

**Hardware Implementation of Direction of Arrival (DoA) estimation
of Node Localization algorithm for Smart Antenna in Wireless
Sensor Networks**

Project Report

Submitted in partial fulfilment of the requirements for the degree of

Bachelor of Engineering

in

Electronics and Tele-Communication Engineering



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Declaration

We, **Aveek Bhaumik** and **Hrit Mukherjee**, hereby declare that this report on “**Hardware Implementation of Direction of Arrival (DoA) estimation of Node Localization algorithm for Smart Antenna in Wireless Sensor Networks**” submitted by us to **Jadavpur University, Kolkata** as a part of our final year project required for fulfilling the curriculum requirement of **Bachelor of Engineering in Electronics and Tele-Communication**, is a record of bonafide work carried out by us under the guidance of **Dr. Mrinal Kanti Naskar, Professor, Department of Electronics and Tele-Communication, Jadavpur University**.

Aveek Bhaumik

Hrit Mukherjee

Date:

Certificate

This is to certify that the report titled “**Hardware Implementation of Direction of Arrival (DoA) estimation of Node Localization algorithm for Smart Antenna in Wireless Sensor Networks**” submitted by **Aveek Bhaumik** and **Hrit Mukherjee**, students of final year of Jadavpur University, Kolkata, to fulfil the curriculum requirement of **Bachelor of Engineering in Electronics and Tele-Communication**, is a record of bonafide work carried out by them under my supervision as a part of their final year project.

Dr. Mrinal Kanti Naskar

Professor

Department of Electronics and Tele-Communication

Jadavpur University

Date:

Acknowledgement

We wish to take this opportunity to express our deepest appreciation and sincere gratitude to our project mentor **Dr. Mrinal Kanti Naskar** for his scintillating support, spontaneous guidance and continuous encouragement during the course of our project. He worked on strengthening our Digital circuit background and provided a lot of support and valuable inputs to the problems that we faced while designing the hardware. We would like to convey special thanks to **Rathindra Nath Biswas** sir and **Swarup Mitra** sir for guiding us and creating a joyful and happy atmosphere to work in.

Abstract

Direction of Arrival(DoA) estimation of radio signals is of utmost importance in many commercial and military applications. This project is aimed to achieve the hardware implementation of the ESPRIT Algorithm for DoA estimation. For the purposes of implementing the ESPRIT algorithm it is necessary to perform eigenvalue decomposition and inversion of a matrix. The conventional method of evaluating them requires the use of determinant of a matrix, which is difficult and time consuming to implement in a hardware description language. As a result certain iterative algorithms are utilized to evaluate them in a more efficient manner. These algorithms include Gauss-Jordan elimination (for Matrix Inversion), Jacobi Eigen Value Algorithm (for eigenvalue and eigenvector calculation of symmetric matrices) and the Eigensystem Computation Algorithms (for eigenvalue and eigenvector calculation of skew symmetric matrices). An approach has been proposed for evaluating eigenpairs of any general matrix as well. The simulations have been performed in Verilog, MATLAB and FORTRAN. The results and code snippets have also been provided in detail throughout the report for better understanding of the reviewer. In our future works we intend to implement a hardware to embed the entire DoA estimator in a single FPGA chip.

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Introduction

Smart Antennas, also known as adaptive array antennas, are digital antenna arrays with smart signal processing algorithms used to identify spatial signal signatures such as the direction of arrival (DOA) of the signal, and use them to calculate beam forming vectors which are used to track and locate the antenna beam on the mobile/target. Smart antennas should not be confused with reconfigurable antennas, which have similar capabilities but are single element antennas and not antenna arrays. Smart antenna techniques are used notably in acoustic signal processing, track and scan radar, radio astronomy and radio telescopes, and mostly in cellular systems like W-CDMA, UMTS, and LTE. Smart antennas have many functions: DOA estimation, beamforming, interference nulling, and constant modulus preservation. Recently, smart arrays have been adopted in multiple mobile communication standards for multipath fading reduction, bit error rate (BER) boosting, co-channel interference reduction (CCI), and spectral efficiency improvement.

ESPRIT Algorithm

2.1 Block Diagram of a typical MUBTS (Multiple User Beam Tracker System)

The following figure (Fig 1) shows a typical smart antenna scheme, implemented at the receiver side (base station). MUBTS has an array antenna consisting of two rows of 8 elements and a multiple user software defined radio, supporting communication with up to four concurrent users.

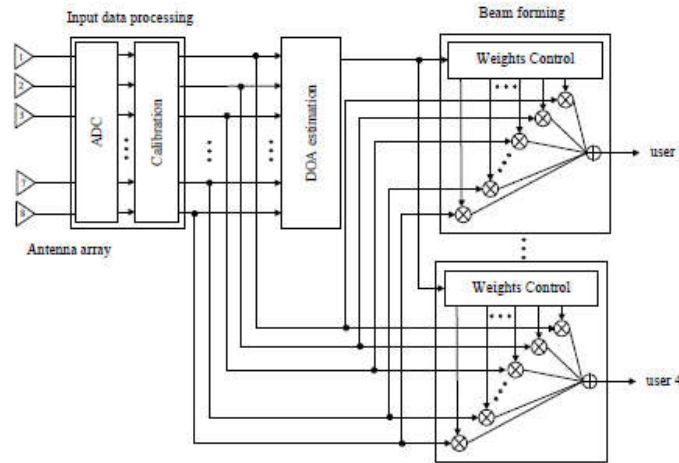


Fig 1: A 4 user beam tracking system implemented on 8 elements Uniform Linear Antenna Array

2.2 DoA Estimation using ESPRIT Algorithm

The main objective of our work is to correctly and accurately estimate the Direction of Arrival (DoA) of the signal in Smart Antenna using ESPRIT Algorithm. This method involves finding a spatial spectrum of the antenna/sensor array and calculating the DoA from the peaks of the spectrum. The goal of the ESPRIT technique is to exploit the rotational invariance in the signal subspace which is created by two arrays with a translational invariance structure.

The steps involved in the ESPRIT (Estimation of Signal Parameters via Rotational Invariance Techniques) algorithm is given below:

- Formation of Covariance Matrix from noisy data.
- Computing SVD (Singular Value Decomposition) of the Covariance Matrix.
- Obtaining the orthonormal eigenvectors corresponding to the sources.
- Splitting the matrix formed by the orthonormal eigenvectors into two subspaces.
- Computation of Rotation Operator by solving a linear system of equations.
- Obtaining the eigenvalues of the Rotation Operator.
- Finding the Direction of Arrival from the argument of eigenvalues calculated and other given parameters.

Matrix Inversion

As mentioned in the fifth step of ESPRIT algorithm, we need to compute rotation operator by solving a linear system of equations. For example, let us consider a linear system of non-homogeneous equations:

$$\mathbf{AX} = \mathbf{B}$$

where, A = co-efficient matrix

X = input matrix or variable matrix

B = constant matrix

Therefore,

$$\mathbf{X} = \mathbf{A}^{-1}\mathbf{B}$$

In this case, the variable matrix, X is the rotation operator. Thus, to calculate X, we need to evaluate the inverse of the co-efficient matrix, A. Since, we wish to compute Matrix Inversion using a Hardware Description Language i.e., Verilog, it would be efficient to follow a Numerical Analysis Technique. For this project, we have chosen the **Gauss-Jordan Elimination** method for Matrix Inversion as **it is easier to implement and the whole computation is completed within one clock cycle.**

3.1 Matrix Inversion by Gauss-Jordan Elimination

Let us consider a matrix, A with order n. To obtain \mathbf{A}^{-1} :

- Create the partitioned matrix $\mathbf{B} = [\mathbf{A} \mid \mathbf{I}_n]$, where \mathbf{I}_n is the identity matrix of order n.
- Perform normalisation (dividing the entire row by its leading element so as to make the first entry 1) and a set of elementary row transformations on each row of B to upper triangularise A followed by a similar set of elementary row transformations on each row of B to lower triangularise A. These steps described above are basically the Gauss-Jordan Elimination.
- If done correctly, the resulting partitioned matrix, B takes the form $[\mathbf{I}_n \mid \mathbf{A}^{-1}]$.
- Extract \mathbf{A}^{-1} from the second partition of B.

$$\text{Let } \mathbf{A} = \begin{bmatrix} a_{00} & a_{01} & a_{02} \\ a_{10} & a_{11} & a_{12} \\ a_{20} & a_{21} & a_{22} \end{bmatrix}$$

$$\text{Therefore, } \mathbf{B} = \left[\begin{array}{ccc|ccc} a_{00} & a_{01} & a_{02} & 1 & 0 & 0 \\ a_{10} & a_{11} & a_{12} & 0 & 1 & 0 \\ a_{20} & a_{21} & a_{22} & 0 & 0 & 1 \end{array} \right]$$

Now,

- i. Normalise R_0 to make $a_{00} = 1$.
- ii. Manipulate R_1 with the help of R_0 to make $a_{10} = 0$.
- iii. Normalise R_1 to make $a_{11} = 1$.
- iv. Manipulate R_2 with the help of R_0 to make $a_{20} = 0$.
- v. Manipulate R_2 with the help of R_1 to make $a_{21} = 0$.
- vi. Normalise R_2 to make $a_{22} = 1$.
- vii. Manipulate R_1 with the help of R_2 to make $a_{12} = 0$.
- viii. Manipulate R_0 with the help of R_1 to make $a_{01} = 0$.
- ix. Manipulate R_0 with the help of R_2 to make $a_{02} = 0$.

Eventually, we will get $B = [I_n \mid A^{-1}]$. From B , we can extract A^{-1} .

3.1.1 Implementation in Verilog

➤ **Input:**

$$A = \begin{bmatrix} 5 & 7 & 9 \\ 4 & 3 & 8 \\ 7 & 5 & 6 \end{bmatrix}$$

➤ **Code Snippets:**

```
//upper triangularisation
for(k=0; k<order; k++)
begin
    if(mat[k][k]!=0)
    begin
        temp = mat[k][k];
        for(col=0; col<(2*order); col++)
        begin
            mat[k][col] = mat[k][col]/temp;;
        end
        for(row=k+1; row<order; row++)
        begin
            temp = mat[row][k];
            for(col=0; col<(2*order); col++)
            begin
                mat[row][col] = mat[row][col] - temp*mat[k][col];
            end
        end
    end
end
end
```

```

//lower triangularisation
for(k=order-1; k>=0; k--)
begin
    for(row=k-1; row>=0; row--)
    begin
        temp = mat[row][k];
        for(col=0; col<(2*order); col++)
        begin
            mat[row][col] = mat[row][col] - temp*mat[k][col];
        end
    end
end
end

```

➤ Simulation Output:

The screenshot shows the EDA Playground interface. On the left, there are settings for languages (SystemVerilog/Verilog), UVM/OVM, and other libraries. The main area displays two code editors: 'testbench.sv' and 'design.sv'. The 'testbench.sv' code includes a module 'tb' that instantiates 'matrix_inversion' and applies inputs. The 'design.sv' code defines the 'matrix_inversion' module, which uses a 2D array 'mat' to store the matrix and its inverse. The simulation log at the bottom shows the kernel output, including the matrix values and the time taken for the simulation.

```

# KERNEL: -0.209524 0.028571 0.276190
# KERNEL: 0.304762 -0.314286 -0.038095
# KERNEL: -0.009524 0.228571 -0.123810
# RUNTIME: Info: RUNTIME_0068 testbench.sv (17): $finish called.
# KERNEL: Time: 100 ns, Iteration: 0, Instance: /tb, Process: @INITIAL#11_00.
# KERNEL: stopped at time: 100 ns
# VSIM: Simulation has finished. There are no more test vectors to simulate.
# VSIM: Simulation has finished.

```

Fig 2: Simulation output for computing inverse of a matrix

Thus, we get $A^{-1} = \begin{bmatrix} -0.209524 & 0.028571 & 0.276190 \\ 0.304762 & -0.314286 & -0.038095 \\ -0.009524 & 0.228571 & -0.123810 \end{bmatrix}$

Eigen Value Decomposition

As mentioned in the third and sixth step of ESPRIT algorithm, we need to compute orthonormal eigenvectors of the corresponding sources and eigenvalues of the rotation operator respectively. So we need to perform Eigen Value Decomposition (EVD) on a given matrix. For this project, we have chosen the **Jacobi Method** method of EVD as **it involves Givens' Rotations which can be parallelized and has a lower operation count** with respect to other methods. Thus, the Jacobi Method is **fast, cost-effective, saves power and is suitable for VLSI implementation**.

