

NUMERICAL MATHEMATICS AND
SCIENTIFIC COMPUTATION

The Algebraic Eigenvalue Problem

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Algebraic Eigenvalue Problem

**Richard B. Lehoucq,Danny C.
Sorensen,Chao Yang**

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Algebraische Inverse Eigenwertprobleme behandeln die Frage wie man die Elemente einer Matrix aus den Spektralwerten bestimmen kann Dies ist ein zentrales Thema in vielen Problemkreisen z B Kontrolltheorie Molekularspektroskopie Geologie

Numerical Methods for Eigenvalue Problems Steffen Börm,Christian Mehl,2012-05-29 Eigenvalues and eigenvectors of matrices and linear operators play an important role when solving problems from structural mechanics and electrodynamics e g by describing the resonance frequencies of systems when investigating the long term behavior of stochastic processes e g by describing invariant probability measures and as a tool for solving more general mathematical problems e g by diagonalizing ordinary differential equations or systems from control theory This textbook presents a number of the most important numerical methods for finding eigenvalues and eigenvectors of matrices The authors discuss the central ideas underlying the different algorithms and introduce the theoretical concepts required to analyze their behavior with the goal to present an easily accessible introduction to the field including rigorous proofs of all important results but not a complete overview of the vast body of research Several programming examples allow the reader to experience the behavior of the different algorithms first hand The book addresses students and lecturers of mathematics physics and engineering who are interested in the fundamental ideas of modern numerical methods and want to learn how to apply and extend these ideas to solve new problems **ARPACK Users' Guide** Richard B. Lehoucq,Danny C. Sorensen,Chao Yang,1998-01-01 This book is a guide to understanding and using the software package ARPACK to solve large algebraic eigenvalue problems The software described is based on the implicitly restarted Arnoldi method which has been heralded as one of the three most important advances in large scale eigenanalysis in the past ten years The book explains the acquisition installation capabilities and detailed use of the software for computing a desired subset of the eigenvalues and eigenvectors of large sparse standard or generalized eigenproblems It also discusses the underlying theory and algorithmic background at a level that is accessible to

the general practitioner *The Algebraic Eigenvalue Problem*, By J.H. Wilkinson James Hardy Wilkinson,1965 **The Symmetric Eigenvalue Problem** Beresford N. Parlett,1998-01-01 According to Parlett Vibrations are everywhere and so too are the eigenvalues associated with them As mathematical models invade more and more disciplines we can anticipate a demand for eigenvalue calculations in an ever richer variety of contexts Anyone who performs these calculations will welcome the reprinting of Parlett's book originally published in 1980 In this unabridged amended version Parlett covers aspects of the problem that are not easily found elsewhere The chapter titles convey the scope of the material succinctly The aim of the book is to present mathematical knowledge that is needed in order to understand the art of computing eigenvalues of real symmetric matrices either all of them or only a few The author explains why the selected information really matters and he is not shy about making judgments The commentary is lively but the proofs are terse The first nine chapters are based on a matrix on which it is possible to make similarity transformations explicitly The only source of error is inexact arithmetic The last five chapters turn to large sparse matrices and the task of making approximations and judging them **The Algebraic Eigenvalue Problem** ,1969 **Some Topics in the Numerical Solution of the Algebraic Eigenvalue Problem** Janez Grad,1968 **On the condition number of the algebraic eigenvalue problem** Ole H. Hald,1973 A modern computational solution of the algebraic eigenvalue problem Southwestern College, *An oscillation theorem for algebraic eigenvalue problems and i* Frank W. Sinden,1954 **Numerical Methods for Large Eigenvalue Problems** Y. Saad,1992 The Algebraic Eigenvalue Problem : a Commentary on Some Computer Programs G. M. L. Gladwell,University of Waterloo. Solid Mechanics Division,1973 Core-Chasing Algorithms for the Eigenvalue Problem Jared L. Aurentz,Thomas Mach,Leonardo Robol,Raf Vandebril,David S. Watkins,2018-07-06 Eigenvalue computations are ubiquitous in science and engineering John Francis's implicitly shifted QR algorithm has been the method of choice for small to medium sized eigenvalue problems since its invention in 1959 This book presents a new view of this classical algorithm While Francis's original procedure chases bulges the new version chases core transformations which allows the development of fast algorithms for eigenvalue problems with a variety of special structures This also leads to a fast and backward stable algorithm for computing the roots of a polynomial by solving the companion matrix eigenvalue problem The authors received a SIAM Outstanding Paper prize for this work This book will be of interest to researchers in numerical linear algebra and their students **The Matrix Eigenvalue Problem** David S. Watkins,2007-01-01 An in depth theoretical discussion of the two most important classes of algorithms for solving matrix eigenvalue problems

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