GMRES ON (NEARLY) SINGULAR SYSTEMS

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Abstract. We consider the behavior of the GMRES method for solving a linear system \( Ax = b \) when \( A \) is singular or nearly so, i.e., ill conditioned. The (near) singularity of \( A \) may or may not affect the performance of GMRES, depending on the nature of the system and the initial approximate solution. For singular \( A \), we give conditions under which the GMRES iterates converge safely to a least-squares solution or to the pseudoinverse solution. These results also apply to any residual minimizing Krylov subspace method that is mathematically equivalent to GMRES. A practical procedure is outlined for efficiently and reliably detecting singularity or ill conditioning when it becomes a threat to the performance of GMRES.

Key words. GMRES method, residual minimizing methods, Krylov subspace methods, iterative linear algebra methods, singular or ill-conditioned linear systems

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1. Introduction. The generalized minimal residual (GMRES) method of Saad and Schultz [16] is widely used for solving a general linear system

\[
Ax = b, \quad A \in \mathbb{R}^{n \times n},
\]

and its behavior is well understood when \( A \) is nonsingular. Our purpose here is to examine the behavior of GMRES when \( A \) is singular or nearly so, i.e., ill conditioned, and to formulate practically effective ways of recognizing singularity or ill conditioning when it might significantly affect the performance of the method.

Abstractly, GMRES begins with an initial approximate solution \( x_0 \) and initial residual \( r_0 = b - Ax_0 \) and characterizes the \( k \)th approximate solution as \( x_k = x_0 + z_k \), where \( z_k \) solves

\[
\min_{z \in \mathcal{K}_k} \| b - A(x_0 + z) \|_2 = \min_{z \in \mathcal{K}_k} \| r_0 - Az \|_2.
\]

Here, \( \mathcal{K}_k \) is the \( k \)th Krylov subspace determined by \( A \) and \( r_0 \), defined by

\[
\mathcal{K}_k = \text{span}\{r_0, Ar_0, \ldots, A^{k-1}r_0\}.
\]

There are a number of ways of implementing GMRES, but in each one generates a basis of \( \mathcal{K}_k \) and then replaces (1.2) by an unconstrained \( k \)-dimensional least-squares
problem. We shall not be more specific about the basis generating process at this point, except to assume that it successfully generates a basis if and only if dim $K_k = k$, where “dim” denotes dimension.

Note that, trivially, $\dim A(K_k) \leq \dim K_k \leq k$ for each $k$. We shall say that GMRES does not break down at the $k$th step if dim $A(K_k) = k$. In this case, dim $A(K_k) = \dim K_k$ and, hence, (1.2) has a unique solution. Furthermore, since dim $K_k = k$, a basis of $K_k$ is successfully generated and the $k$-dimensional least-squares problem also has a unique solution. This definition addresses two distinct kinds of breakdown: rank deficiency of the least-squares problem (1.2), which occurs when dim $A(K_k) < \dim K_k$, and degeneracy of $K_k$, which occurs when dim $K_k < k$. The definition is intended to focus on essential breakdown of the method, as opposed to breakdown associated with any particular implementation or ancillary algorithm used in it. Note that if dim $A(K_k) < k$ for some $k$, then $K_j = K_k$ for all $j \geq k$ and no further improvement is possible, even if subsequent $z_j \in K_j$ are well defined in some way.

For perspective, we recall that Proposition 2, p. 865, of [16] ensures that, if $A$ is nonsingular, then GMRES does not break down until the solution of (1.1) has been found. Breakdown in [16, Prop. 2, p. 865] is associated specifically with breakdown of the Arnoldi process used in the GMRES implementation in [16], but the statement remains true with our definition (see section 2 below).

In contrast to the nonsingular case, anything may happen when $A$ is singular. Example 1.1 below shows that GMRES may break down before getting anywhere at all, even when the system has a solution, or it may determine a least-squares solution\(^1\) or the pseudoinverse solution\(^2\) without breaking down. Example 1.2 shows that even if a least-squares solution or the pseudoinverse solution is reached, this may not be evident from the behavior of GMRES; indeed, GMRES may continue for a number of additional steps without breakdown (or further progress).

**Example 1.1.** Suppose that

$$
A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, \quad b = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad x_0 = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.
$$

Then $r_0 = (1, 0)^T$ and $Ar_0 = (0, 0)^T$, and GMRES breaks down at the first step. Note that $x_0$ is not a (least-squares) solution. If $A$ is changed to

$$
A = \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix},
$$

then, for the same $b$ and $x_0$, we have $r_0 = (1, 0)^T = Ar_0$, and GMRES determines without breakdown $x_1 = (1, 0)^T$, which is a least-squares solution but not the pseudoinverse solution. If we also change $b$ to $b = (1, 1)^T$, then, for the same $x_0$, we have $r_0 = (1, 1)^T$ and $Ar_0 = (2, 0)^T$, and GMRES determines without breakdown $x_1 = (1/2, 1/2)^T$, which is the pseudoinverse solution. Note that dim $A(K_2) = 1$ in these last two cases, so GMRES breaks down at the step after the least-squares or pseudoinverse solution has been found.

**Example 1.2.** For arbitrary $n$, let $A$ be the “shift” operator with ones on the first subdiagonal and zeros elsewhere. Then for $b = (1, 0, \ldots, 0)^T$ and $x_0 = (0, \ldots, 0)^T$.

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1 An $x \in \mathbb{R}^n$ for which $\|b - Ax\|_2$ is minimal.
2 The least-squares solution $x$ such that $\|x\|_2$ is minimal.
$x_0$ itself is the pseudoinverse solution, but GMRES proceeds without breakdown (or progress) until the $n$th step, at which point it breaks down with $\dim A(K_n) = n-1$.

In section 2 below, we explore the theoretical behavior of GMRES when $A$ is singular and, in particular, determine circumstances in which the GMRES iterates converge without breakdown to a least-squares solution or the pseudoinverse solution of (1.1). We also discuss the conditioning of the least-squares problem (1.2) prior to breakdown, since this is crucial to the practical performance of the method. The results in section 2 apply not only to GMRES but also to any mathematically equivalent method, i.e., any method that takes steps characterized by the residual minimizing property (1.2). (See [8, sect. 2.4] for a discussion of mathematically equivalent methods.) Thus in section 2, one can think of GMRES as a generic minimal residual method that characterizes corrections by (1.2). In section 3, we discuss further how singularity or ill conditioning can appear in GMRES and affect its practical performance. We outline an efficient and reliable way of detecting singularity or ill conditioning when it threatens to cause breakdown or otherwise degrade the performance of the method. In section 4, we discuss several illustrative numerical experiments.

