Accepted Manuscript

A generalized shift-splitting preconditioner for complex symmetric linear systems

Cai-Rong Chen, Chang-Feng Ma



PII:S0377-0427(18)30365-0DOI:https://doi.org/10.1016/j.cam.2018.06.013Reference:CAM 11743To appear in:Journal of Computational and Applied
MathematicsReceived date :11 April 2016

Revised date : 12 April 2018

Please cite this article as: C. Chen, C. Ma, A generalized shift-splitting preconditioner for complex symmetric linear systems, *Journal of Computational and Applied Mathematics* (2018), https://doi.org/10.1016/j.cam.2018.06.013

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

A generalized shift-splitting preconditioner for complex symmetric linear systems^{*}

Cai-Rong Chen, Chang-Feng Ma^{\dagger}

(School of Mathematics and Computer Science & FJKLMAA, Fujian Normal University, Fuzhou 350117, P.R. China)

Abstract In this paper, the generalized shift-splitting (GSS) preconditioner is implemented for solving a class of generalized saddle point problems which stem from the solution of complex symmetric linear systems. The GSS preconditioner is induced by the generalized shift-splitting iterative method. Theoretical analysis shows that the generalized shift-splitting iterative method is unconditionally convergent. Some numerical experiments are provided to show the effectiveness of the proposed preconditioner.

Keywords: complex symmetric linear systems; generalized shift-splitting; convergence; preconditioner.

1 Introduction

Consider the iterative solution of the system of linear equations

$$\mathcal{A}u = b, \ \mathcal{A} \in \mathbb{C}^{n \times n}, \ u, b \in \mathbb{C}^n,$$
(1.1)

where \mathcal{A} is a complex symmetric matrix of the form

$$\mathcal{A} = W + iT, \ (i = \sqrt{-1}) \tag{1.2}$$

and $W, T \in \mathbb{R}^{n \times n}$ are symmetric matrices. Here and in the sequel, we let W be positive definite and T be positive semidefinite. Such linear systems arise in a variety of scientific

^{*}This work is supported by National Basic Research Program of China (No. 2014CB845906), and National Science Foundation of China (Nos.41725017, 41590864). It is also partially supported by the Strategic Priority Research Program (B) of the Chinese Academy of Sciences (No.XDB18010202), the CAS/CAFEA international partnership Program for creative research teams (No.KZZD-EW-TZ-19), and Fujian Natural Science Foundation (No.2016J01005).

[†]Corresponding author. Email address: macf@fjnu.edu.cn (C.-F. Ma).

Download English Version:

https://daneshyari.com/en/article/8901792

Download Persian Version:

https://daneshyari.com/article/8901792

Daneshyari.com