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SUMMARY


KEY WORDS: non-Hermitian positive-definite matrix; skew-Hermitian matrix; splitting; lopsided

1. INTRODUCTION

Consider the system of linear equations

$$Ax = b$$  \hspace{1cm} (1)

where \( A \in \mathbb{C}^{n \times n} \) is a large sparse non-Hermitian positive-definite matrix and \( x, b \in \mathbb{C}^{n} \). Let

$$A = H + S$$

where

$$H = \frac{1}{2}(A + A^*) \quad \text{and} \quad S = \frac{1}{2}(A - A^*)$$

are the Hermitian and skew-Hermitian parts of \( A \), respectively. Obviously \( H \) is a Hermitian positive definite matrix. To solve (1), in [1], Bai et al. presented the Hermitian/skew-Hermitian splitting iteration, or briefly, the HSS iteration method as follows:

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The HSS iteration method. Given an initial guess $x^{(0)}$. For $k = 0, 1, 2, \ldots$ until $x^{(k)}$ converges, compute

\[
\begin{aligned}
(\alpha I + H)x^{(k+\frac{1}{2})} &= (\alpha I - S)x^{(k)} + b, \\
(\alpha I + S)x^{(k+1)} &= (\alpha I - H)x^{(k+\frac{1}{2})} + b,
\end{aligned}
\]

where $\alpha$ is a given positive constant.

In [1], it was shown that the HSS iteration is unconditionally convergent, i.e., the sequence $\{x^{(k)}\}$ converges to the solution $x_0 = A^{-1}b$ as $k \to \infty$ for all $\alpha > 0$ and for any choice of $x_0$.

In [2], Li et al. proposed the LHSS iteration (for Lopsided Hermitian/skew-Hermitian splitting iteration). This algorithm is described as follows.

The LHSS iteration method. Given an initial guess $x^{(0)}$. For $k = 0, 1, 2, \ldots$ until $x^{(k)}$ converges, compute

\[
\begin{aligned}
Hx^{(k+\frac{1}{2})} &= -Sx^{(k)} + b, \\
(\alpha I + S)x^{(k+1)} &= (\alpha I - H)x^{(k+\frac{1}{2})} + b,
\end{aligned}
\]

where $\alpha$ is a given non-zero constant.

In [2], the authors investigated the convergence properties of the LHSS iteration. There are some errors in both theoretical and numerical results presented in [2] and in this note we correct them. For convenience, we use the same notations as in [2].

2. ERRORS AND CORRECTIONS

The second part of Corollary 2.3 in [2] is not correct and we correct it as follows.

Corollary 2.3
Let $A$, $H$ and $S$ be defined as those in Theorem 2.2, and $\lambda_{\text{max}}$, $\lambda_{\text{min}}$ be the maximum and minimum eigenvalues of the matrix $H$, $\sigma_{\text{max}}$ be the maximum singular value of the matrix $S$. Then the optimal parameter $\alpha$ is

\[
\alpha^* = \frac{2\lambda_{\text{min}}\lambda_{\text{max}}}{\lambda_{\text{min}} + \lambda_{\text{max}}},
\]

and the bound for $\rho(M(\alpha))$ is

\[
\delta(\alpha^*) = \frac{(\lambda_{\text{max}} - \lambda_{\text{min}})\sigma_{\text{max}}}{\sqrt{4\lambda_{\text{min}}\lambda_{\text{max}} + \sigma_{\text{max}}^2(\lambda_{\text{max}} + \lambda_{\text{min}})^2}} < 1.
\]

Proof
For the second part of this theorem, we have
\[
\delta(\alpha^*) = \frac{\sigma_{\text{max}}}{\sqrt{\alpha^{*2} + \sigma_{\text{max}}^2}} \frac{\lambda_{\text{max}} - \alpha^*}{\lambda_{\text{max}}}
= \frac{\sigma_{\text{max}}}{\sqrt{\frac{2\lambda_{\text{max}}\lambda_{\text{min}}}{\lambda_{\text{min}} + \lambda_{\text{max}}} + \sigma_{\text{max}}^2}} \frac{\lambda_{\text{max}} - \lambda_{\text{min}}}{\lambda_{\text{max}}}
\]
\[
= \frac{\sigma_{\text{max}}(\lambda_{\text{max}} - \lambda_{\text{min}})}{\sqrt{4\lambda_{\text{min}}^2\lambda_{\text{max}}^2 + \sigma_{\text{max}}^2(\lambda_{\text{max}} + \lambda_{\text{min}})^2}}.
\]

Theorem 2.5 in [2] is not correct and should be rectified as follows.

