_L\} + \max\{0, p + u - u_H\} && \text{in } \Omega.
 \end{aligned}$$

Nondifferentiability prevents the use of classical Newton or gradient techniques, requiring more sophisticated methods based on generalized differentiability concepts.

We propose an **alternative MG approach** where differentiation is not required.



## Finite-difference framework

Consider the finite-difference framework [Hackbusch,Süli].

Let  $\Omega$  be rectangular domain. Introduce the discrete  $L_h^2$ -scalar product  $(v_h, w_h)_{L_h^2} = h^2 \sum_{\mathbf{x} \in \Omega_h} v_h(\mathbf{x}) w_h(\mathbf{x})$ , with norm  $|v_h|_0 = (v_h, v_h)_{L_h^2}^{1/2}$ .

First-order backward and forward partial derivatives of  $v_h$  in the  $x_i$  direction are denoted by  $\partial_i^-$  and  $\partial_i^+$ , respectively.

Assume sufficiently smooth functions  $v \in C^k(\bar{\Omega})$ ,  $k = 0, 1, \dots$ , and denote with  $(R_h v)(x) = v(x)$  the restriction operator on  $\bar{\Omega}$ . We have The **second-order five-point Laplacian**

$$\tilde{\Delta}_h = \partial_1^+ \partial_1^- + \partial_2^+ \partial_2^-$$

The **fourth-order nine-point Laplacian**

$$\Delta_h = (1 - \frac{h^2}{12} \partial_1^+ \partial_1^-) \partial_1^+ \partial_1^- + (1 - \frac{h^2}{12} \partial_2^+ \partial_2^-) \partial_2^+ \partial_2^-.$$



## A priori accuracy estimate

In the linear case,  $G(y) = g y$  with  $g \leq 0$  and  $U_{ad} = L^2(\Omega)$ . We have the following discrete optimality system

$$\begin{aligned}\Delta_h y_h + g y_h - p_h / \nu &= f_h \\ \Delta_h p_h + g p_h + y_h &= z_h\end{aligned}$$

## Theorem

*Let  $y \in C^{k+2}(\bar{\Omega})$ ,  $k = 2, 4$ , and  $p \in C^{l+2}(\bar{\Omega})$ ,  $l = 2, 4$ , be solutions to the optimality system, and let  $y_h$  and  $p_h$  be solutions to the discrete optimality system. Then there exists a constant  $c$ , depending on  $\Omega$ , and independent of  $h$ , such that*

$$|y_h - R_h y|_0^2 + \frac{1}{\nu} |p_h - R_h p|_0^2 \leq c (h^{2k} \|y\|_{C^{k+2}(\bar{\Omega})}^2 + h^{2l} \frac{1}{\nu} \|p\|_{C^{l+2}(\bar{\Omega})}^2).$$

Results of numerical experiments give evidence that **it appears to hold also in the presence of nonlinearity and of constraints.**



## Discretization of the optimality system

The one-dimensional expanded form of  $\Delta_h v(x)$  is

$$\frac{1}{12h^2}(-v(x-2h) + 16v(x-h) - 30v(x) + 16v(x+h) - v(x+2h)).$$

This scheme results in a system which is **neither diagonally dominant nor of non-negative type** [Bramble Hubbard]. Nevertheless it satisfies a max principle.

We can express the action of  $\Delta$  (resp.  $\tilde{\Delta}$ ) on the function  $v_h$  in the following compact form

$$\Delta_h v_h|_{ij} = \frac{1}{h^2} \left( \sum_{s,t \in \omega_{ij}, s,t \neq i,j} c_{st} v_{st} - c_{ij} v_{ij} \right).$$

and for convenience set

$$A_{ij} = \sum_{s,t \in \omega_{ij}, s,t \neq i,j} c_{st}^y y_{st} - h^2 f_{ij} \quad \text{and} \quad B_{ij} = \sum_{s,t \in \omega_{ij}, s,t \neq i,j} c_{st}^p p_{st} - h^2 z_{ij}$$



