### A strategy for updating an AINV preconditioner

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### Outline



#### Motivation

- The problem we're working on
- 2 AINV preconditioner
  - The symmetric case
  - The non symmetric case
- The Proposed Approach
  - The Starting Point
  - Theoretical Results (The Symmetric Case)
  - Numerical Results



The problem we're working on

#### Defining the Problem Succession of Sparse Linear System

We consider the efficient construction of **preconditioners** for sequences of linear systems of the form:

$$\begin{split} \boldsymbol{A}_{k} \boldsymbol{\mathbf{x}}_{k} &= \boldsymbol{\mathsf{b}}_{k}, \ k \geq 0, \ \{\boldsymbol{A}_{k}\}_{k \geq 0} \subset \mathbb{R}^{n \times n}, \\ & \{\boldsymbol{\mathbf{x}}_{k}\}_{k \geq 0}, \ \{\boldsymbol{\mathsf{b}}_{k}\}_{k \geq 0} \subset \mathbb{R}^{n}, \end{split}$$

where  $\{A\}_k$  is a **sparse matrix** for each  $k \ge 0$ . Possible sources for the problem are represented by:

- PDE discretization,
- Differential-Algebraic Equations,
- Eigenvalues and eigenvectors computation (*shift and invert* algorithms).



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#### Defining the Problem Preconditioning Iterative Krylov Solvers

Our goal is to generate a **sequence of preconditioners**  $\{M_k\}_k$ , to improve the convergence properties, in terms of **execution time** and **number of iterations**, of the Krylov Solvers for the algebraically equivalent system  $M_k^{-1}A_k\mathbf{x}_k = M_k^{-1}\mathbf{b}_k$  i.e., such that the transformed linear systems presents a **cluster of eigenvalues**,



#### Figure: Cluster of Eigenvalues.



The **AINV preconditioner**[Benzi-Meyer-Tuma '96, Benzi-Cullum-Tuma 2000] is based on:

- an incomplete factorization of the matrix  $A^{-1}$ ,
- an A-conjugation process, starting from a set of conjugate directions {z<sub>i</sub>}<sub>i=1,...,n</sub> to write an SPD matrix A in the form: Z<sup>T</sup>AZ = D.

$$Z = \begin{pmatrix} \vdots & \vdots & \vdots \\ \mathbf{z}_1 & \mathbf{z}_2 & \dots & \mathbf{z}_n \\ \vdots & \vdots & & \vdots \end{pmatrix}, D = \begin{pmatrix} p_1 & 0 & \cdots & 0 \\ 0 & p_2 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & p_n \end{pmatrix}, \quad (1)$$

And so we have that:

•  $p_i = \mathbf{z}_i^T A \mathbf{z}_i$  and  $A^{-1} = Z D^{-1} Z^T$ .



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The symmetric case The non symmetric case

#### The AINV preconditioner Incomplete Factorization Preconditioner

To obtain a preconditioner  $M^{-1} = ZD^{-1}Z^T$ , a dropping strategy for going from *Z* to its sparse approximation  $\tilde{Z}$  is needed.



Figure: AINV dropping example.



It's possible to go from a symmetric *A*-conjugation algorithm to a full *A*-biconjugation, [Benzi-Tuma 98, Benzi-Haws-Tuma 2000]. To obtain this we need:

• two family of A-orthogonal direction

and then the factorization is of the form:

$$W^{T}AZ = D = \begin{pmatrix} p_{1} & 0 & \cdots & 0 \\ 0 & p_{2} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & p_{n} \end{pmatrix},$$
(2)

where  $p_i = \mathbf{w}_i^t A \mathbf{z}_i \neq 0$ , and W and Z are **non singular** and **orthogonal triangular** matrices.



