

George, Alan; Liu, Joseph W.-H.

Computer solution of large sparse positive definite systems. (English) [Zbl 0516.65010](#)

Prentice-Hall Series in Computational Mathematics. Englewood Cliffs, New Jersey: Prentice-Hall, Inc. XII, 324 p. \$ 33.70 (1981).

For a scan of this review see the [web version](#).

MSC:

- 65F05 Direct numerical methods for linear systems and matrix inversion
- 15-04 Software, source code, etc. for problems pertaining to linear algebra
- 65F50 Computational methods for sparse matrices
- 65-02 Research exposition (monographs, survey articles) pertaining to numerical analysis
- 15A23 Factorization of matrices

Cited in **10** Reviews
Cited in **333** Documents

Keywords:

sparse Cholesky decomposition; positive definite linear systems; band and envelope; minimum degree; quotient tree; dissection; numerical tests; SPARSPAK program package

Software:

SPARSPAK; symrcm