

NAG Library Routine Document

F08JGF (DPTEQR)

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.

Warning. The specification of the parameter WORK changed at Mark 20: the length of WORK needs to be increased.

1 Purpose

F08JGF (DPTEQR) computes all the eigenvalues and, optionally, all the eigenvectors of a real symmetric positive-definite tridiagonal matrix, or of a real symmetric positive-definite matrix which has been reduced to tridiagonal form.

2 Specification

```
SUBROUTINE F08JGF (COMPZ, N, D, E, Z, LDZ, WORK, INFO)
  INTEGER          N, LDZ, INFO
  double precision D(*), E(*), Z(LDZ,*), WORK(4*N)
  CHARACTER*1      COMPZ
```

The routine may be called by its LAPACK name *dpteqr*.

3 Description

F08JGF (DPTEQR) computes all the eigenvalues and, optionally, all the eigenvectors of a real symmetric positive-definite tridiagonal matrix T . In other words, it can compute the spectral factorization of T as

$$T = Z\Lambda Z^T,$$

where Λ is a diagonal matrix whose diagonal elements are the eigenvalues λ_i , and Z is the orthogonal matrix whose columns are the eigenvectors z_i . Thus

$$Tz_i = \lambda_i z_i, \quad i = 1, 2, \dots, n.$$

The routine may also be used to compute all the eigenvalues and eigenvectors of a real symmetric positive-definite matrix A which has been reduced to tridiagonal form T :

$$\begin{aligned} A &= QTQ^T, \text{ where } Q \text{ is orthogonal} \\ &= (QZ)\Lambda(QZ)^T. \end{aligned}$$

In this case, the matrix Q must be formed explicitly and passed to F08JGF (DPTEQR), which must be called with COMPZ = 'V'. The routines which must be called to perform the reduction to tridiagonal form and form Q are:

full matrix	F08FEF (DSYTRD) and F08FFF (DORGTR)
full matrix, packed storage	F08GEF (DSPTRD) and F08GFF (DOPGTR)
band matrix	F08HEF (DSBTRD) with VECT = 'V'.

F08JGF (DPTEQR) first factorizes T as LDL^T where L is unit lower bidiagonal and D is diagonal. It forms the bidiagonal matrix $B = LD^{\frac{1}{2}}$, and then calls F08MEF (DBDSQR) to compute the singular values of B which are the same as the eigenvalues of T . The method used by the routine allows high relative accuracy to be achieved in the small eigenvalues of T . The eigenvectors are normalized so that $\|z_i\|_2 = 1$, but are determined only to within a factor ± 1 .

4 References

Barlow J and Demmel J W (1990) Computing accurate eigensystems of scaled diagonally dominant matrices *SIAM J. Numer. Anal.* **27** 762–791

5 Parameters

- 1: COMPZ – CHARACTER*1 *Input*
On entry: indicates whether the eigenvectors are to be computed.
COMPZ = 'N'
Only the eigenvalues are computed (and the array Z is not referenced).
COMPZ = 'I'
The eigenvalues and eigenvectors of T are computed (and the array Z is initialized by the routine).
COMPZ = 'V'
The eigenvalues and eigenvectors of A are computed (and the array Z must contain the matrix Q on entry).
Constraint: COMPZ = 'N', 'V' or 'I'.
- 2: N – INTEGER *Input*
On entry: n , the order of the matrix T .
Constraint: $N \geq 0$.
- 3: D(*) – **double precision** array *Input/Output*
Note: the dimension of the array D must be at least $\max(1, N)$.
On entry: the diagonal elements of the tridiagonal matrix T .
On exit: the n eigenvalues in descending order, unless INFO > 0, in which case D is overwritten.
- 4: E(*) – **double precision** array *Input/Output*
Note: the dimension of the array E must be at least $\max(1, N - 1)$.
On entry: the off-diagonal elements of the tridiagonal matrix T .
On exit: E is overwritten.
- 5: Z(LDZ,*) – **double precision** array *Input/Output*
Note: the second dimension of the array Z must be at least $\max(1, N)$ if COMPZ = 'V' or 'I' and at least 1 if COMPZ = 'N'.
On entry: if COMPZ = 'V', Z must contain the orthogonal matrix Q from the reduction to tridiagonal form.
If COMPZ = 'I', Z need not be set.
On exit: if COMPZ = 'I' or 'V', the n required orthonormal eigenvectors stored as columns of Z; the i th column corresponds to the i th eigenvalue, where $i = 1, 2, \dots, n$, unless INFO > 0.
If COMPZ = 'N', Z is not referenced.
- 6: LDZ – INTEGER *Input*
On entry: the first dimension of the array Z as declared in the (sub)program from which F08JGF (DPTEQR) is called.

Constraints:

if COMPZ = 'V' or 'I', LDZ $\geq \max(1, N)$;
if COMPZ = 'N', LDZ ≥ 1 .

