Package ‘QZ’

June 5, 2019

Version  0.1-7
Date    2019-06-02
Title   Generalized Eigenvalues and QZ Decomposition
Depends R (>= 3.6.0), methods, Matrix
Suggests fda
LazyLoad yes
LazyData yes
Copyright See QZ/inst/LAPACK_LICENSE.txt for the files in src/qz/.
Description Generalized eigenvalues and eigenvectors
use QZ decomposition (generalized Schur decomposition).
The decomposition needs an N-by-N non-symmetric
matrix A or paired matrices (A,B) with eigenvalues reordering
mechanism. The decomposition functions are mainly based Fortran
subroutines in complex*16 and double precision of LAPACK
library (version 3.4.2. or later).
License Mozilla Public License 2.0
NeedsCompilation yes
Maintainer Wei-Chen Chen <wccsnow@gmail.com>
Author Wei-Chen Chen [aut, cre],
        LAPACK authors [aut, cph]
Repository CRAN
Date/Publication 2019-06-05 12:00:12 UTC

R topics documented:

QZ-package .......................................................... 2
Conjugate transpose ............................................. 3
Example datasets ................................................... 4
fda.geigen .......................................................... 5
Generalized Eigenvalues .......................................... 6
Print methods ...................................................... 7
QZ-package

Description

QZ package provides generalized eigenvalues and QZ decomposition (generalized Schur form) for an N-by-N non-symmetric matrix A or paired matrices (A,B) with eigenvalues reordering mechanism. The package is mainly based on complex*16 and double precision of LAPACK library (version 3.4.2.)

Details

<table>
<thead>
<tr>
<th>Package:</th>
<th>QZ</th>
</tr>
</thead>
<tbody>
<tr>
<td>Type:</td>
<td>Package</td>
</tr>
<tr>
<td>License:</td>
<td>MPL</td>
</tr>
<tr>
<td>LazyLoad:</td>
<td>yes</td>
</tr>
</tbody>
</table>

The QZ package contains R functions for generalized eigenvalues and QZ decomposition (generalized Schur form) for an N-by-N non-symmetric matrix A or paired matrices (A,B) via two main functions, qz.geigen() and qz(). The qz() function also provides an option for eigenvalues reordering.

The QZ package is also based on a minimum set of complex*16 and double precision of LAPACK and BLAS Fortran libraries. Most functions are wrapped in C via .Call() to avoid extra memory copy and to improve performance and memory usage.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>
Conjugate transpose

References
http://www.netlib.org/lapack/

See Also
qz.geigen, qz,
qz.zgges, qz.zggev, qz.ztgsen, qz.dgges, qz.dggev, qz.dtgsen,
qz.zgees, qz.zgeev, qz.ztrsen, qz.dgees, qz.dgeev, qz.dtrsen.

Examples
## Not run:
demo(ex1_geigen, "QZ")
demo(ex2_qz, "QZ")
demo(ex3_ordqz, "QZ")
demo(ex4_fda_geigen, "QZ")

## End(Not run)

---

Conjugate transpose  Conjugate Transpose for Complex Matrix

Description
Conjugate transpose, Hermitian transpose, or Hermitian conjugate.

Usage
H(x)

Arguments
x  a complex matrix or vector.

Details
This is equivalent to Conj(t.default(x)).

Value
This returns a conjugate transpose of x.

Author(s)
Wei-Chen Chen <wccsnow@gmail.com>
Example datasets

Examples

library(QZ, quiet = TRUE)

A <- matrix(c(-21.10, -22.50i, 53.50, -50.50i, -34.50, +127.50i, 7.50, +0.50i,
              -0.46, -7.78i, -3.50, -37.50i, -15.50, +58.50i, -10.50, -1.50i,
              4.30, -5.50i, 39.70, -17.10i, -68.50, +12.50i, -7.50, -3.50i,
              5.50, +4.40i, 14.40, +43.30i, -32.50, -46.00i, -19.00, -32.50i),
             nrow = 4, byrow = TRUE)
H(A)

Example datasets Small example datasets

Description

These datasets are small for test operations and functions in complex and double precision/matrices.

Format

Each dataset contains information where it is from and two matrices in pair of (A,B) or single matrix (A) for testing functions qz.* or related functions, either in complex or in double precision.

Details

The example datasets are

<table>
<thead>
<tr>
<th>Examples</th>
<th>Source</th>
</tr>
</thead>
<tbody>
<tr>
<td>exAB1</td>
<td><a href="http://www.nag.com/lapack-ex/node124.html">http://www.nag.com/lapack-ex/node124.html</a></td>
</tr>
<tr>
<td>exAB2</td>
<td><a href="http://www.nag.com/lapack-ex/node119.html">http://www.nag.com/lapack-ex/node119.html</a></td>
</tr>
<tr>
<td>exAB3</td>
<td><a href="http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08yuf.xml">http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08yuf.xml</a></td>
</tr>
<tr>
<td>exAB4</td>
<td><a href="http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08ygf.xml">http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08ygf.xml</a></td>
</tr>
<tr>
<td>exA2</td>
<td><a href="http://www.nag.com/lapack-ex/node89.html">http://www.nag.com/lapack-ex/node89.html</a></td>
</tr>
<tr>
<td>exA3</td>
<td><a href="http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08quf.xml">http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08quf.xml</a></td>
</tr>
<tr>
<td>exA4</td>
<td><a href="http://www.nag.com/numeric/fl/nagdoc_fl22/xhtml/F08/f08qgf.xml">http://www.nag.com/numeric/fl/nagdoc_fl22/xhtml/F08/f08qgf.xml</a></td>
</tr>
</tbody>
</table>

The elements of dataset are (if any)

<table>
<thead>
<tr>
<th>Elements</th>
<th>Usage</th>
</tr>
</thead>
<tbody>
<tr>
<td>description</td>
<td>the source of data</td>
</tr>
<tr>
<td>A</td>
<td>the first matrix A</td>
</tr>
<tr>
<td>B</td>
<td>the second matrix B</td>
</tr>
<tr>
<td>S</td>
<td>the Shur form</td>
</tr>
</tbody>
</table>
**Description**

This is an equivalent function to `fda::geigen` which finds matrices L and M to maximize 
\[ \frac{\text{tr}(L'AM)}{\sqrt{\text{tr}(L'BL) \text{tr}(M'CM)}} \]
where \( A \) is a \( p \times q \) matrix, \( B \) is a symmetric, positive definite matrix, \( B \) is a symmetric, positive definite matrix, \( L \) is a \( p \times s \) matrix, and \( M \) is a \( q \times s \) matrix, where \( s \) is the number of non-zero generalized eigenvalues of \( A \).

**Usage**

`fda.geigen(Amat, Bmat, Cmat)`

**Arguments**

- `Amat` a numeric matrix
- `Bmat` a symmetric, positive definite matrix with dimension = number of rows of \( A \)
- `Cmat` a symmetric, positive definite matrix with dimension = number of columns of \( A \)

**Details**

This function is equivalent to `fda::geigen(Amat, Bmat, Cmat)` except that this is rewritten and utilizes LAPACK functions via `qz.dggev`.  
Also, `Lmat` and `Mmat` are both scaled such that \( L'BL \) and \( M'CM \) are identity matrices.

