

# A new preconditioned AOR method for Z-matrices

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*Abstract*—In this paper, we present a preconditioned AOR-type iterative method for solving the linear systems  $Ax = b$ , where  $A$  is a Z-matrix. And give some comparison theorems to show that the rate of convergence of the preconditioned AOR-type iterative method is faster than the rate of convergence of the AOR-type iterative method.

*Keywords*—Z-matrix, AOR-type iterative method, precondition, comparison.

## I. INTRODUCTION

**F**OR solving linear system

$$Ax = b, \tag{1}$$

where  $A$  is an  $n \times n$  square matrix, and  $x$  and  $b$  are  $n$ -dimensional vectors, the basic iterative method is

$$Mx^{k+1} = Nx^k + b, \quad k = 0, 1, \dots, \tag{2}$$

where  $A = M - N$  and  $M$  is nonsingular. Thus (2) can be written as

$$Tx^{k+1} = Tx^k + c, \quad k = 0, 1, \dots,$$

where  $T = M^{-1}N$ ,  $c = M^{-1}b$ .

Assuming  $A$  has unit diagonal entries and let  $A = I - L - U$  where  $I$  is the identity matrix,  $-L$  and  $-U$  are strictly lower and strictly upper triangular parts of  $A$ , respectively. Then, (I) the iteration matrix of the classical Gauss-Seidel-type method is given by

$$T = (I - L)^{-1}U \tag{3}$$

(II) the iteration matrix of the classical SOR-type method is given by

$$L_r = (I - rL)^{-1}[(1 - r)I + rU] \tag{4}$$

where  $r \neq 0$  is a parameter called the relaxation parameter.

(III) the iteration matrix of the classical AOR-type method is given by

$$L_{r,w} = (I - L)^{-1}[(1 - w)I + (w - r)L + wU] \tag{5}$$

where  $w$  and  $r$  are real parameters and  $w \neq 0$ .

Transform the original system (1) into the preconditioned form

$$PAx = Pb.$$

Then, we can define the basic iterative scheme:

$$M_p x^{k+1} = N_p x^k + Pb, \quad k = 0, 1, \dots,$$

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where  $PA = M_p - N_p$  and  $M_p$  is nonsingular. Thus the equation above can also be written as

$$x^{k+1} = Tx^k + c, \quad k = 0, 1, \dots,$$

where  $T = M_p^{-1}N_p$ ,  $c = M_p^{-1}Pb$ .

In paper [1], Meijun Wu et al. presented the preconditioned AOR-type iterative method with

$$P_\alpha = I + S_\alpha = \begin{pmatrix} 1 & -\alpha_1 a_{12} & & & \\ & 1 & -\alpha_2 a_{23} & & \\ & & \ddots & \ddots & \\ & & & 1 & -\alpha_{n-1} a_{n-1,n} \\ & & & & 1 \end{pmatrix} \tag{6}$$

and  $\alpha_i (i = 1, 2, \dots, n-1)$  are nonnegative real numbers, and obtained some comparison results.

In this paper, we will present the preconditioned AOR-type iterative method with

$$P_\beta = I + K_\beta = \begin{pmatrix} 1 & & & & \\ -\beta_1 a_{12} & 1 & & & \\ & -\beta_2 a_{23} & \ddots & & \\ & & \ddots & 1 & \\ & & & -\beta_{n-1} a_{n-1,n} & 1 \end{pmatrix} \tag{7}$$

and  $\beta_i (i = 1, 2, \dots, n-1)$  are nonnegative real numbers.

In the following, we consider three splittings for  $\tilde{A}$ :

$$\tilde{A} = \begin{cases} (\tilde{D} - \tilde{L}) - \tilde{U} \\ \frac{1}{r}(\tilde{D} - r\tilde{L}) - \frac{1}{r}[(1-r)\tilde{D} + r\tilde{U}] \\ \frac{\tilde{D}-r\tilde{L}}{w} - \frac{1}{w}[(1-w)\tilde{D} + (w-r)\tilde{L} + w\tilde{U}] \end{cases} \tag{8}$$

where  $\tilde{D}$ ,  $-\tilde{L}$  and  $-\tilde{U}$  are diagonal, strictly lower and strictly upper triangular parts of  $\tilde{A}$ , respectively.

In view of (8), the iteration matrices associated with  $\tilde{A}$  are:

$$\tilde{T} = (\tilde{D} - \tilde{L})^{-1}\tilde{U} \tag{9}$$

$$\tilde{L}_r = (\tilde{D} - r\tilde{L})^{-1}[(1-r)\tilde{D} + r\tilde{U}] \tag{10}$$

$$\tilde{L}_{r,w} = (\tilde{D} - r\tilde{L})^{-1}[(1-w)\tilde{D} + (w-r)\tilde{L} + w\tilde{U}] \tag{11}$$

In this paper, we will discuss the preconditioned iterative methods with the preconditioner  $P_\beta$  for solving Z-matrices linear systems and present comparison theorems of these methods.

