

Contents

Preface to the Second Edition	xiii
Preface to the First Edition	xvii
1 Background in Linear Algebra	1
1.1 Matrices	1
1.2 Square Matrices and Eigenvalues	2
1.3 Types of Matrices	4
1.4 Vector Inner Products and Norms	5
1.5 Matrix Norms	7
1.6 Subspaces, Range, and Kernel	9
1.7 Orthogonal Vectors and Subspaces	10
1.8 Canonical Forms of Matrices	14
1.8.1 Reduction to the Diagonal Form	15
1.8.2 The Jordan Canonical Form	15
1.8.3 The Schur Canonical Form	16
1.8.4 Application to Powers of Matrices	18
1.9 Normal and Hermitian Matrices	20
1.9.1 Normal Matrices	20
1.9.2 Hermitian Matrices	23
1.10 Nonnegative Matrices, M -Matrices	25
1.11 Positive Definite Matrices	29
1.12 Projection Operators	32
1.12.1 Range and Null Space of a Projector	32
1.12.2 Matrix Representations	34
1.12.3 Orthogonal and Oblique Projectors	34
1.12.4 Properties of Orthogonal Projectors	36
1.13 Basic Concepts in Linear Systems	37
1.13.1 Existence of a Solution	37
1.13.2 Perturbation Analysis	38
Exercises	39
Notes and References	43

2	Discretization of Partial Differential Equations	45
2.1	Partial Differential Equations	45
2.1.1	Elliptic Operators	46
2.1.2	The Convection Diffusion Equation	48
2.2	Finite Difference Methods	48
2.2.1	Basic Approximations	48
2.2.2	Difference Schemes for the Laplacian Operator	50
2.2.3	Finite Differences for One-Dimensional Problems	51
2.2.4	Upwind Schemes	52
2.2.5	Finite Differences for Two-Dimensional Problems	54
2.2.6	Fast Poisson Solvers	55
2.3	The Finite Element Method	60
2.4	Mesh Generation and Refinement	66
2.5	Finite Volume Method	68
	Exercises	71
	Notes and References	72
3	Sparse Matrices	73
3.1	Introduction	73
3.2	Graph Representations	75
3.2.1	Graphs and Adjacency Graphs	75
3.2.2	Graphs of PDE Matrices	76
3.3	Permutations and Reorderings	77
3.3.1	Basic Concepts	77
3.3.2	Relations with the Adjacency Graph	79
3.3.3	Common Reorderings	81
3.3.4	Irreducibility	89
3.4	Storage Schemes	89
3.5	Basic Sparse Matrix Operations	92
3.6	Sparse Direct Solution Methods	93
3.6.1	MD Ordering	93
3.6.2	ND Ordering	94
3.7	Test Problems	94
	Exercises	97
	Notes and References	101
4	Basic Iterative Methods	103
4.1	Jacobi, Gauss–Seidel, and Successive Overrelaxation	103
4.1.1	Block Relaxation Schemes	106
4.1.2	Iteration Matrices and Preconditioning	110
4.2	Convergence	111
4.2.1	General Convergence Result	112
4.2.2	Regular Splittings	115
4.2.3	Diagonally Dominant Matrices	116
4.2.4	Symmetric Positive Definite Matrices	119
4.2.5	Property A and Consistent Orderings	119

4.3	Alternating Direction Methods	124
Exercises		126
Notes and References		128
5	Projection Methods	129
5.1	Basic Definitions and Algorithms	129
5.1.1	General Projection Methods	130
5.1.2	Matrix Representation	131
5.2	General Theory	132
5.2.1	Two Optimality Results	133
5.2.2	Interpretation in Terms of Projectors	134
5.2.3	General Error Bound	135
5.3	One-Dimensional Projection Processes	137
5.3.1	Steepest Descent	138
5.3.2	MR Iteration	140
5.3.3	Residual Norm Steepest Descent	142
5.4	Additive and Multiplicative Processes	143
Exercises		145
Notes and References		149
6	Krylov Subspace Methods, Part I	151
6.1	Introduction	151
6.2	Krylov Subspaces	152
6.3	Arnoldi's Method	153
6.3.1	The Basic Algorithm	154
6.3.2	Practical Implementations	156
6.4	Arnoldi's Method for Linear Systems	159
6.4.1	Variation 1: Restarted FOM	160
6.4.2	Variation 2: IOM and DIOM	161
6.5	Generalized Minimal Residual Method	164
6.5.1	The Basic GMRES Algorithm	164
6.5.2	The Householder Version	165
6.5.3	Practical Implementation Issues	167
6.5.4	Breakdown of GMRES	171
6.5.5	Variation 1: Restarting	171
6.5.6	Variation 2: Truncated GMRES Versions	172
6.5.7	Relations Between FOM and GMRES	177
6.5.8	Residual Smoothing	181
6.5.9	GMRES for Complex Systems	184
6.6	The Symmetric Lanczos Algorithm	185
6.6.1	The Algorithm	185
6.6.2	Relation to Orthogonal Polynomials	186
6.7	The Conjugate Gradient Algorithm	187
6.7.1	Derivation and Theory	187
6.7.2	Alternative Formulations	191
6.7.3	Eigenvalue Estimates from the CG Coefficients	192

