Electronic Transactions on Numerical Analysis. Volume 23, pp. 141-157, 2006. Copyright © 2006, Kent State University. ISSN 1068-9613. ETNA Kent State University etna@mcs.kent.edu

ON THE REDUCTION OF A HAMILTONIAN MATRIX TO HAMILTONIAN SCHUR FORM*

DAVID S. WATKINS †

Abstract. Recently Chu, Liu, and Mehrmann developed an $O(n^3)$ structure preserving method for computing the Hamiltonian real Schur form of a Hamiltonian matrix. This paper outlines an alternative derivation of the method and an alternative explanation of why the method works. Our approach places emphasis eigenvalue swapping and relies less on matrix manipulations.

Key words. Hamiltonian matrix, skew-Hamiltonian matrix, stable invariant subspace, real Schur form

AMS subject classifications. 65F15, 15A18, 93B40

^{*}Received October 14, 2005. Accepted for publication February 28, 2006. Recommended by V. Mehrmann. [†]Department of Mathematics, Washington State University, Pullman, Washington 99164-3113 (watkins@math.wsu.edu).

¹⁴¹