**Value**

`list(values, Lmat, Mmat)`
Generalized Eigenvalues

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

See Also

qz.geigen, qz.dggev.

Examples

library(QZ, quiet = TRUE)

A <- matrix(as.double(1:6), 2)
B <- matrix(as.double(c(2, 1, 1, 2)), 2)
C <- diag(as.double(1:3))

ret.qz <- fda.geigen(A, B, C)

### Verify
library(fda, quiet = TRUE)
ret.fda <- fda::geigen(A, B, C)

Description

This function obtains generalized eigen values on input paired matrices (A,B) or a single matrix A.

Usage

geigen(A, B = NULL, only.values = FALSE, ...)

qz.geigen(A, B = NULL, only.values = FALSE, ...)

Arguments

A a 'complex/real' matrix, dim = c(N, N).
B a 'complex/real' matrix, dim = c(N, N).
only.values if 'TRUE', only the eigenvalues are computed and returned, otherwise both eigenvalues and eigenvectors are returned.
... options to qz.* functions.
Print methods

Details

Call one of \texttt{qz.zggev}, \texttt{qz.dggev}, \texttt{qz.zgee}, or \texttt{qz.dgee} depending on the input arguments and types.

Value

Returns a list from the call.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


\url{http://en.wikipedia.org/wiki/Schur_decomposition}

See Also

\texttt{qz}, \texttt{ordqz}.

Examples

\begin{verbatim}
library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node122.html
(ret <- qz.geigen(exAB1$A, exAB1$B))

### http://www.nag.com/lapack-ex/node117.html
(ret <- qz.geigen(exAB2$A, exAB2$B))

### http://www.nag.com/lapack-ex/node92.html
(ret <- qz.geigen(exA$A))

### http://www.nag.com/lapack-ex/node87.html
(ret <- qz.geigen(exA2$A))
\end{verbatim}
Usage

```r
# S3 method for class 'zgges'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'zgeev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'ztgsev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'dgges'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'dggev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'dtgsev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'zgees'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'zgeev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'ztgsev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'dgeses'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'dgeev'
print(x, digits = max(4,getOption("digits") - 3), ...)
# S3 method for class 'dtgsev'
print(x, digits = max(4,getOption("digits") - 3), ...)
```

Arguments

- `x` an object with the class attributes.
- `digits` for printing out numbers.
- `...` other possible options.

Details

These are useful functions for summarizing and debugging. Use `names` or `str` to explore the details.

Value

The results will `cat` or print on the STDOUT by default.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


QZ Decomposition

See Also

qz.zgges, qz.zggev, qz.ztgsen, qz.dgges, qz.dggev, qz.dtgsen,
qz.zgees, qz.zgeev, qz.ztrsen, qz.dgees, qz.dgeev, qz.dtrsen.

Examples

```r
## Not run:
# Functions applied by directly type the names of objects.

## End(Not run)
```

QZ Decomposition

Description
This function performs QZ decomposition on input paired matrices (A,B) or a single matrix A.

Usage

```r
qz(A, B = NULL, select = NULL, only.values = FALSE, ...)
```

Arguments

- **A**: a 'complex/real' matrix, dim = c(N, N).
- **B**: a 'complex/real' matrix, dim = c(N, N).
- **select**: specifies the eigenvalues in the selected cluster.
- **only.values**: if 'TRUE', only the eigenvalues are computed and returned, otherwise both eigenvalues and eigenvectors are returned.
- **...**: options to qz.* functions.

Details

If select is NULL, then call one of `qz.zgges`, `qz.dgges`, `qz.zgees`, or `qz.dgees` depending on the input arguments and types.

If select is not NULL, then call one of `qz.zgges + qz.ztgsen`, `qz.dgges + qz.dtgsen`, `qz.zgees + qz.ztrsen`, or `qz.dgees + qz.dtrsen` depending on the input arguments and types.

Value

Returns a list from the call.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>
QZ Decomposition Reordering

References

See Also
ordqz, geigen.

Examples

```r
library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node124.html
(ret <- qz(exAB1$A, exAB1$B))

### http://www.nag.com/lapack-ex/node119.html
(ret <- qz(exAB2$A, exAB2$B))

### http://www.nag.com/lapack-ex/node94.html
(ret <- qz(exA1$A))

### http://www.nag.com/lapack-ex/node89.html
(ret <- qz(exA2$A))

# Reordering eigenvalues
select1 <- c(TRUE, FALSE, FALSE, TRUE)
select2 <- c(FALSE, TRUE, TRUE, FALSE)
(ret <- qz(exAB1$A, exAB1$B, select = select1))
(ret <- qz(exAB2$A, exAB2$B, select = select2))
(ret <- qz(exA1$A, select = select1))
(ret <- qz(exA2$A, select = select1))
```

QZ Decomposition Reordering

Reordering QZ Decomposition

Description
This function performs QZ decomposition on input paired matrices (A,B) or a single matrix A with reordering.

Usage
```
ordqz(A, B = NULL, cluster = NULL,
      keyword = c("lhp", "rhp", "udi", "udo", "ref", "cef"), ...)
```
Arguments

- **A**: a `complex/real` matrix, dim = c(N, N).
- **B**: a `complex/real` matrix, dim = c(N, N).
- **cluster**: specifies the eigenvalues in the selected cluster.
- **keyword**: as similarly used in MATLAB.
- **...**: options to `qz.*` functions.

Details

Either `cluster` or `keyword` should be specified.
`cluster` actually is the same as `select` in all `qz.*` functions.
`keyword` actually is similar as MATLAB.

<table>
<thead>
<tr>
<th>keyword</th>
<th>Selected Region</th>
</tr>
</thead>
<tbody>
<tr>
<td>'lhp'</td>
<td>Left-half plane (real(E) &lt; 0)</td>
</tr>
<tr>
<td>'rhp'</td>
<td>Right-half plane (real(E) &gt; 0)</td>
</tr>
<tr>
<td>'udi'</td>
<td>Interior of unit disk (abs(E) &lt; 1)</td>
</tr>
<tr>
<td>'udo'</td>
<td>Exterior of unit disk (abs(E) &lt; 1)</td>
</tr>
<tr>
<td>'ref'</td>
<td>Real eigenvalues first (top-left conner)</td>
</tr>
<tr>
<td>'cef'</td>
<td>Complex eigenvalues first (top-left conner)</td>
</tr>
</tbody>
</table>

Value

Returns a list from the call.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


See Also

`qz`, `geigen`.

Examples

```r
library(QZ, quiet = TRUE)

# Reordering eigenvalues
(ret <- ordqz(exAB1$A, exAB1$B, keyword = "lhp"))
(ret <- ordqz(exAB1$A, exAB1$B, keyword = "rhp"))
```
**QZ Decomposition for a Real Matrix**

**Description**

This function call `dgees` in Fortran to decompose a 'real' matrix A.

