

# Rigorous Machine Bounds for the Eigensystem of a General Complex Matrix\*

By J. M. Varah

**Introduction.** We are concerned here with giving rigorous error bounds for the eigensystem of a general complex  $n \times n$  matrix  $A$ , given an approximate eigensystem such as is furnished by [2]. In Section 1, we outline the technique in general terms and show that the bounds can be found in terms of computed quantities if  $\|E\|_\infty = \|I - XY\|_\infty < 1$ , where  $X$  is the matrix of approximate eigenvectors and  $Y$  is an approximate inverse for  $X$ . Then in Sections 2, 3, and 4 we give the specific roundoff error bounds for these general error terms, which include all the rounding errors made during the computation. An Algol program using the method is given in the microfiche section, and the results for the matrix example given in [2] are presented in Section 5, using the results of [2] as the initial approximation.

**1. Theoretical Bounds for the Eigensystem.** We assume we have a complex matrix  $A^\circ$  of order  $n$  represented for our calculation by the matrix  $A$ , with

$$A = A^\circ + \Delta, \quad |\Delta_{ij}| \leq \delta \cdot \max_{1 \leq i, j \leq n} |A_{ij}|$$

and  $\delta$  specified. We further assume a complete approximate eigensystem has been given for  $A$ , that is, a diagonal complex matrix  $\Lambda$  of eigenvalue approximations and a complex matrix  $X$  whose columns are approximations to the corresponding column eigenvectors of  $A$ , normalized in some way so that all components are less than or equal to 1.0 in modulus. We wish to give rigorous bounds for the true eigensystem of  $A^\circ$ . In this section we outline the technique used, which follows Wilkinson [4, Chapter 9]. In Section 4, we will give the actual bounds used, which include bounds on the roundoff errors committed in the calculations.

We first perform a similarity transformation on  $A$  with  $X$ , assuming  $X$  can be inverted, giving

$$X^{-1}A^\circ X = \Lambda + P + Q,$$

where  $P$  is known exactly, and a bound for the modulus of each element of  $Q$  is known. To perform this similarity, let  $Y$  be a calculated approximate inverse for  $X$ , and define the following matrices:

$$F = AX - X\Lambda + Q_1, \quad P = YF + Q_2, \quad E = I - XY,$$

where the elements of  $Q_1$  and  $Q_2$  are small. In the actual computation, we form

$$F = fl_2(AX - X\Lambda) \quad \text{and} \quad P = fl_2(YF),$$

using double-precision accumulation of inner products. Then we use  $Q_1$  and  $Q_2$  to

---

Received August 25, 1967. Revised January 24, 1968.

\* This work was supported in part by the Office of Naval Research under Contract No. Nonr-225(37) (NR-044-211).

denote the errors made in these machine computations. We will show that we can obtain bounds for  $|Q_{ij}|$  assuming only that

$$\|E\|_{\infty} = \max_{1 \leq i \leq n} \left( \sum_{j=1}^n |E_{ij}| \right) < 1.$$

Using these matrices above, we have

$$\begin{aligned} P &= YF + Q_2 \\ &= X^{-1}F + (Y - X^{-1})F + Q_2 \\ &= X^{-1}AX - \Lambda + X^{-1}Q_1 + (Y - X^{-1})F + Q_2, \end{aligned}$$

so that

$$X^{-1}A^{\circ}X = \Lambda + P + Q, \quad \text{with } Q = -[X^{-1}\Delta X + X^{-1}Q_1 + (Y - X^{-1})F + Q_2].$$

To bound  $Q$ , we note that if  $XY$  is invertible,

$$\begin{aligned} Y - X^{-1} &= Y(I - (XY)^{-1}) \\ &= Y(I - (I - E)^{-1}) \\ &= -YE(I - E)^{-1}. \end{aligned}$$

Also

$$\begin{aligned} X^{-1} &= (Y^{-1} - EY^{-1})^{-1} \\ &= Y(I - E)^{-1}, \end{aligned}$$

so that

$$Q = -[Y(I - E)^{-1}(\Delta X + Q_1) - YE(I - E)^{-1}F + Q_2].$$

Now, for  $i = 1, 2, \dots, n$ , let

$$\begin{aligned} \alpha_i &= \sum_{j=1}^n |Y_{ij}|, \quad \beta_i = \sum_{j=1}^n |X_{ji}|, \\ \gamma_i &= \max_{1 \leq j \leq n} |F_{ji}|, \quad \sigma_i = \max_{1 \leq j \leq n} |(Q_1)_{ji}|, \\ \tau_i &= \sum_{j=1}^n |(YE)_{ij}|; \end{aligned}$$

and let  $A_{\max} = \max_{1 \leq i, j \leq n} |A_{ij}|$ . Then we have

$$|(\Delta X + Q_1)_{ij}| \leq \delta \cdot A_{\max} \cdot \beta_j + \sigma_j,$$

so that

$$|[Y(I - E)^{-1}(\Delta X + Q_1)]_{ij}| \leq \|(I - E)^{-1}\|_{\infty} \cdot (\delta \cdot A_{\max} \cdot \beta_j + \sigma_j).$$

Also,

$$|[YE(I - E)^{-1}F]_{ij}| \leq \|(I - E)^{-1}\|_{\infty} \cdot \tau_i \cdot \gamma_j.$$

Thus, assuming  $\|E\|_{\infty} < 1$ ,

$$|Q_{ij}| \leq \frac{\alpha_i(\delta \cdot A_{\max} \cdot \beta_j + \sigma_j) + \tau_i \cdot \gamma_j}{1 - \|E\|_{\infty}} + |(Q_2)_{ij}|.$$

We bound the eigenvalues of  $A^{\circ}$  using Gerschgorin's theorems, which we now

state for reference. For a given matrix  $B$ , define the Gerschgorin disks

$$G_i = \left\{ \lambda: |\lambda - b_{ii}| \leq \sum_{j \neq i} |b_{ij}| \right\}, \quad i = 1, \dots, n.$$

Then the first theorem of Gerschgorin states that all the eigenvalues of  $B$  are contained in the union of the  $n$  disks  $\{G_i\}$ . The second theorem states that if  $k$  of the disks are isolated from the others, then there are precisely  $k$  eigenvalues of  $B$  in the union of those  $k$  disks. For proofs of these theorems, see Marcus and Minc [1, p. 146].

