

Contents

List of Figures	xiii	4. Determinants	59
List of Algorithms	xvii	4.1. Developing the Determinant of a 2×2 and a 3×3 Matrix	59
Preface	xix	4.2. Expansion by Minors	60
1. Matrices	1	4.3. Computing a Determinant Using Row Operations	64
1.1. Matrix Arithmetic	1	4.4. Application: Encryption	71
1.1.1. Matrix Product	2	4.5. Chapter Summary	73
1.1.2. The Trace	5	4.6. Problems	74
1.1.3. MATLAB Examples	6	4.6.1. MATLAB Problems	76
1.2. Linear Transformations	7		
1.2.1. Rotations	7		
1.3. Powers of Matrices	11	5. Eigenvalues and Eigenvectors	79
1.4. Nonsingular Matrices	13	5.1. Definitions and Examples	79
1.5. The Matrix Transpose and Symmetric Matrices	16	5.2. Selected Properties of Eigenvalues and Eigenvectors	83
1.6. Chapter Summary	18	5.3. Diagonalization	84
1.7. Problems	19	5.3.1. Powers of Matrices	88
1.7.1. MATLAB Problems	22	5.4. Applications	89
2. Linear Equations	25	5.4.1. Electric Circuit	89
2.1. Introduction to Linear Equations	25	5.4.2. Irreducible Matrices	91
2.2. Solving Square Linear Systems	27	5.4.3. Ranking of Teams Using Eigenvectors	94
2.3. Gaussian Elimination	28	5.5. Computing Eigenvalues and Eigenvectors using MATLAB	95
2.3.1. Upper-Triangular Form	29	5.6. Chapter Summary	96
2.4. Systematic Solution of Linear Systems	31	5.7. Problems	97
2.5. Computing the Inverse	34	5.7.1. MATLAB Problems	99
2.6. Homogeneous Systems	36		
2.7. Application: A Truss	37		
2.8. Application: Electrical Circuit	39		
2.9. Chapter Summary	40		
2.10. Problems	42		
2.10.1. MATLAB Problems	43		
3. Subspaces	47	6. Orthogonal Vectors and Matrices	103
3.1. Introduction	47	6.1. Introduction	103
3.2. Subspaces of \mathbb{R}^n	47	6.2. The Inner Product	104
3.3. Linear Independence	49	6.3. Orthogonal Matrices	107
3.4. Basis of a Subspace	50	6.4. Symmetric Matrices and Orthogonality	109
3.5. The Rank of a Matrix	51	6.5. The L^2 Inner Product	110
3.6. Chapter Summary	55	6.6. The Cauchy-Schwarz Inequality	111
3.7. Problems	56	6.7. Signal Comparison	112
3.7.1. MATLAB Problems	57	6.8. Chapter Summary	113
		6.9. Problems	114
		6.9.1. MATLAB Problems	116

7. Vector and Matrix Norms	119	10. Conditioning of Problems and Stability of Algorithms	181
7.1. Vector Norms	119	10.1. Why Do We Need Numerical Linear Algebra?	181
7.1.1. Properties of the 2-Norm	121	10.2. Computation Error	183
7.1.2. Spherical Coordinates	123	10.2.1. Forward Error	183
7.2. Matrix Norms	126	10.2.2. Backward Error	184
7.2.1. The Frobenius Matrix Norm	127	10.3. Algorithm Stability	185
7.2.2. Induced Matrix Norms	127	10.3.1. Examples of Unstable Algorithms	186
7.3. Submultiplicative Matrix Norms	131	10.4. Conditioning of a Problem	187
7.4. Computing the Matrix 2-Norm	132	10.5. Perturbation Analysis for Solving a Linear System	190
7.5. Properties of the Matrix 2-Norm	136	10.6. Properties of the Matrix Condition Number	193
7.6. Chapter Summary	138	10.7. MATLAB Computation of a Matrix Condition Number	195
7.7. Problems	140	10.8. Estimating the Condition Number	195
7.7.1. MATLAB Problems	142	10.9. Introduction to Perturbation Analysis of Eigenvalue Problems	196
8. Floating Point Arithmetic	145	10.10. Chapter Summary	197
8.1. Integer Representation	145	10.11. Problems	199
8.2. Floating-Point Representation	147	10.11.1. MATLAB Problems	200
8.2.1. Mapping from Real Numbers to Floating-Point Numbers	148		
8.3. Floating-Point Arithmetic	150	11. Gaussian Elimination and the LU Decomposition	205
