

Figure 1: Convergence for both MIRES and GMRES

PURDUE UNIVERSITY \cdot CS 51500 MATRIX COMPUTATIONS

 $\begin{array}{c} {\rm HOMEWORK} \\ {\it Jun~Cheng} \\ {\it December~10,~2015} \end{array}$

Problem 0: Homework checklist

✓I didn't talk with any one about this homework.

 \checkmark Source-code are included at the end of this document.

Problem 1:

- 1. The convergence plots are shown in Figure ??.
- 2. If we use a ichol incomplete Cholesky preconditioner it will take 319 iterations to converge. MINRES doesn't benefit from and incomplete Cholesky

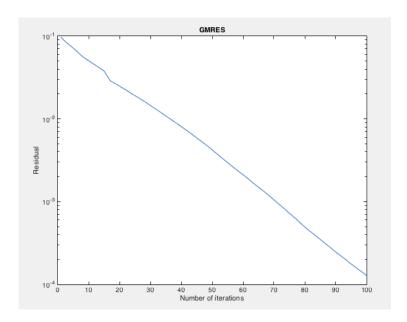


Figure 2: GMRES with ichol

preconditioner. Figure \ref{shows} shows the convergence of GMRES with incomplete Cholesky preconditioner.