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Acceleration of Convergence of Vector Sequences

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ACCELERATION OF CONVERGENCE OF VECTOR SEQUENCES

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ABSTRACT

A general approach to the construction of acceleration of convergence methods for vector sequences is proposed. Using this approach one can generate some known methods and some new ones. In this talk we shall concentrate on one new method, which turns out to be a simplified version of minimal polynomial extrapolation. We analyze the convergence of this method and show that it is especially suitable for accelerating the convergence of vector sequences that are obtained when one solves linear systems of equations iteratively.

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1. INTRODUCTION

Recently Smith and Ford [1] have reviewed and tested numerically four methods of convergence acceleration for sequences of vectors. These methods are the minimal polynomial extrapolation (MPE), the reduced rank extrapolation (RRE), and the scalar and vector epsilon algorithms. One of the conclusions of this report, based on numerical experimentation, is that the MPE and the RRE have about the same properties, and in general, have better convergence than the others.

The purpose of the present work is to develop a general framework within which one can define a large class of vector acceleration methods, the MPE and the RPE being in this class. We shall motivate this development in the way Shanks [3] motivated his development of the $e_k$-transformation for scalar sequences.

Shanks starts with a scalar sequence $S_m$, $m = 0, 1, \ldots$, that has the property

\[(1.1) \quad S_m \sim S + \sum_{i=1}^{\infty} \alpha_i \lambda_i^m \text{ as } m \to \infty,\]

where $S$ is $\lim S_m$ if all $|\lambda_i| < 1$; otherwise $S$ is called the "anti-limit" of the sequence $S_m$, $m = 0, 1, \ldots$. As one way of approximating $S$, Shanks proposes to solve the $2k+1$ nonlinear equations

\[(1.2) \quad S_m = S_{n,k} + \sum_{i=1}^{k} \tilde{\alpha}_i \tilde{\lambda}_i^m, \quad n \leq m \leq n+2k\]

for $S_{n,k}$, $\tilde{\alpha}_i, \tilde{\lambda}_i$, $i = 1, \ldots, k$. By solving the system in (1.2), Shanks has expressed $S_{n,k}$ as the quotient of two determinants as follows:
Two equivalent formulations follow from (1.3):

a) It is clear from (1.3) that $S_{n+k}$ along with the $k$ parameters $\beta_i$, $i = 0, 1, \ldots, k-1$, solves the set of $k+1$ linear equations

\[
S_{m} = S_{n+k} + \sum_{i=0}^{k-1} \beta_i \Delta S_{m+i}, \quad n \leq m \leq n+k.
\]  

By taking the differences of the equations in (1.4), we can see that the $\beta_i$ satisfy

\[
\Delta S_m = \sum_{i=0}^{k-1} \beta_i \Delta^2 S_{m+i}, \quad n \leq m \leq n+k-1,
\]  

and that once the $\beta_i$ have been determined, $S_{n+k}$ can be computed from one of the equations in (1.4).

b) From (1.4) it follows that $S_{n+k}$ along with the parameters $\gamma_i$, $i = 0, \ldots, k$, satisfy the equations

\[
S_{n+k} = \sum_{i=0}^{k} \gamma_i S_{m+i}, \quad n \leq m \leq n+k,
\]  

subject to

\[
\sum_{i=0}^{k} \gamma_i = 1.
\]  

By taking differences of the equations in (1.6), we can see that the $\gamma_i$ satisfy

\[
0 = \sum_{i=0}^{k} \gamma_i \Delta S_{m+i}, \quad n \leq m \leq n+k-1.
\]
subject to (1.7). Once the $\gamma_i$ have been determined, $S_{n,k}$ can be computed from one of the equations in (1.6).

Furthermore, if $\gamma_k \neq 0$, then (1.7) and (1.8) are equivalent to

$$\sum_{i=0}^{k-1} c_i \Delta S_{m+i} = -\Delta S_{m+k}, \quad n \leq m \leq n+k-1,$$

where

$$\gamma_i = \frac{c_i}{k} \sum_{j=0}^{i} c_j, \quad 0 \leq i \leq k-1, \quad c_k \neq 1,$$

provided $\sum_{j=0}^{k} c_j \neq 0$.

It has been proved by Wynn [4], that $S_{n,k}$, when applied to sequences $S_m, \ m = 0, 1, \ldots$, that are of the form given in (1.1), converges to $S$ as $n \to \infty$ (k fixed), under certain conditions on the $\lambda_i$, faster than $S_n$ itself. Wynn actually gives rates of convergence, and also analyzes the stability properties of the approximations $S_{n,k}$, when errors are introduced in the $S_m$.

In the next section we shall extend the two formulations (a and b) given above for deriving Shanks' transformations, to vector sequences, and shall obtain a class of vector acceleration methods that includes some of the known methods as well as some new ones. In Section 3 we shall analyze one of these methods, subject to an assumption on the vector sequence analogous to (1.1), and shall prove that it accelerates the convergence of the sequence, and give an actual rate of convergence for it.

