

# Index

- adjoint, 12
- approximation property, 77
- backward differentiation formula (BDF), 152
- bang-bang control, 107, 108, 110, 160
- basic elliptic optimal control problem, 14
- BFGS scheme, 46
- bilinear interpolation, 123
- bilinear optimal control problem, 130
- black-box methods, 4, 41
- block-pentadiagonal system, 159
- boundary optimal control problems, 112
- BPX multigrid convergence theorem, 82
  
- C/F* splitting of points, 85
- cascadic black-box schemes, 48
- coarse-grid correction, 74
- control constraints, 22
- control Hamiltonian, 220
- convection-diffusion optimality system, 127
- convergence factor, 76, 77, 110, 138
- convexity, 5
- Crank–Nicolson (CN) method, 152
  
- damped Jacobi iteration, 68
- direct interpolation, 85
  
- electromagnetic inverse scattering, 237
- electromagnetic properties, 238
- exponential time differencing, 252
  
- FAS scheme, 88
  - with damping, 92
  
- FEM discretization, 133
- finite difference time domain (FDTD) method, 238
- finite-level quantum system, 220
- FMG scheme, 89
- Fourier analysis, 21
- Fourier symbol, 70
  - of the coarse-grid operator, 120
  - of the restriction operator, 120
  - of the smoothing operator, 119
  - of the TG coarse-grid correction operator, 120
- fourth-order discretization, 115
- Fredholm integral equations of the second kind, 169
- free Hamiltonian, 220
- full approximation storage (FAS), 87
- full multigrid (FMG), 89
- full-weighting restriction, 123
  
- Galerkin projection, 98
- Gauss–Seidel iteration, 68
- gradient, 5
  
- Hessian operator, 8
- hierarchy of objectives, 97
- higher-order time discretization, 152
- Hilbert space, 4
  
- infinite-dimensional quantum system, 225
- iteration matrix, 68
  
- Karush–Kuhn–Tucker (KKT) matrix, 101
- Krylov–Newton methods, 47

- Lagrangian, 17  
 Lavrentiev regularization, 115  
 level number, 79  
 local Fourier analysis, 69, 117, 161, 170, 171  
 low- and high-frequency (LF and HF) eigenvectors, 69  
 multigrid iteration matrix, 80  
 multigrid optimization (MGOPT) method, 93  
 multipass interpolation, 86  
 nested or cascadic iteration, 89  
 Newton Gauss–Seidel iteration, 113  
 noninvasive imaging, 237  
 nonlinear conjugate gradient (NCG) method, 43  
 nullspace decomposition, 102  
 nullspace Schur complement, 104, 105  
 one-shot methods, 62  
 optical flow problem, 105  
 optimality conditions, 10  
 parameter optimization problems, 99  
 partially reduced SQP methods, 101  
 perfectly matched layer (PML), 238  
 piecewise linear interpolation, 76  
 postsmoothing, 75  
 preconditioning, 53  
 presmoothing, 75  
 primal-dual active set method, 51  
 projected iterative schemes, 109  
 quadratic model of the objective, 97  
 quantum controllability, 221  
 quantum state transition, 227  
 quasi-Newton methods, 45  
 range space factorization, 102  
 recirculating flow, 127  
 reduced SQP, 100  
 reduced SQP methods, 62  
 regularity and approximation assumption, 82  
 restriction operator, 74  
 Riesz representation, 5  
 scalar product, 4  
 Schur-complement approaches, 102  
 Schur-complement splitting, 101  
 Schur decomposition, 102  
 semicoarsening in space, 144  
 semismooth Newton (SSN) method, 49, 164  
 separability framework, 3  
 shape optimization, 128  
 Sherman–Morrison–Woodbury formula, 45, 206  
 singular optimal control problems, 106, 142  
 smoothed aggregation, 86  
 smoothing factor, 69, 70, 91, 119, 162  
 smoothing property, 71, 149  
 Sobolev smoothing, 7  
 Sommerfeld’s radiation condition, 240  
 space-time collective smoothing multigrid (CSMG) schemes, 144  
 spectral radius, 68  
 splitting, 68  
 SQP methods, 59  
 state-constrained optimal control problems, 115, 117  
 steepest descent method, 43  
 strongly negatively coupling, 85  
 subspace correction (SSC or PSC) methods, 74  
 symbol of the full-weighting restriction, 150  
 TG convergence factor, 120, 151  
 TG Fourier analysis, 76  
 TG iteration matrix, 75  
 TG local Fourier analysis, 121, 149  
 time-line block-Newton relaxation, 148  
 time-line collective Gauss–Seidel (TL-CGS) iteration, 146  
 time-splitted collective Gauss–Seidel (TS-CGS) iteration linear case, 145 nonlinear case, 147  
 TVD scheme, 106  
 twogrid (TG) scheme, 75  
 work unit ( $WU$ ), 91  
 Yee grid, 244