

# Eigenvalue Power Method<sup>1</sup>

1. Enter the following sequence of commands:

```
format long
A = hilb(5);
m = eig(A)
v = ones(5,1)
w = v./norm(v);
```

2. Next enter the following sequence:

```
v = A*w;
w = v./norm(v);
ma = w'*A*w
```

3. Repeat the steps in part 2 until the value of ma stops changing. How many iterations did it take? Is this number close to one of the eigenvalues? How close?
4. Repeat the above experiment for the Pascal matrix generated by: `A = pascal(5)`.
5. Repeat the experiment for a larger matrix.
6. Using complete sentences and standard mathematical notation, write a brief report.

This demonstrates the simplest form of the QR method. Most modern software including MATLAB'S built-in function "eig" use improved versions of this algorithm.

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