INEXACT INVERSE SUBSPACE ITERATION WITH
PRECONDITIONING APPLIED TO NON-HERMITIAN
EIGENVALUE PROBLEMS

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Abstract. Convergence results are provided for inexact inverse subspace iteration applied to
the problem of finding the invariant subspace associated with a small number of eigenvalues of
a large sparse matrix. These results are illustrated by the use of block-GMRES as the iterative
solver. The costs of the inexact solves are measured by the number of inner iterations needed by the
iterative solver at each outer step of the algorithm. It is shown that for a decreasing tolerance the
number of inner iterations should not increase as the outer iteration proceeds, but it may increase for
preconditioned iterative solves. However, it is also shown that an appropriate small rank change to
the preconditioner can produce significant savings in costs, and in particular, can produce a situation
where there is no increase in the costs of the iterative solves even though the solve tolerances are
reducing. Numerical examples are provided to illustrate the theory.

Key words. Eigenvalue approximation, inverse subspace iteration, iterative methods, precon-

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1. Introduction. Inverse subspace iteration is a block version of the inverse
iteration. It computes an approximation of the invariant subspace of a large matrix
\( A \in \mathbb{C}^{n \times n} \) corresponding to the eigenvalues in an isolated cluster around a given shift \( \sigma \). The corresponding algorithm is very simple and can formally be written as

\[
X_i = (A - \sigma I)^{-1}X_{i-1}, \quad i = 1, 2, \ldots ,
\]

where \( X_0 \in \mathbb{C}^{n \times p} \) is full rank with \( p \ll n \). As the iterations unfold, the invariant
subspace and hence the eigenvectors corresponding to eigenvalues near \( \sigma \) eventually
dominates \( X_i \). The method is known to be reliable [17, 26, 20, 28] and, although its
convergence is linear, only a few iterations are needed to converge provided that the
target eigenvalues lie in a cluster well separated from the rest of the spectrum and \( p \)
is chosen as large as the number of eigenvalues in the cluster. The drawback of this
method is that each iteration necessitates the exact solution of a block linear system,
that is, a linear system with multiple right-hand sides of the form

\[
(A - \sigma I)Y = X, \quad Y, X \in \mathbb{C}^{n \times p},
\]

which is a challenge when \( n \) is large. The first aim of this paper is to analyze the con-
vergence of (1.1) when the underlying block linear systems (1.2) are solved inexactly
by an iterative method. The method obtained this way belongs to the wide class of
“inner-outer” iterative methods. The outer iteration is the inverse subspace iteration
and the inner iteration is the iterative solution of the block linear system (1.2). The
results in this paper extend the results in [14] and [11] on inexact inverse iteration to
inexact inverse subspace iteration.

The second aim of this paper is to discuss the performance of unpreconditioned and
preconditioned block-GMRES as the inexact solver. If $P$ denotes a preconditioner for $(A - \sigma I)$, the (right) preconditioned form of (1.2) is

$$(A - \sigma I)P^{-1}\tilde{Y} = X, \quad Y = P^{-1}\tilde{Y},$$

with the aim that (1.3) is solved more efficiently than (1.2). For inexact inverse iteration, [4, 6] consider the costs of the inner solves for Krylov solvers and analyse cases where the number of inner iterations may remain approximately constant or may increase as the outer iteration proceeds. In this paper we extend these results to the block case. Moreover, we show how a rank-p modification of $P$ gives a “tuned” preconditioner which eliminates the increase in the number of inner iterations as the outer iteration proceeds.

Recently, inexact inverse iteration has been discussed by [14], [11], and [5], and for the symmetric case by [25] and [4]. The idea of tuning the preconditioner for eigenvalue problems was introduced in [7, 8] for inexact inverse iteration. There is considerable interest in inexact solves for subspace based methods, especially in relation to the Jacobi-Davidson method (JD) [24, 2], [16] and the Riccati-based methods as developed in [18], [3], the latter may be viewed as the block analogue of JD and are useful for computing invariant subspaces. Other useful methods which use inexact solves within inner outer iterations include the trace minimization [22] and the inexact Raleigh quotient (IRQ) iteration [23]. A link between IRQ and the simplified JD [15], i.e. the correction equation in JD without expanding the search space, has been established in [23]. Other methods which use preconditioned iterative solves on subspaces are LOBPCG [13] and the truncated-CG-base trust-region [1] which are particularly successful for computing extremal eigenvalues of symmetric matrices. The latter is also related to the simplified JD [1].

The tuned preconditioner developed in this paper is effectively suited for inexact inverse subspace iteration. As such, it does not apply for example to JD. Tuning the preconditioner for JD, not only for the simplified JD, would certainly produce a very efficient eigensolver. This point will hopefully be treated in a future work.

In Section 2 we present the inexact inverse subspace iteration algorithm and some preliminary results. In particular, we discuss some tools for measuring the closeness between subspaces. Section 3 presents a convergence theory for the inexact (and exact) inverse subspace iteration. We shall show that provided these linear systems are solved to an appropriately chosen decreasing tolerance then the method attains a linear rate of convergence just as in the case of exact solves (Theorem 3.1). In Section 3.1 we consider the use of block-GMRES as the (unpreconditioned) solver. We show that for a decreasing tolerance the number of inner iterations should not increase as the outer iteration converges. The case of preconditioned solves is discussed in Section 4. Our main result, presented in Section 4.2, is that if a standard preconditioner is modified by a small rank change then there is again no increase in the number of inner iterations as the outer iteration proceeds. We call the process of modifying the preconditioner in this way “tuning”. In Section 5, numerical tests are given to illustrate the theory. In particular, it is shown that significant savings are obtained when a tuned preconditioner is used.

The main difference with the works in [14, 11, 4, 6, 7, 8] is that besides the extension to block case, our convergence theory for inexact subspace iteration and for block-GMRES works under rather weak assumptions; for example the matrix $A$ can be defective. Furthermore, we provide a rigorous proof that the tuned preconditioner removes the dependence on the number of inner iterations.
2. Inexact inverse subspace iteration. In this section we describe the inexact inverse subspace iteration algorithm, and in Section 2.1 revise some background material, especially relating to the angle between two subspaces.

In many applications interest centres on the invariant subspace corresponding to the eigenvalues nearest zero, and from now on we shall choose the shift in (1.2) to be zero. Much of what we say extends to the case of a nonzero fixed shift.

Inexact inverse subspace iteration is described in the following inner-outer algorithm:

Algorithm 1 (Inexact Subspace Iteration).
Given $\delta \geq 0$ and $X_0 \in \mathbb{C}^{n \times p}$ with $X_0^*X_0 = I$,
For $i = 0, 1, \ldots$
1. Compute $L_i = X_i^*AX_i$,
2. Set $R_i = AX_i - X_i L_i$ and test the convergence,
3. Solve $AY_i = X_i$ inexactly, that is, compute $Y_i$ such that $X_i - AY_i = \Delta_i$ with $\|\Delta_i\| \leq \tau_i = \delta \|R_i\|$, 
4. Orthonormalize the columns of $Y_i$ into $X_{i+1}$.
End For

In Algorithm 1 and throughout this paper, the symbol $\| \|$ denotes the Euclidean norm or its induced matrix norm.

In Section 3 we first analyse the convergence of Algorithm 1 with no particular solver in mind, and in Section 3.1 we discuss the case when the block linear systems in step 3 of Algorithm 1 are solved by block-GMRES. Note that if the block systems are solved exactly, then the (exact) inverse subspace iteration (1.1) is recovered.

The next section gathers some technical details which will be used throughout this paper.

