

# Contents

<b>Zusammenfassung</b>	<b>9</b>
<b>Abstract</b>	<b>11</b>
<b>Introduction</b>	<b>13</b>
<b>1 Fundamentals</b>	<b>23</b>
1.1 Basic Definitions and Vocabulary . . . . .	23
1.2 Sobolev Spaces . . . . .	24
1.2.1 Subspaces $H_0^s \subset H^s$ . . . . .	27
1.2.2 Trace Spaces $H^s(\Gamma)$ . . . . .	28
1.2.3 Dual of Sobolev Spaces . . . . .	30
1.2.4 Regularity Properties . . . . .	31
1.2.5 Tensor Products of Sobolev Spaces . . . . .	32
1.3 Besov Spaces . . . . .	33
1.3.1 Connection to Sobolev Spaces . . . . .	34
1.4 Elliptic Partial Differential Equations . . . . .	36
1.4.1 Variational Problems . . . . .	38
1.4.2 Weak Formulation of Second Order Dirichlet and Neumann Problems	38
1.4.3 Galerkin Method . . . . .	40
1.5 Nonlinear Elliptic Partial Differential Equations . . . . .	41
1.5.1 Nemytskij Operators . . . . .	42
1.5.2 Well-posed Operator Problems . . . . .	42
1.5.3 Operators of Polynomial Growth . . . . .	45
<b>2 Multiresolution Analysis and Wavelets</b>	<b>49</b>
2.1 Multiscale Decompositions of Function Spaces . . . . .	49
2.1.1 Basics . . . . .	49
2.1.2 Multiresolution Analysis of $\mathcal{H}$ . . . . .	50
2.1.3 Multiscale Transformation . . . . .	54
2.1.4 Dual Multiresolution Analysis of $\mathcal{H}'$ . . . . .	57
2.2 Multiresolutions of $L_2$ and $H^s$ . . . . .	60
2.2.1 Approximation and Regularity Properties . . . . .	61
2.2.2 Norm Equivalences for Sobolev Spaces $H^s \subset L_2$ . . . . .	62
2.2.3 Riesz Stability Properties . . . . .	63
2.2.4 Operator Representation . . . . .	64
2.2.5 Preconditioning . . . . .	65
2.2.6 Riesz Operators for $H^s$ . . . . .	66
2.3 B-Spline Wavelets on the Interval . . . . .	70
2.3.1 B-Spline Wavelets . . . . .	70
2.3.2 Basis Transformations . . . . .	72
2.4 Multivariate Wavelets . . . . .	76
2.4.1 Multidimensional Single Scale Basis . . . . .	77
2.4.2 Anisotropic Tensor-Product Wavelets . . . . .	77
2.4.3 Isotropic Tensor-Product Wavelets . . . . .	79

2.5	Full Space Discretizations . . . . .	84
2.5.1	Best Approximations . . . . .	84
2.5.2	Stability of the Discretizations . . . . .	85
<b>3</b>	<b>Adaptive Wavelet Methods based upon Trees</b>	<b>87</b>
3.1	Introduction . . . . .	87
3.1.1	The Why of Adaptive Wavelet Methods . . . . .	87
3.1.2	The How of Adaptive Wavelet Methods . . . . .	88
3.2	Nonlinear Wavelet Approximation . . . . .	91
3.2.1	Tree Structured Index Sets . . . . .	91
3.2.2	The Best (Tree) $N$ -Term Approximation . . . . .	94
3.3	Algorithms for Tree Structured Index Sets . . . . .	96
3.3.1	The Adaptive Fast Wavelet Transform . . . . .	96
3.3.2	Tree Coarsening . . . . .	100
3.3.3	Tree Prediction . . . . .	104
3.3.4	Approximating the Influence Set . . . . .	109
3.4	Application of Semilinear Elliptic Operators . . . . .	115
3.4.1	Adaptive Polynomial Representation . . . . .	115
3.4.2	Transformation to Local Polynomial Bases . . . . .	118
3.4.3	Adaptive Nonlinear Operator Application . . . . .	120
3.4.4	Reference Element Operator Applications . . . . .	122
3.4.5	Reconstruction of Target Wavelet Indices . . . . .	124
3.4.6	The Nonlinear Apply Scheme . . . . .	125
3.5	Application of Linear Operators . . . . .	132
3.5.1	Evaluation Algorithms for Linear Operators . . . . .	133
3.5.2	Bilinear Forms . . . . .	143
3.5.3	Inverses of Linear Operators . . . . .	147
3.5.4	A Square Weighted Mass Matrix . . . . .	149
3.6	Trace Operators . . . . .	151
3.6.1	Trace Operators Parallel to the Coordinate Axes . . . . .	152
3.7	Anisotropic Adaptive Wavelet Methods . . . . .	156
3.7.1	A Tree Structure for Anisotropic Wavelet Indices . . . . .	156
3.7.2	Conversion Algorithms . . . . .	157
<b>4</b>	<b>Numerics of Adaptive Wavelet Methods</b>	<b>161</b>
4.1	Iterative Solvers . . . . .	161
4.1.1	The General Scheme . . . . .	162
4.1.2	The Right Hand Side . . . . .	163
4.1.3	The Residual . . . . .	169
4.1.4	Convergence Rates . . . . .	170
4.2	Richardson Iteration . . . . .	176
4.2.1	Linear Operators . . . . .	179
4.2.2	Semilinear Operators . . . . .	179
4.3	Gradient Iteration . . . . .	180
4.4	Newton's Method . . . . .	181
4.4.1	Semilinear Operators . . . . .	183
4.4.2	Solving the Inner System . . . . .	184

