# Prescribing the behavior of early terminating GMRES and Arnoldi iterations 

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#### Abstract

We generalize and extend results of the series of papers by Greenbaum and Strakoš [IMA Vol. Math. Appl. v 60 (1994)], Greenbaum, Pták and Strakoš [SIMAX v 17 (1996)], Arioli, Pták and Strakoš [BIT v 38 (1998)] and by the authors [accepted in SIMAX (2012)]. They show how to construct matrices with right-hand sides generating a prescribed GMRES residual norm convergence curve as well as prescribed Ritz values in all iterations, including the eigenvalues, and give parametrizations of the entire class of matrices and right hand sides with these properties. These results assumed that the underlying Arnoldi orthogonalization processes are breakdown-free and hence considered non-derogatory matrices only. We extend the results with parametrizations of classes of general nonsingular matrices with right-hand sides allowing the early termination case and also give analogues for the early termination case of other results related to the theory developed in the papers mentioned above.


Keywords Arnoldi process • early termination • GMRES method • prescribed GMRES convergence • prescribed Ritz values • Arnoldi method

## 1 Introduction

We consider solving linear systems

$$
\begin{equation*}
A x=b, \tag{1}
\end{equation*}
$$

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where $A$ is a nonsingular matrix of order $n$ and $b$ a given nonzero $n$-dimensional vector with the GMRES algorithm; see [17]. Assuming that GMRES terminates at iteration $n$, the results of a series of papers by Arioli, Greenbaum, Pták and Strakoš [ $8,7,1$ ] show that for an arbitrary sequence of $n$ prescribed non-increasing residual norms there exists a class of matrices and right-hand sides that gives these residual norms. Moreover, the eigenvalues of those matrices can be chosen freely, showing that GMRES convergence for general matrices does not depend on the eigenvalues of $A$ alone. The last paper [1] of the series shows explicitly how to construct matrices and right-hand sides with prescribed residual norms and eigenvalues, see Theorem 2.1 and Corollary 2.4 in that paper.

The GMRES algorithm is based on the Arnoldi process that generates upper Hessenberg matrices whose eigenvalues are known as Ritz values. In the Arnoldi method (see e.g. $[2,15]$ ), these values are used as approximations of the eigenvalues of $A$. Based on the results of [1], the authors have shown in [5] that one can construct a class of matrices and right-hand sides with a prescribed residual norm convergence curve and prescribed Ritz values in every GMRES iteration, i.e. with in total $n(n+1) / 2$ prescribed Ritz values for the first until the $n$th iteration. This shows that there exists a class of matrices and right-hand sides for which the Ritz values generated in the iterations of the Arnoldi method (or, equivalently, of the GMRES method) can be arbitrary and fully independent of the spectrum. In addition, they need not have any influence on the $n$ residual norms generated in the GMRES method (except when they are zero; in that case GMRES stagnates).

For practical problems, in particular when $n$ is large, one rarely computes $n$ iterations of an Arnoldi or GMRES process. Often one will stop at a low iteration number with the value of the last subdiagonal entry of the Hessenberg matrix being below a small tolerance. Depending on the tolerance, this might be considered to correspond to early termination of the Arnoldi orthogonalization process in exact arithmetic. Some types of preconditioners, like constraint preconditioners, give preconditioned matrices with minimal polynomials of a low degree, so that in exact arithmetic termination takes places after a few iterations, see, e.g., [14, 9]. The aim of most restarted versions of the Arnoldi method, in particular with polynomial filters [18], is to construct restart cycles where the subdiagonal entries of the Hessenberg matrices converge to zero quickly, see, e.g., $[10,3]$. It is therefore important to extend the above mentioned results to the early termination case when GMRES or Arnoldi terminates before iteration $n$. The conclusion of the paper [1] already mentioned that it is desirable to formulate the parametrizations of matrices and righthand sides of that paper also for the early termination case. Some aspects of the early termination case related to the minimal polynomial are pointed out in the next to last section of that paper. Results for early termination were also described in the Ph.D. thesis of Liesen [11]; see also [12]. It follows easily from these publications, that if a convergence curve terminating before iteration $n$ is generated by GMRES, then it can also be generated with a matrix with a number of prescribed eigenvalues. However, the authors are not aware
of a complete parametrization of all matrices and right-hand sides giving a prescribed non-increasing GMRES convergence curve terminating before or at iteration $n$ and where the input matrix has prescribed eigenvalues. Not either are they aware of results on prescribing Ritz values for the early termination case. The corresponding parametrizations could be useful for theoretical investigations on convergence behavior of variants of the GMRES and Arnoldi methods. In this paper we will give these parametrizations and we also prove some additional properties for the case with early termination similar to those proven in [13] for the case with termination at iteration $n$.

The contents of the paper are as follows. Section 2 first gives a new parametrization of the class of matrices and right-hand sides with a prescribed convergence curve and prescribed Ritz values with termination at iteration $n$. This result, which is of interest on its own, is then used to handle the case of early termination. It also shows how to practically construct these matrices. Section 3 generalizes the parametrization given in [1] to the case of early termination and elaborates on the relation to the minimal polynomial of $A$ with respect to $b$. In Section 4 we prove some properties of the matrices involved in the parametrizations and give an expression for the GMRES iterates as well as the error vectors.

Throughout the paper we use the same notation as in [1] and [5] and $e_{i}$ denotes the $i$ th column of the identity matrix of appropriate dimension. The entry on position $i, j$ of a matrix $M$ is denoted as $m_{i, j}$. In this paper we assume exact arithmetic; hence, early termination corresponds to a zero GMRES or Arnoldi residual vector. With "the subdiagonal" and "subdiagonal entries" we will mean the (entries on the) first diagonal under the main diagonal.

## 2 Prescribed Ritz values and GMRES residual norms with early termination

The Arnoldi orthogonalization process applied to an input matrix $A \in \mathbb{C}^{n \times n}$ with an initial nonzero vector $b \in \mathbb{C}^{n}$ yields, if it does not terminate before the $n$th iteration, the so-called Arnoldi decomposition

$$
\begin{equation*}
A V=V H, \quad V e_{1}=b /\|b\|, \quad V^{*} V=I_{n} \tag{2}
\end{equation*}
$$

where $H \in \mathbb{C}^{n \times n}$ is an unreduced upper Hessenberg matrix containing the coefficients of the Arnoldi recursion and $V \in \mathbb{C}^{n \times n}$ is the unitary matrix whose columns are basis vectors of the $n$th $\operatorname{Krylov}$ subspace $\mathcal{K}_{n}(A, b)$ defined as $\mathcal{K}_{n}(A, b)=\operatorname{span}\left\{b, A b, \ldots, A^{n-1} b\right\}$. If the orthogonalization process does break down at an iteration number $k, k<n$, this means that $h_{k+1, k}=0$ and we obtain an Arnoldi decomposition which we will write as

$$
\begin{equation*}
A V_{n, k}=V_{n, k} H_{k}, \quad V_{n, k} e_{1}=b /\|b\|, \quad V_{n, k}^{*} V_{n, k}=I_{k}, \tag{3}
\end{equation*}
$$

where $V_{n, k} \in \mathbb{C}^{n \times k}$ and $H_{k} \in \mathbb{C}^{k \times k}$ is an unreduced upper Hessenberg matrix of order $k$.

Since GMRES residual norms are invariant under unitary transformation of the linear system, the convergence curve generated by $A$ and $b$ in (2) is identical with the convergence curve generated by $H=V^{*} A V$ and $\|b\| e_{1}=V^{*} b$. Similarly, the Ritz values in the Arnoldi method applied to $A$ and $b$ are the Ritz values obtained from $H$ and $e_{1}$. Thus essentially all information about Ritz values and residual norms is contained in $H$. Moreover, all information on the Ritz values and residual norms generated with termination at the $k$ th iteration must be contained in $H_{k}$. To characterize the Hessenberg matrices $H_{k}$ that generate prescribed GMRES residual norms and prescribed Ritz values with early termination at the $k$ th iteration, we therefore first formulate a characterization of the Hessenberg matrices $H$ with the prescribed values when the Arnoldi orthogonalization process does not break down. From this characterization, the early termination case will follow easily. The proof of the fact that the Hessenberg matrices in the introduced characterization generate the prescribed GMRES residual norms is new, but the proof of the fact that they generate the desired Ritz values is only a slight modification of the proof of [5, Proposition 2.1]. Nevertheless, we give this proof below for completeness. The next proposition can be seen as a complement of [5, Proposition 2.1].

