1 Purpose

nag_zhegvd (f08sqc) computes all the eigenvalues and, optionally, the eigenvectors of a complex generalized Hermitian-definite eigenproblem, of the form

\[ A z = \lambda B z, \quad A B z = \lambda z \quad \text{or} \quad B A z = \lambda z, \]

where \( A \) and \( B \) are Hermitian and \( B \) is also positive definite. If eigenvectors are desired, it uses a divide-and-conquer algorithm.

2 Specification

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

void nag_zhegvd (Nag_OrderType order, Nag_Itype itype, Nag_JobType job,
                 Nag_UploType uplo, Integer n, Complex a[ ], Integer pda,
                 Complex b[ ], Integer pdb, double w[ ], NagError *fail)
```

3 Description

nag_zhegvd (f08sqc) first performs a Cholesky factorization of the matrix \( B \) as \( B = U^H U \), when \( \text{uplo} = \text{Nag_Upper} \) or \( B = L L^H \), when \( \text{uplo} = \text{Nag_Lower} \). The generalized problem is then reduced to a standard symmetric eigenvalue problem

\[ C x = \lambda x, \]

which is solved for the eigenvalues and, optionally, the eigenvectors; the eigenvectors are then backtransformed to give the eigenvectors of the original problem.

For the problem \( A z = \lambda B z \), the eigenvectors are normalized so that the matrix of eigenvectors, \( z \), satisfies

\[ Z^H A Z = A \quad \text{and} \quad Z^H B Z = I, \]

where \( A \) is the diagonal matrix whose diagonal elements are the eigenvalues. For the problem \( A B z = \lambda z \) we correspondingly have

\[ Z^{-1} A Z^{-H} = A \quad \text{and} \quad Z^H B Z = I, \]

and for \( B A z = \lambda z \) we have

\[ Z^H A Z = A \quad \text{and} \quad Z^H B^{-1} Z = I. \]

4 References


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: `itype` – Integer

*Input*

*On entry*: specifies the problem type to be solved.

`itype = 1`

\[ A_z = \lambda B_z. \]

`itype = 2`

\[ AB_z = \lambda z. \]

`itype = 3`

\[ BA_z = \lambda z. \]

*Constraint*: `itype` = 1, 2 or 3.

3: `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.

4: `uplo` – Nag_UploType

*Input*

*On entry*: if `uplo = Nag_Upper`, the upper triangles of `A` and `B` are stored. If `uplo = Nag_Lower`, the lower triangles of `A` and `B` are stored.

*Constraint*: `uplo` = Nag_Upper or Nag_Lower.

5: `n` – Integer

*Input*

*On entry*: `n`, the order of the matrices `A` and `B`.

*Constraint*: `n` ≥ 0.

6: `a[dim]` – Complex

*Input/Output*

*Note*: the dimension, `dim`, of the array `a` must be at least `max(1, pda \times n)`.

*On entry*: the `n` by `n` Hermitian matrix `A`.

If `order = Nag_ColMajor`, `A_{ij}` is stored in `a[(j - 1) \times pda + i - 1]`.

If `order = Nag_RowMajor`, `A_{ij}` is stored in `a[(i - 1) \times pda + j - 1]`.

If `uplo = Nag_Upper`, the upper triangular part of `A` must be stored and the elements of the array below the diagonal are not referenced.

If `uplo = Nag_Lower`, the lower triangular part of `A` must be stored and the elements of the array above the diagonal are not referenced.

*On exit*: if `job = Nag_DoBoth`, `a` contains the matrix `Z` of eigenvectors. The eigenvectors are normalized as follows:
if itype = 1 or 2, \( Z^H B Z = I \);
if itype = 3, \( Z^H B^{-1} Z = I \).

If job = Nag_EigVals, the upper triangle (if uplo = Nag_Upper) or the lower triangle (if uplo = Nag_Lower) of \( a \), including the diagonal, is overwritten.

7: pda – Integer

Input

On entry: the stride separating row or column elements (depending on the value of order) in the array \( a \).

Constraint: \( pda \geq \max(1, n) \).

8: b[\( dim \)] – Complex

Input/Output

Note: the dimension, \( dim \), of the array \( b \) must be at least \( \max(1, pdb \times n) \).

On entry: the \( n \) by \( n \) Hermitian matrix \( B \).

If order = Nag_ColMajor, \( B_{ij} \) is stored in \( b[(j - 1) \times pdb + i - 1] \).

If order = Nag_RowMajor, \( B_{ij} \) is stored in \( b[(i - 1) \times pdb + j - 1] \).

