

Contents

Preface	vii
1 Introduction and Outline	1
1.1 Description of the Contents	2
1.2 Notation and Conventions	3
2 Indefinite Inner Products	7
2.1 Definition	7
2.2 Orthogonality and Orthogonal Bases	9
2.3 Classification of Subspaces	11
2.4 Exercises	14
2.5 Notes	18
3 Orthogonalization and Orthogonal Polynomials	19
3.1 Regular Orthogonalizations	19
3.2 The Theorems of Szegő and Krein	27
3.3 One-Step Theorem	29
3.4 Determinants of One-Step Completions	36
3.5 Exercises	40
3.6 Notes	44
4 Classes of Linear Transformations	45
4.1 Adjoint Matrices	45
4.2 H -Selfadjoint Matrices: Examples and Simplest Properties	48
4.3 H -Unitary Matrices: Examples and Simplest Properties	50
4.4 A Second Characterization of H -Unitary Matrices	54
4.5 Unitary Similarity	55
4.6 Contractions	57
4.7 Dissipative Matrices	59
4.8 Symplectic Matrices	62
4.9 Exercises	66
4.10 Notes	72

5	Canonical Forms	73
5.1	Description of a Canonical Form	73
5.2	First Application of the Canonical Form	75
5.3	Proof of Theorem 5.1.1	77
5.4	Classification of Matrices by Unitary Similarity	82
5.5	Signature Matrices	85
5.6	Structure of H -Selfadjoint Matrices	89
5.7	H -Definite Matrices	91
5.8	Second Description of the Sign Characteristic	92
5.9	Stability of the Sign Characteristic	95
5.10	Canonical Forms for Pairs of Hermitian Matrices	96
5.11	Third Description of the Sign Characteristic	98
5.12	Invariant Maximal Nonnegative Subspaces	99
5.13	Inverse Problems	106
5.14	Canonical Forms for H -Unitaries: First Examples	107
5.15	Canonical Forms for H -Unitaries: General Case	110
5.16	First Applications of the Canonical Form of H -Unitaries	118
5.17	Further Deductions from the Canonical Form	119
5.18	Exercises	120
5.19	Notes	123
6	Real H-Selfadjoint Matrices	125
6.1	Real H -Selfadjoint Matrices and Canonical Forms	125
6.2	Proof of Theorem 6.1.5	128
6.3	Comparison with Results in the Complex Case	131
6.4	Connected Components of Real Unitary Similarity Classes	133
6.5	Connected Components of Real Unitary Similarity Classes (H Fixed)	137
6.6	Exercises	140
6.7	Notes	142
7	Functions of H-Selfadjoint Matrices	143
7.1	Preliminaries	143
7.2	Exponential and Logarithmic Functions	145
7.3	Functions of H -Selfadjoint Matrices	147
7.4	The Canonical Form and Sign Characteristic	150
7.5	Functions which are Selfadjoint in another Indefinite Inner Product	154
7.6	Exercises	156
7.7	Notes	158
8	H-Normal Matrices	159
8.1	Decomposability: First Remarks	159
8.2	H -Normal Linear Transformations and Pairs of Commuting Matrices	163
8.3	On Unitary Similarity in an Indefinite Inner Product	165
8.4	The Case of Only One Negative Eigenvalue of H	166

8.5	Exercises	174
8.6	Notes	177
9	General Perturbations. Stability of Diagonalizable Matrices	179
9.1	General Perturbations of H -Selfadjoint Matrices	179
9.2	Stably Diagonalizable H -Selfadjoint Matrices	183
9.3	Analytic Perturbations and Eigenvalues	185
9.4	Analytic Perturbations and Eigenvectors	189
9.5	The Real Case	192
9.6	Positive Perturbations of H -Selfadjoint Matrices	193
9.7	H -Selfadjoint Stably r -Diagonalizable Matrices	195
9.8	General Perturbations and Stably Diagonalizable H -Unitary Matrices	198
9.9	H -Unitarily Stably u -Diagonalizable Matrices	200
9.10	Exercises	203
9.11	Notes	205
10	Definite Invariant Subspaces	207
10.1	Semidefinite and Neutral Subspaces: A Particular H	207
10.2	Plus Matrices and Invariant Nonnegative Subspaces	212
10.3	Deductions from Theorem 10.2.4	217
10.4	Expansive, Contractive Matrices and Spectral Properties	221
10.5	The Real Case	226
10.6	Exercises	227
10.7	Notes	228
11	Differential Equations of First Order	229
11.1	Boundedness of solutions	229
11.2	Hamiltonian Systems of Positive Type with Constant Coefficients	232
11.3	Exercises	234
11.4	Notes	236
12	Matrix Polynomials	237
12.1	Standard Pairs and Triples	238
12.2	Matrix Polynomials with Hermitian Coefficients	242
12.3	Factorization of Hermitian Matrix Polynomials	245
12.4	The Sign Characteristic of Hermitian Matrix Polynomials	249
12.5	The Sign Characteristic of Hermitian Analytic Matrix Functions	256
12.6	Hermitian Matrix Polynomials on the Unit Circle	261
12.7	Exercises	263
12.8	Notes	266

13	Differential and Difference Equations of Higher Order	267
13.1	General Solution of a System of Differential Equations	267
13.2	Boundedness for a System of Differential Equations	268
13.3	Stable Boundedness for Differential Equations	270
13.4	The Strongly Hyperbolic Case	273
13.5	Connected Components of Differential Equations	274
13.6	A Special Case	276
13.7	Difference Equations	278
13.8	Stable Boundedness for Difference Equations	281
13.9	Connected Components of Difference Equations	284
13.10	Exercises	286
13.11	Notes	288
14	Algebraic Riccati Equations	289
14.1	Matrix Pairs in Systems Theory and Control	290
14.2	Origins in Systems Theory	293
14.3	Preliminaries on the Riccati Equation	295
14.4	Solutions and Invariant Subspaces	296
14.5	Symmetric Equations	297
14.6	An Existence Theorem	298
14.7	Existence when M has Real Eigenvalues	303
14.8	Description of Hermitian Solutions	307
14.9	Extremal Hermitian Solutions	309
14.10	The CARE with Real Coefficients	312
14.11	The Concerns of Numerical Analysis	315
14.12	Exercises	317
14.13	Notes	318
A	Topics from Linear Algebra	319
A.1	Hermitian Matrices	319
A.2	The Jordan Form	321
A.3	Riesz Projections	332
A.4	Linear Matrix Equations	335
A.5	Perturbation Theory of Subspaces	335
A.6	Diagonal Forms for Matrix Polynomials and Matrix Functions	338
A.7	Convexity of the Numerical Range	342
A.8	The Fixed Point Theorem	344
A.9	Exercises	345
	Bibliography	349
	Index	355