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Structure preserving algorithms for perplectic eigenproblems

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STRUCTURE PRESERVING ALGORITHMS FOR PERPLECTIC EIGENPROBLEMS

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Abstract. Structured real canonical forms for matrices in $\mathbb{R}^{n \times n}$ that are symmetric or skew-symmetric about the anti-diagonal as well as the main diagonal are presented, and Jacobi algorithms for solving the complete eigenproblem for three of these four classes of matrices are developed. Based on the direct solution of $4 \times 4$ subproblems constructed via quaternions, the algorithms calculate structured orthogonal bases for the invariant subspaces of the associated matrix. In addition to preserving structure, these methods are inherently parallelizable, numerically stable, and show asymptotic quadratic convergence.

Key words. Canonical form, Eigenvalues, Eigenvectors, Jacobi method, Double structure preserving, Symmetric, Persymmetric, Skew-symmetric, Perskew-symmetric, Centrosymmetric, Perplectic, Quaternion, Tensor product, Lie algebra, Jordan algebra, Bilinear form.

AMS subject classifications. 65F15, 15A18, 15A21, 15A57, 15A69.

1. Introduction. The numerical solution of structured eigenproblems is often called for in practical applications. In this paper we focus on four types of doubly structured real matrices — those that have symmetry or skew-symmetry about the anti-diagonal as well as the main diagonal. Instances where such matrices arise include the control of mechanical and electrical vibrations, where the eigenvalues and eigenvectors of Gram matrices that are symmetric about both diagonals play a fundamental role [25].

We present doubly structured real canonical forms for these four classes of matrices and develop structure-preserving Jacobi algorithms to solve the eigenproblem for three of these classes. A noteworthy advantage of these methods is that the rich eigenstructure of the initial matrix is not obscured by rounding errors during the computation. Such algorithms also exhibit greater numerical stability, and are likely to be strongly backward stable [27]. Storage requirements are appreciably lowered by working with a truncated form of the matrix. Because our algorithms are Jacobi-like, they are readily adaptable for parallel implementation.

The results developed in this paper complement those in [10]: both exploit the connection between quaternions and $\mathbb{R}^{4 \times 4}$ to develop Jacobi-like algorithms for solving the eigenproblem of various classes of doubly structured matrices. The matrix
classes considered in [10] arise from an underlying skew-symmetric bilinear form defined on \( \mathbb{R}^{n \times n} \), i.e., the symplectic form defined by \( J = \begin{bmatrix} 0 & I \\ -I & 0 \end{bmatrix} \). This form can only be defined for even \( n \). By contrast, the structured matrices studied in this paper are associated with the symmetric bilinear form defined by the backwards identity matrix \( R = \begin{bmatrix} 1 & \cdots & 1 \\ \cdots & \cdots & \cdots \\ 1 & \cdots & 1 \end{bmatrix} \), which can be defined for any \( n \). It is worth pointing out other significant differences. As discussed in section 2, the key class of structured matrices associated with a bilinear form is its automorphism group. For the bilinear form defined by \( J \) this group is the well-known symplectic group. While the symplectic group is connected, the automorphism group associated with \( R \) is not, and consequently its parametrization is significantly more involved (see section 4.4 and Appendix B). The non-connectedness of this group also has computational consequences as discussed in section 3: any structure-preserving numerical algorithm will need to use transformations from the “right” connected component in order to promote good convergence behavior. Structured canonical forms presented in section 7 also differ significantly from those in [10]. Finally, sweep patterns developed for the structure-preserving Jacobi algorithms in [10] have to be redesigned for the algorithms in this paper (see section 8), with the odd \( n \) case requiring additional attention. Thus while the shared theoretical framework gives mathematical unity to the matrix classes and algorithms developed here and in [10], the results presented in these papers differ markedly from each other.

2. Automorphism groups, Lie and Jordan algebras. A number of important classes of real matrices can be profitably viewed as operators associated with a non-degenerate bilinear form \( \langle \cdot, \cdot \rangle \) on \( \mathbb{R}^n \) (complex bilinear or sesquilinear forms yield corresponding complex classes of matrices):

\[
G = \{ G \in \mathbb{R}^{n \times n} : \langle Gx, Gy \rangle = \langle x, y \rangle, \quad \forall x, y \in \mathbb{R}^n \}, \quad (2.1a)
\]

\[
L = \{ A \in \mathbb{R}^{n \times n} : \langle Ax, y \rangle = -\langle x, Ay \rangle, \quad \forall x, y \in \mathbb{R}^n \}, \quad (2.1b)
\]

\[
J = \{ A \in \mathbb{R}^{n \times n} : \langle Ax, Ay \rangle = \langle x, Ay \rangle, \quad \forall x, y \in \mathbb{R}^n \}. \quad (2.1c)
\]

It follows that \( G \) is a multiplicative group, \( L \) is a subspace, closed under the Lie bracket defined by \( [A, B] = AB - BA \), and \( J \) is a subspace closed under the Jordan product defined by \( \{ A, B \} = \frac{1}{2}(AB + BA) \). We will refer to \( G \), \( L \), and \( J \) as the automorphism group, Lie algebra and Jordan algebra, respectively, of the bilinear form \( \langle \cdot, \cdot \rangle \). For our purposes, the most significant relationship between these three algebraic structures is that \( L \) and \( J \) are invariant under similarities by matrices in \( G \).

Proposition 2.1. For any non-degenerate bilinear form on \( \mathbb{R}^n \),

\[
A \in L, \quad G \in G \Rightarrow G^{-1}AG \in L; \quad A \in J, \quad G \in G \Rightarrow G^{-1}AG \in J.
\]

Proof. Suppose \( A \in L, \; G \in G \). Then for all \( x, y \in \mathbb{R}^n \),

\[
\langle G^{-1}AGx, y \rangle = \langle GG^{-1}AGx, Gy \rangle = \langle Gx, -AGy \rangle = \langle G^{-1}Gx, -G^{-1}AGy \rangle = \langle x, -G^{-1}AGy \rangle.
\]

Thus \( G^{-1}AG \in L \). The second assertion is proved in a similar manner. \( \square \)
Two familiar bilinear forms, \( \langle x, y \rangle = x^T y \) and \( \langle x, y \rangle = x^T J_{2p} y \) where \( J_{2p} = \begin{bmatrix} 0 & I_p \\ -I_p & 0 \end{bmatrix} \), give rise to well-known \((G, L, J)\) triples, as noted in Table 2.1. Less familiar, perhaps, is the triple associated with the form \( \langle x, y \rangle = x^T R_n y \) where \( R_n \) is the \( n \times n \) matrix with 1’s on the anti-diagonal, and 0’s elsewhere:

\[
R_n \overset{\text{def}}{=} \begin{bmatrix} 0 & 1 \\ \vdots & \ddots & \ddots \\ 1 & \end{bmatrix}.
\] (2.2)

Letting \( pS(n) \) denote the Jordan algebra of this bilinear form, we see from (2.1c), that

\[
pS(n) = \{ A \in \mathbb{R}^{n \times n} : A^T R_n = R_n A \} = \{ A \in \mathbb{R}^{n \times n} : (R_n A)^T = R_n A \}. \tag{2.3}
\]

It follows that matrices in \( pS(n) \) are symmetric about the anti-diagonal; they are often called the persymmetric matrices. Similarly, the Lie algebra consists of matrices that are skew-symmetric about the anti-diagonal,

\[
pK(n) = \{ A \in \mathbb{R}^{n \times n} : A^T R_n = -R_n A \} = \{ A \in \mathbb{R}^{n \times n} : (R_n A)^T = -R_n A \} \tag{2.4}
\]
called, by analogy, the perskew-symmetric matrices. On the other hand, the automorphism group does not appear to have been specifically named. Yielding to whimsy, we will refer to this \( G \) as the perplectic group:

\[
P(n) = \{ P \in \mathbb{R}^{n \times n} : P^T R_n P = R_n \}. \tag{2.5}
\]

Note that \( P(n) \) is isomorphic as a group to the real pseudo-orthogonal\(^1\) group, \( O(\lfloor \frac{n}{2} \rfloor, \lceil \frac{n}{2} \rceil) \), although the individual matrices in these two groups are quite different.

2.1. Flip operator. Following Reid [25] we define the “flip” operation \( (\cdot)^F \), whose effect is to transpose a matrix across its anti-diagonal:

**Definition 2.2.** \( A^F := R A^T R \).

\(^1\)The real pseudo-orthogonal group \( O(p, q) \) is the automorphism group of the bilinear form \( \langle x, y \rangle = x^T \Sigma_{p,q} y \), where \( \Sigma_{p,q} = I_p \oplus -I_q \).
One can verify that flipping is the adjoint with respect to the bilinear form \( \langle x, y \rangle = x^T R_n y \); that is, for any \( A \in \mathbb{R}^{n \times n} \) we have
\[
\langle Ax, y \rangle = \langle x, A^F y \rangle, \quad \forall x, y \in \mathbb{R}^n.
\] (2.6)

Consequently the following properties of the flip operation are not surprising:
\[
(B^F)^F = B, \quad (AB)^F = B^F A^F, \quad (B^F)^{-1} = (B^{-1})^F = B^{-F}.
\] (2.7)

It now follows immediately from (2.3), (2.4), and (2.5), or directly from (2.1) using the characterization of \((\cdot)^F\) as an adjoint, that
\[
A \text{ is persymmetric } \iff A^F = A,
\] (2.8a)
\[
A \text{ is perskew-symmetric } \iff A^F = -A,
\] (2.8b)
\[
A \text{ is perplectic } \iff A^F = A^{-1}.
\] (2.8c)

The following proposition uses (2.8c) to determine when a \(2n \times 2n\) block-upper-triangular matrix is perplectic.

**Proposition 2.3.** Let \( B, C, X \in \mathbb{R}^{n \times n} \). Then \([B \ X \ C 0]\) is perplectic iff \( C = B^{-F}\) and \(BX^F\) is perskew-symmetric.

**Proof.** With \( A = [B \ X \ C 0] \), we have \( A^F = \begin{bmatrix} C^F & X^F \\ 0 & B^F \end{bmatrix} \). Then \( A^F = A^{-1}\) iff
\[
AA^F = \begin{bmatrix} B & X \\ 0 & C \end{bmatrix} \begin{bmatrix} C^F & X^F \\ 0 & B^F \end{bmatrix} = \begin{bmatrix} BC^F & BX^F + XB^F \\ 0 & CB^F \end{bmatrix} = \begin{bmatrix} I & 0 \\ 0 & I \end{bmatrix}.
\]

\( B \) and \( C \) must be invertible, since any perplectic matrix is invertible. Equating corresponding blocks yields \( C = B^{-F}\) and \( BX^F = -XB^F = -(BX^F)^F\). \( \square \)

Analogously, one can show that \([B \ 0 \ X]\) is perplectic iff \( C = B^{-F}\) and \(X^FB\) is perskew-symmetric. Interesting special cases include the block-diagonal perplectics, \([B \ 0 \ C]\) with \( C = B^{-F}\), and the perplectic shears, \([I \ X]\) with \( X \) perskew-symmetric. \(^2\)

The condition that \( BX^F\) be perskew-symmetric can also be expressed as
\[
BX^F + XB^F = 0 \iff X^FB^F = -B^{-1}X \iff (B^{-1}X)^F = -B^{-1}X,
\]
that is, \( B^{-1}X\) is perskew-symmetric. It is of interest to compare Proposition 2.3 with analogous results for symplectic block-upper-triangular matrices used in \([9, 11]\). There it is shown that
\[
[B \ X \ C 0] \text{ is symplectic } \iff C = B^{-T} \text{ and } B^{-1}X \text{ is symmetric},
\]
with special cases the block-diagonal symplectics, \([B \ 0 \ C]\) with \( C = B^{-T}\), and the symplectic shears, \([I \ X]\) with \( X \) symmetric. These concrete examples illustrate that, by contrast with the orthogonal groups, the perplectic and symplectic groups are not compact.

