

Chapter 1

Singular Value Homogenization: a Simple Preconditioning Technique for Linearly Constrained Optimization and

INTRODUCTION

In many experimental settings the information $z \in \mathbb{R}^n$ to be processed and analyzed computationally is obtained through measuring some real world data $x \in \mathbb{R}^m$. The action of performing such measurement oftentimes introduces distortions or errors in the real data which, given that the distortion $A : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is known, may be inverted to recover the original data. A particularly common case (e.g. in image processing, dose computation or convolution and deconvolution processes in general [1,2]) occurs when this relation A between measurements and data is in fact linear or easily linearizable, i.e. if $A \in \mathbb{R}^{m \times n}$.

It is thus natural to consider the following optimization problem

$$\min_{x \in \mathbb{R}^m} f(Ax), \quad (1.1)$$

where $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is a continuously differentiable function and A is a real $m \times n$ matrix. Typical (first order) approaches for solving (1.1) involve estimates of the gradient, see for example the classical works of Levitin and Polyak [3], Goldstein and Tretyakov [4] and more recent and related results [5,6]. Hence there is the need to evaluate the term

$$\nabla_x f(Ax) = A^T \cdot \nabla_z f(z), \quad (1.2)$$

where $z = Ax$. In the case of ill-conditioned A , (1.2) gives only little information and hence long run-times ensue, see also [7,8].

The purpose of this paper is introduce a new preconditioning process through altering the singular value spectrum of A and then transforming (1.1) into a more benign problem. Our proposed algorithmic scheme can be used as a

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Numerical Solution of Algebraic Riccati Equations Dario A. Bini, Bruno Iannazzo, Beatrice Meini, 2011-01-01 This treatment of the basic theory of algebraic Riccati equations describes the classical as well as the more advanced algorithms for their solution in a manner that is accessible to both practitioners and scholars It is the first book in which nonsymmetric algebraic Riccati equations are treated in a clear and systematic way Some proofs of theoretical results have been simplified and a unified notation has been adopted Readers will find a unified discussion of doubling algorithms which are effective in solving algebraic Riccati equations as well as a detailed description of all classical and advanced algorithms for solving algebraic Riccati equations and their MATLAB codes This will help the reader gain an understanding of the computational issues and provide ready to use implementation of the different solution techniques

Handbook of Linear Algebra Leslie Hogben, 2006-11-02 The Handbook of Linear Algebra provides comprehensive coverage of linear

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Fundamentals of Numerical Computing L. F. Shampine, Richard C. Allen, S. Pruess, 1997. This book examines the solution of some of the most common problems of numerical computation. By concentrating on one effective algorithm for each basic task, it develops the fundamental theory in a brief, elementary way. There are ample exercises and codes are provided to reduce the time otherwise required for programming and debugging. Exposes readers to art of numerical computing as well as the science. Readers need only a familiarity with either FORTRAN or C. Applications are taken from a variety of disciplines including engineering, physics, and chemistry.

AIAA Journal American Institute of Aeronautics and Astronautics, 2008

Educom Review, 1991. Computing and communications in colleges and universities.

Fundamentals of Linear State Space Systems John S. Bay, 1999. Spans a broad range of linear system theory concepts but does so in a complete and sequential style. It is suitable for a first-year graduate or advanced undergraduate course in any field of engineering. State space methods are derived from first principles while drawing on the students' previous understanding of physical and mathematical concepts. The text requires only a knowledge of basic signals and systems theory but takes the student in a single semester all the way through state feedback, observers, Kalman filters, and elementary I/Q/G control.

Advanced Mechanics of Materials and Applied Elasticity Ansel C. Ugural, Saul K. Fenster, 2019-07-29. The Leading Practical Guide to Stress Analysis. Updated with State of the Art Methods, Applications, and Problems. This widely acclaimed exploration of real-world stress analysis reflects advanced methods and applications used in today's mechanical, civil, marine, aeronautical, engineering, and engineering mechanics science environments. Practical and systematic. *Advanced Mechanics of Materials and Applied Elasticity* Sixth Edition has been updated with many new examples, figures, problems, MATLAB solutions, tables, and charts. The revised edition balances discussions of advanced solid mechanics, elasticity theory, classical analysis, and computer-oriented approaches that facilitate solutions when problems resist conventional analysis. It illustrates applications with case studies, worked examples, and problems drawn from modern applications, preparing readers for both advanced study and practice. Readers will find updated coverage of analysis and design principles, fatigue criteria, fracture mechanics, compound cylinders, rotating disks, 3-D Mohr's circles, energy and variational methods, buckling of various columns, common shell types, inelastic materials behavior, and more. The text addresses the use of new materials in bridges, buildings, automobiles, submarines, ships, aircraft, and spacecraft. It offers significantly expanded coverage of stress concentration factors and contact stress developments. This book aims to help the reader. Review fundamentals of statics, solids mechanics, stress, and modes of load transmission. Master analysis and

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