Electronic Transactions on Numerical Analysis. Volume 38, pp. 184-201, 2011. Copyright © 2011, Kent State University. ISSN 1068-9613.

POSITIVITY OF DLV AND MDLVS ALGORITHMS FOR COMPUTING SINGULAR VALUES*

MASASHI IWASAKI † and YOSHIMASA NAKAMURA ‡

Abstract. The discrete Lotka-Volterra (dLV) and the modified dLV with shift (mdLVs) algorithms for computing bidiagonal matrix singular values are considered. Positivity of the variables of the dLV algorithm is shown with the help of the Favard theorem and the Christoffel-Darboux formula of symmetric orthogonal polynomials. A suitable shift of origin also guarantees positivity of the mdLVs algorithm which results in a higher relative accuracy of the computed singular values.

Key words. dLV algorithm, mdLVs algorithm, singular values, relative accuracy

AMS subject classifications. 64F15, 33C45, 15A18, 37K10

[†]Department of Applied Mathematics & Physics, Graduate School of Informatics, Kyoto University, Kyoto 606–8501, Japan (ynaka@i.kyoto-u.ac.jp).



^{*} Received September 4, 2010. Accepted for publication May 5, 2011. Published online July 4, 2011. Recommended by V. Simoncini.

 $^{^\}dagger Faculty$ of Life and Environmental Sciences, Kyoto Prefectural University, Kyoto 606–8522, Japan (imasa@kpu.ac.jp).