## Discretization of the optimality system (continue)

We have the following set of equations at  $i, j$  for the **three scalar variables**  $y_{ij}$ ,  $p_{ij}$ , and  $u_{ij}$ :

$$\begin{aligned} A_{ij} - c_{ij}^y y_{ij} + h^2 G(y_{ij}) - h^2 u_{ij} &= 0 \\ B_{ij} - c_{ij}^p p_{ij} + h^2 G'(y_{ij}) p_{ij} + h^2 y_{ij} &= 0 \\ (\nu u_{ij} - p_{ij}) \cdot (v_{ij} - u_{ij}) &\geq 0 \quad \text{for all } v_h \in U_{adh} \end{aligned}$$

Solving these equations at each grid point in a given order results in a **robust smoother**.



## Smoothing

- Compute the inverse of the Jacobian for the  $y, p$  system

$$J_{ij}^{-1} = \frac{1}{\det J_{ij}} \begin{pmatrix} -c_{ij}^p + h^2 G'(y_{ij}) & 0 \\ -h^2(1 + G''(y_{ij}) p_{ij}) & -c_{ij}^y + h^2 G'(y_{ij}) \end{pmatrix}$$



## Smoothing

- Compute the inverse of the Jacobian for the  $y, p$  system

$$J_{ij}^{-1} = \frac{1}{\det J_{ij}} \begin{pmatrix} -c_{ij}^p + h^2 G'(y_{ij}) & 0 \\ -h^2(1 + G''(y_{ij}) p_{ij}) & -c_{ij}^y + h^2 G'(y_{ij}) \end{pmatrix}$$

- Define a local Newton update for  $y_{ij}$  and  $p_{ij}$  at  $i, j$

$$\begin{pmatrix} y_{ij}(u_{ij}) \\ p_{ij}(u_{ij}) \end{pmatrix} = \begin{pmatrix} y_{ij} \\ p_{ij} \end{pmatrix} + J_{ij}^{-1} \begin{pmatrix} r_{ij}^y(u_{ij}) \\ r_{ij}^p \end{pmatrix},$$

Where

$$r_{ij}^y(u_{ij}) = -(A_{ij} - c_{ij}^y y_{ij} + h^2 G(y_{ij}) - h^2 u_{ij})$$

$$r_{ij}^p = -(B_{ij} - c_{ij}^p p_{ij} + h^2 G'(y_{ij}) p_{ij} + h^2 y_{ij})$$



## Smoothing (continue)

- Find  $u_{ij}^*$  such that  $J'(y(u), u) = \nu u_{ij}^* - p_{ij}(u_{ij}^*) = 0$ .

$$u_{ij}^* = \left( \nu + \frac{(1 + G''(y_{ij}) p_{ij}) h^4}{\det J_{ij}} \right)^{-1} \times$$

$$\left[ p_{ij} - \frac{1}{\det J_{ij}} \left( h^2 (1 + G''(y_{ij}) p_{ij}) (A_{ij} - c_{ij}^y y_{ij} + h^2 G(y_{ij})) \right) \right.$$

$$\left. + \frac{1}{\det J_{ij}} \left( (c_{ij}^y - h^2 G'(y_{ij})) (B_{ij} - c_{ij}^p p_{ij} + h^2 G'(y_{ij}) p_{ij} + h^2 y_{ij}) \right) \right].$$





## Smoothing (continue)

- Find  $u_{ij}^*$  such that  $J'(y(u), u) = \nu u_{ij}^* - p_{ij}(u_{ij}^*) = 0$ .

