Iterative methods for solving linear systems

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Abstrak

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.