\(^2\)It can be shown that every \(2n \times 2n\) block-upper-triangular perplectic matrix \([B \ X]\) can be uniquely expressed as the product of a block-diagonal perplectic and a perplectic shear. The analogous factorization for block-upper-triangular symplectics was mentioned in \([9, 11]\).
3. Perplectic orthogonals. Since orthogonal matrices are indeed perfectly conditioned, and perplectic similarities preserve structure, perplectic orthogonal similarity transformations are ideal tools for the numerical solution of persymmetric and perskew-symmetric eigenproblems. From (2.5) it follows that the perplectic orthogonal group, which we denote by $\text{PO}(n)$, is given by

$$\text{PO}(n) = \{ P \in \text{O}(n) \mid R_n P = P R_n \},$$

where $\text{O}(n)$ is the $n \times n$ orthogonal group. Matrices that commute with $R_n$ are also known as centrosymmetric\(^3\), so one may alternatively characterize $\text{PO}(n)$ as the set of all centrosymmetric orthogonal matrices.

Each perplectic orthogonal group $\text{PO}(n)$ is a Lie group, so the dimension of $\text{PO}(n)$ as a manifold is the same as the vector space dimension of its corresponding Lie algebra, the $n \times n$ skew-symmetric perskew-symmetric matrices. These dimensions are recorded in Table 3.1 along with the dimensions of the full orthogonal groups for comparison. Note the 0-dimensionality of $\text{PO}(2)$; this group contains only four elements, $\pm I_2$, $\pm R_2$.

<table>
<thead>
<tr>
<th>$n$</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>...</th>
<th>$n$ (even)</th>
<th>$n$ (odd)</th>
</tr>
</thead>
<tbody>
<tr>
<td>dim PO($n$)</td>
<td>0</td>
<td>1</td>
<td>2</td>
<td>4</td>
<td>...</td>
<td>$\frac{1}{2}n(n-2)$</td>
<td>$\frac{1}{2}(n-1)^2$</td>
</tr>
<tr>
<td>dim O($n$)</td>
<td>1</td>
<td>3</td>
<td>6</td>
<td>10</td>
<td>...</td>
<td>$\frac{1}{2}n(n-1)$</td>
<td>$\frac{1}{2}n(n-1)$</td>
</tr>
</tbody>
</table>

Table 3.1
Dimensions of PO($n$) and O($n$)

Another basic property of $\text{PO}(n)$ is its lack of connectedness. This contrasts with the symplectic orthogonal groups $\text{SpO}(2n)$, which are always connected\(^4\). Since $\text{PO}(n)$ is isomorphic to $\text{O}([\frac{n}{2}]) \times \text{O}([\frac{n}{2}])$, it follows that it has four connected components. Concrete descriptions of these four components when $n = 3, 4$ are given in Appendix B.

The reason to raise the connectedness issue here is that our algorithms achieve their goals using only the matrices in $\text{PO}_I(n)$, the connected component of $\text{PO}(n)$ that contains the identity matrix $I_n$. This component is always a normal subgroup of $\text{PO}(n)$ comprised only of rotations (orthogonal matrices $U$ with $\det U = 1$). The exclusive use of $\text{PO}_I(n)$ means “far-from-identity” transformations are avoided, which in turn promotes good convergence behavior of our algorithms.

4. Role of the quaternions. As has been pointed out in the case of real Hamiltonian and skew-Hamiltonian matrices [3], [10], a structure-preserving Jacobi algorithm based on $2 \times 2$ subproblems is hampered by the fact that many of the off-diagonal elements are inaccessible to direct annihilation. For any $2 \times 2$ based Jacobi

\(^3\)A matrix $A$ commutes with $R_n$ if and only if its entries satisfy $a_{ij} = a_{n-i+1,n-j+1}$ for all $i, j$, i.e. $A$ is “symmetric about its center”.

\(^4\)In [15] the group $\text{SpO}(2n)$ is shown to be the continuous image of the complex unitary group $\text{U}(n)$, which is known to be connected.
algorithm for persymmetric or perskew-symmetric matrices, the problem is even more acute: with \( \text{PO}(2) = \{ \pm I_2, \pm R_2 \} \), there are effectively no \( 2 \times 2 \) structure-preserving similarities with which to transform the matrix.

Following the strategy used in [10], [17], these difficulties can be overcome by using quaternions to construct simple closed form, real solutions to real doubly-structured similarities with which to transform the matrix. Following the strategy used in [10], [17], these difficulties can be overcome by using quaternions to construct simple closed form, real solutions to real doubly-structured similarities with which to transform the matrix.

The challenge: when \( n \times n \) skew-symmetric perskew-symmetric matrices must necessarily be based on the no perplectic orthogonal similarity can reduce it further. A structure-preserving Jacobi algorithm for these “doubly skewed” matrices must necessarily be based on the solution of larger subproblems, and this remains an open problem.

4.1. The quaternion tensor square \( \mathbb{H} \otimes \mathbb{H} \). The connection between the quaternions

\[
\mathbb{H} = \{ q = q_0 + q_1 i + q_2 j + q_3 k : q_0, q_1, q_2, q_3 \in \mathbb{R}, \quad i^2 = j^2 = k^2 = ijk = -1 \}
\]

and \( 4 \times 4 \) real matrices has been exploited before [10], [12], [17]. In particular, the algebra isomorphism between \( \mathbb{R}^{4 \times 4} \) and the quaternion tensor \( \mathbb{H} \otimes \mathbb{H} \) was used in [17] to show that real \( 4 \times 4 \) symmetric and skew-symmetric matrices have a convenient quaternion characterization, and again in [10] to develop a quaternion representation for \( 4 \times 4 \) Hamiltonian and skew-Hamiltonian matrices. Since we will use this isomorphism to characterize real \( 4 \times 4 \) persymmetric and perskew-symmetric matrices, a brief description of it is included here.

For each \( (p, q) \in \mathbb{H} \times \mathbb{H} \), let \( f(p, q) \in \mathbb{R}^{4 \times 4} \) denote the matrix representation of the real linear map on \( \mathbb{H} \) defined by \( v \mapsto pv \overline{q} \), using the standard basis \( \{1, i, j, k\} \). Here \( \overline{q} \) denotes the conjugate \( q_0 - q_1 i - q_2 j - q_3 k \). The map \( f : \mathbb{H} \times \mathbb{H} \to \mathbb{R}^{4 \times 4} \) is clearly bilinear, and consequently induces a unique linear map \( \phi : \mathbb{H} \otimes \mathbb{H} \to \mathbb{R}^{4 \times 4} \) such that \( \phi(p \otimes q) = f(p, q) \).

From the definition of \( \phi \) it follows that

\[
\phi(p \otimes 1) = \begin{bmatrix}
p_0 & -p_1 & -p_2 & -p_3 \\
p_1 & p_0 & -p_3 & p_2 \\
p_2 & p_3 & p_0 & -p_1 \\
p_3 & -p_2 & p_1 & p_0
\end{bmatrix}, \quad \phi(1 \otimes q) = \begin{bmatrix}
- q_0 & q_1 & q_2 & q_3 \\
- q_1 & q_0 & - q_3 & q_2 \\
- q_2 & q_3 & q_0 & - q_1 \\
- q_3 & - q_2 & q_1 & q_0
\end{bmatrix}.
\]

(4.1)

It can be shown that \( \phi \) is an isomorphism of algebras [2], [23]. The tensor multiplication rule \((a \otimes b)(a' \otimes b') = (aa' \otimes bb')\) then implies that the matrices in (4.1) commute, and their product is \( \phi(p \otimes q) \). From (4.1) it also follows that

\[
\phi(\overline{q} \otimes 1) = (\phi(p \otimes 1))^T, \quad \phi(1 \otimes \overline{q}) = (\phi(1 \otimes q))^T.
\]

(4.2)

Since conjugation in \( \mathbb{H} \otimes \mathbb{H} \) is determined by extending the rule \( \overline{p \otimes q} = \overline{p} \otimes \overline{q} \) linearly to all of \( \mathbb{H} \otimes \mathbb{H} \), we see that \( \phi \) preserves more than the algebra structure: conjugation in \( \mathbb{H} \otimes \mathbb{H} \) corresponds, via \( \phi \), to transpose in \( \mathbb{R}^{4 \times 4} \).

By the usual abuse of notation, we will use \( p \otimes q \) to stand for the matrix \( \phi(p \otimes q) \), both to simplify notation and to emphasize the identification of \( \mathbb{H} \otimes \mathbb{H} \) with \( \mathbb{R}^{4 \times 4} \).
4.2. Rotations of $\mathbb{R}^3$ and $\mathbb{R}^4$. The correspondence between general rotations of $\mathbb{R}^3$ and $\mathbb{R}^4$ and the algebra of quaternions goes back to Hamilton and Cayley [4], [5], [13]. Briefly put in the language of section 4.1, every element of SO(4) can be expressed as $x \otimes y$, where $x$ and $y$ are quaternions of unit length. This means that the map $q \mapsto xq\overline{y}$ can be interpreted as a rotation of $\mathbb{R}^4$. Similarly, every element of SO(3) can be realized as $x \otimes x$ for some unit quaternion $x$. In this case the map $q \mapsto xq\overline{y}$ keeps the real part of $q$ invariant, and can be interpreted as a rotation acting on the subspace of pure quaternions, $\mathbb{P} = \{pi + p2j + pk : p1, p2, p3 \in \mathbb{R}\} \cong \mathbb{R}^3$.

There is a useful and direct relation between the coordinates of a unit quaternion $x = x_0 + xi + xj + xk$ and the geometry of the associated rotation $x \otimes x \in SO(3)$.

**Proposition 4.1.** Let $x \otimes x \in SO(3)$. Then $x \otimes x \in SO(3)$ is a rotation with axis along the vector given by the pure quaternion part, $(x_1, x_2, x_3)$, and angle $\theta$ determined by the real part, $x_0 = \cos(\theta/2)$.

**Proof.** See, for example, [6], [24]. \Box

The following proposition, adapted from [12] and used in [10], will be useful in section 5.

**Proposition 4.2.** Suppose $a, b \in \mathbb{P}$ are nonzero pure quaternions such that $|ba| - ba \neq 0$ (equivalently, such that $a/|a| \neq -b/|b|$), and let $x$ be the unit quaternion

$$x = \frac{|ba| - ba}{|ba| - ba} = \frac{|b| |a| - ba}{|b| |a| - ba}. \tag{4.3}$$

Then $x \otimes x \in SO(3)$ rotates $a$ into alignment with $b$. Furthermore, if $a$ and $b$ are linearly independent, and $x$ is chosen as in (4.3), then $x \otimes x$ is the smallest angle rotation that sends $a$ into alignment with $b$.