4.1 Jacobi Method of Eigen Value Decomposition

Jacobi Eigen Value algorithm is an iterative method for calculating the eigenvalues and corresponding eigenvectors of a real symmetric matrix. In this method we will apply similarity transformations on the given matrix such that after a sequence of similarity transformations the matrix gets converted into a diagonal matrix. Hence, from the diagonal matrix, we can see the eigenvalues directly as the diagonal elements. Furthermore the sequence will contain the information about the eigenvectors of the matrix.

As the similarity matrices have same eigenvalues, similarity transformations of the Jacobi Method are basically rotations performed on the given matrix in each step so as to discard the off-diagonal elements in such a way that eigenvalues are preserved in the resultant diagonal matrix.

The steps involved in the Jacobi Eigen Value algorithm is given below:

- Find the p^{th} row and q^{th} column which correspond to the off diagonal element of the input matrix (A) having highest absolute value.
- Compute the Jacobi matrix, $J(p,q,\theta)$ after calculating the angle of Givens' rotation.
- Multiply the input matrix with the Jacobi matrix and its transpose in the following manner:

$$A_1 = J_1^T(p,q,\theta) * A * J_1(p,q,\theta)$$

- Repeat the above steps to compute (J_2, A_2) , (J_3, A_3) and so on till all the non-diagonal entries become 0 and the matrix gets converted completely into a diagonal matrix. The diagonal elements will be the eigenvalues.
- The eigenvectors will be the columns of the final Jacobi matrix, J obtained by multiplying all the intermediate Jacobi Matrices.

$$J = J_1 * J_2 * J_3 \dots$$

To rotate a 2X2 matrix by an angle θ in a 2 dimensional plane, we multiply the input matrix by $\begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix}$. This is the basis of Givens' Rotation. Here, we extend this idea to a n-dimensional plane, where n is order of the input matrix.

A n by n rotation matrix is defined as $J(p,q,\theta)$ with the form:

$$J(p, q, \theta) = \begin{bmatrix} * & & & \\ & \cos\theta & \dots & -\sin\theta \\ & \sin\theta & \dots & \cos\theta \\ & & & * \end{bmatrix}$$

p-row
q-row
p-column
q-column

The pth row and qth column correspond to the largest off-diagonal element of the input matrix, A. Therefore, we get the entries a_{pq} , a_{qp} , a_{pp} , a_{qq} . Since, the matrix is a real-symmetric matrix, $a_{pq} = a_{qp}$. The angle, θ which is necessary to construct the Jacobi Matrix, $J(p,q,\theta)$ can be calculated from the following formula:

$$\theta = \frac{1}{2} \arctan\left(\frac{2a_{pq}}{a_{qq} - a_{pp}}\right)$$

For realising arctan and sin, cos using Hardware Description Language, we have utilised the CORDIC Algorithm.

4.2 CORDIC (Co-ordinate Rotation Digital Computer)

The CORDIC algorithm can compute several elementary mathematical operations such as trigonometric/hyperbolic functions, real/complex multiplications and divisions etc. efficiently. It is further modified to a generalized/unified form for different co-ordinate systems, simply introducing a new parameter (μ).

$\mu = 1, 0, -1$ for circular, linear and hyperbolic co-ordinate systems respectively.

The key concept is laid on rotating a vector in 2-D co-ordinates for a desired angle (β) as depicted in Figure 3. The angle (β) is assumed to be a sum of several pre-defined elementary angles (β_i) that are obtained decomposing it by pseudo-micro-rotations in the following manner: $\beta = \sum_{i=0}^{p-1} \sigma_i \beta_i$, where $\beta_i = \tan^{-1}(2^{-i})$ and σ_i gives the direction of micro-rotations.

On setting values to such constituent angles as the power of 2, this iterative method turns into simple binary arithmetic with shift and add operations only. As the same hardware can be used for all applications with slight modifications at the initial conditions, it should be an ideal solution towards the flexible FPGA based design implementation.

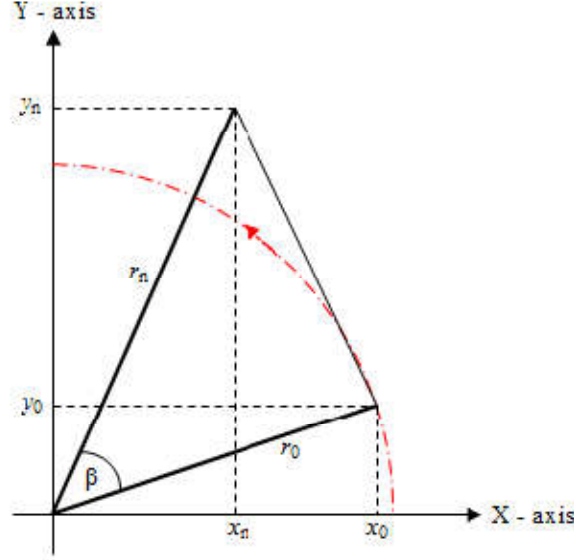


Fig 3: Rotating Vector in a 2D plane

COMPUTATIONS USING CORDIC ALGORITHM IN DIFFERENT CONFIGURATIONS

operation	configuration	initialization	output	post-processing and remarks
$\cos \theta, \sin \theta, \tan \theta$	CC-RM	$x_0 = 1$ $y_0 = 0$ and $\omega_0 = \theta$	$x_n = \cos \theta$ $y_n = \sin \theta$	$\tan \theta = (\sin \theta / \cos \theta)$
$\cosh \theta, \sinh \theta$ $\tanh \theta, \exp(\theta)$	HC-RM	$x_0 = 1$ $y_0 = 0$ and $\omega_0 = \theta$	$x_n = \cosh \theta$ $y_n = \sinh \theta$	$\tanh \theta = (\cosh \theta / \sinh \theta)$ $\exp(\theta) = (\cosh \theta + \sinh \theta)$
$\ln(a), \sqrt{a}$	HC-VM	$x_0 = a + 1$ $y_0 = a - 1$ and $\omega_0 = 0$	$x_n = \sqrt{a}$ $\omega_n = \frac{1}{2} \ln(a)$	$\ln(a) = 2\omega_n$
$\arctan(a)$	CC-VM	$x_0 = a$ $y_0 = 1$ and $\omega_0 = 0$	$\omega_n = \arctan(a)$	no pre- or post-processing
division (b/a)	LC-VM	$x_0 = a$ $y_0 = b$ and $\omega_0 = 0$	$\omega_n = b/a$	no pre- or post-processing
polar-to-rectangular	CC-RM	$x_0 = R$ $y_0 = 0$ and $\omega_0 = \theta$	$x_n = R \cos \theta$ $y_n = R \sin \theta$	no pre- or post-processing
rectangular-to-polar $\tan^{-1}(b/a)$ and $\sqrt{a^2 + b^2}$	CC-VM	$x_0 = a$ $y_0 = b$ and $\omega_0 = 0$	$x_n = \sqrt{a^2 + b^2}$ $\omega_n = \arctan(b/a)$	no pre- or post-processing

In our project, we have used Circular Co-ordinate System Rotating Mode (CC-RM) for computing cos and sin of a given angle, θ and Circular Co-ordinate System Vectoring Mode (CC-VM) for computing arctan of a given value, α .

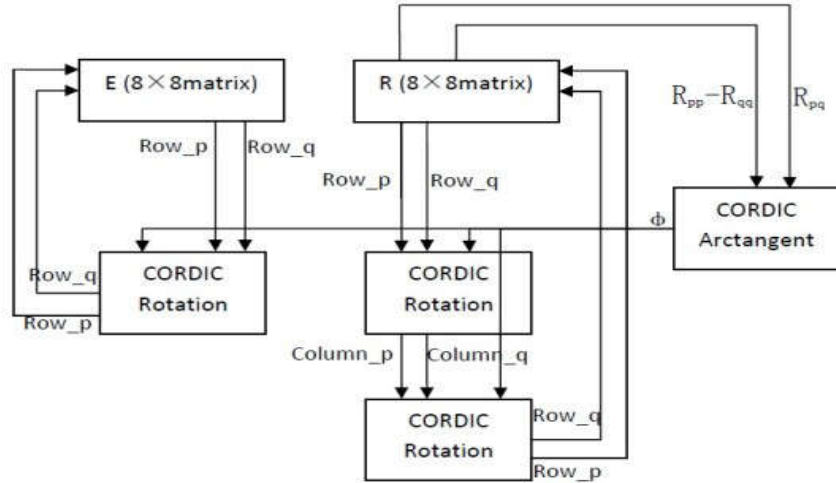


Fig 4: Architecture of CORDIC based Jacobi Algorithm

Algorithm: Pseudo-code for realizing Sine/Cosine function in CORDIC

Input: X - coordinate of rotation vector (x_1), Y - coordinate of rotation vector (y_1), Angle of rotation (z_1), Dynamic ranges of the rotation angle: $\{-90^\circ, 90^\circ\}$ and Maximum permissible iterations (i_{\max}).

Output: sine function $\{\sin(\alpha)\}$: y_{i+1} ; cosine function $\{\cos(\alpha)\}$: x_{i+1}

1 Initialize: $x_1 = 0.61$, $y_1 = 0$, $z_1 = \alpha$, i_{\max}

2 for all iterations i do

3 if ($z_i \geq 0$) then

4 $\sigma_i \leftarrow 1$

5 else

6 $\sigma_i \leftarrow -1$

7 end if

8 $x_{i+1} \leftarrow x_i + \sigma_i * 2^{-i} * y_i$

9 $y_{i+1} \leftarrow y_i - \sigma_i * 2^{-i} * x_i$

10 $z_{i+1} \leftarrow z_i - \sigma_i * \tan^{-1}(2^{-i})$

11 end for

12 return y_{i+1} ; x_{i+1}

4.2.1 Implementation in Verilog

➤ **Fixed Point Implementation:**

Here, we have followed a 17 bit fixed point format for representing all the values. The MSB i.e., bit 17 is the sign bit, bit 16 is the whole number part and the rest 15 bits represent the fractional parts. The angles are represented in radian.

➤ **Input:**

$x_1 = 0.603$, $y_i = 0$, $z_i = 60^\circ$ in radians, specified in the above mentioned format.

➤ **Code Snippets:**

```
always @ (posedge clk)
```

```
if (rst) begin
```

```
  x_1 <= 0;
```

```
  y_1 <= 0;
```

```
  z_1 <= 0;
```

```
end else begin
```

```
  if (init) begin
```

```
    x_1 <= x_i;
```

```
    y_1 <= y_i;
```

```
    z_1 <= z_i;
```

```
  end else if (
```

```
    z_i[16]
```

```
  ) begin
```

```
    x_1 <= x_i + {y_i[16], y_i_shifted}; //shifter(y_1,i); //(y_1 >> i);
```

```
    y_1 <= y_i - {x_i[16], x_i_shifted}; //shifter(x_1,i); //(x_1 >> i);
```

```
    z_1 <= z_i + tangle;
```

```

end else begin
    x_1 <= x_i - {y_i[16],y_i_shifted}; //shifter(y_1,i); //(y_1 >> i);
    y_1 <= y_i + {x_i[16],x_i_shifted}; //shifter(x_1,i); //(x_1 >> i);
    z_1 <= z_i - tangle;

end
end
assign x_o = x_1;
assign y_o = y_1;
assign z_o = z_1;

```

➤ Simulation Output:

```

C:\Windows\System32\cmd.exe

F:\Verilog\iverilog\bin\verilog files>iverilog -o cordic_tb_sin_cos cordic_tb_si
n_cos.v

F:\Verilog\iverilog\bin\verilog files>vvp cordic_tb_sin_cos
VCD info: dumpfile cordic_tb.vcd opened for output.
x xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 00100110100101111 0000000000000000000 01000011000001010
1 00100110100101111 00100110100101111 00010000110000011
2 00010011010011000 00111001111000110 11110011000101011
3 00100001110001001 00110101000100000 00000010110000110
4 00011011010010001 00111001010010001 1111010110011100
5 00011110101101110 00110111100101101 1111110110011001
6 00100000011100111 00110110101000010 00000000110011000
7 0001111100110010 00110111001000101 1111111110011001
8 0010000000000110 00110110111000111 00000000010011001
9 00011111110100001 00110111000000111 00000000000011001
10 00011111101101010 00110111000100110 1111111111011001
11 00011111110000101 00110111000010111 1111111111111001
12 00011111110010010 00110111000010000 00000000000001001
13 00011111110001100 00110111000010011 00000000000000001
14 00011111110001001 00110111000010100 1111111111111101
F:\Verilog\iverilog\bin\verilog files>

```

Fig 5: Simulation output for computing sin and cos using CORDIC

The values present in the 1st and 2nd column of the last (14th) iteration, represent the cosine and sine of the given input angle.

