

NAG Library Function Document

nag_dstevx (f08jbc)

1 Purpose

nag_dstevx (f08jbc) computes selected eigenvalues and, optionally, eigenvectors of a real symmetric tridiagonal matrix A . Eigenvalues and eigenvectors can be selected by specifying either a range of values or a range of indices for the desired eigenvalues.

2 Specification

```
#include <nag.h>
#include <nagf08.h>

void nag_dstevx (Nag_OrderType order, Nag_JobType job, Nag_RangeType range,
                Integer n, double d[], double e[], double vl, double vu, Integer il,
                Integer iu, double abstol, Integer *m, double w[], double z[],
                Integer pdz, Integer jfail[], NagError *fail)
```

3 Description

nag_dstevx (f08jbc) computes the required eigenvalues and eigenvectors of A by reducing the tridiagonal matrix to diagonal form using the QR algorithm. Bisection is used to determine selected eigenvalues.

4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia <http://www.netlib.org/lapack/lug>

Demmel J W and Kahan W (1990) Accurate singular values of bidiagonal matrices *SIAM J. Sci. Statist. Comput.* **11** 873–912

Golub G H and Van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

5 Arguments

1: **order** – Nag_OrderType *Input*

On entry: the **order** argument specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by **order** = Nag_RowMajor. See Section 3.2.1.3 in the Essential Introduction for a more detailed explanation of the use of this argument.

Constraint: **order** = Nag_RowMajor or Nag_ColMajor.

2: **job** – Nag_JobType *Input*

On entry: indicates whether eigenvectors are computed.

job = Nag_EigVals
Only eigenvalues are computed.

job = Nag_DoBoth
Eigenvalues and eigenvectors are computed.

Constraint: **job** = Nag_EigVals or Nag_DoBoth.

- 3: **range** – Nag_RangeType *Input*
On entry: if **range** = Nag_AllValues, all eigenvalues will be found.
 If **range** = Nag_Interval, all eigenvalues in the half-open interval (**vl**, **vu**] will be found.
 If **range** = Nag_Indices, the **ilth** to **iuth** eigenvalues will be found.
Constraint: **range** = Nag_AllValues, Nag_Interval or Nag_Indices.
- 4: **n** – Integer *Input*
On entry: n , the order of the matrix.
Constraint: $n \geq 0$.
- 5: **d**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **d** must be at least $\max(1, n)$.
On entry: the n diagonal elements of the tridiagonal matrix A .
On exit: may be multiplied by a constant factor chosen to avoid over/underflow in computing the eigenvalues.
- 6: **e**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **e** must be at least $\max(1, n - 1)$.
On entry: the $(n - 1)$ subdiagonal elements of the tridiagonal matrix A .
On exit: may be multiplied by a constant factor chosen to avoid over/underflow in computing the eigenvalues.
- 7: **vl** – double *Input*
 8: **vu** – double *Input*
On entry: if **range** = Nag_Interval, the lower and upper bounds of the interval to be searched for eigenvalues.
 If **range** = Nag_AllValues or Nag_Indices, **vl** and **vu** are not referenced.
Constraint: if **range** = Nag_Interval, $vl < vu$.
- 9: **il** – Integer *Input*
 10: **iu** – Integer *Input*
On entry: if **range** = Nag_Indices, the indices (in ascending order) of the smallest and largest eigenvalues to be returned.
 If **range** = Nag_AllValues or Nag_Interval, **il** and **iu** are not referenced.
Constraints:
 if **range** = Nag_Indices and $n = 0$, **il** = 1 and **iu** = 0;
 if **range** = Nag_Indices and $n > 0$, $1 \leq il \leq iu \leq n$.
- 11: **abstol** – double *Input*
On entry: the absolute error tolerance for the eigenvalues. An approximate eigenvalue is accepted as converged when it is determined to lie in an interval $[a, b]$ of width less than or equal to

$$abstol + \epsilon \max(|a|, |b|),$$
 where ϵ is the *machine precision*. If **abstol** is less than or equal to zero, then $\epsilon \|A\|_1$ will be used in its place. Eigenvalues will be computed most accurately when **abstol** is set to twice the underflow threshold $2 \times \text{nag_real_safe_small_number}()$, not zero. If this function returns with **fail.code** = NE_CONVERGENCE, indicating that some eigenvectors did not converge, try setting **abstol** to $2 \times \text{nag_real_safe_small_number}()$. See Demmel and Kahan (1990).