2.1. Notation and preliminaries. We assume that the eigenvalues $\lambda_1, \lambda_2, \ldots, \lambda_n$ of $A$ are such that

$$0 < |\lambda_1| \leq \ldots \leq |\lambda_p| < |\lambda_{p+1}| \leq \ldots \leq |\lambda_n|. \quad (2.1)$$

By Schur’s theorem we may decompose the matrix $A$ to upper triangular form by a unitary matrix $(V_1 \ V_2^\perp)$:

$$A = (V_1 \ V_2^\perp) \begin{pmatrix} T_{11} & T_{12} \\ 0 & T_{22} \end{pmatrix} (V_1^\perp)$$

where $V_1 \in \mathbb{C}^{n \times p}$, $V_2^\perp \in \mathbb{C}^{n \times (n-p)}$, $T_{11} \in \mathbb{C}^{p \times p}$ and $T_{22} \in \mathbb{C}^{(n-p) \times (n-p)}$. The spectra of $T_{11}$ and $T_{22}$ are respectively $\lambda_1, \ldots, \lambda_p$ and $\lambda_{p+1}, \ldots, \lambda_n$. Let $Q \in \mathbb{C}^{p \times (n-p)}$ be the unique solution of the Sylvester equation

$$QT_{22} - T_{11}Q = T_{12}. \quad (2.3)$$

Then $A$ can be block-diagonalized as follows (see e.g. [10]):

$$A = (V_1 \ V_1^\perp) \begin{pmatrix} I & Q \\ 0 & I \end{pmatrix} \begin{pmatrix} T_{11} & 0 \\ 0 & T_{22} \end{pmatrix} \begin{pmatrix} I & -Q \\ 0 & I \end{pmatrix} (V_1 \ V_1^\perp)^*.$$ 

Let

$$V_2 = (V_1Q + V_1^\perp)(I + Q^*Q)^{-\frac{1}{2}},$$
\[ L = T_{11}, \quad M = (I + Q^*Q)^{-\frac{1}{2}} T_{22} (I + Q^*Q)^{\frac{1}{2}}. \]

Then the block-diagonalization in (2.4) can be written

\[ A = \begin{pmatrix} V_1 & V_2 \end{pmatrix} \begin{pmatrix} L & 0 \\ 0 & M \end{pmatrix} \begin{pmatrix} V_1 & V_2 \end{pmatrix}^{-1}. \tag{2.5} \]

Note that \( M \) and \( T_{22} \) have the same spectra and that \( V_1 \) and \( V_2 \) have orthonormal columns. The subspaces \( V_1 = \mathcal{R}(V_1) \) and \( V_2 = \mathcal{R}(V_2) \) spanned by the columns of \( V_1 \) and \( V_2 \) are complementary invariant subspaces of \( A \) associated respectively with the eigenvalues \( \lambda_1, \ldots, \lambda_p \) of \( L \) and \( \lambda_{p+1}, \ldots, \lambda_n \) of \( M \). Our main task in this paper is to compute the invariant subspace \( \tilde{V}_1 \subset V_1 \) associated with the \( q \leq p \) smallest (in modulus) eigenvalues of \( A \) by Algorithm 1.

The smallest (largest) singular value of a matrix \( B \) is denoted by \( \sigma_{\min}(B) = \min_{\|x\|=1} \|Bx\| \) (\( \sigma_{\max}(B) = \|B\| = \max_{\|x\|=1} \|Bx\| \)). The separation \( \text{sep}(E, F) \) between two matrices \( E \in \mathbb{C}^{p \times p} \) and \( F \in \mathbb{C}^{q \times q} \) is defined as (see [27]):

\[ \text{sep}(E, F) = \min_{\|X\|=1} \|EX - XF\|. \]

It is known that \( \text{sep}(E, F) > 0 \) if and only if \( E \) and \( F \) have disjoint spectra. Our analysis will lead us to use either \( \text{sep}(T_{22}, L) \) or \( \text{sep}(M, L) \). These quantities are equivalent since (see [27]):

\[ \text{sep}(T_{22}, L)/\kappa \leq \text{sep}(M, L) \leq \kappa \text{sep}(T_{22}, L) \]

where \( \kappa = \sqrt{\frac{\sigma_{\max}(Q)}{1+\sigma_{\min}(Q)}} \), with \( Q \) defined by (2.3).

Let

\[ W_1 = V_1 - V_1^+ Q^* \quad \text{and} \quad W_2 = V_2^+ (I + Q^*Q)^{\frac{1}{2}}. \tag{2.6} \]

Then \( \mathcal{R}(W_1) \) and \( \mathcal{R}(W_2) \) are complementary invariant subspaces of \( A^* \) corresponding to the eigenvalues \( \lambda_1, \ldots, \lambda_p \) of \( L^* \) and \( \lambda_{p+1}, \ldots, \lambda_n \) of \( M^* \) and we have

\[ \begin{pmatrix} W_1 & W_2 \end{pmatrix} = \begin{pmatrix} V_1 & V_2 \end{pmatrix}^{-1}. \tag{2.7} \]

The spectral projection on \( V_1 \) is defined by

\[ P = V_1 W_1^*. \tag{2.8} \]

Note that

\[ \|P\| = \|W_1\| = \sqrt{1 + \|Q\|^2}. \tag{2.9} \]

To understand the performance of Algorithm 1 we need to measure the deviation of \( X_i \) from \( V_1 \). This can be done by monitoring the angle between the subspaces \( V_1 \) and \( \mathcal{X}_i = \mathcal{R}(X_i) \). One tool is the sine of the largest canonical angle between \( V_1 \) and \( \mathcal{X}_i \) defined by (see [10, p.584]):

\[ \sin \angle(X_i, V_1) = \| (V_1^+) X_i \|. \tag{2.10} \]

We assume that the subspaces \( \mathcal{X}_i \) and \( V_1 \) have the same dimension. Then (see [10, p.76])

\[ \sin \angle(X_i, V_1) = \sin \angle(V_1, \mathcal{X}_i) = \| X_i X_i^* - V_1 V_1^* \| \]

\[ = \min_{Z \in \mathbb{C}^{p \times p}} \| X_i - V_1 Z \| = \min_{Z \in \mathbb{C}^{p \times p}} \| V_1 - X_i Z \|. \tag{2.12} \]
We also assume that the matrix $X_i$ can be decomposed as
\[ X_i = V_1 C_i + V_2 S_i \quad \text{with} \quad \|S_i\| < 1. \tag{2.13} \]

Using (2.7), we see that the matrices $C_i$ and $S_i$ are given by
\[ C_i = W_i^* X_i \in \mathbb{C}^{p \times p}, \quad S_i = W_i^* X_i \in \mathbb{C}^{(n-p) \times p}. \tag{2.14} \]

From (2.13), formula (2.10) becomes
\[ \sin \angle(X_i, V_1) = \|(V_i^*)^* V_2 S_i\|, \tag{2.15} \]
which shows that $\|S_i\|$ can also be used to measure the deviation between $V_1$ and $X_i$. In fact, we will cast our results in terms of the quantities
\[ \sin \angle(X_i, V_1), \quad t_i = \|S_i C_i^{-1}\| \quad \text{or} \quad s_i = t_i \|C_i\|. \]

Note that in the case when $A$ is Hermitian, then $t_i$ and $\|S_i\|$ represent respectively the tangent and the sine of the largest angle between $X_i$ and $V_1$. The following proposition shows that all these quantities behave like $\|S_i\|$. So $X_i \rightarrow V_1$ if and only if $t_i \rightarrow 0$ or $s_i \rightarrow 0$ or $\|S_i\| \rightarrow 0$.

**Proposition 2.1.** Let $X_i$ be partitioned as in (2.13). Then
1) $C_i$ is nonsingular and therefore $t_i$ is well defined. Moreover, the singular values of $C_i$ satisfy
\[ 0 < 1 - \|S_i\| \leq \sigma_k(C_i) \leq 1 + \|S_i\|, \quad k = 1, \ldots, p, \tag{2.16} \]
and $C_i$ can be written
\[ C_i = U_i + \Upsilon_i \tag{2.17} \]
where $U_i$ is unitary and $\|\Upsilon_i\| \leq \|S_i\| < 1$.
2) $\sin \angle(X_i, V_1) \leq \|S_i\| \leq s_i \leq \|S_i\| \frac{1+\|S_i\|}{1-\|S_i\|}$.
3) $\sin \angle(X_i, V_1) \leq t_i \leq \|S_i\| \frac{\|S_i\|}{1-\|S_i\|}$.
4) $\|S_i\| \leq \|P\| \sin \angle(X_i, V_1)$.