Ideally, $\cos 60^\circ = 0.5$ and here, $x_{14} = (0.011111110001001)_2 = 0.4963$.

And, $\sin 60^\circ = 0.866$ and here, $y_{14} = (0.110111000010100)_2 = 0.8599$.

Algorithm: Pseudo-code for realizing arctan function in CORDIC

Input: X - coordinate of rotation vector (x_1), Y - coordinate of rotation vector (y_1), Angle of rotation (z_1), Dynamic ranges of the rotation angle: $\{-90^\circ, 90^\circ\}$ and Maximum permissible iterations (i_{\max}).

Output: arctan function $\{\tan^{-1}(\alpha)\}$: z_{i+1}

- 1 Initialize: $x_1 = 1$, $y_1 = \alpha$, $z_1 = 0$, i_{\max}
- 2 if ($y_1 < 0$) then
- 3 $x_1 \leftarrow -y_1$
- 4 $y_1 \leftarrow x_1$


```

5  $z_1 \leftarrow 90^\circ$ 
6 else
7  $x_1 \leftarrow y_1$ 
8  $y_1 \leftarrow -x_1$ 
9  $z_1 \leftarrow -90^\circ$ 
10 end if
11 for all iterations i do
12 if ( $y_i < 0$ ) then
13  $\sigma_i \leftarrow 1$ 
14 else
15  $\sigma_i \leftarrow -1$ 
16 end if
17  $x_{i+1} \leftarrow x_i - \sigma_i * 2^{-i} * y_i$ 
18  $y_{i+1} \leftarrow y_i + \sigma_i * 2^{-i} * x_i$ 
19  $z_{i+1} \leftarrow z_i + \sigma_i * \tan^{-1}(2^{-i})$ 
20 end for
21 return  $-z_{i+1}$ 

```

4.2.2 Implementation in Verilog

➤ Fixed Point Implementation:

Here, we have followed a 17 bit fixed point format for representing all the values. The MSB i.e., bit 17 is the sign bit, bit 16 is the whole number part and the rest 15 bits represent the fractional parts. The angles are represented in radian.

➤ Input:

$x_1 = 1$, $y_1 = 0.577$, $z_1 = 0^\circ$ in radians, specified in the above mentioned format.

➤ Code Snippets:

```
always @ (posedge clk)
```

```

if (rst) begin
  x_1 <= 0;
  y_1 <= 0;
  z_1 <= 0;
end else begin

```

```

  if (init) begin
    x_1 <= x_i;
    y_1 <= y_i;
    z_1 <= z_i;
  end else if (
    y_i[16]
  ) begin
    x_1 <= x_i - {y_i[16],y_i_shifted}; //shifter(y_1,i); //(y_1 >> i);
    y_1 <= y_i + {x_i[16],x_i_shifted}; //shifter(x_1,i); //(x_1 >> i);
    z_1 <= z_i + tangle;
  end
end

```

```

end else begin
    x_1 <= x_i + {y_i[16],y_i_shifted}; //shifter(y_1,i); //(y_1 >> i);
    y_1 <= y_i - {x_i[16],x_i_shifted}; //shifter(x_1,i); //(x_1 >> i);
    z_1 <= z_i - tangle;

end
end
assign x_o = x_1;
assign y_o = y_1;
assign z_o = z_1;

```

➤ Simulation Output:

```

C:\Windows\System32\cmd.exe
Microsoft Windows [Version 6.3.9600]
(c) 2013 Microsoft Corporation. All rights reserved.

F:\Verilog\iverilog\bin\verilog files>iverilog -o arctan arctan.v

F:\Verilog\iverilog\bin\verilog files>vvp arctan
VCD info: dumpfile cordic_tb.vcd opened for output.
0 xxxxxxxxxxxxxxxxxxxx xxxxxxxxxxxxxxxxxxxx xxxxxxxxxxxxxxxxxxxx xxxxxxxxxxxxxxxxxxxx
0 00100100111100110 11000000000000000 11100100100001111 01100100100001111
1 01100100111100110 10011011000011010 10110010010001000 00110010010001000
2 01110010011110011 00010111011011001 10010100100110000 00010100100110000
3 01111000010101001 10000101001100011 10100100010001011 00100100010001011
4 0111100011110101 00001001110110010 10011100010100001 00011100010100001
5 01111001100110000 00000010010010011 10100000010011110 00100000010011110
6 01111001101010100 10000001100000110 10100010010011101 00100010010011101
7 01111001101100000 00000000011000111 10100001010011110 00100001010011110
8 01111001101100001 10000000100011111 10100001110011110 00100001110011110
9 01111001101100010 10000000000101100 10100001100011110 00100001100011110
10 01111001101100010 00000000001001101 10100001011011110 00100001011011110
11 01111001101100010 00000000000010001 10100001011111110 00100001011111110
12 01111001101100010 10000000000001101 10100001100001110 00100001100001110
13 01111001101100010 00000000000000010 10100001100000110 00100001100000110
14 01111001101100010 10000000000000101 10100001100001010 00100001100001010

F:\Verilog\iverilog\bin\verilog files>

```

Fig 6: Simulation output for computing arctan using CORDIC

The values present in the 4th column of the last (14th) iteration, represent the arctan of the given input value.

Ideally, $\tan^{-1}(0.577) = 30^\circ = \pi/6$ radian = 0.5236 radian.

Here, $z_{14} = (0.100001100001010)_2 = 0.52374$.

4.3 Implementation of Jacobi Eigen Value Algorithm in Verilog

➤ **Input:**

$$A = \begin{bmatrix} 0.33 & 0.47 & 0.67 \\ 0.47 & 1.00 & 0.47 \\ 0.67 & 0.47 & 0.33 \end{bmatrix}$$

➤ **Code Snippets:**

- **Finding Largest Off-Diagonal Element**

```
always@(posedge clk)
begin
    max = mat[0][1];
    for(i=0; i<order; i=i+1)
    begin
        for(j=0; j<order; j=j+1)
        begin
            if(i!=j && mat[i][j]!= 0)
            begin
                if(mat[i][j]>max || mat[i][j]<-max)
                begin
                    max = mat[i][j];
                    row = i;
                    col = j;
                end
            end
        end
    end
    end
    $write("%f %f %f %f %f",mat[row][row],max,mat[col][col],row,col);
    flag = 1'b0;
    R_pq = max;
    R_pp = mat[row][row];
    R_qq = mat[col][col];
    p = row;
    q = col;
    if(R_qq == R_pp)
    begin
        flag = 1'b1;
        alpha = 0;
    end
    else
    begin
        alpha = 2*R_pq/(R_qq - R_pp);
    end
    $display("\n%f",alpha);
    //instantiate CORDIC module
end
```

- **Givens' Rotation**

```

for(i=0;i<order;i=i+1)
begin
    for(j=0;j<order;j=j+1)
    begin
        if(i==j)
        begin
            givens[i][j] = 1;
            givens_T[i][j] = 1;
        end
        else
        begin
            givens[i][j] = 0;
            givens_T[i][j] = 0;
        end
    end
end

givens[p][p] = cos;
givens[p][q] = sin;
givens[q][p] = -sin;
givens[q][q] = cos;

givens_T[p][p] = cos;
givens_T[p][q] = -sin;
givens_T[q][p] = sin;
givens_T[q][q] = cos;

for(i=0;i<order;i=i+1)
begin
    for(j=0;j<order;j=j+1)
    begin
        for(k=0;k<order;k=k+1)
        begin
            temp[i][j] = temp[i][j] + givens_T[i][k]*mat[k][j];
        end
    end
end

for(i=0;i<order;i=i+1)
begin
    for(j=0;j<order;j=j+1)
    begin
        for(k=0;k<order;k=k+1)
        begin
            jacobi[i][j] = jacobi[i][j] + temp[i][k]*givens[k][j];
        end
    end
end
end

```

➤ Simulation Results:

```

Log Share
# KERNEL: SLP simulation initialization done - time: 0.0 [s].
# KERNEL: Kernel process initialization done.
# Allocation: Simulator allocated 4675 kB (elbread=427 elab2=4114 kernel=134 sdf=0)
# KERNEL: ASDB file was created in location /home/runner/dataset.asdb
# KERNEL: -0.330000 0.000000 0.000000
# KERNEL: 0.000000 0.329999 0.000000
# KERNEL: 0.000000 0.000000 1.669996
# RUNTIME: Info: RUNTIME_0068 testbench.sv (36): $finish called.
# KERNEL: Time: 8 ns, Iteration: 0, Instance: /test_bench, Process: @INITIAL#17_0@.
# KERNEL: stopped at time: 8 ns
# VSIM: Simulation has finished. There are no more test vectors to simulate.
# VSIM: Simulation has finished.
Done

```

Fig 7: Simulation output for computing eigenvalues using Jacobi

As, we can see from the above figure, the resultant matrix is reduced to a diagonal matrix. The diagonal elements represent the eigenvalues of the input matrix.

Ideally, eigenvalues are $-\frac{1}{3}, \frac{1}{3}, \frac{5}{3}$.

Here, eigenvalues are -0.330000, 0.329999, 1.669996.

The eigenvectors are given by the columns of the matrix: $J = J_1 * J_2$

$$\Rightarrow J = \begin{bmatrix} 0.707106 & 0 & 0.707106 \\ 0 & 1 & 0 \\ -0.707106 & 0 & 0.707106 \end{bmatrix} * \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0.707106 & 0.707106 \\ 0 & -0.707106 & 0.707106 \end{bmatrix}$$

$$= \begin{bmatrix} 0.707106 & -0.499999 & 0.499999 \\ 0 & 0.707106 & 0.707106 \\ -0.707106 & -0.499999 & 0.499999 \end{bmatrix}$$

Ideally, eigenvalues are $\begin{bmatrix} 1/\sqrt{2} \\ 0 \\ -1/\sqrt{2} \end{bmatrix}, \begin{bmatrix} -1/2 \\ 1/\sqrt{2} \\ -1/2 \end{bmatrix}, \begin{bmatrix} 1/2 \\ 1/\sqrt{2} \\ 1/2 \end{bmatrix}$.

Here, eigenvectors are $\begin{bmatrix} 0.707106 \\ 0 \\ -0.707106 \end{bmatrix}, \begin{bmatrix} -0.499999 \\ 0.707106 \\ -0.499999 \end{bmatrix}, \begin{bmatrix} 0.499999 \\ 0.707106 \\ 0.499999 \end{bmatrix}$.

4.4 How to evaluate eigenvalues of a non-symmetric matrix?

As mentioned in the Jacobi Eigen Value algorithm, Jacobi method is only applicable for a real-symmetric matrix. However, we can convert every 2X2 non-symmetric matrix into a 2X2 symmetric matrix in the following manner.

Let us consider a 2X2 non-symmetric matrix:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

We can compute $J = \begin{bmatrix} \cos\theta & \sin\theta \\ -\sin\theta & \cos\theta \end{bmatrix}$ where $\theta = \tan^{-1}\left(\frac{b-c}{d+a}\right)$.

Now, multiplying A by J^T , we get,

$$B = J^T * A = \cos\theta \begin{bmatrix} a - c\tan\theta & b - d\tan\theta \\ c + a\tan\theta & d + b\tan\theta \end{bmatrix} \text{ which is a symmetric matrix.}$$

Let us verify the above fact by taking an example.

$$A = \begin{bmatrix} 2 & 4 \\ 3 & 5 \end{bmatrix}$$

$$\text{Now, } \tan\theta = \frac{4-3}{5+2} = \frac{1}{7}, \text{ and } J = \begin{bmatrix} \frac{7}{\sqrt{50}} & \frac{1}{\sqrt{50}} \\ -\frac{1}{\sqrt{50}} & \frac{7}{\sqrt{50}} \end{bmatrix}.$$

$$\text{Therefore, } B = J^T * A = \begin{bmatrix} \frac{7}{\sqrt{50}} & -\frac{1}{\sqrt{50}} \\ \frac{1}{\sqrt{50}} & \frac{7}{\sqrt{50}} \end{bmatrix} * \begin{bmatrix} 2 & 4 \\ 3 & 5 \end{bmatrix} = \begin{bmatrix} \frac{11}{\sqrt{50}} & \frac{23}{\sqrt{50}} \\ \frac{23}{\sqrt{50}} & \frac{39}{\sqrt{50}} \end{bmatrix}, \text{ which is a symmetric matrix.}$$

However, the eigenvalues of A and B are not identical. Thus, we intend to also solve this problem in the subsequent part of this project.

