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*An Algorithm for the Real Interval Eigenvalue
Problem*

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An Algorithm for the Real Interval Eigenvalue Problem

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Abstract: In this paper we present an algorithm for approximating the range of the real eigenvalues of interval matrices. Such matrices could be used to model real-life problems, where data sets suffer from bounded variations such as uncertainties (e.g. tolerances on parameters, measurement errors), or to study problems for given states.

The algorithm that we propose is a subdivision algorithm that exploits sophisticated techniques from interval analysis. The quality of the computed approximation, as well as the running time of the algorithm depend on a given input accuracy. We also present an efficient C++ implementation and illustrate its efficiency on various data sets. In most of the cases we manage to compute efficiently the exact boundary points (limited by floating point representation).

Key-words: Interval matrix, real eigenvalue, eigenvalue bounds, regularity, interval analysis.

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Un algorithme pour le calcul de valeurs propres réelles de matrices d'intervalles

Résumé :

Mots-clés :

1 Introduction

Computation of real eigenvalues is a ubiquitous operation in applied mathematics, not only because it is an important mathematical problem, but also due to the fact that such computations are in the core of almost all engineering problems. However, in these problems, which are real-life problems, precise data are very rare, since the input data are influenced by diverse uncertainties.

We study these problems through models that reflect the real-life situations as good as possible. A modern approach is to consider that the parameters to be defined, are not exact values, but a set of possible values. The nature of these variations is not physically homogeneous, mainly due to measurement uncertainties, or due to tolerances that come from fabrication and identification, or simply because we want to study the system in a set of continuous states.

Contrary to a statistical approach, which, we have to note, is not always possible, it may be more simple or realistic to bound the variations of the parameters by intervals. Interval analysis turns out to be a very powerful technique to study the variations of a system and to understand its properties. One of the most important properties of this approach is the fact that it is possible to certify the results of all the states of a system.

Such an approach motivates us to look for an algorithm that computes rigorous bounds on eigenvalues of an interval matrix. Interval-based problems have been studied intensively in the past decades, for example in control to analyse the stability of interval matrices [17]. The interval eigenvalue problem, in particular, has also a variety of applications throughout diverse fields of science. Let us mention automobile suspension system [23], vibrating systems [10], principal component analysis [12], and robotics [6], for instance.

Another motivation comes from polynomial system real solving. Consider, a system of polynomials in $\mathbb{R}[x_1, \dots, x_n]$ and let I be the ideal that they define. The coordinates of the solutions of the system can be obtained as eigenvalues of the so called multiplication tables, e.g. [7]. That is for each variable x_i we can construct (using Gröbner basis or normal forms algorithms) a matrix M_{x_i} that corresponds to the operator of multiplication by x_i in the quotient algebra $\mathbb{R}[x_1, \dots, x_n]/I$. The eigenvalues of these matrices are the coordinates of the solutions; thus the real eigenvalues are the coordinates of the real solutions. If the coefficients of the polynomials are not known exactly, then we can consider the multiplications as interval matrices. For an algorithm for solving bivariate polynomial systems, that is based on the eigenvalues and eigenvectors of the Bézoutian matrix, the reader may refer to [5]. For the great importance of the eigenvalue computations in polynomial system solving with polynomials with inexact coefficients we refer the reader to [30].

1.1 Notation and preliminaries

In what follows we will use the following notation

| | |
|-----------------------|---|
| $\text{sgn}(r)$ | the sign of a real number r , i.e., $\text{sgn}(r) = 1$ if $r \geq 0$, and $\text{sgn}(r) = -1$ if $r < 0$ |
| $\text{sgn}(z)$ | the sign of a vector z , i.e., $\text{sgn}(z) = (\text{sgn}(z_1), \dots, \text{sgn}(z_n))^T$ |
| e | a vector of all ones (with convenient dimension) |
| $\text{diag}(z)$ | the diagonal matrix with entries z_1, \dots, z_n |
| $\rho(A)$ | the spectral radius of a matrix A |
| $A_{\bullet, i}$ | the i -th column of a matrix A |
| $\partial\mathcal{S}$ | the boundary of a set \mathcal{S} |
| $ \mathcal{S} $ | the cardinality of a set \mathcal{S} |

For a basic interval arithmetic the reader may refer to e.g. [2, 13, 21]. A square interval matrix is defined as

$$\mathbf{A} := [\underline{A}, \overline{A}] = \{A \in \mathbb{R}^{n \times n}; \underline{A} \leq A \leq \overline{A}\},$$

where $\underline{A}, \overline{A} \in \mathbb{R}^{n \times n}$ and $\underline{A} \leq \overline{A}$ are given matrices and the inequalities are considered element-wise. By

$$A_c \equiv \frac{1}{2}(\underline{A} + \overline{A}), \quad A_\Delta \equiv \frac{1}{2}(\overline{A} - \underline{A}),$$

we denote the midpoint and radius of \mathbf{A} , respectively. We use analogous notation for interval vectors. An interval linear system of equations

$$\mathbf{A}x = \mathbf{b},$$

is a shortcut for a set of systems

$$Ax = b, \quad A \in \mathbf{A}, \quad b \in \mathbf{b}.$$

The set of all real eigenvalues of \mathbf{A} is defined as

$$\Lambda := \{\lambda \in \mathbb{R}; Ax = \lambda x, \quad x \neq 0, \quad A \in \mathbf{A}\},$$

and is compact set. It seems that Λ is always composed of at most n compact real intervals, but this conjecture has not been proven yet and is proposed as an open problem.

In general, computing Λ is a difficult problem. Even checking whether $0 \in \Lambda$ is an NP-hard problem, since the problem is equivalent to checking regularity of the interval matrix \mathbf{A} , which is known to be NP-hard [22]. An *inner approximation* of Λ is any subset of Λ , and an *outer approximation* of Λ is a set containing Λ as a subset.

1.2 Previous work and our contribution

The problem of computing (the intervals of) the eigenvalues of interval matrices has been studied since the nineties. The first results were due to Deif [9] and

Rohn & Deif [28]. They proposed formulae for calculating exact bounds; the former case bounds real and imaginary parts for complex eigenvalues, while the latter the real eigenvalues. However, these results apply only under certain assumptions on the sign pattern invariance of the corresponding eigenvectors; such assumptions are not easy to verify (cf. [8]). Other works by Rohn concern theorems for the real eigenvalues [25] and bounds of the eigenvalue set Λ [26]. An approximate method was given by Qiu et al. [23]. The related topic of finding verified intervals of eigenvalues for real matrices is studied in [3].

If \mathbf{A} has a special structure, then it is possible to develop stronger results, that is to compute tighter intervals for the eigenvalue set. This is particularly true when \mathbf{A} is symmetric; we postpone this discussion for a forthcoming communication. Our aim is to consider the general case, and to propose an algorithm for the eigenvalue problem, when the input is a generic interval matrix, without any special property.

