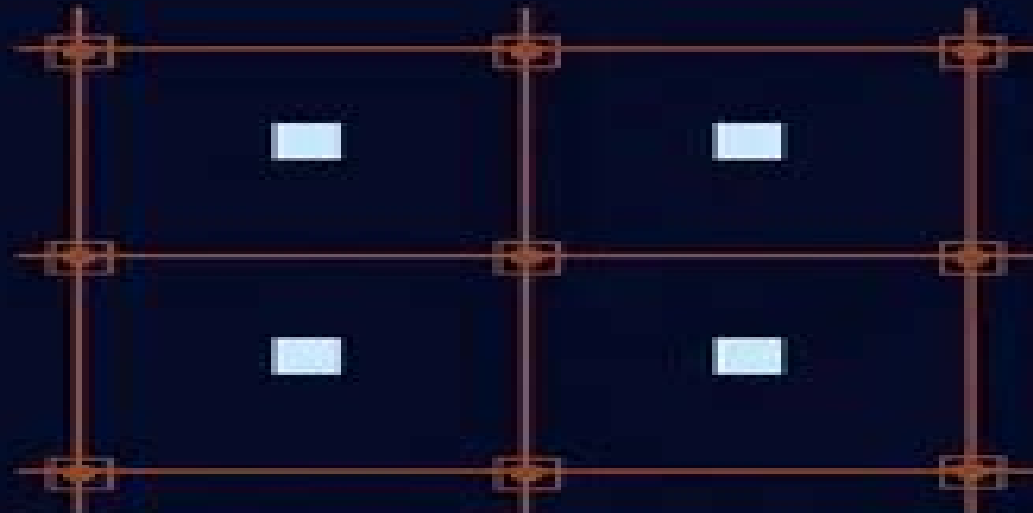


ITERATIVE METHODS *for* LARGE LINEAR SYSTEMS



edited by

David R. Kincaid and Linda J. Hayes

Iterative Methods For Large Linear Systems

Gerard Meurant



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Iterative Methods for Large Linear Systems David R. Kincaid, Linda J. Hayes, 2014-05-10 Iterative Methods for Large Linear Systems contains a wide spectrum of research topics related to iterative methods such as searching for optimum parameters using hierarchical basis preconditioners utilizing software as a research tool and developing algorithms for vector and parallel computers This book provides an overview of the use of iterative methods for solving sparse linear systems identifying future research directions in the mainstream of modern scientific computing with an eye to contributions of the past present and future Different iterative algorithms that include the successive overrelaxation SOR method symmetric and unsymmetric SOR methods local ad hoc SOR scheme and alternating direction implicit ADI method are also discussed This text likewise covers the block iterative methods asynchronous iterative procedures multilevel methods adaptive algorithms and domain decomposition algorithms This publication is a good source for mathematicians and computer scientists interested in iterative methods for large linear systems *Iterative Methods and Preconditioning for Large and Sparse Linear Systems with Applications* Daniele Bertaccini, Fabio Durastante, 2018-02-19 This book describes in a basic way the most useful and effective iterative solvers and appropriate preconditioning techniques for some of the most important classes of large and sparse linear systems The solution of large and sparse linear systems is the most time consuming part for most of the scientific computing simulations Indeed mathematical models become more and more accurate by including a greater volume of data but this requires the solution of larger and harder algebraic systems In recent years research has focused on the efficient solution of large sparse and or structured systems generated by the discretization of numerical models by using iterative solvers *Iterative Solution of Large Linear Systems* David M. Young, 2013-07-24 Includes a review of matrix theory and iterative methods successive overrelaxation SOR method and stationary modified SOR method for consistently ordered matrices nonstationary methods generalizations of SOR theory and variants of method more 1971 edition Iterative Methods of Large Linear Systems and Their Applications Makoto Natori, Takashi Nodera, 1989

Iterative Krylov Methods for Large Linear Systems H. A. van der Vorst, 2003-04-17 Computational simulation of scientific phenomena and engineering problems often depends on solving linear systems with a large number of unknowns This book gives insight into the construction of iterative methods for the solution of such systems and helps the reader to select the best solver for a given class of problems The emphasis is on the main ideas and how they have led to efficient solvers such as CG GMRES and BI CGSTAB The author also explains the main concepts behind the construction of preconditioners The reader is encouraged to gain experience by analysing numerous examples that illustrate how best to exploit the methods The book also hints at many open problems and as such it will appeal to established researchers There are many exercises that motivate the material and help students to understand the essential steps in the analysis and construction of algorithms **Matrix Computations** Gene H. Golub, Charles F. Van Loan, 1996-10-15 Revised and updated

the third edition of Golub and Van Loan's classic text in computer science provides essential information about the mathematical background and algorithmic skills required for the production of numerical software. This new edition includes thoroughly revised chapters on matrix multiplication problems and parallel matrix computations, expanded treatment of CS decomposition, an updated overview of floating point arithmetic, a more accurate rendition of the modified Gram-Schmidt process, and new material devoted to GMRES, QMR, and other methods designed to handle the sparse unsymmetric linear system problem.