4.3. $4 \times 4$ perplectic rotations. Let $P \in SO(4)$. Then $P$ can be expressed as $x \otimes y$ where $x, y$ are unit quaternions. If $P$ is also perplectic, then by (3.1), $P$ commutes with $R_4 = j \otimes i$. Hence

$$P \in P(4) \cap SO(4) \iff (x \otimes y)(j \otimes i) = (j \otimes i)(x \otimes y)$$

$$\iff xj \otimes y = jx \otimes iy$$

$$\iff (xj = jx \text{ and } y) \text{ or } (xj = -jx \text{ and } y = iy).$$

The first alternative implies $x \in \text{span}\{1, j\}$ and $y \in \text{span}\{1, i\}$, while the second implies $x \in \text{span}\{i, k\}$ and $y \in \text{span}\{j, k\}$. These two alternatives correspond to the two connected components of $4 \times 4$ perplectic rotations, with the first alternative describing $\text{PO}_4(4)$, the connected component containing the identity. This quaternion parametrization

$$\text{PO}_4(4) = \{x \otimes y : |x| = |y| = 1, x \in \text{span}\{1, j\}, y \in \text{span}\{1, i\}\}, \tag{4.4}$$

together with the geometric characterization given in the following proposition will be used to construct structure-preserving transformations for the algorithms in this paper.

**Proposition 4.3.** Let $x, y$ be unit quaternions such that $x \otimes y \in \text{PO}_4(4)$. Then the axes of the 3-dimensional rotations $x \otimes x$ and $y \otimes y$ lie along $j = (0, 1, 0)$ and $i = (1, 0, 0)$ respectively.
Proof. When \( x \otimes y \in P O_I(4) \), Proposition 4.1 together with (4.4) imply that the angles of both rotations can be freely chosen, but their axes must lie along \( j \) and \( i \), respectively. \( \square \)

4.4. Similarities by rotations. By using quaternions, the computation of rotational similarities in \( \mathbb{R}^{4 \times 4} \) becomes tractable. This was used to advantage in [10], [17], and will once again be exploited here.

Let \( a, b \in \mathbb{H} \) be given. If \( x, y \) are unit quaternions, then the product \( (x \otimes y)(a \otimes b)(\overline{r} \otimes \overline{s}) \in \mathbb{H} \otimes \mathbb{H} \) represents a similarity transformation on \( \phi(a \otimes b) \in \mathbb{R}^{4 \times 4} \) by \( \phi(x \otimes y) \in SO(4) \). On the other hand,

\[
(x \otimes y)(a \otimes b)(\overline{r} \otimes \overline{s}) = (xa) \otimes (yb). \tag{4.5}
\]

By Section 4.2, this means that the pure quaternion part of \( a \) is rotated by the 3-dimensional rotation \( x \otimes x \), while an independent rotation, \( y \otimes y \in SO(3) \) rotates the pure quaternion part of \( b \). Since every element of \( \mathbb{H} \otimes \mathbb{H} \) is a real linear combination of terms of the form \( a \otimes b \), the effect of a similarity by \( x \otimes y \in SO(4) \) can be reduced to the action of a pair of independent 3-dimensional rotations.

4.5. Simultaneous splittings. When viewed in \( \mathbb{R}^{4 \times 4} \) via the isomorphism \( \phi \), the standard basis \( B = \{1 \otimes 1, 1 \otimes i, \ldots, k \otimes j, k \otimes k\} \) of \( \mathbb{H} \otimes \mathbb{H} \) was shown in [10], [17], to consist of matrices that are symmetric or skew-symmetric as well as Hamiltonian or skew-Hamiltonian. Something even more remarkable is true. Each of these sixteen matrices is also either persymmetric or perskew-symmetric. Thus the quaternion basis simultaneously exhibits no less than three direct sum decompositions of \( \mathbb{R}^{4 \times 4} \) into \( J \oplus L \):

\[
\begin{align*}
\{\text{Symmetrics}\} & \oplus \{\text{Skew-symmetrics}\}, \\
\{\text{Skew-Hamiltonians}\} & \oplus \{\text{Hamiltonians}\}, \\
\{\text{Persymmetrics}\} & \oplus \{\text{Perskew-symmetrics}\}.
\end{align*}
\]

This is shown in Tables 4.1-4.3. For the matrix representation of the quaternion basis, see Appendix A.

An elegant explanation for why \( B \) has this simultaneous splitting property can be outlined as follows:

- The correspondence between conjugation and transpose explains why each basis element is either symmetric or skew-symmetric. For example, \( k \otimes j \) is its own conjugate, so the matrix \( \phi(k \otimes j) \) must be symmetric.
- Premultiplication by \( J_{2n} \), the matrix that gives rise to the symplectic bilinear form, is a bijection that turns symmetric matrices into Hamiltonian ones and skew-symmetric matrices into skew-Hamiltonian ones. Similarly, the bijection given by premultiplication by \( R_n \), the matrix associated with the perplectic bilinear form, turns symmetric matrices into persymmetric matrices and skew-symmetric matrices into perskew-symmetric ones.
- Up to sign, \( B \) is closed under multiplication. This is trivial to verify in \( \mathbb{H} \otimes \mathbb{H} \). Now by a fortuitous concordance, both \( J_4 \) and \( R_4 \) belong to \( B \), since \( J_4 = 1 \otimes j \), and \( R_4 = j \otimes i \). Hence the effect of premultiplication by \( R_4 \) or \( J_4 \).
is merely to permute (up to sign) the elements of $\mathcal{B}$. For example, since $k \otimes j$ is symmetric, and $R_4(k \otimes j) = (j \otimes i)(k \otimes j) = jk \otimes ij = i \otimes k$, it follows that $i \otimes k$ is persymmetric.

Thus one of the reasons why all three families of structures are simultaneously reflected in $\mathcal{B}$ is that the matrices $I_4, J_4$ and $R_4$ that define the underlying bilinear forms are themselves elements of $\mathcal{B}$. This suggests the possibility of further extensions: each of the sixteen quaternion basis elements could be used to define a non-degenerate bilinear form on $\mathbb{R}^4$, thus giving rise to sixteen $(G, L, J)$ triples on $\mathbb{R}^4 \times \mathbb{R}^4$, which might then be extended in some way to triples of structured $n \times n$ matrices. However, these sixteen bilinear forms on $\mathbb{R}^4$ are not all distinct. In fact, they fall into exactly three equivalence classes. The bilinear form defined by $I_4$ is in a class by itself. The other nine symmetric matrices in $\mathcal{B}$ give rise to bilinear forms that are all equivalent to $\langle x, y \rangle = x^T R_4 y$. The remaining six skew-symmetric matrices in $\mathcal{B}$ define forms that are each equivalent to $\langle x, y \rangle = x^T J_4 y$. Thus the three $(G, L, J)$ triples defined in Table 2.1 are essentially the only ones with quaternion ties.

### 4.6. Quaternion dictionary

Using Tables 4.1 and 4.3, quaternion representations of structured classes of matrices relevant to this work can be constructed; these are listed in Table 4.4. For easy reference, the representation for rotations and perplectic rotations developed in sections 4.2 and 4.3 are also included in the table. For representations of symmetric or skew-symmetric Hamiltonian and skew-Hamiltonian matrices, the interested reader is referred to [10].

We now specify the quaternion parameters for each of the six types of structured $4 \times 4$ matrices listed in the second group of Table 4.4. This is done in terms of the matrix entries by using the matrix form of the basis $\mathcal{B}$ given in Appendix A.

If $A = [a_{ij}] = \alpha (1 \otimes 1) + \beta (j \otimes i) + p \otimes j + q \otimes k + r \otimes 1 + 1 \otimes s$ is a $4 \times 4$ real
persymmetric matrix, then the scalars $\alpha, \beta \in \mathbb{R}$, and the pure quaternion parameters $p, q, r \in \text{span}\{i, k\}, s \in \text{span}\{j, k\}$, are given by

$$
\begin{align*}
\alpha &= \frac{1}{2}(a_{11} + a_{22}) \\ 
\beta &= \frac{1}{2}(a_{14} + a_{23} + a_{32} + a_{41}) \\
 p &= [p_1, p_2, p_3] = [\frac{1}{2}(-a_{14} + a_{23} + a_{32} - a_{41}), 0, \frac{1}{2}(a_{21} + a_{12})] \\
 q &= [q_1, q_2, q_3] = [\frac{1}{2}(a_{13} + a_{31}), 0, \frac{1}{2}(a_{11} - a_{22})] \\
 r &= [r_1, r_2, r_3] = [\frac{1}{2}(a_{21} - a_{12}), 0, \frac{1}{2}(-a_{14} - a_{23} + a_{32} + a_{41})] \\
 s &= [s_1, s_2, s_3] = [0, \frac{1}{2}(a_{13} - a_{31}), \frac{1}{2}(a_{14} - a_{23} + a_{32} - a_{41})].
\end{align*}
$$

The corresponding calculation for a $4 \times 4$ real perskew-symmetric matrix $A = [a_{\alpha \alpha}] = r \otimes i + j \otimes s + \alpha (1 \otimes i) + \beta (j \otimes 1)$ yields even simpler equations for the scalars $\alpha, \beta \in \mathbb{R}$ and the pure quaternions $r \in \text{span}\{i, k\}, s \in \text{span}\{j, k\}$.

$$
\begin{align*}
\alpha &= \frac{1}{2}(a_{12} - a_{21}) \\
\beta &= \frac{1}{2}(-a_{13} + a_{31}) \\
 r &= [r_1, r_2, r_3] = [\frac{1}{2}(a_{11} + a_{22}), 0, -\frac{1}{2}(a_{13} + a_{31})] \\
 s &= [s_1, s_2, s_3] = [0, \frac{1}{2}(a_{11} - a_{22}), -\frac{1}{2}(a_{14} + a_{23})].
\end{align*}
$$

Next, the four doubly structured classes are handled by specializing (4.6) – (4.7).

Type A: Symmetric Persymmetric

$$
\begin{align*}
\alpha &= \frac{1}{2}(a_{11} + a_{22}) \\
\beta &= \frac{1}{2}(a_{14} + a_{23}) \\
 p &= [p_1, p_2, p_3] = [\frac{1}{2}(-a_{14} + a_{23}), 0, a_{12}] \\
 q &= [q_1, q_2, q_3] = [a_{13}, 0, \frac{1}{2}(a_{11} - a_{22})].
\end{align*}
$$
A

Consequently a Jacobi algorithm for

need to be solved; finding closed form structure-preserving solutions for these remains

matrices cannot be based on 4

loss of generality that

Type B: Skew-symmetric Persymmetric

\[ r = [r_1, r_2, r_3] = [-a_{12}, 0, -\frac{1}{2}(a_{14} + a_{23})] \] \hspace{1cm} (4.9a)

\[ s = [s_1, s_2, s_3] = [0, a_{13}, \frac{1}{2}(a_{14} - a_{23})]. \] \hspace{1cm} (4.9b)

Type C: Symmetric perskew-symmetric

\[ r = [r_1, r_2, r_3] = [\frac{1}{2}(a_{11} + a_{22}), 0, -a_{13}] \] \hspace{1cm} (4.10a)

\[ s = [s_1, s_2, s_3] = [0, \frac{1}{2}(a_{11} - a_{22}), -a_{12}]. \] \hspace{1cm} (4.10b)

Type D: Skew-symmetric perskew-symmetric:

\[ \alpha = a_{12} \hspace{1cm} \beta = a_{13}. \] \hspace{1cm} (4.11)

5. Doubly structured 4×4 eigenproblems. Canonical forms via structure-preserving similarities are now developed in closed form for 4×4 matrices of Type A, B, and C. This is done by reinterpreting these questions inside \( \mathbb{H} \otimes \mathbb{H} \) as 3-dimensional geometric problems.