II. COMPARISON RESULTS OF PRECONDITIONED AOR-TYPE METHODS WITH PRECONDITIONER  $P_\beta$

We need the following definitions and results.

**Definition 2.1** (Young [3]).  $A$  is a Z-matrix if  $a_{ij} \leq 0$ , for all  $i, j = 1, 2, \dots, n, i \neq j$ .

**Lemma 2.2** (Young [3]). Let  $A \geq 0$  be an irreducible matrix. Then

- (1)  $A$  has a positive real eigenvalue equals to its spectral radius;
- (2) To  $\rho(A)$  there corresponds an eigenvector  $x > 0$ ;
- (3)  $\rho(A)$  is a simple eigenvalue of  $A$ .

**Lemma 2.3** (Varga [4]). Let  $A$  be a nonnegative matrix. Then

- (1) If  $\alpha x \leq Ax$  for some nonnegative vector  $x, x \neq 0$ , then  $\alpha \leq \rho(A)$ ;
- (2) If  $Ax \leq \beta x$  for some positive vector  $x$ , then  $\rho(A) \leq \beta$ . Moreover, if  $A$  is irreducible and if  $0 \neq \alpha x \leq Ax \leq \beta x$  for some nonnegative vector  $x$ , then  $\alpha \leq \rho(A) \leq \beta$  and  $x$  is a positive vector.

**Lemma 2.4** ([5]). Let  $A = M - N$  be an M-splitting of  $A$ . Then  $\rho(M^{-1}N) < 1$  if and only if  $A$  is a nonsingular M-matrix.

**Lemma 2.5** ([6]). Let  $A$  be a Z-matrix. Then  $A$  is a nonsingular M-matrix if and only if there is a positive vector  $x$  such that  $Ax \geq 0$ .

For the linear system (1), we consider its preconditioned form

$$P_\beta Ax = P_\beta b$$

with the preconditioner  $P_\beta = I + K_\beta$  in this section.

We apply the AOR method to it and have the corresponding preconditioned AOR iteration matrix

$$\hat{L}_{r,w} = [D_\beta - rL_\beta]^{-1}[(1-w)D_\beta + (w-r)L_\beta + wU_\beta], \quad (12)$$

where  $D_\beta, -L_\beta$  and  $-U_\beta$  are diagonal, strictly lower and strictly upper triangular parts of  $A_\beta = P_\beta A$ , respectively.

Now we give the main results as follows.

**Theorem 2.1** Let  $A = I - L - U \in R^{n \times n}$  be a nonsingular Z-matrix,  $L_{r,w}$  and  $\hat{L}_{r,w}$  be the iteration matrices given by (5) and (12). Assume that  $0 < r < w < 1$ , and  $0 < \beta_i < 1, i = 1, 2, \dots, n-1$ .

(I) If  $\rho(L_{r,w}) < 1$ , then

$$\rho(\hat{L}_{r,w}) \leq \rho(L_{r,w}) < 1$$

(II) Let  $A$  be irreducible. Assume that

$$a_{i,i-1}a_{i-1,i} < 1, \quad i = 2, \dots, n.$$

then

- (1)  $\rho(\hat{L}_{r,w}) > \rho(L_{r,w})$  if  $\rho(L_{r,w}) > 1$ ;
- (2)  $\rho(\hat{L}_{r,w}) = \rho(L_{r,w})$  if  $\rho(L_{r,w}) = 1$ ;
- (3)  $\rho(\hat{L}_{r,w}) < \rho(L_{r,w})$  if  $\rho(L_{r,w}) < 1$ .

**Proof.** Let

$$\begin{aligned} M &= \frac{1}{w}(I - rL) \\ N &= \frac{1}{w}[(1-w)I + (w-r)L + wU] \\ E_\beta &= \frac{1}{w}(D_\beta - rL_\beta) \\ F_\beta &= \frac{1}{w}[(1-w)D_\beta + (w-r)L_\beta + wU_\beta] \\ M_\beta &= \frac{1}{w}(I + K_\beta)(I - rL) \\ N_\beta &= \frac{1}{w}(I + K_\beta)[(1-w)I + (w-r)L + wU] \end{aligned}$$

Then, we have

$$A = M - N, \quad A_\beta = E_\beta - F_\beta = M_\beta - N_\beta$$

(I) Since  $A$  is a nonsingular Z-matrix and  $0 < r < w < 1, w \neq 0$ , it is clear that  $M = \frac{1}{w}(I - rL)$  is a nonsingular M-matrix and the splitting

$$A = M - N = \frac{1}{w}(I - rL) - \frac{1}{w}[(1-w)I + (w-r)L + wU]$$

is an M-splitting. Since  $\rho(L_{r,w}) < 1$ , it follows from Lemma 2.4 that  $A$  is a nonsingular M-matrix. Then by Lemma 2.5, there is a positive vector  $x$  such that  $Ax \geq 0$ ,

$$\text{so } A_\beta x = (I + K_\beta)Ax \geq 0.$$

By Lemma 2.5,  $A_\beta$  is also a nonsingular M-matrix.

