Index

bidiagonalization, *see* Golub–Kahan process

conjugate gradient (CG), 2
constraint preconditioner, 24
convex optimization problem, 5
  quadratic, 76
CRAIG, 3, 35
  extended, 40
CRAIG-MR, 35

data assimilation, 6
direct methods, 17
DLANCZOS, 64, 75
  combination of G-LSQR and G-CRAIG, 65
  stopping condition, 68
duality pairing, 13

Gauss–Radau convergence test, 60
G-CRAIG, 39, 75
  equivalence with CG, 41
  stopping condition, 46
G-CRAIG-MR, 51, 75
  equivalence with MINRES, 53
Givens reflection, 37
G-LSMR, 46, 75
  equivalence with MINRES, 48
  stopping condition, 75
G-LSQR, 35, 75
  equivalence with CG, 36
  stopping condition, 39, 75
G-MINRES, 69
  combination of G-LSMR and G-CRAIG-MR, 70
Golub–Kahan process, 2, 30
  generalized, 30
  termination, 31
Gram–Schmidt process, 29

Hilbert space, 11

Julia, xiv, 74

Kalman filter, 6
Karush–Kuhn–Tucker (KKT), 2
Krylov
  subspace, 15

Lanczos
  process, 2, 29, 63
  vectors, 29
least-norm problem
  Euclidean, 2
  regularized, 3
least-squares problem
  Euclidean, 2
  generalized, 9
  preconditioned, 10
  regularized, 3, 10
  weighted, 10
limited-memory BFGS (LBFGS), 6, 74
linear operator, 74
LSMR, 3, 35
LSQR, 3, 35

MATLAB, xiv, 73
minimum residual (MINRES), 2, 75

normal equations, 2, 11
  operator, 13
  second kind, *see* Schur-complement equations

perfect shuffle, 19
Python, xiv, 73
  PyKrylov, 75

Riemann–Stieltjes integral, 57

saddle point
  general, 1
  symmetric, 1
Schur-complement equations, 2, 11
  operator, 13
second-order sufficiency, 6
singular
  value
    decomposition, 31
    elliptic, 8, 14, 32
  vectors, 30
Stokes problem, 6, 77
strongly factorizable matrix, 5
symmetric quasi definite (SQD)
  canonical, 18
  contraction, 18
  definition, 5
  eigenvalues, 14
  incomplete factorization, 25
  inertia, 18
  inverse, 18
  linear system, 4
  shifted system, 11
  stability of factorization, 20
  strong factorizability, 19
SYMMLQ, 2

tridiagonalization, *see* Lanczos process