1043-90-113Dennis Leventhal\* (leventhal@orie.cornell.edu), Cornell University, Rhodes Hall 292,<br/>Ithaca, NY 14853, and Adrian Lewis (aslewis@orie.cornell.edu), Cornell University, Rhodes<br/>Hall 234, Ithaca, NY 14853. Randomized Methods for Linear Constraints: Convergence Rates and<br/>Conditioning.

Conditioning issues naturally arise in the convergence analysis of a variety of algorithms. We examine randomized variants of two classical algorithms-coordinate descent for linear equations and iterated projections for linear inequality systems-and show that, under appropriate probability distributions, the linear rates of convergence (in expectation) can be bounded by natural linear-algebraic condition measures for the underlying problems. Generalizations to iterated projection algorithms for convex systems are then considered under metric regularity assumptions. (Received August 22, 2008)