Fast Algorithms
for Structured Matrices;
Theory and Applications

Vadim Olshevsky
Editor

Fast Algorithms For Structured Matrices Theory And Applications Contemporary Mathematics No 323

Arthur James Wells

Fast Algorithms For Structured Matrices Theory And Applications Contemporary Mathematics No 323:

    <u>Fast Algorithms for Structured Matrices</u> Vadim Olshevsky,2003 One of the best known fast computational algorithms is the fast Fourier transform method Its efficiency is based mainly on the special structure of the discrete Fourier transform matrix Recently many other algorithms of this type were discovered and the theory of structured matrices emerged This volume contains 22 survey and research papers devoted to a variety of theoretical and practical aspects of the design of fast algorithms for structured matrices and related issues Included are several papers containing various affirmative and negative results in this direction The theory of rational interpolation is one of the excellent sources providing intuition and methods to design fast algorithms The volume contains several computational and theoretical papers on the topic There are several papers on new applications of structured matrices e g to the design of fast decoding algorithms computing state space realizations relations to Lie algebras unconstrained optimization solving matrix equations etc The book is suitable for mathematicians engineers and numerical analysts who design study and use fast computational algorithms based on the theory of structured matrices *Matrix Computations and Semiseparable Matrices* Raf Vandebril,Marc Van Barel,Nicola Mastronardi,2008-12-15 The general properties and mathematical structures of semiseparable matrices were presented in volume 1 of Matrix Computations and Semiseparable Matrices In volume 2 Raf Vandebril Marc Van Barel and Nicola Mastronardi discuss the theory of structured eigenvalue and singular value computations for semiseparable matrices These matrices have hidden properties that allow the development of efficient methods and algorithms to accurately compute the matrix eigenvalues This thorough analysis of semiseparable matrices explains their theoretical underpinnings and contains a wealth of information on implementing them in practice Many of the routines featured are coded in Matlab and can be downloaded from the Web for further exploration **Contemporary Mathematics** , *The British National Bibliography* Arthur James Wells,2003 *Sci-tech News* ,2003 *Mathematical Reviews* ,2005 <u>American Book Publishing Record</u> ,2003 *Numerical Linear Algebra, Digital Signal Processing and Parallel Algorithms* Gene H. Golub,Paul Van Dooren,2012-12-06 Numerical linear algebra digital signal processing and parallel algorithms are three disciplines with a great deal of activity in the last few years The interaction between them has been growing to a level that merits an Advanced Study Institute dedicated to the three areas together This volume gives an account of the main results in this interdisciplinary field The following topics emerged as major themes of the meeting Singular value and eigenvalue decompositions including applications Toeplitz matrices including special algorithms and architectures Recursive least squares in linear algebra digital signal processing and control Updating and downdating techniques in linear algebra and signal processing Stability and sensitivity analysis of special recursive least squares problems Special architectures for linear algebra and signal processing This book contains tutorials on these topics given by leading scientists in each of the three areas A consider able number of new research results are presented in contributed papers The tutorials and papers will be of

value to anyone interested in the three disciplines   <u>Fast Algorithms for Structured Matrices</u> Vadim Olshevsky, One of the best known fast computational algorithms is the fast Fourier transform method Its efficiency is based mainly on the special structure of the discrete Fourier transform matrix Recently many other algorithms of this type were discovered and the theory of structured matrices emerged This volume contains 22 survey and research papers devoted to a variety of theoretical and practical aspects of the design of fast algorithms for structured matrices and related issues Included are several papers containing various affirmative and negative results in this direction The theory of rational interpolation is one of the excellent sources providing intuition and methods to design fast algorithms The volume contains several computational and theoretical papers on the topic There are several papers on new applications of structured matrices e g to the design of fast decoding algorithms computing state space realizations relations to Lie algebras unconstrained optimization solving matrix equations etc The book is suitable for mathematicians engineers and numerical analysts who design study and use fast computational algorithms based on the theory of structured matrices   **Fast Reliable Algorithms for Matrices with Structure** T. Kailath,A. H. Sayed,1999-01-01 This book is the first to pay special attention to the combined issues of speed and numerical reliability in algorithm development These two requirements have often been regarded as competitive so much so that the design of fast and numerically reliable algorithms for large scale structured systems of linear equations in many cases remains a significant open issue Fast Reliable Algorithms for Matrices with Structure helps bridge this gap by providing the reader with recent contributions written by leading experts in the field The authors deal with both the theory and the practice of fast numerical algorithms for large scale structured linear systems Each chapter covers in detail different aspects of the most recent trends in the theory of fast algorithms with emphasis on implementation and application issues Both direct and iterative methods are covered This book is not merely a collection of articles The editors have gone to considerable lengths to blend the individual papers into a consistent presentation Each chapter exposes the reader to some of the most recent research while providing enough background material to put the work into proper context   **Structured Matrices and Polynomials** Victor Y. Pan,2012-12-06 Structured matrices serve as a natural bridge between the areas of algebraic computations with polynomials and numerical matrix computations allowing cross fertilization of both fields This book covers most fundamental numerical and algebraic computations with Toeplitz Hankel Vandermonde Cauchy and other popular structured matrices Throughout the computations the matrices are represented by their compressed images called displacements enabling both a unified treatment of various matrix structures and dramatic saving of computer time and memory The resulting superfast algorithms allow further dramatic parallel acceleration using FFT and fast sine and cosine transforms Included are specific applications to other fields in particular superfast solutions to various fundamental problems of computer algebra the tangential Nevanlinna Pick and matrix Nehari problems The primary intended readership for this work includes researchers algorithm designers and advanced graduate students in the fields of computations with structured