$$u_{ij}^* = \left( \nu + \frac{(1 + G''(y_{ij}) p_{ij}) h^4}{\det J_{ij}} \right)^{-1} \times \\ \left[ p_{ij} - \frac{1}{\det J_{ij}} \left( h^2 (1 + G''(y_{ij}) p_{ij}) (A_{ij} - c_{ij}^y y_{ij} + h^2 G(y_{ij})) \right) \right. \\ \left. + \frac{1}{\det J_{ij}} \left( (c_{ij}^y - h^2 G'(y_{ij})) (B_{ij} - c_{ij}^p p_{ij} + h^2 G'(y_{ij}) p_{ij} + h^2 y_{ij}) \right) \right].$$

- Set (projection)

$$u_{ij} = \begin{cases} u_{Hij} & \text{if } u_{ij}^* \geq u_{Hij} \\ u_{ij}^* & \text{if } u_{Lij} < u_{ij}^* < u_{Hij} \\ u_{Lij} & \text{if } u_{ij}^* \leq u_{Lij}. \end{cases}$$

- Update state and adjoint variables  $y_{ii} = y_{ii}(u_{ii}^*)$  and  $p_{ii} = p_{ii}(u_{ii}^*)$ .



## Multigrid FAS-V( $m_1, m_2$ )-Cycle [Brandt]

Set  $B_1(w_1^{(0)}) \approx A_1^{-1}$  (e.g., iterating with  $S_1$  starting with  $w_1^{(0)}$ ). For  $k = 2, \dots, L$  define  $B_k$  in terms of  $B_{k-1}$  as follows.

1. Set the starting approximation  $w_k^{(0)}$ .
2. Pre-smoothing. Define  $w_k^{(l)}$  for  $l = 1, \dots, m_1$ , by

$$w_k^{(l)} = S_k(w_k^{(l-1)}, f_k).$$

3. Coarse grid correction.

Set  $w_k^{(m_1+1)} = w_k^{(m_1)} + I_{k-1}^k (w_{k-1} - \hat{I}_k^{k-1} w_k^{(m_1)})$  where

$$w_{k-1} = B_{k-1}(\hat{I}_k^{k-1} w_k^{(m_1)}) [I_{k-1}^{k-1} (f_k - A_k(w_k^{(m_1)})) + A_{k-1}(\hat{I}_k^{k-1} w_k^{(m_1)})].$$

4. Post-smoothing. Define  $w_k^{(l)}$  for  $l = m_1 + 2, \dots, m_1 + m_2 + 1$ , by

$$w_k^{(l)} = S_k(w_k^{(l-1)}, f_k).$$

5. Set  $B_k(w_k^{(0)}) f_k = w_k^{(m_1+m_2+1)}$ .



## Local Fourier analysis

Estimates for **convergence factors** and **smoothing factors** (linear case)

$(m_1, m_2)$	$\nu$	$\Delta_h y, \Delta_h p$		$\tilde{\Delta}_h y, \tilde{\Delta}_h p$	
		$\mu$	$\rho(TG_k^{k-1})$	$\mu$	$\rho(TG_k^{k-1})$
(1,1)	$10^{-4}$	0.5362	0.2429	0.5020	0.1939
(2,2)	$10^{-4}$	0.5362	0.1233	0.5020	0.0851
(1,1)	$10^{-8}$	0.6089	0.3457	0.5491	0.2772
(2,2)	$10^{-8}$	0.6089	0.1933	0.5491	0.1255

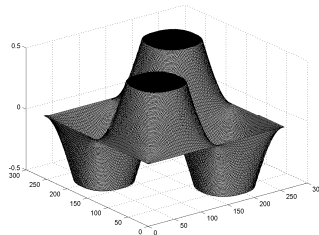
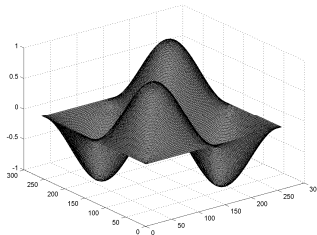
  

