Longsine, D. E.; McCormick, S. F.
Simultaneous Rayleigh-quotient minimization methods for $Ax = \lambda Bx$. (English)
Linear Algebra Appl. 34, 195-234 (1980).

For a scan of this review see the web version.

MSC:

65F15 Numerical computation of eigenvalues and eigenvectors of matrices
65B05 Extrapolation to the limit, deferred corrections

Keywords:
convergence acceleration; generalized eigenproblem; Rayleigh quotient techniques; simultaneous determination of several eigenvalues; simultaneous iteration; conjugate-gradient techniques; Ritz projection; asymptotic rates of convergence; numerical experiments

Software:
EISPACK

Full Text: DOI

References:
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