Several methods are known for computing the eigenvalues of scalar (non-interval) matrices. It is not possible to directly apply them to interval matrices, since this causes enormous overestimation of the computed eigenvalue intervals. For the same reason algorithms that are based on the characteristic polynomial of \mathbf{A} are rarely, if at all, used. Even though interval-valued polynomials can be handled efficiently [14], this approach cannot yield sharp bounds, due to the overestimation of the intervals that correspond to the coefficients of the characteristic polynomial.

A natural way for computing the set of the eigenvalue intervals Λ , is to try to solve directly the interval nonlinear system

$$Ax = \lambda x, \quad \|x\| = 1, \quad A \in \mathbf{A}, \quad \lambda \in \boldsymbol{\lambda}^0, \quad (1)$$

where $\boldsymbol{\lambda}^0 \supseteq \Lambda$ is some initial outer estimation of the eigenvalue set, and $\|\cdot\|$ is any vector norm. Interval analysis techniques for solving nonlinear systems of equations with interval parameters are very developed nowadays [16, 21]. Using filtering, diverse consistency checking, and sophisticated box splitting they achieve excellent results. However, curse of dimensionality implies that these techniques are applicable only on problems of relative small size. Recall that curse of dimensionality refers to the exponential increase of the volume, when additional dimensions are added to a problem. For the eigenvalue problem (1), this is particularly the case (cf. Section 4).

We present an efficient algorithm to approximate the set of intervals of the real eigenvalues of a (generic) interval matrix, Λ , within an given accuracy. Our approach is based on a branch & prune scheme. We use several interval analysis techniques to provide efficient tests for inner and outer approximation of the intervals in Λ .

The rest of the paper is structured as follows. In Section 2 we present the main algorithm, the performance of which depends on checking intervals for being outer (containing no eigenvalue) or inner (containing only eigenvalues). These tests are discussed in Sections 2.3 and 2.4, respectively. Using some known theoretical assertions we can achieve in most cases the exact bounds of

Algorithm 1 (Approximation of Λ)

```

1: compute initial bounds  $\underline{\lambda}^0, \bar{\lambda}^0$  such that  $\Lambda \subseteq \boldsymbol{\lambda}^0 := [\underline{\lambda}^0, \bar{\lambda}^0]$ ;
2:  $L := \{\boldsymbol{\lambda}^0\}$ ,  $L_{\text{inn}} := \emptyset$ ,  $L_{\text{unc}} := \emptyset$ ;
3: while  $L \neq \emptyset$  do
4:   choose and remove some  $\boldsymbol{\lambda}$  from  $L$ ;
5:   if  $\boldsymbol{\lambda} \cap \Lambda = \emptyset$  then
6:     {nothing};
7:   else if  $\boldsymbol{\lambda} \subseteq \Lambda$  then
8:      $L_{\text{inn}} := L_{\text{inn}} \cup \{\boldsymbol{\lambda}\}$ ;
9:   else if  $\lambda_{\Delta} < \varepsilon$  then
10:     $L_{\text{unc}} := L_{\text{unc}} \cup \{\boldsymbol{\lambda}\}$ ;
11:   else
12:     $\boldsymbol{\lambda}^1 := [\underline{\lambda}, \lambda_c]$ ,  $\boldsymbol{\lambda}^2 := [\lambda_c, \bar{\lambda}]$ ,  $L := L \cup \{\boldsymbol{\lambda}^1, \boldsymbol{\lambda}^2\}$ ;
13:   end if
14: end while
15: return  $L_{\text{inn}}$  and  $L_{\text{unc}}$ ;

```

the eigenvalue set. This is considered in Section 3. In Section 4 we present an efficient implementation of the algorithm and experiments on various datasets.

2 The General Algorithm

The algorithm that we present is a subdivision algorithm, based on a branch & prune method [16]. The pseudo-code of the algorithm is presented in Algorithm 1. The input consists of an interval matrix \mathbf{A} and a precision rate $\varepsilon > 0$. Notice that ε is not a direct measure of the approximation accuracy.

The output of the algorithm consists of two lists of intervals: L_{inn} which comprises intervals lying inside Λ , and L_{unc} which consists of intervals that we cannot decide if they are contained in Λ or not, with the given required precision ε . The union of these two lists is an outer approximation of Λ .

The idea behind our approach is to subdivide a given interval that initially contains Λ until either we can certify that an interval is an inner or an outer one, or its length is smaller than the input precision ε . In the latter case, the interval is placed in the list L_{unc} .

The (practical) performance of the algorithm depends on the efficiency of its sub-routines and more specifically on the sub-routines that implement the inner and outer tests. This is discussed in detail in Sections 2.3 and 2.4.

2.1 Branching in detail

We may consider the process of the Algorithm 1 as a binary tree in which the root corresponds to the initial interval that contains Λ . At each step of the algorithm the inner and outer tests are applied to the tested interval. If both

are unsuccessful and the length of the interval is greater than ε , then we split the interval into two equal intervals and the algorithm is applied to each of them.

There are two basic ways to traverse this binary tree, either depth-first or breadth-first. Even though from a theoretical point of view both ways are equivalent, this is not the case from a practical point of view. The actual running time of an implementation of Algorithm 1 depends closely to the way that we traverse the binary tree. This is of no surprise. Exactly the same behavior is noticed in the problem of real root isolation of integer polynomials [29, 11, 19].

A closely related issue is the data structure that we use to implement the various lists of the algorithm and in particular L . Our experience suggests that we should implement L as a stack, so that the last inserted element to be chosen at step 1 as the next candidate interval λ . Hereby, at step 1 we insert λ^2 first, and λ^1 afterwards.

Note that, in the essence, the stack implementation of L closely relates to the depth-first search algorithm for traversing a binary tree. In this case, nodes correspond to handled intervals. Each node is a leaf if it is recognized as an outer or inner interval, or if it is small enough. Otherwise, it has two descendants: the left one is for the left part of the interval and the right one is for the right part.

The main advantage of the depth-first exploration of the tree, and consequently of the choice to use a stack to implement L , stack implementation is that it allows us to exhibit some useful properties of the tested intervals. For example, if a tested interval λ is an inner interval, then the next interval in the stack, which is adjacent to it, cannot be an outer interval. Thus, for this interval we can omit steps 1–1 of the algorithm. Similarly, when a tested interval is an outer interval, then the next in the stack cannot be inner. These kinds of properties allow us to avoid many needless computations in a lot of cases, and turn out to be very efficient in practice.

Another important consequence of the choice to traverse the tree depth-first is that it allows us to improve the time complexity of the inner tests. This is discussed in Section 2.4.