If uplo = Nag_Upper, the upper triangular part of \( B \) must be stored and the elements of the array below the diagonal are not referenced.

If uplo = Nag_Lower, the lower triangular part of \( B \) must be stored and the elements of the array above the diagonal are not referenced.

On exit: the triangular factor \( U \) or \( L \) from the Cholesky factorization \( B = U^H U \) or \( B = LL^H \).

9: pdb – Integer

Input

On entry: the stride separating row or column elements (depending on the value of order) in the array \( b \).

Constraint: \( pdb \geq \max(1, n) \).

10: w[\( n \)] – double

Output

On exit: the eigenvalues in ascending order.

11: 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.
See Section 3.2.1.2 in the Essential Introduction for further information.

NE_BAD_PARAM

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

NE_CONVERGENCE

The algorithm failed to converge; \( \langle value \rangle \) off-diagonal elements of an intermediate tridiagonal form did not converge to zero.

NE_INT

On entry, itype = \( \langle value \rangle \).

Constraint: itype = 1, 2 or 3.
On entry, $n = \langle value \rangle$.
Constraint: $n \geq 0$.

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

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

**NE_INT_2**

On entry, $pda = \langle value \rangle$ and $n = \langle value \rangle$.
Constraint: $pda \geq \max(1, n)$.

On entry, $pdb = \langle value \rangle$ and $n = \langle value \rangle$.
Constraint: $pdb \geq \max(1, n)$.

**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.

An unexpected error has been triggered by this function. Please contact NAG.
See Section 3.6.6 in the Essential Introduction for further information.

**NE_MAT_NOT_POS_DEF**

If $\text{fail.errnum} = n + \langle value \rangle$, for $1 \leq \langle value \rangle \leq n$, then the leading minor of order $\langle value \rangle$ of $B$ is not positive definite. The factorization of $B$ could not be completed and no eigenvalues or eigenvectors were computed.

**NE_NO_LICENCE**

Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

### 7 Accuracy

If $B$ is ill-conditioned with respect to inversion, then the error bounds for the computed eigenvalues and vectors may be large, although when the diagonal elements of $B$ differ widely in magnitude the eigenvalues and eigenvectors may be less sensitive than the condition of $B$ would suggest. See Section 4.10 of Anderson et al. (1999) for details of the error bounds.

The example program below illustrates the computation of approximate error bounds.

### 8 Parallelism and Performance

nag_zhegvd (f08sqc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_zhegvd (f08sqc) 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 X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also 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 $n^3$.

The real analogue of this function is nag_dsygvd (f08sc).
10 Example

This example finds all the eigenvalues and eigenvectors of the generalized Hermitian eigenproblem

$$ABz = \lambda z$$

where

$$A = \begin{pmatrix}
-7.36 & 0.77 - 0.43i & -0.64 - 0.92i & 3.01 - 6.97i \\
0.77 + 0.43i & 3.49 & 2.19 + 4.45i & 1.90 + 3.73i \\
-0.64 + 0.92i & 2.19 - 4.45i & 0.12 & 2.88 - 3.17i \\
3.01 + 6.97i & 1.90 - 3.73i & 2.88 + 3.17i & -2.54
\end{pmatrix}$$

and

$$B = \begin{pmatrix}
3.23 & 1.51 - 1.92i & 1.90 + 0.84i & 0.42 + 2.50i \\
1.51 + 1.92i & 3.58 & -0.23 + 1.11i & -1.18 + 1.37i \\
1.90 - 0.84i & -0.23 - 1.11i & 4.09 & 2.33 - 0.14i \\
0.42 - 2.50i & -1.18 + 1.37i & 2.33 + 0.14i & 4.29
\end{pmatrix},$$

together with an estimate of the condition number of $B$, and approximate error bounds for the computed eigenvalues and eigenvectors.

The example program for nag_zhegv (f08snc) illustrates solving a generalized Hermitian eigenproblem of the form $AZ = \lambda BZ$.

10.1 Program Text