Iterative Methods for Solving Linear Systems Anne Greenbaum, 1997-01-01 Mathematics of Computing Numerical Analysis *A Short Introduction to Iterative Methods for Large Linear Systems* Angelika Bunse-Gerstner, 2002

Iterative Methods for Sparse Linear Systems Yousef Saad, 2003-04-01 Mathematics of Computing General *Templates for the Solution of Linear Systems* Richard Barrett, Michael W. Berry, Tony F. Chan, James Demmel, June Donato, Jack Dongarra, Victor Eijkhout, Roldan Pozo, Charles Romine, Henk van der Vorst, 1994-01-01 Mathematics of Computing Numerical Analysis

Fast Iterative Methods for Large Linear Systems Henk A. van der Vorst, ACADEMIC COMPUTER CENTER UTRECHT (Netherlands), 1978

In reference 1 of the report, special splittings of the matrix of a sparse linear system were proposed. These splittings can be combined with the conjugate gradients method, which results in very efficient iterative solutions methods when the matrix is a symmetric M matrix. The research reported in this Final Technical Report has been focused on three major subjects: a systematic overview of possible splittings for several types of matrices and eigenvalue information applications to nonsymmetric linear systems and solution of generalized eigenvalue problems for sparse linear systems.

Conference on Iterative Methods for Large Linear Systems, 1988. This conference is dedicated to providing an overview of the state of the art in the use of iterative methods for solving sparse linear systems with an eye to contributions of the past, present, and future. The emphasis is on identifying current and future research directions in the mainstream of modern scientific computing. Recently, the use of iterative methods for solving linear systems has experienced a resurgence of activity as scientists attack extremely complicated three-dimensional problems using vector and parallel supercomputers. Many research advances in the development of iterative methods for high-speed computers over the past forty years are reviewed, as well as focusing on current research.

Computer Solution of Large Linear Systems Gerard Meurant, 1999-06-16. This book deals with numerical methods for solving large sparse linear systems of equations, particularly those arising from the discretization of partial differential equations. It covers both direct and iterative methods. Direct methods which are considered are variants of Gaussian elimination and fast solvers for separable partial differential equations in rectangular domains. The book reviews the classical iterative methods like Jacobi, Gauss-Seidel, and alternating directions algorithms. A particular emphasis is put on the conjugate gradient as well as conjugate gradient-like methods for non-symmetric problems. Most efficient preconditioners used to speed up convergence are studied. A chapter is devoted to the multigrid method, and the book ends with domain decomposition algorithms that are well suited for solving linear systems on

parallel computers **Numerical Solution of Partial Differential Equations** Gordon D. Smith, 1985 Substantially revised this authoritative study covers the standard finite difference methods of parabolic hyperbolic and elliptic equations and includes the concomitant theoretical work on consistency stability and convergence The new edition includes revised and greatly expanded sections on stability based on the Lax Richtmeyer definition the application of Pade approximants to systems of ordinary differential equations for parabolic and hyperbolic equations and a considerably improved presentation of iterative methods A fast paced introduction to numerical methods this will be a useful volume for students of mathematics and engineering and for postgraduates and professionals who need a clear concise grounding in this discipline

Comparison of Three Iterative Methods for Large Sparse Linear Systems Diana Carruth Dwan, 1987 *Iterative Methods for Large Sparse Linear Systems Arising from Partial Differential Equations* Howard C. Elman, United States. Army Research Office, 1992* **A Survey of Preconditioned Iterative Methods** Are Magnus Bruaset, 2018-12-13 The problem of solving large sparse linear systems of algebraic equations is vital in scientific computing even for applications originating from quite different fields A Survey of Preconditioned Iterative Methods presents an up to date overview of iterative methods for numerical solution of such systems Typically the methods considered are w **Proceedings of the Fifth SIAM Conference on Parallel Processing for Scientific Computing** J. J. Dongarra, 1992-01-01 This text gives the proceedings for the fifth conference on parallel processing for scientific computing **Iterative Solution Methods** Owe Axelsson, 1996-03-29 This book deals primarily with the numerical solution of linear systems of equations by iterative methods The first part of the book is intended to serve as a textbook for a numerical linear algebra course The material assumes the reader has a basic knowledge of linear algebra such as set theory and matrix algebra however it is demanding for students who are not afraid of theory To assist the reader the more difficult passages have been marked the definitions for each chapter are collected at the beginning of the chapter and numerous exercises are included throughout the text The second part of the book serves as a monograph introducing recent results in the iterative solution of linear systems mainly using preconditioned conjugate gradient methods This book should be a valuable resource for students and researchers alike wishing to learn more about iterative methods **Iterative Methods for Linear Systems** Maxim A. Olshanskii, Eugene E. Tyrtshnikov, 2014-07-21 Iterative Methods for Linear Systems offers a mathematically rigorous introduction to fundamental iterative methods for systems of linear algebraic equations The book distinguishes itself from other texts on the topic by providing a straightforward yet comprehensive analysis of the Krylov subspace methods approaching the development and analysis of algorithms from various algorithmic and mathematical perspectives and going beyond the standard description of iterative methods by connecting them in a natural way to the idea of preconditioning

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