

Stationary Iterative Methods and Krylov Subspace Methods

Kui Du

kuidu@xmu.edu.cn

School of Mathematical Sciences, Xiamen University

<https://kuidu.github.io>

Outline

- ① Stationary Iterative Methods
- ② Krylov Subspace Methods
- ③ Preconditioning
- ④ Summary

Stationary Iterative Methods

- Consider a linear system of equations

$$\mathbf{Ax} = \mathbf{b}, \quad \mathbf{A} \in \mathbb{R}^{n \times n}, \quad \mathbf{b} \in \mathbb{R}^n.$$

- A *splitting* of $\mathbf{A} \in \mathbb{R}^{n \times n}$ is a decomposition

$$\mathbf{A} = \mathbf{M} - \mathbf{N},$$

with \mathbf{M} nonsingular.

- The equation

$$\mathbf{Ax} = (\mathbf{M} - \mathbf{N})\mathbf{x} = \mathbf{b}$$

implies

$$\mathbf{x} = \mathbf{M}^{-1}\mathbf{Nx} + \mathbf{M}^{-1}\mathbf{b} := \mathbf{Rx} + \mathbf{c}.$$

Given a starting vector \mathbf{x}_0 , we obtain an iterative method

$$\mathbf{x}_{k+1} = \mathbf{Rx}_k + \mathbf{c}, \quad k = 0, 1, 2, \dots$$

Stationary Iterative Methods

- Correction form

$$\mathbf{x}_{k+1} = \mathbf{x}_k + \mathbf{M}^{-1}\mathbf{r}_k,$$

where the residual

$$\mathbf{r}_k = \mathbf{b} - \mathbf{A}\mathbf{x}_k.$$

- Error recurrence

$$\mathbf{e}_k = \mathbf{x} - \mathbf{x}_k, \quad \mathbf{e}_{k+1} = \mathbf{M}^{-1}\mathbf{N}\mathbf{e}_k$$

- Difference recurrence

$$\mathbf{d}_k = \mathbf{x}_{k+1} - \mathbf{x}_k, \quad \mathbf{d}_{k+1} = \mathbf{M}^{-1}\mathbf{N}\mathbf{d}_k$$

- Residual recurrence

$$\mathbf{r}_{k+1} = (\mathbf{I} - \mathbf{A}\mathbf{M}^{-1})\mathbf{r}_k = \mathbf{N}\mathbf{M}^{-1}\mathbf{r}_k.$$

Stationary Iterative Methods

- Convergence criterion

The iteration $\mathbf{x}_{k+1} = \mathbf{R}\mathbf{x}_k + \mathbf{c}$ converges to the solution of $\mathbf{A}\mathbf{x} = \mathbf{b}$ for all starting vectors \mathbf{x}_0 if and only if $\rho(\mathbf{R}) < 1$.

- Desirable splitting

$\mathbf{R}\mathbf{v} = \mathbf{M}^{-1}\mathbf{N}\mathbf{v}$ and $\mathbf{c} = \mathbf{M}^{-1}\mathbf{b}$ are easy to evaluate, and $\rho(\mathbf{R})$ is small (< 1).

- Examples

- (1). Jacobi's method
- (2). Gauss–Seidel method
- (3). SOR(ω)
- (4). Domain decomposition methods
- (5). Multigrid methods

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Generalized Minimal Residual Method (GMRES)

- **Idea of GMRES:** Consider a nonsingular linear system

$$\mathbf{Ax} = \mathbf{b}, \quad \mathbf{A} \in \mathbb{R}^{n \times n}, \quad \mathbf{b} \in \mathbb{R}^n.$$

For any initial guess \mathbf{x}_0 , at step k , GMRES finds the k th approximate solution

$$\mathbf{x}_k = \underset{\mathbf{x} \in \mathbf{x}_0 + \mathcal{K}_k(\mathbf{A}, \mathbf{r}_0)}{\operatorname{argmin}} \quad \|\mathbf{b} - \mathbf{Ax}\|_2,$$

where $\mathbf{r}_0 := \mathbf{b} - \mathbf{Ax}_0$ and

$$\mathcal{K}_k(\mathbf{A}, \mathbf{r}_0) = \operatorname{span}\{\mathbf{r}_0, \mathbf{Ar}_0, \dots, \mathbf{A}^{k-1}\mathbf{r}_0\}.$$

