

CONTENTS

Algorithms	xiii
Notation	xv
Preface	xvii
1 Matrices, Algebra, and Analysis	1
1 Vectors	2
1.1 Scalars	2
Real and complex numbers. Sets and Minkowski sums.	
1.2 Vectors	3
1.3 Operations with vectors and scalars	5
1.4 Notes and references	7
Representing vectors and scalars. The scalar product. Function spaces.	
2 Matrices	7
2.1 Matrices	8
2.2 Some special matrices	9
Familiar characters. Patterned matrices.	
2.3 Operations with matrices	13
The scalar-matrix product and the matrix sum. The matrix product. The transpose and symmetry. The trace and the determinant.	
2.4 Submatrices and partitioning	17
Submatrices. Partitions. Northwest indexing. Partitioning and matrix operations. Block forms.	
2.5 Some elementary constructions	21
Inner products. Outer products. Linear combinations. Column and row scaling. Permuting rows and columns. Undoing a permutation. Crossing a matrix. Extracting and inserting submatrices.	
2.6 LU decompositions	23
2.7 Homogeneous equations	25

2.8	Notes and references	26
	Indexing conventions. Hyphens and other considerations. Nomenclature for triangular matrices. Complex symmetric matrices. Determinants. Partitioned matrices. The LU decomposition.	
3	Linear Algebra	28
3.1	Subspaces, linear independence, and bases	28
	Subspaces. Linear independence. Bases. Dimension.	
3.2	Rank and nullity	33
	A full-rank factorization. Rank and nullity.	
3.3	Nonsingularity and inverses	36
	Linear systems and nonsingularity. Nonsingularity and inverses.	
3.4	Change of bases and linear transformations	39
	Change of basis. Linear transformations and matrices.	
3.5	Notes and references	42
	Linear algebra. Full-rank factorizations.	
4	Analysis	42
4.1	Norms	42
	Componentwise inequalities and absolute values. Vector norms. Norms and convergence. Matrix norms and consistency. Operator norms. Absolute norms. Perturbations of the identity. The Neumann series.	
4.2	Orthogonality and projections	55
	Orthogonality. The QR factorization and orthonormal bases. Orthogonal projections.	
4.3	The singular value decomposition	61
	Existence. Uniqueness. Unitary equivalence. Weyl's theorem and the min-max characterization. The perturbation of singular values. Low-rank approximations.	
4.4	The spectral decomposition	70
4.5	Canonical angles and the CS decomposition	73
	Canonical angles between subspaces. The CS decomposition.	
4.6	Notes and references	75
	Vector and matrix norms. Inverses and the Neumann series. The QR factorization. Projections. The singular value decomposition. The spectral decomposition. Canonical angles and the CS decomposition.	
5	Addenda	77
5.1	Historical	77
	On the word matrix. History.	
5.2	General references	78
	Linear algebra and matrix theory. Classics of matrix	

computations. Textbooks. Special topics. Software. Historical sources.

2	Matrices and Machines	81
1	Pseudocode	82
1.1	Generalities	82
1.2	Control statements	83
	The if statement. The for statement. The while statement. Leaving and iterating control statements. The goto statement.	
1.3	Functions	85
1.4	Notes and references	86
	Programming languages. Pseudocode.	
2	Triangular Systems	87
2.1	The solution of a lower triangular system	87
	Existence of solutions. The forward substitution algorithm. Overwriting the right-hand side.	
2.2	Recursive derivation	89
2.3	A “new” algorithm	90
2.4	The transposed system	92
2.5	Bidiagonal matrices	92
2.6	Inversion of triangular matrices	93
2.7	Operation counts	94
	Bidiagonal systems. Full triangular systems. General observations on operations counts. Inversion of a triangular matrix. More observations on operation counts.	
2.8	BLAS for triangular systems	99
2.9	Notes and references	100
	Historical. Recursion. Operation counts. Basic linear algebra subprograms (BLAS).	
3	Matrices in Memory	101
3.1	Memory, arrays, and matrices	102
	Memory. Storage of arrays. Strides.	
3.2	Matrices in memory	104
	Array references in matrix computations. Optimization and the BLAS. Economizing memory — Packed storage.	
3.3	Hierarchical memories	109
	Virtual memory and locality of reference. Cache memory. A model algorithm. Row and column orientation. Level-two BLAS. Keeping data in registers. Blocking and the level-three BLAS.	
3.4	Notes and references	119
	The storage of arrays. Strides and interleaved memory. The BLAS. Virtual memory. Cache memory. Large memories and matrix problems. Blocking.	

