INEXACT AND TRUNCATED PARAREAL-IN-TIME
KRYLOV SUBSPACE METHODS FOR
PARABOLIC OPTIMAL CONTROL PROBLEMS

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Abstract. We study the use of inexact and truncated Krylov subspace methods for the solution
of the linear systems arising in the discretized solution of the optimal control of a parabolic partial
differential equation. An all-at-once temporal discretization and a reduction approach are used to
obtain a symmetric positive definite system for the control variables only, where a Conjugate Gradient
(CG) method can be used at the cost of the solution of two very large linear systems in each iteration.
We propose to use inexact Krylov subspace methods, in which the solution of the two large linear
systems are not solved exactly, and their approximate solutions can be progressively less exact. The
option we propose is the use of the parareal-in-time algorithm for approximating the solution of these
two linear systems. The use of less parareal iterations makes it possible to reduce the time integration
costs and to improve the time parallel scalability. We also show that truncated methods could be
used without much delay in convergence, but with important savings in storage. Spectral bounds are
provided and numerical experiments with inexact versions of CG, the full orthogonalization method
(FOM), and of truncated FOM, are presented, illustrating the potential of the proposed methods.

Key words. Parabolic optimal control. Reduced system. Saddle point problem. Inexact Krylov

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1. Introduction. An important class of problems in many fields including elec-
tromagnetic inversion, diffraction tomography, and optimal design, are solved using
optimization with partial differential equations as constraints. A common approach
for the solution of this constrained optimization problem consists of introducing La-
grange multipliers and solving for the stationary point of the Lagrangian. This
approach yields a KKT system with a saddle point form; see, e.g., [4, 3, 13, 14, 15, 21].
In this paper, we consider the solution of a large saddle point (or KKT) system of the form

\[
\begin{bmatrix}
  K & 0 & E^T \\
  0 & G & N^T \\
  E & N & 0
\end{bmatrix}
\begin{bmatrix}
  y \\
  u \\
  p
\end{bmatrix}
= \begin{bmatrix}
  f_1 \\
  0 \\
  f_3
\end{bmatrix},
\]

(1.1)

where the vector \( y \) is the state, the vector \( u \) is the control and \( p \) is a vector of
Lagrange multipliers. We are particularly interested in problems that evolve from
time dependent PDE’s where \( E \) and \( N \) are space-time discretizations of some time
dependent operators and the vectors \( y, u, \) and \( p \) are the discrete space-time solutions.
In many of the applications mentioned above the control is time invariant and thus
has a much smaller dimension than when it is time dependent.

Although it is possible to tackle the KKT system head on, it requires storage for
all space-time vectors. In this case, it is possible to use the reduced Hessian approach
(see, e.g., [19, 20, 22, 23]) that yields a much smaller linear system

\[
H u = b, \tag{1.2}
\]

where the matrix \( H := G + N^T E^{-2} K E^{-1} N \) is symmetric positive definite, and it is
often referred to as the reduced Hessian.

Other approaches can be used as well (see, e.g., the survey [2]) however, here
we focus on the reduced Hessian approach for two reasons. We already mentioned
that the size of the problem (1.1) which comes from space and time problem (and
especially if the control is neither time dependent nor a boundary control) implies
that the Hessian approach gives a considerable smaller system. Second, the reduced
Hessian method is the method of choice for nonlinear problems Sequential Quadratic
Programming codes (see [23]), and as such is well developed. We mention that there
is recent work that allows for inexactness in the solution of the KKT system [6], but
the reduced Hessian is still the dominant approach in nonlinear programming. See
also [1] for an additional discussion on the merits of the reduced Hessian approach,
and further references therein.

One important feature of the reduced Hessian approach applied to our problem,
is that it leads to a symmetric positive definite system and thus could be solved using
the conjugate gradient method (CG). However, the main disadvantage of the reduced
Hessian method is that each matrix-vector product is very expensive. The CG at each
iteration requires only one matrix-vector product with the matrix \( H \). Note however
that each of these matrix-vector products requires the solution of two very large linear
systems, one with \( E \), and one with \( E^T \), say

\[
E z = s \quad \text{and} \quad E^T w = v, \tag{1.3}
\]

and traditionally these are expected to be solved accurately. This means that we need
to solve two discretized time dependent partial differential equations (PDEs) per CG
step, and since the problem under consideration is large, an iterative method has to be
employed for the solution of these two discretized PDEs. In practice, the solution of
the linear systems (1.3) are performed iteratively, using suitable preconditioners, up
to a certain given tolerance. Thus an iterative solver is embedded within an outer one
(that is, the one used for the solution of the reduced Hessian system). The cost of these
inner computations, of course, may be considerable. However, if the calculations are
performed inexactly there may be significant savings in computational effort. In other
words, relaxing the accuracy of these inner matrix-vector products would decrease the
cost of the overall calculations and thus make the reduced Hessian method attractive.

There are two likely scenarios where solving the equations (1.3) approximately
may bring considerable computational advantages. The first corresponds to spatial
parallelization and it appears for instance when \( E^{-1} \) and \( E^{-T} \) involve an implicit
temporal discretization and a domain decomposition. The second case, which is the
one we analyze in this paper, comes from a temporal parallelization, where for in-
stance an exact solver is used in each time step, however, the parareal method [18] is
applied in order to speed up total CPU time. We note that both spatial and temporal parallelization could also be considered in the inexact and truncated Krylov subspace framework developed below.

For the approximate solution of (1.3) we introduce the use of inexact parareal approximations. The parareal method [18] is a parallel-in-time iterative method for solving an evolution based on a decomposition of its time domain. The operations \( E^{-1}s \) and \( E^{-T}v \) represent the discrete forward and reversed in time evolution of the parabolic equation, and even though the time direction seems intrinsically sequential, the combination of coarse and fine solution procedures have proven to converge and allow for more rapid solution if parallel architectures are available. Due to coarse granularity and time parallelization of the method, an inexact parareal with a fixed number of parareal iterations was considered in [22] for constructing a preconditioner for all-at-once KKT large systems arising in parabolic optimal control problems. The goal here is different, it is to develop inexact parareal approximations for the reduced Hessian method. While in [22] the main mathematical concern was to establish condition number estimates of the preconditioned system, here the concern is in how to measure the inexactness in the computation of the Schur complement (Hessian) system (1.2) in terms of the number of parareal iterations, therefore, new theoretical results are required (see Theorem 3.5).

The natural question that arises then is how inexact these inner matrix-vector multiplications are allowed to be performed in order to ensure the convergence of the outer iterations. In the context of nonlinear optimization it is a common practice to solve the linear equations at each step of a Newton method inaccurately as long as we are far from the solution, but as we get closer, we need to increase the accuracy, if we wish to achieve quadratic convergence [16]. But in the context of linear systems, such as the one with reduced Hessian, it was shown in [28] that it is actually beneficial to perform the calculations in an increasingly inexact way as the iteration progresses; see also [5, 12, 31, 32]. In fact, in [7] experiments are shown where increasing the accuracy in the linear systems degrades the performance of the method.

The inexactness introduced when solving the systems (1.3) up to a certain tolerance can be understood as performing instead of an exact matrix-vector multiplication \( Hv \), an inexact matrix-vector multiplication given by

\[ \mathcal{H}v := (H + D)v \]  

where \( D \) is an error (or discrepancy) matrix which usually changes from one iteration to the next.

Studies of inexact Krylov subspace methods, where matrix-vector products are of the form (1.4), indicate that \( \|D\| \) can be allowed to grow as the iterations progress; see [5, 28, 31]. In our context this means that the (inner) tolerance with which the systems (1.3) are solved can increase, with the associated computational savings. We describe this in detail in Section 3.1.

When using inexact matrix-vector products, the three-term recurrence of CG does not guarantee the orthogonality of the basis of the Krylov subspace. In [25] MINRES is used and the problem is assumed to maintain symmetry. Furthermore, if we use different number of inner iterations, or different number of sweeps for the approximation for the two systems (1.3), then, the resulting matrix \( \mathcal{H} \) is not symmetric. In other words, we may gain computational time, but we lose symmetry, and thus we
need a Krylov subspace method without a three-term recurrence. In this paper, we use the full orthogonalization method (FOM) [26, 27, 30], which reduces to CG when the coefficient matrix is symmetric and does not change from one iteration to the next.

To mitigate the need for additional storage, we explore the use of truncated FOM (TFOM), namely we only store the last $m_T$ vectors, and only orthogonalize new basis vectors with respect to those $m_T$ vectors (two sets of $m_T$ vectors are computed and stored, and the approximate solution can be computed progressively without the need to store the whole basis); see, e.g., [26, 27, 30]. Usually, the truncated methods have a “delay” in convergence, i.e., the lack of full orthogonality translates into taking more iterations to converge to the same accuracy. The theory developed in [29] indicates that the delay experienced in truncated methods does not have to be significant. This delay in convergence, with its associated computational cost, is of course offset by the tremendous storage savings that one can obtain. Thus, in this paper we use inexact and truncated FOM (TIFOM) for the solution of the reduced Hessian system (1.2).

We believe that this is the first time that both inexactness and truncation are used simultaneously. In the special case when only $m_T = 2$ vectors are kept, then, TIFOM is sometimes called inexact CG (ICG). We note that Flexible Conjugate Gradients (FCG) in [24] uses a different but related approach; it starts from CG, and considers the storage of additional vectors for further “local orthogonalization”. We note that inexact Krylov methods have also been studied for singular matrices [8], and therefore they can also be applied to ill-conditioned problems.

