

```

1  import numpy as np
2
3  # np.random.seed(1)
4  B = np.random.randn(4,4)
5  A = B + B.T
6
7  I = np.identity(4)
8  # initialize guess eigenvector
9  b = np.random.randn(4)
10
11
12  # initialize lambda guess
13  u = 5
14  # compare eigenvalue with theoretical eigenvalue's
15  print np.linalg.eig(A)[0]
16
17
18  # Power iteration's to find the largest absolute eigenvalue
19  def PowerIterate(M,N,I,u,b):
20      # generate random eigenvector
21      b = np.random.rand(M.shape[0])
22
23      for i in range(N):
24          # calculate Mb
25          b_1 = np.dot(M, b)
26
27          # calculate the norm
28          b_1_norm = np.linalg.norm(b_1)
29
30          # re normalize the vector
31          b = b_1 / b_1_norm
32      # initialize list for tracking u (eigenvalue)
33
34      ulist = [u]
35      return RayleighQuotient(M,I,u,b,ulist,ctr=0)
36
37
38  # Rayleighquotient
39  def RayleighQuotient(M,I,u,b,ulist,ctr=0):
40      ctr+=1
41      # get the new value of the eigenvector
42      d = np.linalg.inv(M-u*I).dot(b)
43      c = np.linalg.norm(d,np.inf)
44      b = d/c
45      # get the new value of sigma
46      u = (np.conj(b).dot(M).dot(b))/(np.conj(b).dot(b))

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47     ulist.append(u)
48
49     # if no change in the residuals on order of 10^-4 return values
50     residuals = M.dot(b) - u * (b)
51     if(np.linalg.norm(residuals,ord=2)<10**(-4)):
52         return u,b,ctr
53
54     return RayleighQuotient(M,I,u,b,ulist,ctr)
55
56
57 u,b,ctr = PowerIterate(A,20,I,u,b)
58 print A
59 print "We have %0.3f as the largest absolute eigenvalue after %0.0f
    • iterations" %(u,ctr)
60 print "And as the Eigenvector: "+ str(b)
61
```