Others have considered GMRES and related methods on singular or ill-conditioned systems. It is noted in [3] and [15] that GMRES can be used to solve singular homogeneous systems that arise in Markov chain modeling. In [9], conditions are given for the convergence of general Krylov subspace methods on singular systems, and particular results are derived for the QMR [10] and TFQMR [7] methods (see section 2 below), with applications to Markov chain modeling. Deflation-like modifications of GMRES based on truncated singular value decomposition solutions have recently been considered in [12]; see also [13] and the references in [12] and [13] for more on deflation techniques for nearly singular systems. In [14], extensions of GMRES are considered in which Krylov subspaces are augmented with approximate eigenvectors generated during previous iterations. These extensions appear to be most effective when there are a few relatively small eigenvalues.

In the following, we denote the null space and range of $A$ by $\mathcal{N}(A)$ and $\mathcal{R}(A)$, respectively, and say that (1.1) is consistent if $b \in \mathcal{R}(A)$. We set $r_k \equiv b - Ax_k$ for each $k$ and denote the restriction of $A$ to a subspace $S \subseteq \mathbb{R}^n$ by $A|_S$. As a convention, we always regard $x_0$ as determined without breakdown at the “0th” step and define $K_0 \equiv \{0\}$. Also, we assume that GMRES terminates immediately upon breakdown.

2. Theoretical discussion. Although our interest is primarily in (1.1) when $A$ is singular, the results in this section also apply, as appropriate, when $A$ is nonsingular. The questions of interest are the following:

- Will GMRES determine a least-squares solution without breakdown?
- When has a least-squares solution been reached by GMRES?
- When is a least-squares solution determined by GMRES the pseudoinverse solution?
- How ill conditioned can the GMRES least-squares problem (1.2) become?

We begin with several general results.

**Lemma 2.1.** Apply GMRES to (1.1) and suppose that $\dim K_k = k$ for some $k \geq 0$. Then exactly one of the following holds:

- (i) $\dim A(K_k) = k - 1$ and $A(x_0 + z) \neq b$ for every $z \in K_k$;
- (ii) $\dim A(K_k) = k$, $\dim K_{k+1} = k$, $x_k$ is uniquely defined, and $Ax_k = b$;
- (iii) $\dim A(K_k) = k$, $\dim K_{k+1} = k + 1$, $x_k$ is uniquely defined, and $Ax_k \neq b$.

**Proof.** First, note that if $\dim K_k = k$ and $k > 0$, then $\dim A(K_{k-1}) = k - 1$. Indeed, in this case $r_0$, $Ar_0$, $\ldots$, $A^{k-1}r_0$ constitute a basis of $K_k$ and, therefore,
$A_0, \ldots, A^{k-1}r_0$ constitute a basis of $A(K_{k-1})$. With this observation and the fact that $A(K_{k-1}) \subseteq A(K_k)$ for $k > 0$, it is clear that the assumption $\dim K_k = k$ implies $k - 1 \leq \dim A(K_k) \leq k$ for all $k \geq 0$. Note also that $r_0 \not\in A(K_{k-1})$ if $k > 0$.

If $\dim A(K_k) = k - 1$, then conclusions (ii) and (iii) cannot hold. Furthermore, $k > 0$ and $A(K_{k-1}) = A(K_k)$ in this case, and, since $r_0 \not\in A(K_{k-1})$, it follows that $r_0 \not\in A(K_k)$. Then $A(x_0 + z) \not\in b$ for every $z \in K_k$, and (only) conclusion (i) holds.

Suppose that $\dim A(K_k) = k$. Then $x_k$ is uniquely defined; furthermore, since $A(K_k) \subseteq K_{k+1}$, we have $k = \dim A(K_k) \leq \dim K_{k+1} \leq k + 1$. If $\dim K_{k+1} = k$, then we must have $A(K_k) = K_{k+1}$ and, hence, $r_0 \in A(K_k)$. It follows from (1.2) that $r_k = 0$ and $Ax_k = b$; thus (only) conclusion (ii) holds. If $\dim K_{k+1} = k + 1$, then $r_0 \not\in A(K_k)$, $r_k \not\in 0$, $Ax_k \not\in b$, and (only) conclusion (iii) holds. □

This lemma implies the following result.

**Theorem 2.2.** Apply GMRES to (1.1). Then, at some step, either

(a) GMRES breaks down through rank deficiency of the least-squares problem (1.2) without determining a solution or

(b) GMRES determines a solution without breakdown and then breaks down at the next step through degeneracy of the Krylov subspace.

**Proof.** We have $\dim K_0 = 0$. Assume that for some $k \geq 0$ GMRES has proceeded to the $k$th step with $\dim K_k = k$. Then exactly one of the three conclusions of Lemma 2.1 must hold. If conclusion (i) holds, then we have (a) above. If conclusion (ii) holds, then we have (b). If conclusion (iii) holds, then $Ax_k \not\in b$ and the iteration continues to the next step. The theorem follows by induction. □

The alternatives of this theorem give useful insights into the eventual outcome of applying GMRES to (1.1). For example, if (1.1) is not consistent, then breakdown through rank deficiency of (1.2) will eventually occur; in practice, this may be preceded by dangerous ill conditioning, as discussed further below. Conversely, breakdown through degeneracy of the Krylov subspace occurs if and only if (1.1) is consistent and the solution has been found. Also, these results imply the result in [16, Prop. 2, p. 865] cited earlier: if $A$ is nonsingular, then GMRES does not break down until the solution of (1.1) has been found. Indeed, if $A$ is nonsingular, then GMRES cannot break down through rank deficiency of (1.2), and the second alternative must hold.

However, the reader is cautioned to make inferences carefully; e.g., Example 1.1 above shows that there can be breakdown through rank deficiency in the consistent case before a solution is found.

The next result characterizes circumstances in which a least-squares solution has been reached.

**Lemma 2.3.** At the $k$th step, GMRES determines a least-squares solution of (1.1) without breakdown if and only if

$$\text{dim } A^T(K_{k+1}) = \text{dim } A(K_k) = k.$$  

**Proof.** By definition, GMRES does not break down at the $k$th step if and only if $\dim A(K_k) = k$. Thus we need only show that $x_k$ is a least-squares solution of (1.1) if and only if $\dim A^T(K_{k+1}) = \dim A(K_k)$.