In the next section we describe the general parabolic control problems that we consider, and then specify a class of problems on which we illustrate our approach: a classical distributed control problem. In Section 3, we discuss the inexactness in the computation of the Schur complement (Hessian) system (1.2), as well as the conditions on the approximation of $\mathbf{E}$ and $\mathbf{E}^T$ for using the parareal approximation of $\mathbf{E}^{-T}\mathbf{KE}^{-1}$; see equation (1.2). In Section 4, we report numerical experiments using inexact FOM, and its truncated variants. The results show that considerable savings in time and memory requirements are obtained when the proposed truncated and inexact methods are used.

2. A parabolic optimal control problem. Let $\Omega \subset \mathbb{R}^d$ be an interval $(d = 1)$ or a polygonal $(d = 2)$ domain of size of $O(1)$ and let $\mathcal{A}$ be a coercive map from a Hilbert space $L^2(t_0, t_f; Y)$ to $L^2(t_0, t_f; V)$, where $V'$ is the dual of $V$ with respect to the pivot space $H = L^2(\Omega)$. Denote the state variable space as

$$\mathcal{Y} = \{ z \in L^2(t_0, t_f; Y) : z_t \in L^2(t_0, t_f; V') \}.$$ 

Given $y_0 \in H$, we consider the following state equation on $(t_0, t_f)$ with $z \in \mathcal{Y}$:

$$\begin{cases}
z_t + \mathcal{A}z &= v \text{ in } x \in \Omega, \\
z &= y_D \text{ on } x \in \partial \Omega, \\
z(0) &= y_0.
\end{cases} \tag{2.1}$$

In this paper we consider the following control problem:

The distributed control problem, where the distributed control $v$ belongs to an admissible space $\mathcal{V} = L^2(t_0, t_f; Y)$, where in our application $V = L^2(\Omega)$. We consider $\mathcal{A} = -\Delta$ (minus the Laplacian) and
without loss of generality we assume homogeneous Dirichlet boundary condition \( y_D = 0 \) (equivalently \( Y = H^1_0(\Omega) \)) and we indicate the dependence of \( z \) on \( v \in V \) using the notation \( z(v) \).

We mention that many of the considerations we present for the above problem, can also be applied to the boundary control problem, which is an ill-posed inverse problem, and where the interest consist in recovering the boundary conditions; see, e.g., [1, 7].

We describe now our approach. To define an optimal control problem, we consider a time interval \((t_0, t_f)\), a given target function \( \tilde{y} \) in \( L^2(t_0, t_f; Y) \), parameters \( \alpha \geq 0, \beta \geq 0 \) and \( \gamma > 0 \), and we employ the following performance function which we associate with the state equation (2.1)

\[
J(z(v), v) := \frac{\alpha}{2} \int_{t_0}^{t_f} \|z(v)(t, \cdot) - \tilde{y}(t, \cdot)\|^2_{L^2(\Omega)} dt + \frac{\beta}{2} \|z(v)(t_f, \cdot) - \tilde{y}(t_f, \cdot)\|^2_{L^2(\Omega)} + \frac{\gamma}{2} \int_{t_0}^{t_f} \|v(t, \cdot)\|^2_{L^2(\Omega)} dt.
\]

(2.2)

For simplicity, we assume that \( y_0 \in Y \) and \( \tilde{y} \in L^2(t_0, t_f; Y) \). Following [17], we consider the optimal control problem for equation (2.1) which is equivalent to finding a control \( v \) which minimizes the cost function (2.2).

To discretize the state equation (2.1) in space, we apply the finite element method to its weak formulation for each fixed \( t \in (t_0, t_f) \). We choose a quasi-uniform triangulation \( T_h(\Omega) \) of \( \Omega \), and employ the \( P_1 \) conforming finite element space \( Y_h \subset Y \) for approximating \( z(t, \cdot) \), and the \( P_0 \) finite element space \( V_h \subset V \) for approximating \( v(t, \cdot) \).

Let \( \{\phi_j\}_{j=1}^q \) and \( \{\psi_j\}_{j=1}^p \) denote the standard basis functions for \( Y_h \) and \( V_h \), respectively. Throughout the paper we use the same notation \( z \in Y_h \) and \( z \in \mathbb{R}^q \), or \( v \in V_h \) and \( v \in \mathbb{R}^p \), to denote both a finite element function in space and its corresponding vector representation, and to indicate their time dependence, we denote them as \( \bar{z} \) and \( \bar{v} \), respectively.

A discretization in space of the continuous time linear-quadratic optimal control problem will seek to minimize the following quadratic functional

\[
J_h(z, v) := \frac{\alpha}{2} \int_{t_0}^{t_f} (z - \tilde{y}^h)(t) M_h (z - \tilde{y})^T(t) dt dt + \frac{\beta}{2} (z(t_f) - \tilde{y}(t_f))^T M_h (z(t_f) - \tilde{y}(t_f)) + \frac{\gamma}{2} \int_{t_0}^{t_f} v^T(t) R_h v(t)
\]

subject to the constraint that \( z \) satisfies the discrete equation of state:

\[
M_h \dot{z} + A_h z = B_h \bar{v}, \quad \text{for} \quad t_0 < t < t_f; \quad \text{and} \quad \bar{z}(t_0) = y_0^h.
\]

(2.3)

Here \( (z - \tilde{y}^h)(t) \) and \( (z(t_f) - \tilde{y}(t_f)) \) denote the tracking and the final error. The functions \( \tilde{y}^h(t) \) and \( y_0^h \) belong to \( Y_h \) and are approximations to \( \tilde{y}(t) \) and \( y_0 \) (for instance, consider \( L^2(\Omega) \)-projections into \( Y_h \)). The matrices \( M_h, A_h \in \mathbb{R}^{q \times q} \), \( B_h \in \mathbb{R}^{p \times q} \) and \( R_h \in \mathbb{R}^{p \times p} \) have entries \( (M_h)_{ij} := (\phi_i, \phi_j), (A_h)_{ij} := (\phi_i, A\phi_j), (B_h)_{ij} := (\phi_i, \psi_j), \) and \( (R_h)_{ij} := (\psi_i, \psi_j) \), where \( (\cdot, \cdot) \) denotes the \( L^2(\Omega) \) inner product.
To obtain a temporal discretization of (2.3) and (2.4), we partition $[t_0, t_f]$ into $\hat{l}$ equal sub-intervals with time step size $\tau = (t_f - t_0)/\hat{l}$. We denote $t_l = t_0 + l \tau$ for $0 \leq l \leq \hat{l}$. Associated with this partition, we assume that the state variable $\bar{z}$ is continuous in $[t_0, t_f]$ and linear in each sub-interval $[t_{l-1}, t_l]$, $1 \leq l \leq \hat{l}$, with associated basis functions $\{ \vartheta_l \}_{l=0}^\hat{l}$. Denoting by $z_l \in \mathbb{R}^\hat{l}$ the nodal representation of $\bar{z}(t_l)$, we have $\bar{z}(t) = \sum_{l=0}^\hat{l} z_l \vartheta_l(t)$. The control variable $\bar{u}$ is assumed to be time discontinuous and constant in each sub-interval $(t_{l-1}, t_l)$ with basis functions $\{ \chi_l \}_{l=1}^\hat{l}$. Denoting $v_l \in \mathbb{R}^\hat{l}$ as the nodal representation of $\bar{u}(t_l - (\tau/2))$, yields $\bar{u}(t) = \sum_{l=1}^\hat{l} v_l \chi_l(t)$.

The corresponding discretization of the expression (2.3) yields:

$$J^*_h(z, v) = \frac{1}{2} (z - \bar{y})^T K(z - \bar{y}) + \frac{1}{2} v^T G v + (z - \bar{y})^T g,$$ (2.5)

where the block vectors $z := [z_1^T, \ldots, z_{\hat{l}}^T]^T \in \mathbb{R}^{\hat{l}q}$ and $v := [v_1^T, \ldots, v_{\hat{l}}^T]^T \in \mathbb{R}^{\hat{l}p}$ denote the state and control variables, respectively, at all the discrete times; the discrete target is $\bar{y} := [y_1^T, \ldots, y_{\hat{l}}^T]^T \in \mathbb{R}^{\hat{l}q}$ with target error $e_l := (z_l - y_l^0)$ for $0 \leq l \leq \hat{l}$, where $z_0 := y_0^0$; the matrix $K := Z + \Gamma$ with $Z, \Gamma \in \mathbb{R}^{(\hat{l}q) \times (\hat{l}q)}$, $\Gamma = \beta \text{diag}(0, 0, \ldots, M_h)$ and $Z = \alpha D_f \otimes M_h$, $D_f \in \mathbb{R}^{\hat{l} \times \hat{l}}$ with entries $(D_f)_{ij} := \int_{t_{i-1}}^{t_i} \vartheta_i(t) \vartheta_j(t) dt$, for $1 \leq i, j \leq \hat{l}$, and $\otimes$ stands for the Kronecker product; the matrix $G = \gamma T_f \otimes R_h \in \mathbb{R}^{(\hat{l}p) \times (\hat{l}p)}$, and $I_{\hat{l}} \in \mathbb{R}^{\hat{l} \times \hat{l}}$ is an identity matrix; and the vector $g = (g_1^T, 0^T, \ldots, 0^T)^T$, where $g_1 = \alpha \gamma M_h e_0$ and where we have used $\bar{y} = \int_{t_0}^{t_f} \vartheta_0(t) \vartheta_1(t) dt$. Note that $g_1$ does not necessarily vanish because it is not assumed that $y_0^0 = z_0$.

