# NAG Fortran Library Routine Document

# F08XBF (DGGESX)

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

# **1** Purpose

F08XBF (DGGESX) computes the generalized eigenvalues, the generalized real Schur form (S, T), and, optionally the left and/or right generalized Schur vectors for a pair of n by n real nonsymmetric matrices (A, B).

Estimates of condition numbers for selected generalized eigenvalue clusters and Schur vectors are also computed.

# 2 Specification

SUBROUTINE F08XBF	(JOBVSL, JOBVSR, SORT, SELCTG, SENSE, N, A, LDA, B,		
1	LDB, SDIM, ALPHAR, ALPHAI, BETA, VSL, LDVSL, VSR,		
2	LDVSR, RCONDE, RCONDV, WORK, LWORK, IWORK, LIWORK,		
3	BWORK, INFO)		
INTEGER 1	N, LDA, LDB, SDIM, LDVSL, LDVSR, LWORK, IWORK(*), LIWORK, INFO		
double precision	A(LDA,*), B(LDB,*), ALPHAR(*), ALPHAI(*), BETA(*),		
1	<pre>VSL(LDVSL,*), VSR(LDVSR,*), RCONDE(2), RCONDV(2),</pre>		
2	WORK(*)		
LOGICAL	SELCTG, BWORK(*)		
CHARACTER*1	JOBVSL, JOBVSR, SORT, SENSE		
EXTERNAL	SELCTG		

The routine may be called by its LAPACK name *dggesx*.

# 3 Description

The generalized real Schur factorization of (A, B) is given by

$$A = QSZ^T, \quad B = QTZ^T,$$

where Q and Z are orthogonal, T is upper triangular and S is quasi-upper triangular with 1 by 1 and 2 by 2 diagonal blocks. The generalized eigenvalues,  $\lambda$ , of (A, B) are computed from the diagonals of S and T and satisfy

 $Az = \lambda Bz$ ,

where z is the corresponding generalized eigenvector.  $\lambda$  is actually returned as the pair  $(\alpha, \beta)$  such that

 $\lambda = \alpha/\beta$ 

since  $\beta$ , or even both  $\alpha$  and  $\beta$  can be zero. The columns of Q and Z are the left and right generalized Schur vectors of (A, B).

Optionally, F08XAF (DGGES) can order the generalized eigenvalues on the diagonals of (S,T) so that selected eigenvalues are at the top left. The leading columns of Q and Z then form an orthonormal basis for the corresponding eigenspaces, the deflating subspaces.

F08XAF (DGGES) computes T to have non-negative diagonal elements, and the 2 by 2 blocks of S correspond to complex conjugate pairs of generalized eigenvalues. The generalized Schur factorization, before reordering, is computed by the QZ algorithm.

The reciprocals of the condition estimates, the reciprocal values of the left and right projection norms, are returned in RCONDE(1) and RCONDE(2) respectively, for the selected generalized eigenvalues, together

Input

Input

**External** Procedure

with reciprocal condition estimates for the corresponding left and right deflating subspaces, in RCONDV(1) and RCONDV(2). See Section 4.11 of Anderson *et al.* (1999) for further information.

# 4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia URL: http://www.netlib.org/lapack/lug

Golub G H and Van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

# 5 Parameters

1:JOBVSL - CHARACTER\*1InputOn entry: if JOBVSL = 'N', do not compute the left Schur vectors.Input

If JOBVSL = 'V', compute the left Schur vectors.

### 2: JOBVSR – CHARACTER\*1

On entry: if JOBVSR = 'N', do not compute the right Schur vectors.

If JOBVSR = 'V', compute the right Schur vectors.

#### 3: SORT – CHARACTER\*1

*On entry*: specifies whether or not to order the eigenvalues on the diagonal of the generalized Schur form:

if SORT = 'N', eigenvalues are not ordered; if SORT = 'S', eigenvalues are ordered (see SELCTG).

4: SELCTG – LOGICAL FUNCTION, supplied by the user.

If SORT = 'S', SELCTG is used to select generalized eigenvalues to the top left of the generalized Schur form.

