

preconditioning process in many optimization procedures; but due to their simplicity and nice geometrical interpretation we focus here on *Projection Methods*. For related work using preconditioning in optimization with applications see [9,10] and the many references therein.

The paper is organized as follows. In Section 2 we present some preliminaries and definitions that will be needed in the sequel. Later, in Section 3 the new Singular Value Homogenization (SVH) transformation is presented and analyzed. In Section 4 we present numerical experiments to linear least squares and dose deposition computation in IMRT; these results are conducted and compared with LAPACK solvers and projection methods. Finally we summarize our findings and put them into larger context in Section 5.

PRELIMINARIES

In our terminology we shall always adhere to the subsequent definitions. We denote by $C^1(\mathbb{R}^m)$ the set of all continuously differentiable functions $f: \mathbb{R}^m \rightarrow \mathbb{R}$.

Definition 2.1

Let $a \in \mathbb{R}^n$, $a \neq 0$ and $\beta \in \mathbb{R}$, then $H_-(\alpha, \beta)$ is called a half-space, and it is defined as

$$H_-(\alpha, \beta) := \{z \in \mathbb{R}^n \mid \langle a, z \rangle \leq \beta\}. \quad (2.1)$$

When there is equality in (2.1) then it is called a hyper-plane and it is denoted by $H(\alpha, \beta)$.

Definition 2.2

Let C be non-empty, closed and convex subset of \mathbb{R}^n . For any point $x \in \mathbb{R}^n$, there exists a point $P_C(x)$ in C that is the unique point in C closest to x , in the sense of the Euclidean norm; that is,

$$\|x - P_C(x)\| \leq \|x - y\| \quad \text{for all } y \in C. \quad (2.2)$$

The mapping $P_C: \mathbb{R}^n \rightarrow C$ is called the orthogonal or metric projection of \mathbb{R}^n onto C . The metric projection P_C is characterized [11], Section 3, by the following two properties:

$$P_C(x) \in C \quad (2.3)$$

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