

Index

- ad hoc shifts, 165
- aggressive early deflation, 205–207
- algebraic multiplicity, 35
- algebraic Riccati equation, 100
- Arnoldi process, 372
 - block, 418
 - Hamiltonian skew symmetric, 420
 - implicitly restarted, 364, 374
 - on a product, 412
 - skew Hamiltonian, 401
 - skew symmetric, 381
 - unitary (= isometric), 382
- ARPACK, 364
- augmented pencil, 268

- backward error, 92
- backward stability, 92
 - and residuals, 107–109
 - and unitary matrices, 117
- balancing, 200
- Bartels-Stewart algorithm, 196, 199
 - variant, 200
- basis, 20
 - orthonormal, 20
 - standard, 20
- Bauer-Fike theorem, 94–95
 - variant, 110
- biorthonormal vectors, 390
- block Krylov process, 418
- blocking for efficient cache use, 132
- breakdown of unsymmetric Lanczos process, 391, 397
- bulge pencil, 269–272
- bulge-chasing algorithm, generic, 175–177
 - bi-directional, 287
 - close-up view, 188–191
 - for generalized eigenvalue problem, 244–246
- butterfly form, 211

- cache memory, 132
 - efficient use in QR algorithm, 203
- Cauchy-Schwarz-Bunyakovski (CSB) inequality, 4
- Cayley transform, 377, 381
 - of a Hamiltonian matrix, 400
- characteristic equation, 34
 - of generalized eigenvalue problem, 236
- Chebyshev polynomials, 354–359
- Cholesky decomposition, 16
- Cholesky LR algorithm, 167
- column compression, 57
- column space, 23
- companion matrix, 39, 142, 147
- complex orthogonal matrix, 121
- complex symmetric matrix, 121
- condition number
 - of eigenvalue, 97
 - of eigenvector, 105
 - of invariant subspace, 100, 105
 - of matrix, 6
 - related to SVD, 30
- conjugate transpose, 3
- continuity of eigenvalues, 92
 - Lipschitz, 96
- contraction mapping theorem
 - application of, 102
 - proof of, 112
- convergence
 - of GR algorithms, 223–228
 - of QR algorithm, 225
 - of Krylov process, 368

- of subspace iteration, 215
- CS* decomposition, 75
- cyclic matrix, 295
 - perfect shuffle of, 299
- D*-orthogonal matrix, 13
- decomposition
 - Cholesky, 16
 - CS*, 75
 - GR*, 129–133
 - HR*, 14, 130
 - Jordan, *see* Jordan canonical form
 - LR*, 10, 130
 - QR*, 11, 130, 134
 - RG*, 149
 - Schur, 44
 - singular value, 28, 305–309, 318
 - spectral, 73
 - SR*, 13, 130
 - symplectic *URV*, 324, 325
- defective matrix, 37, 53
- deflating pair of subspaces, 258
- deflation, 164
 - aggressive early, 205–207
 - of infinite eigenvalue, 254
- degree
 - of a *GR* iteration, 159
 - of a *GZ* iteration, 244
- derogatory matrix, 183
- diagonal matrix, 9
- diagonalizable matrix, 37
- dimension, 20
- direct rotator, 89
- direct sum, 21
- direct vs. iterative methods, 153
- distance between subspaces, 81
- divide-and-conquer method, 208
- dominant eigenvalue/vector, 154
- dominant invariant subspace, 154
- duality
 - and Krylov subspaces, 147
 - in subspace iteration, 156
- eigenspace, 33
 - dominant, 154
- eigenvalue, 33
 - algebraic multiplicity of, 35
 - associated with invariant subspace, 38
 - condition number of, 97
 - continuity of, 92
 - dominant, 154
 - geometric multiplicity of, 69
 - infinite, 235, 252–257
- eigenvectors, 33
 - dominant, 154
 - left, right, 34
 - linear independence of, 37
- elementary matrix, 118
- elementary reflector, 119
- elimination matrix, 117–124
- equivalence of matrix pairs, strict, 236
- exact shift, 183, 193
 - in implicit restart, 365, 367
- exceptional shifts, 165
- factorization, *see* decomposition
- flip matrix, 147
- flop, 131
- full rank, 23
- Galois theory, 153, 240
- Gauss transform, 118–119
 - with pivoting, 119
- generalized eigenvalue problem, 235
 - as a product eigenvalue problem, 319
- geometric multiplicity, 69
- Gerschgorin disk theorem, 93
- Givens transformation, 120
- GR* algorithm, 159, 175
 - convergence of, 223–228
 - cubic, 227
 - quadratic, 226
 - explicit, 159
 - for a product, 295–297, 301–302
 - implicit, 175
- GR* decomposition, 129
 - condensed, 133
 - operation count for, 130
- Gram-Schmidt process, 134
 - and orthoprojectors, 138
 - applied twice, 135

