

AN OPTIMUM ITERATION FOR THE MATRIX POLAR DECOMPOSITION*

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Abstract. It is shown that an acceleration parameter derived from the Frobenius norm makes Newton's iteration for the computation of the polar decomposition optimal and monotonic in norm. A simple machine-independent stopping criterion ensues. These features are extended to Gander's formulas for full-rank rectangular matrices.

Key words. Matrix polar decomposition, Newton iteration.

AMS subject classifications. 65F30, 65F35.

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