1 Purpose

nag_dggev (f08wac) computes for a pair of $n$ by $n$ real nonsymmetric matrices $(A, B)$ the generalized eigenvalues and, optionally, the left and/or right generalized eigenvectors using the $QZ$ algorithm.

2 Specification

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

void nag_dggev (Nag_OrderType order, Nag_LeftVecsType jobvl,
                Nag_RightVecsType jobvr, Integer n, double a[], Integer pda, double b[],
                Integer pdb, double alphar[], double alphai[], double beta[],
                double vl[], Integer pdvl, double vr[], Integer pdvr, NagError *fail)
```

3 Description

A generalized eigenvalue for a pair of matrices $(A, B)$ is a scalar $\lambda$ or a ratio $\alpha/\beta = \lambda$, such that $A - \lambda B$ is singular. It is usually represented as the pair $(\alpha, \beta)$, as there is a reasonable interpretation for $\beta = 0$, and even for both being zero.

The right eigenvector $v_j$ corresponding to the eigenvalue $\lambda_j$ of $(A, B)$ satisfies

$$Av_j = \lambda_j Bv_j.$$ 

The left eigenvector $u_j$ corresponding to the eigenvalue $\lambda_j$ of $(A, B)$ satisfies

$$u_j^H A = \lambda_j u_j^H B,$$

where $u_j^H$ is the conjugate-transpose of $u_j$.

All the eigenvalues and, if required, all the eigenvectors of the generalized eigenproblem $Ax = \lambda Bx$, where $A$ and $B$ are real, square matrices, are determined using the $QZ$ algorithm. The $QZ$ algorithm consists of four stages:

1. $A$ is reduced to upper Hessenberg form and at the same time $B$ is reduced to upper triangular form.
2. $A$ is further reduced to quasi-triangular form while the triangular form of $B$ is maintained. This is the real generalized Schur form of the pair $(A, B)$.
3. The quasi-triangular form of $A$ is reduced to triangular form and the eigenvalues extracted. This function does not actually produce the eigenvalues $\lambda_j$, but instead returns $\alpha_j$ and $\beta_j$ such that

$$\lambda_j = \alpha_j/\beta_j, \quad j = 1, 2, \ldots, n.$$ 

The division by $\beta_j$ becomes your responsibility, since $\beta_j$ may be zero, indicating an infinite eigenvalue. Pairs of complex eigenvalues occur with $\alpha_j/\beta_j$ and $\alpha_{j+1}/\beta_{j+1}$ complex conjugates, even though $\alpha_j$ and $\alpha_{j+1}$ are not conjugate.
4. If the eigenvectors are required they are obtained from the triangular matrices and then transformed back into the original coordinate system.
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: jobvl – Nag_LeftVecsType Input
   On entry: if jobvl = Nag_NotLeftVecs, do not compute the left generalized eigenvectors.
   If jobvl = Nag_LeftVecs, compute the left generalized eigenvectors.
   Constraint: jobvl = Nag_NotLeftVecs or Nag_LeftVecs.

3: jobvr – Nag_RightVecsType Input
   On entry: if jobvr = Nag_NotRightVecs, do not compute the right generalized eigenvectors.
   If jobvr = Nag_RightVecs, compute the right generalized eigenvectors.
   Constraint: jobvr = Nag_NotRightVecs or Nag_RightVecs.

4: n – Integer Input
   On entry: n, the order of the matrices A and B.
   Constraint: n ≥ 0.

5: a[dim] – double Input/Output
   Note: the dimension, dim, of the array a must be at least max(1, pda × n).
   The (i,j)th element of the matrix A is stored in
   a[(j - 1) × pda + i - 1] when order = Nag_ColMajor;
   a[(i - 1) × pda + j - 1] when order = Nag_RowMajor.
   On entry: the matrix A in the pair (A, B).
   On exit: a has been overwritten.

6: pda – Integer Input
   On entry: the stride separating row or column elements (depending on the value of order) in the array a.
   Constraint: pda ≥ max(1, n).

7: b[dim] – double Input/Output
   Note: the dimension, dim, of the array b must be at least max(1, pdb × n).
The \((i,j)\)th element of the matrix \(B\) is stored in

\[
\begin{align*}
\mathbf{b}[ (j-1) \times \text{pdb} + i - 1 ] & \quad \text{when order} = \text{Nag\_ColMajor}; \\
\mathbf{b}[ (i-1) \times \text{pdb} + j - 1 ] & \quad \text{when order} = \text{Nag\_RowMajor}.