**Theorem 2.5**

Let \(\lambda_{\text{min}}, \lambda_{\text{max}}, \sigma_{\text{max}}, \alpha^*\) and \(\delta(\alpha^*)\) be defined as those in Corollary 2.3 and \(\tilde{\alpha}\) and \(\gamma(\tilde{\alpha})\) be those in Lemma 2.4, then, if
\[
\sigma_{\text{max}}^2 \leq \frac{\lambda_{\text{min}}^2}{(\lambda_{\text{max}} + \lambda_{\text{min}}) \sqrt{\lambda_{\text{max}} \lambda_{\text{min}} + \lambda_{\text{max}} \lambda_{\text{min}}}}
\] (2)
then the following inequality holds:
\[
\delta(\alpha^*) \leq \gamma(\tilde{\alpha}).
\]

**Proof**

Suppose that \(\delta(\alpha^*) \leq \gamma(\tilde{\alpha})\). Then
\[
\sqrt{4\lambda_{\text{min}}^2\lambda_{\text{max}}^2 + \sigma_{\text{max}}^2(\lambda_{\text{max}} + \lambda_{\text{min}})^2} \leq \sqrt{\lambda_{\text{max}}^2 + \lambda_{\text{min}}^2}
\]
This implies
\[
\frac{\sigma_{\text{max}}}{\sqrt{4\lambda_{\text{min}}^2\lambda_{\text{max}}^2 + \sigma_{\text{max}}^2(\lambda_{\text{max}} + \lambda_{\text{min}})^2}} \leq \frac{1}{\sqrt{\lambda_{\text{max}}^2 + \lambda_{\text{min}}^2}}
\]
and therefore
\[
(\sqrt{\lambda_{\text{max}}^2 + \lambda_{\text{min}}^2})^2 \sigma_{\text{max}}^2 \leq 4\lambda_{\text{min}}^2\lambda_{\text{max}}^2 + \sigma_{\text{max}}^2(\lambda_{\text{max}} + \lambda_{\text{min}})^2
\]
Then, squaring both sides and combining the coefficients of \(\sigma_{\text{max}}\), we obtain
\[
(\sqrt{\lambda_{\text{max}}^2 + \lambda_{\text{min}}^2})^4 \sigma_{\text{max}}^2 \leq 4\lambda_{\text{min}}^2\lambda_{\text{max}}^2 + \sigma_{\text{max}}^2(\lambda_{\text{max}} + \lambda_{\text{min}})^2
\]
\[
\Rightarrow ((\sqrt{\lambda_{\text{max}}^2 + \lambda_{\text{min}}^2})^4 - (\lambda_{\text{max}} + \lambda_{\text{min}})^2)\sigma_{\text{max}}^2 \leq 4\lambda_{\text{min}}^2\lambda_{\text{max}}^2
\]
\[
\Rightarrow ((\lambda_{\text{max}} + \lambda_{\text{min}} + 2\sqrt{\lambda_{\text{max}}^2 \lambda_{\text{min}}})^2 - (\lambda_{\text{max}} + \lambda_{\text{min}})^2)\sigma_{\text{max}}^2 \leq 4\lambda_{\text{min}}^2\lambda_{\text{max}}^2
\]
\[
\Rightarrow ((\lambda_{\text{max}} + \lambda_{\text{min}} + 2\sqrt{\lambda_{\text{max}}^2 \lambda_{\text{min}}})^2 - (\lambda_{\text{max}} + \lambda_{\text{min}})^2)\sigma_{\text{max}}^2 \leq 4\lambda_{\text{min}}^2\lambda_{\text{max}}^2
\]
\[
- (\lambda_{\text{max}} + \lambda_{\text{min}})^2 \sigma_{\text{max}}^2 \leq 4\lambda_{\text{min}}^2\lambda_{\text{max}}^2
\]
\[
\Rightarrow \sigma_{\text{max}}^2 \leq \frac{\lambda_{\text{min}}^2\lambda_{\text{max}}^2}{(\lambda_{\text{max}} + \lambda_{\text{min}}) \sqrt{\lambda_{\text{max}} \lambda_{\text{min}} + \lambda_{\text{max}} \lambda_{\text{min}}}}. \quad \blacksquare
\]
Table I. Spectral radius of the iteration matrix of the LHSS method ($n = 8$).

<table>
<thead>
<tr>
<th>Difference scheme</th>
<th>$q$</th>
<th>$\alpha^*$</th>
<th>$\rho(\alpha^*)$</th>
<th>$\alpha'$</th>
<th>$\rho(\alpha')$</th>
</tr>
</thead>
<tbody>
<tr>
<td>Centered</td>
<td>1</td>
<td>0.7019</td>
<td>0.3609</td>
<td>2.1388</td>
<td>0.0090</td>
</tr>
<tr>
<td>Centered</td>
<td>10</td>
<td>0.7019</td>
<td>0.8735</td>
<td>2.1388</td>
<td>0.8411</td>
</tr>
<tr>
<td>Centered</td>
<td>100</td>
<td>0.7019</td>
<td>0.9240</td>
<td>0.1000</td>
<td>0.9891</td>
</tr>
<tr>
<td>Centered</td>
<td>1000</td>
<td>0.7019</td>
<td>0.9392</td>
<td>0.1000</td>
<td>0.9907</td>
</tr>
<tr>
<td>Upwind</td>
<td>1</td>
<td>0.7409</td>
<td>0.3449</td>
<td>2.1388</td>
<td>0.1010</td>
</tr>
<tr>
<td>Upwind</td>
<td>10</td>
<td>1.0918</td>
<td>0.8413</td>
<td>4.1776</td>
<td>0.6538</td>
</tr>
<tr>
<td>Upwind</td>
<td>100</td>
<td>4.6011</td>
<td>0.8808</td>
<td>8.2551</td>
<td>0.7971</td>
</tr>
<tr>
<td>Upwind</td>
<td>1000</td>
<td>39.6945</td>
<td>0.8951</td>
<td>75.5347</td>
<td>0.7943</td>
</tr>
</tbody>
</table>

