Preconditioners for the conjugate gradient algorithm using Gram–Schmidt and least squares methods

JULIEN STRAUBHAAR*

Institut de Mathématiques, Université de Neuchâtel, Rue Emile-Argand 11, CH-2007 Neuchâtel, Switzerland

This paper is devoted to the study of some preconditioners for the conjugate gradient algorithm used to solve large sparse linear and symmetric positive definite systems. The construction of a preconditioner based on the Gram–Schmidt orthogonalization process and the least squares method is presented. Some results on the condition number of the preconditioned system are provided. Finally, numerical comparisons are given for different preconditioners.

Keywords: Conjugate gradient method; Preconditioner; Gram–Schmidt orthogonalization; Least squares; Condition number

AMS Subject Classifications: 65F10; 65F35; 65F50

1. Introduction

Let us first briefly present the conjugate gradient (CG) algorithm. It is an iterative method used to solve the linear system

\[ Ax = b, \]

where \( A = (a_{ij}) \) is a real symmetric positive definite (SPD) \( n \times n \) matrix and \( b \) a vector in \( \mathbb{R}^n \). Approximate solutions \( x_k \in \mathbb{R}^n \) and their residual vector \( r_k = b - Ax_k \) \((k = 0, 1, \ldots)\) are computed. The approximate solution \( x_N \) is chosen when the norm of its associated residual is lower than a fixed tolerance \( tol \).

The CG algorithm, due to Hestenes and Stiefel [1–3], consists of finding the minimum \( \hat{x} = A^{-1}b \) of the application

\[
 f(x) = \|x - \hat{x}\|^2_A = (x|Ax) - 2(b|x) + (b|\hat{x}),
\]

where \((.|.)\) denotes the usual inner product in \( \mathbb{R}^n \), and \( \|\cdot\|_A \) the norm derived from the inner product \((x|y)_A := (x|Ay)\). The approximate solution \( x_{k+1} \) is obtained as the minimum of \( f \).

*Email: julien.straubhaar@unine.ch
starting from \( x_k \) and in the \( d_k \)-vector direction. The starting point \( x_0 \) is chosen arbitrarily, and \( d_0 \) is set to \( r_0 \). Then, for \( k \geq 0 \), the real number \( \beta_k \) is determined in order that the descent direction \( d_{k+1} := r_{k+1} + \beta_k d_k \) is \( A \)-orthogonal to \( d_k \) (i.e. \( (d_{k+1}|d_k)_A = 0 \)).

Let us give some properties of the CG algorithm (see, for example, [1–3]). Each vector \( d_k \) is \( A \)-orthogonal to each other, i.e. \( (d_i|d_j)_A = 0 \) if \( i \neq j \) (we say that the vectors \( d_k \) are conjugate).

Each residual vector \( r_k \) is orthogonal to each other (for the usual inner product); this implies that the CG algorithm converges after at most \( n \) iterations. However, in practice, it is possible that the CG algorithm does not converge after \( n \) iterations because of the fixed precision for the representation of real numbers in computers. Moreover, even if the CG algorithm converges, when \( n \) is large, the number of iterations is, in general, too large.

The following theorem gives an idea of the convergence rate of the CG algorithm.

**Theorem 1.1** [3, p. 194] If \( \hat{x} = A^{-1}b \) is the solution of (1), then the approximate solutions \( x_m \) satisfy

\[
\|x_m - \hat{x}\|_A \leq 2 \left( \frac{\sqrt{\kappa} - 1}{\sqrt{\kappa} + 1} \right)^m \|x_0 - \hat{x}\|_A,
\]

where \( \kappa = \lambda_{\text{max}}/\lambda_{\text{min}} \) is the condition number of the matrix \( A \), i.e. the ratio of its largest and smallest eigenvalues.

Therefore, if the condition number \( \kappa \) is close to one, the convergence is fast.

In order to improve the convergence rate of the CG algorithm, system (1) is replaced by the equivalent system

\[
TAT^T \tilde{x} = Tb, \quad x = T^T \tilde{x},
\]

where \( T \) is an \( n \times n \) regular matrix. Then the CG algorithm is applied to this new system whose matrix \( TAT^T \) is still SPD. The matrix \( T \) is called a preconditioner of \( A \). The aim is to construct preconditioners that reduce as much as possible the condition number of the system.

In practice (modelling many physical phenomena, for instance), the matrix \( A \) is large and sparse, that is, having a large proportion of its coefficients equal to zero. For memory reasons and time computation, the preconditioner should also be sparse.

For the preconditioned system (2), the following CG algorithm is used [2, 3]:

---

**Preconditioned CG algorithm**

Let \( x_0 \in \mathbb{R}^n \)

Compute \( r_0 = b - Ax_0, s_0 = T^T \cdot Tr_0 \) and set \( d_0 = s_0 \)

If \( \|r_0\| / \|b\| < \text{tol} \): quit

For \( k \geq 0 \), do:

\[
\tilde{\alpha}_k = (r_k|s_k)/(d_k|Ad_k)
\]

\[
x_{k+1} = x_k + \tilde{\alpha}_k d_k
\]

\[
r_{k+1} = r_k - \tilde{\alpha}_k Ad_k
\]

If \( \|r_{k+1}\| / \|b\| < \text{tol} \) : quit the loop

\[
s_{k+1} = T^T \cdot Tr_{k+1}
\]

\[
\tilde{\beta}_k = (r_{k+1}|s_{k+1})/(r_k|s_k)
\]

\[
d_{k+1} = s_{k+1} + \tilde{\beta}_k d_k
\]

End for \( k \)
Remark 1 Another way to precondition (1) consists of considering an \( n \times n \) SPD (sparse) matrix \( M \) and replacing (1) by the equivalent system
\[
M^{-1}Ax = M^{-1}b.
\]
This system can be rewritten like (2) with \( T = M^{-1/2} = QD^{-1/2}Q^T \), where \( QDQ^T \) is an orthogonal diagonalization of \( M \). With this preconditioning methodology, a linear system of matrix \( M \) must be solved in each step of the CG algorithm (see the computation of vectors \( s_k \) in the preconditioned CG algorithm); for this reason, the CG algorithm is, in general, not parallelizable.

A classical way of preconditioning (1) consists of using the incomplete Cholesky factorization (or ilu factorization) of \( A \).

Theorem 1.2 \([3, 4]\) Let \( A \) be an \( n \times n \) symmetric \( M \)-matrix, i.e. its non-diagonal coefficients are non-positive and \( A \) is monotone (regular and the coefficients of \( A^{-1} \) are non-negative), and let \( S \) be a symmetric set of indices with no diagonal index. Then there is a unique lower triangular matrix \( L = (l_{ij}) \) and a unique symmetric matrix \( R = (r_{ij}) \) with non-negative coefficients such that \( l_{ij} = 0 \) if \( (i, j) \in S \), \( r_{ij} = 0 \) if \( (i, j) \notin S \) and such that \( A = LL^T - R \) is a regular splitting (i.e. \( LL^T \) is monotone and the coefficients of \( R \) are non-negative).

Choosing \( S = \{(i, j) \mid a_{ij} = 0\} \), the computation of the matrix \( L \) \([3, 4]\) in this theorem provides a preconditioner \( M = LL^T \) for system (3).

With the incomplete Cholesky factorization, the CG algorithm has a good convergence rate when it does not break down. However, the computation of the matrix \( L \) and the corresponding CG algorithm are not parallelizable. Hence, this methodology becomes impracticable with very large matrices.

Let us now present another preconditioner developed in \([5]\). The idea is to construct a factorized sparse approximate inverse of \( A \). Let \( A = L_A L_A^T \) be the Cholesky factorization of \( A \). A sparse approximate matrix \( G \) of \( L_A^{-1} \) is constructed in the following way. Let \( P \) be a set of indices included in the lower part of the diagonal, \( \{(i, i) \mid 1 \leq i \leq n \} \subset P \subset \{(i, j) \mid 1 \leq i \leq j \leq n \} \). We minimize the Frobenius norm \( \|I - GL_A\|_F = (\text{Tr}((I - GL_A)(I - GL_A)^T))^{1/2} \) with the constraints \( G_{ij} = 0 \) if \( (i, j) \notin P \). This leads to the equations \( (GL_AL_A^T)_{ij} = (L_A^T)_{ij}, (i, j) \in P, i.e. \) \( (GA)_{ij} = 0 \) for \( (i, j) \in P, i \neq j \), and \( (GA)_{ii} = (L_A)_{ii} \) for all \( i \). Since the diagonal coefficients of \( L_A \) are unknown, the matrix \( \tilde{G} \) such that
\[
(\tilde{G}A)_{ij} = 0, \quad \text{if} \quad (i, j) \in P, \quad i \neq j,
\]
\[
(\tilde{G}A)_{ii} = 1, \quad \text{for} \quad i = 1, \ldots, n,
\]
\[
\tilde{G}_{ij} = 0, \quad \text{if} \quad (i, j) \notin P,
\]
is considered. Then, we set \( G = D\tilde{G} \), where \( D \) is the diagonal matrix such that \( (GAG^T)_{ii} = 1 \) for all \( i \). Choosing \( P = \{(i, j) \mid i \geq j, \ a_{ij} \neq 0\} \), the matrix \( T = G \) is a preconditioner for (2).

Equations (4)–(6) form \( n \) independent systems: one for each row of \( G \); thus the construction of this preconditioner is readily parallelizable. However, it is very difficult to answer the following question: how to choose the set \( P \) to improve the preconditioner? Moreover, some preconditioning techniques can be found in \([6]\).