We apply these theorems to the matrix  $B = X^{-1}A^\circ X = \Lambda + P + Q$ . If the elements of  $P$  and  $Q$  are small, and no other eigenvalue approximation  $\Lambda_{jj}$  is too close to  $\Lambda_{ii}$ , the  $i$ th disk will be isolated from the others, so that there is only one eigenvalue of  $B$  in the disk. For the  $i$ th disk to be isolated, we must have for all  $k \neq i$ ,

$$|b_{kk} - b_{ii}| > \sum_{j \neq i} |b_{ij}| + \sum_{j \neq k} |b_{kj}|.$$

For the  $i$ th eigenvalue, we can usually obtain a better bound by applying Gerschgorin's theorem to the matrix  $B$  modified by multiplying the  $i$ th row by  $\beta^{-m}$  and the  $i$ th column by  $\beta^m$ , where  $\beta$  is the number base of the machine used and  $m$  is a nonnegative integer, chosen as large as possible under the restriction that the  $i$ th Gerschgorin disk of this modified  $B$  matrix remain isolated. For such an  $m$ , the disk is defined by

$$|\lambda - (\Lambda_{ii} + P_{ii} + Q_{ii})| \leq \beta^{-m} \cdot \sum_{j \neq i} |P_{ij} + Q_{ij}|,$$

so that one eigenvalue  $\lambda_i$  of  $A^\circ$  satisfies the inequality

$$|\lambda_i - (\Lambda_{ii} + P_{ii})| \leq r_i = |Q_{ii}| + \beta^{-m} \sum_{j \neq i} (|P_{ij}| + |Q_{ij}|).$$

The  $i$ th disk will be isolated if for all  $k \neq i$ ,

$$\begin{aligned} |(\Lambda_{ii} + P_{ii} + Q_{ii}) - (\Lambda_{kk} + P_{kk} + Q_{kk})| &> \beta^{-m} \sum_{j \neq i} |P_{ij} + Q_{ij}| \\ &+ \beta^m |P_{ki} + Q_{ki}| + \sum_{j \neq k, i} |P_{kj} + Q_{kj}|, \end{aligned}$$

which holds if

$$\begin{aligned} |(\Lambda_{ii} + P_{ii}) - (\Lambda_{kk} + P_{kk})| &> |Q_{ii}| + |Q_{kk}| + \beta^{-m} \sum_{j \neq i} (|P_{ij}| + |Q_{ij}|) \\ &+ \beta^m (|P_{ki}| + |Q_{ki}|) + \sum_{j \neq k, i} (|P_{kj}| + |Q_{kj}|). \end{aligned}$$

If such a bound can be obtained for the  $i$ th eigenvalue, we can also bound the corresponding eigenvector of  $A^\circ$ . We first bound the corresponding eigenvector  $u$  of  $B = X^{-1}A^\circ X$ . Since  $B$  is nearly diagonal,  $u$  is close to the unit vector  $e_i$ . Hence we can set  $u_i = 1.0$  and bound the other components of  $u$  by using the relation  $Bu = \lambda_i u$  and the bound for  $\lambda_i$  obtained above. In fact, the  $k$ th equation of  $Bu = \lambda_i u$  gives

$$\begin{aligned} &[(\Lambda_{ii} + P_{ii}) - (\Lambda_{kk} + P_{kk})]u_k \\ (1) \quad &= P_{ki} + Q_{ki} + (Q_{kk} + \theta_{1r_i})u_k + \sum_{j \neq k, i} (P_{kj} + Q_{kj})u_j \end{aligned}$$

where  $|\theta_1| \leq 1$ . We set  $\rho_k = (\Lambda_{ii} + P_{ii}) - (\Lambda_{kk} + P_{kk})$  for convenience. We first obtain a crude bound for  $u_k$  by assuming  $|u_j| \leq 1$  for  $j \neq i$ . This gives

$$|u_k| \leq s_k^{(1)} = \left[ |Q_{kk}| + r_i + \sum_{j \neq k} (|P_{kj}| + |Q_{kj}|) \right] / |\rho_k|, \quad k = 1, \dots, n.$$

Now we use this bound for all  $|u_k|$  in (1), obtaining the more precise bounds

$$\left| u_k - \frac{P_{ki}}{\rho_k} \right| \leq \left[ |Q_{ki}| + (|Q_{kk}| + r_i) s_k^{(1)} + \sum_{j \neq k, i} (|P_{kj}| + |Q_{kj}|) s_j^{(1)} \right] / |\rho_k|,$$

or, using  $U_k = P_{ki}/\rho_k$  as the approximation to  $u_k$ ,

$$|u_k - U_k| \leq s_k^{(2)}, \quad k \neq i \quad (\text{and } u_i = 1.0).$$

This bounds the eigenvector  $u$  of  $B = X^{-1}A^\circ X$ . To bound the corresponding eigenvector  $v = Xu$  of  $A^\circ$ , we must transform the estimate and bound for  $u$  by multiplying by  $X$ . Thus  $|v_k - (XU)_k| \leq \sum_{j=1}^n |X_{kj}| s_j^{(2)}$ ,  $k = 1, \dots, n$ . Finally, we can normalize the estimate so that its largest component in modulus is 1.0, obtaining

$$\left| v_k - \frac{(XU)_k}{(XU)_{\max}} \right| \leq \frac{\sum_{j=1}^n |X_{kj}| s_j^{(2)}}{|(XU)_{\max}|}, \quad k = 1, \dots, n.$$

**2. Basic Roundoff Errors.** To bound the errors in machine calculation, we let  $\eta_1 = 2 \cdot (1.06) \cdot \beta^{1-t}$  as in [3, p. 19] where  $\beta$  is the floating-point number base of the machine and  $t$ , the number of base  $\beta$  digits carried in each single-precision floating-point number. Thus  $\eta_1$  is an upper bound for the relative rounding error committed in each basic real single-precision floating-point operation. That is,

$$\begin{aligned} |fl(x + y) - (x + y)| &\leq \eta_1(|x| + |y|), \\ |fl(x \cdot y) - (x \cdot y)| &\leq \eta_1(|x \cdot y|), \\ |fl(x/y) - (x/y)| &\leq \eta_1(|x/y|), \quad y \neq 0. \end{aligned}$$

We also assume the square root routine on the machine gives answers of comparable accuracy, i.e.,

$$|fl(\sqrt{x}) - \sqrt{x}| \leq \eta_1 \sqrt{x}.$$

The factor 1.06 makes for easier accumulation of errors.  $\eta_1$  could probably be taken smaller on most machines by a factor between 2 and 4, and the user may wish to adjust its value in the program. For further information, see Wilkinson [3].

To bound the errors in complex operations, let  $z_1 = x_1 + iy_1$ ,  $z_2 = x_2 + iy_2$ . Then the following results are easily obtained.

- 1.  $|fl(z_1 + z_2) - (z_1 + z_2)| \leq \eta_1(|z_1| + |z_2|)$ .
- 2.  $|fl(z_1 \cdot z_2) - (z_1 \cdot z_2)| \leq (2\sqrt{2})\eta_1|z_1 \cdot z_2|$ .
- 3.(a) If

$$fl(z_1/z_2) \equiv fl\left(\frac{x_1x_2 + y_1y_2}{x_2^2 + y_2^2}\right) + i \cdot fl\left(\frac{x_2y_1 - x_1y_2}{x_2^2 + y_2^2}\right),$$

then  $|fl(z_1/z_2) - (z_1/z_2)| \leq (5\sqrt{2})\eta_1|z_1/z_2|$ .