- GZ* algorithm, 243, 320
 - implicit, 244
 - reverse, 279
- Hamiltonian Lanczos process, 404
 - as a product Krylov process, 416
 - stability test, 408
- Hamiltonian matrix, 17, 227
 - eigenvalue symmetry of, 41
 - Schur form, 326
 - SR* algorithm for, 209
 - symplectic *URV* decomposition of, 324, 325
- HAPACK, 210
- Hermitian matrix, 16, 50, 207–208, 317, 374
- Hessenberg matrix, upper, 140
 - and *GR* algorithms, 162
 - and Krylov process, 360
 - and Krylov subspaces, 141
 - m*-Hessenberg matrix, 175
 - proper (= unreduced), 141, 175
 - skew Hamiltonian, 211
- Hessenberg-triangular form, 239
- Householder transformation, 119
- HR* algorithm, 209
 - as *HZ* algorithm, 249–251
 - cubic convergence of, 227
 - on a product, 339
- HR* decomposition, 14, 130
- hyperbolic matrix, 13
 - elimination matrices, 123–124
- HZ* algorithm, 249–251
- implicit restart, 352, 364–370
 - explained as subspace iteration, 366–367
 - first method, 364
 - second method (thick restart), 367
 - unitary, 387
- infinite eigenvalue, 235
 - removal of, 254
- inner product, 4
- invariant subspace, 38
 - dominant, 154
 - eigenvalues associated with, 38
 - existence of, 43, 44
 - isometric Arnoldi process, 382
 - isotropic subspace, 326, 400
 - iterative vs. direct methods, 153
- Jacobi's method, 208
- Jordan block, 61
- Jordan canonical form, 53–65
 - complex, 63
 - practical determination, 63–64
 - real, 64
- Kronecker canonical form, 236
- Kronecker product, 65
- Krylov matrix, 177
 - left, 281
- Krylov process, 359–360
 - as a partial similarity transformation, 361
 - block, 418
 - convergence of, 368
 - implicit restart of, 364–370
 - on a product, 412
 - residual theorem, 362
- Krylov sequence, 35, 352
- Krylov subspaces
 - and Hessenberg form, 141
 - approximating eigenvectors from, 352
 - defined, 141
 - duality and, 147
 - of a skew-Hamiltonian matrix, 401
- Krylov-Schur algorithm, 367, 374
- Lanczos process, 374, 390
 - breakdown of, 391, 397
 - Hamiltonian, 404
 - Hamiltonian skew symmetric, 420
 - skew Hamiltonian, 402
 - skew symmetric, 381
 - symmetric, 374
 - symplectic, 408
 - unsymmetric, 390
- LAPACK
 - efficient cache use by, 133
 - QR* routines, 200–207
 - QZ* routines, 248