Proposition 1 Let the set

$$
\begin{aligned}
\mathcal{R}=\{ & \rho_{1}^{(1)}, \\
& \left(\rho_{1}^{(2)}, \rho_{2}^{(2)}\right), \\
& \vdots \\
& \left(\rho_{1}^{(n-1)}, \ldots, \rho_{n-1}^{(n-1)}\right), \\
& \left.\left(\lambda_{1}, \ldots \ldots \ldots, \lambda_{n}\right)\right\}
\end{aligned}
$$

represent any choice of $n(n+1) / 2$ complex Ritz values. An unreduced upper Hessenberg matrix $H$ has the spectrum $\lambda_{1}, \ldots, \lambda_{n}$ and its $k$ th leading principal submatrix has eigenvalues $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$ for all $k=1, \ldots, n-1$ if and only if it has the form

$$
H=\left[\begin{array}{c}
g^{T}  \tag{4}\\
0 T
\end{array}\right]^{-1} C^{(n)}\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]
$$

where $C^{(n)}$ is the companion matrix of the polynomial with roots $\lambda_{1}, \ldots, \lambda_{n}$

$$
C^{(n)}=\left[\begin{array}{cc}
0 & -\alpha_{0} \\
I_{n-1} & \vdots \\
& -\alpha_{n-1}
\end{array}\right], \quad \prod_{k=1}^{n}\left(\lambda-\lambda_{j}\right)=\lambda^{n}+\sum_{k=0}^{n-1} \alpha_{k} \lambda^{k}
$$

the first entry $g_{1}$ of the vector $g$ is nonzero and $T$ is nonsingular upper triangular of order $n-1$ such that if

$$
q_{k}(\lambda)=\left[1, \lambda, \ldots, \lambda^{k}\right]\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right] e_{k+1}
$$

then $q_{k}(\lambda)$ is a polynomial with roots $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$ for $k=1, \ldots, n-1$.

Proof. Clearly, $H$ in (4) is unreduced upper Hessenberg and its spectrum is $\lambda_{1}, \ldots, \lambda_{n}$ by the definition of $C^{(n)}$. We will show that the spectrum of the $k \times k$ leading principal submatrix of $H$ is $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$. Let $U$ be the nonsingular upper triangular matrix

$$
\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]
$$

and let $U_{k}$ denote the $k \times k$ leading principal submatrix of $U$. Also, for $j>k$, let $\tilde{u}_{j}$ denote the vector of the first $k$ entries of the $j$ th column of $U^{-1}$. The spectrum of the $k \times k$ leading principal submatrix of $H$ is the spectrum of

$$
\left[I_{k}, 0\right] U^{-1} C^{(n)} U\left[\begin{array}{c}
I_{k} \\
0
\end{array}\right]=\left[\begin{array}{llll}
U_{k}^{-1} & \tilde{u}_{k+1} & \ldots & \tilde{u}_{n}
\end{array}\right]\left[\begin{array}{c}
0 \\
U_{k} \\
0 \\
\vdots
\end{array}\right]=\left[\begin{array}{ll}
U_{k}^{-1} & \tilde{u}_{k+1}
\end{array}\right]\left[\begin{array}{c}
0 \\
U_{k}
\end{array}\right] .
$$

It is also the spectrum of the matrix

$$
U_{k}\left[\begin{array}{ll}
U_{k}^{-1} & \tilde{u}_{k+1}
\end{array}\right]\left[\begin{array}{c}
0 \\
U_{k}
\end{array}\right] U_{k}^{-1}=\left[\begin{array}{ll}
I_{k} & U_{k} \tilde{u}_{k+1}
\end{array}\right]\left[\begin{array}{c}
0 \\
I_{k}
\end{array}\right]
$$

which is a companion matrix with last column $U_{k} \tilde{u}_{k+1}$. From

$$
\begin{aligned}
e_{k+1} & =U_{k+1} U_{k+1}^{-1} e_{k+1}=\left[\begin{array}{cc}
g_{k+1} \\
U_{k} & t_{1, k} \\
& \vdots \\
0 & t_{k, k}
\end{array}\right]\left[\begin{array}{cc}
U_{k}^{-1} & \tilde{u}_{k+1} \\
0 & 1 / t_{k, k}
\end{array}\right] e_{k+1} \\
& =\left[\begin{array}{c}
\left.U_{k} \tilde{u}_{k+1}+\left[\begin{array}{c}
g_{k+1} / t_{k, k} \\
t_{1, k} / t_{k, k} \\
\vdots \\
t_{k-1, k} / t_{k, k}
\end{array}\right]\right] \\
1
\end{array}\right]
\end{aligned}
$$

we obtain that the entries of $U_{k} \tilde{u}_{k+1}$ are the coefficients corresponding to $\lambda^{0}$ till $\lambda^{k-1}$ of the monic polynomial with roots $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$. If conversely, $H$ is unreduced Hessenberg with the given spectrum and Ritz values, then it can always be decomposed in the form (4) by subsequently equating the columns of the equation

$$
H U^{-1}=U^{-1} C^{(n)}
$$

with the first column of $U^{-1}$ being

$$
U^{-1} e_{1}=\frac{1}{g_{1}} e_{1}
$$

for some nonzero number $g_{1}$. Then the claim follows with the first part of the proof.

Assume we have given a vector $g$ in (4) with first entry nonzero. According to the previous proposition, if the $(k+1)$ st entry of $g$ is nonzero, we can always define the $k$ th column of $T$ such that $H$ has prescribed nonzero Ritz values $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$. If the $(k+1)$ st entry of $g$ is zero, we can define the $k$ th column of $T$ such that $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$ takes arbitrary values except for at least one zero value. In the next theorem we show that $g$ can be chosen such that it forces any prescribed GMRES residual norms when GMRES is applied to $H$ with right hand side $\|b\| e_{1}$. This immediately gives a parametrization of the class of matrices and right-hand sides such that GMRES generates residual norms and prescribed Ritz values in all iterations. The only restriction is that a zero Ritz value in some iteration implies a singular Hessenberg matrix and corresponds to stagnation in the parallel GMRES process, see e.g. $[4,6]$.

Theorem 1 Consider a set of tuples of complex numbers

$$
\begin{aligned}
\mathcal{R}=\{ & \rho_{1}^{(1)}, \\
& \left(\rho_{1}^{(2)}, \rho_{2}^{(2)}\right) \\
& \vdots \\
& \left(\rho_{1}^{(n-1)}, \ldots, \rho_{n-1}^{(n-1)}\right) \\
& \left.\left(\lambda_{1}, \ldots \ldots \ldots, \lambda_{n}\right)\right\},
\end{aligned}
$$

such that $\left(\lambda_{1}, \ldots, \lambda_{n}\right)$ contains no zero number and $n$ positive numbers

$$
f(0) \geq f(1) \geq \cdots \geq f(n-1)>0
$$

such that $f(k-1)=f(k)$ if and only if the $k$-tuple $\left(\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}\right)$ contains $a$ zero number. If $A$ is a matrix of order $n$ and $b$ a nonzero $n$-dimensional vector, then the following assertions are equivalent:

1. The GMRES method applied to $A$ and right-hand side $b$ with zero initial guess yields residuals $r^{(k)}, k=0, \ldots, n-1$ such that

$$
\left\|r^{(k)}\right\|=f(k), \quad k=0, \ldots, n-1,
$$

A has eigenvalues $\lambda_{1}, \ldots, \lambda_{n}$ and $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$ are the eigenvalues of the $k$ th leading principal submatrix of the generated Hessenberg matrix for all $k=1, \ldots, n-1$.
2. The matrix $A$ and the right-hand side $b$ are of the form

$$
A=V\left[\begin{array}{c}
g^{T}  \tag{5}\\
0 T
\end{array}\right]^{-1} C^{(n)}\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right] V^{*}, \quad b=f(0) V e_{1}
$$

where $V$ is any unitary matrix, $C^{(n)}$ is the companion matrix of the polynomial with roots $\lambda_{1}, \ldots, \lambda_{n}$, the real vector $g$ has the entries

$$
g_{1}=\frac{1}{f(0)}, \quad g_{k}=\frac{\sqrt{f(k-2)^{2}-f(k-1)^{2}}}{f(k-2) f(k-1)}, \quad k=2, \ldots, n
$$

and $T$ is nonsingular upper triangular of order $n-1$ such, that if

$$
q_{k}(\lambda)=\left[1, \lambda, \ldots, \lambda^{k}\right]\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right] e_{k+1}
$$

then $q_{k}(\lambda)$ is a polynomial with roots $\rho_{1}^{(k)}, \ldots, \rho_{k}^{(k)}$ for $k=1, \ldots, n-1$.

Proof. We have to show two claims, namely that we have the parametrization (5) if and only if we have the prescribed Ritz values (including the prescribed spectrum) of the first assertion and if and only if we have the prescribed GMRES residual norms of the first assertion. The first claim follows from Proposition 1: If we have the prescribed Ritz values (including the prescribed spectrum) of the first assertion, the Hessenberg matrix generated by GMRES applied to $A$ and $b$ must have the form

$$
\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]^{-1} C^{(n)}\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]
$$

and, conversely, the Hessenberg matrix generated by $A$ and $b$ given in (5) has exactly this form.