\end{align*}
\]

On entry: the matrix \(B\) in the pair \((A, B)\).

On exit: \(b\) has been overwritten.

8: \(\text{pdb}\) – Integer

Input

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

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

9: \(\text{alphar}[n]\) – double

Output

On exit: the element \(\text{alphar}[j - 1]\) contains the real part of \(\alpha_j\).

10: \(\text{alphai}[n]\) – double

Output

On exit: the element \(\text{alphai}[j - 1]\) contains the imaginary part of \(\alpha_j\).

11: \(\text{beta}[n]\) – double

Output

On exit: \((\text{alphar}[j - 1] + i \times \text{alphai}[j - 1]) / \text{beta}[j - 1]\), for \(j = 1, 2, \ldots, n\), will be the generalized eigenvalues.

If \(\text{alphai}[j - 1]\) is zero, then the \(j\)th eigenvalue is real; if positive, then the \(j\)th and \((j + 1)\)st eigenvalues are a complex conjugate pair, with \(\text{alphai}[j]\) negative.

Note: the quotients \((\text{alphar}[j - 1] / \text{beta}[j - 1]\) and \((\text{alphai}[j - 1] / \text{beta}[j - 1]\) may easily overflow or underflow, and \(\text{beta}[j - 1]\) may even be zero. Thus, you should avoid naively computing the ratio \(\alpha_j / \beta_j\). However, \(\max(|\alpha_j|)\) will always be less than and usually comparable with \(\|a\|_2\) in magnitude, and \(\max(|\beta_j|)\) will always be less than and usually comparable with \(\|b\|_2\).

12: \(\text{vl}[\text{dim}]\) – double

Output

Note: the dimension, \(\text{dim}\), of the array \(\text{vl}\) must be at least

\[
\max(1, \text{pdvl} \times n) \quad \text{when jobvl} = \text{Nag\_LeftVecs}; \\
1 \quad \text{otherwise}.
\]

Where \(\text{VL}(i,j)\) appears in this document, it refers to the array element

\[
\begin{align*}
\text{vl}[ (j-1) \times \text{pdvl} + i - 1 ] & \quad \text{when order} = \text{Nag\_ColMajor}; \\
\text{vl}[ (i-1) \times \text{pdvl} + j - 1 ] & \quad \text{when order} = \text{Nag\_RowMajor}.
\end{align*}
\]

On exit: if \(\text{jobvl} = \text{Nag\_LeftVecs}\), the left eigenvectors \(u_j\) are stored one after another in the columns of \(\text{vl}\), in the same order as the corresponding eigenvalues.

If the \(j\)th eigenvalue is real, then \(u_j = \text{VL}(.;j)\), the \(j\)th column of \(\text{vl}\).

If the \(j\)th and \((j + 1)\)th eigenvalues form a complex conjugate pair, then \(u_j = \text{VL}(.;j) + i \times \text{VL}(.;j + 1)\) and \(u(j + 1) = \text{VL}(.;j) - i \times \text{VL}(.;j + 1)\). Each eigenvector will be scaled so the largest component has \(|\text{real part}| + |\text{imag. part}| = 1\).

If \(\text{jobvl} = \text{Nag\_NotLeftVecs}\), \(\text{vl}\) is not referenced.

13: \(\text{pdvl}\) – Integer

Input

On entry: the stride used in the array \(\text{vl}\).

Constraints:

- if \(\text{jobvl} = \text{Nag\_LeftVecs}\), \(\text{pdvl} \geq \max(1, n)\);
- otherwise \(\text{pdvl} \geq 1\).
14: \( \text{vr}[\dim] \) – double

**Note:** the dimension, \( \dim \), of the array \( \text{vr} \) must be at least

\[
\max(1, \text{pdvr} \times n)
\]

when \( \text{jobvr} = \text{Nag\_RightVecs} \);

1 otherwise.

Where \( \text{VR}(i, j) \) appears in this document, it refers to the array element

\[
\text{vr}[i-1] \times \text{pdvr} + j
\]

when \( \text{order} = \text{Nag\_ColMajor} \);

\[
\text{vr}[j-1] \times \text{pdvr} + i
\]

when \( \text{order} = \text{Nag\_RowMajor} \).

**On exit:** if \( \text{jobvr} = \text{Nag\_RightVecs} \), the right eigenvectors \( v_j \) are stored one after another in the columns of \( \text{vr} \), in the same order as the corresponding eigenvalues.