7: WORK($4 \times N$) – **double precision** array

Workspace

8: INFO – INTEGER

Output

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

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

INFO < 0

If INFO = $-i$, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO > 0

If INFO = i , the leading minor of order i is not positive-definite and the Cholesky factorization of T could not be completed. Hence T itself is not positive-definite.

If INFO = $N + i$, the algorithm to compute the singular values of the Cholesky factor B failed to converge; i off-diagonal elements did not converge to zero.

7 Accuracy

The eigenvalues and eigenvectors of T are computed to high relative accuracy which means that if they vary widely in magnitude, then any small eigenvalues (and corresponding eigenvectors) will be computed more accurately than, for example, with the standard QR method. However, the reduction to tridiagonal form (prior to calling the routine) may exclude the possibility of obtaining high relative accuracy in the small eigenvalues of the original matrix if its eigenvalues vary widely in magnitude.

To be more precise, let H be the tridiagonal matrix defined by $H = DTD$, where D is diagonal with $d_{ii} = t_{ii}^{-\frac{1}{2}}$, and $h_{ii} = 1$ for all i . If λ_i is an exact eigenvalue of T and $\tilde{\lambda}_i$ is the corresponding computed value, then

$$|\tilde{\lambda}_i - \lambda_i| \leq c(n)\epsilon\kappa_2(H)\lambda_i$$

where $c(n)$ is a modestly increasing function of n , ϵ is the **machine precision**, and $\kappa_2(H)$ is the condition number of H with respect to inversion defined by: $\kappa_2(H) = \|H\| \cdot \|H^{-1}\|$.

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

$$\theta(\tilde{z}_i, z_i) \leq \frac{c(n)\epsilon\kappa_2(H)}{relgap_i}$$

where $relgap_i$ is the relative gap between λ_i and the other eigenvalues, defined by

$$relgap_i = \min_{i \neq j} \frac{|\lambda_i - \lambda_j|}{(\lambda_i + \lambda_j)}.$$

8 Further Comments

The total number of floating-point operations is typically about $30n^2$ if COMPZ = 'N' and about $6n^3$ if COMPZ = 'V' or 'I', but depends on how rapidly the algorithm converges. When COMPZ = 'N', the operations are all performed in scalar mode; the additional operations to compute the eigenvectors when COMPZ = 'V' or 'I' can be vectorized and on some machines may be performed much faster.

The complex analogue of this routine is F08JUF (ZPTEQR).

9 Example

This example computes all the eigenvalues and eigenvectors of the symmetric positive-definite tridiagonal matrix T , where

$$T = \begin{pmatrix} 4.16 & 3.17 & 0.00 & 0.00 \\ 3.17 & 5.25 & -0.97 & 0.00 \\ 0.00 & -0.97 & 1.09 & 0.55 \\ 0.00 & 0.00 & 0.55 & 0.62 \end{pmatrix}.$$

9.1 Program Text

```
*      F08JGF Example Program Text
*      Mark 20 Revised. NAG Copyright 2001.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX, LDZ
      PARAMETER        (NMAX=8,LDZ=NMAX)
*      .. Local Scalars ..
      INTEGER          I, IFAIL, INFO, N
*      .. Local Arrays ..
      DOUBLE PRECISION D(NMAX), E(NMAX-1), WORK(4*NMAX), Z(LDZ,NMAX)
*      .. External Subroutines ..
      EXTERNAL         DPTEQR, X04CAF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'F08JGF Example Program Results'
*      Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
*
*          Read T from data file
*
*          READ (NIN,*) (D(I),I=1,N)
*          READ (NIN,*) (E(I),I=1,N-1)
*
*          Calculate all the eigenvalues and eigenvectors of T
*
*          CALL DPTEQR('I',N,D,E,Z,LDZ,WORK,INFO)
*
*          WRITE (NOUT,*)
*          IF (INFO.GT.0 .AND. INFO.LE.N) THEN
*              WRITE (NOUT,*) 'T is not positive-definite.'
*          ELSE IF (INFO.GT.N) THEN
*              WRITE (NOUT,*) 'Failure to converge.'
*          ELSE
*
*              Print eigenvalues and eigenvectors
*
*              WRITE (NOUT,*) 'Eigenvalues'
*              WRITE (NOUT,99999) (D(I),I=1,N)
*              WRITE (NOUT,*)
*              IFAIL = 0
*
*              CALL X04CAF('General',' ',N,N,Z,LDZ,'Eigenvectors',IFAIL)
*
*          END IF
*      END IF
*
*      99999 FORMAT (3X,(8F8.4))
      END
```

9.2 Program Data

F08JGF Example Program Data

```
4                               :Value of N
4.16    5.25    1.09    0.62
3.17   -0.97    0.55                               :End of matrix T
```

9.3 Program Results

F08JGF Example Program Results

Eigenvalues

```
8.0023  1.9926  1.0014  0.1237
```

Eigenvectors

```
      1      2      3      4
1  0.6326  0.6245 -0.4191  0.1847
2  0.7668 -0.4270  0.4176 -0.2352
3 -0.1082  0.6071  0.4594 -0.6393
4 -0.0081  0.2432  0.6625  0.7084
```