Obviously, we can get  $D_\beta$  is a positive diagonal matrix, and  $L_\beta$  is nonnegative. From  $r > 0$  we know that  $E_\beta$  is a Z-matrix. Since  $rD_\beta^{-1}L_\beta \geq 0$  is a strictly lower triangular matrix so that  $\rho(rD_\beta^{-1}L_\beta) = 0 < 1$ , we have  $(I - rD_\beta^{-1}L_\beta)^{-1} \geq 0$ . Then

$$E_\beta = (I - rD_\beta^{-1}L_\beta)^{-1}D_\beta^{-1} \geq 0$$

Hence  $E_\beta$  is an nonsingular M-matrix.

By  $F_\beta \geq 0$  we can prove that  $A_\beta = E_\beta - F_\beta$  is an M-splitting. It follows from Lemma 2.4 that

$$\rho(\hat{L}_{r,w}) = \rho(E_\beta^{-1}F_\beta) < 1.$$

Since  $A_\beta = E_\beta - F_\beta$  and  $A = M - N$  are both M-splitting and  $M_\beta^{-1}N_\beta = M^{-1}N$ , two splittings  $A_\beta = E_\beta - F_\beta = M_\beta - N_\beta$  are nonnegative.

On the other hand,

$$\begin{aligned} M_\beta - E_\beta &= \frac{1}{w}(I + K_\beta)(I - rL) - \frac{1}{w}(D_\beta - rL_\beta) \\ &= \frac{1}{w}(I + K_\beta - rL - rK_\beta L - D_\beta + rL_\beta) \\ &= \frac{1}{w}(I + K_\beta - rL - rK_\beta L - D_\beta \\ &\quad + r(D_\beta - I + L - K_\beta + K_\beta L)) \\ &= \frac{1}{w}(I + K_\beta - rL - rK_\beta L - D_\beta \\ &\quad + rD_\beta - rI + rL - rK_\beta + rK_\beta L) \\ &= \frac{1}{w}(I + K_\beta - D_\beta + rD_\beta - rI - rK_\beta) \\ &= \frac{1}{w}[(I - r)(I - D_\beta) + (1 - r)K_\beta] \\ &\geq 0 \end{aligned}$$

which implies

$$A_\beta^{-1}M_\beta - A_\beta^{-1}E_\beta = A_\beta^{-1}(M_\beta - E_\beta) \geq 0,$$

Therefore,  $A_\beta^{-1}M_\beta \geq A_\beta^{-1}E_\beta \geq 0$ . So we have  $\rho(E_\beta^{-1}F_\beta) \leq \rho(M_\beta^{-1}N_\beta)$ , that is

$$\rho(\hat{L}_{r,w}) \leq \rho(L_{r,w}) < 1.$$

(II) Let  $A = I - L - U$  be irreducible. Since

$$\begin{aligned} L_{r,w} &= (I - rL)^{-1}[(1-w)I + (w-r)L + wU] \\ &= (1-w)I + w(1-r)L + wU + Q \end{aligned}$$

with  $Q = (I - rL)^{-1}rL[w(1-r)L + wU] \geq 0$

We have  $L_{r,w}$  is a nonnegative and irreducible matrix. According to Lemma 2.2, there exists a positive vector  $x$ , such that

$$L_{r,w}x = \lambda x,$$

From the expression of  $L_{r,w}$  we obtain the following equality

$$[(1-w)I + (w-r)L + wU]x = \lambda(I - rL)x$$

which is equivalent to

$$[(1-w-r)I + (w-r+\lambda r)L + wU]x = 0, \tag{13}$$

and

$$(\lambda-1)(I-rL)xw(L+U-I)x \tag{14}$$

Let  $K_\beta U = K_1 + K_2$ , where  $K_1, K_2$  are the diagonal and lower triangular parts of  $K_\beta U$ , respectively. So

$$A_\beta = D_\beta - L_\beta - U_\beta = (I - K_1) - (L - K_\beta + K_\beta L) - (U + K_2)$$