From (1.2), we have that $x_k$ is a least-squares solution of (1.1) if and only if it is possible to reach a least-squares solution of (1.1) through some correction in $K_k$, i.e., if and only if there is some $z \in K_k$ such that

$$0 = A^T(b - A(x_0 + z)) = A^T(r_0 - Az).$$

But (2.2) holds for some $z \in K_k$ if and only if $A^T r_0 \in A^T A(K_k)$, which is equivalent to $A^T(K_{k+1}) = A^T A(K_k)$. To complete the proof, we note that $\dim A^T A(K_k) =$
that GMRES determines a least-squares solution $x$ lies in $A(K_k)$. Indeed, we clearly have $\dim A^T A(K_k) \leq \dim A(K_k)$. If $\dim A^T A(K_k) < \dim A(K_k)$, then there is a $w \in K_k$ such that $Aw \neq 0$ and $A^T Aw = 0$. But then $0 = w^T A^T Aw = \|Aw\|_2^2$, which is a contradiction. 

With Lemma 2.1, one can easily extend Lemma 2.3 to conclude additionally that if (2.1) holds, then (1.1) is consistent if and only if $\dim K_{k+1} = k$; i.e., GMRES breaks down at step $k + 1$ through degeneracy of the Krylov subspace.

We use Lemma 2.3 to characterize the property of $A$ that yields the most satisfactory answers to the questions posed at the beginning of this section. This property is $\mathcal{N}(A) = \mathcal{N}(A^T)$, equivalently, $\mathcal{N}(A) = \mathcal{R}(A)^\perp$, which holds when $A$ is normal, e.g., when it is symmetric or skew symmetric. It also clearly holds when $A$ is nonsingular. In general, this property holds if and only if $\mathcal{N}(A)^\perp$ is an invariant subspace of $A$. Also, it holds only if all eigenvectors of $A$ associated with nonzero eigenvalues are orthogonal to $\mathcal{N}(A)$. Note that it does not hold for the matrices of Example 1.1; indeed, it holds for $A \in \mathbb{R}^{2 \times 2}$ if and only if $A$ is either nonsingular or symmetric. Neither does it hold for the “shift” operator of Example 1.2.

**Theorem 2.4.** GMRES determines a least-squares solution of (1.1) without breakdown for all $b$ and $x_0$ if and only if $\mathcal{N}(A) = \mathcal{N}(A^T)$. If $\mathcal{N}(A) = \mathcal{N}(A^T)$ and a least-squares solution is reached at some step, then GMRES breaks down at the next step, with breakdown through degeneracy of the Krylov subspace if (1.1) is consistent and through rank deficiency of the least-squares problem (1.2) otherwise. Furthermore, if (1.1) is consistent and $x_0 \in \mathcal{R}(A)$, then the solution reached is the pseudoinverse solution.

**Proof.** First, suppose that $\mathcal{N}(A) \neq \mathcal{N}(A^T)$. One can choose $b$ and $x_0$ such that $r_0 \in \mathcal{N}(A)$ and $A^T r_0 \neq 0$. Then $x_0$ is not a least-squares solution. Furthermore, $\dim A(K_1) = 0$, so GMRES breaks down at the first step before reaching a least-squares solution.

Now assume $\mathcal{N}(A) = \mathcal{N}(A^T)$. Then for each $k$, we have $\dim A^T(K_{k+1}) = \dim A(K_{k+1})$, and (2.1) becomes

$$\dim A(K_{k+1}) = \dim A(K_k) = k.$$

This condition must hold for some $k$, $0 \leq k \leq n$, and it follows from Lemma 2.3 that GMRES determines a least-squares solution $x_k$ without breakdown at the $k$th step. Furthermore, since $\dim A(K_{k+1}) = k$, GMRES breaks down at step $k + 1$. One concludes from Theorem 2.2 that breakdown is through degeneracy of the Krylov subspace if (1.1) is consistent and through rank deficiency of the least-squares problem (1.2) otherwise. If (1.1) is consistent, then $x_k$ is a solution and, furthermore, $K_k \subseteq \mathcal{R}(A)$. If in addition $x_0 \in \mathcal{R}(A)$, then $x_k = x_0 + z_k \in x_0 + K_k \subseteq \mathcal{R}(A) = \mathcal{N}(A)^\perp$. Since a (least-squares) solution of (1.1) is the pseudoinverse solution if and only if it lies in $\mathcal{N}(A)^\perp$, it follows that $x_k$ is the pseudoinverse solution.

If it is known that $\mathcal{N}(A) = \mathcal{N}(A^T)$, then Theorem 2.4 provides theoretical assurance not only that GMRES will determine a least-squares solution of (1.1) without breakdown but also that reaching it will be indicated by breakdown at the next step. If (1.1) is consistent as well, then choosing $x_0 \in \mathcal{R}(A)$, e.g., $x_0 = 0$, will yield the pseudoinverse solution without breakdown, and reaching it will be indicated by zero residual norm.

If $\mathcal{N}(A) = \mathcal{N}(A^T)$ and (1.1) is consistent, then the least-squares problem (1.2) will remain as well conditioned as the nature of $A$ will allow until a solution of (1.1) is reached. Indeed, if we denote $A_k \equiv A|_{K_k}$,
then the appropriate condition number for (1.2) is \( \kappa_2(A_k) \), which satisfies

\[
\kappa_2(A_k) \equiv \max_{z \in K_k, z \neq 0} \frac{\| Az \|_2}{\| z \|_2} \geq \frac{\max_{z \in \mathcal{R}(A), z \neq 0} \| Az \|_2}{\min_{z \in \mathcal{R}(A), z \neq 0} \| Az \|_2} = \kappa_2(A|_{\mathcal{R}(A)})
\]

since \( K_k \subseteq \mathcal{R}(A) \) in the consistent case. Note that, since \( \mathcal{R}(A) = \mathcal{N}(A) \perp = \mathcal{N}(A) \perp \), \( \kappa_2(A|_{\mathcal{R}(A)}) \) is just the ratio of the largest singular value of \( A \) to the smallest positive one. Also, recall from above that, in the consistent case, if a solution is reached at some step, then breakdown of GMRES at the next step occurs because of degeneracy of the Krylov subspace and not because of rank deficiency of the least-squares problem (1.2). These reassuring results are to be expected, for if \( \mathcal{N}(A) = \mathcal{N}(A) \perp \) and (1.1) is consistent, then everything reduces to the nonsingular case on \( \mathcal{R}(A) = \mathcal{N}(A) \perp \).