If the \( j \)th eigenvalue is real, then \( v_j = \text{VR}(; j) \), the \( j \)th column of \( \text{VR} \).

If the \( j \)th and \((j+1)\)th eigenvalues form a complex conjugate pair, then

\[
v_j = \text{VR}(; j) + i \times \text{VR}(; j+1) \quad \text{and} \quad v_{j+1} = \text{VR}(; j) - i \times \text{VR}(; j+1).
\]

Each eigenvector will be scaled so the largest component has \( \text{real part} + |\text{imag. part}| = 1 \).

If \( \text{jobvr} = \text{Nag\_NotRightVecs} \), \( \text{vr} \) is not referenced.

15: \( \text{pdvr} \) – Integer

**Input**

**On entry:** the stride used in the array \( \text{vr} \).

**Constraints:**

- if \( \text{jobvr} = \text{Nag\_RightVecs} \), \( \text{pdvr} \geq \max(1, n) \);
- otherwise \( \text{pdvr} \geq 1 \).

16: \( \text{fail} \) – 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 \( \langle \text{value} \rangle \) had an illegal value.

**NE\_EIGENVECTORS**

A failure occurred in nag\_dtgevc (f08ykc) while computing generalized eigenvectors.

**NE\_ENUM\_INT\_2**

On entry, \( \text{jobvl} = \langle \text{value} \rangle \), \( \text{pdvl} = \langle \text{value} \rangle \) and \( n = \langle \text{value} \rangle \).

Constraint: if \( \text{jobvl} = \text{Nag\_LeftVecs} \), \( \text{pdvl} \geq \max(1, n) \);

otherwise \( \text{pdvl} \geq 1 \).

On entry, \( \text{jobvr} = \langle \text{value} \rangle \), \( \text{pdvr} = \langle \text{value} \rangle \) and \( n = \langle \text{value} \rangle \).

Constraint: if \( \text{jobvr} = \text{Nag\_RightVecs} \), \( \text{pdvr} \geq \max(1, n) \);

otherwise \( \text{pdvr} \geq 1 \).

**NE\_INT**

On entry, \( n = \langle \text{value} \rangle \).

Constraint: \( n \geq 0 \).
On entry, \( pda = \langle \text{value} \rangle \).
Constraint: \( pda > 0 \).

On entry, \( pdb = \langle \text{value} \rangle \).
Constraint: \( pdb > 0 \).

On entry, \( pdvl = \langle \text{value} \rangle \).
Constraint: \( pdvl > 0 \).

On entry, \( pdvr = \langle \text{value} \rangle \).
Constraint: \( pdvr > 0 \).

\text{NE_INT_2}

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

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

\text{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.

\text{NE_ITERATION_QZ}

The QZ iteration failed. No eigenvectors have been calculated but \( \text{alphar}[j], \text{alphi}[j] \) and \( \text{beta}[j] \) should be correct from element \( \langle \text{value} \rangle \).

The QZ iteration failed with an unexpected error, please contact NAG.

\text{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

The computed eigenvalues and eigenvectors are exact for a nearby matrices \( (A + E) \) and \( (B + F) \), where
\[
\| (E, F) \|_F = O(\epsilon) \| (A, B) \|_F,
\]
and \( \epsilon \) is the \textit{machine precision}. See Section 4.11 of Anderson et al. (1999) for further details.

\textbf{Note:} interpretation of results obtained with the QZ algorithm often requires a clear understanding of the effects of small changes in the original data. These effects are reviewed in Wilkinson (1979), in relation to the significance of small values of \( \alpha_j \) and \( \beta_j \). It should be noted that if \( \alpha_j \) and \( \beta_j \) are both small for any \( j \), it may be that no reliance can be placed on \textit{any} of the computed eigenvalues \( \lambda_i = \alpha_i/\beta_i \). You are recommended to study Wilkinson (1979) and, if in difficulty, to seek expert advice on determining the sensitivity of the eigenvalues to perturbations in the data.

8 Parallelism and Performance

\texttt{nag_dggev (f08wac)} is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

\texttt{nag_dggev (f08wac)} 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 complex analogue of this function is nag_zggev (f08wnc).