**Usage**

```plaintext
qz.dgees(A, vs = TRUE, LWORK = NULL)
```

**Arguments**

- **A**: a 'real' matrix, dim = c(N, N).
- **vs**: if compute 'real' Schur vectors. (Q)
- **LWORK**: optional, dimension of array WORK for workspace. (>= 3N)

**Details**

See `dgees.f` for all details.

DGEES computes for an N-by-N real non-symmetric matrix A, the eigenvalues, the real Schur form T, and, optionally, the matrix of Schur vectors Q. This gives the Schur factorization A = Q^T * (T) * (Q^T).

Optionally, it also orders the eigenvalues on the diagonal of the real Schur form so that selected eigenvalues are at the top left. The leading columns of Q then form an orthonormal basis for the invariant subspace corresponding to the selected eigenvalues.

A matrix is in real Schur form if it is upper quasi-triangular with 1-by-1 and 2-by-2 blocks. 2-by-2 blocks will be standardized in the form

\[
\begin{bmatrix}
a & b \\
c & a
\end{bmatrix}
\]

where \(b^*c < 0\). The eigenvalues of such a block are \(a \pm \sqrt{bc}\).

**Value**

Return a list contains next:

- `'T'`: A's generalized Schur form.
- `'WR'`: original returns from `dgees.f`.
- `'WI'`: original returns from `dgees.f`.
qz.dgees

'VS' original returns from 'dgees.f'.

'WORK' optimal LWORK (for dgees.f only)

'INFO' = 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. <= N: QZ iteration failed. =N+1: reordering problem. =N+2: reordering failed.

Extra returns in the list:

'W' WR + WI * i.

'Q' the Schur vectors.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack-double/dgees.f


See Also

qz.dgeev

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node89.html
A <- exA2$A
ret <- qz.dgees(A)

# Verify 1
A.new <- ret$Q %*% ret$T %*% solve(ret$Q)
round(A - A.new)

# verify 2
round(ret$Q %*% solve(ret$Q))
Description

This function call 'dgeev' in Fortran to decompose a 'real' matrix A.

Usage

\[
\text{qz.dgeev}(A, \text{ vl = TRUE}, \text{ vr = TRUE}, \text{ LWORK = NULL})
\]

Arguments

- \( A \) a 'real' matrix, \( \text{dim} = c(N, N) \).
- \( \text{ vl } \) if compute left 'real' eigen vector. (U)
- \( \text{ vr } \) if compute right 'real' eigen vector. (V)
- \( \text{ LWORK } \) optional, dimension of array WORK for workspace. (\( \geq 4N \))

Details

See 'dgeev.f' for all details.

DGEEV computes for an N-by-N real non-symmetric matrix A, the eigenvalues and, optionally, the left and/or right eigenvectors.

The right eigenvector \( v(j) \) of A satisfies

\[
A * v(j) = \lambda(j) * v(j)
\]

where \( \lambda(j) \) is its eigenvalue. The left eigenvector \( u(j) \) of A satisfies

\[
u(j)^* A = \lambda(j) * u(j)^*
\]

where \( u(j)^* \) denotes the transpose of \( u(j) \).

The computed eigenvectors are normalized to have Euclidean norm equal to 1 and largest component real.

Value

Return a list contains next:

- 'WR' original returns from 'dgeev.f'.
- 'WI' original returns from 'dgeev.f'.
- 'VL' original returns from 'dgeev.f'.
- 'VR' original returns from 'dgeev.f'.
- 'WORK' optimal LWORK (for dgeev.f only)
- 'INFO' = 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. > 0: QZ iteration failed.
Extra returns in the list:

'W'  WR + WI * i.
'U'  the left eigen vectors.
'V'  the right eigen vectors.

If WI[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 WI[j+1] negative.

If the j-th eigenvalue is real, then U[, j] = VL[, j], the j-th column of VL. If the j-th and (j+1)-th eigenvalues form a complex conjugate pair, then U[, j] = VL[, j] + i * VL[, j+1] and U[, j+1] = VL[, j] - i * VL[, j+1].

Similarly, for the right eigenvectors of V and VR.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/float/dgeev.f


See Also

qz.dgees

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node87.html
A <- exA$A
ret <- qz.dgeev(A)

# Verify 1
diff.R <- A %*% ret$V - matrix(ret$W, 4, 4, byrow = TRUE) * ret$V
diff.L <- t(ret$U) %*% A - matrix(ret$W, 4, 4) * t(ret$U)
round(diff.R)
round(diff.L)

# Verify 2
round(ret$U %*% solve(ret$U))
round(ret$V %*% solve(ret$V))
Description

This function call `dgges` in Fortran to decompose `real` matrices (A,B).

Usage

```
qz.dgges(A, B, vsl = true, vsr = true, LWORK = NULL)
```

Arguments

- **A**: a `real` matrix, dim = c(N, N).
- **B**: a `real` matrix, dim = c(N, N).
- **vsl**: if compute left `real` Schur vectors. (Q)
- **vsr**: if compute right `real` Schur vectors. (Z)
- **LWORK**: optional, dimension of array WORK for workspace. (>= 8N+16)

Details

See `dges.f` for all details.

DGGES computes for a pair of N-by-N real non-symmetric matrices (A,B), the generalized eigenvalues, the generalized real Schur form (S,T), optionally, the left and/or right matrices of Schur vectors (VSL and VSR). This gives the generalized Schur factorization

\[(A,B) = ((VSL)\cdot S \cdot (VSR)\cdot T, (VSL)\cdot T \cdot (VSR)\cdot S)\]

Optionally, it also orders the eigenvalues so that a selected cluster of eigenvalues appears in the leading diagonal blocks of the upper quasi-triangular matrix S and the upper triangular matrix T. The leading columns of VSL and VSR then form an orthonormal basis for the corresponding left and right eigenspaces (deflating subspaces).

(If only the generalized eigenvalues are needed, use the driver DGGEV instead, which is faster.)

A generalized eigenvalue for a pair of matrices (A,B) is a scalar w or a ratio alpha/beta = w, such that A - w*B is singular. It is usually represented as the pair (alpha,beta), as there is a reasonable interpretation for beta=0 or both being zero.

A pair of matrices (S,T) is in generalized real Schur form if T is upper triangular with non-negative diagonal and S is block upper triangular with 1-by-1 and 2-by-2 blocks. 1-by-1 blocks correspond to real generalized eigenvalues, while 2-by-2 blocks of S will be "standardized" by making the corresponding elements of T have the form:

```
[ a 0 ]
[ 0 b ]
```

and the pair of corresponding 2-by-2 blocks in S and T will have a complex conjugate pair of generalized eigenvalues.
Value

Return a list contains next:

'S'          A's generalized Schur form.
'T'          B's generalized Schur form.
'ALPHAR'     original returns from 'dgges.f'.
'ALPHAI'     original returns from 'dgges.f'.
'BETA'       original returns from 'dgges.f'.
'VSL'        original returns from 'dgges.f'.
'VSR'        original returns from 'dgges.f'.
'WORK'       optimal LWORK (for dggges.f only)
'INFO'       = 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value.
              =1,...,N: QZ iteration failed. =N+1: other than QZ iteration failed in DHGEQZ.

