Contents

1 Matrix Eigenvalue Methods **1**

1.1 Introduction 1

1.2 Power Method for Diagonalization 5

1.3 The Rayleigh Quotient Gradient Flow 14

1.4 The QR Algorithm 29

1.5 Singular Value Decomposition (SVD) 34

1.6 Standard Least Squares Gradient Flows 36

2 Double Bracket Isospectral Flows **45**

2.1 Double Bracket Flows for Diagonalization 45

2.2 Toda Flows and the Riccati Equation 59

2.3 Recursive Lie-Bracket Based Diagonalization 69

3 Singular Value Decomposition **85**

3.1 SVD via Double Bracket Flows 85

3.2 A Gradient Flow Approach to SVD 88

4 Linear Programming **107**

4.1 The Role of Double Bracket Flows 107

4.2 Interior Point Flows on a Polytope 116

4.3 Recursive Linear Programming/Sorting 122

5 Approximation and Control 133

5.1 Approximations by Lower Rank Matrices 133

5.2 The Polar Decomposition 150

5.3 Output Feedback Control 152

6 Balanced Matrix Factorizations 169

6.1 Introduction 169

6.2 Kempf-Ness Theorem 171

6.3 Global Analysis of Cost Functions 173

6.4 Flows for Balancing Transformations 177

6.5 Flows on the Factors X and Y 190

6.6 Recursive Balancing Matrix Factorizations 196

7 Invariant Theory and System Balancing 205

7.1 Introduction 205

7.2 Plurisubharmonic Functions 208

7.3 The Azad-Loeb Theorem 210

7.4 Application to Balancing 212

7.5 Euclidean Norm Balancing 223

8 Balancing via Gradient Flows 231

8.1 Introduction 231

8.2 Flows on Positive Definite Matrices 233

8.3 Flows for Balancing Transformations 246

8.4 Balancing via Isodynamical Flows 249

8.5 Euclidean Norm Optimal Realizations 257

9 Sensitivity Optimization 267

9.1 A Sensitivity Minimizing Gradient Flow 267

9.2 Related L^2-Sensitivity Minimization Flows 279
9.3 Recursive L^2-Sensitivity Balancing 287
9.4 L^2-Sensitivity Model Reduction 291
9.5 Sensitivity Minimization with Constraints 293

A Linear Algebra **307**

A.1 Matrices and Vectors 307
A.2 Addition and Multiplication of Matrices 308
A.3 Determinant and Rank of a Matrix 308
A.4 Range Space, Kernel and Inverses 309
A.5 Powers, Polynomials, Exponentials and Logarithms 310
A.6 Eigenvalues, Eigenvectors and Trace 310
A.7 Similar Matrices 311
A.8 Positive Definite Matrices and Matrix Decompositions 312
A.9 Norms of Vectors and Matrices 313
A.10 Kronecker Product and Vec 314
A.11 Differentiation and Integration 314
A.12 Lemma of Lyapunov 315
A.13 Vector Spaces and Subspaces 315
A.14 Basis and Dimension 316
A.15 Mappings and Linear Mappings 316
A.16 Inner Products 317

B Dynamical Systems **319**

B.1 Linear Dynamical Systems 319
B.2 Linear Dynamical System Matrix Equations 320
B.3 Controllability and Stabilizability 321
B.4 Observability and Detectability 322

B.5 Minimality 323
B.6 Markov Parameters and Hankel Matrix 323
B.7 Balanced Realizations 323
B.8 Vector Fields and Flows 324
B.9 Stability Concepts 326
B.10 Lyapunov Stability 327

C Global Analysis **331**

C.1 Point Set Topology 331
C.2 Advanced Calculus 334
C.3 Smooth Manifolds 337
C.4 Spheres, Projective Spaces and Grassmannians 339
C.5 Tangent Spaces and Tangent Maps 342
C.6 Submanifolds 345
C.7 Groups, Lie Groups and Lie Algebras 347
C.8 Homogeneous Spaces 350
C.9 Tangent Bundle 353
C.10 Riemannian Metrics and Gradient Flows 355
C.11 Stable Manifolds 357
C.12 Convergence of Gradient Flows 360

Bibliography **363**

Author Index **379**

Subject Index **383**