```c
/* nag_zhegvd (f08sqc) Example Program. */
/* Copyright 2014 Numerical Algorithms Group. */
/* Mark 23, 2011. */

#include <stdio.h>
#include <nag.h>
#include <nagx04.h>
#include <nagf07.h>
#include <nagf08.h>
#include <nagf16.h>
#include <nagx02.h>
#include <naga02.h>

int main(void)
{
    /* Scalars */
    double anorm, bnorm, eps, rcond, rcondb, t1, t2, t3;
    Integer i, j, n, pda, pdb;
    Integer exit_status = 0;
    /* Arrays */
    Complex *a = 0, *b = 0;
    double *eerbnd = 0, *rcondz = 0, *zerbnd = 0;
    char nag_enum_arg[40];

    /* Nag Types */
    NagError fail;
    Nag_OrderType order;
    Nag_UploType uplo;

    #ifdef NAG_COLUMN_MAJOR
    #define A(I, J) a[(J-1)*pda + I - 1]
    #define B(I, J) b[(J-1)*pdb + I - 1]
    order = Nag_ColMajor;
    #else
    #define A(I, J) a[(I-1)*pda + J - 1]
    #define B(I, J) b[(I-1)*pdb + J - 1]
    order = Nag_RowMajor;
    #endif
```
INIT_FAIL(fail);

printf("nag_zhegvd (f08sQC) Example Program Results\n\n");

/* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n"]);
#else
    scanf("%*[\n"]);
#endif
#endif
    scanf("%"NAG_IFMT"%*[\n"]", &n);
#endif
    scanf("%"NAG_IFMT"%*[\n"]", &n);
#endif
if (n < 0)
{
    printf("Invalid n\n");
    exit_status = 1;
    goto END;;
}
#endif
    scanf_s(" %39s%*[\n"]", nag_enum_arg, _countof(nag_enum_arg));
#endif
    scanf(" %39s%*[\n"]", nag_enum_arg);
#endif
/* nag_enum_name_to_value (x04nac).
 * Converts NAG enum member name to value */
uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);
pda = n;
pdb = n;
/* Allocate memory */
if (!((a = NAG_ALLOC(n * n, Complex)) ||
    (!b = NAG_ALLOC(n * n, Complex)) ||
    (!eerbnd = NAG_ALLOC(n, double)) ||
    (!rcondz = NAG_ALLOC(n, double)) ||
    !(w = NAG_ALLOC(n, double)) ||
    !(zerbnd = NAG_ALLOC(n, double))))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}
/* Read the triangular parts of the matrices A and B */
if (uplo == Nag_Upper)
{
    for (i = 1; i <= n; ++i)
        for (j = i; j <= n; ++j)
#ifdef _WIN32
        scanf_s(" ( %lf , %lf ) ", &A(i, j).re, &A(i, j).im);
#else
        scanf(" ( %lf , %lf ) ", &A(i, j).re, &A(i, j).im);
#endif
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#endif
    scanf("%*[\n"]");
#else
    scanf(" ( %lf , %lf ) ", &B(i, j).re, &B(i, j).im);
#endif
#endif
    scanf(" ( %lf , %lf ) ", &B(i, j).re, &B(i, j).im);
#endif
else
```c
for (i = 1; i <= n; ++i)
    for (j = 1; j <= i; ++j)
#define _WIN32
    scanf_s(" ( %lf , %lf ) ", &A(i, j).re, &A(i, j).im);
#else
    scanf(" ( %lf , %lf ) ", &A(i, j).re, &A(i, j).im);
#endif
#define _WIN32
    scanf_s("%*[^\n]"y);
#else
    scanf("%*[^\n]"y);
#endif
for (i = 1; i <= n; ++i)
    for (j = 1; j <= i; ++j)
#define _WIN32
    scanf_s(" ( %lf , %lf ) ", &B(i, j).re, &B(i, j).im);
#else
    scanf(" ( %lf , %lf ) ", &B(i, j).re, &B(i, j).im);
#endif
/* Compute the one-norms of the symmetric matrices A and B
 * using nag_zhe_norm (f16ucc).
 */
    nag_zhe_norm(order, Nag_OneNorm, uplo, n, a, pda, &anorm, &fail);
    nag_zhe_norm(order, Nag_OneNorm, uplo, n, b, pdb, &bnorm, &fail);
    if (fail.code != NE_NOERROR)
        { printf("Error from nag_zhe_norm (f16ucc)\n\n", fail.message);
            exit_status = 1;
            goto END;
        }
/* Solve the generalized Hermitian eigenvalue problem A*B*x = lambda*x
 * using nag_zhegvd (f08sqc).
 */
    nag_zhegvd(order, 2, Nag_DoBoth, uplo, n, a, pda, b, pdb, w, &fail);
    if (fail.code != NE_NOERROR)
        { printf("Error from nag_zhegvd (f08sqc)\n\n", fail.message);
            exit_status = 1;
            goto END;
        }
/* Normalize the eigenvectors */
    for(j=1; j<=n; j++)
        for(i=n; i>=1; i--) A(i, j) = nag_complex_divide(A(i, j),A(1, j));
/* Print eigensolution */
    printf("%11.4f%s", w[j], j%6 == 5?"\n":"");
    printf("\n");
