

EFFICIENT PRECONDITIONING FOR SEQUENCES OF PARAMETRIC COMPLEX SYMMETRIC LINEAR SYSTEMS *

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Abstract. Solution of sequences of complex symmetric linear systems of the form $A_j x_j = b_j$, $j = 0, \dots, s$, $A_j = A + \alpha_j E_j$, A Hermitian, E_0, \dots, E_s complex diagonal matrices and $\alpha_0, \dots, \alpha_s$ scalar complex parameters arise in a variety of challenging problems. This is the case of time dependent PDEs; lattice gauge computations in quantum chromodynamics; the Helmholtz equation; shift-and-invert and Jacobi–Davidson algorithms for large-scale eigenvalue calculations; problems in control theory and many others. If A is symmetric and has real entries then A_j is *complex symmetric*.

The case A Hermitian positive semidefinite, $\text{Re}(\alpha_j) \geq 0$ and such that the diagonal entries of E_j , $j = 0, \dots, s$ have nonnegative real part is considered here.

Some strategies based on the update of incomplete factorizations of the matrix A and A^{-1} are introduced and analyzed. The numerical solution of sequences of algebraic linear systems from the discretization of the real and complex Helmholtz equation and of the diffusion equation in a rectangle illustrate the performance of the proposed approaches.

Key words. Complex symmetric linear systems; preconditioning; parametric algebraic linear systems; incomplete factorizations; sparse approximate inverses.

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