matrices computer algebra and numerical rational interpolation The book goes beyond research frontiers and apart from very recent research articles includes yet unpublished results To serve a wider audience the presentation unfolds systematically and is written in a user friendly engaging style Only some preliminary knowledge of the fundamentals of linear algebra is required This makes the material accessible to graduate students and new researchers who wish to study the rapidly exploding area of computations with structured matrices and polynomials Examples tables figures exercises extensive bibliography and index lend this text to classroom use or self study   Exploiting Hidden Structure in Matrix Computations: Algorithms and Applications Michele Benzi,Dario Bini,Daniel Kressner,Hans Munthe-Kaas,Charles Van Loan,2017-01-24 Focusing on special matrices and matrices which are in some sense near to structured matrices this volume covers a broad range of topics of current interest in numerical linear algebra Exploitation of these less obvious structural properties can be of great importance in the design of efficient numerical methods for example algorithms for matrices with low rank block structure matrices with decay and structured tensor computations Applications range from quantum chemistry to queuing theory Structured matrices arise frequently in applications Examples include banded and sparse matrices Toeplitz type matrices and matrices with semi separable or quasi separable structure as well as Hamiltonian and symplectic matrices The associated literature is enormous and many efficient algorithms have been developed for solving problems involving such matrices The text arose from a C I M E course held in Cetraro Italy in June 2015 which aimed to present this fast growing field to young researchers exploiting the expertise of five leading lecturers with different theoretical and application perspectives   Structured Matrices Dario Bini,Plamen Yalamov,2001 Mathematicians from various countries assemble computational techniques that have developed and described over the past two decades to analyze matrices with structure which are encountered in a wide variety of problems in pure and applied mathematics and in engineering The 16 studies are on asymptotical spectral properties algorithm design and analysis issues specifically relating to structures algebras and polynomials and image processing and differential equations c Book News Inc   **Fast Algorithms for Structured Matrices with Arbitrary Rank Profile** Debajyoti Pal,1990 Triangular factorization solution to linear equations inversion computation of rank profile and inertia in the Hermitian case etc of general n x n matrices require O n cubed operations For certain structured matrices including Toeplitz and Hankel matrices the computational complexity is known to be O n squared or better These structured matrices often arise in a wide variety of areas including Signal processing Systems theory and Communications Fast i e O n squared algorithms for these structured matrices have been actively studied for over twenty five years However almost all the authors have assumed that the underlying matrices are strongly regular i e every principal submatrix is nonsingular Although some fast algorithms have recently been developed for certain problems involving some of these structured matrices which may have one or more zero minors several other problems is lacking In this dissertation we obtain several new results through a unified approach to the problems mentioned earlier   Separable Type Representations

