Electronic Transactions on Numerical Analysis. Volume 39, pp. 75-101, 2012. Copyright © 2012, Kent State University. ISSN 1068-9613. ETNA
Kent State University
http://etna.math.kent.edu

THE COMPLETE STAGNATION OF GMRES FOR $N \leq 4^*$

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Abstract. We study the problem of complete stagnation of the generalized minimum residual method for real matrices of order $n \leq 4$ when solving nonsymmetric linear systems Ax = b. We give necessary and sufficient conditions for the non-existence of a real right-hand side b such that the iterates are $x^k = 0, k = 0, \ldots, n-1$, and $x^n = x$. We illustrate these conditions with numerical experiments. We also give a sufficient condition for the non-existence of complete stagnation for a matrix A of any order n.

Key words. GMRES, stagnation, linear systems

AMS subject classifications. 15A06, 65F10

^{*}Received June 10, 2011. Accepted February 15, 2012. Published online on May 2, 2012. Recommended by H. Sadok.

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