where  $D_\beta = I - K_1, L_\beta = L - K_\beta + K_\beta L, U_\beta = U + K_2$

By (13) and (14), we have

$$\begin{aligned} & \hat{L}_{r,w}x - \lambda x \\ &= (D_\beta - rL_\beta)^{-1}[(1-w)D_\beta + (w-r)L_\beta + wU_\beta - \lambda(D_\beta - rL_\beta)]x \\ &= (D_\beta - rL_\beta)^{-1}[(1-w-\lambda)D_\beta + (w-r+\lambda r)L_\beta + wU_\beta]x \\ &= (D_\beta - rL_\beta)^{-1}[(1-w-\lambda)(I - K_1) + (w-r+\lambda r)(L - K_\beta + K_\beta L) + w(U + K_2)]x \\ &= (D_\beta - rL_\beta)^{-1} \{ [(1-w-\lambda)I + (w-r+\lambda r)L + wU] + [-(1-w-\lambda)K_1 + (w-r+\lambda r)(-K_\beta + K_\beta L) + wK_2] \} x \\ &= (D_\beta - rL_\beta)^{-1} [-(1-w-\lambda)K_1 + (w-r+\lambda r)(-K_\beta + K_\beta L) + wK_2]x \\ &= (D_\beta - rL_\beta)^{-1} [(\lambda-1)K_1 + r(\lambda-1)(K_\beta L - K_\beta) + wK_\beta(L+U-I)]x \\ &= (D_\beta - rL_\beta)^{-1} [(\lambda-1)K_1 + r(\lambda-1)(K_\beta L - K_\beta) + (\lambda-1)(I-rL)K_\beta]x \\ &= (D_\beta - rL_\beta)^{-1} [(\lambda-1)K_1 - r(\lambda-1)K_\beta + (\lambda-1)K_\beta]x \\ &= (\lambda-1)(D_\beta - rL_\beta)^{-1} [K_1 + (1-r)K_\beta]x \end{aligned}$$

Here  $(D_\beta - rL_\beta)^{-1} \geq 0, K_1 \geq 0, (1-r)K_\beta \geq 0$

(1) If  $\lambda > 1$ , then  $\hat{L}_{r,w} \geq 0$  but not equal to 0. Therefore

$$\hat{L}_{r,w} \geq \lambda x.$$

By Lemma 2.3, we get  $\rho(\hat{L}_{r,w}) > \lambda = \rho(L_{r,w})$ .

(2) If  $\lambda = 1$ , then  $\hat{L}_{r,w} = 0$  but not equal to 0. Therefore

$$\hat{L}_{r,w} = \lambda x.$$

By Lemma 2.3, we get  $\rho(\hat{L}_{r,w}) = \lambda = \rho(L_{r,w})$ .

(3) If  $\lambda < 1$ , then  $\hat{L}_{r,w} \leq 0$  but not equal to 0. Therefore

$$\hat{L}_{r,w} \leq \lambda x.$$

By Lemma 2.3, we get  $\rho(\hat{L}_{r,w}) < \lambda = \rho(L_{r,w})$ .

**Corollary 2.2** Let  $A = I - L - U \in R^{n \times n}$  be a nonsingular Z-matrix,  $L_r$  and  $\hat{L}_r$  be the iteration matrices of classical SOR-type methods and preconditioned SOR-type methods with preconditioner  $P_\beta$ , respectively. Assume that  $0 < r < 1$ , and  $0 < \beta_i < 1, i = 1, 2, \dots, n-1$ .

(I) If  $\rho(L_r) < 1$ , then  $\rho(\hat{L}_r) \leq \rho(L_r) < 1$ ;

(II) Let  $A$  be irreducible. Assume that  $a_{i,i-1}a_{i-1,i} < 1, i = 2, \dots, n$ , then

(1)  $\rho(\hat{L}_{r,w}) > \rho(L_{r,w})$  if  $\rho(L_{r,w}) > 1$ ;

(2)  $\rho(\hat{L}_{r,w}) = \rho(L_{r,w})$  if  $\rho(L_{r,w}) = 1$ ;

(3)  $\rho(\hat{L}_{r,w}) < \rho(L_{r,w})$  if  $\rho(L_{r,w}) < 1$ .

**Corollary 2.3** Let  $A = I - L - U \in R^{n \times n}$  be a nonsingular Z-matrix,  $T$  and  $\hat{T}$  be the iteration matrices of classical Gauss-Seidel-type methods and preconditioned Gauss-Seidel-type methods with preconditioner  $P_\beta$ , respectively.  $0 < \beta_i < 1, i = 1, 2, \dots, n-1$ .

(I) If  $\rho(T) < 1$ , then  $\rho(\hat{T}) \leq \rho(T) < 1$ ;

(II) Let  $A$  be irreducible. Assume that  $a_{i,i-1}a_{i-1,i} < 1, i = 2, \dots, n$ , then

(1)  $\rho(\hat{T}) > \rho(T)$  if  $\rho(T) > 1$ ;

(2)  $\rho(\hat{T}) = \rho(T)$  if  $\rho(T) = 1$ ;

(3)  $\rho(\hat{T}) < \rho(T)$  if  $\rho(T) < 1$ .

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