NAG Library Routine Document F08WPF (ZGGEVX)

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of **bold italicised** terms and other implementation-dependent details.

1 Purpose

F08WPF (ZGGEVX) computes for a pair of n by n complex nonsymmetric matrices (A,B) the generalized eigenvalues and, optionally, the left and/or right generalized eigenvectors using the QZ algorithm.

Optionally it also computes a balancing transformation to improve the conditioning of the eigenvalues and eigenvectors, reciprocal condition numbers for the eigenvalues, and reciprocal condition numbers for the right eigenvectors.

2 Specification

```
SUBROUTINE FO8WPF (BALANC, JOBVL, JOBVR, SENSE, N, A, LDA, B, LDB,
                                                                                                    &
                         ALPHA, BETA, VL, LDVL, VR, LDVR, ILO, IHI, LSCALE, RSCALE, ABNRM, BBNRM, RCONDE, RCONDV, WORK, LWORK, RWORK, IWORK, BWORK, INFO)
                             N, LDA, LDB, LDVL, LDVR, ILO, IHI, LWORK,
INTEGER
                                                                                                    δ
                             IWORK(*), INFO
REAL (KIND=nag wp)
                             LSCALE(N), RSCALE(N), ABNRM, BBNRM, RCONDE(*),
                                                                                                    &
                             RCONDV(*), RWORK(6*N)
COMPLEX (KIND=nag_wp) A(LDA,*), B(LDB,*), ALPHA(N), BETA(N), VL(LDVL,*), VR(LDVR,*), WORK(max(1,LWORK))
                                                                                                    &
LOGICAL
                             BWORK(*)
CHARACTER (1)
                             BALANC, JOBVL, JOBVR, SENSE
```

The routine may be called by its LAPACK name zggevx.

3 Description

A generalized eigenvalue for a pair of matrices (A,B) is a scalar λ or a ratio $\alpha/\beta=\lambda$, such that $A-\lambda B$ is singular. It is usually represented as the pair (α,β) , as there is a reasonable interpretation for $\beta=0$, and even for both being zero.

The right generalized eigenvector v_i corresponding to the generalized eigenvalue λ_i of (A, B) satisfies

$$Av_i = \lambda_i Bv_i$$
.

The left generalized eigenvector u_i corresponding to the generalized eigenvalue λ_i of (A, B) satisfies

$$u_i^{\mathrm{H}} A = \lambda_j u_i^{\mathrm{H}} B,$$

where $u_i^{\rm H}$ is the conjugate-transpose of u_i .

All the eigenvalues and, if required, all the eigenvectors of the complex generalized eigenproblem $Ax = \lambda Bx$, where A and B are complex, square matrices, are determined using the QZ algorithm. The complex QZ algorithm consists of three stages:

- 1. A is reduced to upper Hessenberg form (with real, non-negative subdiagonal elements) and at the same time B is reduced to upper triangular form.
- 2. A is further reduced to triangular form while the triangular form of B is maintained and the diagonal elements of B are made real and non-negative. This is the generalized Schur form of the pair (A, B).

This routine does not actually produce the eigenvalues λ_i , but instead returns α_i and β_i such that

$$\lambda_j = \alpha_j/\beta_j, \quad j = 1, 2, \dots, n.$$

The division by β_j becomes your responsibility, since β_j may be zero, indicating an infinite eigenvalue.

3. If the eigenvectors are required they are obtained from the triangular matrices and then transformed back into the original coordinate system.

For details of the balancing option, see Section 3 in F08WVF (ZGGBAL).

4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia http://www.netlib.org/lapack/lug

Golub G H and Van Loan C F (2012) *Matrix Computations* (4th Edition) Johns Hopkins University Press, Baltimore

Wilkinson J H (1979) Kronecker's canonical form and the QZ algorithm *Linear Algebra Appl.* **28** 285–303

5 Arguments

1: BALANC - CHARACTER(1)

Input

On entry: specifies the balance option to be performed.

BALANC = 'N'

Do not diagonally scale or permute.

BALANC = 'P'

Permute only.

BALANC = 'S'

Scale only.

BALANC = 'B'

Both permute and scale.

Computed reciprocal condition numbers will be for the matrices after permuting and/or balancing. Permuting does not change condition numbers (in exact arithmetic), but balancing does. In the absence of other information, BALANC = 'B' is recommended.

Constraint: BALANC = 'N', 'P', 'S' or 'B'.

2: JOBVL - CHARACTER(1)

Input

On entry: if JOBVL = 'N', do not compute the left generalized eigenvectors.