**Proof.**
1) Assume $C_i$ is singular and let $u$ be a nonzero vector such that $C_i u = 0$. Then
\[ \|u\| = \|X_i u\| = \|V_2 S_i u\| \leq \|S_i\| \|u\| < \|u\|, \]
a contradiction. Hence $C_i$ is nonsingular. The $k^{th}$ singular values of $X_i$ and $V_1 C_i$ satisfy (see [10, p. 428])
\[ |\sigma_k(X_i) - \sigma_k(V_1 C_i)| \leq \|X_i - V_1 C_i\| \leq \|S_i\|, \]
and hence
\[ |1 - \sigma_k(C_i)| \leq \|S_i\|. \]

Let $C_i = W_i^{(l)} \Sigma_i W_i^{(r)}$ be the singular value decomposition of $C_i$. Then $C_i$ can be written as in (2.17) with $U_i = W_i^{(l)} W_i^{(r)}$ and $\Upsilon_i = W_i^{(l)} (\Sigma_i - I) W_i^{(r)}$.
2) The first bound follows from (2.15) and the other ones from the definition of $s_i$ and (2.16).
3) 
\[
\sin \angle(X_i, V_1) = \|(X_i^\perp)^*V_1\| = \|(X_i^\perp)^*(V_1 - X_iC_i^{-1})\| \\
\leq \|V_1 - X_iC_i^{-1}\| = \|V_iS_iC_i^{-1}\| = t_i. \\
t_i = \|S_iC_i^{-1}\| \leq \frac{\|S_i\|}{\sigma_{\min}(C_i)} \leq \frac{\|S_i\|}{1 - \|S_i\|}.
\]

4) 
\[
\|S_i\| = \|W_2^*X_i\| = \left\| (I + Q^*Q)^{1/2} (V_i^\perp)^*X_i \right\| \\
\leq \|P\| \sin \angle(X_i, V_1).
\]

The following proposition gives bounds on the residual norm.

**Proposition 2.2.** The following inequalities hold:

\[ \text{sep}(T_{22}, L_i) \sin \angle(X_i, V_1) \leq \|R_i\| \leq \|S\|s_i, \]

where \( S \) is the Sylvester operator \( X \rightarrow S(X) = MX - XL \) and

\[ \|S\| = \sup_{\|X\|=1} \|S(X)\|. \]

**Proof.**

\[ \|R_i\| \geq \|(V_i^\perp)^*R_i\| \]
\[ = \|(V_i^\perp)^*AX_i - (V_i^\perp)^*X_iL_i\|. \]

From (2.2) we have \((V_i^\perp)^*A = T_{22}(V_i^\perp)^*\). Then

\[ \|R_i\| \geq \|T_{22}(V_i^\perp)^*X_i - (V_i^\perp)^*X_iL_i\| \geq \text{sep}(T_{22}, L_i) \|(V_i^\perp)^*X_i\|. \]

Also,

\[ \|R_i\| = \min_{Z \in \mathbb{C}^{p \times p}} \|AX_i - X_iZ\| \] (see [27, Thm.1.15])
\[ \leq \|AX_i - X_iC_i^{-1}LC_i\| \]
\[ = \|MS_i - S_iC_i^{-1}LC_i\| \]
\[ = \| (MS_iC_i^{-1} - S_iC_i^{-1}L) C_i \| \leq \|S\| \|S_iC_i^{-1}\| \|C_i\|. \]

\[ \Box \]

### 3. Convergence analysis of Algorithm 1.

In this section we analyze the convergence of Algorithm 1 when the inner iterations are solved inexactly. First, we make no assumption on the inexact solver except that step 3 in Algorithm 1 is satisfied. Then, in Section 3.1, we assume that a block-GMRES method is the inexact solver.

**Theorem 3.1.** (Convergence of Algorithm 1).

Assume that \( X_0 \) is close to \( V_1 \). If a tolerance of the form \( \tau_i = \delta \|R_i\| \) is chosen with small enough \( \delta \) (e.g. when \( \delta < \left( \|C_i^{-1}\| \|P\| \|R_i\| \right)^{-1} \)), then we have

\[ t_{i+1} \leq \|M^{-1}\|L \frac{t_i + \alpha \tau_i}{1 - \alpha \tau_i}, \quad (3.1) \]
with $\alpha_i = \|C_i^{-1}\|\|P\| \leq \frac{\|P\|}{1 - \|S_i\|}$, and where $M$ and $L$ are defined in (2.5).

If, in addition, $\|M^{-1}\|\|L\| < 1$, then Algorithm 1 converges linearly.

Proof. Note first that

$$t_{i+1} = \|S_{i+1}C_{i+1}^{-1}\| = \|(W_2^*X_{i+1})(W_1^*X_{i+1})^{-1}\| = \|(W_2^*X_{i+1}K)(W_1^*X_{i+1}K)^{-1}\|$$

where $K \in \mathbb{C}^{p \times p}$ is an arbitrary nonsingular matrix. In particular $t_{i+1} = \|(W_2^*Y_i)(W_1^*Y_i)^{-1}\|$ and therefore

$$t_{i+1} = \left\|W_2^*A^{-1}(X_i - \Delta_i)(W_1^*A^{-1}(X_i - \Delta_i))^{-1}\right\|$$

$$= \left\|M^{-1}W_2^*(X_i - \Delta_i)(L^{-1}W_1^*(X_i - \Delta_i))^{-1}\right\|$$

$$\leq \|M^{-1}\|\|L\| \left\|W_2^*(X_i - \Delta_i)(W_1^*(X_i - \Delta_i))^{-1}\right\|$$

$$\leq \|M^{-1}\|\|L\| \left\|W_2^*(X_i - \Delta_i)C_i^{-1}(I - (W_1^*\Delta_i)C_i^{-1})^{-1}\right\|$$

$$\leq \|M^{-1}\|\|L\| \left( t_i + \|W_2^*\Delta_i\|\|C_i^{-1}\| \right)$$

$$1 - \|W_2^*\Delta_i\|\|C_i^{-1}\|$$

The condition on $\delta$ ensures that $\|(W_1^*\Delta_i)C_i^{-1}\| < 1$. Thus

$$t_{i+1} \leq \|M^{-1}\|\|L\| \left( t_i + \|W_2^*\Delta_i\|\|C_i^{-1}\| \right)$$

$$1 - \|W_2^*\Delta_i\|\|C_i^{-1}\|$$

Note that $\|W_2^*\Delta_i\| < \|W_2\|\tau_i$. From (2.6) and (2.9) we have $\|W_2\| = \|P\|$, and from Proposition 2.2, $\|C_i^{-1}\| \leq 1/(1 - \|S_i\|)$. The expression $\|W_1^*\Delta_i\|$ is bounded in a similar way, and (3.1) is obtained. Since $\tau_i \leq \delta\|R_i\| \leq \delta\|S\|\|C_i\|\|t_i\|$, linear convergence is established for small $\delta$ and $\|M^{-1}\|\|L\| < 1$. □

When $A$ is Hermitian, $\|M^{-1}\|\|L\| = |\lambda_p|/|\lambda_{p+1}| < 1$, so the condition $\|M^{-1}\|\|L\| < 1$ is automatically satisfied, moreover, in this case $Q = 0$ in (2.4) and $\|P\| = 1$ (see (2.9)), $\|C_i^{-1}\| = 1/\cos \angle(X_i, V_1)$ and $\|W_1^*\Delta_i\| = \|W_2^*\Delta_i\| = \|\Delta_i\|$. Thus (3.1) becomes

$$\tan \angle(X_{i+1}, V_1) \leq \frac{|\lambda_p|}{|\lambda_{p+1}|} \frac{\sin \angle(X_i, V_1) + \tau_i}{\cos \angle(X_i, V_1) - \tau_i}.$$  \hspace{1cm} (3.2)

If we now take $\delta = 0$ in Theorems 3.1, then we recover two convergence results for the exact solves case (see [20, Thm. 5.2] and [28, p. 383]). This point is clarified in the next corollaries.

**Corollary 3.2.** If the block systems in step 3 of Algorithm 1 are solved exactly, i.e. $\tau_i = 0$, then

$$t_i \leq \|M^{-1}\|\|L\|t_{i-1},$$

and

$$t_i \leq \|M^{-1}\|\|L\|t_0 \leq \left( \frac{|\lambda_p|}{|\lambda_{p+1}|} + \eta_i \right)^i t_0,$$

with $\lim_{i \to \infty} \eta_i = 0$. 

