

Preconditioning for Iterative Methods

- Convergence rate of iterative solvers strongly depends on the spectral properties (eigenvalue distribution) of the coefficient matrix **A**.
- A preconditioner **M** transforms the linear system into one with more favorable spectral properties
 - In "ill-conditioned" problems, "condition number" (ratio of max/min eigenvalue if **A** is symmetric) is large.
 - **M** transforms original equation $\mathbf{Ax}=\mathbf{b}$ into $\mathbf{A}'\mathbf{x}=\mathbf{b}'$ where $\mathbf{A}'=\mathbf{M}^{-1}\mathbf{A}$, $\mathbf{b}'=\mathbf{M}^{-1}\mathbf{b}$
- ILU (Incomplete LU Factorization) or IC (Incomplete Cholesky Factorization) are well-known preconditioners.

Preconditioning Iterative Methods

Julia Schneider



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