

A Study of Algorithms for the p^{th} Root of Matrix

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Abstract:- Some results for P^{th} root of square matrix are revived. It shows that matrix sign function and Wiener-Hopf factorization plays important role in P^{th} root of matrix. Some new algorithms for computing P^{th} root numerically can design by these results. We can analyze Stability properties of iterative methods for convergence.

Keywords:- P^{th} Root Of Matrix, Matrix Sign Function, Newton's Method, Cyclic Reduction, Wiener – Hopf Factorization, Graeffe- Iteration, Laurent Polynomial.

I. INTRODUCTION

A is n^{th} ordered square matrix with real or complex entries having all positive eigenvalues (Positive definite matrix) are non-negative real number. $p \in \mathbb{N}$ the set of positive integer. We get matrix uniquely having.

- $X^p = A$.
- λ the eigenvalue of X such that $\lambda \in \left\{ z : -\frac{\pi}{p} < \arg(z) < \frac{\pi}{p} \right\}$. where $X = A^{\frac{1}{p}}$.

➤ Applications:

- **Application1.** Matrix logarithm, $\log(A) = p * \log(A)^{1/p}$. for, well approximated p by polynomial or function of rationales.
- **Application2.** Function from matrix sector $\text{sect}_p(A^p)^{(-1/p)} * A$. Function from matrix sector P_2 is matrix sign function.
- **Application3.** Hoskins and Walton iteration method discussed in [18]. By Newton's formula of iteration,

$$X_{k+1} = \left(\frac{1}{p} \right) * [(p-1) * X_k + A * X_k^{1-p}]. \quad \text{And} \quad X_0 = A. \quad (1.1)$$

A symmetric positive definite. (X_k converges is $A^{1/p}$ but convergence is not definite. by Smith [27].

- **Application 4.** Benner et al. [1] has columns of $U = [U_1^*, \dots, U_p^*] \in \mathcal{C}^{pn \times n}$ this spans invariant subspace of

$$U = \begin{bmatrix} 0 & 1 & - & - & - & - \\ - & 0 & 1 & - & - & - \\ - & - & 0 & 1 & - & - \\ - & - & - & 0 & 1 & - \\ - & - & - & - & 0 & 1 \\ A & - & - & - & - & 0 \end{bmatrix} \in \mathcal{C}^{pn \times pn} \quad (1)$$

Where, $C * U = U * Y$, such that, $Y \in \mathcal{C}^{n \times n}$, and $|U_1| \neq 0$.

$$\text{then } X = U_2 * U_1^{-1} = A^{1/p}.$$

- **Application5.** Algorithm for computing $A^{1/p}$ by Shiel et al. [26].

$$A^{1/p} \text{ contain } X_k = G^k * [I_n, 0, 0, 0]^T.$$

For $G = C + I$. and matrix C like (1.2).

That is Compute $\lim_{k \rightarrow \infty} X_k (1:n, :) X_k (n+1:2n, :))^{-1}$

- **Application6.** For Tsay et al [29]. It gives other way to find $A^{1/p}$ square matrix. It is like General continued fractions of block for Toeplitz matrix. Method have $O(n^5)$ flops and $O(n^3)$ storage. It is in [28]. Some time it is unstable.

- **Application7.** Tsay et al [28]. It is iterative method convergence proof is not available, but it is Numerically stable like

$$G_{k+1} = G_k * [(2 * I + (P-2) * G_k) * (I + (P-1) * G_k)^{-1}]^p,$$

Where $G_0 = A$.

$$R_K = R_{k+1} = R_k * (2 * I + (P-2) * R_k)^{-1} * (I + (P-1) * G_k),$$

Where $R_0 = I$.

Here $G_k \rightarrow I$ and $R_k \rightarrow A^{1/p}$.

It's proof of convergence not in [28].

Analysis of perturbation in [15] as follows,

$$A^{\left(\frac{1}{p}\right)} = \frac{p * \sin\left(\frac{\pi}{p}\right)}{\pi} * A * \int_0^\infty (x^p * I + A)^{-1} dx \quad (2)$$

It shows iterations are numerically stable in complex computing p^{th} root of triangular matrix, by Hasan et al. [13].

➤ *The Paper is Divided in to Two Parts:*

- Section 2 to 6 theoretical properties.
- Section 7 to 10 algorithmic results.