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Proof. The first inequality follows directly from Theorem 3.1. For the second one, we have
\[ t_i = \left\| (W_2^*A^{-1}X_i)(W_1^*A^{-1}X_i)^{-1} \right\| = \left\| (W_2^*A^{-1}X_0)(W_1^*A^{-1}X_0)^{-1} \right\| = \left\| (M^{-1}S_0)(L^{-i}C_0)^{-1} \right\| \leq \|M^{-i}\|\|L^i\|t_0.\]

Now, using the fact that for any square matrix $E$, $\|E\| \leq (\rho(E) + \eta_E^{(i)})^i$, where $\rho(E)$ is the spectral radius of $E$ and $\lim_{i \to \infty} \eta_E^{(i)} = 0$, we obtain with obvious notation
\[ \|M^{-i}\|\|L^i\| \leq (\rho(M^{-1}) + \eta_{M^{-1}}^{(i)})^i (\rho(L) + \eta_L^{(i)})^i = \left( \frac{|\lambda_p|}{|\lambda_{p+1}|} + \eta_i \right)^i \]
with
\[ \eta_i = \eta_{M^{-1}}^{(i)}|\lambda_p| + \eta_L^{(i)}|\lambda_{p+1}| + \eta_{M^{-1}}^{(i)}\eta_L^{(i)} \to 0 \text{ as } i \to \infty. \]

\[ \square \]

In a practice, the block size $p$ is chosen to enable the computation of invariant subspaces corresponding to close/multiple/complex pairs of eigenvalues. Therefore, to speed up the convergence, it is desirable to choose $p$ larger than the dimension of the sought invariant subspace. Thus an estimate of the angle between $X_i$ and a subspace $V_1 \subset V_i$ is needed. Corollary 3.2 does not give such an estimate because $t_i$ relates $X_i$ to $V_i$ not to a subspace $\tilde{V}_1 \subset V_1$. The following corollary treats this point.

**Corollary 3.3.** Assume that the block systems in step 3 of Algorithm 1 are solved exactly and that $V_1 = \begin{pmatrix} \tilde{V}_1 & \tilde{V}_1 \end{pmatrix}$ with $\tilde{V}_1 \in \mathbb{C}^{n \times q}$, $q \leq p$ and $\tilde{V}_1 := \mathcal{R}(\tilde{V}_1)$ span an invariant subspace of $A$ associated with the eigenvalues $\lambda_1, \ldots, \lambda_q$. Then
\[ \sin \angle(\tilde{V}_1, X_i) \leq \left( \frac{|\lambda_q|}{|\lambda_{q+1}|} + \eta_i \right)^i \left\| (I - P)\tilde{X}_0 \right\| \]
with $\lim_{i \to \infty} \eta_i = 0$ and $\tilde{X}_0 = X_0C_0^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix}$.

Proof. From the proof of Corollary 3.2, we have
\[ \left\| S_iC_i^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| = \left\| (M^{-1}S_0)(L^{-i}C_0)^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| = \left\| M^{-i}(S_0C_0^{-1}) L^i \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\|. \]

Since $L$ is upper triangular, $L^i \begin{pmatrix} I_q \\ 0 \end{pmatrix} = \begin{pmatrix} I_q \\ 0 \end{pmatrix}(L_{1,q-1,q})^i$. Then
\[ \left\| S_iC_i^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| \leq \|M^{-i}\| \|L_{1,q-1,q}\|^i \left\| S_0C_0^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| \leq \left( \frac{|\lambda_q|}{|\lambda_{q+1}|} + \eta_i \right)^i \left\| S_0C_0^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| \text{ as in Corollary 3.2.} \]
The proof is completed by noting that
\[
\sin \angle (\tilde{V}_1, X_i) = \left\| (I - X_i X_i^*) \tilde{V}_1 \right\|
\leq \left\| \tilde{V}_1 - X_i C_i^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| = \left\| S_i C_i^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\|,
\]
and that
\[
\left\| S_0 C_0^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} \right\| = \left\| X_0 C_0^{-1} \begin{pmatrix} I_q \\ 0 \end{pmatrix} - \tilde{V}_1 \right\| = \left\| (I - \mathcal{P})\tilde{X}_0 \right\|.
\]

Note that this corollary generalizes [21, Thm. 5.2] in the sense that the estimate on \(\sin \angle (\tilde{V}_1, X_i)\) deals with invariant subspaces rather than eigenvectors.

### 3.1. Use of block-GMRES as inner iteration.

In this section we restrict attention to the use of block-GMRES as inner solver in Algorithm 1. Block-GMRES belongs to the family of block Krylov subspace methods (see [21]), and it is attractive for large (sparse) linear systems with multiple right-hand sides, as in the case of interest.

Assume that block-GMRES is used to solve a linear system with multiple right-hand sides of the form
\[
AZ = B, \quad B \in \mathbb{C}^{n \times p},
\]
and that \(B\) can be decomposed as
\[
B = V_1 B_1 + V_2 B_2,
\]
with \(V_1\) and \(V_2\) given in (2.5), \(B_1 \in \mathbb{C}^{p \times p}\) nonsingular and \(B_2 \in \mathbb{C}^{(n-p) \times p}\). Then we have the following theorem:

**Theorem 3.4.** The residual \(B - AZ_k\) associated with the approximate solution \(Z_k\) of (3.3) obtained with \(k\) iterations of block-GMRES starting with \(Z_0 = 0\) is such that
\[
\|B - AZ_k\| \leq \min_{p \in \mathcal{P}_l} \|p(M)\| \|S\|\|L^{-1}\|\|B_2 B_1^{-1}\|B_1\|,
\]
where \(\mathcal{P}_l\) is the set of complex polynomials \(p_l\) of degree at most \(l\) such that \(p_l(0) = 1\) and \(S\) is the Sylvester operator defined in Proposition 2.2.

**Proof.** Since \(\tilde{Z}_k \in \mathcal{R}(B AB \ldots A^{k-1}B)\) and block-GMRES minimizes the residual, we have
\[
\|B - AZ_k\| = \min_{G_1, \ldots, G_k \in \mathbb{C}^{p \times p}} \left\| B + \sum_{i=1}^k A^i B G_i \right\|.
\]

Let \(f_1, \ldots, f_{k-1} \in \mathbb{C}\). Set \(F = B_1^{-1} L^{-1} B_1\) and choose
\[
G_1 = f_1 I - F, \quad G_i = f_i I - f_{i-1} F, \quad i = 2, \ldots, k - 1 \quad \text{and} \quad G_k = -f_{k-1} F.
\]
Then
\[
\|B - AZ_k\| \leq \min_{f_1, \ldots, f_{k-1} \in \mathbb{C}} \left\| B - ABF + \sum_{i=1}^{k-1} f_i A^i (B - ABF) \right\|.
\]
Now observe that the decomposition (3.4) yields
\[
B - ABF = V_2 (B_2 - MB_2 F) \\
= V_2 (B_2 B_1^{-1} L - MB_2 B_1^{-1}) L^{-1} B_1 \\
= -V_2 S(B_2 B_1^{-1}) L^{-1} B_1
\]
and therefore
\[
\|B - AZ_k\| \leq \min_{f_1, \ldots, f_{k-1} \in \mathbb{C}} \left\| \left( I + \sum_{i=1}^{k-1} f_i M_i^t \right) S(B_2 B_1^{-1}) L^{-1} B_1 \right\|.
\]

The proof is completed by noting that
\[
\min_{f_1, \ldots, f_p \in \mathbb{C}} \left\| I + \sum_{i=1}^{k-1} f_i M_i^t \right\| = \min_{p \in \mathcal{P}_{k-1}} \| p(M) \|
\]
and that
\[
\| S(B_2 B_1^{-1}) L^{-1} B_1 \| \leq \| S \| \| B_2 B_1^{-1} \| \| L^{-1} \| \| B_1 \|.
\]

Note that the minimum in (3.5) is taken with respect to the matrix \( M \) and not \( A \) as in the usual theory. Also note that according to Proposition 2.1 the quantity \( \| B_2 B_1^{-1} \| \| B_1 \| \) behaves like the sine of the largest canonical angle between \( \mathbb{V}_1 \) and \( \mathcal{R}(B) \).

To estimate \( \min_{p \in \mathcal{P}_{k-1}} \| p(M) \| \) we use the following lemma whose proof can be, for example, read off from that of [12, Lemma 1].

**Proposition 3.5.** Let \( E \) be a convex, closed bounded set in the complex plane, and let \( \phi \) be the conformal mapping from the exterior of \( E \) onto the exterior of the unit disk such that \( \phi(\infty) = \infty \) and \( \phi'(\infty) > 0 \). If the numerical range of \( M \) is contained in \( E \) and \( 0 \not\in E \), then
\[
\min_{p \in \mathcal{P}_{k-1}} \| p(M) \| \leq \frac{3}{|\phi(0)|} \left( \frac{1}{|\phi(0)|} \right)^{k-1}, \tag{3.6}
\]
with \( N = \frac{3 \ell(E)}{2 \pi d(\partial E)} \) where \( \ell(E) \) is the length of the boundary curve \( \partial E \) of \( E \) and \( d(\partial E) \) is the minimal distance between the numerical range of \( M \) and \( \partial E \).