Extra returns in the list:

'ALPHA'      ALPHAR + ALPHAI * i.
'Q'          the left Schur vectors.
'Z'          the right Schur vectors.

The ALPHA[j]/BETA[j] are generalized eigenvalues.

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.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/ftp/or double/main/dgges.f

See Also

qz.dggev
Examples

```r
library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node119.html
A <- exAB2$A
B <- exAB2$B
ret <- qz.dgges(A, B)

# Verify 1
A.new <- ret$Q %*% ret$S %*% t(ret$Z)
B.new <- ret$Q %*% ret$T %*% t(ret$Z)
round(A - A.new)
round(B - B.new)

# verify 2
round(ret$Q %*% t(ret$Q))
round(ret$Z %*% t(ret$Z))
```

---

qz.dggev  
*Generalized Eigenvalues Decomposition for Real Paired Matrices*

---

Description

This function call `dggev` in Fortran to decompose `real` matrices (A,B).

Usage

```r
qz.dggev(A, B, vl = TRUE, vr = TRUE, LWORK = NULL)
```

Arguments

- **A**: a `real` matrix, dim = c(N, N).
- **B**: a `real` matrix, dim = c(N, N).
- **vl**: if compute left `real` eigen vector. (U)
- **vr**: if compute right `real` eigen vector. (V)
- **LWORK**: optional, dimension of array WORK for workspace. (>= 8N)

Details

See `dggev.f` for all details.

DGGEV computes for a pair of N-by-N real non-symmetric matrices (A,B) the generalized eigenvalues, and optionally, the left and/or right generalized eigenvectors.

A generalized eigenvalue for a pair of matrices (A,B) is a scalar lambda or a ratio alpha/beta = lambda, such that A - lambda*B is singular. It is usually represented as the pair (alpha,beta), as there is a reasonable interpretation for beta=0, and even for both being zero.
The right eigenvector \( v(j) \) corresponding to the eigenvalue \( \lambda(j) \) of \((A,B)\) satisfies
\[
A \cdot v(j) = \lambda(j) \cdot B \cdot v(j).
\]
The left eigenvector \( u(j) \) corresponding to the eigenvalue \( \lambda(j) \) of \((A,B)\) satisfies
\[
u(j)**H \cdot A = \lambda(j) \cdot u(j)**H \cdot B.
\]
where \( u(j)**H \) is the conjugate-transpose of \( u(j) \).

**Value**

Return a list contains next:

- `'ALPHAR'` original returns from `dggev.f`
- `'ALPHA'` original returns from `dggev.f`
- `'BETA'` original returns from `dggev.f`
- `'VL'` original returns from `dggev.f`
- `'VR'` original returns from `dggev.f`
- `'WORK'` optimal LWORK (for `dggev.f` only)
- `'INFO'`
  - = 0: successful. < 0: if \( \text{INFO} = -i \), the \( i \)-th argument had an illegal value.
  - =1,...,\( N \): QZ iteration failed. =\( N+1 \): other than QZ iteration failed in DHGEQZ.
  - =\( N+2 \): reordering problem. =\( N+3 \): reordering failed.

Extra returns in the list:

- `'ALPHA'` \( \text{ALPHAR} + \text{ALPHA} \cdot i \)
- `'U'` the left eigen vectors.
- `'V'` the right eigen vectors.

If \( \text{ALPHA}[j] \) 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 \( \text{ALPHA}[j+1] \) negative.

If the \( j \)-th eigenvalue is real, then \( U[, j] = VL[, j] \), the \( j \)-th column of \( VL \). If the \( j \)-th and (\( j+1 \))-th eigenvalues form a complex conjugate pair, then \( U[, j] = VL[, j] + i \cdot VL[, j+1] \) and \( U[, j+1] = VL[, j] - i \cdot VL[, j+1] \). Each eigenvector is scaled so the largest component has \( \text{abs(}\text{real part}) + \text{abs(}\text{imag. part}) = 1. \)

Similarly, for the right eigenvectors of \( V \) and \( VR \).

**Author(s)**

Wei-Chen Chen <wccsnow@gmail.com>

**References**


http://www.netlib.org/lapack,double/dggev.f

See Also

qz.dgges

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node17.html
A <- exAB2$A
B <- exAB2$B
ret <- qz.dggev(A, B)

# Verify
(lambda <- ret$ALPHA / ret$BETA)  # Unstable
diff.R <- matrix(ret$BETA, 4, 4, byrow = TRUE) * A %*% ret$V -
          matrix(ret$ALPHA, 4, 4, byrow = TRUE) * B %*% ret$V
diff.L <- matrix(ret$BETA, 4, 4) * H(ret$U) %*% A -
          matrix(ret$ALPHA, 4, 4) * H(ret$U) %*% B
round(diff.R)
round(diff.L)

# Verify 2
round(ret$U %*% solve(ret$U))
round(ret$V %*% solve(ret$V))

qz.dtgsen  
Reordered QZ Decomposition for Real Paired Matrices

Description

This function call ‘dtgsend’ in Fortran to reorder ‘double’ matrices (S, T, Q, Z).

Usage

qz.dtgsen(S, T, Q, Z, select, ijob = 4L,  
want.Q = TRUE, want.Z = TRUE, LWORK = NULL, LIWORK = NULL)

Arguments

S  a ‘double’ generalized Schur form, dim = c(N, N).
T  a ‘double’ generalized Schur form, dim = c(N, N).
Q  a ‘double’ left Schur vectors, dim = c(N, N).
Z  a ‘double’ right Schur vectors, dim = c(N, N).
select  specifies the eigenvalues in the selected cluster.
DTGSEN reorders the generalized real Schur decomposition of a real matrix pair \((S, T)\) (in terms of an orthonormal equivalence transformation \(Q^* T * (S, T) * Z\)), so that a selected cluster of eigenvalues appears in the leading diagonal blocks of the upper quasi-triangular matrix \(S\) and the upper triangular \(T\). The leading columns of \(Q\) and \(Z\) form orthonormal bases of the corresponding left and right eigenspaces (deflating subspaces). \((S, T)\) must be in generalized real Schur canonical form (as returned by DGGES), i.e. \(S\) is block upper triangular with 1-by-1 and 2-by-2 diagonal blocks. \(T\) is upper triangular.

### Note for 'ijob':
- \(=0\): Only reorder w.r.t. SELECT. No extras.
- \(=1\): Reciprocal of norms of "projections" onto left and right eigenspaces w.r.t. the selected cluster (PL and PR).
- \(=2\): Upper bounds on Difu and Difl. F-norm-based estimate (DIF(1:2)).
- \(=3\): Estimate of Difu and Difl. 1-norm-based estimate (DIF(1:2)). About 5 times as expensive as \(ijob = 2\).
- \(=4\): Compute PL, PR and DIF (i.e. 0, 1 and 2 above): Economic version to get it all.
- \(=5\): Compute PL, PR and DIF (i.e. 0, 1 and 3 above).

