

Assuming at least s processors on a parallel computer, the local cost on the i th processor of computing the matrix-vector product Ku consists essentially of:

- one matrix-vector product with matrix M ;
- one matrix-vector product with matrix J ;
- some communication with other processors according to the nonzero coefficients of the i th row of matrix TAT^{-1} .

The local cost on the i th processor of computing the matrix-vector product Qv consists essentially of:

- one decomposition of matrix H_i ;
- solving two linear systems with the decomposed matrix H_i ;
- one matrix-vector product with matrix M ;
- one matrix-vector product with matrix J ;
- some communication with other processors according to the nonzero coefficients of the i th row of matrix Ω .

Remark: When $\gamma_i = \gamma$ is the same value for $i = 1, \dots, n$ we can express

$$H = I_s \otimes (M - h\gamma J), \quad G = \left(I_s - \frac{1}{\gamma} \Omega \right) \otimes M + \frac{1}{\gamma} \Omega \otimes (M - h\gamma J),$$

hence we obtain

$$Q = H^{-1}GH^{-1} = H^{-1} \left(\left(\left(I_s - \frac{1}{\gamma} \Omega \right) \otimes M \right) H^{-1} + \frac{1}{\gamma} \Omega \otimes I_n \right)$$

and the matrix-vector products with matrix J are not needed anymore in the computation of the matrix-vector product Qv .