

Contents

Preface	xi
1 Introduction	1
1.1 Toeplitz systems	1
1.2 Background in matrix analysis	3
1.2.1 Basic symbols	3
1.2.2 Spectral properties of Hermitian matrix	4
1.2.3 Norms and condition number	6
1.3 Preparation for iterative Toeplitz solvers	8
1.3.1 Conjugate gradient method	8
1.3.2 Generating function and spectral analysis	12
2 Circulant preconditioners	17
2.1 Strang's circulant preconditioner	17
2.2 Optimal (circulant) preconditioner	21
2.3 Superoptimal preconditioner	24
2.4 Other preconditioners	27
2.4.1 Huckle's circulant preconditioner	27
2.4.2 Preconditioners by embedding	28
2.4.3 Noncirculant optimal preconditioners	28
2.4.4 Band-Toeplitz preconditioners	30
2.4.5 $\{\omega\}$ -circulant preconditioner	31
2.5 Examples	32
3 Unified treatment from kernels	35
3.1 Introduction	35
3.2 Kernels of some circulant preconditioners	36
3.2.1 Strang's circulant preconditioner $s(T_n(f))$	37
3.2.2 T. Chan's circulant preconditioner $c_F(T_n(f))$	37
3.2.3 R. Chan's circulant preconditioner $r(T_n(f))$	38
3.2.4 Huckle's circulant preconditioner $h^{(p)}(T_n(f))$	39
3.2.5 Ku and Kuo's preconditioner $K_{(2)}$	39
3.3 Preconditioners from kernels	40
3.4 Clustering properties	41
3.5 Examples	44

4	Ill-conditioned Toeplitz systems	47
4.1	Construction of preconditioner	47
4.2	Properties of generalized Jackson kernel	49
4.3	Spectral analysis	58
4.3.1	Functions with a zero	58
4.3.2	Positive functions	61
4.4	Examples	62
5	Block Toeplitz systems	67
5.1	Operators for block matrices	67
5.1.1	Block operator $c_U^{(1)}$	68
5.1.2	Block operator $\tilde{c}_V^{(1)}$	72
5.1.3	Operator $c_{V,U}^{(2)}$	73
5.1.4	Three useful formulae	75
5.2	Operation cost for preconditioned system	76
5.2.1	Case of $c_F^{(1)}(T_{mn})$	76
5.2.2	Case of $c_{F,F}^{(2)}(T_{mn})$	77
5.3	Convergence rate	78
5.3.1	Convergence rate of $c_F^{(1)}(T_{mn})$	79
5.3.2	Convergence rate of $c_{F,F}^{(2)}(T_{mn})$	80
5.4	Examples	82
A	M-files used in the book	85
A.1	. . . . .	86
A.2	. . . . .	87
A.3	. . . . .	88
A.4	. . . . .	90
A.5	. . . . .	91
A.6	. . . . .	92
A.7	. . . . .	92
A.8	. . . . .	93
A.9	. . . . .	94
A.10	. . . . .	95
A.11	. . . . .	95
A.12	. . . . .	96
A.13	. . . . .	96
A.14	. . . . .	97
A.15	. . . . .	98
A.16	. . . . .	98
A.17	. . . . .	99
A.18	. . . . .	99
A.19	. . . . .	100

Bibliography

103

Index

109