In short, if \((A, B) = Q * (S, T) * Z^T\) from \(qz.gges\) and input \((S, T, Q, Z)\) to \(qz.ztgse\) with appropriate select option, then it yields
\[
(A, B) = Q_n * (S_n, T_n) * Z_n^T
\]
where \((S_n, T_n, Q_n, Z_n)\) is a new set of generalized Schur decomposition of \((A, B)\) according to the select.

### Value

Return a list contains next:
- `'S'` \(S\)'s reorded generalized Schur form.
- `'T'` \(T\)'s reorded generalized Schur form.
- `'ALPHAR'` original returns from 'dtgesen.f'.
- `'ALPHA1'` original returns from 'dtgesen.f'.
- `'BETA'` original returns from 'dtgesen.f'.
- `'M'` original returns from 'dtgesen.f'.
- `'PL'` original returns from 'dtgesen.f'.

Details

See 'dtgesen.f' for all details.

DTGSEN reorders the generalized real Schur decomposition of a real matrix pair \((S, T)\) (in terms of an orthonormal equivalence transformation \(Q^* T * (S, T) * Z\)), so that a selected cluster of eigenvalues appears in the leading diagonal blocks of the upper quasi-triangular matrix \(S\) and the upper triangular \(T\). The leading columns of \(Q\) and \(Z\) form orthonormal bases of the corresponding left and right eigenspaces (deflating subspaces). \((S, T)\) must be in generalized real Schur canonical form (as returned by DGGES), i.e. \(S\) is block upper triangular with 1-by-1 and 2-by-2 diagonal blocks. \(T\) is upper triangular.

### Note for 'ijob':
- \(=0\): Only reorder w.r.t. SELECT. No extras.
- \(=1\): Reciprocal of norms of "projections" onto left and right eigenspaces w.r.t. the selected cluster (PL and PR).
- \(=2\): Upper bounds on Difu and Difl. F-norm-based estimate (DIF(1:2)).
- \(=3\): Estimate of Difu and Difl. 1-norm-based estimate (DIF(1:2)). About 5 times as expensive as \(ijob = 2\).
- \(=4\): Compute PL, PR and DIF (i.e. 0, 1 and 2 above): Economic version to get it all.
- \(=5\): Compute PL, PR and DIF (i.e. 0, 1 and 3 above).

In short, if \((A, B) = Q * (S, T) * Z^T\) from \(qz.gges\) and input \((S, T, Q, Z)\) to \(qz.ztgse\) with appropriate select option, then it yields
\[
(A, B) = Q_n * (S_n, T_n) * Z_n^T
\]
where \((S_n, T_n, Q_n, Z_n)\) is a new set of generalized Schur decomposition of \((A, B)\) according to the select.

### Value

Return a list contains next:
- `'S'` \(S\)'s reorded generalized Schur form.
- `'T'` \(T\)'s reorded generalized Schur form.
- `'ALPHAR'` original returns from 'dtgesen.f'.
- `'ALPHA1'` original returns from 'dtgesen.f'.
- `'BETA'` original returns from 'dtgesen.f'.
- `'M'` original returns from 'dtgesen.f'.
- `'PL'` original returns from 'dtgesen.f'.

Details

See 'dtgesen.f' for all details.
'PR' original returns from 'dtgsen.f'.
'DIF' original returns from 'dtgsen.f'.
'WORK' optimal LWORK (for dtgsen.f only)
'IWORK' optimal LIWORK (for dtgsen.f only)
'INFO' = 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. =1: reordering of (S,T) failed.

Extra returns in the list:

'ALPHA' ALPHAR + ALPHAI * i.
'Q' the reordered left Schur vectors.
'Z' the reordered right Schur vectors.

Warning(s)

There is no format checking for S, T, Q, and Z which are usually returned by qz.dgges.
There is also no checking for select which is usually according to the returns of qz.dggev.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/double/dtgsen.f

See Also

qz.zgges, qz.dgges, qz.ztgsen.

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08ygf.xml
S <- exAB4$S
T <- exAB4$T
Q <- exAB4$Q
Z <- exAB4$Z
select <- c(FALSE, TRUE, TRUE, FALSE)
ret <- qz.dtgsen(S, T, Q, Z, select)

# Verify 1
S.new <- ret$Q %*% ret$S %*% t(ret$Z)
T.new <- ret$Q %*% ret$T %*% t(ret$Z)
round(S - S.new)
Description

This function call 'dtrsend' in Fortran to reorder 'double' matrices (T,Q).

Usage

```plaintext
qz.dtrsen(T, Q, select, job = c("B", "V", "E", "N"),
want.Q = TRUE, LWORK = NULL, LIWORK = NULL)
```

Arguments

- **T**: a 'double' generalized Schur form, dim = c(N, N).
- **Q**: a 'double' Schur vectors, dim = c(N, N).
- **select**: specifies the eigenvalues in the selected cluster.
- **job**: Specifies whether condition numbers are required for the cluster of eigenvalues (S) or the invariant subspace (SEP).
- **want.Q**: if update Q.
- **LWORK**: optional, dimension of array WORK for workspace. (>= N(N+1)/2)
- **LIWORK**: optional, dimension of array IWORK for workspace. (>= N(N+1)/4)

Details

See 'dtrsen.f' for all details.

DTRSEN reorders the real Schur factorization of a real matrix \( A = QTQ^T \), so that a selected cluster of eigenvalues appears in the leading diagonal blocks of the upper quasi-triangular matrix \( T \), and the leading columns of \( Q \) form an orthonormal basis of the corresponding right invariant subspace.

Optionally the routine computes the reciprocal condition numbers of the cluster of eigenvalues and/or the invariant subspace.

\( T \) must be in Schur canonical form (as returned by DHSEQR), that is, block upper triangular with 1-by-1 and 2-by-2 diagonal blocks; each 2-by-2 diagonal block has its diagonal elements equal and its off-diagonal elements of opposite sign.
Value

Return a list contains next:

'T'  
T's reordered generalized Schur form.

'WR'  
original returns from 'dtrsen.f'.

'WI'  
original returns from 'dtrsen.f'.

'M'  
original returns from 'dtrsen.f'.

'S'  
original returns from 'dtrsen.f'.

'SEP'  
original returns from 'dtrsen.f'.

'WORK'  
optimal LWORK (for dtrsen.f only)

'IWORK'  
optimal LIWORK (for dtrsen.f only)

'INFO'  
= 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. =1: reordering of T failed.

Extra returns in the list:

'W'  
WR + WI * i.

'Q'  
the reordered Schur vectors.

Warning(s)

There is no format checking for T and Q which are usually returned by qz.dgees.

There is also no checking for select which is usually according to the returns of qz.dgeev.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/\texttt{double}/dtrsen.f


See Also

qz.zgees, qz.dgees, qz.ztrsen.