➤ *Part: 1.*

• **Section 2:**

- ✓ Represent $A(1/p)$ in integral analytic function with unit complex circle in plane of complex.
- ✓ $A(1/p)$ approximated by numerical Fourier integration point for error $r^2 * N$, N is Fourier point number and $r < 1$ depends on p as well as A .

• **Section 3:**

- ✓ Using sign function of matrix prove $A^{(1/p)}$ is multiple of (2.1).
- ✓ Constant of multiplication can known can explicitly.

• **Section4:**

- ✓ $F(z) = z^{-\frac{p}{2}}((1+z)^p A - (1-z)^p I)$ is Matrix factorization by Wiener-Hopf.
- ✓ Key tool is Cayley transformation $X \rightarrow z = \frac{(1-x)}{(1+x)}$ it gives mapping function to imaginary axis to unit circle.
- ✓ It relates $X^p - A$ with imaginary axis to $F(z)$ with respective to unitary circle.

• **Section5:**

- ✓ $A^{\frac{1}{p}}$ relates with central coefficients $H_0, \dots, H_{\binom{p}{2}-1}$.
- ✓ $A^{\frac{1}{p}}$ is related to central coefficient $H_0, \dots, H_{p/2-1}$ of matrix Laurent series
- ✓ $H(z) = H_0 + \sum_{i=1}^{+\infty} (z^i + z^{-i})H_i$ where $H(z) * F(z) = I$.

• **Section6:**

- ✓ Observe $A^{\frac{1}{p}}$ as an inverse of fix point function $\left(\frac{1}{p}\right) * [(1+p) * X - X^{p-1} * A]$ by iterative $X^{-p} - A = 0$.
- ✓ It gives sufficiency to convergence and stability.

• **Section7:**

- ✓ Obtain Algorithm for inverting $A_{np \times np}$ matrix to $n \times n$ blocks.
- ✓ Polynomial interpretation of A - circulate matrix for finding $A^{1/p}$.
- ✓ block companion matrix C (1.2) forms A – circulate matrix.

• **Section8:**

- ✓ Form some iterations $F(z)$ initially evaluate process and then use on Graeffe's iteration.

• **Section9:**

- ✓ Two algorithms on $F(z)$.
- ✓ Apply to reduce $F(z)$ and on poly Laurent inverse matrix.

• **Section10:**

- ✓ Analyze results of preliminary numerical experiments.

II. RESULTS

- As $p = 2q$ there exist at least one real root and remaining complex roots.
- There exist exactly equal positive real and negative real roots.

➤ *Sections in Detail:*

• **Section 2: Define Matrix Polynomial**

$$\Psi(z) = (1+z)^p * A - (1-z)^p * I = \sum_{j=0}^p z^j * \binom{p}{j} * (A + (-1)^{j+1} * I). \quad (2.1)$$

$\Psi(z)$ is non singular in $|z| = 1$.

$\Psi(z)$ and its inverse is analytic in

$$A = \left\{ z \in C : |\rho| < |z| < \frac{1}{\rho} \right\} \quad (3)$$

Where $\rho = \max \{z \in C : \det \Psi(z) = 0, |z| < 0\}$

Proposition proved, Proposition2.1 P^{th} root of A becomes

$$X = \frac{p * \sin\left(\frac{\pi}{p}\right)}{i * \pi} * A * \int_{|z|=1} ((1+z)^{p-2} * \Psi(z)^{-1}) dz \quad (2.3)$$

Moreover,

$$X = \frac{2 * p * \sin\left(\frac{\pi}{p}\right)}{N} * A * \sum_{i=0}^{N-1} \left(A - \left(\frac{1-w_N^i}{1+w_N^i} \right)^p I \right)^{-1} * \frac{w_N^i}{(1+w_N^i)^2} + O(r^{2N}) \quad (4)$$

Where $p < r < 1$

✓ **Algorithm 2.1**

- For odd p put $P = 2 * P$ and $A = A = A^2$.
- For p multiple 4 then repeat $P = \frac{p}{2}$.
- And $A = \sqrt{A}$, till odd $p/2$.
- Set $N = N_0$.
- Where $X_N = \frac{2p \sin\left(\frac{\pi}{p}\right)}{N} A \sum_{i=0}^{N-1} \left(A - \left(\frac{1-w_N^i}{1+w_N^i} \right)^p I \right)^{-1} \frac{w_N^i}{(1+w_N^i)^2}$
- If $\|A - X_N^p\| > \varepsilon$ set $N = 2 * N$ and repeat step 3, otherwise output $X_N \rightarrow X$.

