

**WEIGHTED MEAN ITERATIVE METHODS FOR
SOLVING FREDHOLM INTEGRAL EQUATIONS**



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UNIVERSITI MALAYSIA SABAH

**SCHOOL OF SCIENCE AND TECHNOLOGY
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SOLVING FREDHOLM INTEGRAL EQUATIONS**

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**SCHOOL OF SCIENCE AND TECHNOLOGY
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2012**

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DECLARATION

I hereby declare that the material in this thesis is my own except for quotations, excerpts, equations, summaries and references, which have been duly acknowledged.

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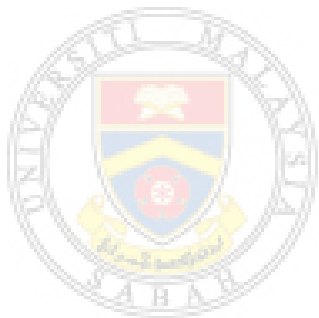
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ABSTRACT

WEIGHTED MEAN ITERATIVE METHODS FOR SOLVING FREDHOLM INTEGRAL EQUATIONS

Integral equations (IEs) are used as mathematical models for many and varied physical circumstances, and also occur as reformulations of other mathematical problems. In this research, first and second kind linear IEs of Fredholm type are considered and solved using numerical approaches. The essential aim of this research was to investigate the effectiveness of the point and block Weighted Mean (WM) iterative methods categorized as two-stage iterative methods in solving linear systems generated from the discretization of the first and second kind linear Fredholm integral equations (FIEs). In the aspect of discretization schemes, three schemes of different order under composite closed Newton-Cotes quadrature and piecewise polynomial collocation methods were used to discretize first and second kind linear FIEs. Moreover, discussions on computational complexity of the tested point and block WM methods in this research were also included. By comparing point WM iterative methods, the point methods under Geometric Mean (GM) and Harmonic Mean (HM) families are slightly superior to equivalent Arithmetic Mean (AM) methods, particularly for first kind linear FIEs. Meanwhile, performance of the point GM and HM methods is comparable. Based on numerical experiments, results show that proposed 6-Point Quarter-Sweep Block Arithmetic Mean (6-QSBLAM), 6-Point Quarter-Sweep Block Geometric Mean (6-QSBLGM) and 6-Point Quarter-Sweep Block Harmonic Mean (6-QSBLHM) methods are the best tested AM, GM and HM iterative methods respectively in solving composite closed Newton-Cotes quadrature and piecewise polynomial collocation systems associated with numerical solutions of first and second kind linear FIEs in the sense of number of iterations and CPU time. For comparison purpose among 6-Point Quarter-Sweep Block Weighted Mean (6-QSBLWM) methods, 6-QSBLGM and 6-QSBLHM methods are slightly better than 6-QSBLAM method in solving FIEs. All variants of point and block WM methods, which were formulated using the half- and quarter-sweep iteration concepts reduce the computational complexity of the standard WM iterative methods at least 75% and 93.75% respectively. In terms of accuracy, all three schemes under piecewise polynomial collocation method yields more accurate approximation solutions than composite closed Newton-Cotes quadrature schemes particularly for the first kind FIEs problems. However, by comparing corresponding orders of composite closed Newton-Cotes quadrature and piecewise polynomial collocation schemes, the accuracy of the approximation solutions is comparable when solving second kind linear FIEs.

