

LU or Gaussian elim. with outer products (1)

Algorithm 2.4, see also CE 26.

First step: $A^{(2)} = A^{(1)} - m_1 \cdot [a_{11}^{(1)} \dots a_{1n}^{(1)}]$, $m_1 = \begin{bmatrix} 0 \\ m_{21} \\ \vdots \\ m_{n1} \end{bmatrix}$
 $m_{i1} = \frac{a_{i2}^{(1)}}{a_{11}^{(1)}} \quad i \geq 2$ ← outer products

Second step: $A^{(3)} = A^{(2)} - m_2 \cdot [a_{21}^{(2)} \dots a_{2n}^{(2)}]$, $m_2 = \begin{bmatrix} 0 \\ 0 \\ m_{32} \\ \vdots \\ m_{n2} \end{bmatrix}$
 $m_{i2} = \frac{a_{i2}^{(2)}}{a_{22}^{(2)}}, \quad i \geq 3$

⋮
 $A^{(n)} = A^{(n-1)} - m_{n-1} \cdot [a_{n-1,2}^{(n-1)} \dots a_{n-1,n}^{(n-1)}]$, $m_{n-1} = \begin{bmatrix} 0 \\ \vdots \\ 0 \\ m_{n,n-1} \end{bmatrix}$
 $m_{n,n-1} = \frac{a_{n,n-1}^{(n-1)}}{a_{n-1,n-1}^{(n-1)}}$

$A^{(n)} = U$.

If we want L: $A^{(2)} = M_1 A^{(1)}$

$A^{(3)} = M_2 A^{(2)}$, $M_2 = I - m_2 e_2^T =$

$M_1 = I - m_1 e_1^T = \begin{bmatrix} 1 & 0 & \dots & 0 \\ -m_{21} & 1 & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ -m_{n1} & 0 & \dots & 1 \end{bmatrix}$

$A^{(n)} = M_{n-1} A^{(n-1)} = \dots = M_{n-1} M_{n-2} \dots M_2 M_1 A^{(1)}$
 $L = M_1^{-1} M_2^{-1} \dots M_{n-1}^{-1}$

$L^{-1} A \iff A = LU$

so $L = M_1^{-1} M_2^{-1} \dots M_{n-1}^{-1}$.

L is triangular: (i) $M_k^{-1} = I + w_k e_k^T$ since $(I + w_k e_k^T)(I - w_k e_k^T) = I + w_k e_k^T - w_k e_k^T - w_k \underbrace{e_k^T w_k}_{=0} e_k^T = I$

(ii) $M_1^{-1} M_2^{-1} = (I + w_1 e_1^T)(I + w_2 e_2^T) = I + w_1 e_1^T + w_2 e_2^T + w_1 e_1^T w_2 e_2^T = I + w_1 e_1^T + w_2 e_2^T =$

Numerical Analysis 2000 Vol 3 Linear Algebra Linear Systems And Eigenvalues

**Mitsuhiro T. Nakao, Michael
Plum, Yoshitaka Watanabe**



Numerical Analysis 2000 Vol 3 Linear Algebra Linear Systems And Eigenvalues:

Linear Algebra - Linear Systems and Eigenvalues P.M. van Dooren, A. Hadjidimos, H.A. van der Vorst, 2001-01-15
homepage sac.cam.na2000/index.html7 Volume Set now available at special set price With the year 2000 being elected The World Mathematical Year the Journal of Computational and Applied Mathematics decided to publish a series of volumes dedicated to various disciplines of applied mathematics and numerical analysis The series received the ambitious title Numerical Analysis in the 20th Century and contains seven volumes of which the present one is devoted to Linear Algebra From the early days of scientific computing numerical linear algebra has been driven by the necessity to be able to solve linear systems to solve eigenproblems and to understand the meaning of the results Because many of these problems have to be solved repeatedly in other computational problems the algorithms have to be robust and as fast as possible This has led to much activity and other than only developing algorithms on demand the involved research has been equally intellectually challenging as in other sciences The behavior of algorithms under rounding errors was a great source of inspiration for the further development of perturbation theory The papers in this volume can be roughly subdivided into the following groups 1 Eigenproblems including SVD 2 Linear Systems 3 Miscellaneous problems and 4 Software

Generalized Sylvester Equations Guang-Ren Duan, 2015-06-09 Provides One Unified Formula That Gives Solutions to Several Types of GSEs Generalized Sylvester equations GSEs are applied in many fields including applied mathematics systems and control and signal processing Generalized Sylvester Equations Unified Parametric Solutions presents a unified parametric approach for solving various types of GSEs

Parametric Interval Algebraic Systems Iwona Skalna, 2018-02-09 This self contained book presents a framework for solving a general class of linear systems with coefficients being continuous functions of parameters varying within prescribed intervals It also provides a comprehensive overview of the theory related to solving parametric interval linear systems and the basic properties of parametric interval matrices In particular it develops several new algorithms delivering sharp rigorous bounds for the solutions of such systems with full mathematical rigor The framework employs the arithmetic of revised affine forms that enables the readers to handle dependent data The book is intended not only for researchers interested in developing rigorous methods of numerical linear algebra but also for engineers dealing with problems involving uncertain data The theory discussed is also useful in various other fields of numerical analysis in computer graphics economics computational geometry computer aided design computer assisted proofs computer graphics control theory solving constraint satisfaction problems and global optimization