- 12: **m** – Integer * *Output*
On exit: the total number of eigenvalues found. $0 \leq \mathbf{m} \leq \mathbf{n}$.
 If **range** = Nag_AllValues, **m** = **n**.
 If **range** = Nag_Indices, **m** = **iu** – **il** + 1.
- 13: **w[n]** – double *Output*
On exit: the first **m** elements contain the selected eigenvalues in ascending order.
- 14: **z[dim]** – double *Output*
Note: the dimension, *dim*, of the array **z** must be at least
 $\max(1, \mathbf{pdz} \times \mathbf{n})$ when **job** = Nag_DoBoth;
 1 otherwise.
 The (*i, j*)th element of the matrix *Z* is stored in
 $\mathbf{z}[(j - 1) \times \mathbf{pdz} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{z}[(i - 1) \times \mathbf{pdz} + j - 1]$ when **order** = Nag_RowMajor.
On exit: if **job** = Nag_DoBoth, then
 if **fail.code** = NE_NOERROR, the first **m** columns of *Z* contain the orthonormal eigenvectors of the matrix *A* corresponding to the selected eigenvalues, with the *i*th column of *Z* holding the eigenvector associated with **w**[*i* – 1];
 if an eigenvector fails to converge (**fail.code** = NE_CONVERGENCE), then that column of *Z* contains the latest approximation to the eigenvector, and the index of the eigenvector is returned in **jfail**.
 If **job** = Nag_EigVals, **z** is not referenced.
- 15: **pdz** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) in the array **z**.
Constraints:
 if **job** = Nag_DoBoth, **pdz** $\geq \max(1, \mathbf{n})$;
 otherwise **pdz** ≥ 1 .
- 16: **jfail[dim]** – Integer *Output*
Note: the dimension, *dim*, of the array **jfail** must be at least $\max(1, \mathbf{n})$.
On exit: if **job** = Nag_DoBoth, then
 if **fail.code** = NE_NOERROR, the first **m** elements of **jfail** are zero;
 if **fail.code** = NE_CONVERGENCE, **jfail** contains the indices of the eigenvectors that failed to converge.
 If **job** = Nag_EigVals, **jfail** is not referenced.
- 17: **fail** – NagError * *Input/Output*
 The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_CONVERGENCE

The algorithm failed to converge; $\langle value \rangle$ eigenvectors did not converge.

NE_ENUM_INT_2

On entry, **job** = $\langle value \rangle$, **pdz** = $\langle value \rangle$ and **n** = $\langle value \rangle$.
 Constraint: if **job** = Nag_DoBoth, **pdz** \geq max(1, **n**);
 otherwise **pdz** \geq 1.

NE_ENUM_INT_3

On entry, **range** = $\langle value \rangle$, **il** = $\langle value \rangle$, **iu** = $\langle value \rangle$ and **n** = $\langle value \rangle$.
 Constraint: if **range** = Nag_Indices and **n** = 0, **il** = 1 and **iu** = 0;
 if **range** = Nag_Indices and **n** > 0, $1 \leq \mathbf{il} \leq \mathbf{iu} \leq \mathbf{n}$.

NE_ENUM_REAL_2

On entry, **range** = $\langle value \rangle$, **vl** = $\langle value \rangle$ and **vu** = $\langle value \rangle$.
 Constraint: if **range** = Nag_Interval, **vl** < **vu**.

NE_INT

On entry, **n** = $\langle value \rangle$.
 Constraint: **n** \geq 0.

On entry, **pdz** = $\langle value \rangle$.
 Constraint: **pdz** > 0.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

7 Accuracy

The computed eigenvalues and eigenvectors are exact for a nearby matrix $(A + E)$, where

$$\|E\|_2 = O(\epsilon)\|A\|_2,$$

and ϵ is the *machine precision*. See Section 4.7 of Anderson *et al.* (1999) for further details.

8 Parallelism and Performance

nag_dstevx (f08jbc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_dstevx (f08jbc) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of floating-point operations is proportional to n^2 if **job** = Nag_EigVals and is proportional to n^3 if **job** = Nag_DoBoth and **range** = Nag_AllValues, otherwise the number of floating-point operations will depend upon the number of computed eigenvectors.