<u>of Matrices and Fast Algorithms</u> Yuli Eidelman,Israel Gohberg,Iulian Haimovici,2013-10-08 This two volume work presents a systematic theoretical and computational study of several types of generalizations of separable matrices The main attention is paid to fast algorithms many of linear complexity for matrices in semiseparable quasiseparable band and companion form The work is focused on algorithms of multiplication inversion and description of eigenstructure and includes a large number of illustrative examples throughout the different chapters The second volume consisting of four parts addresses the eigenvalue problem for matrices with quasiseparable structure and applications to the polynomial root finding problem In the first part the properties of the characteristic polynomials of principal leading submatrices the structure of eigenspaces and the basic methods to compute eigenvalues are studied in detail for matrices with quasiseparable representation of the first order The second part is devoted to the divide and conquer method with the main algorithms being derived also for matrices with quasiseparable representation of order one The QR iteration method for some classes of matrices with quasiseparable of any order representations is studied in the third part This method is then used in the last part in order to get a fast solver for the polynomial root finding problem The work is based mostly on results obtained by the authors and their coauthors Due to its many significant applications and the accessible style the text will be useful to engineers scientists numerical analysts computer scientists and mathematicians alike   <u>Fast Matrix Multiplication with Applications</u> Jerzy S. Respondek,2025-02-26 The ambition of this monograph is to show the methods of constructing fast matrix multiplication algorithms and their applications in an intelligible way accessible not only to mathematicians The scope and coverage of the book are comprehensive and constructive and the analyses and algorithms can be readily applied by readers from various disciplines of science and technology who need modern tools and techniques related to fast matrix multiplication and related problems and techniques Authors start from commutative algorithms through exact non commutative algorithms partial algorithms to disjoint and arbitrary precision algorithms Authors explain how to adapt disjoint algorithms to a single matrix multiplication and prove the famous tau theorem in the not so special case In an appendix authors show how to work with confluent Vandermonde matrices since they are used as an auxiliary tool in problems arising in fast matrix multiplication Importantly each algorithm is demonstrated by a concrete example of a decent dimensionality to ensure that all the mechanisms of the algorithms are illustrated Finally authors give a series of applications of fast matrix multiplication algorithms in linear algebra and other types of problems including artificial intelligence   *Fast Algorithms on Random Matrices and Structured Matrices* Liang Zhao,2017   *Numerical Methods for Structured Matrices and Applications* Dario Andrea Bini,Volker Mehrmann,Vadim Olshevsky,Eugene Tyrtsyhnikov,Marc van Barel,2011-04-08 This cross disciplinary volume brings together theoretical mathematicians engineers and numerical analysts and publishes surveys and research articles related to topics such as fast algorithms in which the late Georg Heinig made outstanding achievements   **Studies in Algorithms for Fast Structured Matrices Computations and Their Applications** Ai Long Zheng,1998   **Separable**

Type Representations of Matrices and Fast Algorithms Yuli Eidelman,Israel Gohberg,Iulian Haimovici,2013-10-10 This two volume work presents a systematic theoretical and computational study of several types of generalizations of separable matrices The primary focus is on fast algorithms many of linear complexity for matrices in semiseparable quasiseparable band and companion form The work examines algorithms of multiplication inversion and description of eigenstructure and includes a wealth of illustrative examples throughout the different chapters The first volume consists of four parts The first part is mainly theoretical in character introducing and studying the quasiseparable and semiseparable representations of matrices and minimal rank completion problems Three further completions are treated in the second part The first applications of the quasiseparable and semiseparable structure are included in the third part where the interplay between the quasiseparable structure and discrete time varying linear systems with boundary conditions play an essential role The fourth part includes factorization and inversion fast algorithms for matrices via quasiseparable and semiseparable structures The work is based mostly on results obtained by the authors and their coauthors Due to its many significant applications and accessible style the text will be a valuable resource for engineers scientists numerical analysts computer scientists and mathematicians alike The second volume consisting of four parts addresses the eigenvalue problem for matrices with quasiseparable structure and applications to the polynomial root finding problem In the first part the properties of the characteristic polynomials of principal leading submatrices the structure of eigenspaces and the basic methods for computing eigenvalues are studied in detail for matrices with quasiseparable representation of the first order The second part is devoted to the divide and conquer method with the main algorithms also being derived for matrices with quasiseparable representation of order one The QR iteration method for some classes of matrices with quasiseparable representations of any order is studied in the third part This method is then used in the last part in order to provide a fast solver for the polynomial root finding problem The work is based mostly on results obtained by the authors and their coauthors Due to its many significant applications and accessible style the text will be a valuable resource for engineers scientists numerical analysts computer scientists and mathematicians alike

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Introduction

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