8.3.1. Relative Error	150	11.1. LU Decomposition	205
8.3.2. Rounding Error Bounds	151	11.2. Using LU to Solve Equations	206
8.4. Minimizing Errors	155	11.3. Elementary Row Matrices	208
8.4.1. Avoid Adding a Huge Number to a Small Number	155	11.4. Derivation of the LU Decomposition	210
8.4.2. Avoid Subtracting Numbers That Are Close	155	11.4.1. Colon Notation	214
8.5. Chapter Summary	156	11.4.2. The LU Decomposition Algorithm	216
8.6. Problems	158	11.4.3. LU Decomposition Flop Count	217
8.6.1. MATLAB Problems	160		
9. Algorithms	163	11.5. Gaussian Elimination with Partial Pivoting	218
9.1. Pseudocode Examples	163	11.5.1. Derivation of $PA=LU$	219
9.1.1. Inner Product of Two Vectors	164	11.5.2. Algorithm for Gaussian Elimination with Partial Pivoting	223
9.1.2. Computing the Frobenius Norm	164		
9.1.3. Matrix Multiplication	164	11.6. Using the LU Decomposition to Solve $Ax_i = b_i, 1 \leq i \leq k$	225
9.1.4. Block Matrices	165	11.7. Finding A^{-1}	226
9.2. Algorithm Efficiency	166	11.8. Stability and Efficiency of Gaussian Elimination	227
9.2.1. Smaller Flop Count Is Not Always Better	168	11.9. Iterative Refinement	228
9.2.2. Measuring Truncation Error	168	11.10. Chapter Summary	230
9.3. The Solution to Upper and Lower Triangular Systems	168	11.11. Problems	232
9.3.1. Efficiency Analysis	170	11.11.1. MATLAB Problems	236
9.4. The Thomas Algorithm	171		
9.4.1. Efficiency Analysis	173		
9.5. Chapter Summary	174		
9.6. Problems	175		
9.6.1. MATLAB Problems	177		

12. Linear System Applications	241	15.6. Computing A^{-1}	309
12.1. Fourier Series	241	15.7. Image Compression Using the SVD	310
12.1.1. The Square Wave	243	15.7.1. Image Compression Using MATLAB	311
12.2. Finite Difference Approximations	244	15.7.2. Additional Uses	313
12.2.1. Steady-State Heat and Diffusion	245	15.8. Final Comments	314
12.3. Least-Squares Polynomial Fitting	247	15.9. Chapter Summary	314
12.3.1. Normal Equations	249	15.10. Problems	316
12.4. Cubic Spline Interpolation	252	15.10.1. MATLAB Problems	317
12.5. Chapter Summary	256		
12.6. Problems	257		
12.6.1. MATLAB Problems	260		
13. Important Special Systems	263	16. Least-Squares Problems	321
13.1. Tridiagonal Systems	263	16.1. Existence and Uniqueness of Least-Squares Solutions	322
13.2. Symmetric Positive Definite Matrices	267	16.1.1. Existence and Uniqueness Theorem	322
13.2.1. Applications	269	16.1.2. Normal Equations and Least-Squares Solutions	324
13.3. The Cholesky Decomposition	269	16.1.3. The Pseudoinverse, $m \geq n$	324
13.3.1. Computing the Cholesky Decomposition	270	16.1.4. The Pseudoinverse, $m < n$	325
13.3.2. Efficiency	272		
13.3.3. Solving $Ax = b$ If A Is Positive Definite	272	16.2. Solving Overdetermined Least-Squares Problems	325
13.3.4. Stability	273	16.2.1. Using the Normal Equations	326
13.4. Chapter Summary	273	16.2.2. Using the QR Decomposition	327
13.5. Problems	274	16.2.3. Using the SVD	329
13.5.1. MATLAB Problems	277	16.2.4. Remark on Curve Fitting	332
14. Gram-Schmidt Orthonormalization	281	16.3. Conditioning of Least-Squares Problems	332
14.1. The Gram-Schmidt Process	281	16.3.1. Sensitivity when using the Normal Equations	333
14.2. Numerical Stability of the Gram-Schmidt Process	284	16.4. Rank-Deficient Least-Squares Problems	333
14.3. The QR Decomposition	287	16.4.1. Efficiency	338