- *Section3: Reduction for Matrix Sign Computation.*

- **Proposition3.1.** Let $\Omega = w_p^{ij}, i, j = 0 \text{ to } p - 1$.

Let $X = A^{(1/p)}$ define block diagonal matrix

$$D = \text{diag}(I, X, X^2, X^3, \dots, X^{(p-1)}).$$

$$\text{Then } C = \frac{1}{p} * (D(\Omega \otimes I)S(\Omega \otimes I)D^{-1}).$$

$$\text{Where } S = \text{diag}(I, w_p^1 X, w_p^2 X^2, w_p^3 X^3, \dots, w_p^{p-1} X^{p-1}).$$

And \otimes denotes kronecker product. Consequence of this is,

$$\text{sign}(C) = \frac{1}{p} D(\Omega * \otimes * I) \text{sign}(S) (\Omega * \otimes * I) * D^{-1}. \quad (5)$$

$$\text{Where } \text{sign}(S) = \text{diag}(\text{sign}(X), w_p^1 \text{sign}(X), w_p^2 \text{sign}(X), \dots, w_p^{p-1} \text{sign}(X)).$$

- **Proposition 3.2** If $p = 2 * q$ where p is odd, then the first block column of the matrix $\text{sign}(C)$

$$\text{is given by } V = \frac{1}{p} \begin{bmatrix} y_0 X^0 \\ y_1 X^1 \\ y_2 X^2 \\ \vdots \\ y_{p-1} X^{p-1} \end{bmatrix},$$

where $X = A^p$ and $y_i = \sum_{j=0}^{p-1} w_p^{ij} \theta_j$. And

$$i = 0 \text{ to } p - 1, \text{ for } j = \left[\frac{q}{2} \right] + 1: \left[\frac{q}{2} \right] + q, \quad \theta_j = 1 \text{ otherwise.}$$

- ✓ **Algorithm 3.1** (Matrix p^{th} root by Matrix sign function).

- **Input:** For p, n are integers, $A \in \mathbb{C}^{n \times n}$
- **Output:** X , the p^{th} root of A .

For odd p put $p = 2 * p$ and $A = A^2$.

For p multiple 4 then repeat $P = \frac{p}{2}$.

And $A = \sqrt{A}$, till odd $p/2$.

- ❖ Compute $\text{sign}(C)$ and let $V = (V_i)$ for $i = 0$ to $p - 1$, be first block column.

- ❖ Compute $X = (p/(2 * \alpha)) * V_1$.

Where $\alpha = 1 + 2 * \sum_{j=1}^{[q/2]} \cos\left(\frac{2\pi}{p}\right)$, and $q = p/2$.

- ❖ It gives generalization of (3.2) as follows.

$$\text{sect}_p(C) = \begin{bmatrix} 0 & X^{-1} & \dots & 0 \\ \vdots & 0 & \ddots & \vdots \\ 0 & \ddots & \ddots & X^{-1} \\ AX^{-1} & 0 & \dots & 0 \end{bmatrix}.$$

- *Section4: Reduction to Weiner Hopf Factorization.*

- **Proposition4.1** Let $S(z)$ is any polynomial of matrix like $F(z) = U(z) * U(z^{-1})$.

Where $U(z) = zp * S(z^{-1})$.

Then p^{th} root X of A is.

$$X = -\sigma^{-1} * (q * I + 2 * S(-1) * S(-1)^{-1}).$$

$$\text{Where } \sigma = \sum_{j=-[\frac{q}{2}]}^{[\frac{q}{2}]} w_p^j = 1 + 2 * \sum_{j=-[-1]}^{[\frac{q}{2}]} \cos\left(\frac{2\pi}{p}\right).$$

- ✓ **Algorithm 4:** p^{th} root of A by Weiner-Hopf factorization.

- **Input:** p and n are integers, $A \in \mathbb{C}^{n \times n}$.
- **Output:** Approximation of p^{th} root X of A .

- ❖ For odd p put $p = 2 * p$ and $A = A^2$.

For p multiple 4 then repeat $P = \frac{p}{2}$.

And $A = \sqrt{A}$, till odd $p/2$.

- ❖ Compute $F(z) = U(z) * U(z^{-1})$

Where $F(z) = z^q * \Psi(z)$ and set $S(z) = z^p * U(z^{-1})$.

