Iterative Methods Documentation

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This is the class and function reference of iterative methods.

Packages in the project

- **generate**: provides **module generators** that helps generate matrix (A), system of linear equations (Ax = b) and store the generated system.
- solve: provides module solvers that helps execute iterative methods to solve the stored system.
- **visualize**: provides **module visualizers** that helps visualize performance of iterative methods.

Module generate.generators [source

class generate.generators.MatrixGenerator() [source]

Parameters

No parameters.

Attributes

No attributes.

Methods

generate_random(dim, diagonally_dominant)	Generate a random matrix.
generate_nonnegative(dim, diagonally_dominant)	Generate a nonnegative matrix.
generate_positive(dim, diagonally_dominant)	Generate a positive matrix.
generate_Z(dim, diagonally_dominant)	Generate a Z matrix.
generate_Q(dim, diagonally_dominant)	Generate a Q matrix.
generate_tridiagonal(dim, diagonally_dominant)	Generate a tridiagonal matrix.
generate_triangular(dim, diagonally_dominant, upper)	Generate a triangular matrix.
generate(dim, kind, diagonally_dominant)	Generate a given kind of matrix.

class generate.generators.System(A, x_true, b, kind, diagonally_dominant, dim) [source]

Parameters

A	numpy.ndarray	default = None	Matrix A in the system $Ax = b$.	
x_true	numpy.ndarray	default = None	True solution vector x in the system $Ax = b$.	
b	numpy.ndarray	default = None	Vector b in the system $Ax = b$.	
kind	str	default = None	Kind of a matrix A.	
			possible values: 'random', 'nonnegative', 'positive',	
			'Z', 'Q', 'tridiagonal', 'triangular_U', 'triangular_L'.	
diagonally_dominant	bool	default = None	True ensures diagonal dominance.	
dim	int	default = None	Dimension of matrix A.	

Attributes

No attributes.

Methods

No methods.

class generate.generators.SystemGenerator() [source]

Parameters

No parameters.

Attributes

mg	generate.generators.MatrixGenerator	helps generate matrix A in the system $Ax = b$.
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Methods

load(file, kind, diagonally_dominant)	Load the matrix from .mtx file.
generate(dim, kind, diagonally_dominant)	Generate a system of linear equations.

Module solve.solvers [source]

class solve.solvers.IterativeSolver(system, diagonal_list, x = None, use_modified_method=False, compute_spectral_radius=False, copy=True, warm_start=False) [source]

Parameters

system	generate.generators.System	default = None	System $Ax = b$ that is to be solved.
diagonal_list	list	default = None	List of indices of diagonal.
X	numpy.ndarray	default = None	Initial guess of a solution vector.
use_modified_method	bool	default = False	If False, uses standard iterative method.
			If True, uses modified iterative method.
compute_spectral_radius	bool	default = False	If True, computes spectral radius of
			iteration matrix.
copy	bool	default = True	If True, copies the given system.
warm_start	bool	default = False	If True, reuses the solution of previous
			call as initial guess of a solution vector.

Attributes

A	numpy.ndarray	Matrix A in the system of linear equations $Ax = b$.
b	numpy.ndarray	Vector b in the system of linear equations $Ax = b$.
n	int	Dimension of a matrix A.
kind	str	Kind of a matrix A.
noi	int	Number of iterations taken for convergence.
x_true	numpy.ndarray	True solution vector.
zero_check_passed	bool	If True, diagonal of A contains 0.
splitted	bool	If True, iteration matrix T and vector c in the iteration equation have been
		computed.
spectral_radius	float	Spectral radius of iteration matrix T.
l_inf_values	list	List of $ x-x^* _{\infty}$ values for every iteration until convergence.
converged	bool	If True, convergence has been achieved.
X	numpy.ndarray	Solution vector to which the iterations converged.

Methods

zero_along_diagonal()	Check if there is a 0 along the diagonal.
all_ones_along_diagonal()	Check if all diagonal elements are 1.
make_diagonal_zero(diagonal_index)	Apply transformations to make diagonals represented by diagonal_index 0.
compute_spectral_radius()	Compute spectral radius of iteration matrix.
iterate(tol, max_iters)	Perform iterations of the iteration equation.
solve(tol, max_iters)	Solve the system of linear equations $Ax = b$.

class solve.solvers.Jacobi(system, x = None, use_modified_method=False, compute_spectral_radius=False, copy=True, warm_start=False, diagonal_list=[1]) [source]

Inherits solve.solvers.IterativeSolver.