Let us consider the second claim on GMRES residual norms. We will use the following equivalence. Let $\hat{H}$ be the Hessenberg matrix obtained from an Arnoldi process. Then if a QR decomposition $\hat{H}=Q R$ of $\hat{H}$ is computed with Givens rotations that zero out the subsequent subdiagonal entries of $\hat{H}$, the absolute values of the individual rotation parameters define the GMRES residual norms and vice versa. More precisely, if the $k$ th subdiagonal entry was eliminated with Givens cosine $c_{k}$ and sine $s_{k}$, then

$$
\begin{equation*}
\left\|r^{(k)}\right\|=\|b\| \prod_{j=1}^{k}\left|s_{j}\right|=f(0) \prod_{j=1}^{k}\left|s_{j}\right|, \tag{6}
\end{equation*}
$$

and vice versa, see, e.g., [16, Section 6.5.5, p. 166].
First we prove the implication $2 \rightarrow 1$. If the Arnoldi process generates the decomposition $A V=V H$ with

$$
H=\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]^{-1} C^{(n)}\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]
$$

this means that the $k$ th Krylov residual subspace $A \mathcal{K}_{k}(A, b)$ is spanned by the vectors $V H e_{1}, \ldots, V H e_{k}$ for all $k \leq n$. The same subspace is spanned by the vectors $V H \hat{R} e_{1}, \ldots, V H \hat{R} e_{k}$ for any nonsingular upper triangular matrix $\hat{R}$ of size $n$. Consequently, the GMRES residual norms obtained with the Arnoldi decomposition $A V=V H$ are identical with those obtained when the decomposition is $A V=V H \hat{R}$. Now consider

$$
\hat{R} \equiv\left[\begin{array}{c}
g^{T}  \tag{7}\\
0
\end{array}\right]^{-1}\left(C^{(n)}\right)^{-1}\left[\begin{array}{cc}
g_{1} & 0 \\
0 & T
\end{array}\right] C^{(n)}
$$

It can easily be checked that this matrix is nonsingular upper triangular. Therefore we can also analyze the residual norms obtained when the generated upper Hessenberg matrix is

$$
\hat{H} \equiv H \hat{R}=\left[\begin{array}{cc}
1 & -\hat{g}^{T} / g_{1} \\
0 & I
\end{array}\right] C^{(n)}
$$

where $\hat{g}=\left[g_{2}, \ldots, g_{n}\right]^{T}$. We do this by investigating the Givens rotations used for a QR decomposition of $\hat{H}$. Let us zero out the first subdiagonal entry of the upper Hessenberg matrix $\hat{H}$. With $\hat{h}_{1,1}=-g_{2} / g_{1}$ and $\hat{h}_{2,1}=1$ we obtain the Givens cosine and sine satisfying

$$
\left|c_{1}\right|=\frac{\left|g_{2} / g_{1}\right|}{\sqrt{1+\left(g_{2} / g_{1}\right)^{2}}}, \quad\left|s_{1}\right|=\frac{1}{\sqrt{1+\left(g_{2} / g_{1}\right)^{2}}}
$$

Thus

$$
\left|s_{1}\right|=\frac{1}{\sqrt{1+\frac{f(0)^{2}-f(1)^{2}}{f(1)^{2}}}}=\frac{f(1)}{f(0)}
$$

and with (6) we have $\left\|r^{(1)}\right\|=f(1)$ as desired. Now assume $\left|s_{j}\right|=\frac{f(j)}{f(j-1)}$ for $j=1, \ldots, k$. Then the application of all previous $k$ Givens rotations to the $(k+1)$ st column of $\hat{H}$, that is to the vector $\left[-g_{k+2} / g_{1}, 0, \ldots, 0,1,0, \ldots, 0\right]^{T}$, yields a vector whose $(k+1)$ st entry is $-\prod_{j=1}^{k}\left(-s_{j}\right) g_{k+2} / g_{1}$ and its $(k+2)$ nd entry is 1 . Then we obtain the Givens cosine and sine

$$
\left|c_{k+1}\right|=\frac{\prod_{j=1}^{k}\left|s_{j}\right| g_{k+2} / g_{1}}{\sqrt{1+\prod_{j=1}^{k}\left|s_{j}\right|^{2}\left(g_{k+2} / g_{1}\right)^{2}}}, \quad\left|s_{k+1}\right|=\frac{1}{\sqrt{1+\prod_{j=1}^{k}\left|s_{j}\right|^{2}\left(g_{k+2} / g_{1}\right)^{2}}}
$$

Thus

$$
\begin{aligned}
\left|s_{k+1}\right| & =\left(1+\left(g_{k+2} / g_{1}\right)^{2} \prod_{j=1}^{k}\left|s_{j}\right|^{2}\right)^{-\frac{1}{2}}=\left(1+g_{k+2}^{2} f(k)^{2}\right)^{-\frac{1}{2}} \\
& =\left(1+\frac{f(k)^{2}-f(k+1)^{2}}{f(k+1)^{2}}\right)^{-\frac{1}{2}}=\frac{f(k+1)}{f(k)}
\end{aligned}
$$

and with (6) we have $\left\|r^{(k+1)}\right\|=f(k+1)$ as desired.
Now consider the implication $1 \rightarrow 2$. Let the Arnoldi decomposition generated with $A$ and $b$ be denoted

$$
A \hat{V}=\hat{V} H
$$

Then the Hessenberg matrix $H$ can always be decomposed in the form (4) by subsequently equating the columns of the equation

$$
H U^{-1}=U^{-1} C^{(n)}
$$

with the first column of $U^{-1}$ being

$$
U^{-1} e_{1}=f(0) e_{1}
$$

and by using the partitioning

$$
U=\left[\begin{array}{c}
g^{T} \\
0 T
\end{array}\right]
$$

of the resulting upper triangular matrix $U$. As seen in the implication $2 \rightarrow 1$, the Hessenberg matrix

$$
\hat{H} \equiv H \hat{R}=\left[\begin{array}{cc}
1 & -\hat{g}^{T} / g_{1} \\
0 & I
\end{array}\right] C^{(n)}
$$

where $\hat{R}$ is as defined in (7), $\hat{g}=\left[g_{2}, \ldots, g_{n}\right]^{T}$ and $g_{1}=1 / f(0)$, generates the same prescribed residual norms. They imply that the Givens rotations to zero out the subdiagonal of $\hat{H}$ satisfy

$$
f(0) \prod_{j=1}^{k}\left|s_{j}\right|=f(k), \quad k=1, \ldots, n-1
$$

see (6). Using the same argument as in the implication $2 \rightarrow 1$, we obtain that

$$
g_{1}=\frac{1}{f(0)}, \quad\left|g_{k}\right|^{2}=\frac{f(k-2)^{2}-f(k-1)^{2}}{f(k-2)^{2} f(k-1)^{2}}, \quad k=2, \ldots, n
$$

If $D$ is a unit diagonal matrix such that all entries of the vector $g^{T} D$ are positive real, then we can write $A$ as

$$
A=(\hat{V} D) D^{*} H D(\hat{V} D)^{*}
$$

and with $V \equiv \hat{V} D$ we obtain the claim.
With Theorem 1 we have a new and rather simple description of the class of matrices and right hand sides we wish to characterize. The prescribed Ritz values and residual norms are easily recognized in this parametrization. We remark that the parametrization given in [5, Corollary 3.7] describes the Hessenberg matrices with the same prescribed values in a different manner and could have been used as well. However, it does not clearly give the relation to the prescribed GMRES convergence curve. Yet another parametrization for the same prescribed values is given by [5, Theorem 3.6]. In this theorem, it is the prescribed Ritz values that are not easily recognized from the parametrization.

The latter theorem is formulated with the help of an orthogonal basis for the Krylov residual space $A \mathcal{K}_{n}(A, b)$. In contrast, Theorem 1 and [5, Corollary 3.7] express the freedom in prescribing $n$ GMRES residual norms and the Ritz values of all $n$ iterations with a unitary matrix $V$ which represents an orthogonal basis for the Krylov space $\mathcal{K}_{n}(A, b)$ itself. They are therefore directly
linked with the standard implementations of GMRES and Arnoldi which build up orthogonal bases for $\mathcal{K}_{k}(A, b), k=1,2 \ldots$.

Theorem 1 gives in particular the upper Hessenberg matrix $H$ generated in the Arnoldi orthogonalization process and this is what we need for a generalization to the early termination case. Namely, it suffices to consider the first $k$ columns of $H$ to prescribe the behavior with termination at iteration number $k$. The remaining columns are fully discarded, see (3), and can be chosen arbitrarily. This observation results in the next corollary.