If SORT = 'N', SELCTG is not referenced and F08XBF (DGGESX) may be called with the dummy function F08XAZ.

Its specification is:

	LOGICAL FUNCTION SELCTG (AR, AI, B) double precision AR, AI, B			
1: 2: 3:	AR – double precision AI – double precision B – double precision	Input Input Input		
	On entry: an eigenvalue $(AR(j) + \sqrt{-1} \times AI(j))/B(j)$ is selected if $SELCTG(AR(j), AI(j), B(j))$ is true. If either one of a complex conjugate pair is selected, then both complex generalized eigenvalues are selected.			
	Note that in the ill-conditioned case, a selected complex generalized eigenvalue may no longer satisfy $SELCTG(AR(j), AI(j), B(j)) = .TRUE$ . after ordering. INFO is set to $N + 2$ in this case. (See INFO below).			

SELCTG must be declared as EXTERNAL in the (sub)program from which F08XBF (DGGESX) is called. Parameters denoted as *Input* must **not** be changed by this procedure.

F08XBF (DGGESX)

# 5: SENSE - CHARACTER\*1 Input On entry: determines which reciprocal condition numbers are computed: if SENSE = 'N', none are computed; if SENSE = 'E', computed for average of selected eigenvalues only; if SENSE = V', computed for selected deflating subspaces only; if SENSE = 'B', computed for both. If SENSE = 'E', 'V' or 'B', SORT must equal 'S'. N – INTEGER Input 6: On entry: n, the order of the matrices A and B. Constraint: $N \ge 0$ . A(LDA,\*) – *double precision* array Input/Output 7: Note: the second dimension of the array A must be at least max(1, N). On entry: the first of the pair of matrices, A. On exit: has been overwritten by its generalized Schur form S. 8: LDA - INTEGER Input On entry: the first dimension of the array A as declared in the (sub)program from which F08XBF (DGGESX) is called. *Constraint*: LDA $\geq \max(1, N)$ . 9: B(LDB,\*) – *double precision* array Input/Output Note: the second dimension of the array B must be at least max(1, N). On entry: the second of the pair of matrices, B. On exit: has been overwritten by its generalized Schur form T. 10: LDB – INTEGER Input On entry: the first dimension of the array B as declared in the (sub)program from which F08XBF (DGGESX) is called. *Constraint*: LDB $\geq$ max(1, N). SDIM - INTEGER 11: Output On exit: if SORT = 'N', SDIM = 0. If SORT = 'S', SDIM = number of eigenvalues (after sorting) and for which SELCTG is true. (Complex conjugate pairs for which SELCTG is true for either eigenvalue count as 2.) ALPHAR(\*) – *double precision* array Output 12: Note: the dimension of the array ALPHAR must be at least max(1, N). On exit: see the description of BETA below. ALPHAI(\*) – *double precision* array Output 13: Note: the dimension of the array ALPHAI must be at least max(1, N). On exit: see the description of BETA below.

Output

14: BETA(\*) – *double precision* array

Note: the dimension of the array BETA must be at least max(1, N).

On exit:  $(ALPHAR(j) + ALPHAI(j) \times i)/BETA(j)$ , j = 1, ..., N, will be the generalized eigenvalues.  $ALPHAR(j) + ALPHAI(j) \times i$ , and BETA(j), j = 1, ..., N are the diagonals of the complex Schur form (S, T) that would result if the 2 by 2 diagonal blocks of the real Schur form of (A, B) were further reduced to triangular form using 2 by 2 complex unitary transformations.

If ALPHAI(j) 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 ALPHAI(j+1) negative.

Note: the quotients ALPHAR(j)/BETA(j) and ALPHAI(j)/BETA(j) may easily over- or underflow, and BETA(j) may even be zero. Thus, the user should avoid naively computing the ratio  $\alpha/\beta$ . However, ALPHAR and ALPHAI will be always less than and usually comparable with  $||A||_2$  in magnitude, and BETA always less than and usually comparable with  $||B||_2$ .