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The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### Construction of the Preconditioner Update An AINV update strategy

The construction of the strategies proposed here is developed starting on the observations stated in the conclusion of [Benzi-Bertaccini 2003] for:

$$A_{\alpha}\mathbf{x} = \mathbf{b}, \ A_{\alpha} = A + \alpha B, \ \alpha \in [\alpha_1, \alpha_2],$$
 (3)

#### where *A*, *B* are **symmetric**, **positive definite** and **sparse**. As in [Benzi-Bertacini 2003, Bertaccini 2004] we are going to start with an AINV preconditioner for the $A_{\alpha_1}$ matrix and generate the order *k*-preconditioner for the sequence, setting $\tilde{Z}_k = \text{diag}(\tilde{Z}, k)$ .



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The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

## Construction of the Preconditioner Update

#### The starting update strategy is:

$$M_{\alpha,k}^{-1} = \tilde{Z}(\tilde{D} + \alpha E_k)^{-1} \tilde{Z}^T, \ E_k = \begin{cases} 0 & k = -1, \\ B & k = 0, \\ \tilde{Z}_k^T B \tilde{Z}_k & k \ge 1, \end{cases}$$
(4)

Now what we want is to **modify also** the Z-factor of the factorization accordingly to further improve the convergence of the underlying Krylov method.



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#### Construction of the Preconditioner Update The New Preconditioner Definition

#### We start computing two reference preconditioner:

$$\begin{split} M_{(1)}^{-1} = & \tilde{Z}_1 \tilde{D}_1^{-1} \tilde{Z}_1^T \approx A_{\alpha_1}^{-1} = (A + \alpha_1 B)^{-1}, \\ M_{(2)}^{-1} = & \tilde{Z}_2 \tilde{D}_2^{-1} \tilde{Z}_2^T \approx A_{\alpha_2}^{-1} = (A + \alpha_2 B)^{-1}. \end{split}$$

Then we are going to **define the updated matrix**  $\tilde{Z}_{\alpha}$  as:

$$\tilde{Z}_{\alpha} = \begin{cases} \frac{\alpha_2 - \alpha}{\alpha_2 - \alpha_1} \tilde{Z}_1 + \frac{\alpha - \alpha_1}{\alpha_2 - \alpha_1} \tilde{Z}_2 & \alpha \in [\alpha_1, \alpha_2], \\ l & \alpha > \alpha_2. \end{cases}$$



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The updated preconditioner is then defined as:

$$M_{\alpha,k}^{-1} = \tilde{Z}_{\alpha}(\tilde{D}_1 + \alpha E_k)^{-1} \tilde{Z}_{\alpha}^T \approx A_{\alpha}^{-1}, \ E_k = \begin{cases} 0 & k = -1, \\ B & k = 0, \\ \tilde{Z}_{\alpha,k}^T B \tilde{Z}_{\alpha,k} & k \ge 1, \end{cases}$$

where  $\tilde{Z}_{\alpha,k}$  is the matrix formed by the upper *k* diagonal of the  $Z_{\alpha}$  matrix.

The preconditioner defined in this way is such that:

- the update Z-matrix of the factorization fixes the pattern of the updated matrix,
- the condition number of the *Ž*<sub>α</sub> factor is under control (corollary of the norm bound for triangular factors in [Lemeire '75]):



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# Construction of the Preconditioner Update

#### Condition number bound

The condition number  $\kappa(Z_{\alpha})$  is bounded by the product of the constants:

$$\begin{split} \|Z_{\alpha}\| \leq &\sqrt{n + \frac{n(n+1)}{2}M_{Z}^{2}}, \\ \|Z_{\alpha}^{-1}\| \leq &\frac{\sqrt{(M_{Z}+1)^{2n} + 2n(M_{Z}+2) - 1}}{M_{Z} + 2}, \end{split}$$
  
where  $M_{Z} = \max \left\{ \max_{i < j} |\tilde{z}_{i,j}^{\alpha_{1}}|, \max_{i < j} |\tilde{z}_{i,j}^{\alpha_{2}}| \right\}. \end{split}$ 



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### Construction of the Preconditioner Update Theorem (Eigenvalues Clustering)