/* Print normalized vectors using nag_gen_complx_mat_print (x04dac). */
    fflush(stdout);
    nag_gen_complx_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, n,
        a, pda, "Eigenvectors", 0, &fail);
    if (fail.code != NE_NOERROR)
        { printf("Error from nag_gen_complx_mat_print (x04dac)\n\n", fail.message);
            exit_status = 1;
            goto END;
        }
```

The code snippet includes a nested loop that reads in the values of matrices `A` and `B`, computes their one-norms, solves the generalized Hermitian eigenvalue problem, normalizes the eigenvectors, and prints the eigensolution and normalized vectors.
/* Estimate the reciprocal condition number of the Cholesky factor of B.  
* to estimate the reciprocal condition.  
* nag_ztrcon (f07tuc)  
* Note that: cond(B) = 1/rcond**2  
*/

nag_ztrcon(order, Nag_OneNorm, uplo, Nag_NonUnitDiag, n, b, pdb, 
&rcond, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_ztrcon (f07tuc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print the reciprocal condition number of B */
rcondb = rcond * rcond;
printf("Estimate of reciprocal condition number for B\n %11.1e
", rcondb);

/* Get the machine precision, using nag_machine_precision (x02ajc) */
eps = nag_machine_precision;
if (rcond < eps)
{
    printf("\nB is very ill-conditioned, error estimates have not been "
    "computed\n"");
    goto END;
}

/* Estimate reciprocal condition numbers for the eigenvectors of A*B-lambda*I 
* nag_ddisna (f08flc) */
nag_ddisna(Nag_EigVecs, n, n, w, rcondz, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_ddisna (f08flc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Compute the error estimates for the eigenvalues and eigenvectors. */
t1 = 1.0 / rcond;
t2 = eps * t1;
t3 = anorm * bnorm;
for (i = 0; i < n; ++i)
{
    eerbnd[i] = eps * (t3 + abs(w[i])/rcondb);
    zerbnd[i] = t2 * (t3/rcondz[i] + t1);
}

/* Print the approximate error bounds for the eigenvalues and vectors. */
printf("\nError estimates for the eigenvalues\n ");
for (i = 0; i < n; ++i) printf( "%11.1e\n", eerbnd[i], i%6 == 5?"\n":"" );
printf("\nError estimates for the eigenvectors\n ");
for (i = 0; i < n; ++i) printf(" %11.1e\n", zerbnd[i], i%6 == 5?"\n":"" );
printf("\n");

END:
NAG_FREE(a);
NAG_FREE(b);
NAG_FREE(eerbnd);
NAG_FREE(rcondz);
NAG_FREE(w);
NAG_FREE(zerbnd);
return exit_status;
10.2 Program Data

nag_zhegvd (f08sqc) Example Program Data

4 : n
Nag_Upper : uplo

(-7.36, 0.00) ( 0.77, -0.43) (-0.64, -0.92) ( 3.01, -6.97)
( 3.49, 0.00) ( 2.19, 4.45) ( 1.90, 3.73)
( 0.12, 0.00) ( 2.88, -3.17)
(-2.54, 0.00) : matrix A

( 3.23, 0.00) ( 1.51, -1.92) ( 1.90, 0.84) ( 0.42, 2.50)
( 3.58, 0.00) (-0.23, 1.11) (-1.18, 1.37)
( 4.09, 0.00) ( 2.33, -0.14)
( 4.29, 0.00) : matrix B

10.3 Program Results

nag_zhegvd (f08sqc) Example Program Results

Eigenvalues
-61.7321 -6.6195 0.0725 43.1883

Eigenvectors
<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>1.0000</td>
<td>1.0000</td>
<td>1.0000</td>
<td>1.0000</td>
</tr>
<tr>
<td></td>
<td>-0.0000</td>
<td>-0.0000</td>
<td>-0.0000</td>
<td>0.0000</td>
</tr>
<tr>
<td>2</td>
<td>-0.4648</td>
<td>1.5001</td>
<td>-0.2201</td>
<td>-1.7750</td>
</tr>
<tr>
<td></td>
<td>0.0291</td>
<td>1.9518</td>
<td>-0.3108</td>
<td>0.6305</td>
</tr>
<tr>
<td>3</td>
<td>0.1123</td>
<td>-3.2220</td>
<td>-0.5544</td>
<td>0.0399</td>
</tr>
<tr>
<td></td>
<td>0.0866</td>
<td>0.8343</td>
<td>-0.1985</td>
<td>1.0638</td>
</tr>
<tr>
<td>4</td>
<td>-0.5690</td>
<td>1.0723</td>
<td>0.2491</td>
<td>-1.2264</td>
</tr>
<tr>
<td></td>
<td>-0.5820</td>
<td>0.9277</td>
<td>0.5732</td>
<td>0.7828</td>
</tr>
</tbody>
</table>

Estimate of reciprocal condition number for B
2.5e-03

Error estimates for the eigenvalues
2.7e-12 2.8e-13 2.3e-14 1.9e-12

Error estimates for the eigenvectors
5.2e-14 1.1e-13 1.1e-13 5.4e-14