- (b) Suppose  $|x_2| \leq |y_2|$  and set  $r = x_2/y_2$ ,  $d = y_2 + rx_2$ .

If

$$fl(z_1/z_2) \equiv fl\left(\frac{x_1r + y_1}{d}\right) + i \cdot fl\left(\frac{y_1r - x_1}{d}\right),$$

then  $|fl(z_1/z_2) - (z_1/z_2)| \leq (6\sqrt{2})\eta_1|z_1/z_2|$ .

4.(a) If  $fl(|z|) \equiv fl((x^2 + y^2)^{1/2})$ , then  $|fl(|z|) - |z|| \leq 2\eta_1|z|$ .

(b) If  $|x| \leq |y|$  and  $fl(|z|) \equiv fl(|y| \cdot (1 + |x/y|^2)^{1/2})$ , then  $|fl(|z|) - |z|| \leq 4\eta_1|z|$ .

5. In a real single-precision floating-point inner product,

$$\left| fl\left(\sum_1^n x_i y_i\right) - \left(\sum_1^n x_i y_i\right) \right| \leq n\eta_1 \left(\sum_1^n |x_i y_i|\right) \equiv \epsilon_1 \left(\sum_1^n |x_i y_i|\right).$$

6. In a complex floating-point inner product of single-precision factors accumulated in double precision and rounded to single precision,

$$\left| fl_2\left(\sum_1^n z_i w_i\right) - \left(\sum_1^n z_i w_i\right) \right| \leq \eta_1 \left|\sum_1^n z_i w_i\right| + \epsilon_2 \left(\sum_1^n |z_i w_i|\right)$$

where  $\epsilon_2 = (n + 1/2)\eta_2$  and  $\eta_2 = 2 \cdot (1.06)\beta^{1-2t}$  bounds the basic double-precision rounding error.

**3. Machine Bounds for the Error Matrix  $Q$ .** To bound the elements of  $Q$ , we need bounds for the quantities used to bound  $Q$  in Section 1. We use barred symbols to denote the machine bounds.

1.  $\alpha_i \leq \bar{\alpha}_i = fl\left(\sum_{j=1}^n |Y_{ij}|\right) \cdot (1 + \epsilon_1 + 3\eta_1)$ ,  $i = 1, \dots, n$ .

2.  $\beta_i \leq \bar{\beta}_i = fl\left(\sum_{j=1}^n |X_{ji}|\right) \cdot (1 + \epsilon_1 + 3\eta_1)$ ,  $i = 1, \dots, n$ .

3.  $\gamma_i \leq \bar{\gamma}_i = \max_{1 \leq j \leq n} (fl(|F_{ji}|)) \cdot (1 + 5\eta_1)$ ,  $i = 1, \dots, n$ .

4.  $A_{\max} \leq \bar{a} = \max_{1 \leq i, j \leq n} (fl(|A_{ij}|)) \cdot (1 + 5\eta_1)$ .

5. To bound  $\|E\|_\infty$ , we have for  $j \neq i$ ,

$$\begin{aligned} fl(E_{ij}) &= -fl_2\left(\sum_{k=1}^n X_{ik} Y_{kj}\right) \\ &= E_{ij}(1 + \theta\eta_1) + \theta\epsilon_2 \left(\sum_{k=1}^n |X_{ik}| |Y_{kj}|\right) \end{aligned}$$

and

$$\begin{aligned} fl(E_{ii}) &= fl_2\left(1 - \sum_{k=1}^n X_{ik} Y_{ki}\right) \\ &= E_{ii}(1 + \theta\eta_1) + \theta(\epsilon_2 + \eta_2) \left(\sum_{k=1}^n |X_{ik}| |Y_{ki}|\right) + \theta\eta_2. \end{aligned}$$

Here  $\theta$  denotes a generic multiplier less than or equal to 1 in modulus. Thus if we set

$$\bar{\alpha} = fl\left(\sum_{i=1}^n \bar{\alpha}_i\right)(1 + \epsilon_1),$$

we have, since  $|X_{ik}| \leq 1$  for all  $i$  and  $k$ ,

$$\|E\|_\infty \leq \bar{e} = \left(\max_{1 \leq i \leq n} \left[ fl\left(\sum_{j=1}^n |E_{ij}|\right) \right]\right)(1 + \epsilon_1 + 4\eta_1) + (\epsilon_2 + \eta_2)\bar{\alpha} + \eta_2)(1 + 5\eta_1).$$

6. We also need a bound for  $\tau_i = \sum_{j=1}^n |(YE)_{ij}|$ . Now

$$\begin{aligned} fl(YE)_{ij} &= fl_2\left(\sum_{k=1}^n Y_{ik} \cdot fl(E_{kj})\right) \\ &= \left(\sum_{k=1}^n Y_{ik} E_{kj}\right)(1 + \theta\eta_1) + \sum_{k=1}^n Y_{ik}(E_{kj} - fl(E_{kj})) \\ &\quad + \theta\epsilon_2 \cdot \sum_{k=1}^n (|Y_{ik}| \cdot |fl(E_{kj})|). \end{aligned}$$

Thus

$$\begin{aligned} \tau_i \leq \bar{\tau}_i &= \left[ \left( \sum_{j=1}^n |fl_2(YE)_{ij}| \right) (1 + \epsilon_1 + 4\eta_1) + \bar{\alpha}_i(\epsilon_2 + \eta_2)\bar{\alpha} \right. \\ &\quad \left. + (\eta_1 + \epsilon_2)\bar{\epsilon} + \eta_2 \right] (1 + 6\eta_1). \end{aligned}$$

7. To bound  $\sigma_j$ , recall

$$\begin{aligned} fl(F_{ij}) &= fl_2\left(\left(\sum_{k=1}^n A_{ik} X_{kj}\right) - X_{ij} \Lambda_{jj}\right) \\ &= (AX - X\Lambda)_{ij} + \theta\eta_1 |F_{ij}| + \theta(\epsilon_2 + \eta_2) \left(\sum_{k=1}^n |A_{ik}| |X_{kj}|\right) \\ &\quad + \theta((2\sqrt{2})\eta_2) |X_{ij}| |\Lambda_{jj}| \\ &= (AX - X\Lambda)_{ij} + (Q_1)_{ij}, \end{aligned}$$

and thus

$$\sigma_j \leq \bar{\sigma}_j = (\epsilon_2 + \eta_2)\bar{\alpha}\bar{\beta}_j + 3\eta_2 |\Lambda_{jj}| + \eta_1 \bar{\gamma}_j.$$

8. Finally to bound  $|(Q_2)_{ij}|$ , we have

$$\begin{aligned} fl(P_{ij}) &= fl_2\left(\sum_{k=1}^n Y_{ik} F_{kj}\right) \\ &= (YF)_{ij} + \theta\eta_1 |P_{ij}| + \theta\epsilon_2 \left(\sum_{k=1}^n |Y_{ik}| |F_{kj}|\right), \end{aligned}$$

so that

$$|(Q_2)_{ij}| \leq \eta_1 |P_{ij}| + \epsilon_2 \bar{\alpha}_i \bar{\gamma}_j.$$

