

報告番号	甲 第 12799 号
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主 論 文 の 要 旨

論文題目 A numerical algorithm for
the k -th eigenvalue problem of
large matrices and its applications
(大規模行列の k 番目の固有値問題
に対する数値アルゴリズムとその応用)

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論 文 内 容 の 要 旨

For a given index k , this thesis presents a numerical algorithm for computing the k -th eigenvalue and its associated eigenvector of a Hermitian definite generalized eigenproblem of large sparse matrices, or the k -th eigenvalue problem, and its applications.

Eigenvalue problems are a fundamental problem in numerical linear algebra, and their numerical solution is essential to various areas of computational science and engineering. Of practical interest is often a subset of eigenvalues and eigenvectors, and a variety of algorithms have been proposed for or have been found to be effective for computing a specific type of subsets, such as a small number of eigenvalues closest to a given point and their associated eigenvectors.

The k -th eigenvalue problem has originated from electronic structure calculations of materials, where the eigenvalue and eigenvector of a material-specific index k play a fundamental role in the research of various material properties. The k -th eigenvalue and its associated eigenvector do not fall into a typical subset at which the existing algorithms are aimed, and all or a substantial number of eigenvalues and eigenvectors have been computed to obtain the k -th eigenvalue and eigenvector.

This thesis proposes an efficient algorithm for computing the k -th eigenvalue and eigenvector with validation of their index, based on Sylvester's law of inertia and the bisection algorithm and by utilizing the Lanczos method and a sparse direct linear solver. Closely related to eigenvalue problems are singular value problems, and the k -th singular value and its associated left and right singular vectors of a large sparse matrix are computed based on the proposed algorithm. Contributions of the thesis are discussed from the perspective of Real-World Data Circulation.