ABSTRAK

Persamaan kamiran (IEs) digunakan sebagai model matematik untuk memperihalkan pelbagai keadaan fizikal, dan juga wujud dalam perumusan semula masalah-masalah matematik yang lain. Dalam kajian ini, persamaan kamiran Fredholm (FIEs) linear jenis pertama dan kedua dipertimbangkan dan diselesaikan dengan menggunakan pendekatan berangka. Tujuan utama kajian ini adalah untuk mengkaji keberkesanan kaedah lelaran titik dan blok Min Berpemberat (WM) yang juga dikategorikan sebagai kaedah lelaran dua tahap dalam menyelesaikan sistem persamaan linear yang dijana daripada pendiskretan FIEs linear jenis pertama dan kedua. Di dalam aspek skema pendiskretan, tiga skema dengan peringkat yang berbeza bagi kuadratur Newton-Cotes tertutup gubahan dan penempatan bersama polinomial cebis demi cebis digunakan untuk mendiskret masalah FIEs linear jenis pertama dan kedua. Selanjutnya, perbincangan mengenai kekompleksan pengiraan bagi kaedah titik dan blok WM yang dikaji di dalam kajian ini juga dimuatkan. Dengan membandingkan kaedah-kaedah lelaran titik WM, kaedah-kaedah lelaran titik dari famili Min Geometri (GM) dan Min Harmonik (HM) adalah lebih baik daripada kaedah Min Aritmetik (AM) yang sepadan, terutamanya bagi masalah FIEs linear jenis pertama. Sementara itu, pelaksanaan kaedah-kaedah GM and HM adalah setanding. Berdasarkan ujikaji berangka, keputusan menunjukkan bahawa kaedah usulan 6-Titik Blok Min Aritmetik Sapuan Sukuan (6-QSBLAM), 6-Titik Blok Min Geometri Sapuan Sukuan (6-QSBLGM) and 6-Titik Blok Min Harmonik Sapuan Sukuan (6-QSBLHM) merupakan kaedah AM, GM dan HM masing-masing yang paling efektif bagi menyelesaikan sistem kuadratur Newton-Cotes tertutup gubahan dan penempatan bersama polinomial cebis demi cebis yang berhubungkait dengan penyelesaian berangka FIEs linear jenis pertama dan kedua apabila kriteria bilangan lelaran dan masa CPU dipertimbangkan. Dalam membandingkan keberkesanan kaedah-kaedah 6-Titik Blok Min Berpemberat Sapuan Sukuan (6-QSBLWM), didapati bahawa kaedah 6-QSBLGM and 6-QSBLHM adalah lebih baik daripada kaedah 6-QSBLAM bagi menyelesaikan masalah FIEs. Kepelbagaian kaedah titik dan blok WM yang diterbitkan dengan menggunakan konsep lelaran sapuan separuh dan sukuan masing-masing dapat mengurangkan kekompleksan pengiraan bagi kaedah lelaran piawai WM sekurang-kurangnya 75% dan 93.75%. Dalam hal kejitian, kesemua tiga skema penempatan bersama polinomial cebis demi cebis yang diaplikasikan menghasilkan penyelesaian berangka yang lebih jitu jika dibandingkan dengan skema kuadratur Newton-Cotes tertutup gubahan terutamanya bagi masalah FIEs linear jenis pertama. Walaupun demikian, kejitian penyelesaian berangka adalah hampir sama apabila skema-skema kuadratur Newton-Cotes tertutup gubahan dan penempatan bersama polinomial cebis demi cebis yang dibandingkan pada peringkat sepadan bagi masalah FIEs linear jenis kedua.

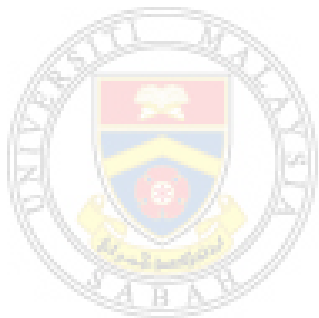
TABLE OF CONTENTS

	Page
TITLE	i
DECLARATION	ii
CERTIFICATION	iii
ACKNOWLEDGEMENT	iv
ABSTRACT	v
ABSTRAK	vi
TABLE OF CONTENTS	vii
LIST OF TABLES	xi
LIST OF FIGURES	xxxviii
LIST OF APPENDIXES	xl
LIST OF ABBREVIATIONS	lix
LIST OF SYMBOLS	lxiii
CHAPTER 1: INTRODUCTION	1
1.1 Preliminaries	1
1.2 General Classification of Integral Equations	1
1.2.1 Types of Integral Equations with Respect to Its Formula	2
a. Fredholm Integral Equations (FIEs)	2
b. Volterra Integral Equations (VIEs)	3
c. Renewal Integral Equation	3
d. Abel's Integral Equation	3
e. Cauchy Integral Equation	3
f. Wiener-Hopf Integral Equation	4
g. Volterra-Fredholm Integral Equation	4
h. Fredholm-Volterra Integral Equation	4
1.2.2 Types of Integral Equations with Respect to Its Kernel	4
1.3 Numerical Solutions for Integral Equations	5
1.4 Problem Statement	7
1.5 Research Objectives	9
1.6 Scope and Limitation of the Research	9
1.7 Outline of the Thesis	14