14.3.1. Efficiency	289	16.5. Underdetermined Linear Systems	338
14.3.2. Stability	290	16.5.1. Efficiency	341
14.4. Applications of the QR Decomposition	290	16.6. Chapter Summary	341
14.4.1. Computing the Determinant	291	16.7. Problems	342
14.4.2. Finding an Orthonormal Basis for the Range of a Matrix	291	16.7.1. MATLAB Problems	343
14.5. Chapter Summary	292		
14.6. Problems	292		
14.6.1. MATLAB Problems	293		
15. The Singular Value Decomposition	299	17. Implementing the QR Decomposition	351
15.1. The SVD Theorem	299	17.1. Review of the QR Decomposition Using Gram-Schmidt	351
15.2. Using the SVD to Determine Properties of a Matrix	302	17.2. Givens Rotations	352
15.2.1. The Four Fundamental Subspaces of a Matrix	304	17.2.1. Zeroing a Particular Entry in a Vector	353
15.3. SVD and Matrix Norms	306	17.3. Creating a Sequence of Zeros in a Vector Using Givens Rotations	355
15.4. Geometric Interpretation of the SVD	307	17.4. Product of a Givens Matrix with a General Matrix	356
15.5. Computing the SVD Using MATLAB	308	17.5. Zeroing-Out Column Entries in a Matrix Using Givens Rotations	357
		17.6. Accurate Computation of the Givens Parameters	358

17.7. The Givens Algorithm for the QR Decomposition	359	18.11. Sensitivity of Eigenvalues to Perturbations	424
17.7.1. The Reduced QR Decomposition	361	18.11.1. Sensitivity of Eigenvectors	427
17.7.2. Efficiency	362	18.12. Chapter Summary	428
17.8. Householder Reflections	362	18.13. Problems	430
17.8.1. Matrix Column Zeroing Using Householder Reflections	365	18.13.1. MATLAB Problems	432
17.8.2. Implicit Computation with Householder Reflections	367		
17.9. Computing the QR Decomposition Using Householder Reflections	368	19. The Symmetric Eigenvalue Problem	439
17.9.1. Efficiency and Stability	372	19.1. The Spectral Theorem and Properties of a Symmetric Matrix	439
17.10. Chapter Summary	373	19.1.1. Properties of a Symmetric Matrix	440
17.11. Problems	373	19.2. The Jacobi Method	440
17.11.1. MATLAB Problems	376	19.2.1. Computing Eigenvectors Using the Jacobi Iteration	444
		19.2.2. The Cyclic-by-Row Jacobi Algorithm	444
18. The Algebraic Eigenvalue Problem	379	19.3. The Symmetric QR Iteration Method	446
18.1. Applications of the Eigenvalue Problem	379	19.3.1. Tridiagonal Reduction of a Symmetric Matrix	449
18.1.1. Vibrations and Resonance	380	19.3.2. Orthogonal Transformation to a Diagonal Matrix	451
18.1.2. The Leslie Model in Population Ecology	383	19.4. The Symmetric Francis Algorithm	452
18.1.3. Buckling of a Column	386	19.4.1. Theoretical Overview and Efficiency	453
18.2. Computation of Selected Eigenvalues and Eigenvectors	388	19.5. The Bisection Method	453
18.2.1. Additional Property of a Diagonalizable Matrix	389	19.5.1. Efficiency	457
18.2.2. The Power Method for Computing the Dominant Eigenvalue	390	19.5.2. Matrix A Is Not Unreduced	457
18.2.3. Computing the Smallest Eigenvalue and Corresponding Eigenvector	393	19.6. The Divide-and-Conquer Method	458
18.3. The Basic QR Iteration	394	19.6.1. Using dconquer	461
18.4. Transformation to Upper Hessenberg Form	395	19.7. Chapter Summary	461
18.4.1. Efficiency and Stability	400	19.8. Problems	463
18.5. The Unshifted Hessenberg QR Iteration	400	19.8.1. MATLAB Problems	465
18.5.1. Efficiency	403		
18.6. The Shifted Hessenberg QR Iteration	403	20. Basic Iterative Methods	469
18.6.1. A Single Shift	404	20.1. Jacobi Method	469
