NAG Library Function Document

nag_real_general_eigensystem (f02bjc)

1 Purpose

nag_real_general_eigensystem (f02bjc) calculates all the eigenvalues and, if required, all the eigenvectors of the generalized eigenproblem $Ax = \lambda Bx$ where A and B are real, square matrices, using the QZ algorithm.

2 Specification

```
#include <nag.h>
#include <nagf02.h>
```

```
void nag_real_general_eigensystem (Integer n, double a[], Integer tda,
     double b[], Integer tdb, double tol, Complex alfa[], double beta[],
     Nag_Boolean wantv, double v[], Integer tdv, Integer iter[],
     NagError *fail)
```

3 Description

All the eigenvalues and, if required, all the eigenvectors of the generalized eigenproblem $Ax = \lambda Bx$ where A and B are real, square matrices, are determined using the QZ algorithm. The QZ algorithm consists of four stages:

(a) A is reduced to upper Hessenberg form and at the same time B is reduced to upper triangular form.

(b) A is further reduced to quasi-triangular form while the triangular form of B is maintained.

(c) The quasi-triangular form of A is reduced to triangular form and the eigenvalues extracted.

(d) This function does not actually produce the eigenvalues λ_j, but instead returns α_j and β_j such that

$$\lambda_j = \alpha_j / \beta_j, \quad j = 1, 2, \ldots, n.$$

The division by β_j becomes the responsibility of your program, since β_j may be zero indicating an infinite eigenvalue. Pairs of complex eigenvalues occur with α_j/β_j and α_{j+1}/β_{j+1} complex conjugates, even though α_j and α_{j+1} are not conjugate.

(e) If the eigenvectors are required (**wantv** $=$ Nag_TRUE), they are obtained from the triangular matrices and then transformed back into the original coordinate system.

4 References

Moler C B and Stewart G W (1973) An algorithm for generalized matrix eigenproblems *SIAM J. Numer. Anal.* **10** 241–256

Ward R C (1975) The combination shift QZ algorithm *SIAM J. Numer. Anal.* **12** 835–853

Wilkinson J H (1979) Kronecker's canonical form and the QZ algorithm *Linear Algebra Appl.* **28** 285–303

5 Arguments

1: **n** – Integer *Input*

On entry: n, the order of the matrices A and B.

Constraint: **n** ≥ 1.

2: **a**[**n** × **tda**] – double *Input/Output*

Note: the (i,j)th element of the matrix A is stored in **a**$[(i-1) \times$ **tda** $+ j - 1]$.

On entry: the n by n matrix A.

On exit: **a** is overwritten.

3: **tda** – Integer *Input*

On entry: the stride separating matrix column elements in the array **a**.

Constraint: **tda** $\geq$ **n**.

4: **b**[**n** × **tdb**] – double *Input/Output*

Note: the (i,j)th element of the matrix B is stored in **b**$[(i-1) \times$ **tdb** $+ j - 1]$.

On entry: the n by n matrix B.

On exit: **b** is overwritten.

5: **tdb** – Integer *Input*

On entry: the stride separating matrix column elements in the array **b**.

Constraint: **tdb** $\geq$ **n**.

6: **tol** – double *Input*

On entry: the tolerance used to determine negligible elements.

tol > 0.0
An element will be considered negligible if it is less than **tol** times the norm of its matrix.

tol ≤ 0.0
machine precision is used in place of **tol**.

A value of **tol** greater than ***machine precision*** may result in faster execution but less accurate results.

7: **alfa**[**n**] – Complex *Output*

On exit: α_j, for $j = 1, 2, \ldots, n$.

8: **beta**[**n**] – double *Output*

On exit: β_j, for $j = 1, 2, \ldots, n$.

9: **wantv** – Nag_Boolean *Input*

On entry: **wantv** must be set to Nag_TRUE if the eigenvectors are required. If **wantv** is set to Nag_FALSE then the array **v** is not referenced.

10: **v**[**n** × **tdv**] – double *Output*

Note: the ith element of the jth vector V is stored in **v**$[(i-1) \times$ **tdv** $+ j - 1]$.

On exit: if **wantv** = Nag_TRUE, then

(i) if the jth eigenvalue is real, the jth column of **v** contains its eigenvector;

(ii) if the jth and $(j+1)$th eigenvalues form a complex pair, the jth and $(j+1)$th columns of **v** contain the real and imaginary parts of the eigenvector associated with the first eigenvalue of the pair. The conjugate of this vector is the eigenvector for the conjugate eigenvalue.

