Iterative methods for sparse linear systems

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Abstrak

Iterative Methods for Sparse Linear Systems, Second Edition gives an in-depth, up-to-date view of practical algorithms for solving large-scale linear systems of equations. These equations can number in the millions and are sparse in the sense that each involves only a small number of unknowns. The methods described are iterative, i.e., they provide sequences of approximations that will converge to the solution.

This new edition includes a wide range of the best methods available today. The author has added a new chapter on multigrid techniques and has updated material throughout the text, particularly the chapters on sparse matrices, Krylov subspace methods, preconditioning techniques, and parallel preconditioners. Material on older topics has been removed or shortened, numerous exercises have been added, and many typographical errors have been corrected. The updated and expanded bibliography now includes more recent works emphasizing new and important research topics in this field.