- ❖ Find $X = -\sigma^{-1} * (q * I + 2 * S(-1) * S(-1)^{-1})$,

$$\text{Where } \sigma = \sum_{j=-[q/2]}^{[q/2]} w_p^j = 1 + 2 * \sum_{j=-[-1]}^{[q/2]} \cos\left(\frac{2\pi}{p}\right).$$

- *Section 5: Reduce to Matrix Laurent Polynomial Inversion.*

- **Proposition5.1** Principal p^{th} root X of A can be written as,

$$X = 4 * p * \sin\left(\frac{\pi}{p}\right) * A * \prod_{j=0}^{q-1} \alpha_j * H_j. \quad (6)$$

Here $H(z)$ is Laurent series.

$H(z) = F(z)^{-1} = \sum_{j=-\infty}^{\infty} z^j H_j = H_0 + \sum_{j=1}^{\infty} (z^j + z^{-j}) H_j$ and

$$\alpha_0 = \frac{1}{2} \binom{p-2}{q-1}, \alpha_{0j} = \binom{p-2}{q-j-1}, j = 1: q-1.$$

- ✓ **Algorithm: 5.1** (p^{th} root of matrix using Laurent polynomial).

- **Input:** p and $n \in \mathbb{N}$, $A \in \mathbb{C}^{n \times n}$.

- **Out put:** Approximation of p^{th} root X of A .

- ❖ For odd p put $p = 2 * p$ and $A = A^2$.

For p multiple 4 then repeat $P = \frac{p}{2}$.

And $A = \sqrt{A}$, till odd $p/2$.

- ❖ Find coefficients H_0, \dots, H_{q-1} of inverse $H_j = H_0 + \sum_{j=1}^{\infty} (z^j + z^{-j}) * H_j$ of $F(z) = z^{-q} * \Psi(z)$.

Find $X = 4 p \sin\left(\frac{\pi}{p}\right) A \prod_{j=0}^{q-1} \alpha_j H_j$,

Where $\alpha_0 = \frac{1}{2} \binom{p-2}{q-1}$, $\alpha_j = \binom{p-2}{q-j-1}$, $j = 1: q-1$.

- Section 6: (Newton's Iteration for p^{th} Root).

- **Proposition6.1:** Residuals $R_k = I - X_k^p A$.

for $X_{k+1} = (1/p) * [(p-1) * X_k - A * X_k^{1+p}]$, and $X_n = I$ obeys X_0 ,

$$R_{k+1} = \sum_{i=2}^{p+1} a_i * R_k^i, \text{ where } a_i > 0 \text{ and } \sum_{i=2}^{p+1} a_i = 1$$

That is for $\|R_0\| < 1$, $\{\|R_0\|\} \rightarrow 0$ as $k \rightarrow \infty$.

- **Proposition 6.2:** For every eigen values $\lambda > 0$ of matrix A. Iteration

$X_{k+1} = (1/p) * [(p+1) * X_k - X_k^{1+p} * A]$, $X_0 = I$, accelerates to $A^{-1/p}$.

if $p(A) = p + 1$. the value not accelerates to inverse p^{th} root of A.

