

Errata for *Iterative Methods for Sparse Linear Systems*

Page	Error
23	Next, it is proved by contradiction that there are no <u>nonlinear</u> elementary divisors.
30	Since $\text{diag}(D) > 0 \dots$ (assuming that $A > 0 \iff \forall i, j (a_{ij} > 0)$)
31	Since $a_{ik}c_{ki} \leq 0$ for all $k \neq i \dots$
32	The matrix D_B is positive because $\text{diag}(D_B) \geq \text{diag}(D_A) > 0$ (again assuming that $A > 0 \iff \forall i, j (a_{ij} > 0)$).
119	The definitions here should use row sums (i.e., $\sum_{j=1, j \neq i}^{j=n} \dots$) for consistency with the proof of Theorem 4.9 on p. 122.
120	There is an extraneous negative sign on the right-hand side of the first equation in the proof of Theorem 4.6.
121	\dots cannot be an interior point to the disc $D(a_{mm}, \rho_m)$.
121	\dots it is necessary that $ \xi_j = 1$ for all j such that $a_{mj} \neq 0$. (This does not change the rest of the proof.)
122	$\sum_{j>m} -a_{mj} \xi_j = \lambda(a_{mm} \xi_m + \sum_{j<m} a_{mj} \xi_j),$ <p>which yields the inequality</p> $ \lambda \leq \frac{\sum_{j>m} a_{mj} \xi_j }{ a_{mm} - \sum_{j<m} a_{mj} \xi_j } \leq \frac{\sum_{j>m} a_{mj} }{ a_{mm} - \sum_{j<m} a_{mj} }.$
145	\dots its symmetric part $(A + A^T)/2$ is Symmetric Positive Definite \dots (for consistency with (1.50) and p. 215)
163	Thus, the $n \times (m + 1)$ matrix $[h_0, h_1, \dots, h_m] \dots$
178	Replace $h_{66}^{(5)}$ with $\underline{h_{66}}$ in (6.45).
181	Since γ_m is defined as the last component of g_m after Ω_m is applied, while $\gamma_m^{(m-1)}$ is defined as the last component of \bar{g}_{m-1} (i.e., $\gamma_m = c_m \gamma_m^{(m-1)}$), the last component of \bar{g}_5 in (6.49) should be $\underline{\gamma_6^{(5)}}$. However, this creates a conflict with the definition of \bar{g}_m in (6.40).
185	$W_{m+1} = V_{m+1} S$ has orthonormal columns.
185	Change r^G to $\underline{r_m^G}$ in (6.61).
185	The assertion $\kappa_2(V_{m+1}) = \kappa_2(S)$ does not seem evident.
185	The condition number of a rectangular matrix has not been defined at this point.
196	\dots the method is a realization of an orthogonal projection technique onto the Krylov subspace $\underline{\mathcal{K}_m(A, r_0)}$ \dots
200	The vectors p_j are multiples of the $\underline{p_{j+1}}$'s of Algorithm 6.17.

Page	Error
206	... if $h_{ij} = 0$ for $i < j - s + 1$, then an $(s + 1)$ -term recurrence can be defined ...
207	... since A has μ distinct eigenvalues, there is a polynomial q of degree <u>at most</u> $\mu - 1$ such that $q(\lambda_i) = \overline{\lambda_i} \dots$
207	We do not necessarily have $\mu - 1 \leq s - 1$; what is in fact needed for this proof is $\nu(A) \leq \deg(q) - 1$ and $\deg(q) - 1 \leq s - 1$. The former is a consequence of the fact that $A^H = q(A)$, and the latter is demonstrated by the rest of the proof.
207	<i>The fact that there exists a nonzero vector of grade μ does not seem trivial.</i>
208	$(Av_j, v_i) = 0$ for all i, j such that $i + s \leq j \leq \mu(v_1) - \underline{2}$
208	<i>The definition of $CG(s)$ given is in fact $CG(s+1)$ according to the original definition of Faber and Manteuffel; with this definition the following adjustment is necessary:</i>
208	... if and only if the minimal polynomial of A has degree $\leq \underline{s + 1}$, or ...
208	... it is easy to show that in this case A either has a minimal degree $\underline{= 1}$, or ... (see Faber and Manteuffel for an explanation)
210	... has two solutions w which are inverses of each other.
211	<i>I was unable to locate Zarantonello's lemma in the given reference; nevertheless, I have written a simple proof of it here: http://www.cs.ubc.ca/~njhu/math/zarantonello.pdf</i>
211	... the ellipse $E(0, 1, (\rho + \rho^{-1})/2)$ reduces to ... (for consistency with p. 213)
211	$ \gamma - c > \rho$
213	Plugging in $z = c+a$ does not give $C_k(a/d)$ in the numerator but rather $C_k(-a/d)$. This can be rectified by writing $\hat{C}_k(z) = C_k((z - c)/d)/C_k((\gamma - c)/d)$, which is equivalent by symmetry of the Chebyshev polynomials.
223	In P-6.1(d), the dimensions of the matrices being multiplied are incompatible.
233	... there is a scalar γ_j such that $\hat{w}_{j+1} = \gamma_j p_j(A^T) \underline{w_1}$.
233	$\langle p_j, p_j \rangle = \langle p_j(A)v_1, p_j(A^T)w_1 \rangle$ (by (7.7); no γ_j factor)
252	Multiplying (7.62) by A results in $Ap_{2j} = Au_{2j} + \beta_{2j-2}(Aq_{2j-2} + \underline{\beta_{2j-2}}Ap_{2j-2}) \dots$