$(m_1, m_2)$	$\nu$	$\Delta_h y, \tilde{\Delta}_h p$		$\tilde{\Delta}_h y, \Delta_h p$	
		$\mu$	$\rho(TG_k^{k-1})$	$\mu$	$\rho(TG_k^{k-1})$
(1,1)	$10^{-4}$	0.5346	0.2413	0.5346	0.2413
(2,2)	$10^{-4}$	0.5346	0.1215	0.5346	0.1215
(1,1)	$10^{-8}$	0.5787	0.3094	0.5787	0.3094
(2,2)	$10^{-8}$	0.5787	0.1566	0.5787	0.1566

## A control-constrained nonlinear optimal control problem

$$\begin{aligned}\Delta y + y^4 &= u + f, \\ \Delta p + 4y^3 p + y &= z \\ (\nu u - p, v - u) &\geq 0 \quad \text{for all } v \in U_{ad}\end{aligned}$$

$$U_{ad} = \{u \in L^2(\Omega) \mid -1/2 \leq u(\mathbf{x}) \leq 1/2 \text{ a.e. in } \Omega\}$$



Solution for  $\nu = 10^{-6}$ . The state (left) and the control (right).  $z(x_1, x_2) = \sin(2\pi x_1) \sin(2\pi x_2) + O(\nu)$

## Results of experiments

Fourth-order scheme versus second-order scheme for both equations

$\Delta_h y, \Delta_h p$						
$\nu$	Mesh	$ y_h - R_h y _0$	$ u_h - R_h u _0$	$ y_h - R_h z _0$	$\rho$	CPU s
$10^{-3}$	$256^2$	0.19(-8)	0.11(-7)	0.39(-1)	0.100	1.23
$10^{-3}$	$1024^2$	0.76(-11)	0.43(-10)	0.39(-1)	0.115	13.59
$10^{-6}$	$256^2$	0.55(-9)	0.39(-6)	0.39(-4)	0.116	1.28
$10^{-6}$	$1024^2$	0.21(-11)	0.15(-8)	0.39(-4)	0.117	13.50
$\tilde{\Delta}_h y, \tilde{\Delta}_h p$						
$\nu$	Mesh	$ y_h - R_h y _0$	$ u_h - R_h u _0$	$ y_h - R_h z _0$	$\rho$	CPU s
$10^{-3}$	$256^2$	0.24(-4)	0.13(-3)	0.39(-1)	0.04	0.81
$10^{-3}$	$1024^2$	0.15(-5)	0.86(-5)	0.39(-1)	0.03	10.79
$10^{-6}$	$256^2$	0.71(-5)	0.48(-2)	0.42(-4)	0.03	0.82
$10^{-6}$	$1024^2$	0.43(-6)	0.30(-3)	0.39(-4)	0.04	13.29



## Results of experiments

Mixed **fourth-order/second-order** schemes

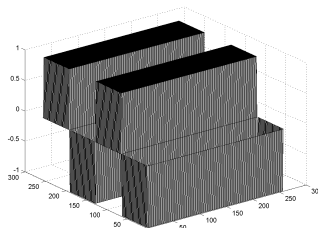
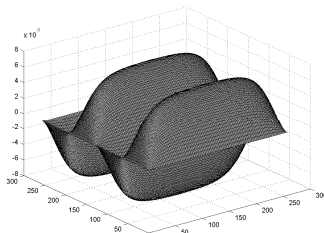
$\Delta_h y, \tilde{\Delta}_h p$						
$\nu$	Mesh	$ y_h - R_h y _0$	$ u_h - R_h u _0$	$ y_h - R_h z _0$	$\rho$	CPU s
$10^{-3}$	$256^2$	0.54(-7)	0.99(-5)	0.39(-1)	0.115	1.26
$10^{-3}$	$1024^2$	0.35(-8)	0.62(-6)	0.39(-1)	0.114	12.68
$10^{-6}$	$256^2$	0.18(-8)	0.77(-6)	0.39(-4)	0.116	1.26
$10^{-6}$	$1024^2$	0.11(-9)	0.25(-7)	0.39(-4)	0.117	12.81
$\tilde{\Delta}_h y, \Delta_h p$						
$\nu$	Mesh	$ y_h - R_h y _0$	$ u_h - R_h u _0$	$ y_h - R_h z _0$	$\rho$	CPU s
$10^{-3}$	$256^2$	0.24(-4)	0.12(-3)	0.39(-1)	0.04	0.82
$10^{-3}$	$1024^2$	0.15(-5)	0.80(-5)	0.39(-1)	0.03	12.34
$10^{-6}$	$256^2$	0.71(-5)	0.48(-2)	0.42(-4)	0.03	1.00
$10^{-6}$	$1024^2$	0.43(-6)	0.30(-3)	0.39(-4)	0.04	15.82



