

# 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

# Iterative Methods For Approximate Solution Of Inverse Problems

**A.B. Bakushinsky, M.Yu. Kokurin**

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**Computational Methods in Applied Mathematics** ,2004 **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 *Chinese Journal of Numerical Mathematics and Applications*, 2001 *Moscow University Computational Mathematics and Cybernetics* Moskovskii gosudarstvennyi universitet im. M.V. Lomonosova, 1995 **Cornelius Lanczos, Collected Published Papers with Commentaries** Cornelius Lanczos, 1998 *Doklady*, 1993 *NASA Conference Publication*, 1979 *Advanced Technology Airfoil Research*, 1979 *Advanced Technology Airfoil Research, Volume 1, Part 1*, 1979 *Expanded Abstracts with Biographies*, 1986 *International Aerospace Abstracts*, 1996 **Nonlinearity**, 2007 **Science** John Michels, 1880 Since Jan 1901 the official proceedings and most of the papers of the American Association for the Advancement of Science have been included in **Science** **Reviews in Numerical Analysis, 1980-86**, 1987 These five volumes bring together a wealth of bibliographic information in the area of numerical analysis Containing over 17 600 reviews of articles books and conference proceedings these volumes represent all the numerical analysis entries that appeared in Mathematical Reviews between 1980 and 1986 Author and key indexes appear at the end of volume 5

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