#### 15: VSL(LDVSL,\*) – *double precision* array

Note: the second dimension of the array VSL must be at least max(1, N).

On exit: if JOBVSL = V', VSL will contain the left Schur vectors, Q.

If JOBVSL = 'N', VSL is not referenced.

#### 16: LDVSL – INTEGER

*On entry*: the first dimension of the array VSL as declared in the (sub)program from which F08XBF (DGGESX) is called.

Constraints:

if JOBVSL = 'V',  $LDVSL \ge max(1, N)$ ;  $LDVSL \ge 1$  otherwise.

#### 17: VSR(LDVSR,\*) – *double precision* array

Note: the second dimension of the array VSR must be at least max(1, N).

On exit: if JOBVSR = 'V', VSR will contain the right Schur vectors, Z.

If JOBVSR = 'N', VSR is not referenced.

#### 18: LDVSR – INTEGER

*On entry*: the first dimension of the array VSR as declared in the (sub)program from which F08XBF (DGGESX) is called.

Constraints:

if JOBVSR = 'V',  $LDVSR \ge max(1, N)$ ;  $LDVSR \ge 1$  otherwise.

#### 19: RCONDE(2) - double precision array

On exit: if SENSE = 'E' or 'B', RCONDE(1) and RCONDE(2) contain the reciprocal condition numbers for the average of the selected eigenvalues.

If SENSE = 'N' or 'V', RCONDE is not referenced.

20: RCONDV(2) – *double precision* array

On exit: if SENSE = 'V' or 'B', RCONDV(1) and RCONDV(2) contain the reciprocal condition numbers for the selected deflating subspaces.

if SENSE = 'N' or 'E', RCONDV is not referenced.

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Output

Output

#### Input

Output

Input

Output

#### 21: WORK(\*) - double precision array

Note: the dimension of the array WORK must be at least max(1, LWORK).

On exit: if INFO = 0, WORK(1) returns the optimal LWORK.

#### 22: LWORK – INTEGER

*On entry*: the dimension of the array WORK as declared in the (sub)program from which F08XBF (DGGESX) is called.

If LWORK = -1, a workspace query is assumed; the routine only calculates the bound on the optimal size of the WORK array and the minimum size of the IWORK array, returns these values as the first entries of the WORK and IWORK arrays, and no error message related to LWORK or LIWORK is issued.

Constraints:

if N = 0, LWORK  $\geq 8 \times (N + 1) + 16$ ; if SENSE = 'E', 'V' or 'B', LWORK  $\geq max(8 \times (N + 1) + 16, 2 \times SDIM \times (N - SDIM))$ .

Note: that  $2 \times \text{SDIM} \times (N - \text{SDIM}) \le N \times N/2$ . Note also that an error is only returned if  $\text{LWORK} < 8 \times (N + 1) + 16$ , but if SENSE = 'E', 'V' or 'B' this may not be large enough. Consider increasing LWORK by *nb*, where *nb* is the block size.

23: IWORK(\*) - INTEGER array

Note: the dimension of the array IWORK must be at least max(1, LIWORK).

On exit: if INFO = 0, IWORK(1) returns the minimum LIWORK.

#### 24: LIWORK – INTEGER

*On entry*: the dimension of the array IWORK as declared in the (sub)program from which F08XBF (DGGESX) is called.

If LIWORK = -1, a workspace query is assumed; the routine only calculates the bound on the optimal size of the WORK array and the minimum size of the IWORK array, returns these values as the first entries of the WORK and IWORK arrays, and no error message related to LWORK or LIWORK is issued.

Constraints:

if SENSE = 'N' or N = 0, LIWORK  $\geq$  1; LIWORK  $\geq$  N + 6 otherwise.

25: BWORK(\*) – LOGICAL array

Note: the dimension of the array BWORK must be at least 1 if SORT = 'N' and at least max(1, N) otherwise.

If SORT = 'N', BWORK is not referenced.

On exit: INFO = 0 unless the routine detects an error (see Section 6).

#### 6 Error Indicators and Warnings

Errors or warnings detected by the routine:

 $\mathrm{INFO} < 0$ 

If INFO = -i, the *i*th argument had an illegal value.

