Singular-Value-like Decompositions in Indefinite Inner Product Spaces

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The singular value decomposition is an important tool in Linear Algebra and Numerical Analysis. Besides providing a canonical form for a matrix A under unitary basis changes, it simultaneously displays the eigenvalues of the associated Hermitian matrices AA^* and A^*A . Similarly, one can ask the question if there is a canonical form for a complex matrix A that simultaneously displays canonical forms for the complex symmetric matrices AA^T and A^TA .

In this talk, we answer this question in a more general setting involving indefinite inner products and defining an analogue of the singular-value decomposition in real or complex indefinite inner product spaces.