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/numeric/fl/nagdoc_fl22/xhtml/F08/f08qgf.xml

T <- exA4$T
Q <- exA4$Q
select <- c(TRUE, FALSE, FALSE, TRUE)
qz.zgees

QZ Decomposition for a Complex Matrix

Description

This function call 'zgees' in Fortran to decompose a 'complex' matrix A.

Usage

qz.zgees(A, vs = TRUE, LWORK = NULL)

Arguments

A a 'complex' matrix, dim = c(N, N).
vs if compute 'complex' Schur vectors. (Q)
LWORK optional, dimension of array WORK for workspace. (>= 2N)

Details

See 'zgees.f' for all details.

ZGEES computes for an N-by-N complex non-symmetric matrix A, the eigenvalues, the Schur form T, and, optionally, the matrix of Schur vectors Q. This gives the Schur factorization A = Q*T*(Q**H).

Optionally, it also orders the eigenvalues on the diagonal of the Schur form so that selected eigenvalues are at the top left. The leading columns of Q then form an orthonormal basis for the invariant subspace corresponding to the selected eigenvalues.

A complex matrix is in Schur form if it is upper triangular.

Value

Return a list contains next:

'T' A's generalized Schur form.
'W' generalized eigenvalues.
'VS' original returns from 'zgees.f'.

ret <- qz.dtrsen(T, Q, select)

# Verify 1
A <- Q %*% T %*% solve(Q)
A.new <- ret$Q %*% ret$T %*% solve(ret$Q)
round(A - A.new)

# verify 2
round(ret$Q %*% t(ret$Q))
'WORK' optimal LWORK (for zgees.f only)

'INFO'
= 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. =1,...,N:

Extra returns in the list:

'Q' the Schur vectors.

Warning(s)

The results may not be consistent on 32 bits and 64 bits Windows systems, but may be valid on both
systems.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/complex16/zgees.f


See Also

qz.zgeev

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node94.html
A <- exA$A
ret <- qz.zgees(A)

# Verify 1
A.new <- ret$Q %*% ret$T %*% H(ret$Q)
round(A - A.new)

# verify 2
round(ret$Q %*% H(ret$Q))
Generalized Eigenvalues Decomposition for a Complex Matrix

Description

This function call 'zgeev' in Fortran to decompose a 'complex' matrix A.

Usage

\[
\text{zggeev}(A, vl = \text{TRUE}, vr = \text{TRUE}, \text{LWORK} = \text{NULL})
\]

Arguments

- \(A\): a 'complex' matrix, dim = c(N, N).
- \(vl\): if compute left 'complex' eigen vectors. (U)
- \(vr\): if compute right 'complex' eigen vectors. (V)
- \(\text{LWORK}\): optional, dimension of array WORK for workspace. (\(\geq 2N\))

Details

See 'zgeev.f' for all details.

ZGEEV computes for an N-by-N complex non-symmetric matrix A, the eigenvalues and, optionally, the left and/or right eigenvectors.

The right eigenvector \(v(j)\) of A satisfies

\[
A \cdot v(j) = \lambda(j) \cdot v(j)
\]

where \(\lambda(j)\) is its eigenvalue. The left eigenvector \(u(j)\) of A satisfies

\[
u(j)^{**H} \cdot A = \lambda(j) \cdot u(j)^{**H}
\]

where \(u(j)^{**H}\) denotes the conjugate transpose of \(u(j)\).

The computed eigenvectors are normalized to have Euclidean norm equal to 1 and largest component real.

Value

Return a list contains next:

- 'W': original returns from 'zgeev.f'.
- 'VL': original returns from 'zgeev.f'.
- 'VR': original returns from 'zgeev.f'.
- 'WORK': optimal LWORK (for zgeev.f only)
- 'INFO':
  - \(= 0\): successful.
  - \(< 0\): if INFO = -i, the i-th argument had an illegal value.
  - \(> 0\): QZ iteration failed.

Extra returns in the list:

- 'U': the left eigen vectors.
- 'V': the right eigen vectors.
qz.zgges

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/complex16/zgeev.f


See Also

qz.zgees

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node92.html
A <- exA1$A
ret <- qz.zgeev(A)

# Verify 1
diff.R <- A %*% ret$V - matrix(ret$W, 4, 4, byrow = TRUE) * ret$V
diff.L <- H(ret$U) %*% A - matrix(ret$W, 4, 4) * H(ret$U)
round(diff.R)
round(diff.L)

# Verify 2
round(ret$U %*% H(ret$U))
round(ret$V %*% H(ret$V))

qz.zgges

QZ Decomposition for Complex Paired Matrices

Description

This function call 'zgges' in Fortran to decompose 'complex' matrices (A,B).

Usage

qz.zgges(A, B, vsl = TRUE, vsr = TRUE, LWORK = NULL)
Arguments

\( A \) a `complex` matrix, dim = c(N, N).
\( B \) a `complex` matrix, dim = c(N, N).
\( \text{vs}1 \) if compute left `complex` Schur vectors. (Q)
\( \text{vsr} \) if compute right `complex` Schur vectors. (Z)
\( \text{LWORK} \) optional, dimension of array WORK for workspace. (>= 2N)

Details

See `zgges.f` for all details.

ZGGES computes for a pair of N-by-N complex non-symmetric matrices (A,B), the generalized eigenvalues, the generalized complex Schur form (S, T), and optionally left and/or right Schur vectors (VSL and VSR). This gives the generalized Schur factorization

\[
(A,B) = ( (VSL)*S*(VSR)**H, (VSL)*T*(VSR)**H )
\]

where \((VSR)**H\) is the conjugate-transpose of VSR.

Optionally, it also orders the eigenvalues so that a selected cluster of eigenvalues appears in the leading diagonal blocks of the upper triangular matrix S and the upper triangular matrix T. The leading columns of VSL and VSR then form an unitary basis for the corresponding left and right eigenspaces (deflating subspaces).

(If only the generalized eigenvalues are needed, use the driver ZGGEV instead, which is faster.)

A generalized eigenvalue for a pair of matrices (A,B) is a scalar \( w \) or a ratio \( \alpha/\beta = w \), such that A - w*B is singular. It is usually represented as the pair (alpha,beta), as there is a reasonable interpretation for beta=0, and even for both being zero.

A pair of matrices (S,T) is in generalized complex Schur form if S and T are upper triangular and, in addition, the diagonal elements of T are non-negative real numbers.

Value

Return a list contains next:

\( \text{S} \) A's generalized Schur form.
\( \text{T} \) B's generalized Schur form.
\( \text{ALPHA} \) ALPHA[j]/BETA[j] are generalized eigenvalues.
\( \text{BETA} \) ALPHA[j]/BETA[j] are generalized eigenvalues.
\( \text{VSL} \) original returns from 'zgges.f'.
\( \text{VSR} \) original returns from 'zgges.f'.
\( \text{WORK} \) optimal LWORK (for zgges.f only)
\( \text{INFO} \) = 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. =1,...,N: QZ iteration failed. =N+1: other than QZ iteration failed in ZHGEQZ. =N+2: reordering problem. =N+3: reordering failed.