2.2 Initial bounds

During the first step of Algorithm 1 we compute an initial outer approximation of the eigenvalue set Λ , i.e. an interval that is guaranteed to contain the eigenvalue set. For this computation we use a method proposed by Rohn [26, Theorem 2]:

Theorem 1. *Let*

$$S_c := \frac{1}{2} (A_c + A_c^T),$$

$$S_\Delta := \frac{1}{2} (A_\Delta + A_\Delta^T).$$

Then $\Lambda \subseteq \boldsymbol{\lambda}^0 := [\underline{\lambda}^0, \overline{\lambda}^0]$, where

$$\begin{aligned}\underline{\lambda}^0 &= \lambda_{\min}(S_c) - \rho(S_\Delta), \\ \overline{\lambda}^0 &= \lambda_{\max}(S_c) + \rho(S_\Delta),\end{aligned}$$

and $\lambda_{\min}(S_c)$, $\lambda_{\max}(S_c)$ denotes the minimal and maximal eigenvalue of S_c , respectively.

The aforementioned bounds are usually very tight, especially for symmetric interval matrices. Moreover, it turns out, as we will discuss in Section 4, that $\boldsymbol{\lambda}^0$ is excellent starting point for our subdivision algorithm. Other bounds can be developed if we use Gerschgorin discs or Cassini ovals. None of these bounds, however, provide in practice as sharp approximations as the ones of Theorem 1.

2.3 Outer test

In this section, we propose several outer tests, which can be used in the step 1 of Algorithm 1. Even though their theoretical (worst-case) complexity is the same, their performance in practice differs substantially.

Consider an interval matrix \mathbf{A} and a real closed interval $\boldsymbol{\lambda}$. We want to decide whether $\boldsymbol{\lambda} \cap \Lambda = \emptyset$, that is, there is no matrix $A \in \mathbf{A}$ that has a real eigenvalue inside $\boldsymbol{\lambda}$. In this case, we say that $\boldsymbol{\lambda}$ is an *outer interval*.

The natural idea is to transform the problem to the problem of checking regularity of interval matrices. An interval matrix \mathbf{M} is *regular* if every $M \in \mathbf{M}$ is nonsingular.

Proposition 1. *If the interval matrix $\mathbf{A} - \boldsymbol{\lambda}I$ is regular, then $\boldsymbol{\lambda}$ is an outer interval.*

Proof. Let $\lambda \in \boldsymbol{\lambda}$ and $A \in \mathbf{A}$. The real number λ is not an eigenvalue of A if and only if the matrix $A - \lambda I$ is nonsingular. Thus, if $\mathbf{A} - \boldsymbol{\lambda}I$ is regular, then for every $\lambda \in \boldsymbol{\lambda}$ and $A \in \mathbf{A}$ we have that $A - \lambda I$ is nonsingular (not conversely), and hence λ is not an eigenvalue. \square

In general, Prop. 1 gives sufficient but not necessary condition for checking the outer property (due to the dependences caused by multiple appearances of $\boldsymbol{\lambda}$). Nevertheless, the smaller the radius of $\boldsymbol{\lambda}$ is, the stronger the condition.

We now review some of the applicable conditions and methods. Recall that testing regularity of an interval matrix is an NP-hard problem [22], therefore we exhibit a sufficient condition as well.

2.3.1 Sufficient regularity condition

There are diverse sufficient conditions for an interval matrix to be regular [24]. The very strong one, which turned out to very useful (cf. Section 4), is formulated below.

Proposition 2. *An interval matrix \mathbf{M} is regular if M_c is nonsingular and $\rho(|M_c^{-1}|M_\Delta) < 1$.*

Proof. See e.g. Rex & Rohn [24, Corollary 3.2]. \square

2.3.2 Jansson & Rohn method

Herein we recall the Jansson & Rohn method [15] for testing regularity of an interval matrix \mathbf{M} . Its great benefit is that the time complexity is not a priori exponential. Its modification is also very useful for the inner test (Section 2.4). That is the reason why we describe the method here more in detail.

Choose an arbitrary vector $b \in \mathbb{R}^n$ and consider the interval system of equations $\mathbf{M}x = b$. The solution set

$$X = \{x \in \mathbb{R}^n; Mx = b, M \in \mathbf{M}\}$$

is described by

$$|M_c x - b| \leq M_\Delta |x|.$$

This solution set is formed by a union of convex polyhedra, since a restriction of X on an orthant is characterized by a linear system of inequalities

$$(M_c - M_\Delta \text{diag}(z))x \leq b, (M_c + M_\Delta \text{diag}(z))x \geq b, \text{diag}(z) x \geq 0, \quad (2)$$

where $z \in \{\pm 1\}^n$ is a vector of signs corresponding to the orthant.

Regularity of \mathbf{M} closely relates to unboundedness of X . Indeed, Jansson & Rohn [15] obtained the following result.

Theorem 2. *Let C be a component (maximal connected set) of X . Then \mathbf{M} is regular if and only if C is bounded.*

The algorithm starts by selecting an appropriate vector b . The component C is chosen so that it includes the point $M_c^{-1}b$. We check the unboundedness of C by checking the unboundedness of (2), for each orthant that C intersects. The list L comprises the sign vectors (orthants) to be inspected, and V consists of the already visited orthants.

To speed up the process, we notice that there is no need to inspect all the neighboring orthants. It suffices to inspect only that orthants possibly connected to the actual one. Thus we can skip the ones that are certainly disconnected. Jansson & Rohn proposed an improvement in this way; we refer the reader to [15] for more details.

The performance of Algorithm 2 highly depends on the choice of b . It is convenient to select b so that the solution set X intersects a (possibly) small number of orthants. The selection procedure of b , proposed by Jansson & Rohn, consists of a local search.

2.3.3 ILS method

ILS (interval linear system) method is a simple but efficient approach for testing regularity of an interval matrix \mathbf{M} . It is based on transforming the problem to an solving interval linear system and is using an ILS solver. The more effective ILS solver is, the more effective the ILS method.

