Index

ADI, 205
Cholesky factor, 199
iteration, 196–201
affine transform, 15, 168, 171–178, 183, 188, 191, 192
applied to a pencil, 16, 70, 168
almost antistabilizing solution, see solution
almost stabilizing solution, see solution
antistabilizing solution, see solution
antistable
deflating subspace, see deflating subspace
eigenvalue, 11
invariant subspace, see invariant subspace
matrix, see matrix, 48, 105, 198
application to fluid queues, 4
ladder networks, 7
LQ control problem, 5, 7
QBD processes, 8
transport equation, 4
vibration analysis, 9
Arnoldi process, 202, 214
backward stability, 29, 107, 131
strong, 30, 132, 136, 140
balancing technique, 92, 142
Bartels and Stewart algorithm, 84–87, 96, 103, 104, 203
Brauer’s theorem, 18
for matrix polynomials, 19
breakdown, 101, 140, 149, 150, 153, 176
happy (of block Arnoldi), 203
of CR, 161–166, 177, 178
of multishift algorithm, 142
of SDA, 149, 154, 169, 171, 190
remediable (block Arnoldi), 203

C-antistabilizing solution, see solution
C-antistable
deflating subspace, see deflating subspace
eigenvalue, 11
invariant subspace, see invariant subspace
matrix, see matrix
c-splitting, see splitting
c-stabilizable
pair, 12, 47, 94, 97
triple, 12, 62
c-stabilizing solution, see solution
c-stable
deflating subspace, see deflating subspace
eigenvalue, 11
invariant subspace, see invariant subspace
matrix, see matrix
canonical factorization, 64, 65
canonical invariant subspace, 22, 23, 36, 51, 136
canonical Jordan form, 10, 13, 14, 17, 35, 105
Cayley shift, 134
Cayley’s transform, 15–17, 110, 168, 170, 172–174, 177, 178, 180, 183, 186, 188, 191, 192
applied to a pencil, 16, 70
applied to Hamiltonian matrices, 24
applied to Hamiltonian pencils, 25
generalized, 15
Cholesky factor ADI, 199
closed loop matrix, 41, 49, 52
condensed form
  $J$-tridiagonal, 131, 135
  Hamiltonian, 134, 135
  Hamiltonian Hessenberg, 131
  of a matrix, 126
  PVL form, 126–128, 135
controllable
  pair, 12, 49, 95
  triple, 12, 62
convergence, 26–28
  linear, 27
  quadratic, 27
  sublinear, 27
  superlinear, 27
CR, 155–167
  applicability, 161–166
  breakdown, 161–166, 177, 178
  convergence, 158–161
  interplay with SDA, 167
critical
eigenvalue, 11, 12
  solution, see solution, 183, 190
critical solution, 66
cyclic reduction, see CR
d-antistable
deflating subspace, see deflating subspace
eigenvalue, 11
invariant subspace, see invariant subspace
matrix, see matrix
d-splitting, see splitting
d-stabilizable
  pair, 12, 50
  triple, 12, 62
d-stable
deflating subspace, see deflating subspace
eigenvalue, 11
invariant subspace, see invariant subspace
matrix, see matrix
solution, see solution
decomposition
  generalized Schur, 88–90
  periodic Schur, 137, 139
  real Schur, 212
  Schur, 28, 85, 87–89, 92, 103, 212
  semiordered Schur, 88–90
  URV, 128–130, 135–137, 142
defect correction, 102–103
deflating subspace, 9–11, 33–41, 89, 90, 147, 178
  antistable, 12
  c-antistable, 12, 168
  c-stable, 11, 110, 168
d-antistable, 12
d-stable, 11, 110, 148, 168
graph, 146
  left, 11
  stable, 11
  weakly antistable, 12
  weakly stable, 12
detectable pair, 12, 48, 79
double shift, 55, 57–59, 61, 134, 189
drift, 37, 38, 45, 51, 54, 57, 77, 89, 99, 104, 114, 115, 117, 118, 170, 177, 188
dual equation, 36, 43, 44, 51, 64, 69, 71, 73, 157, 169, 173, 178, 179, 182, 183
elementary matrix, see matrix
  Givens, 219
  Householder, 218
exact line search, 96–98
extremal solution, see solution
factorization
  canonical, 64, 65
  full rank, 196
  LU, 29, 108
  PLU, 28
  polynomial, 14, 64
Index

