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论文

一类本身具有预条件功能的ABS型共轭梯度算法

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摘要:

关键词:

ON A NEW ALGORITHM OF ABS-CG TYPE WITH PRECONDITIONING PROPERTIES

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Abstract:

This paper presents a new CG-type algorithm for solving large linear systems. It isobtained from a subclass of the ABS algorithm-Voyevodin's CG method by choosingthe parameter matrix B in some special ways. Having preconditioning properties, thematrix B makes the new algorithm converge fast. The convergence analysis is given. Several ways for choosing B, which are similar to the polynomial preconditioning, are discussed. Numerical tests indicate that the new algorithm is effective and competitive. Besides, it is suitable for parallel architectectures.

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