Workspace

F08XBF (DGGESX)

Output

Workspace

Input

Output

INFO = 1 to N

The QZ iteration failed. (A, B) are not in Schur form, but ALPHAR(j), ALPHAI(j), and BETA(j) should be correct for j = INFO + 1, ..., N.

 $\mathrm{INFO} > \mathrm{N}$ 

= N + 1: other than QZ iteration failed in F08XEF (DHGEQZ)

= N + 2: after reordering, roundoff changed values of some complex eigenvalues so that leading eigenvalues in the generalized Schur form no longer satisfy SELCTG = .TRUE.. This could also be caused due to scaling.

= N + 3: reordering failed because some eigenvalues were too close to separate (the problem is very ill-conditioned).

## 7 Accuracy

The computed generalized Schur factorization satisfies

 $A + E = QSZ^T, \quad B + F = QTZ^T,$ 

where

$$\|(E,F)\|_F = \mathcal{O}(\epsilon)\|(A,B)\|_F$$

and  $\epsilon$  is the *machine precision*. See Section 4.11 of Anderson *et al.* (1999) for further details.

# 8 **Further Comments**

The total number of floating-point operations is proportional to  $n^3$ .

The complex analogue of this routine is F08XPF (ZGGESX).

## 9 Example

To find the generalized Schur factorization of the matrix pair (A, B), where

$$A = \begin{pmatrix} 3.9 & 12.5 & -34.5 & -0.5 \\ 4.3 & 21.5 & -47.5 & 7.5 \\ 4.3 & 21.5 & -43.5 & 3.5 \\ 4.4 & 26.0 & -46.0 & 6.0 \end{pmatrix}$$

and

$$B = \begin{pmatrix} 1.0 & 2.0 & -3.0 & 1.0 \\ 1.0 & 3.0 & -5.0 & 4.0 \\ 1.0 & 3.0 & -4.0 & 3.0 \\ 1.0 & 3.0 & -4.0 & 4.0 \end{pmatrix},$$

such that the real eigenvalues of (A, B) correspond to the top left diagonal elements of the generalized Schur form, (S, T). Estimates of the condition numbers for the selected eigenvalue cluster and corresponding deflating subspaces are also returned.

Note that the block size (NB) of 64 assumed in this example is not realistic for such a small problem, but should be suitable for large problems.