To give a rigorous machine bound for  $Q$ , we have to account for the errors made in computing the above bounds as well. Thus, for example,

$$|P_{ij}| \leq fl(|P_{ij}|) \cdot (1 + 4\eta_1).$$

Finally, we obtain

$$|Q_{ij}| \leq \bar{Q}_{ij} = fl\left\{ \eta_1 |P_{ij}| + \epsilon_2 \bar{\alpha}_i \bar{\gamma}_j + \frac{\bar{\alpha}_i(\delta\bar{\alpha}\bar{\beta}_j + \bar{\sigma}_j) + \bar{\tau}_i \bar{\gamma}_j}{1 - \bar{\epsilon} - \eta_1(1 + \bar{\epsilon})} \right\} (1 + 12\eta_1).$$

For this to exist, we must have the denominator positive. Thus corresponding to the theoretical condition  $\|E\|_\infty < 1$  of Section 1, we have the machine condition  $\bar{\epsilon} < (1 - \eta_1)/(1 + \eta_1)$ .

## EIGENSYSTEM BOUNDS: FOURTH ITERATION

ABS(LAMBDA[10])-( 8,12276,59240,40516,95387,418e-02) ≤ 7,0877366625e-13

## EIGENVECTOR BOUNDS ARE:

ABS(X[ 1,10]) = (-9,80976,06019,70599,72072,042e-10) ≤ 1,1068600432e-14  
 ABS(X[ 2,10]) = ( 1,10958,96145,28815,97919,513e-08) ≤ 1,0313422383e-14  
 ABS(X[ 3,10]) = ( 7,33905,41289,82543,43573,171e-09) ≤ 5,2100951406e-15  
 ABS(X[ 4,10]) = (-1,44903,69720,68494,60904,979e-06) ≤ 6,8429513045e-15  
 ABS(X[ 5,10]) = ( 1,55770,04376,90727,26666,813e-05) ≤ 6,9846249985e-15  
 ABS(X[ 6,10]) = (-3,34790,51622,02285,25975,705e-05) ≤ 2,7379035124e-14  
 ABS(X[ 7,10]) = (-9,63703,80170,00350,37346,562e-04) ≤ 1,9301862161e-13  
 ABS(X[ 8,10]) = ( 1,33735,07467,49867,89746,583e-02) ≤ 1,2611504385e-12  
 ABS(X[ 9,10]) = (-9,19476,17614,76852,50508,680e-02) ≤ 6,4441614122e-12  
 ABS(X[10,10]) = ( 3,81457,47745,22297,68340,198e-01) ≤ 2,3154536600e-11  
 ABS(X[11,10]) = (-9,18772,34075,95947,12999,605e-01) ≤ 5,1921389637e-11  
 ABS(X[12,10]) = ( 1,00000,00000,00000,00000,000e+00) ≤ 5,4842010918e-11

ABS(LAMBDA[11])-( 1,43646,51976,92204,86973,645e-01) ≤ 1,5416429665e-13

## EIGENVECTOR BOUNDS ARE:

ABS(X[ 1,11]) = ( 6,20702,69189,10568,26641,505e-09) ≤ 1,7434299658e-14  
 ABS(X[ 2,11]) = (-3,70033,96340,09112,79938,779e-08) ≤ 1,6308351611e-14  
 ABS(X[ 3,11]) = (-2,54717,68428,92117,74995,888e-07) ≤ 6,7782059504e-15  
 ABS(X[ 4,11]) = ( 4,09451,15813,68153,62233,487e-06) ≤ 9,3479387732e-15  
 ABS(X[ 5,11]) = (-8,45053,59816,38507,96475,652e-06) ≤ 8,2431766586e-15  
 ABS(X[ 6,11]) = (-1,77654,47289,81438,28545,117e-04) ≤ 1,3763628955e-14  
 ABS(X[ 7,11]) = ( 1,47089,38187,69934,90432,824e-03) ≤ 7,4496003126e-14  
 ABS(X[ 8,11]) = (-1,34829,72206,76638,38936,038e-03) ≤ 5,5882308860e-13  
 ABS(X[ 9,11]) = (-4,31604,61433,37340,37369,166e-02) ≤ 3,0773949604e-12  
 ABS(X[10,11]) = ( 2,94847,38166,70738,33609,435e-01) ≤ 1,1497666843e-11  
 ABS(X[11,11]) = (-8,56353,48023,07795,40335,046e-01) ≤ 2,6381681437e-11  
 ABS(X[12,11]) = ( 1,00000,00000,00000,00000,000e+00) ≤ 2,8151569027e-11

ABS(LAMBDA[12])-( 2,84749,72055,84781,88282,617e-01) ≤ 1,3873439522e-14

## EIGENVECTOR BOUNDS ARE:

ABS(X[ 1,12]) = (-1,19061,05278,84764,66934,149e-07) ≤ 6,0302198146e-15  
 ABS(X[ 2,12]) = ( 2,99064,21369,10219,92917,680e-07) ≤ 5,6408659548e-15  
 ABS(X[ 3,12]) = ( 3,84817,17071,07064,87942,594e-06) ≤ 2,3714995476e-15  
 ABS(X[ 4,12]) = (-2,01687,57372,24147,30515,215e-05) ≤ 3,2382383130e-15  
 ABS(X[ 5,12]) = (-7,09670,09125,93027,69031,150e-05) ≤ 2,8686450523e-15  
 ABS(X[ 6,12]) = ( 7,44897,06845,14587,61341,644e-04) ≤ 5,0253794403e-15  
 ABS(X[ 7,12]) = (-1,26492,74040,69843,68850,891e-04) ≤ 2,6846351293e-14  
 ABS(X[ 8,12]) = (-1,53780,95663,08615,36267,732e-02) ≤ 1,7839195852e-13  
 ABS(X[ 9,12]) = ( 4,08486,82483,41952,45413,714e-02) ≤ 1,0032388667e-12  
 ABS(X[10,12]) = ( 1,13416,62084,13488,33735,374e-01) ≤ 3,8657327999e-12  
 ABS(X[11,12]) = (-7,15250,27944,15221,20985,641e-01) ≤ 9,0072377961e-12  
 ABS(X[12,12]) = ( 1,00000,00000,00000,00000,000e+00) ≤ 9,6801259988e-12

## 4. Machine Bounds for the Eigenvalues and Eigenvectors. We first form

$$\bar{\lambda}_i = fl(\Lambda_{ii} + P_{ii}), \quad i = 1, \dots, \bar{n}$$

as improved estimates for the eigenvalues, where  $fl$  denotes double-precision add and store. We include roundoff here by adding  $\eta_2(|\Lambda_{ii}| + |P_{ii}|)$  to  $\bar{Q}_{ii}$ . We also form

$$t_i = fl\left(\sum_{k \neq i} (|P_{ik}| + \bar{Q}_{ik})\right) \cdot (1 + \epsilon_1 + 5\eta_1), \quad i = 1, \dots, n,$$

bounding the off-diagonal row sums of  $(P + Q)$ .