Extra returns in the list:

\( \text{Q} \) the left Schur vectors.
\( \text{Z} \) the right Schur vectors.
Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References

http://www.netlib.org/lapack/complex16/zgges.f

See Also

qz.zggev

Examples

```r
library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node124.html
A <- exAB1$A
B <- exAB1$B
ret <- qz.zgges(A, B)

# Verify 1
A.new <- ret$Q %%*% ret$S %%*% H(ret$Z)
B.new <- ret$Q %%*% ret$T %%*% H(ret$Z)
round(A - A.new)
round(B - B.new)

# verify 2
round(ret$Q %%*% H(ret$Q))
round(ret$Z %%*% H(ret$Z))
```

---

**qz.zggev**  
*Generalized Eigenvalues Decomposition for Complex Paired Matrices*

**Description**

This function call 'zggev' in Fortran to decompose 'complex' matrices (A,B).

**Usage**

```r
qz.zggev(A, B, vl = TRUE, vr = TRUE, LWORK = NULL)
```
Arguments

\( A \)  
a ‘complex’ matrix, dim = c(N, N).

\( B \)  
a ‘complex’ matrix, dim = c(N, N).

\( v_l \)  
if compute left ‘complex’ eigen vectors. (U)

\( v_r \)  
if compute right ‘complex’ eigen vectors. (V)

\( \text{LWORK} \)  
optional, dimension of array WORK for workspace. (>= 2N)

Details

See ’zggev.f’ for all details.

ZGGEV computes for a pair of N-by-N complex non-symmetric matrices (A,B), the generalized eigenvalues, and optionally, the left and/or right generalized eigenvectors.

A generalized eigenvalue for a pair of matrices (A,B) is a scalar lambda or a ratio alpha/beta = lambda, such that A - lambda*B is singular. It is usually represented as the pair (alpha,beta), as there is a reasonable interpretation for beta=0, and even for both being zero.

The right generalized eigenvector v(j) corresponding to the generalized eigenvalue lambda(j) of (A,B) satisfies

\[ A \cdot v(j) = \lambda(j) \cdot B \cdot v(j). \]

The left generalized eigenvector u(j) corresponding to the generalized eigenvalues lambda(j) of (A,B) satisfies

\[ u(j)^* \cdot A = \lambda(j) \cdot u(j)^* \cdot B \]

where \( u(j)^* \) is the conjugate-transpose of \( u(j) \).

Value

Return a list contains next:

- 'ALPHA'  
original returns from ’zggev.f’.

- 'BETA'  
original returns from ’zggev.f’.

- 'VL'  
original returns from ’zggev.f’.

- 'VR'  
original returns from ’zggev.f’.

- 'WORK'  
optimal LWORK (for zggev.f only)

- 'INFO'  
= 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value.  
=1,...,N: QZ iteration failed. =N+1: other than QZ iteration failed in ZHGEQZ.  

Extra returns in the list:

- 'U'  
the left eigen vectors.

- 'V'  
the right eigen vectors.

Note that ‘VL’ and ‘VR’ are scaled so the largest component has abs(real part) + abs(imag. part) = 1.
Author(s)
Wei-Chen Chen <wccsnow@gmail.com>

References
http://www.netlib.org/lapack/complex16/zggev.f

See Also
qz.zgges

Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/lapack-ex/node122.html
A <- exAB$A
B <- exAB$B
ret <- qz.zggev(A, B)

# Verify 1
(lambda <- ret$ALPHA / ret$BETA)    # Unstable
diff.R <- matrix(ret$BETA, 4, 4, byrow = TRUE) * A %*% ret$V -
        matrix(ret$ALPHA, 4, 4, byrow = TRUE) * B %*% ret$V
diff.L <- matrix(ret$BETA, 4, 4) * H(ret$U) %*% A -
        matrix(ret$ALPHA, 4, 4) * H(ret$U) %*% B
round(diff.R)
round(diff.L)

# Verify 2
round(ret$U %*% solve(ret$U))
round(ret$V %*% solve(ret$V))

---

qz.ztgsen  Reordered QZ Decomposition for Complex Paired Matrices

Description
This function call 'ztgsend' in Fortran to reorder 'complex' matrices (S,T,Q,Z).

Usage
qz.ztgsen(S, T, Q, Z, select, ijob = 4L,
          want.Q = TRUE, want.Z = TRUE, LWORK = NULL, LIWORK = NULL)
Arguments

S  a 'complex' generalized Schur form, dim = c(N, N).
T  a 'complex' generalized Schur form, dim = c(N, N).
Q  a 'complex' left Schur vectors, dim = c(N, N).
Z  a 'complex' right Schur vectors, dim = c(N, N).

select specifies the eigenvalues in the selected cluster.

ijob specifies whether condition numbers are required for the cluster of eigenvalues
(PL and PR) or the deflating subspaces (Difu and Difl).

want.Q if update Q.
want.Z if update Z.

LWORK optional, dimension of array WORK for workspace. (>= N(N+1))
LIWORK optional, dimension of array IWORK for workspace. (>= max(N+2, N(N+1)/2))

Details

See 'ztgsen.f' for all details.

ZTGSEN reorders the generalized Schur decomposition of a complex matrix pair (S,T) (in terms of
an unitary equivalence transformation Q**H * (S,T) * Z), so that a selected cluster of eigenvalues
appears in the leading diagonal blocks of the pair (S,T). The leading columns of Q and Z form
unitary bases of the corresponding left and right eigenspaces (deflating subspaces). (S,T) must be
in generalized Schur canonical form, that is, S and T are both upper triangular.

ZTGSEN also computes the generalized eigenvalues

w(j)= ALPHA(j) / BETA(j)

of the reordered matrix pair (S,T).

Note for 'ijob':
=0: Only reorder w.r.t. SELECT. No extras.
=1: Reciprocal of norms of 'projections' onto left and right eigenspaces w.r.t. the selected cluster
(PL and PR).
=2: Upper bounds on Difu and Difl. F-norm-based estimate (DIF(1:2)).
=3: Estimate of Difu and Difl. 1-norm-based estimate (DIF(1:2)). About 5 times as expensive as
ijob = 2.
=4: Compute PL, PR and DIF (i.e. 0, 1 and 2 above): Economic version to get it all.
=5: Compute PL, PR and DIF (i.e. 0, 1 and 3 above).

