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$$\alpha(\omega) = \underline{b}^T (\underline{A} - \omega^2 \underline{S})^{-1} \underline{b}$$

$$\underline{A} = \underline{A}^T$$

$$\underline{S} = \underline{S}^T, \underline{S} \text{ positive definite}$$

$$\text{Schlesky } \underline{S} = \underline{R}^T \underline{R}$$

\underline{R}^{-1} exists $(\underline{R}^T)^{-1}$ too

$$\alpha(\omega) = \underline{b}^T (\underline{A} - \omega^2 \underline{R}^T \underline{R})^{-1} \underline{b}$$

$$= \underline{b}^T (\underline{R}^T (\underline{R}^{-T} \underline{A} \underline{R}^{-1} - \omega^2) \underline{R})^{-1} \underline{b}$$

$$= \underline{b}^T \underline{R}^{-1} (\underline{R}^{-T} \underline{A} \underline{R}^{-1} - \omega^2)^{-1} \underline{R}^{-T} \underline{b}$$

$$[\underline{R}^{-T} \underline{A} \underline{R}^{-1} \underline{u}_i = \lambda_i^2 \underline{u}_i]$$

$$= \underline{b}^T \underline{R}^{-1} \sum_i \frac{\underline{u}_i \underline{u}_i^T}{\lambda_i^2 - \omega^2} \underline{R}^{-T} \underline{b}$$

$$\underline{f}_i^* = \underline{b}^T \underline{R}^{-1} \underline{u}_i$$

Note $\underline{R}^{-T} \underline{A} \underline{R}^{-1} \underline{u}_i = \lambda_i^2 \underline{u}_i$

$$\underline{u}_i = \underline{R} \underline{v}_i$$

$$\underline{A} \underline{v}_i = \lambda_i^2 \underline{R}^T \underline{R} \underline{v}_i$$

$$\underline{A} \underline{v}_i = \lambda_i^2 \underline{S} \underline{v}_i$$

$$\underline{f}_i^* = \underline{b}^T \underline{v}_i$$

$$\underline{f}_i = \underline{v}_i^T \underline{b}$$

$$\alpha(\omega) = \sum_i \frac{|\underline{f}_i|^2}{\lambda_i^2 - \omega^2}$$

$$\underline{A} \underline{v}_i = \lambda_i^2 \underline{S} \underline{v}_i$$

$$\underline{f}_i = \underline{b}^T \underline{v}_i$$

Generalized eigenvalue problem

$$\begin{aligned}
 a(\omega) &= \underline{b}^T (\underline{A} - \omega^2 \underline{\Sigma})^{-1} \underline{b} \\
 &= \underline{b}^T \left[\underline{A}^{-1/2} (1 - \omega^2 \underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2}) \underline{A}^{1/2} \right]^{-1} \underline{b} \\
 &= \underline{b}^T \underline{A}^{-1/2} (1 - \omega^2 \underline{\tilde{\Sigma}})^{-1} \underline{A}^{-1/2} \underline{b} \quad \underline{\tilde{\Sigma}} = \underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2} \\
 &= \underline{b}^T \underline{A}^{-1/2} \left(\sum_{k=0}^{\infty} \omega^{2k} \underline{\tilde{\Sigma}}^k \right) \underline{A}^{-1/2} \underline{b} \\
 &= \sum_{k=0}^{\infty} \omega^{2k} \underline{b}^T \underbrace{\underline{A}^{-1/2} \underline{\tilde{\Sigma}}^k \underline{A}^{-1/2}}_{\underline{M}_k} \underline{b} = \sum_{k=0}^{\infty} \underline{b}^T \underline{M}_k \underline{b} \omega^{2k} \\
 \underline{M}_k &= \underline{A}^{-1/2} (\underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2})^k \underline{A}^{-1/2}
 \end{aligned}$$

$$\begin{aligned}
 \underline{M}_k \underline{A} \underline{M}_l &= \underline{A}^{-1/2} (\underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2})^k \underline{A}^{-1/2} \underline{A} \underline{A}^{-1/2} (\underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2})^l \underline{A}^{-1/2} \\
 &= \underline{M}_{k+l} \\
 \underline{M}_k \underline{\Sigma} \underline{M}_l &= \underline{A} (\underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2})^k \underline{\Sigma} \underline{A}^{-1/2} (\underline{A}^{-1/2} \underline{\Sigma} \underline{A}^{-1/2})^l \underline{A}^{-1/2} \\
 &= \underline{M}_{k+l+1}
 \end{aligned}$$

$$\underline{M} \equiv \underline{M}_0, \quad [\underline{M}_0 \underline{b} \quad \underline{M}_1 \underline{b} \quad \dots \quad \underline{M}_{n-1} \underline{b}] = [\underline{m}_0 \quad \underline{m}_1 \quad \dots \quad \underline{m}_{n-1}]$$

$$\sum_{k=0}^{\infty} \underline{b}^T \underline{M}_k \underline{b} \omega^{2k} = \sum_{k=0}^{\infty} \underline{b}^T \underline{m}_k \omega^{2k} = \sum_{k=0}^{\infty} \underline{m}_k \omega^{2k}$$