For a matrix \( A \) of Type D, it can be shown that no 4×4 perplectic orthogonal similarity can reduce \( A \) to a more condensed form. Indeed if one uses \( W \in PO(4) \), then \( WAW^T = A \). This can be seen by using (4.5) with \( a \otimes b \) replaced by the quaternion representation of a Type D matrix as given in Table 4.4:

\[(x \otimes y)(a(1 \otimes i) + \beta(j \otimes 1))(\tau \otimes \eta) = a(1 \otimes i) + \beta(j \otimes 1). \] \hspace{1cm} (5.1)

The last equality in (5.1) follows from (4.4). Other similarities from \( PO(4) \) can change \( A \), but only in trivial ways: interchanging the roles of \( \alpha, \beta \), or changing their signs. Consequently a Jacobi algorithm for \( n \times n \) skew-symmetric perskew-symmetric matrices cannot be based on 4×4 structured subproblems. Larger subproblems would need to be solved; finding closed form structure-preserving solutions for these remains under investigation.

5.1. 4×4 symmetric persymmetric. Given a symmetric persymmetric matrix \( A = \alpha(1 \otimes 1) + \beta(j \otimes i) + p \otimes j + q \otimes k \in \mathbb{R}^{4 \times 4} \), to what extent can \( A \) be reduced to a simpler form by the similarity \( WAW^T \) when \( W = x \otimes y \in PO(4) \)? It is clear that the term \( \alpha(1 \otimes 1) \) is invariant under all similarities. Converting the second term to matrix form yields \( \beta(j \otimes i) = \beta R_4 \). Since every \( W \in PO(4) \) commutes with \( R_4 \), the second term will also remain unaffected. Thus the reduced form of \( A \) will in general have terms on the main diagonal as well as the anti-diagonal, and we conclude that \( A \) may be reduced, at best, to an “X-form” that will inherit the double symmetry of \( A \):

\[
\begin{bmatrix}
\alpha_1 & \alpha_2 & \beta_2 & \beta_1 \\
\alpha_2 & \beta_2 & \alpha_1 & \beta_1 \\
\beta_1 & \alpha_1 & \beta_2 & \alpha_2 \\
\beta_2 & \alpha_2 & \alpha_1 & \beta_1
\end{bmatrix}
\]

(5.2)

A matrix in this form will have eigenvalues given by \( \alpha_1 \pm \beta_1 \) and \( \alpha_2 \pm \beta_2 \). Now for the purpose of calculating a \( W \) that reduces \( A \) to X-form, we may assume without loss of generality that \( A = p \otimes j + q \otimes k \). Thus we have

\[
WAW^T = (xp\tau \otimes yj\eta) + (xq\tau \otimes yk\eta).
\]
Recall from Table 4.4 that \( p, q \in \text{span}\{i, k\} \), so we can write \( p = [p_1 \ 0 \ p_3]^T \) and \( q = [q_1 \ 0 \ q_3]^T \). The X-form of (5.2) would be achieved by taking \( y = 1 \) and rotating the pure quaternions \( p \) and \( q \) to multiples of \( i \) and \( k \), respectively. But \( p \) and \( q \) are affected only by the rotation \( x \otimes x \), which in general can align either \( p \) with \( \pm i \), or \( q \) with \( \pm k \), but not both. To overcome this difficulty we modify a strategy first used in [17] for general symmetric matrices.

Define a vector space isomorphism \( \psi : \mathbb{P} \otimes \mathbb{P} \rightarrow \mathbb{R}^{3 \times 3} \) as the unique linear extension of the map that sends \( a \otimes b \) to the rank one matrix \( ab^T \in \mathbb{R}^{3 \times 3} \). Then we get
\[
\psi(A) = pe_2^T + qe_3^T = \begin{bmatrix} 0 & p_1 & q_1 \\ 0 & 0 & 0 \\ 0 & p_3 & q_3 \end{bmatrix} = \sigma_1 \begin{bmatrix} u_{11} \\ v_{11} \\ u_{21} \end{bmatrix}^T + \sigma_2 \begin{bmatrix} u_{12} \\ v_{12} \\ u_{22} \end{bmatrix}^T \quad \text{(by SVD)}
\]
\[
= \psi(\sigma_1 u_1 \otimes v_1 + \sigma_2 u_2 \otimes v_2), \quad \text{where } u_i = \begin{bmatrix} u_{1i} \\ 0 \\ u_{2i} \end{bmatrix}, \quad \text{and } v_i = \begin{bmatrix} 0 \\ v_{1i} \\ v_{2i} \end{bmatrix}.
\]

Note that the SVD of the matrix in (5.3) has the special form given in (5.4) because the nullspace and range of (5.3) are \( \text{span}\{e_1\} \) and \( \text{span}\{e_1, e_3\} \), respectively. Also note that the “compressed” versions \( [u_{1i} \ u_{2i}]^T \) and \( [v_{1i} \ v_{2i}]^T \) of \( u_i \) and \( v_i \), \( i = 1, 2 \), may be characterized respectively as the left and right singular vectors corresponding to the singular values \( \sigma_1 \geq \sigma_2 \geq 0 \) of the “compressed” \( 2 \times 2 \) version \( \begin{bmatrix} p_1 & q_1 \\ p_3 & q_3 \end{bmatrix} \) of (5.3).

Since \( \psi \) is an isomorphism, we have \( A = p \otimes j + q \otimes k = \sigma_1 (u_1 \otimes v_1) + \sigma_2 (u_2 \otimes v_2) \).

Because \( u_1, u_2 \) are orthogonal and lie in the \( i \)-\( k \) plane, a 3-dimensional rotation \( x \otimes x \) with axis along \( j \) that aligns \( u_1 \) with \( k \) must also align \( u_2 \) with \( \pm i \). Similarly, since \( v_1, v_2 \) are orthogonal vectors in the \( j \)-\( k \) plane, a rotation \( y \otimes y \) with axis along \( i \) that aligns \( v_1 \) with \( k \) will align \( v_2 \) with \( \pm j \). By Proposition 4.1, the unit quaternions \( x, y \) must lie in \( \text{span}\{1, j\} \) and \( \text{span}\{1, i\} \) respectively. Then \( W = (x \otimes 1)(1 \otimes y) = x \otimes y \) will be in \( \text{PO}(4) \) by (4.4), and
\[
WAW^T = \sigma_1 (ux_1 \otimes yv_1) + \sigma_2 (ux_2 \otimes yv_2) = \sigma_1 (k \otimes k) + \sigma_2 (i \otimes j)
\]
is in X-form. Furthermore, since \( u_1 \) and \( v_1 \) are the singular vectors corresponding to the largest singular value \( \sigma_1 \), most of the “weight” of \( A \) has been sent to the main diagonal (represented here by \( k \otimes k \)), while the anti-diagonal (represented here by \( i \otimes j \)) carries the “secondary” weight.

An X-form can also be achieved by choosing \( x \otimes y \) so that \( u_1 \) is aligned with \( i \), and \( v_1 \) with \( j \), effectively reversing the roles of the main diagonal and the anti-diagonal.

To calculate the unit quaternion \( x \), use (4.3) with \( a = u_1, b = k \); the computation of \( y \) is similar, this time with \( a = v_1 \), and \( b = k \). The matrix forms of \( x \otimes 1 \) and \( 1 \otimes y \)
can then be computed from (4.1); the product of these two commuting matrices yields $W$. Observe that to determine $W$, it suffices to find just one singular vector pair $u_1$, $v_1$, of a $2 \times 2$ matrix. In practice, one calculates the singular vectors corresponding to the largest singular value.

The computation of $W$ involves the terms $\gamma = 1 + u_{21}$ and $\delta = 1 + v_{21}$. Thus subtractive cancellation can occur when $u_{21}$ or $v_{21}$ is negative, that is, when $u_1 = u_{11}i + u_{21}k$ or $v_1 = v_{11}j + v_{21}k$ require rotations by obtuse angles to bring them into alignment with $k$. By replacing $u_1$ by $-u_1$ and/or $v_1$ by $-v_1$ as needed, cancellation can be avoided, and the rotation angles will now be less than 90° (see Proposition 4.2). The computation of $W$ is given in the following algorithm, which has been arranged for clarity, rather than optimality.

**Algorithm 1** $(4 \times 4$ symmetric persymmetric$)$. Given a symmetric persymmetric matrix $A = (a_{ij}) \in \mathbb{R}^{4 \times 4}$, this algorithm computes a real perplectic orthogonal matrix $W \in \text{POI}(4)$ such that $WAW^T$ is in $X$-form as in (5.2).

- $p = \begin{bmatrix} \frac{1}{2} (a_{23} - a_{14}) & a_{12} \end{bmatrix}^T$ % from (4.8c)
- $q = \begin{bmatrix} a_{13} & \frac{1}{2} (a_{11} - a_{22}) \end{bmatrix}^T$ % from (4.8d)
- $[U \Sigma V] := \text{svd}([p \ q])$
- $u = \begin{bmatrix} u_{11} \\

v \end{bmatrix}$ % $u_1 = u_{11}i + u_{21}k$, as in (5.4)
- $v = \begin{bmatrix} v_{11} \\

v \end{bmatrix}$ % $v_1 = v_{11}j + v_{21}k$ as in (5.4)
- % Change sign to avoid cancellation in computation of $\alpha$, $\beta$
- if $u_{21} < 0$ then $u = -u$ endif
- if $v_{21} < 0$ then $v = -v$ endif
- $\alpha = 1 + u_{21}$ ; $\beta = 1 + v_{21}$
- $\gamma = \sqrt{2\alpha}$ ; $\delta = \sqrt{2\beta}$
- $W_x = \frac{1}{\gamma} \begin{bmatrix}

\alpha & 0 & u_{11} & 0 \\
0 & \alpha & 0 & -u_{11} \\
-u_{11} & 0 & \alpha & 0 \\
0 & u_{11} & 0 & \alpha
\end{bmatrix}$ % $W_x = x \otimes 1$
- $W_y = \frac{1}{\delta} \begin{bmatrix}

\beta & v_{11} & 0 & 0 \\
-v_{11} & \beta & 0 & 0 \\
0 & 0 & \beta & -v_{11} \\
0 & 0 & v_{11} & \beta
\end{bmatrix}$ % $W_y = 1 \otimes y$
- $W = W_xW_y$ % $WAW^T$ is now in $X$-form

### 5.2. $4 \times 4$ skew-symmetric persymmetric.
A skew-symmetric persymmetric matrix in $\mathbb{R}^{4 \times 4}$ is of the form $A = r \otimes 1 + 1 \otimes s$ where $r \in \text{span}\{i, k\}$ and $s \in \text{span}\{j, k\}$. Consequently one can choose a rotation $x \otimes x$ with axis along $j$ that aligns $r$ with $k$, and an independent rotation $y \otimes y$ with axis along $i$ that aligns $s$ with $k$. Then
$W = x \otimes y \in \text{PO}_I(4)$ by (4.4), and

$$WAW^T = x r \mathbf{T} \otimes 1 + 1 \otimes y s \mathbf{T}$$

$$= |r| k \otimes 1 + |s| 1 \otimes k$$

$$= \begin{bmatrix}
0 & 0 & 0 & |s| - |r| \\
0 & 0 & -|s| - |r| & 0 \\
0 & |s| + |r| & 0 & 0 \\
-|s| + |r| & 0 & 0 & 0
\end{bmatrix}. \quad (5.5)$$

To calculate the unit quaternion $x$, use (4.3) with $a = r$, $b = k$; the computation of $y$ is similar, this time with $a = s$, and $b = k$. The matrix forms of $x \otimes 1$ and $1 \otimes y$ can then be computed from (4.1); the product of these two commuting matrices yields $W$.

