Matrix Iterative Analysis

Richard S. Varga

Second Edition

Springer

Matrix Iterative Analysis 8pr

Jin-Ying Zhang

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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 **Iterative Methods for Large Systems of Linear Equations in Matrix Structural Analysis** Janusz S. Kowalik,1965 **Iterative Solution of Large Linear Systems** David M. Young,2003-01-01 This self contained treatment offers a systematic development of the theory of iterative methods Its focal point resides in an analysis of the convergence properties of the successive overrelaxation SOR method as applied to a linear system with a consistently ordered matrix The text explores the convergence properties of the SOR method and related techniques in terms of the spectral radii of the associated matrices as well as in terms of certain matrix norms Contents include a review of matrix theory and general properties of iterative methods SOR method and stationary modified SOR method for consistently ordered matrices nonstationary methods generalizations of SOR theory and variants of method second degree methods alternating direction implicit methods and a comparison of methods 1971 edition **Iterative Numerical Analysis** Richard S. Varga,1959 **Iterative Methods for Solving Linear Systems** Anne Greenbaum,1997-01-01 Mathematics of Computing Numerical Analysis *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 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 *Recent Advances in Iterative Methods* Gene Golub,Anne Greenbaum,Mitchell Luskin,2012-12-06 This IMA Volume in Mathematics and its Applications RECENT ADVANCES IN ITERATIVE METHODS is based on the proceedings of a workshop that was an integral part of the 1991 92 IMA program on Applied Linear Algebra Large systems of matrix equations arise frequently in applications and they have the prop erty that they are sparse and or structured The purpose of this workshop was to bring together researchers in numerical analysis and various ap plication areas to discuss where such problems arise and possible meth ods of solution The last two days of the meeting were a celebration dedicated to Gene Golub on the occasion of his sixtieth birthday with the program arranged by Jack Dongarra and Paul van Dooren We are grateful to Richard Brualdi George Cybenko Alan George Gene Golub Mitchell Luskin and Paul Van Dooren for planning and implementing the year long program We especially thank Gene Golub Anne Greenbaum and Mitchell Luskin for organizing this workshop and editing the proceed ings The financial support of the National Science Foundation and the Min nesota Supercomputer Institute made the workshop possible A vner Friedman Willard Miller Jr xi PREFACE The solution of very large linear algebra problems is an integral part of many scientific computations **Hierarchical Matrices: Algorithms and Analysis** Wolfgang Hackbusch,2019-03-14 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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