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Orthonormal basis \underline{Q} : $\underline{M} = \underline{Q} \underline{R} \underline{Q}^T$ \xrightarrow{n}

prepector $\underline{R} = \underline{Q} \underline{Q}^T$

$$[\underline{r}_0 \quad \underline{r}_1 \quad \dots \quad \underline{r}_{n-1}] = [\underline{b}^T \underline{m}_0 \quad \dots \quad \underline{b}^T \underline{m}_{n-1}] = \underline{b}^T \underline{M} = \underline{r}^T$$

$$\alpha(\omega) = \underline{b}^T (\underline{A} - \omega^2 \underline{S})^{-1} \underline{b} \stackrel{\text{projection}}{\approx} \underline{b}^T \underline{Q} [\underline{Q}^T (\underline{A} - \omega^2 \underline{S}) \underline{Q}]^{-1} \underline{Q}^T \underline{b}$$

$$\begin{aligned} \underline{Q} &= \underline{M} \underline{R}^{-1} & \underline{M} &= \underline{Q} \underline{R} \\ \underline{Q}^T &= \underline{R}^{-T} \underline{M}^T & \underline{M}^T &= \underline{R}^T \underline{Q}^T \end{aligned}$$

$$\alpha(\omega) = \underline{b}^T \underline{Q} \left[\underline{R}^{-T} \underline{M}^T (\underline{A} - \omega^2 \underline{S}) \underline{M} \underline{R}^{-1} \right]^{-1} \underline{Q}^T \underline{b}$$

$$= \underline{b}^T \underline{Q} \underline{R} \left[\underline{M}^T (\underline{A} - \omega^2 \underline{S}) \underline{M} \right]^{-1} \underline{R}^T \underline{Q}^T \underline{b}$$

$$= \underline{b}^T \underline{M} \left[\underline{M}^T (\underline{A} - \omega^2 \underline{S}) \underline{M} \right]^{-1} \underline{M}^T \underline{b}$$

$$= \underline{b}^T \underline{M} \left[\underline{M}^T \underline{A} \underline{M} - \omega^2 \underline{M}^T \underline{S} \underline{M} \right]^{-1} \underline{M}^T \underline{b}$$

$$\begin{aligned} \underline{A}_0 &= \underline{M}^T \underline{A} \underline{M} \\ \underline{S}_0 &= \underline{M}^T \underline{S} \underline{M} \end{aligned}$$

$$\alpha(\omega) = \underline{b}^T (\underline{A}_0 - \omega^2 \underline{S}_0)^{-1} \underline{b}$$

$$\begin{aligned} (\underline{A}_0)_{ij} &= \underline{m}_i^T \underline{A} \underline{m}_j = \underline{b}^T \underline{M}_i^T \underline{A} \underline{M}_j \underline{b} = \underline{b}^T \underline{M}_{k+l} \underline{b} \\ &= \underline{b}^T \underline{m}_{k+l} = \gamma_{k+l} \end{aligned}$$

$$\begin{aligned} (\underline{S}_0)_{ij} &= \underline{m}_i^T \underline{S} \underline{m}_j = \underline{b}^T \underline{M}_i^T \underline{S} \underline{M}_j \underline{b} = \underline{b}^T \underline{M}_{k+l+1} \underline{b} = \underline{b}^T \underline{m}_{k+l+1} \\ &= \gamma_{k+l+1} \end{aligned}$$

link

Summary

Cauchy moments

$$\alpha(\omega) = \sum_{k=0}^{\infty} \omega^{2k} \gamma_k$$

$$\underline{\lambda} = \begin{bmatrix} \lambda_0 \\ \lambda_1 \\ \vdots \\ \lambda_{n-1} \end{bmatrix}$$

subspace (21):

$$\alpha(\omega) = \sum_i \frac{f_i \cdot 1^2}{\lambda_i^2 + \omega^2}$$

$$[\gamma_k = S(-2-2k)]$$

$$f_i = v_i^+ \geq$$

$$\underline{A}_0 v_i = \lambda_i^2 \underline{S}_0 v_i$$

$$(\underline{A}_0)_{ij} = \lambda_i + j$$

$$(\underline{S}_0)_{ij} = \lambda_i + j + 1$$