2. DERIVATION OF VECTOR ACCELERATION METHODS

Let us now consider a sequence of vectors, $x_m, \ m = 0, 1, \ldots$, in a general space $B$, satisfying
where \( s \) and the \( v_i \) are vectors, and the \( \lambda_i \) are scalars. Again \( S \) is the limit or anti-limit of this sequence, depending on the \( \lambda_i \). A very simple and practical example of such a sequence is that produced by a matrix iterative technique for solving the equation

\[(2.2) \quad x = Ax + b,\]

where \( A \) is an \( M \times M \) matrix, and \( b \) and \( x \) are \( M \)-dimensional column vectors. If \( s \) is the solution to (2.2) and for given \( x_0 \), the vectors \( x_m \) are generated by

\[(2.3') \quad x_{m+1} = Ax_m + b, \quad m = 0, 1, \ldots, \]

then

\[(2.4) \quad x_m = s + \sum_{i=1}^{M} v_i \lambda_i^m, \quad m = 0, 1, \ldots, \]

where \( \lambda_i \) and \( v_i \) are the eigenvalues and corresponding eigenvectors respectively, of the matrix \( A \), assuming that \( A \) has precisely \( M \) eigenvectors. The condition stated in (2.1) is analogous to that stated in (1.1) for scalar sequences.

Since the Shanks’ transformation accelerates the convergence of scalar sequences satisfying (1.1), we expect that its extensions to the vector case, through the formulations a) and b) in the previous section, will also produce acceleration of convergence for vector sequences satisfying (2.1).

The extensions of the two formulations can be achieved as follows:

a) Let us start by writing (1.3)-(1.4) in terms of the vector sequence. We have

\[(2.5) \quad S_{n+1} = x_n - \sum_{i=0}^{k-1} \beta_i \Delta x_{n+i}, \]

with \( \beta_i \) obtained from the overdetermined system
(2.6) \[ \Delta x_m = \sum_{i=0}^{k} \beta_i \Delta^2 x_{m+i}, \ n \leq m \leq n+k-1 \]

by some technique.

b) If we write (1.6)-(1.10) in terms of the vector sequence, we find

(2.7) \[ S_{n,k} = \sum_{i=0}^{k} \gamma_i \ x_{n+i}, \]

where \( \gamma_i \) are obtained from the overdetermined system

(2.8) \[ \sum_{i=0}^{k-1} c_i \ \Delta x_{m+i} = -\Delta x_{m+k}, \ n \leq m \leq n+k-1, \]

and

(2.9) \[ \gamma_i = c_i, \ 0 \leq i \leq k-1, \ c_k = 1, \]

provided \[ \sum_{j=0}^{k} c_j \neq 0. \]

We see that for both approaches, we need to "solve" an overdetermined and, in general, inconsistent system of equations of the form

(2.10) \[ \sum_{i=0}^{k-1} d_i \ w_{m+i} = \tilde{w}_m, \ n \leq m \leq n+k-1, \]

where \( w_i \) and \( \tilde{w}_i \) are members of the space \( B \) and \( d_i \) are unknown scalars. If \( r \), the dimension of \( B \), is greater than or equal to \( k \), then even one of the equations in (2.10) gives rise to an overdetermined system. We can, however, propose various ways for obtaining a set of \( d_i \), that "solves" (2.10) in some sense. In what follows, we give three such methods, with the understanding that other methods can also be proposed.
1) Assuming \( n \geq k \), solve the overdetermined system [eq. (2.10) with \( m=n \) only]

\[
\sum_{i=0}^{k-1} d_i \omega_{n+i} = \tilde{\omega}_n
\]

by least squares. For finite dimensional spaces \( B \), this method gives us RRE for approach a), and it gives MRE for approach b).

2) Assuming \( r \geq k \), solve the set of \( k \) equations

\[
\sum_{i=0}^{k-1} d_i (\omega_{n+i} - Q_j (\omega_{n+i})) = Q_j (\tilde{\omega}_n), \quad j = 0, 1, \ldots, k-1,
\]

where \( Q_j \) are linearly independent operators in the dual space of \( B \). For Hilbert spaces, we can take \( Q_j(y) = (q_j, y) \), where \( q_j \) are vectors and \((\, , \, )\) is an inner product.

3) Solve the set of equations

\[
\sum_{i=0}^{k-1} d_i Q(\omega_{m+i}) = Q(\tilde{\omega}_m), \quad n \leq m \leq n+k-1,
\]

where \( Q \) is an operator in the dual space of \( B \). This method is similar to that introduced by Brezinski [2].

3. A CONVERGENCE RESULT

We now give a convergence result for the method that is obtained from approach b) using the procedure in 2) in the previous section. We shall state the result, but leave out its proof. The proof, along with several other new results will be included in the final version of this paper. For simplicity we shall assume that \( B \) is finite dimensional.

Theorem: Let the sequence \( x_m, \ m = 0, 1, \ldots \) be as in (2.3)-(2.4). Let \( S,_{\nu} \) be obtained from (2.7)-(2.9) with the \( c_i \) obtained by solving the linear system

\[
\sum_{i=0}^{k-1} c_i Q_j (\Delta x_{n+i}) = -Q_j (\Delta x_{n+\nu}), \quad j = 0, 1, \ldots, k-1
\]
where $Q_j$ are $k$ linearly independent operators in the dual space of $B$. (For example, $Q_j(y) = (j+1)$st component of $y$, $j = 0, 1, \ldots, k-1$.) If $|\lambda_1| \geq |\lambda_2| \geq \ldots \geq |\lambda_k| > |\lambda_{k+1}| > |\lambda_{k+2}| \geq \ldots$, then, in general,

$$S_{n,k} - S = O(\lambda_{k+1}^n) \text{ as } n \to \infty.$$  

Recall that $x_n - S = O(\lambda_1^n)$ as $n \to \infty$. Therefore, whenever the conditions of the theorem above are satisfied, then $S_{n,k}$ converges to $S$ faster than $x_n$ when the latter converges, and if $|\lambda_{k+1}| < 1$, then $S_{n,k}$ converges to $S$ even if $x_n$ may diverge.

REFERENCES


