

# CONTENTS

|  |      |
|--|------|
| <i>List of Acronyms</i>                                    | xiv  |
| <i>List of Figures</i>                                     | xv   |
| <i>List of Tables</i>                                      | xvii |
| <b>1 Introduction</b>                                      | 1    |
| 1.1 Direct problem   | 2    |
| 1.2 Inverse problem  | 4    |
| 1.2.1 Constraints  | 4    |
| 1.2.2 Fundamental issues                                   | 5    |
| 1.3 Nomenclature   | 6    |
| 1.4 Summary  | 9    |
| <b>2 Applications</b>                                      | 10   |
| 2.1 Overview   | 10   |
| 2.2 Pole assignment problem                                | 11   |
| 2.2.1 State feedback control                               | 11   |
| 2.2.2 Output feedback control                              | 12   |
| 2.3 Applied mechanics                                      | 13   |
| 2.3.1 A string with beads                                  | 13   |
| 2.3.2 Quadratic eigenvalue problem                         | 15   |
| 2.3.3 Engineering applications                             | 17   |
| 2.4 Inverse Sturm–Liouville problem                        | 18   |
| 2.5 Applied physics  | 19   |
| 2.5.1 Quantum mechanics                                    | 19   |
| 2.5.2 Neuron transport theory                              | 20   |
| 2.6 Numerical analysis                                     | 21   |
| 2.6.1 Preconditioning                                      | 21   |
| 2.6.2 Numerical ODEs                                       | 22   |
| 2.6.3 Quadrature rules                                     | 23   |
| 2.7 Signal and data processing                             | 25   |
| 2.7.1 Signal processing                                    | 25   |
| 2.7.2 Computer algebra                                     | 25   |
| 2.7.3 Molecular structure modelling                        | 27   |
| 2.7.4 Principal component analysis, data mining and others | 27   |
| 2.8 Summary  | 28   |
| <b>3 Parameterized inverse eigenvalue problems</b>         | 29   |
| 3.1 Overview   | 29   |
| 3.1.1 Generic form   | 30   |
| 3.1.2 Variations   | 31   |

|          |   |           |
|----------|---|-----------|
| 3.2      | General results for linear PIEP                     | 34        |
| 3.2.1    | Existence theory                                    | 34        |
| 3.2.2    | Sensitivity analysis                                | 39        |
| 3.2.3    | Ideas of computation                                | 45        |
| 3.2.4    | Newton's method (for LiPIEP2)                       | 47        |
| 3.2.5    | Projected gradient method (for LiPIEP2)             | 52        |
| 3.3      | Additive inverse eigenvalue problems                | 54        |
| 3.3.1    | Solvability   | 56        |
| 3.3.2    | Sensitivity and stability (for AIEP2)               | 59        |
| 3.3.3    | Numerical methods                                   | 60        |
| 3.4      | Multiplicative inverse eigenvalue problems          | 63        |
| 3.4.1    | Solvability   | 65        |
| 3.4.2    | Sensitivity (for MIEP2)                             | 67        |
| 3.4.3    | Numerical methods                                   | 68        |
| 3.5      | Summary   | 70        |
| <b>4</b> | <b>Structured inverse eigenvalue problems</b>       | <b>71</b> |
| 4.1      | Overview  | 71        |
| 4.2      | Jacobi inverse eigenvalue problems                  | 72        |
| 4.2.1    | Variations  | 73        |
| 4.2.2    | Physical interpretations                            | 77        |
| 4.2.3    | Existence theory                                    | 79        |
| 4.2.4    | Sensitivity issues                                  | 81        |
| 4.2.5    | Numerical methods                                   | 82        |
| 4.3      | Toeplitz inverse eigenvalue problems                | 85        |
| 4.3.1    | Symmetry and parity                                 | 87        |
| 4.3.2    | Existence   | 89        |
| 4.3.3    | Numerical methods                                   | 89        |
| 4.4      | Nonnegative inverse eigenvalue problems             | 93        |
| 4.4.1    | Some existence results                              | 94        |
| 4.4.2    | Symmetric nonnegative inverse eigenvalue problem    | 95        |
| 4.4.3    | Minimum realizable spectral radius                  | 97        |
| 4.5      | Stochastic inverse eigenvalue problems              | 103       |
| 4.5.1    | Existence   | 104       |
| 4.5.2    | Numerical method                                    | 106       |
| 4.6      | Unitary Hessenberg inverse eigenvalue problems      | 110       |
| 4.7      | Inverse eigenvalue problems with prescribed entries | 112       |
| 4.7.1    | Prescribed entries along the diagonal               | 112       |
| 4.7.2    | Prescribed entries at arbitrary locations           | 116       |
| 4.7.3    | Additive inverse eigenvalue problem revisit         | 117       |
| 4.7.4    | Cardinality and locations                           | 118       |
| 4.7.5    | Numerical methods                                   | 119       |
| 4.8      | Inverse singular value problems                     | 128       |
| 4.8.1    | Distinct singular values                            | 129       |