QR, 106, 133, 134, 154, 211
QR with column pivoting, 203, 211
QZ, 91
thin QR, 203, 211
UL, 70
Fréchet
derivative, 50, 52, 66, 92, 93, 99, 101, 217
differentiable function, 218
generalized
Cayley transform, 15, 24
inverse, 95
Lyapunov equation, 87
Schur decomposition, 89, 90, 92, 212
Stein equation, 87
Sylvester equation, 87, 101
Givens
rotation, 122, 123, 219, 220
symplectic matrix, 123
graph subspace, see invariant subspace
GTH trick, 29
Hamiltonian
condensed form, 125–131, 134, 135
eigenproblem, 121, 126, 131
Hessenberg form, 131, 135
matrix, 22–25, 39, 105, 109, 122, 123, 127–134, 136, 139–141
eigenvalues, 105, 135–136, 183
PVL form, 126, 141
URV decomposition, 128, 130, 135
canonical form, 212
eigenvalues, 25
property, 58
QR algorithm, 127, 131–135
Schur form, 132, 134, 138–140
Hessenberg
form, 85, 135, 214
matrix, 127, 128, 131, 133, 203, 214
Householder
matrix, 122, 218–219
symplectic matrix, 122, 123
invariant subspace, 9–11, 33–41, 77, 87–92
J-neutral, 39, 140
antistable, 12
c-antistable, 12, 21, 23, 36, 38, 105, 137, 138
canonical, 22, 23, 36
d-antistable, 12, 68
d-stable, 11, 68, 180
graph, 35, 36, 46, 51, 53
Lagrangian, 39, 140
left, 11
stable, 11
weakly antistable, 12, 38, 44
weakly stable, 12
iterative refinement, 103
J-tridiagonal form, 131
Jordan
block, 212
canonical form, 10, 13, 14, 17, 35, 105, 211
chain, 10–14, 17, 18, 22, 23, 34, 212
complete chain, 10, 212
Kleinman’s iteration, 94, 205
Kronecker product, 50–52, 54, 84, 86, 214
Krylov
method, 196, 201–205
subspace, 196, 201–204, 213, 214
Lie group
symplectic, 31
linearizing matrix, 35
Lyapunov equation, 83–87, 93, 95, 96, 101, 196–199, 201–205
M-matrix, 3, 5, 29, 37, 38, 42–46, 50, 51, 54–57, 73, 74, 76–77, 85, 98–101, 104, 114–118, 163,
Markov chain, 8, 37
continuous-time process, 4
QBD process, 8
matrix
antistable, 11, 48, 105, 198
block triangular, 70, 88, 89, 148, 211
c-antistable, 11
c-stable, 11, 85, 88, 94, 95, 105
d-antistable, 11
d-stable, 11, 63
elementary, 218–220
elementary symplectic, 122–125, 128, 129, 140
function, 15–17, 20, 49, 105, 216
geometric mean, 6
Givens, see Givens
Hamiltonian, 22–25, 39, 105, 109, 122, 123, 127–134, 136, 139–141
Hessenberg, see Hessenberg
Householder, see Householder
M-matrix, see M-matrix
nonnegative, 2
positive, 2
quasi-triangular, 84, 132, 133, 136–139, 212
sign, 105–110
skew-Hamiltonian, 23–24, 127
stable, 11, 48
symplectic, 22, 24, 123, 131
triangular, 87, 89, 92, 95, 115, 127, 128, 132–134, 137–139, 141, 154, 211, 212
weakly antistable, 11
weakly stable, 11
Z-matrix, see Z-matrix
matrix equation, 2–3
matrix Laurent polynomial, 217
matrix Laurent power series, 217
matrix pencil, 10
deflating subspace, see deflating subspace
eigenvalues, 10, 25
eigenvalue at infinity, 10
Hamiltonian, 25, 182
left deflating subspace, 11
left similar, 11
regular, 10
right similar, 11
skew-Hamiltonian, 25
symplectic, 25
matrix polynomial, 12–14
eigenvalues, 13
eigenvalues at infinity, 13
quadratic, 13
regular, 13
matrix power series, 217
maximal solution, see solution
minimal nonnegative solution, see solution
minimal solution, see solution
Moore Penrose inverse, 95
multiplicity
algebraic, 212
geometric, 212
partial, 10, 15, 22, 36, 47, 49, 51, 57, 58, 60, 183, 212
multishift algorithm, 127, 135, 140–142
breakdown, 142
Newton increment, 93
Newton’s method, 92–102
with exact line search, 96–98
Newton–Kleinman iteration, 205
norm, 209
Frobenius, 210
operator, 209
null recurrent equation, 37
numerical cancellation, 29
observable pair, 12
Paige–Van Loan form, see PVL form
periodic QR algorithm, 135, 136
positive recurrent equation, 37, 45
PVL form, 126–128
of a general matrix, 127
Index

