







































- [18] Harten, A. A high resolution scheme for the computation of weak solution of hyperbolic conservation laws. *J. Comp. Phys.* 49 (1983), 357–393.
- [19] Harten, A., and Lax, P. D. On a class of high resolution total-variation-stable finite-difference schemes. *SIAM J. Numer. Anal.* 21, 1 (1984), 1–23.
- [20] Sweby, P. K. High resolution schemes using flux limiters for hyperbolic conservation laws. *SIAM J. Numer. Anal.* 21 (1984), 995–1011.
- [21] Varga, R. S. *Matrix iterative analysis*. Prentice-Hall, 1962.
- [22] Oosterlee, C. W. On multigrid for linear complementarity problems with application to american-style options. *ETNA* 15 (2003), 165–185.
- [23] Brandt, A., and Cryer, C. W. Multigrid algorithm for the solution of complementarity problems arising from free boundary value problems. *SIAM J. Sci. Stat. Comput.* 4, 4 (1983), 655–684.
- [24] Brandt, A., and Lubrecht, A. A. Multilevel matrix multiplication and fast integration equation. *Jour. Comp. Phys.* 90 (1989), 348–370.
- [25] Brandt, A., and Dinar, N. Multigrid solutions to elliptic flow problems. ICASE Report Nr Elsevier Science, <https://doi.org/10.1016/B978-0-12-546050-7.50008-3>, 1979.
- [26] Wittum, G. On the convergence of multi-grid methods with transforming smoothers. *Numer. Math* 57 (1989), 15–38.
- [27] Brandt, A. Multi-level adaptive solutions to boundary value problems. *Math. Comp.* 31 (1977), 333–390.
- [28] Hackbusch, W. *Multi-grid methods and applications*, 2 ed. Springer-Verlag, 2003.
- [29] van Leer, B. Upwind-difference methods for aerodynamic problems governed by the Euler equations. In *Proceedings of large scale computations in fluid mechanics* (Providence, RI, 1985), B. Enquist, S. Osher, and R. Somerville, Eds., vol. 22 of *Lectures in Applied Mathematics*, Amer. Math. Soc., pp. 327–336.
- [30] Cryer, C. W. The solution of a quadratic programming problem using systematic overrelaxation. *SIAM J. Control* 9, 3 (1971), 385–392.