

15 Prove the following Lemma:

Lemma 6.1 For all $(\alpha, \beta) \in D$, where

$$D := \left\{ (\alpha, \beta) \in \mathbb{R}^2 : -\frac{1}{2} < \alpha \leq 1, \max\left\{-\frac{\alpha}{\alpha+1}, |\alpha|\right\} \leq \beta \leq 1 \right\},$$

there holds the inequality

$$\frac{\alpha\beta + \alpha + \beta + 1}{(\alpha + \beta + 1)(\alpha + \beta + 2)} > \frac{4}{15}.$$

16 Consider the GCG (generalized conjugate gradient) method and show that if

$$0 \leq m_n \leq m_{n-1} + 1 \quad \forall n = 1, 2, \dots,$$

where $\{m_n\}_{n=1,2,\dots}$ is some given sequence of integer parameters, then

$$\langle \mathbf{p}_{(k)}, A\mathbf{p}_{(j)} \rangle = 0 \quad \forall j, k \text{ such that } n - m_n \leq j < k < n, \quad (6.1)$$

$$\langle \mathbf{r}_{(k)}, \mathbf{p}_{(j)} \rangle = 0 \quad \forall j, k \text{ such that } n - m_n \leq j < k \leq n \quad (6.2)$$

and that the following optimality property holds:

$$\|\mathbf{x} - \mathbf{x}_{(n)}\|_A = \min_{\mathbf{p} \in \text{span}\{\mathbf{p}_{(n-m_n)}, \dots, \mathbf{p}_{(n-1)}\}} \|\mathbf{x} - \mathbf{x}_{(n-m_n)} - \mathbf{p}\|_A. \quad (6.3)$$