



Computer Algorithms for Solving Linear Algebraic Equations: The State of the Art (NATO ASI Series / Computer and Systems Sciences)

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This volume presents the lectures given by fourteen specialists in algorithms for linear algebraic systems during a NATO Advanced Study Institute held at Il Ciocco, Barga, Italy, September 1990. The lectures give an up-to-date and fairly complete coverage of this fundamental field in numerical mathematics. Topics related to sequential formulation include a review of classical methods with some new proofs, and extensive presentations of complexity results, of algorithms for linear least squares, of the recently developed ABS methods, of multigrid methods, of preconditioned conjugate gradient methods for H-matrices, of domain decomposition methods, of hierarchical basis methods, and of splitting type methods. With reference to implementations on multiprocessors, topics include algorithms for general sparse systems, factorization methods for dense matrices, Gaussian elimination on systolic arrays, and methods for linear systems arising in optimization problems. The book will be useful as an introduction to a field still in rapid growth and as a reference to the most recent results in the field.

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