

*SYMPLECTIC  
METHODS  
FOR THE  
SYMPLECTIC  
EIGENPROBLEM*

*Heike Fassbender*

# Symplectic Methods For The Symplectic Eigenproblem

**Kurt Bernardo Wolf**



## **Symplectic Methods For The Symplectic Eigenproblem:**

**Symplectic Methods for the Symplectic Eigenproblem** Heike Fassbender, 2000-11-30 The symplectic eigenvalue problem is helpful e g in analyzing a number of different questions that arise in linear control theory for discrete time systems Industrial production and technological processes may suffer from unwanted behavior e g losses in the start up and change over phases of operation pollution emission of harmful elements and production of unwanted by products Control techniques offer the possibility of analyzing such processes in order to detect the underlying causes of the unwanted behavior This monograph describes up to date techniques for solving small to medium sized as well as large and sparse symplectic eigenvalue problems The text presents all developed algorithms in Matlab programming style and numerical examples to demonstrate their abilities all of which makes the text accessible to graduate students in applied mathematics and control engineering as well as to researchers in these areas

**Numerical Algebra, Matrix Theory, Differential-Algebraic Equations and Control Theory** Peter Benner, Matthias Bollhöfer, Daniel Kressner, Christian Mehl, Tatjana Stykel, 2015-05-09 This edited volume highlights the scientific contributions of Volker Mehrmann a leading expert in the area of numerical linear algebra matrix theory differential algebraic equations and control theory These mathematical research areas are strongly related and often occur in the same real world applications The main areas where such applications emerge are computational engineering and sciences but increasingly also social sciences and economics This book also reflects some of Volker Mehrmann s major career stages Starting out working in the areas of numerical linear algebra his first full professorship at TU Chemnitz was in Numerical Algebra hence the title of the book and matrix theory Volker Mehrmann has made significant contributions to these areas ever since The highlights of these are discussed in Parts I and II of the present book Often the development of new algorithms in numerical linear algebra is motivated by problems in system and control theory These and his later major work on differential algebraic equations to which he together with Peter Kunkel made many groundbreaking contributions are the topic of the chapters in Part III Besides providing a scientific discussion of Volker Mehrmann s work and its impact on the development of several areas of applied mathematics the individual chapters stand on their own as reference works for selected topics in the fields of numerical linear algebra matrix theory differential algebraic equations and control theory

**Handbook of Linear Algebra, Second Edition** Leslie Hogben, 2013-11-26 With a substantial amount of new material the Handbook of Linear Algebra Second Edition provides comprehensive coverage of linear algebra concepts applications and computational software packages in an easy to use format It guides you from the very elementary aspects of the subject to the frontiers of current research Along with revisions and updates throughout the second edition of this bestseller includes 20 new chapters New to the Second Edition Separate chapters on Schur complements additional types of canonical forms tensors matrix polynomials matrix equations special types of matrices generalized inverses matrices over finite fields invariant subspaces representations of quivers and spectral