The computation of $W$ involves the terms $\alpha = |r|_2 + r_2$ and $\beta = |s|_2 + s_2$. Thus subtractive cancellation can occur when $r_2$ or $s_2$ is negative, that is, when $r = r_1 + r_2 k$, or $s = s_1 + s_2 k$ require rotations by obtuse angles to bring them into alignment with $k$. By replacing $r$ by $-r$ and/or $s$ by $-s$ as needed, cancellation can be avoided, and the rotation angles will now be less than 90° (see Proposition 4.2).

The computation of $W$ is given in the following algorithm, which has been arranged for clarity, rather than optimality.

**Algorithm 2** ($4 \times 4$ skew-symmetric persymmetric). Given a skew-symmetric persymmetric matrix $A = (a_{ij}) \in \mathbb{R}^{4 \times 4}$, this algorithm computes a real perplectic orthogonal matrix $W \in \text{PO}_I(4)$ such that $WAW^T$ is in anti-diagonal canonical form as in (5.5).

```
r = [-a_{12} - \frac{1}{2} (a_{14} + a_{23})] \quad \% \text{from (4.9a)}
s = [a_{13} - \frac{1}{2} (a_{14} - a_{23})] \quad \% \text{from (4.9b)}
\% \text{Change sign to avoid cancellation in computation of } \alpha, \beta
\text{if } r_2 < 0 \text{ then } r = -r \text{ endif}
\text{if } s_2 < 0 \text{ then } s = -s \text{ endif}
\alpha = ||r||_2 + r_2; \quad \beta = ||s||_2 + s_2
\gamma = ||r_1, \alpha||_2; \quad \delta = ||s_1, \beta||_2
W_x = \frac{1}{\gamma} \begin{bmatrix}
\alpha & 0 & 0 & 0 \\
0 & \alpha & 0 & -r_1 \\
-r_1 & 0 & \alpha & 0 \\
0 & r_1 & 0 & \alpha
\end{bmatrix} \quad \% W_x = x \otimes 1
W_y = \frac{1}{\delta} \begin{bmatrix}
\beta & s_1 & 0 & 0 \\
-s_1 & \beta & 0 & 0 \\
0 & 0 & \beta & -s_1 \\
0 & 0 & s_1 & \beta
\end{bmatrix} \quad \% W_y = 1 \otimes y
W = W_x W_y \quad \% WAW^T \text{ is now in canonical form as in (5.5)}
```

**5.3. $4 \times 4$ symmetric perskew-symmetric.** If $A \in \mathbb{R}^{4 \times 4}$ is symmetric perskew-symmetric, then $A = r \otimes i + j \otimes s$ where $r \in \text{span}\{i, k\}$ and $s \in \text{span}\{j, k\}$. Choose a unit quaternion $x$ so that the rotation $x \otimes x$ has axis along $j$, and $x r \mathbf{T}$ is a multiple
of \( i \). Similarly choose a rotation \( y \otimes y \) with axis along \( i \) that sends \( s \) to a multiple of \( j \). Setting \( W = x \otimes y \), we see from (4.4) that \( W \in \text{PO}(4) \), and

\[
WAW^T = x_1 y \otimes i + j \otimes y s y = |r| \otimes i + |s| j \otimes j
\]

\[
= \begin{bmatrix}
|r| + |s| & 0 & 0 & 0 \\
0 & |r| - |s| & 0 & 0 \\
0 & 0 & -|r| + |s| & 0 \\
0 & 0 & 0 & -|r| - |s|
\end{bmatrix}, \tag{5.6}
\]

To calculate the unit quaternion \( x \), use (4.3) with \( a = r \), \( b = i \); the computation of \( y \) is similar, this time with \( a = s \), and \( b = j \). The matrix forms of \( x \otimes 1 \) and \( 1 \otimes y \) can then be computed from (4.1); the product of these two commuting matrices yields \( W \).

The computation of \( W \) involves the terms \( \alpha = \|r\|_2 + r_1 \) and \( \beta = \|s\|_2 + s_1 \). Thus subtractive cancellation can occur when \( r_1 \) or \( s_1 \) is negative, that is, when \( r = r_1 i + r_2 k \), or \( s = s_1 j + s_2 k \) require rotations by obtuse angles to bring them into alignment with \( i \), \( j \), respectively. By replacing \( r \) by \(-r\) and/or \( s \) by \(-s\) as needed, cancellation can be avoided, and the rotation angles will now be less than \( 90^\circ \) (see Proposition 4.2). The computation of \( W \) is given in the following algorithm, which has been arranged for clarity, rather than optimality.

**Algorithm 3** \((4 \times 4 \text{ symmetric perskew-symmetric})\).

Given a symmetric perskew-symmetric matrix \( A = (a_{ij}) \in \mathbb{R}^{4 \times 4} \), this algorithm computes a real perplectic orthogonal matrix \( W \in \text{PO}(4) \) such that \( WAW^T \) is in diagonal canonical form as in (5.6).

\[
r = \left[ \frac{1}{2} (a_{11} + a_{22}) \quad -a_{13} \right] \quad \% \text{ from (4.10a)}
\]

\[
s = \left[ \frac{1}{2} (a_{11} - a_{22}) \quad -a_{12} \right] \quad \% \text{ from (4.10b)}
\]

\[
\text{if } r_1 < 0 \text{ then } r = -r \text{ endif}
\]

\[
\text{if } s_1 < 0 \text{ then } s = -s \text{ endif}
\]

\[
\alpha = \|r\|_2 + r_1; \quad \beta = \|s\|_2 + s_1
\]

\[
\gamma = \|\alpha r_2\|_2; \quad \delta = \|\beta s_2\|_2
\]

\[
W_x = \frac{1}{\gamma} \begin{bmatrix}
\alpha & 0 & -r_2 & 0 \\
0 & \alpha & 0 & r_2 \\
r_2 & 0 & \alpha & 0 \\
0 & -r_2 & 0 & \alpha
\end{bmatrix} \quad \% \text{ } W_x = x \otimes 1
\]

\[
W_y = \frac{1}{\delta} \begin{bmatrix}
\beta & -s_2 & 0 & 0 \\
\beta & 0 & 0 & 0 \\
0 & 0 & \beta & s_2 \\
0 & 0 & -s_2 & \beta
\end{bmatrix} \quad \% \text{ } W_y = 1 \otimes y
\]

\[
W = W_x W_y \quad \% \text{ } WAW^T \text{ is now in canonical form as in (5.6)}
\]

**6. Doubly structured \(3 \times 3\) eigenproblems.** As we shall see in section 8, when \( n \) is odd, Jacobi algorithms for \( n \times n \) matrices in the classes considered in this paper also require the solution to \(3 \times 3\) eigenproblems.
6.1. \( \text{PO}(3) \). Rather than working via the quaternion characterization of \( \text{SO}(3) \), a useful parametrization of \( \text{PO}(3) \) that exhibits its four connected components can be obtained directly from (3.1). Two of these components form the intersection of \( \text{PO}(3) \) with the group of rotations \( \text{SO}(3) \). Our algorithms will only use matrices from \( \text{PO}_I(3) \), the connected component containing the identity, given by

\[
\text{PO}_I(3) = \begin{cases} 
W(\theta) = \frac{1}{2} \begin{bmatrix} c + 1 & \sqrt{2} s & -1 \\
-\sqrt{2} s & 2c & -\sqrt{2} s \\
c - 1 & \sqrt{2} s & c + 1 \end{bmatrix} : c = \cos \theta, s = \sin \theta, \theta \in [0, 2\pi) \end{cases}.
\] (6.1)

This restriction to \( \text{PO}_I(3) \) ensures, just as in the \( 4 \times 4 \) case, that “far-from-identity” rotations are avoided in our algorithms. Details of the derivation of (6.1) as well as parametrizations for the other three connected components of \( \text{PO}(3) \) are given in Appendix B.

6.2. \( 3 \times 3 \) symmetric persymmetric. Given a nonzero symmetric persymmetric matrix \( A = \begin{bmatrix} \alpha & \beta & \gamma \\
\beta & \delta & \beta \\
\gamma & \beta & \alpha \end{bmatrix} \), we want \( W \in \text{PO}_I(3) \) so that the \((1,2)\) element of \( WAW^T \) is zeroed out. Because such a similarity preserves symmetry as well as persymmetry, we will then have

\[
WAW^T = \begin{bmatrix} * & 0 & \bullet \\
0 & \times & 0 \\
\bullet & 0 & * \end{bmatrix}.
\] (6.2)

Using the parametrization \( W = W(\theta) \) given in (6.1) and setting the \((1,2)\) element of \( WAW^T \) to zero yields

\[
\frac{1}{\sqrt{2}}(\delta - \alpha - \gamma)cs + \beta(c^2 - s^2) = 0.
\]

This equation is analogous to the one that arises in the solution of the \( 2 \times 2 \) symmetric eigenproblem for the standard Jacobi method (see e.g., [28, p.350]), and it can be solved for \((c, s)\) in exactly the same way. Let

\[
\hat{t} = \frac{2\sqrt{2}\beta}{\alpha + \gamma - \delta} \quad \text{and} \quad t = \frac{\hat{t}}{1 + \sqrt{1 + \hat{t}^2}}.
\]

Then taking

\[
(c, s) = \left( \frac{1}{\sqrt{1 + t^2}} , ct \right)
\] (6.3)

in (6.1) gives a \( W = W(\theta) \) that achieves the desired form (6.2).

Algorithm 4 \((3 \times 3 \) symmetric persymmetric\).

