

ITERATIVE SOLUTION OF LARGE SPARSE SYSTEMS OF EQUATIONS%0A

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We study linear systems of equations arising from a stochastic Galerkin finite element discretization of saddle point problems with random data and its iterative solution. We consider the Stokes

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An important class of large systems arises from the discretization of partial differential equations. In this case, the matrices are sparse (i.e., they contain mostly zeroes) and well-suited to iterative algorithms.

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In this chapter we consider general properties of iterative methods. Such properties are consistency, ensuring the connection between the iterative method and the given system of equations, as

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An important class of large systems arises from the discretization of partial differential equations. In this case, the matrices are sparse (i.e., they contain mostly zeroes) and well-suited to iterative algorithms. The first edition of this book grew out of a series of lectures given by the author at the Christian-Albrecht University of Kiel to students of mathematics. The second edition

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Parallel iterative solution method for large sparse linear equation systems Rashid Mehmood and Jon Crowcroft University of Cambridge Computer Laboratory, Cambridge, UK.

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Iterative Methods for Sparse Linear Systems

ments revolutionized solution methods for large linear systems. First was the realization that one can take advantage of sparsity to design special direct methods that can be quite economical. Initiated by electrical engineers, these direct sparse solution methods led to the development of reliable and efficient general-purpose direct solution software codes over the next three

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iterative methods for linear systems have made good progress in scientific and engineering disciplines. This is due in great part to the increased complexity and size of

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This chapter discusses the selection of an iterative method that can be used in solving the large linear system $Au = b$ (1), where A is a large sparse positive definite matrix. It also highlights the case where the system (corresponds to the finite difference solution of a self-adjoint elliptic partial differential equation. In the case highlighted, the chapter presents an assumption that

Numerical Methods I Solving Linear Systems: Sparse

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Iterative Methods (briefly) Termination The iterations of an iterative method can be terminated when: 1. The residual becomes small, $r(k) \approx kb$ This is good for well-conditioned

systems.

Spectral optimization of explicit iterative methods. Using on ~upercomputers large sparse systems of linear algebraic equations (of the order 10^6 - 10^7) with a rather large number of nonzero elements (10^4 - 10^5) in each row. There is a basis