Employing the backward Euler discretization in time, the equation (2.4) takes the form

$$F_{\hat{l}} \bar{z}_{\hat{l}+1} = F_0 \bar{z}_0 + \tau B_h \bar{z}_{\hat{l}+1} \quad \text{for} \quad t_0 < t < t_f; \quad \text{and} \quad \bar{z}(t_0) = y_0^0,$$ (2.6)

where $F_0, F_{\hat{l}} \in \mathbb{R}^{\hat{l}q \times \hat{l}q}$ are (fixed) matrices given by $F_0 := M_h$ and $F_{\hat{l}} := M_h + \tau A_h$. Using a full discretization in time, equation (2.4) has the matrix form

$$E z + N v = f_3,$$ (2.7)

where the input vector is $f_3 := [(F_0 y_0^0)^T, 0^T, \ldots, 0^T]^T \in \mathbb{R}^{\hat{l}p}$. The block lower bidiagonal matrix $E \in \mathbb{R}^{(\hat{l}q) \times (\hat{l}q)}$ is given by

$$E = \begin{bmatrix}
F_{\hat{l}} & -F_0 & F_1 & \ldots & \ldots & \ldots & \ldots & -F_0 & F_1 \\
F_1 & -F_0 & F_1 & \ldots & \ldots & \ldots & \ldots & -F_0 & F_1 \\
\vdots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots & \ddots \\
F_1 & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots \\
-F_0 & F_1 & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots & \ldots \\
\end{bmatrix},$$ (2.8)

and the block diagonal matrix $N \in \mathbb{R}^{(\hat{l}q) \times (\hat{l}p)}$ is given by $N = -\tau I_{\hat{l}} \otimes B_h$.

3. Inexact Krylov subspace methods for the Schur complement system. The Lagrangian functional $L_h^*(z, v, q)$ for minimizing (2.5) subject to the constraint (2.7) is

$$L_h^*(z, v, q) = J_h^*(z, v) + q^T (E z + N v - f_3).$$ (3.1)
To obtain a discrete saddle point formulation of (3.1), we apply optimality conditions for $\mathcal{L}_h^\tau(\cdot, \cdot, \cdot)$. This yields the symmetric indefinite linear system (1.1), where $f_1 := K\tilde{y} - g$ and $\tilde{y} := [(\tilde{y}_h^1)^T, \ldots, (\tilde{y}_h^\hat{l})^T]^T \in \mathbb{R}^{\hat{l}\hat{q}}$.

Eliminating $y = E^{-1}(f_3 - Nu)$ and $p = E^T(f_1 - Ky)$ in (1.1) yields the reduced Schur complement system:

$$Hu := (G + N^TE^{-T}KE^{-1}N)u = b,$$  \hspace{1cm} (3.2)

(see [19], [21]) where $b := N^TE^{-T}(KE^{-1}f_3 - f_1)$ is pre-computed. The matrix $H$ is symmetric positive definite and, in addition we have that

$$(v, Gv) \leq (v, Hv) \leq \mu(v, Gv),$$

where $\mu$ is estimated later in (3.32). As a result, the (preconditioned) Conjugate Gradient method can be used to solve (3.2), but each matrix-vector product with $H$ requires the solution of two linear systems, one with $E$, and one with $E^T$.

As already stated our aim is to use inexact Krylov subspace methods for the approximation to the solution of (3.2). We propose the use of a Truncated Full Orthogonalization Method (TFOM), and its inexact version, which we call TIFOM. Again, we favor the use of versions of FOM here, since they reduce to CG if the solutions of the two linear systems in (1.3) are exact.

3.1. The truncated full orthogonalization method. In the FOM algorithm, at each iteration one would require a matrix-vector product with the matrix $H$ defined in (3.2), say $Hs$ with $\|s\| = 1$. This product would proceed as follows:

**Algorithm 1: Matrix-vector product $Hs$**

1. Multiply $Ns$ and $Gs$.
2. Solve $Ez = Ns$.
3. Multiply $Kz$.
4. Solve $E^Tw = Kz$.
5. Compute $N^Tw + Gs$.

The idea we are exploring is to replace steps 2 and 4 in Algorithm 1 above using an approximation (later on in the paper, this approximation will be obtained using the parareal algorithm studied, e.g., in [11]). We are interested in approximating the solutions of these two linear systems, using as less accuracy as possible, while obtaining a good solution to (3.2). To that end, we first review some results available in the recent literature on inexact Krylov subspace methods; see, [5, 28, 31].

We begin by mentioning two results from [28] dealing with inexact FOM, and its truncated version (Theorems 3.1 and 3.2 below). The Full Orthogonalization Method (FOM) is a Krylov subspace method for nonsymmetric linear systems, say of the form

$$H_m x = \beta e_1,$$  \hspace{1cm} (3.3)

where the matrix $H_m$ is the solution of the linear system
with $\beta = \|r_0\|$, $r_0 = b - Hu_0$, $H_m = V_m^T H V_m$ is an $m \times m$ upper Hessenberg matrix, and $e_1$ is the first Euclidean vector; see, e.g., [9, 26, 27, 30], for more details on FOM. The truncated version of FOM consists of computing a basis collected in $V_m$ where the last vector $v_m$ is only orthogonalized with respect to the previous $m_T$ vectors say. In this manner, only $m_T + 1$ vectors are needed to be kept in storage, and the resulting matrix $H_m = V_m^T H V_m$ is an $m \times m$ upper Hessenberg and banded with (upper) semi-bandwidth $m_T - 1$.

In the extreme case, if $m_T = 2$, and if $H$ is symmetric positive definite, FOM reduces to CG, and $H_m$ is tridiagonal.

As indicated in the introduction, when we refer to the inexact Arnoldi method, we simply mean that at the $k$th step of the Arnoldi method, the matrix-vector product $Hv_k - 1$ is not exact. Instead we have $(H + D_k)v_k - 1$ for some discrepancy matrix $D_k$, which usually it is a different matrix at each different step $k$. A natural question is how large $\|D_k\|$ is allowed to grow and how we assure a residual norm below a prescribed tolerance.

Using the Arnoldi decomposition $HV_k = V_{k+1} H_k$ and the principal square part of $H_k$ is be given by $H_k = [I_k, 0] H_k$, the next theorem guarantees overall convergence below a given tolerance $\epsilon$.

**Theorem 3.1.** [28] Assume that $m$ steps of the inexact Arnoldi method have been carried out, and let $x_m$ be the solution of (3.3). Let $r_k = b - Hu_k = r_0 - HV_k x_k$ be the true residual, and $\tilde{r}_k = r_0 - V_{k+1} H_{k} y_k$ be the computed residual at the $k$th FOM iteration, respectively. Let $\epsilon > 0$, and let

$$\ell_m = \sigma_m(H_m)/m,$$

(3.4)

where $\sigma_m(H_m)$ is the smallest singular value of $H_m$. If for every $k < m$,

$$\|D_k\| \leq \ell_m \|f_{k-1}\|,$$

(3.5)

then,

$$\|r_m - \tilde{r}_m\| < \epsilon \quad \text{and} \quad \|V_m^T r_m\| < \epsilon.$$ 

(3.6)

An equivalent result for the inexact truncated FOM with a truncation parameter $m_T$ is shown in the following theorem.

**Theorem 3.2.** [28] Assume that $m$ steps of the inexact truncated Arnoldi method have been carried out (with truncation parameter $m_T$). Let the hypothesis of Theorem 3.1 hold, and let here $\ell_m$ be

$$\ell_m = \sigma_m(V_m) \sigma_m(H_m)/m.$$ 

(3.7)

If (3.5) holds for every $k < m$, then one has that (3.6) holds.

**Remark 3.3.** As mentioned earlier, the advantage of truncated methods is that fewer vectors need to be kept in storage. The price one pays is that the matrix $V_m$ with the basis vectors does not have orthogonal columns. In the case of full FOM (i.e., with no truncation) the quantity $\sigma_m(V_m) = 1$, while in the truncated case, it decreases as

$^1$Truncated FOM is called IOM in [27] and it can be implemented in such a way that $u_m = u_0 + V_m x_m$ is computed directly from $u_{m-1}$ without the need to store all the vectors in $V_m$. This implementation is called DIOM in [27].
the truncation parameter \( m_T \) decreases. Therefore, the value of \( \ell_m \) in (3.7) is smaller than that in (3.4), and furthermore the smaller the truncation parameter \( m_T \) is, the more restrictive the condition (3.5) is. In other words, we can allow less inexactness when we have more truncation.

Remark 3.3 applies in particular to the extreme case of \( m_T = 2 \), i.e., to inexact CG. We mention that the convergence bound of FCG in [24, Theorem 3.1] is of a different kind than (3.6), but nevertheless, the essence of Remark 3.3 also applies: the smaller the truncation parameter \( m_T \) is, the smaller the discrepancy needs to be to maintain convergence.

Returning to Algorithm 1, we now consider the situation when for the matrix vector product \( Hs \), we approximate the solution of each of the linear systems in steps 2 and 4. We consider that the approximate solution \( \tilde{z} \) to \( Ez = Ds \) in step 2 is obtained via an iterative method. In particular, in the next section we describe the parareal method represented by \( \tilde{z} = E_n^{-1}Ns \), where \( E_n \) corresponds to \( n \) applications (or sweeps) of the parareal method.

### 3.1.1. Parareal approximation \( E_n^{-1}K \). The parareal method is a parallel iterative method for solving a evolution equation based on a decomposition of its temporal domain \([t_0, t_f] \) into \( k \) coarse sub-intervals of length \( \Delta T = (t_f - t_0)/k \), setting \( T_0 = t_0 \) and \( T_k = t_0 + k\Delta T \) for \( 1 \leq k \leq k \); see, e.g., [18]. It determines the solution at the times \( T_k \) for \( 1 \leq k \leq k \) by using a multiple-shooting technique which requires solving the parabolic equation on each interval \((T_{k-1}, T_k) \) in parallel. To speed up the multiple shooting iteration, the residual equations are “preconditioned” by solving a “coarse” time-grid discretization of the parabolic equation using the time step \( \Delta T \).