Corollary 1 Consider a set of tuples of complex numbers

$$
\begin{aligned}
\mathcal{R}=\{ & \rho_{1}^{(1)}, \\
& \left(\rho_{1}^{(2)}, \rho_{2}^{(2)}\right) \\
& \vdots \\
& \left(\rho_{1}^{(k-1)}, \ldots, \rho_{k-1}^{(k-1)}\right) \\
& \left.\left(\lambda_{1}, \ldots \ldots \ldots, \lambda_{k}\right)\right\}
\end{aligned}
$$

such that $\left(\lambda_{1}, \ldots, \lambda_{k}\right)$ contains no zero number and $k$ positive numbers

$$
f(0) \geq f(1) \geq \cdots \geq f(k-1)>0
$$

such that $f(j-1)=f(j)$ if and only if the $j$-tuple $\left(\rho_{1}^{(j)}, \ldots, \rho_{j}^{(j)}\right)$ contains a zero number. If $A$ is a matrix of order $n \geq k$ and $b$ a nonzero $n$-dimensional vector, then the following assertions are equivalent:

1. The GMRES method applied to $A$ and right-hand side $b$ with zero initial guess yields residuals $r^{(j)}$ such, that

$$
\left\|r^{(j)}\right\|=f(j), \quad j=0, \ldots, k-1, \quad\left\|r^{(j)}\right\|=0, \quad j=k, \ldots, n
$$

the spectrum of $A$ contains the eigenvalues $\lambda_{1}, \ldots, \lambda_{k}$ and $\rho_{1}^{(j)}, \ldots, \rho_{j}^{(j)}$ are the eigenvalues of the $j$ th leading principal submatrix of the generated Hessenberg matrix for all $j=1, \ldots, k-1$.
2. The matrix $A$ and the right-hand side $b$ are of the form

$$
A=V\left[\begin{array}{cc}
H_{k} & B  \tag{8}\\
0 & D
\end{array}\right] V^{*}, \quad b=f(0) V e_{1},
$$

where $V$ is any unitary matrix and $B \in \mathbb{C}^{k \times(n-k)}, D \in \mathbb{C}^{(n-k) \times(n-k)}$ are submatrices with arbitrary entries. The unreduced upper Hessenberg matrix $H_{k}$ has the form

$$
H_{k}=\left[\begin{array}{c}
\tilde{g}^{T} \\
0 \\
T_{k-1}
\end{array}\right]^{-1} C^{(k)}\left[\begin{array}{c}
\tilde{g}^{T} \\
0 \\
T_{k-1}
\end{array}\right]
$$

with $C^{(k)}$ being the companion matrix of the polynomial with roots $\lambda_{1}, \ldots, \lambda_{k}$, with the $k$-dimensional real vector $\tilde{g}$ being defined as

$$
\tilde{g}_{1}=\frac{1}{f(0)}, \quad \tilde{g}_{j}=\frac{\sqrt{f(j-2)^{2}-f(j-1)^{2}}}{f(j-2) f(j-1)}, \quad j=2, \ldots, k
$$

and with a nonsingular upper triangular matrix $T_{k-1}$ of order $k-1$ such, that if

$$
q_{j}(\lambda)=\left[1, \lambda, \ldots, \lambda^{j}\right]\left[\begin{array}{c}
\tilde{g}^{T} \\
0 \\
T_{k-1}
\end{array}\right] e_{j+1}
$$

then $q_{j}(\lambda)$ is a polynomial with roots $\rho_{1}^{(j)}, \ldots, \rho_{j}^{(j)}$ for $j=1, \ldots, k-1$.

Corollary 1 gives a complete parametrization of the matrices with right hand sides generating a prescribed GMRES residual norm history with prescribed Ritz values and allowing the early termination case. Of course, it holds for $k=n$, too. Note that with $k<n$ the system matrix $A$ in (8) is allowed to be singular, because $B, D$ are fully arbitrary. For example, $B$ and $D$ can both be zero matrices. For GMRES terminating at iteration $k<n$, the corollary prescribes not all but only $k$ eigenvalues of $A$. The remaining eigenvalues can be prescribed additionally by choosing the spectrum of $D$ accordingly.

## 3 Early termination and the parametrization of [1]

In this section we address the parametrization formulated in [1]. The authors were concerned with prescribing GMRES residual norms and eigenvalues only, not Ritz values. The central question is how the following parametrization, which is the main result of [1], can be extended to the early termination case.

Theorem 2 (see [1]) Assume we are given $n$ nonnegative numbers

$$
f(0) \geq f(1) \geq \cdots \geq f(n-1)>0
$$

and $n$ complex numbers $\lambda_{1}, \ldots, \lambda_{n}$ all different from 0 . If $A$ is a matrix of order $n$ and $b$ a nonzero $n$-dimensional vector, then the following assertions are equivalent:

1. The spectrum of $A$ is $\left\{\lambda_{1}, \ldots, \lambda_{n}\right\}$ and GMRES applied to $A$ and $b$ with zero initial guess yields residuals $r_{k}, k=0, \ldots, n-1$ such that

$$
\left\|r_{k}\right\|=f(k), \quad k=0, \ldots, n-1
$$

2. The matrix $A$ is of the form

$$
A=W Y C^{(n)} Y^{-1} W^{*}
$$

and $b=W h$, where $W$ is any unitary matrix, the matrix $Y$ is given by

$$
Y=\left[\begin{array}{c}
R  \tag{9}\\
h \\
0
\end{array}\right]
$$

$R$ being any nonsingular upper triangular matrix of order $n-1, h$ a vector describing the convergence curve such that
$h=\left[\eta_{1}, \ldots, \eta_{n}\right]^{T}, \quad \eta_{k}=\left(f(k-1)^{2}-f(k)^{2}\right)^{1 / 2}, \quad k<n, \quad \eta_{n}=f(n-1)$,
and $C^{(n)}$ is the companion matrix corresponding to the polynomial $q(\lambda)=$ $\prod_{j=1}^{n}\left(\lambda-\lambda_{j}\right)$.

One of the main ingredients of the proof in [1] for this theorem is a matrix equality related to the characteristic polynomial for $A$. If we define $K \equiv\left[b, A b, \ldots, A^{n-1} b\right]$, then we have the equality

$$
\begin{equation*}
A K=K C^{(n)} \tag{11}
\end{equation*}
$$

for the companion matrix $C^{(n)}$ corresponding to the characteristic polynomial $q(\lambda)=\prod_{j=1}^{n}\left(\lambda-\lambda_{j}\right)$ of $A$. This is because of $q(A)=0$, which follows from the Cayley-Hamilton theorem. The proof in [1] essentially uses (11) in combination with the relation $K=W Y$, which can be substituted in (11) to give the expression $A=W Y C^{(n)} Y^{-1} W^{*}$ in the second assertion.

In this section we will try to extend Theorem 2 to the early termination case with a proof based on the same type of argumentation. The relation (11) will still hold due to the Cayley-Hamilton theorem, but it will involve rank deficient matrices $K$. It is then not clear whether an expression similar to $A=$ $W Y C^{(n)} Y^{-1} W^{*}$ can be derived. The rank deficiency might be eliminated by considering the minimal polynomial of $A$ (which is equal to the characteristic polynomial when there is no early termination). If it is of degree $\ell, \ell<n$, we have

$$
\begin{equation*}
A K_{n, \ell}=K_{n, \ell} C^{(\ell)} \tag{12}
\end{equation*}
$$

where $K_{n, \ell} \equiv\left[b, A b, \ldots, A^{\ell-1} b\right]$ and $C^{(\ell)}$ is the companion matrix for the minimal polynomial of $A$. In [1, Section 3] it was recalled that there always exists a right hand side $b$ such that GMRES terminates at iteration number $\ell$ and properties of the components of $b$ in the Jordan canonical vector basis of $A$ were investigated. This led to a characterization of right hand sides giving Krylov subspaces whose dimension corresponds exactly to the degree of the minimal polynomial of $A$ (called Krylov sequences of maximal length).

Of course, a complete generalization of Theorem 2 to the early termination case cannot exclude the situation where Krylov sequences do not reach maximal length. It is necessary to consider the minimal polynomial of $A$ with
respect to $b$, i.e. the polynomial $p$ of minimum degree for which $p(A) b=0$. GMRES terminates at iteration $k<n$ if and only if the minimal polynomial of $A$ with respect to $b$ has degree $k$. Then we can write

$$
\begin{equation*}
A K_{n, k}=K_{n, k} C_{p}^{(k)}, \tag{13}
\end{equation*}
$$

where $C_{p}^{(k)}$ is the companion matrix for the minimal polynomial $p(\lambda)$ of $A$ with respect to $b$. For our generalization we will use this type of matrix equality. Note that Corollary 1 of the previous section reveals the minimal polynomial of $A$ with respect to $b$ in the early termination case; it is the polynomial with roots $\lambda_{1}, \ldots, \lambda_{k}$ which takes the value one at the origin.

In the following theorem we give a direct, brute force generalization of Theorem 2 to the early termination case using an argumentation technique similar to that in the proof of [1, Theorem 2.1 and Proposition 2.4] and based on (13). It may look rather technical and lengthy, but we have chosen this formulation to emphasize all the instances where Theorem 2 is modified and to reveal the different phases leading to a new generalized parametrization. More precisely, we give three equivalent characterizations of early terminating linear systems with prescribed residual norms and spectrum. The first shows the relation with the minimal polynomial $q$ of $A$. Thus if we prescribe termination at the iteration number corresponding to the degree of $q$, we obtain a Krylov sequence of maximal length. The second uses the minimal polynomial of $A$ with respect to $b$, i.e. it uses (13). But as for the first characterization, this does not describe how to construct the matrices $A$ generating a prescribed convergence curve terminating at the $k$ th iteration. It only gives a condition that such a matrix $A$ must satisfy. The last characterization also shows how to construct $A$. The theorem is formulated in such a way that it enables to prescribe all the distinct eigenvalues of the system matrix.