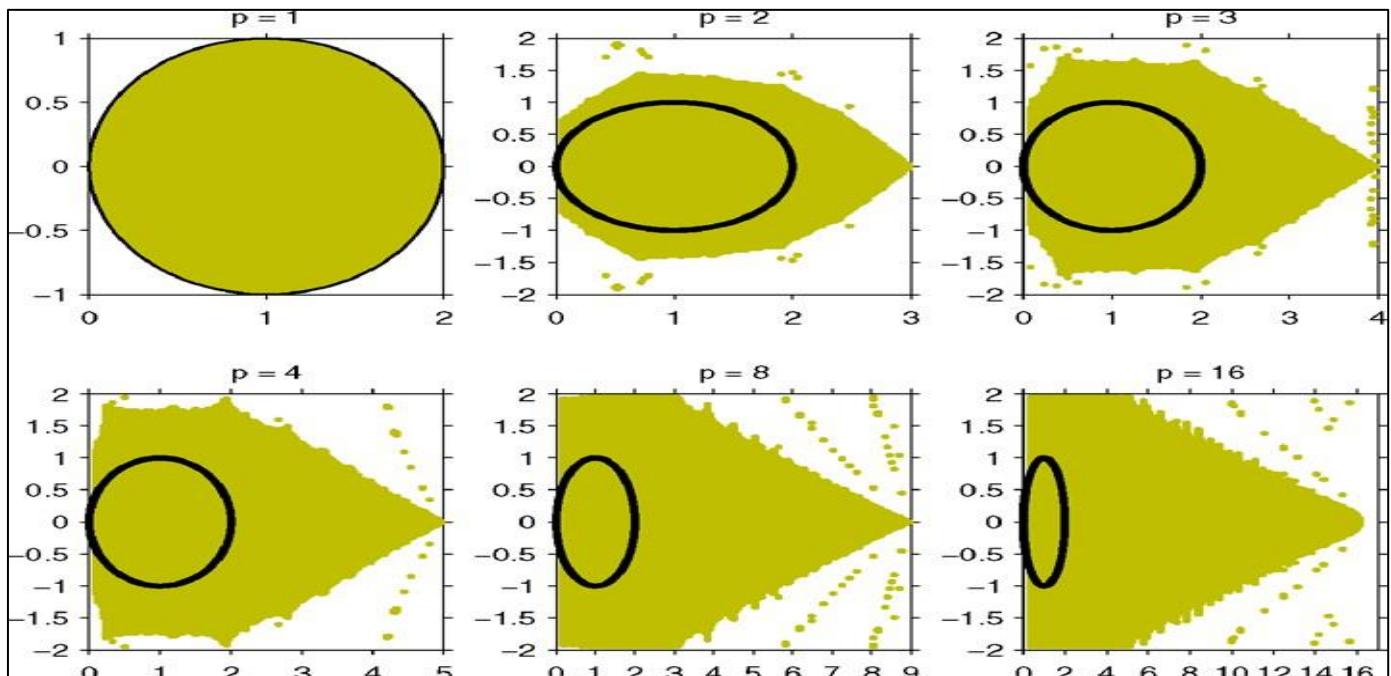


Fig 1: Convergence Regions (Shaded) in Circle for Iteration (6.5), together with Unit Circle
Note: Differing Axis Limits

- Section 7. Inversion of A-Circulenes Matrix.

✓ **Algorithm 7.1:**

- **Input:** $p, n \in N$ and $A \in C^{n \times n}$ and commuting matrices

$$W_0, \dots, W_{p-1} \in C^{n \times n} \text{ defining matrix } p = \begin{bmatrix} W_0 & W_1 & \cdots & W_{p-1} \\ AW_{p-1} & W_0 & \ddots & \vdots \\ \vdots & \ddots & \ddots & W_1 \\ AW_1 & \cdots & AW_{p-1} & W_0 \end{bmatrix}$$

- **Out put:** Initial column block of p^{-1} .

- ❖ Leads $(p-1) \in N$ as $p-1 = \sum_{i=0}^{d-1} 2^{m_i}$.
- ❖ Set $B0 = D^{-1} * P * D$.
- ❖ For $i = 0$, find $B_i = B_{i-1} * (D^{-1} * B^{i-1} * D^i)$.

- ❖ Compute

$$\begin{aligned} V &= [I, 0, 0, \dots, 0] S \\ &= [I, 0, 0, \dots, 0] B_{m_0} D^{-2^{m_0}} B_{m_1} D^{-2^{m_1}} \dots B_{m_{d-1}} D^{p-1-2^{m_{(d-1)}}} \end{aligned}$$

- ❖ Output $V * (I * \otimes * k^{-1})$

for any $A, B \in \{X_1, \dots, X_q\} \cup \{Y_1, \dots, Y_q\}$.

- *Section 8: (Inverting Matrix Laurent Polynomial).*

- 8.1 Evaluation / Interpolation:

✓ **Algorithm8.1:**

- **Input:** Multiples F_0, \dots, F_p of $F(z)$;

Here $h = \sum_{i>h} \|H_i\|_\infty$ is negotiable.

- **Output:** Guise of H_i for $i = 0, q-1$ of Laurent series matrix $H(Z) = F(Z)^{-1}$.

Find integer $N = 2^v$ for $N > 2 * h + 1$.

w_N^i the n^{th} root of unity for $i = 0$ to $N-1$.

Where $w_N = \cos(\frac{2\pi}{N}) + i * \sin(\frac{2\pi}{N})$.

- ❖ Find $w_i = F(w_N^i)$, $i = 0$ to $(N - 1)$.
- ❖ Find $V_i = (w_i^{-1})$ for $i = 0$ to $(N - 1)$.
- ❖ Repeat value of V_i to recover K_i of $K(z) = \sum_{i=-h}^h z^i K_i$,

that interpolate $H(z)$ at root of unity.