4	Rounding Error	121
4.1	Absolute and relative error Absolute error. Relative error.	121
4.2	Floating-point numbers and arithmetic Floating-point numbers. The IEEE standard. Rounding error. Floating-point arithmetic.	124
4.3	Computing a sum: Stability and condition A backward error analysis. Backward stability. Weak stability. Condition numbers. Reenter rounding error.	129
4.4	Cancellation	136
4.5	Exponent exceptions Overflow. Avoiding overflows. Exceptions in the IEEE standard.	138
4.6	Notes and references General references. Relative error and precision. Nomenclature for floating-point numbers. The rounding unit. Nonstandard floating-point arithmetic. Backward rounding-error analysis. Stability. Condition numbers. Cancellation. Exponent exceptions.	141
3	Gaussian Elimination	147
1	Gaussian Elimination	148
1.1	Four faces of Gaussian elimination Gauss's elimination. Gaussian elimination and elementary row operations. Gaussian elimination as a transformation to triangular form. Gaussian elimination and the LU decomposition.	148
1.2	Classical Gaussian elimination The algorithm. Analysis of classical Gaussian elimination. LU decompositions. Block elimination. Schur complements.	153
1.3	Pivoting Gaussian elimination with pivoting. Generalities on pivoting. Gaussian elimination with partial pivoting.	165
1.4	Variations on Gaussian elimination Sherman's march. Pickett's charge. Crout's method. Advantages over classical Gaussian elimination.	169
1.5	Linear systems, determinants, and inverses Solution of linear systems. Determinants. Matrix inversion.	174
1.6	Notes and references Decompositions and matrix computations. Classical Gaussian elimination. Elementary matrix. The LU decomposition. Block LU decompositions and Schur complements. Block algorithms and blocked algorithms. Pivoting. Exotic orders of elimination. Gaussian elimination and its variants. Matrix inversion. Augmented matrices. Gauss–Jordan elimination.	180
2	A Most Versatile Algorithm	185

2.1	Positive definite matrices	185
	Positive definite matrices. The Cholesky decomposition. The Cholesky algorithm.	
2.2	Symmetric indefinite matrices	190
2.3	Hessenberg and tridiagonal matrices	194
	Structure and elimination. Hessenberg matrices. Tridiagonal matrices.	
2.4	Band matrices	202
2.5	Notes and references	207
	Positive definite matrices. Symmetric indefinite systems. Band matrices.	
3	The Sensitivity of Linear Systems	208
3.1	Normwise bounds	209
	The basic perturbation theorem. Normwise relative error and the condition number. Perturbations of the right-hand side. Artificial ill-conditioning.	
3.2	Componentwise bounds	217
3.3	Backward perturbation theory	219
	Normwise backward error bounds. Componentwise backward error bounds.	
3.4	Iterative refinement	221
3.5	Notes and references	224
	General references. Normwise perturbation bounds. Artificial ill-conditioning. Componentwise bounds. Backward perturbation theory. Iterative refinement.	
4	The Effects of Rounding Error	225
4.1	Error analysis of triangular systems	226
	The results of the error analysis.	
4.2	The accuracy of the computed solutions	227
	The residual vector.	
4.3	Error analysis of Gaussian elimination	229
	The error analysis. The condition of the triangular factors. The solution of linear systems. Matrix inversion.	
4.4	Pivoting and scaling	235
	On scaling and growth factors. Partial and complete pivoting. Matrices that do not require pivoting. Scaling.	
4.5	Iterative refinement	242
	A general analysis. Double-precision computation of the residual. Single-precision computation of the residual. Assessment of iterative refinement.	
4.6	Notes and references	245
	General references. Historical. The error analyses. Condition of	

the L- and U-factors. Inverses. Growth factors. Scaling. Iterative refinement.

