Scientific Research Publishing

Applied Mathematics, 2020, 11, 307-327
https://www.scirp.org/journal/am
ISSN Online: 2152-7393
ISSN Print: 2152-7385

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

Didier Delaunay,Yvon Jarny,Keith A. Woodbury

Iterative Methods For Approximate Solution Of Inverse Problems:

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 Computational Methods for Inverse Problems in Imaging Marco Donatelli,Stefano Serra-Capizzano,2019-11-26 This book presents recent mathematical methods in the area of inverse problems in imaging with a particular focus on the computational aspects and applications The formulation of inverse problems in imaging requires accurate mathematical modeling in order to preserve the significant features of the image The book describes computational methods to efficiently address these problems based on new optimization algorithms for smooth and nonsmooth convex minimization on the use of structured numerical linear algebra and on multilevel techniques It also discusses various current and challenging applications in fields such as astronomy microscopy and biomedical imaging The book is intended for researchers and advanced graduate students interested in inverse problems and imaging

Regularization Algorithms for Ill-Posed Problems Anatoly B. Bakushinsky,Mikhail M. Kokurin,Mikhail Yu. Kokurin,2018-02-05 This specialized and authoritative book contains an overview of modern approaches to constructing approximations to solutions of ill posed operator equations both linear and nonlinear These approximation schemes form a basis for implementable numerical algorithms for the stable solution of operator equations arising in contemporary mathematical modeling and in particular when solving inverse problems of mathematical physics The book presents in detail stable solution methods for ill posed problems using the methodology of iterative regularization of classical iterative schemes and the techniques of finite dimensional and finite difference approximations of the problems under study Special attention is paid to ill posed Cauchy problems for linear operator differential equations and to ill posed variational inequalities and optimization problems The readers are expected to have basic knowledge in functional analysis and differential equations

The book will be of interest to applied mathematicians and specialists in mathematical modeling and inverse problems and also to advanced students in these fields Contents Introduction Regularization Methods For Linear Equations Finite Difference Methods Iterative Regularization Methods Finite Dimensional Iterative Processes Variational Inequalities and Optimization Problems KWIC Index for Numerical Algebra Alston Scott Householder,1972 **Finite Difference Methods. Theory and Applications** Ivan Dimov,István Faragó,Lubin Vulkov,2019-01-28 This book constitutes the refereed conference proceedings of the 7th International Conference on Finite Difference Methods FDM 2018 held in Lozenetz Bulgaria in June 2018 The 69 revised full papers presented together with 11 invited papers were carefully reviewed and selected from 94 submissions They deal with many modern and new numerical techniques like splitting techniques Green s function method multigrid methods and immersed interface method 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 Bayesian Scientific Computing Daniela Calvetti,Erkki Somersalo,2023-03-09 The once esoteric idea of embedding scientific computing into a probabilistic framework mostly along the lines of the Bayesian paradigm has recently enjoyed wide popularity and found its way into numerous applications This book provides an insider s view of how to combine two mature fields scientific computing and Bayesian inference into a powerful language leveraging the capabilities of both components for computational efficiency high resolution power and uncertainty quantification ability The impact of Bayesian scientific computing has been particularly significant in the area of computational inverse problems where the data are often scarce or of low quality but some characteristics of the unknown solution may be available a priori The ability to combine the flexibility of the Bayesian probabilistic framework with efficient numerical methods has contributed to the popularity of Bayesian inversion with the prior distribution being the counterpart of classical regularization However the interplay between Bayesian inference and numerical analysis is much richer than providing an alternative way to regularize inverse problems as demonstrated by the discussion of time dependent problems iterative methods and sparsity promoting priors in this book The quantification of uncertainty in computed solutions and model predictions is another area where Bayesian scientific computing plays a critical role This book demonstrates that Bayesian inference and scientific computing have much more in common than what one may expect and gradually builds a natural interface between these two areas **Inverse Problems** ,2006 An international journal of inverse problems inverse methods and computerised inversion of data Inverse Problems in Engineering Keith A. Woodbury,2000 *Perspectives in Mathematical Sciences* Yisong Yang,Jinqiao Duan,Xinchu Fu,2010 1 Periodic boundary problems for analytic function including automorphic functions Haitao Cai and Jian Ke Lu 2 Subharmonic bifurcations and chaos for a model of micro cantilever in MEMS Yushu Chen Liangqiang Zhou and Fangqi Chen 3 Canonical sample spaces for random dynamical systems Jinqiao Duan Xingye Kan and Bjorn Schmalfuss 4 Epidemic propagation dynamics on complex networks Xinchu Fu et al 5 Inverse problems for equations of parabolic type Zhibin Han Yongzhong Huang and Ming Jian 6 The existence and asymptotic properties of nontrivial solutions of nonlinear 2 q Laplacian type problems with linking geometric structure Gongbao Li and Zhaofen Shen 7 Chaotic dynamics for the two component Bose Einstein condensate system Jibin Li 8 Recent developments and perspectives in nonlinear dynamics Zengrong Liu 9 Mathematical aspects of the cold plasma model Thomas H Otway 10 Gravitating Yang Mills fields in all dimensions Eugen Radu and D H Tchrakian 11 Hamiltonian constraint and Mandelstam identities over extended knot families symbol and symbol in extended loop gravity Dan Shao Liang Shao and Changgui Shao 12 Lattice Boltzmann simulation of nonlinear Schr dinger equation with variable coefficients Baochang Shi 13 Exponential stability of nonlocal time delayed burgers equation Yanbin Tang 14 Bifurcation analysis of the Swift Hohenberg equation with quintic nonlinearity and Neumann boundary condition Qingkun Xiao and Hongjun Gao 15 A new GL method for mathematical and physical problems Ganquan Xie and Jianhua Li 16 Harmonically representing topological classes Yisong Yang *Nonlinearity* ,2007 *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 **Applied Mechanics Reviews** ,1986 *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 **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 **Computational Methods in Applied Mathematics** ,2004 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 *Inverse and Ill-posed Problems* Heinz W. Engl,C. W. Groetsch,1987 Inverse and Ill Posed Problems

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