We define the matrix \( \hat{K} := \hat{Z} + \hat{\gamma} \) with \( \hat{Z}, \hat{\gamma} \in \mathbb{R}^{(\hat{l}+\hat{k}-1)\hat{\gamma} \times (\hat{l}+\hat{k}-1)\hat{\gamma}} \), where \( \hat{\gamma} = \beta \text{diag}(0, 0, ..., M_k) \). Here, \( \hat{Z} = \alpha\hat{D}_T \otimes M_k \), \( \hat{\gamma} := \text{blockdiag}(\hat{\gamma}_1, ..., \hat{\gamma}_k) \), \( \hat{\gamma}_k \in \mathbb{R}^{(\hat{\gamma}) \times (\hat{\gamma})} \) and \( \hat{\gamma}_k \in \mathbb{R}^{((\hat{\gamma}+1)) \times ((\hat{\gamma}+1))} \) for \( 2 \leq k \leq \hat{k} \), are the time mass matrices associated to the sub-intervals \([T_{k-1}, T_k] \), where \( \hat{m} = (T_k - T_{k-1})/\tau \). Note that \( \hat{K} \) is a block diagonal (in time) matrix, and it is easy to see that \((\hat{l} + \hat{k} - 1)\hat{\gamma} = \hat{m} + (\hat{k} - 1)(\hat{m} + 1)\hat{\gamma}) \). Note that \( \hat{K} \) can be obtained by assembling \( \hat{K} \) at the times \( T_k \), \( 1 \leq k \leq k-1 \). In order to simplify notation, from now on we denote the operation \( \mathbf{w}^T K \mathbf{z} \) by \( \mathbf{w}^T \hat{K} \mathbf{z} \), where the vectors \( \mathbf{w}, \mathbf{z} \in \mathbb{R}^{(\hat{\gamma})} \) are mapped to vectors in \( \mathbb{R}^{((\hat{l}+\hat{k}-1)\hat{\gamma})} \), also denoted by \( \mathbf{w} \) and \( \mathbf{z} \), where their nodal values corresponding to the times \( T_k \), \( 1 \leq k \leq k-1 \) are duplicated.

In this section we formulate a preconditioner \( E_n \) for \( E \) based on \( n \) Richardson iterations of the parareal algorithm; cf. [32] where Richardson is used as an outer iteration for a different Schur complement problem. Using \( E_n \), an application of \( E_n^{-1}KE_n^{-1} \) to a vector \( v = [v^T_1, ..., v^T_q]^T \in \mathbb{R}^{(q)} \) can be computed in three steps.

**Step I**, apply \( E_n^{-1}v \rightarrow \tilde{z}_n \) using \( n \) applications of the parareal method (described in more detail below).

**Step II**, multiply \( \hat{K} \tilde{z}_n \rightarrow \tilde{t}_n \) (see below).

**Step III**, apply \( E_n^{-1}t_n \rightarrow w_n \), i.e., the transpose of **Step I**.

Let \( \hat{m} = (T_k - T_{k-1})/\tau \) and \( j_{k-1} = (T_{k-1} - T_0)/\tau \). Consider the solution \( Z_k \) at time \( T_k \) defined by marching from time \( T_{k-1} \) to time \( T_k \) using the backward Euler discretization scheme on the fine time mesh (characterized by \( \tau \)), with an initial data...
Z_{k-1} at T_{k-1} with forcing term \([v_{j_{k-1}+1}^T,\ldots,v_{j_{k-1}+m}^T]_T\). It is easy to see that

\[ F_1 Z_k = F_0^\Delta Z_{k-1} + S_k, \]  

(3.8)

where \(F_0^\Delta := (F_0 F_1^{-1})^{\bar{m}-1}F_0 \in \mathbb{R}^{\tilde{q} \times \tilde{q}}, S_k := \sum_{m=1}^{\bar{m}} (F_0 F_1^{-1})^{\bar{m}-m} v_{j_{k-1}+m}, Z_0 = 0, \)

and \(F_0 \) and \(F_1 \) as in (2.6). Imposing continuity \(F_1 Z_k - F_0^\Delta Z_{k-1} - S_k = 0 \) at times \(T_k\), for \(1 \leq k \leq \bar{k}\), yields

\[
\begin{bmatrix}
Z_1 \\
Z_2 \\
\vdots \\
Z_{\bar{k}}
\end{bmatrix} +
\begin{bmatrix}
F_1 \\
F_0^{\Delta} \\
\vdots \\
F_1
\end{bmatrix}
\begin{bmatrix}
Z_1 \\
Z_2 \\
\vdots \\
Z_{\bar{k}}
\end{bmatrix} =
\begin{bmatrix}
S_1 \\
S_2 \\
\vdots \\
S_{\bar{k}}
\end{bmatrix} =: S. \tag{3.9}
\]

In this paper we consider the case where the coarse solution at \(T_k\) with initial data \(Z_{k-1} \in \mathbb{R}^\tilde{q}\) at \(T_{k-1}\) is obtained by applying one coarse time step of the backward Euler method \(G_1 Z_k = G_0 Z_{k-1} - \) where matrix \(G_1 := (M_k + A_k \Delta T)\) and \(G_0 := M_k \in \mathbb{R}^{\tilde{q} \times \tilde{q}}\).

In the parareal algorithm, the following coarse propagator based on \(G_0 \) and \(G_1\) is employed to precondition system (3.9) via:

\[
\begin{bmatrix}
Z_{i+1}^1 \\
Z_{i+1}^2 \\
\vdots \\
Z_{i+1}^\bar{k}
\end{bmatrix} =
\begin{bmatrix}
Z_1 \\
Z_2 \\
\vdots \\
Z_{\bar{k}}
\end{bmatrix} +
\begin{bmatrix}
G_1 \\
-G_0 & G_1 \\
\vdots & \ddots & \ddots \\
& \ddots & -G_0 & G_1
\end{bmatrix}^{-1}
\begin{bmatrix}
R_1^i \\
R_2^i \\
\vdots \\
R_{\bar{k}}^i
\end{bmatrix}, \tag{3.10}
\]

for \(0 \leq i \leq n - 1\), where the residual \(R^i := [R_1^T,\ldots,R_{\bar{k}}^T]^T \in \mathbb{R}^{\tilde{k} \times \tilde{q}}\) in (3.9) is defined as \(R^i := S - C Z^i\), where \(Z^i := [Z_1^T,\ldots,Z_{\bar{k}}^T]^T \in \mathbb{R}^{\tilde{k} \times \tilde{q}}, \) and \(Z^0 := [0^T,\ldots,0^T]^T\).

We now define \(\tilde{z}_n := E_0^{-1}s\). Let \(\tilde{z}_n\) be the nodal representation of a piecewise linear function \(\tilde{z}_n^m\) in time with respect to the fine triangulation parameterized by \(\tau\) on \([t_0,t_f]\), and continuous inside each coarse sub-interval \([T_{k-1},T_k], \) i.e., the function \(\tilde{z}_n\) can be discontinuous across the coarse points \(T_k, 1 \leq k \leq \bar{k} - 1\), therefore, \(\tilde{z}_n^m \in \mathbb{R}^{(\tilde{q} + \tilde{k} - 1)\tilde{q}}\). On each sub-interval \([T_{k-1},T_k]\), \(\tilde{z}_n\) is defined marching from time \(T_{k-1}\) to time \(T_k\) using the backward Euler scheme with fine times steps \(\tau\) and initial data \(Z_{k-1}^n\) at \(T_{k-1}\).

3.1.2. Conditions on the approximation of \(E^{-1}\) and \(E^{-T}\). We return to Algorithm 1, and analyze the situation when for the matrix vector product \(Hs\), we approximate the solution of each of the linear systems in steps 2 and 4. We mention that studies of inexact Krylov subspace methods such as FOM, applied to some standard Schur complements (i.e., with only one inverse) can be found in [28, 32].

Let \(\tilde{z}\) be the approximate solution to \(Ez = Ns\) and let \(q_1 = E\tilde{z} - Ns\) be its residual. Now step 3 has the form \(E K\tilde{z}\). Let \(\tilde{w}\) be the approximate solution to \(E^T w = K\tilde{z}\) and let \(q_2 = E^T \tilde{w} - K\tilde{z}\) be its residual. Therefore, we have that \(\tilde{z} = E^{-1}q_1 + E^{-1}Ns\) and \(\tilde{w} = E^{-T} q_2 + E^{-T} K\tilde{z}\). Thus, in step 5 we have

\[
N^T \tilde{w} = N^T E^{-T} q_2 + N^T E^{-T} K (E^{-1} q_1 + E^{-1} N s),
\]

\[
= N^T E^{-T} K E^{-1} N s + \left( N^T E^{-T} q_2 + N^T E^{-T} K E^{-1} q_1 \right).
\]
Thus, the inexact matrix-vector product \( Gs + N^T \hat{w} \) differs from the exact matrix-vector product \( Gs + N^T w \) exactly by the discrepancy vector
\[
d = N^T E^{-T} q_2 + N^T E^{-T} \hat{KE}^{-1} q_1. \tag{3.11}
\]
Let us define the discrepancy matrix as
\[
D := N^T E^{-T} q_2 s^T + N^T E^{-T} \hat{KE}^{-1} q_1 s^T, \tag{3.12}
\]
where \( \|s\| = 1 \). Our goal is to satisfy a condition of the form (3.5). To that end, observe that from (3.12), we have
\[
\|D\| \leq \|N^T E^{-T}\| \|q_2\| + \|N^T E^{-T} \hat{KE}^{-1}\| \|q_1\|.
\]
Therefore, to achieve (3.5), it suffices to require that
\[
\|q_2\| \leq \frac{\ell_n^{(1)} \epsilon}{\|N^T E^{-T}\| \|r_{m-1}\|} := \ell_m^{(1)} \frac{\epsilon}{\|r_{m-1}\|}, \tag{3.13}
\]
and that
\[
\|q_1\| \leq (1 - \eta) \frac{\ell_n^{(2)} \epsilon}{\|N^T E^{-T} \hat{KE}^{-1}\| \|r_{m-1}\|} := \ell_m^{(2)} \frac{\epsilon}{\|r_{m-1}\|}, \tag{3.14}
\]
for a given \( 0 < \eta < 1 \).