If JOBVL = 'V', compute the left generalized eigenvectors.

Constraint: JOBVL = 'N' or 'V'.

3: JOBVR – CHARACTER(1)

Input

On entry: if JOBVR = 'N', do not compute the right generalized eigenvectors.

If JOBVR = 'V', compute the right generalized eigenvectors.

Constraint: JOBVR = 'N' or 'V'.

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4: SENSE – CHARACTER(1)

Input

On entry: determines which reciprocal condition numbers are computed.

SENSE = 'N'

None are computed.

SENSE = 'E'

Computed for eigenvalues only.

SENSE = 'V'

Computed for eigenvectors only.

SENSE = 'B'

Computed for eigenvalues and eigenvectors.

Constraint: SENSE = 'N', 'E', 'V' or 'B'.

5: N – INTEGER

On entry: n, the order of the matrices A and B.

Constraint: $N \ge 0$.

6: A(LDA, *) - COMPLEX (KIND=nag wp) array

Input/Output

Input

Note: the second dimension of the array A must be at least max(1, N).

On entry: the matrix A in the pair (A, B).

On exit: A has been overwritten. If JOBVL = 'V' or JOBVR = 'V' or both, then A contains the first part of the Schur form of the 'balanced' versions of the input A and B.

7: LDA – INTEGER

Input

On entry: the first dimension of the array A as declared in the (sub)program from which F08WPF (ZGGEVX) is called.

Constraint: LDA $\geq \max(1, N)$.

8: B(LDB, *) - COMPLEX (KIND=nag wp) array

Input/Output

Note: the second dimension of the array B must be at least max(1, N).

On entry: the matrix B in the pair (A, B).

On exit: B has been overwritten.

9: LDB – INTEGER

Input

On entry: the first dimension of the array B as declared in the (sub)program from which F08WPF (ZGGEVX) is called.

Constraint: LDB $\geq \max(1, N)$.

10: ALPHA(N) - COMPLEX (KIND=nag wp) array

Output

On exit: see the description of BETA.

11: BETA(N) - COMPLEX (KIND=nag_wp) array

Output

On exit: ALPHA(j)/BETA(j), for j = 1, 2, ..., N, will be the generalized eigenvalues.

Note: the quotients ALPHA(j)/BETA(j) may easily overflow or underflow, and BETA(j) may even be zero. Thus, you should avoid naively computing the ratio α_j/β_j . However, $\max \left|\alpha_j\right|$ will always be less than and usually comparable with $\|A\|_2$ in magnitude, and $\max \left|\beta_j\right|$ will always be less than and usually comparable with $\|B\|_2$.

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12: VL(LDVL,*) - COMPLEX (KIND=nag wp) array

Output

Note: the second dimension of the array VL must be at least max(1, N) if JOBVL = 'V', and at least 1 otherwise.

On exit: if JOBVL = 'V', the left generalized eigenvectors u_j are stored one after another in the columns of VL, in the same order as the corresponding eigenvalues. Each eigenvector will be scaled so the largest component will have |real part| + |imag. part| = 1.

If JOBVL = 'N', VL is not referenced.

13: LDVL - INTEGER

Input

On entry: the first dimension of the array VL as declared in the (sub)program from which F08WPF (ZGGEVX) is called.

Constraints:

```
if JOBVL = 'V', LDVL \ge max(1, N); otherwise LDVL \ge 1.
```

14: VR(LDVR,*) - COMPLEX (KIND=nag_wp) array

Output

Note: the second dimension of the array VR must be at least max(1, N) if JOBVR = 'V', and at least 1 otherwise.

On exit: if JOBVR = 'V', the right generalized eigenvectors v_j are stored one after another in the columns of VR, in the same order as the corresponding eigenvalues. Each eigenvector will be scaled so the largest component will have |real part| + |imag. part| = 1.

If JOBVR = 'N', VR is not referenced.

15: LDVR – INTEGER

Input

On entry: the first dimension of the array VR as declared in the (sub)program from which F08WPF (ZGGEVX) is called.

Constraints:

```
if JOBVR = 'V', LDVR \ge max(1, N); otherwise LDVR \ge 1.
```

16: ILO – INTEGER

Output

17: IHI – INTEGER

Output

On exit: ILO and IHI are integer values such that A(i, j) = 0 and B(i, j) = 0 if i > j and j = 1, 2, ..., ILO - 1 or i = IHI + 1, ..., N.

If BALANC = 'N' or 'S', ILO = 1 and IHI = N.

18: LSCALE(N) – REAL (KIND=nag_wp) array

Output

On exit: details of the permutations and scaling factors applied to the left side of A and B.

