

Contents

Preface	xi
1 Preliminaries and Notation	1
2 Introduction to Finite Arithmetic	5
2.1 Introductory Remarks and Some Examples	5
2.2 A Simple Model of Floating-Point Arithmetic	11
2.2.1 Representation of floating-point numbers	12
2.2.2 Floating-point number representation in IEEE arithmetic	13
2.2.3 Approximating real numbers	15
2.2.4 Basic arithmetic operations	16
2.2.5 Defensive programming	16
Exercises	17
3 Conditioning and Numerical Stability	19
3.1 Conditioning	19
3.1.1 Examples	20
3.2 Numerical Stability	22
3.2.1 Examples	23
3.3 Accuracy of Computed Solutions	26
3.4 Mathematical Software	26
Exercises	27
4 Introduction to Rounding Analysis	29
4.1 Rounding Analysis for an Inner Product	29
4.2 Some Basic Matrix Manipulations	33
4.3 Matrix-Vector and Matrix-Matrix Products	33
Exercises	35
5 Numerical Matrix Algebra	37
5.1 Matrix Multiplication	37
5.2 Operation Counts and “Flops”	37
5.3 Faster Matrix Multiplication?	38
5.4 Paging and “Column-Oriented” Linear Algebra	39
5.5 Conserving Storage by Overwriting	42

5.6	Matrices with Special Structure	43
	Exercises	44
6	Gaussian Elimination	45
6.1	Elementary Transformations	45
6.2	Gaussian Elimination and Solving Linear Systems	47
6.2.1	An example	47
6.2.2	Matrix interpretation	48
6.2.3	Permutation matrices	50
6.2.4	Operation counts for Gaussian elimination	53
6.2.5	Pivoting strategies	55
6.2.6	Triangular decompositions	56
6.3	Effects of Rounding Error	57
6.3.1	Solving triangular systems	57
6.3.2	LU factorization	57
6.3.3	Solving linear systems	59
6.3.4	Scaling	59
	Exercises	60
7	Solving Linear Systems	63
7.1	Perturbation Theory	63
7.2	A Posteriori Bounds and Iterative Improvement	67
7.3	Condition Estimation	69
7.4	Statistical Condition Estimation	71
7.4.1	Motivation—sensitivity of scalar-valued functions	71
7.4.2	A little bit of statistics	72
7.4.3	SCE for linear systems	75
7.4.4	SCE for iterative methods	75
	Exercises	76
8	Linear Least Squares Problems	79
8.1	Perturbation Theory for Pseudoinverses	80
8.1.1	Perturbation theory for linear least squares	85
8.2	Normal Equations	85
8.3	QR Factorization	87
8.3.1	Uniqueness	87
8.3.2	General QR factorizations	87
8.3.3	Gram–Schmidt orthogonalization	88
8.3.4	Use of QR factorization to solve a linear least squares problem	88
8.4	Orthogonal Triangularization by Householder Transformations	89
8.4.1	Householder reflectors	89
8.4.2	Practical details	91
8.4.3	Using Householder transformations to solve a linear least squares problem	93
8.4.4	Numerical details	95

8.5	Other Methods for Solving Least Squares Problems	98
8.5.1	Solving extended linear systems	98
8.5.2	A QR + SVD method	98
8.5.3	Givens transformations	99
8.5.4	Comparative efficiency of some least squares algorithms	100
	Exercises	101
9	Computing Eigenvalues and Eigenvectors	103
9.1	Perturbation Theory for the Eigenproblem	104
9.1.1	The role of right and left eigenvectors	104
9.1.2	Examples of extreme sensitivity	105
9.1.3	Perturbation of eigenvalues	107
9.1.4	Other eigenvalue condition numbers	108
9.1.5	Perturbation of eigenvectors	110
9.1.6	Eigenproblem condition for Hermitian (normal) matrices	110
9.2	Reduction to Hessenberg and Tridiagonal Forms	110
9.3	The QR Algorithm	113
9.4	SCE for Eigenvalue Problems	118
	Exercises	118
10	Other QR-Type Algorithms	121
10.1	The Golub–Kahan–Reinsch SVD Algorithm	121
10.1.1	Connections to eigenvalue problems	121
10.1.2	Reduction of A to bidiagonal form	122
10.1.3	The “chasing” algorithm	124
10.1.4	The SVD of A	125
10.2	The QZ Algorithm	125
10.2.1	Eigenvalue sensitivity	126
10.2.2	Hessenberg/triangular reduction	127
10.2.3	QZ iteration	129
10.3	The VZ Algorithm	129
	Exercises	130
11	Applications	133
11.1	Computation of Functions of a Matrix	133
11.1.1	Approximation methods	134
11.1.2	Padé approximation for e^x	135
11.1.3	SCE for matrix functions	136
11.2	Solution of Certain Matrix Equations	137
11.2.1	Lyapunov equations	137
11.2.2	Sylvester equations	138
11.2.3	Riccati equations	139
11.2.4	SCE for Riccati equations	141
	Exercises	144
	Bibliography	147
	Index	151