
*Solution of $f(A)x = b$ with Krylov
subspace information*

11.1 Introduction

In this chapter, I expand on an idea for exploiting Krylov subspace information obtained for the matrix A and the vector b . This subspace information can be used for the approximate solution of a linear system $f(A)x = b$, where f is some analytic function, $A \in \mathbb{R}^{n \times n}$, and $b \in \mathbb{R}^n$. I will make suggestions on how to use this for the case where f is the matrix *sign* function. The matrix *sign* function plays an important role in QCD computations, see for instance [147].

In [197] an approach was suggested for the use of a Krylov subspace for the computation of approximate solutions of linear systems

$$f(A)x = b.$$

The approach was motivated by the function $f(A) = A^2$, which plays a role in the solution of some biharmonic systems. The approach is easily generalized for nonsymmetric complex matrices, but we may have to pay more attention to the evaluation of f for the reduced system, associated with the Krylov subspace.

In particular, I will discuss some possible approaches in which the Krylov subspace is used for the computation of $\text{sign}(A)p$ for given vectors p . With the evaluation of the matrix *sign* function we have to be extremely careful. A popular approach, based on a Newton iteration, converges fast, but is sensitive for rounding errors, especially when A is ill-conditioned. We will briefly discuss a computational method that was suggested (and analysed) by Bai and Demmel [15]. This approach can also be combined, in principle, with the subspace reduction technique.

Iterative Krylov Methods For Large Linear Systems

J Rink



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Table of Contents Iterative Krylov Methods For Large Linear Systems

1. Understanding the eBook Iterative Krylov Methods For Large Linear Systems
 - The Rise of Digital Reading Iterative Krylov Methods For Large Linear Systems
 - Advantages of eBooks Over Traditional Books
2. Identifying Iterative Krylov Methods For Large Linear Systems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Iterative Krylov Methods For Large Linear Systems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Iterative Krylov Methods For Large Linear Systems
 - Personalized Recommendations
 - Iterative Krylov Methods For Large Linear Systems User Reviews and Ratings
 - Iterative Krylov Methods For Large Linear Systems and Bestseller Lists

5. Accessing Iterative Krylov Methods For Large Linear Systems Free and Paid eBooks
 - Iterative Krylov Methods For Large Linear Systems Public Domain eBooks
 - Iterative Krylov Methods For Large Linear Systems eBook Subscription Services
 - Iterative Krylov Methods For Large Linear Systems Budget-Friendly Options
6. Navigating Iterative Krylov Methods For Large Linear Systems eBook Formats
 - ePub, PDF, MOBI, and More
 - Iterative Krylov Methods For Large Linear Systems Compatibility with Devices
 - Iterative Krylov Methods For Large Linear Systems Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Iterative Krylov Methods For Large Linear Systems
 - Highlighting and Note-Taking Iterative Krylov Methods For Large Linear Systems
 - Interactive Elements Iterative Krylov Methods For Large Linear Systems
8. Staying Engaged with Iterative Krylov Methods For Large Linear Systems
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Iterative Krylov Methods For Large Linear Systems
9. Balancing eBooks and Physical Books Iterative Krylov Methods For Large Linear Systems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Iterative Krylov Methods For Large Linear Systems
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Iterative Krylov Methods For Large Linear Systems
 - Setting Reading Goals Iterative Krylov Methods For Large Linear Systems
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Iterative Krylov Methods For Large Linear Systems
 - Fact-Checking eBook Content of Iterative Krylov Methods For Large Linear Systems
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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