For the residual $\mathbf{r}_k = \mathbf{b} - \mathbf{Ax}_k$, we have

$$\|\mathbf{r}_k\|_2 = \min_{\mathbf{x} \in \mathbf{x}_0 + \mathcal{K}_k(\mathbf{A}, \mathbf{r}_0)} \|\mathbf{b} - \mathbf{Ax}\|_2 \quad \text{and} \quad \mathbf{r}_k \perp \mathbf{AK}_k.$$

Conjugate Gradient (CG)

- Idea of CG: Consider an SPD linear system

$$\mathbf{Ax} = \mathbf{b}, \quad \mathbf{A} \in \mathbb{R}^{n \times n}, \quad \mathbf{b} \in \mathbb{R}^n.$$

For initial guess \mathbf{x}_0 , at step k , the conjugate gradient method finds an approximate solution

$$\mathbf{x}_k \in \mathbf{x}_0 + \mathcal{K}_k(\mathbf{A}, \mathbf{r}_0)$$

satisfying

$$\mathbf{r}_k := \mathbf{b} - \mathbf{Ax}_k \perp \mathcal{K}_k(\mathbf{A}, \mathbf{r}_0),$$

where

$$\mathcal{K}_k(\mathbf{A}, \mathbf{r}_0) := \text{span}\{\mathbf{r}_0, \mathbf{Ar}_0, \dots, \mathbf{A}^{k-1}\mathbf{r}_0\}.$$

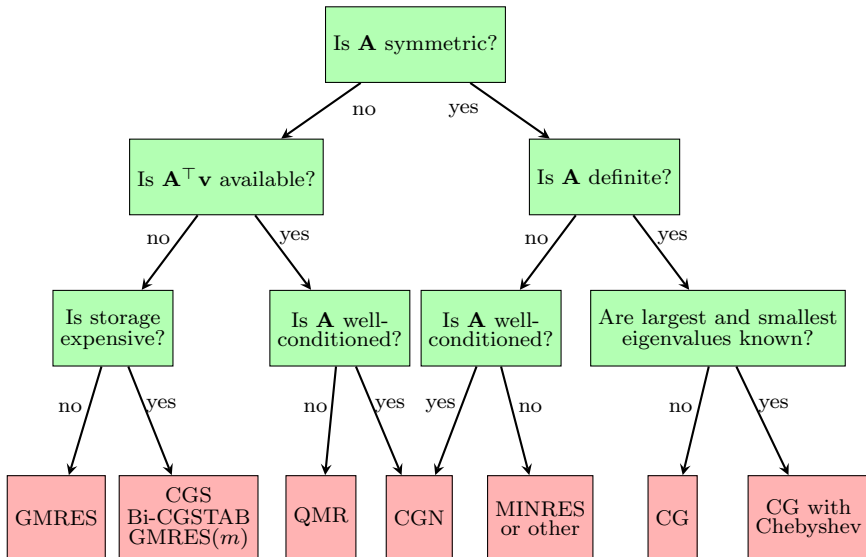
We have

$$\|\mathbf{x} - \mathbf{x}_k\|_{\mathbf{A}} = \min_{\mathbf{z} \in \mathbf{x}_0 + \mathcal{K}_k(\mathbf{A}, \mathbf{r}_0)} \|\mathbf{x} - \mathbf{z}\|_{\mathbf{A}}.$$

Krylov Subspace Methods

- **Matrix-free implementation:** $\mathbf{A}\mathbf{v}$ and $\mathbf{A}^\top \mathbf{v}$ are enough.
- GMRES = generalized minimal residual; MINRES
- CG = conjugate gradient; CGN; CGLS; LSQR
- Bi-CG = bi-conjugate gradient
COCG = Bi-CG for complex symmetric systems
- CGS = conjugate gradients squares
transpose free, but is twice as erratic
- Bi-CGSTAB = stabilized Bi-CG (via stabilizing CGS)
Significantly smooths the convergence of Bi-CG, **transpose free**
- QMR = quasi-minimal residuals
Pronounced effect on the smoothness of convergence
- TFQMR = transpose-free QMR
transpose free and smooth convergence of QMR
- ...

Decision Tree for Choosing Krylov Solvers



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Preconditioning

- To improve the convergence of Krylov subspace methods, it is important to have a preconditioner (**suitable approximation for the original coefficient matrix \mathbf{A}**), denoted by \mathbf{M} .
- Left preconditioning, i.e.,

$$\mathbf{M}^{-1}\mathbf{A}\mathbf{x} = \mathbf{M}^{-1}\mathbf{b}.$$

- Right preconditioning is often used, i.e.,

$$\mathbf{A}\mathbf{M}^{-1}\mathbf{z} = \mathbf{b}, \quad \mathbf{x} = \mathbf{M}^{-1}\mathbf{z},$$

because it produces the unpreconditioned residual.