In the following sections, a preconditioner is presented using the Gram–Schmidt orthogonalization process and least squares method. For its construction, some parameters can be modified and the filling is controlled; this guarantees some flexibility and avoids strong filling in the preconditioner. Moreover, the algorithm for its construction is readily parallelizable.
Some results for the condition number of the preconditioned system are presented. Finally, numerical comparisons are given for the different preconditioners described.

2. Conjugate Gram–Schmidt algorithm

This section is devoted to the construction of a preconditioner based on the conjugate Gram–Schmidt method [7].

The $A$-orthogonalization Gram–Schmidt process (i.e. the Gram–Schmidt process with the inner product $(\cdot|\cdot)_A$) is applied to the canonical basis \{${e_1, \ldots, e_n}$\} in $\mathbb{R}^n$. We then obtain the $A$-orthogonal basis \{${z_1, \ldots, z_n}$\}, where

$$z_1 = e_1,$$

$$z_k = e_k - \sum_{i=1}^{k-1} \frac{(e_k|z_i)_A}{(z_i|z_i)_A} z_i, \quad k = 2, \ldots, n. \quad (7)$$

The matrix $Z = (z_1, \ldots, z_n)$, whose columns are the vectors $z_k$, is upper triangular, unitary diagonal, and satisfies the relation $Z^T \cdot A \cdot Z = D$, where $D = \text{diag}(p_1, \ldots, p_n)$, with $p_k = (z_k|z_k)_A = z_k^T \cdot A \cdot z_k = \|z_k\|_A^2$, $k = 1, \ldots, n$.

Let

$$p_{ik} = (e_i|z_k)_A = (a_i|z_k),$$

where $a_i = Ae_i$ denotes the $i$th column of $A$. Since the vectors $z_k$ are mutually $A$-orthogonal, $p_k = p_{kk}$. The conjugate Gram–Schmidt algorithm (CGS) can be written as follows.

**CGS algorithm**

$$z_i^{(0)} = e_i, \quad i = 1, \ldots, n$$

For $k = 1, \ldots, n$, do:

For $i = k, \ldots, n$, do:

$$p_i^{(k)} = (a_i \mid z_k^{(k-1)})$$

End for $i$

For $i = k + 1, \ldots, n$, do:

$$z_i^{(k)} = z_i^{(k-1)} - \left( p_i^{(k)}/p_k^{(k)} \right) z_k^{(k-1)}$$

End for $i$

End for $k$

We have $p_i^{(k)} = p_{ik}$ and, finally, $z_k = z_k^{(k-1)}$ and $p_k = p_k^{(k)}$. Note that the fourth row in the CGS algorithm can be replaced by $p_i^{(k)} = (a_i \mid z_i^{(k-1)})$. In fact, using (7) and the symmetry of $A$, we have

$$(a_i \mid z_k^{(k-1)}) = (a_i|e_k) - \sum_{j=1}^{k-1} \frac{(a_k|z_j)_A}{p_j} (a_i|z_j)$$

$$= \left( a_k \mid e_i - \sum_{j=1}^{k-1} \frac{(a_i|z_j)_A}{p_j} z_j \right)$$

$$= (a_k \mid z_i^{(k-1)}).$$
The CGS algorithm provides the inverse $A^{-1} = Z \cdot D^{-1} \cdot Z'$ of $A$ and, with $T = D^{-1/2} \cdot Z'$, we have $T A T^t = I$.

### 2.1 Obtaining a preconditioner

The idea for obtaining a preconditioner of (1) is to consider an approximation of the matrix $Z$ (still denoted $Z$). It provides, with the corresponding diagonal matrix $D = \text{diag}(\langle z_1 | A z_1 \rangle, \ldots, \langle z_n | A z_n \rangle)$, an approximation $Z \cdot D^{-1} \cdot Z'$ of $A^{-1}$ and a preconditioner $T = D^{-1/2} \cdot Z'$ for system (2), satisfying $T A T^t \approx I$.

Let $P$ be a set of indices included in the upper part of the diagonal,

$$\{(i, i) \mid 1 \leq i \leq n\} \subset P \subset \{(i, j) \mid 1 \leq i \leq j \leq n\},$$

and we fix

$$Z_{ij} = 0, \quad \text{if} \ (i, j) \not\in P. \quad (9)$$

Several ways can be considered to determine the coefficients $Z_{ij}$, $(i, j) \in P$, and this is the purpose of the following sections.

### 3. Incomplete conjugate Gram–Schmidt algorithm

One of the ideas in [7] consists of using the CGS algorithm, ignoring the coefficients in $Z$ whose indices are not in $P$, where $P$, satisfying (8) and (9), is given. We obtain the following algorithm.

**INC CGS algorithm**

$Z = I$ (initialization)

For $k = 1, \ldots, n$, do:

For $i = k, \ldots, n$, do:

- $p_i = a_{ik}$

For $j = 1, \ldots, k - 1$, do:

- If $(j, i) \in P : p_i = p_i + a_{jk}z_{ji}$

End for $j$

End for $i$

For $i = k + 1, \ldots, n$, do:

- $t = p_i / p_k$

For $j = 1, \ldots, k$, do:

- If $(j, i) \in P$ and $(j, k) \in P : z_{ji} = z_{ji} - tz_{jk}$

End for $j$

End for $i$

End for $k$

If matrix $A$ is sparse, a choice for $P$ can be $P = \{(i, j) \mid 1 \leq i \leq j \leq n, \ a_{ij} \neq 0\}$. This guarantees a reasonable computation time for the construction of this preconditioner.
4. Approximation with the least squares method

Now consider $P$ satisfying (8); our aim is to construct the upper triangular and unitary diagonal matrix $Z$ with the constraints (9). Assuming that the columns $z_1, \ldots, z_{k-1}$ are known, let us show how to construct the $k$th column $z_k$. Let $z_k(k) = Z_{kk} = 1$ and let

$$J = \mathcal{J}_k = \{j \mid (j, k) \in P, j \neq k\}$$

be the indices set of the components of $z_k$ to be determined. Assuming that $J$ is non-empty, set $J = \{j_1 < \cdots < j_p\} \subset \{1, \ldots, k-1\}$ and

$$y = (y_1, \ldots, y_p)^t = z_k(J) = (Z_{j_1k}, \ldots, Z_{j_pk})^t.$$ (10)

We look for $z_k$ such that $z_k$ is $A$-orthogonal to the vectors $z_1, \ldots, z_{k-1}$:

$$(z_k \mid Az_i) = 0, \quad i = 1, \ldots, k - 1.$$ (11)

With previous notation

$$(z_k \mid Az_i) = (Az_k \mid z_i) = (a_k \mid z_i) + \sum_{l=1}^{p} y_l (a_{jl} \mid z_i)$$

where $a_{jl}$ denotes the $jl$th column of $A$. So (11) can be rewritten as

$$\sum_{l=1}^{p} (a_{jl} \mid z_i) y_l = -(a_k \mid z_i), \quad i = 1, \ldots, k - 1.$$ (12)

This is a linear system with $k - 1$ equations and $p$ unknown variables $(y_1, \ldots, y_p)$; in matrix form, we have

$$By = c,$$ (13)

where $B = (b_{il})$ is a $(k - 1) \times p$ matrix, with $b_{il} = (a_{jl} \mid z_i)$ and $c = (c_1, \ldots, c_{k-1})^t$ is the vector in $\mathbb{R}^{k-1}$, with $c_i = -(a_k \mid z_i)$.

Let $Z_{k-1} = (Z_{ij})_{1 \leq i, j \leq k-1}$ be the principal submatrix of $Z$ of order $k-1$. Also let $\tilde{A}$ be the $(k - 1) \times p$ matrix obtained by keeping in $A$ the $k - 1$ first rows and columns $j_1, \ldots, j_p$ $(\tilde{A}_{il} = a_{ij})$ and $\tilde{a}_k$ the vector in $\mathbb{R}^{k-1}$ made up of the $k - 1$ first components of $a_k$ (the $k$th column of $A$). Since the components $k, k+1, \ldots, n$ of the vectors $z_1, \ldots, z_{k-1}$ are equal to zero, we have

$$B = Z_{k-1}^t \cdot \tilde{A},$$

and

$$c = -Z_{k-1}^t \cdot \tilde{a}_k.$$ (14)

The matrix $Z_{k-1}$ is regular (upper triangular and unitary diagonal), hence (12) is equivalent to

$$\tilde{A} y = -\tilde{a}_k.$$ (15)

In general, this system has no solution since $p \leq k - 1$. We seek a solution in the least squares sense, i.e. the vector $y \in \mathbb{R}^p$ that minimizes

$$\|\tilde{A} y + \tilde{a}_k\|.$$ (16)
This solution \( y \) is given by the system (see, for example, [8, pp. 106–107])

\[
\tilde{A}' \cdot \tilde{A} y = -\tilde{A}' \cdot \tilde{a}_k. 
\] (15)

Since matrix \( A \) is SPD, it is still the case for \( A_{k-1} \), consequently its columns are linearly independent and \( \tilde{A}' \cdot \tilde{A} \) is SPD and (15) has a unique solution. To compute it, we can use, for example, the Cholesky decomposition of the matrix \( \tilde{A}' \cdot \tilde{A} \), which is of order \( p \).

