

Steffen Börm, Christian Mehl

NUMERICAL METHODS FOR EIGENVALUE PROBLEMS

$$A = \begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix}$$

Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems

S. Friedland, Overton Overton



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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

Numerical Methods for Large Eigenvalue Problems Yousef Saad, 2011-05-26 This revised edition discusses numerical methods for computing the eigenvalues and eigenvectors of large sparse matrices It provides an in depth view of the numerical methods that are applicable for solving matrix eigenvalue problems that arise in various engineering and scientific applications Each chapter was updated by shortening or deleting outdated topics adding topics of more recent interest and adapting the Notes and References section Significant changes have been made to Chapters 6 through 8 which describe algorithms and their implementations and now include topics such as the implicit restart techniques the Jacobi Davidson method and automatic multilevel substructuring

Numerical Methods for General and Structured Eigenvalue Problems Daniel Kressner, 2006-01-20 This book is about computing eigenvalues eigenvectors and invariant subspaces of matrices Treatment includes generalized and structured eigenvalue problems and all vital aspects of eigenvalue computations A unique feature is the detailed treatment of structured eigenvalue problems providing insight on accuracy and efficiency gains to be expected from algorithms that take the structure of a matrix into account

Spectral Methods for Non-Standard Eigenvalue Problems Călin-Ioan Gheorghiu, 2014-04-22 This book focuses on the constructive and practical aspects of spectral methods It rigorously examines the most important qualities as well as drawbacks of spectral methods in the context of numerical methods devoted to solve non standard eigenvalue problems In addition the book also considers some nonlinear singularly perturbed boundary value problems along with eigenproblems obtained by their linearization around constant solutions The book is mathematical poising problems in their proper function spaces but its emphasis is on algorithms and practical difficulties The range of applications is quite large High order eigenvalue problems are frequently beset with numerical ill conditioning problems The book describes a wide variety of successful modifications to standard

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

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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 PMEPA 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 PMEPA 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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Table of Contents Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems

1. Understanding the eBook Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - The Rise of Digital Reading Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Personalized Recommendations
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems User Reviews and Ratings
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems and Bestseller Lists

5. Accessing Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems Free and Paid eBooks
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems Public Domain eBooks
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems eBook Subscription Services
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems Budget-Friendly Options
6. Navigating Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems eBook Formats
 - ePub, PDF, MOBI, and More
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems Compatibility with Devices
 - Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Highlighting and Note-Taking Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Interactive Elements Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
8. Staying Engaged with Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
9. Balancing eBooks and Physical Books Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems

10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Setting Reading Goals Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Fact-Checking eBook Content of Numerical Methods For Eigenvalue Problems Numerical Methods For Eigenvalue Problems
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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