

A BLOCK VERSION OF BICGSTAB FOR LINEAR SYSTEMS WITH MULTIPLE RIGHT-HAND SIDES*

A. EL GUENNOUNI[†], K. JBILOU[‡], AND H. SADOK[†]

Abstract. We present a new block method for solving large nonsymmetric linear systems of equations with multiple right-hand sides. We first give the matrix polynomial interpretation of the classical block biconjugate gradient (Bi-BCG) algorithm using formal matrix-valued orthogonal polynomials. This allows us to derive a block version of BiCGSTAB. Numerical examples and comparisons with other block methods are given to illustrate the effectiveness of the proposed method.

Key words. block Krylov subspace, block methods, Lanczos method, multiple right-hand sides, nonsymmetric linear systems.

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[†]Laboratoire d'Analyse Numérique et d'Optimisation, Université des Sciences et Technologies de Lille, France.
Email: elguenn@ano.univ-lille1.fr

[‡]Université du Littoral, zone universitaire de la Mi-voix, bâtiment H. Poincaré, 50 rue F. Buisson, BP 699,
F-62228 Calais Cedex, France. Email: jbilou@lmpa.univ-littoral.fr and sadok@calais.univ-littoral.fr