Equation (15) is solved by using the QR decomposition of \( \tilde{A} \). Since the columns \( \tilde{a}_1, \ldots, \tilde{a}_p \) of \( \tilde{A} \) are linearly independent, we have \( \tilde{A} = QR \), where \( Q = (q_1, \ldots, q_p) \) is a \((k-1) \times p\) matrix satisfying \( Q^t \cdot Q = I_p \) and \( R = (r_{ij}) \) is a regular square and upper triangular matrix of order \( p \). The matrices \( Q \) and \( R \) are obtained from the orthogonalization Gram–Schmidt process applied to the family \{\( \tilde{a}_1, \ldots, \tilde{a}_p \)\} (see, for instance, [3, p. 11] for the algorithm of QR decomposition).

To obtain a solution of (15) it suffices to solve

\[
R y = -Q' \tilde{a}_k. 
\] (16)

Indeed, since \( Q' \cdot Q = I \), we have

\[
\tilde{A}' \cdot \tilde{A} y = -\tilde{A}' \tilde{a}_k \iff R' Q' \cdot Q R y = -R' Q' \tilde{a}_k \iff R y = -Q' \tilde{a}_k.
\]

Let us recall that the vector \( y \in \mathbb{R}^p \) minimizing (14) is \( y = z_k(\mathcal{J}) \) (see (10)), i.e. the vector \( \tilde{z}_k = (Z_{1k}, \ldots, Z_{k-1,k})' \), with \( Z_{jk} = y_l, l = 1, \ldots, p, \) and \( Z_{ik} = 0 \) if \( i \not\in \mathcal{J} \), realizes the minimum

\[
m = \min_{u_{1\in k-1}, i \not\in \mathcal{J}} \| A_{k-1} u + \tilde{a}_k \|. 
\] (17)

It remains to choose, for each \( k \in \{2, \ldots, n\} \), the set of indices \( \mathcal{J}_k \) for the components of the \( k \)th column of \( Z \), which can be non-zero (save the diagonal coefficient \( Z_{kk} \)) (or the pattern \( P = \cup_{k=2}^n \mathcal{J}_k \cup \{(k, k) \mid k = 1, \ldots, n\} \)).

Remark 2 In the computation of the \( k \)th column \( z_k \) of the matrix \( Z \) we obtain (13), where the previous columns \( z_1, \ldots, z_{k-1} \) no longer appear; thus, the columns of \( Z \) can be computed independently, which leads to an immediate parallel algorithm for this method.

4.1 Choosing the non-zero coefficients

Let us propose different ways to choose the sets \( \mathcal{J}_k \) (or the pattern \( P \)). We remark first that, in order to obtain a reasonable computing time for QR decomposition of the system (13), it is necessary that the number of indices in each \( \mathcal{J}_k \) is sufficiently small.

A-filling The simplest choice for \( P \) is to take

\[
P = \{(i, j) \mid 1 \leq i \leq j \leq n, \ a_{ij} \neq 0\}.
\]

When the matrix \( A \) is sparse, the cardinality of each \( \mathcal{J}_k \) is small.

Diagonal filling Another possibility is to fix the maximal cardinality \( p_{\text{max}} \) of each \( \mathcal{J}_k \) and consider a filling of \( Z \) in the neighbourhood of the diagonal,

\[
P = \{(i, j) \mid 0 \leq j - i \leq p_{\text{max}}\}.
\]

Optimal filling Let us choose the set \( \mathcal{J}_k \) more judiciously. For that, we use the ideas in [9]. Let us fix \( k, 2 \leq k \leq n \). The set \( \mathcal{J} = \mathcal{J}_k \) and the vector \( z_k \) are constructed so that the minimum \( m \)
of (17) is smaller or equal to a given number \( \varepsilon \). For this, the maximal number \( p_{\text{max}} \) of indices in \( J \) and the ‘additional filling’ \( s \) \( (1 \leq s \leq p_{\text{max}}) \) are fixed; we then proceed in the following way:

(i) start with \( \mathcal{J} = \phi \);
(ii) compute the vector \( \tilde{z}_k \) realizing the minimum \( m \) of (17);
(iii) if \( m \leq \varepsilon \) or \( |\mathcal{J}| \geq p_{\text{max}} \), quit the loop; and
(iv) add \( s \) indices to \( \mathcal{J} \) and go to (ii).

Once out of the loop, we set \( \tilde{z}_k = (\tilde{z}_j^T, 1, 0, \ldots, 0)^T \in \mathbb{R}^n \), then \( |\mathcal{J}| \leq p_{\text{max}} + s - 1 \). Note that the condition \( m \leq \varepsilon \) in (ii) avoids a strong filling in \( Z \).

It remains to describe in point (iv) the choice of the additional indices for a given set \( \mathcal{J} \).

The aim is to select the indices that reduce at most the minimum of (17). Let

\[
r = A_{k-1}\tilde{z}_k + \tilde{a}_k,
\]

where \( \tilde{z}_k \) realizes the minimum of (17), i.e. \( \|r\| = \min\{\|A_{k-1}u + \tilde{a}_k\| : u \in \mathbb{R}^{k-1}, u_i = 0, i \notin \mathcal{J}\} \). Let us consider the subspace \( W = \langle A_{k-1}e_j \mid j \in \mathcal{J} \rangle \) included in \( \mathbb{R}^{k-1} \); since \( A_{k-1}\tilde{z}_k \) is the best approximation of \( -\tilde{a}_k \) in \( W \), \( r \) is orthogonal to \( W \) (see, for instance, [10, p. 217]), i.e.

\[
(r|A_{k-1}e_j) = 0, \quad \forall j \in \mathcal{J}.
\]

Let \( \mathcal{L} = \{1 \leq l \leq k - 1 \mid r_l \neq 0 \} \) and, for each \( l \in \mathcal{L} \), set \( \mathcal{M}_l = \{1 \leq j \leq k - 1 \mid a_{lj} \neq 0, j \notin \mathcal{J}\} \). Then,

\[
\tilde{\mathcal{J}} = \bigcup_{l \in \mathcal{L}} \mathcal{M}_l
\]

(19)

is the set of ‘useful’ indices to add to \( \mathcal{J} \) in order to reduce \( \|r\| \). Note that if \( r \neq 0 \), then \( \tilde{\mathcal{J}} \neq \phi \). Indeed, assume \( \tilde{\mathcal{J}} = \phi \); then, for all \( l \in \mathcal{L} \), \( \mathcal{M}_l = \phi \), i.e. \( a_{lj} = 0 \) if \( j \notin \mathcal{J} \). Hence, \( (r|A_{k-1}e_j) = \sum_{l \in \mathcal{L}} r_l a_{lj} = 0 \), for all \( j \notin \mathcal{J} \). Thus, using (18), \( r \) is orthogonal to all columns of \( A_{k-1} \) and, since \( A_{k-1} \) is regular, it follows that \( r = 0 \).

For each \( j \in \tilde{\mathcal{J}} \), the number \( \mu_j \in \mathbb{R} \) realizing the minimum

\[
\rho_j = \min_{\mu \in \mathbb{R}} \|r + \mu A_{k-1}e_j\|
\]

is the real number such that the derivate of the quadratic function

\[
f_j(\mu) = \|r + \mu A_{k-1}e_j\|^2 = \|r\|^2 + 2\mu (r|A_{k-1}e_j) + \mu^2 \|A_{k-1}e_j\|^2
\]

vanishes, i.e.

\[
\mu_j = -\frac{(r|A_{k-1}e_j)}{\|A_{k-1}e_j\|^2}.
\]

So

\[
\rho_j^2 = f_j(\mu_j) = \|r\|^2 - 2\frac{(r|A_{k-1}e_j)^2}{\|A_{k-1}e_j\|^2} + \frac{(r|A_{k-1}e_j)^2}{\|A_{k-1}e_j\|^2}
\]

\[
= \|r\|^2 - \frac{(r|A_{k-1}e_j)^2}{\|A_{k-1}e_j\|^2}.
\]

Associate with each \( j \in \tilde{\mathcal{J}} \) the weight

\[
\omega_j = \frac{(r|A_{k-1}e_j)^2}{\|A_{k-1}e_j\|^2}.
\]
The greater the weight $\omega_j$ the more ‘efficient’ the index $j$. Therefore, we choose $s$ indices in $\tilde{J}$ among those of largest weight and we add them to $\mathcal{J}$; if $|\tilde{J}| \leq s$, we select $\tilde{J}$ entirely.

Using the two disjoint sets $\mathcal{J} = \{j_1, \ldots, j_p\}$ and $\tilde{\mathcal{J}} = \{\tilde{j}_1, \ldots, \tilde{j}_s\}$, let us show how to proceed to compute the vector $\tilde{z}_k$ realizing the minimum

$$\min_{u \in \mathbb{R}^{k-1}} \|A_{k-1}u + \tilde{a}_k\|.$$ 

Let $y = (Z_{j_1k}, \ldots, Z_{j_pk}, Z_{\tilde{j}_1k}, \ldots, Z_{\tilde{j}_sk})'$. In order to use (16), we compute the QR decomposition $\tilde{A} = \tilde{Q}R$ of the matrix

$$\tilde{A} = (A_{k-1}e_{j_1}, \ldots, A_{k-1}e_{j_p}, A_{k-1}e_{\tilde{j}_1}, \ldots, A_{k-1}e_{\tilde{j}_s})$$

from the decomposition $\tilde{A} = QR$ of $\tilde{A} = (A_{k-1}e_{j_1}, \ldots, A_{k-1}e_{j_p})$, known from the previous step. Since we have (using block notation)

$$\tilde{A} = \begin{pmatrix} A_{k-1} & A_{12} \end{pmatrix} = \begin{pmatrix} Q \quad \tilde{Q}_{12} \end{pmatrix} \begin{pmatrix} R & \tilde{R}_{12} \\ 0 & \tilde{R}_{22} \end{pmatrix},$$

it suffices to extend the decomposition $\tilde{A} = QR$, i.e. to compute only the last $s$ columns of $\tilde{Q}$ and $\tilde{R}$. Note that $j_1, \ldots, j_p, \tilde{j}_1, \ldots, \tilde{j}_s$ is not necessary in increasing order.

