

Iterative Solution of Large Linear Systems

David M. Young

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Robert R. Redfield



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Iterative Solution of Large Linear Systems David M. Young, 2014-05-10 *Iterative Solution of Large Linear Systems* describes the systematic development of a substantial portion of the theory of iterative methods for solving large linear systems with emphasis on practical techniques The focal point of the book is an analysis of the convergence properties of the successive overrelaxation SOR method as applied to a linear system where the matrix is consistently ordered Comprised of 18 chapters this volume begins by showing how the solution of a certain partial differential equation by finite difference methods leads to a large linear system with a sparse matrix The next chapter reviews matrix theory and the properties of matrices as well as several theorems of matrix theory without proof A number of iterative methods including the SOR method are then considered Convergence theorems are also given for various iterative methods under certain assumptions on the matrix A of the system Subsequent chapters deal with the eigenvalues of the SOR method for consistently ordered matrices the optimum relaxation factor nonstationary linear iterative methods and semi iterative methods This book will be of interest to students and practitioners in the fields of computer science and applied mathematics [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 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 **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

A Survey of Numerical Mathematics David M. Young, Robert Todd Gregory, 1988-01-01 Volume I of two volume set offers broad self contained coverage of computer oriented numerical algorithms for solving mathematical problems related to linear algebra ordinary and partial differential equations and much more 1972 edition

Matrix Iterative Analysis Richard S Varga, 2009-12-05 This is the softcover reprint of a very popular hardcover edition a revised version of the first edition originally published by Prentice Hall in 1962 and regarded as a classic in its field In some places newer research results e g results on weak regular splittings have been incorporated in the revision and in other places new material has been added in the chapters as well as at the end of chapters in the form of additional up to date references and some recent theorems to give the reader some newer directions to pursue The material in the new chapters is basically self contained and more exercises have been provided for the readers While the original version was more linear algebra oriented the revision attempts to emphasize tools from other areas such as approximation theory and conformal mapping theory to access newer results of interest The book should be of great interest to researchers and graduate students in the field of numerical analysis

Numerical Solution of Partial Differential Equations J.G. Gram, 2012-12-06 This book contains the transcripts of the invited lectures presented at the NATO Advanced Study Institute on Numerical Solution of Partial Differential Equations The Study Institute was held at the Netherlands Norwegian Reactor School Institutt for Atomenergi Kjeller Norway 20th 24th August 1973 The members of the Scientific Advisory Committee were A R Mitchell University of Dundee Scotland I HoI and University of Trondheim Norway T Havie UniverSity of Trondheim Norway The members of the Organizing Committee were E Andersen Institutt for Atomenergi Kjeller Norway G E Fladmark Institutt for Atomenergi Kjeller Norway J G Gram Institutt for Atomenergi Kjeller Norway The aim of the Study Institute was to bring together mathe maticians and engineers working with numerical methods The papers presented covered both theory and application of methods for solution of partial differential equations The topics were finite element methods finite difference methods and methods for solution of linear and nonlinear systems of equations with application to continuum mechanics and heat transfer The total number of participants was 68 Their names are given at the end of the book The publication of these proceed ings could be realized through the kind cooperation of the lec turers The Advanced Study Institute was financially sponsored by NATO Scientific

Affairs Division The Organizing Committee wishes to express its gratitude for this support Valuable assistance was given by Mrs G

Elliptic Problem Solvers Martin H. Schultz, 2014-05-10 *Elliptic Problem Solvers* provides information pertinent to some aspects of the numerical solution of elliptic partial differential equations This book presents the advances in developing elliptic problem solvers and analyzes their performance Organized into 40 chapters this book begins with an overview of the approximate solution of using a standard Galerkin method employing piecewise linear triangular finite elements This text then defines the types of vector architecture and discusses the variation in performance that can occur on a vector processor as a function of algorithm and implementation Other chapters consider the implementation of techniques for elliptical problems This book discusses as well the six techniques for the solution of nonsymmetric linear systems arising from finite difference discretization of the convection diffusion equation The final chapter deals with the basic semiconductor device equations This book is a valuable resource for electrical and computer engineers scientists computer programmers pure mathematicians and research workers

Elliptic Problem Solvers Garrett Birkhoff, Arthur Schoenstadt, 2014-05-10 *Elliptic Problem Solvers II* covers the proceedings of the Elliptic Problem Solvers Conference held at the Naval Postgraduate School in Monterey California from January 10 to 12 1983 The book focuses on various aspects of the numerical solution of elliptic boundary value problems The selection first offers information on building elliptic problem solvers with ELLPACK presentation and evolution of the club module and a fourth order accurate fast direct method for the Helmholtz equation The text then examines the ITPACK project CMMPAK solving elliptic problems on an array processor system and parallel architectures for iterative methods on adaptive block structured grids Topics include adaptive solution algorithm data structure elliptic problem solvers input data and vector ITPACK The publication ponders on conjugate gradient preconditioners for vector and parallel processors an algebra for systolic computation and an incomplete Cholesky factorization by a matrix partition algorithm The book also tackles the numerical solution of a model equation near the onset of the Rayleigh Benard instability numerical methods for solving coupled semiconductor equations on a minicomputer and analysis of nonlinear elliptic systems arising in reaction diffusion modeling The selection is highly recommended for researchers interested in elliptic problem solvers

Numerical Methods for Least Squares Problems, Second Edition Åke Björck, 2024-07-05 The method of least squares discovered by Gauss in 1795 is a principal tool for reducing the influence of errors when fitting a mathematical model to given observations Applications arise in many areas of science and engineering The increased use of automatic data capturing frequently leads to large scale least squares problems Such problems can be solved by using recent developments in preconditioned iterative methods and in sparse QR factorization The first edition of *Numerical Methods for Least Squares Problems* was the leading reference on the topic for many years The updated second edition stands out compared to other books on this subject because it provides an in depth and up to date treatment of direct and iterative methods for solving different types of least squares problems and for computing the singular

value decomposition It also is unique because it covers generalized constrained and nonlinear least squares problems as well as partial least squares and regularization methods for discrete ill posed problems The bibliography of over 1 100 historical and recent references provides a comprehensive survey of past and present research in the field This book will be of interest to graduate students and researchers in applied mathematics and to researchers working with numerical linear algebra applications

Advances in Computer Methods for Partial Differential Equations ,1984 *Conference on the Numerical Solution of Differential Equations* G.A. Watson,2006-11-15 **Advances in Computer Methods for Partial Differential Equations-IV** Robert Vichnevetsky,Robert S. Stepleman,1981 **Introduction to Numerical Ordinary and Partial Differential Equations Using MATLAB** Alexander Stanoyevitch,2011-10-14 *Research in Progress* ,1973 *Third International Symposium on Domain Decomposition Methods for Partial Differential Equations* Tony F.

Chan,1990-01-01 *SIAM Journal on Numerical Analysis* ,1980 Contains research articles on the development and analysis of numerical methods including their convergence stability and error analysis as well as related results in functional analysis and approximation theory Computational experiments and new types of numerical applications are also included

Proceedings of the 1980 Army Numerical Analysis and Computers Conference ,1980 [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 **Linear Algebra in Signals, Systems, and Control** Biswa Nath Datta,1988-01-01

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