Theorem 3 Assume we are given $k$ positive numbers

$$
f(0) \geq f(1) \geq \cdots \geq f(k-1)>0
$$

and $m$ distinct complex numbers $\lambda_{1}, \ldots, \lambda_{m}$, all different from 0 . The following assertions are equivalent for a matrix $A$ of order $n$ having $m$ distinct eigenvalues and $n \geq k, n \geq m$ :

1. $\lambda_{1}, \ldots, \lambda_{m}$ are the eigenvalues of $A$ and GMRES applied to $A$ and $b$ with a zero initial guess yields residuals $r_{j}, j=0, \ldots, n$ such that

$$
\left\|r_{j}\right\|=f(j), \quad j=0, \ldots, k-1, \quad\left\|r_{j}\right\|=0, \quad j=k, \ldots, n
$$

2. The vector $b$ is of the form $b=W_{n, k} h_{k}$ where $W_{n, k} \in \mathbb{C}^{n \times k}$ has orthonormal columns and the real vector $h_{k}=\left[\eta_{1}, \ldots, \eta_{k}\right]^{T}$ has the entries

$$
\begin{equation*}
\eta_{j}=\left(f(j-1)^{2}-f(j)^{2}\right)^{1 / 2}, \quad 1 \leq j<k, \quad \eta_{k}=f(k-1) \tag{14}
\end{equation*}
$$

The matrix A satisfies the equation

$$
\begin{equation*}
A W_{n, k} Y_{k, \ell}=W_{n, k} Y_{k, \ell} C^{(\ell)} \tag{15}
\end{equation*}
$$

where $C^{(\ell)} \in \mathbb{C}^{\ell \times \ell}$ is the companion matrix corresponding to a polynomial

$$
q(\lambda)=\Pi_{j=1}^{m}\left(\lambda-\lambda_{j}\right)^{\ell_{j}}
$$

with integers $\ell_{j}>0$ such that $\sum_{j=1}^{m} \ell_{j}=\ell \geq k$. The matrix $Y_{k, \ell} \in \mathbb{C}^{k \times \ell}$ is given by

$$
Y_{k, \ell}=\left[\begin{array}{ccc}
\eta_{1} & & \\
\vdots & R_{k-1} & \hat{R} \\
\eta_{k} & 0 & 0
\end{array}\right],
$$

with $R_{k-1}$ being a nonsingular upper triangular matrix of order $k-1$ and $\hat{R} \in \mathbb{C}^{k \times(\ell-k)}$ being the matrix whose columns are given recursively through the relations

$$
\hat{R} e_{i}=Y_{k, \ell}\left[e_{i} \ldots e_{i+k-1}\right]\left[\begin{array}{c}
-\beta_{0}  \tag{16}\\
\vdots \\
-\beta_{k-1}
\end{array}\right], \quad i=1, \ldots, \ell-k,
$$

for coefficients $\beta_{0}, \ldots, \beta_{k-1}$ of a polynomial $p(\lambda)$ of degree $k$ of the form

$$
\begin{equation*}
p(\lambda)=\Pi_{j=1}^{m}\left(\lambda-\lambda_{j}\right)^{\tilde{\ell}_{j}}=\lambda^{k}+\sum_{j=0}^{k-1} \beta_{j} \lambda^{j} \tag{17}
\end{equation*}
$$

with $0 \leq \tilde{\ell}_{j} \leq \ell_{j}$.
3. The vector $b$ is of the form $b=W_{n, k} h_{k}$ with the same notation as in the previous assertion. The matrix $A$ has the eigenvalues $\lambda_{1}, \ldots, \lambda_{m}$ and satisfies the equation

$$
\begin{equation*}
A W_{n, k} Y_{k}=W_{n, k} Y_{k} C_{p}^{(k)} \tag{18}
\end{equation*}
$$

where $Y_{k}$ is the principal submatrix of order $k$ of $Y_{k, \ell}$, that is

$$
Y_{k}=\left[\begin{array}{c}
R_{k-1} \\
h_{k}
\end{array}\right]
$$

and $C_{p}^{(k)}$ is the companion matrix for the polynomial $p(\lambda)$ from (17),

$$
C_{p}^{(k)}=\left[\begin{array}{cc}
0 & -\beta_{0}  \tag{19}\\
I_{k-1} & \vdots \\
& -\beta_{k-1}
\end{array}\right] .
$$

4. The vector $b$ is of the form $b=W_{n, k} h_{k}$ with the same notation as in the previous assertion. The matrix $A$ is of the form

$$
A=W\left[\begin{array}{cc}
Y_{k} C_{p}^{(k)} Y_{k}^{-1} & H_{1,2}  \tag{20}\\
0 & H_{2,2}
\end{array}\right] W^{*}
$$

where $W$ is unitary and its first $k$ columns are $W_{n, k}, C_{p}^{(k)}$ is the companion matrix for the polynomial $p(\lambda)$ from (17) (see also (19)), $Y_{k}$ is the principal submatrix

$$
Y_{k}=\left[\begin{array}{c}
R_{k-1} \\
h_{k} \\
0
\end{array}\right]
$$

of order $k$ of $Y_{k, \ell}$ and the union of the spectra of $C_{p}^{(k)}$ and $H_{2,2}$ is $\left\{\lambda_{1}, \ldots, \lambda_{m}\right\}$.

Proof. Let us first prove that $1 \rightarrow 2$. Let $q(\lambda)$ be the minimal polynomial of $A, q(\lambda)=\Pi_{j=1}^{m}\left(\lambda-\lambda_{j}\right)^{\ell_{j}}$ with integers $\ell_{j}>0$ such that $\sum_{j=1}^{m} \ell_{j}=\ell \geq k$, let

$$
z=\left[\zeta_{1}, \ldots, \zeta_{\ell}\right]^{T}, \quad \text { where } \quad \frac{q(\lambda)}{(-1)^{\ell} \prod_{j=1}^{m} \lambda_{j}^{\ell_{j}}}=1-\left(\zeta_{1} \lambda+\ldots+\zeta_{\ell} \lambda^{\ell}\right)
$$

and define $K_{n, \ell} \equiv\left[b, A b, \ldots, A^{\ell-1} b\right]$ and $B_{n, \ell}=\left[A b, A^{2} b, \ldots, A^{\ell} b\right]$. From $q(A)=0$ and $q(A) b=0$ we get

$$
\begin{equation*}
A K_{n, \ell}=K_{n, \ell} C^{(\ell)}, \quad A B_{n, \ell}=B_{n, \ell} C^{(\ell)}, \quad b=B_{n, \ell} z \tag{21}
\end{equation*}
$$

Consider a QR decomposition of $B_{n, \ell}, B_{n, \ell}=\tilde{W} \tilde{R}_{n, \ell}$ with $\tilde{W} \in \mathbb{C}^{n \times n}$ unitary and $\tilde{R}_{n, \ell} \in \mathbb{C}^{n \times \ell}$ upper triangular. Because GMRES terminates at the $k$ th iteration, $A^{k+i} b$ is linearly dependent on $A b, \ldots, A^{k} b$ for all $i>0$ and the rows $k+1$ until $n$ of $\tilde{R}_{n, \ell}$ must be zero. The prescribed residual norms imply that

$$
b=\tilde{W} \Gamma h, \quad h=\binom{h_{k}}{0}
$$

where $\Gamma$ is a diagonal unitary matrix and $h_{k}$ is defined by (14), see [7, p. 466]. Define $W \equiv \tilde{W} \Gamma$ and $R_{n, \ell} \equiv \Gamma^{*} \tilde{R}_{n, \ell}$. Then $b=W h$ as desired. Furthermore we have

$$
\begin{equation*}
W R_{n, \ell} z=B_{n, \ell} z=b=W h, \quad \text { i.e. } \quad R_{n, \ell} z=h . \tag{22}
\end{equation*}
$$

Then from (21) we have $B_{n, \ell}=A K_{n, \ell}=K_{n, \ell} C^{(\ell)}$, i.e. $K_{n, \ell}=B_{n, \ell}\left[C^{(\ell)}\right]^{-1}$. With $B_{n, \ell}=W R_{n, \ell}$ it follows that $K_{n, \ell}=W R_{n, \ell}\left[C^{(\ell)}\right]^{-1}$ and with (21) that

$$
A W R_{n, \ell}\left[C^{(\ell)}\right]^{-1}=\left(W R_{n, \ell}\left[C^{(\ell)}\right]^{-1}\right) C^{(\ell)}
$$

Define the matrix $Y_{n, \ell} \in \mathbb{C}^{n \times \ell}$ as $Y_{n, \ell} \equiv R_{n, \ell}\left[C^{(\ell)}\right]^{-1}$ and note that $\left[C^{(\ell)}\right]^{-1}=$ $\left[\begin{array}{c}I_{\ell-1} \\ 0\end{array}\right]$. Because $R_{n, \ell} z=h$, we have $Y_{n, \ell}=\left[h, R_{n, \ell} e_{1}, \ldots, R_{n, \ell} e_{\ell-1}\right]$. However, the rows $k+1$ to $n$ of $Y_{n, \ell}$ must be zero (so are the corresponding rows
of $R_{n, \ell}$ ) and thus $Y_{n, \ell}$ has the form

$$
Y_{n, \ell}=\left[\begin{array}{ccc}
\eta_{1} & & \\
\vdots & R_{k-1} & \hat{R} \\
\eta_{k} & 0 & 0 \\
0 & 0 & 0
\end{array}\right]
$$

where $R_{k-1}$ denotes the leading principal submatrix of order $k-1$ of $R_{n, \ell}$ and $\hat{R} \in \mathbb{C}^{k \times(\ell-k)}$ the remaining nonzero part of $R_{n, \ell}$. Denoting the first $k$ columns of $W$ by $W_{n, k}$ and the first $k$ rows of $Y_{n, \ell}$ by $Y_{k, \ell}$, we have $W_{n, k} Y_{k, \ell}=W Y_{n, \ell}$. Then we obtain equation (15) from

$$
\begin{aligned}
A W_{n, k} Y_{k, \ell} & =A W Y_{n, \ell}=A W R_{n, \ell}\left[C^{(\ell)}\right]^{-1}=\left(W R_{n, \ell}\left[C^{(\ell)}\right]^{-1}\right) C^{(\ell)} \\
& =W Y_{n, \ell} C^{(\ell)}=W_{n, k} Y_{k, \ell} C^{(\ell)} .
\end{aligned}
$$