5. Theoretical results

The preconditioner $T = D^{-1/2}Z'$ constructed in one of the previous methods provides the preconditioned system whose matrix is

$$S = TAT' = D^{-1/2} \cdot Z' \cdot A \cdot Z \cdot D^{-1/2}.$$ (20)

Consider the matrix $Z$ described in section 4 with optimal filling (in section 4.1); some theoretical properties concerning the matrix $S$ are given; in particular, some upper bounds for its condition number.

**THEOREM 5.1** For $k = 2, \ldots, n$, let $m_k$ be the minimum of equation (17) realized by the vector formed by the first $k - 1$ components of the $k$th column of $Z$. Let $\varepsilon > 0$. Assume that $m_k \leq \varepsilon$ for $k = 2, \ldots, n$ and let $\lambda_{\min} = \lambda_{\min}(A)$ be the smallest eigenvalue of the matrix $A$; we have

$$|s_{ik}| \leq \frac{\varepsilon}{\lambda_{\min}}, \quad \text{if } i \neq k,$$

$$s_{kk} = 1, \quad 1 \leq k \leq n,$$

and

$$\|S - I\|_F, \|S - I\|_2 \leq \frac{\sqrt{n(n-1)} \cdot \varepsilon}{\lambda_{\min}},$$

$$\|S - I\|_1 \leq \frac{(n-1)\varepsilon}{\lambda_{\min}},$$

where $\|X\|_F = (\text{Tr}(XX'))^{1/2} = (\text{Tr}(X' \cdot X))^{1/2}$ is the Frobenius norm of $X$ and $\|X\|_i = \sup_{\|y\|_i=1} \|X \cdot y\|_i$ is the operator norm of $X$ derived from the norm $\|\cdot\|_i$ in $\mathbb{R}^n$, $i = 1, 2$. 
**Proof**  When the norm is not explicitly precise, the usual Euclidean norm in $\mathbb{R}^n$ is used. According to (20) we have

$$s_{ik} = \frac{(z_i | A z_k)}{\|z_i\|_A \|z_k\|_A}.$$

It is clear that $s_{kk} = 1$ for all $k$. Since $S$ is symmetric, it suffices to show the inequality $|s_{ik}| \leq \frac{\varepsilon}{\lambda_{\min}}$ for $i < k$. Fix $i, k$, with $i < k$, and for $x \in \mathbb{R}^n$, let $\tilde{x}$ be the vector in $\mathbb{R}^{k-1}$ formed with the first $k - 1$ components of $x$. Since $Z$ is an upper triangular and unitary diagonal matrix, we have

$$(z_i | A z_k) = (\tilde{z}_i | A_{k-1} \tilde{z}_k + \tilde{a}_k).$$

Since $m_k = \|A_{k-1} \tilde{z}_k + \tilde{a}_k\| \leq \varepsilon$, using the Cauchy–Schwartz inequality we obtain

$$|(z_i | A z_k)| \leq \|\tilde{z}_i\| \cdot \varepsilon = \|z_i\| \cdot \varepsilon. \quad (21)$$

The Rayleigh quotient for the matrix $A$ defined by $\mu(x) = (x | A x) / (x | x)$ for $x \neq 0$ satisfies $\lambda_{\min} = \min_{x \neq 0} \mu(x)$ and $\lambda_{\max} = \max_{x \neq 0} \mu(x)$ (see, for example, [3, pp. 24–25]). Hence,

$$\frac{\|z_i\|}{\|z_i\|_A} = \frac{1}{\sqrt{\mu(z_i)}} \leq \frac{1}{\sqrt{\lambda_{\min}}}, \quad (22)$$

and

$$\|z_k\|_A = \sqrt{\mu(z_k)} \cdot \|z_k\| \geq \sqrt{\lambda_{\min}} \cdot \|z_k\|. \quad (23)$$

With the estimates (21), (22) and (23), we obtain

$$|s_{ik}| = \frac{|(z_i | A z_k)|}{\|z_i\|_A \|z_k\|_A} \leq \frac{\|z_i\| \cdot \varepsilon}{\|z_i\|_A \cdot \|z_k\|_A} \leq \frac{\varepsilon}{\lambda_{\min} \cdot \|z_k\|}.$$

Since $\|z_k\| \geq 1$, the first part of the theorem is proved.

Let $e_k$ be the $k$th vector of the usual basis in $\mathbb{R}^n$. Using the previous results,

$$\|(S - I) e_k\|_2^2 = \sum_{i=1}^{n} (s_{ik} - \delta_{ik})^2 = \sum_{i \neq k} (s_{ik})^2 \leq (n - 1) \frac{\varepsilon^2}{\lambda_{\min}^2},$$

and

$$\|(S - I) e_k\|_1 = \sum_{i \neq k} |s_{ik}| \leq (n - 1) \frac{\varepsilon}{\lambda_{\min}}.$$

Therefore, for the Frobenius norm, we obtain

$$\|S - I\|_F^2 = \text{Tr}((S - I)' \cdot (S - I)) = \sum_{k=1}^{n} \|(S - I) e_k\|_2^2 \leq n(n - 1) \frac{\varepsilon^2}{\lambda_{\min}^2}.$$

For $i = 1, 2$,

$$\|S - I\|_i = \sup_{\|x\| = 1} \|(S - I) x\|_i = \sup_{\|x\| = 1} \left\| \sum_{k=1}^{n} x_k (S - I) e_k \right\|_i \leq \sup_{\|x\| = 1} \sum_{k=1}^{n} |x_k| \cdot \|(S - I) e_k\|_i,$$
so
\[ \|S - I\|_1 \leq \sup_{\|x\|_1 = 1} \sum_{k=1}^{n} |x_k| \cdot \|(S - I)e_k\|_1 \leq (n - 1) \frac{\varepsilon}{\lambda_{\min}}. \]

Since \( \|x\|_1 \leq \sqrt{n} \|x\|_2 \) for all \( x \in \mathbb{R}^n \) and \( \sup_{\|x\|_2 = 1} \|x\|_1 = \sqrt{n} \), we obtain
\[ \|S - I\|_2 \leq \sup_{\|x\|_2 = 1} \sum_{k=1}^{n} |x_k| \cdot \|(S - I)e_k\|_2 \leq (n - 1) \frac{\varepsilon}{\lambda_{\min}} \sup_{\|x\|_2 = 1} \|x\|_1 \]
\[ = \sqrt{n(n - 1)} \frac{\varepsilon}{\lambda_{\min}}. \]

**Corollary 5.2** With the assumptions of the previous theorem, if \( \delta = (n - 1)\varepsilon/\lambda_{\min}(A) \), we have
\[ |\lambda - 1| \leq \delta \]
for all eigenvalues \( \lambda \) of \( S \). In particular, if \( \delta < 1 \), the condition number \( \kappa(S) \) of \( S \) verifies
\[ \kappa(S) \leq \frac{1 + \delta}{1 - \delta}. \]

**Proof** Let \( \lambda \) be an eigenvalue of \( S \) and \( v \) an eigenvector corresponding to \( \lambda \) with \( \|v\|_1 = 1 \). Then, from the previous theorem,
\[ |\lambda - 1| = \|(\lambda - 1)v\|_1 = \|(S - I)v\|_1 \leq \|S - I\|_1 \cdot \|v\|_1 \leq \delta. \]
(Note that the same proof with the norm \( \|\cdot\|_2 \) provides the inequality with \( \delta = (n(n - 1))^{1/2} \cdot \varepsilon/\lambda_{\min}(A) \), which is less precise.)

### 6. Variants

In this section we provide some variants for the preconditioning methodology. We first transform the system (1) with the diagonal preconditioner \( T_1 = \text{diag}(a_{11}^{-1/2}, \ldots, a_{nn}^{-1/2}) \) and then apply any other preconditioner \( T_2 \) to the new system matrix \( \tilde{A} = T_1 AT_1^t \) (which has the same pattern of non-zero coefficients as \( A \)). We obtain the coupled preconditioner
\[ T = T_2 T_1 \]
of matrix \( A \) and the preconditioned system matrix is
\[ T_2 \tilde{A} T_2^t = T_2 T_1 AT_1^t T_2^t = TAT^t. \]

#### 6.1 Block treatment

In this case a block decomposition of \( A \) is considered. Let \( A_1, \ldots, A_M \) be the diagonal blocks, where \( A_i \) is a matrix of order \( m_i, 1 \leq i \leq M \), with \( m_1 + \cdots + m_M = n \) (the order of \( A \)). For each block \( A_i \), a preconditioner \( T_i \) is constructed. Then \( T = \text{diag}(T_1, \ldots, T_M) \) is a preconditioner of \( A \).

