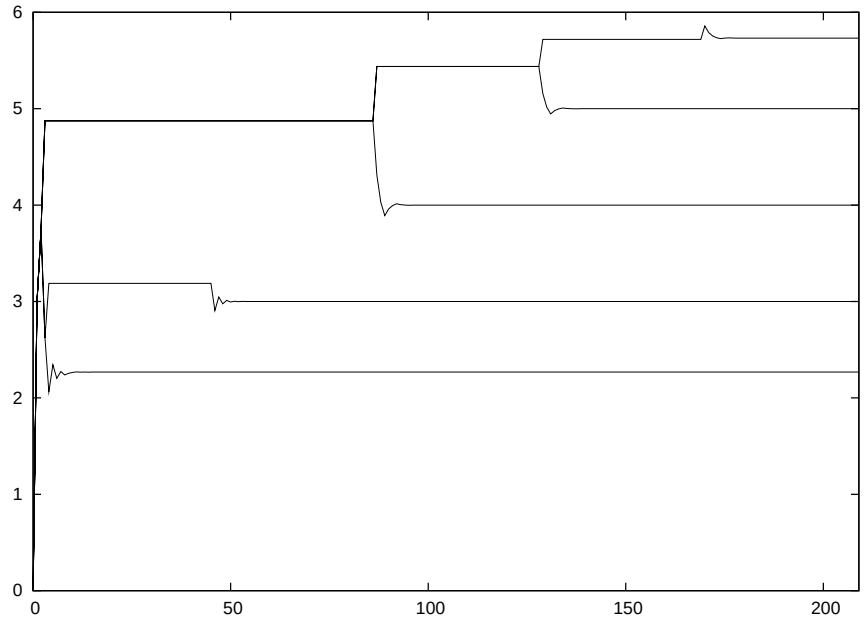
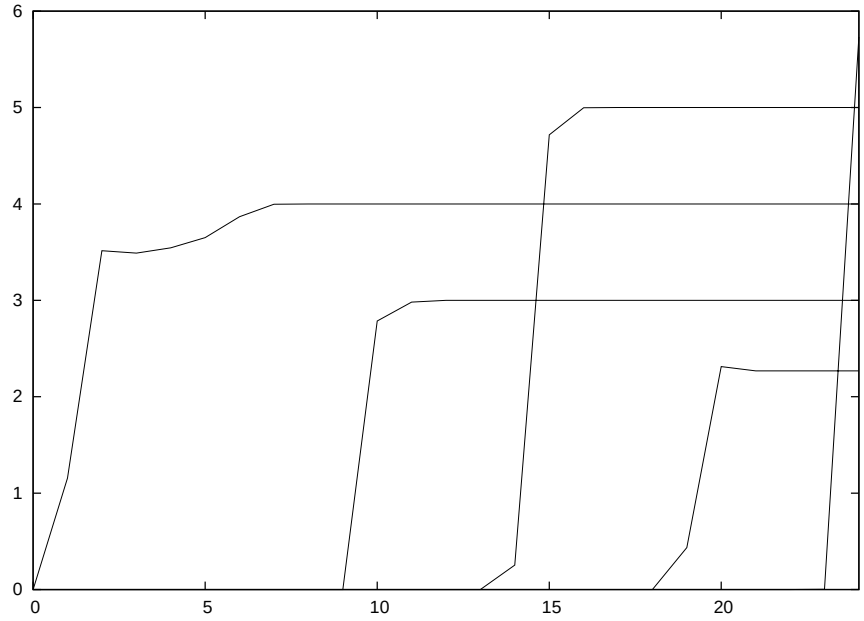
Prof. Dr. P. Kunkel
Fakultät für Mathematik und Informatik
Universität Leipzig