Finally, because GMRES terminates at the $k$ th iteration, the minimal polynomial of $A$ with respect to $b$ is a polynomial $p(\lambda)$ of degree $k$ with $p(A) b=$ 0 which is a divisor of $q(\lambda)$. If we write $p(\lambda)$ as $p(\lambda)=\lambda^{k}+\sum_{j=0}^{k-1} \beta_{j} \lambda^{j}$ and since $h_{k}$ denotes the first $k$ entries of $h$, then with $\left[b, A b, \ldots, A^{k-1} b\right]=$ $W_{n, k}\left[\begin{array}{c}R_{k-1} \\ h_{k}\end{array}\right]$ we have

$$
\begin{aligned}
A^{k} b & =-\sum_{j=0}^{k-1} \beta_{j} A^{j} b=W_{n, k}\left[\begin{array}{c}
R_{k-1} \\
h_{k} \\
0
\end{array}\right]\left[\begin{array}{c}
-\beta_{0} \\
\vdots \\
-\beta_{k-1}
\end{array}\right] \\
& =W_{n, k} Y_{k, \ell}\left[e_{1} \ldots e_{k}\right]\left[\begin{array}{c}
-\beta_{0} \\
\vdots \\
-\beta_{k-1}
\end{array}\right] .
\end{aligned}
$$

Because $A^{k} b=B_{n, \ell} e_{k}=W_{n, k} \hat{R} e_{1}$, this shows the first condition in (16) for $i=1$. Recursively, for $i=2, \ldots, \ell-k$, we obtain

$$
\begin{aligned}
& A^{k+i-1} b=A^{i-1}\left(A^{k} b\right)=-\sum_{j=0}^{k-1} \beta_{j} A^{j+i-1} b
\end{aligned}
$$

Using $A^{k+i-1} b=B_{n, \ell} e_{k+i-1}=W_{n, k} \hat{R} e_{i}$ one obtains the remaining conditions in (16).

Now, let us consider the implication $2 \rightarrow 3$. Denote the eigenpairs of $C^{(\ell)}$ by $\left\{\lambda_{i}, y_{i}\right\}$ for $i=1, \ldots, m$. Then

$$
A W_{n, k} Y_{k, \ell} y_{i}=W_{n, k} Y_{k, \ell} C^{(\ell)} y_{i}=\lambda_{i} W_{n, k} Y_{k, \ell} y_{i}
$$

hence $\lambda_{i}$ is an eigenvalue of $A$ for $i=1, \ldots, m$ and these $m$ distinct eigenvalues are the only distinct eigenvalues by the assumptions of the theorem. Let us introduce the notation $C_{p}^{(k)}$ for the companion matrix of the polynomial $p(\lambda)$ in (17) and $Y_{k}$ for the first $k$ columns of $Y_{k, \ell}$. Then if we equate the first $k$ columns in (15) and $k<\ell$, we obtain

$$
A W_{n, k} Y_{k}=W_{n, k} Y_{k, \ell}\left[e_{2} \ldots e_{k+1}\right]=W_{n, k} Y_{k} C_{p}^{(k)}
$$

because of (16). In case $k=\ell$, the polynomials $q(\lambda)$ and $p(\lambda)$ are identical and we also obtain

$$
A W_{n, k} Y_{k}=W_{n, k} Y_{k, \ell} C^{(\ell)}\left[e_{1} \ldots e_{k}\right]=W_{n, k} Y_{k, \ell} C^{(k)}=W_{n, k} Y_{k} C_{p}^{(k)}
$$

For proving that $3 \rightarrow 4$, assume that $A$ satisfies (18). Then for a matrix $\tilde{W} \in \mathbb{C}^{n \times n-k}$ such that $\left[W_{n, k}, \tilde{W}\right]$ is unitary, $A$ also satisfies

$$
A\left[W_{n, k}, \tilde{W}\right]\left[\begin{array}{cc}
Y_{k} & 0 \\
0 & I_{n-k}
\end{array}\right]=\left[W_{n, k}, \tilde{W}\right]\left[\begin{array}{cc}
Y_{k} C_{p}^{(k)} & W_{n, k}^{*} A \tilde{W} \\
0 & \tilde{W}^{*} A \tilde{W}
\end{array}\right]
$$

With the notation $W \equiv\left[W_{n, k}, \tilde{W}\right], H_{1,2} \equiv W_{n, k}^{*} A \tilde{W}$ and $H_{2,2} \equiv \tilde{W}^{*} A \tilde{W}$ this immediately gives (20). Assertion 3 also assumes that the distinct eigenvalues of $A$ are $\lambda_{1}, \ldots, \lambda_{m}$. Therefore the union of the spectra of $C_{p}^{(k)}$ and $H_{2,2}$ is $\left\{\lambda_{1}, \ldots, \lambda_{m}\right\}$.

To prove $4 \rightarrow 1$, we first note that by assumption the union of the spectra of $C_{p}^{(k)}$ and $H_{2,2}$ is $\left\{\lambda_{1}, \ldots, \lambda_{m}\right\}$ and therefore $A$ has distinct eigenvalues $\left\{\lambda_{1}, \ldots, \lambda_{m}\right\}$. Now it suffices to show that $W_{n, k}$ is a unitary basis of $A \mathcal{K}_{k}(A, b)$, see $[7$, p. 466]. We will prove this again by induction. We have, using (20),
$A b=W\left[\begin{array}{cc}Y_{k} C_{p}^{(k)} Y_{k}^{-1} H_{1,2} \\ 0 & H_{2,2}\end{array}\right] W^{*} b=W\left[\begin{array}{c}Y_{k} C_{p}^{(k)} Y_{k}^{-1} h_{k} \\ 0\end{array}\right]=W\left[\begin{array}{c}Y_{k} e_{2} \\ 0\end{array}\right]=r_{1,1} w_{1}$.
Now let $A^{j-1} b=W_{n, k} Y_{k} e_{j}$ be the induction assumption. Then if $j<k$,

$$
\begin{aligned}
A^{j} b & =W\left[\begin{array}{cr}
Y_{k} C_{p}^{(k)} Y_{k}^{-1} H_{1,2} \\
0 & H_{2,2}
\end{array}\right] W^{*} W_{n, k} Y_{k} e_{j}=W\left[\begin{array}{c}
Y_{k} C_{p}^{(k)} Y_{k}^{-1} Y_{k} e_{j} \\
0
\end{array}\right] \\
& =W\left[\begin{array}{c}
Y_{k} e_{j+1} \\
0
\end{array}\right]
\end{aligned}
$$

and we have

$$
W\left[\begin{array}{c}
Y_{k} e_{j+1} \\
0
\end{array}\right]=W_{n, k}\left[\begin{array}{c}
R_{k-1} e_{j} \\
0
\end{array}\right]
$$

with $r_{j, j} \neq 0$. If $j=k$,

$$
\begin{aligned}
A^{k} b & =W\left[\begin{array}{cc}
Y_{k} C_{p}^{(k)} Y_{k}^{-1} & H_{1,2} \\
0 & H_{2,2}
\end{array}\right] W^{*} W_{n, k} Y_{k} e_{k}=W\left[\begin{array}{c}
Y_{k} C_{p}^{(k)} Y_{k}^{-1} Y_{k} e_{k} \\
0
\end{array}\right] \\
& =W\left[\begin{array}{c}
Y_{k} C_{p}^{(k)} e_{k} \\
0
\end{array}\right]
\end{aligned}
$$

and with the definition (17) of the polynomial $p$, we have

$$
W\left[\begin{array}{c}
Y_{k} C_{p}^{(k)} e_{k} \\
0
\end{array}\right]=W_{n, k} Y_{k}\left[\begin{array}{c}
-\beta_{0} \\
\vdots \\
-\beta_{k-1}
\end{array}\right]
$$

where the last entry of $Y_{k}\left[\beta_{0}, \ldots, \beta_{k-1}\right]^{T}$ is $\beta_{0} \eta_{k} \neq 0$, see (14).
The parametrization given by the previous theorem, that is expression (20), resembles the parametrization of Section 2, that is expression (8), in particular with respect to the partitioning of the involved Hessenberg matrices. An important difference is, that (20) gives no information on Ritz values before iteration number $k$. This information might be incorporated, but probably only in a rather complicated, implicit manner as is the case in [5, Theorem 3.6], which holds for termination at iteration $n$.