**Remark 3** Consider the preconditioner with optimal filling in section 4.1. For the computation of its \( k \)th column, the ‘best’ indices are selected among the \( k - 1 \) positions above the diagonal. Thus, the larger \( k \), the longer the computation of the \( k \)th column. With block treatment, the computation time is reduced and the provided preconditioner is still of good quality.
7. Numerical tests

The CG algorithm for the system \(Ax = b\) is tested with the following preconditioners \(T\):

\[
\begin{align*}
(0) & \text{ NONE;} \\
(i) & \text{ DIAG: diagonal preconditioner, } T = \text{diag}(a_{11}^{-1/2}, \ldots, a_{nn}^{-1/2}); \\
(ii) & \text{ INC CHO: incomplete Cholesky factorization (see Introduction and [3, 4]);} \\
(iii) & \text{ FSPAI: factorized sparse approximate inverse (see Introduction and [5]);} \\
(iv) & \text{ INC CGS: preconditioner provided by the INC CGS algorithm (see section 3) with} \\
& \quad P = \{(i, j) \mid 1 \leq i \leq j \leq n, a_{ij} \neq 0\}; \\
(v) & \text{ LS CGS (A): preconditioner with } A\text{-filing in section 4.1;} \\
(vi) & \text{ LS CGS (DIAG): preconditioner with diagonal filling in section 4.1;} \\
(vii) & \text{ LS CGS (OPT): preconditioner with optimal filling in section 4.1;} \\
(viii) & \text{ DIAG+LS CGS (OPT): coupled preconditioner, diagonal, then LS CGS (OPT);} \\
(ix) & \text{ LS CGS (OPT) BLOCKS: preconditioner LS CGS (OPT) by blocks;} \\
(x) & \text{ DIAG+LS CGS (OPT) BLOCKS: preconditioner DIAG+LS CGS (OPT) by blocks.}
\end{align*}
\]

For preconditioners LS CGS (OPT) and DIAG+LS CGS (OPT), the tolerance will be set to 
\(\varepsilon \approx \frac{\lambda_{\min}}{(n - 1)}\), so that \(\delta\) in Corollary 5.2 is close to one. For preconditioner LS CGS (OPT), 
\(\lambda_{\min} = \lambda_{\min}(A)\) and for preconditioner DIAG+LS CGS (OPT), 
\(\lambda_{\min} = \lambda_{\min}(T_1AT_1^T)\), with 
\(T_1 = \text{diag}(a_{11}^{-1/2}, \ldots, a_{nn}^{-1/2})\). For preconditioner LS CGS (OPT) BLOCKS (resp. DIAG+LS CGS (OPT) BLOCKS), the same tolerance \(\varepsilon\) as for preconditioner LS CGS (OPT) (resp. DIAG+LS CGS (OPT)) is considered. When \(M\) blocks are considered, their order is set to 
\(m_1 = \cdots = m_r = q + 1\) and 
\(m_{r+1} = \cdots = m_M = q\), where 
\(n = q \cdot M + r\) is the Euclidean division of \(n\) by \(M\) \((q, r\) are integers with \(0 \leq r < M\)).

The convergence tolerance \(tol\) is set to \(10^{-8}\) in the CG algorithm. We are interested in the number of iterations required to solve the system. When an error occurs during construction of the preconditioner, the notation ‘EP’ is used. If an error occurs during resolution, the notation ‘ECG’ is used. If the norm of the residual vector is larger than the tolerance \(tol\) after \(n\) iterations \((n\) is the order of \(A\)), we write ‘\(>n\)’.

Estimates of the largest eigenvalue \((\lambda_{\max})\) and the smallest eigenvalue \((\lambda_{\min})\) are given; this allows us to obtain the condition number \((\kappa)\) of the preconditioned system matrix \(TAT'\) (see (2)).

Finally, the computation time for the construction of the preconditioner and for the resolution are presented. The tests are performed on an Intel® Pentium® 4 machine at 2.66 GHz.

The SPD test matrices shown in table \(1\) are considered; the order is \(n\) and the number of non-zero coefficients in the upper (or lower) part is \(NNZ\). These matrices can be obtained from \(\text{http://math.nist.gov/MatrixMarket/}\) and \(\text{http://www.cise.ufl.edu/research/sparse/matrices/}\).

For each matrix, the results are presented in a table. The number of iterations is denoted It., the computation time (in seconds) for construction of the preconditioner is \(t_{\text{prec}}\), the computation time (in seconds) for the resolution is \(t_{\text{res}}\) and the number of non-zero coefficients in the preconditioner (for the preconditioners LS CGS (OPT), DIAG+LS CGS (OPT), LS CGS

<table>
<thead>
<tr>
<th>Table 1. SPD test matrices.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Matrix (A)</td>
</tr>
<tr>
<td>-------------</td>
</tr>
<tr>
<td>nos1</td>
</tr>
<tr>
<td>bcsstk27</td>
</tr>
<tr>
<td>slrm33m1</td>
</tr>
</tbody>
</table>
(OPT) BLOCKS and DIAG+LS CGS (OPT) BLOCKS) is \( nnz \). For preconditioners FSPAI, INC CGS and LS CGS (A), we have \( nnz = NNZ \). (Matrix \( L \) of INC CHO also has \( nnz = NNZ \) non-zero coefficients.)

### 7.1 First test: matrix nos1

We report the results for test matrix nos1 in tables 2–9. Note that the computation times (\( t_{\text{prec}} \) and \( t_{\text{res}} \)) are not very significant, since the number of non-zero coefficients in the matrix is small.

These first tests show that, in practice, the CG algorithm does not necessarily converge. Moreover, they show the efficiency of preconditioners LS CGS (DIAG), LS CGS (OPT) and DIAG+LS CGS (OPT). They are the only ones that give convergence for this matrix. Note that, in the case of LS CGS (DIAG), for a small value of \( p_{\text{max}} \), the CG algorithm does not converge; the same is true when \( p_{\text{max}} \) is too large. The reason for this is probably due to rounding errors.

Now, fix the parameter \( p_{\text{max}} \) and take various values for the parameter \( s \) in preconditioners LS CGS (OPT) and DIAG+LS CGS (OPT). The results are given in tables 6 and 7.

### Table 2. Results for test matrix nos1.

<table>
<thead>
<tr>
<th>Preconditioner</th>
<th>(\lambda_{\text{min}})</th>
<th>(\lambda_{\text{max}})</th>
<th>(\kappa)</th>
</tr>
</thead>
<tbody>
<tr>
<td>NONE</td>
<td>0.00E + 00</td>
<td>2.00E - 02</td>
<td>1.99E + 07</td>
</tr>
<tr>
<td>DIAG</td>
<td>5.09E - 07</td>
<td>2.00E + 00</td>
<td>3.93E + 06</td>
</tr>
<tr>
<td>INC CHO</td>
<td>1.92E - 06</td>
<td>1.69E + 00</td>
<td>8.79E + 05</td>
</tr>
<tr>
<td>FSPAI</td>
<td>2.04E - 04</td>
<td>1.89E + 00</td>
<td>9.25E + 03</td>
</tr>
<tr>
<td>INC CGS</td>
<td>2.04E - 04</td>
<td>1.89E + 00</td>
<td>9.25E + 03</td>
</tr>
<tr>
<td>LS CGS (A)</td>
<td>1.65E - 06</td>
<td>2.63E + 00</td>
<td>1.60E + 06</td>
</tr>
</tbody>
</table>

### Table 3. Preconditioner LS CGS (DIAG).

<table>
<thead>
<tr>
<th>( p_{\text{max}} )</th>
<th>(\lambda_{\text{min}})</th>
<th>(\lambda_{\text{max}})</th>
<th>(\kappa)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2.08E + 00</td>
<td>4.08E + 06</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>3.05E + 00</td>
<td>1.41E + 06</td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>2.05E + 00</td>
<td>7.25E + 04</td>
<td></td>
</tr>
<tr>
<td>20</td>
<td>1.89E + 00</td>
<td>9.25E + 03</td>
<td></td>
</tr>
<tr>
<td>100</td>
<td>1.64E + 00</td>
<td>3.46E + 02</td>
<td></td>
</tr>
<tr>
<td>200</td>
<td>1.84E + 01</td>
<td>4.06E + 07</td>
<td></td>
</tr>
</tbody>
</table>

### Table 4. Preconditioner LS CGS (OPT).

<table>
<thead>
<tr>
<th>( p_{\text{max}} )</th>
<th>(\lambda_{\text{min}})</th>
<th>(\lambda_{\text{max}})</th>
<th>(\kappa)</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>2.65E + 00</td>
<td>2.02E + 06</td>
<td></td>
</tr>
<tr>
<td>5</td>
<td>4.25E + 00</td>
<td>1.97E + 06</td>
<td></td>
</tr>
<tr>
<td>10</td>
<td>2.69E + 00</td>
<td>8.80E + 05</td>
<td></td>
</tr>
<tr>
<td>20</td>
<td>2.47E + 00</td>
<td>5.57E + 05</td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>2.21E + 01</td>
<td>1.84E + 04</td>
<td></td>
</tr>
<tr>
<td>100</td>
<td>1.73E + 01</td>
<td>9.85E + 01</td>
<td></td>
</tr>
<tr>
<td>200</td>
<td>1.00E + 01</td>
<td>1.00E + 00</td>
<td></td>
</tr>
</tbody>
</table>
Table 5. Preconditioner DIAG+LS CGS (OPT).