WS 2022/23

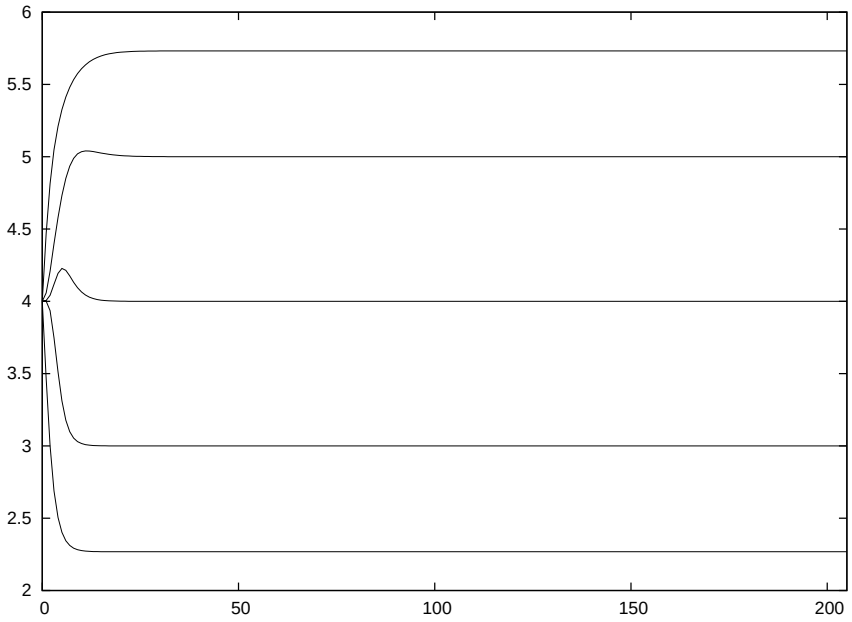
Numerische lineare Algebra



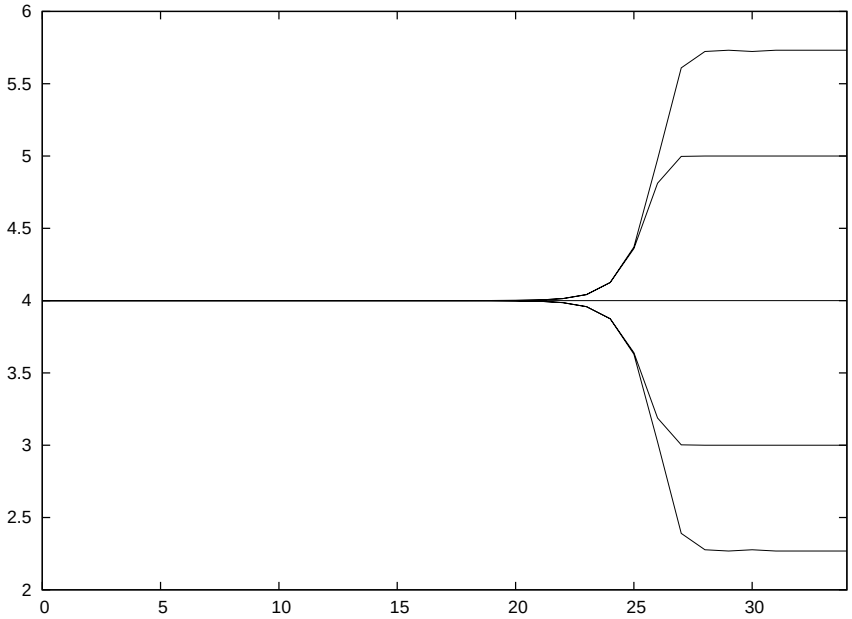
Bisektion



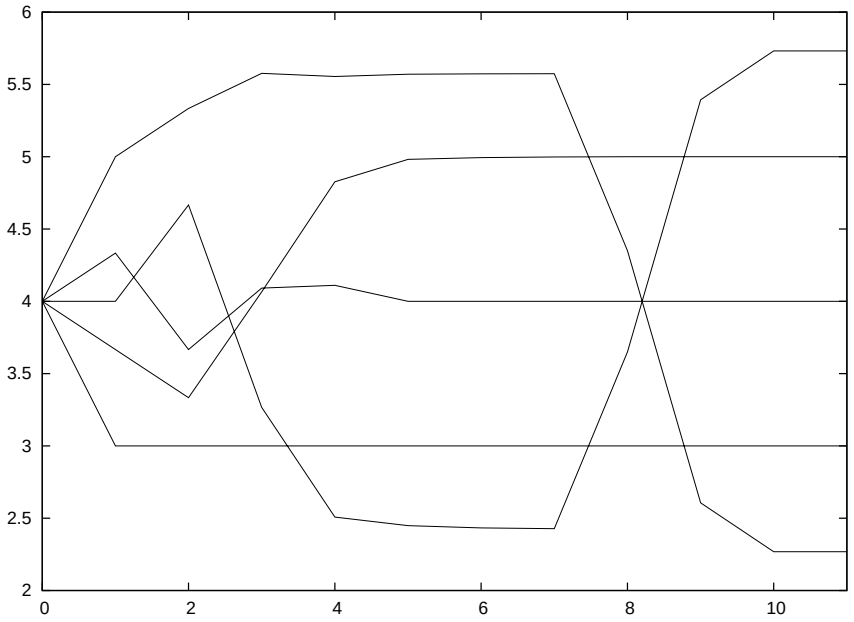