**Theorem.** Consider the sequence of linear systems in equation (3) and that there exists a  $\delta \ge 0$  such that the eigenvalues of the matrix  $Z_{\alpha}^{-T} E_k Z_{\alpha}^{-1} - B$  are:

$$\sigma_1 \geq \sigma_2 \geq \ldots \geq \sigma_t \geq \delta > \sigma_{t+1} \geq \ldots \geq \sigma_n,$$

and  $t \ll n$ . Then if we have that:

$$\max_{\alpha\in(\alpha_1,\alpha_2)}|\alpha|\|D^{-1}E_k\|<\frac{1}{2}$$

we have that there exists matrices  $C_{\alpha}$ ,  $\Delta$  and F and a constant  $c_{\alpha}$  such that:

$$M_{\alpha,k}^{-1}A_{\alpha}=I+M_{\alpha,k}^{-1}C_{\alpha}+\Delta+F,$$



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### Construction of the Preconditioner Update Theorem (Eigenvalues Clustering)

where  $Rank(\Delta) = t \le n$ , independently from  $\alpha$ , and:

$$\|F\|_2 \leq \frac{2|\alpha|\boldsymbol{c}_{\alpha}\delta}{\lambda_{\min}(\boldsymbol{A}_{\alpha_1})} \left(\frac{\|Z_{\alpha_2}\|_2}{\min_{r=1,2,\dots,n} \boldsymbol{z}_{\cdot,r}^{\alpha_1}}\right)^2,$$

where  $Z_{\alpha_1} = (\mathbf{z}_{:,1}^{\alpha_1}, \dots, \mathbf{z}_{:,n}^{\alpha_1})$ . Besides we have that:

$$\|M_{\alpha,k}^{-1}C_{\alpha}\|_{2} \leq \|M_{\alpha,k}^{-1}A_{\alpha_{1}}\| + \max_{r=1,2,...,n} \frac{\lambda_{\max}(A_{\alpha_{1}})\|\mathbf{z}_{:,r}^{\alpha_{1}}\|_{2}^{2}}{\lambda_{\min}(A_{\alpha_{2}})\|\mathbf{z}_{:,r}^{\alpha_{2}}\|_{2}^{2}} \|M_{\alpha,k}^{-1}A_{\alpha_{2}}\|.$$

where  $Z_{\alpha_2} = (\mathbf{z}_{:,1}^{\alpha_2}, \dots, \mathbf{z}_{:,n}^{\alpha_2}).$ 



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

# Construction of the Preconditioner Update

#### The results of the theorem is that,

#### Theorem (Eigenvalues Clustering):

We have written the product  $M_{\alpha,k}^{-1}A_{\alpha}$  as the sum of some small norm matrices and a small rank matrix.  $\Rightarrow$  the spectrum presents at least a **cluster** with **some outlier eigenvalues**.

Working with this framework we also have that if  $A_{\alpha_1}$  and  $A_{\alpha_2}$  are SPD with  $Z_{\alpha}$  factors of bandwidth  $m_1$  and  $m_2$  we have

$$egin{aligned} |Z_{i,j}^lpha| &\leq \sqrt{\mathcal{d}_j^{(lpha_1)}} c_2^{(lpha_1)} t_{(lpha_1)}^{j-i} + \sqrt{\mathcal{d}_j^{(lpha_2)}} c_2^{(lpha_2)} t_{(lpha_2)}^{j-i}, \ t_{(lpha)} &= \left(rac{\sqrt{\kappa(\mathcal{A}_lpha)}-1}{\sqrt{\kappa(\mathcal{A}_lpha)}+1}
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The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

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The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### Towards the non-symmetrical case .... (A case that we are still analyzing)

