

Richard S. Varga

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Matrix Iterative Analysis



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Richard S. Varga

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Matrix Prefactorization Iterative Analysis Zbigniew Ignacy Woźnicki,2005 Matrix Analysis and Computations Zhong-Zhi Bai,Jian-Yu Pan,2021-09-09 This comprehensive book is presented in two parts the first part introduces the basics of matrix analysis necessary for matrix computations and the second part presents representative methods and the corresponding theories in matrix computations Among the key features of the book are the extensive exercises at the end of each chapter Matrix Analysis and Computations provides readers with the matrix theory necessary for matrix computations especially for direct and iterative methods for solving systems of linear equations It includes systematic methods and rigorous theory on matrix splitting iteration methods and Krylov subspace iteration methods as well as current results on preconditioning and iterative methods for solving standard and generalized saddle point linear systems This book can be used as a textbook for graduate students as well as a self study tool and reference for researchers and engineers interested in matrix analysis and matrix computations It is appropriate for courses in numerical analysis numerical optimization data science and approximation theory among other topics Iterative Methods for Linear Systems Maxim A. Olshanskii,Eugene E. Tyrtyshnikov,2014-01-01 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 Solving Linear Systems Zbigniew

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Varga,1959 **Iterative Methods for Solving Linear Systems** Anne Greenbaum,1997-01-01 Much recent research has concentrated on the efficient solution of large sparse or structured linear systems using iterative methods A language loaded with acronyms for a thousand different algorithms has developed and it is often difficult even for specialists to identify the basic principles involved Here is a book that focuses on the analysis of iterative methods The author includes the most useful algorithms from a practical point of view and discusses the mathematical principles behind their derivation and analysis Several questions are emphasized throughout Does the method converge If so how fast Is it optimal among a certain class If not can it be shown to be near optimal The answers are presented clearly when they are known and remaining important open questions are laid out for further study Greenbaum includes important material on the effect of rounding errors on iterative methods that has not appeared in other books on this subject Additional important topics include a discussion of the open problem of finding a provably near optimal short recurrence for non Hermitian linear systems the relation of matrix properties such as the field of values and the pseudospectrum to the convergence rate of iterative methods comparison theorems for preconditioners and discussion of optimal preconditioners of specified forms introductory material on the analysis of incomplete Cholesky multigrid and domain decomposition preconditioners using the diffusion equation and the neutron transport equation as example problems A small set of recommended algorithms and implementations is included

Iterative Methods and Preconditioners for Systems of Linear Equations Gabriele Ciaramella,Martin J.

Gander,2022-02-08 Iterative methods use successive approximations to obtain more accurate solutions This book gives an introduction to iterative methods and preconditioning for solving discretized elliptic partial differential equations and optimal control problems governed by the Laplace equation for which the use of matrix free procedures is crucial All methods are explained and analyzed starting from the historical ideas of the inventors which are often quoted from their seminal works Iterative Methods and Preconditioners for Systems of Linear Equations grew out of a set of lecture notes that were improved and enriched over time resulting in a clear focus for the teaching methodology which derives complete convergence estimates for all methods illustrates and provides MATLAB codes for all methods and studies and tests all preconditioners first as stationary iterative solvers This textbook is appropriate for undergraduate and graduate students who want an overview or deeper understanding of iterative methods Its focus on both analysis and numerical experiments allows the

material to be taught with very little preparation since all the arguments are self contained and makes it appropriate for self study as well It can be used in courses on iterative methods Krylov methods and preconditioners and numerical optimal control Scientists and engineers interested in new topics and applications will also find the text useful

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 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

Hierarchical Matrices: Algorithms and Analysis Wolfgang Hackbusch,2015-12-21 This self contained monograph presents matrix algorithms and their analysis The new technique enables not only the solution of linear systems but also the approximation of matrix functions e g the matrix exponential Other applications include the solution of matrix equations e g the Lyapunov or Riccati equation The required mathematical background can be found in the appendix The numerical treatment of fully populated large scale matrices is usually rather costly However the technique of hierarchical matrices makes it possible to store matrices and to perform matrix operations approximately with almost linear cost and a controllable degree of approximation error For important classes of matrices the computational cost increases only logarithmically with the approximation error The operations provided include the matrix inversion and LU decomposition Since large scale linear algebra problems are standard in scientific computing the subject of hierarchical matrices is of interest to scientists in computational mathematics physics chemistry and engineering

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