Each eigenvector is normalized so that the component of largest modulus is real and the sum of squares of the moduli equal one.

If **wantv** $=$ Nag_FALSE, **v** is not referenced and may be **NULL**.

11: **tdv** – Integer *Input*

On entry: the stride separating matrix column elements in the array **v**.

Constraint: if **wantv** $=$ Nag_TRUE, **tdv** $\geq$ **n**

12: **iter**[**n**] – Integer *Output*

On exit: **iter**$[j-1]$ contains the number of iterations needed to obtain the jth eigenvalue. Note that the eigenvalues are obtained in reverse order, starting with the nth.

13: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_2_INT_ARG_LT

On entry, **tda** $= \langle value \rangle$ while **n** $= \langle value \rangle$. These arguments must satisfy **tda** $\geq$ **n**.

On entry, **tdb** $= \langle value \rangle$ while **n** $= \langle value \rangle$. These arguments must satisfy **tdb** $\geq$ **n**.

On entry, **tdv** $= \langle value \rangle$ while **n** $= \langle value \rangle$. These arguments must satisfy **tdv** $\geq$ **n**.

NE_INT_ARG_LT

On entry, **n** $= \langle value \rangle$.
Constraint: **n** ≥ 1.

NE_ITERATIONS_QZ

More than **n** $\times$ 30 iterations are required to determine all the diagonal 1 by 1 or 2 by 2 blocks of the quasi-triangular form in the second step of the QZ algorithm. This failure occurs at the ith eigenvalue, $i = \langle value \rangle$. α_j and β_j are correct for $j = i+1, i+2, \ldots, n$ but **v** does not contain any correct eigenvectors. The value of i will be returned in member **fail.errnum** of the NAG error structure provided `NAGERR_DEFAULT` is not used as the error argument.

7 Accuracy

The computed eigenvalues are always exact for a problem $(A+E)x = \lambda(B+F)x$ where $\|E\|/\|A\|$ and $\|F\|/\|B\|$ are both of the order of max $(\mathbf{tol}, \epsilon)$, **tol** being defined as in Section 5 and ϵ being the ***machine precision***.

Note: interpretation of results obtained with the QZ algorithm often requires a clear understanding of the effects of small changes in the original data. These effects are reviewed in Wilkinson (1979), in relation to the significance of small values of α_j and β_j. It should be noted that if α_j and β_j are **both** small for any j, it may be that no reliance can be placed on **any** of the computed eigenvalues $\lambda_i = \alpha_i/\beta_i$. You are recommended to study Wilkinson (1979) and, if in difficulty, to seek expert advice on determining the sensitivity of the eigenvalues to perturbations in the data.

8 Parallelism and Performance

Not applicable.

9 Further Comments

The time taken by nag_real_general_eigensystem (f02bjc) is approximately proportional to n^3 and also depends on the value chosen for argument **tol**.

10 Example

To find all the eigenvalues and eigenvectors of $Ax = \lambda Bx$ where

$$A = \begin{pmatrix} 3.9 & 4.3 & 4.3 & 4.4 \\ 12.5 & 21.5 & 21.5 & 26.0 \\ -34.5 & -47.5 & -43.5 & -46.0 \\ -0.5 & 7.5 & 3.5 & 6.0 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 2 & 3 & 3 & 3 \\ -3 & -5 & -4 & -4 \\ 1 & 4 & 3 & 4 \end{pmatrix}.$$