To bound the error in  $\bar{\lambda}_i$ , we use the Gerschgorin bounds obtained in Section 1. We form for  $j \neq i$ ,

$$\begin{aligned} \bar{\rho}_j &= fl_2(\bar{\lambda}_i - \bar{\lambda}_j), \\ \mu_j &= fl(|\bar{\rho}_j|), \end{aligned}$$

and

$$\nu_j = fl((\eta_1 + \eta_2)(|\bar{\lambda}_i| + |\bar{\lambda}_j|)) \cdot (1 + 7\eta_1),$$

so that  $|\bar{\rho}_j - (\bar{\lambda}_i - \bar{\lambda}_j)| \leq \nu_j$ . Then we can say rigorously that

$$|\lambda_i - \bar{\lambda}_i| \leq \bar{r}_i = fl(Q_{ii} + \beta^{-m}t_i) \cdot (1 + \eta_1),$$

where  $m$  is the largest nonnegative integer such that the  $i$ th Gerschgorin disk is isolated, i.e. so that for all  $j \neq i$ ,

$$\mu_j > fl(4\eta_1\mu_j + \nu_j + \bar{r}_i + Q_{jj} + t_j + \beta^m(|P_{ji}| + \bar{Q}_{ji})) \cdot (1 + 7\eta_1).$$

To choose  $m$  initially, note that the largest term in the above expression is usually the last, so we pick the largest  $m$  such that

$$\beta^m(|P_{ji}| + \bar{Q}_{ji}) < \mu_j, \quad j \neq i.$$

Then we test each of the above more stringent requirements, decreasing  $m$  until they all hold or until  $m < 0$ . If the latter is true, we conclude that the  $i$ th eigenvalue cannot be isolated. Otherwise, we proceed to bound the corresponding eigenvector.

We first bound the eigenvector  $u$  of  $B = X^{-1}A^\circ X$ . Corresponding to identity (1) of Section 1, we have in terms of machine quantities, for  $k \neq i$ ,

$$(2) \quad \bar{\rho}_k u_k = P_{ki} + \theta \bar{Q}_{ki} + \theta(\bar{Q}_{kk} + \bar{r}_i + \nu_k)u_k + \sum_{j \neq k, i} (P_{kj} + \theta Q_{kj})u_j.$$

Again we first obtain a crude bound for  $|u_k|$  by taking moduli and replacing  $|u_j|$ ,  $j = 1, \dots, n$  on the right-hand side by the upper bound 1.0, obtaining for  $k \neq i$ ,

$$|u_k| \leq \bar{s}_k^{(1)} = fl\left(\frac{\bar{Q}_{kk} + \bar{r}_i + \nu_k + t_k}{\mu_k}\right) \cdot (1 + 8\eta_1).$$

Now we use this bound for  $|u_j|$  ( $j \neq i$ ) in the right-hand side of (2), obtaining the estimate  $\bar{u}_k = fl(P_{ki}/\bar{\rho}_k)$  for  $u_k$  and the bound, for  $k \neq i$ ,

$$\begin{aligned} |u_k - \bar{u}_k| &\leq \bar{s}_k^{(2)} \\ &= fl\left\{\frac{\bar{Q}_{ki} + \bar{s}_k^{(1)}(\bar{Q}_{kk} + \bar{r}_i + \nu_k) + \sum_{j \neq k, i} (|P_{kj}| + Q_{kj})\bar{s}_j^{(1)}}{\mu_k} + 9\eta_1|\bar{u}_k|\right\} \\ &\quad \cdot (1 + \epsilon_1 + 11\eta_1). \end{aligned}$$

To bound the corresponding eigenvector  $v = Xu$  of  $A^\circ$ , we multiply through by  $X$ . Thus our estimate for  $v$  is  $\bar{v} = X\bar{u}$ , which we form and store in double precision. So

$$\bar{v}_j = fl\left(\sum_{k=1}^n X_{jk}\bar{u}_k\right)$$

and  $|\bar{v}_j - (X\bar{u})_j| \leq \epsilon_2\xi$ , where



$$\xi = fl\left(\sum_{k=1}^n |\bar{u}_k|\right) \cdot (1 + \epsilon_1 + 3\eta_1).$$

Also, from the above bound for  $|u_k - \bar{u}_k|$ , we have

$$|v_j - (X\bar{u})_j| \leq \sum_{k=1}^n |X_{jk}| \bar{\delta}_k^{(2)},$$

where we know  $u_i = \bar{u}_i = 1.0$  and  $\bar{\delta}_i^{(2)} = 0$ . This gives for  $j = 1, \dots, n$ ,

$$|v_j - \bar{v}_j| \leq \bar{\delta}_j^{(3)} = fl\left(\sum_{k=1}^n |X_{jk}| \bar{\delta}_k^{(2)} + \epsilon_2 \xi\right) \cdot (1 + \epsilon_1 + 5\eta_1).$$

Finally we normalize  $\bar{v}$  so its largest component in modulus is 1.0 by dividing by the largest component  $\bar{v}_{j_{\max}}$  in double precision, obtaining

$$\left|v_j - fl\left(\frac{\bar{v}_j}{\bar{v}_{j_{\max}}}\right)\right| \leq fl\left(\frac{\bar{\delta}_j^{(3)} + 9\eta_2 |\bar{v}_j|}{|\bar{v}_{j_{\max}}|}\right) \cdot (1 + 8\eta_1).$$

**5. Use of the Program.** The program, M-10, given in the microfiche section herein, is coded in standard Algol 60 except for the addition of *complex* and *long* (double-precision) declarations. Arithmetic operations between two long variables is assumed to be done in double precision, and we assume the *abs* function is defined for a complex argument and gives the modulus. It is important to note that the technique can be applied repeatedly, using the output improved eigensystem as the input for the next iteration.

The program, translated into Burroughs Algol for real matrices, has been tested on scores of matrices using the Burroughs B5500 at Stanford University. The one example given here is the  $12 \times 12$  Frank matrix for which the approximate eigensystem is given in [2]. Because the approximations to the smallest eigenvalues were so poor, on the first iteration we could not isolate the smallest three eigenvalues. But the improved eigensystem was more accurate, and on the fourth iteration, we obtained estimates for the eigenvalues which agreed with those published by Wilkinson [3, p. 152] to all 15 decimal places he gives, and which were guaranteed to at least 12 decimal places, as were the eigenvectors. We list the fourth iteration results for the smallest three eigenvalues.

**Acknowledgment.** The author would like to thank Professor G. E. Forsythe for his supervision and guidance, and Dr. J. H. Wilkinson for his many helpful suggestions.

