

F08PSF (CHSEQR/ZHSEQR) – NAG Fortran Library Routine Document

Note. Before using this routine, please read the Users' Note for your implementation to check the interpretation of bold italicised terms and other implementation-dependent details.

1 Purpose

F08PSF (CHSEQR/ZHSEQR) computes all the eigenvalues, and optionally the Schur factorization, of a complex Hessenberg matrix or a complex general matrix which has been reduced to Hessenberg form.

2 Specification

```

SUBROUTINE F08PSF(JOB, COMPZ, N, ILO, IHI, H, LDH, W, Z, LDZ,
1              WORK, LWORK, INFO)
ENTRY          chseqr(JOB, COMPZ, N, ILO, IHI, H, LDH, W, Z, LDZ,
1              WORK, LWORK, INFO)
INTEGER       N, ILO, IHI, LDH, LDZ, LWORK, INFO
complex     H(LDH,*), W(*), Z(LDZ,*), WORK(*)
CHARACTER*1   JOB, COMPZ

```

The ENTRY statement enables the routine to be called by its LAPACK name.

3 Description

This routine computes all the eigenvalues, and optionally the Schur factorization, of a complex upper Hessenberg matrix H :

$$H = ZTZ^H,$$

where T is an upper triangular matrix (the Schur form of H), and Z is the unitary matrix whose columns are the Schur vectors z_i . The diagonal elements of T are the eigenvalues of H .

The routine may also be used to compute the Schur factorization of a complex general matrix A which has been reduced to upper Hessenberg form H :

$$\begin{aligned} A &= QHQ^H, \text{ where } Q \text{ is unitary,} \\ &= (QZ)T(QZ)^H. \end{aligned}$$

In this case, after F08NSF (CGEHRD/ZGEHRD) has been called to reduce A to Hessenberg form, F08NTF (CUNGHR/ZUNGHR) must be called to form Q explicitly; Q is then passed to F08PSF, which must be called with $\text{COMPZ} = \text{'V'}$.

The routine can also take advantage of a previous call to F08NVF (CGEBAL/ZGEBAL) which may have balanced the original matrix before reducing it to Hessenberg form, so that the Hessenberg matrix H has the structure:

$$\begin{pmatrix} H_{11} & H_{12} & H_{13} \\ & H_{22} & H_{23} \\ & & H_{33} \end{pmatrix}$$

where H_{11} and H_{33} are upper triangular. If so, only the central diagonal block H_{22} (in rows and columns i_{lo} to i_{hi}) needs to be further reduced to Schur form (the blocks H_{12} and H_{23} are also affected). Therefore the values of i_{lo} and i_{hi} can be supplied to F08PSF directly. Also, F08NWF (CGEBAK/ZGEBAK) must be called after this routine to permute the Schur vectors of the balanced matrix to those of the original matrix. If F08NVF has not been called however, then i_{lo} must be set to 1 and i_{hi} to n . Note that if the Schur factorization of A is required, F08NVF must **not** be called with $\text{JOB} = \text{'S'}$ or 'B' , because the balancing transformation is not unitary.

F08PSF uses a multishift form of the upper Hessenberg QR algorithm, due to Bai and Demmel [1]. The Schur vectors are normalized so that $\|z_i\|_2 = 1$, but are determined only to within a complex factor of absolute value 1.

4 References

- [1] Bai Z and Demmel J W (1989) On a block implementation of Hessenberg multishift QR iteration *Internat. J. High Speed Comput.* **1** 97–112
- [2] Golub G H and van Loan C F (1996) *Matrix Computations* Johns Hopkins University Press (3rd Edition), Baltimore

5 Parameters

1: JOB — CHARACTER*1 *Input*

On entry: indicates whether eigenvalues only or the Schur form T is required, as follows:

- if JOB = 'E', then eigenvalues only are required;
- if JOB = 'S', then the Schur form T is required.

Constraint: JOB = 'E' or 'S'.

2: COMPZ — CHARACTER*1 *Input*

On entry: indicates whether the Schur vectors are to be computed as follows:

- if COMPZ = 'N', then no Schur vectors are computed (and the array Z is not referenced);
- if COMPZ = 'I', then the Schur vectors of H are computed (and the array Z is initialized by the routine);
- if COMPZ = 'V', then the Schur vectors of A are computed (and the array Z must contain the matrix Q on entry).

Constraint: COMPZ = 'N', 'I' or 'V'.

3: N — INTEGER *Input*

On entry: n , the order of the matrix H .

Constraint: $N \geq 0$.

4: ILO — INTEGER *Input*

5: IHI — INTEGER *Input*

On entry: if the matrix A has been balanced by F08NVF (CGEBAL/ZGEBAL), then ILO and IHI must contain the values returned by that routine. Otherwise, ILO must be set to 1 and IHI to N .