sets New chapters on combinatorial matrix theory topics such as tournaments the minimum rank problem and spectral graph theory as well as numerical linear algebra topics including algorithms for structured matrix computations stability of structured matrix computations and nonlinear eigenvalue problems More chapters on applications of linear algebra including epidemiology and quantum error correction New chapter on using the free and open source software system Sage for linear algebra Additional sections in the chapters on sign pattern matrices and applications to geometry Conjectures and open problems in most chapters on advanced topics Highly praised as a valuable resource for anyone who uses linear algebra the first edition covered virtually all aspects of linear algebra and its applications This edition continues to encompass the fundamentals of linear algebra combinatorial and numerical linear algebra and applications of linear algebra to various disciplines while also covering up to date software packages for linear algebra computations 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 **Foundations of Computational Mathematics, Minneapolis 2002** Felipe Cucker, 2004-03-25 The Foundations of Computational Mathematics meetings are a platform for cross fertilization between numerical analysis mathematics and computer science This volume first published in 2004 contains the plenary presentations given by some of the leading authorities in the world and topics surveyed range from optimization to computer algebra image processing to differential equations quantum complexity to geometry The volume will be essential reading for all those wishing to be informed of the state of the art in computational mathematics Duality System in Applied Mechanics and Optimal Control Wan-Xie Zhong, 2006-04-11 A unified approach is proposed for applied mechanics and optimal control theory The Hamilton system methodology in analytical mechanics is used for eigenvalue problems vibration theory gyroscopic systems structural mechanics wave guide LQ control Kalman filter robust control etc All aspects are described in the same unified methodology Numerical methods for all these problems are provided and given in meta language which can be implemented easily on the computer Precise integration methods both for initial value problems and for two point boundary value problems are proposed which result in the numerical solutions of computer precision Key Features of the text include Unified approach based on Hamilton duality system theory and symplectic mathematics Gyroscopic system vibration eigenvalue problems Canonical transformation applied to non linear systems Pseudo excitation method for structural random vibrations Precise integration of two point boundary value problems Wave propagation along wave guides scattering Precise solution of Riccati differential equations Kalman filtering HINFINITY theory of control and filter *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     *Surveys in Differential-Algebraic Equations III* Achim Ilchmann, Timo Reis, 2015-10-29 The present volume comprises survey articles on various fields of Differential Algebraic Equations DAEs which have widespread applications in controlled dynamical systems especially in mechanical and electrical engineering and a strong relation to ordinary differential equations The individual chapters provide reviews presentations of the current state of research and new concepts in Flexibility of DAE formulations Reachability analysis and deterministic global optimization Numerical linear algebra methods Boundary value problems The results are presented in an accessible style making this book suitable not only for active researchers but also for graduate students with a good knowledge of the basic principles of DAEs for self study

Algorithms for Quadratic Matrix and Vector Equations Federico Poloni, 2012-03-13 This book is devoted to studying algorithms for the solution of a class of quadratic matrix and vector equations These equations appear in different forms in several practical applications especially in applied probability and control theory The equations are first presented using a novel unifying approach then specific numerical methods are presented for the cases most relevant for applications and new algorithms and theoretical results developed by the author are presented The book focuses on matrix multiplication rich iterations such as cyclic reduction and the structured doubling algorithm SDA and contains a variety of new research results which as of today are only available in articles or preprints     *On different concepts for the linearization of matrix polynomials and canonical decompositions of structured matrices with respect to indefinite sesquilinear forms* Philip Saltenberger, 2019-05-30 In this thesis a novel framework for the construction and analysis of strong linearizations for matrix polynomials is presented Strong linearizations provide the standard means to transform polynomial eigenvalue problems into equivalent generalized eigenvalue problems while preserving the complete finite and infinite eigenstructure of the problem After the transformation the QZ algorithm or special methods appropriate for structured linearizations can be applied for finding the eigenvalues efficiently The block Kronecker ansatz spaces proposed here establish an innovative and flexible approach for the construction of strong linearizations in the class of strong block minimal bases pencils Moreover they represent a new vector space setting for linearizations of matrix polynomials that additionally provides a common basis for various existing techniques on this task such as Fiedler linearizations New insights on their relations similarities and differences are revealed The generalized eigenvalue problems obtained often allow for an efficient numerical solution This is discussed with special attention to structured polynomial eigenvalue problems whose linearizations are structured as well Structured generalized eigenvalue problems may also lead to equivalent structured standard eigenvalue problems Thereby the transformation produces matrices that can often be regarded as selfadjoint or skewadjoint with respect to some indefinite inner product Based on this observation normal matrices in indefinite inner product spaces and their spectral properties are studied and analyzed Multiplicative and additive canonical decompositions respecting the matrix structure induced by the inner product are established     **Numerical Analysis** Walter Gautschi, 2011-12-06 Revised and updated this second edition

of Walter Gautschi's successful Numerical Analysis explores computational methods for problems arising in the areas of classical analysis approximation theory and ordinary differential equations among others Topics included in the book are presented with a view toward stressing basic principles and maintaining simplicity and teachability as far as possible while subjects requiring a higher level of technicality are referenced in detailed bibliographic notes at the end of each chapter Readers are thus given the guidance and opportunity to pursue advanced modern topics in more depth Along with updated references new biographical notes and enhanced notational clarity this second edition includes the expansion of an already large collection of exercises and assignments both the kind that deal with theoretical and practical aspects of the subject and those requiring machine computation and the use of mathematical software Perhaps most notably the edition also comes with a complete solutions manual carefully developed and polished by the author which will serve as an exceptionally valuable resource for instructors

