Direct Methods for Sparse Matrices

I. S. DUFF, A. M. ERISMAN
and
J. K. REID

Direct Methods For Sparse Matrices Numerical Mathematics And Scientific Computation

J Elliott

Direct Methods For Sparse Matrices Numerical Mathematics And Scientific Computation:

Direct Methods for Sparse Matrices I. S. Duff,A. M. Erisman,J. K. Reid,2017-03-09 The subject of sparse matrices has its root in such diverse fields as management science power systems analysis surveying circuit theory and structural analysis Efficient use of sparsity is a key to solving large problems in many fields This second edition is a complete rewrite of the first edition published 30 years ago Much has changed since that time Problems have grown greatly in size and complexity nearly all examples in the first edition were of order less than 5 000 in the first edition and are often more than a million in the second edition Computer architectures are now much more complex requiring new ways of adapting algorithms to parallel environments with memory hierarchies Because the area is such an important one to all of computational science and engineering a huge amount of research has been done in the last 30 years some of it by the authors themselves This new research is integrated into the text with a clear explanation of the underlying mathematics and algorithms New research that is described includes new techniques for scaling and error control new orderings new combinatorial techniques for partitioning both symmetric and unsymmetric problems and a detailed description of the multifrontal approach to solving systems that was pioneered by the research of the authors and colleagues This includes a discussion of techniques for exploiting parallel architectures and new work for indefinite and unsymmetric systems *Direct Methods for Sparse Matrices* Iain S. Duff,1997 *Algorithms for Sparse Linear Systems* Jennifer Scott,Miroslav Tůma,2023-04-29 Large sparse linear systems of equations are ubiquitous in science engineering and beyond This open access monograph focuses on factorization algorithms for solving such systems It presents classical techniques for complete factorizations that are used in sparse direct methods and discusses the computation of approximate direct and inverse factorizations that are key to constructing general purpose algebraic preconditioners for iterative solvers A unified framework is used that emphasizes the underlying sparsity structures and highlights the importance of understanding sparse direct methods when developing algebraic preconditioners Theoretical results are complemented by sparse matrix algorithm outlines This monograph is aimed at students of applied mathematics and scientific computing as well as computational scientists and software developers who are interested in understanding the theory and algorithms needed to tackle sparse systems It is assumed that the reader has completed a basic course in linear algebra and numerical mathematics **Bifurcation Analysis of Fluid Flows** Henk A. Dijkstra,Fred W. Wubs,2023-08-24 A guide to computing bifurcation diagrams for fluid flows including relevant code with broad applicability to industrial environmental astrophysical flows **Large-Scale Scientific Computing** Ivan Lirkov,2006-02-14 This book constitutes the thoroughly refereed post proceedings of the 5th International Conference on Large Scale Scientific Computations LSSC 2005 held in Sozopol Bulgaria in June 2005 The 75 revised full papers presented together with five invited papers were carefully reviewed and selected for inclusion in the book The papers are organized in topical sections *Scientific Computing* Michael T. Heath,2018-11-14 This book differs from traditional

numerical analysis texts in that it focuses on the motivation and ideas behind the algorithms presented rather than on detailed analyses of them It presents a broad overview of methods and software for solving mathematical problems arising in computational modeling and data analysis including proper problem formulation selection of effective solution algorithms and interpretation of results In the 20 years since its original publication the modern fundamental perspective of this book has aged well and it continues to be used in the classroom This Classics edition has been updated to include pointers to Python software and the Chebfun package expansions on barycentric formulation for Lagrange polynomial interpretation and stochastic methods and the availability of about 100 interactive educational modules that dynamically illustrate the concepts and algorithms in the book Scientific Computing An Introductory Survey Second Edition is intended as both a textbook and a reference for computationally oriented disciplines that need to solve mathematical problems **Modern Fortran Explained** Michael Metcalf,John Reid,Malcolm Cohen,Reinhold Bader,2024-01-07 This new edition of Modern Fortran Explained provides a clear and thorough description of the latest version of Fortran written by experts in the field with the intention that it remain the main reference work in the field *Direct Methods for Sparse Matrices* O. Østerby,Zahari Zlatev,1983 Direct Methods for Sparse Linear Systems Timothy A. Davis,2006-09-01 The sparse backslash book Everything you wanted to know but never dared to ask about modern direct linear solvers Chen Greif Assistant Professor Department of Computer Science University of British Columbia Overall the book is magnificent It fills a long felt need for an accessible textbook on modern sparse direct methods Its choice of scope is excellent John Gilbert Professor Department of Computer Science University of California Santa Barbara Computational scientists often encounter problems requiring the solution of sparse systems of linear equations Attacking these problems efficiently requires an in depth knowledge of the underlying theory algorithms and data structures found in sparse matrix software libraries Here Davis presents the fundamentals of sparse matrix algorithms to provide the requisite background The book includes CSparse a concise downloadable sparse matrix package that illustrates the algorithms and theorems presented in the book and equips readers with the tools necessary to understand larger and more complex software packages With a strong emphasis on MATLAB and the C programming language Direct Methods for Sparse Linear Systems equips readers with the working knowledge required to use sparse solver packages and write code to interface applications to those packages The book also explains how MATLAB performs its sparse matrix computations Audience This invaluable book is essential to computational scientists and software developers who want to understand the theory and algorithms behind modern techniques used to solve large sparse linear systems The book also serves as an excellent practical resource for students with an interest in combinatorial scientific computing Preface Chapter 1 Introduction Chapter 2 Basic algorithms Chapter 3 Solving triangular systems Chapter 4 Cholesky factorization Chapter 5 Orthogonal methods Chapter 6 LU factorization Chapter 7 Fill reducing orderings Chapter 8 Solving sparse linear systems Chapter 9 CSparse Chapter 10 Sparse matrices in MATLAB Appendix Basics of the C

