

Numerical Methods for Engineers

Second Edition

D.V. Griffiths and I.M. Smith



CRC Press

Taylor & Francis Group

A CHAPMAN & HALL BOOK

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1--Jacobi Diagonalization for Eigenvalues of Symmetrical Matric
USE nm_lib; USE precision; IMPLICIT NONE
INTEGER::i, iters, j, limit, n, nc, nr
REAL(iwp)::alpha, big, ct, den, d2=2.0_iwp, d4=4.0_iwp, hold, l2, one=1
    penalty=1.E20_iwp, pi, st, small=1.E-20_iwp, tol, zero=0.0_iwp
REAL(iwp), ALLOCATABLE::a(:,:), a1(:,:), a2(:,:), enew(:), eold(:), p
OPEN(10, FILE='jacobi.res')
READ(10, *) n; ALLOCATE(a(n,n), a1(n,n), a2(n,n), enew(n), eold(n), p(
DO i=1, n; READ(10, *) a(i,i); END DO; a2=a
READ(10, *) tol, limit;
WRITE(11, *)
    "----Jacobi Diagonalization for Eigenvalues of Symmetrical Mat
WRITE(11, '(/,A)') "Matrix A "; DO i=1, n; WRITE(11, '(6E12.4)') a(i,
WRITE(11, '(/,A)') "Matrix A "; DO i=1, n; WRITE(11, '(6E12.4)') a(i,
DO; iters=iters+1; big=zero
DO i=1, n; DO j=i+1, n
    IF (ABS(a(i, j)) > big) THEN
        big=ABS(a(i, j)); hold=a(i, j); nr=i; nc=j
    END IF
END DO; END DO
IF (ABS(big) < small) EXIT
a1=a; a2=a(nc, nc)
IF (ABS(a1(nr, nr) - a2(nr, nr)) < small) THEN
    alpha=zero
ELSE
    alpha=-TAN(d4*hold/d2)
END IF
ct=COS(alpha); s=SIN(alpha)
p(nr, nr)=ct; p(nc, nc)=ct; p(nr, nc)=s; p(nc, nr)=-s;
a=MATMUL(MATMUL(TRANPOSE(a), p), p)
IF (iters < 5) THEN
    DO i=1, n; WRITE(11, '(6E12.4)') a(i, i); END DO
END IF
DO i=1, n; enew(i)=a(i, i); END DO
IF (checkit(enew, eold, tol).OR. iters==limit) EXIT
END DO
WRITE(11, '(A,/,I5)') "Iterations to Convergence",
WRITE(11, '(/,A)') "Final Transformed Matrix A"
DO i=1, n; WRITE(11, '(A, 12E12.4)') a(i, i); END DO; WRITE(11, *)
DO i=1, n; a1=a2; DO j=1, n; a2(i, j)=a(i, j); END DO
x=zero; a1(i, i)=penalty; x=eliminate(a1, x); l2=n
WRITE(11, '(A,E12.4)') "Eigenvalue ", a(i, i)
WRITE(11, '(A,6E12.4)') "Eigenvector", x/l2; WRITE(11, *)
END DO
    
```

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AN Whitehead



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