A CLASS OF SCALED DIRECT METHODS FOR LINEAR SYSTEMS*

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Abstract. A generalization of the class of direct methods for linear systems recently introduced by Abaffy, Broyden and Spedicato is obtained by applying these algorithms to a scaled system. The resulting class contains an essentially free parameter at each step, giving a unified approach to finitely terminating methods for linear systems. Various properties of the generalized class are presented. Particular attention is paid to the subclasses that contain the classic Hestenes-Stiefel method and the Hegedus-Bodocs biorthogonalization methods.

Key words and phrases: Linear systems, direct methods, scaling of equations, conjugate direction methods, biorthogonalization methods.