Because we do not prescribe all Ritz values, there are more degrees of freedom in (20) than in (8). Let us summarize them. The unitary matrix $W$ in (20) is chosen arbitrarily. The non-singular upper triangular matrix $R_{k-1}$ contained in $Y_{k}$ is arbitrary. The companion matrix $C_{p}^{(k)}$ is constructed from an arbitrary polynomial $p(\lambda)$ of degree $k$ whose roots belong to the prescribed distinct eigenvalues. The matrix $H_{1,2}$ is fully arbitrary and $H_{2,2}$ is arbitrary except that its spectrum must guarantee that the union of the spectrum with the roots of $p(\lambda)$ add up to the complete set of prescribed distinct eigenvalues.

## 4 Some additional properties

In this section we generalize some relations and properties satisfied by the matrices in the parametrization of [1] (see Theorem 2). They also give insight into the relation with the alternative parametrization of Section 2 based on orthogonal bases for Krylov subspaces instead of orthogonal bases for Krylov residual subspaces. Most results were proved in [13] for termination at iteration $n$. First, in the next two theorems, we prove some relations similar to those in [13, Theorem 3.1]. Throughout the section, $k$ is always a positive integer smaller or equal to $n$ indicating the iteration number when GMRES terminates.

Theorem 4 The Krylov matrix $K_{n, k}=\left[b, A b, \ldots, A^{k-1} b\right]$ can be factorized as

$$
\begin{equation*}
K_{n, k}=V_{n, k} \hat{U}_{k} \tag{23}
\end{equation*}
$$

where $V_{n, k}$ is a matrix whose columns are orthonormal basis vectors of the Krylov subspace $\mathcal{K}_{k}(A, b)$ and $\hat{U}_{k}$ is an upper triangular matrix with a real positive diagonal. Moreover,

$$
\hat{U}_{k}=\|b\|\left[e_{1} H_{k} e_{1} \ldots H_{k}^{k-1} e_{1}\right]
$$

and

$$
\hat{U}_{k}^{-1}=U_{k}=\left[\begin{array}{c}
\tilde{g}^{T}  \tag{24}\\
0 \\
T_{k-1}
\end{array}\right]
$$

the entries of the last matrix being defined in Corollary 1 describing the parametrization of Section 2.

Proof. We have $b=\|b\| V_{n, k} e_{1}$. Let us prove that $A^{j} V_{n, k}=V_{n, k} H_{k}^{j}, j=$ $1, \ldots, k-1$. This is true for $j=1$ since we have $A V_{n, k}=V_{n, k} H_{k}$. Let us assume that $A^{j-1} V_{n, k}=V_{n, k} H_{k}^{j-1}$. Then,

$$
A^{j} V_{n, k}=A\left(A^{j-1} V_{n, k}\right)=A V_{n, k} H_{k}^{j-1}=V_{n, k} H^{j} .
$$

Therefore,

$$
K_{n, k}=\left[\begin{array}{llll}
b A b & \cdots & \left.A^{k-1} b\right]=\|b\| V_{n, k}\left[e_{1} H_{k} e_{1} \cdots H_{k}^{k-1} e_{1}\right] . ~
\end{array}\right.
$$

The matrix $H_{k}$ being upper Hessenberg, one can prove easily that the matrix $\hat{U}_{k}$ is upper triangular. Moreover, since $H_{k}$ has a positive first subdiagonal, the diagonal entries of $\hat{U}_{k}$ are positive. From $A K_{n, k}=K_{n, k} C_{p}^{(k)}$, we obtain that $H_{k} \hat{U}_{k}=\hat{U}_{k} C_{p}^{(k)}$. Therefore, $\hat{U}_{k}$ is the inverse of the upper triangular matrix involved in the factorization of $H_{k}$ in Corollary 1.

Equation (24) shows how the QR factorization (23) of the Krylov matrix $K_{n, k}$ is related to the generated Ritz values: The entries of every new column in the inverse of the R factor are the coefficients of a polynomial whose roots are the new Ritz values. A slightly modified result for termination at iteration $n$ is [5, Lemma 3.1].

The next theorem addresses two more factorizations. It expresses the QR factorization of $A K_{n, k}$ in terms of the parametrization given in Theorem 3 and the factorization of the Hessenberg matrix in the alternative parametrization in Corollary 1 reveals several relations to the matrices in Theorem 3.

Theorem 5 Using the notation of Theorem 3, the matrix $A K_{n, k}$ can be factorized as

$$
A K_{n, k}=W_{n, k} \tilde{\mathcal{R}}_{k}
$$

where the upper triangular matrix $\tilde{\mathcal{R}}_{k}$ is equal to $Y_{k} C_{p}^{(k)}$. The first $k-1$ columns of $\tilde{\mathcal{R}}_{k}$ are

$$
\left[\begin{array}{ccc} 
& R_{k-1} & \\
0 & \cdots & 0
\end{array}\right]
$$

the matrix $R_{k-1}$ being defined in Theorem 3. The upper Hessenberg matrix $H_{k}$ of Corollary 1 can be factorized as

$$
\begin{equation*}
H_{k}=Q_{k} \mathcal{R}_{k} \tag{25}
\end{equation*}
$$

where

$$
Q_{k}=V_{n, k}^{*} W_{n, k}=\hat{U}_{k} Y_{k}^{-1}
$$

is upper Hessenberg and such that its first row is $h_{k}^{T} /\left\|h_{k}\right\|$. The matrix $\mathcal{R}_{k}$ is linked to $\tilde{\mathcal{R}}_{k}$ by

$$
\tilde{\mathcal{R}}_{k}=\mathcal{R}_{k} \hat{U}_{k}
$$

the upper triangular matrix $\hat{U}_{k}$ being defined in Theorem 4.
Proof. Using the same notation as in the first part of the proof of Theorem 3, we have

$$
B_{n, k}=A\left[b A b \cdots A^{k-1} b\right]=A K_{n, k}=W R_{n, k}
$$

The proof of Theorem 3 also shows that $K_{n, k}=W_{n, k} Y_{k}$ : We have $K_{n, k} e_{1}=$ $W_{n, k} Y_{k} e_{1}=W_{n, k} h_{k}=b$ and the equation follows for the remaining columns from the proof of the implication $4 \rightarrow 1$. Therefore,

$$
\begin{aligned}
A K_{n, k} & =W R_{n, k}, \\
& =W_{n, k} \tilde{\mathcal{R}}_{k}, \\
& =A W_{n, k} Y_{k}, \\
& =W_{n, k} Y_{k} C_{p}^{(k)},
\end{aligned}
$$

from (18). This yields $\tilde{\mathcal{R}}_{k}=Y_{k} C_{p}^{(k)}$ and, from the structure of $C_{p}^{(k)}$, the first $k-1$ columns of $\tilde{\mathcal{R}}_{k}$ are

$$
\left[\begin{array}{ccc} 
& R_{k-1} \\
0 & \cdots & 0
\end{array}\right]
$$

We have

$$
H_{k}=\hat{U}_{k} C_{p}^{(k)} \hat{U}_{k}^{-1}, \quad \hat{U}_{k}=V_{n, k}^{*} W_{n, k} Y_{k}
$$

from $K_{n, k}=V_{n, k} \hat{U}_{k}=W_{n, k} Y_{k}$. Let $Q_{k}=V_{n, k}^{*} W_{n, k}$ and $\mathcal{R}_{k}=Y_{k} C_{p}^{(k)} \hat{U}_{k}^{-1}$ which is an upper triangular matrix. Then,

$$
H_{k}=V_{n, k}^{*} W_{n, k} Y_{k} C_{p}^{(k)} U_{k}^{-1}=Q_{k} \mathcal{R}_{k}
$$

and $\mathcal{R}_{k} \hat{U}_{k}=\tilde{\mathcal{R}}_{k}$. Moreover,

$$
Q_{k} Y_{k}=V_{n, k}^{*} W_{n, k} Y_{k}=\hat{U}_{k}
$$

Instead of considering the first row of $Q_{k}$, let us look at the first column of $Q_{k}^{*}=W_{n, k}^{*} V_{n, k}$,

$$
Q_{k}^{*} e_{1}=W_{n, k}^{*} V_{n, k} e_{1}=W_{n, k}^{*} \frac{b}{\|b\|}=\frac{h_{k}}{\left\|h_{k}\right\|}
$$

since $b=W_{n, k} h_{k}$ and $\|b\|=\left\|h_{k}\right\|$. Therefore, the first row of $Q_{k}$ is real positive and describes the convergence of GMRES.

We point out that in contrast with the situation of termination at iteration $n$, see [13, Theorem 3.1], the matrix $Q_{k}$ in the factorization (25) of $H_{k}$ needs not have orthogonal columns and therefore (25) is in general not a QR factorization. The matrix $Q_{k}$ also reveals relations between $R_{k-1}, T_{k-1}, h_{k}$ and $\tilde{g}$. Let us recall the role of these matrices and vectors. The main freedom in forcing a GMRES convergence history according to (20) in Theorem 3 is, apart from the unitary change of variables expressed by $W$ and the irrelevant submatrices $H_{1,2}$ and $H_{2,2}$, given by the upper triangular matrix $R_{k-1}$. The convergence history is determined by $h_{k}$. The analogs of $R_{k-1}$ and $h_{k}$ in the alternative parametrization of Corollary 1 are precisely $T_{k-1}$ and $\tilde{g}$.