Rayleigh-Quotienten-Iteration



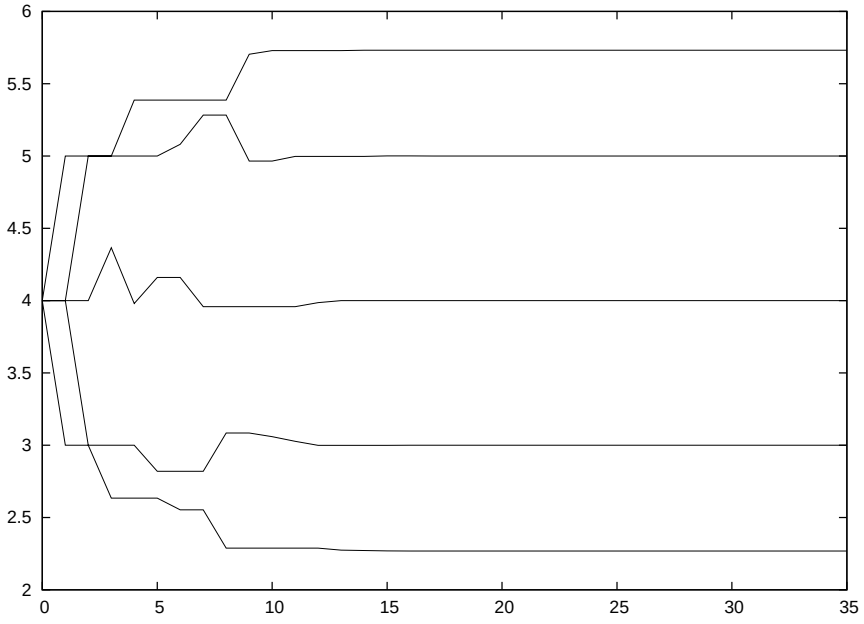
QR-Verfahren



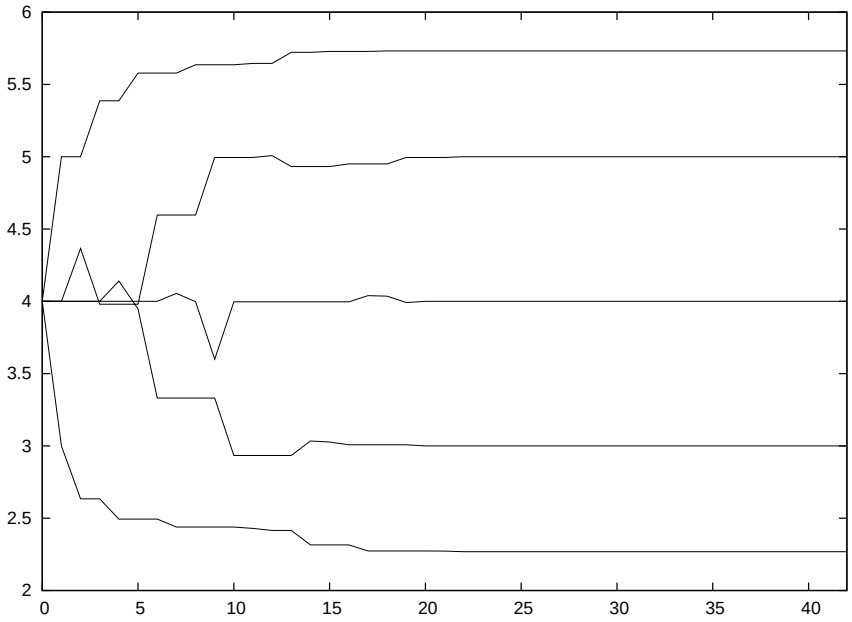
QR-Verfahren mit Rayleigh-Quotienten-Shift



