

Contents

	<i>Page</i>
1. THEORETICAL BACKGROUND	
Introduction	1
Definitions	2
Eigenvalues and eigenvectors of the transposed matrix	3
Distinct eigenvalues	4
Similarity transformations	6
Multiple eigenvalues and canonical forms for general matrices	7
Defective system of eigenvectors	9
The Jordan (classical) canonical form	10
The elementary divisors	12
Companion matrix of the characteristic polynomial of A	12
Non-derogatory matrices	13
The Frobenius (rational) canonical form	15
Relationship between the Jordan and Frobenius canonical forms	16
Equivalence transformations	17
Lambda matrices	18
Elementary operations	19
Smith's canonical form	19
The highest common factor of k -rowed minors of a λ -matrix	22
Invariant factors of $(A - \lambda I)$	22
The triangular canonical form	24
Hermitian and symmetric matrices	24
Elementary properties of Hermitian matrices	25
Complex symmetric matrices	26
Reduction to triangular form by unitary transformations	27
Quadratic forms	27
Necessary and sufficient conditions for positive definiteness	28
Differential equations with constant coefficients	30
Solutions corresponding to non-linear elementary divisors	31
Differential equations of higher order	32
Second-order equations of special form	34
Explicit solution of $B\ddot{y} = -Ay$	35
Equations of the form $(AB - \lambda I)x = 0$	35
The minimum polynomial of a vector	36
The minimum polynomial of a matrix	37
Cayley-Hamilton theorem	38
Relation between minimum polynomial and canonical forms	39
Principal vectors	42
Elementary similarity transformations	43
Properties of elementary matrices	45
Reduction to triangular canonical form by elementary similarity transformations	46
Elementary unitary transformations	47
Elementary unitary Hermitian matrices	48
Reduction to triangular form by elementary unitary transformations	50
Normal matrices	51
Commuting matrices	52

Eigenvalues of AB	54
Vector and matrix norms	55
Subordinate matrix norms	56
The Euclidean and spectral norms	57
Norms and limits	58
Avoiding use of infinite matrix series	60
2. PERTURBATION THEORY	
Introduction	62
Ostrowski's theorem on continuity of the eigenvalues	63
Algebraic functions	64
Numerical examples	65
Perturbation theory for simple eigenvalues	66
Perturbation of corresponding eigenvectors	67
Matrix with linear elementary divisors	68
First-order perturbations of eigenvalues	68
First-order perturbations of eigenvectors	69
Higher-order perturbations	70
Multiple eigenvalues	70
Gerschgorin's theorems	71
Perturbation theory based on Gerschgorin's theorems	72
Case 1. Perturbation of a simple eigenvalue λ_1 of a matrix having linear elementary divisors.	72
Case 2. Perturbation of a multiple eigenvalue λ_1 of a matrix having linear elementary divisors.	75
Case 3. Perturbation of a simple eigenvalue of a matrix having one or more non-linear elementary divisors.	77
Case 4. Perturbations of the eigenvalues corresponding to a non-linear elementary divisor of a non-derogatory matrix.	79
Case 5. Perturbations of eigenvalues λ_i when there is more than one divisor involving $(\lambda_i - \lambda)$ and at least one of them is non-linear.	80
Perturbations corresponding to the general distribution of non-linear divisors	81
Perturbation theory for the eigenvectors from Jordan canonical form	81
Perturbations of eigenvectors corresponding to a multiple eigenvalue (linear elementary divisors)	83
Limitations of perturbation theory	84
Relationships between the s_i	85
The condition of a computing problem	86
Condition numbers	86
Spectral condition number of A with respect to its eigenproblem	87
Properties of spectral condition number	88
Invariant properties of condition numbers	89
Very ill-conditioned matrices	90
Perturbation theory for real symmetric matrices	93
Unsymmetric perturbations	93
Symmetric perturbations	94
Classical techniques	94
Symmetric matrix of rank unity	97
Extremal properties of eigenvalues	98
Minimax characterization of eigenvalues	99
Eigenvalues of the sum of two symmetric matrices	101

