Marko Huhtanen Real Linear Iterations

Institute of Mathematics Helsinki University of Techhnology Box 1100 FIN-02015 Finland marko.huhtanen@hut.fi

Any linear system

$$Ax = b, (1)$$

with $A \in \mathbf{R}^{n \times n}$ and $b \in \mathbf{R}^n$, can be rewritten as an equivalent complex real linear system

$$Mz + N\overline{z} = c,\tag{2}$$

of halved size, i.e., we have $M, N \in \mathbf{C}^{\frac{n}{2} \times \frac{n}{2}}$ and $c \in \mathbf{C}^{\frac{n}{2}}$.

We give examples of applications where this latter formulation (2) arises. We introduce methods to solve the system directly and iteratively. We discuss preconditioning ideas for the formulation (2).