

Factoring Fiedler pencils and their distance from orthogonal-plus-low-rank

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In [2], the authors obtain a backward stable algorithm for computing the eigenvalues of a matrix polynomial $P(z) = z^d + A_{d-1}z^{d-1} + \dots + A_1z + A_0 \in \mathbb{C}[z]^{k \times k}$ using a fast eigensolver on the classical Frobenius (column-based) companion matrix. The two main properties that make it possible are:

1. this companion matrix can be factored into the product of k analogous companion matrices of *scalar* polynomials ($k = 1$);
2. this companion matrix is a small-rank modification of an orthogonal matrix.

We show that both these results hold also for a larger class of companion matrices introduced by Fiedler [1, 3]. The matrices in this class can be obtained as products of elementary matrices of the form

$$\begin{bmatrix} 0 & I_k \\ I_k & A \end{bmatrix}, \quad A \in \mathbb{C}^{k \times k}, \quad (1)$$

suitably padded with identities.

To obtain the first result, the main ingredient is extending the flow graph notation for Fiedler matrices introduced in [4] with the novel idea of ‘breaking up’ a block elementary Fiedler matrix (1) into the product of several scalar ones (i.e., with the same structure but $k = 1$). The decompositions arising from this factorization are easy to visualize graphically.

The second result also stems from factoring Fiedler pencils and rearranging the various terms, and leads to a more general result that on when a matrix is orthogonal-plus-low-rank.

References

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