

ON MATRIX UNITARILY INVARIANT NORM CONDITION NUMBER

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摘要

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Abstract In this paper, the unitarily invariant norm $\|\cdot\|$ on $\mathbb{C}^{m \times n}$ is used. We first discuss the problem under what case, a rectangular matrix A has minimum condition number $K(A) = \|A\| \|A^+\|$, where A^+ designates the Moore-Penrose inverse of A ; and under what condition, a square matrix A has minimum condition number for its eigenproblem? Then we consider the second problem, i.e., optimum of $K(A) = \|A\| \|A^{-1}\|_2$ in error estimation.

Key words [Matrix](#) [unitarily invariant norm](#) [condition number](#)

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