

$$\beta_{2k+1} \rightarrow \beta_k \quad \beta_{2k} \rightarrow \alpha_k$$

$$A \cdot (A^T A)^{k-1} A^T b = (A A^T)^k b \in K_{k+1}(A A^T, b)$$

$$A V_k = U_{k+1} \bar{B}_k \quad \bar{B}_k = \begin{pmatrix} \alpha_1 & & & \\ & \ddots & & \\ & & \alpha_{k-1} & \\ & & & \beta_k \end{pmatrix} \rightarrow A V_k = \alpha_k U_k + \beta_k U_{k+1} \in K_{k+1}(A A^T, b)$$

$$A^T U_{k+1} = V_{k+1} B_{k+1}^T \quad B_{k+1}^T = \begin{pmatrix} \alpha_1 & & & \\ & \ddots & & \\ & & \alpha_k & \\ & & & \beta_{k+1} \end{pmatrix} \rightarrow A^T U_{k+1} = \beta_k V_k + \alpha_{k+1} V_{k+1} \in K_{k+1}(A^T A, A^T b)$$

$$\beta_0 b = u_1 \in K_1(A A^T, b)$$

$$\alpha_1 v_1 = A^T u_1 \in K_1(A^T A, A^T b)$$

$$A^T (A A^T)^k b = (A^T A)^k A^T b \in K_{k+1}(A^T A, A^T b)$$

- V_k is an orthobasis for $K_k(A^T A, A^T b)$ ✓
 U_k $K_k(A A^T, b)$ ✓

Krylov bases

$$A Q_k = Q_{k+1} \bar{H}_k$$

$$A Q_k = Q_{k+1} \bar{T}_k$$

$$Q^T A Q = H = \begin{pmatrix} \times & & \\ & \times & \\ & & \times \end{pmatrix}$$

$$\begin{pmatrix} 0 & A \\ A^T & 0 \end{pmatrix} \begin{pmatrix} u \\ v \end{pmatrix} = \begin{pmatrix} u \\ v \end{pmatrix} \Sigma$$

|| [A] [x] - [b] |