As we know, every square matrix can be expressed as a sum of symmetric and skew-symmetric matrices, therefore, by property of eigenvalues, the eigenvalue of a given non-symmetric square matrix must also be obtained from a linear combination of the eigenvalues of its corresponding symmetric and skew-symmetric matrices.

Mathematically, a given non-symmetric square matrix, A of a finite order, N can be expressed as:

$$A = B + C, \text{ where } B = \frac{1}{2}(A + A^T) \text{ and } C = \frac{1}{2}(A - A^T)$$

Now, if λ_A is an eigenvalue of A, λ_B is an eigenvalue of B and λ_C is an eigenvalue of C, then we can write $\lambda_A = f(\lambda_B, \lambda_C)$. Hence, if we can find out λ_C i.e., the eigenvalue of skew-symmetric matrix, C, then λ_A can be computed as λ_B , the eigenvalue of symmetric matrix, B, is already obtained beforehand from Jacobi method.

4.5 Eigensystem Computation for Skew-Symmetric Matrices

The eigensystem computation algorithm developed by R.C. Ward and L. J. Gray in the late 1970s is an efficient algorithm for computing eigenvalues and eigenvectors of either a skew-symmetric matrix or a symmetric tridiagonal matrix with a constant (zero) diagonal. The algorithm uses only orthogonal similarity transformations and is believed to be one of the most efficient algorithm available for computing all eigenpairs.

In this method, the given system is first transformed into a tridiagonal system. This algorithm is designed for a matrix of dimension $2n \times 2n$. However, it is seen that a skew symmetric matrix whose dimension is odd has at least one 0 as an eigenvalue. Thus, a method based upon Givens Transformations is performed first on a given matrix of odd order to reduce its dimension to an even number. One of the main advantages of this approach is the observation that the eigenvector matrix is half sparse. This results in significant savings over other alternative algorithms.

The three main subroutines or steps involved in the Eigensystem Computation algorithm is given below:

- TRIZD - transforms an arbitrary real skew-symmetric matrix to skew-symmetric tridiagonal form using orthogonal similarity transformations and saving the pertinent information about these transformations.
- IMZD - computes the eigenvalues and optionally, the eigenvectors of the symmetric tridiagonal matrix with 0s on the diagonal or of a skew-symmetric tridiagonal matrix.
- TBAKZD - computes the eigenvectors of the real skew-symmetric matrix by back transforming the eigenvectors of the corresponding skew-symmetric tridiagonal matrix determined by TRIZD.

4.5.1 Implementation in FORTRAN

➤ Input:

$$A = \begin{bmatrix} 0 & 1 & 0 & -5 & 0 & 0 & 0 & 2 \\ -1 & 0 & 0 & 0 & 5 & 0 & -2 & 0 \\ 0 & 0 & 0 & 0 & -2 & -1 & 5 & 0 \\ 5 & 0 & 0 & 0 & -1 & -2 & 0 & 0 \\ 0 & -5 & 2 & 1 & 0 & 0 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 & 0 & -5 \\ 0 & 2 & -5 & 0 & 0 & 0 & 0 & 1 \\ -2 & 0 & 0 & 0 & 0 & 5 & -1 & 0 \end{bmatrix}$$

➤ Code Snippets:

➤ TRIZD subroutine:-

SUBROUTINE trizd(n, a, e)

! *** COMPUTE ELEMENTS OF U VECTOR

```

DO k = 1, l
  a(i,k) = a(i,k) / scale
  h = h + a(i,k) * a(i,k)
END DO

f = a(i,l)
g = -SIGN(SQRT(h),f)
e(i) = scale * g
h = h - f * g
a(i,l) = f - g
IF (l /= 1) THEN

! *** COMPUTE ELEMENTS OF A*U/H

DO j = 1, l
  g = DOT_PRODUCT( a(j,1:j-1), a(i,1:j-1) ) - &
    DOT_PRODUCT( a(j+1:l,j), a(i,j+1:l) )

  e(j) = g / h
END DO

! *** COMPUTE REDUCED A

DO j = 2, l
  f = a(i,j)
  g = e(j)

  DO k = 1, j-1
    a(j,k) = a(j,k) + f * e(k) - g * a(i,k)
  END DO
END DO
END IF

a(i,1:l) = scale * a(i,1:l)
END IF

a(i,i) = scale * SQRT(h)
END DO
END IF

e(1) = 0.
RETURN
END SUBROUTINE trizd

```

➤ **IMZD subroutine:-**
 SUBROUTINE imzd(n, e, matz, skew, z, ierr)

```

! *** FIND ZERO EIGENVALUE OF ODD ORDERED SUBMATRICES

c = 0.
s = -1.

```



```

DO i = l0, mm1, 2
  k = mm1 + l0 - i
  kp1 = k + 1
  q = -s * e(kp1)
  e(kp1) = c * e(kp1)
  IF (ABS(e(k)) <= ABS(q)) THEN
    c = e(k) / q
    r = SQRT(c*c+1.)
    e(k) = q * r
    s = 1. / r
    c = c * s
  ELSE
    s = q / e(k)
    r = SQRT(1.+s*s)
    e(k) = e(k) * r
    c = 1. / r
    s = s * c
  END IF
  IF (matz) THEN

! *** ACCUMULATE TRANSFORMATIONS FOR EIGENVECTORS

    km1 = k - 1
    z(km1,m) = -s * z(km1,km1)
    z(km1,km1) = c * z(km1,km1)
    DO j = kp1, m, 2
      z(j,km1) = s * z(j,m)
      z(j,m) = c * z(j,m)
    END DO
  END IF

END DO
m = mm1
mm1 = m - 1
IF (l0 == m) GO TO 170

! *** ITERATION CONVERGED TO ONE ZERO EIGENVALUE

160 e(m) = 0.
m = mm1
GO TO 180

! *** ITERATION CONVERGED TO EIGENVALUE PAIR

170 e(mm1) = e(m)
e(m) = -e(m)
m = m - 2

180 its = 0
mm1 = m - 1
IF (m > l0) GO TO 100

```

```

IF (m == l0) GO TO 170
IF (.NOT.matz) GO TO 30
IF (skew) GO TO 30

```

```

230 RETURN
END SUBROUTINE imzd

```

➤ **TBAKZD subroutine:-**

```

SUBROUTINE tbakzd(n, a, m, z)

```

```

IF (m /= 0) THEN
  IF (n /= 1) THEN

```

```

    DO i = 2, n
      l = i - 1
      h = a(i,i)
      IF (h /= 0.0_dp) THEN

```

```

        DO j = 1, m
          s = DOT_PRODUCT( a(i,1:l), z(1:l,j) )

```

```

          s = (s/h) / h

```

```

          z(1:l,j) = z(1:l,j) - s * a(i,1:l)

```

```

        END DO
      END IF

```

```

    END DO
  END IF
END IF

```

```

RETURN
END SUBROUTINE tbakzd

```

➤ **Simulation Results:**

The eigenvalues and the corresponding eigenvectors as obtained after execution of the program in online FORTRAN simulator are listed below in the subsequent snapshots.

```

0.80000000E+01 * I      -0.50000000E+00 + -0.69903492E-16 * I
                        -0.27755576E-16 + -0.50000000E+00 * I
                        0.24980018E-15 + 0.50000000E+00 * I
                        -0.16653345E-15 + 0.50000000E+00 * I
                        0.50000000E+00 + -0.16530625E-15 * I
                        0.50000000E+00 + -0.22207641E-16 * I
                        -0.50000000E+00 + 0.28768780E-16 * I
                        0.00000000E+00 + -0.50000000E+00 * I

-0.80000000E+01 * I      -0.50000000E+00 + 0.69903492E-16 * I
                        -0.27755576E-16 + 0.50000000E+00 * I
                        0.24980018E-15 + -0.50000000E+00 * I
                        -0.16653345E-15 + -0.50000000E+00 * I
                        0.50000000E+00 + 0.16530625E-15 * I
                        0.50000000E+00 + 0.22207641E-16 * I
                        -0.50000000E+00 + -0.28768780E-16 * I
                        0.00000000E+00 + 0.50000000E+00 * I

```

Fig 8: Simulation output showing an eigenvalue pair and its corresponding eigenvectors

```

-0.20000000E+01 * I      0.50000000E+00 + 0.20602849E-15 * I
                        0.33306691E-15 + 0.50000000E+00 * I
                        0.38857806E-15 + 0.50000000E+00 * I
                        0.00000000E+00 + 0.50000000E+00 * I
                        0.50000000E+00 + 0.72321486E-16 * I
                        0.50000000E+00 + 0.65453191E-16 * I
                        0.50000000E+00 + -0.84791017E-16 * I
                        0.00000000E+00 + 0.50000000E+00 * I

0.20000000E+01 * I      0.50000000E+00 + -0.20602849E-15 * I
                        0.33306691E-15 + -0.50000000E+00 * I
                        0.38857806E-15 + -0.50000000E+00 * I
                        0.00000000E+00 + -0.50000000E+00 * I
                        0.50000000E+00 + -0.72321486E-16 * I
                        0.50000000E+00 + -0.65453191E-16 * I
                        0.50000000E+00 + 0.84791017E-16 * I
                        0.00000000E+00 + -0.50000000E+00 * I

```

Fig 9: Simulation output showing an eigenvalue pair and its corresponding eigenvectors

```

-0.40000000E+01 * I      0.50000000E+00 + -0.14475210E-15 * I
                        -0.42327253E-15 + -0.50000000E+00 * I
                        -0.34694470E-15 + -0.50000000E+00 * I
                        0.55511151E-16 + 0.50000000E+00 * I
                        -0.50000000E+00 + 0.18892143E-15 * I
                        0.50000000E+00 + -0.34563491E-16 * I
                        -0.50000000E+00 + 0.11668676E-15 * I
                        0.00000000E+00 + 0.50000000E+00 * I

0.40000000E+01 * I      0.50000000E+00 + 0.14475210E-15 * I
                        -0.42327253E-15 + 0.50000000E+00 * I
                        -0.34694470E-15 + 0.50000000E+00 * I
                        0.55511151E-16 + -0.50000000E+00 * I
                        -0.50000000E+00 + -0.18892143E-15 * I
                        0.50000000E+00 + 0.34563491E-16 * I
                        -0.50000000E+00 + -0.11668676E-15 * I
                        0.00000000E+00 + -0.50000000E+00 * I

```

Fig 10: Simulation output showing an eigenvalue pair and its corresponding eigenvectors

```

-0.60000000E+01 * I      0.50000000E+00 + 0.10434969E-15 * I
                        -0.29143354E-15 + 0.50000000E+00 * I
                        0.13877788E-15 + -0.50000000E+00 * I
                        -0.22204460E-15 + 0.50000000E+00 * I
                        0.50000000E+00 + 0.33061251E-15 * I
                        -0.50000000E+00 + 0.21728048E-16 * I
                        -0.50000000E+00 + -0.10005914E-15 * I
                        0.00000000E+00 + -0.50000000E+00 * I

0.60000000E+01 * I      0.50000000E+00 + -0.10434969E-15 * I
                        -0.29143354E-15 + -0.50000000E+00 * I
                        0.13877788E-15 + 0.50000000E+00 * I
                        -0.22204460E-15 + -0.50000000E+00 * I
                        0.50000000E+00 + -0.33061251E-15 * I
                        -0.50000000E+00 + -0.21728048E-16 * I
                        -0.50000000E+00 + 0.10005914E-15 * I
                        0.00000000E+00 + 0.50000000E+00 * I

```

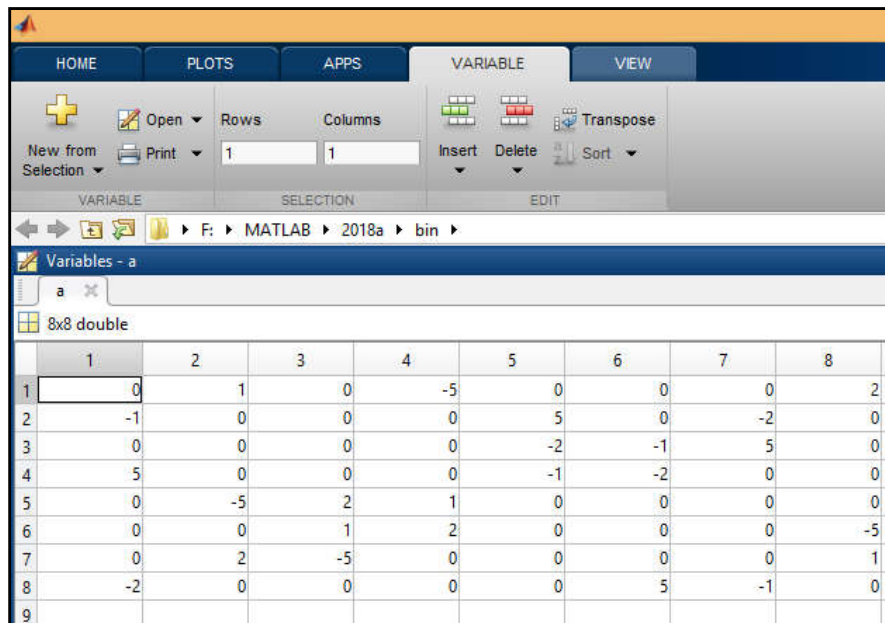
Fig 11: Simulation output showing an eigenvalue pair and its corresponding eigenvectors

Thus, $\lambda_A = \pm 8i, \pm 2i, \pm 4i, \pm 6i$ and as we can see each conjugate eigenvalue pair has an 8X1 eigenvector listed beside them.