Computer Science Department  
Stanford University  
Stanford, California 94305

1. M. MARCUS & H. MINC, *A Survey of Matrix Theory and Matrix Inequalities*, Allyn & Bacon, Boston, Mass., 1964. MR 29 #112.
2. J. M. VARAH, "The calculation of the eigenvectors of a general complex matrix by inverse iteration," *Math. Comp.*, v. 22, 1968, pp. 785-791.
3. J. H. WILKINSON, *Rounding Errors in Algebraic Processes*, Notes on Applied Science No. 32, HMSO, London; Prentice-Hall, Englewood Cliffs, N. J., 1963. MR 28 #4661.
4. J. H. WILKINSON, *The Algebraic Eigenvalue Problem*, Clarendon Press, Oxford, 1965. MR 32 #1894.

```

COMMENT NUM BEGIN MAIN PROCEDURE EIGENSYSTEMBOUNDS;
REAL S1,S2,S3,S4,S5,AMAX,YSUM,EMAXROWSUM,ETA1,ETA2,EPS1,EPS2,
FACTOR,RADIUS,RADIISUM,USUM;
LONG REAL MAXCOMP; COMPLEX SC1; LONG COMPLEX SC01;
INTEGER I,J,K,M,JMAX;
REAL ARRAY Q,P(11N,11N),YROWSUM,XCOLSUM,FMAXCOL,POROWSUM,ROOTOISTANCE,
ABSBOUND,UISTERROR,UBND,VBND,YEROWSUM(11N);
COMPLEX ARRAY F,P(11N,11N),ROOTOIFFERENCE,U(11N);
LONG COMPLEX ARRAY V(11N);

COMMENT FIRST CALCULATE BASIC ROUNDING ERRORS;
ETA1:=1.00*2*BETA*(1-T); COMMENT THIS IS A BOUND FOR THE ROUNDING ERROR
ADD IN EACH OF THE FOLLOWING REAL SINGLE PRECISION OPERATIONS:
ADD,SUBTRACT,MULTIPLY,DIVIDE,SQUARE ROOT, IT IS MULTIPLIED BY 1.06
TO PERMIT EASIER CALCULATION OF ACCUMULATED ERROR. THIS ROUNDING
ERROR MUUND IS PESSIMISTIC, AND COULD PROBABLY BE DECREASED FOR
THE ACTUAL MACHINE USED;
ETA2:=1.00*2*UETA*(1-2*T); COMMENT A BOUND FOR THE CORRESPONDING REAL
DOUBLE PRECISION OPERATIONS;
EPS1:=N*ETA1; COMMENT USED IN THE BOUND FOR A REAL SINGLE PRECISION
INNER PRODUCT OF N TERMS;
EPS2:=(N+0.5)*ETA2; COMMENT USED IN THE BOUND FOR A COMPLEX DOUBLE
PRECISION INNER PRODUCT OF N TERMS;
POORINVERSE:=FALSE;
COMMENT NOW FORM APPROXIMATE X-INVERSE;
INVERSE(N,X,Y,F,SINGULAR);

COMMENT NUM FIND ROW SUMS OF Y AND Y*X, COLUMN SUMS OF X, MAXIMUM
ELEMENT OF A, AND MAXIMUM ROW SUM OF E, WHERE E=I-XY IS STORED IN F;
AMAX:=YSUM:=EMAXROWSUM:=0;
FOR I:=1 STEP 1 UNTIL N DO
BEGIN S1:=S2:=S3:=S4:=0;
FOR J:=1 STEP 1 UNTIL N DO
BEGIN
S1:=S1+ABS(Y[I,J]);
S2:=S2+ABS(X[J,I]);
S3:=S3+ABS(F[I,J]);
SC01:=0;
FOR K:=1 STEP 1 UNTIL N DO
SC01:=SC01+Y[I,K]*F[K,J]; COMMENT COMPLEX DOUBLE PRECISION
OPERATION;
S4:=S4+ABS(ROUND(SC01));
AMAX:=MAX(AMAX,ABS(A[I,J]));
END J;
YROWSUM[I]:=S1*(1+EPS1+3*ETA1);
YSUM:=YSUM+YROWSUM[I];
YEROWSUM[I]:=S4;
XCOLSUM[I]:=S2*(1+EPS1+3*ETA1);
IF S3 > EMAXHUNSUM THEN EMAXROWSUM := S3
END I;
AMAX:=AMAX*(1+5*ETA1);
YSUM:=YSUM*(1+EPS1);
EMAXROWSUM:=(EMAXHUNSUM*(1+EPS1+4*ETA1) + (EPS2+ETA2)*YSUM + ETA2)
*(1+5*ETA1);
FOR I:=1 STEP 1 UNTIL N DO

```

```

YERONSUM(I):=(YERONSUM(I)*(1+EPS1+6*ETA1) + YRONSUM(I)
              *((EPS2+ETA2)*YSUM+(ETA1+EPS2)*EMAXRONSUM+ETA2))
              *(1+6*ETA1))
IF EMAXRONSUM > 1 THEN
BEGIN COMMENT THE CALCULATED INVERSE Y IS SUCH A POOR INVERSE FOR X
      THAT OUR BOUND FOR THE L-INFINITY NORM OF THE RESIDUAL MATRIX
      IS LARGER THAN 1.0)
      POORINVERSE:=TRUE)
      GO TO FIN
END)

COMMENT NOW FORM RESIDUAL F=A*X-X*(DIAG(LAMBDA))
FOR I:=1 STEP 1 UNTIL N DO
BEGIN S1:=0) SC1:=LAMBDA(I)
      FOR J:=1 STEP 1 UNTIL N DO
      BEGIN SC01:=0)
            FOR K:=1 STEP 1 UNTIL N DO
            SC01:=SC01+A(J,K)*X(K,I) COMMENT COMPLEX DOUBLE PRECISION
            OPERATION)
            SC01:=SC01-X(J,I)*SC1 COMMENT COMPLEX DOUBLE PRECISION
            OPERATION)
            F(J,I):=ROUND(SC01)
            S1:=MAX(S1,ABS(F(J,I)))
            END J)
      FMAXCOL(I):=S1*(1+4*ETA1)
      END I)

COMMENT NOW FORM P=Y*F)
FOR I:=1 STEP 1 UNTIL N DO
BEGIN
      FOR J:=1 STEP 1 UNTIL N DO
      BEGIN SC01:=0)
            FOR K:=1 STEP 1 UNTIL N DO
            SC01:=SC01+Y(I,K)*F(K,J) COMMENT COMPLEX DOUBLE PRECISION
            OPERATION)
            P(I,J):=ROUND(SC01)
            END J)
      LAMBDA(IMP(I)):=LAMBDA(I)+P(I,I) COMMENT COMPLEX DOUBLE PRECISION
      OPERATION)
      END I)

COMMENT NOW CALCULATE Q, THE MATRIX BOUNDING THE ERROR IN P)
S1:=1-EMAXRONSUM-(1+EMAXRONSUM)*ETA1)
S2:=AMAX*(ETA2+EPS2+DELTA)
S3:=3*ETA2)
FOR I:=1 STEP 1 UNTIL N DO
BEGIN S4:=EPS2*FMAXCOL(I)+(ETA1*FMAXCOL(I)+S2*XCOLSUM(I)
              +S3*ABS(LAMBDA(I))*(1+4*ETA1))/S1)
      S5:=FMAXCOL(I)/S1)
      FOR J:=1 STEP 1 UNTIL N DO
      Q(J,I):=(ETA1*ABS(P(J,I))*(1+4*ETA1)+YRONSUM(J)*S4
              +YERONSUM(J)*S5) * (1+10*ETA1)
      Q(I,I):=Q(I,I)+ETA2*(ABS(LAMBDA(I))+ABS(P(I,I)))
      END I)

