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

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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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Iterative Methods for Approximate Solution of Inverse Problems A.B. Bakushinsky,M.Yu. Kokurin,2007-09-28 This volume presents a unified approach to constructing iterative methods for solving irregular operator equations and provides rigorous theoretical analysis for several classes of these methods The analysis of methods includes convergence theorems as well as necessary and sufficient conditions for their convergence at a given rate The principal groups of methods studied in the book are iterative processes based on the technique of universal linear approximations stable gradient type processes and methods of stable continuous approximations Compared to existing monographs and textbooks on ill posed problems the main distinguishing feature of the presented approach is that it doesn t require any structural conditions on equations under consideration except for standard smoothness conditions This allows to obtain in a uniform style stable iterative methods applicable to wide classes of nonlinear inverse problems Practical efficiency of suggested algorithms is illustrated in application to inverse problems of potential theory and acoustic scattering The volume can be read by anyone with a basic knowledge of functional analysis The book will be of interest to applied mathematicians and specialists in mathematical modeling and inverse problems **Iterative Methods for Approximate Solution of Inverse Problems** A. B. Bakushinsky,M. Yu. Kokurin,2014-09-01 Numerical Methods for the Solution of Ill-Posed Problems A.N. Tikhonov,A. Goncharsky,V.V. Stepanov,Anatoly G. Yagola,2013-03-09 Many problems in science technology and engineering are posed in the form of operator equations of the first kind with the operator and RHS approximately known But such problems often turn out to be ill posed having no solution or a non unique solution and or an unstable solution Non existence and non uniqueness can usually be overcome by settling for generalised solutions leading to the need to develop regularising algorithms The theory of ill posed problems has advanced greatly since A N Tikhonov laid its foundations the Russian original of this book 1990 rapidly becoming a classical monograph on the topic The present edition has been completely updated to consider linear ill posed problems with or without a priori constraints non negativity monotonicity convexity etc Besides the theoretical material the book also contains a FORTRAN program library Audience Postgraduate students of physics mathematics chemistry economics engineering Engineers and scientists interested in data processing and the theory of ill posed problems **KWIC Index for Numerical Algebra** Alston Scott Householder,1972 Iterative Regularization Methods for Nonlinear Ill-posed Problems Barbara Kaltenbacher,Andreas Neubauer,Otmar Scherzer,2008 Nonlinear inverse problems appear in many applications and typically they lead to mathematical models that are ill posed i e they are unstable under data perturbations Those problems require a regularization i e a special numerical treatment This book presents regularization schemes which are based on iteration methods e g nonlinear Landweber iteration level set methods multilevel methods and Newton type methods *Experimental and Numerical Methods for Solving Ill-posed Inverse Problems* Randall L. Barbour,M. A. Fiddy,Mark Joseph Carvlin,Society of Photo-optical Instrumentation Engineers,1995 **Non-iterative**

Methods for Solving Operator Equations of the First Kind John W. Hilgers,1973 The paper compares the reproducing kernel Hilbert space method for solving integral equations of the first kind with Tihonov regularization The methods are theoretically identical and differ in practice only in the way discretization is introduced Numerical examples are given Author   **Computational Methods in Applied Mathematics** ,2004   **Inverse Problems in Engineering** Keith A. Woodbury,2000   **The Inverse Problem** Heinz Lübbig,1995 This volume is in honour of Hermann von Helmholtz one of the most famous founders of science in the nineteenth century who also stood at the gateway from classical to modern physics and philosophy Emphasized is the role of inverse methodology in understanding the concept and theory of physical observation The volume is concerned with strategies that deal with inference from experimentally observed data regarding the source generating the signal that is with the logical inversion of cause and effect The significance is shown of the need for an interpretation of the data which stems from the amount of theory involved in physical experiments This problem was raised in an early work of Helmholtz 1853 Since then a powerful mathematical tool has been developed that finds application today in a broad range of problems in physics and physiology suitable not only for interpretation purposes but also useful as a constructive strategy The contents of this volume indicate the meaning of inverse methodology within various selected physical and medical contexts A scientific biography and a presentation of Helmholtz s epistemology indicate his outstanding position in natural philosophy   Nonlinearity ,2007   **Mathematical Reviews** ,1998   Inverse and Ill-Posed Problems Heinz W. Engl,C. W. Groetsch,2014-05-10 Inverse and Ill Posed Problems is a collection of papers presented at a seminar of the same title held in Austria in June 1986 The papers discuss inverse problems in various disciplines mathematical solutions of integral equations of the first kind general considerations for ill posed problems and the various regularization methods for integral and operator equations of the first kind Other papers deal with applications in tomography inverse scattering detection of radiation sources optics partial differential equations and parameter estimation problems One paper discusses three topics on ill posed problems namely the imposition of specified types of discontinuities on solutions of ill posed problems the use of generalized cross validation as a data based termination rule for iterative methods and also a parameter estimation problem in reservoir modeling Another paper investigates a statistical method to determine the truncation level in Eigen function expansions and for Fredholm equations of the first kind where the data contains some errors Another paper examines the use of singular function expansions in the inversion of severely ill posed problems arising in confocal scanning microscopy particle sizing and velocimetry The collection can benefit many mathematicians students and professor of calculus statistics and advanced mathematics   **Cornelius Lanczos, Collected Published Papers with Commentaries** Cornelius Lanczos,1998   Surveys on Solution Methods for Inverse Problems David Colton,Heinz W. Engl,Alfred K. Louis,Joyce McLaughlin,William Rundell,2012-12-06 Inverse problems are concerned with determining causes for observed or desired effects Problems of this type appear in many application fields both in science and in engineering The

mathematical modelling of inverse problems usually leads to ill posed problems i e problems where solutions need not exist need not be unique or may depend discontinuously on the data For this reason numerical methods for solving inverse problems are especially difficult special methods have to be developed which are known under the term regularization methods This volume contains twelve survey papers about solution methods for inverse and ill posed problems and about their application to specific types of inverse problems e g in scattering theory in tomography and medical applications in geophysics and in image processing The papers have been written by leading experts in the field and provide an up to date account of solution methods for inverse problems   *IMACS '91* Robert Vichnevetsky,John James Henry Miller,1991   *International Aerospace Abstracts* ,1997   **Comprehensive Dissertation Index: Mathematics & statistics. Physics, A-E** ,1984   **An Index and Other Useful Information, 501-1000** Albrecht Dold,Beno Eckmann,1984   **Symposium on Antenna Technology and Applied Electromagnetics** ,1986

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