CHAPTER 2: LITERATURE REVIEW	15
2.1 Functional Analysis	15
2.2 Early History of Integral Equations	16
2.3 Literature on Numerical Methods for Linear Fredholm Integral Equations	20
2.3.1 Quadrature Methods	20
2.3.2 Projection Methods	24
2.4 Iterative Methods for Linear Systems	29
2.4.1 Classification of Iterative Methods	31
2.4.2 Two-Stage Iterative Methods	35
2.5 Complexity Reduction Approach	37
CHAPTER 3: NUMERICAL APPROACHES	40
3.1 Introduction	40
3.2 Half- and Quarter-Sweep Iteration Concepts	41
3.3 Approximate Equations	42
3.3.1 Newton-Cotes Quadrature Method	42
a. Standard Composite Closed Newton-Cotes Quadrature Approximation Equations	47
b. Generalized Composite Closed Newton-Cotes Quadrature Approximation Equations	49
3.3.2 Collocation Method	50
a. Standard Piecewise Polynomial Collocation Approximation Equation	51
b. Generalized Piecewise Polynomial Collocation Approximation Equations	53
3.3.3 Dense Linear Systems	54
3.4 Weighted Mean Iterative Methods	54
3.4.1 Formulation of Point Weighted Mean Iterative Methods	55
3.4.2 Formulation of r - Point Block Weighted Mean Iterative Methods	61
a. 2-Point Block Weighted Mean Iterative Methods	65
b. 4-Point Block Weighted Mean Iterative Methods	72
c. 6-Point Block Weighted Mean Iterative Methods	79

3.4.3	Direct Techniques for Half- and Quarter-Sweep Iterative Methods	88
CHAPTER 4: NUMERICAL SOLUTIONS OF LINEAR FREDHOLM INTEGRAL EQUATIONS OF THE FIRST KIND		89
4.1	Introduction	89
4.2	Methods of Solutions Based on Newton-Cotes Quadrature Approximation Equations	90
4.2.1	Numerical Experiments	90
4.2.2	Computational Results and Discussions	92
4.3	Methods of Solutions Based on Collocation Approximation Equations	163
4.3.1	Numerical Experiments	164
4.3.2	Computational Results and Discussions	164
4.4	Analysis of Computational Complexity	233
4.4.1	Point Weighted Mean Iterative Methods	234
4.4.2	r - Point Block Weighted Mean Iterative Methods	235
4.5	Concluding Remarks	243
CHAPTER 5: NUMERICAL SOLUTIONS OF LINEAR FREDHOLM INTEGRAL EQUATIONS OF THE SECOND KIND		259
5.1	Introduction	259
5.2	Methods of Solutions Based on Newton-Cotes Quadrature Approximation Equations	259
5.2.1	Numerical Experiments	260
5.2.2	Computational Results and Discussions	261
5.3	Methods of Solutions Based on Collocation Approximation Equations	331
5.3.1	Numerical Experiments	331
5.3.2	Computational Results and Discussions	332
5.4	Concluding Remarks	401
CHAPTER 6: GENERAL CONCLUSIONS AND FUTURE RESEARCHES		402
6.1	Summary of the Study	402
6.2	Conclusions	403

6.3	Recommendation for Future Research	405
	REFERENCES	406
	LIST OF PUBLICATIONS	422
	APPENDIX	427
	Appendix A	427
	Appendix B	429
	Appendix C	465
	Appendix D	501
	Appendix E	537



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LIST OF TABLES

		Page
Table 1.1	List of discretization schemes used in this research	11
Table 1.2	List of Arithmetic Mean (AM) methods applied in this research	11
Table 1.3	List of Geometric Mean (GM) methods applied in this research	12
Table 1.4	List of Harmonic Mean (HM) methods applied in this research	13
Table 3.1	Formulae for first three orders of composite closed Newton-Cotes quadrature	48
Table 4.1a	Numerical results in terms of number of iterations for family of AM iterative methods based on CT scheme (Test Problem 4.1)	93
Table 4.1b	Numerical results in terms of CPU time for family of AM iterative methods based on CT scheme (Test Problem 4.1)	94
Table 4.1c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on CT scheme (Test Problem 4.1)	95
Table 4.2a	Numerical results in terms of number of iterations for family of GM iterative methods based on CT scheme (Test Problem 4.1)	96
Table 4.2b	Numerical results in terms of CPU time for family of GM iterative methods based on CT scheme (Test Problem 4.1)	97
Table 4.2c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on CT scheme (Test Problem 4.1)	98
Table 4.3a	Numerical results in terms of number of iterations for family of HM iterative methods based on CT scheme (Test Problem 4.1)	99