An immediate corollary is as follows.

**Corollary 3.6.** Let \( M \) be perturbed to \( M + \delta M \), where \( \| \delta M \| < d(\partial E) \), then
\[
\min_{p \in \mathcal{P}_{k-1}} \| p(M + \delta M) \| \leq \frac{3}{|\phi(0)|} \left( \frac{1}{|\phi(0)|} \right)^{k-1}, \tag{3.7}
\]
with \( N_\delta = \frac{3 \ell(E)}{2 \pi (d(\partial E) - \| \delta M \|)} \).

A favorable situation for the bound in Proposition 3.5 is when the numerical range of \( M \) is well separated from 0. Then \( |\phi(0)| \gg 1 \) and \( \min_{p \in \mathcal{P}_{k-1}} \| p(M) \| \) goes to 0 quickly as \( k \) increases.

Proposition 3.5 remains valid if the numerical range of \( M \) is replaced by the \( \epsilon \)-pseudospectrum of \( M \) defined, for \( \epsilon > 0 \), by
\[
\Lambda_\epsilon(M) = \{ \lambda \in \mathbb{C} : \sigma_{\min}(\lambda I - M) \leq \epsilon \}.
\]
Then the constant $N$ in (3.6) should be replaced by the larger one $N = \frac{3\langle \partial E \rangle}{2\pi \epsilon}$ (see [12]). The advantage here is that the set $\Lambda_\epsilon(M)$ is generally smaller than the numerical range of $M$ (see [29]). Thus the set $E$ can be chosen far from 0 which leads to the favorable condition $|\phi(0)| \gg 1$. For the perturbed case a similar change is needed in (3.7).

A combination of Theorem 3.4 and Proposition 3.5 gives the following result.

**Theorem 3.7.** Let $Z_k$ be the approximate solution of (3.3) obtained with $k$ iterations of block-GMRES starting with $Z_0 = 0$. Under the assumptions of Proposition 3.5, if $k \geq 1 + \frac{1}{\log |\phi(0)|} \left( \log (N\|S\|\|L^{-1}\|) + \log \frac{\|B_2B_1^{-1}\||B_1\|}{\tau} \right)$

then $\|B - AZ_k\| \leq \tau$.

Note that the bound in (3.8) is only a sufficient condition which guarantees that the norm of the residual be less than $\tau$. It is clear that the required accuracy may be reached for $k$ smaller than the bound (3.8) suggests.

In step 3 of Algorithm 1, the system to be solved by block-GMRES is $AY_i = X_i$. The right-hand side $X_i$ decomposes as in (2.13) which is of the same form as (3.4). In this context, Theorem 3.7 tells us that the residual obtained with $k_i$ iterations of block-GMRES starting with 0 is less than $\tau_i = \delta \|R_i\|$ if

$$k_i \geq 1 + \frac{1}{\log |\phi(0)|} \left( \log (N\|S\|\|L^{-1}\|) + \log \frac{\|S_iC_i^{-1}\||C_i\|}{\tau_i} \right)$$

$$= 1 + \frac{1}{\log |\phi(0)|} \left( \log (N\|S\|\|L^{-1}\|) + \log \frac{s_i}{\delta \|R_i\|} \right).$$

(3.9)

The next proposition shows that as $X_i$ starts to approximate $V_1$, the ratio $s_i/\|R_i\|$ is bounded independent of $i$, and thus, the number of inner iterations needed by block-GMRES is bounded independent of $i$.

**Proposition 3.8.** Let $X_i$ be decomposed as

$$X_i = V_1C_i + V_2S_i \quad \text{with} \quad \|S_i\| < \epsilon.$$  

If $0 \leq \epsilon < \min \left( 1, -\frac{1}{2} + \frac{1}{2} \sqrt{1 + \text{sep}(T_{22}, L)/\|A\|} \right)$, then

$$\frac{s_i}{\|R_i\|} \leq \frac{1 + \epsilon}{1 - \epsilon} \frac{\|P\|}{\text{sep}(T_{22}, L) - 4\|A\|\epsilon(\epsilon + 1)}.$$  

(3.11)

Hence the number of inner iterations needed by block-GMRES to satisfy the tolerance in step 3 of Algorithm 1 is bounded independent of $i$.

**Proof.** Note first that the condition on $\epsilon$ ensures that $\text{sep}(T_{22}, L) - 4\|A\|\epsilon(\epsilon + 1) > 0$. Using Propositions 2.1 and 2.2, we have

$$s_i \leq \frac{\|S_i\|}{1 - \|S_i\|} \leq \|P\| \sin \angle(X_i, V_1) \frac{1 + \epsilon}{1 - \epsilon},$$

$$\|R_i\| \geq \text{sep}(T_{22}, L_1) \sin \angle(X_i, V_1).$$
Then

\[ s_i \leq \frac{1 + \epsilon}{1 - \epsilon} \frac{\|P\|}{\text{sep}(T_{22}, L_i)}. \]

As in Proposition 2.1, the decomposition (3.10) allows us to write \( C_i = U_i + \Upsilon_i \) with \( U_i \) unitary and \( \|\Upsilon_i\| < \epsilon \). Then

\[ \text{sep}(T_{22}, L_i) = \text{sep}(T_{22}, U_i^* L_i U_i) \geq \text{sep}(T_{22}, L) - \|L - U_i^* L_i U_i\| \] (see [27, p. 234]).

Using the decomposition of \( X_i \) in \( L_i = X_i^* A X_i \) and the expression of \( C_i \) given above, we obtain the bound

\[ \|L - U_i^* L_i U_i\| \leq 4\|A\|\epsilon(1 + \epsilon), \]

from which (3.11) is obtained.

This proposition is illustrated in Figure 3.1 on a convection diffusion problem (see Example 1 in Section 5 for the details) where after an initial increase in \( k_i \), the number of inner iterations needed at each outer iteration settles down to an approximately constant value.

\[ \text{Fig. 3.1. Outer iterations against inner iterations (Example 1)} \]

Our aim in the next section is to see if the nice property that \( k_i \) is bounded independent of \( i \) holds when the system (3.3) is preconditioned.

4. Preconditioning the inexact inverse subspace iteration. A good preconditioner helps to accelerate the computations in step 3 of Algorithm 1 and hence the convergence of this algorithm. A standard way to accomplish this task is to find an approximation \( P \) of \( A \) such that the systems with the matrix \( P \) are cheap to solve. Then the matrix \( Y_i \) in step 3 of Algorithm 1 is obtained by applying block-GMRES to the preconditioned block system

\[ A P^{-1} Z_i = X_i, \quad Y_i = P^{-1} Z_i. \] (4.1)

Let us denote by \( Z_{k_i} \) the approximation of \( Z_i \) obtained at iteration \( k_i \) of block-GMRES and satisfying

\[ \|X_i - A P^{-1} Z_{k_i}\| \leq \tau_i = \delta \|R_i\|, \] (4.2)
and so, with $Y_{k_i} = P^{-1}Z_{k_i}$, step 3 in Algorithm 1 is satisfied. The natural question is whether $k_i$ can be bounded independent of $i$ as $\mathcal{X}_i$ approaches $\mathcal{V}_1$, as for the unpreconditioned case in Proposition 3.8.

To answer this question, we attempt to repeat the analysis in the previous section. So, analogously to (2.5), assume that $AP^{-1}$ is block-diagonalized as

$$AP^{-1} = \begin{pmatrix} U_1 & U_2 \\ K_1 & 0 \end{pmatrix} \begin{pmatrix} 0 & K_2 \end{pmatrix} \begin{pmatrix} U_1 & U_2 \end{pmatrix}^{-1}, \quad \text{with } U_i^*U_i = I, \ i = 1, 2 \tag{4.3}$$

where $K_1$ and $K_2$ have disjoint spectra. Assume further that $X_i$ is decomposed as

$$X_i = U_1\tilde{C}_i + U_2\tilde{S}_i \quad \text{with } \|\tilde{S}_i\| < 1, \tag{4.4}$$

and that analogous hypotheses of Proposition 3.5 and Theorem 3.7 hold. Let

$$\tilde{s}_i = \|\tilde{S}_i\tilde{C}_i^{-1}\|\|\tilde{S}_i\|.$$ 

The question now is: can the ratio $\tilde{s}_i/\|R_i\|$ be bounded independent of $i$ as $\mathcal{X}_i$ approaches $\mathcal{V}_1$? The a priori answer is ‘no’, as the following analysis shows.