Practical applications	102
Further applications of minimax principle	103
Separation theorem	103
The Wielandt-Hoffman theorem	104
3. ERROR ANALYSIS	
Introduction	110
Fixed-point operations	110
Accumulation of inner-products	111
Floating-point operations	112
Simplified expressions for error bounds	113
Error bounds for some basic floating-point computations	114
Bounds for norms of the error matrices	115
Accumulation of inner-products in floating-point arithmetic	116
Error bounds for some basic $fl_2(\)$ computations	117
Computation of square roots	118
Block-floating vectors and matrices	119
Fundamental limitations of t -digit computation	120
Eigenvalue techniques based on reduction by similarity transformations	123
Error analysis of methods based on elementary non-unitary transformations	124
Error analysis of methods based on elementary unitary transformations	126
Superiority of the unitary transformation	128
Real symmetric matrices	129
Limitations of unitary transformations	129
Error analysis of floating-point computation of plane rotations	131
Multiplication by a plane rotation	133
Multiplication by a sequence of plane rotations	134
Error in product of approximate plane rotations	139
Errors in similarity transforms	140
Symmetric matrices	141
Plane rotations in fixed-point arithmetic	143
Alternative computation of $\sin \theta$ and $\cos \theta$	145
Pre-multiplication by an approximate fixed-point rotation	145
Multiplication by a sequence of plane rotations (fixed-point)	147
The computed product of an approximate set of plane rotations	148
Errors in similarity transformations	148
General comments on the error bounds	151
Elementary Hermitian matrices in floating-point	152
Error analysis of the computation of an elementary Hermitian matrix	153
Numerical example	156
Pre-multiplication by an approximate elementary Hermitian matrix	157
Multiplication by a sequence of approximate elementary Hermitians	160
Non-unitary elementary matrices analogous to plane rotations	162
Non-unitary elementary matrices analogous to elementary Hermitian matrices	163
Pre-multiplication by a sequence of non-unitary matrices	165
<i>A priori</i> error bounds	166
Departure from normality	167
Simple examples	169
<i>A posteriori</i> bounds	170
<i>A posteriori</i> bounds for normal matrices	170

Rayleigh quotient	172
Error in Rayleigh quotient	173
Hermitian matrices	174
Pathologically close eigenvalues	176
Non-normal matrices	178
Error analysis for a complete eigensystem	180
Numerical example	181
Conditions limiting attainable accuracy	181
Non-linear elementary divisors	182
Approximate invariant subspaces	184
Almost normal matrices	187
4. SOLUTION OF LINEAR ALGEBRAIC EQUATIONS	
Introduction	189
Perturbation theory	189
Condition numbers	191
Equilibrated matrices	192
Simple practical examples	193
Condition of matrix of eigenvectors	193
Explicit solution	194
General comments on condition of matrices	195
Relation of ill-conditioning to near-singularity	196
Limitations imposed by t -digit arithmetic	197
Algorithms for solving linear equations	198
Gaussian elimination	200
Triangular decomposition	201
Structure of triangular decomposition matrices	201
Explicit expressions for elements of the triangles	202
Breakdown of Gaussian elimination	204
Numerical stability	205
Significance of the interchanges	206
Numerical example	207
Error analysis of Gaussian elimination	209
Upper bounds for the perturbation matrices using fixed-point arithmetic	211
Upper bound for elements of reduced matrices	212
Complete pivoting	212
Practical procedure with partial pivoting	214
Floating-point error analysis	214
Floating-point decomposition without pivoting	215
Loss of significant figures	217
A popular fallacy	217
Matrices of special form	218
Gaussian elimination on a high-speed computer	220
Solutions corresponding to different right-hand sides	221
Direct triangular decomposition	221
Relations between Gaussian elimination and direct triangular decomposition	223
Examples of failure and non-uniqueness of decomposition	224
Triangular decomposition with row interchanges	225
Error analysis of triangular decomposition	227
Evaluation of determinants	228
Cholesky decomposition	229

Symmetric matrices which are not positive definite	230
Error analysis of Cholesky decomposition in fixed-point arithmetic	231
An ill-conditioned matrix	233
Triangularization using elementary Hermitian matrices	233
Error analysis of Householder triangularization	236
Triangularization by elementary stabilized matrices of the type M'_μ	236
Evaluation of determinants of leading principal minors	237
Triangularization by plane rotations	239
Error analysis of Givens reduction	240
Uniqueness of orthogonal triangularization	241
Schmidt orthogonalization	242
Comparison of the methods of triangularization	244
Back-substitution	247
High accuracy of computed solutions of triangular sets of equations	249
Solution of a general set of equations	251
Computation of the inverse of a general matrix	252
Accuracy of computed solutions	253
Ill-conditioned matrices which give no small pivots	254
Iterative improvements of approximate solution	255
Effect of rounding errors on the iterative process	256
The iterative procedure in fixed-point computation	257
Simple example of iterative procedure	258
General comments on the iterative procedure	260
Related iterative procedures	261
Limitations of the iterative procedure	261
Rigorous justification of the iterative method	262
5. HERMITIAN MATRICES	
Introduction	265
The classical Jacobi method for real symmetric matrices	266
Rate of convergence	267
Convergence to fixed diagonal matrix	268
Serial Jacobi method	269
The Gerschgorin discs	269
Ultimate quadratic convergence of Jacobi methods	270
Close and multiple eigenvalues	271
Numerical examples	273
Calculation of $\cos \theta$ and $\sin \theta$	274
Simpler determination of the angles of rotation	276
The threshold Jacobi method	277
Calculation of the eigenvectors	278
Numerical example	279
Error analysis of the Jacobi method	279
Accuracy of the computed eigenvectors	280
Error bounds for fixed-point computation	281
Organizational problems	282
Givens' method	282
Givens' process on a computer with a two-level store	284
Floating-point error analysis of Givens' process	286
Fixed-point error analysis	287
Numerical example	288
Householder's method	290