10.1 Program Text

```
/* nag_real_general_eigensystem (f02bjc) Example Program.
 *
 * Copyright 1991 Numerical Algorithms Group.
 *
 * Mark 2, 1991.
 * Mark 8 revised, 2004.
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <math.h>
#include <nagf02.h>
#include <nagx02.h>

#define A(I, J) a[(I) *tda + J]
#define B(I, J) b[(I) *tdb + J]
#define V(I, J) v[(I) *tdv + J]

int main(void)
{
  Nag_Boolean wantv;
  Complex     *alfa = 0;
  Integer     exit_status = 0, i, ip, *iter = 0, j, k, n, tda, tdb, tdv;
  double      *a = 0, *b = 0, *beta = 0, tol, *v = 0;
  NagError    fail;

  INIT_FAIL(fail);

  printf(
          "nag_real_general_eigensystem (f02bjc) Example Program Results\n");
  scanf("%*[^\n]"); /* Skip heading in data file */
  scanf("%ld", &n);
  if (n >= 1)
    {
      if (!(beta = NAG_ALLOC(n, double)) ||
          !(a = NAG_ALLOC(n*n, double)) ||
          !(b = NAG_ALLOC(n*n, double)) ||
          !(v = NAG_ALLOC(n*n, double)) ||
          !(iter = NAG_ALLOC(n, Integer)) ||
          !(alfa = NAG_ALLOC(n, Complex)))
        {
          printf("Allocation failure\n");
          exit_status = -1;
          goto END;
        }
      tda = n;
      tdb = n;
      tdv = n;
    }
  else
    {
      printf("Invalid n.\n");
      exit_status = 1;
      return exit_status;
    }
  for (i = 0; i < n; ++i)
    for (j = 0; j < n; ++j)
```

```
      scanf("%lf", &A(i, j));
  for (i = 0; i < n; ++i)
    for (j = 0; j < n; ++j)
      scanf("%lf", &B(i, j));
  wantv = Nag_TRUE;
  /* nag_machine_precision (x02ajc).
   * The machine precision
   */
  tol = nag_machine_precision;
  /* nag_real_general_eigensystem (f02bjc).
   * All eigenvalues and optionally eigenvectors of real
   * generalized eigenproblem, by QZ algorithm
   */
  nag_real_general_eigensystem(n, a, tda, b, tdb, tol,
                               alfa, beta, wantv, v, tdv, iter,
                               &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_real_general_eigensystem (f02bjc).\n%s\n",
              fail.message);
      exit_status = 1;
      goto END;
    }

  ip = 0;
  for (i = 0; i < n; ++i)
    {
      printf("Eigensolution  %4ld\n", i+1);
      printf("alfa[%ld].re %7.3f", i, alfa[i].re);
      printf(" alfa[%ld].im %7.3f", i, alfa[i].im);
      printf(" beta[%ld] %7.3f\n", i, beta[i]);
      if (beta[i] == 0.0)
        printf("lambda is infinite");
      else
      if (alfa[i].im == 0.0)
        {
          printf("lambda    %7.3f\n", alfa[i].re/beta[i]);
          printf("Eigenvector\n");
          for (j = 0; j < n; ++j)
            printf("%7.3f\n", V(j, i));
        }
      else
        {
          printf("lambda    %7.3f   %7.3f\n",
                  alfa[i].re/beta[i], alfa[i].im/beta[i]);
          printf("Eigenvector\n");
          k = (Integer) pow((double) -1, (double)(ip+2));
          for (j = 0; j < n; ++j)
            {
              printf("%7.3f", V(j, i-ip));
              printf("%7.3f\n", k*V(j, i-ip+1));
            }
          ip = 1-ip;
        }
    }
  printf("Number of iterations (machine-dependent)\n");
  for (i = 0; i < n; ++i)
    printf("%2ld", iter[i]);
  printf("\n");
 END:
  NAG_FREE(beta);
  NAG_FREE(a);
  NAG_FREE(b);
  NAG_FREE(v);
  NAG_FREE(iter);
  NAG_FREE(alfa);
  return exit_status;
}
```

10.2 Program Data

```
nag_real_general_eigensystem (f02bjc) Example Program Data
  4
   3.9  12.5 -34.5  -0.5
   4.3  21.5 -47.5   7.5
   4.3  21.5 -43.5   3.5
   4.4  26.0 -46.0   6.0
   1.0   2.0  -3.0   1.0
   1.0   3.0  -5.0   4.0
   1.0   3.0  -4.0   3.0
   1.0   3.0  -4.0   4.0
```

10.3 Program Results

```
nag_real_general_eigensystem (f02bjc) Example Program Results
Eigensolution     1
alfa[0].re   3.801 alfa[0].im   0.000 beta[0]   1.900
lambda      2.000
Eigenvector
  0.996
  0.006
  0.063
  0.063
Eigensolution     2
alfa[1].re   1.563 alfa[1].im   2.084 beta[1]   0.521
lambda      3.000     4.000
Eigenvector
  0.945  0.000
  0.189  0.000
  0.113 -0.151
  0.113 -0.151
Eigensolution     3
alfa[2].re   3.030 alfa[2].im  -4.040 beta[2]   1.010
lambda      3.000    -4.000
Eigenvector
  0.945 -0.000
  0.189 -0.000
  0.113  0.151
  0.113  0.151
Eigensolution     4
alfa[3].re   4.000 alfa[3].im   0.000 beta[3]   1.000
lambda      4.000
Eigenvector
  0.988
  0.011
 -0.033
  0.154
Number of iterations (machine-dependent)
 0 0 5 0
```