Adapting the strategy to the non symmetric case,

$$\begin{split} M_{(1)}^{-1} = & \tilde{Z}_1 \tilde{D}_1^{-1} \tilde{W}_1^T \approx A_{\alpha_1}^{-1} = (A + \alpha_1 B)^{-1}, \\ M_{(2)}^{-1} = & \tilde{Z}_2 \tilde{D}_2^{-1} \tilde{W}_2^T \approx A_{\alpha_2}^{-1} = (A + \alpha_2 B)^{-1}. \end{split}$$

therefore,

$$\tilde{Z}_{\alpha} = \frac{\alpha_{2} - \alpha}{\alpha_{2} - \alpha_{1}} \tilde{Z}_{1} + \frac{\alpha - \alpha_{1}}{\alpha_{2} - \alpha_{1}} \tilde{Z}_{2} \quad \alpha \in [\alpha_{1}, \alpha_{2}], \quad I, \alpha > \alpha_{2}$$
$$\tilde{W}_{\alpha} = \frac{\alpha_{2} - \alpha}{\alpha_{2} - \alpha_{1}} \tilde{W}_{1} + \frac{\alpha - \alpha_{1}}{\alpha_{2} - \alpha_{1}} \tilde{W}_{2} \quad \alpha \in [\alpha_{1}, \alpha_{2}], \quad I, \alpha > \alpha_{2}$$

finally we have,  $M_{\alpha,k}^{-1} = \tilde{Z}_{\alpha}(\tilde{D}_1 + \alpha E_k)^{-1} \tilde{W}_{\alpha}^T$ , where the matrix  $E_k = \tilde{Z}_{\alpha,k}^T B \tilde{W}_{\alpha,k}$  for  $k \ge 1$ .



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### Numerical Results The Set of Matrices

To test the proposed strategy with symmetric matrices we consider the sequence:

$$(\boldsymbol{A} + \alpha \boldsymbol{B}) \boldsymbol{x}_{\alpha} = \boldsymbol{b}_{\alpha}, \ \alpha \in (\boldsymbol{0}, \alpha_{2}),$$
(5)

where B is the matrix representing the 5-point discretization of the laplacian operator with null Dirichlet boundary conditions.

Matrix name	e <i>nnz</i> (A) Size		$\kappa$	Results	
msc01050	26198	1050	8.9970e+15	2	
nasa1824	39208	1824	6.6264e+06	3	

Table: Matrices from University of Florida Sparse Matrix Collection.

#### More experiments and details are in,

F. Durastante, *Interpolant Update of Preconditioners for Sequences of Large Linear Systems*, Mathematical Methods, Computational Techniques and Intelligent Systems (MAMECTIS '15). Vol 41, pp. 40-47, 2015, WSEAS Press.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

## Numerical Results

The symmetric case

-

SYMMETRIC TEST MATRIX FROM MSC/NASTRAN STARF8.OUT2									
		CG		<i>ILU</i> (0)		AINV			
$\alpha$	$\kappa(A)$	Т	IT	Т	IT	Т	IT		
0.00e+00	9.03e+15	0.41634	901 <sup>†</sup>	0.50552	994 <sup>†</sup>	0.04636	194		
1.49e-05	1.65e+06	0.28591	1050†	0.48536	1050†	0.25033	1050†		
2.38e-04	1.89e+05	0.13340	491	0.49070	1050†	0.24848	1050†		
1.50e-03	2.54e+04	0.08251	303	0.49052	1050†	0.25081	1050†		
3.10e-02	4.56e+03	0.05304	192	0.49249	1046 <sup>†</sup>	0.25032	1050†		
2.40e-01	3.68e+03	0.06115	222	0.48309	1042	0.24669	1050		
		$M_{\alpha,1}^{-1}$ shift		$M_{\alpha,1}^{-1}$ interp		AINV <sub>rc</sub>			
α	$\kappa(A)$	Т	IT	ΙT	IT	Т	т	IT	
0.00e+00	9.03e+15	0.04602	194	0.04616	194	53.58705	0.04560	194	
1.49e-05	1.65e+06	0.06667	274	0.07622	274	52.54392	0.01359	59	
2.38e-04	1.89e+05	0.06082	240	0.06610	239	51.45668	0.01009	45	
1.50e-03	2.54e+04	0.05809	239	0.06611	235	51.49022	0.00889	40	
3.100-02 2.40e-01	4.000+03 3.68e±03	0.08082	332 549	0.00974	∠30 32	50.76489	0.00789	30	
2.406-01	0.000+00	0.10024	545	0.00742	52	30.42413	0.00705	52	