If \( \mathcal{N}(A) = \mathcal{N}(A \perp) \) but (1.1) is not consistent, then, despite the theoretical guarantee of Theorem 2.4 that GMRES will not break down, the least-squares problem (1.2) may necessarily become dangerously ill conditioned before a least-squares solution of (1.1) is reached, regardless of the conditioning of (1.2). These reassuring results are to be expected, for if \( \mathcal{N}(A) = \mathcal{N}(A \perp) \) and (1.1) is consistent, then everything reduces to the nonsingular case on \( \mathcal{R}(A) = \mathcal{N}(A) \perp \).

**Theorem 2.5.** Suppose that \( \mathcal{N}(A) = \mathcal{N}(A \perp) \), and denote the least-squares residual for (1.1) by \( r_* \). If \( r_{k-1} \neq r_* \) for some \( k \), then

\[
\kappa_2(A_k) \geq \frac{\| A_k \|_2}{\| \tilde{A}_k \|_2} \cdot \frac{\| r_{k-1} \|_2}{\sqrt{\| r_{k-1} \|_2^2 - \| r_* \|_2^2}}.
\]

where \( A_k \equiv A|_{K_k} \) and \( \tilde{A}_k \equiv A|_{K_k + \text{span}\{r_*\}} \).

**Proof.** Note that \( r_* \in \mathcal{R}(A) \perp = \mathcal{N}(A) \) and \( r_{k-1} - r_* \in \mathcal{R}(A) = \mathcal{N}(A) \perp \). Then, since \( r_{k-1} - r_* \in K_k + \text{span}\{r_*\} \), we have

\[
\| A(r_{k-1} - r_* + r_*) \|_2 = \| A(r_{k-1} - r_*) \|_2 \\
\leq \| \tilde{A}_k \|_2 \cdot \| r_{k-1} - r_* \|_2 = \| \tilde{A}_k \|_2 \cdot \sqrt{\| r_{k-1} \|_2^2 - \| r_* \|_2^2},
\]

whence

\[
\frac{\| A(r_{k-1} - r_* + r_*) \|_2}{\| r_{k-1} - r_* \|_2} \leq \frac{\| \tilde{A}_k \|_2 \cdot \sqrt{\| r_{k-1} \|_2^2 - \| r_* \|_2^2}}{\| r_{k-1} \|_2}.
\]

Since \( r_{k-1} \in K_k \), (2.4) follows from (2.5) and the definition of \( \kappa_2(A_k) \) (see (2.3)).

If (1.1) is consistent, then \( r_* = 0 \) and \( \tilde{A}_k = A_k \). It follows that (2.4) is just the trivial bound \( \kappa_2(A_k) \geq 1 \) in this case. In general, we have \( 1 \geq \| A_k \|_2 / \| \tilde{A}_k \|_2 \geq \| A_k \|_2 / \| A \|_2 \), and (2.4) yields

\[
\kappa_2(A_k) \geq \frac{\| A_k \|_2}{\| A \|_2} \cdot \frac{\| r_{k-1} \|_2}{\sqrt{\| r_{k-1} \|_2^2 - \| r_* \|_2^2}},
\]

which may be more easily applied in the inconsistent case.

If \( A \) is singular and \( \mathcal{N}(A) = \mathcal{K}(A \perp) \), then it is evident from (2.6) that, for an unfortunate choice of \( b \) and \( x_0 \), the least-squares problem (1.2) will become so ill
conditioned before breakdown that little or no accuracy can be expected in a solution computed in finite-precision arithmetic. Indeed, in view of (2.6), one would expect that, in many cases, the residual for the computed solution will first decrease in norm for a number of iterations and then lose accuracy and perhaps increase as a least-squares solution is approached and accuracy is degraded by increasing ill conditioning. (This is seen in Experiment 4.2 below.) In such cases, it would clearly be desirable to terminate the iterations when approximately optimal accuracy has been reached. Note that the usual termination criteria based on the size of the residual norm are unlikely to be of any use in this case; some alternative criterion is needed.

We show how (2.6) can be used to derive a heuristic guideline for terminating the iterations at an approximately optimal point in finite-precision arithmetic. We make two assumptions that are reasonable but by no means the only possible assumptions; our main purpose is to demonstrate the method of derivation. (The guideline resulting from these assumptions is borne out well in Experiment 4.2 below.) The first assumption is that

$$\kappa_2(A_k) \approx \frac{\|A_k\|_2}{\|A\|_2} \frac{\|r_{k-1}\|_2}{\sqrt{\|r_{k-1}\|_2^2 - \|r_*\|_2^2}}.$$  \hfill (2.7)

The second assumption is that the computed value of \(r_k\), denoted by \(\hat{r}_k\), satisfies

$$\frac{\|\hat{r}_k - r_k\|_2}{\|r_0\|_2} \approx u \kappa_2(A_k),$$

where \(u\) is unit rounding error. A rigorous worst-case bound on \(\|\hat{r}_k - r_k\|_2/\|r_0\|_2\) would require \(u \kappa_2(A_k)\) multiplied by a polynomial of low degree in \(n\) and \(k\) (see [11, Chap. 5]), but this is not necessary here. With these assumptions, we have

$$\frac{\|\hat{r}_k - r_*\|_2}{\|r_0\|_2} \leq \frac{\|\hat{r}_k - r_k\|_2}{\|r_0\|_2} + \frac{\|r_k - r_*\|_2}{\|r_0\|_2}$$

$$\approx u \kappa_2(A_k) + \frac{\sqrt{\|r_{k-1}\|_2^2 - \|r_*\|_2^2}}{\|r_0\|_2}$$

$$\leq u \kappa_2(A_k) + \frac{\sqrt{\|r_{k-1}\|_2^2 - \|r_*\|_2^2}}{\|r_0\|_2}$$

$$\approx u \kappa_2(A_k) + \frac{\|A_k\|_2}{\|A\|_2} \frac{\|r_{k-1}\|_2}{\|r_0\|_2} \frac{1}{\kappa_2(A_k)}$$

$$= B(\kappa_2(A_k)),$$

where

$$B(\kappa) \equiv u \kappa + \frac{\|A_k\|_2}{\|A\|_2} \frac{\|r_{k-1}\|_2}{\|r_0\|_2} \frac{1}{\kappa}.$$  \hfill (2.8)