From Proposition 2.1 and (2.13) and (4.4) we have

$$\tilde{s}_i + s_i \geq \|\tilde{S}_i\| + \|\tilde{S}_i\| \geq \|U_2\tilde{S}_i - V_2S_i\| = \|U_1\tilde{C}_i - V_1C_i\|$$

and

$$\|U_1\tilde{C}_i - V_1C_i\| \geq \|U_1\tilde{C}_iC_i^{-1} - V_1\| \sigma_{\min}(C_i).$$

Denoting $U_1 = R(U_1)$ and using (2.12) and (2.16), we obtain

$$\|U_1\tilde{C}_i - V_1C_i\| \geq (1 - s_i) \sin \angle(U_1, V_1).$$

Therefore

$$\tilde{s}_i \geq \sin \angle(U_1, V_1) - s_i (1 + \sin \angle(U_1, V_1)).$$

As $\mathcal{X}_i \to \mathcal{V}_1$, $s_i \to 0$, but there is no reason why $\tilde{s}_i \to 0$. In fact, $\tilde{s}_i/\|R_i\|$ may increase as $\sin \angle(U_1, V_1)/\|R_i\|$ leading to a corresponding increase in $k_i$ given by (3.9). Such an increase is shown in Figures 5.1 and 5.5, where an ILU preconditioner is applied to two different examples. The above analysis shows that we do not have a result like (3.11) for preconditioned solves. It also shows that as $\mathcal{X}_i \to \mathcal{V}_1$, a necessary (but not sufficient) condition for a bound similar to (3.11) to hold for preconditioned solves is $\sin \angle(U_1, V_1) \approx 0$, that is, $V_1$ is almost an invariant subspace of $AP^{-1}$, or equivalently, that $V_1$ is almost an invariant subspace of $P$.

4.1. An ‘Ideal’ Preconditioner. In this subsection we discuss the theoretical case of $U_1 = V_1$. We shall see that a preconditioner which satisfies $U_1 = V_1$ is

$$P = AV_1V_1^* + P(I - V_1V_1^*), \tag{4.5}$$

which we call an ‘ideal’ preconditioner. First, it is easy to see that $PV_1 = AV_1 = V_1L$. Thus, $V_1$ is an invariant subspace of both $A$ and $P$. Moreover, the following proposition shows that if $P$ is a good approximation of $A$ then the spectrum of $AP^{-1}$ should be clustered near 1.
Proposition 4.1. Let $P$ be given by (4.5) and assume $A$ has the Schur decomposition (2.2). Then the matrix $AP^{-1}$ has the same eigenvalues as the matrix

$$
\begin{pmatrix}
I & V_1^*AP^{-1}V_1^+ \\
0 & T_{22}(V_1^+)^*PV_1^+ 
\end{pmatrix}.
$$

Proof. We have

$$(V_1 V_1^+)^* AP^{-1} (V_1 V_1^+) = \begin{pmatrix} V_1^*AP^{-1}V_1 & V_1^*AP^{-1}V_1^+ \\ (V_1^+)^*AP^{-1}V_1 & (V_1^+)^*AP^{-1}V_1^+ \end{pmatrix}.$$**

Now observe that $AP^{-1}V_1 = V_1$ and $(V_1^+)^*A = T_{22}(V_1^+)^*$. Then

$$(V_1 V_1^+)^* AP^{-1} (V_1 V_1^+) = \begin{pmatrix} I & V_1^*AP^{-1}V_1^+ \\ 0 & T_{22}(V_1^+)^*P^{-1}PV_1^+ \end{pmatrix}.$$**

Finally, since $PV_1^+ = PV_1^+$, we have

$$(PV_1^+)^* P^{-1} PV_1^+ = ((V_1^+)^*P^{-1}PV_1^+)^{-1}.$$**

Hence, $(V_1^+)^*P^{-1}PV_1^+ = (PV_1^+)^{-1}$.

If $P$ is a good approximation of $A$, then $(V_1^+)^*PV_1^+$ will be a good approximation of $T_{22}$, and hence the eigenvalues of $AP^{-1}$ should be clustered around 1.

Now, assume that $V_1$ is a simple invariant subspace of $AP^{-1}$. This ensures the existence of a block-diagonalization of the form

$AP^{-1} = (V_1 U) \begin{pmatrix} I & 0 \\ 0 & K \end{pmatrix} (V_1 U)^{-1}$ with $U^*U = I$, sep$(I, K) > 0$ (4.6)

Assume also that $X_i$ can decomposed, for all $i \geq 0$, in the form

$$X_i = V_i \tilde{C}_i + U \tilde{S}_i$$ with $\tilde{C}_i := \|\tilde{S}_i\| < 1$. (4.7)

Multiplying (2.13) and (4.7) on the left by $W_2^*$ gives $S_i = W_2^*U \tilde{S}_i$. It is easy to see that $W_2^*U$ is nonsingular and therefore that $\tilde{S}_i = (W_2^*U)^{-1} \tilde{S}_i$. Assume $X_i \to V_1$, so that $\tilde{C}_i \to 0$ and there exists $\tilde{c} < 1$ such that $\tilde{c}_i \leq \tilde{c}$, $\forall i \geq 0$. Then, from Proposition 2.1, we have

$$\tilde{s}_i \leq \frac{1 + \|\tilde{S}_i\|}{1 - \|\tilde{S}_i\|} \|\tilde{S}_i\|$$

$$\leq \frac{1 + \tilde{c}}{1 - \tilde{c}} \|(W_2^*U)^{-1}\| s_i.$$

Now a proof similar to that of Proposition 3.8 shows that $s_i/\|R_i\|$, and therefore that $\tilde{s}_i/\|R_i\|$, is bounded independent of $i$. This analysis shows that if the ideal preconditioner were available, then we would be able to show that the iterations used by block-GMRES should be independent of $i$ as in Proposition 3.8.
4.2. The ‘Tuned’ Preconditioner. Of course, the ideal preconditioner cannot be used in practice since \( V_1 \) is unknown, so we replace \( P \) by the “tuned” preconditioner

\[
P_i = AX_i X_i^* + P(I - X_i X_i^*),
\]

where the \( V_1 \) in \( (4.5) \) is replaced by \( X_i \) computed by Algorithm 1. This preconditioner satisfies the tuning condition

\[
P_i X_i = AX_i.
\]

This is a generalisation of the condition proposed in [8] and [7] in the context of inexact inverse iteration, but the motivation given here is different. Note that the tuned preconditioner changes at each iteration \( i \) of Algorithm 1 and its quality improves with that of \( X_i \). Since \( P_i X_i = AX_i = X_i L_i + R_i \), we see that as \( X_i \to V_1, R_i \to 0 \), and so, in the limit, \( P_i \) has \( V_1 \) as an invariant subspace. Also, the tuning condition can be written

\[
A P_i^{-1} (AX_i) = AX_i,
\]

which means that \( AX_i \) is an invariant subspace of \( AP_i^{-1} \) corresponding to the eigenvalue 1, which is a property shared with the ideal preconditioner given by \( (4.5) \). So the tuned preconditioner also has the nice property of clustering around 1 at least a part of the spectrum of \( AP_i^{-1} \). Asymptotically, that is, when \( X_i \to V_1 \), the tuned preconditioner \( P_i \) will behave like the ideal preconditioner.

We now prove a result for the tuned preconditioner corresponding to that given by Proposition 3.8 for unpreconditioned solves, namely, that the number of inner iterations needed to achieve \( (4.2) \) will be independent of \( i \). This is to be expected given the closeness of \( AP_i^{-1} \) to \( AP^{-1} \), and is exactly what is observed in the numerical examples discussed in Section 5.

Assume that \( X_i \) decomposes as

\[
X_i = V_i C_i + V_2 S_i \quad \text{with} \quad \|S_i\| \to 0 \quad \text{as} \quad i \to \infty
\]

and define \( \epsilon_i \) by

\[
\epsilon_i = \max_{j \geq i} \|S_j\|.
\]

Note that the sequence \( \epsilon_i \) is decreasing.

In order to prove a result similar to that of Proposition 3.8 for the tuned preconditioned system, i.e. system \( (4.1) \) with \( P_i \) as preconditioner, we need the following three lemmas.