In the expressions (3.13) and (3.14), the parameter \( \eta \) can the fixed (e.g., \( \eta = 1/2 \)), or it may vary from one step to the next.

### 3.1.3. The convergence of inexact parareal

We consider that the approximate solution \( \hat{z} \) is obtained via an iterative method. In particular, we use the parareal method represented by \( \hat{z} = E^{-1}_{n_1} Ns \) as described in Section 3.1.1. Similarly, \( \hat{w} \) is obtained via \( \hat{w} = E^{-1}_{n_2} \hat{K} \hat{z} \). Notice that \( n_1 \) is not necessarily equal to \( n_2 \). In case \( n_1 = n_2 \), it symmetrizes the matrix \( E^{-1}_{n_2} \hat{KE}_{n_1}^{-1} \), this property will be explored further. The residual at step 2 of Algorithm 1 in terms of the parareal method is given by
\[
q_1 = E \hat{z} - Ns = EE^{-1}_{n_1} Ns - Ns \tag{3.15}
\]
and, correspondingly, the residual in step 4 is:
\[
q_2 = E^T \hat{w} - \hat{K} \hat{z} = E^T \left( E^{-1}_{n_2} \hat{KE}_{n_1}^{-1} \right) Ns - \hat{KE}_{n_1}^{-1} Ns. \tag{3.16}
\]
As a result the discrepancy matrix defined in the expression (3.12) takes the form
\[
D = N^T E^{-T}_{n_2} \hat{KE}_{n_1}^{-1} Nss^T - N^T E^{-T} \hat{KE}^{-1} Nss^T. \tag{3.17}
\]

Theorem 3.5 below shows that the norm of the discrepancy matrix \( D \) converges geometrically to zero as we increase the number \( n := \min\{n_1, n_2\} \) of applications of the parareal method, that is, \( \|D\| \leq C \rho_n \|G\| \) where \( \rho_n \leq 0.2984256075^n \). The convergence rate 0.2984256075 holds when the backward Euler scheme is applied to both time step steps \( \tau \) and \( \Delta T \); see [10, 21, 22] on how to establish convergence rate for parareal methods. Before we prove Theorem 3.5, we next prove the following intermediate result.
Lemma 3.4. Let $\rho_n$ denote the convergence factor for $n$ applications of the parareal method. Then for any $w \in \mathbb{R}^{(\tilde{q}) \times (\tilde{q})}$ and $z := E^{-1} w$ with $\bar{z}(t)$ indicating its time dependence, we have that

$$\left((E_n^{-1} - E^{-1})w, \tilde{K}(E_n^{-1} - E^{-1})w\right) \leq (\alpha(t_f - t_0) + \beta)\rho_n^2 \sum_{k=1}^{\tilde{q}} \|\bar{z}(T_k)\|_{L^2(\Omega)}. \quad (3.18)$$

Proof. Let $A_h$ and $M_h$ be the $\tilde{q} \times \tilde{q}$ symmetric positive definite matrices introduced in (2.4). Let $X_h := \{x_1, ..., x_{\tilde{q}}\}$ and $A_h := \text{diag}\{\lambda_1, ..., \lambda_{\tilde{q}}\}$ be the generalized eigenvectors and eigenvalues of $A_h$ with respect to $M_h$, i.e., $A_h = M_h X_h A_h X_h^{-1}$. Let $z := E^{-1} w$ with $\bar{z}(t) = \sum_{q=1}^{\tilde{q}} \phi_q(t)x_q$, and $\mathbf{z}_n := E_n^{-1} w$ with $\bar{\mathbf{z}}_n(t) = \sum_{q=1}^{\tilde{q}} \phi_q^n(t)x_q$. We note that $\phi_q^n$ might be discontinuous across the coarse points $T_k$. Then

$$\left((E_n^{-1} - E^{-1})w, \tilde{K}(E_n^{-1} - E^{-1})w\right) = \alpha \|\bar{z}_n - \bar{z}\|_{L^2(t_0, t_f; L^2(\Omega))}^2 + \beta \|\bar{z}_n(t_f) - \bar{z}(t_f)\|_{L^2(\Omega)}^2 = \sum_{q=1}^{\tilde{q}} \alpha \|\phi_q^n - \phi_q\|_{L^2(t_0, t_f)}^2 + \beta \|\phi_q^n(t_f) - \phi_q(t_f)\|^2.$$

First part (Estimation of $\alpha \|\phi_q^n - \phi_q\|_{L^2(t_0, t_f)}^2$). For each $t_l \in [T_{k-1}, T_k]$ we have

$$|\phi_q^n(t_l) - \phi_q(t_l)| = ((1 + \tau \lambda_q)^{-1})^{(t_f - T_{k-1})/\tau} |\phi_q^n(T_{k-1}) - \phi_q(T_{k-1})|,$$

and since $\lambda_q > 0$ implies $((1 + \tau \lambda_q)^{-1})^{(t_f - T_{k-1})/\tau} \leq 1$, we obtain

$$\|\phi_q^n - \phi_q\|_{L^2(T_{k-1}, T_k)}^2 \leq \Delta T |\phi_q^n(T_{k-1}) - \phi_q(T_{k-1})|^2.$$

Hence,

$$\|\phi_q^n - \phi_q\|_{L^2(t_0, t_f)}^2 \leq (t_f - t_0) \max_{1 \leq k \leq \tilde{q}} |\phi_q^n(T_k) - \phi_q(T_k)|^2.$$  

Using [22, Lemma 4.3] with $\phi_q(T_0) = 0$ and initial guess $\phi_q^0(T_k) = 0$, we obtain

$$\max_{1 \leq k \leq \tilde{q}} |\phi_q^n(T_k) - \phi_q(T_k)|^2 \leq \rho_n^2 \max_{1 \leq k \leq \tilde{q}} |\phi_q(T_k)|^2 \leq \rho_n^2 \sum_{k=1}^{\tilde{q}} |\phi_q(T_k)|^2. \quad (3.19)$$

We just have established the upper bound for $\alpha \|\phi_q^n - \phi_q\|_{L^2(t_0, t_f)}^2$ given by

$$\alpha \|\phi_q^n - \phi_q\|_{L^2(t_0, t_f)}^2 \leq \alpha(t_f - t_0)\rho_n^2 \sum_{k=1}^{\tilde{q}} |\phi_q(T_k)|^2. \quad (3.20)$$

Second part (Estimation of $\beta |\phi_q^n(t_f) - \phi_q(t_f)|^2$). It follows from (3.19) that

$$\beta |\phi_q^n(t_f) - \phi_q(t_f)|^2 \leq \beta \rho_n^2 \sum_{k=1}^{\tilde{q}} |\phi_q(T_k)|^2. \quad (3.21)$$

Using expressions (3.20) and (3.21), and the identity

$$\sum_{q=1}^{\tilde{q}} |\phi_q(T_k)|^2 = \|\bar{z}(T_k)\|_{L^2(\Omega)}^2,$$
yields the upper bound (3.18). This completes the proof.

**Theorem 3.5.** Let \( \hat{k} = (t_f - t_0)/\Delta T \), \( D \) be as in (3.17) and \( \rho_n \) the rate of convergence of the parareal in consideration. Then

\[
\|D\| \leq 4(t_f - t_0) \frac{\alpha(t_f - t_0) + \beta}{\gamma} \left( \hat{k}\rho_n, \rho_n + \hat{k}^2(\rho_n + \rho_n) \right) \|G\| \tag{3.22}
\]

**Proof.** Using

\[
E_{n_2}^{-T} \hat{K}E_{n_1}^{-1} - E^{-T} \hat{K}E^{-1} = (E_{n_2}^{-T} - E^{-T}) \hat{K}E_{n_1}^{-1} - E^{-1}) + (E_{n_2}^{-T} - E^{-T}) \hat{K}E^{-1} + E^{-T} \hat{K}(E_{n_1}^{-1} - E^{-1}),
\]

\[\|ss^T\| = 1, \text{ and the symmetry and positive definiteness of } \hat{K}, \text{ we obtain}\]

\[
\|D\| \leq \|N^T(E_{n_2}^{-T} - E^{-T}) \hat{K}(E_{n_1}^{-1} - E^{-1}) N\|^{1/2} \|N^T(E_{n_2}^{-T} - E^{-T}) \hat{K}(E_{n_1}^{-1} - E^{-1}) N\|^{1/2} + \|N^T(E_{n_2}^{-T} - E^{-T}) \hat{K}(E_{n_1}^{-1} - E^{-1}) N\|^{1/2} \|N^T(E_{n_2}^{-T} - E^{-T}) \hat{K}(E_{n_1}^{-1} - E^{-1}) N\|^{1/2} + \|N^T(E_{n_2}^{-T} - E^{-T}) \hat{K}(E_{n_1}^{-1} - E^{-1}) N\|^{1/2} \|N^T(E_{n_2}^{-T} - E^{-T}) \hat{K}(E_{n_1}^{-1} - E^{-1}) N\|^{1/2}. \]