```

```

COMMENT NUM FIND MATRIX P0 = ABS(P)+0 AND ITS OFF-DIAGONAL ROW SUMS)
FOR I=1 STEP 1 UNTIL N DO
  BEGIN S1:=0)
    FOR J=1 STEP 1 UNTIL I-1,I+1 STEP 1 UNTIL N DO
      BEGIN P0(I,J):=(ABS(P(I,J))+0(I,J))*(1+5*ETA1))
        S1:=S1+P0(I,J)
      END)
    P0ROWSUM(I):=S1*(1+EPS1)
  END)
END)

```

```

COMMENT NUM BOUND EIGENVALUES AND EIGENVECTORS - I IS THE INDEX OF THE
ROOT CONSIDERED)

```

```

FOR I=1 STEP 1 UNTIL N DO
  BEGIN COMMENT FIRST FIND DISTANCES BETWEEN ROOT I AND REST)
    FOR J=1 STEP 1 UNTIL I-1,I+1 STEP 1 UNTIL N DO
      BEGIN MOUTDIFFERENCE(J):=ROUND(LAMBOAIMP(I)-LAMBOAIMP(J))
        COMMENT COMPLEX DOUBLE PRECISION OPERATIONS)
        DISTENHUR(J):=(ETA1+ETA2)*(ABS(ROUND(LAMBOAIMP(I)))
          +ABS(ROUND(LAMBOAIMP(J))))*(1+8*ETA1))
        ROOTDISTANCE(J):=ABS(ROOTDIFFERENCE(J))
      END)
    COMMENT NUM BOUND THE I-TH EIGENVALUE USING THE GERSCHGORIN THEOREM.
    THE SMALLEST ISOLATED DISC IS FOUND USING A DIAGONAL SIMILARITY
    TRANSFORMATION WITH MULTIPLIER (BETA^M). FIRST FIND THE
    APPROXIMATE EXPONENT M)
    IF I=1 THEN K:=2 ELSE K:=1)
    S1:=IF MOUTDISTANCE(K)=0 THEN 0 ELSE ROOTDISTANCE(K)/P0(K,I))
    FOR J=K+1 STEP 1 UNTIL I-1,I+K STEP 1 UNTIL N DO
      S1:=MIN(S1,IF ROOTDISTANCE(J)=0 THEN 0
        ELSE ROOTDISTANCE(J)/P0(J,I))
    IF S1<1 THEN M:=0 ELSE M:=ENTIER(LN(S1)/LN(BETA))
    FACTOR:=BETA^M)
  END)

```

```

COMMENT NUM MAKE SURE I-TH DISC IS ISOLATED)
NEWDISC)
RADIUS:=(P0ROWSUM(I)/FACTOR+0(I,I))*(1+ETA1))
FOR J=1 STEP 1 UNTIL I-1,I+1 STEP 1 UNTIL N DO
  BEGIN
    RADIISUM:=(4*ETA1*ROOTDISTANCE(J)+DISTERROR(J)+0(J,J)+P0ROWSUM(J)
      +RADIUS+FACTOR*P0(J,I))*(1+7*ETA1))
    IF MOUTDISTANCE(J)>RADIISUM THEN
      BEGIN COMMENT DISC IS NOT ISOLATED - REDUCE M IF POSSIBLE)
        IF M>0 THEN
          BEGIN M:=M-1)
            FACTOR:=FACTOR/BETA)
            GO TO NEWDISC
          END ELSE
            BEGIN EIGENVALUERADIUS(I):=-1)
              COMMENT DISCS I AND J CANNOT BE SEPARATED-HERE ONE COULD
              OUTPUT THIS FACT AND GIVE THE OVERLAPPING DISCS)
              DISCI:=ABS(LAMBOA-LAMBOA(I))<RADIUS,
              DISCJ:=ABS(LAMBOA-LAMBOA(J))<(RADIISUM-RADIUS)
              FOR K=1 STEP 1 UNTIL N DO XIMP(K,I):=X(K,I)
              GO TO ENDVECTOR
            END
          END)
        END)
      END)
    END)
  END)

```

```

END)

```

```

END
END JJ
ETGENVALUERADIUS(I)=RADIUS)

```

```

COMMENT NOW BOUND I-TH EIGENVECTOR OF A BY USING THE EQUATION
((X=INVERSE)*A*X)*U = LAMDA(I)*U AND GERSCHGORIN BOUND FOR
LAMDA. FIRST FIND CRUDE UPPER BOUND FOR ABS(U(J)) BY ASSUMING
LARGEST COMPONENT OF U IS U(I), AND LETTING THIS BE 1.0, SO
ABS(U(J))<1, J#I)
FOR JI=1 STEP 1 UNTIL I-1, I+1 STEP 1 UNTIL N DO
  ABSUUNU(J)=((FORUNSUM(J)+DISTERROR(J)+Q(J,J)+RADIUS)
  /MOULDISTANCE(J)*(1+Q*ETA1))

```

```

COMMENT NOW USE CRUDE BOUNDS IN SAME EQUATIONS TO GIVE MORE PRECISE
BOUNDS. FIRST FIND ERROR BOUNDS FOR EACH COMPONENT OF U)
USUMI=U)
FOR JI=1 STEP 1 UNTIL I-1, I+1 STEP 1 UNTIL N DO
  BEGIN S1I=Q(J, I)
    FOR KI=1 STEP 1 UNTIL MIN(I, J)-1, MIN(I, J)+1 STEP 1 UNTIL
      MAX(I, J)-1, MAX(I, J)+1 STEP 1 UNTIL N DO
      S1I=S1I+PQ(J, K)*ABSBOUND(K)
    U(J)I=P(J, I)/ROOTDIFFERENCE(J)
    S2I=ABS(U(J))
    USUMI=USUM+S2I
    UBNU(J)I=((S1I+ABSBOUND(J)*(Q(J, J)+RADIUS+DISTERROR(J)))
    /ROOTDISTANCE(J)+Q*ETA1*S2I)*(1+EPS1+1I*ETA1)
  END JJ
  USUMI=(USUM+1)*(1+EPS1+3*ETA1))

