

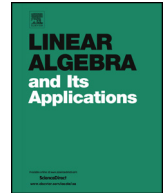


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# Linear Algebra and its Applications

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## Matrix polynomials with specified eigenvalues



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### ARTICLE INFO

#### Article history:

Received 25 January 2014

Accepted 9 October 2014

Available online 5 November 2014

Submitted by F. Dopic

#### MSC:

65F15

65F18

47A56

#### Keywords:

Matrix polynomial

Linearization

Singular values

Sylvester equation

Eigenvalue perturbation theory

### ABSTRACT

This work concerns the distance in the 2-norm from a given matrix polynomial to a nearest polynomial with a specified number of its eigenvalues at specified locations in the complex plane. Initially, we consider perturbations of the constant coefficient matrix only. A singular value optimization characterization is derived for the associated distance. We also consider the distance in the general setting, when all of the coefficient matrices are perturbed. In this general setting, we obtain a lower bound in terms of another singular value optimization problem. The singular value optimization problems derived facilitate the numerical computation of the distances.

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## 1. Introduction

We study the distance from a given matrix polynomial to a nearest matrix polynomial with a specified number of its eigenvalues at specified locations in the complex plane. Formally, suppose  $P : \mathbb{C} \rightarrow \mathbb{C}^{n \times n}$  denotes a given polynomial defined by

$$P(\lambda) := \sum_{j=0}^m \lambda^j A_j. \quad (1)$$

Here  $A_j \in \mathbb{C}^{n \times n}$ ,  $j = 1, \dots, m$  are fixed, and we assume  $A_m$  is full rank. Furthermore, suppose that a set  $\mathbb{S} := \{\lambda_1, \dots, \lambda_s\}$  consisting of complex scalars, and a positive integer  $r$ , are given. We provide a singular value optimization characterization for the distance

$$\tau_r(\mathbb{S}) := \inf \left\{ \|\Delta\|_2 \mid \Delta \in \mathbb{C}^{n \times n} \text{ s.t. } \sum_{j=1}^s m_j(P + \Delta) \geq r \right\}. \quad (2)$$

Above  $m_j(P + \Delta)$  denotes the algebraic multiplicity of  $\lambda_j$  as an eigenvalue of  $\tilde{P}(\lambda) := P(\lambda) + \Delta$ , i.e., the multiplicity of  $\lambda_j$  as a root of the characteristic polynomial  $\det(\tilde{P}(\lambda))$ . We also consider this distance in the general setting, when perturbations of every coefficient  $A_j$ ,  $j = 0, \dots, m$ , of  $P(\lambda)$  are admissible. Another singular value optimization characterization yielding a lower bound for the distance in this general setting is derived.

The characterizations derived here are generalizations of the singular value optimization characterization for a linear matrix pencil of the form  $L(\lambda) = A_0 + \lambda A_1$  in [16], which was inspired by [19]. Unlike that in [19], the derivation here fully depends on a Sylvester equation characterization for the matrix polynomial  $P$  to have sufficiently many eigenvalues belonging to  $\mathbb{S}$ . This yields a neater derivation. The machinery here and in [16] have similarities, but considerably more work is required here. Some of the additional machinery that we depend on in this matrix polynomial setting are as follows:

- (1) The Sylvester equation characterizations are derived starting from the characterizations in [16], but the derivation employs the companion form linearizations of matrix polynomials in Section 2;
- (2) The singular value optimization characterizations originate from a subtle relation between a pair of optimal left and right singular vectors. The details are worked out in Section 3.2. Analogous relations are observed in [19,16] for linear pencils, but the procedure for the same observation for an arbitrary matrix polynomial is more involved;
- (3) The divided difference formulas in Section 3.5 provide means to express the derived singular value characterization in a comprehensible fashion. They are not needed in the linear pencil setting.

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