Proposition 2 With the notation of Corollary 1 and Theorem 3, there holds

$$
\begin{gathered}
{\left[\eta_{1} \cdots \eta_{k-1}\right] R_{k-1}=-\|b\|\left[\tilde{g}_{2} \cdots \tilde{g}_{k}\right] T_{k-1}^{-1}} \\
\eta_{k}^{2}=\|b\|\left(1+\left[\tilde{g}_{2} \cdots \tilde{g}_{k}\right] T_{k-1}^{-1} R_{k-1}^{-1}\left[\begin{array}{c}
\eta_{1} \\
\vdots \\
\eta_{k-1}
\end{array}\right]\right)
\end{gathered}
$$

If $\hat{Q}_{k-1}$ is the upper triangular submatrix of rows 2 to $k$ and columns 1 to $k-1$ of $Q_{k}$ in (25), then

$$
\hat{Q}_{k-1}=T_{k-1}^{-1} R_{k-1}^{-1} .
$$

Proof. Considering the first row of $Q_{k}$ and using Theorem 5, we have

$$
e_{1}^{T} Q_{k}=e_{1}^{T} V_{n, k}^{*} W_{n, k}=e_{1}^{T} \hat{U}_{k} Y_{k}^{-1}
$$

Therefore,

$$
e_{1}^{T} Q_{k} Y_{k}\left[e_{2} \cdots e_{k}\right]=e_{1}^{T} \hat{U}_{k}\left[e_{2} \cdots e_{k}\right]
$$

and the first relation follows using that the first row of $Q_{k}$ is $h_{k}^{T} /\left\|h_{k}\right\|$. The second relation follows from

$$
\|b\|^{2}=\left\|h_{k}\right\|^{2}=\eta_{k}^{2}+\eta_{1}^{2}+\ldots+\eta_{k-1}^{2}
$$

and using the first relation. By computing $\hat{U}_{k} Y_{k}^{-1}$ with

$$
Y_{k}^{-1}=\left[\begin{array}{cccc}
0 & \cdots & 0 & 1 / \eta_{k} \\
& R_{k-1}^{-1} & & -R_{k-1}^{-1} h_{k-1} / \eta_{k}
\end{array}\right],
$$

the last claim follows by identifying rows 2 to $k$ and columns 1 to $k-1$ in $Q_{k}=\hat{U}_{k} Y_{k}^{-1}$.

The following theorem is the analog of Theorem 3.2 in [13]. It involves the same upper triangular matrix $R_{k-1}$ as in the previous proposition.

Theorem 6 The GMRES residual norm convergence curve described by $h_{k}$ is characterized by the following relation,

$$
\begin{equation*}
\left[b^{*} A b, b^{*} A^{2} b, \ldots, b^{*} A^{k-1} b\right]=h_{k-1}^{T} R_{k-1}, \tag{26}
\end{equation*}
$$

where $h_{k-1}$ is the vector of the first $k-1$ components of $h_{k}$ defined in Theorem 3 and the upper triangular matrix $R_{k-1}$ is such that

$$
R_{k-1}^{*} R_{k-1}=\left[\begin{array}{c}
b^{*} A^{*}  \tag{27}\\
b^{*}\left(A^{2}\right)^{*} \\
\vdots \\
b^{*}\left(A^{k-1}\right)^{*}
\end{array}\right]\left[A b A^{2} b \ldots A^{k-1} b\right] .
$$

Proof. The result is obtained by identification using the relation $K_{n, k}^{*} K_{n, k}=$ $Y_{k}^{*} Y_{k}$.

The matrix on the right-hand side of (27) is a Gram (moment) matrix. This result fully (implicitly) describes GMRES convergence using the factor of the Gram matrix, which is defined in terms of $A$ and $b$ only.

Let us now consider the GMRES iterates. They can be expressed using the matrices in the parametrization of Section 3.

Theorem 7 The GMRES iterates $x_{j}, j<k$ are given by

$$
x_{j}=W_{n, k} Y_{k}\left[\begin{array}{c}
R_{j}^{-1} h_{j} \\
0 \\
\vdots \\
0
\end{array}\right], \quad h_{j}=\left[\begin{array}{c}
\eta_{1} \\
\vdots \\
\eta_{j}
\end{array}\right]
$$

where $R_{j}$ is the leading principal submatrix of order $j$ of $R_{k-1}$.
Proof. The residual vector $r_{j}$ at iteration $j<k$ can be written as $r_{j}=b-u$ where $u \in A \mathcal{K}_{j}$ yields the minimum

$$
\left\|r_{j}\right\|=\min _{u \in A \mathcal{K}_{j}}\|b-u\|
$$

The solution is given by the orthogonal projection of $b$ on $A \mathcal{K}_{j}$. But, we have an orthogonal basis of the subspace $A \mathcal{K}_{j}$ given by the columns of $W_{n, j}$ and
the solution can be written as

$$
u=W_{n, k}\left[\begin{array}{c}
\eta_{1} \\
\vdots \\
\eta_{j} \\
0 \\
\vdots \\
0
\end{array}\right] .
$$

Since $b=W_{n, k} h_{k}$ we obtain that the residual vector is

$$
r_{j}=W_{n, k}\left[\begin{array}{c}
0 \\
\vdots \\
0 \\
\eta_{j+1} \\
\vdots \\
\eta_{k}
\end{array}\right] .
$$

The corresponding iterate is given by

$$
x_{j}=A^{-1}\left(b-r_{j}\right)=A^{-1} W_{n, k}\left[\begin{array}{c}
\eta_{1} \\
\vdots \\
\eta_{j} \\
0 \\
\vdots \\
0
\end{array}\right] .
$$

From (18) we have $A^{-1} W_{n, k}=W_{n, k} Y_{k}\left(C_{p}^{(k)}\right)^{-1} Y_{k}^{-1}$ and

$$
x_{j}=W_{n, k} Y_{k}\left(C_{p}^{(k)}\right)^{-1} Y_{k}^{-1}\left[\begin{array}{c}
\eta_{1} \\
\vdots \\
\eta_{j} \\
0 \\
\vdots \\
0
\end{array}\right] .
$$

The inverse of the matrix $Y_{k}$ being

$$
Y_{k}^{-1}=\left[\begin{array}{cccc}
0 & \cdots & 0 & 1 / \eta_{k} \\
& R_{k-1}^{-1} & & -R_{k-1}^{-1} h_{k-1} / \eta_{k}
\end{array}\right],
$$

we obtain

$$
x_{j}=W_{n, k} Y_{k}\left(C_{p}^{(k)}\right)^{-1}\left[\begin{array}{c}
0 \\
R_{j}^{-1} h_{j} \\
0 \\
\vdots \\
0
\end{array}\right]=W_{n, k} Y_{k}\left[\begin{array}{c}
R_{j}^{-1} h_{j} \\
0 \\
\vdots \\
0
\end{array}\right]
$$

using the structure of the inverse of the companion matrix.
Note that $K_{n, k}=W_{n, k} Y_{k}=V_{n, k} \hat{U}_{k}$. Hence Theorem 7 explains what are the coordinates of the iterates $x_{j}$ in the three bases given by $K_{n, k}, V_{n, k}, W_{n, k}$. It also shows that the GMRES iterates do not depend on the eigenvalues of the matrix $A$ in the sense that, in the parametrization of Section 3, one can change the coefficients of the last column of the companion matrix without changing the iterates. By looking at the exact solution of the linear system $A x=b$, we can obtain an expression of the error vector. This is a generalization of Theorem 5.1 in [13].

Theorem 8 The GMRES error vector $\varepsilon_{j}$ can be written as

$$
\varepsilon_{j}=W_{n, k} Y_{k}\left(\left(C_{p}^{(k)}\right)^{-1} e_{1}-\left[\begin{array}{c}
R_{j}^{-1} h_{j} \\
0
\end{array}\right]\right)
$$

Proof. We have the relation

$$
W_{n, k} Y_{k}\left(C_{p}^{(k)}\right)^{-1}=A^{-1} W_{n, k} Y_{k} .
$$

Looking at the first columns, this yields the solution vector of the linear system,

$$
W_{n, k} Y_{k}\left(C_{p}^{(k)}\right)^{-1} e_{1}=A^{-1} W_{n, k} h_{k}=A^{-1} b=x
$$

Subtracting the iterate $x_{j}$ from Theorem 7 gives the result for $\varepsilon_{j}$.
Contrary to the iterates, the error vectors do depend on the eigenvalues of $A$ through the exact solution $x$.

## 5 Conclusion

In this paper we have generalized the results proved in [1] and [5] to the case of early termination of the Arnoldi process. We showed how to construct, for such an Arnoldi process, matrices and right hand sides having a prescribed GMRES residual norm convergence curve as well as prescribed Ritz values at all the iterations. This was done with the help of a novel parametrization in which both the prescribed residual norms and the prescribed Ritz values are easily recognized. We also addressed in detail the original parametrization in [1], which shows how to prescribe residual norms and eigenvalues, and we generalized it with a proof along the same lines as the proof in [1]. In our proof the minimal polynomial of $A$ and the minimal polynomial of $A$ with respect to $b$ play an important role and we elaborated on this issue. Finally, we showed that a number of results for the matrices in the parametrization in [1], some of which appeared in [13], can be generalized to the early termination case, too, and formulated some relations between the different parametrizations that were derived in this paper.

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