Let us first bound the term \( \|N^T(E^{-T} \hat{K}E^{-1}) N\|^{1/2}. \) Note that if for any \( v \in \mathbb{R}^p \)

\[
(E^{-1}Nv, \hat{K}E^{-1}Nv) \leq \lambda\|v\|. \tag{3.23}
\]

then \( \|N^T(E^{-T} \hat{K}E^{-1}) N\|^{1/2} \leq \lambda\|G\|. \) The next goal is to find an upper bound for \( \lambda. \) As before, let \( z = E^{-1}Nv. \) The continuous version of (3.23) can be described as how to bound \( \alpha\|z\|_{L^2(\Omega)}^2 + \beta\|z(t_f)\|_{L^2(\Omega)}^2 \) by \( \gamma\|v\|_{L^2(\Omega)}^2, \) where \( z \) and \( v \) satisfy the state equation (2.1). This can be obtained by using the energy method, that is, multiply (2.1) by \( z(t), \) integrate on \( \Omega \) and use the coerciveness of \( A \) to obtain

\[
\frac{1}{2} \frac{d}{dt} \|z(t)\|_{L^2(\Omega)}^2 \leq (v(t), z(t))_{L^2(\Omega)}. \tag{3.24}
\]

Integrating in time and applying a Young inequality we obtain

\[
\|z(t)\|_{L^2(\Omega)}^2 \leq 2(t - t_0)\|v\|_{L^2(\Omega)}^2 + \frac{1}{2(t - t_0)} \|z\|_{(t_0,t,L^2(\Omega))}^2, \tag{3.25}
\]

and integrating in time again we obtain

\[
\|z\|_{(t_0,t,L^2(\Omega))}^2 \leq 4(t - t_0)^2 \|v\|_{L^2(\Omega)}^2, \tag{3.26}
\]

and

\[
\|z(t)\|_{L^2(\Omega)}^2 \leq 4(t - t_0)^2 \|v\|_{L^2(\Omega)}^2. \tag{3.27}
\]

We now consider the discrete counterparts of (3.24)–(3.27) to the backward Euler scheme. Let us denote \( z = [z_1^T, \ldots, z_T^T]^T \in \mathbb{R}^p \) and \( v = [v_1^T, \ldots, v_T^T]^T \in \mathbb{R}^p, \) and let \( t_1 = t_0 + \tau l. \) It is easy to show that the counterparts of (3.26) and (3.27) are given by

\[
\tau \sum_{i=1}^l (z_i, M_h z_i) \leq 4(t_l - t_0)^2 \sum_{i=1}^l (v_i, R_h v_i) \tag{3.28}
\]
and

\[(z_l, M_h z_l) \leq 4(t_l - t_0) \tau \sum_{i=1}^{l} (v_i, R_h v_i). \tag{3.29}\]

We note that

\[\tau \sum_{i=1}^{l} (v_i, R_h v_i) \leq \tau \sum_{i=1}^{l} (v_i, R_h v_i) = (v, Gv), \tag{3.30}\]

and using properties of the mass matrix of piecewise linear functions in time we have

\[\|z\|^2_{(t_0, t_l; L^2(\Omega))} \leq \tau \sum_{i=1}^{l} (z_i, M_h z_i). \tag{3.31}\]

Hence, using (3.28)–(3.31) we obtain

\[(E^{-1} N v, \tilde{K} E^{-1} N v) \leq 4(t_f - t_0) \alpha \frac{(t_f - t_0) + \beta}{\gamma} (v, Gv). \tag{3.32}\]

Similarly, and using Lemma 3.4, we obtain

\[\left( (E_n^{-1} - E^{-1}) N v, \tilde{K} (E_n^{-1} - E^{-1}) N v \right) \leq 4(t_1 - t_0) \alpha \frac{(t_f - t_0) + \beta}{\gamma} (k p_n)^2 (v, Gv). \tag{3.33}\]

Combining the inequalities (3.32) and (3.33) with \(n = n_1\) or \(n = n_2\), yields the bound (3.22). This completes the proof. \(\square\)

**Remark 3.6.** We discuss a variant of the performance function (2.2). It consists of modifying its first term to

\[J(z(v), v) := \frac{\alpha}{2} \sum_{k=1}^{k} \Delta^2 \|z(v)(T_k, \cdot) - \tilde{y}(T_k, \cdot)\|^2_{L^2(\Omega)} + \frac{\gamma}{2} \int_{t_0}^{t_f} \|v(t, \cdot)\|_{L^2(\Omega)}^2 \, dt + \frac{\beta}{2} \|z(v)(t_f, \cdot) - \tilde{y}(t_f, \cdot)\|^2_{L^2(\Omega)}. \tag{3.34}\]

This means that the discrepancy between \(z(v)\) and \(\tilde{y}\) is measured only at certain specific points \(T_k\). In particular we force, although this is not necessary, that the points \(T_k\) be in correspondence with the coarse time mesh of the parareal method. This simplify the implementation of the cost function, and more importantly, a large savings in memory allocation is achieved since we do not need to store \(z(v)\) at all fine time mesh points, only at those of the coarse time mesh. It is not hard to see that Lemma 3.4 holds for this case with the same constant in (3.18). Additionally, Theorem 3.5 holds for this case with the same constant in (3.22).

We end this section with a comment on the practical use of our conditions (3.13) and (3.14). While the values of the problem dependent constants \(\ell^{(1)}_m\) and \(\ell^{(2)}_m\) can in principle be computed, this is not computational feasible for our kind of problems. Therefore, since we know from Theorem 3.5 that these constants exist, we try some initial values, and if need be, we modify them. We mention also that the bounds used in the proofs of Theorems 3.1 and 3.2 that give rise to this constants are by no means tight. Thus, there is a wide latitude in choosing these constants.
4. Numerical Experiments. In this section, we describe numerical results on tests of an optimal control problem involving the following 2D-heat equation:

\[
\begin{align*}
    z_t - \Delta z &= v, \quad x \in \Omega, \quad 0 < t \\
    z(t, 0) &= 0, \quad x \in \partial \Omega, \quad 0 \leq t \\
    z(0, x) &= 0, \quad x \in \partial \Omega,
\end{align*}
\]

where \( \Omega = [0, 1] \times [0, 1] \). We choose the performance target function:

\[ \bar{y}(x) = x_1(1 - x_1)e^{-x_1}x_2(1 - x_2)e^{-x_2} \quad \text{for} \ t \in [0, 1]. \]  

We choose as stopping criterion for the iterative solvers for the outer iteration \( \epsilon = ||r_m||/||r_0|| \leq 10^{-6} \), where \( r_m \) denotes the residual at the \( m \)th iteration. We implemented inexact FOM (IFOM), and its truncated variant TIFOM(\( m_T \)). We concentrate on the inexactness arising from the internal tolerance of the parareal method. The stopping criteria for the inner applications of the (parareal scheme) is given by expressions (3.13) and (3.14):

\[ \ell_{\text{inner}}^{(i)} = \frac{\epsilon}{\|r_{m-1}\|}, \quad i = 1, 2. \]  

Since we want a relative residual below the prescribed tolerance \( \epsilon \), instead of (4.3), we use

\[ \ell_{\text{inner}}^{(i)} = \ell_{m}^{(i)} \epsilon ||r_0||/\|r_{m-1}\|, \quad i = 1, 2. \]  

Remark 4.1. The number of applications of the parareal scheme depends on the expression (4.4). As a consequence, the number of inner iterations of the parareal method need not be equal, from one outer iteration to the next.

Experiment 1. For this experiment, we consider \( \alpha = 1, \beta = 12 \) and \( \gamma = 10^{-5} \). The 2D domain \( \Omega \) is discretized in a \( 15 \times 15 \) grid \( (\hat{q} = 13^2, \ h = 1/14 \) and \( \hat{p} = 14 \times 14 \times 2 - 2 = 390) \) and the time discretization of \([0, 1], \tau = 1/512 \) \((\hat{\ell} = 512)\). In all cases, we use the parareal method described in Section 3.1.1 as a preconditioner with \( \hat{k} = 32 \) coarse time intervals. For this problem the size of matrix \( G \) is 199680×199680 (almost 200000×200000) corresponding to \( \hat{p}\hat{\ell} = 390 \times 512 \). The matrices \( E, N \) are of size \((13^2 \times 512) \times (13^2 \times 512) \) and \((13^2 \times 512) \times (390 \times 512) \), respectively. The results (number of outer iterations and number of applications of the parareal method) corresponding to IFOM and TIFOM(\( m_T \)) with \( m_T = 2, m_T = 8 \), and \( m_T = 12 \) orthogonal vectors are presented in the Table 4.1. We force the same \( \ell_{m}^{(i)} \epsilon \) for each application of the parareal method, i.e., \( \ell_{m}^{(1)} = \ell_{m}^{(2)} \) in (4.3). Observe that as expected, in all cases, IFOM converges to the prescribed tolerance in fewer outer iterations than the truncated versions. However, note that TIFOM does converge in all cases, with a relatively small increase in the number of total iterations, i.e., the delay is small, but with the concomitant savings in storage. This is further illustrated in Figure 4.2(a) and (b), where it is considered a fixed outer tolerance of \( 10^{-6} \) and \( \ell_{m}^{(1)} \epsilon = 10^{-5} \). Observe that the computed residual converges below the outer tolerance \( \epsilon \) and \( \ell_{m}^{(1)} \epsilon = 10^{-5} \) roughly specifies the accuracy of the true solution \( r = b - Hu \).