### 9.1 Program Text

**Note:** the listing of the example program presented below uses *bold italicised* terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```
FO8XBF Example Program Text
*
      Mark 21 Release. NAG Copyright 2004.
*
      .. Parameters ..
                         NIN, NOUT
      INTEGER
      PARAMETER
                         (NIN=5,NOUT=6)
      INTEGER
                         NB, NMAX
      PARAMETER
                         (NB=64,NMAX=10)
                         LDA, LDB, LDVSL, LDVSR, LIWORK, LWORK
      INTEGER
                         (LDA=NMAX,LDB=NMAX,LDVSL=NMAX,LDVSR=NMAX,
      PARAMETER
                         LIWORK=NMAX+6,LWORK=8*(NMAX+1)
     +
     +
                         +16+NMAX*NB+NMAX*NMAX/2)
      .. Local Scalars ..
      DOUBLE PRECISION ABNORM, ANORM, BNORM, EPS, TOL
                        I, IFAIL, INFO, J, LWKOPT, N, SDIM
      INTEGER
*
      .. Local Arrays ..
      DOUBLE PRECISION A(LDA,NMAX), ALPHAI(NMAX), ALPHAR(NMAX),
                         B(LDB,NMAX), BETA(NMAX), RCONDE(2), RCONDV(2),
                         VSL(LDVSL,NMAX), VSR(LDVSR,NMAX), WORK(LWORK)
     +
      INTEGER
                         IWORK(LIWORK)
      LOGICAL
                         BWORK(NMAX)
      .. External Functions ..
      DOUBLE PRECISION FO6BNF, FO6RAF, X02AJF
      LOGICAL
                        DELCTG
      EXTERNAL
                         F06BNF, F06RAF, X02AJF, DELCTG
      .. External Subroutines ..
EXTERNAL DGGESX, X04CAF
      .. Executable Statements ..
      WRITE (NOUT, *) 'FO8XBF Example Program Results'
      WRITE (NOUT, *)
      Skip heading in data file
      READ (NIN,*)
      READ (NIN, *) N
      IF (N.LE.NMAX) THEN
         Read in the matrices A and B
*
         READ (NIN, \star) ((A(I,J), J=1, N), I=1, N)
         READ (NIN,*) ((B(I,J),J=1,N),I=1,N)
         Find the Frobenius norms of A and B
         ANORM = F06RAF('Frobenius', N, N, A, LDA, WORK)
         BNORM = FO6RAF('Frobenius', N, N, B, LDB, WORK)
*
         Find the generalized Schur form
4
         CALL DGGESX('Vectors (left)','Vectors (right)','Sort',DELCTG,
'Both reciprocal condition numbers',N,A,LDA,B,LDB,
                       SDIM, ALPHAR, ALPHAI, BETA, VSL, LDVSL, VSR, LDVSR, RCONDE,
     +
                       RCONDV, WORK, LWORK, IWORK, LIWORK, BWORK, INFO)
     +
*
         IF (INFO.GT.O .AND. INFO.NE.(N+2)) THEN
             WRITE (NOUT,99999) 'Failure in DGGESX. INFO =', INFO
         ELSE
             WRITE (NOUT, 99999)
     +
                'Number of eigenvalues for which DELCTG is true = ', SDIM,
               '(dimension of deflating subspaces)'
     +
             WRITE (NOUT, *)
             IF (INFO.EQ.(N+2)) THEN
                WRITE (\widetilde{\text{NOUT}},99998) '***Note that rounding errors mean ',
                   'that leading eigenvalues in the generalized',
'Schur form no longer satisfy DELCTG = .TRUE.'
     +
                WRITE (NOUT, *)
             END TF
*
```

```
Print out the factors of the generalized Schur factorization
            TFATT = 0
            CALL X04CAF('General',' ',N,N,A,LDA,
                          'Generalized Schur matrix S', IFAIL)
     +
            WRITE (NOUT, *)
            CALL X04CAF('General',' ',N,N,B,LDB,
                          'Generalized Schur matrix T', IFAIL)
     +
            WRITE (NOUT, *)
            CALL X04CAF('General',' ',N,N,VSL,LDVSL,
                          'Matrix of left generalized Schur vectors',
     +
                         TFATL)
     +
            WRITE (NOUT, *)
            CALL X04CAF('General',' ',N,N,VSR,LDVSR,
'Matrix of right generalized Schur vectors',
     +
     +
                         IFAIL)
*
            Print out the reciprocal condition numbers
*
            WRITE (NOUT, *)
            WRITE (NOUT, 99997)
     +
               'Reciprocals of left and right projection norms onto',
               'the deflating subspaces for the selected eigenvalues',
     +
               ' \text{RCONDE}(1) = 
                              ', RCONDE(1), ', RCONDE(2) = ', RCONDE(2)
     +
            WRITE (NOUT, *)
            WRITE (NOUT, 99997)
     +
               'Reciprocal condition numbers for the left and right',
               'deflating subspaces', 'RCONDV(1) = ', RCONDV(1),
', RCONDV(2) = ', RCONDV(2)
     +
     +
*
            Compute the machine precision and sqrt(ANORM**2+BNORM**2)
            EPS = XO2AJF()
            ABNORM = F06BNF(ANORM, BNORM)
            TOL = EPS*ABNORM
*
*
            Print out the approximate asymptotic error bound on the
            average absolute error of the selected eigenvalues given by
*
*
*
                eps*norm((A, B))/PL,
                                        where PL = RCONDE(1)
*
            WRITE (NOUT, *)
            WRITE (NOUT, 99996)
     +
               'Approximate asymptotic error bound for selected ',
     +
               'eigenvalues = ', TOL/RCONDE(1)
*
            Print out an approximate asymptotic bound on the maximum
*
*
            angular error in the computed deflating subspaces given by
*
*
                eps*norm((A, B))/DIF(2), where DIF(2) = RCONDV(2)
            WRITE (NOUT, 99996)
               'Approximate asymptotic error bound for the deflating ',
     +
               'subspaces = ', TOL/RCONDV(2)
     +
*
            LWKOPT = WORK(1)
            IF (LWORK.LT.LWKOPT) THEN
                WRITE (NOUT,*)
                WRITE (NOUT, 99995) 'Optimum workspace required = ',
                                                    = \bar{\prime}, LWORK
                  LWKOPT, 'Workspace provided
     +
            END IF
         END IF
      ELSE
         WRITE (NOUT, *)
         WRITE (NOUT, *) 'NMAX too small'
      END IF
      STOP
*
```

