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Chapter 1 : Elementary matrices and some applications to dynamics and differential equations - CORE

Elementary Matrices and Some Applications to Dynamics and Differential Equations. Science 15 Sep Elementary Matrices and Some Applications to Dynamics and.

Pseudospectra provide important insights into the sensitivity of eigenvalues under perturbations, and have several applications. First, qualitative properties concerning boundedness and connected components of pseudospectra are obtained. Then an accurate continuation algorithm for the numerical determination of the boundary of pseudospectra of matrix polynomials is devised and illustrated. This algorithm is based on a prediction-correction scheme. Show Context Citation Context Trefethen, Mark Embree Princeton , " Eigenvalues, latent roots, proper values, characteristic values" four synonyms for a set of numbers that provide much useful information about a matrix or operator. A huge amount of research has been directed at the theory of eigenvalues localization, perturbation, canonical forms, I would like to begin with a very selective description of some historical aspects of these topics, before moving on to pseudoeigenvalues, the subject of the book under review. The scaling and squaring method for the matrix exponential revisited by Nicholas J. The calculation of the matrix exponential e^{A} maybe one of the best known matrix problems in numerical computation. The matrix exponential is utilized in a wide variety of numerical methods for solving differential equations and many other areas. It is somewhat amazing given the long history and extensive study of the matrix exponential problem that one can improve upon the best existing methods in terms of both accuracy and efficiency, but that is what the SIGEST selection in this issue does. The collection contains problems from models of real-life applications as well as ones constructed specifically to have particular properties. A classification is given of polynomial eigenvalue problems according to their structural properties. Identifiers based on these and other properties can be used to extract particular types of problems from the collection. A brief description of each problem is given. NLEVP serves both to illustrate the tremendous variety of applications of nonlinear Eigenvalue problems and to provide representative problems for testing, tuning, and benchmarking of algorithms and codes. MATH , " Matrix exponentials and their derivatives play an important role in the perturbation analysis, control and parameter estimation of linear dynamical systems. Many of these results extend to arbitrary analytic functions of a matrix argument, for which we have also derived a simple relation between the gradients of their entries and the directional derivatives in the elementary directions. Based on these results, we construct and optimize two new algorithms for computing the directional derivative. Finally, these results are illustrated by an application

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Chapter 2 : Download Elementary Matrices And Some Applications To Dynamics And Differential Equations

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