

CLOSEST SOUTHEAST SUBMATRIX THAT MAKES MULTIPLE A DEFECTIVE EIGENVALUE OF THE NORTHWEST ONE

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Abstract. Given three complex matrices $A \in \mathbb{C}^{n \times n}$, $B \in \mathbb{C}^{n \times m}$ and $C \in \mathbb{C}^{m \times n}$, and given a defective eigenvalue z_0 of A , we study when the set \mathcal{S} of matrices $X \in \mathbb{C}^{m \times m}$ such that z_0 is a multiple eigenvalue of the matrix

$$\begin{pmatrix} A & B \\ C & X \end{pmatrix}.$$

is nonempty. Moreover, when $\mathcal{S} \neq \emptyset$, given a fourth matrix $D \in \mathbb{C}^{m \times m}$ we find a matrix $X_0 \in \mathcal{S}$ such that

$$\|X_0 - D\| = \min\{\|X - D\| : X \in \mathcal{S}\}.$$

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