Algorithm 2 (Jansson & Rohn method checking regularity of M)

```

1: if  $M_c$  is singular then
2:   return “ $M$  is not regular”;
3: end if
4: select  $b$ ;
5:  $z := \text{sgn}(A_c^{-1}b)$ ;
6:  $L := \{z\}$ ,  $V := \emptyset$ ;
7: while  $L \neq \emptyset$  do
8:   choose and remove some  $z$  from  $L$ ;
9:    $V := V \cup \{z\}$ ;
10:  solve the linear program
      
$$\max \{z^T x; (M_c - M_\Delta \text{diag}(z))x \leq b, (M_c + M_\Delta \text{diag}(z))x \geq b, \text{diag}(z)x \geq 0\}; \quad (3)$$

11:  if (3) is unbounded then
12:    return “ $M$  is not regular”;
13:  else if (3) is feasible then
14:     $L := L \cup (N(z) \setminus (L \cup V))$ , where
      
$$N(z) = \{(z_1, \dots, z_{i-1}, -z_i, z_{i+1}, \dots, z_n)^T; 1 \leq i \leq n, \}; \quad (4)$$

15:  end if
16: end while
17: return “ $M$  is regular”;

```

Proposition 3. *The interval matrix M is regular if and only if the interval linear system*

$$Mx = 0, \quad x \neq 0 \quad (5)$$

has no solution.

As x can be normalized, we replace the inequation $x \neq 0$ by $\|x\|_\infty = 1$, where the maximum norm is defined as $\|x\|_\infty := \max \{|x_i|; i = 1, \dots, n\}$. Moreover, since both x and $-x$ satisfy (5), we derive the following equivalent formulation of (5)

$$Mx = 0, \quad \|x\|_\infty = 1, \quad x_i = 1 \text{ for some } i \in \{1, \dots, n\}, \quad (6)$$

the solvability of which can be tested using Algorithm 3.

The efficiency of ILS method highly depends on the selection of an appropriate ILS solver. It is not necessary to solve (7) exactly, as it is time consuming. In fact, checking solvability is known to be NP-hard [27]. It suffices to exploit a (preferable fast) algorithm to produce an outer approximation of (6); that is, an approximation that contains the whole solution set. Experience shows that the algorithm proposed in [4] modified so that to work for over-constrained

Algorithm 3 (ILS method)

-
- 1: **for** $i = 1, \dots, n$ **do**
 - 2: $\mathbf{b} := \mathbf{M}_{\cdot, i}$ {the i -th column of \mathbf{M} };
 - 3: $\mathbf{M}' := (\mathbf{M}_{\cdot, 1}, \dots, \mathbf{M}_{\cdot, i-1}, \mathbf{M}_{\cdot, i+1}, \dots, \mathbf{M}_{\cdot, n})$ {the matrix \mathbf{M} without the i -th column};
 - 4: solve (approximately) the interval linear system

$$\mathbf{M}'x' = -\mathbf{b}, \quad -e \leq x' \leq e; \quad (7)$$

- 5: **if** (7) has possibly a solution **then**
 - 6: **return** “ λ needn't be outer”;
 - 7: **end if**
 - 8: **end for**
 - 9: **return** “ λ is an outer interval”;
-

linear systems is a preferable choice. It is sufficiently fast and produces good approximation of the solution set of (7).

2.3.4 Direct enumeration

ILS method benefits even when \mathbf{M} is not recognized as a regular matrix. In this case, we have an approximation of the solution set of (7), at each iteration of step 3. By embedding them to n -dimensional space and joining them together, we get an outer approximation of the solutions set of (6). This is widely usable; see also Section 3. We will present some more details of this procedure.

Let $\mathbf{v} \subseteq \mathbb{R}^n$ be an interval vector. We consider the *sign vector set* $\text{sgn}(\mathbf{v})$, that is the set of vectors $z \in \{\pm 1\}^n$ with components

$$z_i = \begin{cases} +1, & \underline{v}_i \geq 0, \\ -1, & \underline{v}_i < 0, \bar{v}_i \leq 0, \\ \pm 1, & \text{otherwise } (\underline{v}_i < 0 < \bar{v}_i). \end{cases} \quad (8)$$

Clearly, the cardinality of $\text{sgn}(\mathbf{v})$ is always a power of 2. Notice that this set does not always consists of the sign vectors of all $v \in \mathbf{v}$; the difference is caused when $\underline{v}_i < 0, \bar{v}_i = 0$ holds for some $i = 1, \dots, n$.

Let \mathbf{x} be an outer approximation of the solution set of (6), and let $Z := \text{sgn}(\mathbf{x})$. As long as Z has reasonably small cardinality we can check the regularity of \mathbf{M} by inspecting all the corresponding orthants and solving the linear programs of equation (3) with $b = 0$. There is no need to check the other orthants, since x is a solution of (6) if and only if it is a feasible solution of (3) with $b = 0$, $z = \text{sgn}(x)$ and $z^T x > 0$. Algorithm 4 gives a formal description of this procedure.

Algorithm 4 (Direct enumeration via Z)

```

1: for all  $z \in Z$  do
2:   solve the linear program (3) with  $b = 0$ ;
3:   if (3) is unbounded then
4:     return “ $M$  is not regular”;
5:   end if
6: end for
7: return “ $M$  is regular”;

```

2.3.5 Practical implementation

Our implementation exhibits and combines all the methods mentioned in this section. We propose the following procedure (Algorithm 5) for the outer test of Algorithm 1:

Algorithm 5 (Outer test)

```

1:  $M := A - \lambda I$ ;
2: if  $M_c$  is singular then
3:   return “ $\lambda$  is not an outer interval”;
4: end if
5: if  $\rho(|M_c^{-1}|M_\Delta) < 1$  then
6:   return “ $\lambda$  is an outer interval”;
7: end if
8: call Algorithm 2 (Jansson & Rohn) with the number of iterations limited
   by a constant  $K_3$ ;
9: if the number of iteration does not exceed  $K_3$  then
10:  return its output;
11: end if
12: call Algorithm 3 (ILS method);
13: if Algorithm 3 recognize  $\lambda$  as an outer interval then
14:  return “ $\lambda$  is an outer interval”;
15: end if
16: use the obtained approximation  $x$  to define  $Z$ ;
17: if  $|Z| < K_4$  then
18:   call Algorithm 4;
19:   return its output;
20: end if
21: return “no decision on  $\lambda$ ”;

```

Jansson & Rohn method is very fast as long as radii of M are small and λ is not close to the border of Λ . If this is not the case, then it can be time consuming. We limit the number of iterations of this procedure to K_3 , where $K_3 := n^3$. If after this number of iterations the result is not conclusive, then we call the ILS method. Finally, if ILS does not succeed, then we compute Z , and if its cardinality is less than K_4 , then we call Algorithm 4. Otherwise,

we can not reach a conclusion about λ . We empirically choose $K_4 := 2^\alpha$ with $\alpha := 2 \log(K_3 + 200) - 8$.

Notice that in the step 5 of Algorithm 5 we obtain a little more information. Not only λ is not outer interval, but also its half-intervals $[\underline{\lambda}, \lambda_c]$, $[\lambda_c, \bar{\lambda}]$ cannot be outer.

