

NAG Library Chapter Contents

f02 – Eigenvalues and Eigenvectors

f02 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

Function Name	Mark of Introduction	Purpose
f02ecc	5	nag_real_eigensystem_sel Computes selected eigenvalues and eigenvectors of a real general matrix
f02ekc	24	nag_eigen_real_gen_sparse_arnoldi Selected eigenvalues and eigenvectors of a real sparse general matrix
f02fkc	25	nag_eigen_real_symm_sparse_arnoldi Selected eigenvalues and eigenvectors of a real symmetric sparse matrix
f02gcc	5	nag_complex_eigensystem_sel Computes selected eigenvalues and eigenvectors of a complex general matrix
f02jcc	24	nag_eigen_real_gen_quad Solves the quadratic eigenvalue problem for real matrices
f02jqc	24	nag_eigen_complex_gen_quad Solves the quadratic eigenvalue problem for complex matrices
f02wgc	9	nag_real_partial_svd Computes leading terms in the singular value decomposition of a real general matrix; also computes corresponding left and right singular vectors