10 Example

This example finds the eigenvalues in the half-open interval $(0, 5]$, and the corresponding eigenvectors, of the symmetric tridiagonal matrix

$$A = \begin{pmatrix} 1 & 1 & 0 & 0 \\ 1 & 4 & 2 & 0 \\ 0 & 2 & 9 & 3 \\ 0 & 0 & 3 & 16 \end{pmatrix}.$$

10.1 Program Text

```

/* nag_dstevx (f08jbc) Example Program.
 *
 * Copyright 2011 Numerical Algorithms Group.
 *
 * Mark 23, 2011.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>
#include <nagx02.h>
#include <nagx04.h>

int main(void)
{
    /* Scalars */
    double      abstol, vl, vu;
    Integer     exit_status = 0, i, il = 0, iu = 0, j, m, n, pdz;
    /* Arrays */
    double      *d = 0, *e = 0, *w = 0, *z = 0;
    Integer     *index = 0;
    /* Nag Types */
    Nag_OrderType order;
    NagError    fail, fail_print;

#ifdef NAG_COLUMN_MAJOR
    order = Nag_ColMajor;
#else
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_dstevx (f08jbc) Example Program Results\n\n");

    /* Skip heading in data file */
    scanf("%*[\n]");
    scanf("%ld%*[\n]", &n);

    pdz = n;
    /* Allocate memory */
    if (!(d = NAG_ALLOC(n, double)) ||
        !(e = NAG_ALLOC(n, double)) ||
        !(w = NAG_ALLOC(n, double)) ||
        !(z = NAG_ALLOC(pdz * n, double)) ||
        !(index = NAG_ALLOC(n, Integer)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read the lower and upper bounds of the interval to be searched,
     * and read the diagonal and off-diagonal elements of the matrix
     * A from data file.
     */
}

```

```

scanf("%lf%lf%*[\n]", &vl, &vu);
for (i = 0; i < n; ++i)
    scanf("%lf", &d[i]);
scanf("%*[\n]");

for (i = 0; i < n - 1; ++i)
    scanf("%lf", &e[i]);
scanf("%*[\n]");

/* nag_real_safe_small_number (X02AMC).
 * Set the absolute error tolerance for eigenvalues. With abstol
 * set to zero, the default value would be used instead.
 */
abstol = nag_real_safe_small_number * 2;

/* nag_dstevx (f08jbc).
 * Solve the symmetric eigenvalue problem.
 */
nag_dstevx(order, Nag_DoBoth, Nag_Interval, n, d, e, vl, vu, il, iu,
           abstol, &m, w, z, pdz, index, &fail);
if (fail.code != NE_NOERROR && fail.code != NE_CONVERGENCE)
{
    printf("Error from nag_dstevx (f08jbc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print solution */
printf("Number of eigenvalues found =%5ld\n", m);
printf("\nEigenvalues\n");
for (j = 0; j < m; ++j)
    printf("%8.4f%s", w[j], (j+1)%8 == 0?"\n":" ");
printf("\n\n");

/* nag_gen_real_mat_print (x04cac).
 * Print selected eigenvectors.
 */
INIT_FAIL(fail_print);
fflush(stdout);
nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, m, z,
                      pdz, "Selected eigenvectors", 0, &fail_print);
if (fail_print.code != NE_NOERROR)
{
    printf("Error from nag_gen_real_mat_print (x04cac).\n%s\n",
          fail_print.message);
    exit_status = 1;
    goto END;
}
if (fail.code == NE_CONVERGENCE)
{
    printf("eigenvectors failed to converge\n");
    printf("Indices of eigenvectors that did not converge\n");
    for (j = 0; j < m; ++j)
        printf("%8ld%s", index[j], (j+1)%8 == 0?"\n":" ");
    printf("\n");
}

END:
NAG_FREE(d);
NAG_FREE(e);
NAG_FREE(w);
NAG_FREE(z);
NAG_FREE(index);
return exit_status;
}

```

10.2 Program Data

nag_dstevx (f08jbc) Example Program Data

```
4                               :Value of n
0.0  5.0                       :Values of vl and vu
1.0  4.0  9.0  16.0           :End of diagonal elements
1.0  2.0  3.0                 :End of off-diagonal elements
```

10.3 Program Results

nag_dstevx (f08jbc) Example Program Results

Number of eigenvalues found = 2

Eigenvalues
0.6476 3.5470

Selected eigenvectors

	1	2
1	0.9396	0.3388
2	-0.3311	0.8628
3	0.0853	-0.3648
4	-0.0167	0.0879
