Steffen Börm, Christian Mehl

NUMERICAL METHODS FOR EIGENVALUE PROBLEMS

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Călin-Ioan Gheorghiu

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algorithms that greatly mitigate these problems In addition the book makes heavy use of the concept of pseudospectrum which is highly relevant to understanding when disaster is imminent in solving eigenvalue problems It also envisions two classes of applications the stability of some elastic structures and the hydrodynamic stability of some parallel shear flows This book is an ideal reference text for professionals researchers in applied mathematics computational physics and engineering It will be very useful to numerically sophisticated engineers physicists and chemists The book can also be used as a textbook in review courses such as numerical analysis computational methods in various engineering branches or physics and computational methods in analysis *Recent Advances in Numerical Methods for Eigenvalue Problems* Mathematical Society of the Republic of China (Taiwan),2010 *Inverse Eigenvalue Problems* Moody Chu,Gene Golub,2005-06-16 Inverse eigenvalue problems arise in a remarkable variety of applications and associated with any inverse eigenvalue problem are two fundamental questions the theoretical issue of solvability and the practical issue of computability Both questions are difficult and challenging In this text the authors discuss the fundamental questions some known results many applications mathematical properties a variety of numerical techniques as well as several open problems This is the first book in the authoritative Numerical Mathematics and Scientific Computation series to cover numerical linear algebra a broad area of numerical analysis Authored by two world renowned researchers the book is aimed at graduates and researchers in applied mathematics engineering and computer science and makes an ideal graduate text *The Formulation and Analysis of Numerical Methods for Inverse Eigenvalue Problems* S. Friedland,Overton Overton,2017-08-24 This work has been selected by scholars as being culturally important and is part of the knowledge base of civilization as we know it This work was reproduced from the original artifact and remains as true to the original work as possible Therefore you will see the original copyright references library stamps as most of these works have been housed in our most important libraries around the world and other notations in the work This work is in the public domain in the United States of America and possibly other nations Within the United States you may freely copy and distribute this work as no entity individual or corporate has a copyright on the body of the work As a reproduction of a historical artifact this work may contain missing or blurred pages poor pictures errant marks etc Scholars believe and we concur that this work is important enough to be preserved reproduced and made generally available to the public We appreciate your support of the preservation process and thank you for being an important part of keeping this knowledge alive and relevant The Formulation and Analysis of Numerical Methods for Inverse Eigenvalue Problems (Classic Reprint) S. Friedland,2016-06-27 Excerpt from The Formulation and Analysis of Numerical Methods for Inverse Eigenvalue Problems Both the additive and multiplicative inverse eigenvalue problems were posed by Down ing and Householder In practical applications of the inverse sturm liouville and inverse vibrating string problems only a few of the smallest eigenvalues may be given In order for the problem to be well posed the number of parameters must be reduced accordingly This can be done by expressing the potential or density

function as a linear combination of a few given basis functions See Osborne 1971 and Hald 1972 for details

Recent Advances in Numerical Methods for Eigenvalue Problems Sen-Yen Shaw,International Workshop on Recent Advances in Numerical Methods for Eigenvalue Problems. 2008, Xinzhu, Taiwan,Mau-Hsiang Shih,Jen-Chih Yao,2010

Numerical Methods for Singular Multiparameter Eigenvalue Problems Andrej Muhič,Bor Plestenjak,2011 In the 1960s Atkinson introduced an abstract algebraic setting for multiparameter eigenvalue problems He showed that a nonsingular multiparameter eigenvalue problem is equivalent to the associated system of generalized eigenvalue problems Many theoretical results and numerical methods for nonsingular multiparameter eigenvalue problems are based on this relation We extend the above relation to singular two parameter eigenvalue problems and show that the simple finite regular eigenvalues of a two parameter eigenvalue problem and the common regular eigenvalues of the coupled generalized eigenvalue problem agree Using the theory on the pencils of matrix polynomials we furthermore generalize the theory to the nonregular singular two parameter eigenvalue problems This enables one to solve a singular two parameter eigenvalue problem by computing the common regular eigenvalues of the associated system of two singular generalized eigenvalue problems There are various numerical methods for twoparameter eigenvalue problems but all of them can only be applied to nonsingular problems We develop a numerical method that can be applied to the singular two parameter eigenvalue problems It is based on the staircase algorithm for the extraction of the common regular part of two singular matrix pencils We introduce the quadratic two parameter eigenvalue problem QMEP and show that we can linearize it as a regular singular two parameter eigenvalue problem We present several transformations that can be used to solve the QMEP by formulating an associated linear multiparameter eigenvalue problem We also generalize the linearization to the polynomial twoparameter eigenvalue problem PMEP As an alternative approach to the linearization we propose the transformation of the QMEP into a nonsingular five parameter eigenvalue problem We also consider several special cases of the QMEP where some matrix coefficients are zero which allows us to solve such QMEP more efficiently We propose a Jacobi Davidson type method for regular singular problems We modify the Jacobi Davidson type method for nonsingular two parameter eigenvalue problem so that it can be applied to regular singular problems The obtained algorithm can then be used to solve the problem obtained by linearizing the PMEP If the dimension of matrices is large then we cannot use the approach with linearization If order of polynomials is small enough then we can apply a Jacobi Davidson type method directly

to the polynomial system This method is a generalization of the method for polynomial eigenvalue problems We give some numerical results that illustrate the convergence of the introduced Jacobi Davidson type methods *The Formulation and Analysis of Numerical Methods for Inverse Eigenvalue Problems* S. Friedland,Jorge Nocedal,M. L. Overton,1985

Variational Methods for Eigenvalue Approximation H. F. Weinberger,1974-01-01 Provides a common setting for various methods of bounding the eigenvalues of a self adjoint linear operator and emphasizes their relationships A mapping principle is presented to connect many of the methods The eigenvalue problems studied are linear and linearization is shown to give important information about nonlinear problems Linear vector spaces and their properties are used to uniformly describe the eigenvalue problems presented that involve matrices ordinary or partial differential operators and integro differential operators   Numerical Methods for Eigenvalue Problems in the Description of Drift Instabilities in the Plasma Edge Dominik Löchel,2009   Projections and Surfaces in Numerical Methods for Eigenvalue Problems Petter Wiberg,1998

Numerical Methods for Solving Inverse Eigenvalue Problems (Classic Reprint) Jorge Nocedal,2017-11-26 Excerpt from Numerical Methods for Solving Inverse Eigenvalue Problems A slight reformulation of describes the additive inverse eigenvalue problem which arises in the solution of inverse Sturm Liouville problems In practice it happens frequently that only some eigenvalues are given However for the purpose of analysis it is convenient to consider the case where the number of parameters eigen values and the order of the matrices is the same About the Publisher Forgotten Books publishes hundreds of thousands of rare and classic books Find more at www forgottenbooks com This book is a reproduction of an important historical work Forgotten Books uses state of the art technology to digitally reconstruct the work preserving the original format whilst repairing imperfections present in the aged copy In rare cases an imperfection in the original such as a blemish or missing page may be replicated in our edition We do however repair the vast majority of imperfections successfully any imperfections that remain are intentionally left to preserve the state of such historical works   **A chart of numerical methods for structured eigenvalue problems** Angelika Bunse-Gerstner,Ralph Byers,Volker Mehrmann,1987

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