Remark 1. The interval Newton method [13, 21] applied to the nonlinear system

$$Ax = \lambda x, \|x\|_2 = 1$$

did not turn out to be efficient. Using maximum norm was more promising, however, at each iteration the interval Newton method solves an interval linear system being a consequence of (6), and therefore cannot yield better results than the ILS method.

2.4 Inner test

This section is devoted to the inner test (step 1 in Algorithm 1). We are given a real closed interval λ and an interval matrix A . The question is whether every $\lambda \in \lambda$ represents an eigenvalue of some $A \in A$. If so, then λ is called *inner interval*.

Using inner testing in interval-valued problems is not a common procedure. It depends highly on the problem under consideration, since interval parameters are usually correlated, and such correlations are, in general, hard to deal with. However, utilization of inner testing brings two great benefits: It decreases the running time and allows us to measure sharpness of the approximation.

Our approach is a modification of Jansson & Rohn method.

Proposition 4. *We have that $\lambda \in \mathbb{R}$ is an eigenvalue of some $A \in A$ if the linear programming problem*

$$\begin{aligned} \max \{ & z^T x; (A_c - \lambda I - A_\Delta \text{diag}(z))x \leq b, \\ & (A_c - \lambda I + A_\Delta \text{diag}(z))x \geq b, \\ & \text{diag}(z)x \geq 0 \} \end{aligned} \quad (9)$$

is unbounded for some $z \in \{\pm 1\}^n$.

Proof. It follows from [15], Theorem 5.3 and Theorem 5.4. \square

Proposition 5. *We have that λ is an inner interval if the linear programming problem*

$$\begin{aligned} \max \{ & z^T x^1 - z^T x^2; (A_c - A_\Delta \text{diag}(z))(x^1 - x^2) - \underline{\lambda}x^1 + \bar{\lambda}x^2 \leq b, \\ & (A_c + A_\Delta \text{diag}(z))(x^1 - x^2) - \bar{\lambda}x^1 + \underline{\lambda}x^2 \geq b, \\ & \text{diag}(z)(x^1 - x^2) \geq 0, x^1, x^2 \geq 0 \} \end{aligned} \quad (10)$$

is unbounded for some $z \in \{\pm 1\}^n$.

Proof. Let $z \in \{\pm 1\}^n$ and let (10) be unbounded. That is, there exists a sequence of feasible points (x_k^1, x_k^2) , $k = 1, 2, \dots$, such that $\lim_{k \rightarrow \infty} (z^T x_k^1 - z^T x_k^2) = \infty$. We show that (9) is unbounded for every $\lambda \in \boldsymbol{\lambda}$, and thereby $\boldsymbol{\lambda}$ is an inner interval.

Let $\lambda \in \boldsymbol{\lambda}$ be arbitrary. Define a sequence of points $x_k := (x_k^1 - x_k^2)$, $k = 1, 2, \dots$. Every x_k is a feasible solution to (9), since

$$\begin{aligned} (A_c - \lambda I - A_\Delta \text{diag}(z))x_k &= (A_c - \lambda I - A_\Delta \text{diag}(z))(x_k^1 - x_k^2) \\ &\leq (A_c - A_\Delta \text{diag}(z))(x^1 - x^2) - \underline{\lambda}x^1 + \bar{\lambda}x^2 \leq b, \end{aligned}$$

and

$$\begin{aligned} (A_c - \lambda I + A_\Delta \text{diag}(z))x_k &= (A_c - \lambda I + A_\Delta \text{diag}(z))(x_k^1 - x_k^2) \\ &\geq (A_c + A_\Delta \text{diag}(z))(x^1 - x^2) - \bar{\lambda}x^1 + \underline{\lambda}x^2 \geq b, \end{aligned}$$

and

$$\text{diag}(z)x_k = \text{diag}(z)(x_k^1 - x_k^2) \geq 0.$$

Next, $\lim_{k \rightarrow \infty} z^T x_k = \lim_{k \rightarrow \infty} z^T (x_k^1 - x_k^2) = \infty$. Therefore the linear program (9) is unbounded. \square

Proposition 5 gives us a sufficient condition for checking whether $\boldsymbol{\lambda}$ is an inner interval. The condition becomes stronger and stronger, as $\boldsymbol{\lambda}$ becomes more narrow. The natural question is how to search for a sign vector z that guarantees the unboundedness of (5)? We can modify Jansson & Rohn method and inspect all orthants intersecting a given component. Due to our experience, a bit better results are obtained by the variation described by Algorithm 6.

This approach has several advantages. First, it solves the linear program (10), which has twice as much variables as (3), at most $(n+1)$ times. Next, we can accelerate Algorithm 1 by exhibiting the following properties:

- Algorithm 6 returns that $\boldsymbol{\lambda}$ is not an inner interval only if λ_c is not an eigenvalue. In this case, neither of the half-intervals $[\underline{\lambda}, \lambda_c]$ and $[\lambda_c, \bar{\lambda}]$ can be inner.
- If (10) is unbounded for some sign vector z , then it is sometimes probable that the interval adjacent to $\boldsymbol{\lambda}$ is also inner and the corresponding linear program is (10) unbounded for the same sign vector z . Therefore, the sign vector z is worthy of remembering for the subsequent iterations of step 1 in Algorithm 6. This is particularly valuable when the list L is implemented as a stack; see discussion in Section 2.

2.5 Complexity

In this section we discuss the complexity of Algorithm 1. Recall, that even testing the regularity of a matrix is an NP-hard problem, thus we can not

Algorithm 6 (Inner test)

```

1: call Algorithm 2 (Jansson & Rohn) with  $M := A - \lambda_c I$ ;
2: if  $M$  is regular then
3:   return  $\lambda$  is not inner interval;
4: end if
5: let  $z$  be a sign vector for which (3) is unbounded;
6: solve (10);
7: if (10) is unbounded then
8:   return " $\lambda$  is an inner interval";
9: else if (10) is infeasible then
10:  return " $\lambda$  is possibly not inner";
11: end if
12: for all  $y \in N(z)$  do
13:   solve (10) with  $y$  as a sign vector;
14:   if (10) is unbounded then
15:     return " $\lambda$  is an inner interval";
16:   end if
17: end for
18: return " $\lambda$  is possibly not inner";

```

expect a polynomial algorithm. By $LP(m, n)$ we denote the (bit) complexity of solving a linear program with $O(m)$ inequalities and $O(n)$ unknowns.

Our algorithm is a subdivision algorithm. Its complexity is the number of tests it performs, times the complexity of each step. At each step we perform, in the worst case an outer and an inner test.

Let us first compute the number of steps of the algorithm.