Preconditioner: DIAG+LS CGS (OPT) with $\varepsilon = 2.16E-09$, $s = 1$

<table>
<thead>
<tr>
<th>$p_{\text{max}}$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>&gt;237</td>
<td>471</td>
<td>1.00E – 02</td>
<td>1.00E – 02</td>
<td>1.20E – 06</td>
<td>2.02E + 00</td>
<td>1.67E + 06</td>
</tr>
<tr>
<td>5</td>
<td>151</td>
<td>1391</td>
<td>2.00E – 02</td>
<td>1.00E – 02</td>
<td>9.25E – 06</td>
<td>1.79E + 00</td>
<td>1.93E + 05</td>
</tr>
<tr>
<td>10</td>
<td>112</td>
<td>2496</td>
<td>4.00E – 02</td>
<td>1.00E – 02</td>
<td>1.30E – 05</td>
<td>1.80E + 00</td>
<td>1.39E + 05</td>
</tr>
<tr>
<td>20</td>
<td>98</td>
<td>4556</td>
<td>1.00E – 01</td>
<td>1.00E – 02</td>
<td>1.33E – 05</td>
<td>2.01E + 00</td>
<td>1.51E + 05</td>
</tr>
<tr>
<td>50</td>
<td>33</td>
<td>9536</td>
<td>5.00E – 01</td>
<td>1.00E – 02</td>
<td>1.61E – 04</td>
<td>1.88E + 00</td>
<td>1.17E + 04</td>
</tr>
<tr>
<td>100</td>
<td>15</td>
<td>14067</td>
<td>1.40E + 00</td>
<td>1.00E – 02</td>
<td>5.30E – 03</td>
<td>1.72E + 00</td>
<td>3.25E + 02</td>
</tr>
<tr>
<td>200</td>
<td>2</td>
<td>15720</td>
<td>2.17E + 00</td>
<td>1.00E + 00</td>
<td>1.00E + 00</td>
<td>1.00E + 00</td>
<td></td>
</tr>
</tbody>
</table>

The reason why the construction of the preconditioner fails (EP) is that, during the computation of a column, the set $\tilde{J}$ (see (19)) is empty. Increasing the parameter $\varepsilon$ allows us to compute the preconditioner entirely.

We report the results for preconditioners LS CGS (OPT) and DIAG+LS CGS (OPT) with block computation in tables 8 and 9.

7.2 Second test: matrix bcsstk27

The results for test matrix bcsstk27 are presented in tables 10–17. Preconditioner INC CGS has $nnz = 28,675$ non-zero coefficients and 99 iterations (see table 10) are needed. With preconditioner DIAG+LS CGS (OPT), $p_{\text{max}} = 20$ (table 13), the filling is $nnz = 25,494$ and 70 iterations are necessary to obtain convergence. Therefore, the latter method gives the best results for this kind of preconditioner.

With the same parameters $p_{\text{max}}$, $\varepsilon$ and $s$ in the preconditioner LS CGS (OPT) (resp. DIAG+LS CGS (OPT)), when the numbers of blocks is increased, the number of iterations also increases (see tables 12 and 16 (resp. 13 and 17)).

Table 6. Preconditioner LS CGS (OPT).

Preconditioner: LS CGS (OPT) with $\varepsilon = 5.23E-01$, $p_{\text{max}} = 50$

<table>
<thead>
<tr>
<th>$s$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>37</td>
<td>9536</td>
<td>4.60E – 01</td>
<td>0.00E + 00</td>
<td>2.40E – 04</td>
<td>2.09E + 00</td>
<td>8.68E + 03</td>
</tr>
<tr>
<td>3</td>
<td>&gt;237</td>
<td>9643</td>
<td>3.10E – 01</td>
<td>5.00E – 02</td>
<td>?</td>
<td>4.08E + 00</td>
<td>?</td>
</tr>
<tr>
<td>4</td>
<td>EP</td>
<td>9802</td>
<td>1.80E – 01</td>
<td>6.00E – 02</td>
<td>?</td>
<td>6.26E + 00</td>
<td>?</td>
</tr>
<tr>
<td>5</td>
<td>&gt;237</td>
<td>9802</td>
<td>1.70E – 01</td>
<td>6.00E – 02</td>
<td>?</td>
<td>6.26E + 00</td>
<td>?</td>
</tr>
<tr>
<td>50</td>
<td>&gt;237</td>
<td>9802</td>
<td>1.70E – 01</td>
<td>6.00E – 02</td>
<td>?</td>
<td>6.26E + 00</td>
<td>?</td>
</tr>
</tbody>
</table>

Table 7. Preconditioner DIAG+LS CGS (OPT).

Preconditioner: DIAG+LS CGS (OPT) with $\varepsilon = 2.16E-09$, $p_{\text{max}} = 50$

<table>
<thead>
<tr>
<th>$s$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>25</td>
<td>9536</td>
<td>2.60E – 01</td>
<td>1.00E – 02</td>
<td>8.75E – 05</td>
<td>1.91E + 00</td>
<td>2.19E + 04</td>
</tr>
<tr>
<td>3</td>
<td>147</td>
<td>9643</td>
<td>2.30E – 01</td>
<td>4.00E – 02</td>
<td>2.44E – 06</td>
<td>2.54E + 00</td>
<td>1.04E + 06</td>
</tr>
<tr>
<td>4</td>
<td>EP</td>
<td>9643</td>
<td>2.30E – 01</td>
<td>4.00E – 02</td>
<td>2.44E – 06</td>
<td>2.54E + 00</td>
<td>1.04E + 06</td>
</tr>
<tr>
<td>5</td>
<td>EP</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>EP</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Table 8. Preconditioner LS CGS (OPT) BLOCKS.

<table>
<thead>
<tr>
<th>Blocks</th>
<th>It.</th>
<th>nnz</th>
<th>( t_{\text{prec}} )</th>
<th>( t_{\text{res}} )</th>
<th>( \lambda_{\text{min}} )</th>
<th>( \lambda_{\text{max}} )</th>
<th>( \kappa )</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>&gt;237</td>
<td>2386</td>
<td>4.00E - 02</td>
<td>3.00E - 02</td>
<td>3.07E - 06</td>
<td>2.68E + 00</td>
<td>8.75E + 05</td>
</tr>
<tr>
<td>3</td>
<td>&gt;237</td>
<td>2275</td>
<td>3.00E - 02</td>
<td>4.00E - 02</td>
<td>3.12E - 06</td>
<td>2.67E + 00</td>
<td>8.58E + 05</td>
</tr>
<tr>
<td>4</td>
<td>&gt;237</td>
<td>2164</td>
<td>2.00E - 02</td>
<td>2.00E - 02</td>
<td>3.14E - 06</td>
<td>2.65E + 00</td>
<td>8.46E + 05</td>
</tr>
<tr>
<td>6</td>
<td>216</td>
<td>1942</td>
<td>2.00E - 02</td>
<td>2.00E - 02</td>
<td>3.24E - 06</td>
<td>2.52E + 00</td>
<td>7.78E + 05</td>
</tr>
<tr>
<td>8</td>
<td>191</td>
<td>1721</td>
<td>2.00E - 02</td>
<td>1.00E - 02</td>
<td>3.44E - 06</td>
<td>2.30E + 00</td>
<td>6.68E + 05</td>
</tr>
<tr>
<td>16</td>
<td>179</td>
<td>1080</td>
<td>2.00E - 02</td>
<td>2.00E - 02</td>
<td>2.54E - 06</td>
<td>2.00E + 00</td>
<td>7.87E + 05</td>
</tr>
<tr>
<td>24</td>
<td>&gt;237</td>
<td>757</td>
<td>1.00E - 02</td>
<td>1.00E - 02</td>
<td>1.70E - 06</td>
<td>2.00E + 00</td>
<td>1.18E + 06</td>
</tr>
<tr>
<td>32</td>
<td>&gt;237</td>
<td>594</td>
<td>1.00E - 02</td>
<td>1.00E - 02</td>
<td>1.24E - 06</td>
<td>2.00E + 00</td>
<td>1.61E + 06</td>
</tr>
</tbody>
</table>

Table 9. Preconditioner DIAG+LS CGS (OPT) BLOCKS.

<table>
<thead>
<tr>
<th>Blocks</th>
<th>It.</th>
<th>nnz</th>
<th>( t_{\text{prec}} )</th>
<th>( t_{\text{res}} )</th>
<th>( \lambda_{\text{min}} )</th>
<th>( \lambda_{\text{max}} )</th>
<th>( \kappa )</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>120</td>
<td>2386</td>
<td>3.00E - 02</td>
<td>2.00E - 02</td>
<td>7.95E - 06</td>
<td>2.00E + 00</td>
<td>2.52E + 05</td>
</tr>
<tr>
<td>3</td>
<td>130</td>
<td>2275</td>
<td>2.00E - 02</td>
<td>1.00E - 02</td>
<td>7.34E - 06</td>
<td>2.04E + 00</td>
<td>2.78E + 05</td>
</tr>
<tr>
<td>4</td>
<td>136</td>
<td>2164</td>
<td>2.00E - 02</td>
<td>1.00E - 02</td>
<td>6.43E - 06</td>
<td>2.04E + 00</td>
<td>3.17E + 05</td>
</tr>
<tr>
<td>6</td>
<td>149</td>
<td>1942</td>
<td>1.00E - 02</td>
<td>1.00E - 02</td>
<td>5.21E - 06</td>
<td>2.04E + 00</td>
<td>3.92E + 05</td>
</tr>
<tr>
<td>8</td>
<td>158</td>
<td>1721</td>
<td>1.00E - 02</td>
<td>2.00E - 02</td>
<td>4.31E - 06</td>
<td>2.04E + 00</td>
<td>4.73E + 05</td>
</tr>
<tr>
<td>16</td>
<td>184</td>
<td>1080</td>
<td>1.00E - 02</td>
<td>1.00E - 02</td>
<td>2.54E - 06</td>
<td>2.00E + 00</td>
<td>7.87E + 05</td>
</tr>
<tr>
<td>24</td>
<td>&gt;237</td>
<td>757</td>
<td>0.00E + 00</td>
<td>3.00E - 02</td>
<td>1.70E - 06</td>
<td>2.00E + 00</td>
<td>1.18E + 06</td>
</tr>
<tr>
<td>32</td>
<td>&gt;237</td>
<td>594</td>
<td>0.00E + 00</td>
<td>3.00E - 02</td>
<td>1.24E - 06</td>
<td>2.00E + 00</td>
<td>1.61E + 06</td>
</tr>
</tbody>
</table>

Table 10. Results for test matrix bcstk27.

