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Paper 86

Incomplete Factorization for Preconditioning Shifted Linear Systems

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The resolution of several problems of science and engineering, such as parabolic partial differential equations, mass consistent models for wind field adjustment [1, 2], with any discretization technique, yields linear systems of equations of the form,

$$(M + \varepsilon N) x_\varepsilon = b_\varepsilon \quad (86.1)$$

where M and N are constant for a given discretization. In these problems, the system (86.1) must be solved for different values of ε .

Iterative solvers based on Krylov subspaces are the most efficient methods for such large and sparse linear systems [3]. In our case, since M and N are symmetric positive definite matrices, the Conjugate Gradient (CG) provides the best results. In addition, the use of suitable preconditioning techniques [4] allows a faster convergence of the CG.

For preconditioning these systems, we can build a different preconditioner for each value of ε . In general, this means good convergence behaviour is obtained but at a high computational cost related to each preconditioner. On the contrary, we can use a unique preconditioner, the first of the above list, for solving all the linear systems. However, this second strategy may lead to convergences as slow as the value of ε is far from the initial value ε_0 chosen for building the preconditioner.

In this work, an intermediate procedure is proposed. It consists of a preconditioner based on an incomplete Cholesky factorization that may be updated for each new system at a low computational cost. Thus, it provides better convergence than the latter strategy and is cheaper than the former. In a similar way, Meurant [5] proposes this preconditioner for the special case $(M + \varepsilon D) x_\varepsilon = b_\varepsilon$, with D being a diagonal matrix. In addition, Benzi [6] develops a preconditioner, based on a factorized approximate inverse [7], for shifted linear systems of the form $(M + \varepsilon I) x_\varepsilon = b_\varepsilon$, with I being the unit matrix. In a recent work, Montero *et al.* [8] developed a generalization of this Benzi's algorithm for equation (86.1). All of these preconditioners may be updated as a function of ε .

Several numerical experiments are presented in order to show the efficiency of the proposed preconditioner.

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