Note also that if one compares in Table 4.1 the rows corresponding to the \( \ell_{m}^{(1)} \epsilon = 10^{-12} \) (closer to exact FOM) with that of \( \ell_{m}^{(1)} \epsilon = 10^{-9} \), for example, one can appreciate
Table 4.1

Outer (inner)-iterations comparison between IFOM and TIFOM($m_T$). Outer tolerance $\epsilon = 10^{-6}$, $\ell_m^{(i)} = \ell_m^{(2)}$, $\alpha = 1$, $\beta = 12$, $\gamma = 10^{-5}$, mesh grid size of $15 \times 15$, $\tau = 1/512$, $\hat{k} = 32$, $\Delta T/\tau = 16$ and n.c. means that the algorithm does not converge for 100 iteration.

<table>
<thead>
<tr>
<th>$\ell_m^{(i)} \epsilon$</th>
<th>IFOM</th>
<th></th>
<th>TIFOM</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Eq. (4.2)</td>
<td>Eq. (4.5)</td>
<td>Eq. (4.2)</td>
</tr>
<tr>
<td>$10^{-12}$</td>
<td>15(576)</td>
<td>15(566)</td>
<td>16(610)</td>
</tr>
<tr>
<td>$10^{-10}$</td>
<td>15(482)</td>
<td>15(476)</td>
<td>17(532)</td>
</tr>
<tr>
<td>$10^{-8}$</td>
<td>15(388)</td>
<td>15(378)</td>
<td>17(420)</td>
</tr>
<tr>
<td>$10^{-7}$</td>
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<td>$10^{-4}$</td>
<td>17(180)</td>
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<td>n.c.</td>
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</tbody>
</table>

<table>
<thead>
<tr>
<th>$\ell_m^{(i)} \epsilon$</th>
<th>Eq. (4.2)</th>
<th>Eq. (4.5)</th>
<th>Eq. (4.2)</th>
<th>Eq. (4.5)</th>
<th>Eq. (4.2)</th>
<th>Eq. (4.5)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$10^{-12}$</td>
<td>15(576)</td>
<td>15(566)</td>
<td>15(576)</td>
<td>15(566)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$10^{-10}$</td>
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<td>16(498)</td>
<td>15(482)</td>
<td>15(476)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$10^{-8}$</td>
<td>17(420)</td>
<td>17(412)</td>
<td>15(388)</td>
<td>15(378)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$10^{-7}$</td>
<td>17(368)</td>
<td>17(354)</td>
<td>15(340)</td>
<td>15(328)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>18(320)</td>
<td>16(296)</td>
<td>16(298)</td>
<td>16(294)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$10^{-5}$</td>
<td>19(258)</td>
<td>19(244)</td>
<td>19(242)</td>
<td>19(244)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$10^{-4}$</td>
<td>28(254)</td>
<td>20(182)</td>
<td>20(192)</td>
<td>20(188)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

the savings of almost 50% in total computational effort. This is consistent with the savings shown in [28, 32] for other problems.

In Figure 4.1 we show the contour plot of two slices corresponding to times $t = 0.5$ and $t = 1$ of the exact ((a) and (d)) and inexact solution ((b) and (e)), and the difference between them ((c) and (f)). We use the TIFOM$(8)$ and $\ell_m^{(i)} \epsilon = 10^{-5}$. The comparison between the difference between the exact and inexact solution (see for example plot 4.1(f)) reveal that the worst case difference is attained at $t = 1$ being of order of $10^{-7}$.

In general, when $\ell_m^{(i)} \epsilon$ decreases from $10^{-7}$ to $10^{-3}$, the true residual deteriorates (see Figure 4.2). For the cases reported the true residual stagnates, being the stagnation point directly dependent on $\ell_m^{(i)} \epsilon$. In principle, although reducing the internal tolerance is recommended to save computational time, there are limits. We have reported experiments where we can not guarantee to satisfy the hypotheses of Theorem 3.2, and therefore no longer possible to guarantee the convergence of the inexact method.

To illustrate the robustness of the proposed method for different smoothness of the target functions, we run the same experiments with a target function which is not smooth in time like (4.2), namely the following discontinuous in time target function:

$$
\tilde{y}(x) = \begin{cases} 
  x_1(1 - x_1)e^{-x_1}x_2(1 - x_2)e^{-x_2} & \text{for } t \in [0, 0.5], \\
  2x_1(1 - x_1)e^{-x_1}x_2(1 - x_2)e^{-x_2} & \text{for } t \in (0.5, 1].
\end{cases}
$$

(4.5)

The results are shown at Table 4.1. It can be observed that the conclusions obtained with the target function (4.5) remain valid with the discontinuous target function (4.2). Therefore, there is no special bias in performing our numerical tests using the smooth target function (4.2). We do this for the rest of the paper.
Inexact Krylov for Parabolic Optimal Control Problems

Experiment 2. Scalability. Here we consider the same problem as in Experiment 1 to study the convergence, mainly the variation in the number of iterations with respect to the discretization parameters $\tau$, $\hat{k}$ and $\hat{q}$, in terms of the strong and weak scalability of TIFOM(8) when parareal is used in $E_n^{-1}K E_n^{-1}$. The results are summarized at Tables 4.2 and 4.3.

Table 4.2

<table>
<thead>
<tr>
<th>$k$</th>
<th>$\Delta T/\tau$</th>
<th>8</th>
<th>16</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\hat{q} = 6^2$</td>
<td>64</td>
<td>25(398) 25(396) 31(344)</td>
<td>25(480) 27(434) 44(468)</td>
</tr>
<tr>
<td>$\hat{q} = 9^2$</td>
<td>22(358) 22(326) 25(278)</td>
<td>21(416) 22(378) 24(308)</td>
<td></td>
</tr>
<tr>
<td>$\hat{q} = 13^2$</td>
<td>17(286) 17(262) 19(226)</td>
<td>17(354) 17(308) 19(264)</td>
<td></td>
</tr>
<tr>
<td>$\hat{k}$</td>
<td>32</td>
<td>23(466) 25(412) 36(380)</td>
<td>23(436) 25(380) 197(1494)</td>
</tr>
<tr>
<td>$\Delta T/\tau$</td>
<td>8</td>
<td>22(436) 22(376) 35(384)</td>
<td>21(314) 22(336) 51(434)</td>
</tr>
<tr>
<td>$\hat{q} = 6^2$</td>
<td>17(368) 18(320) 19(258)</td>
<td>17(330) 17(274) 18(226)</td>
<td></td>
</tr>
<tr>
<td>$\hat{q} = 9^2$</td>
<td>17(368) 18(320) 19(258)</td>
<td>17(330) 17(274) 18(226)</td>
<td></td>
</tr>
<tr>
<td>$\hat{q} = 13^2$</td>
<td>17(368) 18(320) 19(258)</td>
<td>17(330) 17(274) 18(226)</td>
<td></td>
</tr>
</tbody>
</table>
In Table 4.2 we list the number of outer (inner) iterations required to solve the system (3.2) varying the values of $\ell_m^{(i)} \epsilon$ to be $10^{-7}$, $10^{-6}$, and $10^{-5}$. Different mesh grid corresponding to different space variables, i.e., $\hat{q} = 6^2$, $\hat{q} = 9^2$ and $\hat{q} = 13^2$ (corresponding to 36, 81 and 169 space variables); and different coarse time steps $\Delta T$ are tested, with fixed $\tau = 1/512$, and parameters $\alpha = 1$, $\beta = 12$, $\gamma = 10^{-5}$ and $\tau = 1/512$. Table 4.2 shows how the number of iterations varies with the respect to $\hat{k}$ for a fixed total problem size. Observe that for a variety of grid sizes, the number of outer and inner iterations remain approximately constant if an inner tolerance $\ell_m^{(i)} \epsilon < 10^{-5}$ is used. This indicates that TIFOM(8) when combined with the parareal method for approximating $E^{-T}KE_n^{-1}$, i.e. $E_n^{-T}KE_n^{-1}$, is independent of the coarse grid discretization if an adequate $\ell_m^{(i)} \epsilon$ is taken.

**Table 4.3**

<table>
<thead>
<tr>
<th>$\hat{k}$</th>
<th>8</th>
<th>16</th>
<th>32</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\hat{q} = 6^2$</td>
<td>19(306) 23(316) 25(258)</td>
<td>22(424) 27(410) 40(422)</td>
<td>23(466) 25(412) 36(380)</td>
</tr>
<tr>
<td>$\hat{q} = 9^2$</td>
<td>17(274) 19(272) 21(228)</td>
<td>21(383) 20(364) 29(318)</td>
<td>22(436) 22(376) 30(384)</td>
</tr>
<tr>
<td>$\hat{q} = 13^2$</td>
<td>14(230) 15(224) 17(202)</td>
<td>16(328) 16(286) 17(242)</td>
<td>17(368) 18(320) 19(258)</td>
</tr>
</tbody>
</table>

In Table 4.3, we analyze how the number of iterations varies with respect to $\hat{k}$ for a fixed problem size, i.e., in this case the number of fine temporal subintervals inside each coarse temporal subintervals is set to $\Delta T/\tau = 16$. Different grid sizes, coarse time steps $\Delta T$ and $\ell_m^{(i)} \epsilon$ are tested. Observe that the TIFOM(8) with the parareal method is robust and scalable for the $\ell_m^{(i)} \epsilon$ tested when the size of the problem is increased maintaining fixed the size of each problem inside each subdomain.
Table 4.4
Comparison between the IFOM and TIFOM($m_T$). Outer tolerance $\epsilon = 10^{-6}$, $\ell_m^{(1)} \epsilon \neq \ell_m^{(2)} \epsilon$, $\alpha = 1$, $\beta = 12$ and $\gamma = 10^{-5}$. Mesh grid size of $15 \times 15$, $\tau = 1/512$, $\hat{k} = 32$, $\Delta T/\tau = 16$ and n.c. means that the algorithm doest not converge for 100 outer iterations.

