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Outline

- ① The Problem
- ② HSS and AHSS Preconditioners
- ③ Numerical Experiments

The Problem

The weighted Toeplitz least square (WTLS) problem

$$\min_{x \in \mathbb{R}^n} \|\Xi(Kx - f)\|_2^2 + \mu \|x\|_2^2$$

- $\Xi \in \mathbb{R}^{m \times m}$ is a weighting matrix (usually positive diagonal)
- $K \in \mathbb{R}^{m \times n}$ ($m \geq n$) is a full-rank Toeplitz related matrix
- $\mu > 0$ is a regularization parameter
- f is a given right-hand side

👉 Applications lead to WTLS

- image reconstruction
- image restoration with colored noise
- nonlinear image restoration

Applications lead to WTLS

- Nonlinear image restoration

$$f = s(Kx) + \eta,$$

where f , x , and η represent the observed, the original image, and the noise vectors, respectively.

- $s(\nu)$ denotes a point nonlinearity
- K is a blurring matrix [NCT '99]
 - BTTB : Dirichlet boundary condition
 - BCCB : periodic boundary condition
 - BTHTHB : Neumann boundary condition

[NCT '99] M. K. Ng, R. H. Chan and W.-C. Tang, *A fast algorithm for deblurring models with Neumann boundary conditions*, SIAM J. Sci. Comput., 21 (1999), 851–866.

Equivalent Linear Systems – Normal Equations

$$\min_{x \in \mathbb{R}^n} \|\Xi(Kx - f)\|_2^2 + u\|x\|_2^2$$

- Normal equations of WTLS

$$(K^T \Xi^T \Xi K + \mu I)x = K^T \Xi^T \Xi f$$

☞ We can employ CG to solve this system

☞ Disadvantages:

- condition number is squared
- CG may converge slow
- well-suited preconditioner based on fast algorithms is difficult to find (because of the weighting matrix)

Equivalent Linear Systems – Augmented System

- Augmented system associated with WTLS problem

$$\begin{bmatrix} W & K \\ K^T & -\mu I \end{bmatrix} \begin{bmatrix} y \\ x \end{bmatrix} = \begin{bmatrix} f \\ 0 \end{bmatrix},$$

where $W = (\Xi^T \Xi)^{-1}$ and $y = \Xi^T \Xi (f - Kx)$

☞ This is a generalized saddle point problem

☞ Many solution methods are available

- Uzawa, HSS, GSOR, ...

- preconditioned Krylov subspace methods

How to find a good preconditioner?

- ① The Problem
- ② HSS and AHSS Preconditioners
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HSS Preconditioner [BN '06]

Rewrite the augmented system into nonsymmetrix form

$$\begin{bmatrix} W & K \\ -K^T & \mu I \end{bmatrix} \begin{bmatrix} y \\ x \end{bmatrix} = \begin{bmatrix} f \\ 0 \end{bmatrix} \quad \text{or} \quad Au = c$$

- Hermitian and skew-Hermitian splitting [BGN '03]

$$A = H + S$$

where

$$H = \begin{bmatrix} W & 0 \\ 0 & \mu I \end{bmatrix} \quad \text{and} \quad S = \begin{bmatrix} 0 & K \\ -K^T & 0 \end{bmatrix}$$

[BN '06] M. Benzi and M. K. Ng, *Preconditioned iterative methods for weighted toeplitz least squares problems*, SIAM J. Matrix Anal. Appl., 27 (2006), 1106–1124.

[BGN '03] Z.-Z. Bai, G. H. Golub and M. K. Ng, *Hermitian and skew-Hermitian splitting methods for non-Hermitian positive definite linear systems*, SIAM J. Matrix Anal. Appl., 24 (2003), 603–626.

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Examples: One-Dimensional Problem [BN06]

$K = [t_{ij}] \in \mathbb{R}^{n \times n}$ is a Toeplitz matrix defined by

$$(i) \quad t_{ij} = \frac{1}{\sqrt{|i-j|+1}} \quad \rightarrow \textit{well-conditioned}$$

$$(ii) \quad t_{ij} = \frac{1}{\sqrt{2\pi\sigma}} e^{-\frac{|i-j|^2}{2\sigma^2}} \text{ with } \sigma = 2 \quad \rightarrow \textit{ill-conditioned}$$

Other parameters

- Ξ : positive diagonal random matrix with $\kappa_2(\Xi) \approx 10^3$
- $\mu = 0.001$
- stopping criterion: $\frac{\|c - Au\|_2}{\|c\|_2} < 10^{-7}$
- Initial guess: zero vector
- maximum iteration steps: 1000

Thanks!