

OPTIMUM MODIFIED EXTRAPOLATED JACOBI METHOD FOR CONSISTENTLY ORDERED MATRICES

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摘要

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Abstract This paper is concerned with the investigation of a two-parameter linear stationary iterative method, called Modified Extrapolated Jacobi (MEJ) method, for solving linear systems $Ax = b$, where A is a nonsingular consistently ordered 2-cyclic matrix. We give sufficient and necessary conditions for strong convergence of the optimum spectral radius of it, in the case where all the eigenvalues of the block Jacobi iteration matrix associated with A are real. In the last section, we compare the MEJ with other known methods.

Key words

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