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On weighted Strand's iteration

D. CARP[1], C. POPA[1], T. PRECLIK[2] and U. RÜDE[2]

ABSTRACT.

In this paper we present a generalization of Strand's iterative method for numerical approximation of the weighted minimal norm solution of a linear least squares problem. We prove convergence of the extended algorithm, and show that previous iterative algorithms proposed by L. Landweber, J. D. Riley and G. H. Golub are particular cases of it.

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[1] OVIDIUS UNIVERSITY OF CONSTANTA
FACULTY OF MATHEMATICS AND INFORMATICS
BD. MAMAIA 124, 900527, CONSTANTA, ROMANIA
E-mail address: doina.carp@gmail.com
E-mail address: cpopa@univ-ovidius.ro

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Corresponding author: Constantin Popa; cpopa@univ-ovidius.ro

[2] FRIEDRICH-ALEXANDER UNIVERSITÄT ERLANGEN-NÜRNBERG
INFORMATIK 10 - SYSTEM SIMULATION
CAUERSTRASSE 11, 91058, ERLANGEN, GERMANY
E-mail address: ulrich.ruede@fau.de
E-mail address: tobias.preclik@fau.de