

# Contents

<b>Preface</b>	<b>vii</b>
<b>1 Introduction and Outline</b>	<b>1</b>
1.1 Description of the Contents . . . . .	2
1.2 Notation and Conventions . . . . .	3
<b>2 Indefinite Inner Products</b>	<b>7</b>
2.1 Definition . . . . .	7
2.2 Orthogonality and Orthogonal Bases . . . . .	9
2.3 Classification of Subspaces . . . . .	11
2.4 Exercises . . . . .	14
2.5 Notes . . . . .	18
<b>3 Orthogonalization and Orthogonal Polynomials</b>	<b>19</b>
3.1 Regular Orthogonalizations . . . . .	19
3.2 The Theorems of Szegő and Krein . . . . .	27
3.3 One-Step Theorem . . . . .	29
3.4 Determinants of One-Step Completions . . . . .	36
3.5 Exercises . . . . .	40
3.6 Notes . . . . .	44
<b>4 Classes of Linear Transformations</b>	<b>45</b>
4.1 Adjoint Matrices . . . . .	45
4.2 $H$ -Selfadjoint Matrices: Examples and Simplest Properties . . . . .	48
4.3 $H$ -Unitary Matrices: Examples and Simplest Properties . . . . .	50
4.4 A Second Characterization of $H$ -Unitary Matrices . . . . .	54
4.5 Unitary Similarity . . . . .	55
4.6 Contractions . . . . .	57
4.7 Dissipative Matrices . . . . .	59
4.8 Symplectic Matrices . . . . .	62
4.9 Exercises . . . . .	66
4.10 Notes . . . . .	72

<b>5</b>	<b>Canonical Forms</b>	<b>73</b>
5.1	Description of a Canonical Form . . . . .	73
5.2	First Application of the Canonical Form . . . . .	75
5.3	Proof of Theorem 5.1.1 . . . . .	77
5.4	Classification of Matrices by Unitary Similarity . . . . .	82
5.5	Signature Matrices . . . . .	85
5.6	Structure of $H$ -Selfadjoint Matrices . . . . .	89
5.7	$H$ -Definite Matrices . . . . .	91
5.8	Second Description of the Sign Characteristic . . . . .	92
5.9	Stability of the Sign Characteristic . . . . .	95
5.10	Canonical Forms for Pairs of Hermitian Matrices . . . . .	96
5.11	Third Description of the Sign Characteristic . . . . .	98
5.12	Invariant Maximal Nonnegative Subspaces . . . . .	99
5.13	Inverse Problems . . . . .	106
5.14	Canonical Forms for $H$ -Unitaries: First Examples . . . . .	107
5.15	Canonical Forms for $H$ -Unitaries: General Case . . . . .	110
5.16	First Applications of the Canonical Form of $H$ -Unitaries . . . . .	118
5.17	Further Deductions from the Canonical Form . . . . .	119
5.18	Exercises . . . . .	120
5.19	Notes . . . . .	123
<b>6</b>	<b>Real <math>H</math>-Selfadjoint Matrices</b>	<b>125</b>
6.1	Real $H$ -Selfadjoint Matrices and Canonical Forms . . . . .	125
6.2	Proof of Theorem 6.1.5 . . . . .	128
6.3	Comparison with Results in the Complex Case . . . . .	131
6.4	Connected Components of Real Unitary Similarity Classes . . . . .	133
6.5	Connected Components of Real Unitary Similarity Classes ( $H$ Fixed) . . . . .	137
6.6	Exercises . . . . .	140
6.7	Notes . . . . .	142
<b>7</b>	<b>Functions of <math>H</math>-Selfadjoint Matrices</b>	<b>143</b>
7.1	Preliminaries . . . . .	143
7.2	Exponential and Logarithmic Functions . . . . .	145
7.3	Functions of $H$ -Selfadjoint Matrices . . . . .	147
7.4	The Canonical Form and Sign Characteristic . . . . .	150
7.5	Functions which are Selfadjoint in another Indefinite Inner Product . . . . .	154
7.6	Exercises . . . . .	156
7.7	Notes . . . . .	158
<b>8</b>	<b><math>H</math>-Normal Matrices</b>	<b>159</b>
8.1	Decomposability: First Remarks . . . . .	159
8.2	$H$ -Normal Linear Transformations and Pairs of Commuting Matrices . . . . .	163
8.3	On Unitary Similarity in an Indefinite Inner Product . . . . .	165
8.4	The Case of Only One Negative Eigenvalue of $H$ . . . . .	166