<table>
<thead>
<tr>
<th>$\ell_m^{(1)}$</th>
<th>$\ell_m^{(2)}$</th>
<th>IFOM o-iter. (i-iter.)</th>
<th>TIFOM o-iter. (i-iter.)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$10^{-7}$</td>
<td>$10^{-7}$</td>
<td>15(340)</td>
<td>17(334)</td>
</tr>
<tr>
<td>$10^{-7}$</td>
<td>$10^{-6}$</td>
<td>15(340)</td>
<td>19(408)</td>
</tr>
<tr>
<td>$10^{-7}$</td>
<td>$10^{-5}$</td>
<td>16(352)</td>
<td>22(454)</td>
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<tr>
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<td>$10^{-4}$</td>
<td>16(354)</td>
<td>n.c.</td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>$10^{-7}$</td>
<td>15(288)</td>
<td>18(330)</td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>$10^{-6}$</td>
<td>15(288)</td>
<td>19(340)</td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>$10^{-5}$</td>
<td>16(300)</td>
<td>23(390)</td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>$10^{-4}$</td>
<td>16(300)</td>
<td>51(710)</td>
</tr>
<tr>
<td>$10^{-5}$</td>
<td>$10^{-7}$</td>
<td>15(234)</td>
<td>19(270)</td>
</tr>
<tr>
<td>$10^{-5}$</td>
<td>$10^{-6}$</td>
<td>15(234)</td>
<td>19(270)</td>
</tr>
<tr>
<td>$10^{-5}$</td>
<td>$10^{-5}$</td>
<td>17(238)</td>
<td>24(298)</td>
</tr>
<tr>
<td>$10^{-5}$</td>
<td>$10^{-4}$</td>
<td>17(240)</td>
<td>30(334)</td>
</tr>
</tbody>
</table>

Experiment 3. $\ell_m^{(1)} \neq \ell_m^{(2)} \epsilon$. Here we consider the effect of forcing that $\ell_m^{(1)} \neq \ell_m^{(2)} \epsilon$ to test the applicability of the method to the case where the two systems in (1.3) are solved with different (inner) tolerances, resulting in a nonsymmetric matrix $\mathcal{H}$. In the experiments we consider the same problem as in Experiment 1.

In Table 4.4 the results of imposing different $\ell_m^{(i)}$ are shown. We present the number of outer and inner (number of applications of the parareal method) iterations corresponding to IFOM, TIFOM($m_T$) with $m_T = 2$, $m_T = 8$, and $m_T = 12$ orthogonal vectors. From these experiments, it can be observed that more than two vectors are needed to attain convergence, i.e., in some situations (when $m_T = 2$), it is not enough to guarantee the convergence of the method. In fact, when the difference between

Fig. 4.3. (a) Computed residual and (b) true residual for $TIFOM$ with $m_T = 20$ (black), $m_T = 12$ (blue), $m_T = 8$ (green), $m_T = 4$ (pink) and ICG (red). The outer tolerance is $10^{-6}$ and $\ell_m^{(1)} \epsilon = 10^{-6}$ and $\ell_m^{(2)} \epsilon = 10^{-4}$. 

(a) 
(b)
Fig. 4.4. Contour plot of slice at time $t = 0.5$: (a) exact solution, (b) inexact solution and (c) difference between the exact and inexact solution. Contour plot of slice at time $t = 1$: (d) exact solution, (e) inexact solution and (f) difference between the exact and inexact solution. Truncation parameter $m_T = 8$ and outer tolerance $\epsilon = 10^{-6}$ and $\ell_m(1)\epsilon = 10^{-6}$ and $\ell_m(2)\epsilon = 10^{-4}$.

In Figure 4.4 we show the contour plot of two slices corresponding to times $t = 0.5$ and $t = 1$ of the exact ((a) and (d)) and inexact solution ((b) and (e)), and the difference between them ((c) and (f)). We use the TIFOM(8), $\ell_m(1)\epsilon = 10^{-6}$ and $\ell_m(2)\epsilon = 10^{-4}$. The comparison between the difference between the exact and inexact solution (see for example plot 4.4(f)) reveals that the worst case difference is being of order of $10^{-6}$.

**Experiment 4. Functional (3.34).** Here we are interested in the analysis of the functional (3.34) introduced in Remark 3.6. To this end we take the same problem as in the Experiment 1 but now with the functional (3.34) and we perform variations.
on its parameters $\tilde{\alpha}$, $\tilde{\beta}$ and $\tilde{\gamma}$. We first analyze the influence of $\tilde{\gamma}$ in the solution determined by (3.34), since it is associated to the regularization term. In Table 4.5, we take $\tilde{\alpha} = 1$, $\tilde{\beta} = 12$ and $\tilde{\gamma}$ with values $10^{-3}$ and $10^{-5}$. Observe that when $\tilde{\gamma}$ is reduced then the number of iterations increases. This shows the sensitivity of the problem to $\tilde{\gamma}$. These results are in accordance with previous published works related to this problem (see [22]) and with Theorem 3.5.

Table 4.5

<table>
<thead>
<tr>
<th>$k^{(1)}$</th>
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<th>TIFOM</th>
</tr>
</thead>
<tbody>
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<td>o-iter (i-iter)</td>
</tr>
<tr>
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<td>$\tilde{\gamma} = 10^{-3}$, $\tilde{\beta}$ =</td>
<td></td>
</tr>
<tr>
<td>$10^{-7}$</td>
<td>5(112)</td>
<td>5(112)</td>
</tr>
<tr>
<td>$5(316)$</td>
<td>17(356)</td>
<td></td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>5(92)</td>
<td>5(92)</td>
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<tr>
<td>$15(162)$</td>
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<td>$17(90)$</td>
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Table 4.6

<table>
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</thead>
<tbody>
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<td>o-iter (i-iter)</td>
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<tr>
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<td>5(112)</td>
</tr>
<tr>
<td>$16(340)$</td>
<td>17(338)</td>
<td></td>
</tr>
<tr>
<td>$10^{-6}$</td>
<td>5(92)</td>
<td>5(92)</td>
</tr>
<tr>
<td>$18(310)$</td>
<td>16(282)</td>
<td></td>
</tr>
<tr>
<td>$10^{-5}$</td>
<td>5(74)</td>
<td>5(74)</td>
</tr>
<tr>
<td>$27(296)$</td>
<td>18(230)</td>
<td></td>
</tr>
</tbody>
</table>

Tables 4.6 and 4.7 show the influence of $\tilde{\alpha}$ and $\tilde{\beta}$, respectively. It can be observed that the number of outer iterations almost remains invariant when $\alpha$ is modified, but the method can be sensible to converge if $\ell_m^\infty$ is reduced (to values equal or lower to $10^{-5}$) and $m_T = 2$. This is due to the fact that with the functional (3.34), the condition for convergence established the Theorem 3.2 for the TIFOM(2) is no longer
Table 4.7
Comparison between IFOM and TIFOM($m_T$). Outer tolerance $\epsilon = 10^{-6}$, $\ell^{(1)}_m = \ell^{(2)}_m$. Functional (3.34) with $\tilde{\alpha} = 1$ and $\tilde{\gamma} = 10^{-5}$. In addition, the mesh grid size $15 \times 15$, $\tau = 1/512$, $\tilde{k} = 32$, $\Delta T/\tau = 16$ and n.c. means that the algorithm does not converge for 100 iterations.

<table>
<thead>
<tr>
<th>$\ell^{(i)}_m$ $\epsilon$</th>
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<th>TIFOM</th>
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</thead>
<tbody>
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<td>$\bar{\beta} = 0$</td>
</tr>
<tr>
<td>$\ell^{(i)}_m$ $\epsilon$</td>
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<tr>
<td>$\ell^{(i)}_m$ $\epsilon$</td>
<td>$\bar{\beta} = 0$</td>
<td>$\bar{\beta} = 0$</td>
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<td>$\ell^{(i)}_m$ $\epsilon$</td>
<td>$\bar{\beta} = 1$</td>
<td>$\bar{\beta} = 1$</td>
</tr>
</tbody>
</table>

A similar conclusion can be reached for the sensibility of TIFOM with respect to $\beta$ in terms of $\ell^{(i)}_m$. In this case, however, TIFOM is more sensitive to $\beta$. In general we can expect from Theorem 3.5 that when $\tilde{\alpha}$ and $\tilde{\beta}$ increases the number of outer iterations of the TIFOM is increased.

5. Concluding Remarks. We have proposed the use of inexact and truncated Krylov subspace methods for the solution of the linear systems arising in the discretization of parabolic control problems. We use the reduced Hessian approach, resulting in a symmetric positive definite system for which one would normally use the Conjugate Gradient (CG) method. Since the reduced Hessian is expressed as a matrix product, and two of this matrices involve solutions of very large linear systems, we only approximate their solution (leading to inexact methods), thus resulting in a nonsymmetric system. We choose inexact FOM (which would reduce to CG in the absence of nonsymmetry). The approximation of the large systems are done with the parareal method.

Our experiments show that the truncated inexact FOM can produce good results while saving in storage (because of the truncation), and computational expense (because of the inexactness). Furthermore, the number of (outer) FOM iterations remains constant for a large range of temporal and spacial discretizations, illustrating the robustness and scalability of the proposed approach.

Acknowledgements. We would like to thank Eldad Haber for his comments on an earlier version of the paper. We also thank the two anonymous referees whose remarks and questions led to improvements in our presentation.

REFERENCES

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