It is easily seen that \(B\) is minimized when

$$\kappa = \kappa_{\text{min}} \equiv \sqrt{\frac{\|A_k\|_2}{\|A\|_2} \frac{\|r_{k-1}\|_2}{\|r_0\|_2} \frac{1}{u}},$$
which suggests a heuristic guideline as follows: If the iterations are terminated with 
\( \kappa_2(A_k) \approx \kappa_{\min} \) given by (2.8), then (2.7) gives an approximate minimal bound

\[
\frac{\| \hat{r}_k - r_\ast \|_2}{\| r_0 \|_2} \leq B(\kappa_{\min}) = 2 \sqrt{\frac{\| A_k \|_2}{\| A \|_2} \frac{\| r_{k-1} \|_2}{\| r_0 \|_2}} \cdot u.
\]

This can be simplified for practical purposes by assuming that \( \| A_k \|_2/\| A \|_2 \approx 1 \) and \( \| r_{k-1} \|_2 \approx \| \hat{r}_{k-1} \|_2 \). We discuss how to monitor \( \kappa_2(A_k) \) efficiently in practice in section 3.

If \( \mathcal{N}(A) \neq \mathcal{N}(A^T) \), then it follows from Theorem 2.4 that, for some \( b \) and \( x_0 \), GMRES will break down before determining a least-squares solution of (1.1). However, there is an important special case in which GMRES still reliably determines a least-squares solution, viz., that in which \( \mathcal{N}(A) \cap \mathcal{R}(A) = \{0\} \) and (1.1) are consistent. This occurs, e.g., in Experiment 4.3 below.

**Theorem 2.6.** Suppose that \( \mathcal{N}(A) \cap \mathcal{R}(A) = \{0\} \). If (1.1) is consistent, then GMRES determines a solution without breakdown at some step and breaks down at the next step through degeneracy of the Krylov subspace.

**Proof.** Since (1.1) is consistent, \( r_0 \in \mathcal{R}(A) \) and \( K_k \subseteq \mathcal{R}(A) \) for each \( k \). Since \( \mathcal{N}(A) \cap \mathcal{R}(A) = \{0\} \), this implies that \( \dim A(K_k) = \dim K_k \) for each \( k \). Then there cannot be breakdown through rank deficiency of the least-squares problem (1.2), and the theorem follows from Theorem 2.2.

Conditions that are essentially equivalent to those in Theorem 2.6 appear in [9]. The index of \( A \), denoted \( \text{index}(A) \), is defined to be the smallest integer \( q \) such that \( A^q \) and \( A^{q+1} \) have the same rank. It is easily seen that \( \text{index}(A) = 1 \) if and only if \( A \) is singular and \( \mathcal{N}(A) \cap \mathcal{R}(A) = \{0\} \). For a consistent system (1.1) with \( \text{index}(A) = 1 \), general conditions are given in [9] under which a Krylov subspace method is convergent. It is further shown in [9] that the QMR and TFQMR methods are convergent for such a system.

If \( \mathcal{N}(A) \cap \mathcal{R}(A) = \{0\} \) and (1.1) is consistent, then \( \kappa_2(A_k) \) satisfies (2.3). However, note that if \( \mathcal{N}(A) \neq \mathcal{N}(A^T) \), then \( \min_{z \in \mathcal{R}(A), \ z \neq 0} \| A z \|_2/\| z \|_2 \) may be smaller than the smallest positive singular value of \( A \), and so \( \kappa_2(A_{|\mathcal{R}(A)}) \) may be larger than the ratio of the largest singular value of \( A \) to the smallest positive one. Still, the least-squares problem (1.2) is as well conditioned as the nature of \( A \) will allow and cannot become arbitrarily ill conditioned before a solution is determined by GMRES through an unfortunate choice of \( b \) and \( x_0 \). This is not surprising, since GMRES breakdown occurs because of degeneracy of the Krylov subspace, rather than rank deficiency of the least-squares problem (1.2). As when (1.1) is consistent and \( \mathcal{N}(A) = \mathcal{N}(A^T) \), the setting reduces to the nonsingular case on \( \mathcal{R}(A) \), although now \( \mathcal{R}(A) \) may not be \( \mathcal{N}(A)^\perp \). When (1.1) is not consistent, breakdown must occur because of rank deficiency of (1.2), and in general we cannot expect (1.2) to remain well conditioned, whether or not a least-squares solution is reached.

We conclude this section by noting that, in some applications, one can easily project \( b \) onto \( \mathcal{R}(A) \). For example, in each of Experiments 4.2 and 4.3 below, \( \mathcal{N}(A^T) \) is one dimensional, and it is not difficult to determine a unit vector in \( \mathcal{N}(A^T) \) and then to project \( b \) onto \( \mathcal{N}(A^T)^\perp = \mathcal{R}(A) \). In such an application, if GMRES can be expected to behave well on a consistent system, e.g., if \( \mathcal{N}(A) = \mathcal{N}(A^T) \) or \( \mathcal{N}(A) \cap \mathcal{R}(A) = \{0\} \), then it is clearly desirable to project \( b \) onto \( \mathcal{R}(A) \) before starting GMRES. By doing this, one can determine a least-squares solution for the original \( b \) without risking the dangerous ill conditioning that may precede GMRES breakdown with rank deficiency.
Typically, the solution of (3.1) is computed using a factorization. Terminate the GMRES iterations if excessive ill conditioning or rank deficiency appears. Then, since the conditioning of $AB$ is reflected in ill conditioning of $A$, it is determined by first finding $y_k$ that solves

$$
\min_{y \in \mathbb{R}^k} \| r_0 - AB_k y \|_2
$$

and then forming $z_k = B_k y_k$. Thus ill conditioning or singularity is a concern in GMRES only if it becomes manifested in ill conditioning or rank deficiency of $AB_k$ or $B_k$.