If pl_j is the index of the row interchanged with row j, and dl_j is the scaling factor applied to row j, then:

```
LSCALE(j) = pl_j, for j = 1, 2, ..., ILO - 1;

LSCALE = dl_j, for j = ILO, ..., IHI;

LSCALE = pl_j, for j = IHI + 1, ..., N.
```

The order in which the interchanges are made is N to IHI + 1, then 1 to ILO - 1.

19: RSCALE(N) - REAL (KIND=nag wp) array

Output

On exit: details of the permutations and scaling factors applied to the right side of A and B.

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If pr_j is the index of the column interchanged with column j, and dr_j is the scaling factor applied to column j, then:

```
RSCALE(j) = pr_j, for j = 1, 2, ..., ILO - 1;
if RSCALE = dr_j, for j = ILO, ..., IHI;
if RSCALE = pr_j, for j = IHI + 1, ..., N.
```

The order in which the interchanges are made is N to IHI + 1, then 1 to ILO - 1.

20: ABNRM - REAL (KIND=nag_wp)

Output

On exit: the 1-norm of the balanced matrix A.

21: BBNRM - REAL (KIND=nag_wp)

Output

On exit: the 1-norm of the balanced matrix B.

22: RCONDE(*) - REAL (KIND=nag wp) array

Output

Note: the dimension of the array RCONDE must be at least max(1, N).

On exit: if SENSE = 'E' or 'B', the reciprocal condition numbers of the eigenvalues, stored in consecutive elements of the array.

If SENSE = 'N' or 'V', RCONDE is not referenced.

23: RCONDV(*) - REAL (KIND=nag_wp) array

Output

Note: the dimension of the array RCONDV must be at least max(1, N).

On exit: if SENSE = 'V' or 'B', the estimated reciprocal condition numbers of the selected eigenvectors, stored in consecutive elements of the array.

If SENSE = 'N' or 'E', RCONDV is not referenced.

24: WORK(max(1,LWORK)) - COMPLEX (KIND=nag_wp) array

Workspace

On exit: if INFO = 0, the real part of WORK(1) contains the minimum value of LWORK required for optimal performance.

25: LWORK - INTEGER

Input

On entry: the dimension of the array WORK as declared in the (sub)program from which F08WPF (ZGGEVX) is called.

If LWORK = -1, a workspace query is assumed; the routine only calculates the optimal size of the WORK array, returns this value as the first entry of the WORK array, and no error message related to LWORK is issued.

Suggested value: for optimal performance, LWORK must generally be larger than the minimum; increase workspace by, say, $nb \times N$, where nb is the optimal **block size**.

Constraints:

```
if SENSE = 'N', LWORK \geq max(1, 2 \times N); if SENSE = 'E', LWORK \geq max(1, 4 \times N); if SENSE = 'B' or 'V', LWORK \geq max(1, 2 \times N \times N + 2 \times N).
```

26: RWORK $(6 \times N)$ – REAL (KIND=nag wp) array

Workspace

Real workspace.

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27: IWORK(*) – INTEGER array

Workspace

Note: the dimension of the array IWORK must be at least max(1, N + 2).

If SENSE = 'E', IWORK is not referenced.

28: BWORK(*) – LOGICAL array

Workspace

Note: the dimension of the array BWORK must be at least max(1, N).

If SENSE = 'N', BWORK is not referenced.

29: INFO – INTEGER

Output

On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

INFO < 0

If INFO = -i, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO = 1 to N

The QZ iteration failed. No eigenvectors have been calculated, but ALPHA(j) and BETA(j) should be correct for j = INFO + 1, ..., N.

INFO = N + 1

Unexpected error returned from F08XSF (ZHGEQZ).

INFO = N + 2

Error returned from F08YXF (ZTGEVC).

7 Accuracy

The computed eigenvalues and eigenvectors are exact for nearby matrices (A + E) and (B + F), where

$$||(E, F)||_F = O(\epsilon)||(A, B)||_F$$

and ϵ is the *machine precision*.

An approximate error bound on the chordal distance between the *i*th computed generalized eigenvalue w and the corresponding exact eigenvalue λ is

$$\epsilon \times \|\text{ABNRM}, \text{BBNRM}\|_2 / \text{RCONDE}(i)$$
.

An approximate error bound for the angle between the ith computed eigenvector u_i or v_i is given by

$$\epsilon \times \|\text{ABNRM}, \text{BBNRM}\|_2 / \text{RCONDV}(i).$$

For further explanation of the reciprocal condition numbers RCONDE and RCONDV, see Section 4.11 of Anderson *et al.* (1999).

