数学与系统科学研究院 计算数学所网络学术报告

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报告题目:

On the Efficiency of an Euler-Like Method for Computing the Matrix p-th Root

邀请人: 白中治 研究员

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晚上 19:00-20:00

报告工具:腾讯会议 ID: (113 738 920)

Abstract:

In this report, it is shown that the matrix sequence generated by an Euler-like method starting from the identity matrix will converge to the principal p-th root of a square matrix, if all the eigenvalues of the matrix are in a region including the one for Newton's method given in [Guo, Linear Algebra Appl 432 (2010) 1905-1922]. The convergence is cubic if the matrix is invertible. A modification version of this method using the Schur decomposition is developed. Numerical experiments show that the modified algorithm has the overall good numerical behavior.

欢迎大家参加!