

Always first add the auxiliary routines to your Matlab path. More precisely, under the directory containing the main routines, type the following.

```
>> addpath eigopt  
>> addpath auxiliary
```

UNSTRUCTURED STABILITY RADII

COMPUTATION OF $r(R;B,C) = r(J;B,C)$ (WHEN Q IS AVAILABLE RATHER THAN Q^{-1})

```
% This data set is available under the directory data/randomdense800x800  
% It consists of J,R,Q,B,C all of which are dense, random  
% J,R,Q are 800x800, B is 800x2, and C is 2x800
```

```
>> load randomdense1.mat;  
>> [f,z,info] = DHradiiJR_nonHermit(J,Q,R,B,C,1,25,10,intval);
```

```
% f contains  $1/r(R;B,C) = 1/r(J;B,C)$   
% z contains the maximizer of  $\sigma_{\max}(CQ(iwI - (J-R)Q)^{-1}B)$  over  $w$ 
```

COMPUTATION OF $r(Q;B,C)$

```
>> load randomdense1.mat;  
>> [f,z,info] = DHradiiQ_nonHermit(J,Q,R,B,C,1,25,10,intval);
```

```
% f contains  $1/r(Q;B,C)$   
% z contains the maximizer of  $\sigma_{\max}(C(iwI - (J-R)Q)^{-1}(J-R)B)$  over  $w$ 
```

COMPUTATION OF $r(R;B,C) = r(J;B,C)$ (WHEN Q^{-1} IS AVAILABLE RATHER THAN Q)

```
% This is the brake-squealing problem (for details see the motivating  
% example in Section 1 in [1]; also see Section 3.3.3 in [1], this concerns  
% exactly the example considered over there.)  
% The data set is available under the directory data/BrakeSqueal
```

```

>> load BrakeSqueal9338x9338.mat;
>> omega = 2.5;
>> J = [-omega*DG -KE-omega^2*Kg; (KE+omega^2*Kg)' zeros(size(DG))];
>> Zn = zeros(4669,4669);
>> R = [DM + (1/omega)*DR Zn; Zn Zn];
>> Qinv = [M Zn; Zn KE+omega^2*Kg];
>> [f,z,info] = DHradiiJR_nonHermit_Qinv(J,Qinv,R,B,B',2,15,15,intval,0,1,'lu_brake');

```

STRUCTURED STABILITY RADII (SUBJECT TO HERMITIAN PERTURBATIONS OF R)

SMALL-SCALE COMPUTATION OF $r^{Herm}(R;B)$

```

% The data is available under the directory data/structured,small
% This is also the small-scale example in Section 5.1 of [1].
% J,R,Q are 20x20, B is 20x2, rank (R) = 5

```

```

>> load random20by20.mat;
>> [f, z, parsout] = DHradiiJR_Hermit_ss(J,Q,R,B,intval);

```

```

% f contains  $r^{Herm}(R;B)$ 
% z is such that  $i*z$  is the first point on the imaginary axis that is attained under
% smallest Hermitian perturbation of R of the form  $R + B \Delta B^*$ .

```

LARGE-SCALE COMPUTATION OF $r^{Herm}(R;B)$ (WHEN Q IS AVAILABLE RATHER THAN Q^{-1})

```

% The data set is available under the directory data/structured,large
% J,R,Q are 2000x2000, B is 2000x2

```

```

>> load random2000x2000_1.mat;
>> [f,z,info] = DHradiiJR_Hermit(J,Q,R,B,1,5,5,intval);

```

```

% f and z are the same as the for the small-scale problems.

```

LARGE-SCALE COMPUTATION OF $r^{Herm}(R;B)$ (WHEN Q^{-1} IS AVAILABLE RATHER THAN Q)

% Once again the brake-squealing problem

```
>> load BrakeSqueal9338x9338.mat;
>> omega = 2.5;
>> J = [-omega*DG -KE-omega^2*Kg; (KE+omega^2*Kg)' zeros(size(DG))];
>> Zn = zeros(4669,4669);
>> R = [DM + (1/omega)*DR Zn; Zn Zn];
>> Qinv = [M Zn; Zn KE+omega^2*Kg];
>> [f,z,info] = DHradiiJR_Hermit_Qinv(J,Qinv,R,B,2,15,15,intval,0,1,'lu_brake');
```

References:

[1] N. Aliyev, V. Mehrmann and E. Mengi. Computation of Stability Radii for Large-Scale Dissipative Hamiltonian Systems. arXiv preprint arXiv:1808.03574v2 [math.NA]