

NAG Library Chapter Contents

f02 – Eigenvalues and Eigenvectors

f02 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

| Function Name | Mark of Introduction | Purpose |
|---------------|----------------------|--|
| f02ecc | 5 | nag_real_eigensystem_sel Computes selected eigenvalues and eigenvectors of a real general matrix |
| f02ekc | 24 | nag_eigen_real_gen_sparse_arnoldi Selected eigenvalues and eigenvectors of a real sparse general matrix |
| f02fkc | 25 | nag_eigen_real_symm_sparse_arnoldi Selected eigenvalues and eigenvectors of a real symmetric sparse matrix |
| f02gcc | 5 | nag_complex_eigensystem_sel Computes selected eigenvalues and eigenvectors of a complex general matrix |
| f02jcc | 24 | nag_eigen_real_gen_quad Solves the quadratic eigenvalue problem for real matrices |
| f02jqc | 24 | nag_eigen_complex_gen_quad Solves the quadratic eigenvalue problem for complex matrices |
| f02wgc | 9 | nag_real_partial_svd Computes leading terms in the singular value decomposition of a real general matrix; also computes corresponding left and right singular vectors |