*Given a symmetric persymmetric matrix \( A = (a_{ij}) \in \mathbb{R}^{3\times3} \), this algorithm computes \( W \in \text{PO}_I(3) \) such that \( WAW^T \) is in canonical form as in (6.2).*
\[ \hat{\lambda} = \frac{2\sqrt{2}a_{12}}{a_{11} + a_{13} - a_{22}}; \quad t = \frac{\hat{\lambda}}{1 + \sqrt{1 + t^2}} \]

\[ c = \frac{1}{\sqrt{1 + t^2}}; \quad w_2 = \frac{1}{\sqrt{2}}ct \quad \text{if } s = \sqrt{2}w_2 \]

\[ w_1 = \frac{1}{2}(c + 1); \quad w_3 = \frac{1}{2}(c - 1) \]

\[ W = \begin{bmatrix} w_1 & w_2 & w_3 \\ -w_2 & c & -w_2 \\ w_3 & w_2 & w_1 \end{bmatrix} \]

### 6.3. 3 × 3 skew-symmetric persymmetric

Given a nonzero skew-symmetric persymmetric matrix \( A = \begin{bmatrix} 0 & \beta & \alpha \\ -\beta & 0 & \beta \\ -\alpha & -\beta & 0 \end{bmatrix} \), we want \( W \in \text{PO}_I(3) \) so that the (1, 2) element of \( WAW^T \) is zeroed out. Because of the preservation of double structure, we will then have

\[ WAW^T = \begin{bmatrix} 0 & 0 & \gamma \\ 0 & 0 & 0 \\ -\gamma & 0 & 0 \end{bmatrix}. \quad (6.4) \]

Proceeding as in section 6.2 leads to \( \beta c - \frac{1}{\sqrt{2}}\alpha s = 0 \). Among the two options for \((c, s)\) satisfying this condition, the choice

\[ (c, s) = \frac{1}{\sqrt{\alpha^2 + 2\beta^2}} \left( |\alpha|, (\text{sign } \alpha)\sqrt{2} \beta \right) \quad (6.5) \]

corresponds to using the small angle for \( \theta \) in the expression \( W = W(\theta) \) given in (6.1), thus making \( W \) as close to the identity as possible.

**Algorithm 5 (3 × 3 skew-symmetric persymmetric).**

*Given a skew-symmetric persymmetric matrix \( A = (a_{ij}) \in \mathbb{R}^{3 \times 3} \), this algorithm computes \( W \in \text{PO}_I(3) \) such that \( WAW^T \) is in canonical form as in (6.4).*

\[ \alpha = a_{13}; \quad \beta = a_{12} \]

\[ \delta = \parallel \begin{bmatrix} \alpha & \beta \\ \beta & \beta \end{bmatrix} \parallel_2 \]

\[ c = \alpha / \delta; \quad w_2 = \beta / \delta \quad \text{if } s = \sqrt{2}w_2 \]

\[ s = \sqrt{2}w_2 \quad \text{if } \alpha < 0 \]

\[ c = -c; \quad w_2 = -w_2 \quad \text{endif} \]

\[ w_1 = \frac{1}{2}(c + 1); \quad w_3 = \frac{1}{2}(c - 1) \]

\[ W = \begin{bmatrix} w_1 & w_2 & w_3 \\ -w_2 & c & -w_2 \\ w_3 & w_2 & w_1 \end{bmatrix} \]
6.4. 3 × 3 symmetric perskew-symmetric. Given a nonzero symmetric perskew-symmetric matrix \( A = \begin{bmatrix} \alpha & \beta & 0 \\ \beta & 0 & -\beta \\ 0 & -\beta & -\alpha \end{bmatrix} \), we want \( W \in \text{PO}_I(3) \) so that
\[
WAW^T = \begin{bmatrix} \gamma & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -\gamma \end{bmatrix}.
\]

Since both perskew-symmetry and symmetry are automatically preserved by any similarity with \( W \in \text{PO}_I(3) \), we only need to ensure that the \((1,2)\) element of \( WAW^T \) is zero. This leads to the same condition as in section 6.3, that is, we need to choose the parameters \( c, s \) in \( W = W(\theta) \) so that \( \beta c - \frac{1}{\sqrt{2}} \alpha s = 0 \). Consequently \( c, s \) chosen as in (6.5) yields \( W \in \text{PO}_I(3) \) as close to the identity as possible.

Algorithm 6 (3 × 3 symmetric perskew-symmetric).

Given a symmetric perskew-symmetric matrix \( A = (a_{ij}) \in \mathbb{R}^{3 \times 3} \), this algorithm computes \( W \in \text{PO}_I(3) \) such that \( WAW^T \) is canonical form as in (6.6).

\[
\begin{align*}
\alpha &= a_{11}; \\
\beta &= a_{12}; \\
\delta &= ||\begin{bmatrix} \alpha & \beta \\ \beta & \beta \end{bmatrix}||_2; \\
c &= \alpha/\delta; & w_2 &= \beta/\delta & \% s = \sqrt{2}w_2 \\
&\text{if } \alpha < 0 \text{ then } c = -c; & w_2 &= -w_2 \\
&\text{endif} \\
w_1 &= \frac{1}{2}(c + 1); & w_3 &= \frac{1}{2}(c - 1) \\
W &= \begin{bmatrix} w_1 & w_2 & w_3 \\ -w_2 & c & -w_2 \\ w_3 & w_2 & w_1 \end{bmatrix}
\end{align*}
\]

7. Perplectic orthogonal canonical forms. To build Jacobi algorithms from the 4 × 4 and 3 × 3 solutions described in sections 5 and 6, we need well-defined targets, that is, \( n \times n \) structured canonical forms at which to aim our algorithms. The following theorem describes the canonical forms achievable by perplectic orthogonal (i.e. structure-preserving) similarities for each of the four classes of doubly-structured matrices under consideration.

Theorem 7.1. Let \( A \in \mathbb{R}^{n \times n} \).

(a) If \( A \) is symmetric and persymmetric then there exists a perplectic-orthogonal matrix \( P \) such that \( P^{-1}AP \) is in structured “X-form”, that is
\[
P^{-1}AP = \begin{bmatrix} a_1 & 0 & b_1 \\ a_2 & 0 & b_2 \\ b_2 & 0 & a_2 \\ b_1 & 0 & a_1 \end{bmatrix},
\]

which is both symmetric and persymmetric.
(b) If $A$ is skew-symmetric and persymmetric, then there exists a perplectic-orthogonal matrix $P$ such that $P^{-1}AP$ is anti-diagonal and skew-symmetric, that is,

$$P^{-1}AP = \begin{bmatrix} 0 & -b_1 \\ -b_2 & 0 \end{bmatrix}.$$  \hfill (7.2)

(c) If $A$ is symmetric and perskew-symmetric, then there exists a perplectic-orthogonal matrix $P$ such that $P^{-1}AP$ is diagonal and perskew-symmetric, that is,

$$P^{-1}AP = \begin{bmatrix} a_1 \\ a_2 \\ 0 \\ 0 \end{bmatrix}.$$  \hfill (7.3)

(d) If $A$ is skew-symmetric and perskew-symmetric then there exists a perplectic-orthogonal matrix $P$ such that $P^{-1}AP$ has the following “block X-form”,

$$P^{-1}AP = \begin{bmatrix} A_1 & 0 & B_1 \\ A_2 & Z & 0 \\ -B_2 & 0 & -A_2 \\ -B_1 & 0 & -A_1 \end{bmatrix},$$  \hfill (7.4)

where $A_i$ and $B_i$ are $2 \times 2$ real matrices of the form $\begin{bmatrix} 0 & a_i \\ -a_i & 0 \end{bmatrix}$ and $\begin{bmatrix} b_i & 0 \\ 0 & -b_i \end{bmatrix}$, respectively, and

$$Z = \begin{cases} 0 & \text{if } n \equiv 0 \mod 4, \\
0 & \text{if } n \equiv 1 \mod 4, \\
\begin{bmatrix} 0 & 0 \\ 0 & -c \end{bmatrix} & \text{if } n \equiv 2 \mod 4, \\
c & 0 & c & \text{if } n \equiv 3 \mod 4. \\
0 & 0 & -c & \text{if } n \equiv 3 \mod 4. \\
\end{cases}$$

Since similarity by $P$ preserves structure, the block X-form given by (7.4) is both skew-symmetric and perskew-symmetric.
The result of part (a) cannot be improved, as the matrix $A = I + R$ demonstrates: it is symmetric and persymmetric, and impervious to any perplectic orthogonal similarity. The result of part (d) is also the best that can be achieved: by the discussion accompanying (5.1), the $4 \times 4$ skew-symmetric perskew-symmetric matrices $[A_i, B_i]$ cannot be reduced further.

Observe that these canonical forms are all simple enough that the eigenvalues of the corresponding doubly-structured matrix $A$ can be recovered in a straightforward manner. For (7.1)–(7.3) they are $\{a_j \pm b_j\}$, $\{\pm ib_j\}$, and $\{\pm a_j\}$, respectively. For (7.4) the eigenvalues are $\pm i(a_j \pm b_j)$, together with (possibly) $0$ and $\pm i\sqrt{2}\epsilon$ from the central block $Z$, depending on the value of $n \mod 4$.

A proof of Theorem 7.1 using completely algebraic methods can be found in [16]. Complex canonical forms for various related classes of doubly-structured matrices in $\mathbb{C}^{n \times n}$ have been discussed in [1], [22]. However, the real canonical forms given by Theorem 7.1 cannot be readily derived from the results in [1], [22].

It is worth noting that the quaternion solutions for the $n = 4$ cases of (7.1)–(7.3) presented in sections 5.1–5.3 provide both a motivation for conjecturing the existence of the general canonical forms in (7.1)–(7.3), as well as a foundation for an alternate proof of their existence, which we now sketch. Let $Z$ denote the set of matrix entries to be zeroed out in either of these three canonical forms; in (7.3) these are the off-diagonal entries, in (7.2) they are the entries off-the-anti-diagonal and in (7.1) $Z$ is the set of entries “off-the-X”. Let $\|Z\|^2$ denote the sum of the squares of the entries in $Z$, and $c(Z)$ the cardinality of $Z$. As shown in section 8, each entry of $Z$ is part of a $3 \times 3$ or $4 \times 4$ doubly-structured submatrix of $A$, and therefore is a potential target for annihilation by a structure-preserving similarity. Now use Jacobi’s original strategy for choosing pivots (rather than the computationally more efficient strategy of cyclic or quasi-cyclic sweeps): at each iteration select a $3 \times 3$ or $4 \times 4$ structured submatrix containing the largest magnitude entry in $Z$ as target, and annihilate that largest entry. In this way $\|Z\|^2$ is reduced at each iteration by a factor of at least $1 - (1/c(Z))$, so that $\|Z\|^2 \rightarrow 0$, and the iterates converge to the desired canonical form. In particular this shows that the canonical forms exist.

The next section presents structure-preserving cyclic Jacobi algorithms to achieve the canonical forms in (7.1)–(7.3). As was remarked earlier, a consequence of (5.1) is that a Jacobi algorithm for doubly-skewed matrices cannot be built using $4 \times 4$ subproblems as a base. Finding a structure-preserving algorithm to achieve the canonical form given in (7.4) remains an open problem.

8. Sweep design. For a Jacobi algorithm to have a good rate of convergence to the desired canonical form, it is essential that every element of the $n \times n$ matrix be part of a target subproblem at least once during a sweep, whether the sweep is cyclic or quasi-cyclic. There are several ways to design a sequence of structured subproblems that give rise to such sweeps.