programming language Bibliography Index   SIAM Journal on Scientific Computing ,2008   *Direct Methods for Sparse Matrices* O. Osterby,Z. Zlatev,2014-09-12   **Modelling and Computation for Applications in Mathematics, Science, and Engineering** Joseph W. Jerome,1998 This book discusses many of the connections between cutting edge applications and advanced numerical and algorithmic techniques Topics include models for long range molecular forces biological and chemical contamination including hierarchical problem solving ideas from computer science discrete mathematics including connections to the buckyball structure of carbon 60 dimension reduction techniques in incompressible fluid mechanics aspects of charge transport bridging compressible fluids gas dynamics and semiconductors the approximation problem in control theory questions related to weighted approximation by polynomials in the complex plane and high friction limits of hydrodynamic models   SIAM Journal on Scientific and Statistical Computing Society for Industrial and Applied Mathematics,1991   **Techniques for the Interactive Development of Numerical Linear Algebra Libraries for Scientific Computation** Bret Andrew Marsolf,University of Illinois at Urbana-Champaign. Department of Computer Science,1997 Abstract The development of high performance numerical algorithms and their effective use in application codes is an iterative process involving the refinement of the algorithms and their implementations that continues during the lifetime of the algorithm Knowledge and expertise from the areas of numerical analysis computer software compilers machine architecture and applications are required during the development To improve this process the FALCON environment was developed to combine the analysis techniques from restructuring compilers with the algebraic techniques from numerical analysis In this thesis interactive techniques that were developed to extend the FALCON environment are described These techniques allow the developer to improve the analysis of the algorithm to restructure the algorithm using transformation patterns to utilize additional information about structures within the data and to control the generation of the target code The experimental results show that the codes generated by the interactive techniques have better performance than those generated automatically In addition the environment was extended to support the generation of C code When the C code generated by FALCON is compared to the code generated by other MATLAB translators the C code is typically faster However when compared against the Fortran 90 code generated by FALCON the C code is usually slower   Fast Direct Solvers for Elliptic PDEs Per-Gunnar Martinsson,2019-12-16 Fast solvers for elliptic PDEs form a pillar of scientific computing They enable detailed and accurate simulations of electromagnetic fields fluid flows biochemical processes and much more This textbook provides an introduction to fast solvers from the point of view of integral equation formulations which lead to unparalleled accuracy and speed in many applications The focus is on fast algorithms for handling dense matrices that arise in the discretization of integral operators such as the fast multipole method and fast direct solvers While the emphasis is on techniques for dense matrices the text also describes how similar techniques give rise to linear complexity algorithms for computing the inverse or the LU factorization of a sparse matrix resulting from the direct discretization of an

elliptic PDE This is the first textbook to detail the active field of fast direct solvers introducing readers to modern linear algebraic techniques for accelerating computations such as randomized algorithms interpolative decompositions and data sparse hierarchical matrix representations Written with an emphasis on mathematical intuition rather than theoretical details it is richly illustrated and provides pseudocode for all key techniques Fast Direct Solvers for Elliptic PDEs is appropriate for graduate students in applied mathematics and scientific computing engineers and scientists looking for an accessible introduction to integral equation methods and fast solvers and researchers in computational mathematics who want to quickly catch up on recent advances in randomized algorithms and techniques for working with data sparse matrices

Constructive Approximation on the Sphere with Applications to Geomathematics W. Freeden,Theo Gervens,Michael Schreiner,1998 The subject of geomathematics focuses on the interpretation and classification of data from geoscientific and satellite sources reducing information to a comprehensible form and allowing the testing of concepts Sphere oriented mathematics plays an important part in this study and this book provides the necessary foundation for graduate students and researchers interested in any of the diverse topics of constructive approximation in this area This book bridges the existing gap between monographs on special functions of mathematical physics and constructive approximation in Euclidean spaces The primary objective is to provide readers with an understanding of aspects of approximation by spherical harmonics such as spherical splines and wavelets as well as indicating future directions of research Scalar vectorial and tensorial methods are each considered in turn The concentration on spherical splines and wavelets allows a double simplification not only is the number of independent variables reduced resulting in a lower dimensional problem but also radial basis function techniques become applicable When applied to geomathematics this leads to new structures and methods by which sophisticated measurements and observations can be handled more efficiently thus reducing time and costs **Direct methods for sparse matrices** Aarhus Universitet. Regionale EDB-center. Centre for Basic Research in Computer Science,O. Oesterby,Z. Zlatev,1980 **Numerical Analysis** David Ronald Kincaid,Elliott Ward Cheney,1996 This work treats numerical analysis from a mathematical point of view demonstrating that the many computational algorithms and intriguing questions of computer science arise from theorems and proofs Algorithms are developed in pseudocode with the intention of making it easy for students to write computer routines in a number of standard programming languages including BASIC Fortran C and Pascal Mathematics of Computation ,1989 Original articles on all aspects of numerical mathematics book reviews mathematical tables and technical notes Covers advances in numerical analysis application of computer methods high speed calculating and other aids to computation *Graph Partitioning for Scientific Computing Applications* Irene Moulitsas,2005

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