## Bang-bang control

The case  $\nu = 0$  and box constraints  $u_L = -1$  and  $u_H = 1$ , and a non attainable target function given by  $z(x_1, x_2) = \sin(4\pi x_1)$

Mesh	$\Delta_{hy}$	$\Delta_{hp}$	$\tilde{\Delta}_{hy}, \tilde{\Delta}_{hp}$	
	$\rho$	CPU s	$\rho$	CPU s
$128 \times 128$	0.45	0.35	0.40	0.25
$256 \times 256$	0.45	1.39	0.52	1.01
$512 \times 512$	0.45	5.10	0.50	3.95
$1024 \times 1024$	0.45	21.29	0.45	15.98
$2048 \times 2048$	0.45	87.28	0.45	64.07



## A state-constrained elliptic optimal control problem

$$\left\{ \begin{array}{ll} \min_{u \in L^2(Q)} J(y, u) & := \frac{1}{2} \|y - z\|_{L^2(\Omega)}^2 + \frac{\nu}{2} \|u\|_{L^2(\Omega)}^2 \\ \Delta y & = u + f & \text{in } \Omega \\ y & = 0 & \text{on } \partial\Omega \\ y_L & \leq y \leq y_H & \text{in } \Omega \end{array} \right.$$

The solution approach through Lagrange multipliers associated with the state constraints leads to **difficulties**:

- ▶ The Lagrange multipliers associated with the state constraints are regular Borel measures.
- ▶ Methods relying on Lagrange multipliers must be adapted.

**Remedy:** Lavrentiev-type or Moreau-Yosida regularizations.





## Regularized state-constrained optimal control problem

$$\left\{ \begin{array}{ll} \min_{u \in L^2(Q)} J(y, u) & := \frac{1}{2} \|y - z\|_{L^2(\Omega)}^2 + \frac{\nu}{2} \|u\|_{L^2(\Omega)}^2 \\ \Delta y & = u + f & \text{in } \Omega \\ y & = 0 & \text{on } \partial\Omega \\ y_L \leq y - \lambda u \leq y_H & & \text{in } \Omega, \quad \lambda > 0 \end{array} \right.$$

**Set**  $v = y - \lambda u$ . It becomes a ‘control-constrained’ optimal control problem

$$\left\{ \begin{array}{ll} \min_{v \in L^2(Q)} J(y, v) & := \frac{1}{2} \|y - z\|_{L^2(\Omega)}^2 + \frac{\nu}{2\lambda^2} \|y - v\|_{L^2(\Omega)}^2 \\ \Delta y - y/\lambda + v/\lambda & = f & \text{in } \Omega \\ y & = 0 & \text{on } \partial\Omega \\ y_L \leq v \leq y_H & & \text{in } \Omega \end{array} \right.$$

- The associated Lagrange multipliers are  $L^2(\Omega)$ .



## Optimality system

The objective functional  $J(y, v)$  is strictly convex and lower semicontinuous. One can prove **existence and uniqueness of the optimal solution**.