- If \mathbf{M} is SPD, two-sided preconditioning:

$$\mathbf{M} = \mathbf{L}\mathbf{L}^\top, \quad (\mathbf{L}^{-1}\mathbf{A}\mathbf{L}^{-\top})\mathbf{L}^\top\mathbf{x} = \mathbf{L}^{-1}\mathbf{b}.$$

Preconditioning

- How to find a good preconditioner? *It's problem dependent.*

Example. Let

$$\mathcal{A} = \begin{bmatrix} \mathbf{A} & \mathbf{B}^\top \\ \mathbf{C} & \mathbf{0} \end{bmatrix}$$

and

$$\mathcal{M} = \begin{bmatrix} \mathbf{A} & \mathbf{0} \\ \mathbf{0} & \mathbf{CA}^{-1}\mathbf{B}^\top \end{bmatrix},$$

where $\mathbf{A} \in \mathbb{R}^{m \times m}$ is invertible, and $\mathbf{B}, \mathbf{C} \in \mathbb{R}^{n \times m}$ with $m \geq n$. Assume that $-\mathbf{CA}^{-1}\mathbf{B}^\top$ is invertible.

The preconditioned matrix $\mathcal{M}^{-1}\mathcal{A}$ is diagonalizable and has at most three distinct eigenvalues

$$1, \quad (1 + \sqrt{5})/2, \quad (1 - \sqrt{5})/2.$$

GMRES converges within three steps.

Preconditioning

- Stationary iterative methods
Any iterative technique can be used as a preconditioner.
- Algebraic preconditioning
Incomplete Cholesky or LU factorization.
- Physical approximation problem preconditioning
Constant-coefficient or symmetric approximation.
Splitting of a multi-term operator.
Dimensional splitting or ADI.
Periodic or convolution approximation.
- Polynomial preconditioning
PROXY-GMRES (SIMAX 2021).
- Multipreconditioning: Flexible GMRES
- ...

Preconditioning in Practice

- In many cases (e.g., multigrid methods and domain decomposition methods) the structure of \mathbf{M} is unknown or \mathbf{M} is expensive to compute.
- We never explicitly form \mathbf{M}^{-1} . Only the action of applying the preconditioner solve operation \mathbf{M}^{-1} to a given vector is computed in iterative methods. So $\mathbf{M}^{-1}\mathbf{z}$ must be cheap.
- Example: we would like to use a stationary method

$$\mathbf{x}_k = \mathbf{M}^{-1}\mathbf{N}\mathbf{x}_{k-1} + \mathbf{M}^{-1}\mathbf{b}$$

as a preconditioner, but we do not know explicitly \mathbf{M} . If

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function xk = stationary(A,b,x0,k),
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then

$$\begin{aligned}\mathbf{M}^{-1}\mathbf{z} &= \text{stationary}(\mathbf{A}, \mathbf{z}, 0, 1), \\ \mathbf{M}^{-1}\mathbf{A}\mathbf{z} &= \mathbf{z} - \text{stationary}(\mathbf{A}, 0, \mathbf{z}, 1).\end{aligned}$$

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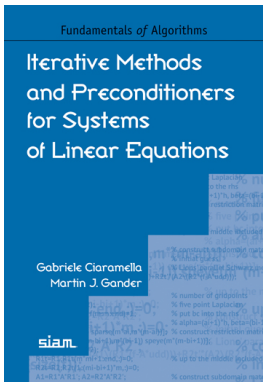
- Krylov subspace methods (with preconditioning) can be used in a **matrix-free** way.
- All the iterative methods like Jacobi, Gauss–Seidel, and SOR, should be used as preconditioners for a Krylov method. The Krylov method serves as an accelerator of convergence.
- **We never explicitly form \mathbf{M}^{-1} .** Only the action of applying the preconditioner solve operation \mathbf{M}^{-1} to a given vector is computed in iterative methods.
- PETSc: the Portable, Extensible Toolkit for Scientific Computation
- Automatic selection of solvers and preconditioners???

A Reference Book

• Iterative Methods and Preconditioners for Systems of Linear Equations

Authors: Gabriele Ciaramella and Martin J. Gander

SIAM, 2022



Thanks!