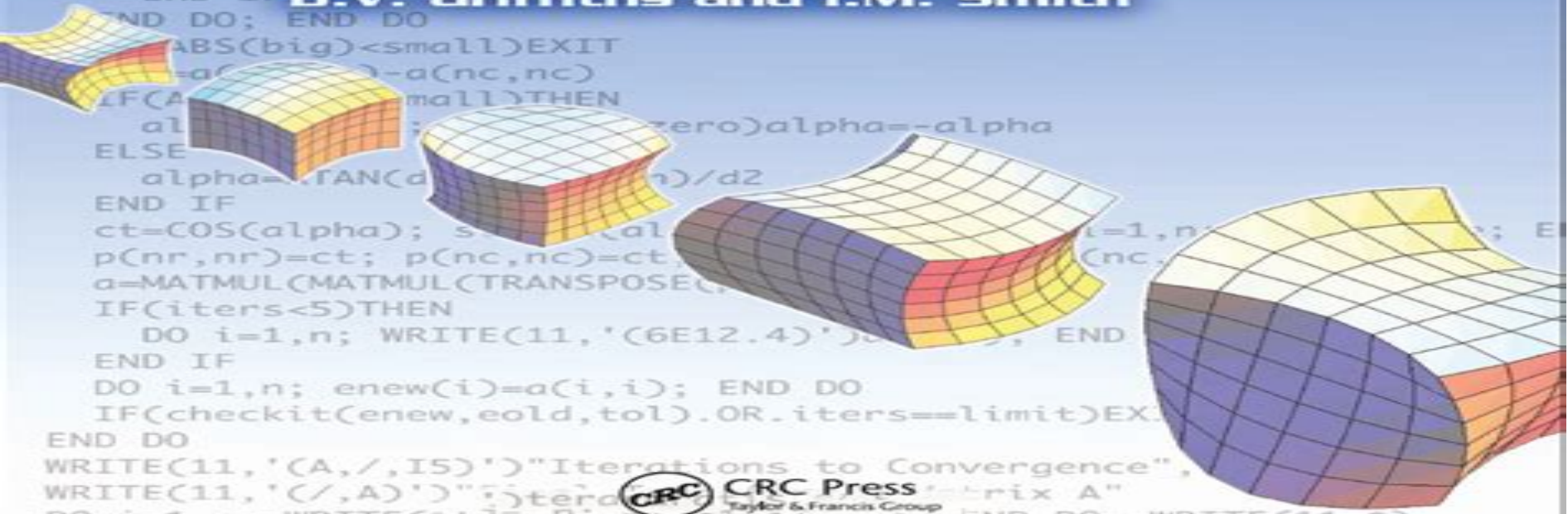


```
PROGRAM nm46
!---Jacobi Diagonalization for Eigenvalues of Symmetrical Matric
USE nm_lib; USE precision; IMPLICIT NONE
INTEGER::i, iters, j, limit, n, nc, nr
REAL(iwp)::alpha, big, ct, den, d2=2.0_iwp, d4=4.0_iwp, hold, l2, one=1
penalty=1.E20_iwp, pi, st, small=1.E-20_iwp, tol, zero=0.0_iwp
REAL(iwp), ALLOCATABLE::a(:, :), a1(:, :), a2(:, :), enew(:, :), eold(:, :), p
OPEN(10, FILE='res')
READ(10, *)n, a, 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, '(A, I5)') "Matrix A"
!---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
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
alpha=hold/a(nr, nr)-a(nc, nc)
IF(ABS(alpha)<small) THEN
alpha=zero
ELSE
alpha=TAN(d4*atan(hold/a(nr, nr)/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) EX
END DO
WRITE(11, '(A, /, I5)') "Iterations to Convergence",
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=n
WRITE(11, '(A, E12.4)') "Eigenvalue ", a(i, i)
WRITE(11, '(A, 6E12.4)') "Eigenvector", x/l2; WRITE(11, *)
END DO
```

Numerical Methods for Engineers

Second Edition

D.V. Griffiths and I.M. Smith



A CHAPMAN & HALL BOOK

Numerical Methods For Scientists And Engineers 2nd Edition

Yan Bai



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