Table: Matrix Boeing/msc01050 - Preconditioner Update.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

## Numerical Results

The symmetric case

STRUCTURE FROM NASA LANGLEY, 1824 DEGREES OF FREEDOM									
		CG		ILU(	<i>ILU</i> (0)		V		
$\alpha$	$\kappa(A)$	Т	IT	Т	IT	Т	IT		
0.00e+00	6.63e+06	0.61787	1822 <sup>†</sup>	0.22174	267	0.12274	348		
1.49e-05	3.99e+05	0.61250	1818 <sup>†</sup>	0.15446	250	0.06663	188		
2.38e-04	5.22e+04	0.25546	742	0.24582	404	0.08493	242		
1.50e-03	1.70e+04	0.15175	438	0.42829	703	0.14167	401		
3.10e-02	7.33e+03	0.10462	294	1.11249	1824 <sup>†</sup>	0.47047	1363		
2.40e-01	6.92e+03	0.12123	286	1.10577	1824 <sup>†</sup>	0.62818	1824		
		$M_{\alpha,1}^{-1}$ shift		$M_{\alpha,1}^{-1}$ interp		AINV <sub>rc</sub>			
α	$\kappa(A)$	T	IT	T	IT	Т	Т	IT	
0.00e+00	6.63e+06	0.11800	348	0.11991	348	227.82443	0.11829	348	
1.49e-05	3.99e+05	0.06363	184	0.06929	183	227.92061	0.06174	183	
2.38e-04	5.22e+04	0.03801	111	0.04261	111	226.65847	0.02739	84	
1.50e-03	1.70e+04	0.04110	120	0.04575	119	226.58604	0.01801	55	
3.10e-02	7.33e+03	0.09412	277	0.07543	203	225.86866	0.01579	53	
2.40e-01	6.92e+03	0.19569	560	0.01949	64	225.43537	0.01892	61	

Table: Matrix Nasa/nasa1824 - Preconditioner Update.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

## Numerical Results

The symmetric case



Figure: Pattern of the  $\tilde{Z}_{\alpha}$  matrix.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results

The matrix  $A = \hat{A} + \beta I$ , with *I* the identity matrix and  $\beta \in \mathbb{R}$  such that **some of the eigenvalues** of  $\hat{A}$  has **negative real part**, see Table 4. The sequence of matrices is given by,

$$A_{lpha}\mathbf{x} = \mathbf{b}_{lpha}, \ A_{lpha} = A + lpha B,$$

and the *B* matrix is taken as the tridiagonal discretization of the laplacian operator.

Matrix name	nnz(A)	Size	κ	Results	Spectrum
DRIVCAV/cavity06	29675	1182	3.28e+03	5	4
DRIVCAV/cavity06 (D)	29675	1182	3.28e+03	6	5
HB/jpwh-991	6021	991	3.76e+04	7	6
HB/jpwh-991 (D)	6021	991	5.62e+04	8	7

Table: Numerical experiments for non symmetric matrices.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results