In short, if (A,B) = Q * (S,T) * Z**H from qz.zgges and input (S,T,Q,Z) to qz.ztgSEN with
appropriate select option, then it yields

(A,B) = Q_n * (S_n,T_n) * Z_n**H

where (S_n,T_n,Q_n,Z_n) is a new set of generalized Schur decomposition of (A,B) according to
the select.
Value

Return a list contains next:

'S'  
S's reordered generalized Schur form.
'T'  
T's reordered generalized Schur form.
'ALPHA'  
ALPHA[j]/BETA[j] are generalized eigenvalues.
'BETA'  
ALPHA[j]/BETA[j] are generalized eigenvalues.
'M'  
original returns from 'ztgsen.f'.
'PL'  
original returns from 'ztgsen.f'.
'PR'  
original returns from 'ztgsen.f'.
'DIF'  
original returns from 'ztgsen.f'.
'WORK'  
optimal LWORK (for ztgsen.f only)
'IWORK'  
optimal LIWORK (for ztgsen.f only)
'INFO'  
= 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value. =1: reordering of (S,T) failed.

Extra returns in the list:

'Q'  
the reordered left Schur vectors.
'Z'  
the reordered right Schur vectors.

Warning(s)

There is no format checking for S, T, Q, and Z which are usually returned by qz.zgges.
There is also no checking for select which is usually according to the returns of qz.zggev.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References

http://www.netlib.org/lapack/complex16/ztgsen.f

See Also

qz.zgges, qz.dgges, qz.dtgsen.
Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/F08yuf.xml
S <- exAB3S
T <- exAB3T
Q <- exAB3Q
Z <- exAB3Z
select <- c(FALSE, TRUE, TRUE, FALSE)
ret <- qz.ztgsen(S, T, Q, Z, select)

# Verify 1
S.new <- ret$Q %*% ret$S %*% H(ret$Z)
T.new <- ret$Q %*% ret$T %*% H(ret$Z)
round(S - S.new)
round(T - T.new)

# verify 2
round(ret$Q %*% H(ret$Q))
round(ret$Z %*% H(ret$Z))

---

**qz.ztgsen**

Reordered QZ Decomposition for a Complex Matrix

**Description**

This function call ``ztrsend'` in Fortran to reorder `complex` matrix (T,Q).

**Usage**

```r
qz.ztgsen(T, Q, select, job = c("B", "V", "E", "N"),
          want.Q = TRUE, LWORK = NULL)
```

**Arguments**

- **T**: a `complex` generalized Schur form, dim = c(N, N).
- **Q**: a `complex` Schur vectors, dim = c(N, N).
- **select**: specifies the eigenvalues in the selected cluster.
- **job**: Specifies whether condition numbers are required for the cluster of eigenvalues (S) or the invariant subspace (SEP).
- **want.Q**: if update Q.
- **LWORK**: optional, dimension of array WORK for workspace. (>= N(N+1)/2)
Details

See `ztrsen.f` for all details.

ZTRSEN reorders the Schur factorization of a complex matrix $A = Q^*TQ^{**H}$, so that a selected cluster of eigenvalues appears in the leading positions on the diagonal of the upper triangular matrix $T$, and the leading columns of $Q$ form an orthonormal basis of the corresponding right invariant subspace.

Optionally the routine computes the reciprocal condition numbers of the cluster of eigenvalues and/or the invariant subspace.

Value

Return a list contains next:

- 'T' T's reordered generalized Schur form.
- 'W' generalized eigenvalues.
- 'M' original returns from `ztrsen.f`.
- 'S' original returns from `ztrsen.f`.
- 'SEP' original returns from `ztrsen.f`.
- 'WORK' optimal LWORK (for ztrsen.f only)
- 'INFO' = 0: successful. < 0: if INFO = -i, the i-th argument had an illegal value.

Extra returns in the list:

- 'Q' the reordered Schur vectors.

Warning(s)

There is no format checking for $T$ and $Q$ which are usually returned by qz.zgees.

There is also no checking for select which is usually according to the returns of qz.zgeev.

Author(s)

Wei-Chen Chen <wccsnow@gmail.com>

References


http://www.netlib.org/lapack/complex16/ztrsen.f

See Also

qz.zgees, qz.dgees, qz.dtrsen.
Examples

library(QZ, quiet = TRUE)

### http://www.nag.com/numeric/fl/nagdoc_fl23/xhtml/F08/f08qf.xml
T <- exA3$T
Q <- exA3$Q
select <- c(TRUE, FALSE, FALSE, TRUE)
ret <- qz.ztren(T, Q, select)

# Verify 1
A <- Q %*% T %*% solve(Q)
A.new <- ret$Q %*% ret$T %*% solve(ret$Q)
round(A - A.new)

# verify 2
round(ret$Q %*% solve(ret$Q))
Index

*Topic **data**
  Example datasets, 4

*Topic **package**
  qZ-package, 2

*Topic **programming**
  Conjugate transpose, 3
  
  fda.geigen, 5
  Generalized Eigenvalues, 6
  Print methods, 7
  QZ Decomposition, 9
  QZ Decomposition Reordering, 10

*Topic **utility**
  qz.dgees, 12
  qz.dgeev, 14
  qz.dgges, 16
  qz.dggev, 18
  qz.dtgsen, 20
  qz.dtrsen, 23
  qz.zgees, 25
  qz.zgeev, 27
  qz.zgges, 28
  qz.zggev, 30
  qz.ztgsen, 32
  qz.ztrsen, 35

Conjugate transpose, 3

exA1 (Example datasets), 4
exA2 (Example datasets), 4
exA3 (Example datasets), 4
exA4 (Example datasets), 4
exAB1 (Example datasets), 4
exAB2 (Example datasets), 4
exAB3 (Example datasets), 4
exAB4 (Example datasets), 4
Example datasets, 4

fda.geigen, 5

geigen, 10, 11

geigen (Generalized Eigenvalues), 6
Generalized Eigenvalues, 6

H (Conjugate transpose), 3

ordqz, 7, 10
ordqz (QZ Decomposition Reordering), 10

Print methods, 7
print.dgees (Print methods), 7
print.dgeev (Print methods), 7
print.dgges (Print methods), 7
print.dggev (Print methods), 7
print.dtgsen (Print methods), 7
print.dtrsen (Print methods), 7
print.zgees (Print methods), 7
print.zgeev (Print methods), 7
print.zgges (Print methods), 7
print.zggev (Print methods), 7
print.ztgsen (Print methods), 7
print.ztrsen (Print methods), 7

QZ (QZ-package), 2
qz, 3, 7, 11
qz (QZ Decomposition), 9
QZ Decomposition, 9
QZ Decomposition Reordering, 10
QZ-package, 2
qz.dgees, 3, 9, 12, 15, 24, 36
qz.dgeev, 3, 7, 9, 13, 14
qz.dgges, 3, 9, 16, 20, 22, 34
qz.dggev, 3, 6, 7, 9, 17, 18
qz.dtgsen, 3, 9, 20, 34
qz.dtrsen, 3, 9, 23, 36
qz.geigen, 3, 6
qz.geigen (Generalized Eigenvalues), 6
qz.zgees, 3, 9, 24, 25, 28, 36
qz.zgeev, 3, 7, 9, 26, 27
qz.zgges, 3, 9, 22, 28, 32, 34
qz.zggev, 3, 7, 9, 30, 30
INDEX

qz.ztgsen, 3, 9, 22, 32
qz.ztrsen, 3, 9, 24, 35