- ❖ Results K_i to H_i for $i = 0$ to $q-1$.

➤ *(Graeffe Iteration):*

- **Proposition 8.1:** Assume that $P(z) = \sum_{i=-q}^q z^i P_i$ has $P(z) = U(z) * V(z^{-1})$,

For $U(Z) = (z * I - X_1) * (z * I - X_2) \dots (z * I - X_q)$,

$V(Z) = (z * I - Y_1) * (z * I - Y_2) \dots (z * I - Y_q)$,

And matrices X_j, Y_j are of the form,

$\|X_j\|, \|Y_j\| \leq \sigma \leq 1, j = 1:q$, for suitable operator $\|\cdot\|$.

Moreover $AB = BA$

Then the sequence generated by $P^{(i)}(z) = \sum_{j=-q}^q z^j P_j^{(i)}$ is such that,

$$\|P_0^{(i)} - I\| \leq q^2 \sigma^{2 \cdot 2^i}, \quad \|P_j^{(i)}\| < \binom{q}{j} \sigma^{j \cdot 2^i} + O(\binom{q}{j+1} \sigma^{(j+2) \cdot 2^i}).$$

✓ **Algorithm 8.2: (Inversion by Graeffe iteration).**

- **Input:**

The coefficients F_0, \dots, F_q of $F(z)$; an error tolerance $\varepsilon > 0$.

- **Output:** Approximation of $H_i = 0$ to $q-1$, of matrix Laurent series,

$$H(z) = F(z) - 1.$$

- ❖ Find coefficients $Q_{-q}^{(i)} \dots Q_q^{(i)}$ of matrix polynomial $Q^{(0)}(z) = F(z)$,

$Q^{(i+1)}(z) = G_i^{-1} Q^{(i)}(-z) Q^{(i)}(z), i \geq 0$. For $i = 0, 1, \dots, h-1$, together with matrix G_i , until $\|Q^{(i)}(z) - I\|_\infty \leq \varepsilon$.

- ❖ Find $2 * q - 1$ central coefficient of $L^{(i)}(z) = L^{(j-1)} Z^2 * G_{i-j}^{-1} * Q^{(i-1)} * (-Z)$. and $L^{(i)}(z) = G_{i-j}^{-1} * Q^{(i-1)} * (-Z)$. for $j = 2 * i$.

- ❖ Result is $L^{(h)}(Z)$.

- *Section9. For Computing Wiener-Hopf. Factorization.*

- **Proposition 9.1:** Consider $F(Z) = Z^{-p} \Psi(z)$ of $F(Z)$.

$$F(Z) = Z^{-p} \Psi(z) = S(Z^{-1}) * S(Z) = S(Z) * S(Z^{-1}).$$

$$\text{And let } H(Z) = F(Z)^{-1} = \sum_{i=-\infty}^{+\infty} z^i H_i. H(z).$$

$F(Z) = S(Z^{-1})$, and it is by $(m+1) * (m-1)$ Toplitz system

$$T_m \begin{bmatrix} X_0 \\ X_1 \\ \vdots \\ X_m \end{bmatrix} = \begin{bmatrix} I \\ 0 \\ \vdots \\ 0 \end{bmatrix}, T_m = \begin{bmatrix} H_0 & H_1 & \cdots & H_m \\ H_1 & H_0 & \ddots & \vdots \\ \vdots & \ddots & \ddots & H_1 \\ H_m & \cdots & H_1 & H_0 \end{bmatrix} \text{ where } m \geq q,$$

and by series $\hat{S}(z) = \sum_{j=0}^q z^{q-j} * X_j$. Moreover $x_j = 0$ for $j = q+1:m$.

- **Proposition 9.2:** Define U, V, W the $(q+1) * (q+1)$ block Toeplitz matrices.

$$U = \left(\begin{pmatrix} p \\ q+i-j \end{pmatrix} * (A + (-1)^{i-j} * I) \right) \quad \text{where } i, j = 1:q+1.$$

$$V = \left(\begin{pmatrix} p \\ q+i-j+1 \end{pmatrix} * (A + (-1)^{i-j} * I) \right) \quad \text{where } i, j = 1:q+1$$

$$W = \left(\binom{p}{i-j-1} * (A + (-1)^{i-j} * I) \right) \quad \text{where } i, j = 1: q+1 .$$

Where $\binom{p}{m} = 0$, if $m < 0$ or $m > p$.

