Lanczos Iteration - Theory

The matrices Q_k generated by the Arnoldi iteration are reduced QR-factors of the Krylov matrix:

$$K_k = Q_k R_k$$

The tridiagonal matrices T_k are the corresponding projections

$$T_k = Q_k^* A Q_k$$

And the successive iterates are related by the formula

$$A Q_k = Q_{k+1} \begin{bmatrix} T_k \\ \beta_k e_k^* \end{bmatrix} = Q_k T_k + \beta_k q_{k+1} e_k^*$$

Source: "Numerical Linear Algebra" by L. N. Trefethen & D. Bau

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Puja Mehta

Iteration Theory:

Unveiling the Magic of Words: A Report on "**Iteration Theory**"

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