8.5	Exercises	174
8.6	Notes	177
<b>9</b>	<b>General Perturbations. Stability of Diagonalizable Matrices</b>	<b>179</b>
9.1	General Perturbations of $H$ -Selfadjoint Matrices	179
9.2	Stably Diagonalizable $H$ -Selfadjoint Matrices	183
9.3	Analytic Perturbations and Eigenvalues	185
9.4	Analytic Perturbations and Eigenvectors	189
9.5	The Real Case	192
9.6	Positive Perturbations of $H$ -Selfadjoint Matrices	193
9.7	$H$ -Selfadjoint Stably $r$ -Diagonalizable Matrices	195
9.8	General Perturbations and Stably Diagonalizable $H$ -Unitary Matrices	198
9.9	$H$ -Unitarily Stably $u$ -Diagonalizable Matrices	200
9.10	Exercises	203
9.11	Notes	205
<b>10</b>	<b>Definite Invariant Subspaces</b>	<b>207</b>
10.1	Semidefinite and Neutral Subspaces: A Particular $H$	207
10.2	Plus Matrices and Invariant Nonnegative Subspaces	212
10.3	Deductions from Theorem 10.2.4	217
10.4	Expansive, Contractive Matrices and Spectral Properties	221
10.5	The Real Case	226
10.6	Exercises	227
10.7	Notes	228
<b>11</b>	<b>Differential Equations of First Order</b>	<b>229</b>
11.1	Boundedness of solutions	229
11.2	Hamiltonian Systems of Positive Type with Constant Coefficients	232
11.3	Exercises	234
11.4	Notes	236
<b>12</b>	<b>Matrix Polynomials</b>	<b>237</b>
12.1	Standard Pairs and Triples	238
12.2	Matrix Polynomials with Hermitian Coefficients	242
12.3	Factorization of Hermitian Matrix Polynomials	245
12.4	The Sign Characteristic of Hermitian Matrix Polynomials	249
12.5	The Sign Characteristic of Hermitian Analytic Matrix Functions	256
12.6	Hermitian Matrix Polynomials on the Unit Circle	261
12.7	Exercises	263
12.8	Notes	266

<b>13 Differential and Difference Equations of Higher Order</b>	<b>267</b>
13.1 General Solution of a System of Differential Equations . . . . .	267
13.2 Boundedness for a System of Differential Equations . . . . .	268
13.3 Stable Boundedness for Differential Equations . . . . .	270
13.4 The Strongly Hyperbolic Case . . . . .	273
13.5 Connected Components of Differential Equations . . . . .	274
13.6 A Special Case . . . . .	276
13.7 Difference Equations . . . . .	278
13.8 Stable Boundedness for Difference Equations . . . . .	281
13.9 Connected Components of Difference Equations . . . . .	284
13.10 Exercises . . . . .	286
13.11 Notes . . . . .	288
<b>14 Algebraic Riccati Equations</b>	<b>289</b>
14.1 Matrix Pairs in Systems Theory and Control . . . . .	290
14.2 Origins in Systems Theory . . . . .	293
14.3 Preliminaries on the Riccati Equation . . . . .	295
14.4 Solutions and Invariant Subspaces . . . . .	296
14.5 Symmetric Equations . . . . .	297
14.6 An Existence Theorem . . . . .	298
14.7 Existence when $M$ has Real Eigenvalues . . . . .	303
14.8 Description of Hermitian Solutions . . . . .	307
14.9 Extremal Hermitian Solutions . . . . .	309
14.10 The CARE with Real Coefficients . . . . .	312
14.11 The Concerns of Numerical Analysis . . . . .	315
14.12 Exercises . . . . .	317
14.13 Notes . . . . .	318
<b>A Topics from Linear Algebra</b>	<b>319</b>
A.1 Hermitian Matrices . . . . .	319
A.2 The Jordan Form . . . . .	321
A.3 Riesz Projections . . . . .	332
A.4 Linear Matrix Equations . . . . .	335
A.5 Perturbation Theory of Subspaces . . . . .	335
A.6 Diagonal Forms for Matrix Polynomials and Matrix Functions . . . . .	338
A.7 Convexity of the Numerical Range . . . . .	342
A.8 The Fixed Point Theorem . . . . .	344
A.9 Exercises . . . . .	345
<b>Bibliography</b>	<b>349</b>
<b>Index</b>	<b>355</b>