Therefore, we can conclude that since, the algorithm executes perfectly in an online platform of a software programming language, in this case, FORTRAN, in principle, this algorithm can be implemented in Hardware Description Languages like Verilog also and hence, we can realize it by a piece of Hardware.

4.5.2 Evaluating Eigenvalues with the help of Eigensystem Computation Algorithm in MATLAB

➤ Input:



The image shows the MATLAB Variable Editor window for a variable named 'a'. The variable is an 8x8 double matrix. The matrix is displayed in a grid format with columns numbered 1 to 8 and rows numbered 1 to 8. The matrix is skew-symmetric, meaning $a_{ij} = -a_{ji}$.

	1	2	3	4	5	6	7	8
1	0	1	0	-5	0	0	0	2
2	-1	0	0	0	5	0	-2	0
3	0	0	0	0	-2	-1	5	0
4	5	0	0	0	-1	-2	0	0
5	0	-5	2	1	0	0	0	0
6	0	0	1	2	0	0	0	-5
7	0	2	-5	0	0	0	0	1
8	-2	0	0	0	0	5	-1	0

Fig 12: Input skew-symmetric matrix of order 8

➤ Code Snippets:

➤ TRIZD subroutine:-

```
function [n, a, e]=trizd(n, a, e)
% *** COMPUTE ELEMENTS OF U VECTOR
for k = 1: l
    a(i,k) = a(i,k)/scale_ml;
    h = h + a(i,k)*a(i,k);
end
f = a(i,l);
if(f>=0)
    g = -sqrt(h);
else
    g = sqrt(h);
end
e(i) = scale_ml * g;
h = h - f * g;
a(i,l) = f - g;
if(l ~= 1)
% *** COMPUTE ELEMENTS OF A*U/H
```

```

for j = 1: l
    if(j==1)
        g = - dot( a([(j+1):l],j), a(i,[(j+1):l]) );
    else
        if(j==l)
            g = dot( a(j,[1:(j-1)]), a(i,[1:(j-1)]) );
        else
            g = dot( a(j,[1:(j-1)]), a(i,[1:(j-1)]) ) - dot( a([(j+1):l],j), a(i,[(j+1):l]) );
        end
    end
    end
    e(j) = g / h;
end
% *** COMPUTE REDUCED A
for j = 2: l
    f = a(i,j);
    g = e(j);
    for k = 1: j-1
        a(j,k) = a(j,k) + f*e(k) - g*a(i,k);
    end
end
end
a(i,[1:l]) = scale_ml*a(i,[1:l]);
end
a(i,i) = scale_ml*sqrt(h);
end
end
e(1) = 0;
end %subroutine trizd

```

➤ **IMZD subroutine:-**

function [n, e, matz, skew, z, ierr, its, lambda]=imzd(n, e, matz, skew)

% *** FIND ZERO EIGENVALUE OF ODD ORDERED SUBMATRICES

```

c = 0;
s = -1;
for i = l0: 2: mm1
    k = fix(mm1 + l0 - i);
    kp1 = fix(k + 1);
    q = -s * e(kp1);
    e(kp1) = c * e(kp1);
    if (abs(e(k)) <= abs(q))
        c = e(k) / q;
        r = sqrt(c*c+1);
        e(k) = q * r;
        s = 1/r;
        c = c * s;
    else
        s = q / e(k);
        r = sqrt(1+s*s);
        e(k) = e(k) * r;
        c = 1/r;
    end
end

```

```

s = s * c;
end
if (matz)

% *** ACCUMULATE TRANSFORMATIONS FOR EIGENVECTORS
km1 = fix(k - 1);
z(km1,m) = -s * z(km1,km1);
z(km1,km1) = c * z(km1,km1);
for j = kp1: 2: m
    z(j,km1) = s * z(j,m);
    z(j,m) = c * z(j,m);
end
%j = fix(m+ 2);
end
end
%i = fix(mm1+ 2);
m = fix(mm1);
mm1 = fix(m - 1);
if (l0 == m)
    goto(371)
return
end

```

% *** ITERATION CONVERGED TO ONE ZERO EIGENVALUE

```

e(m) = 0;
m = fix(mm1);
if (1>0)
    goto(375)
return
end

```

% *** ITERATION CONVERGED TO EIGENVALUE PAIR

```

e(mm1) = e(m);
e(m) = -e(m);
m = fix(m - 2);
its = 0;
mm1 = fix(m - 1);
if (m > l0)
    goto(275)
return
end
if (m == l0)
    goto(371)
return
end
if (~ matz)
    goto(171)
return
end
if (skew)
    goto(171)

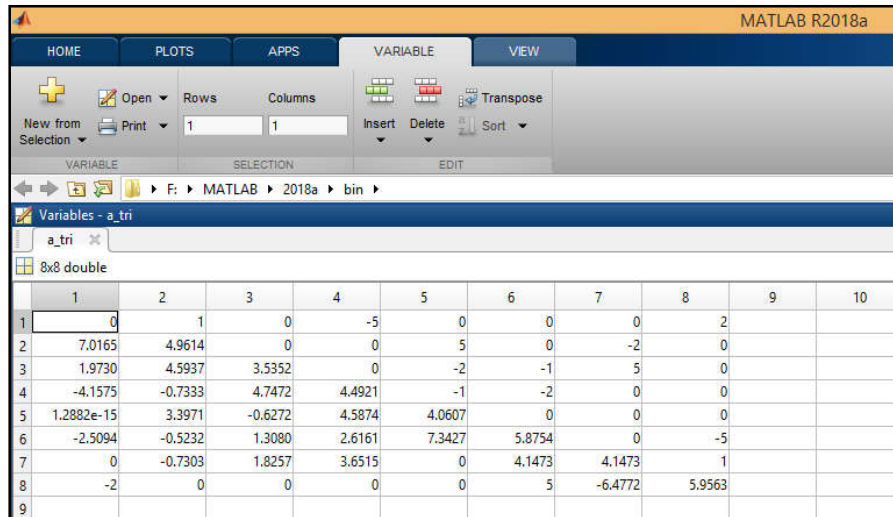
```

```

    return
end
lambda = zeros(1,n); lambda(1:2:n)=abs(e(2:2:n))*sqrt(-1);lambda(2:2:n)=-abs(e(2:2:n))*sqrt(-1);
end %subroutine imzd

```

➤ Simulation Output:

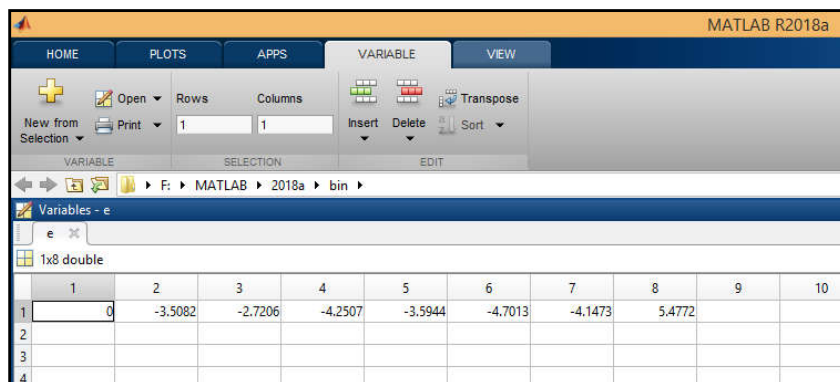


Variables - a_tri

8x8 double

	1	2	3	4	5	6	7	8	9	10
1	0	1	0	-5	0	0	0	2		
2	7.0165	4.9614	0	0	5	0	-2	0		
3	1.9730	4.5937	3.5352	0	-2	-1	5	0		
4	-4.1575	-0.7333	4.7472	4.4921	-1	-2	0	0		
5	1.2882e-15	3.3971	-0.6272	4.5874	4.0607	0	0	0		
6	-2.5094	-0.5232	1.3080	2.6161	7.3427	5.8754	0	-5		
7	0	-0.7303	1.8257	3.6515	0	4.1473	4.1473	1		
8	-2	0	0	0	0	5	-6.4772	5.9563		
9										

Fig 13: Subroutine TRIZD output tridiagonal matrix after orthogonal transformations

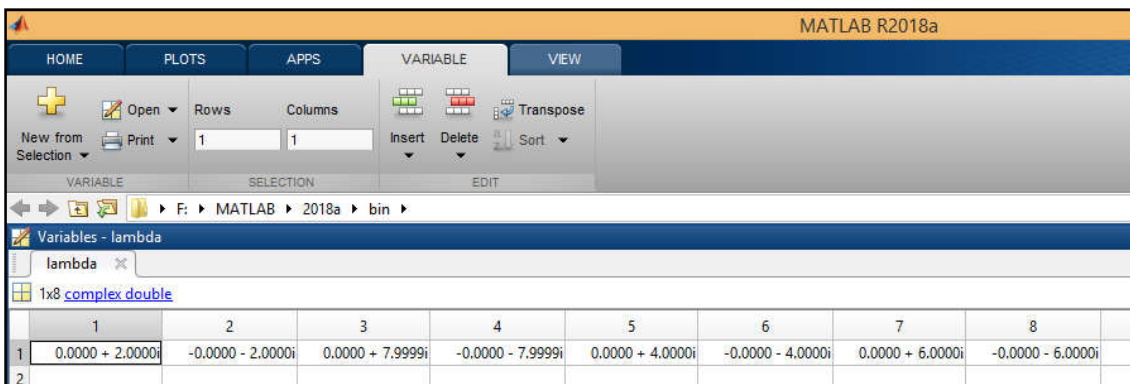


Variables - e

1x8 double

	1	2	3	4	5	6	7	8	9	10
1	0	-3.5082	-2.7206	-4.2507	-3.5944	-4.7013	-4.1473	5.4772		
2										
3										
4										

Fig 14: Subroutine TRIZD output array showing the lower subdiagonal elements of the tridiagonal matrix



Variables - lambda

1x8 complex double

	1	2	3	4	5	6	7	8
1	0.0000 + 2.0000i	-0.0000 - 2.0000i	0.0000 + 7.9999i	-0.0000 - 7.9999i	0.0000 + 4.0000i	-0.0000 - 4.0000i	0.0000 + 6.0000i	-0.0000 - 6.0000i
2								