This solution is characterized by the following **optimality system**

$$\begin{aligned}\Delta y - y/\lambda + v/\lambda &= f \\ \Delta p - p/\lambda + (y - z) + k(y - v) &= 0 \\ (p/\lambda - k(y - v), t - v) &\geq 0 \quad \text{for all } t \in V_{ad}\end{aligned}$$

where  $k = \nu/\lambda^2$  and

$$V_{ad} = \{v \in L^2(\Omega) \mid y_L(x) \leq v(x) \leq y_H(x) \text{ a.e. in } \Omega\},$$



## Smoothing

- Compute the Jacobian for the  $y, p$  system

$$J_{ij}^{-1} = \frac{1}{\det J_{ij}} \begin{pmatrix} -(c_{ij}^p + \frac{h^2}{\lambda}) & 0 \\ -h^2(1+k) & -(c_{ij}^y + \frac{h^2}{\lambda}) \end{pmatrix},$$



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$$J_{ij}^{-1} = \frac{1}{\det J_{ij}} \begin{pmatrix} -(c_{ij}^p + \frac{h^2}{\lambda}) & 0 \\ -h^2(1+k) & -(c_{ij}^y + \frac{h^2}{\lambda}) \end{pmatrix},$$

- Define a local Newton update for  $y_{ij}$  and  $p_{ij}$  at  $i, j$

$$\begin{pmatrix} y_{ij}(v_{ij}) \\ p_{ij}(v_{ij}) \end{pmatrix} = \begin{pmatrix} y_{ij} \\ p_{ij} \end{pmatrix} + J_{ij}^{-1} \begin{pmatrix} r_{ij}^y(v_{ij}) \\ r_{ij}^p(v_{ij}) \end{pmatrix},$$



## Smoothing

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$$J_{ij}^{-1} = \frac{1}{\det J_{ij}} \begin{pmatrix} -(c_{ij}^p + \frac{h^2}{\lambda}) & 0 \\ -h^2(1+k) & -(c_{ij}^y + \frac{h^2}{\lambda}) \end{pmatrix},$$

- Define a local Newton update for  $y_{ij}$  and  $p_{ij}$  at  $i, j$

$$\begin{pmatrix} y_{ij}(v_{ij}) \\ p_{ij}(v_{ij}) \end{pmatrix} = \begin{pmatrix} y_{ij} \\ p_{ij} \end{pmatrix} + J_{ij}^{-1} \begin{pmatrix} r_{ij}^y(v_{ij}) \\ r_{ij}^p(v_{ij}) \end{pmatrix},$$

- Find  $v_{ij}^*$  such that  $\frac{p_{ij}(v_{ij}^*)}{\lambda} - k(y_{ij}(v_{ij}^*) - v_{ij}^*) = 0$ . Set

$$v_{ij} = \begin{cases} y_{Hij} & \text{if } v_{ij}^* \geq y_{Hij} \\ v_{ij}^* & \text{if } y_{Lij} < v_{ij}^* < y_{Hij} \\ y_{Lij} & \text{if } v_{ij}^* \leq y_{Lij}. \end{cases}$$





## Preliminary numerical results

Consider  $z(x_1, x_2) = \sin(2\pi x_1) \sin(\pi x_2)$  and  $y_L(x) = -1/2$  and  $y_U(x) = 1/2$ . Mesh  $513 \times 513$

Convergence factors choosing  $\nu = \lambda^2$

	$\lambda$	$10^{-1}$	$10^{-2}$	$10^{-3}$	$10^{-4}$	$10^{-5}$
2nd-order	$\rho$	0.03	0.04	0.10	0.10	0.09
4th-order	$\rho$	0.09	0.07	0.12	0.08	0.08

Further results for  $\rho$  with  $\nu = 10^{-6}$  and  $\lambda = 10^{-3}$

Mesh	$257 \times 257$	$513 \times 513$	$1025 \times 1025$
2nd-order	0.12	0.10	0.10
4th-order	0.15	0.12	0.09



## Solution

