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CONDITION NUMBERS OF THE KRYLOV BASES AND SPACES ASSOCIATED WITH THE TRUNCATED QZ ITERATION*

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Abstract. We propose exact and computable formulas for computing condition numbers of the Krylov bases and spaces associated with the Hessenberg-Triangular reduction of a regular linear matrix pencil.

Key words. condition number, Krylov spaces, QZ algorithm, generalized Arnoldi algorithm

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