Let $\max\{\underline{A}_{ij}\} := \max\{\max\{\underline{A}_{ij}\}, \max\{\bar{A}_{ij}\}\} \leq 2^\tau$, i.e. we consider a bound on the absolute value on the numbers used to represent the interval matrix. From Section 2.2 we deduce that the real eigenvalue set of A is contained in an interval, centered at zero and with radius bounded by the sum of the spectral radii of S_S and S_Δ . Evidently the bound 2^τ holds for the elements of these matrices, as well. Since for a $n \times n$ matrix M the absolute value of its (possible complex) eigenvalues is bounded by $n \max_{ij} |M_{ij}|$, we deduce that the spectral radius of S_S and S_Δ is bounded by $n2^\tau$ and thus the real eigenvalues of A are in the interval $[-n2^{\tau+1}, n2^{\tau+1}]$. Let $\varepsilon = 2^{-k}$, be the input accuracy. In this case the total number of intervals that we need to test, or in other words the total number of steps that the algorithm performs is $n2^{\tau+1}/2^{-k} = n2^{\tau+k+1}$.

It remains to compute the complexity of each step. At each step we perform an inner and an outer test. For each of these tests we should solve, in the worst case $2^{O(n)}$ linear programs that consists of $O(n)$ variables and inequalities. The exponential number of linear programs is a consequence of the fact that we should enumerate all the vertices of a hypercube in n dimensions (refer to Algorithm 4).

Thus the total complexity of the algorithm is $O(n 2^{k+\tau+1} 2^n LP(n, n))$.

2.6 Interval hull

We can slightly modify Algorithm 1 to approximate the interval hull of Λ , i.e., the smallest interval containing Λ . Let λ^L , resp. λ^U , be the lower, resp. upper, boundary of Λ , i.e.,

$$\lambda^L := \inf \{ \lambda; \lambda \in \Lambda \} \text{ and } \lambda^U := \sup \{ \lambda; \lambda \in \Lambda \}.$$

In order to compute λ^L , we consider the following modifications of Algorithm 1. We remove all the steps that refer to the list L_{inn} , and we change step 1 to

```

:
1:  return  $L_{\text{unc}}$ ;
:

```

The modified algorithm returns L_{unc} as output. The union of all the intervals in L_{unc} is an approximation of the lower boundary point λ^L . If the list L_{unc} is empty, then the eigenvalue set Λ is empty, too.

An approximation of the upper boundary point λ^U , can be computed as a negative value of the lower eigenvalue boundary point of the interval matrix $(-\mathbf{A})$.

3 Exact bounds

Algorithm 1 yields an outer and an inner approximation of the set of eigenvalues Λ . In this section we show how to use it for computing the exact boundary points of Λ . This *exactness* is limited by the use of floating point arithmetic. Rigorous results would be obtained by using interval arithmetic, but it is a direct modification of the proposed algorithm and we do not discuss it in detail.

As long as interval radii of \mathbf{A} are small enough, we are able in the most of the cases, to determine the exact bounds in a reasonable time. Surprisingly, sometimes computing exact bounds is faster than high precision approximation.

We build on Rohn [25], Theorem 3.4.:

Theorem 3. *Let $\lambda \in \partial\Lambda$. Then there exist nonzero vectors $x, p \in \mathbb{R}^n$ and vectors $y, z \in \{\pm 1\}^n$ such that*

$$\begin{aligned} (A_c - \text{diag}(y) A_\Delta \text{diag}(z))x &= \lambda x, \\ (A_c^T - \text{diag}(z) A_\Delta^T \text{diag}(y))p &= \lambda p, \\ \text{diag}(z)x &\geq 0, \\ \text{diag}(y)p &\geq 0. \end{aligned} \tag{11}$$

Theorem 3 asserts that the boundary eigenvalues are produced by special matrices $A_{y,z} \in \mathbf{A}$ of the form of $A_{y,z} := A_c - \text{diag}(y) A_\Delta \text{diag}(z)$. Here, z is the sign vector of the right eigenvector x , and y is the sign vector of the right

eigenvector p . Recall that a *right eigenvector* is a nonzero vector x satisfying $Ax = \lambda x$, and a *left eigenvector* is a nonzero vector p satisfying $A^T p = \lambda p$.

In our approach, we are given an interval λ and we are trying to find outer approximation of the corresponding left and right eigenvectors, i.e. \mathbf{p} and \mathbf{x} , respectively. If no component of \mathbf{p} and \mathbf{x} contains zero, then the sign vectors $y := \text{sgn}(\mathbf{p})$ and $z := \text{sgn}(\mathbf{x})$ are uniquely determined. In this case we enumerate all the eigenvalues of $A_{y,z}$. If only one of them belongs to λ , then we succeed.

If the eigenvectors in \mathbf{p} and \mathbf{x} are normalized according to (5), then we must inspect not only $A_{y,z}$, but also $A_{-y,z}$ (the others, $A_{y,-z}$ and $A_{-y,-z}$, are not needed due to symmetry).

The formal description is given in Algorithm 7 – see Algorithm 7.

Algorithm 7 (Exact bound)

```

1:  $M := A - \lambda I$ ;
2: call Algorithm 3 (ILS method) with the input matrix  $M^T$  to obtain an
   outer approximation  $\mathbf{p}$  of the corresponding solutions.
3: if  $\underline{p}_i \leq 0 \leq \bar{p}_i$  for some  $i = 1, \dots, n$  then
4:   return “bound is possibly not unique”;
5: end if
6:  $y := \text{sgn}(\mathbf{p})$ ;
7: call Algorithm 3 (ILS method) with the input matrix  $M$  to obtain an outer
   approximation  $\mathbf{x}$  of the corresponding solutions.
8: if  $\underline{x}_i \leq 0 \leq \bar{x}_i$  for some  $i = 1, \dots, n$  then
9:   return “bound is possibly not unique”;
10: end if
11:  $z := \text{sgn}(\mathbf{x})$ ;
12: let  $L$  be a set of all eigenvalues of  $A_{y,z}$  and  $A_{-y,z}$ ;
13: if  $L \cap \lambda = \emptyset$  then
14:   return “no boundary point in  $\lambda$ ”;
15: else if  $L \cap \lambda = \{\lambda^*\}$  then
16:   return “ $\lambda^*$  is a boundary point candidate”;
17: else
18:   return “bound is possibly not unique”;
19: end if

```

We now describe how to integrate this procedure into our main algorithm. Suppose that at some iteration of Algorithm 1 we have an interval λ^1 recognized as outer. Suppose next that the following current interval λ^2 is adjacent to λ^1 (i.e., $\bar{\lambda}^1 = \underline{\lambda}^2$), it is not recognized as outer and it fulfills the precision test (step 1). According to the result of Algorithm 7 we distinguish three possibilities:

- If $L \cap \lambda^2 = \emptyset$ then there cannot be any eigenvalue boundary point in λ^2 , and therefore it is an outer interval.

