

Table of contents

Preface	9
1 INTRODUCTION	
1.1 Scope and limitations of the monograph	11
1.2 Synopsis	12
1.3 Notation and special definitions	14
2 DERIVATION OF THE ABS ALGORITHM (BASIC FORM)	
2.1 Introduction	16
2.2 Heuristic derivation of the ABS algorithm	17
2.3 Bibliographical remarks	20
3 BASIC PROPERTIES OF ITERATES OF THE ABS CLASS	
3.1 Introduction	21
3.2 Properties of the matrices H_i	22
3.3 Properties of the search vectors	30
3.4 Properties of the approximation x_i to the solution	32
3.5 Updating the solution of a modified system	35
3.6 Bibliographical remarks	37
4 ALTERNATIVE REPRESENTATIONS OF THE SEARCH VECTOR AND THE MATRIX H_i	
4.1 Introduction	38
4.2 Representation of H_{i+1} in terms of H_1 , A^i and W^i	38
4.3 Representation of H_{i+1} in terms of A and H_1	40
4.4 Representation of p_i in terms of $2i$ vectors.	44
4.5 Representation of p_i in terms of $n-i$ vectors	46
4.6 Representation of p_i in terms of i vectors	49
4.7 Bibliographical remarks	49

5	THE HUANG AND THE MODIFIED HUANG ALGORITHM	
5.1	Introduction . . . . .	.50
5.2	Definition and basic properties of the Huang algorithm . . . . .	.50
5.3	Alternative representation of the Huang and the modified Huang algorithms . . . . .	.56
5.4	The partial Huang and the modified Huang algorithms . . . . .	.60
5.5	Relationships with the Moore–Penrose pseudoinverse . . . . .	.65
5.6	Relationships with the algorithm of Pyle and the algorithm of Brent . . . . .	.66
5.7	Bibliographical remarks . . . . .	.69
6	THE IMPLICIT GAUSS–CHOLESKY (IMPLICIT LU–LT^T) ALGORITHM	
6.1	Introduction . . . . .	.70
6.2	Derivation of the parameters that generate an implicit LU factorization . . . . .	.71
6.3	Properties of the vectors p_i and x_i . . . . .	.76
6.4	Derivation of the parameters that generate an implicit LL^T factorization . . . . .	.80
6.5	Alternative representation of the implicit LU factorization algorithm . . . . .	.85
6.6	Relationships with the escalator method, the method of Brown and the method of Sloboda . . . . .	.88
6.7	Computing the inverse by the implicit LU factorization algorithm . . . . .	.90
6.8	Bibliographical remarks . . . . .	.92
7	THE SCALED ABS ALGORITHM: GENERAL FORMULATION	
7.1	Introduction . . . . .	.93
7.2	Derivation of the scaled ABS algorithm . . . . .	.93
7.3	Basic properties of the scaled ABS class . . . . .	.95
7.4	Alternative formulations of the scaled ABS algorithm . . . . .	.97
7.5	Block formulation of the scaled ABS algorithm . . . . .	.98
7.6	Semiconjugate and biconjugate ABS algorithms: equivalence relations and variational characterization	105
7.7	Relationships with the Stewart generalized conjugate direction algorithm	110
7.8	Relationships with the Broyden general finitely terminating algorithm	113
7.9	Bibliographical remarks	116
8	SUBCLASSES IN THE SCALED ABS ALGORITHM	
8.1	Introduction	117
8.2	Subclass S1: the scaled symmetric and the scaled Huang algorithms	118
8.3	Subclass S2: the class of the conjugate direction ABS algorithms	123
8.4	Subclass S3: the orthogonally scaled ABS algorithms	129
8.5	Subclass S4: the class of the optimally stable ABS algorithms	135
8.6	Subclass S5: the Voyevodin class of conjugate gradient-type algorithms	142

8.7	Subclass S6: the Hegedüs–Bodocs class of biorthogonalization algorithms	146
8.8	Subclass S7: the ABS class of B -conjugate residuals	149
8.9	Subclass S8: a class of ABS updates factorizing A into lower Hessenberg form	150
8.10	Bibliographical remarks	152
9	LEAST SQUARES SOLUTION OF OVERDETERMINED LINEAR SYSTEMS	
9.1	Introduction	153
9.2	Solution in $n + m$ steps via the Huang algorithm on an extended system	154
9.3	Solution in n steps via a subclass of the scaled ABS algorithm	155
9.4	Solution by explicit construction of orthogonal factorizations	156
9.5	Solution via explicit evaluation of the Moore–Penrose pseudoinverse	158
9.6	Bibliographical remarks	160
10	COMPUTATIONAL PERFORMANCE OF THE MODIFIED HUANG ALGORITHM ON LINEAR SYSTEMS AND LINEAR LEAST SQUARES	
10.1	Introduction	161
10.2	Performance of the Huang and the modified Huang algorithms on linear systems	162
10.3	Performance of the modified Huang algorithm on linear least squares	166
10.4	Bibliographical remarks.	171
11	APPLICATION OF THE IMPLICIT LU, LQ AND QR ALGORITHMS TO SOME SPARSE LARGE LINEAR SYSTEMS	
11.1	Introduction	172
11.2	Application of the implicit LU algorithm to ND matrices	173
11.3	Application of the implicit LU , QR and LQ algorithms to banded-type matrices	177
11.4	Bibliographical remarks.	180
12	ERROR ANALYSIS IN THE SCALED ABS ALGORITHM	
12.1	Introduction	181
12.2	Sensitivity analysis via the Broyden approach	181
12.3	Forward error analysis in floating-point arithmetic.	188
12.4	Bibliographical remarks.	191
13	THE ABS ALGORITHM FOR NONLINEAR SYSTEMS	
13.1	Introduction	192
13.2	Formulation of the scaled block nonlinear ABS algorithm.	193
13.3	Local convergence of the scaled block nonlinear ABS algorithm.	195
13.4	Special cases of the scaled block nonlinear ABS algorithm	198

13.5	Another Q -superlinear convergence theorem	202
13.6	Numerical experiments	204
13.7	Final remarks	206
13.8	Bibliographical remarks.	206
References		208
Author index		216
Subject index		218