of a Hamiltonian matrix, 126, 128
of a skew-Hamiltonian matrix, 127

QBD process, 8
QR algorithm
  Hamiltonian, 127, 131–135
  periodic, 135, 136
QR factorization, 211
  symplectic, 134
  thin, 211
  with column pivoting, 211
quadratic eigenvalue problem, 9
quasi-triangular matrix, see matrix
rate of convergence, 27
reachable pair, 12
regularizable triple, 12, 62
Ritz value, 198

Schur
  algorithm, 89, 91
  complement, 161, 163–167, 177, 178, 213
  decomposition, see decomposition, 212
  form, 84–86, 89, 95, 96, 107, 132, 133, 136, 138
  Hamiltonian form, 132, 134, 138–140
  method, 88–92
  periodic decomposition, 137, 139
  semiordered decomposition, see decomposition
  structured algorithm, 131, 132

SDA, 146–154
  applicability, 148, 152
  breakdown, 149, 154, 169, 171, 190
  convergence, 153
  interplay with CR, 167
  SDA–I, 147–151
  SDA–II, 151–153
semiseparable matrix, 134
Sherman–Woodbury–Morrison formula, 72
skew-Hamiltonian
  eigenvalue problem, 127
  matrix, 23–24, 127
  pencil, 25
  solution
    almost c-antistabilizing, 39, 47–48, 52, 168
    almost c-stabilizing, 39, 47–48, 51, 59, 179, 183
    almost d-antistabilizing, 49
    almost d-stabilizing, 41, 49, 52
    antistabilizing, 44, 47
    c-antistabilizing, 39, 47–48, 53–55, 57, 99
    c-stabilizing, 39, 46–48, 51, 57, 59, 61, 88, 105, 107, 110, 179, 180, 182
    critical, 50–55, 57, 59, 60, 66, 77, 99, 104, 171, 183, 190
    d-antistabilizing, 49
    d-stabilizing, 41, 49, 52, 73, 102, 184, 186
    d-stable, 63–65, 72, 157–161, 170, 177, 190
    extremal, 41–50
    maximal, 47, 49
    minimal, 47, 49
    minimal nonnegative, 37, 38, 41–46, 50, 51, 54, 55, 77
    minimal nonnegative solution, 57, 73, 169
    of a UQME, 8
    of an M-NARE, 4, 57, 98, 99, 103, 114
    stabilizing, 39, 47, 50, 79, 88, 93
  spectral radius of a matrix, 3
  splitting, 20–23, 39, 88, 89
    proper, 21, 22, 36, 161, 188
    strong, 21, 23, 65, 88, 110, 158, 170, 180
    weak, 21–23, 45, 186, 189
  SSF–I, 147
SSF–II, 151
SSyF, 182
stability region, 11, 12, 15, 21
stabilizable pair, 12, 48, 79
stabilizing solution, see solution stable
deflating subspace, see deflating subspace
eigenvalue, 11
invariant subspace, see invariant subspace
matrix, see matrix, 48
standard structured form–I, see SSF–I
standard structured form–II, see SSF–II
standard symplectic form, see SSyF
Stein equation, 83–87, 102, 206
strong backward stability, 30, 132, 136, 140
structured doubling algorithm–I, see SDA–I
structured doubling algorithm–II, see SDA–II
structured doubling algorithms, see SDA
structured Schur algorithm, 131, 132
Sylvester equation, 83–87, 202
symmetric Stein equation, 86
symplectic
elementary matrix, 122–125, 128, 129, 140
Givens matrix, 123
Householder matrix, 122, 123
matrix, 22–24, 131
eigenvalues, 25
pencil, 25
eigenvalues, 25
QR factorization, 134
similarity, 24
unitary matrix, 24
transient equation, 37
UL-based transform, 70–75, 174, 178
unilateral quadratic matrix equation, see UQME
UQME, 8–9, 62–75, 158–161, 163, 164, 174, 175, 178, 183, 190
URV
algorithms, 136
decomposition, see decomposition
Van Loan’s curse, 132, 142
weakly
antistable matrix, 11
stable deflating subspace, 12
stable invariant subspace, 12
antistable deflating subspace, 12
antistable invariant subspace, 12
stable matrix, 11
Z-matrix, 57, 74, 164, 176, 215