Subject: Re: generalized eigenvectors
Posted by mvukovic on Tue, 16 Apr 2002 15:11:59 GMT

Randall Skelton <rhskelto@atm.ox.ac.uk> wrote in message
news:<Pine.LNX.4.33.0204152159390.12810-100000@mulligan.atm.ox.ac.uk>...

Randall,

the generalized eigenvalue problem involves two matrices, while the
routines you suggest will solve the ``ordinary'' eigenvalue problem
that deals with one matrix only. Take a look at the original post
(included below), and you will see what I mean. (BTW, that is about
the extent of my expertise on the subject).

Mirko
... stuff deleted
>> Description of the problem:
>> I need to find the eigenvalues and eigenvectors of
>> Ax = kBx
>> where both A and B are nXn matrices and k is a scalar.