**Lemma 4.2.** We have

\[
X_i X_i^* = V_i V_i^* + E_i, \quad \text{with} \quad \|E_i\| \leq \|S_i\| \leq \epsilon_i,
\]

and for \( \epsilon_i \) small enough, there exist two positive constants \( \alpha \) and \( \beta \) independent of \( i \) such that

\[
\alpha \sin \angle (AX_i, X_i) \leq \|R_i\|,
\]

\[
\|AP^{-1} - AP_i^{-1}\| \leq \beta \epsilon_i.
\]
From (4.5), (4.8) and (4.12) we have

$$\sin \angle (AX_i, X_i) = \|(I - X_i^2)AX_i (L_i^* L_i + R_i^* R_i)^{-1/2} \|
$$

and

$$\leq R_i / \sigma_{\min}(L_i),$$

Therefore

$$\sin \angle (AX_i, X_i) = \|(I - X_i^2)AX_i (L_i^* L_i + R_i^* R_i)^{-1/2} \|
$$

and as in Proposition 3.8,

$$\sigma_{\min}(L_i) \geq \sigma_{\min}(L) - 4 \|A\| \epsilon_i (1 + \epsilon_i).$$

Then since $\epsilon_i$ is decreasing, there exists $\alpha > 0$ independent of $i$, such that for $\epsilon_i$ small enough

$$\sigma_{\min}(L) - 4 \|A\| \epsilon_i (1 + \epsilon_i) \geq \alpha$$

and then

$$\sin \angle (AX_i, X_i) \leq \|R_i\| / \alpha.$$  

From (4.5), (4.8) and (4.12) we have $P_i = P + (A - P) E_i$. Then

$$AP^{-1} - AP_i^{-1} = AP^{-1} (P_i - P) P_i^{-1}
$$

and

$$\|AP^{-1} - AP_i^{-1}\| \leq \|AP^{-1}\| \||A - P||E_i\|\|P_i^{-1}\| \|(I + P^{-1}(A - P) E_i)^{-1}\|
$$

$$\leq \|AP^{-1}\| \||A - P||\|P_i^{-1}\| \|E_i\| (1 - \|P^{-1}(A - P)\| \|E_i\| E_i),$$

and the same argument used for $\alpha$ shows the existence of $\beta$ independent of $i$ such that

$$\frac{\|AP^{-1}\| \||A - P||\|P_i^{-1}\|}{1 - \|P^{-1}(A - P)\| \|E_i\|} \leq \frac{\|AP^{-1}\| \||A - P||\|P_i^{-1}\|}{1 - \|P^{-1}(A - P)\| \|E_i\|} \leq \beta.$$

The following lemma shows that under some natural hypotheses, $AP_i^{-1}$ will have a block-diagonalization close to that of $AP^{-1}$ given in (4.6).

**Lemma 4.3.** Assume that $V_i$ is a simple invariant subspace of $AP^{-1}$. Then for $\epsilon_i$ small enough, $AP_i^{-1}$ can be block-diagonalized as

$$AP_i^{-1} = \left( \begin{array}{cc} \tilde{U}_i & U_i \\ \end{array} \right) \left( \begin{array}{cc} I & 0 \\ 0 & K_i \end{array} \right) \left( \begin{array}{cc} \tilde{U}_i & U_i \end{array} \right)^{-1}$$

with $\tilde{U}_i^* \tilde{U}_i = I$ and $U_i^* U_i = I$ and

$$\|K - K_i\| \leq c_1 \epsilon_i,$$

$$\sin \angle (U_i, \tilde{U}_i) \leq c_2 \epsilon_i$$

($U = \mathcal{R}(U)$ and $U_i = \mathcal{R}(U_i)$),

$$\sin \angle (V_i, \tilde{U}_i) \leq c_3 \epsilon_i$$

($\tilde{U}_i = \mathcal{R}(\tilde{U}_i) = AX_i$).
where $c_1$, $c_2$ and $c_3$ are positive constants independent of $i$.

Proof. Since $V_1$ is a simple invariant subspace, we know that the block-diagonalization (4.6) exists and [27, Thm. 2.8] and Lemma 4.2 can be used to compare the invariant subspaces of $A P_i^{-1}$ and $A P_i^{-1}$. Thus for $\epsilon_i$ sufficiently small, there exist matrices $U_i$ and $K_i$ such that

$$AP_i^{-1}U_i = U_iK_i \text{ with } U_i^*U_i = I$$

and positive constants $c_1$ and $c_2$ independent of $i$ such that

$$\|K - K_i\| \leq c_1\epsilon_i,$$

$$\sin \angle (U, U_i) \leq c_2\epsilon_i.$$

From (4.9) it is clear that

$$\tilde{U}_i = AX_i ((AX_i)^*(AX_i))^{-1/2}$$

satisfies $AP_i^{-1}\tilde{U}_i = \tilde{U}_i$ and $\tilde{U}_i^*\tilde{U}_i = I$. Moreover, there exists $c_3$ independent of $i$ such that, for $\epsilon_i$ sufficiently small,

$$\sin \angle (V_1, \tilde{U}_i) \equiv \sin \angle (V_1, AX_i) \leq c_3\epsilon_i,$$

because $\sin \angle (V_1, AX_i) \leq \sin \angle (V_1, X_i) + \sin \angle (X_i, AX_i) \leq \epsilon_i + \|R_i\|/\alpha$, using (4.13), and

$$\|R_i\| = \|(I - X_iX_i^*)AX_i\| \leq \|M\|\|S_i\| + \|E_i\|\|A\| \leq 2\|A\|\epsilon_i.$$

Since 1 is not an eigenvalue of $K$, then for $\epsilon_i$ sufficiently small 1 cannot be an eigenvalue of $K_i$. This shows the existence of the decomposition (4.15). □

The next lemma shows the continuous dependence of a spectral projection on the matrix.

**Lemma 4.4.** Let $B$ and $C$ be two matrices of the same size and $P_\gamma(B)$ and $P_\gamma(C)$ the spectral projections onto the invariant subspaces of $B$ and $C$ corresponding to the eigenvalues inside a closed contour $\gamma$. Assume that $\|B - C\| \leq \xi$ and let $m_\gamma(B) = \max_{\lambda \in \gamma} \|(\lambda I - B)^{-1}\|$. If $\xi m_\gamma(B) < 1$ then

$$\|P_\gamma(B) - P_\gamma(C)\| \leq \frac{1}{2\pi l_\gamma} \left( \frac{\xi m_\gamma^2(B)}{1 - \xi m_\gamma(B)} \right)$$

where $l_\gamma$ is the length of $\gamma$.

Proof. see e.g. [9, §8.2]. □

We are now in a position to state and prove the key result in this paper.

**Theorem 4.5.** Let $X_i$ be decomposed as in (4.10)-(4.11) where $\epsilon_i$ is also defined. Assume that $V_1$ is a simple invariant subspace of $A P_i^{-1}$ and that the numerical range of the matrix $K$ in (4.6) satisfies the assumptions of Proposition 3.5.

Then, for small enough $\epsilon_i$, the number $k_i$ of inner iterations used by block-GMRES to compute $Z_{k_i}$ satisfying the stopping criterion

$$\|X_i - AP_i^{-1}Z_{k_i}\| \leq \tau_i = \delta\|R_i\|,$$

is bounded independent of $i$.

Proof. Let $\phi$ and $E$ be given by Proposition 3.5 applied to $K$ (instead of $M$).
For small enough $\epsilon_i$, Lemma 4.3 shows that the decomposition (4.15) holds and Corollary 3.6 can be used with $K_i$ to obtain a constant $\hat{N}$ independent of $i$ such that

$$\min_{p \in P_{k-1}} \|p(K_i)\| \leq \hat{N} \left( \frac{1}{|\phi(0)|} \right)^{k-1}.$$ 

Decompose $X_i$ in $R \left( \tilde{U}_i U_i \right)$ as

$$X_i = \tilde{U}_i \hat{C}_i + U_i \hat{S}_i$$

and, for $\epsilon_i$ small enough, define $\hat{s}_i$ by

$$\hat{s}_i = \|\hat{S}_i \hat{C}_i^{-1}\| \|\hat{C}_i\|.$$ 

It is a simple task to show that the residual obtained with $k_i$ iterations of block-GMRES starting with 0 is less than $\tau_i = \delta \|R_i\|$ if

$$k_i \geq 1 + \frac{1}{\log |\phi(0)|} \left( \log \left( \frac{\hat{N}}{\|\hat{S}_i\|} \right) + \log \frac{\hat{s}_i}{\delta \|R_i\|} \right),$$

where $\|\hat{S}_i\| = \|I - K_i\| \leq \|I - K\| + c_1 \epsilon_i$ can be bounded independent of $i$ since $\epsilon_i$ is decreasing.