Let $A = \begin{bmatrix} B & x & C \\ y^T & \alpha & z^T \\ D & w & E \end{bmatrix} \in \mathbb{R}^{n \times n}$ have symmetry or skew-symmetry about the main diagonal as well as the anti-diagonal. Here $B, C, D, E \in \mathbb{R}^{m \times m}$, where $m = \lceil \frac{n}{2} \rceil$. 

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If $n$ is odd, then $x$, $y$, $z$, $w \in \mathbb{R}^n$ and $\alpha \in \mathbb{R}$; otherwise these variables are absent.

First note that an off-diagonal element $a_{ij}$ chosen from the $m \times m$ block $B$ uniquely determines a $4 \times 4$ principal submatrix $A_4[i, j]$ that is centrosymmetrically embedded in $A$; this means that $A_4[i, j]$ is located in rows and columns $i$, $j$, $n-j+1$ and $n-i+1$:

$$A_4[i, j] = \begin{bmatrix}
    a_{ii} & a_{ij} & a_{i,n-j+1} & a_{i,n-i+1} \\
    a_{ji} & a_{jj} & a_{j,n-j+1} & a_{j,n-i+1} \\
    a_{n-j+1,i} & a_{n-j+1,j} & a_{n-j+1,n-j+1} & a_{n-j+1,n-i+1} \\
    a_{n-i+1,i} & a_{n-i+1,j} & a_{n-i+1,n-j+1} & a_{n-i+1,n-i+1}
\end{bmatrix}. \quad (8.1)$$

Centrosymmetrically embedded submatrices inherit both structures from the parent matrix $A$ — symmetry or skew-symmetry together with persymmetry or perskew-symmetry. Furthermore, when $n$ is even, any cyclic or quasi-cyclic sweep of the block $B$ consisting of $2 \times 2$ principal submatrices will generate a corresponding cyclic (respectively quasi-cyclic) sweep of $A$, comprised entirely of $4 \times 4$ centrosymmetrically embedded subproblems. An illustration when $n = 8$ is given in Figure 8.1 using a row-cyclic sweep for $B$. The entry denoted by $\bigstar$ determines the position of the rest of the elements in the current target subproblem. These are represented by heavy bullets. Observe that every entry of $A$ is part of a target submatrix during the course of the sweep, and that this property will hold for any choice of a $2 \times 2$ based cyclic or quasi-cyclic sweep pattern for $B$. Animated views, in various formats, of a row-cyclic sweep on a $12 \times 12$ matrix can be found at

http://www.math.technion.ac.il/iic/ela/ela-articles/articles/media

When $n$ is odd, a sweep will involve centrosymmetrically embedded $3 \times 3$ targets as well as $4 \times 4$ ones. A $3 \times 3$ target $A_3[i]$ is determined by a single element $a_{ii}$ chosen from the $m \times m$ block $B$, and always involves elements from $x$, $y$, $z^T$, and the center element $\alpha = a_{m+1,m+1}$:

$$A_3[i] = \begin{bmatrix}
    a_{ii} & a_{i,m+1} & a_{i,n-i+1} \\
    a_{m+1,i} & a_{m+1,m+1} & a_{m+1,n-i+1} \\
    a_{n-i+1,i} & a_{n-i+1,m+1} & a_{n-i+1,n-i+1}
\end{bmatrix}. \quad (8.2)$$

Animated views, in various formats, of a row-cyclic sweep on a $13 \times 13$ matrix can be found at

http://www.math.technion.ac.il/iic/ela/ela-articles/articles/media

Figure 8.2 illustrates such a sweep for $n = 7$; entries in locations corresponding to $x$, $y$, $z^T$, $w^T$ and $\alpha$ are depicted by $\bigstar$.

Once a structured target submatrix of $A$ has been identified, $W \in PO_f(4)$ or $W \in PO_f(3)$ is constructed using the appropriate algorithm from section 5.1, 5.2 or 5.3, or section 6.2, 6.3 or 6.4. Centrosymmetrically embedding $W$ into $I_n$ yields a matrix in $PO_f(n)$.

A Jacobi algorithm built on these ideas is illustrated in Algorithm 7 for a symmetric persymmetric matrix $A$, using a row-cyclic ordering. Since in this case $A$ is being driven to $X$-form as in (7.1),

$$\text{off}(A) = \sqrt{\sum_{(i,j) \in Z} a_{ij}^2}$$

where $Z = \{(i,j) : 1 \leq i,j \leq n, j \neq i, j \neq n-i+1\}$
Fig. 8.1. Row-cyclic structured sweep, $n = 8$

Fig. 8.2. Row-cyclic structured sweep, $n = 7$
Fig. 8.3. Algorithm 7 running on a 12 × 12 symmetric persymmetric matrix

is used as a measure of the deviation from the desired canonical form.

Figure 8.3 depicts a slide show of Algorithm 7 running on a 12 × 12 symmetric persymmetric matrix. A snapshot of the matrix is taken after each iteration, that is, after each 4 × 4 similarity transformation. Each row of snapshots shows the progression during a sweep. In this case, the algorithm terminates after 5 sweeps. Movies of Algorithm 7 running on 16 × 16 and 32 × 32 symmetric persymmetric matrices can be downloaded from

http://www.math.technion.ac.il/iic/ela/ela-articles/articles/media

Algorithm 7 (Row-cyclic Jacobi for symmetric persymmetric matrices).

Given a symmetric persymmetric matrix $A = (a_{ij}) \in \mathbb{R}^{n \times n}$, and a tolerance $\text{tol} > 0$, this algorithm overwrites $A$ with its approximate canonical form $PA\hat{P}^T$ where $P \in \text{POI}(n)$ and $\text{off}(PA\hat{P}^T) < \text{tol} \|A\|_F$. The matrix $P$ is also computed.

$$P = I_n; \quad \delta = \text{tol} \|A\|_F; \quad m = \lfloor n/2 \rfloor$$

while $\text{off}(A) > \delta$

for $i = 1: m - 1$

for $j = i + 1: m$

Use Algorithm 1 to find $W \in \mathbb{R}^{4 \times 4}$ such that $A_{4}[i, j]$ is in X-form

$\hat{P} = I_n; \quad \hat{P}_4[i, j] = W$

$A = \hat{P}_4 \hat{P}^T; \quad P = \hat{P} P$

endfor

if $n$ is odd then

Use Algorithm 4 to find $W \in \mathbb{R}^{3 \times 3}$ such that $A_{3}[i]$ is in X-form

$\hat{P} = I_n; \quad \hat{P}_3[i] = W$

$A = \hat{P}_3 \hat{P}^T; \quad P = \hat{P} P$

endif

endfor

if $n$ is odd then

Use Algorithm 4 to find $W \in \mathbb{R}^{3 \times 3}$ such that $A_{3}[m]$ is in X-form

$\hat{P} = I_n; \quad \hat{P}_3[m] = W$

$A = \hat{P}_3 \hat{P}^T; \quad P = \hat{P} P$

endif
endif
endwhile

% A is now in canonical form as in (7.1)

Parallelizable Jacobi orderings in the $2 \times 2$ setting (see for example [7], [8], [14], [19], [20], [26]) on the $m \times m$ block $B$ yield corresponding parallelizable structure-preserving sweeps for the $n \times n$ matrix $A$. Finally we note that since the double structure of the $n \times n$ matrix is always preserved, both storage requirements and operation counts can be lowered by roughly a factor of four.

9. Numerical results. We present a brief set of numerical experiments to demonstrate the effectiveness of our algorithms. All computations were done using MATLAB Version 5.3.0 on a Sun Ultra 5 with IEEE double-precision arithmetic and machine precision $\epsilon = 2.2204 \times 10^{-16}$. As stopping criteria we chose $\text{reloff}(A) < \text{tol}$, where $\text{reloff}(A) = \frac{\text{off}(A)}{\|A\|_F}$. Here $\text{off}(A)$ is the appropriate off-norm for the structure under consideration, $\|A\|_F$ is the Frobenius norm of $A$, and $\text{tol} = \epsilon \|A\|_F$.

For each of the three doubly-structured classes, and for each $n = 20, 25, \ldots, 100$, the algorithms were run on 100 random $2n \times 2n$ structured matrices with entries normally distributed with mean zero ($\mu = 0$) and variance one ($\sigma = 1$). The tests were repeated for matrices with entries uniformly distributed on the interval $[-1, 1]$ with no significant differences in the results. The results are reported in Figures 9.1-9.2 and Tables 9.1-9.3 and discussed below.

- The methods always converged, and the off-norm always decreased monotonically. The convergence rate was initially linear, but asymptotically quadratic. This is shown in Figure 9.1 using a sample $200 \times 200$ matrix from each of the three classes.

- It was experimentally observed that the number of sweeps needed for convergence depends only on matrix size: the standard deviation of the average number of sweeps was consistently very low — between 0 and 0.52. Figure 9.2 suggests that roughly $O(\log n)$ sweeps suffice. This leads to an a priori stopping criterion, which is an important consideration on parallel architectures: a stopping criterion that depends on global knowledge of the matrix elements would undermine the advantage gained by parallelism.

- As the matrices are always either symmetric or skew-symmetric, all eigenvalues have condition number equal to 1, are all real or pure imaginary, and can be easily sorted and compared with the eigenvalues computed by MATLAB’s $\text{eig}$ function. The maximum relative error, $\text{releig} = \max_j |\lambda_{j}^{\text{eig}} - \lambda_{j}^{\text{jac}}| / |\lambda_{j}^{\text{eig}}|$ was of the order $10^{-13}$ as shown in the last column of Tables 9.1-9.3.

- The computed perplectic orthogonal transformations $P$ from which the eigenvectors or invariant subspaces can be obtained were both perplectic as well as orthogonal to within $6.3 \times 10^{-14}$, as measured by $\|P^T R P - R\|$ and $\|P^T P - I\|$ in Tables 9.1-9.3. Since perplectic orthogonal matrices are centrosymmetric (see section 3), the deviation from centrosymmetric block structure $[U \ \ \ \ R \ \ \ \ \ \ ]$ can be measured by block $= \|P(1 : n, 1 : n) - R P(n + 1 : 2n, n + 1 : 2n) R\|_F + \|P(1 : n, n + 1 : 2n) - R P(n + 1 : 2n, 1 : n) R\|_F$; both terms in this sum had about the same size.
Fig. 9.1. Typical convergence behavior of $200 \times 200$ matrices

Fig. 9.2. Average number of sweeps for convergence for $2n \times 2n$ matrices

<table>
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<th>$2n$</th>
<th>sweeps</th>
<th>releff</th>
<th>$|P^T R P - R|_F$</th>
<th>$|P^T P - I|_F$</th>
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<td>$4.52 \times 10^{-14}$</td>
<td>$5.76 \times 10^{-15}$</td>
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<tr>
<td>200</td>
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<td>$6.25 \times 10^{-14}$</td>
<td>$6.77 \times 10^{-15}$</td>
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Table 9.1

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<th>$|P^T P - I|_F$</th>
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<td>$1.30 \times 10^{-13}$</td>
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</table>

Table 9.2
10. Concluding remarks. We have presented new structured canonical forms for matrices that are symmetric or skew-symmetric with respect to the main diagonal as well as the anti-diagonal, and developed structure-preserving Jacobi algorithms to compute these forms in three out of four cases. In the fourth case – when the matrix is skew-symmetric with respect to both diagonals – a structure-preserving method to compute the corresponding canonical form remains an open problem.

