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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=1.0_iwp,
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='nm46.out', STATUS='NEW', ACTION='WRITE')
READ(10, *)n; READ(10, *)a(n,n); READ(10, *)tol, zero; enew(n), eold(n), p(n)
DO i=1,n; READ(10, *)a1(i,i); a2(i,i)=a1(i,i); END DO; a2=a1
READ(10, *)tol, zero
WRITE(10, *)n, tol, zero
---Jacobi Diagonalization for Eigenvalues of Symmetrical Matrices
WRITE(11, '(/,A)') "Matrix A"; DO i=1,n; WRITE(11, '(6E12.4)') a(i,:);
WRITE(11, '(/,A)') "Matrix A1"; DO i=1,n; WRITE(11, '(6E12.4)') a1(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(nr,nc)=a(nr,nc)
IF(ABS(a1(nr,nc))<small)THEN
alpha=zero
ELSE
alpha=ATAN(d4)/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(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 A1"; DO i=1,n; WRITE(11, '(6E12.4)') a1(i,:);
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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Numerical Methods For Engineers International Edition

Rachel S Tattersall



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