

NEW ESTIMATES FOR THE RATE OF CONVERGENCE OF THE METHOD OF SUBSPACE CORRECTIONS

DURKBIN CHO*, JINCHAO XU[†], AND LUDMIL ZIKATANOV[‡]

Abstract. We discuss estimates for the rate of convergence of the method of successive subspace corrections in terms of condition number estimate for the method of parallel subspace corrections. We provide upper bounds and in special case a lower bound for preconditioners defined via the method of successive subspace corrections.

Key words. the method of subspace corrections, preconditioning convergence rate of linear iterative method.

AMS subject classifications. 65F10, 65J05, 65N12, 65N55

* The work of this author was supported in part by NSF DMS-0619587 and DMS-0511800 and Center for Computational Mathematics and Applications, Penn State University. Address: Department of Mathematics, The Pennsylvania State University, University Park, PA 16802, USA (cho@math.psu.edu)

[†]The work of this author was supported in part by NSF DMS-0619587 and DMS-0609727 and Center for Computational Mathematics and Applications, Penn State University. Address: Department of Mathematics, The Pennsylvania State University, University Park, PA 16802, USA; And Laboratory of Pure and Applied Mathematics, School of Mathematical Sciences, Peking University, Beijing 100871, China (xu@math.psu.edu)

[‡] The work of this author was supported in part by NSF Grants No. DMS-0619587 and No. DMS-0511800 and Center for Computational Mathematics and Applications, Penn State University. Address: Department of Mathematics, The Pennsylvania State University, University Park, PA 16802, USA (ludmil@psu.edu)