In order to effectively design structure-preserving transformations for our algorithms, explicit parametrizations of the perplectic orthogonal groups $PO(3)$ and $PO(4)$ were developed. These groups are disconnected, so in order to promote good convergence behavior, the algorithms were designed to accomplish their goals using only transformations in the connected component of the identity matrix.

In addition to preserving the double structure in the parent matrix throughout the computation, these algorithms are inherently parallelizable and are experimentally observed to be asymptotically quadratically convergent. It is expected that the recent analysis by Tisseur [27] of the related family of algorithms in [10] can also be applied to this work to show that these methods are not only backward stable, but in fact strongly backward stable.

Using the sorting angle at every iteration in the $2 \times 2$ based Jacobi method for the symmetric eigenproblem (see [20], [21] for example) results in the eigenvalues appearing in sorted order on the diagonal at convergence. Analogues of the $2 \times 2$ sorting rotation were developed for the $4 \times 4$ rotations used in the Jacobi algorithm developed in [17], [18], as well as for the $4 \times 4$ symplectic rotations used in the Jacobi algorithms for the doubly-structured eigenproblems in [10]. Sorting rotations alleviate slow-down in convergence caused by the presence of multiple eigenvalues; even in the generic case when the eigenvalues are distinct, experimental evidence indicates that Jacobi algorithms using sorting rotations require fewer iterations for numerical convergence than their counterparts relying on small angle rotations. Thus it would be of interest to determine if sorting analogues of $4 \times 4$ perplectic rotations can be developed.

Finally, in [20], [21], Mascarenhas developed an elegant proof of convergence of $2 \times 2$ based quasi-cyclic Jacobi algorithms for the symmetric eigenproblem. These ideas were extended in [18] to prove convergence of $4 \times 4$ based quasi-cyclic symmetric Jacobi algorithms. Adapting these ideas to prove the convergence of the algorithms in this paper, as well as those in [10], is a subject for future work.
11. Acknowledgments. The authors thank an anonymous referee for pointing out the alternative proof of Theorem 7.1(a)-(c). Thanks are also due to all three referees for their interest in this work, and for their useful suggestions for improving this paper.

Appendix A. The Quaternion Basis for $\mathbb{R}^{4 \times 4}$.

\begin{align*}
  1 \otimes 1 &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \\
  1 \otimes i &= \begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 1 & 0 & 0 \end{bmatrix} \\
  1 \otimes j &= \begin{bmatrix} 0 & 0 & 1 & 0 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ -1 & 0 & 0 & 0 \end{bmatrix} \\
  1 \otimes k &= \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}
\end{align*}

\begin{align*}
  i \otimes 1 &= \begin{bmatrix} 0 & -1 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & -1 \end{bmatrix} \\
  i \otimes i &= \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \\
  i \otimes j &= \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \\
  i \otimes k &= \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & -1 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}
\end{align*}

\begin{align*}
  j \otimes 1 &= \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \\
  j \otimes i &= \begin{bmatrix} 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \\
  j \otimes j &= \begin{bmatrix} 0 & 0 & 0 & 1 \\ -1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix} \\
  j \otimes k &= \begin{bmatrix} 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \end{bmatrix}
\end{align*}

\begin{align*}
  k \otimes 1 &= \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \\
  k \otimes i &= \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ -1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \end{bmatrix} \\
  k \otimes j &= \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \\
  k \otimes k &= \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & -1 \\ 0 & 0 & 0 & 1 \end{bmatrix}
\end{align*}

Appendix B. Parametrizations of $\text{PO}(3)$ and $\text{PO}(4)$. Since the only $2 \times 2$ matrices that are centrosymmetric and orthogonal are $\pm I_2$ and $\pm R_2$, $\text{PO}(2)$ is a discrete group with four connected components. The explicit parametrizations of $\text{PO}(3)$ and $\text{PO}(4)$ developed here show that each of these groups also has exactly four connected components.

B.1. $\text{PO}(3)$. Let $W \in \text{PO}(3)$. By (3.1), $W$ is centrosymmetric and hence can be expressed as

\[ W = \begin{bmatrix} \alpha & \beta & \gamma \\ \delta & \epsilon & \delta \\ \gamma & \beta & \alpha \end{bmatrix}. \]

Using orthogonality we get

\[ \alpha^2 + \delta^2 + \gamma^2 = \alpha^2 + \beta^2 + \gamma^2 \implies \delta = \pm \beta \]
If $\delta = 0$, then $\beta = 0$ and $\epsilon = \pm 1$. This means $\begin{bmatrix} \alpha & \gamma \\ \beta & \alpha \end{bmatrix} \in \text{PO}(2)$, and hence $\begin{bmatrix} \alpha & \gamma \\ \beta & \alpha \end{bmatrix}$ is $\pm I_2$ or $\pm R_2$. Otherwise,

$$\alpha \beta + \delta \epsilon + \gamma \beta = 0 \implies \delta \epsilon = -\beta (\alpha + \gamma) \implies \epsilon = \begin{cases} -(\alpha + \gamma) & \text{if } \delta = \beta, \\ \alpha + \gamma & \text{if } \delta = -\beta. \end{cases}$$

$$2 \alpha \gamma + \beta^2 = 0, \quad \alpha^2 + \beta^2 + \gamma^2 = 1 \implies (\alpha + \gamma)^2 + 2 \beta^2 = 1.$$

Thus we may write $\alpha + \gamma = \cos \theta$ and $\beta = \frac{1}{\sqrt{2}} \sin \theta$, where $\theta \in [0, 2\pi)$. Substituting for $\beta$ in $2 \alpha \gamma + \beta^2 = 0$ yields $4 \alpha \gamma = -\sin^2 \theta$. Consequently,

$$\alpha + \gamma = \cos \theta \implies 4 \alpha^2 - \sin^2 \theta = 4 \alpha \cos \theta \implies \alpha = \frac{1}{2} (\cos \theta \pm 1), \quad \gamma = \frac{1}{2} (\cos \theta \mp 1).$$

This gives us a parametrization of $\text{PO}(3)$ that reveals this group has four connected components, two of which consist of perplectic orthogonals with positive determinant (that is, perplectic orthogonal rotations). Using the abbreviations $c = \cos \theta$, $s = \sin \theta$, the connected component containing the identity is given by

$$\text{PO}_I(3) = \left\{ W(\theta) = \frac{1}{2} \begin{bmatrix} c + 1 & \sqrt{2}s & c - 1 \\ \sqrt{2}s & -2c & \sqrt{2}s \\ c + 1 & \sqrt{2}s & c - 1 \end{bmatrix}, \text{ where } \theta \in [0, 2\pi) \right\}. \quad (B.1)$$

Each $W(\theta)$ represents a rotation by angle $\theta$ about the axis through $[1 \quad 0 \quad -1]^T$. As is the case for the connected component of the identity in any Lie group, $\text{PO}_I(3)$ is a normal subgroup of $\text{PO}(3)$. The other component containing perplectic rotations is parametrized by

$$\frac{1}{2} \begin{bmatrix} c - 1 & \sqrt{2}s & c + 1 \\ \sqrt{2}s & 2c & \sqrt{2}s \\ c - 1 & \sqrt{2}s & c + 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & -1 & 0 \\ 1 & 0 & 0 \end{bmatrix} W(\theta),$$

while the two components containing perplectic orthogonals with negative determinant are given by

$$\frac{1}{2} \begin{bmatrix} c + 1 & \sqrt{2}s & c - 1 \\ \sqrt{2}s & -2c & \sqrt{2}s \\ c - 1 & \sqrt{2}s & c + 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{bmatrix} W(\theta),$$

and

$$\frac{1}{2} \begin{bmatrix} c - 1 & \sqrt{2}s & c + 1 \\ -\sqrt{2}s & 2c & -\sqrt{2}s \\ c + 1 & \sqrt{2}s & c - 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} W(\theta).$$

Thus these three connected components correspond to left cosets of the normal subgroup $\text{PO}_I(3)$. Observe that these parametrizations also show that each of the components of $\text{PO}(3)$ is homeomorphic to the circle $S^3$. 
B.2. PO(4). From section 4.3 we have the quaternion parametrizations

\[ \text{PO}_I(4) = \left\{ u \otimes v : |u| = |v| = 1, u \in \text{span}\{1, j\}, v \in \text{span}\{1, i\} \right\} \]

for the connected component containing the identity, and

\[ \left\{ u \otimes v : |u| = |v| = 1, u \in \text{span}\{i, k\}, v \in \text{span}\{j, k\} \right\} \quad (B.2) \]

for the other connected component of PO(4) containing rotations. Writing

\[ u = \cos \alpha + (\sin \alpha) j \quad \text{and} \quad v = \cos \beta + (\sin \beta) i \]

where \( 0 \leq \alpha < 2\pi \) and \( 0 \leq \beta < 2\pi \), we can write

\[ W(\alpha, \beta) \in \text{PO}_I(4) \] in matrix form as

\[
\begin{pmatrix}
\cos \alpha & 0 & -\sin \alpha & 0 \\
0 & \cos \alpha & 0 & \sin \alpha \\
\sin \alpha & 0 & \cos \alpha & 0 \\
0 & -\sin \alpha & 0 & \cos \alpha
\end{pmatrix}
\begin{pmatrix}
\cos \beta & \sin \beta & 0 & 0 \\
-\sin \beta & \cos \beta & 0 & 0 \\
0 & 0 & \cos \beta & -\sin \beta \\
0 & 0 & \sin \beta & \cos \beta
\end{pmatrix} =
\begin{pmatrix}
\cos \alpha \cos \beta & \cos \alpha \sin \beta & -\sin \alpha \cos \beta & \sin \alpha \sin \beta \\
-\cos \alpha \sin \beta & \cos \alpha \cos \beta & \sin \alpha \sin \beta & \sin \alpha \cos \beta \\
\sin \alpha \cos \beta & \sin \alpha \sin \beta & \cos \alpha \cos \beta & -\cos \alpha \sin \beta \\
\sin \alpha \sin \beta & -\sin \alpha \cos \beta & \cos \alpha \sin \beta & \cos \alpha \cos \beta
\end{pmatrix}.
\]

A perplectic rotation in the connected component given by (B.2) can then be expressed as

\[(k \otimes k) \cdot W(\alpha, \beta) = \begin{pmatrix} 1 & -1 \\ -1 & 1 \end{pmatrix} W(\alpha, \beta).\]

There are two more connected components of PO(4), containing matrices with negative determinant. They are given by the parametrizations

\[ \left\{ \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & -1 \end{pmatrix} W(\alpha, \beta) \right\}, \quad \left\{ \begin{pmatrix} 1 & 0 & -1 \\ 0 & -1 & 0 \\ 0 & 0 & 1 \end{pmatrix} W(\alpha, \beta) \right\}. \]

Once again, the connected component containing the identity is a normal subgroup of PO(4); the parametrizations for the other three connected components show that they are cosets of PO_I(4).

REFERENCES

Structure Preserving Algorithms for Perplectic Eigenproblems