4	The QR Decomposition and Least Squares	249
1	The QR Decomposition	250
1.1	Basics	250
	Existence and uniqueness. Projections and the pseudoinverse. The partitioned factorization. Relation to the singular value decomposition.	
1.2	Householder triangularization	254
	Householder transformations. Householder triangularization. Computation of projections. Numerical stability. Graded matrices. Blocked reduction.	
1.3	Triangularization by plane rotations	270
	Plane rotations. Reduction of a Hessenberg matrix. Numerical properties.	
1.4	The Gram–Schmidt algorithm	277
	The classical and modified Gram–Schmidt algorithms. Modified Gram–Schmidt and Householder triangularization. Error analysis of the modified Gram–Schmidt algorithm. Loss of orthogonality. Reorthogonalization.	
1.5	Notes and references	288
	General references. The QR decomposition. The pseudoinverse. Householder triangularization. Rounding-error analysis. Blocked reduction. Plane rotations. Storing rotations. Fast rotations. The Gram–Schmidt algorithm. Reorthogonalization.	
2	Linear Least Squares	292
2.1	The QR approach	293
	Least squares via the QR decomposition. Least squares via the QR factorization. Least squares via the modified Gram–Schmidt algorithm.	
2.2	The normal and seminormal equations	298
	The normal equations. Forming cross-product matrices. The augmented cross-product matrix. The instability of cross-product matrices. The seminormal equations.	
2.3	Perturbation theory and its consequences	305
	The effects of rounding error. Perturbation of the normal equations. The perturbation of pseudoinverses. The perturbation of least squares solutions. Accuracy of computed solutions. Comparisons.	
2.4	Least squares with linear constraints	312
	The null-space method. The method of elimination. The weighting method.	

2.5	Iterative refinement	320
2.6	Notes and references	323
	Historical. The QR approach. Gram–Schmidt and least squares. The augmented least squares matrix. The normal equations. The seminormal equations. Rounding-error analyses. Perturbation analysis. Constrained least squares. Iterative refinement.	
3	Updating	326
3.1	Updating inverses	327
	Woodbury’s formula. The sweep operator.	
3.2	Moving columns	333
	A general approach. Interchanging columns.	
3.3	Removing a column	337
3.4	Appending columns	338
	Appending a column to a QR decomposition. Appending a column to a QR factorization.	
3.5	Appending a row	339
3.6	Removing a row	341
	Removing a row from a QR decomposition. Removing a row from a QR factorization. Removing a row from an R-factor (Cholesky downdating). Downdating a vector.	
3.7	General rank-one updates	348
	Updating a factorization. Updating a decomposition.	
3.8	Numerical properties	350
	Updating. Downdating.	
3.9	Notes and references	353
	Historical. Updating inverses. Updating. Exponential windowing. Cholesky downdating. Downdating a vector.	
5	Rank-Reducing Decompositions	357
1	Fundamental Subspaces and Rank Estimation	358
1.1	The perturbation of fundamental subspaces	358
	Superior and inferior singular subspaces. Approximation of fundamental subspaces.	
1.2	Rank estimation	363
1.3	Notes and references	365
	Rank reduction and determination. Singular subspaces. Rank determination. Error models and scaling.	
2	Pivoted Orthogonal Triangularization	367
2.1	The pivoted QR decomposition	368
	Pivoted orthogonal triangularization. Bases for the fundamental subspaces. Pivoted QR as a gap-revealing decomposition. Assessment of pivoted QR.	
2.2	The pivoted Cholesky decomposition	375

2.3	The pivoted QLP decomposition	378
	The pivoted QLP decomposition. Computing the pivoted QLP decomposition. Tracking properties of the QLP decomposition. Fundamental subspaces. The matrix \hat{Q} and the columns of X . Low-rank approximations.	
2.4	Notes and references	385
	Pivoted orthogonal triangularization. The pivoted Cholesky decomposition. Column pivoting, rank, and singular values. Rank-revealing QR decompositions. The QLP decomposition.	
3	Norm and Condition Estimation	387
3.1	A 1-norm estimator	388
3.2	LINPACK-style norm and condition estimators	391
	A simple estimator. An enhanced estimator. Condition estimation.	
3.3	A 2-norm estimator	397
3.4	Notes and references	399
	General. LINPACK-style condition estimators. The 1-norm estimator. The 2-norm estimator.	
4	UTV decompositions	400
4.1	Rotations and errors	401
4.2	Updating URV decompositions	402
	URV decompositions. Incorporation. Adjusting the gap. Deflation. The URV updating algorithm. Refinement. Low-rank splitting.	
4.3	Updating ULV decompositions	412
	ULV decompositions. Updating a ULV decomposition.	
4.4	Notes and references	416
	UTV decompositions.	
	References	417
	Index	441