

Contents

List of Algorithms	ix
List of Theorems	xi
Preface	xiii
1 Introduction	1
2 Preliminaries	9
2.1 Important Note about Notation	9
2.2 Linear Least-Squares Problems	9
2.3 Hilbert Space Setting	11
2.4 Properties of SQD Matrices and Their Krylov Spaces	13
3 Overview of Existing Direct and Iterative Methods	17
3.1 Inverse of a SQD Matrix	17
3.2 Strong Factorizability	19
3.3 Stability and Pivoting	20
3.4 Iterative Strategies	23
4 Fundamental Processes	29
4.1 The Lanczos Process	29
4.2 The Generalized Golub–Kahan Bidiagonalization Process	30
4.3 Relation between the Lanczos and Golub–Kahan Processes	33
5 Iterative Methods Based on Reduced Equations	35
5.1 Generalized LSQR	35
5.2 Generalized LSQR: Implementation Details	37
5.3 Generalized CRAIG	39
5.4 Generalized CRAIG: Implementation Details	43
5.5 Generalized LSMR	46
5.6 Generalized LSMR: Implementation Details	48
5.7 Generalized CRAIG-MR	51
5.8 Generalized CRAIG-MR: Implementation Details	53
5.9 Upper-Bound Error Estimates	55
6 Full-Space Iterative Methods	63
6.1 Full-Space Lanczos Process: I	63
6.2 Relation with the Direct Lanczos Method	64

6.3	Full-Space Lanczos Process: II	68
6.4	Relation with the Minimum Residual Method	68
7	Software and Numerical Experiments	73
7.1	General Principle	73
7.2	Software Design	73
7.3	Numerical Experiments	75
8	Discussion and Open Questions	83
	Bibliography	87
	Index	93