Locating Eigenvalues in Graphs Carlos Hoppen, David P. Jacobs, Vilmar Trevisan, 2022-09-21 This book focuses on linear time eigenvalue location algorithms for graphs This subject relates to spectral graph theory a field that combines tools and concepts of linear algebra and combinatorics with applications ranging from image processing and data analysis to molecular descriptors and random walks It has attracted a lot of attention and has since emerged as an area on its own Studies in spectral graph theory seek to

determine properties of a graph through matrices associated with it It turns out that eigenvalues and eigenvectors have surprisingly many connections with the structure of a graph This book approaches this subject under the perspective of eigenvalue location algorithms These are algorithms that given a symmetric graph matrix M and a real interval I return the number of eigenvalues of M that lie in I Since the algorithms described here are typically very fast they allow one to quickly approximate the value of any eigenvalue which is a basic step in most applications of spectral graph theory Moreover these algorithms are convenient theoretical tools for proving bounds on eigenvalues and their multiplicities which was quite useful to solve longstanding open problems in the area This book brings these algorithms together revealing how similar they are in spirit and presents some of their main applications This work can be of special interest to graduate students and researchers in spectral graph theory and to any mathematician who wishes to know more about eigenvalues associated with graphs It can also serve as a compact textbook for short courses on the topic

Mathematical Tools for Physicists Michael

Grinfeld, 2015-01-12 The new edition is significantly updated and expanded This unique collection of review articles ranging from fundamental concepts up to latest applications contains individual contributions written by renowned experts in the relevant fields Much attention is paid to ensuring fast access to the information with each carefully reviewed article featuring cross referencing references to the most relevant publications in the field and suggestions for further reading both introductory as well as more specialized While the chapters on group theory integral transforms Monte Carlo methods numerical analysis perturbation theory and special functions are thoroughly rewritten completely new content includes sections on commutative algebra computational algebraic topology differential geometry dynamical systems functional analysis graph and network theory PDEs of mathematical physics probability theory stochastic differential equations and variational methods

Numerical Verification Methods and Computer-Assisted Proofs for Partial Differential Equations Mitsuhiro T. Nakao, Michael Plum, Yoshitaka Watanabe, 2019-11-11

In the last decades various mathematical problems have been solved by computer assisted proofs among them the Kepler conjecture the existence of chaos the existence of the Lorenz attractor the famous four color problem and more In many cases computer assisted proofs have the remarkable advantage compared with a theoretical proof of additionally providing accurate quantitative information The authors have been working more than a quarter century to establish methods for the verified computation of solutions for partial differential equations mainly for nonlinear elliptic problems of the form $u = f(x, u)$ with Dirichlet boundary conditions Here by verified computation is meant a computer assisted numerical approach for proving the existence of a solution in a close and explicit neighborhood of an approximate solution The quantitative information provided by these techniques is also significant from the viewpoint of a posteriori error estimates for approximate solutions of the concerned partial differential equations in a mathematically rigorous sense In this monograph the authors give a detailed description of the verified computations and computer assisted proofs for partial differential equations that they developed In Part I the methods mainly

studied by the authors Nakao and Watanabe are presented These methods are based on a finite dimensional projection and constructive a priori error estimates for finite element approximations of the Poisson equation In Part II the computer assisted approaches via eigenvalue bounds developed by the author Plum are explained in detail The main task of this method consists of establishing eigenvalue bounds for the linearization of the corresponding nonlinear problem at the computed approximate solution Some brief remarks on other approaches are also given in Part III Each method in Parts I and II is accompanied by appropriate numerical examples that confirm the actual usefulness of the authors methods Also in some examples practical computer algorithms are supplied so that readers can easily implement the verification programs by themselves Algorithms and Theory of Computation Handbook, Volume 1 Mikhail J. Atallah, Marina Blanton, 2009-11-20 Algorithms and Theory of Computation Handbook Second Edition General Concepts and Techniques provides an up to date compendium of fundamental computer science topics and techniques It also illustrates how the topics and techniques come together to deliver efficient solutions to important practical problems Along with updating and revising many

Algorithms and Theory of Computation Handbook - 2 Volume Set Mikhail J. Atallah, Marina Blanton, 2022-05-29 Algorithms and Theory of Computation Handbook Second Edition in a two volume set provides an up to date compendium of fundamental computer science topics and techniques It also illustrates how the topics and techniques come together to deliver efficient solutions to important practical problems New to the Second Edition Along with updating and revising many of the existing chapters this second edition contains more than 20 new chapters This edition now covers external memory parameterized self stabilizing and pricing algorithms as well as the theories of algorithmic coding privacy and anonymity databases computational games and communication networks It also discusses computational topology computational number theory natural language processing and grid computing and explores applications in intensity modulated radiation therapy voting DNA research systems biology and financial derivatives This best selling handbook continues to help computer professionals and engineers find significant information on various algorithmic topics The expert contributors clearly define the terminology present basic results and techniques and offer a number of current references to the in depth literature They also provide a glimpse of the major research issues concerning the relevant topics **Structured Matrices in Mathematics, Computer Science, and Engineering I** Vadim Olshevsky, 2001 The collection of the contributions to these volumes offers a flavor of the plethora of different approaches to attack structured matrix problems The reader will find that the theory of structured matrices is positioned to bridge diverse applications in the sciences and engineering deep mathematical theories as well as computational and numerical issues The presentation fully illustrates the fact that the techniques of engineers mathematicians and numerical analysts nicely complement each other and they all contribute to one unified theory of structured matrices Back cover **SIAM Journal on Numerical Analysis** ,2001-02 The American Mathematical Monthly ,1991 **Mathematical Reviews** ,2001 *SIAM Journal on Scientific Computing* ,2009 **AIAA**

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