

ADDENDUM TO CHOLESKY-LIKE FACTORIZATIONS OF SKEW-SYMMETRIC MATRICES

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We have learned that Bunch [1] studied stable decompositions of skew-symmetric matrices some twenty years ago. As it turns out, our Cholesky-like decomposition $B = R^T J R$ is essentially the same as the decomposition proposed by Bunch.

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REFERENCES

- [1] J. R. BUNCH, *A note on the stable decomposition of skew-symmetric matrices*, Math. Comp., 38 (1982), pp. 475–479.

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