Driven Cavity 10 x 10, Reynolds number: 200									
		GMRES		ILU(	<i>ILU</i> (0)		IV		
α	$\kappa(A)$	Т	IT	Т	IT	Т	IT		
0.00e+00	3.57e+03	16.84182 <sup>†</sup>	1120 40	22.06934 <sup>†</sup>	1032 40	0.04598	3 20		
1.49e-07	3.57e+03	16.92518 <sup>†</sup>	983 40	21.76088 <sup>†</sup>	210 40	0.04580	3 20		
2.38e-06	3.56e+03	16.86784 <sup>†</sup>	288 40	21.88902 <sup>†</sup>	143 40	0.04609	3 20		
1.50e-05	3.56e+03	16.72715 <sup>†</sup>	132 40	21.77816 <sup>†</sup>	534 40	0.04656	3 21		
3.10e-04	3.44e+03	16.89740 <sup>†</sup>	1051 40	21.78865 <sup>†</sup>	588 40	0.04708	3 22		
2.40e-03	3.42e+03	16.84590 <sup>†</sup>	60 40	0.59367	32 39	0.03776	2 38		
		$M_{\alpha,1}^{-1}$ shift		$M_{\alpha,1}^{-1}$ interp		AINV <sub>rc</sub>			
α	к( <b>A</b> )	Т	IT	Т	IT	Г	Т	IT	
0.00e+00	3.57e+03	0.06119	3 20	0.04599	3 20	54.70533	0.04726	3 20	
1.49e-07	3.57e+03	0.05981	3 20	0.04548	3 20	54.70862	0.04720	3 17	
2.38e-06	3.56e+03	0.05987	3 20	0.04560	3 20	54.68270	0.04753	3 15	
1.50e-05	3.56e+03	0.06044	3 21	0.04523	3 20	54.82130	0.04784	3 18	
3.100-04	3.440+03	0.05939	3 19	0.04477	3 18	54.73084	0.04184	39	
2.408-03	3.428+03	0.04049	2 30	0.03000	2 39	34.07037	0.04049	2 39	

Table: Results for matrix DRIVCAV/cavity06.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results



Driven Cavity 10 x 10, Reynolds number: 200



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results

Driven Cavity 10 x 10, Reynolds number: 200									
		GMR	ES	ILU(	<i>ILU</i> (0)		IV		
$\alpha$	$\kappa(A)$	Т	IT	Т	IT	Т	IT		
-2.40e-03	5.64e+03	16.83142 <sup>†</sup>	885 40	21.76976 <sup>†</sup>	1105 40	0.05713	3 37		
-3.10e-04	3.74e+03	17.00274 <sup>†</sup>	717 40	21.79849 <sup>†</sup>	613 40	0.04678	3 21		
-1.50e-05	3.57e+03	17.08578 <sup>†</sup>	352 40	21.78114 <sup>†</sup>	620 40	0.04632	3 20		
-2.38e-06	3.57e+03	17.07111 <sup>†</sup>	132 40	21.97115 <sup>†</sup>	1075 40	0.04597	3 20		
-1.49e-07	3.57e+03	17.06821 <sup>†</sup>	988 40	21.82080 <sup>†</sup>	173 40	0.04632	3 20		
0.00e+00	3.57e+03	16.96038 <sup>†</sup>	1120 40	21.71738 <sup>†</sup>	1032 40	0.04585	3 20		
		$M_{\alpha,1}^{-1}$ shift		$M_{\alpha,1}^{-1}$ interp		AINV <sub>rc</sub>			
$\alpha$	к(A)	Т	IT	Т	IT	Т	Т	IT	
-2.40e-03	5.64e+03	0.07605	3 37	0.05553	3 37	54.57021	0.06044	3 38	
-3.10e-04	3.74e+03	0.05888	3 21	0.04549	3 21	54.56038	0.05074	3 21	
-1.50e-05	3.57e+03	0.05813	3 20	0.04487	3 20	54.45571	0.04200	3 11	
-2.38e-06	3.57e+03	0.05887	3 20	0.04483	3 20	54.41646	0.05025	3 24	
-1.49e-07	3.57e+03	0.05836	3 20	0.04495	3 20	54.58939	0.04622	3 20	
0.00e+00	3.57e+03	0.05868	3 20	0.04477	3 20	54.68699	0.04751	3 20	

Table: Results for matrix DRIVCAV/cavity06 with  $\alpha$  < 0.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results