Fig 15: Subroutine IMZD output array containing the eigenvalues

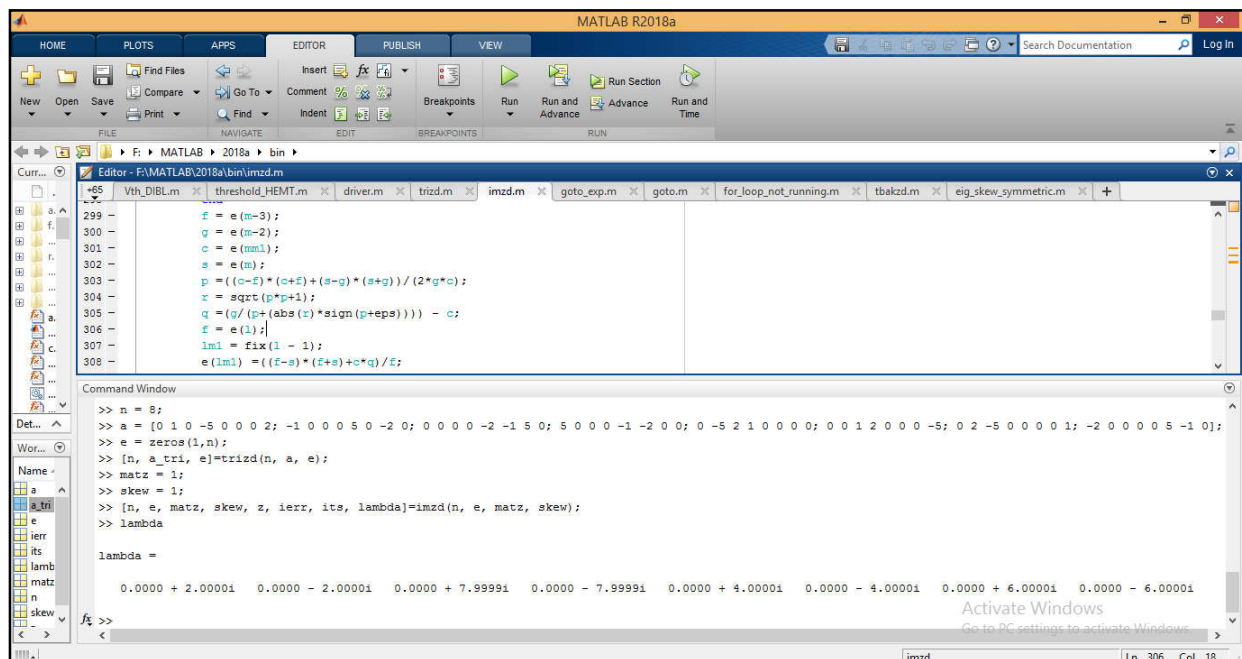


Fig 16: Simulation output for computing eigenvalues using Eigensystem Computation Algorithm

As, we can see from the above figure, the resultant array, lambda correctly holds the eigenvalues of the input skew-symmetric matrix.

Ideally, eigenvalues are $\pm 2i, \pm 8i, \pm 4i, \pm 6i$.

Here, eigenvalues are $\pm 2i, \pm 7.9999i, \pm 4i, \pm 6i$.

4.6 Eigenvalue decomposition of non-symmetric matrices

➤ **Input:**

$$A = \begin{bmatrix} 16 & 8 & 6 & 6 \\ 12 & 8 & -5 & 9 \\ 16 & 9 & 6 & 17 \\ 4 & -9 & 13 & 12 \end{bmatrix}$$

➤ **Extracting symmetric and skew-symmetric matrices from input matrix:**

$$B = \frac{1}{2}(A + A^T) = \begin{bmatrix} 16 & 10 & 11 & 5 \\ 10 & 8 & 2 & 0 \\ 11 & 2 & 6 & 15 \\ 5 & 0 & 15 & 12 \end{bmatrix}$$

$$C = \frac{1}{2}(A - A^T) = \begin{bmatrix} 0 & -2 & -5 & 1 \\ 2 & 0 & -7 & 9 \\ 5 & 7 & 0 & 2 \\ -1 & -9 & -2 & 0 \end{bmatrix}$$

- **Extracting eigenvalues of the symmetric matrix by Jacobi Method in Verilog:**

```
B  norm = B/16;
```

$$B_{\text{norm}} = \begin{bmatrix} 1 & 0.625 & 0.6875 & 0.3125 \\ 0.625 & 0.5 & 0.125 & 0 \\ 0.6875 & 0.125 & 0.375 & 0.9375 \\ 0.3125 & 0 & 0.9375 & 0.75 \end{bmatrix}$$

1st iteration:

➤ Largest off-diagonal element computation:

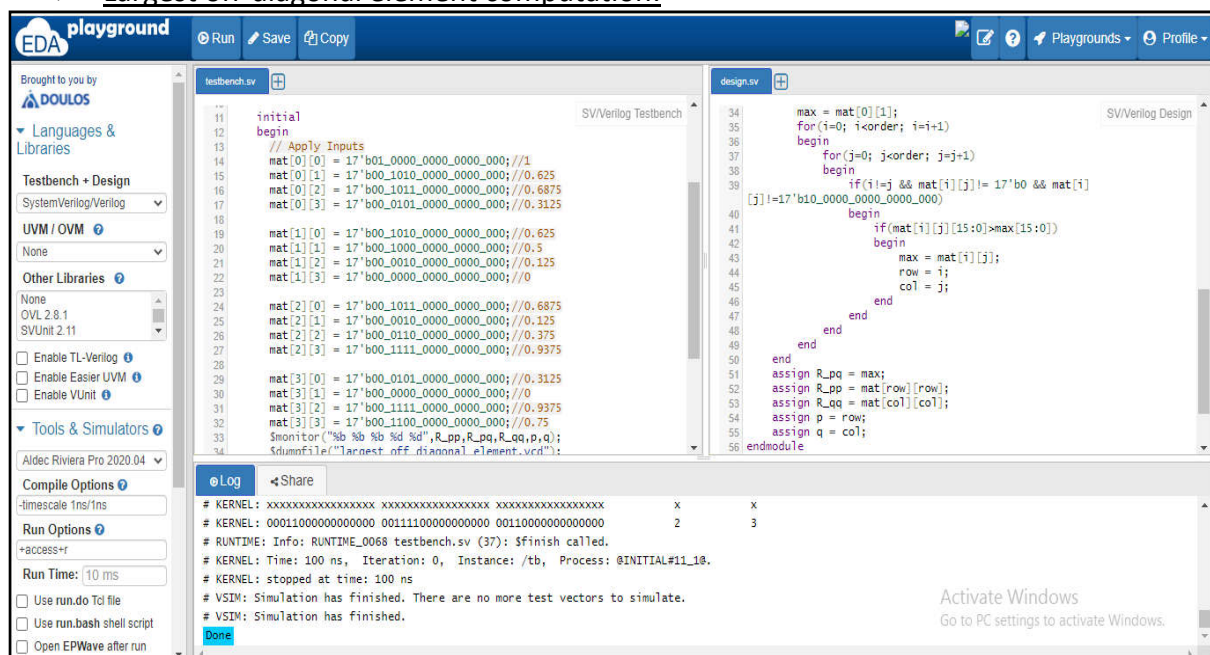


Fig 17: Simulation output for computing largest off-diagonal element

```
C:\Windows\System32\cmd.exe
Microsoft Windows [Version 6.3.9600]
(c) 2013 Microsoft Corporation. All rights reserved.

F:\Verilog\iverilog\bin\verilog files>iverilog -o arctan arctan.v

F:\Verilog\iverilog\bin\verilog files>vvp arctan
UCD info: dumpfile cordic_th.vcd opened for output.
0 xxxxxxxxxxxxxxxxxxxx xxxxxxxxxxxxxxxxxxxx xxxxxxxxxxxxxxxxxxxx xxxxxxxxxxxxxxxxxxxx
0 010000000000000000 10001100110011001 11100100100001111 01100100100001111
1 01001100110011001 00110011001100111 10110010010001000 00110010010001000
2 01100110011001100 00001100110011011 11001111111100000 01001111111100000
3 01101001100110010 10001100110011000 1101111100111011 0101111100111011
4 01101011001100101 00000000011001110 11010111101010001 01010111101010001
5 01101011001110001 10000110010011000 11011011101001110 01011011101001110
6 01101011011010101 10000010111100101 11011001101001111 01011001101001111
7 01101011011101100 10000001010001010 11011000101010000 01011000101010000
8 01101011011110001 10000000011011101 11011000001010000 01011000001010000
9 01101011011110001 10000000000000011 11011011111010000 01010111110100000
10 01101011011110001 00000000001100100 11010111110010000 01010111110010000
11 01101011011110001 00000000000101111 11010111110110000 01010111110110000
12 01101011011110001 00000000000010101 11010111110000000 01010111110000000
13 01101011011110001 00000000000001000 11010111111001000 01010111111001000
14 01101011011110001 00000000000000010 11010111111001100 01010111111001100

F:\Verilog\iverilog\bin\verilog files>
```

```

C:\Windows\System32\cmd.exe

F:\Verilog\iverilog\bin\verilog files>iverilog -o cordic_th_sin_cos cordic_th_si
n_cos.v

F:\Verilog\iverilog\bin\verilog files>vvp cordic_th_sin_cos
VCD info: dumpfile cordic_th.vcd opened for output.
x xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 00100110100101111 000000000000000000 00101011111100101
1 00100110100101111 00100110100101111 11111001101011110
2 00111001111000110 00010011010011000 00010111010110110
3 00110101000100000 00100001110001001 00000111101011011
4 00110000110101111 00101000011001101 1111111101110001
5 00110011010111011 00100101010110011 00000011101101110
6 00110010001100110 00100110111101000 00000001101101111
7 00110001100101111 00100111101111001 00000000101110000
8 00110001010010001 00101000000111111 00000000001110000
9 00110001001000001 00101000010100001 1111111111110000
10 00110001001101001 00101000001110000 00000000000110000
11 00110001001010101 00101000010001000 00000000000010000
12 00110001001001011 00101000010010100 00000000000000000
13 00110001001000110 00101000010011010 1111111111111000
14 00110001001001000 00101000010010111 1111111111111100
F:\Verilog\iverilog\bin\verilog files>

```

Fig 19: Simulation output for computing $\cos(\theta)$ and $\sin(\theta)$ in CORDIC

Binary to Decimal converter

From: Binary To: Decimal

Enter binary number: 0.101000010010111

= Convert x Reset ↺ Swap

Decimal number: 0.629608154296875

Thus, we get, $\sin(\theta) = 0.63$.

Binary to Decimal converter

From: Binary To: Decimal

Enter binary number: 0.110001001001

= Convert x Reset ↺ Swap

Decimal number: 0.767822265625

Thus, we get, $\cos(\theta) = 0.77$.

➤ Givens Rotation:

```

Log Share
# KERNEL: Kernel process initialization done.
# Allocation: Simulator allocated 4677 kB (elbread=427 elab2=4115 kernel=134 sdf=0)
# KERNEL: ASDB file was created in location /home/runner/dataset.asdb
# KERNEL: 1.000000 0.625000 0.331125 0.672800
# KERNEL: 0.625000 0.500000 0.095978 0.078701
# KERNEL: 0.331125 0.095978 -0.388039 -0.000212
# KERNEL: 0.672800 0.078701 -0.000212 1.497242
# RUNTIME: Info: RUNTIME_0068 testbench.sv (46): $finish called.
# KERNEL: Time: 8 ns, Iteration: 0, Instance: /test_bench, Process: @INITIAL#19_0@.
# KERNEL: stopped at time: 8 ns
# VSIM: Simulation has finished. There are no more test vectors to simulate.
# VSIM: Simulation has finished.
Done

```

Fig 20: Simulation output for computing Givens Rotation

Thus, we get, $J_1 = \begin{bmatrix} 1 & 0.625 & 0.331125 & 0.6728 \\ 0.625 & 0.5 & 0.095978 & 0.078701 \\ 0.331125 & 0.095978 & -0.388039 & -0 \\ 0.6728 & 0.078701 & -0 & 1.497242 \end{bmatrix}$

2nd iteration:

➤ Largest off-diagonal element computation:

```

EDA playground Run Save Copy
testbench.sv design.sv
// Apply Inputs
14 mat[0][0] = 17'b01_0000_0000_0000_000; //1
15 mat[0][1] = 17'b00_1010_0000_0000_000; //0.625
16 mat[0][2] = 17'b00_0101_0100_1100_010; //0.331125
17 mat[0][3] = 17'b00_1010_1100_0011_110; //0.6728
18
19
20 mat[1][0] = 17'b00_1010_0000_0000_000; //0.625
21 mat[1][1] = 17'b00_1000_0000_0000_000; //0.5
22 mat[1][2] = 17'b00_0001_1000_1001_001; //0.095978
23 mat[1][3] = 17'b00_0001_0100_0010_010; //0.078701
24
25 mat[2][0] = 17'b00_0101_0100_1100_010; //0.331125
26 mat[2][1] = 17'b00_0001_1000_1001_001; //0.095978
27 mat[2][2] = 17'b10_0110_0011_0101_011; // -0.388039
28 mat[2][3] = 17'b00_0000_0000_0000_000; //0
29
30 mat[3][0] = 17'b00_1010_1100_0011_110; //0.6728
31 mat[3][1] = 17'b00_0001_0100_0010_010; //0.078701
32 mat[3][2] = 17'b00_0000_0000_0000_000; //0
33 mat[3][3] = 17'b01_0111_1111_0100_101; //1.497242
34 $monitor("%b %b %b %b", R_pp, R_pq, R_qq, p, q);
35 $dumpfile("largest_off_diagonal_element.vcd");
36 $dumpvars;
37 clk = 0;
38
39
40
41
42
43
44
45
46
47
48
49
50
51
52
53
54
55
56
57
endmodule

```

Fig 21: Simulation output for computing largest off-diagonal element

Thus, we get, $p = 0$, $q = 3$, $R_{pp} = (1.0)_2 = 1.0$, $R_{qq} = (1.011111110100101)_2 = 1.497242$ and $R_{pq} = (0.10101100001111)_2 = 0.6728$.

