

# Eigenvalues by the QR Method<sup>1</sup>

1. Enter the following sequence of commands:

```
format long
A = hilb(5)
m = eig(A)
m = flipud(m)
```

2. Next enter the the following sequence:

```
[Q,R] = qr(A);
A = R*Q;
ma = diag(A);
e = norm(m-ma)
```

3. Record the value of  $e$ . Repeat the steps in the above sequence until the value of  $e$  stops changing. Assume that the errors satisfies  $e_{n+1} = K e_n^r$  and use the recorded data to solve for  $r$  and  $K$ .
4. Repeat the above experiment for the Pascal matrix generated by: `A = pascal(5)`.
5. Repeat the experiment for a larger matrix.
6. How do the computed values of  $r$  and  $K$  vary in your experiments?
7. 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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