```

```

COMMENT NOW TRANSFORM TO A-BASIS BY MULTIPLICATION BY X)
MAXCOMP=0)
FOR JI=1 STEP 1 UNTIL N DO
  BEGIN SC0I=X(J, I) S1I=0)
    FOR KI=1 STEP 1 UNTIL I-1, I+1 STEP 1 UNTIL N DO
      BEGIN SC0I=SC0I+X(J, K)*U(K) COMMENT COMPLEX DOUBLE PRECISION
      OPERATION)
      S1I=S1I+ABS(X(J, K))*UBNO(K)
    END)
    V(J)I=SC0I COMMENT COMPLEX DOUBLE PRECISION OPERATION)
    VBNU(J)I=(S1I+EPS2*USUM)*(1+EPS1+5*ETA1))
    IF ABS(SC0I)>MAXCOMP THEN
      BEGIN JMAXI=J)
        MAXCUMPI=ABS(SC0I) COMMENT COMPLEX DOUBLE PRECISION
        OPERATION)
      END
    END JJ

```

```

END
END JJ

```

```

COMMENT NOW NORMALIZE VECTOR IN A-BASIS SO THAT ITS LARGEST
COMPONENT IN MOODULUS IS 1.0)
SC0I=V(JMAX) COMMENT COMPLEX DOUBLE PRECISION OPERATION)
S1I=ROUND(MAXCOMP)
FOR JI=1 STEP 1 UNTIL JMAX-1, JMAX+1 STEP 1 UNTIL N DO
  BEGIN XIMP(J, I)=V(J)/SC0I COMMENT COMPLEX DOUBLE PRECISION
  OPERATION)
  EIGNEVECTORNAOIGUS(J, I)=(VBNO(J)/S1I+Q*ETA2*ABS(ROUND(XIMP(J, I))))
  *(1+Q*ETA1)

```

```
END)
XIMP(JMAX,I)=1.0) COMMENT COMPLEX DOUBLE PRECISION OPERATION)
EIGENVECTORRADIUS(JMAX,I)=VBN0(JMAX)/S1*(1+2*ETA1)A
EAOVECTOR)
END I)
GO TO FIN)
SINGULAR)
POORINVERSE)=TRUE) COMMENT THE MATRIX X COULD NOT BE INVERTED)
FIN)
END EIGENSYSTEM#OUNDS)
```

**THE OPTIMUM ADDITION OF POINTS TO  
QUADRATURE FORMULAE**

**T. N. L. PATTERSON**

**See article in this issue for explanation of symbols in table.**

TABLE M1. EXTENDED 65 POINT GAUSS FORMULA

ABSCISSAE				WEIGHTS			
.99988	81764	53396	71498( 0)*	.30125	85132	31673	70699(-3)
.99932	60970	75412	87727( 0)	.84426	66418	02694	82767(-3)
.99818	32778	99995	05756( 0)	.14409	74396	85300	28047(-2)
.99645	09480	61849	16306( 0)	.20195	44741	84109	25814(-2)
.99414	97909	64034	94977( 0)	.25819	35728	28895	91273(-2)
.99128	52761	76801	66872( 0)	.31489	33385	29716	53928(-2)
.98784	91483	00927	63193( 0)	.37236	23338	50821	03764(-2)
.98383	98121	87034	94138( 0)	.42933	86024	84055	43766(-2)
.97926	54811	15988	37707( 0)	.48543	12435	51340	42934(-2)
.97413	15398	33551	16907( 0)	.54139	51002	81884	65190(-2)
.96843	69354	87597	49514( 0)	.59751	42661	20618	34295(-2)
.96218	27547	18055	23771( 0)	.65319	80449	96366	85264(-2)
.95537	55216	23831	03017( 0)	.70814	75843	77401	14549(-2)
.94802	09281	68407	50637( 0)	.76274	99793	84036	25927(-2)
.94012	09431	86899	50834( 0)	.81720	14635	78137	01977(-2)
.93167	86282	28749	33797( 0)	.87114	10032	06977	89083(-2)
.92270	06530	10921	93985( 0)	.92434	20840	07523	21865(-2)
.91319	34405	42846	26174( 0)	.97704	20249	91696	17917(-2)
.90316	09568	42872	39210( 0)	.10293	81123	81518	72365(-1)
.89260	78805	04738	93142( 0)	.10811	05280	05173	41970(-1)
.88154	15522	70033	47585( 0)	.11320	34350	81627	65169(-1)
.86996	92949	26407	03619( 0)	.11823	30098	99908	66315(-1)
.85789	66653	52267	05451( 0)	.12320	97919	56166	62245(-1)
.84532	97528	99930	28394( 0)	.12811	43161	06823	08620(-1)
.83227	67481	01741	59374( 0)	.13293	16580	73810	40171(-1)
.81874	59259	22651	45343( 0)	.13767	36769	94471	00941(-1)
.80474	42111	45924	39263( 0)	.14234	86650	53417	32000(-1)
.79027	89574	92121	84305( 0)	.14694	08698	21101	41522(-1)
.77535	92543	28223	24389( 0)	.15143	75431	59682	28436(-1)
.75999	43224	41999	78687( 0)	.15584	78852	34809	74670(-1)
.74419	22979	56146	71150( 0)	.16017	87071	59279	99315(-1)
.72796	16763	29424	67901( 0)	.16441	67767	69837	96055(-1)
.71131	24334	09271	95767( 0)	.16855	09574	88589	45597(-1)
.69425	46952	13991	63355( 0)	.17258	87401	53060	28112(-1)
.67679	76784	95260	92905( 0)	.17653	59543	19965	17863(-1)
.65895	09061	93625	13304( 0)	.18038	11905	95004	77916(-1)
.64072	51936	71929	56062( 0)	.18411	45579	11501	90913(-1)
.62213	15090	85400	24158( 0)	.18774	24289	77393	72243(-1)
.60318	00285	61739	61277( 0)	.19126	99948	27276	24330(-1)
.58388	11896	60487	31333( 0)	.19468	72317	37824	28613(-1)
.56424	65780	75511	99218( 0)	.19798	52457	44320	03595(-1)
.54428	79248	62227	13855( 0)	.20116	96842	85209	81585(-1)
.52401	62464	88573	96841( 0)	.20424	53465	55819	49284(-1)
.50344	27804	55006	88234( 0)	.20720	33047	03184	58503(-1)
.48257	97979	90000	38780( 0)	.21003	54856	40188	00892(-1)
.46143	97015	69145	05770( 0)	.21274	70868	14018	64581(-1)
.44003	42279	16276	66208( 0)	.21534	27003	95674	04187(-1)
.41837	52966	23409	00926( 0)	.21781	42923	66157	09489(-1)
.39647	57680	67884	94155( 0)	.22015	44795	99525	62797(-1)

\*The integer in brackets denotes the power of ten by which the number should be multiplied.