18.7. Schur's Triangularization	405	20.2. The Gauss-Seidel Iterative Method	470
18.8. The Francis Algorithm	409	20.3. The SOR Iteration	471
18.8.1. Francis Iteration of Degree One	409	20.4. Convergence of the Basic Iterative Methods	473
18.8.2. Francis Iteration of Degree Two	413	20.4.1. Matrix Form of the Jacobi Iteration	473
18.9. Computing Eigenvectors	420	20.4.2. Matrix Form of the Gauss-Seidel Iteration	473
18.9.1. Hessenberg Inverse Iteration	421	20.4.3. Matrix Form for SOR	474
18.10. Computing Both Eigenvalues and Their Corresponding Eigenvectors	423	20.4.4. Conditions Guaranteeing Convergence	474
		20.4.5. The Spectral Radius and Rate of Convergence	476
		20.4.6. Convergence of the Jacobi and Gauss-Seidel Methods for Diagonally Dominant Matrices	477
		20.4.7. Choosing ω for SOR	478
		20.5. Application: Poisson's Equation	478

20.6. Chapter Summary	481	22.4. Eigenvalue Computation Using the Lanczos Process	544
20.7. Problems	483	22.4.1. Mathematically Provable Properties	546
20.7.1. MATLAB Problems	486		
21. Krylov Subspace Methods	491	22.5. Chapter Summary	547
21.1. Large, Sparse Matrices	491	22.6. Problems	548
21.1.1. Storage of Sparse Matrices	492	22.6.1. MATLAB Problems	548
21.2. The CG Method	493	23. Computing the Singular Value Decomposition	551
21.2.1. The Method of Steepest Descent	493	23.1. Development of the One-Sided Jacobi Method for Computing the Reduced SVD	551
21.2.2. From Steepest Descent to CG	497	23.1.1. Stability of Singular Value Computation	554
21.2.3. Convergence	501	23.2. The One-Sided Jacobi Algorithm	555
21.3. Preconditioning	501	23.2.1. Faster and More Accurate Jacobi Algorithm	557
21.4. Preconditioning for CG	503	23.3. Transforming a Matrix to Upper-Bidiagonal Form	558
21.4.1. Incomplete Cholesky Decomposition	503	23.4. Demmel and Kahan Zero-Shift QR Downward Sweep Algorithm	559
21.4.2. SSOR Preconditioner	506	23.5. Chapter Summary	565
21.5. Krylov Subspaces	508	23.6. Problems	565
21.6. The Arnoldi Method	509	23.6.1. MATLAB Problems	566
21.6.1. An Alternative Formulation of the Arnoldi Decomposition	511	A. Complex Numbers	569
21.7. GMRES	512	A.1. Constructing the Complex Numbers	569
21.7.1. Preconditioned GMRES	514	A.2. Calculating with Complex Numbers	570
21.8. The Symmetric Lanczos Method	516	A.3. Geometric Representation of \mathbb{C}	571
21.8.1. Loss of Orthogonality with the Lanczos Process	516	A.4. Complex Conjugate	571
21.9. The MINRES Method	519	A.5. Complex Numbers in MATLAB	573
21.10. Comparison of Iterative Methods	520	A.6. Euler's Formula	575
21.11. Poisson's Equation Revisited	521	A.7. Problems	575
21.12. The Biharmonic Equation	523	A.7.1. MATLAB Problems	576
21.13. Chapter Summary	524	B. Mathematical Induction	579
21.14. Problems	526	B.1. Problems	581
21.14.1. MATLAB Problems	528	C. Chebyshev Polynomials	583
22. Large Sparse Eigenvalue Problems	533	C.1. Definition	583
22.1. The Power Method	533	C.2. Properties	584
22.2. Eigenvalue Computation Using the Arnoldi Process	534	C.3. Problems	584
22.2.1. Estimating Eigenvalues Without Restart or Deflation	535	C.3.1. MATLAB Problems	585
22.2.2. Estimating Eigenvalues Using Restart	537	Glossary	587
22.2.3. A Restart Method Using Deflation	537	Bibliography	595
22.2.4. Restart Strategies	539	Index	597
22.3. The Implicitly Restarted Arnoldi Method	540		
22.3.1. Convergence of the Arnoldi Iteration	544		