➤ Arctan(x) computation:

$$x = \frac{2R_{pq}}{R_{qq} - R_{pp}} = 2.706.$$

```

C:\Windows\System32\cmd.exe
Microsoft Windows [Version 6.3.9600]
(c) 2013 Microsoft Corporation. All rights reserved.

F:\Uerilog\iverilog\bin\verilog files>iverilog -o arctan arctan.v

F:\Uerilog\iverilog\bin\verilog files>vvp arctan
VCD info: dumpfile cordic_tb.vcd opened for output.
0 010000000000000000 10010111101001100 11100100100001111 01100100100001111
1 01010111101001100 00101000010110100 10110010010001000 00110010010001000
2 01101011110100110 10000011011110010 11001111111100000 01001111111000000
3 01101100101100010 00010111011110111 11000000010000101 01000000010000101
4 01101111101000000 00001001111001011 11001000001101111 01001000001101111
5 01110000001111100 00000010111010111 11001100001101100 01001100001101100
6 01110000010101010 10000000100101100 11001110001101011 01001110001101011
7 01110000010101110 00000001001010110 11001101001101100 01001101001101100
8 01110000010110010 00000000010010101 11001101101101100 01001101101101100
9 01110000010110010 10000000001001011 11001101111101100 01001101111101100
10 01110000010110010 00000000000100101 11001101111011000 01001101111011000
11 01110000010110010 10000000000010011 11001101111001100 01001101111001100
12 01110000010110010 00000000000001001 11001101111011100 01001101111011100
13 01110000010110010 10000000000000101 11001101111000100 01001101111000100
14 01110000010110010 00000000000000010 11001101111000000 01001101111000000

F:\Uerilog\iverilog\bin\verilog files>

```

Fig 22: Simulation output for computing arctan(x) in CORDIC

The image shows a web-based 'Binary to Decimal converter' interface. It has two dropdown menus: 'From' set to 'Binary' and 'To' set to 'Decimal'. Below these is a text input field labeled 'Enter binary number' containing '1.001101111' and a small '2' icon. There are three buttons: 'Convert' (blue), 'Reset' (grey), and 'Swap' (grey). Below the buttons is a text output field labeled 'Decimal number' containing '1.216796875' and a small '10' icon.

Thus, we get, $\tan^{-1}(x) = 1.2168$ radian.

- cos(θ) and sin(θ) computation:
 $\theta = \frac{1}{2}\tan^{-1}(x) = 0.6084$ radian.


```

C:\Windows\System32\cmd.exe

F:\Verilog\iverilog\bin\verilog files>iverilog -o cordic_th_sin_cos cordic_th_si
n_cos.v

F:\Verilog\iverilog\bin\verilog files>vvp cordic_th_sin_cos
VCD info: dumpfile cordic_th.vcd opened for output.
x xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 0010011010010111 0000000000000000 00100110111100000
1 0010011010010111 0010011010010111 11110100101011001
2 00111001111000110 00010011010011000 00010010010110001
3 00110101000100000 00100001110001001 00000010101010110
4 0011000011010111 00101000011001101 11111010101101100
5 0011001101011011 00100101010110011 1111110101101001
6 00110100100010000 00100011101111110 00000000101101000
7 00110011111110011 00100100100100010 1111111101101001
8 00110100010000101 00100100001010011 00000000001101001
9 00110100000111101 00100100010111011 1111111111101001
10 00110100001100011 00100100010000111 00000000000101001
11 00110100001001111 00100100010100001 0000000000001001
12 00110100001000110 00100100010101110 1111111111111001
13 00110100001001010 00100100010101000 0000000000000001
14 00110100001001000 00100100010101011 1111111111111101

F:\Verilog\iverilog\bin\verilog files>

```

Fig 23: Simulation output for computing $\cos(\theta)$ and $\sin(\theta)$ in CORDIC

Binary to Decimal converter

From: Binary To: Decimal

Enter binary number: 0.100100010101011

[Convert] [Reset] [Swap]

Decimal number: 0.567718505859375

Thus, we get, $\sin(\theta) = 0.5677$.

Binary to Decimal converter

From: Binary To: Decimal

Enter binary number: 0.110100001001

[Convert] [Reset] [Swap]

Decimal number: 0.814697265625

Thus, we get, $\cos(\theta) = 0.8147$.

➤ Givens Rotation:

Log

Share

```
# KERNEL: Kernel process initialization done.  
# Allocation: Simulator allocated 4677 kB (elbread=427 elab2=4115 kernel=134 sdf=0)  
# KERNEL: ASDB file was created in location /home/runner/dataset.asdb  
# KERNEL: 0.523934 0.464506 0.269868 -0.000271  
# KERNEL: 0.464506 0.500000 0.095978 0.418942  
# KERNEL: 0.269767 0.095978 -0.388039 0.187986  
# KERNEL: -0.000271 0.418942 0.188057 1.938436  
# RUNTIME: Info: RUNTIME_0068 testbench.sv (45): $finish called.  
# KERNEL: Time: 8 ns, Iteration: 0, Instance: /test_bench, Process: @INITIAL#18_0@.  
# KERNEL: stopped at time: 8 ns  
# VSIM: Simulation has finished. There are no more test vectors to simulate.  
# VSIM: Simulation has finished.
```

Done

Fig 24: Simulation output for computing Givens Rotation

Thus, we get, $J_2 = \begin{bmatrix} 0.523934 & 0.464506 & 0.269868 & -0 \\ 0.464506 & 0.5 & 0.095978 & 0.418942 \\ 0.269767 & 0.095978 & -0.388039 & 0.187986 \\ -0 & 0.418942 & 0.188057 & 1.938436 \end{bmatrix}$

3rd iteration:

➤ Largest off-diagonal element computation:

Fig 25: Simulation output for computing largest off-diagonal element

Thus, we get, $p = 0$, $q = 1$, $R_{pp} = (0.10000110001)_2 = 0.523934$, $R_{qq} = (0.1)_2 = 0.5$ and $R_{pq} = (0.0111011011101)_2 = 0.464506$.

- Arctan(x) computation:

$$x = \frac{2R_{pq}}{R_{qq} - R_{pp}} = -38.8156.$$


```

C:\Windows\System32\cmd.exe
Microsoft Windows [Version 6.3.9600]
(c) 2013 Microsoft Corporation. All rights reserved.

F:\Verilog\iverilog\bin\verilog files>iverilog -o arctan arctan.v

F:\Verilog\iverilog\bin\verilog files>vvp arctan
VCD info: dumpfile cordic_tb.vcd opened for output.
0 00000000000000000000 00000000000000000000 00000000000000000000 00000000000000000000
1 010000000000000000 10000000000000000000 111001001000000000 011001001000000000
2 011000000000000000 000111100101010100 101100100100010000 001100100100010000
3 011010000000000000 000111100101010100 1101111100111011 0101111100111011
4 011010000000000000 100000000000000000 11100111100100101 01100111100100101
5 011010000000000000 100000000000000000 11100011100101000 01100011100101000
6 011010000000000000 000000000000000000 11100001100101001 01100001100101001
7 011010000000000000 000000000000000000 11100010100101000 01100010100101000
8 011010000000000000 100000000000000000 11100011000101000 01100011000101000
9 011010000000000000 000000000000000000 11100010110101000 01100010110101000
10 011010000000000000 100000000000000000 1110001011101000 0110001011101000
11 011010000000000000 100000000000000000 11100010111001000 01100010111001000
12 011010000000000000 000000000000000000 11100010111011000 01100010111011000
13 011010000000000000 000000000000000000 11100010111000000 01100010111000000
14 011010000000000000 100000000000000000 11100010111000100 01100010111000100
F:\Verilog\iverilog\bin\verilog files>

```

Fig 26: Simulation output for computing arctan(x) in CORDIC

The image shows a web-based "Binary to Decimal converter" interface. It has two dropdown menus: "From" set to "Binary" and "To" set to "Decimal". Below these is a text input field labeled "Enter binary number" containing the value "-1.1000101110001". To the right of this field is a small box with the number "2". Below the input field are three buttons: "Convert" (highlighted in blue), "Reset", and "Swap". Below the buttons is another text input field labeled "Decimal number" containing the value "-1.5450439453125". To the right of this field is a small box with the number "10".

Thus, we get, $\tan^{-1}(x) = -1.545$ radian.

- cos(θ) and sin(θ) computation:
 $\theta = \frac{1}{2}\tan^{-1}(x) = -0.7725$ radian.

```

C:\Windows\System32\cmd.exe

F:\Verilog\iverilog\bin\verilog files>iverilog -o cordic_th_sin_cos cordic_th_si
n_cos.v

F:\Verilog\iverilog\bin\verilog files>vvp cordic_th_sin_cos
VCD info: dumpfile cordic_th.vcd opened for output.
x xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 xxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxxx
0 00100110100101111 000000000000000000 00110001011100010
1 00100110100101111 00100110100101111 1111111001011011
2 00111001111000110 00010011010011000 00011100110110011
3 00110101000100000 00100001110001001 00001101001011000
4 00110000110101111 00101000011001101 00000101001101110
5 00101110010100011 00101011011100111 00000001001110001
6 00101100111101100 00101100111001100 11111111001110010
7 00101101101010011 00101100001100101 0000000001110001
8 00101101010100011 00101100100011011 1111111101110001
9 00101101011111100 00101100011000001 1111111111110001
10 00101101100101000 00101100010010100 00000000000110001
11 00101101100010010 00101100010101010 00000000000010001
12 00101101100000111 00101100010110101 00000000000000001
13 00101101100000010 00101100010111010 1111111111111001
14 00101101100000100 00101100010111000 1111111111111101

F:\Verilog\iverilog\bin\verilog files>

```

Fig 27: Simulation output for computing $\cos(\theta)$ and $\sin(\theta)$ in CORDIC

Binary to Decimal converter

From: Binary To: Decimal

Enter binary number: -0.101100010111

[Convert] [Reset] [Swap]

Decimal number: -0.693115234375

Thus, we get, $\sin(\theta) = -0.69312$.

Binary to Decimal converter

From: Binary To: Decimal

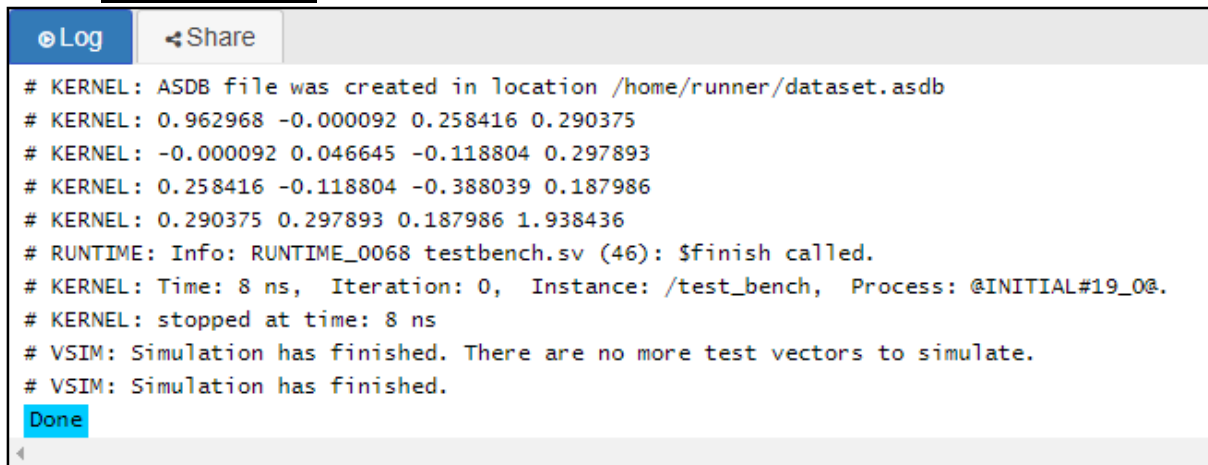
Enter binary number: 0.1011011000001

[Convert] [Reset] [Swap]

Decimal number: 0.7110595703125

Thus, we get, $\cos(\theta) = 0.71106$.

