Matrix Computations and Scientific Computing Seminar

Organizer: J. Demmel and M. Gu

Wednesday, 12:00–1:00 pm, 380 Soda Hall

Oct 26 Beresford Parlett, UC Berkeley The Envelope Method

For a matrix that is real and symmetric and has a cluster of very close eigenvalues it is considered a challenge to compute the eigenvectors that are orthogonal to working accuracy.

We present some results which suggest that it is not so hard to compute a distinguished basis for the invariant subspace associated with the cluster. The supports of these basis vectors are disjoint except for the nearest neighbors. A simple projection delivers the eigenvectors.