INCOMPLETE SEMIITERATIVE METHODS FOR SOLVING OPERATOR EQUATIONS IN BANACH SPACE*1)

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Abstract

There are several methods for solving operator equations in a Banach space. The successive approximation methods require the spectral radius of the iterative operator be less than 1 for convergence.

In this paper, we try to use the incomplete semiiterative methods to solve a linear operator equation in Banach space. Usually the special semiiterative methods are convergent even when the spectral radius of the iterative operator of an operator equation is greater than 1.

§1. Introduction

Let X be a complex Banach space. The set of all bounded linear operators from X into X is denoted by B[X] which is also a Banach space. We consider the linear operator equation

$$Ax = b, (1.1)$$

where $A \in B[X]$ and $b \in X$ is given. If $A^{-1} \in B[X]$ then the solution $\hat{x} = A^{-1}b$ of equation (1.1) exists uniquely. To study the successive approximation methods and semiitterative methods, we rewrite equation (1.1) in a fixed point form

$$x = Tx + f, (1.2)$$

where $T \in B[X]$ and $f \in X$.

Let $\sigma(T)$ be the spectrum of T. Then for equation (1.2) and therefore equation (1.1) there exists an unique solution if and only if $1 \in \sigma(T)$. We assume $1 \in \sigma(T)$ and apply the successive approximation method to solve the following operator equation

$$x = Tx + f$$
.

The iterative sequence

$$x_{m+1} = Tx_m + f = T^{m+1}x_0 + \left(\sum_{i=0}^m T^i\right)f, \quad m \ge 0, \quad x_0 \in X$$
 (1.3)

converges for any $x_0 \in X$ if and only if the solution of equation (1.2) has a Neumann expansion

$$\hat{x} = \left(\sum_{i=0}^{\infty} T^i\right) f. \tag{1.4}$$

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But the Neumann series

$$\sum_{i=0}^{\infty} T^{i}$$

converges if and only if the spectral radius $r\sigma(T)$ of T satisfies

$$r\sigma(T) < 1. \tag{1.5}$$

This is a very strict condition for operator T.

We denote by $\mathcal{F}(T)$ the family of all functions which are analytic on some neighbourhood of $\sigma(T)$ (the neighbourhood need not be connected, and can depend on the particular function $f \in \mathcal{F}(T)$). Let $T \in B[X]$, $f \in \mathcal{F}(T)$ and let V be an open subset of C whose boundary B consists of a finite number of rectifiable Jordan curvers. We assume that B is oriented. Suppose $V \supseteq \sigma(T)$ and $V \cup B$ is contained in the analytic domain of f. Then the operator f(T) is defined by equation

$$f(T) = \frac{1}{2\pi i} \int_B f(\lambda)(\lambda - T)^{-1} d\lambda. \qquad (1.6)$$

Proposition 1^[9]. Let $T \in B[X]$ and let $f \in \mathcal{F}(T)$. Then

$$f(\sigma(T)) = \sigma(f(T)), \tag{1.7}$$

and hence

$$r\sigma(T)^n = r\sigma(T^n), \quad n = 1, 2, \cdots. \tag{1.8}$$

§2. Incomplete Semiiterative Methods

Given a linear equation Ax = b, where $A \in B[X], b \in X$, we rewrite Ax = b in a fixed point form

$$x = Tx + f, (2.1)$$

where $T\in B[X], f\in X$ and $1\bar{\in}\sigma(T)$. Corresponding to the successive approximation method

$$x_m = Tx_{m-1} + f, (2.2)$$

if we define the error vector and the residual vector as

$$e_m := \hat{x} - x_m, \quad r_m := f - (I - T)x_m,$$
 (2.3)

then there holds

$$e_m := T^m e_0, \quad r_m := T^m r_0.$$
 (2.3')

Following Varge^[4] we define a semiiterative method (SIM) with respect to iterative method (2.2) by

$$y_m := \sum_{i=0}^m \pi_{m,i} x_i, \quad m \ge 0,$$
 (2.4)

where the infinite lower triangular matrix

$$P := \begin{bmatrix} \pi_{00} & & & & \\ \pi_{10} & \pi_{11} & & O & & \\ \pi_{20} & \pi_{21} & \pi_{22} & & & \\ \vdots & \vdots & \vdots & \ddots & & \\ \vdots & \vdots & \vdots & \ddots & & \end{bmatrix}$$
 (2.5)