

```
function [x, error, iter, flag] = gmres( A, x, b, M, restrt, max_it, tol )

% -- Iterative template routine --
%   Univ. of Tennessee and Oak Ridge National Laboratory
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%   Details of this algorithm are described in "Templates for the
%   Solution of Linear Systems: Building Blocks for Iterative
%   Methods", Barrett, Berry, Chan, Demmel, Donato, Dongarra,
%   Eijkhout, Pozo, Romine, and van der Vorst, SIAM Publications,
%   1993. (ftp netlib2.cs.utk.edu; cd linalg; get templates.ps).
%
% [x, error, iter, flag] = gmres( A, x, b, M, restrt, max_it, tol )
%
% gmres.m solves the linear system Ax=b
% using the Generalized Minimal residual ( GMRESm ) method with restarts .
%
% input   A          REAL nonsymmetric positive definite matrix
%         x          REAL initial guess vector
%         b          REAL right hand side vector
%         M          REAL preconditioner matrix
%         restrt     INTEGER number of iterations between restarts
%         max_it     INTEGER maximum number of iterations
%         tol        REAL error tolerance
%
% output  x          REAL solution vector
%         error      REAL error norm
%         iter       INTEGER number of iterations performed
%         flag       INTEGER: 0 = solution found to tolerance
%                        1 = no convergence given max_it
%
%
% iter = 0;                                % initialization
% flag = 0;
%
% bnorm2 = norm( b );
% if ( bnorm2 == 0.0 ), bnorm2 = 1.0; end
%
% r = M \ ( b-A*x );
% error = norm( r ) / bnorm2;
% if ( error < tol ) return, end
%
% [n,n] = size(A);                          % initialize workspace
% m = restrt;
% V(1:n,1:m+1) = zeros(n,m+1);
% H(1:m+1,1:m) = zeros(m+1,m);
% cs(1:m) = zeros(m,1);
% sn(1:m) = zeros(m,1);
% e1 = zeros(n,1);
% e1(1) = 1.0;
%
% for iter = 1:max_it,                      % begin iteration
%
%     r = M \ ( b-A*x );
%     V(:,1) = r / norm( r );
%     s = norm( r )*e1;
```

```
for i = 1:m, % construct orthonormal
    w = M \ (A*V(:,i)); % basis using Gram-Schmidt
    for k = 1:i,
        H(k,i) = w'*V(:,k);
        w = w - H(k,i)*V(:,k);
    end
    H(i+1,i) = norm( w );
    V(:,i+1) = w / H(i+1,i);
    for k = 1:i-1, % apply Givens rotation
        temp = cs(k)*H(k,i) + sn(k)*H(k+1,i);
        H(k+1,i) = -sn(k)*H(k,i) + cs(k)*H(k+1,i);
        H(k,i) = temp;
    end
    [cs(i),sn(i)] = rotmat( H(i,i), H(i+1,i) ); % form i-th rotation matrix
    temp = cs(i)*s(i); % approximate residual norm
    s(i+1) = -sn(i)*s(i);
    s(i) = temp;
    H(i,i) = cs(i)*H(i,i) + sn(i)*H(i+1,i);
    H(i+1,i) = 0.0;
    error = abs(s(i+1)) / bnorm2;
    if ( error <= tol ), % update approximation
        y = H(1:i,1:i) \ s(1:i); % and exit
        x = x + V(:,1:i)*y;
        break;
    end
end

if ( error <= tol ), break, end
y = H(1:m,1:m) \ s(1:m);
x = x + V(:,1:m)*y; % update approximation
r = M \ ( b-A*x ) % compute residual
s(i+1) = norm(r);
error = s(i+1) / bnorm2; % check convergence
if ( error <= tol ), break, end;
end

if ( error > tol ) flag = 1; end; % converged

% END of gmres.m
```