PhD-Course on Iterative Methods for Linear Systems of Equations

Theoretical assignments day 4

- 1. Assume exact arithmatic. Can BiCG and QMR be faster than GMRES in terms of numbers of iterations? Note that BiCG and QMR use two matrix-vector products per iteration, and GMRES one.
- 2. Same question for CGS and BiCGSTAB.
- 3. Can CGS and BiCGSTAB be more than two times faster than GMRES in terms of numbers of iterations?
- 4. Fill the table below.

| Method | Applicable to which | Optimal in | Orthogonality condition | Short recurrences |
|--------|---------------------|-------------|-------------------------|-------------------|
| | matrix class | which sense | residuals | (yes/no) |
| CG | | | | |
| MINRES | | | | |
| FOM | | | | |
| GMRES | | | | |
| BiCG | | | | |
| QMR | | | | |

Table 1: Taxonomy of iterative methods