

Algorithmus 6.22: Wielandt

Sei $\bar{\lambda}$ Näherung an EW λ_i
 Wähle Startvektor $q^{(0)} \in \mathbb{C}^n$ (random)
FOR $k=0$ STEP 1 UNTIL "convergence" DO
 $(A - \bar{\lambda}I) z^{(k+1)} = q^{(k)}$ (GS lösen)
 $q^{(k+1)} = z^{(k+1)} / \|z^{(k+1)}\|$
END FOR

EW-Berechnung:

$$\lambda_i^{(k)} = \frac{(A q^{(k)}, q^{(k)})}{(q^{(k)}, q^{(k)})} = (A q^{(k)}, q^{(k)}) \xrightarrow{k \rightarrow \infty} \lambda_i$$

Variable Shift-Idee:

$$\bar{\lambda}^{(0)} = \bar{\lambda}$$

$$\bar{\lambda}^{(k)} = \lambda_i^{(k)} = (A q^{(k)}, q^{(k)})$$

$$(A - \bar{\lambda}^{(k)} I) z^{(k+1)} = q^{(k)}$$