Sound GMRES implementations are designed so that, as much as possible, each $B_k$ is well conditioned regardless of the conditioning of $A$. For example, the standard implementation of [16] and Householder variants in [18] determine ideally conditioned $B_k$ such that $B_k^T B_k = I_k$ (in exact arithmetic). Other implementations in [2] and [19] generate $B_k$ that are usually well conditioned, if not ideally conditioned. In any event, in well-constructed GMRES implementations, the conditioning of $B_k$ does not suffer directly from ill conditioning of $A$; furthermore, any ill conditioning of $B_k$ seems likely to be reflected in ill conditioning of $AB_k$. Therefore, we focus on the conditioning of $AB_k$ here.

In practice, a reasonable course is to monitor the conditioning of $AB_k$ and terminate the GMRES iterations if excessive ill conditioning or rank deficiency appears. Typically, the solution of (3.1) is computed using a factorization $AB_k = Q_k R_k$, where $Q_k \in \mathbb{R}^{n \times k}$ has orthonormal columns and $R_k \in \mathbb{R}^{k \times k}$ is upper triangular. It is reasonable to assume that this factorization is determined using one or more stable factorization techniques. For example, the implementations of [16] and [18] first use modified Gram–Schmidt or, respectively, Householder transformations to produce $AB_k = B_k + H_k$, where $H_k \in \mathbb{R}^{(k+1) \times k}$ is upper Hessenberg, and then use plane rotations $J_1, \ldots, J_k$ to obtain $A_k B_k = Q_k R_k$ with $Q_k = B_{k+1} J_1^T \cdots J_k^T (I_k, 0)^T$ and $R_k = (I_{k,0}) J_k \cdots J_1 H_k$. In general, each $Q_k$ may be only implicitly specified, as in the implementations of [16] and [18], but each $R_k$ is always produced explicitly. Then, since the conditioning of $AB_k$ is determined by that of $R_k$, it suffices to monitor the conditioning of $R_k$ and terminate the iterations if excessive ill conditioning or singularity appears.

In the important case in which $B_k^T B_k = I_k$, as in the implementations of [16] and [18], we have $\kappa_2(R_k) = \kappa_2(AB_k) = \kappa_2(A_k) \leq \kappa_2(A)$, where $A_k = A|_{K_k}$ as above. This inequality need not be strict; for example, if $A$ is nonsingular and GMRES proceeds for $n$ steps without breakdown, then $A_n = A$ and $\kappa_2(R_n) = \kappa_2(A_n) = \kappa_2(A)$. Thus $R_k$ can become fully as ill conditioned as $A$. However, if $r_0$ lies in an improper subspace, then $\kappa_2(R_k)$ may remain much less than $\kappa_2(A)$. The following example illustrates extreme behavior.

**Example 3.1.** Assume that $B_k^T B_k = I_k$ for each $k$. Suppose that we have $\sigma_1 \geq \ldots \geq \sigma_k \geq \sigma_{k+1} \geq \ldots \geq \sigma_n$.
\[ \cdots \geq \sigma_{n-1} = \sigma_n > 0, \] and define
\[
A \equiv \begin{pmatrix}
0 & \cdots & 0 & \sigma_{n-1} & 0 \\
\sigma_1 & \ddots & \vdots & 0 & 0 \\
0 & \ddots & 0 & \vdots & \vdots \\
\vdots & \ddots & \sigma_{n-2} & 0 & 0 \\
0 & \cdots & 0 & 0 & \sigma_n
\end{pmatrix}.
\]

Clearly, \( \sigma_1, \ldots, \sigma_n \) are the singular values of \( A \), and \( \kappa_2(A) = \sigma_1/\sigma_n \). For \( i = 1, \ldots, n \), let \( e_i \) denote the \( i \)th column of \( I_n \). If \( r_0 = e_1 \), then we have \( K_k = \text{span}\{e_1, \ldots, e_k\} \) and \( \kappa_2(R_k) = \kappa_2(A_k) = \sigma_1/\sigma_k \) for \( k = 1, \ldots, n-1 \). In particular, the solution is reached at the \((n-1)\)st step with \( \kappa_2(R_{n-1}) = \sigma_1/\sigma_n = \kappa_2(A) \). However, if \( r_0 = e_n \), then the solution is reached at the first step with \( \kappa_2(R_1) = \sigma_n/\sigma_n = 1 \).

A very efficient means of monitoring the conditioning of \( R_k \) is provided by incremental condition estimation (ICE) [4], [5]. This determines estimates of the largest and smallest singular values of each \( R_k \) in \( O(k) \) arithmetic operations, given estimates of the largest and smallest singular values of \( R_{k-1} \). Thus one can begin with \( k = 1 \) and use ICE to estimate incrementally the condition number of each successive \( R_k \) as \( k \) increases. Over a cycle of \( m \) GMRES steps, the total cost of estimating the condition number of each \( R_k \), \( 1 \leq k \leq m \), is \( O(m^2) \) arithmetic operations, which is negligible in most applications. A well-developed Fortran implementation of ICE is provided by auxiliary routine xLAIC1 of LAPACK [1], where \( x = S \) for single precision or \( x = D \) for double precision. This implementation was used in all of the numerical experiments reported in section 4.

4. Numerical experiments. In this section, we discuss several numerical experiments that illustrate the theoretical and practical points brought out above. A standard modified Gram–Schmidt GMRES implementation, as originally outlined in [16], was used in all experiments. Recall that with this implementation, the basis matrix \( B_k \) is ideally conditioned, with \( B_k^T B_k = I_k \). This implementation was augmented with routine DLAIC1 of LAPACK for monitoring conditioning of the triangular factor of \( A B_k \) as discussed above. In all experiments, we took the zero vector to be the initial approximate solution and specified a stopping tolerance \( \text{tol} \) so that the GMRES iterations would terminate when \( \|r_k\|_2 \leq \text{tol}\|b\|_2 \). Of course, there was no expectation of stopping on the basis of such a test in cases in which (1.1) was not consistent; in these cases, termination was based on other criteria noted below. All computing was done in double precision Fortran on Sun Microsystems Sparc architectures.

Experiment 4.1. This experiment, which involves a contrived problem, points out the danger of not monitoring the conditioning of \( A B_k \) and terminating when excessive ill conditioning appears. The matrix \( A \) is from the example in [6, sect. 6],
\[
A = \begin{pmatrix}
0 & 1 \\
-1 & \ddots & \ddots \\
\ddots & \ddots & 1 \\
& -1 & 0
\end{pmatrix}.
\]

We assume that \( n \) is odd, in which case \( A \) is singular with
\[
\mathcal{N}(A) = \text{span}\{(1, 0, 1, 0, \ldots, 0, 1)^T\}.
\]
Since $A$ is skew symmetric, the conclusions of Theorem 2.4 hold, at least in exact arithmetic, and GMRES should find a least-squares solution of (1.1) without breakdown and then exhibit breakdown at the next step. In floating point arithmetic, however, GMRES produced misleading results.

