

Contents

Introduction	1
1 Low-Rank Matrices and Matrix Partitioning	9
1.1 Low-Rank Matrices	9
1.1.1 Efficient Representation	10
1.1.2 Adding and Multiplying Low-Rank Matrices	12
1.1.3 Approximation by Low-Rank Matrices	13
1.1.4 Singular Value Decomposition of Low-Rank Matrices	15
1.1.5 Approximate Addition of Low-Rank Matrices	16
1.1.6 Agglomerating Low-Rank Blocks	18
1.2 Structured Low-Rank Matrices	19
1.3 Admissible Partitions	21
1.3.1 Tensor vs. Hierarchical Partitions	25
1.4 Cluster Trees	29
1.4.1 Construction of Cluster Trees	33
1.4.2 Example: An Easily Analyzed Partition	41
1.5 Block Cluster Trees	43
2 Hierarchical Matrices	49
2.1 The Set of Hierarchical Matrices	50
2.2 Matrix-Vector Multiplication	52
2.3 Parallel Matrix-Vector Multiplication	53
2.3.1 Parallelization for Usual Matrices	54
2.3.2 Non-Uniform Block Distributions	55
2.3.3 Numerical Experiments	60
2.4 Blockwise and Global Norms	63
2.5 Adding $\mathcal{H}$ -Matrices	65
2.5.1 Preserving Positivity	66
2.6 Coarsening $\mathcal{H}$ -Matrices	69
2.7 Multiplying $\mathcal{H}$ -Matrices	74
2.7.1 Product Block Cluster Tree	74

2.7.2	Preserving the Original Block Structure	77
2.7.3	Rounded Multiplication	79
2.7.4	Multiplication of Hierarchical and Semi-Separable Matrices	80
2.8	Hierarchical Inversion	83
2.9	Computing the $\mathcal{H}$ -Matrix LU Decomposition	85
2.10	Hierarchical QR Decomposition	87
2.11	$\mathcal{H}^2$ -Matrices and Fast Multipole Methods	90
2.12	Using Hierarchical Matrices for Preconditioning	92
2.12.1	Hermitian Positive Definite Coefficient Matrices	94
2.12.2	Non-Hermitian Coefficient Matrices	97
3	Approximation of Discrete Integral Operators	99
3.1	Boundary Integral Formulations	104
3.2	Asymptotic Smoothness of Kernel Functions	109
3.2.1	The Biharmonic Equation	114
3.3	Approximation by Degenerate Kernels	116
3.3.1	Degenerate Kernels through Taylor Expansion	121
3.3.2	Degenerate Kernels through Interpolation	123
3.3.3	Another Kind of Approximation	128
3.3.4	Matrix Approximation Error	134
3.4	Adaptive Cross Approximation (ACA)	139
3.4.1	The Algorithm	140
3.4.2	Error Analysis	142
3.4.3	The Right Choice of Rows	148
3.4.4	Overall Complexity	152
3.4.5	Numerical Experiments	153
3.4.6	Parallelization of ACA	163
3.5	A Recompression Technique for ACA (RACA)	169
3.5.1	Approximation Using Chebyshev Polynomials	172
3.5.2	Evaluation of the Approximation	173
3.5.3	Least Squares Approximation	175
3.5.4	Numerical Results	178
3.6	Preconditioning with Low-Accuracy Approximations	180
3.6.1	Dirichlet Problem	183
3.6.2	Neumann Problem	184
3.6.3	Mixed Boundary Value Problems	187
4	Application to Finite Element Discretizations	193
4.1	Approximating FE Matrix Inverses	199
4.1.1	Inverses of Banded Matrices	200
4.1.2	Approximating the Inverse Mass Matrix	204
4.1.3	An Algebraic Approach to the Approximation of the Inverse	206
4.1.4	Degenerate Approximation of the Green's Function	209

4.1.5	Approximation of Discrete Operators	218
4.1.6	Numerical Experiments	222
4.2	Schur Complements	229
4.3	Hierarchical LU Decomposition	232
4.3.1	Approximating Schur Complements Hierarchically	234
4.3.2	Constructing the Factors $L_{\mathcal{H}}$ and $U_{\mathcal{H}}$	236
4.4	Numerical Experiments with the $\mathcal{H}$ -Matrix LU Factorization	238
4.4.1	Two-Dimensional Diffusion	239
4.4.2	Convection-Diffusion Problems	244
4.4.3	Three-Dimensional Diffusion	245
4.5	Nested Dissection LU Factorization	248
4.5.1	Matrix Partitioning	249
4.5.2	Approximation of the Factors of the LU Decomposition	250
4.5.3	Numerical Results	253
4.5.4	Parallel Approximate LU Factorization	253
4.6	Solving Nonlinear Problems with Broyden Updates	257
4.6.1	Broyden Updates	260
4.6.2	An Update Method for the LU Decomposition	261
4.6.3	The Influence of Truncation Errors	264
4.6.4	Numerical Experiments	265
References		269
Appendix		281
Index		289