

Numerical Solution of Algebraic Riccati Equations

Dario A. Bini
Bruno Iannazzo
Beatrice Meini

siam.

```
F1 = F1 / IPG;  
G = G - E1 * G * F;  
P = P + F1 * G * E;  
E1 = E1 * E;  
F = F1 * E;  
E1 = min(norm(E), 1) * norm(E1);  
k = k + 1;
```

```
end  
X = P; Y = G;
```

Numerical Solution Of Algebraic Riccati Equations Fundamentals Of Algorithms

**Benjamin W. Mooring, Zvi S.
Roth, Morris R. Driels**



Numerical Solution Of Algebraic Riccati Equations Fundamentals Of Algorithms:

Numerical Solution of Algebraic Riccati Equations Dario A. Bini, Bruno Iannazzo, Beatrice Meini, 2012-03-31 This treatment of the basic theory of algebraic Riccati equations describes the classical as well as the more advanced algorithms for their solution in a manner that is accessible to both practitioners and scholars. It is the first book in which nonsymmetric algebraic Riccati equations are treated in a clear and systematic way. Some proofs of theoretical results have been simplified and a unified notation has been adopted. Readers will find a unified discussion of doubling algorithms which are effective in solving algebraic Riccati equations as well as a detailed description of all classical and advanced algorithms for solving algebraic Riccati equations and their MATLAB codes. This will help the reader gain an understanding of the computational issues and provide ready-to-use implementation of the different solution techniques. **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. *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 queueing 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 [Solving Nonlinear Equations with Iterative Methods](#) C. T. Kelley, 2022-10-01 This user oriented guide describes state of the art methods for nonlinear equations and shows via algorithms in pseudocode and Julia with several examples how to choose an appropriate iterative method for a given problem and write an efficient solver or apply one written by others A sequel to the author's *Solving Nonlinear Equations with Newton's Methods* SIAM 2003 this book contains new material on pseudo transient continuation mixed precision solvers and Anderson acceleration It is supported by a Julia package and a suite of Jupyter notebooks and includes examples of nonlinear problems from many disciplines This book is will be useful to researchers who solve nonlinear equations students in numerical analysis and the Julia community

Core-Chasing Algorithms for the Eigenvalue Problem Jared L. Aurentz, Thomas Mach, Leonardo Robol, Raf Vandebril, David S. Watkins, 2018-07-06 Eigenvalue computations are ubiquitous in science and engineering John Francis's implicitly shifted QR algorithm has been the method of choice for small to medium sized eigenvalue problems since its invention in 1959 This book presents a new view of this classical algorithm While Francis's original procedure chases bulges the new version chases core transformations which allows the development of fast algorithms for eigenvalue problems with a variety of special structures This also leads to a fast and backward stable algorithm for computing the roots of a polynomial by solving the companion matrix eigenvalue problem The authors received a SIAM Outstanding Paper prize for this work This book will be of interest to researchers in numerical linear algebra and their students

Data Assimilation: Methods, Algorithms, and Applications Mark Asch, Marc Bocquet, Maelle Nodet, 2016-12-29 Data assimilation is an approach that combines observations and model output with the objective of improving the latter This book places data assimilation into the broader context of inverse problems and the theory methods and algorithms that are used for their solution It provides a framework for and insight into the inverse problem nature of data assimilation emphasizing why and not just how Methods and diagnostics are emphasized enabling readers to readily apply them to their own field of study Readers will find a comprehensive guide that is accessible to nonexperts numerous examples and diverse applications from a broad range of domains including geophysics and geophysical flows environmental acoustics medical imaging mechanical and biomedical engineering economics and finance and traffic control and urban planning and the latest methods for advanced data assimilation combining variational and statistical approaches