Taking advantage of symmetry	292
Storage considerations	293
Householder's process on a computer with a two-level store	294
Householder's method in fixed-point arithmetic	294
Numerical example	296
Error analyses of Householder's method	297
Eigenvalues of a symmetric tri-diagonal matrix	299
Sturm sequence property	300
Method of bisection	302
Numerical stability of the bisection method	302
Numerical example	305
General comments on the bisection method	306
Small eigenvalues	307
Close eigenvalues and small β_i	308
Fixed-point computation of the eigenvalues	312
Computation of the eigenvectors of a tri-diagonal form	315
Instability of the explicit expression for the eigenvector	316
Numerical examples	319
Inverse iteration	321
Choice of initial vector b	322
Error analysis	323
Numerical example	325
Close eigenvalues and small β_i	327
Independent vectors corresponding to coincident eigenvalues	328
Alternative method for computing the eigenvectors	330
Numerical example	331
Comments on the eigenproblem for tri-diagonal matrices	332
Completion of the Givens and Householder methods	333
Comparison of methods	334
Quasi-symmetric tri-diagonal matrices	335
Calculation of the eigenvectors	336
Equations of the form $Ax = \lambda Bx$ and $ABx = \lambda x$	337
Numerical example	339
Simultaneous reduction of A and B to diagonal form	340
Tri-diagonal A and B	340
Complex Hermitian matrices	342
6. REDUCTION OF A GENERAL MATRIX TO CONDENSED FORM	
Introduction	345
Givens' method	345
Householder's method	347
Storage considerations	350
Error analysis	350
Relationship between the Givens and Householder methods	351
Elementary stabilized transformations	353
Significance of the permutations	355
Direct reduction to Hessenberg form	357
Incorporation of interchanges	359
Numerical example	360
Error analysis	363
Related error analyses	365

CONTENTS

xv

Poor determination of the Hessenberg matrix	368
Reduction to Hessenberg form using stabilized matrices of the type M'_n	368
The method of Krylov	369
Gaussian elimination by columns	370
Practical difficulties	371
Condition of C for some standard distributions of eigenvalues	372
Initial vectors of grade less than n	374
Practical experience	376
Generalized Hessenberg processes	377
Failure of the generalized Hessenberg process	378
The Hessenberg method	379
Practical procedure	380
Relation between the Hessenberg method and earlier methods	381
The method of Arnoldi	382
Practical considerations	383
Significance of re-orthogonalization	385
The method of Lanczos	388
Failure of procedure	389
Numerical example	390
The practical Lanczos process	391
Numerical example	392
General comments on the unsymmetric Lanczos process	394
The symmetric Lanczos process	394
Reduction of a Hessenberg matrix to a more compact form	395
Reduction of a lower Hessenberg matrix to tri-diagonal form	396
The use of interchanges	397
Effect of a small pivotal element	398
Error analysis	399
The Hessenberg process applied to a lower Hessenberg matrix	402
Relationship between the Hessenberg process and the Lanczos process	402
Reduction of a general matrix to tri-diagonal form	403
Comparison with Lanczos method	404
Re-examination of reduction to tri-diagonal form	404
Reduction from upper Hessenberg form to Frobenius form	405
Effect of small pivot	407
Numerical example	408
General comments on the stability	408
Specialized upper Hessenberg form	409
Direct determination of the characteristic polynomial	410
7. EIGENVALUES OF MATRICES OF CONDENSED FORMS	
Introduction	413
Explicit polynomial form	413
Condition numbers of explicit polynomials	416
Some typical distributions of zeros	417
Final assessment of Krylov's method	421
General comments on explicit polynomials	421
Tri-diagonal matrices	423
Determinants of Hessenberg matrices	426
Effect of rounding errors	427
Floating-point accumulation	428
Evaluation by orthogonal transformations	429

