

Contents

Declaration of Authorship	v
Abstract	ix
1 Introduction	1
1.1 Objectives	2
1.2 Preliminaries and Basic Concepts	4
1.3 Overview on Iterative Methods	7
1.3.1 Basic Iterative Methods	8
1.3.2 Krylov Subspace Methods	9
1.3.3 Iterative Methods for General Matrices	11
1.3.4 Iterative Methods for Least Squares Problems	13
1.4 Preconditioning	15
1.4.1 Generalities	15
1.4.2 Jacobi, GS and SOR preconditioners	18
1.4.3 Incomplete LU and Cholesky preconditioners	18
1.4.4 Convergence Criteria	19
1.5 Background and objectives of the thesis	19
1.5.1 Almost Symmetric Problems	20
1.5.2 Modified and Rank Deficient Least Squares Problems	22
Modified Least Squares Problems	23
Rank Deficient Least Squares Problems	24
2 General Updated Preconditioner Method	27
2.1 Sherman-Morrison and Woodbury formulas	27
2.2 Schur Complement	28
2.3 Preconditioner Computation and Application	30
2.4 Equivalent Augmented System	32
3 Preconditioners for Almost Symmetric Linear Systems	35
3.1 Introduction	35
3.2 Updated preconditioner method	36
3.3 Approximation properties of the updated preconditioner	38
3.4 Low-rank approximation of the skew-symmetric part	45
3.5 Numerical Experiments	50
3.5.1 A class of simple examples	51
3.5.2 The Bratu problem and Love's equation	55

3.5.3	Problems from the University of Florida sparse matrix collection	57
3.6	Conclusions	59
4	Updating Preconditioners for Modified Least Squares Problems	63
4.1	Introduction	63
4.2	Preconditioner update computation and application	65
4.3	Updating preconditioners: Overdetermined case	67
4.3.1	Adding equations to an overdetermined system	67
4.3.2	Removing equations from an overdetermined system	68
4.3.3	Adding and removing equations from an overdetermined system	69
4.3.4	Adding columns to an overdetermined system	70
4.3.5	Removing columns from an overdetermined system	71
4.3.6	Adding and removing columns from an overdetermined system	72
4.4	Updating preconditioners: Underdetermined case	72
4.4.1	Adding equations	73
4.4.2	Removing equations	73
4.4.3	Adding and removing equations	74
4.4.4	Adding columns	74
4.4.5	Removing columns	74
4.4.6	Adding and removing columns	75
4.5	Numerical experiments	76
4.6	Conclusions	87
5	Preconditioners for rank deficient least squares problems	91
5.1	Introduction	91
5.2	Updated preconditioner method	92
5.2.1	Preconditioner computation	94
5.2.2	Preconditioner application	94
5.3	Numerical environment	95
5.4	Numerical experiments	97
5.4.1	Study of the convergence criteria and choice of α	97
5.4.2	Results	102
5.5	Conclusions	103
General conclusions		105
Bibliography		107