

Contents

<i>Preface</i>	ix
<i>Acknowledgments</i>	xiii
<i>Notation</i>	xv

Chapter 1 Background on Linear Algebra and Related Topics

1.1 Introduction	1
1.2 Vectors and Matrices	2
1.3 Eigenvalues and Eigenvectors	3
1.4 Vector and Matrix Norms	7
1.5 Partitioned Matrices	9
1.6 The Generalized Dirichlet Problem	10
1.7 The Model Problem	14

Chapter 2 Background on Basic Iterative Methods

2.1 Introduction	18
2.2 Convergence and Other Properties	19
2.3 Examples of Basic Iterative Methods	22
2.4 Comparison of Basic Methods	33
2.5 Other Methods	36

Chapter 3 Polynomial Acceleration

3.1	Introduction	39
3.2	Polynomial Acceleration of Basic Iterative Methods	39
3.3	Examples of Nonpolynomial Acceleration Methods	43

Chapter 4 Chebyshev Acceleration

4.1	Introduction	45
4.2	Optimal Chebyshev Acceleration	46
4.3	Chebyshev Acceleration with Estimated Eigenvalue Bounds	51
4.4	Sensitivity of the Rate of Convergence to the Estimated Eigenvalues	55

Chapter 5 An Adaptive Chebyshev Procedure Using Special Norms

5.1	Introduction	59
5.2	The Pseudoresidual Vector $\delta^{(n)}$	61
5.3	Basic Assumptions	62
5.4	Basic Adaptive Parameter and Stopping Relations	64
5.5	An Overall Computational Algorithm	72
5.6	Treatment of the W -Norm	74
5.7	Numerical Results	79

Chapter 6 Adaptive Chebyshev Acceleration

6.1	Introduction	93
6.2	Eigenvector Convergence Theorems	95
6.3	Adaptive Parameter and Stopping Procedures	100
6.4	An Overall Computational Algorithm Using the 2-Norm	106
6.5	The Estimation of the Smallest Eigenvalue μ_N	112
6.6	Numerical Results	120
6.7	Iterative Behavior When $M_E > \mu_1$	131
6.8	Singular and Eigenvector Deficient Problems	134

Chapter 7 Conjugate Gradient Acceleration

7.1	Introduction	138
7.2	The Conjugate Gradient Method	139
7.3	The Three-Term Form of the Conjugate Gradient Method	143
7.4	Conjugate Gradient Acceleration	145
7.5	Stopping Procedures	148
7.6	Computational Procedures	151
7.7	Numerical Results	156

Chapter 8 Special Methods for Red/Black Partitionings

8.1	Introduction	162
8.2	The RS-SI and RS-CG Methods	166
8.3	The CCSI and CCG Procedures	170
8.4	Numerical Results	189
8.5	Arithmetic and Storage Requirements	199
8.6	Combined (Hybrid) Chebyshev and Conjugate Gradient Iterations	201
8.7	Proofs	205

Chapter 9 Adaptive Procedures for the Successive Overrelaxation Method

9.1	Introduction	209
9.2	Consistently Ordered Matrices and Related Matrices	211
9.3	The SOR Method	214
9.4	Eigenvector Convergence of the SOR Difference Vector	219
9.5	SOR Adaptive Parameter and Stopping Procedures	223
9.6	An Overall Computational Algorithm	228
9.7	The SOR Method for Problems with Red/Black Partitionings	234
9.8	Numerical Results	239
9.9	On the Relative Merits of Certain Partitionings and Certain Iterative Procedures	246
9.10	Proofs of Theorems and Discussion of the Strategy Condition (9-5.21)	253

Chapter 10 The Use of Iterative Methods in the Solution of Partial Differential Equations

10.1	Introduction	259
10.2	The Time-Independent Two-Dimensional Problem	262
10.3	The Time-Independent Three-Dimensional Problem	277
10.4	The Time-Dependent Problem	283

Chapter 11 Case Studies

11.1	Introduction	287
11.2	The Two-Group Neutron Diffusion Problem	288
11.3	The Neutron Transport Equation in x - y Geometry	300
11.4	A Nonlinear Network Problem	318

Chapter 12 The Nonsymmetrizable Case

12.1	Introduction	330
12.2	Chebyshev Acceleration	332

12.3	Generalized Conjugate Gradient Acceleration Procedures	339
12.4	Lanczos Acceleration	348
12.5	Acceleration Procedures for the GCW Method	351
12.6	An Example	354
Appendix A	Chebyshev Acceleration Subroutine	357
Appendix B	CCSI Subroutine	363
Appendix C	SOR Subroutine	368
	Bibliography	373
	<i>Index</i>	381