NAG Fortran Library Routine Document

F02GBF

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

F02GBF computes all the eigenvalues, and optionally all the eigenvectors, of a complex general matrix.

2 Specification

```
SUBROUTINE F02GBF (JOB, N, A, LDA, W, V, LDV, RWORK, WORK, LWORK, IFAIL)
INTEGER            N, LDA, LDV, LWORK, IFAIL
double precision   RWORK(*)
complex*16         A(LDA,*), W(*), V(LDV,*), WORK(LWORK)
CHARACTER*1        JOB
```

3 Description

F02GBF computes all the eigenvalues, and optionally all the right eigenvectors, of a complex general matrix A:

$$Ax_i = \lambda_i x_i, \quad i = 1, 2, \ldots, n.$$

4 References

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

5 Parameters

1: JOB – CHARACTER*1 *Input*

On entry: indicates whether eigenvectors are to be computed.

JOB = 'N'

Only eigenvalues are computed.

JOB = 'V'

Eigenvalues and eigenvectors are computed.

Constraint: JOB = 'N' or 'V'.

2: N – INTEGER *Input*

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

Constraint: N $\geq$ 0.

3: A(LDA,$*$) – ***complex*16*** array *Input/Output*

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

On entry: the n by n general matrix A.

On exit: if JOB = 'V', A contains the Schur form of the balanced input matrix A' (see Section 8).

If JOB = 'N', the contents of A are overwritten.

4: LDA – INTEGER *Input*

On entry: the first dimension of the array A as declared in the (sub)program from which F02GBF is called.

Constraint: LDA $\geq \max(1, \mathrm{N})$.

5: W($*$) – ***complex*16*** array *Output*

Note: the dimension of the array W must be at least $\max(1, \mathrm{N})$.

On exit: the computed eigenvalues.

6: V(LDV,$*$) – ***complex*16*** array *Output*

Note: the second dimension of the array V must be at least $\max(1, \mathrm{N})$ if JOB = 'V' and at least 1 otherwise.

On exit: if JOB = 'V', V contains the eigenvectors, with the ith column holding the eigenvector associated with the eigenvalue λ_i (stored in W(i)).

If JOB = 'N', V is not referenced.

7: LDV – INTEGER *Input*

On entry: the first dimension of the array V as declared in the (sub)program from which F02GBF is called.

Constraints:

if JOB = 'N', LDV ≥ 1;
if JOB = 'V', LDV $\geq \max(1, \mathrm{N})$.

8: RWORK($*$) – ***double precision*** array *Workspace*

Note: the dimension of the array RWORK must be at least $\max(1, 2 \times \mathrm{N})$.

9: WORK(LWORK) – ***complex*16*** array *Workspace*
10: LWORK – INTEGER *Input*

On entry: the dimension of the array WORK as declared in the (sub)program from which F02GBF is called. On some high-performance computers, increasing the dimension of WORK will enable the routine to run faster; a value of $64 \times \mathrm{N}$ should allow near-optimal performance on almost all machines.

Constraint: LWORK $\geq \max(1, 2 \times \mathrm{N})$.

11: IFAIL – INTEGER *Input/Output*

On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Chapter P01 for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

6 Error Indicators and Warnings

If on entry IFAIL = 0 or −1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, JOB ≠ 'N' or 'V',
or N < 0,
or LDA < max(1, N),
or LDV < 1, or LDV < N and JOB = 'V',
or LWORK < max(1, 2 × N).

IFAIL = 2

The *QR* algorithm failed to compute all the eigenvalues.

7 Accuracy

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

$$\left|\tilde{\lambda}_i - \lambda_i\right| \le \frac{c(n)\epsilon\|A'\|_2}{s_i},$$

where $c(n)$ is a modestly increasing function of n, ϵ is the ***machine precision***, and s_i is the reciprocal condition number of λ_i; A' is the balanced form of the original matrix A (see Section 8), and $\|A'\| \le \|A\|$.

If x_i is the corresponding exact eigenvector, and $\tilde{x}_i$ is the corresponding computed eigenvector, then the angle $\theta(\tilde{x}_i, x_i)$ between them is bounded as follows:

$$\theta(\tilde{x}_i, x_i) \le \frac{c(n)\epsilon\|A'\|_2}{sep_i},$$

where sep_i is the reciprocal condition number of x_i.

The condition numbers s_i and sep_i may be computed by calling F08QYF (ZTRSNA), using the Schur form of the balanced matrix A' which is returned in the array A when JOB = 'V'.

