

On IOMs(q): Incomplete Orthogonalization Methods for Large Unsymmetric Linear Systems*

Zhongxiao Jia[†]

Abstract

The truncated version, Incomplete Orthogonalization Methods (IOMs(q)), of Full Orthogonalization Methods (FOM), proposed by Saad has been used a long time for solving large unsymmetric linear systems. However, no convergence analysis has been made. In this paper, we analyze in detail IOMs(q) from a theoretical point of view, and establish a convergence theory of the methods. We derive a number of important results of how the unsymmetry of the matrix A to affect the basis vectors generated by IOMs(q), and establish the relationships between the residuals for IOMs(q) and the full orthogonalization method (FOM). The results show that IOMs(q) behave much like FOM once the basis vectors generated by IOMs(q) are well conditioned. However, it is shown that IOMs(q) may generate an ill-conditioned basis for any unsymmetric matrix and the parameter q such that IOMs(q) may fail to converge or at least cannot behave like FOM. Due to the mathematical equivalence between IOMs(q) and the truncated ORTHORES(q) developed by Young and Jea, essentially we give insights into the convergence of ORTHORES(q). As for practical considerations, we suggest one strategy of choosing the parameter q . Numerical experiments are reported to show convergence behaviors of IOMs(q).

Key words. unsymmetric, Krylov subspace, IOMs(q), FOM, Arnoldi, truncated, basis vector, convergence, restarted

AMS(MOS) subject classifications. 65F10

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