Table 4.3b	Numerical results in terms of CPU time for family of HM iterative methods based on CT scheme (Test Problem 4.1)	100
Table 4.3c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on CT scheme (Test Problem 4.1)	101
Table 4.4a	Numerical results in terms of number of iterations for family of AM iterative methods based on CT scheme (Test Problem 4.2)	102
Table 4.4b	Numerical results in terms of CPU time for family of AM iterative methods based on CT scheme (Test Problem 4.2)	103
Table 4.4c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on CT scheme (Test Problem 4.2)	104
Table 4.5a	Numerical results in terms of number of iterations for family of GM iterative methods based on CT scheme (Test Problem 4.2)	105
Table 4.5b	Numerical results in terms of CPU time for family of GM iterative methods based on CT scheme (Test Problem 4.2)	106
Table 4.5c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on CT scheme (Test Problem 4.2)	107
Table 4.6a	Numerical results in terms of number of iterations for family of HM iterative methods based on CT scheme (Test Problem 4.2)	108
Table 4.6b	Numerical results in terms of CPU time for family of HM iterative methods based on CT scheme (Test Problem 4.2)	109
Table 4.6c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on CT scheme (Test Problem 4.2)	110

Table 4.7a	Numerical results in terms of number of iterations for family of AM iterative methods based on CS1 scheme (Test Problem 4.1)	111
Table 4.7b	Numerical results in terms of CPU time for family of AM iterative methods based on CS1 scheme (Test Problem 4.1)	112
Table 4.7c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on CS1 scheme (Test Problem 4.1)	113
Table 4.8a	Numerical results in terms of number of iterations for family of GM iterative methods based on CS1 scheme (Test Problem 4.1)	114
Table 4.8b	Numerical results in terms of CPU time for family of GM iterative methods based on CS1 scheme (Test Problem 4.1)	115
Table 4.8c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on CS1 scheme (Test Problem 4.1)	116
Table 4.9a	Numerical results in terms of number of iterations for family of HM iterative methods based on CS1 scheme (Test Problem 4.1)	117
Table 4.9b	Numerical results in terms of CPU time for family of HM iterative methods based on CS1 scheme (Test Problem 4.1)	118
Table 4.9c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on CS1 scheme (Test Problem 4.1)	119
Table 4.10a	Numerical results in terms of number of iterations for family of AM iterative methods based on CS1 scheme (Test Problem 4.2)	120
Table 4.10b	Numerical results in terms of CPU time for family of AM iterative methods based on CS1 scheme (Test Problem 4.2)	121

Table 4.10c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on CS1 scheme (Test Problem 4.2)	122
Table 4.11a	Numerical results in terms of number of iterations for family of GM iterative methods based on CS1 scheme (Test Problem 4.2)	123
Table 4.11b	Numerical results in terms of CPU time for family of GM iterative methods based on CS1 scheme (Test Problem 4.2)	124
Table 4.11c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on CS1 scheme (Test Problem 4.2)	125
Table 4.12a	Numerical results in terms of number of iterations for family of HM iterative methods based on CS1 scheme (Test Problem 4.2)	126
Table 4.12b	Numerical results in terms of CPU time for family of HM iterative methods based on CS1 scheme (Test Problem 4.2)	127
Table 4.12c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on CS1 scheme (Test Problem 4.2)	128
Table 4.13a	Numerical results in terms of number of iterations for family of AM iterative methods based on CS2 scheme (Test Problem 4.1)	129
Table 4.13b	Numerical results in terms of CPU time for family of AM iterative methods based on CS2 scheme (Test Problem 4.1)	130
Table 4.13c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on CS2 scheme (Test Problem 4.1)	131
Table 4.14a	Numerical results in terms of number of iterations for family of GM iterative methods based on CS2 scheme (Test Problem 4.1)	132

