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NumPy v1.9 Manual (../../index.html) NumPy Reference (../index.html)

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numpy.linalg.eigh

numpy.linalg.eigh(a, UPLO='L')

[source]

(http://github.com/numpy/numpy/blob/v1.9.1/numpy/linalg/linalg.py#L1116)

Return the eigenvalues and eigenvectors of a Hermitian or symmetric matrix.

Returns two objects, a 1-D array containing the eigenvalues of a, and a 2-D square array or matrix (depending on the input type) of the corresponding eigenvectors (in columns).

Parameters: A: (..., M, M) array

Hermitian/Symmetric matrices whose eigenvalues and

eigenvectors are to be computed.

UPLO : {'L', 'U'}, optional

Specifies whether the calculation is done with the lower triangular part of a ('L', default) or the upper triangular part

('U').

Returns: **w** : (..., M) ndarray

The eigenvalues, not necessarily ordered.

v : {(..., M, M) ndarray, (..., M, M) matrix}

The column v[:, i] is the normalized eigenvector corresponding to the eigenvalue w[i]. Will return a matrix

object if a is a matrix object.

Raises: LinAlgError:

If the eigenvalue computation does not converge.

See also:

eigvalsh (numpy.linalg.eigvalsh.html#numpy.linalg.eigvalsh) eigenvalues of symmetric or Hermitian arrays.

eig (numpy.linalg.eig.html#numpy.linalg.eig) eigenvalues and right eigenvectors for non-symmetric arrays.

eigvals (numpy.linalg.eigvals.html#numpy.linalg.eigvals) eigenvalues of nonsymmetric arrays.

Notes

Broadcasting rules apply, see the numpy.linalg documentation for details.

The eigenvalues/eigenvectors are computed using LAPACK routines _ssyevd, _heevd

The eigenvalues of real symmetric or complex Hermitian matrices are always real. [R38] The array v of (column) eigenvectors is unitary and a, w, and v satisfy the equations dot(a, v[:, i]) = w[i] * v[:, i].

References

[R38] (1, 2) G. Strang, *Linear Algebra and Its Applications*, 2nd Ed., Orlando, FL, Academic Press, Inc., 1980, pg. 222.

Examples

```
>>>
>>> from numpy import linalg as LA
>>> a = np.array([[1, -2j], [2j, 5]])
>>> a
array([[ 1.+0.j, 0.-2.j],
      [0.+2.j, 5.+0.j]
>>> w, v = LA.eigh(a)
>>> w; v
array([ 0.17157288, 5.82842712])
array([[-0.92387953+0.j
                             , -0.38268343+0.j
       [ 0.00000000+0.38268343j, 0.00000000-0.92387953j]])
                                                                      >>>
>>> np.dot(a, v[:, 0]) - w[0] * v[:, 0] # verify 1st e-val/vec pair
array([2.77555756e-17 + 0.j, 0. + 1.38777878e-16j])
>>> np.dot(a, v[:, 1]) - w[1] * v[:, 1] # verify 2nd e-val/vec pair
array([ 0.+0.j, 0.+0.j])
                                                                      >>>
>>> A = np.matrix(a) # what happens if input is a matrix object
>>> A
matrix([[ 1.+0.j, 0.-2.j],
       [0.+2.j, 5.+0.j]
>>> w, v = LA.eigh(A)
>>> W; V
array([ 0.17157288, 5.82842712])
matrix([[-0.92387953+0.j
                              , -0.38268343+0.j
        [ 0.00000000+0.38268343j, 0.00000000-0.92387953j]])
```

Previous topic

numpy.linalg.eig (numpy.linalg.eig.html)

Next topic

numpy.linalg.eigvals (numpy.linalg.eigvals.html)