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Structured Matrices in Mathematics, Computer Science, and Engineering I

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Contents

Structured Matrices in Mathematics, Computer Science, and Engineering I

Foreword xi

Part I. Interpolation and Approximation

Structured matrices, reproducing kernels and interpolation
H. DYM 3

A superfast algorithm for confluent rational tangential interpolation problem
via matrix-vector multiplication for confluent Cauchy-like matrices
V. OLSHEVSKY AND A. SHOKROLLAHI 31

The maximal-volume concept in approximation by low-rank matrices
S. A. GOREINOV AND E. E. TYRTYSHNIKOV 47

A matrix interpretation of the extended Euclidean algorithm
M. H. GUTKNECHT 53

The essential polynomial approach to convergence of matrix Padé
approximants
V. M. ADUKOV 71

Part II. System Theory, Signal and Image Processing

Systems of low Hankel rank: A survey
P. DEWILDE 91

Tensor approximation and signal processing applications
E. KOFIDIS AND P. A. REGALIA 103

Exploiting Toeplitz-like structure in adaptive filtering algorithms using
signal flow graphs
I. K. PROUDLER 135

The structured total least squares problem
N. MASTRONARDI, P. LEMMERLING, AND S. VAN HUFFEL 157

Exploiting Toeplitz structure in atmospheric image restoration
W. K. COCHRAN, R. J. PLEMMONS, AND T. C. TORGERSEN 177

Part III. Control Theory

- A survey of model reduction methods for large-scale systems
A. C. ANTOULAS, D. C. SORENSEN, AND S. GUGERCIN 193
- Theory and computations of some inverse eigenvalue problems for the
quadratic pencil
B. N. DATTA AND D. SARKISSIAN 221
- Partial eigenvalue assignment for large linear control systems
D. CALVETTI, B. LEWIS, AND L. REICHEL 241
- A hybrid method for the numerical solution of discrete-time algebraic
Riccati equations
H. FASSBENDER AND P. BENNER 255

Part IV. Spectral Properties. Conditioning

- Condition numbers of large Toeplitz-like matrices
A. BÖTTCHER AND S. GRUDSKY 273
- How bad are symmetric Pick matrices?
D. FASINO AND V. OLSHEVSKY 301
- Spectral properties of real Hankel matrices
M. FIEDLER 313
- Conjectures and remarks on the limit of the spectral radius of nonnegative
and block Toeplitz matrices
L. ELSNER AND S. FRIEDLAND 321

**Structured Matrices in Mathematics, Computer Science,
and Engineering II**

- Foreword xi

Part V. Fast Algorithms

- The Schur algorithm for matrices with Hessenberg displacement structure
G. HEINIG AND V. OLSHEVSKY 3
- Fast inversion algorithms for a class of block structured matrices
Y. EIDELMAN AND I. GOHBERG 17
- A fast and stable solver for recursively semi-separable systems of linear
equations
S. CHANDRASEKARAN AND MING GU 39

Part VI. Numerical Issues

- Stability properties of several variants of the unitary Hessenberg QR algorithm
M. STEWART 57
- Comparison of algorithms for Toeplitz least squares and symmetric positive definite linear systems
M. KIM, H. PARK, AND L. ELDÉN 73
- Stability of Toeplitz matrix inversion formulas
GEORG HEINIG 101
- Necessary and sufficient conditions for accurate and efficient rational function evaluation and factorizations of rational matrices
J. DEMMEL AND P. KOEV 117
- Updating and downdating of orthonormal polynomial vectors and some applications
M. VAN BAREL AND A. BULTHEEL 145
- Rank-revealing decompositions of symmetric Toeplitz matrices
P. C. HANSEN AND P. YALAMOV 163

Part VII. Iterative Methods. Preconditioners

- A survey of preconditioners for ill-conditioned Toeplitz systems
R. H. CHAN, M. K. NG, AND A. M. YIP 175
- Preconditioning of Hermitian block-Toeplitz-Toeplitz-block matrices by level-1 preconditioners
D. POTTS AND G. STEIDL 193

Part VIII. Linear Algebra and Various Applications

- Approximate displacement rank and applications
D. A. BINI AND B. MEINI 215
- Properties of some generalizations of Kac-Murdock-Szegő matrices
W. F. TRENCH 233
- Efficient inversion formulas for Toeplitz-plus-Hankel matrices using trigonometric transformations
G. HEINIG AND K. ROST 247
- On a generalization of Poincaré's theorem for matrix difference equations arising from root-finding problems
L. GEMIGNANI 265
- Completions of triangular matrices: A survey of results and open problems
L. RODMAN 279
- Positive representation formulas for finite difference discretizations of (elliptic) second order PDEs
S. SERRA CAPIZZANO AND C. T. POSSIO 295

Foreword

Many important problems in applied sciences, mathematics, and engineering can be reduced to matrix problems. Moreover, various applications often introduce a special structure into the corresponding matrices, so that their entries can be described by a certain compact formula. Among classical examples are Toeplitz matrices $[a_{i-j}]$, Hankel matrices $[a_{i+j}]$, Toeplitz-plus-Hankel matrices, Vandermonde matrices $[a_i^{j-1}]$, Cauchy matrices $[\frac{1}{a_i-b_j}]$, Pick matrices $[\frac{1-a_i a_j^*}{b_i+b_j^*}]$, and also Bezoutians, controllability and observability matrices and others. Though standard linear algebra methods are, of course, readily available, there are several reasons why they can be unattractive in many instances. Along with just the desire to find elegant structure-exploiting solutions, there are also practical computational considerations such as the storage limitations, the need in reducing computational complexity as well as in obtaining a better numerical accuracy. In many cases these goals can be achieved by solving the underlying problem in terms of only $O(n)$ of parameters defining a structured $n \times n$ matrix via a compact formula as in the above examples.

Structured matrices have been under close study for a long time, and in quite diverse (and seemingly unrelated) areas. Typically, not only an area of application gives rise to certain patterns of structure, but it often provides a technique to solve the associated matrix problems. As an illustration of this principle we mention the classical interpolation problems of Caratheodory-Toeplitz and of Nevanlinna-Pick. Not only are they related to positive definite Toeplitz and Pick matrices, resp., but the recursive algorithms of Schur and Nevanlinna for computing their solutions admit nice matrix interpretations. In fact, these classical interpolation algorithms can be understood as efficient structure-exploiting ways to compute the Cholesky decompositions for these matrices. As was mentioned above, structured matrices were studied from different points of view, in mathematics, computer science and engineering. For example, the same Toeplitz and Pick matrices were closely looked at using the methods of reproducing kernel Hilbert spaces, lifting-of-commutants, state-space methods, as well as the methods of system theory and signal processing, network theory, linear prediction, to mention just a few mathematical and engineering fields. Interestingly, in the latter a physical intuition often provides deep insights into structured matrix problems. An interplay between the techniques of engineers and mathematicians is reflected in these volumes. There are several other areas providing their own applications and their own languages to attack structured matrix problems. It can be quite difficult to survey all such connections; in fact, browsing through the papers of these volumes can give a flavor of the plethora of different techniques and approaches. It appears that the theory of structured matrices is positioned to bridge the gaps between these diverse areas.