Table 4.14b	Numerical results in terms of CPU time for family of GM iterative methods based on CS2 scheme (Test Problem 4.1)	133
Table 4.14c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on CS2 scheme (Test Problem 4.1)	134
Table 4.15a	Numerical results in terms of number of iterations for family of HM iterative methods based on CS2 scheme (Test Problem 4.1)	135
Table 4.15b	Numerical results in terms of CPU time for family of HM iterative methods based on CS2 scheme (Test Problem 4.1)	136
Table 4.15c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on CS2 scheme (Test Problem 4.1)	137
Table 4.16a	Numerical results in terms of number of iterations for family of AM iterative methods based on CS2 scheme (Test Problem 4.2)	138
Table 4.16b	Numerical results in terms of CPU time for family of AM iterative methods based on CS2 scheme (Test Problem 4.2)	139
Table 4.16c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on CS2 scheme (Test Problem 4.2)	140
Table 4.17a	Numerical results in terms of number of iterations for family of GM iterative methods based on CS2 scheme (Test Problem 4.2)	141
Table 4.17b	Numerical results in terms of CPU time for family of GM iterative methods based on CS2 scheme (Test Problem 4.2)	142
Table 4.17c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on CS2 scheme (Test Problem 4.2)	143

Table 4.18a	Numerical results in terms of number of iterations for family of HM iterative methods based on CS2 scheme (Test Problem 4.2)	144
Table 4.18b	Numerical results in terms of CPU time for family of HM iterative methods based on CS2 scheme (Test Problem 4.2)	145
Table 4.18c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on CS2 scheme (Test Problem 4.2)	146
Table 4.19	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of AM methods compared with the FSGS method by using CT scheme	147
Table 4.20	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of GM methods compared with the FSGS method by using CT scheme	148
Table 4.21	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of HM methods compared with the FSGS method by using CT scheme	149
Table 4.22	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of AM methods compared with the FSGS method by using CS1 scheme	150
Table 4.23	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of GM methods compared with the FSGS method by using CS1 scheme	151
Table 4.24	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of HM methods compared with the FSGS method by using CS1 scheme	152

Table 4.25	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of AM methods compared with the FSGS method by using CS2 scheme	153
Table 4.26	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of GM methods compared with the FSGS method by using CS2 scheme	154
Table 4.27	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of HM methods compared with the FSGS method by using CS2 scheme	155
Table 4.28	The best tested iterative method for solving test problems 4.1 and 4.2 by using CT scheme	156
Table 4.29	The best tested iterative method for solving test problems 4.1 and 4.2 by using CS1 scheme	157
Table 4.30	The best tested iterative method for solving test problems 4.1 and 4.2 by using CS2 scheme	157
Table 4.31a	Numerical results in terms of number of iterations for family of AM iterative methods based on PLC scheme (Test Problem 4.1)	165
Table 4.31b	Numerical results in terms of CPU time for family of AM iterative methods based on PLC scheme (Test Problem 4.1)	166
Table 4.31c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on PLC scheme (Test Problem 4.1)	167
Table 4.32a	Numerical results in terms of number of iterations for family of GM iterative methods based on PLC scheme (Test Problem 4.1)	168
Table 4.32b	Numerical results in terms of CPU time for family of GM iterative methods based on PLC scheme (Test Problem 4.1)	169

Table 4.32c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on PLC scheme (Test Problem 4.1)	170
Table 4.33a	Numerical results in terms of number of iterations for family of HM iterative methods based on PLC scheme (Test Problem 4.1)	171
Table 4.33b	Numerical results in terms of CPU time for family of HM iterative methods based on PLC scheme (Test Problem 4.1)	172
Table 4.33c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on PLC scheme (Test Problem 4.1)	173
Table 4.34a	Numerical results in terms of number of iterations for family of AM iterative methods based on PLC scheme (Test Problem 4.2)	174
Table 4.34b	Numerical results in terms of CPU time for family of AM iterative methods based on PLC scheme (Test Problem 4.2)	175
Table 4.34c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on PLC scheme (Test Problem 4.2)	176
Table 4.35a	Numerical results in terms of number of iterations for family of GM iterative methods based on PLC scheme (Test Problem 4.2)	177
Table 4.35b	Numerical results in terms of CPU time for family of GM iterative methods based on PLC scheme (Test Problem 4.2)	178
Table 4.35c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on PLC scheme (Test Problem 4.2)	179
Table 4.36a	Numerical results in terms of number of iterations for family of HM iterative methods based on PLC scheme (Test Problem 4.2)	180

