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Chapter 10: Direct solution of sparse linear systems; Chapter 11: Iterative methods: Conjugate gradients; Chapter 12: The classical stationary iterations; Chapter 13: The multigrid method; Part IV: Adaptive Methods.

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The two most common formats for sparse direct methods are the triplet matrix and the compressed-column matrix (and its transpose, the compressed-row matrix). Matrix operations that operate on these data structures are presented below: matrix-vector and matrix-matrix multiplication, addition, and transpose. 2.1.

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Direct methods for sparse matrix solution. where b is a given vector, x is the vector of unknowns and A is a given sparse matrix representing the coefficients of unknowns in each equation. In contrast to iterative methods, direct methods obtain the solution to the above system in a finite and fixed number of steps.

01: direct methods for sparse linear systems (lecture 1 of 42)

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