- sep estimator, 104
- linear independence, 20
- Lipschitz continuity, 96
- locking, 368
- LR* algorithm, 160, 179
 - and quotient-difference algorithm, 169
 - Cholesky variant, 167
- LR* decomposition, 10, 130
 - with partial pivoting, 10, 130
- matrix
 - companion, 39, 142, 147
 - complex orthogonal, 121
 - complex symmetric, 121
 - cyclic, 295
 - defective, 37, 53
 - derogatory, 183
 - diagonal, 9
 - diagonalizable, 37
 - elementary, 118
 - flip, 147
 - Hamiltonian, 17, 41, 209, 227, 321–342, 404–408
 - Hamiltonian skew symmetric, 408, 419
 - Hermitian, 16, 50, 207–208, 317, 374
 - Hessenberg, 140, 162, 360
 - hyperbolic, 13
 - Krylov, 177
 - left, 281
 - m*-Hessenberg, 175
 - nilpotent, 56
 - nonderogatory, 183
 - normal, 16, 227
 - orthogonal, 11
 - Pascal, 348
 - permutation, 10
 - positive definite, 16
 - pseudosymmetric, 145, 208, 227, 250, 338
 - quasitriangular, 45
 - semisimple, 37
 - signature, 13
 - skew Hamiltonian, 17, 142, 144, 211
 - skew Hermitian, 16
 - skew symmetric, 16, 317
 - sparse, 351
 - symmetric, 16, 50, 207–208, 317, 374
 - symplectic, 12, 41, 211, 408–411
 - totally nonnegative, 348
 - triangular, 9, 36
 - tridiagonal, 141
 - unit triangular, 9
 - unitary, 10, 343, 377, 382
- memory hierarchy, 132
- minor, leading principal, 14
- MRRR method, 208
- multiplicity of eigenvalue
 - algebraic, 35
 - geometric, 69
- nilpotent matrix, 56
- nonderogatory matrix, 183
- norm
 - matrix, 5
 - spectral, 5
 - and SVD, 30
 - vector, 3
- normal matrix, 16, 227
- null space, 22
- nullity, 22
- oblique projector, 27
- orthogonal complement, 21
- orthogonal matrix, 11
 - complex, 121
- orthonormal set, 20
- orthoprojector, 27
- parallel *QR* algorithm, 201
- Pascal matrix, 348
- pencil (= matrix pair), 236
 - augmented, 268
 - regular vs. singular, 236
- perfect shift, 183, 193
- perfect shuffle, 12, 299
- permutation matrix, 10
- pipelined *QR* iterations, 201
- plane rotator, 120
- positive definite matrix, 16
- power method, 154

