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Richard A. Tapia* (rat@rice.edu), CAAM - MS 134, Rice University, 6100 Main Street, Houston, TX 77005-1892. *Inverse, Shifted Inverse, and Rayleigh Quotient Iteration as Newton's Method.*

The inverse, shifted inverse, and Rayleigh quotient iterations are well-known algorithms for computing an eigenvector of a symmetric matrix. In this talk we demonstrate that each one of these three algorithms can be viewed as a standard form of Newton's method from the nonlinear programming literature, involving a norm projection. This provides an explanation for their good behavior despite the need to solve systems with nearly singular coefficient matrices. Our equivalence result also leads us naturally to a new proof that the convergence of the Rayleigh quotient iteration is q-cubic with rate constant at worst 1. (Received February 24, 2004)