Approximate Solution of Non-Symmetric Generalized Eigenvalue Problems and Linear Matrix Equations on HPC Platforms Martin K"ohler, 2022-01-18 The solution of the generalized eigenvalue problem is one of the computationally most challenging operations in the field of numerical linear algebra A well known algorithm for this purpose is the QZ algorithm Although it has been improved for decades and is

available in many software packages by now its performance is unsatisfying for medium and large scale problems on current computer architectures In this thesis a replacement for the QZ algorithm is developed The design of the new spectral divide and conquer algorithms is oriented towards the capabilities of current computer architectures including the support for accelerator devices The thesis describes the co design of the underlying mathematical ideas and the hardware aspects Closely connected with the generalized eigenvalue value problem the solution of Sylvester like matrix equations is the concern of the second part of this work Following the co design approach introduced in the first part of this thesis a flexible framework covering generalized Sylvester Lyapunov and Stein equations is developed The combination of the new algorithms for the generalized eigenvalue problem and the Sylvester like equation solves problems within an hour whose solution took several days incorporating the QZ and the Bartels Stewart algorithm

Matrix Methods in Data Mining and Pattern Recognition, Second Edition Lars Elden, 2019-08-30 This thoroughly revised second edition provides an updated treatment of numerical linear algebra techniques for solving problems in data mining and pattern recognition Adopting an application oriented approach the author introduces matrix theory and decompositions describes how modern matrix methods can be applied in real life scenarios and provides a set of tools that students can modify for a particular application Building on material from the first edition the author discusses basic graph concepts and their matrix counterparts He introduces the graph Laplacian and properties of its eigenvectors needed in spectral partitioning and describes spectral graph partitioning applied to social networks and text classification Examples are included to help readers visualize the results This new edition also presents matrix based methods that underlie many of the algorithms used for big data The book provides a solid foundation to further explore related topics and presents applications such as classification of handwritten digits text mining text summarization PageRank computations related to the Google search engine and facial recognition Exercises and computer assignments are available on a Web page that supplements the book This book is primarily for undergraduate students who have previously taken an introductory scientific computing numerical analysis course and graduate students in data mining and pattern recognition areas who need an introduction to linear algebra techniques

[Riemann Problems and Jupyter Solutions](#) David I. Ketcheson, Randall J. LeVeque, Mauricio J. del Razo, 2020-06-26 This book addresses an important class of mathematical problems the Riemann problem for first order hyperbolic partial differential equations PDEs which arise when modeling wave propagation in applications such as fluid dynamics traffic flow acoustics and elasticity The solution of the Riemann problem captures essential information about these models and is the key ingredient in modern numerical methods for their solution This book covers the fundamental ideas related to classical Riemann solutions including their special structure and the types of waves that arise as well as the ideas behind fast approximate solvers for the Riemann problem The emphasis is on the general ideas but each chapter delves into a particular application Riemann Problems and Jupyter Solutions is available in electronic form as a collection of Jupyter notebooks that contain executable computer code

and interactive figures and animations allowing readers to grasp how the concepts presented are affected by important parameters and to experiment by varying those parameters themselves The only interactive book focused entirely on the Riemann problem it develops each concept in the context of a specific physical application helping readers apply physical intuition in learning mathematical concepts Graduate students and researchers working in the analysis and or numerical solution of hyperbolic PDEs will find this book of interest This includes mathematicians as well as scientists and engineers working on wave propagation problems Educators interested in developing instructional materials using Jupyter notebooks will also find this book useful The book is appropriate for courses in Numerical Methods for Hyperbolic PDEs and Analysis of Hyperbolic PDEs and it can be a great supplement for courses in computational fluid dynamics acoustics and gas dynamics

Structure-Preserving Doubling Algorithms for Nonlinear Matrix Equations Tsung-Ming Huang, Ren-Cang Li, Wen-Wei Lin, 2018-10-04 Nonlinear matrix equations arise frequently in applied science and engineering This is the first book to provide a unified treatment of structure preserving doubling algorithms that have been recently studied and proven effective for notoriously challenging problems such as fluid queue theory and vibration analysis for high speed trains present recent developments and results for the theory of doubling algorithms for nonlinear matrix equations associated with regular matrix pencils and highlight the use of doubling algorithms in achieving robust solutions for notoriously challenging problems that other methods cannot Structure Preserving Doubling Algorithms for Nonlinear Matrix Equations is intended for researchers and computational scientists and graduate students may also find it of interest