Constraints:

$$\begin{aligned} \text{ILO} &\geq 1 \text{ and} \\ \min(\text{ILO}, N) &\leq \text{IHI} \leq N. \end{aligned}$$

6: H(LDH,*) — **complex** array *Input/Output*

Note: the second dimension of the array H must be at least $\max(1, N)$.

On entry: the n by n upper Hessenberg matrix H , as returned by F08NSF (CGEHRD/ZGEHRD).

On exit: if JOB = 'E', then the array contains no useful information. If JOB = 'S', then H is overwritten by the upper triangular matrix T from the Schur decomposition (the Schur form) unless INFO > 0.

7: LDH — INTEGER *Input*

On entry: the first dimension of the array H as declared in the (sub)program from which F08PSF (CHSEQR/ZHSEQR) is called.

Constraint: LDH $\geq \max(1, N)$.

- 8:** $W(*)$ — **complex** array *Output*
Note: the dimension of the array W must be at least $\max(1,N)$.
On exit: the computed eigenvalues, unless $\text{INFO} > 0$ (in which case see Section 6). The eigenvalues are stored in the same order as on the diagonal of the Schur form T (if computed).
- 9:** $Z(\text{LDZ},*)$ — **complex** array *Input/Output*
Note: the second dimension of the array Z must be at least $\max(1,N)$ if $\text{COMPZ} = 'V'$ or $'T'$ and at least 1 if $\text{COMPZ} = 'N'$.
On entry: if $\text{COMPZ} = 'V'$, Z must contain the unitary matrix Q from the reduction to Hessenberg form; if $\text{COMPZ} = 'T'$, Z need not be set.
On exit: if $\text{COMPZ} = 'V'$ or $'T'$, Z contains the unitary matrix of the required Schur vectors, unless $\text{INFO} > 0$.
 Z is not referenced if $\text{COMPZ} = 'N'$.
- 10:** LDZ — INTEGER *Input*
On entry: the first dimension of the array Z as declared in the (sub)program from which F08PSF (CHSEQR/ZHSEQR) is called.
Constraints:
 $\text{LDZ} \geq 1$ if $\text{COMPZ} = 'N'$,
 $\text{LDZ} \geq \max(1,N)$ if $\text{COMPZ} = 'V'$ or $'T'$.
- 11:** $\text{WORK}(*)$ — **complex** array *Workspace*
Note: the dimension of the array WORK must be at least $\max(1,N)$.
- 12:** LWORK — INTEGER *Dummy*
This parameter is currently redundant.
- 13:** INFO — INTEGER *Output*
On exit: $\text{INFO} = 0$ unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

$\text{INFO} < 0$

If $\text{INFO} = -i$, the i th parameter had an illegal value. An explanatory message is output, and execution of the program is terminated.

$\text{INFO} > 0$

The algorithm has failed to find all the eigenvalues after a total of $30 \times (\text{IHI} - \text{ILO} + 1)$ iterations. If $\text{INFO} = i$, elements $1, 2, \dots, \text{ILO} - 1$ and $i + 1, i + 2, \dots, n$ of W contain the eigenvalues which have been found.

7 Accuracy

The computed Schur factorization is the exact factorization of a nearby matrix $H + E$, where

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

and ϵ is the *machine precision*.

If λ_i is an exact eigenvalue, and $\tilde{\lambda}_i$ is the corresponding computed value, then

$$|\tilde{\lambda}_i - \lambda_i| \leq \frac{c(n)\epsilon \|H\|_2}{s_i},$$

where $c(n)$ is a modestly increasing function of n , and s_i is the reciprocal condition number of λ_i . The condition numbers s_i may be computed by calling F08QYF (CTRSNA/ZTRSNA).

8 Further Comments

The total number of real floating-point operations depends on how rapidly the algorithm converges, but is typically about:

- $25n^3$ if only eigenvalues are computed;
- $35n^3$ if the Schur form is computed;
- $70n^3$ if the full Schur factorization is computed.

The real analogue of this routine is F08PEF (SHSEQR/DHSEQR).

9 Example

To compute all the eigenvalues and the Schur factorization of the upper Hessenberg matrix H , where

$$H = \begin{pmatrix} -3.9700 - 5.0400i & -1.1318 - 2.5693i & -4.6027 - 0.1426i & -1.4249 + 1.7330i \\ -5.4797 + 0.0000i & 1.8585 - 1.5502i & 4.4145 - 0.7638i & -0.4805 - 1.1976i \\ 0.0000 + 0.0000i & 6.2673 + 0.0000i & -0.4504 - 0.0290i & -1.3467 + 1.6579i \\ 0.0000 + 0.0000i & 0.0000 + 0.0000i & -3.5000 + 0.0000i & 2.5619 - 3.3708i \end{pmatrix}.$$

See also the example for F08NTF (CUNGHR/ZUNGHR), which illustrates the use of this routine to compute the Schur factorization of a general matrix.

