

The simplest and most common stopping criteria in iterative solution of $Ax = b$ are based on the absolute and relative residual: $\|r_i\| \leq \epsilon$ or $\|r_i\| \leq \epsilon\|b\|$, where r_i is the residual $r_i = b - Ax_i$ related to the i :th iteration. However, it is not always true that small residual implies small relative error $\|x - x_i\|/\|x\|$. Therefore the most preferred stopping criteria would be $\kappa(A)\|r_i\| \leq \epsilon\|b\|$, where $\kappa(A)$ is the condition number of A . If A is symmetric and positive definite, then $\kappa(A) = \lambda_{\max}/\lambda_{\min}$. The nice thing with the conjugate gradient method is that we can get with minimal computational effort estimates for the extreme eigenvalues $\lambda_{\min}, \lambda_{\max}$ of A .