|          |  |            |
|----------|--|------------|
| 4.8.2    | Multiple singular values                               | 132        |
| 4.8.3    | Rank deficiency  | 134        |
| 4.9      | Inverse singular/eigenvalue problems                   | 134        |
| 4.9.1    | The $2 \times 2$ building block                        | 136        |
| 4.9.2    | Divide and conquer                                     | 136        |
| 4.9.3    | A symbolic example                                     | 141        |
| 4.9.4    | A numerical example                                    | 142        |
| 4.10     | Equality constrained inverse eigenvalue problems       | 144        |
| 4.10.1   | Existence and equivalence to PAPs                      | 144        |
| 4.11     | Summary  | 145        |
| <b>5</b> | <b>Partially described inverse eigenvalue problems</b> | <b>146</b> |
| 5.1      | Overview   | 146        |
| 5.2      | PDIEP for Toeplitz matrices                            | 147        |
| 5.2.1    | An example   | 149        |
| 5.2.2    | General consideration                                  | 150        |
| 5.3      | PDIEP for quadratic pencils                            | 160        |
| 5.3.1    | Recipe of construction                                 | 164        |
| 5.3.2    | Eigenstructure of $Q(\lambda)$                         | 167        |
| 5.3.3    | Numerical experiment                                   | 173        |
| 5.4      | Monic quadratic inverse eigenvalue problem             | 178        |
| 5.4.1    | Real linearly dependent eigenvectors                   | 179        |
| 5.4.2    | Complex linearly dependent eigenvectors                | 181        |
| 5.4.3    | Numerical examples                                     | 185        |
| 5.5      | Summary  | 189        |
| <b>6</b> | <b>Least squares inverse eigenvalue problems</b>       | <b>192</b> |
| 6.1      | Overview   | 192        |
| 6.2      | An example of MIEP                                     | 193        |
| 6.3      | Least Squares LiPIEP2                                  | 194        |
| 6.3.1    | Formulation  | 195        |
| 6.3.2    | Equivalence  | 197        |
| 6.3.3    | Lift and projection                                    | 199        |
| 6.3.4    | The Newton method                                      | 201        |
| 6.3.5    | Numerical experiment                                   | 203        |
| 6.4      | Least squares PDIEP                                    | 209        |
| 6.5      | Summary  | 211        |
| <b>7</b> | <b>Spectrally constrained approximation</b>            | <b>212</b> |
| 7.1      | Overview   | 212        |
| 7.1.1    | Spectral constraint                                    | 212        |
| 7.1.2    | Singular value constraint                              | 215        |
| 7.1.3    | Constrained optimization                               | 216        |

|          |   |            |
|----------|---|------------|
| 7.2      | Central framework                             | 217        |
| 7.2.1    | Projected gradient                            | 219        |
| 7.2.2    | Projected Hessian                             | 220        |
| 7.3      | Applications                                  | 220        |
| 7.3.1    | Approximation with fixed spectrum             | 221        |
| 7.3.2    | Toeplitz inverse eigenvalue problem revisit   | 223        |
| 7.3.3    | Jacobi-type eigenvalue computation            | 225        |
| 7.4      | Extensions                                    | 226        |
| 7.4.1    | Approximation with fixed singular values      | 226        |
| 7.4.2    | Jacobi-type singular value computation        | 229        |
| 7.5      | Simultaneous reduction                        | 229        |
| 7.5.1    | Background review                             | 230        |
| 7.5.2    | Orthogonal similarity transformation          | 234        |
| 7.5.3    | A nearest commuting pair problem              | 238        |
| 7.5.4    | Orthogonal equivalence transformation         | 239        |
| 7.6      | Closest normal matrix problem                 | 241        |
| 7.6.1    | First-order optimality condition              | 242        |
| 7.6.2    | Second-order optimality condition             | 243        |
| 7.6.3    | Numerical methods                             | 244        |
| 7.7      | Summary                                       | 245        |
| <b>8</b> | <b>Structured low rank approximation</b>      | <b>246</b> |
| 8.1      | Overview                                      | 246        |
| 8.2      | Low rank Toeplitz approximation               | 248        |
| 8.2.1    | Theoretical considerations                    | 248        |
| 8.2.2    | Tracking structured low rank matrices         | 254        |
| 8.2.3    | Numerical methods                             | 257        |
| 8.2.4    | Summary                                       | 263        |
| 8.3      | Low rank circulant approximation              | 264        |
| 8.3.1    | Preliminaries                                 | 264        |
| 8.3.2    | Basic spectral properties                     | 266        |
| 8.3.3    | Conjugate-even approximation                  | 267        |
| 8.3.4    | Algorithm                                     | 273        |
| 8.3.5    | Numerical experiment                          | 275        |
| 8.3.6    | An application to image reconstruction        | 278        |
| 8.3.7    | Summary                                       | 279        |
| 8.4      | Low rank covariance approximation             | 279        |
| 8.4.1    | Low dimensional random variable approximation | 280        |
| 8.4.2    | Truncated SVD                                 | 285        |
| 8.4.3    | Summary                                       | 286        |
| 8.5      | Euclidean distance matrix approximation       | 286        |
| 8.5.1    | Preliminaries                                 | 287        |
| 8.5.2    | Basic formulation                             | 291        |
| 8.5.3    | Analytic gradient and Hessian                 | 291        |