Numerical Analysis of Partial Differential Equations Using Maple and MATLAB Martin J. Gander, Felix Kwok, 2018-08-06 This book provides an elementary yet comprehensive introduction to the numerical solution of partial differential equations PDEs Used to model important phenomena such as the heating of apartments and the behavior of electromagnetic waves these equations have applications in engineering and the life sciences and most can only be solved approximately using computers Numerical Analysis of Partial Differential Equations Using Maple and MATLAB provides detailed descriptions of the four major classes of discretization methods for PDEs finite difference method finite volume method spectral method and finite element method and runnable MATLAB code for each of the discretization methods and exercises It also gives self contained convergence proofs for each method using the tools and techniques required for the general convergence analysis but adapted to the simplest setting to keep the presentation clear and complete This book is intended for advanced undergraduate and early graduate students in numerical analysis and scientific computing and researchers in related fields It is appropriate for a course on numerical methods for partial differential equations

Iterative Methods and Preconditioners for Systems of Linear Equations Gabriele Ciaramella, Martin J. Gander, 2022-02-08 Iterative methods use successive approximations to obtain more accurate solutions This book gives an introduction to iterative methods and preconditioning for solving discretized elliptic partial differential equations and optimal control problems governed by the Laplace equation for which

the use of matrix free procedures is crucial All methods are explained and analyzed starting from the historical ideas of the inventors which are often quoted from their seminal works Iterative Methods and Preconditioners for Systems of Linear Equations grew out of a set of lecture notes that were improved and enriched over time resulting in a clear focus for the teaching methodology which derives complete convergence estimates for all methods illustrates and provides MATLAB codes for all methods and studies and tests all preconditioners first as stationary iterative solvers This textbook is appropriate for undergraduate and graduate students who want an overview or deeper understanding of iterative methods Its focus on both analysis and numerical experiments allows the material to be taught with very little preparation since all the arguments are self contained and makes it appropriate for self study as well It can be used in courses on iterative methods Krylov methods and preconditioners and numerical optimal control Scientists and engineers interested in new topics and applications will also find the text useful

Large Truncated Toeplitz Matrices, Toeplitz Operators, and Related Topics Dario A. Bini,Torsten Ehrhardt,Alexei Yu. Karlovich,Ilya Spitkovsky,2017-03-21 This book presents a collection of expository and research papers on various topics in matrix and operator theory contributed by several experts on the occasion of Albrecht Böttcher's 60th birthday Albrecht Böttcher himself has made substantial contributions to the subject in the past The book also includes a biographical essay a complete bibliography of Albrecht Böttcher's work and brief informal notes on personal encounters with him The book is of interest to graduate and advanced undergraduate students majoring in mathematics researchers in matrix and operator theory as well as engineers and applied mathematicians

Practical Augmented Lagrangian Methods for Constrained Optimization Ernesto G. Birgin,José Mario Martinez,2014-04-30 This book focuses on Augmented Lagrangian techniques for solving practical constrained optimization problems The authors rigorously delineate mathematical convergence theory based on sequential optimality conditions and novel constraint qualifications They also orient the book to practitioners by giving priority to results that provide insight on the practical behavior of algorithms and by providing geometrical and algorithmic interpretations of every mathematical result and they fully describe a freely available computational package for constrained optimization and illustrate its usefulness with applications

Computed Tomography Per Christian Hansen,Jakob Jorgensen,William R. B. Lionheart,2021-09-25 This book describes fundamental computational methods for image reconstruction in computed tomography CT with a focus on a pedagogical presentation of these methods and their underlying concepts Insights into the advantages limitations and theoretical and computational aspects of the methods are included giving a balanced presentation that allows readers to understand and implement CT reconstruction algorithms Unique in its emphasis on the interplay between modeling computing and algorithm development Computed Tomography Algorithms Insight and Just Enough Theory develops the mathematical and computational aspects of three main classes of reconstruction methods classical filtered back projection algebraic iterative methods and variational methods based on nonlinear numerical optimization algorithms It spotlights the link between CT and numerical methods

which is rarely discussed in current literature and describes the effects of incomplete data using both microlocal analysis and singular value decomposition SVD This book sets the stage for further exploration of CT algorithms Readers will be able to grasp the underlying mathematical models to motivate and derive the basic principles of CT reconstruction and will gain basic understanding of fundamental computational challenges of CT such as the influence of noisy and incomplete data as well as the reconstruction capabilities and the convergence of the iterative algorithms Exercises using MATLAB are included allowing readers to experiment with the algorithms and making the book suitable for teaching and self study Computed Tomography Algorithms Insight and Just Enough Theory is primarily aimed at students researchers and practitioners interested in the computational aspects of X ray CT and is also relevant for anyone working with other forms of tomography such as neutron and electron tomography that share the same mathematical formulation With its basis in lecture notes developed for a PhD course it is appropriate as a textbook for courses on computational methods for X ray CT and computational methods for inverse problems

