

## NUMERICAL GRADIENT ALGORITHMS FOR EIGENVALUE AND SINGULAR VALUE CALCULATIONS\*

J.B. MOORE<sup>†</sup>, R.E. MAHONY<sup>‡</sup>, AND U. HELMKE<sup>‡</sup>

**Abstract.** Recent work has shown that the algebraic question of determining the eigenvalues, or singular values, of a matrix can be answered by solving certain continuous-time gradient flows on matrix manifolds. To obtain computational methods based on this theory, it is reasonable to develop algorithms that iteratively approximate the continuous-time flows. In this paper the authors propose two algorithms, based on a double Lie-bracket equation recently studied by Brockett, that appear to be suitable for implementation in parallel processing environments. The algorithms presented achieve, respectively, the eigenvalue decomposition of a symmetric matrix and the singular value decomposition of an arbitrary matrix. The algorithms have the same equilibria as the continuous-time flows on which they are based and inherit the exponential convergence of the continuous-time solutions.

**Key words.** eigenvalue decomposition, singular value decomposition, numerical gradient algorithm

**AMS subject classifications.** 15A18, 65F10

**1. Introduction.** A traditional algebraic approach to determining the eigenvalue and eigenvector structure of an arbitrary matrix is the QR-algorithm. In the early 1980s it was observed that the QR-algorithm is closely related to a continuous-time differential equation that has become known through study of the Toda lattice. Symes [13] and Deift, Nanda, and Tomei [6] showed that for tridiagonal real symmetric matrices, the QR-algorithm is a discrete-time sampling of the solution to a continuous-time differential equation. This result was generalised to full complex matrices by Chu [3], and Watkins and Elsner [14] provided further insight in the late 1980s.

Brockett [2] studied dynamic matrix flows generated by the double Lie-bracket equation

$$\dot{H} = [H, [H, N]], \quad H(0) = H_0$$

for constant symmetric matrices  $N$  and  $H_0$ , and where we use the Lie-bracket notation  $[X, Y] = XY - YX$ . We call this differential equation the *double-bracket equation*, and we call solutions of this equation *double-bracket flows*. Similar matrix differential equations in the area of Physics were known and studied prior to the references given above. An example, is the Landau-Lifschitz-Gilbert equation of micromagnetics

$$\frac{d\hat{m}}{dt} = \frac{\gamma}{1 + \alpha^2} (\hat{m} \times \bar{H} - \alpha \hat{m} \times (\hat{m} \times \bar{H})) \quad |\hat{m}|^2 = 1,$$

as  $\alpha \rightarrow \infty$  and  $\gamma/\alpha \rightarrow k$ , a constant. In this equation  $\hat{m}, \bar{H} \in \mathbb{R}^3$  and the cross-product is equivalent to a Lie-bracket operation. The relevance of such equations

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# Numerical Calculations Algorithms

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### **Table of Contents Numerical Calculations Algorithms**

1. Understanding the eBook Numerical Calculations Algorithms
  - The Rise of Digital Reading Numerical Calculations Algorithms
  - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Calculations Algorithms
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Numerical Calculations Algorithms
  - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Calculations Algorithms
  - Personalized Recommendations
  - Numerical Calculations Algorithms User Reviews and Ratings
  - Numerical Calculations Algorithms and Bestseller Lists

5. Accessing Numerical Calculations Algorithms Free and Paid eBooks
  - Numerical Calculations Algorithms Public Domain eBooks
  - Numerical Calculations Algorithms eBook Subscription Services
  - Numerical Calculations Algorithms Budget-Friendly Options
6. Navigating Numerical Calculations Algorithms eBook Formats
  - ePub, PDF, MOBI, and More
  - Numerical Calculations Algorithms Compatibility with Devices
  - Numerical Calculations Algorithms Enhanced eBook Features
7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Numerical Calculations Algorithms
  - Highlighting and Note-Taking Numerical Calculations Algorithms
  - Interactive Elements Numerical Calculations Algorithms
8. Staying Engaged with Numerical Calculations Algorithms
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Numerical Calculations Algorithms
9. Balancing eBooks and Physical Books Numerical Calculations Algorithms
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Numerical Calculations Algorithms
10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
11. Cultivating a Reading Routine Numerical Calculations Algorithms
  - Setting Reading Goals Numerical Calculations Algorithms
  - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Numerical Calculations Algorithms
  - Fact-Checking eBook Content of Numerical Calculations Algorithms
  - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

### 14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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