Now we point out some errors in the section, containing the numerical results. The matrix $A$ used for the examples is obtained from discretization of the three-dimensional convection-diffusion equation

$$-(u_{xx} + u_{yy} + u_{zz}) + q(u_x + u_y + u_z) = f(x, y, z)$$

on the unit cube $\Omega = [0, 1] \times [0, 1] \times [0, 1]$, with constant coefficient $q$ and subject to Dirichlet-type boundary conditions. Discretizing this equation with seven-point finite difference and assuming the numbers $(n)$ of grid points in all three directions are the same, a positive-definite system of linear equations with the coefficient matrix $A (n^3 \times n^3)$ is obtained. If we define $h = 1/(n + 1)$ as the step size, $r = (qh)/2$ is the mesh Reynolds number, for the centered difference scheme we have (see [1, 2])

$$\lambda_{\text{min}}(H) = 6(1 - \cos \pi h), \quad \lambda_{\text{max}}(H) = 6(1 + \cos \pi h),$$

$$\sigma_{\text{max}}(H) = 6r \cos \pi h.$$ 

Therefore, we have

$$\alpha^* = \frac{2\lambda_{\text{max}}\lambda_{\text{min}}}{\lambda_{\text{max}} + \lambda_{\text{min}}} = 6(1 - \cos^2(\pi h)).$$

Moreover, for the upwind difference scheme

$$\lambda_{\text{min}}(H) = 6(1 + r)(1 - \cos \pi h), \quad \lambda_{\text{max}}(H) = 6(1 + r)(1 + \cos \pi h),$$

$$\sigma_{\text{max}}(H) = 6r \cos \pi h.$$ 

In this case we obtain

$$\alpha^* = \frac{2\lambda_{\text{max}}\lambda_{\text{min}}}{\lambda_{\text{max}} + \lambda_{\text{min}}} = 6(1 + r)(1 - \cos^2(\pi h)).$$

The values of $\alpha^*$ presented in Table I in [2] are different from the values obtained from the above formulas. Our numerical results show that the values of $\alpha'$ presented in Table I in [2] are also erroneous. In Table I we report the correct ones.

Table I shows that with increasing $q$, the spectral radius becomes drastically large. More precisely, substituting $\lambda_{\text{min}}$, $\lambda_{\text{max}}$ and $\sigma_{\text{max}}$ for the centered difference scheme in (2) results in

$$q \leq t_h.$$
where
\[ t_h = \frac{2 \tan \pi h}{h} \sqrt{\frac{\sin \pi h}{2 + \sin \pi h}}. \] (3)

Therefore, if \( q \leq t_h \), then \( \delta(\alpha^*) \leq \gamma(\tilde{\alpha}) \). For \( n = 8 \), we have \( h = 1/9 \) and \( t_{1,9} = 2.5036 \). Therefore, for \( n = 8 \) the LHSS method may be a good choice only for \( q \leq 2.5036 \). Similarly, for the upwind difference scheme, Eq. (2) results in
\[ q \leq s_h, \]
where
\[ s_h = \frac{2t_h}{1 - hd_h}. \]

If \( n = 8 \), then \( s_{1,9} = 6.9370 \). Hence, for \( n = 8 \) the LHSS method may be a good choice only for \( q \leq 6.9370 \). Evidently, \( t_h, s_h \to 0 \) as \( h \to 0 \). This shows that for sufficiently small \( h \) the LHSS may be the method of choice only for very small \( q \).

Figure 1, plotted in [2] is wrong. We present the corrected one in Figure 1. The corrected version of Figure 2 in [2] is also plotted in Figure 2. This Figures show that the LHSS method is suitable only for small values of \( q \).

There are some errors in the rest of the numerical results presented in [2], and their corrected versions confirm that the LHSS method is suitable only for small values of \( q \) and we omitted them here.

3. ACKNOWLEDGEMENT

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REFERENCES


Figure 1. Centred difference scheme. The spectral radius $\rho(M(\alpha))$ of the iteration matrices of LHSS method and HSS method, and the bound $\delta(\alpha)$ with different $\alpha$. 
Figure 2. Upwind difference scheme. The spectral radius $\rho(M(\alpha))$ of the iteration matrices of LHSS method and HSS method, and the bound $\delta(\alpha)$ with different $\alpha$. 