A review of quadrature-based bounds of the error norms in CG

Gérard Meurant¹

Abstract

We review what has been done since the beginning of the 1970s to compute lower and upper bounds of norms of the error in the Conjugate Gradient algorithm for solving linear systems with a symmetric positive definite matrix. We describe several algorithms for computing bounds for the A-norm of the error and discuss the results and problems that may happen.

¹CEA, Paris