

```

1 import os, sys
2 sys.path.append(os.path.join(os.path.dirname(__file__), '../ch02'))
3 sys.path.append(os.path.join(os.path.dirname(__file__), '../ch03/program3_3'))
4
5 from math import sqrt
6
7 from program2_1 import Dvector
8 from program2_2 import Dmatrix
9 from program2_3 import input_matrix
10 from program2_4 import inner_product
11 from program3_3 import lu_decomp, lu_solve
12 from program9_2 import householder
13 from program9_3 import qr
14
15 N = 4
16
17 def main():
18     eps = 10.0 ** -8.0
19
20     a = Dmatrix(1, N, 1, N) # 行列領域の確保
21
22     with open("input_eigen.dat", "r") as fin:
23         with open("result_eigen.dat", "w") as fout:
24             input_matrix( a, 'A', fin, fout ) # 行列Aの入出力
25
26             a_hh = householder(a, N) # ハウスホルダー法
27
28             a_qr = qr( a_hh , eps, N) # QR 法
29             print("固有値は")
30             for i in range(1, N+1):
31                 print("{:10.7f}".format(a_qr[i][i]), end="\t")
32             print()
33
34             a_ii = inverse_iteration( a, a_qr, eps ) # 逆反復法
35             print("固有ベクトルは")
36             for i in range(1, N+1):
37                 print("[", end="")
38                 for j in range(1, N+1):
39                     print("{:10.7f}".format(a_ii[j][i]), end="\t")
40                 print("]")
41
42 # 逆反復法
43 def inverse_iteration( a: Dmatrix, a_qr: Dmatrix, eps: float ) -> Dmatrix:
44     mu = 0.0
45
46     y = Dvector(1, N)
47     a_ii = a_qr.copy()
48
49     for i in range(1, N+1):
50         lambda_ = a_ii[i][i] # 近似固有値の代入
51         y[i] = 1.0 # 初期値設定
52
53         # 行列の作成およびLU分解
54         lu = a.copy()
55         for k in range(1, N+1):
56             lu[k][k] -= lambda_
57         lu, p = lu_decomp(lu, N) # LU分解
58
59         # 逆反復法
60         while True:
61             muo = mu
62             v = y.copy()
63             v = lu_solve(lu, v, p, N) # 固有ベクトルの計算
64             mu = inner_product(v, y) # 補正
65             v2s = sqrt(inner_product(v, v))
66             for j in range(1, N+1):
67                 y[j] = v[j] / v2s
68
69             if abs((mu-muo)/mu) < eps:
70                 break
71
72         # 結果の代入 (固有ベクトルはaのi列に)
73         for j in range(1, N+1):
74             a_ii[j][i] = y[j]
75
76     return a_ii
77
78 if __name__ == "__main__":
79     main()
80
81

```