We took $n = 49$, $\text{tol} = 10^{-16}$ and first ran GMRES with

$$b = \left(\frac{1}{\sqrt{2}}, 0, \ldots, 0, -\frac{1}{\sqrt{2}}\right)^T,$$

for which (1.1) is consistent. GMRES safely terminated with a computed residual norm of $1.57 \times 10^{-16}$ when the pseudoinverse solution was reached at the 24th step; the largest observed condition number estimate was 12.7. We then ran GMRES with $b = \left(\frac{1}{\sqrt{2}}, 0, \ldots, 0, \frac{1}{\sqrt{2}}\right)^T$, for which (1.1) is not consistent; the least-squares residual norm is $\sqrt{2}/5$. In exact arithmetic, a least-squares solution would have been obtained at the 24th step, and this would have been indicated by breakdown at the 25th step in the form of rank deficiency in the least-squares problems (1.2) and (3.1). Because of rounding error, exact breakdown did not occur, nor were any arithmetic exceptions such as overflow observed. However, the condition number estimate went from 12.7 at the 24th step to $1.47 \times 10^{16}$ and $1.79 \times 10^{30}$ at the 25th and 26th steps, respectively. We allowed GMRES to continue, restarting every 49 steps, until it declared successful termination at the 185th step with a computed residual norm of $6.68 \times 10^{-7}$. Of course, this was the value of the residual norm maintained recursively by GMRES and not the true residual norm, which was $9.14 \times 10^{12}$ on termination!

We also note that the GMRES implementation used in these experiments did not re-evaluate the residual and its norm directly at each restart; i.e., it did not multiply the current approximate solution by $A$ and subtract the result from $b$. Instead, it updated the residual at each restart by forming a certain linear combination of the Arnoldi basis vectors generated in the previous cycle of steps. Such updating saves an $A$-product at each restart and is usually a safe thing to do, unless extreme residual norm reduction is desired. In this example, however, it was not safe, and re-evaluating the residual directly at restarts would have indicated that GMRES had gone astray.

The next two experiments involve discretizations of boundary value problems for the partial differential equation

\[
\Delta u + d \frac{\partial u}{\partial x_1} = f(x), \quad x = (x_1, x_2) \in \Omega \equiv [0, 1] \times [0, 1],
\]

where $d$ is a constant and $f$ is a given function. In the experiments reported here, we discretized (4.1) with the usual second-order centered differences on a $100 \times 100$ mesh of equally spaced discretization points, so that the resulting linear systems were of dimension 10,000. We took $d = 10$ and preconditioned the discretized problems on the right with a fast Poisson solver from FISHPACK [17]. This preconditioner is very effective for this fairly small value of $d$. We took $\text{tol} = 10^{-10}$ in order to see how GMRES behaved with a tight stopping tolerance. We also stopped the iterations when the condition number estimate became greater than $1/(50u) \approx 10^{14}$. In the trials outlined below, there was no need to restart GMRES; in each case, there was termination because of either sufficient residual norm reduction or excessive ill conditioning before the maximum allowable number of iterations (50) had been reached.

In each of these two experiments, it is possible to give a simple characterization of $\mathcal{N}(A^T)$. In each, then, we first consider a $b$ for which (1.1) is not consistent and then project it onto $\mathcal{R}(A)$ to obtain a consistent system that is effectively solved by
GMRES. The result is both an approximate solution of the consistent system and an approximate least-squares solution of the original inconsistent system.

**Experiment 4.2.** In this experiment, we imposed periodic boundary conditions: $u(x_1,0) = u(x_1,1)$ and $u(0,x_2) = u(1,x_2)$ for $0 \leq x_1,x_2 \leq 1$. The matrix $A$ is given as follows:

$$A = \frac{1}{h^2} \begin{pmatrix} T_m & I_m & I_m \\ I_m & \ddots & \ddots \\ \ddots & \ddots & I_m \\ I_m & I_m & T_m \end{pmatrix}, \quad T_m = \begin{pmatrix} -4 & \alpha_+ & \alpha_- \\ \alpha_- & \ddots & \ddots \\ \ddots & \ddots & \ddots \\ \alpha_+ & \alpha_- & -4 \end{pmatrix} \in \mathbb{R}^{m \times m},$$

and $m = \sqrt{n} = 100$, $h = 1/m$, and $\alpha_{\pm} = 1 \pm dh/2$. It is easy to verify that $A$ is normal and that

\begin{equation}
\mathcal{N}(A) = \mathcal{N}(A^T) = \text{span}\{(1,1,\ldots,1)^T\};
\end{equation}

then Theorems 2.4 and 2.5 are applicable.

We first took $b$ to be a discretization of $f(x) = x_1 + x_2$. For this $b$, (1.1) is not consistent; the least-squares residual norm is 99. GMRES began with an initial residual norm of 107.1 and terminated after 21 iterations with a condition number estimate greater than the termination value $1/(50u) \approx 10^{14}$. A subset of the iterations is shown in Table 4.1, which gives to 14-digit accuracy both the residual norm values maintained recursively by GMRES and the directly computed residual norms, as well as the condition number estimates. Note that the two norm values agree well and decrease toward the least-squares residual norm through iteration 15, but then the computed norms begin to increase while the recursive norm values continue erroneously to decrease below the least-squares residual norm. Since $u \approx 2.2 \times 10^{-16}$ here, the heuristic guideline developed in section 2 would have called for termination when the condition number estimate was about $10^8$. Table 4.1 shows that this would have been a very good point at which to terminate: the computed residual norm would have been near its minimum value, and the recursive residual norm value would have still been accurate. Note the pessimism of the bound (2.9) in this case.

Using the characterization of $\mathcal{N}(A^T)$ in (4.2), we next projected the above $b$ onto $\mathcal{R}(A)$ to obtain a consistent system. The initial residual norm was 40.82. After 17 iterations, GMRES successfully met the termination test based on $\text{tol} = 10^{-10}$ and

<table>
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<th>Computed residual norm</th>
<th>Condition no. estimate</th>
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terminated with a residual norm of $2.441 \times 10^{-9}$. No major inaccuracy was observed; the recursive residual norm value agreed with the directly computed residual norm to five significant digits. Since $\mathcal{N}(A) = \mathcal{N}(A^T)$ and the initial guess was zero, the final iterate was an approximate pseudoinverse solution of not only the consistent system but also the inconsistent system with the original $b$.

