SECOND LEVEL PRECONDITIONERS FOR KRYLOV SUBSPACE METHODS

R. NABBEN^{\star}, C. VUIK^{\dagger}

* Technical University Berlin Institut für Mathematik, Straße des 17. Juni 136, D-10623 Berlin, Germany nabben@math.tu-berlin.de, http://www.math.tu-berlin.de/~nabben/

[†] Delft University of Technology, Faculty of Electrical Engineering, Mathematics and Computer Science, Delft Institute of Applied Mathematics, Mekelweg 4, 2628 CD Delft, Netherlands c.vuik@tudelft.nl, http://ta.twi.tudelft.nl/users/vuik/

Key words: Krylov method, second level preconditioning, deflation, implementation

ABSTRACT

Nowadays Krylov subspace methods are very popular to solve linear systems with a large and sparse coefficient matrix. Combined with a suitable preconditioner (block)ILU, Multigrid, SPAI, Domain. Decomposition etc. the methods are robust and efficient for many practical problems. However, for many problems, it appears to be beneficial to add a second level preconditioner. Examples of such problems are: problems with discontinuous coefficients, parallel Domain Decomposition preconditioners and time dependent problems.

Including a second level preconditioner the following choices are important:

- method: deflation, additive, balancing, or FETI,

- choice of vectors: domain based, physical, or approximate eigenvectors,

- implementation: amount of extra work, stability properties, etc.

In this minisymposium a number of papers is presented to illustrate the power and the properties of second level preconditioners.

REFERENCES

- [1] R. Nabben and C. Vuik. A comparison of deflation and the balancing preconditioner. *SIAM J. Sci. Comput.*, 27:1742-1759, 2006.
- [2] A. Toselli and W. Widlund. Domain Decomposition Methods. *Computational Mathematics*, Vol. 34. Springer, Berlin, 2005.
- [3] C. Vuik and A. Segal and J.A. Meijerink, An efficient preconditioned CG method for the solution of a class of layered problems with extreme contrasts in the coefficients, *J. Comp. Phys.*, 152:385-403, 1999