9.1 Program Text

Note. The listing of the example program presented below uses bold italicised terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```

*      F08PSF Example Program Text
*      Mark 16 Release. NAG Copyright 1992.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER       (NIN=5,NOUT=6)
      INTEGER          NMAX, LDH, LWORK, LDZ
      PARAMETER       (NMAX=8,LDH=NMAX,LWORK=NMAX,LDZ=NMAX)
*      .. Local Scalars ..
      INTEGER          I, IFAIL, INFO, J, N
*      .. Local Arrays ..
      complex         H(LDH,NMAX), W(NMAX), WORK(LWORK), Z(LDZ,NMAX)
      CHARACTER        CLABS(1), RLABS(1)
*      .. External Subroutines ..
      EXTERNAL         X04DBF, chseqr
*      .. Intrinsic Functions ..
      INTRINSIC       real, imag
*      .. Executable Statements ..
      WRITE (NOUT,*) 'F08PSF Example Program Results'
*      Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
*
*          Read H from data file
*
*          READ (NIN,*) ((H(I,J),J=1,N),I=1,N)
*
*          Calculate the eigenvalues and Schur factorization of H
*
*          CALL chseqr('Schur form','Initialize Z',N,1,N,H,LDH,W,Z,LDZ,
+                   WORK,LWORK,INFO)

```

```

*
      WRITE (NOUT,*)
      IF (INFO.GT.0) THEN
        WRITE (NOUT,*) 'Failure to converge.'
      ELSE
        WRITE (NOUT,*) 'Eigenvalues'
        WRITE (NOUT,99999) (' (',real(W(I)),',',imag(W(I)),')',I=1,
+          N)
*
*      Print Schur form
*
      WRITE (NOUT,*)
      IFAIL = 0
*
      CALL X04DBF('General',',',N,N,H,LDH,'Bracketed','F7.4',
+        'Schur form','Integer',RLABS,'Integer',CLABS,80,
+        0,IFAIL)
*
*      Print Schur vectors
*
      WRITE (NOUT,*)
      IFAIL = 0
*
      CALL X04DBF('General',',',N,N,Z,LDZ,'Bracketed','F7.4',
+        'Schur vectors of H','Integer',RLABS,'Integer',
+        CLABS,80,0,IFAIL)
*
      END IF
      END IF
      STOP
*
99999 FORMAT ((3X,4(A,F7.4,A,F7.4,A,:)))
      END

```

9.2 Program Data

F08PSF Example Program Data

```

4                                     :Value of N
(-3.9700,-5.0400) (-1.1318,-2.5693) (-4.6027,-0.1426) (-1.4249, 1.7330)
(-5.4797, 0.0000) ( 1.8585,-1.5502) ( 4.4145,-0.7638) (-0.4805,-1.1976)
( 0.0000, 0.0000) ( 6.2673, 0.0000) (-0.4504,-0.0290) (-1.3467, 1.6579)
( 0.0000, 0.0000) ( 0.0000, 0.0000) (-3.5000, 0.0000) ( 2.5619,-3.3708)
                                     :End of matrix H

```

9.3 Program Results

F08PSF Example Program Results

Eigenvalues

```

(-6.0004,-6.9998) (-5.0000, 2.0060) ( 7.9982,-0.9964) ( 3.0023,-3.9998)

```

Schur form

```

          1          2          3          4
1 (-6.0004,-6.9998) (-0.2080, 0.4719) (-0.4829, 0.1768) ( 0.1301, 0.9052)
2 ( 0.0000, 0.0000) (-5.0000, 2.0060) (-0.6653, 0.2814) ( 0.0038, 0.2639)
3 ( 0.0000, 0.0000) ( 0.0000, 0.0000) ( 7.9982,-0.9964) ( 0.2004, 1.0595)
4 ( 0.0000, 0.0000) ( 0.0000, 0.0000) ( 0.0000, 0.0000) ( 3.0023,-3.9998)

```

Schur vectors of H

	1	2	3	4
1	(0.8457, 0.0000)	(0.1380, 0.3602)	(-0.2677, -0.1091)	(-0.2213, -0.0582)
2	(0.2824, -0.3304)	(-0.4612, 0.2075)	(0.6846, 0.0000)	(0.2927, 0.0320)
3	(0.0748, 0.2800)	(0.7239, 0.0000)	(0.5924, -0.0189)	(-0.0229, 0.2005)
4	(0.0670, 0.0860)	(0.2169, 0.1560)	(-0.2745, 0.1454)	(0.9057, 0.0000)