- principal angles, 76–79
 - relationship to SVD, 79
- principal submatrix, leading, 10
- product eigenvalue problem, 293
 - Krylov subspace methods for, 412
 - removal of zero eigenvalues, 304–305
 - role of cyclic matrix, 295
- projection theorem, 20
- projector, 26
 - oblique vs. orthogonal, 27
 - spectral, 72
- proper upper Hessenberg matrix, 141
- pseudosymmetric matrix, 145, 227, 250
 - and product eigenvalue problem, 338
 - HR* algorithm for, 208
- Pythagorean theorem, 5
- QR* algorithm, 160, 179
 - convergence of, 225
 - cubic convergence of, 227
 - efficient cache use in, 203
 - explicit, 160
 - for Hamiltonian matrices, 210
 - for the SVD, 308
 - for unitary matrices, 343
 - implicit, 179
 - parallel, 201
- QR* decomposition, 11, 130
 - and Gram-Schmidt process, 134
- quasitriangular matrix, 45
- quotient-difference (qd) algorithm, 167–171
 - as a product *LR* algorithm, 311
 - differential form (dqds), 170, 311
- QZ* algorithm, 244, 248
 - killed by underflow, 276
- range of matrix, 22
- rank, 22
 - full, 23
- Rayleigh quotient shift, generalized, 165
- real Schur theorem, 45
- reorthogonalization, 373
- residuals, and backward stability, 107–109
- resolution of the identity, 73
- RG* algorithm, 278
- RG* decomposition, 149
- Riccati equation, 100
- Ritz value, 374, 380
- Ritz vector, 380
- rotator, 120
- Schur decomposition, 44
- Schur parameters, 343
- Schur theorem, 43
 - for a Hamiltonian matrix, 326
 - for a skew-Hamiltonian matrix, 144
 - generalized, 236
 - real, 45
- semisimple matrix, 37
 - diagonalizability of, 53
- separation (sep), 102
- shift blurring, 201, 267, 273
- shift-and-invert strategy, 354
- shifts of origin, 155, 162–166
 - ad hoc, 165
 - convergence acceleration, 162–164
 - exact, 183, 193
 - exceptional, 165
 - generalized Rayleigh quotient, 165
 - in a *GZ* iteration, 243
 - transmission of, 267
 - Wilkinson, 166, 201, 208
- SHIRA, 402
- shuffle, perfect, 12, 299
- signature matrix, 13
- similarity of matrices, 42
- simple eigenvalue, 96
- simultaneous iteration, 156
- singular value decomposition (SVD), 28
 - as a product eigenvalue problem, 305–309
 - of a product, 318
 - QR* algorithm for, 308
 - related to eigenvalue problem, 52
- singular vector, 29
- skew-Hamiltonian matrix, 17, 211
 - Arnoldi process for, 401
 - Hessenberg form of, 142
 - Jordan form of, 144

- Lanczos process for, 402
 - real Schur form of, 144
- skew-Hermitian matrix, 16
- skew-symmetric matrix, 16, 317
- span, 19
- spanning set, 20
- sparse matrix, 351
- spectral decomposition, 73
- spectral projector, 72
- spectral theorem
 - for normal matrices, 48
 - for real symmetric matrices, 50
- spectrum, 33
- SR* algorithm, 209
 - cubic convergence of, 227
 - for symplectic matrix, 211
 - reduced to *HR* algorithm, 341–342
- SR* decomposition, 13, 130
- stability, *see* backward stability
- standard basis, 20
- strict equivalence of matrix pairs, 236
- structure preservation principle, 160
- subspace, 19
 - invariant, 38
 - eigenvalues associated with, 38
 - isotropic, 326
 - Krylov, *see* Krylov subspaces
 - matrix representation of, 23
- subspace iteration, 153
 - convergence of, 215
 - duality in, 156
 - multiple steps of, 155
 - superlinear convergence of, 217
- SVD, *see* singular value decomposition
- Sylvester equation, 54
 - generalized, 262, 264
 - use in block swapping, 195
- symmetric Lanczos process, 374
 - block, 419
 - computing singular values by, 414
- symmetric matrix, 16, 50, 207–208, 317, 374
 - complex, 121
- symplectic Lanczos process, 408
 - stability test, 411
- symplectic matrix, 12
 - butterfly form, 211
 - eigenvalue symmetry of, 41
 - elimination matrices, 121–123
 - SR* algorithm for, 211
- symplectic shear, 122
- symplectic *URV* decomposition, 324, 325
- tensor product, 65
- thick restart, 367
- totally nonnegative matrix, 348
- trace, 46, 50
- transpose, 3
- triangle inequality, 3
- triangular matrix, 9
 - eigenvalues of, 36
 - unit, 9
- tridiagonal matrix, 141
- ultimate shift strategy, 193
- unitary matrix, 10
 - Arnoldi process for, 382
 - Cayley transform of, 377, 381
 - QR* algorithm for, 343
- unsymmetric Lanczos process, 390
 - breakdown of, 391, 397
 - real case, 393
 - stability test, 397
- Van Loan's *VZ* algorithm, 320
- Weyr characteristic, 61
- Wilkinson shift, 166, 201, 208
- Wintner-Murnaghan theorem, 45