10 Example

This example finds all the eigenvalues and right eigenvectors of the matrix pair $(A, B)$, where

$$A = \begin{pmatrix} 3.9 & 12.5 & -34.5 & -0.5 \\ 4.3 & 21.5 & -47.5 & 7.5 \\ 4.3 & 21.5 & -43.5 & 3.5 \\ 4.4 & 26.0 & -46.0 & 6.0 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 1.0 & 2.0 & -3.0 & 1.0 \\ 1.0 & 3.0 & -5.0 & 4.0 \\ 1.0 & 3.0 & -4.0 & 3.0 \\ 1.0 & 3.0 & -4.0 & 4.0 \end{pmatrix}.$$ 

10.1 Program Text

/* nag_dggev (f08wac) Example Program. 
 * Copyright 2014 Numerical Algorithms Group. 
 * Mark 23, 2011. */

#include <math.h>
#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>
#include <nagx02.h>
#include <nagx04.h>
#include <naga02.h>

int main(void)
{
    /* Scalars */
    Complex eig, eigl, eigr;
    double sign, small;
    Integer i, j, k, n, pda, pdb, pdvl, pdvr;
    Integer exit_status = 0;

    /* Arrays */
    double *a = 0, *alphai = 0, *alphar = 0, *b = 0, *beta = 0;
    double *vl = 0, *vr = 0;
    char nag_enum_arg[40];

    /* Nag Types */
    NagError fail;
    Nag_OrderType order;
    Nag_LeftVecsType jobvl;
    Nag_RightVecsType jobvr;

    #ifdef NAG_COLUMN_MAJOR
    #define A(I, J) a[(J-1)*pda + I - 1]
    #define B(I, J) b[(J-1)*pdb + I - 1]
    #define VL(I, J) vl[(J-1)*pdvl + I - 1]
    #define VR(I, J) vr[(J-1)*pdvr + 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]
    #define VL(I, J) vl[(I-1)*pdvl + J - 1]
    #define VR(I, J) vr[(I-1)*pdvr + J - 1]
    #endif

    /* Other code */
    /* Call nag_dggev */
    /* Other code */
}
order = Nag_RowMajor;
#endif

INIT_FAIL(fail);

printf("nag_dggev (f08wac) Example Program Results\n");

/* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif
#ifdef _WIN32
    scanf_s("%"NAG_IFMT"%*[\n]", &n);
#else
    scanf("%"NAG_IFMT"%*[\n]", &n);
#endif
    if (n < 0)
    {
        printf("Invalid n\n");
        exit_status = 1;
        goto END;
    }
#ifdef _WIN32
    scanf_s(" %39s%*[\n]", nag_enum_arg, _countof(nag_enum_arg));
#else
    scanf(" %39s%*[\n]", nag_enum_arg);
#endif
    /* nag_enum_name_to_value (x04nac).
     * Converts NAG enum member name to value
     */
    jobvl = (Nag_LeftVecsType) nag_enum_name_to_value(nag_enum_arg);
#ifdef _WIN32
    scanf_s(" %39s%*[\n]", nag_enum_arg, _countof(nag_enum_arg));
#else
    scanf(" %39s%*[\n]", nag_enum_arg);
#endif
    jobvr = (Nag_RightVecsType) nag_enum_name_to_value(nag_enum_arg);
    pda = n;
    pdb = n;
    pdvl = (jobvl==Nag_LeftVecs?n:1);
    pdvr = (jobvr==Nag_RightVecs?n:1);

    /* Allocate memory */
    if (!(a = NAG_ALLOC(n*n, double)) ||
        !(alphai = NAG_ALLOC(n, double)) ||
        !(alphar = NAG_ALLOC(n, double)) ||
        !(b = NAG_ALLOC(n*n, double)) ||
        !(beta = NAG_ALLOC(n, double)) ||
        !(vl = NAG_ALLOC(pdvl*pdvl, double)) ||
        !(vr = NAG_ALLOC(pdvr*pdvr, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read in the matrices A and B */
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= n; ++j) scanf("%lf", &A(i, j));
    }
}
ifdef __WIN32
    for (j = 1; j <= n; ++j) scanf_s("%lf", &B(i, j));
#else
    for (j = 1; j <= n; ++j) scanf("%lf", &B(i, j));
#endif
ifdef __WIN32
    scanf_s("%*[\n"];
#else
    scanf("%*[\n"]);
#endif

/* Solve the generalized eigenvalue problem */