Table 4.36b	Numerical results in terms of CPU time for family of HM iterative methods based on PLC scheme (Test Problem 4.2)	181
Table 4.36c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on PLC scheme (Test Problem 4.2)	182
Table 4.37a	Numerical results in terms of number of iterations for family of AM iterative methods based on PQC scheme (Test Problem 4.1)	183
Table 4.37b	Numerical results in terms of CPU time for family of AM iterative methods based on PQC scheme (Test Problem 4.1)	184
Table 4.37c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on PQC scheme (Test Problem 4.1)	185
Table 4.38a	Numerical results in terms of number of iterations for family of GM iterative methods based on PQC scheme (Test Problem 4.1)	186
Table 4.38b	Numerical results in terms of CPU time for family of GM iterative methods based on PQC scheme (Test Problem 4.1)	187
Table 4.38c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on PQC scheme (Test Problem 4.1)	188
Table 4.39a	Numerical results in terms of number of iterations for family of HM iterative methods based on PQC scheme (Test Problem 4.1)	189
Table 4.39b	Numerical results in terms of CPU time for family of HM iterative methods based on PQC scheme (Test Problem 4.1)	190
Table 4.39c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on PQC scheme (Test Problem 4.1)	191

Table 4.40a	Numerical results in terms of number of iterations for family of AM iterative methods based on PQC scheme (Test Problem 4.2)	192
Table 4.40b	Numerical results in terms of CPU time for family of AM iterative methods based on PQC scheme (Test Problem 4.2)	193
Table 4.40c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on PQC scheme (Test Problem 4.2)	194
Table 4.41a	Numerical results in terms of number of iterations for family of GM iterative methods based on PQC scheme (Test Problem 4.2)	195
Table 4.41b	Numerical results in terms of CPU time for family of GM iterative methods based on PQC scheme (Test Problem 4.2)	196
Table 4.41c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on PQC scheme (Test Problem 4.2)	197
Table 4.42a	Numerical results in terms of number of iterations for family of HM iterative methods based on PQC scheme (Test Problem 4.2)	198
Table 4.42b	Numerical results in terms of CPU time for family of HM iterative methods based on PQC scheme (Test Problem 4.2)	199
Table 4.42c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on PQC scheme (Test Problem 4.2)	200
Table 4.43a	Numerical results in terms of number of iterations for family of AM iterative methods based on PCC scheme (Test Problem 4.1)	201
Table 4.43b	Numerical results in terms of CPU time for family of AM iterative methods based on PCC scheme (Test Problem 4.1)	202

Table 4.43c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on PCC scheme (Test Problem 4.1)	203
Table 4.44a	Numerical results in terms of number of iterations for family of GM iterative methods based on PCC scheme (Test Problem 4.1)	204
Table 4.44b	Numerical results in terms of CPU time for family of GM iterative methods based on PCC scheme (Test Problem 4.1)	205
Table 4.44c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on PCC scheme (Test Problem 4.1)	206
Table 4.45a	Numerical results in terms of number of iterations for family of HM iterative methods based on PCC scheme (Test Problem 4.1)	207
Table 4.45b	Numerical results in terms of CPU time for family of HM iterative methods based on PCC scheme (Test Problem 4.1)	208
Table 4.45c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on PCC scheme (Test Problem 4.1)	209
Table 4.46a	Numerical results in terms of number of iterations for family of AM iterative methods based on PCC scheme (Test Problem 4.2)	210
Table 4.46b	Numerical results in terms of CPU time for family of AM iterative methods based on PCC scheme (Test Problem 4.2)	211
Table 4.46c	Numerical results in terms of maximum absolute error for family of AM iterative methods based on PCC scheme (Test Problem 4.2)	212
Table 4.47a	Numerical results in terms of number of iterations for family of GM iterative methods based on PCC scheme (Test Problem 4.2)	213

Table 4.47b	Numerical results in terms of CPU time for family of GM iterative methods based on PCC scheme (Test Problem 4.2)	214
Table 4.47c	Numerical results in terms of maximum absolute error for family of GM iterative methods based on PCC scheme (Test Problem 4.2)	215
Table 4.48a	Numerical results in terms of number of iterations for family of HM iterative methods based on PCC scheme (Test Problem 4.2)	216
Table 4.48b	Numerical results in terms of CPU time for family of HM iterative methods based on PCC scheme (Test Problem 4.2)	217
Table 4.48c	Numerical results in terms of maximum absolute error for family of HM iterative methods based on PCC scheme (Test Problem 4.2)	218
Table 4.49	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of AM methods compared with the FSGS method by using PLC scheme	219
Table 4.50	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of GM methods compared with the FSGS method by using PLC scheme	220
Table 4.51	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of HM methods compared with the FSGS method by using PLC scheme	221
Table 4.52	Reduction percentages in terms of number of iterations and CPU time for HSGS, QSGS and family of AM methods compared with the FSGS method by using PQC scheme	222