- If $L \cap \lambda^2 = \{\lambda^*\}$ then λ^* is the exact boundary point in demand, and moreover $[\lambda^*, \bar{\lambda}^2] \subseteq \Lambda$.
- If $|L \cap \lambda^2| > 1$ then the exact boundary point is $\lambda^* := \min \{\lambda; \lambda \in L \cap \lambda^2\}$. However, we cannot say anything about the remaining interval $[\lambda^*, \bar{\lambda}^2]$.

A similar procedure is applied when λ^1 is inner and λ^2 is adjacent and narrow enough.

We can simply extend Algorithm 7 to the case where there are some zeros in the components of \mathbf{p} and \mathbf{x} . In this case, the sign vectors y and z are not determined uniquely. Thus, we have to take into account the sets of all the possible sign vectors. Let \mathbf{v} be an interval vector and $\text{sgn}'(\mathbf{v})$ be a sign vector set, that is, the set of all sign vectors $z \in \{\pm 1\}^n$ satisfying

$$z_i = \begin{cases} +1, & \underline{v}_i > 0, \\ -1, & \bar{v}_i < 0, \\ \pm 1, & \text{otherwise } (\underline{v}_i \leq 0 \leq \bar{v}_i). \end{cases}$$

The definition of $\text{sgn}'(\mathbf{v})$ slightly differs from that of $\text{sgn}(\mathbf{v})$ in (8). Herein, we must take into account the both signs of z_i whenever \mathbf{v}_i contains zero (even on a boundary). Assume

$$Y := \text{sgn}'(\mathbf{p}), \quad Z := \text{sgn}'(\mathbf{x}).$$

Instead of two matrices, $A_{y,z}$ and $A_{-y,z}$, we must inspect all possible combinations with $y \in Y$ and $z \in Z$. In this way, step 7 of Algorithm 7 will be replaced by:

$$\begin{array}{l} \vdots \\ 7: \quad L := \{\lambda; \lambda \text{ is an eigenvalue of } A_{y,z} \text{ or of } A_{-y,z}, y \in Y, z \in Z\}; \\ \vdots \end{array}$$

The cardinality of Y is a power of 2, and the cardinality of Z as well. Since we have to enumerate eigenvalues of $|Y| \cdot |Z|$ matrices, step 7 is tractable for only reasonably small sets Y and Z .

4 Numerical experiments

In this section we present results of some numerical experiments. They confirm the quality of the presented algorithm. We are able to determine the eigenvalue set exactly or at least very sharply for dimensions up to about 30. The running time depends heavily not only on the dimension, but also on the widths of matrix intervals.

We also compared our implementation with another techniques that solve directly the interval nonlinear system (1). It turned out that such techniques are comparable only for very small dimensions, i.e. ~ 5 . Results of our numerical experiments are displayed in tables that follow and can be interpreted using the following notation:

| | |
|---|--|
| n | problem dimension |
| ε | precision |
| R | maximal radius |
| “exactness” if not, we display number of uncertain intervals | indication whether exact bounds of Λ were achieved |
| “time” | computing time in hours, minutes and seconds |
| “hull time” see Subsection 2.6 | computing time of the interval hull of Λ ; |

Note that ε refers to the precision used in the step 1 of Algorithm 1. For the additional computation of exact boundary points we use $10^{-4}\varepsilon$ precision.

Generally, better results were obtained for smaller R , as both the Jansson & Rohn method and the sufficient regularity condition are more efficient for smaller radii of matrix intervals.

The results were carried on an Intel Pentium(R) 4, CPU 3.4 GHz, with 2GB RAM, and the source code was written in C++ using GLPK v.4.23 [20] for solving linear programs, CLAPACK v.3.1.1 for its linear algebraic routines, and PROFIL/BIAS v.2.0.4 [18] for interval arithmetics. Notice, however, that routines of GLPK and CLAPACK[1] do not produce verified solutions, and for real-life problems preferably verified software or interval arithmetics should be used.

Example 1 (Random matrices). The entries of the midpoint matrix A_c are chosen randomly with uniform distribution in $[-20, 20]$. The entries of the radius matrix A_Δ are chosen randomly with uniform distribution in $[0, R]$, where R is a positive real number. The results are displayed in Table 1.

Example 2 (Random symmetric matrices). The entries of A_c and A_Δ are chosen randomly in the same manner as in Example 1, the only difference is that both these matrices are composed to be symmetric. See Table 2 for the results.

Example 3 (Random $A^T A$ matrices). The entries of A_c and A_Δ are chosen randomly as in Example 1, and our algorithm is applied on the matrix generated by the product $A^T A$. In this case, the maximal radius value R is a bit misleading, since it refers to the original matrix A instead of the used product. The results are displayed in Table 3.

Example 4 (Random nonnegative matrices). The entries of A_c and A_Δ are chosen randomly as in Example 1, and the eigenvalue problem is solved for its absolute value

$$|\mathbf{A}| := \{ |A|; A \in \mathbf{A} \}.$$

The absolute value of an interval matrix is again an interval matrix and with entries

$$|\mathbf{A}|_{ij} = \begin{cases} \underline{A}_{ij} & \underline{A}_{ij} \geq 0, \\ -\underline{A}_{ij} & \overline{A}_{ij} \leq 0, \\ [0, \max(-\underline{A}_{ij}, \overline{A}_{ij})] & \text{otherwise.} \end{cases}$$

| n | ε | R | exactness | time | hull time |
|-----|---------------|------|-----------|---------------|-------------------|
| 5 | 0.1 | 1 | exact | 2 sec | 1 sec |
| 10 | 0.1 | 0.1 | exact | 7 sec | 2 sec |
| 10 | 0.1 | 0.5 | exact | 9 sec | 4 sec |
| 10 | 0.1 | 1 | exact | 16 sec | 1 sec |
| 10 | 0.1 | 5 | exact | 1 min 12 sec | 1 min 11 sec |
| 15 | 0.1 | 0.1 | exact | 37 sec | 5 sec |
| 15 | 0.1 | 0.5 | exact | 10 min 29 sec | 6 sec |
| 15 | 0.1 | 0.5 | exact | 20 min 54 sec | 35 sec |
| 15 | 0.1 | 1 | exact | 7 min 59 sec | 1 min 12 sec |
| 20 | 0.1 | 0.1 | exact | 2 min 16 sec | 10 sec |
| 20 | 0.1 | 0.1 | exact | 7 min 27 sec | 39 sec |
| 20 | 0.1 | 0.5 | exact | 21 min 6 sec | 46 sec |
| 25 | 0.1 | 0.01 | exact | 5 min 46 sec | 23 sec |
| 25 | 0.1 | 0.05 | exact | 10 min 39 sec | 1 min 34 sec |
| 30 | 0.01 | 0.01 | exact | 14 min 37 sec | 54 sec |
| 30 | 0.01 | 0.1 | exact | 48 min 31 sec | 29 sec |
| 40 | 0.01 | 0.01 | exact | - | 2 min 20 sec |
| 40 | 0.01 | 0.05 | exact | - | 1 h 42 min 36 sec |
| 40 | 0.01 | 0.1 | exact | - | 1 h 52 min 15 sec |
| 50 | 0.01 | 0.01 | exact | - | 9 min 25 sec |
| 50 | 0.01 | 0.1 | 2 | - | 21 min 34 sec |

Table 1: Random matrices.