```
99999 FORMAT (1X,A,I4,/1X,A)
99998 FORMAT (1X,2A,/1X,A)
99997 FORMAT (1X,A,/1X,A,/1X,2(A,1P,E8.1))
99996 FORMAT (1X,2A,1P,E8.1)
99995 FORMAT (1X,A,I5,/1X,A,I5)
      END
      LOGICAL FUNCTION DELCTG(AR,AI,B)
*
      .. Scalar Arguments ..
*
*
      Logical function DELCTG for use with DGGESX (FO8XBF)
*
*
      Returns the value .TRUE. if the imaginary part of the eigenvalue
      (AR + AI*i)/B is zero, i.e. the eigenvalue is real
*
*
      DOUBLE PRECISION
                              AI, AR, B
      .. Local Scalars ..
*
      LOGICAL
                               D
*
      .. Executable Statements ..
      IF (AI.EQ.O.ODO) THEN
        D = .TRUE.
      ELSE
        D = .FALSE.
      END IF
*
      DELCTG = D
*
      RETURN
      END
```

#### 9.2 Program Data

FO8XBF Example Program Data 4 :Value of N 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 1.0 2.0 -3.0 6.0 :End of matrix A 1.0 3.0 -5.0 1.0 4.0 3.0 -4.0 1.0 3.0 1.0 3.0 -4.0 4.0 :End of matrix B

#### 9.3 **Program Results**

FO8XBF Example Program Results

Number of eigenvalues for which DELCTG is true = 2 (dimension of deflating subspaces)

Generalized Schur matrix S

	1	2	3	4			
1	3.8009	-69.4505	50.3135	-43.2884			
2	0.0000	9.2033	-0.2001	5.9881			
3	0.0000	0.0000	1.4279	4.4453			
4	0.0000	0.0000	0.9019	-1.1962			
Generalized Schur matrix T							
	1	2	3	4			
1	1.9005	-10.2285	0.8658	-5.2134			
2	0.0000	2.3008	0.7915	0.4262			
3	0.0000	0.0000	0.8101	0.0000			
4	0.0000	0.0000	0.0000	-0.2823			
Matrix of left generalized Schur vectors 1 2 3 4							
1	0.4642 0.7	886 0.2915	-0.2786				
2	0.5002 -0.5	986 0.5638	-0.2713				
3	0.5002 0.0	154 -0.0107	0.8657				
4	0.5331 -0.1	395 -0.7727	-0.3151				

Matrix of right generalized Schur vectors 1 2 3 4 1 0.9961 -0.0014 0.0887 -0.0026 2 0.0057 -0.0404 -0.0938 -0.9948 3 0.0626 0.7194 -0.6908 0.0363 4 0.0626 -0.6934 -0.7114 0.0956 Reciprocals of left and right projection norms onto the deflating subspaces for the selected eigenvalues RCONDE(1) = 1.9E-01, RCONDE(2) = 1.8E-02 Reciprocal condition numbers for the left and right deflating subspaces RCONDV(1) = 5.4E-02, RCONDV(2) = 9.0E-02 Approximate asymptotic error bound for selected eigenvalues = 5.7E-14 Approximate asymptotic error bound for the deflating subspaces = 1.2E-13