

# TABLE OF CONTENTS

<b>1</b>	<b>Matrix Properties and Concepts</b>	<b>1</b>
1.1	Introduction	1
1.2	A Simple Example	3
1.3	Norms and Spectral Radii	7
1.4	Bounds for the Spectral Radius of a Matrix and Directed Graphs	16
1.5	Diagonally Dominant Matrices	22
	Bibliography and Discussion	24
<b>2</b>	<b>Non-Negative Matrices</b>	<b>26</b>
2.1	Spectral Radii of Non-negative Matrices	26
2.2	Cyclic and Primitive Matrices	35
2.3	Reducible Matrices	45
2.4	Non-negative Matrices and Directed Graphs	48
	Bibliography and Discussion	53
<b>3</b>	<b>Basic Iterative Methods and Comparison Theorems</b>	<b>56</b>
3.1	The Point Jacobi, Gauss-Seidel, and Successive Overrelaxation Iterative Methods	56
3.2	Average Rates of Convergence	61
3.3	The Stein-Rosenberg Theorem	68
3.4	The Ostrowski-Reich Theorem	75
3.5	Stieltjes Matrices and $M$ -Matrices	81
3.6	Regular Splittings of Matrices	87
	Bibliography and Discussion	94
<b>4</b>	<b>Successive Overrelaxation Iterative Methods</b>	<b>97</b>
4.1	$p$ -Cyclic Matrices	97
4.2	The Successive Overrelaxation Iterative Method for $p$ -Cyclic Matrices	105

**x TABLE OF CONTENTS**

4.3 Theoretical Determination of an Optimum Relaxation Factor	109
4.4 Extensions of the $p$ -Cyclic Theory of Matrices	115
4.5 Asymptotic Rates of Convergence	127
Bibliography and Discussion	129
<b>5 Semi-Iterative Methods</b>	<b>132</b>
5.1 Semi-iterative Methods and Chebyshev Polynomials	132
5.2 Relationship of Semi-Iterative Methods to Successive Over-relaxation Iterative Methods	141
5.3 Comparison of Average Rates of Convergence: Weakly Cyclic Case	149
5.4 Cyclic Reduction and Related Iterative Methods	154
Bibliography and Discussion	159
<b>6 Derivation and Solution of Elliptic Difference Equations</b>	<b>161</b>
6.1 A Simple Two-Point Boundary-Value Problem	161
6.2 General Second-Order Ordinary Differential Equations	173
6.3 Derivation of Finite Difference Approximations in Higher Dimensions	181
6.4 Factorization Techniques and Block Iterative Methods	194
6.5 Asymptotic Convergence Rates for the Model Problem	201
Bibliography and Discussion	205
<b>7 Alternating-Direction Implicit Iterative Methods</b>	<b>209</b>
7.1 The Peaceman-Rachford Iterative Method	209
7.2 The Commutative Case	219
7.3 The Noncommutative Case	232
7.4 Variants of the Peaceman-Rachford Iterative Method	240
Bibliography and Discussion	247
<b>8 Matrix Methods for Parabolic Partial Differential Equations</b>	<b>250</b>
8.1 Semi-Discrete Approximation	250
8.2 Essentially Positive Matrices	257
8.3 Matrix Approximations for $\exp(-tS)$	262
8.4 Relationship with Iterative Methods for Solving Elliptic Difference Equations	270
Bibliography and Discussion	279
<b>9 Estimation of Acceleration Parameters</b>	<b>283</b>
9.1 Application of the Theory of Non-Negative Matrices	283
9.2 Application of Isoperimetric Inequalities	291
Bibliography and Discussion	297

<b>Appendix A</b>	<b>298</b>
<b>Appendix B</b>	<b>302</b>
<b>Bibliography</b>	<b>305</b>
<b>Index</b>	<b>319</b>