

Laub, Alan J.

A Schur method for solving algebraic Riccati equations. (English) Zbl 0427.65027

Proc. 1978 IEEE Conf. on decision and control, incl. 17th Symp. on adaptive processes, San Diego/Calif. 1979, 60-65 (1979).

For a scan of this review see the [web version](#).

MSC:

65F30 Other matrix algorithms (MSC2010)

49J15 Existence theories for optimal control problems involving ordinary differential equations

15A24 Matrix equations and identities

65F15 Numerical computation of eigenvalues and eigenvectors of matrices

Cited in **3** Documents

Keywords:

[algebraic Riccati equations](#); [classical eigenvector approach](#); [Schur vectors](#)