Matrix Square Roots

Not unique (if it exists);

- Exists if A has no eigenvalues on the closed negative real line [1]

Schur method of Bjorck and Hammarling [2]

- The most numerically stable
- Reduces A to upper triangular

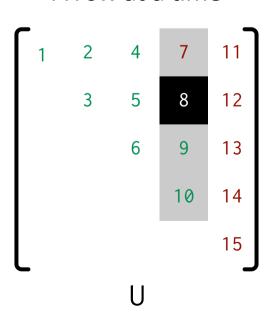
Element dependencies: left and below

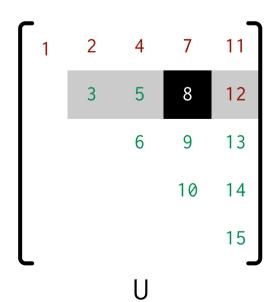
Two methods:

- Point
- Block [3]

Approaches:

A row at a time





A column at a time A super-diagonal at a time

