World Academy of Science, Engineering and Technology International Journal of Mathematical and Computational Sciences Vol:10, No:12, 2016

A Variant of a Double Structure-Preserving QR Algorithm for Symmetric and Hamiltonian Matrices

Authors: Ahmed Salam, Haithem Benkahla

Abstract: Recently, an efficient backward-stable algorithm for computing eigenvalues and vectors of a symmetric and Hamiltonian matrix has been proposed. The method preserves the symmetric and Hamiltonian structures of the original matrix, during the whole process. In this paper, we revisit the method. We derive a way for implementing the reduction of the matrix to the appropriate condensed form. Then, we construct a novel version of the implicit QR-algorithm for computing the eigenvalues and vectors.

 $\textbf{Keywords:} \ block \ implicit \ QR \ algorithm, \ preservation \ of \ a \ double \ structure, \ QR \ algorithm, \ symmetric \ and \ Hamiltonian$

structures

Conference Title: ICMCMA 2016: International Conference on Mathematical, Computational Methods and Algorithms

Conference Location: Istanbul, Türkiye Conference Dates: December 19-20, 2016