Now in order to show that $k_i$ can be bounded independent of $i$ for small enough $\epsilon_i$, it only remains to show that the ratio $\hat{s}_i/\|R_i\|$ possesses this property.

From Proposition 2.1 we have

$$\|\hat{S}_i\| \leq \|\hat{P}_i\| \sin \angle(\hat{U}_i, X_i) \equiv \|\hat{P}_i\| \sin \angle(AX_i, X_i)$$

where $\hat{P}_i$ is the spectral projection of $AP_i^{-1}$ onto $\tilde{U}_i$.

We have

$$\sin \angle(AX_i, X_i) \leq \sin \angle(AX_i, V_1) + \sin \angle(V_1, X_i) \leq (c_3 + 1) \epsilon_i.$$ 

The term $\|\hat{P}_i\|$ is bounded as

$$\|\hat{P}_i\| \leq \|\hat{P} - \hat{P}_i\| + \|\hat{P}\|$$

where $\hat{P}$ is the spectral projection of $AP^{-1}$ onto $V_1$. For small enough $\epsilon_i$, (4.14) shows that lemma 4.4 can be applied. Taking, in this lemma, $\gamma$ as the circle of center 1 and radius $\epsilon_i$, we obtain:

$$\|\hat{P} - \hat{P}_i\| \leq \frac{\beta m_s^2(\mathbf{AP}^{-1})}{1 - \beta m_s(\mathbf{AP}^{-1}) \epsilon_i} \epsilon_i.$$ 

Since $\epsilon_i$ is decreasing, we have for $\epsilon_i$ small enough

$$\frac{\beta m_s^2(\mathbf{AP}^{-1})}{1 - \beta m_s(\mathbf{AP}^{-1}) \epsilon_i} \leq c_4$$

with $c_4$ independent of $i$ and hence

$$\|\hat{S}_i\| \leq (c_4 \epsilon_i + \|\hat{P}\|)(c_3 + 1) \epsilon_i \leq c_5 \epsilon_i$$

with $c_5 = \left(\|\hat{P}\| + c_4\right)(c_3 + 1)$. 

Finally from Proposition 2.1 and Lemma 4.2, we have for \( \epsilon_i \) small enough
\[
\frac{\hat{S}_i}{\|R_i\|} \leq \frac{1 + \|\hat{S}_i\|}{1 - \|\hat{S}_i\|} \frac{\|\hat{S}_i\|}{\alpha \sin \angle(A X_i, X_i)} \\
\leq \frac{1 + \|\hat{S}_i\|}{1 - \|\hat{S}_i\|} \frac{\|\hat{P}_i\|}{\alpha} \\
\leq \frac{1 + c_5 \epsilon_i}{1 - c_5 \epsilon_i} c_4 \epsilon_i + \frac{\|\hat{P}\|}{\alpha}. 
\]

Since \( \epsilon_i \) is decreasing, the last inequality shows that the ratio \( \frac{\hat{S}_i}{\|R_i\|} \) is bounded independent of \( i \) for small enough \( \epsilon_i \).

The numerical results illustrate this theorem, namely that the number of iterations is asymptotically independent of \( i \), see Figures 5.1 and 5.5.

5. Numerical tests. In this section we present some numerical tests to illustrate the performance of Algorithm 1 when step 3 is replaced by the preconditioned block system
\[
AP^{-1}Z_i = X_i, \quad Y_i = P^{-1}Z_i, \tag{5.1}
\]
solved by block-GMRES with the tolerance \( \tau_i = \min(\delta, \delta \|R_i\|) , \delta = 10^{-3} \).

Any version of block-GMRES can be used to illustrate the theory. We have chosen to use a new variant of block-GMRES which detects the near-dependence in the corresponding block-Arnoldi basis and then adapts the block sizes accordingly. As a consequence, this variant selects appropriate directions for convergence. See [19] for the details.

We compare two preconditioners:
- ILU preconditioner: \( P \) is obtained from the incomplete LU factorization of \( A \) with a drop tolerance fixed at \( 10^{-1} \).
- Tuned preconditioner: \( P_i = P + F_i X_i^* \) where \( F_i = AX_i - PX_i \) and \( P \) is as above. In this case the computation of \( P_i^{-1} \) in \( Y_i = P_i^{-1}Z_i \) uses the Woodbury formula (see [10]). Note that the application of \( P_i^{-1} \) within block-GMRES requires little extra work compared with the application of \( P^{-1} \), with the additional work mainly needed at the outer step.

For each example, we give information on the spectrum of \( A \), the block size \( p \), the dimension \( q \) of the computed invariant subspace \( \hat{V}_1 \) associated to the eigenvalues near 0. We show the inner iterations for the two preconditioners and the norm of the residuals, denoted by \( \Gamma_i \), associated to the computed invariant subspaces.

**Example 1.** \( A \) is obtained with a five-point stencil and centered difference discretization of the convection diffusion operator (see [11]):
\[
\begin{align*}
\mathcal{A}u &= \Delta u + 10 \frac{\partial u}{\partial x} + 10 \frac{\partial u}{\partial y}, & \text{on } \Omega = [0, 1] \times [0, 1], \\
u &= 0 & \text{on } \partial \Omega.
\end{align*}
\]

The matrix \( A \) is of order \( n = 2025 \) and has \( nz = 9945 \) nonzero elements, \( \|A\| = 16152, \|A - P\| = 1400 \). We use \( p = 6 \) and look for the invariant subspace \( \hat{V}_1 \) of dimension \( q = 4 \). The computations stop when \( \|\Gamma_i\| < 10^{-8} \). The spectrum of \( A \) and the computed eigenvalues are shown in Figure 5.4.

Figure 5.1 shows the inner iterations \( k_i \) for the two preconditioners and figures 5.2 and 5.3 show the behavior of \( \|\Gamma_i\| \) during the outer iterations and compared with the
total number of inner iterations. Figure 5.1 illustrates well the theory: it shows that as the outer convergence proceeds, the number of inner iterations becomes independent of \( i \) when the tuned preconditioner is used but increases when the standard ILU preconditioner is used. Figure 5.2 illustrates that there is little difference in the performance of the two preconditioners with regard to the residual norms in step 3 of Algorithm 1. Figure 5.3 shows the dramatic improvement in overall cost achieved by the tuned preconditioner, with the required tolerance being achieved at 12.65% of the cost needed for the untuned preconditioner.

**Figure 5.1.** Outer iterations against inner iterations (Example 1)

**Figure 5.2.** Residual norms against outer iterations (Example 1)

**Figure 5.3.** Residual norms against the total number of inner iterations (Example 1)

**Figure 5.4.** Eigenvalues \( A \) (Example 1)

**Example 2.** \( A \) is the matrix QC2534 from the NEP set. This matrix is complex, symmetric and non-Hermitian. It is of order \( n = 2534 \) and has \( nz = 463360 \) nonzero elements, \( \| A \| = 3.32 \), \( \| A - P \| = 0.41 \). We use \( p = 16 \) and look for the invariant subspace \( \tilde{V}_1 \) of dimension \( q = 10 \). The computations stop when \( \| \Gamma_i \| < 10^{-8} \). Figure 5.8 shows the spectrum of \( A \) and the computed eigenvalues. Figure 5.5 compares the number of inner iterations for the ILU and tuned preconditioners. Figures 5.6 and 5.7 show the norm of the residual of the invariant subspace associated to the \( q \) eigenvalues.

\(^1\)see http://math.nist.gov/MatrixMarket/collections/NEP.html
near 0. Similar comments apply as in Example 1. The tuned preconditioner requires a roughly constant number of inner iterations per outer iteration, (see Figure 5.5). Finally, the overall costs for the tuned preconditioned system to achieve \( \| \Gamma_i \| < 10^{-8} \) are about 36.18% of the costs for the untuned preconditioner, (see Figure 5.7).

**Fig. 5.5.** Outer iterations against inner iterations (Example 2)

**Fig. 5.6.** Residual norms against outer iterations (Example 2)

**Fig. 5.7.** Residual norms against the total number of inner iterations (Example 2)

**Fig. 5.8.** Eigenvalues of A (Example 2)

**REFERENCES**


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