

# 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

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

# Iteration Theory

**Ian Pickup**



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