Parameters

system	generate.generators.System	default = None	System $Ax = b$ that is to be solved.
X	numpy.ndarray	default = None	Initial guess of a solution vector.
use_modified_method	bool	default = False	If False, uses standard jacobi method.
			If True, uses modified jacobi method.
compute_spectral_radius	bool	default = False	If True, computes spectral radius of
			iteration matrix.
copy	bool	default = True	If True, copies the given system.
warm_start	bool	default = False	If True, reuses the solution of previous
			call as initial guess of a solution vector.
diagonal_list	list	default = [1]	List of indices of diagonal.

Attributes

T	numpy.ndarray	Iteration matrix T in the iteration equation.
c	numpy.ndarray	Vector c in the iteration equation.

Methods

split() Perform the usual splitting and compute iteration matrix T and vector c in the iteration equation $x^{(k+1)} = Tx^{(k)} + c$

class solve.solvers.GaussSeidel(system, x = None, use_modified_method=False, compute_spectral_radius=False, copy=True, warm_start=False, diagonal_list=[1]) [source]

Inherits solve.solvers.IterativeSolver.

Parameters

system	generate.generators.System	default = None	System $Ax = b$ that is to be solved.
X	numpy.ndarray	default = None	Initial guess of a solution vector.
use_modified_method	bool	default = False	If False, uses standard jacobi method.
			If True, uses modified jacobi method.
compute_spectral_radius	bool	default = False	If True, computes spectral radius of
			iteration matrix.
copy	bool	default = True	If True, copies the given system.

warm_start	bool	default = False	If True, reuses the solution of previous
			call as initial guess of a solution vector.
diagonal_list	list	default = [1]	List of indices of diagonal.

Attributes

T	numpy.ndarray	Iteration matrix T in the iteration equation.
c	numpy.ndarray	Vector c in the iteration equation.

Methods

split() Perform the usual splitting and compute iteration matrix T and vector c in the iteration equation $x^{(k+1)} = Tx^{(k)} + c$

class solve.solvers.Milaszewicz(system, k, method='jacobi', x = None, use_modified_method=False, compute_spectral_radius=False, copy=True, warm_start=False, diagonal_list=[1]) [source]

Parameters

system	generate.generators.System	default = None	System $Ax = b$ that is to be solved.
k	int	default = None	Value of k in milaszewicz method.
method	str	default = 'jacobi'	Method flag that decides the usual
			splitting and iteration matrix T as well
			as vector c in the iteration equation $\mathbf{x}^{(k+1)}$
			$= Tx^{(k)} + C$
X	numpy.ndarray	default = None	Initial guess of a solution vector.
use_modified_method	bool	default = False	If False, uses standard jacobi method.
			If True, uses modified jacobi method.
compute_spectral_radius	bool	default = False	If True, computes spectral radius of
			iteration matrix.
copy	bool	default = True	If True, copies the given system.
warm_start	bool	default = False	If True, reuses the solution of previous
			call as initial guess of a solution vector.
diagonal_list	list	default = [1]	List of indices of diagonal.

Attributes

solver	solve.solvers.Jacobi if method = 'jacobi'.	Solver that performs usual splitting and
	solve.solvers.GaussSeidel if method = 'gauss_seidel'	executes iterations.
solver_name	str	Name of the solver.

Methods

perform_elimination()	Perform the gaussian elimination steps of milaszewicz method.	
solve(tol, max_iters)	Solve the system of linear equations $Ax = b$.	

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Module visualize.visualizers [source]

Functions

show_l_inf_plot(kind, dim, method, spectral_radius,	Show a scatter plot with iteration number on x-axis and
l_inf_values, s, folder)	$\ \mathbf{x}-\mathbf{x}^*\ _{\infty}$ on y-axis.
show_iterations_plot(kind, dim, y, iteration_values,	Show a horizontal bar chart with number of iterations on x-
s, color, folder)	axis and iterative method on y-axis.
show_spectral_radius_plot(kind, dim, y,	Show a horizontal bar chart with spectral radius on x-axis and
spectral_radius_values, s, color, folder)	iterative method on y-axis.

Dependencies

Iterative methods package uses following standard libraries.

1. operator

Iterative methods package uses following third-party libraries.

- 1. matplotlib
- 2. numpy
- 3. scipy
- 4. tabulate