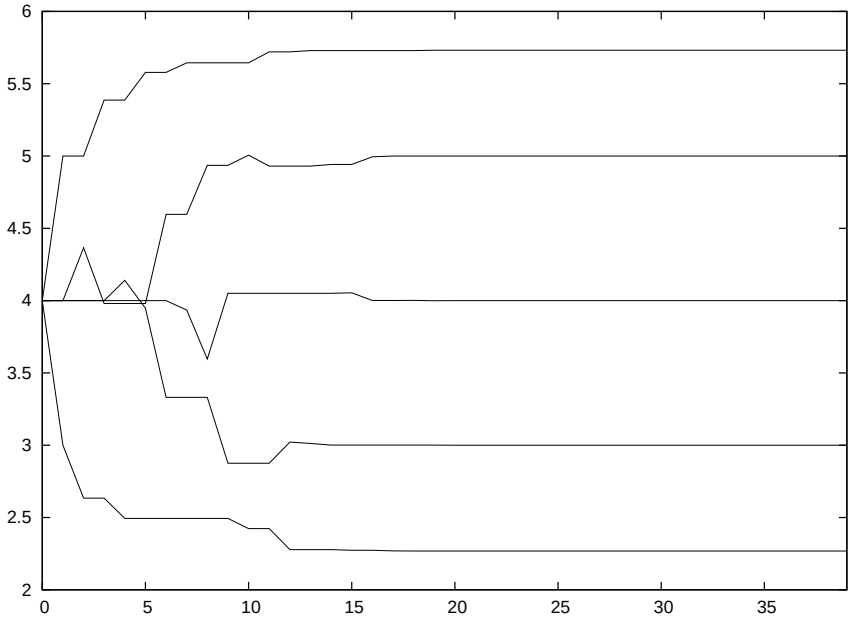
QR-Verfahren mit Wilkinson-Shift



Jacobi-Verfahren



Zyklisches Jacobi-Verfahren



Zyklisches Jacobi-Verfahren mit Schwelle

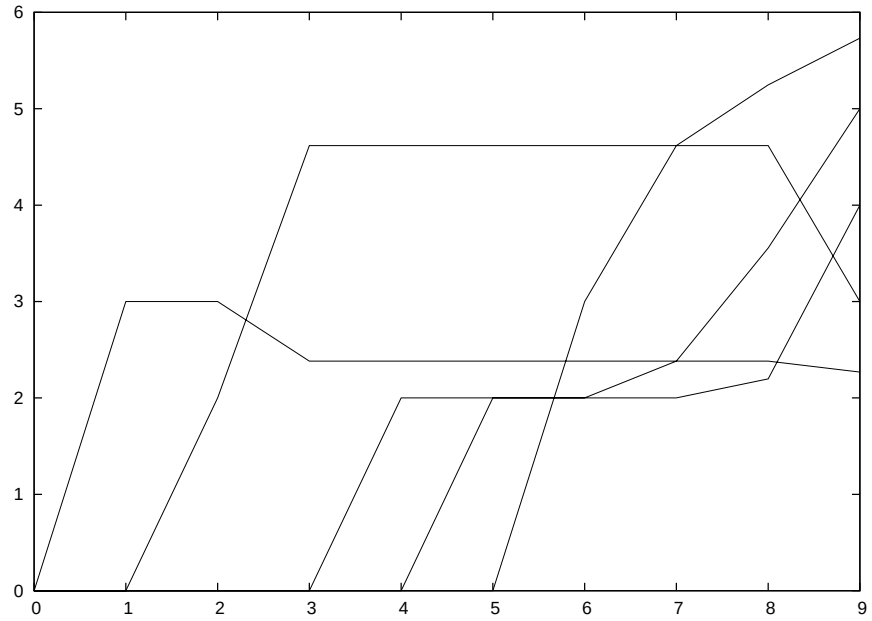


Abbildung 4
Typisches Verhalten von Verfahren zur Berechnung von Eigenwerten