



INTRODUCTION TO KRYLOV SUBSPACE METHODS - 20H COURS-TD

2eme année : Majeure Mathématique : Département Informatique Mathématiques Appliquées

1	Introduction and motivations	5
2	Reliability of the calculation	11
	2.1 Backward error	12
	2.2 Sensitivity v.s. conditioning	13
	2.3 Backward stability of algorithms	16
3	Algorithm selection	17
4	Why searching solutions in Krylov subspaces	19
5	Unsymmetric Krylov solvers based on the Arnoldi procedure	21
	5.1 The FOM variants	23
	5.2 The GMRES variants	26
	5.3 Strategies for restarted GMRES	37
6	Symmetric Krylov solvers based on the Lanczos approach	41
	6.1 Lanczos algorithm for linear systems	42
	6.2 The conjugate gradient algorithm	45
7	The Lanczos biorthogonalization approach	48
	7.1 The BiCG algorithm	52
	7.2 The QMR algorithm	53
	7.3 Transpose free variant	54
8	Algebraic preconditioning techniques	59
	8.1 Driving principles	59
	8.2 Preconditioned CG	60
	8.3 Preconditioner taxonomy and location	62
	8.4 Some classical algebraic preconditioners	64
	8.5 Spectral preconditioners	67
	8.6 Flexible solver	69
9	Bibliography	71