|          |  |            |
|----------|--|------------|
| 8.5.4    | Modification                                     | 294        |
| 8.5.5    | Numerical examples                               | 295        |
| 8.5.6    | Summary  | 300        |
| 8.6      | Low rank approximation on unit sphere            | 300        |
| 8.6.1    | Linear model                                     | 302        |
| 8.6.2    | Fidelity of low rank approximation               | 306        |
| 8.6.3    | Compact form and Stiefel manifold                | 313        |
| 8.6.4    | Numerical examples                               | 315        |
| 8.6.5    | Summary  | 320        |
| 8.7      | Low rank nonnegative factorization               | 320        |
| 8.7.1    | First-order optimality condition                 | 322        |
| 8.7.2    | Numerical methods                                | 324        |
| 8.7.3    | An air pollution and emission example            | 332        |
| 8.7.4    | Summary  | 337        |
| <b>9</b> | <b>Group orbitally constrained approximation</b> | <b>339</b> |
| 9.1      | Overview   | 339        |
| 9.2      | A case study                                     | 341        |
| 9.2.1    | Discreteness versus continuousness               | 341        |
| 9.2.2    | Generalization                                   | 343        |
| 9.3      | General Framework                                | 344        |
| 9.3.1    | Matrix group and actions                         | 344        |
| 9.3.2    | Tangent space and projection                     | 347        |
| 9.4      | Canonical form                                   | 350        |
| 9.5      | Objective functions                              | 352        |
| 9.5.1    | Least squares and projected gradient             | 352        |
| 9.5.2    | Systems for other objectives                     | 354        |
| 9.6      | Generalization to non-group structures           | 356        |
| 9.7      | Summary  | 358        |
|          | <b>References</b>                                | <b>359</b> |
|          | <b>Index</b>                                     | <b>381</b> |

## LIST OF FIGURES

|      |   |     |
|------|---|-----|
| 1.1  | Classification of inverse eigenvalue problems   | 8   |
| 2.1  | Vibration of beads on a string  | 14  |
| 3.1  | Geometry of the Newton method for PIEP  | 48  |
| 3.2  | Range of solvable $\{\lambda_1, \lambda_2\}$ for MIEP2  | 65  |
| 4.1  | Mass–spring system  | 77  |
| 4.2  | Plots of $\mathcal{M}_C$ in the $(m_{11}, m_{12})$ -plane   | 88  |
| 4.3  | Geometry of the lift by the Wielandt–Hoffman theorem  | 92  |
| 4.4  | Errors in predicting the Suleimanova bound  | 102 |
| 4.5  | Computed $R(\mathcal{L}_m)$ for the Johnson et al. spectra  | 103 |
| 4.6  | $\Theta_4$ by the Karpelevič theorem  | 105 |
| 4.7  | Representation of splitting, intersection, and least squares solution   | 120 |
| 4.8  | Condition numbers of PEIEP solutions when $n = 2$ , $\mathcal{L} = \{(1, 2)\}$ , $a_1 = 4$ , and $\sigma(X^{[a]}) = \{1, 2\}$   | 124 |
| 4.9  | An illustration of the dividing process   | 141 |
| 4.10 | An illustration of the conquering process   | 142 |
| 5.1  | Errors of SQIEP approximations  | 178 |
| 6.1  | Region of $(\lambda_1, \lambda_2)$ on which the MIEP is solvable  | 194 |
| 6.2  | Geometric sketch of lift and projection   | 200 |
| 6.3  | The numbers of LP iterations vs the CPU times for Example 6.2   | 205 |
| 6.4  | The plot of $\log_{10}  e_k $ for Example 6.3   | 207 |
| 6.5  | The plot of $\log_{10}  e_k $ for Example 6.4   | 208 |
| 7.1  | Can such a $85 \times 85$ matrix exist with arbitrary spectrum?   | 215 |
| 8.1  | Lower rank, symmetric, $3 \times 3$ Toeplitz matrices identified in $\mathbb{R}^3$  | 254 |
| 8.2  | Geometry of lift and projection between $\mathcal{R}(k)$ and $\Omega$   | 255 |
| 8.3  | Tree graph of $\hat{\lambda}_1, \overline{\lambda}_1, \lambda_0, \lambda_2, \overline{\lambda}_2, \lambda_3$ with $ \lambda_1  \geq  \lambda_0  >  \lambda_2  \geq  \lambda_3 $ | 270 |
| 8.4  | Tree graphs of $\hat{\lambda}$ with rank 5, 3, and 2  | 270 |
| 8.5  | Tree graphs of $\hat{\lambda}$ with rank 4  | 270 |
| 8.6  | Tree graph of $\hat{\lambda}$ with rank 1   | 271 |
| 8.7  | Possible solutions to the DMP when $n = 6$  | 272 |
| 8.8  | Tree graph of $\lambda_1, \overline{\lambda}_1, \lambda_0, \lambda_2, \lambda_2, \lambda_3$ with $ \lambda_1  \geq  \lambda_0  >  \lambda_2  \geq  \lambda_3 $                  | 272 |
| 8.9  | Tree graph of $\hat{\lambda}$ with rank 4 when $\lambda_2 = \overline{\lambda}_2$   | 273 |
| 8.10 | Distribution of singular values   | 277 |
| 8.11 | Errors in approximation   | 278 |
| 8.12 | Approximation of a knot   | 296 |
| 8.13 | Approximation of a helix  | 298 |
| 8.14 | Approximation of a twist  | 299 |