Define the sequences,

$$U_{k+1} = U_k - V_k * U_k^{-1} * W_k - W_k * U_k^{-1} * U_{k+1},$$

$$V_{k+1} = V_k * U_k^{-1} * V_k,$$

$$W_{k+1} = -W_k * U_k^{-1} * W_k,$$

For $k = 0, 1, 2, \dots$ and $U_0 = U$, $W_0 = W$, U_k is non singular for any k .

Then the limit $U^* = \lim_{k \rightarrow \infty} U_k$ exist and $U^* = T_q^{-1}$.

Where T_q is the Toeplitz matrix defined as,

$$T_m \begin{bmatrix} X_0 \\ X_1 \\ \vdots \\ X_m \end{bmatrix} = \begin{bmatrix} I \\ 0 \\ \vdots \\ 0 \end{bmatrix}, T_m = \begin{bmatrix} H_0 & H_1 & \cdots & H_m \\ H_1 & H_0 & \ddots & \vdots \\ \vdots & \ddots & \ddots & H_1 \\ H_m & \cdots & H_1 & H_0 \end{bmatrix} \text{ where } m \geq q.$$

Moreover, the convergence of U_k to U^* is quadratic.

Where $n = 5$ and $\varepsilon = 10^{-8}$.

- **Section 10: Conclusion Results.**
- **Input:** Algorithms 2.1 based on 2.4.

Sign: Algorithm 3.1.

Eigenvalues of A are fifth root of unity multiplied by $\varepsilon \frac{1}{5}$.

Matrix is normal and limit $\rightarrow \varepsilon \rightarrow 0$ has no p^{th} root.

✓ **Test2:** A is matrix of order 5×5 associate with polynomial $\prod_{i=5}^5 (x - i)$.

Clearly eigenvalues are 1, 2, 3, 4, 5 and matrix is not normal.

Chart of infinity norm of residual error $A - X^p$ for several values of p .

Then $X \rightarrow A^{1/p}$.

