

RECURRENT MATRIX FORM OF THE OPTIMAL ELIMINATION METHOD

©2009 A. I. Zhdanov, L. V. Yablokova

Samara State Aerospace University

The paper deals with the direct recurrent method [1] which is an alternative formulation of the direct projection method of solving systems of linear algebraic equations. The direct recurrent method is shown to be equivalent to the method of optimal elimination, which makes it possible to treat the latter as the direct recurrent method. This approach provides the potential for creating machine algorithms of solving systems of linear algebraic equations with many right sides, especially efficient in iteration refinement algorithms. The algorithms created have an optimal volume of on-line storage.

Direct recurrent method, direct projection method, method of optimal elimination.

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Zhdanov Alexander Ivanovitch, Samara State Aerospace University, head of the department of applied mathematics, doctor of physical and mathematical science, professor, e-mail: zhdanov@ssau.ru. Area of research: computing mathematics, matrix computations.

Yablokova Lyudmila Veniaminovna, Samara State Aerospace University, assistant of the department of applied mathematics, e-mail: lyablokova@gml.com. Area of research: computing mathematics.