

INDEX

- adjoint basis, 9, 20  
 adjoint operator, 4  
 adjoint space, 1  
 Ahués' iteration scheme, 199  
 algebraic multiplicity, 97  
 algorithm, 315  
 analytic at infinity, 55  
 analytic function, 44  
 annihilator, 3  
 Anselone's theorem, 234, 290  
 ascent, 390  
 averaging projection, 283  
  
 Bauer-Fike-Jiang-Kahan-Parlett  
   theorem, 212  
 Bernstein polynomial, 287  
 biorthogonal family, 33  
  
 Cauchy's inequalities, 51  
 Cauchy's integral formula, 50  
 Cauchy's theorem, 50  
 Cholesky factorization, 402  
 coefficient matrix, 398  
 collectively compact  
   approximation, 230  
 collocation method, 272  
 condition number, 340, 344, 345,  
   349, 407, 409  
 conjugate curve, 58  
 conjugate transpose, 10  
 Courant-Fischer minimax  
   characterization, 213  
 cubic spline function, 281  
  
 decomposition of an operator, 18  
 decomposition of a space, 17  
 degenerate kernel method, 285  
  
 derivative, 44  
 descent, 391  
 diagonalizable, 160, 210  
 diagonal matrix, 208  
 discrete spectral value, 100, 396  
 discrete spectrum, 100  
 discretization, 330  
 dominant spectral value, 200  
 double annihilator, 6  
 double precision, 330  
 Drazin inverse, 111  
 Dunford's theorem, 44  
  
 eigenvalue, 79  
 eigenvector, 79  
 eigenspace, 80  
 elementary matrix, 398  
 Erdős-Turan theorem, 274  
 essential singularity, 55  
 essential spectrum, 397  
  
 Fejér-Hermite interpolation, 273  
 finite rank operator, 37, 303  
 fixed point, 182  
 fixed point iteration scheme, 186  
 flop, 401  
 floating-point number, 329  
 Fredholm integral operator, 285  
 Fredholm method, 290  
  
 Galerkin method, 264  
 gap, 24  
 Gauss matrix, 399  
 Gauss two point rule, 281, 298,  
   355  
 Gaussian elimination, 399  
   with partial pivoting, 343, 345,  
   349, 400

- generalized eigenspace, 80  
 generalized eigenvector, 79  
 generalized polarization  
     identity, 6  
 generalized Rayleigh quotient, 118  
 geometric convergence, 260  
 geometric multiplicity, 97  
 Gershgorin circle theorem, 211  
 grade of a generalized  
     eigenvector, 79  
 group inverse, 111
- Haar system, 268  
 Hahn-Banach theorem, 2  
 hat function, 35  
 Hilbert matrix, 34  
 Householder matrix, 404  
 Householder orthogonalization,  
     343, 345, 349, 406
- identity theorem, 59  
 ill-conditioned, 340  
 integral of a function, 48  
 interpolatory projection, 271  
 invariant subspace, 18  
 inverse iteration, 205, 214  
 inverse power method, 204  
 iterated Galerkin eigenvector, 326  
 isolated singularity, 55
- Jordan block, 210  
 Jordan canonical form, 70, 104  
 Jordan decomposition, 210  
 Jordan product, 26
- Kato-Rellich perturbation  
     series, 138  
 Kato-Temple inequality, 125  
 Kronecker symbol, 9
- Krylov subspace, 225  
 Krylov-Weinstein inequality, 122
- Lagrange interpolation, 273  
 Lanczos method, 225  
 Lanczos vector, 226  
 Laurent expansion of  $R(z)$ , 82  
 Laurent's theorem, 54  
 least squares problem, 403  
 least squares solution, 403  
 Legendre polynomial, 34, 269  
 linear perturbation, 135  
 Liouville's theorem, 45  
 lower semicontinuity, 134, 253  
 lower trapezoidal matrix, 398  
 lower triangular matrix, 398  
 LR factorization, 399  
 LR iteration, 222
- maximum norm theorem, 45  
 mesh, 269  
 mid-point rule, 297  
 minimum residual property, 118  
 modified fixed point iteration  
     scheme, 196  
 Moore-Penrose inverse, 111, 343,  
     403  
 Morera's theorem, 60
- natural domain of analyticity, 72  
 Neumann expansion, 63, 132, 148  
 Newton-Cotes rule, 296  
 nilpotent matrix/operator, 69, 90  
 node, 271, 288  
 nonsingular matrix, 398  
 norm approximation, 230  
 normal equations, 402  
 normal operator, 7  
 numerical range, 118

- numerical stability, 337, 410
- Nyström method, 290
- order of a pole, 55
- orthogonal element, 6
- orthogonal polynomials, 274
- orthogonal projection, 24
- Penrose equations, 403
- permutation matrix, 400
- piecewise constant
  - interpolation, 283
- piecewise linear
  - interpolation, 277, 296
- piecewise quadratic
  - interpolation, 284
- pivot, 399
- pointwise approximation, 228
- pole, 55
- positively oriented, 50
- power method, 200, 214
- projection method, 264
- projection operator, 17
- QR factorization, 406
- QR iteration, 220
- quadrature formula, 289
- quasinilpotent matrix/operator,
  - 69, 88
- radius of convergence, 53
- rank, 37
- Rayleigh quotient, 118
- Rayleigh quotient iteration,
  - 205, 215
- Rayleigh-Schrödinger series, 151
- Rayleigh-Schrödinger iteration
  - scheme, 186
- rectifiable curve, 47
- reduced resolvent, 80
- reflector, 404
- relative increment, 335
- RELIN, 357
- removable singularity, 55
- RESID, 357
- residual, 118, 335
- residue, 55
- resolvent identity, 62, 130
- resolvent operator, 61
- resolvent operator
  - approximation, 241
- resolvent set, 61
- reversed curve, 50
- Riemann-Stieltjes sum, 47
- round-off error, 329
- scalar product, 1
- Schur decomposition, 209
- Schur vector, 209
- Schur-Rayleigh-Ritz step, 218
- self-adjoint, 7
- semigeometric convergence, 260
- semisimple eigenvalue, 97
- simple eigenvalue, 97
- Simpson's rule, 298
- simultaneous orthogonal
  - iteration, 216
- singular perturbation, 136
- singular value, 408
- Sloan method, 264
- Sloan-Burn theorem, 275
- spectral decomposition, 211
- spectral decomposition
  - theorem, 77
- spectral projection, 80
- spectral radius, 63
- spectral radius formula, 66
- spectral subspace, 80
- spectrum, 61

standard basis, 11  
stopping criterion, 335  
superconvergence, 119

Taylor's theorem, 52  
Tchebychev two point rule, 281,  
298  
total variation, 47  
trace, 37  
transpose, 11  
trapezium rule, 297, 354  
tridiagonal matrix, 223

unitary matrix, 208  
unreduced upper Hessenberg  
matrix, 221  
upper Hessenberg matrix, 210,  
220  
upper semicontinuity, 68  
upper semicontinuity  
of the spectrum, 133, 244  
upper trapezoidal matrix, 398  
upper triangular matrix, 208,  
398

Vainikko's theorem, 275  
Vitali's theorem, 59  
Volterra integration operator, 88

weight, 289  
weight function, 273  
well-conditioned, 340  
Wilkinson shift, 222