Electronic Transactions on Numerical Analysis.
Volume 11, pp. 93A, 2000.

ISSN 1068-9613.

ETNA
Kent State University
etna@mcs.kent.edu

ADDENDUM TO CHOLESKY-LIKE FACTORIZATIONS OF SKEW-SYMMETRIC MATRICES

PETER BENNER*, RALPH BYERS†, HEIKE FASSBENDER‡, VOLKER MEHRMANN§, AND DAVID WATKINS ¶

We have learned that Bunch [1] studied stable decompositions of skew-symmetric matrices some twenty years ago. As it turns out, our Cholesky-like decomposition $B = R^T JR$ is essentially the same as the decomposition proposed by Bunch.

Acknowledgment. We thank Nick Higham for bringing Bunch's work to our attention.

REFERENCES

[1] J. R. Bunch, *A note on the stable decomposition of skew-symmetric matrices*, Math. Comp., 38 (1982), pp. 475–479.

* Zentrum für Technomathematik, Universität Bremen, D-28334 Bremen, Germany.
† 405 Snow Hall, Department of Mathematics, University of Kansas, Lawrence, Kansas 66045, USA.
‡ Zentrum Mathematik, Technische Universität München, D-80290 München, Germany.
§ Fakultät für Mathematik, Technische Universität Chemnitz, D-09107 Chemnitz, Germany.
¶ Department of Mathematics, Washington State University, Pullman, WA, 99164-3113, USA.
Received October 1, 2002. Accepted for publication October 7, 2002. Communicated by Amos Carpenter.