ARPACK users' guide: solution of large-scale eigenvalue problems with implicitly restarted Arnoldi methods

Lehoucq, R.B., author

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Abstrak

This book is a guide to understanding and using the software package ARPACK to solve large algebraic eigenvalue problems. The software described is based on the implicitly restarted Arnoldi method, which has been heralded as one of the three most important advances in large scale eigenanalysis in the past ten years. The book explains the acquisition, installation, capabilities, and detailed use of the software for computing a desired subset of the eigenvalues and eigenvectors of large (sparse) standard or generalized eigenproblems. It also discusses the underlying theory and algorithmic background at a level that is accessible to the general practitioner.