

2. Values from my implementation and LAPACK function dgeev seem to output numbers very close to each other. For following matrix

4,	-30,	60,	-35,
-30,	300,	-675,	420,
60,	-675,	1620,	-1050,
-35,	420,	-1050,	700

output is

 jacobi method:

0.166642861171900275	37.101491365127692745
2585.253810928922121093	1.478054844778173171

LAPACK implementation:

2585.253810928920302104	37.101491365127600375
0.166642861171833745	1.478054844778099008

from which we see that errors are very small as we see them starting from around 13th significant digit. I also ran some other arbitrarily chosen matrices for which the results were similar.

3. For determining effects of perturbations I had to edit my jacobi function so that it stops after $1000 \cdot N^2$ iterations even if matrix isn't diagonal yet. This is probably more than enough to get an reasonably close to best possible value with this algorithm.

I ran 100 runs with random diagonal $N \times N$ matrices with sizes evenly distributed having N between 5 and 15 (inclusive). Perturbation size was also determined randomly with perturbations ranging from 0.008% to 9% with 4.6% mean. This resulted in f having mean 1.22 and standard deviation 4.1. As one can see when examining raw output in file perturbations.out, for most matrices f is quite small (median being 0.027) but few matrices with f values even as high as over 20 raise the mean significantly.