Experiment 4.3. In this experiment, we imposed Neumann boundary conditions: $\partial u(x)/\partial n = 0$ for $x \in \partial \Omega$. The matrix $A$ is now given by

$$A = \frac{1}{h^2} \begin{pmatrix} T_m & 2I_m & I_m & \cdots & I_m \\ I_m & T_m & I_m & \cdots & I_m \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ I_m & I_m & \cdots & T_m & I_m \\ 2I_m & \cdots & \cdots & \cdots & 2I_m \\ \end{pmatrix} \in \mathbb{R}^{m \times m},$$

and $m$, $h$, and $\alpha_\pm$ are as in Experiment 4.2. We have $\mathcal{N}(A) = \text{span}\{(1, 1, \ldots, 1)^T\}$ as before, but now $\mathcal{N}(A^T) \neq \mathcal{N}(A)$. Indeed, we determine $\mathcal{N}(A^T)$ as follows: Set

$$D_m = \text{diag}(1, 2, 2, \ldots, 2, \alpha_-^{-1}, \ldots, \alpha_-^{-1}, \alpha_+^{-1}, \ldots, \alpha_+^{-1}) \in \mathbb{R}^{m \times m},$$

and define a block-diagonal matrix $D = \text{diag}(D_m, 2D_m, \ldots, 2D_m, D_m) \in \mathbb{R}^{n \times n}$. Then one can verify that $DA$ is symmetric, and it therefore follows that $\mathcal{N}(A^T) = \text{span}\{D(1, 1, \ldots, 1)^T\}$. With this characterization of $\mathcal{N}(A^T)$, one sees that $\mathcal{N}(A) \cap \mathcal{R}(A) = \{0\}$; then Theorem 2.6 applies when (1.1) is consistent.

The procedures and observations in this experiment were much like those in Experiment 4.2. We first took $b$ to be a discretization of $f(x) = x_1 + x_2 + \sin 10x_1 \cos 10x_2 + e^{10x_1x_2}$. This gave somewhat more dramatic results than the choice of $f$ in Experiment 4.2. For this $b$, (1.1) is not consistent; the least-squares residual is $5.302 \times 10^4$. GMRES began with an initial residual norm of $1.232 \times 10^5$ and terminated after 30 iterations with a condition number estimate greater than $1/(50\mu) \approx 10^{14}$. The final computed residual norm was $6.305 \times 10^4$, which suggests that the GMRES iterates were not converging to a least-squares solution (at least not in any practical sense, given the very large condition number). We next used the characterization $\mathcal{N}(A^T) = \text{span}\{D(1, 1, \ldots, 1)^T\}$ to project this $b$ onto $\mathcal{R}(A)$ and to obtain a consistent system. The initial residual norm was $1.112 \times 10^5$. After 23 iterations, GMRES successfully met the termination test based on toll = $10^{-10}$ and terminated with a residual norm of $8.716 \times 10^{-6}$. No major inaccuracy was observed; the recursive residual norm agreed with the directly computed residual norm to three significant digits. In this case, the final iterate was not a pseudoinverse solution of either the consistent system or the inconsistent system with the original $b$.

5. Summary discussion. We have addressed the performance of GMRES on a linear system $Ax = b$ when $A$ is singular or ill conditioned. Theoretical results are given that are of interest primarily in the singular case; these hold not only for GMRES but also for any mathematically equivalent method. In general, at some step, GMRES will either (a) break down through rank deficiency of the GMRES least-squares problem without determining a solution or (b) determine a solution without breakdown and then break down at the next step through degeneracy of the Krylov subspace.

More extensive results hold when $\mathcal{N}(A) = \mathcal{N}(A^T)$. This condition is necessary and sufficient for GMRES to determine a least-squares solution without breakdown for all $b$ and $x_0$. If $\mathcal{N}(A) = \mathcal{N}(A^T)$ and the system is consistent, then the condition
number of the GMRES least-squares problem remains bounded by $\kappa_2(\|A\|_{\mathbb{R}(A)})$, which, in this case, is the ratio of the largest singular value of $A$ to the smallest positive one. If $x_0 \in \mathbb{R}(A)$ as well, then the solution determined by GMRES is the pseudoinverse solution. If $\mathcal{N}(A) = \mathcal{N}(A^T)$ and the system is not consistent, then, for some $b$ and $x_0$, the GMRES least-squares problem will necessarily become dangerously ill conditioned before a least-squares solution is reached, despite the theoretical guarantee of no breakdown. However, one may be able to use the condition number of the GMRES least-squares problem to determine when to terminate with nearly the best obtainable accuracy.

If $\mathcal{N}(A) \cap \mathcal{R}(A) = \{0\}$ and the system is consistent, then GMRES will produce a solution without breakdown, even if $\mathcal{N}(A) \neq \mathcal{N}(A^T)$. In this case, the condition number of the GMRES least-squares problem again remains bounded by $\kappa_2(\|A\|_{\mathbb{R}(A)})$, but this may be larger than the ratio of the largest singular value of $A$ to the smallest positive one. Still, this condition number cannot become arbitrarily large through an unfortunate choice of $b$ and $x_0$.

In some applications in which the system is not consistent, it may be possible to project $b$ onto $\mathcal{R}(A)$. If GMRES can be expected to solve consistent systems reliably, e.g., if $\mathcal{N}(A) = \mathcal{N}(A^T)$ or $\mathcal{N}(A) \cap \mathcal{R}(A) = \{0\}$, then applying GMRES to the consistent system with the projected $b$ will safely yield a least-squares solution of the original inconsistent system.

In practice, the $k$th GMRES step is obtained by reducing the GMRES least-squares problem to an unconstrained $k$-dimensional least-squares problem, which is solved through $QR$ factorization. In numerically sound GMRES implementations, singularity or ill conditioning of $A$ is a concern only if it becomes manifested in singularity or ill conditioning of the upper-triangular factors, which may or may not occur before a solution is found. The condition numbers of these factors can be estimated very efficiently using incremental condition estimation (ICE) [4], [5].

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REFERENCES


