

Gauss quadrature and incurable breakdown in the Lanczos algorithm

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Abstract

The main message of the mismatch theorem [2, Theorem 4.1] is that incurable breakdown in the Lanczos algorithm occurs only when a minimal realization of the transfer function given by the input of the algorithm has been found. In this talk we present how this result can be proved by means of the Gauss quadrature, using results from [1, Chapter 5].

Keywords: Gauss quadrature, Lanczos algorithm, incurable breakdown.

References

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