

Contents

| | |
|--|------------|
| Contributors | ix |
| Preface | xi |
| I. Design and Analysis of Elimination Algorithms | 1 |
| ✕ 1. Graph Theory and Gaussian Elimination <i>Robert Endre Tarjan</i> | 3 |
| 2. Partitioning Using PAQ <i>Thomas D. Howell</i> | 23 |
| ✕ 3. Block Methods for Solving Sparse Linear Systems <i>James R. Bunch</i> | 39 |
| 4. A Recursive Analysis of Dissection Strategies <i>Donald J. Rose and Gregory F. Whitten</i> | 59 |
| 5. Applications of an Element Model for Gaussian Elimination <i>S. C. Eisenstat, M. H. Schultz, and A. H. Sherman</i> | 85 |
| 6. An Optimization Problem Arising from Tearing Methods <i>Alberto Sangiovanni-Vincentelli</i> | 97 |
| II. Eigenvalue Problems | 111 |
| 1. A Bibliographical Tour of the Large, Sparse Generalized Eigenvalue Problem <i>G. W. Stewart</i> | 113 |
| 2. How Far Should You Go With the Lanczos Process? <i>W. Kahan and B. N. Parlett</i> | 131 |
| III. Optimization, Least Squares and Linear Programming | 145 |
| 1. Optimization for Sparse Systems <i>T. L. Magnanti</i> | 147 |
| 2. Methods for Sparse Linear Least Squares Problems <i>Åke Björck</i> | 177 |
| 3. The Orthogonal Factorization of a Large Sparse Matrix <i>Philip E. Gill and Walter Murray</i> | 201 |

CONTENTS

| | |
|--|------------|
| 4. A Fast, Stable Implementation of the Simplex Method Using Bartels-Golub Updating | 213 |
| <i>Michael A. Saunders</i> | |
| 5. Using the Steepest-edge Simplex Algorithm to Solve Sparse Linear Programs | 227 |
| <i>D. Goldfarb</i> | |
| IV. Mathematical Software | 241 |
| 1. Sparse Matrix Software | 243 |
| <i>W. Morven Gentleman and Alan George</i> | |
| 2. Considerations in the Design of Software for Sparse Gaussian Elimination | 263 |
| <i>S. C. Eisenstat, M. H. Schultz, and A. H. Sherman</i> | |
| 3. Finding the Block Lower Triangular Form of a Sparse Matrix | 275 |
| <i>Fred Gustavson</i> | |
| V. Matrix Methods for Partial Difference Equations | 291 |
| 1. Marching Algorithms and Block Gaussian Elimination | 293 |
| <i>Randolph E. Bank</i> | |
| 2. A Generalized Conjugate Gradient Method for the Numerical Solution of Elliptic Partial Differential Equations | 309 |
| <i>Paul Concus, Gene H. Golub, and Dianne P. O'Leary</i> | |
| 3. Preconditioned Conjugate Gradient Iteration Applied to Galerkin Methods for a Mildly-Nonlinear Dirichlet Problem | 333 |
| <i>Jim Douglas, Jr. and Todd Dupont</i> | |
| 4. The Sparse Tableau Approach to Finite Element Assembly | 349 |
| <i>Gary Hachtel</i> | |
| 5. A Capacitance Matrix Technique | 365 |
| <i>B. L. Buzbee</i> | |
| 6. M-Matrix Theory and Recent Results in Numerical Linear Algebra | 375 |
| <i>Richard S. Varga</i> | |
| VI. Applications | 389 |
| 1. Sparse Matrix Problems in a Finite Element Open Ocean Model | 391 |
| <i>Joel E. Hirsh and William L. Briggs</i> | |
| 2. Calculation of Normal Modes of Oceans Using a Lanczos Method | 409 |
| <i>Alan K. Cline, Gene H. Golub, and George W. Platzman</i> | |

CONTENTS

3. Application of Sparse Matrix Techniques to Reservoir Simulation 427
P. T. Woo, S. C. Eisenstat, M. H. Schultz, and A. H. Sherman
4. On the Origins and Numerical Solution of Some Sparse Nonlinear Systems 439
T. A. Porsching