Location Estimation from the Ground Up Sivan Toledo, 2020-09-17 The location of an object can often be determined from indirect measurements using a process called estimation This book explains the mathematical formulation of location estimation problems and the statistical properties of these mathematical models It also presents algorithms that are used to resolve these models to obtain location estimates including the simplest linear models nonlinear models location estimation using satellite navigation systems and estimation of the signal arrival time from those satellites dynamical systems estimation of an entire path taken by a vehicle and models with integer ambiguities GPS location estimation that is centimeter level accurate Location Estimation from the Ground Up clearly presents analytic and algorithmic topics not covered in other books including simple algorithms for Kalman filtering and smoothing the solution of separable nonlinear optimization problems estimation with integer ambiguities and the implicit function approach to estimating covariance matrices when the estimator is a minimizer or maximizer It takes a unified approach to estimation while highlighting the differences between classes of estimation problems The only book on estimation written for math and computer science students and graduates it includes problems at the end of each chapter many with solutions to help readers deepen their understanding of the material and guide them through small programming projects that apply theory and algorithms to the solution of real world location estimation problems The book's core audience consists of engineers including software engineers and algorithm developers and graduate students who work on location estimation projects and who need help translating the theory into algorithms code and deep understanding of the problem in front of them Instructors in mathematics computer science and engineering may also find the book of interest as a primary or supplementary text for courses in location estimation and navigation

Control System Fundamentals William S. Levine, 2019-01-15 Sifting through the variety of control systems applications can be a chore Diverse and numerous technologies inspire applications ranging from float valves to microprocessors Relevant to any system you might use the

highly adaptable Control System Fundamentals fills your need for a comprehensive treatment of the basic principles of control system engineering This overview furnishes the underpinnings of modern control systems Beginning with a review of the required mathematics major subsections cover digital control and modeling An international panel of experts discusses the specification of control systems techniques for dealing with the most common and important control system nonlinearities and digital implementation of control systems with complete references This framework yields a primary resource that is also capable of directing you to more detailed articles and books This self contained reference explores the universal aspects of control that you need for any application Reliable up to date and versatile Control System Fundamentals answers your basic control systems questions and acts as an ideal starting point for approaching any control problem

Fundamentals of Matrix Computations David S. Watkins,1991-01-16 The use of numerical methods continues to expand rapidly At their heart lie matrix computations Written in a clear expository style it allows students and professionals to build confidence in themselves by putting the theory behind matrix computations into practice instantly Algorithms that allow students to work examples and write programs introduce each chapter The book then moves on to discuss more complicated theoretical material Using a step by step approach it introduces mathematical material only as it is needed Exercises range from routine computations and verifications to extensive programming projects and challenging proofs

Neutrosophic Sets and Systems, Vol. 83, 2025 Florentin Smarandache,Mohamed Abdel-Basset,Maikel Leyva Vazquez, Volume 83 of Neutrosophic Sets and Systems features a diverse collection of research applying neutrosophic theory to address complex challenges across various fields including information science engineering and healthcare The papers in this volume present new models and methodologies that effectively handle uncertainty indeterminacy and imprecision Significant theoretical contributions include the exploration of concepts like Neutrosophic Metric Spaces Fermatean Neutrosophic Graphs and SuperHyperSoft Sets along with their applications in fields like energy supply systems and fixed point theorems The volume also highlights practical applications in multi criteria decision making MCDM for areas such as entrepreneurial education and civil litigation efficiency Furthermore research is presented on the use of neutrosophic logic with advanced technologies like deep learning and machine learning for tasks such as brain tumor medical image analysis and sleep disorder prediction The collection also includes studies on risk management digital media arts evaluation and natural language processing This volume demonstrates the expansive and evolving utility of neutrosophic theory in both foundational research and real world problem solving

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