

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

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How to cite this paper: Lipitakis, A.-D. (2020) Explicit Iterative Methods of Second Order and Approximate Inverse Preconditioners for Solving Complex Computational Problems. *Applied Mathematics*, 11, 307-327. <https://doi.org/10.4236/am.2020.114023>

Received: March 3, 2020

Accepted: April 19, 2020

Published: April 22, 2020

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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

Shasha Hu

A decorative graphic element consisting of a light blue horizontal bar with a rounded right end, and a red circular gradient shape partially visible behind it.

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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. 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 Tikhonov regularization. The methods are theoretically identical and differ in practice only in the way discretization is introduced. Numerical examples are given. Author

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 *Inverse Problems in Engineering* Keith A. Woodbury,2000 **Computational Methods in Applied Mathematics** ,2004 *Nonlinearity* ,2007 **Moscow University Computational Mathematics and Cybernetics** Moskovskii gosudarstvennyi universitet im. M.V. Lomonosova,1995 **Chinese Journal of Numerical Mathematics and Applications** ,2001 **Cornelius Lanczos, Collected Published Papers with Commentaries** Cornelius Lanczos,1998 **Izvestiya, Russian Academy of Sciences** ,1998 *Inverse Problems in Engineering* Didier Delaunay,Yvon Jarny,Keith A. Woodbury,1998 Presents 79 papers from the June 1996 conference covering a wide range of topics in the areas of mathematics mechanics and heat transfer Presented by scientists mathematicians and engineers from the U S and Europe papers include treatments of bidimensional inversion in microwave radiometric imaging iteration schemes for inverse obstacle problems and inverse approach to plasto hydrodynamic lubrication Annotation copyrighted by Book News Inc Portland OR **IMACS '91** Robert Vichnevetsky,John James Henry Miller,1991 **Doklady** ,1993 Mathematical Reviews ,1999 *Advanced Technology Airfoil Research* ,1979 **NASA Conference Publication** ,1979 *Advanced Technology Airfoil Research, Volume 1, Part 1* ,1979

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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
 - ePub, PDF, MOBI, and More
 - Iterative Methods For Approximate Solution Of Inverse Problems Compatibility with Devices
 - Iterative Methods For Approximate Solution Of Inverse Problems Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Iterative Methods For Approximate Solution Of Inverse Problems
 - Highlighting and Note-Taking Iterative Methods For Approximate Solution Of Inverse Problems
 - Interactive Elements Iterative Methods For Approximate Solution Of Inverse Problems
- 8. Staying Engaged with Iterative Methods For Approximate Solution Of Inverse Problems
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Iterative Methods For Approximate Solution Of Inverse Problems
- 9. Balancing eBooks and Physical Books Iterative Methods For Approximate Solution Of Inverse Problems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Iterative Methods For Approximate Solution Of Inverse Problems
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Iterative Methods For Approximate Solution Of Inverse Problems
 - Setting Reading Goals Iterative Methods For Approximate Solution Of Inverse Problems
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Iterative Methods For Approximate Solution Of Inverse Problems
 - Fact-Checking eBook Content of Iterative Methods For Approximate Solution Of Inverse Problems

- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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