➤ Givens Rotation:



```

Log Share
# KERNEL: ASDB file was created in location /home/runner/dataset.asdb
# KERNEL: 0.962968 -0.000092 0.258416 0.290375
# KERNEL: -0.000092 0.046645 -0.118804 0.297893
# KERNEL: 0.258416 -0.118804 -0.388039 0.187986
# KERNEL: 0.290375 0.297893 0.187986 1.938436
# RUNTIME: Info: RUNTIME_0068 testbench.sv (46): $finish called.
# KERNEL: Time: 8 ns, Iteration: 0, Instance: /test_bench, Process: @INITIAL#19_0@.
# KERNEL: stopped at time: 8 ns
# VSIM: Simulation has finished. There are no more test vectors to simulate.
# VSIM: Simulation has finished.
Done

```

Fig 28: Simulation output for computing Givens Rotation

Thus, we get, $J_3 = \begin{bmatrix} 0.962968 & -0 & 0.258416 & 0.290375 \\ -0 & 0.046645 & -0.118804 & 0.297893 \\ 0.258416 & -0.118804 & -0.388039 & 0.187986 \\ 0.290375 & 0.297893 & 0.187986 & 1.938436 \end{bmatrix}$

Here, the principal diagonal elements are 0.962968, 0.046645, -0.388039 and 1.938436.

With further iterations, these elements converge to 0.9506, 0.0354, -0.4874 and 2.1264 respectively.

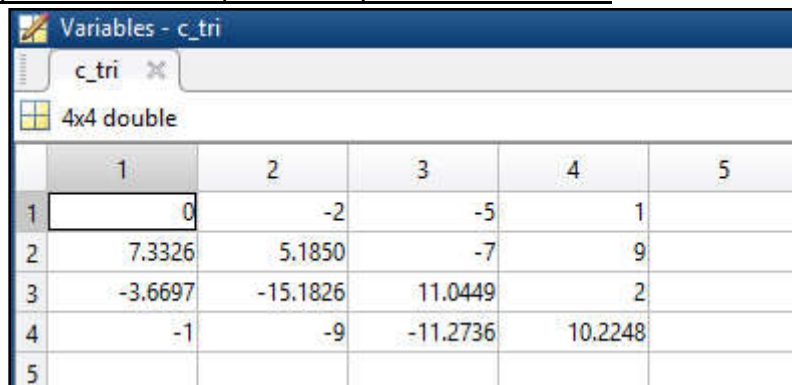
Therefore, $\lambda_{B_norm} = 0.9506, 0.0354, -0.4874, 2.1264$

⇒ $\lambda_B = 16 * \lambda_{B_norm} = 15.2096, 0.5669, -7.7989, 34.0224$.

➤ **Extracting eigenvalues of the skew-symmetric matrix by Eigensystem Computation Method in MATLAB:**

$$C = \begin{bmatrix} 0 & -2 & -5 & 1 \\ 2 & 0 & -7 & 9 \\ 5 & 7 & 0 & 2 \\ -1 & -9 & -2 & 0 \end{bmatrix}$$

➤ Triadiagonal Matrix Computation by TRIZD subroutine:



Variables - c_tri					
c_tri					
4x4 double					
	1	2	3	4	5
1	0	-2	-5	1	
2	7.3326	5.1850	-7	9	
3	-3.6697	-15.1826	11.0449	2	
4	-1	-9	-11.2736	10.2248	
5					

Fig 29: TRIZD subroutine simulation output for computing triadiagonal matrix

➤ Eigenvalue Computation by IMZD subroutine:

	1	2	3	4	5
1	0.0000 + 2.7168i	-0.0000 - 2.7168i	0.0000 + 12.5148i	-0.0000 - 12.5148i	
2					

Fig 30: IMZD subroutine simulation output for computing eigenvalues

```

>> c = [0 -2 -5 1; 2 0 -7 9; 5 7 0 2; -1 -9 -2 0];
>> n=4;
>> e = zeros(1,n);
>> [n, c_tri, e]=trizd(n, c, e);
>> matz = 1;
>> skew = 1;
>> [n, e, matz, skew, z, ierr, its, lambda]=imzd(n, e, matz, skew);
>> lambda

lambda =

    0.0000 + 2.7168i    0.0000 - 2.7168i    0.0000 +12.5148i    0.0000 -12.5148i
  
```

Name	Value
c	4x4 double
c_tri	4x4 double
e	[0,2.7168,-1.3300e-32...
ierr	4
its	31
lambda	[0.0000 + 2.7168i,-0.0...
matz	1
n	4
skew	1
z	4x4 double

Fig 31: Simulation output for Eigensystem Computation Algorithm in MATLAB

Therefore, $\lambda_C = \pm 2.7168i, \pm 12.5148i$.

➤ **Eigenvalue computation for the input matrix from the eigenvalues of the corresponding symmetric and skew-symmetric matrices:**

$$\lambda_A = f(\lambda_B, \lambda_C) = a_1 \lambda_B + a_2 \lambda_C \text{ (let)}$$

a_1	λ_B	a_2	λ_C	λ_A
-2.2485	0.5669	0.5127	12.5148i	-1.2747 +6.4168i
0.1634	-7.7989	0.5127	-12.5148i	-1.2747 -6.4168i
0.7928	15.2096	0	2.7168i	12.0575
0.955	34.0224	0	-2.7168i	32.4918

Table 1: Computation of eigenvalues of non-symmetric matrix from that of symmetric and skew-symmetric matrices

Thus, $\lambda_A = -1.2747 \pm 6.4168i, 12.0575, 32.4918$.

Direction of Angle of Arrival (DoA) Estimation

5.1 Problem Statement: ESPRIT algorithm to predict the angles of arrival for

an $M = 4$ element array where noise variance $\sigma_n^2 = .1$. Approximate the correlation matrices by time averaging over $K = 300$ data points.

5.2 Solution:

Solution The signal subspace for the entire ideal ULA array correlation matrix is given by

$$\bar{E}_x = \begin{bmatrix} .78 & .41 + .1i \\ .12 - .02i & .56 \\ -.22 + .07i & .54 - .05i \\ -.51 + .25i & .46 - .1i \end{bmatrix}$$

The two subarray signal subspaces can now be found by taking the first three rows of \bar{E}_x to define \bar{E}_1 and the last three rows of \bar{E}_x to define \bar{E}_2

$$\bar{E}_1 = \begin{bmatrix} .78 & .41 + .1i \\ .12 - .02i & .56 \\ -.22 + .07i & .54 - .05i \end{bmatrix} \quad \bar{E}_2 = \begin{bmatrix} .12 - .02i & .56 \\ -.22 + .07i & .54 - .05i \\ -.51 + .25i & .46 - .1i \end{bmatrix}$$

Constructing the matrix of signal subspaces we get

$$\bar{C} = \begin{bmatrix} \bar{E}_1^H \\ \bar{E}_2^H \end{bmatrix} [\bar{E}_1 \quad \bar{E}_2] = \begin{bmatrix} .67 & .26 + .08i & .2 - .03i & .39 \\ .26 - .06i & .78 & -.37 + .12i & .78 - .11i \\ .2 + .03i & -.37 - .12i & .4 & -.32 - .08i \\ .39 & .78 + .11i & -.32 + .08i & .82 \end{bmatrix}$$

Performing the eigendecomposition we can construct the matrix \bar{E}_C such that

$$\bar{E}_C = \begin{bmatrix} \bar{E}_{11} & \bar{E}_{12} \\ \bar{E}_{21} & \bar{E}_{22} \end{bmatrix} = \begin{bmatrix} .31 & .8 & -.44 + .1i & -.22 + .11i \\ .63 - .09i & -.16 & .45 & -.61 - .03i \\ -.26 - .05i & .57 + .1i & .75 & .15 - .11i \\ .66 & .01 + .02i & .07 - .17i & .73 \end{bmatrix}$$

We can now calculate the rotation operator $\bar{\Psi} = -\bar{E}_{12}\bar{E}_{22}^{-1}$ given the rotation matrix

$$\bar{\Psi} = -\bar{E}_{12}\bar{E}_{22}^{-1} = \begin{bmatrix} .58 - .079i & .2 - .05i \\ -.67 + .23i & .94 - .11i \end{bmatrix}$$

Next we can calculate the eigenvalues of $\bar{\Psi}$ and solve for the angles of arrival using

$$\theta_1 = \sin^{-1} \left(\frac{\arg(\lambda_1)}{kd} \right) = -4.82^\circ$$

$$\theta_2 = \sin^{-1} \left(\frac{\arg(\lambda_2)}{kd} \right) = 9.85^\circ$$

Future Scope of Improvement

➤ 6.1 Computation of complex eigenvalues of a complex matrix

As mentioned in the Jacobi Eigen Value algorithm, Jacobi method is only applicable for a real-symmetric matrix. However, we can convert every n by n matrix with complex entries into a $2n$ by $2n$ matrix with all real entries in the following manner.

Let us consider a 2×2 complex matrix:

$$A = \begin{bmatrix} a_{11} + jb_{11} & a_{12} + jb_{12} \\ a_{21} + jb_{21} & a_{22} + jb_{22} \end{bmatrix}$$

Now, this matrix can be represented as a 4×4 real matrix as shown below:

$$A = \begin{bmatrix} a_{11} & -b_{11} & a_{12} & -b_{12} \\ b_{11} & a_{11} & b_{12} & a_{12} \\ a_{21} & -b_{21} & a_{22} & -b_{22} \\ b_{21} & a_{21} & b_{22} & a_{22} \end{bmatrix}$$

Let us verify that the above two representations have the same eigenvalues by taking an example.

$$P = \begin{bmatrix} 1 & j \\ j & 1 \end{bmatrix} \text{ and } Q = \begin{bmatrix} 1 & 0 & 0 & -1 \\ 0 & 1 & 1 & 0 \\ 0 & -1 & 1 & 0 \\ 1 & 0 & 0 & 1 \end{bmatrix}$$

Solving, $|P - \lambda_P I_2| = 0$

we get, $\lambda_P = 1 + j, 1 - j$.

Again, $|Q - \lambda_Q I_4| = 0$

we get, $\lambda_Q = 1 + j, 1 + j, 1 - j, 1 - j$.

So, both the matrices have the same eigenvalues.

However, in our Verilog Implementation, we can only extract the real eigenvalues of the complex matrix and not the complex ones. Thus, we intend to work towards resolving this issue in future.

➤ 6.2 Computation of all eigenpairs of a general matrix

As the Jacobi Eigen Value algorithm is only applicable for symmetric matrices and the Eigensystem Computation algorithm proposed by R.C. Ward and L. J. Gray is only developed for skew-symmetric matrices and symmetric matrices with constant (zero) diagonal, we aspire to develop a technique that would perform eigenvalue decomposition for any general matrix.

Since the eigenvalues of a triangular matrix are its diagonal elements, for general matrices there is no finite method like gaussian elimination to convert a matrix to triangular form while preserving eigenvalues. But it is possible to reach something close to triangular. An upper Hessenberg matrix is a square matrix for which all entries below the subdiagonal are zero. A lower Hessenberg matrix is one for which all entries above the superdiagonal are zero. Matrices that are both upper and lower Hessenberg are tridiagonal. Several methods are commonly used to convert a general matrix into a Hessenberg matrix with the same eigenvalues. **Givens Rotation** is one such efficient technique to convert any general matrix into an Hessenberg matrix, having time complexity $4n^3/3 + O(n^2)$. Hessenberg and tridiagonal matrices are the starting points for many eigenvalue algorithms because the zero entries reduce the complexity of the problem. Iterative algorithms solve the eigenvalue problem by producing sequences that converge to the eigenvalues. Some algorithms also produce sequences of vectors that converge to the eigenvectors. Mostly, the eigenvalue sequences are expressed as sequences of similar matrices which converge to a triangular or diagonal form, allowing the eigenvalues to be read easily. The eigenvector sequences are expressed as the corresponding similarity matrices. **QR Algorithm** is one such efficient iterative algorithm which is applicable for Hessenberg matrices and correctly computes all eigenvalues and eigenvector pairs, having time complexity $O(n^2)$ and $4n^3/3 + O(n^2)$ respectively. Thus, we intend to implement the combination of the above mentioned algorithms in order to compute all eigenpairs of any general matrix.

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