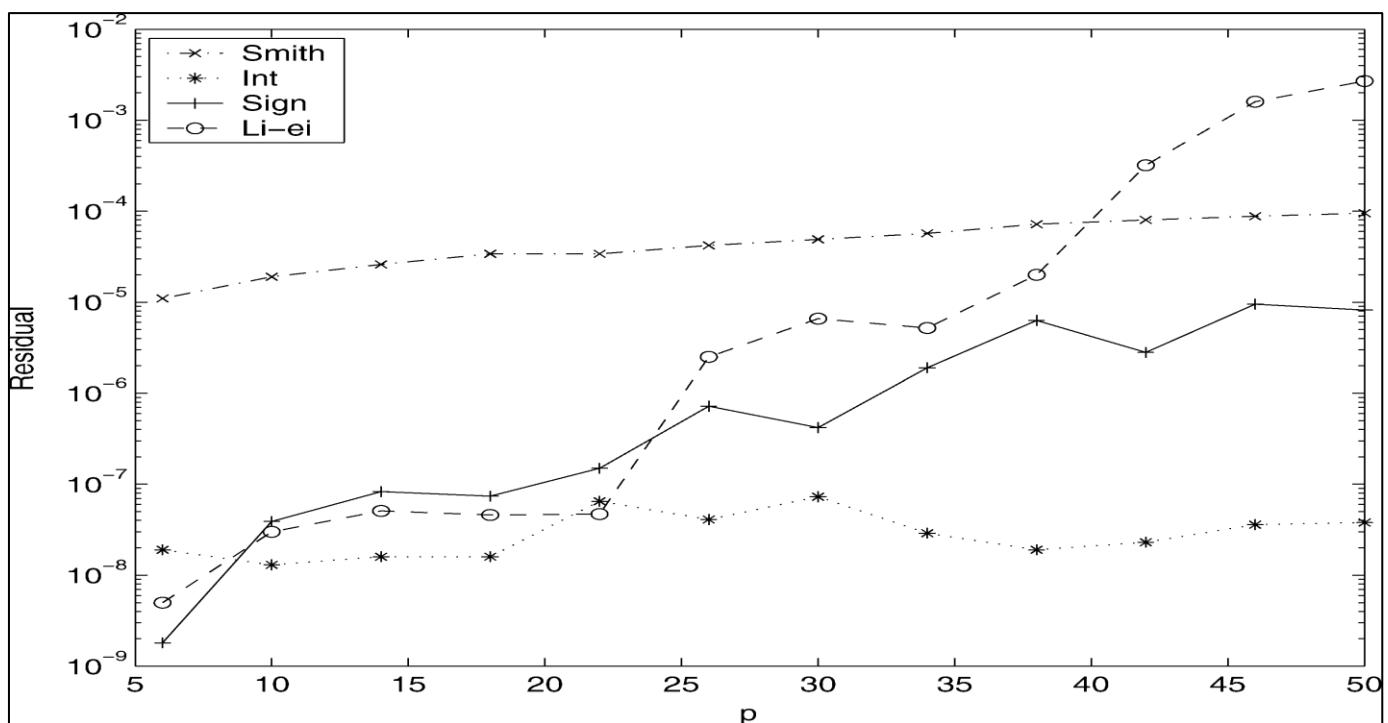


Fig 2: Infinity Norm of the Recedual Error in Computing $A^{\frac{1}{p}}$ for ε – circulent matrix A.

III. CONCLUSION AND OPEN PROBLEMS

Various equations to expressing principal p^{th} root of matrix A in different forms. It reduces calculations for numerical iterations of $A^{1/p}$ on unit circle, for finding matrix

sign function of matrix of block companion. All the results are to inverting matrix Laurent polynomial to finding Wiener – Hopf factorization. Also for using iteration of fix point.

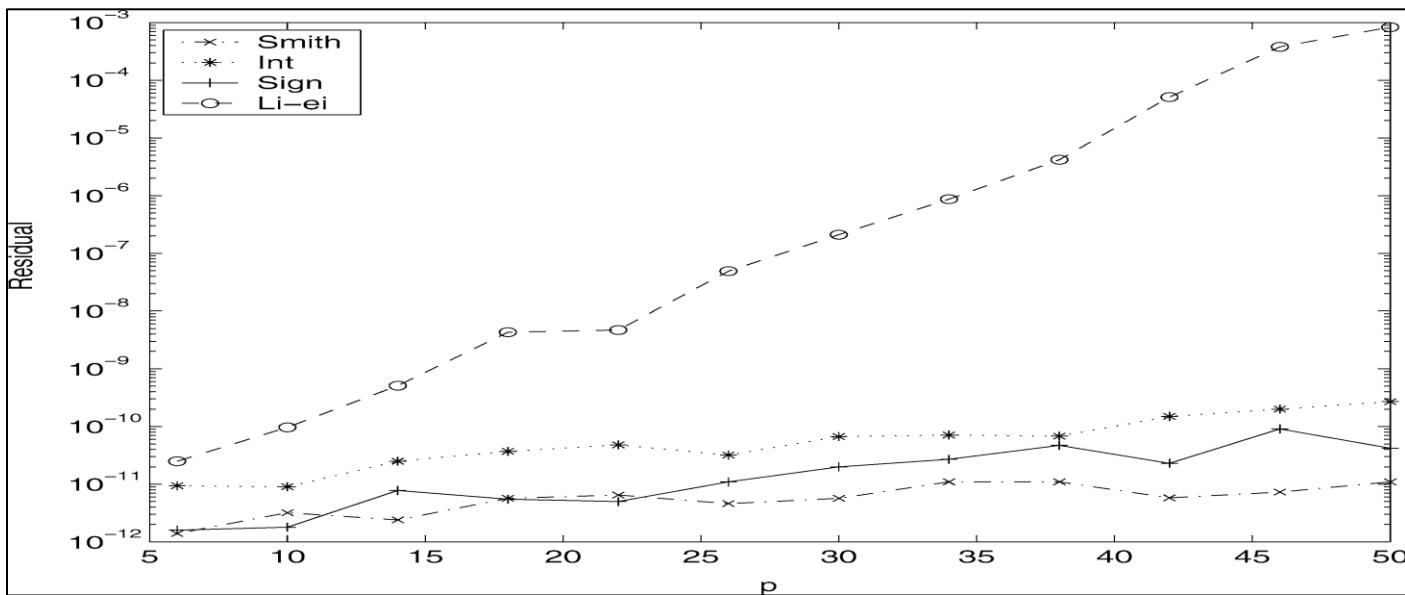


Fig 3: Infinity norm of Residual Error in Computing $A^{\frac{1}{p}}$ for Companion Matrix Corresponding with Polinomial $\prod_{i=1}^5 (x - i)$.

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