Explicit Iterative Methods of Second Order and Approximate Inverse Preconditioners for Solving Complex Computational Problems

Anastasia-Dimitra Lipitakis

Department of Informatics and Telematics, Harokopio University, Athens, Greece
Email: adlipitas@hua.gr

Abstract

Explicit Exact and Approximate Inverse Preconditioners for solving complex linear systems are introduced. A class of general iterative methods of second order is presented and the selection of iterative parameters is discussed. The second order iterative methods behave quite similar to first order methods and the development of efficient preconditioners for solving the original linear system is a decisive factor for making the second order iterative methods superior to the first order iterative methods. Adaptive preconditioned Conjugate Gradient methods using explicit approximate preconditioners for solving efficiently large sparse systems of algebraic equations are also presented. The generalized Approximate Inverse Matrix techniques can be efficiently used in conjunction with explicit iterative schemes leading to effective composite semi-direct solution methods for solving large linear systems of algebraic equations.

Keywords

Approximate Inverse Preconditioners, Iterative Methods, Second Order Iterative Schemes, Exact Inverse Methods, Approximate Inverse, Explicit Preconditioning, Conjugate Gradients, Convergence Analysis

1. Introduction

During the last decades, considerable research effort has been directed to the solution of complex linear and nonlinear systems of algebraic equation by using a class of iterative methods. This class includes the conjugate gradient method and its hybrid multi-variants. The conjugate gradient method originally introduced by Hestenes and Stiefel [1], was a direct solution method but later on has been extensively used as an iterative method for solving efficiently large sparse linear

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Table of Contents Iterative Methods For Approximate Solution Of Inverse Problems

1. Understanding the eBook Iterative Methods For Approximate Solution Of Inverse Problems
   - The Rise of Digital Reading Iterative Methods For Approximate Solution Of Inverse Problems
   - Advantages of eBooks Over Traditional Books
2. Identifying Iterative Methods For Approximate Solution Of Inverse Problems
   - Exploring Different Genres
   - Considering Fiction vs. Non-Fiction
   - Determining Your Reading Goals
3. Choosing the Right eBook Platform
   - Popular eBook Platforms
   - Features to Look for in an Iterative Methods For Approximate Solution Of Inverse Problems
   - User-Friendly Interface
4. Exploring eBook Recommendations from Iterative Methods For Approximate Solution Of Inverse Problems
   - Personalized Recommendations
   - Iterative Methods For Approximate Solution Of Inverse Problems User Reviews and Ratings
   - Iterative Methods For Approximate Solution Of Inverse Problems and Bestseller Lists
5. Accessing Iterative Methods For Approximate Solution Of Inverse Problems Free and Paid eBooks
   - Iterative Methods For Approximate Solution Of Inverse Problems Public Domain eBooks
   - Iterative Methods For Approximate Solution Of Inverse Problems eBook Subscription Services
   - Iterative Methods For Approximate Solution Of Inverse Problems Budget-Friendly Options
6. Navigating Iterative Methods For Approximate Solution Of Inverse Problems eBook Formats

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