<table>
<thead>
<tr>
<th>Preconditioner</th>
<th>It.</th>
<th>( t_{\text{prec}} )</th>
<th>( t_{\text{res}} )</th>
<th>( \lambda_{\text{min}} )</th>
<th>( \lambda_{\text{max}} )</th>
<th>( \kappa )</th>
</tr>
</thead>
<tbody>
<tr>
<td>NONE</td>
<td>1190</td>
<td>5.50E - 01</td>
<td>1.44E + 02</td>
<td>3.47E + 06</td>
<td>2.41E + 04</td>
<td></td>
</tr>
<tr>
<td>DIAG</td>
<td>253</td>
<td>1.40E - 01</td>
<td>2.12E - 03</td>
<td>4.37E + 00</td>
<td>2.06E + 03</td>
<td></td>
</tr>
<tr>
<td>INC CHO</td>
<td>24</td>
<td>4.00E - 02</td>
<td>5.00E - 02</td>
<td>1.10E - 01</td>
<td>3.32E + 02</td>
<td></td>
</tr>
<tr>
<td>FSPAI</td>
<td>89</td>
<td>7.00E - 02</td>
<td>1.10E - 01</td>
<td>5.31E + 03</td>
<td>1.71E + 00</td>
<td></td>
</tr>
<tr>
<td>INC CGS</td>
<td>99</td>
<td>1.10E - 01</td>
<td>9.24E - 03</td>
<td>3.12E + 00</td>
<td>3.38E + 02</td>
<td></td>
</tr>
<tr>
<td>LS CGS (A)</td>
<td>213</td>
<td>2.80E - 01</td>
<td>1.67E - 03</td>
<td>3.17E + 00</td>
<td>1.90E + 03</td>
<td></td>
</tr>
</tbody>
</table>

Table 11. Preconditioner LS CGS (DIAG).

<table>
<thead>
<tr>
<th>Preconditioner: LS CGS (DIAG)</th>
<th>It.</th>
<th>nnz</th>
<th>( t_{\text{prec}} )</th>
<th>( t_{\text{res}} )</th>
<th>( \lambda_{\text{min}} )</th>
<th>( \lambda_{\text{max}} )</th>
<th>( \kappa )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( p_{\text{max}} )</td>
<td>1</td>
<td>343</td>
<td>2.20E - 01</td>
<td>2.60E - 01</td>
<td>1.18E - 03</td>
<td>4.65E + 00</td>
<td>3.93E + 03</td>
</tr>
<tr>
<td></td>
<td>5</td>
<td>331</td>
<td>3.60E - 01</td>
<td>2.10E - 01</td>
<td>9.90E - 04</td>
<td>3.90E + 00</td>
<td>3.94E + 03</td>
</tr>
<tr>
<td></td>
<td>10</td>
<td>401</td>
<td>8.10E - 01</td>
<td>3.20E - 01</td>
<td>4.60E - 04</td>
<td>3.37E + 00</td>
<td>7.33E + 03</td>
</tr>
<tr>
<td></td>
<td>20</td>
<td>439</td>
<td>2.71E + 00</td>
<td>5.20E - 01</td>
<td>4.81E - 04</td>
<td>3.98E + 00</td>
<td>8.27E + 03</td>
</tr>
<tr>
<td></td>
<td>50</td>
<td>343</td>
<td>3.13E + 01</td>
<td>7.00E - 01</td>
<td>1.00E - 03</td>
<td>5.13E + 00</td>
<td>5.10E + 03</td>
</tr>
<tr>
<td></td>
<td>100</td>
<td>179</td>
<td>2.10E + 02</td>
<td>8.60E - 01</td>
<td>3.61E - 03</td>
<td>4.47E + 00</td>
<td>1.24E + 03</td>
</tr>
</tbody>
</table>
Table 12. Preconditioner LS CGS (OPT).

<table>
<thead>
<tr>
<th>$p_{\text{max}}$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>144</td>
<td>2447</td>
<td>1.16E + 00</td>
<td>8.00E - 02</td>
<td>4.19E - 03</td>
<td>2.47E + 00</td>
<td>5.89E + 02</td>
</tr>
<tr>
<td>5</td>
<td>119</td>
<td>7329</td>
<td>8.74E + 00</td>
<td>9.00E - 02</td>
<td>6.19E - 03</td>
<td>2.62E + 00</td>
<td>4.23E + 02</td>
</tr>
<tr>
<td>10</td>
<td>105</td>
<td>13409</td>
<td>2.64E + 01</td>
<td>7.00E - 02</td>
<td>6.90E - 03</td>
<td>2.52E + 00</td>
<td>3.65E + 02</td>
</tr>
<tr>
<td>20</td>
<td>93</td>
<td>25487</td>
<td>8.60E + 01</td>
<td>1.00E - 01</td>
<td>8.22E - 03</td>
<td>2.36E + 00</td>
<td>2.87E + 02</td>
</tr>
<tr>
<td>50</td>
<td>70</td>
<td>61139</td>
<td>5.20E + 02</td>
<td>1.30E - 01</td>
<td>1.27E - 02</td>
<td>2.01E + 00</td>
<td>1.58E + 02</td>
</tr>
<tr>
<td>100</td>
<td>57</td>
<td>118549</td>
<td>1.87E + 03</td>
<td>1.90E - 01</td>
<td>2.09E - 02</td>
<td>1.95E + 00</td>
<td>9.32E + 01</td>
</tr>
</tbody>
</table>

Table 13. Preconditioner DIAG+LS CGS (OPT).

<table>
<thead>
<tr>
<th>$p_{\text{max}}$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>139</td>
<td>2447</td>
<td>1.18E + 00</td>
<td>8.00E - 02</td>
<td>4.56E - 03</td>
<td>2.46E + 00</td>
<td>5.39E + 02</td>
</tr>
<tr>
<td>5</td>
<td>103</td>
<td>7329</td>
<td>7.69E + 00</td>
<td>7.00E - 02</td>
<td>5.06E - 03</td>
<td>1.89E + 00</td>
<td>3.73E + 02</td>
</tr>
<tr>
<td>10</td>
<td>84</td>
<td>13409</td>
<td>2.16E + 01</td>
<td>9.00E - 02</td>
<td>7.46E - 03</td>
<td>1.69E + 00</td>
<td>2.26E + 02</td>
</tr>
<tr>
<td>20</td>
<td>70</td>
<td>25494</td>
<td>6.47E + 01</td>
<td>9.00E - 02</td>
<td>1.15E - 02</td>
<td>1.69E + 00</td>
<td>1.47E + 02</td>
</tr>
<tr>
<td>50</td>
<td>52</td>
<td>61149</td>
<td>3.74E + 02</td>
<td>1.20E - 01</td>
<td>2.00E - 02</td>
<td>1.71E + 00</td>
<td>8.57E + 01</td>
</tr>
<tr>
<td>100</td>
<td>40</td>
<td>118570</td>
<td>1.49E + 03</td>
<td>1.40E - 01</td>
<td>3.01E - 02</td>
<td>1.56E + 00</td>
<td>5.18E + 01</td>
</tr>
</tbody>
</table>

Table 14. Preconditioner LS CGS (OPT).

<table>
<thead>
<tr>
<th>$s$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>75</td>
<td>61145</td>
<td>2.31E + 02</td>
<td>1.40E - 01</td>
<td>1.24E - 02</td>
<td>2.03E + 00</td>
<td>1.63E + 02</td>
</tr>
<tr>
<td>3</td>
<td>&gt;1224</td>
<td>62319</td>
<td>1.97E + 02</td>
<td>2.53E + 00</td>
<td>?</td>
<td>7.08E + 00</td>
<td>?</td>
</tr>
<tr>
<td>4</td>
<td>&gt;1224</td>
<td>63492</td>
<td>1.61E + 02</td>
<td>2.38E + 00</td>
<td>?</td>
<td>6.13E + 00</td>
<td>?</td>
</tr>
<tr>
<td>5</td>
<td>76</td>
<td>61146</td>
<td>1.19E + 02</td>
<td>1.50E - 01</td>
<td>1.16E - 02</td>
<td>2.08E + 00</td>
<td>1.80E + 02</td>
</tr>
<tr>
<td>10</td>
<td>77</td>
<td>61146</td>
<td>8.18E + 01</td>
<td>1.50E - 01</td>
<td>1.06E - 02</td>
<td>2.23E + 00</td>
<td>2.11E + 02</td>
</tr>
<tr>
<td>25</td>
<td>EP</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>50</td>
<td>EP</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Table 15. Preconditioner DIAG+LS CGS (OPT).