6.8	The Conjugate Residual Method	194
6.9	Generalized Conjugate Residual, ORTHOMIN, and ORTHODIR	194
6.10	The Faber–Manteuffel Theorem	196
6.11	Convergence Analysis	198
6.11.1	Real Chebyshev Polynomials	199
6.11.2	Complex Chebyshev Polynomials	200
6.11.3	Convergence of the CG Algorithm	203
6.11.4	Convergence of GMRES	205
6.12	Block Krylov Methods	208
	Exercises	212
	Notes and References	215
7	Krylov Subspace Methods, Part II	217
7.1	Lanczos Biorthogonalization	217
7.1.1	The Algorithm	217
7.1.2	Practical Implementations	220
7.2	The Lanczos Algorithm for Linear Systems	221
7.3	The Biconjugate Gradient and Quasi-Minimal Residual Algorithms	222
7.3.1	The BCG Algorithm	222
7.3.2	QMR Algorithm	224
7.4	Transpose-Free Variants	228
7.4.1	CGS	229
7.4.2	BICGSTAB	231
7.4.3	TFQMR	234
	Exercises	241
	Notes and References	243
8	Methods Related to the Normal Equations	245
8.1	The Normal Equations	245
8.2	Row Projection Methods	247
8.2.1	Gauss–Seidel on the Normal Equations	247
8.2.2	Cimmino’s Method	249
8.3	Conjugate Gradient and Normal Equations	251
8.3.1	CGNR	252
8.3.2	CGNE	253
8.4	Saddle-Point Problems	254
	Exercises	257
	Notes and References	259
9	Preconditioned Iterations	261
9.1	Introduction	261
9.2	Preconditioned Conjugate Gradient	262
9.2.1	Preserving Symmetry	262
9.2.2	Efficient Implementations	265

9.3	Preconditioned Generalized Minimal Residual	267
9.3.1	Left-Preconditioned GMRES	268
9.3.2	Right-Preconditioned GMRES	269
9.3.3	Split Preconditioning	270
9.3.4	Comparison of Right and Left Preconditioning	271
9.4	Flexible Variants	272
9.4.1	FGMRES	273
9.4.2	DQGMRES	276
9.5	Preconditioned Conjugate Gradient for the Normal Equations	276
9.6	The Concus, Golub, and Widlund Algorithm	278
	Exercises	279
	Notes and References	280
10	Preconditioning Techniques	283
10.1	Introduction	283
10.2	Jacobi, Successive Overrelaxation, and Symmetric Successive Overrelaxation Preconditioners	284
10.3	Incomplete LU Factorization Preconditioners	287
10.3.1	ILU Factorizations	288
10.3.2	Zero Fill-in ILU (ILU(0))	293
10.3.3	Level of Fill and ILU(p)	296
10.3.4	Matrices with Regular Structure	300
10.3.5	MILU	305
10.4	Threshold Strategies and Incomplete LU with Threshold	306
10.4.1	The ILUT Approach	307
10.4.2	Analysis	308
10.4.3	Implementation Details	310
10.4.4	The ILUTP Approach	312
10.4.5	The ILUS Approach	314
10.4.6	The ILUC Approach	316
10.5	Approximate Inverse Preconditioners	320
10.5.1	Approximating the Inverse of a Sparse Matrix	321
10.5.2	Global Iteration	321
10.5.3	Column-Oriented Algorithms	323
10.5.4	Theoretical Considerations	324
10.5.5	Convergence of Self-Preconditioned MR	326
10.5.6	AINVs via Bordering	329
10.5.7	Factored Inverses via Orthogonalization: AINV	331
10.5.8	Improving a Preconditioner	333
10.6	Reordering for Incomplete LU	333
10.6.1	Symmetric Permutations	333
10.6.2	Nonsymmetric Reorderings	335
10.7	Block Preconditioners	337
10.7.1	Block Tridiagonal Matrices	337
10.7.2	General Matrices	339