See Table 4 for the results.

Figures 1-4 show some examples of the eigenvalue set Λ . Intervals of Λ are colored by red while the outer intervals are yellow and green; yellow color is for the intervals recognized by sufficient regularity condition (step 5 of Algorithm 5), and the green is for the remaining.



Figure 1: Random matrix, $n = 30$, $R = 0.1$, computing time 48 min 31 sec, initial approximation $[-86.888, 86.896]$.



Figure 2: Random symmetric matrix, $n = 15$, $R = 0.5$, computing time 13 min 48 sec, initial approximation $[-60.614, 58.086]$.

| n | ε | R | exactness | time | hull time |
|-----|---------------|------|-----------|-------------------|------------------|
| 5 | 0.1 | 1 | exact | 3 sec | 1 sec |
| 10 | 0.1 | 0.1 | exact | 11 sec | 1 sec |
| 10 | 0.1 | 0.5 | exact | 17 sec | 1 sec |
| 10 | 0.1 | 1 | 2 | 2 min 18 sec | 1 sec |
| 10 | 0.1 | 5 | 2 | 11 sec | 10 sec |
| 15 | 0.1 | 0.1 | exact | 3 min 51 sec | 1 sec |
| 15 | 0.1 | 0.5 | 6 | 31 min 43 sec | 4 sec |
| 20 | 0.1 | 0.01 | exact | 2 min 25 sec | 3 sec |
| 20 | 0.1 | 0.05 | exact | 6 min 39 sec | 4 sec |
| 20 | 0.1 | 0.1 | exact | 27 min 48 sec | 8 sec |
| 20 | 0.1 | 0.1 | 10 | 40 min 19 sec | 8 sec |
| 25 | 0.1 | 0.01 | exact | 7 min 51 sec | 12 sec |
| 25 | 0.1 | 0.05 | exact | 1 h 59 min 11 sec | 11 sec |
| 30 | 0.01 | 0.1 | exact | - | 29 sec |
| 40 | 0.01 | 0.1 | exact | - | 6 min 15 sec |
| 50 | 0.01 | 0.01 | exact | - | 1 min 23 sec |
| 50 | 0.01 | 0.1 | exact | - | 1 h 2 min 43 sec |
| 100 | 0.01 | 0.01 | exact | - | 34 min 5 sec |

Table 2: Random symmetric matrices.

| n | ε | R | exactness | time | hull time |
|-----|---------------|-------|-----------|---------------|-------------------|
| 5 | 0.1 | 0.1 | exact | 5 sec | 1 sec |
| 10 | 0.1 | 0.1 | exact | 37 sec | 3 sec |
| 10 | 0.1 | 0.1 | exact | 4 min 0 sec | 1 sec |
| 10 | 0.1 | 0.5 | exact | 1 min 35 sec | 7 sec |
| 10 | 0.1 | 1 | exact | 1 min 3 sec | 56 sec |
| 15 | 0.1 | 0.001 | exact | 1 min 1 sec | 3 sec |
| 15 | 0.1 | 0.002 | exact | 40 sec | 2 sec |
| 15 | 0.1 | 0.01 | 3 | 3 min 38 sec | 17 sec |
| 15 | 0.1 | 0.02 | 1 | 1 min 58 sec | 13 sec |
| 15 | 0.1 | 0.1 | exact | 39 min 27 sec | 4 min 48 sec |
| 20 | 0.01 | 0.1 | exact | - | 1 h 18 min 16 sec |

Table 3: Random $A^T A$ matrices.

5 Conclusion

In this paper we considered the problem of computing the real eigenvalues of matrices with interval entries. Sharp approximation of the set of the (real) eigenvalues is an important subroutine in various engineering applications. We proposed an algorithm based on a branch & prune scheme and splitting only

| n | ε | R | exactness | time | hull time |
|-----|---------------|------|-----------|---------------|------------------|
| 10 | 0.01 | 0.1 | exact | 13 sec | 1 sec |
| 10 | 0.01 | 1 | exact | 8 sec | 1 sec |
| 15 | 0.01 | 0.1 | exact | 2 min 22 sec | 6 sec |
| 15 | 0.01 | 0.1 | exact | 47 sec | 4 sec |
| 15 | 0.01 | 0.5 | exact | 1 min 53 sec | 27 sec |
| 15 | 0.01 | 1 | exact | 57 sec | 37 sec |
| 15 | 0.01 | 5 | exact | - | 1 h 8 min 49 sec |
| 20 | 0.01 | 0.1 | exact | 3 min 55 sec | 9 sec |
| 20 | 0.01 | 0.5 | exact | 8 min 36 sec | 1 min 19 sec |
| 25 | 0.01 | 0.1 | exact | 51 min 58 sec | 12 sec |
| 30 | 0.01 | 0.01 | exact | 19 min 47 sec | 49 sec |
| 30 | 0.01 | 0.1 | exact | - | 37 min 44 sec |
| 40 | 0.01 | 0.01 | exact | - | 2 min 41 sec |
| 40 | 0.01 | 0.05 | exact | - | 15 min 57 sec |
| 50 | 0.01 | 0.1 | exact | - | 2 h 2 min 22 sec |

Table 4: Random nonnegative matrices.



Figure 3: Random $\mathbf{A}^T \mathbf{A}$ matrix, $n = 15$, $R = 0.02$, computing time 1 min 58 sec, initial approximation $[-39.620, 5679.196]$.



Figure 4: Random nonnegative matrix, $n = 15$, $R = 0.2$, computing time 2 min 22 sec, initial approximation $[-27.548, 144.164]$.

along one dimension (real axis) to compute the intervals of the real eigenvalues. The algorithm approximates the real eigenvalues with an accuracy depending on a given positive parameter ε .

Numerical experiments demonstrate that the algorithm is applicable in high dimensions. Exact bound can be achieved in real time up to the dimension of 30, but more or less sharp approximations can be produced in any dimension. To the best of our knowledge there is no comparable method for dimension greater than five.

Our algorithm could be also seen as a first step of an algorithm that produces intervals (in the complex plane) that contain all the eigenvalues of a given interval matrix. This is work in progress.

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