

# Numerical Methods for Engineers


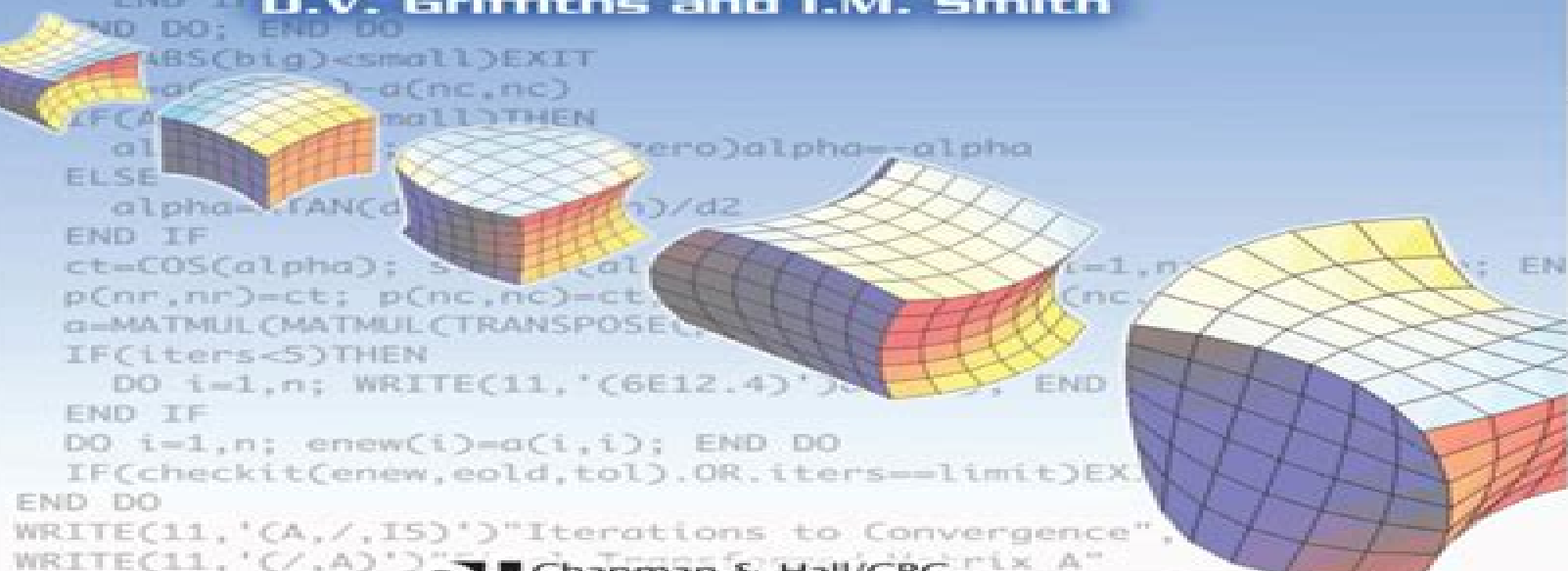
D.V. Griffiths and J.M. Smith

# Numerical Methods for Engineers

## Second Edition

D.V. Griffiths and I.M. Smith

PROGRAM nm46  
---Jacobi Diagonalization for Eigenvalues of Symmetrical Matrices  
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='res')  
READ(10, \*)n, nc, nr, a1(n,n), a2(n,n), enew(n), eold(n), p(nc)  
DO i=1,n; READ(10, \*)a(i,i); END DO; a2=a2-a1  
WRITE(11, '(A, I5)') "Matrix A"  
---Jacobi Diagonalization for Eigenvalues of Symmetrical Matrices  
WRITE(11, '(/, A)') "Matrix A"; DO i=1,n; WRITE(11, '(6E12.4)') a(i,i);  
WRITE(11, '(/, A)') "Matrix A"; iters=0; eold=zero  
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 (big < small) EXIT  
a(nr,nc)=a(nc,nr)  
IF (big < small) THEN  
alpha=zero; alpha=-alpha  
ELSE  
alpha=ATAN(d4/(a(nr,nr)-a(nc,nc)))/d2  
END IF  
ct=COS(alpha); s=SIN(alpha)  
p(nr,nr)=ct; p(nc,nc)=ct  
a=MATMUL(MATMUL(TRANPOSE(p), a), 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", iters  
WRITE(11, '(/, A)') "Matrix A"  
DO i=1,n; WRITE(11, '(6E12.4)') a(i,i); END DO; WRITE(11, \*)  
DO i=1,n; a1=a2; DO j=1,n; a1(j,j)=a1(j,j)-a(i,i); END DO  
x=zero; a1(i,i)=penalty; x(i)=penalty; x=eliminate(a1, x); l2=no  
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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