4.5	Implementational Details . . . . .	187
4.5.1	The Maximum Level . . . . .	187
4.5.2	Starting Solver . . . . .	188
4.5.3	Increasing the Decay Parameter $\gamma$ . . . . .	188
4.5.4	Caching Data . . . . .	188
4.5.5	Zero Subtrees in Differences of Vectors . . . . .	188
4.5.6	Estimating The Constants . . . . .	189
4.5.7	About Runtimes . . . . .	189
4.6	A 2D Example Problem . . . . .	191
4.6.1	Solving with Richardson Iteration . . . . .	193
4.6.2	Solving with Gradient Iteration . . . . .	195
4.6.3	Solving with Newton Iteration . . . . .	196
4.6.4	Conclusions . . . . .	197
4.7	A 3D Example Problem . . . . .	210
4.7.1	Solving with Richardson Iteration . . . . .	210
4.7.2	Solving with Gradient Iteration . . . . .	212
4.7.3	Solving with Newton Iteration . . . . .	212
4.7.4	Conclusions . . . . .	212
<b>5</b>	<b>Boundary Value Problems as Saddle Point Problems</b>	<b>221</b>
5.1	Saddle Point Problems . . . . .	221
5.1.1	The Linear Case . . . . .	221
5.1.2	The Semilinear Case . . . . .	224
5.2	PDE Based Boundary Value Problems . . . . .	228
5.2.1	The Fictitious Domain–Lagrange Multiplier Approach . . . . .	229
5.2.2	The Case $\Omega = \square, \Gamma =  $ . . . . .	231
5.2.3	Wavelet Discretization . . . . .	233
5.3	Adaptive Solution Methods . . . . .	234
5.3.1	The Normalized Equation . . . . .	234
5.3.2	A Positive Definite System . . . . .	235
5.3.3	Uzawa Algorithms . . . . .	235
5.3.4	Convergence Properties – The Linear Case . . . . .	239
5.4	A 2D Linear Boundary Value Example Problem . . . . .	242
5.4.1	Numerical Results . . . . .	243
5.5	A 2D Linear PDE and a Boundary on a Circle . . . . .	250
5.5.1	Application of the Trace Operator in Wavelet Coordinates . . . . .	251
5.5.2	Numerical Results . . . . .	252
5.6	A 2D Nonlinear Boundary Value Example Problem . . . . .	255
5.6.1	Numerical Results . . . . .	255
5.7	A 3D Nonlinear Boundary Value Example Problem . . . . .	262
5.7.1	Numerical Results . . . . .	262
<b>6</b>	<b>Résumé and Outlook</b>	<b>269</b>
6.1	Conclusions . . . . .	269
6.2	Future Work . . . . .	270
6.2.1	Control Problems Governed by Nonlinear Elliptic PDEs . . . . .	270
6.2.2	Parallelization Strategies . . . . .	270

6.2.3	Parabolic Partial Differential Equations . . . . .	271
<b>A</b>	<b>Wavelet Details</b>	<b>275</b>
A.1	Boundary Adapted Wavelets on the Interval $(0, 1)$ . . . . .	276
A.1.1	Boundary Adapted Hat Functions $d = 2$ . . . . .	276
A.1.2	Boundary Adapted Dual Generators $\tilde{d} = 2$ . . . . .	278
A.1.3	Boundary Adapted Dual Generators $\tilde{d} = 4$ . . . . .	280
A.1.4	Boundary Adapted Wavelets $d = 2, \tilde{d} = 2, j_0 = 3$ (DKU) . . . . .	282
A.1.5	Boundary Adapted Wavelets $d = 2, \tilde{d} = 4, j_0 = 3$ (DKU) . . . . .	284
A.1.6	Boundary Adapted Wavelets $d = 2, \tilde{d} = 4, j_0 = 4$ (Primbs) . . . . .	286
A.2	Wavelet Diagrams . . . . .	288
A.2.1	1D Diagram . . . . .	288
A.2.2	2D Diagrams . . . . .	288
A.2.3	3D Diagrams . . . . .	289
A.3	Local Polynomial Bases . . . . .	290
A.3.1	Standard Monomials . . . . .	290
A.3.2	Normalized Monomials . . . . .	291
A.3.3	Normalized Shape Functions . . . . .	293
<b>B</b>	<b>Implementational Details</b>	<b>299</b>
B.1	Compilers and Computers . . . . .	299
B.1.1	A Few Remarks about CPUs . . . . .	299
B.1.2	About Compilers . . . . .	300
B.2	Code Design Rationale . . . . .	301
B.2.1	Library CMake Options . . . . .	303
B.2.2	Tensor Products . . . . .	303
B.2.3	One-dimensional Wavelet Implementations . . . . .	304
B.2.4	Level-wise Storage in Unordered Containers . . . . .	305
B.3	Adaptive Storage Containers with Amortized $\mathcal{O}(1)$ Random Access . . . . .	305
B.3.1	Hash Functions . . . . .	306
B.3.2	Optimization Strategies . . . . .	308
<b>C</b>	<b>Notation</b>	<b>313</b>
C.1	General Notation . . . . .	313
C.2	Special Mathematical Symbols . . . . .	315
C.3	Spaces . . . . .	320
C.4	Function Spaces . . . . .	321
	<b>References</b>	<b>323</b>