

```

1 import os, sys
2 sys.path.append(os.path.join(os.path.dirname(__file__), '../ch02'))
3
4 from math import sqrt
5
6 from program2_1 import Dvector
7 from program2_2 import Dmatrix
8 from program2_3 import input_matrix
9 from program9_2 import householder
10
11 N = 4
12
13 def main():
14     eps = 10.0 ** -8.0
15
16     a = Dmatrix(1, N, 1, N) # 行列領域の確保
17
18     # ファイルのオープン
19     with open("input_eigen.dat", "r") as fin:
20         with open("result_eigen.dat", "w") as fout:
21             input_matrix( a, 'A', fin, fout ) # 行列 A の入出力
22             a_hh = householder( a, N )        # ハウスホルダー法
23             a_qr = qr( a_hh, eps, N )         # QR法
24
25             # 結果の出力
26             print("QR法の結果は")
27             for i in range(1, N+1):
28                 for j in range(1, N+1):
29                     print("{:10.7f}\t".format(a_qr[i][j]), end="")
30                 print()
31
32             print("固有値は")
33             for i in range(1, N+1):
34                 print("{:10.7f}\t".format(a_qr[i][i]), end="")
35             print()
36
37     # QR法
38     def qr(a: Dmatrix, eps: float, n: int) -> Dmatrix:
39         # 領域の確保
40         q = Dmatrix(1, n, 1, n)
41         work = Dvector(1, n)
42         a_qr = a.copy()
43         m = n
44         while m > 1:
45             # 収束判定
46             if abs(a_qr[m][m-1]) < eps:
47                 m = m - 1
48                 continue
49
50             # 原点移動
51             s = a_qr[n][n]
52             if m == n: # m=n のときは原点移動なし
53                 s = 0.0
54             for i in range(1, m+1):
55                 a_qr[i][i] -= s
56
57             # QR法
58             for i in range(1, m+1):
59                 for j in range(1, m+1):
60                     q[i][j] = 0.0 # Q を m x m 単位行列で初期化
61                     q[i][i] = 1.0
62
63             # R と Q の計算
64             for i in range(1, m):
65                 r = sqrt( a_qr[i][i]*a_qr[i][i] + a_qr[i+1][i]*a_qr[i+1][i] )
66                 if r == 0.0:
67                     sint = 0.0
68                     cost = 0.0
69                 else:
70                     sint = a_qr[i+1][i] / r
71                     cost = a_qr[i][i] / r
72                 for j in range(i+1, m+1):
73                     tmp = a_qr[i][j]*cost + a_qr[i+1][j]*sint
74                     a_qr[i+1][j] = -a_qr[i][j]*sint + a_qr[i+1][j]*cost
75                     a_qr[i][j] = tmp
76                 a_qr[i+1][i] = 0.0
77                 a_qr[i][i] = r
78                 for j in range(1, m+1): # Q は P の転置
79                     tmp = q[j][i]*cost + q[j][i+1]*sint
80                     q[j][i+1] = -q[j][i]*sint + q[j][i+1]*cost
81                     q[j][i] = tmp
82
83             # RQ の計算
84             for i in range(1, m+1):
85                 for j in range(i, m+1):
86                     work[j] = a_qr[i][j]
87                 for j in range(1, m+1):
88                     a_qr[i][j] = sum( ( work[k] * q[k][j] for k in range(i, m+1) ) )
89
90             # 原点移動後の処理
91             for i in range(1, m+1):
92                 a_qr[i][i] += s
93
94     return a_qr
95
96 if __name__ == "__main__":
97     main()
98
99

```