

YMC
XWC

2005
5002



PROPERTIES OF THE HORST ALGORITHM FOR THE MULTIVARIATE EIGENVALUE PROBLEM

Michael S Skalak *Northwestern University*

Abstract of Talk: I will discuss the multivariate eigenvalue problem and convergence points of the Horst iterative numerical algorithm for estimating eigenvalues and eigenvectors as described by Chu and Watterson [SIAM J. Sci. Comput. (14), No. 5, pp. 1089-1106]. In particular, I will focus on the role of initial conditions in the algorithm, and the properties of multiple convergence points.