Evaluation of determinants of general matrices	431
The generalized eigenvalue problem	432
Indirect determinations of the characteristic polynomial	432
Le Verrier's method	434
Iterative methods based on interpolation	435
Asymptotic rate of convergence	436
Multiple zeros	437
Inversion of the functional relationship	439
The method of bisection	440
Newton's method	441
Comparison of Newton's method with interpolation	442
Methods giving cubic convergence	443
Laguerre's method	443
Complex zeros	446
Complex conjugate zeros	447
Bairstow's method	449
The generalized Bairstow method	450
Practical considerations	452
Effect of rounding errors on asymptotic convergence	453
The method of bisection	453
Successive linear interpolation	455
Multiple and pathologically close eigenvalues	457
Other interpolation methods	458
Methods involving the use of a derivative	459
Criterion for acceptance of a zero	461
Effect of rounding errors	462
Suppression of computed zeros	464
Deflation for Hessenberg matrices	465
Deflation of tri-diagonal matrices	468
Deflation by rotations or stabilized elementary transformations	469
Stability of the deflation	472
General comments on deflation	474
Suppression of computed zeros	474
Suppression of computed quadratic factors	475
General comments on the methods of suppression	476
Asymptotic rates of convergence	478
Convergence in the large	478
Complex zeros	481
Recommendations	482
Complex matrices	483
Matrices containing an independent parameter	483
8. THE LR AND QR ALGORITHMS	
Introduction	485
Real matrices with complex eigenvalues	486
The LR algorithm	487
Proof of the convergence of the A_s	489
Positive definite Hermitian matrices	493
Complex conjugate eigenvalues	494
Introduction of interchanges	498
Numerical example	499
Convergence of the modified process	501

Preliminary reduction of original matrix	501
Invariance of upper Hessenberg form	502
Simultaneous row and column operations	504
Acceleration of convergence	505
Incorporation of shifts of origin	506
Choice of shift of origin	507
Deflation of the matrix	509
Practical experience of convergence	510
Improved shift strategy	511
Complex conjugate eigenvalues	512
Criticisms of the modified LR algorithm	515
The QR algorithm	515
Convergence of the QR algorithm	516
Formal proof of convergence	517
Disorder of the eigenvalues	519
Eigenvalues of equal modulus	520
Alternative proof for the LR technique	521
Practical application of the QR algorithm	523
Shifts of origin	524
Decomposition of A_1	525
Numerical example	527
Practical procedure	527
Avoiding complex conjugate shifts	528
Double QR step using elementary Hermitians	532
Computational details	534
Decomposition of A_2	535
Double-shift technique for LR	537
Assessment of LR and QR algorithms	538
Multiple eigenvalues	540
Special use of the deflation process	543
Symmetric matrices	544
Relationship between LR and QR algorithms	545
Convergence of the Cholesky LR algorithm	546
Cubic convergence of the QR algorithm	548
Shift of origin in Cholesky LR	549
Failure of the Cholesky decomposition	550
Cubically convergent LR process	551
Band matrices	553
QR decomposition of a band matrix	557
Error analysis	561
Unsymmetric band matrices	562
Simultaneous decomposition and recombination in QR algorithm	565
Reduction of band width	567
9. ITERATIVE METHODS	
Introduction	570
The power method	570
Direct iteration with a single vector	571
Shift of origin	572
Effect of rounding errors	573
Variation of p	576
<i>Ad hoc</i> choice of p	577

Aitken's acceleration technique	578
Complex conjugate eigenvalues	579
Calculation of the complex eigenvector	581
Shift of origin	582
Non-linear divisors	582
Simultaneous determination of several eigenvalues	583
Complex matrices	584
Deflation	584
Deflation based on similarity transformations	585
Deflation using invariant subspaces	587
Deflation using stabilized elementary transformations	587
Deflation using unitary transformations	589
Numerical stability	590
Numerical example	592
Stability of unitary transformations	594
Deflation by non-similarity transformations	596
General reduction using invariant subspaces	599
Practical application	601
Treppen-iteration	602
Accurate determination of complex conjugate eigenvalues	604
Very close eigenvalues	606
Orthogonalization techniques	606
Analogue of treppen-iteration using orthogonalization	607
Bi-iteration	609
Numerical example	610
Richardson's purification process	614
Matrix squaring	615
Numerical stability	616
Use of Chebyshev polynomials	617
General assessment of methods based on direct iteration	618
Inverse iteration	619
Error analysis of inverse iteration	620
General comments on the analysis	621
Further refinement of eigenvectors	622
Non-linear elementary divisors	626
Inverse iteration with Hessenberg matrices	626
Degenerate cases	627
Inverse iteration with band matrices	628
Complex conjugate eigenvectors	629
Error analysis	631
Numerical example	633
The generalized eigenvalue problem	633
Variation of approximate eigenvalues	635
Refinement of eigensystems	637
Numerical example	639
Refinement of the eigenvectors	641
Complex conjugate eigenvalues	643
Coincident and pathologically close eigenvalues	644
Comments on the ACE programmes	646
BIBLIOGRAPHY	649
INDEX	657