Flexible and Multi-Shift Induced Dimension Reduction Algorithms for Solving Large Sparse Linear Systems

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IDR(s) is one of the most efficient methods for solving large sparse nonsymmetric linear systems of equations. We present two useful extensions of IDR(s), namely a flexible variant and a multi-shift variant. The algorithms exploit the underlying Hessenberg decomposition computed by IDR(s) to generate basis vectors for the Krylov subspace. The approximate solution vectors are computed using a Quasi-Minimization approach. Numerical examples are presented to show the effectiveness of these new IDR variants compared to existing ones and to other Krylov subspace methods.

Reference:

Martin B. van Gijzen, Gerard L.G. Sleijpen and Jens-Peter M. Zemke, Flexible and Multi-Shift Induced Dimension Reduction Algorithms for solving Large Sparse Linear Systems.

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