**Probabilistic Numerics** Philipp Hennig, Michael A. Osborne, Hans P. Kersting, 2022-06-30 A thorough introduction to probabilistic numerics showing how to build more flexible efficient or customised algorithms for computation

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

*Differential Geometry: The Interface between Pure and Applied Mathematics* Mladen Luksic, 1987 Contains papers that represent the proceedings of a conference entitled Differential Geometry The Interface Between Pure and Applied Mathematics which was held in San Antonio Texas in April 1986 This work covers a range of applications and techniques in such areas as ordinary differential equations Lie groups algebra and control theory

*Machine Learning, Low-Rank Approximations and Reduced Order Modeling in Computational Mechanics* Felix Fritzen, David Ryckelynck, 2019-09-18 The use of machine learning in mechanics is booming Algorithms inspired by developments in the field of artificial intelligence today cover increasingly varied fields of application This book illustrates recent results on coupling machine learning with computational mechanics particularly for the construction of surrogate models or reduced order models The articles contained in this compilation were presented at the EUROMECH Colloquium 597 Reduced Order Modeling in Mechanics of Materials held in Bad Herrenalb Germany from August 28th to August 31st 2018 In this book Artificial Neural Networks are coupled to physics based models The tensor format of simulation data is exploited in surrogate models or for data pruning Various reduced order models are proposed via machine learning

strategies applied to simulation data Since reduced order models have specific approximation errors error estimators are also proposed in this book The proposed numerical examples are very close to engineering problems The reader would find this book to be a useful reference in identifying progress in machine learning and reduced order modeling for computational mechanics     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     *Computational Matrix Analysis* Alan J. Laub,2012-01-01 Using an approach that author Alan Laub calls matrix analysis for grown ups this new textbook introduces fundamental concepts of numerical linear algebra and their application to solving certain numerical problems arising in state space control and systems theory It is written for advanced undergraduate and beginning graduate students and can be used as a follow up to Matrix Analysis for Scientists and Engineers SIAM 2005 a compact single semester introduction to matrix analysis for engineers and computational scientists by the same author Computational Matrix Analysis provides readers with a one semester introduction to numerical linear algebra an introduction to statistical condition estimation in book form for the first time and an overview of certain computational problems in control and systems theory The book features a number of elements designed to help students learn to use numerical linear algebra in day to day computing or research including a brief review of matrix analysis including notation and an introduction to finite IEEE arithmetic discussion and examples of conditioning stability and rounding analysis an introduction to mathematical software topics related to numerical linear algebra a thorough introduction to Gaussian elimination along with condition estimation techniques coverage of linear least squares with orthogonal reduction and QR factorization variants of the QR algorithm and applications of the discussed algorithms     Numerical Methods for Linear Control Systems Biswa Datta,2004 Numerical Methods for Linear Control Systems Design and Analysis is an interdisciplinary textbook aimed at systematic descriptions and implementations of numerically viable algorithms based on well established efficient and stable modern numerical linear techniques for mathematical problems arising in the design and analysis of linear control systems both for the first and second order models Unique coverage of modern mathematical concepts such as parallel computations second order systems and large scale solutions Background material in linear algebra numerical linear algebra and control theory included in text Step by step explanations of the algorithms and examples     **Fifth International Congress of Chinese Mathematicians** Lizhen Ji,2012 This two part volume represents the proceedings of the Fifth International Congress of Chinese Mathematicians held at Tsinghua University Beijing in December 2010 The Congress brought together eminent Chinese and overseas

mathematicians to discuss the latest developments in pure and applied mathematics Included are 60 papers based on lectures given at the conference

**Geometric Optics on Phase Space** Kurt Bernardo Wolf, 2004-07-21 Symplectic geometry well known as the basic structure of Hamiltonian mechanics is also the foundation of optics In fact optical systems geometric or wave have an even richer symmetry structure than mechanical ones classical or quantum The symmetries underlying the geometric model of light are based on the symplectic group Geometric Optics on Phase Space develops both geometric optics and group theory from first principles in their Hamiltonian formulation on phase space This treatise provides the mathematical background and also collects a host of useful methods of practical importance particularly the fractional Fourier transform currently used for image processing The reader will appreciate the beautiful similarities between Hamilton's mechanics and this approach to optics The appendices link the geometry thus introduced to wave optics through Lie methods The book addresses researchers and graduate students



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