    nag_dggev(order, jobvl, jobvr, n, a, pda, b, pdb, alphar, alphai, beta, vl, pdvl, vr, pdvr, &fail);
    if (fail.code != NE_NOERROR)
        {printf("Error from nag_dggev (f08wac).\n%s\n", fail.message);
 exit_status = 1;
goto END;}

small = nag_real_safe_small_number;
for (j = 0; j < n; ++j)
    {
printf("\n");
    if ((fabs(alphar[j]) + fabs(alphai[j])) * small >= fabs(beta[j]))
        {printf("Eigenvalue %2"NAG_IFMT" is numerically infinite or ""undetermined\n", j+1);
 printf("alpha = (%13.4e, %13.4e), beta = %13.4e\n", alphar[j],
 alphai[j], beta[j]);
        } else if (alphai[j] == 0.0)
            {printf("Eigenvalue %2"NAG_IFMT" = %13.4e\n", j+1, alphar[j]/beta[j]);
            } else
                {
eig.re = alphar[j]/beta[j], eig.im = alphai[j]/beta[j];
 printf("Eigenvalue %2"NAG_IFMT" = (%13.4e, %13.4e)\n", j+1, eig.re,
 eig.im);
                }
    printf("\n");
    if (jobvl==Nag_LeftVecs) printf("%20s%8s", "Left Eigenvector", "");
    if (jobvr==Nag_RightVecs) printf("%20s", "Right Eigenvector");
    printf(" %2"NAG_IFMT"\n", j+1);
    if (alphai[j] == 0.0)
        for (i = 1; i <= n; ++i) {
            if (jobvl==Nag_LeftVecs)
                printf("%6s%13.4e%12s", "", VL(i, j+1)/VL(n, j+1), "");
            if (jobvr==Nag_RightVecs)
                printf("%6s%13.4e", "", VR(i, j+1)/VR(n, j+1));
            printf("\n");
        }
    else
        {
k = (alphai[j]>0.0?j+1:j);
sign = (alphai[j]>0.0?1.0:-1.0);
    if (jobvl==Nag_LeftVecs) eigl = nag_complex(VL(n,k), VL(n,k+1));
    if (jobvr==Nag_RightVecs) eigr = nag_complex(VR(n,k), VR(n,k+1));
    for (i = 1; i <= n; ++i) {
        if (jobvl==Nag_LeftVecs) {
            eig = nag_complex_divide(nag_complex(VL(i,k), VL(i,k+1)),
            eigl);
            printf("(%13.4e,%13.4e) ", eig.re, sign*eig.im);
        }
        if (jobvr==Nag_RightVecs) {
            eig = nag_complex_divide(nag_complex(VR(i,k), VR(i,k+1)),
            eigr);
            printf("(%13.4e,%13.4e) ", eig.re, sign*eig.im);
        }
    }
END:
NAG_FREE(a);
NAG_FREE(alphai);
NAG_FREE(alphar);
NAG_FREE(b);
NAG_FREE(beta);
NAG_FREE(vl);
NAG_FREE(vr);

return exit_status;
}

10.2 Program Data
nag_dggev (f08wac) Example Program Data

<p>| | | | | | |</p>
<table>
<thead>
<tr>
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<tbody>
<tr>
<td>4</td>
<td>n</td>
<td></td>
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</tr>
</tbody>
</table>

Nag_NotLeftVecs : jobvl
Nag_RightVecs : jobvr

3.9 12.5 -34.5 -0.5
4.3 21.5 -47.5 7.5
4.3 21.5 -43.5 3.5
4.4 26.0 -46.0 6.0 : matrix A
1.0 2.0 -3.0 1.0
1.0 3.0 -5.0 4.0
1.0 3.0 -4.0 3.0
1.0 3.0 -4.0 4.0 : matrix B

10.3 Program Results
nag_dggev (f08wac) Example Program Results

Eigenvalue 1 = 2.0000e+00

Right Eigenvector 1
1.5909e+01
9.0909e-02
1.0000e+00
1.0000e+00

Eigenvalue 2 = ( 3.0000e+00, 4.0000e+00)

Right Eigenvector 2
( 3.0000e+00, 4.0000e+00)
( 6.0000e-01, 8.0000e-01)
( 1.0000e+00, -7.6096e-17)
( 1.0000e+00, 0.0000e+00)

Eigenvalue 3 = ( 3.0000e+00, -4.0000e+00)

Right Eigenvector 3
( 3.0000e+00, -4.0000e+00)
( 6.0000e-01, -8.0000e-01)
( 1.0000e+00, 7.6096e-17)
( 1.0000e+00, 0.0000e+00)

Eigenvalue 4 = 4.0000e+00
Right Eigenvector 4
6.4286e+00
7.1429e-02
-2.1429e-01
1.0000e+00