<table>
<thead>
<tr>
<th>$s$</th>
<th>It.</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>53</td>
<td>61149</td>
<td>1.76E + 02</td>
<td>8.00E - 02</td>
<td>1.80E - 02</td>
<td>1.62E + 00</td>
<td>8.96E + 01</td>
</tr>
<tr>
<td>3</td>
<td>119</td>
<td>62322</td>
<td>1.31E + 02</td>
<td>2.30E - 01</td>
<td>1.25E - 02</td>
<td>3.58E + 00</td>
<td>2.86E + 02</td>
</tr>
<tr>
<td>4</td>
<td>450</td>
<td>63494</td>
<td>1.12E + 02</td>
<td>8.70E - 01</td>
<td>9.29E - 10</td>
<td>3.53E + 00</td>
<td>3.80E + 09</td>
</tr>
<tr>
<td>5</td>
<td>52</td>
<td>61149</td>
<td>1.01E + 02</td>
<td>1.10E - 01</td>
<td>1.69E - 02</td>
<td>1.46E + 00</td>
<td>8.63E + 01</td>
</tr>
<tr>
<td>10</td>
<td>52</td>
<td>61149</td>
<td>6.93E + 01</td>
<td>1.00E - 01</td>
<td>1.54E - 02</td>
<td>1.42E + 00</td>
<td>9.22E + 01</td>
</tr>
<tr>
<td>25</td>
<td>58</td>
<td>61196</td>
<td>5.34E + 01</td>
<td>1.10E - 01</td>
<td>1.34E - 02</td>
<td>1.87E + 00</td>
<td>1.39E + 02</td>
</tr>
<tr>
<td>50</td>
<td>EP</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
Moreover, comparing table 16 with table 17, we see that the first diagonal preconditioner (table 17) has few effects when the number of blocks is sufficiently high.

7.3 Third test: matrix s1rmt3m1

Finally, we present the results for test matrix s1rmt3m1 in tables 18–25. Once again for this matrix, preconditioner DIAG+LS CGS (OPT) with \( p_{\text{max}} = 10 \) (table 21) gives better results than preconditioner INC CGS (table 18): 309 iterations with \( \text{nnz} = 60 \, 323 \) for the first method and 338 iterations with \( \text{nnz} = 112 \, 505 \) for the second method.

We remark that, in the last two tables, on increasing the number of blocks, there is considerable time saving in the construction of the preconditioner.

7.4 Observations

In general, as predicted by Theorem 1.1, we observe that the smaller the condition number of the preconditioned system matrix, the fewer the number of iterations.
Preconditioners LS CGS (OPT) and DIAG+LS CGS (OPT) are interesting because their parameters provide some flexibility and allow us to take into account different demands during construction. The second preconditioner appears to be better and more stable. The computation time for these preconditioners is long; however, they can easily be parallelized and thus the CPU time can be significantly reduced (see Remark 3). When increasing the additional filling $s$, the preconditioners can be of poor quality. The block methodology is the best way to save computer time. However, when increasing the number of blocks, the number of iterations also increases. This is compensated for by the computation of the non-zero coefficients in the preconditioner ($nnz$ decreases). Therefore, the time spent on resolution is rather stable.

<table>
<thead>
<tr>
<th>$p_{\text{max}}$</th>
<th>$\text{It.}$</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>902</td>
<td>10 977</td>
<td>4.50E + 00</td>
<td>2.31E + 00</td>
<td>6.33E - 06</td>
<td>3.57E + 00</td>
<td>5.64E + 05</td>
</tr>
<tr>
<td>5</td>
<td>967</td>
<td>32 919</td>
<td>5.98E + 00</td>
<td>2.84E + 00</td>
<td>6.44E - 06</td>
<td>3.76E + 00</td>
<td>5.84E + 05</td>
</tr>
<tr>
<td>10</td>
<td>1052</td>
<td>60 324</td>
<td>8.91E + 00</td>
<td>3.82E + 00</td>
<td>6.35E - 06</td>
<td>4.57E + 00</td>
<td>7.20E + 05</td>
</tr>
<tr>
<td>20</td>
<td>1280</td>
<td>115 059</td>
<td>1.88E + 01</td>
<td>6.15E + 00</td>
<td>5.29E - 06</td>
<td>5.34E + 00</td>
<td>1.01E + 06</td>
</tr>
<tr>
<td>50</td>
<td>2436</td>
<td>278 664</td>
<td>8.23E + 01</td>
<td>2.04E + 01</td>
<td>4.62E - 06</td>
<td>1.59E + 01</td>
<td>3.45E + 06</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>$p_{\text{max}}$</th>
<th>$\text{It.}$</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>826</td>
<td>10 976</td>
<td>1.49E + 01</td>
<td>2.11E + 00</td>
<td>1.01E - 05</td>
<td>4.45E + 00</td>
<td>4.38E + 05</td>
</tr>
<tr>
<td>5</td>
<td>1221</td>
<td>32 918</td>
<td>5.63E + 01</td>
<td>3.62E + 00</td>
<td>3.75E - 06</td>
<td>5.46E + 00</td>
<td>1.45E + 06</td>
</tr>
<tr>
<td>10</td>
<td>1312</td>
<td>60 323</td>
<td>1.41E + 02</td>
<td>4.80E + 00</td>
<td>4.11E - 06</td>
<td>6.33E + 00</td>
<td>1.54E + 06</td>
</tr>
<tr>
<td>20</td>
<td>1010</td>
<td>115 058</td>
<td>4.43E + 02</td>
<td>4.90E + 00</td>
<td>6.36E - 06</td>
<td>5.28E + 00</td>
<td>8.31E + 05</td>
</tr>
<tr>
<td>50</td>
<td>663</td>
<td>278 663</td>
<td>2.66E + 03</td>
<td>5.61E + 00</td>
<td>1.38E - 05</td>
<td>4.23E + 00</td>
<td>3.06E + 05</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>$p_{\text{max}}$</th>
<th>$\text{It.}$</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>596</td>
<td>10 976</td>
<td>1.50E + 01</td>
<td>1.50E + 00</td>
<td>1.11E - 05</td>
<td>2.72E + 00</td>
<td>2.44E + 05</td>
</tr>
<tr>
<td>5</td>
<td>372</td>
<td>32 918</td>
<td>5.55E + 01</td>
<td>1.07E + 00</td>
<td>1.75E - 05</td>
<td>1.82E + 00</td>
<td>1.04E + 05</td>
</tr>
<tr>
<td>10</td>
<td>309</td>
<td>60 323</td>
<td>1.37E + 02</td>
<td>1.14E + 00</td>
<td>2.55E - 05</td>
<td>1.83E + 00</td>
<td>7.17E + 04</td>
</tr>
<tr>
<td>20</td>
<td>243</td>
<td>115 058</td>
<td>4.38E + 02</td>
<td>1.21E + 00</td>
<td>3.72E - 05</td>
<td>1.69E + 00</td>
<td>4.55E + 04</td>
</tr>
<tr>
<td>50</td>
<td>178</td>
<td>278 663</td>
<td>2.33E + 03</td>
<td>1.51E + 00</td>
<td>6.56E - 05</td>
<td>1.50E + 00</td>
<td>2.28E + 04</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>$s$</th>
<th>$\text{It.}$</th>
<th>$nnz$</th>
<th>$t_{\text{prec}}$</th>
<th>$t_{\text{res}}$</th>
<th>$\lambda_{\text{min}}$</th>
<th>$\lambda_{\text{max}}$</th>
<th>$\kappa$</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>981</td>
<td>115 058</td>
<td>2.07E + 02</td>
<td>4.97E + 00</td>
<td>7.41E - 06</td>
<td>5.85E + 00</td>
<td>7.89E + 05</td>
</tr>
<tr>
<td>3</td>
<td>5489</td>
<td>120 526</td>
<td>1.53E + 02</td>
<td>2.80E + 01</td>
<td>?</td>
<td>8.40E + 00</td>
<td>?</td>
</tr>
<tr>
<td>4</td>
<td>980</td>
<td>115 058</td>
<td>1.11E + 02</td>
<td>4.93E + 00</td>
<td>6.66E - 06</td>
<td>5.20E + 00</td>
<td>7.82E + 05</td>
</tr>
<tr>
<td>5</td>
<td>931</td>
<td>115 058</td>
<td>9.29E + 01</td>
<td>4.66E + 00</td>
<td>7.25E - 06</td>
<td>4.81E + 00</td>
<td>6.64E + 05</td>
</tr>
<tr>
<td>10</td>
<td>1396</td>
<td>115 057</td>
<td>5.39E + 01</td>
<td>6.88E + 00</td>
<td>?</td>
<td>4.89E + 00</td>
<td>?</td>
</tr>
<tr>
<td>20</td>
<td>EP</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
On the other hand, linear SPD systems are used for the numerical solution of many non-stationary partial differential equations. In this situation the solution of a linear system is required for each time step. Thus when the matrix is time independent, an efficient preconditioner allows us to make a significant saving with respect to computer time. When the number of time steps is large, the computer time for the construction of the preconditioner can be neglected.

The description, analysis and implementation of the presented algorithms on parallel computers will be presented in a forthcoming paper.

References