The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results

UNSYMMETRIC MATRIX FROM PHILIPS LTD, J.P.WHELAN, 1978.									
		GMRES		<i>ILU</i> (0)		AINV			
α 0.00e+00 1.49e-07	κ(A) 3.76e+04 3.77e+04	T 4.07420 4.10995	IT 309 20 310 31	T 0.05846 0.05518	IT 4 18 4 18	T 0.02263 0.02405	IT 1 38 1 38		
2.38e-06 1.50e-05 3.10e-04 2.40e-03	3.78e+04 3.86e+04 9.03e+04 9.30e+03	3.44219 1.82131 1.85225 0.18288	262 35 139 36 142 40 14 33	0.05557 0.05373 0.04806 0.02685	4 18 4 17 3 37 2 28	0.02324 0.02258 0.02299 0.01955	1 38 1 38 1 38 1 33		
		$M_{\alpha,1}^{-1}$ shift		$M_{\alpha,1}^{-1}$ interp		AINV <sub>rc</sub>			
α 0.00e+00 1.49e-07 2.38e-06 1.50e-05 3.10e-04 2.40e-03	κ(A) 3.76e+04 3.77e+04 3.78e+04 3.86e+04 9.03e+04 9.30e+03	T 0.02975 0.02898 0.02881 0.02943 0.02885 0.02306	IT 1 38 1 38 1 38 1 38 1 38 1 38 1 32	T 0.02249 0.02343 0.02235 0.02248 0.02211 0.01686	IT 1 38 1 38 1 38 1 38 1 38 1 38 1 32	T 36.76922 36.68682 37.05723 36.67420 36.91389 36.66777	T 0.02439 0.02783 0.02867 0.02854 0.02748 0.02177	IT 1 38 1 38 1 39 1 39 1 38 1 32	

Table: Results for matrix HB/jpwh-991.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results



UNSYMMETRIC MATRIX FROM PHILIPS LTD, J.P.WHELAN, 1978.

Figure: Specturm of the matrix HB/jpwh-991.



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results

UNSYMMETRIC MATRIX FROM PHILIPS LTD, J.P.WHELAN, 1978.									
		GMF	GMRES		<i>ILU</i> (0)		AINV		
α -2.40e-03 -3.10e-04 -1.50e-05 -2.38e-06 -1.49e-07 0.00e+00	κ(A) 5.62e+04 6.94e+04 2.30e+04 3.75e+04 3.76e+04 3.76e+04	T 2.14150 4.91671 2.99612 3.55586 4.00763 4.00790	IT 169 37 390 1 232 3 275 28 307 35 309 20	T 0.20322 0.07041 0.05641 0.05669 0.05733 0.05592	IT 13 26 5 15 4 21 4 20 4 19 4 18	T 0.03826 0.02445 0.02406 0.02247 0.02276 0.02270	IT 2 27 1 40 1 39 1 38 1 38 1 38 1 38		
		$M_{\alpha,1}^{-1}$ shift		$M_{\alpha,1}^{-1}$ interp		AINV <sub>rc</sub>			
α -2.40e-03 -3.10e-04 -1.50e-05 -2.38e-06 -1.49e-07 0.00e+00	κ(A) 5.62e+04 6.94e+04 2.30e+04 3.75e+04 3.76e+04 3.76e+04	T 0.04714 0.03075 0.02894 0.02745 0.02800 0.02770	IT 2 25 2 1 1 39 1 38 1 38 1 38 1 38	T 0.03617 0.02440 0.02265 0.02193 0.02187 0.02180	IT 2 25 2 1 1 39 1 38 1 38 1 38	T 37.13643 36.45920 36.60496 37.00270 39.16368 42.80209	T 0.04999 0.02890 0.02439 0.02841 0.02576 0.03300	IT 2 30 2 1 1 39 1 39 1 38 1 38	

Table: Results for matrix HB/jpwh-991 with  $\alpha < 0$ ..



The Starting Point Theoretical Results (The Symmetric Case) Numerical Results

#### The non definite and non symmetric case Preliminary Results





### Thanks for your attention!