10.8	Preconditioners for the Normal Equations	339
10.8.1	Jacobi, SOR, and Variants	340
10.8.2	IC(0) for the Normal Equations	340
10.8.3	Incomplete Gram–Schmidt and ILQ	342
Exercises		345
Notes and References		349
11	Parallel Implementations	353
11.1	Introduction	353
11.2	Forms of Parallelism	354
11.2.1	Multiple Functional Units	354
11.2.2	Pipelining	354
11.2.3	Vector Processors	355
11.2.4	Multiprocessing and Distributed Computing	355
11.3	Types of Parallel Architectures	355
11.3.1	Shared Memory Computers	356
11.3.2	Distributed Memory Architectures	357
11.4	Types of Operations	359
11.5	Matrix-by-Vector Products	361
11.5.1	The CSR and CSC Formats	362
11.5.2	Matvecs in the Diagonal Format	364
11.5.3	The ELLpack-Itpack Format	364
11.5.4	The JAD Format	365
11.5.5	The Case of Distributed Sparse Matrices	366
11.6	Standard Preconditioning Operations	369
11.6.1	Parallelism in Forward Sweeps	369
11.6.2	Level Scheduling: The Case of Five-Point Matrices	370
11.6.3	Level Scheduling for Irregular Graphs	370
Exercises		373
Notes and References		375
12	Parallel Preconditioners	377
12.1	Introduction	377
12.2	Block Jacobi Preconditioners	378
12.3	Polynomial Preconditioners	379
12.3.1	Neumann Polynomials	380
12.3.2	Chebyshev Polynomials	381
12.3.3	Least-Squares Polynomials	383
12.3.4	The Nonsymmetric Case	386
12.4	Multicoloring	389
12.4.1	Red-Black Ordering	389
12.4.2	Solution of Red-Black Systems	390
12.4.3	Multicoloring for General Sparse Matrices	391
12.5	Multi-Elimination Incomplete LU	392
12.5.1	Multi-Elimination	393
12.5.2	ILUM	394

12.6	Distributed Incomplete LU and Symmetric Successive Overrelaxation	396
12.7	Other Techniques	399
12.7.1	AINVs	399
12.7.2	EBE Techniques	399
12.7.3	Parallel Row Projection Preconditioners	401
	Exercises	402
	Notes and References	404
13	Multigrid Methods	407
13.1	Introduction	407
13.2	Matrices and Spectra of Model Problems	408
13.2.1	The Richardson Iteration	412
13.2.2	Weighted Jacobi Iteration	414
13.2.3	Gauss–Seidel Iteration	416
13.3	Intergrid Operations	419
13.3.1	Prolongation	419
13.3.2	Restriction	421
13.4	Standard Multigrid Techniques	422
13.4.1	Coarse Problems and Smoothers	423
13.4.2	Two-Grid Cycles	424
13.4.3	V-Cycles and W-Cycles	426
13.4.4	FMG	429
13.5	Analysis of the Two-Grid Cycle	433
13.5.1	Two Important Subspaces	433
13.5.2	Convergence Analysis	435
13.6	Algebraic Multigrid	437
13.6.1	Smoothness in AMG	438
13.6.2	Interpolation in AMG	439
13.6.3	Defining Coarse Spaces in AMG	442
13.6.4	AMG via Multilevel ILU	442
13.7	Multigrid versus Krylov Methods	445
	Exercises	446
	Notes and References	449
14	Domain Decomposition Methods	451
14.1	Introduction	451
14.1.1	Notation	452
14.1.2	Types of Partitionings	453
14.1.3	Types of Techniques	453
14.2	Direct Solution and the Schur Complement	456
14.2.1	Block Gaussian Elimination	456
14.2.2	Properties of the Schur Complement	457
14.2.3	Schur Complement for Vertex-Based Partitionings	458
14.2.4	Schur Complement for Finite Element Partitionings	460
14.2.5	Schur Complement for the Model Problem	463

14.3	Schwarz Alternating Procedures	465
14.3.1	Multiplicative Schwarz Procedure	465
14.3.2	Multiplicative Schwarz Preconditioning	470
14.3.3	Additive Schwarz Procedure	472
14.3.4	Convergence	473
14.4	Schur Complement Approaches	477
14.4.1	Induced Preconditioners	478
14.4.2	Probing	480
14.4.3	Preconditioning Vertex-Based Schur Complements	480
14.5	Full Matrix Methods	481
14.6	Graph Partitioning	483
14.6.1	Basic Definitions	484
14.6.2	Geometric Approach	484
14.6.3	Spectral Techniques	486
14.6.4	Graph Theory Techniques	487
Exercises		491
Notes and References		492
Bibliography		495
Index		517