|      |  |     |
|------|--|-----|
| 8.15 | Behavior of fidelity (left) and absolute fidelity (right) with various rank values | 316 |
| 8.16 | Comparison of cost functions under different dynamical systems when $k = 5$        | 316 |
| 8.17 | Behavior of the singular values for $k = 3$  | 317 |
| 8.18 | Big circle approximation of points on the unit sphere $S^2$                        | 318 |

## LIST OF TABLES

|      |  |     |
|------|--|-----|
| 1.1  | Summary of acronyms used in the book   | 7   |
| 4.1  | Structure of centrosymmetric matrices  | 87  |
| 5.1  | Solution counts for PDIEP1   | 159 |
| 5.2  | Residual $\ \hat{Q}_1(\lambda_j)\mathbf{x}_j\ _2$ and coefficient errors for Example 5.9                           | 187 |
| 5.3  | Residual $\ \hat{Q}_1(\lambda_j)\mathbf{x}_j\ _2$ and coefficient errors for Example 5.10                          | 188 |
| 5.4  | Residual $\ Q(\lambda_j)\mathbf{x}_j\ _2$ for Example 5.11   | 189 |
| 6.1  | Computational cost for Example 6.3   | 207 |
| 6.2  | Computational cost for Example 6.4   | 209 |
| 8.1  | Cost overhead in using LANCELOT for $n = 6$  | 260 |
| 8.2  | Test results for a $6 \times 6$ symmetric Toeplitz structure using FMINUNC   | 262 |
| 8.3  | Output of intermediate results from FMINUNC  | 263 |
| 8.4  | Test results of using FMINSEARCH for symmetric Toeplitz structure  | 263 |
| 8.5  | Examples of entries for completed distance matrix  | 300 |
| 8.6  | Example of location vectors in $\mathbb{R}^4$ for completed distance matrix  | 300 |
| 8.7  | Comparison of nearness of TSVD and fidelity flow   | 319 |
| 8.8  | Annual pollutants estimates (in thousand short tons)   | 333 |
| 8.9  | Annual emissions estimates (in thousand short tons)  | 334 |
| 8.10 | Average distribution of pollutants from sectors  | 335 |
| 8.11 | NNMF distribution estimates of pollutants from sectors (Lee and Seung algorithm)                                   | 335 |
| 8.12 | NNMF emission estimates (in thousand short tons)   | 336 |
| 8.13 | NNMF distribution estimates of pollutants from sectors (constrained quasi-Newton method) (Lee and Seung algorithm) | 337 |
| 8.14 | Optimal distribution of pollutants from sectors with fixed emission estimates                                      | 337 |
| 9.1  | Examples of classical matrix groups over $\mathbb{R}$  | 346 |
| 9.2  | Examples of group actions and their applications   | 347 |
| 9.3  | Example of tangent spaces  | 349 |
| 9.4  | Examples of canonical forms used in practice   | 351 |