Inverse Iteration with a Shift

1分

Suppose A is an 4×4 matrix with the eigenvalues $-8, -6, 5$, and 1. Suppose you apply the following iterative algorithm: $x_{k+1} = \frac{(A-\sigma I)^{-1} x_k}{\|(A-\sigma I)^{-1} x_k\|}$ and choose $\sigma = 4$. Assuming that the algorithm converges on an eigenvector, which eigenvalue of A is associated with that eigenvector?

回答*

保存回答 提交最终回答