Marko Huhtanen SPLITTINGS FOR ITERATIVE SOLUTION OF LINEAR SYSTEMS

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Consider iteratively solving a linear system

$$Ax = b, (1)$$

with invertible $A \in \mathbb{C}^{n \times n}$ and $b \in \mathbb{C}^n$, by splitting the matrix A as

$$A = L + R, (2)$$

where L and R are both readily invertible. In such a case the recently introduced residual minimizing Krylov subspace method [1] can be executed, allowing, in a certain sense, preconditioning simultaneously with L and R.

Splitting satisfying (2) result either form the structure of the problem, or are algebraic. Splittings of Gauss-Seidel type belong to the latter category. In this talk we discuss such splittings of A.

This is joint work with Mikko Byckling.

Bibliography

[1] M. Huhtanen and O. Nevanlinna, *A minimum residual algo*rithm for solving linear systems, submitted manuscript available at www.math.hut.fi/~mhuhtane/index.html.