8 Further Comments

F02GBF calls routines from LAPACK in Chapter F08. It first balances the matrix, using a diagonal similarity transformation to reduce its norm; and then reduces the balanced matrix A' to upper Hessenberg form H, using a unitary similarity transformation: $A' = QHQ^{\mathrm{H}}$. If only eigenvalues are required, the routine uses the Hessenberg *QR* algorithm to compute the eigenvalues. If the eigenvectors are required, the routine first forms the unitary matrix Q that was used in the reduction to Hessenberg form; it then uses the Hessenberg *QR* algorithm to compute the Schur factorization of A' as $A' = ZTZ^{\mathrm{H}}$. It computes the right eigenvectors of T by backward substitution, pre-multiplies them by Z to form the eigenvectors of A'; and finally transforms the eigenvectors to those of the original matrix A.

Each eigenvector x is normalized so that $\|x\|_2 = 1$, and the element of largest absolute value is real and positive.

The time taken by the routine is approximately proportional to n^3.

9 Example

To compute all the eigenvalues and eigenvectors of the matrix A, where

$$A = \begin{pmatrix} -3.97 - 5.04i & -4.11 + 3.70i & -0.34 + 1.01i & 1.29 - 0.86i \\ 0.34 - 1.50i & 1.52 - 0.43i & 1.88 - 5.38i & 3.36 + 0.65i \\ 3.31 - 3.85i & 2.50 + 3.45i & 0.88 - 1.08i & 0.64 - 1.48i \\ -1.10 + 0.82i & 1.81 - 1.59i & 3.25 + 1.33i & 1.57 - 3.44i \end{pmatrix}.$$

9.1 Program Text

```
*     F02GBF Example Program Text
*     Mark 16 Release. NAG Copyright 1992.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, LDA, LDV, LWORK
      PARAMETER        (NMAX=8,LDA=NMAX,LDV=NMAX,LWORK=64*NMAX)
*     .. Local Scalars ..
      INTEGER          I, IFAIL, J, N
*     .. Local Arrays ..
      COMPLEX *16      A(LDA,NMAX), V(LDV,NMAX), W(NMAX), WORK(LWORK)
      DOUBLE PRECISION RWORK(2*NMAX)
      CHARACTER        CLABS(1), RLABS(1)
*     .. External Subroutines ..
      EXTERNAL         F02GBF, X04DBF
*     .. Intrinsic Functions ..
      INTRINSIC        DBLE, AIMAG
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F02GBF Example Program Results'
*     Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
*
*        Read A from data file
*
         READ (NIN,*) ((A(I,J),J=1,N),I=1,N)
*
*        Compute eigenvalues and eigenvectors of A
*
         IFAIL = 0
*
         CALL F02GBF('Vectors',N,A,LDA,W,V,LDV,RWORK,WORK,LWORK,IFAIL)
*
         WRITE (NOUT,*)
         WRITE (NOUT,*) 'Eigenvalues'
         WRITE (NOUT,99999) (' (',DBLE(W(I)),',',AIMAG(W(I)),')',I=1,N)
         WRITE (NOUT,*)
*
         CALL X04DBF('General',' ',N,N,V,LDV,'Bracketed','F7.4',
     +               'Eigenvectors','Integer',RLABS,'Integer',CLABS,80,
     +               0,IFAIL)
*
      END IF
      STOP
*
99999 FORMAT ((3X,4(A,F7.4,A,F7.4,A,:)))
      END
```

9.2 Program Data

```
F02GBF Example Program Data
  4                                                        :Value of N
 (-3.97,-5.04) (-4.11, 3.70) (-0.34, 1.01) ( 1.29,-0.86)
 ( 0.34,-1.50) ( 1.52,-0.43) ( 1.88,-5.38) ( 3.36, 0.65)
 ( 3.31,-3.85) ( 2.50, 3.45) ( 0.88,-1.08) ( 0.64,-1.48)
 (-1.10, 0.82) ( 1.81,-1.59) ( 3.25, 1.33) ( 1.57,-3.44)   :End of matrix A
```

9.3 Program Results

```
F02GBF Example Program Results

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

Eigenvectors
                   1                 2                 3                 4
1  ( 0.8457, 0.0000) (-0.3865, 0.1732) (-0.1730, 0.2669) (-0.0356,-0.1782)
2  (-0.0177, 0.3036) (-0.3539, 0.4529) ( 0.6924, 0.0000) ( 0.1264, 0.2666)
3  ( 0.0875, 0.3115) ( 0.6124, 0.0000) ( 0.3324, 0.4960) ( 0.0129,-0.2966)
4  (-0.0561,-0.2906) (-0.0859,-0.3284) ( 0.2504,-0.0147) ( 0.8898, 0.0000)
```