Note: interpretation of results obtained with the QZ algorithm often requires a clear understanding of the effects of small changes in the original data. These effects are reviewed in Wilkinson (1979), in relation to the significance of small values of α_j and β_j . It should be noted that if α_j and β_j are **both** small for any j, it may be that no reliance can be placed on **any** of the computed eigenvalues $\lambda_i = \alpha_i/\beta_i$. You are recommended to study Wilkinson (1979) and, if in difficulty, to seek expert advice on determining the sensitivity of the eigenvalues to perturbations in the data.

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8 Parallelism and Performance

F08WPF (ZGGEVX) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

F08WPF (ZGGEVX) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of floating-point operations is proportional to n^3 .

The real analogue of this routine is F08WBF (DGGEVX).

10 Example

This example finds all the eigenvalues and right eigenvectors of the matrix pair (A, B), where

$$A = \begin{pmatrix} -21.10 - 22.50i & 53.50 - 50.50i & -34.50 + 127.50i & 7.50 + 0.50i \\ -0.46 - 7.78i & -3.50 - 37.50i & -15.50 + 58.50i & -10.50 - 1.50i \\ 4.30 - 5.50i & 39.70 - 17.10i & -68.50 + 12.50i & -7.50 - 3.50i \\ 5.50 + 4.40i & 14.40 + 43.30i & -32.50 - 46.00i & -19.00 - 32.50i \end{pmatrix}$$

and

$$B = \begin{pmatrix} 1.00 - 5.00i & 1.60 + 1.20i & -3.00 + 0.00i & 0.00 - 1.00i \\ 0.80 - 0.60i & 3.00 - 5.00i & -4.00 + 3.00i & -2.40 - 3.20i \\ 1.00 + 0.00i & 2.40 + 1.80i & -4.00 - 5.00i & 0.00 - 3.00i \\ 0.00 + 1.00i & -1.80 + 2.40i & 0.00 - 4.00i & 4.00 - 5.00i \end{pmatrix},$$

together with estimates of the condition number and forward error bounds for each eigenvalue and eigenvector. The option to balance the matrix pair is used.

Note that the block size (NB) of 64 assumed in this example is not realistic for such a small problem, but should be suitable for large problems.

10.1 Program Text

```
Program f08wpfe
     FO8WPF Example Program Text
!
     Mark 26 Release. NAG Copyright 2016.
!
      .. Use Statements ..
     Use nag_library, Only: f06bnf, nag_wp, x02ajf, x02amf, zggevx
     .. Implicit None Statement ..
     Implicit None
      .. Parameters ..
     Integer, Parameter
                                       :: nb = 64, nin = 5, nout = 6
      .. Local Scalars ..
!
     Complex (Kind=nag_wp)
                                       :: eig, scal
                                       :: abnorm, abnrm, bbnrm, eps, small,
     Real (Kind=nag_wp)
                                       :: i, ihi, ilo, info, j, k, lda, ldb,
     Integer
                                          ldvr, lwork, n
!
      .. Local Arrays ..
     Complex (Kind=nag_wp), Allocatable :: a(:,:), alpha(:), b(:,:), beta(:), &
                                      vr(:,:), work(:)
     Complex (Kind=nag_wp)
                                      :: dummy(1,1)
     Real (Kind=nag_wp), Allocatable :: lscale(:), rconde(:), rcondv(:),
```

```
rscale(:), rwork(:)
     Integer, Allocatable
                                      :: iwork(:)
     Logical, Allocatable
                                      :: bwork(:)
!
     .. Intrinsic Procedures ..
     Intrinsic
                                       :: abs, max, maxloc, nint, real
     .. Executable Statements ..
     Write (nout,*) 'FO8WPF Example Program Results'
     Skip heading in data file
     Read (nin,*)
     Read (nin,*) n
     lda = n
     ldb = n
     ldvr = n
     Allocate (a(lda,n),alpha(n),b(ldb,n),beta(n),vr(ldvr,n),lscale(n),
       rconde(n),rcondv(n),rscale(n),rwork(6*n),iwork(n+2),bwork(n))
     Use routine workspace query to get optimal workspace.
     lwork = -1
     The NAG name equivalent of zggevx is f08wpf
     Call zggevx('Balance','No vectors (left)','Vectors (right)',
        'Both reciprocal condition numbers',n,a,lda,b,ldb,alpha,beta,dummy,1, &
       vr,ldvr,ilo,ihi,lscale,rscale,abnrm,bbnrm,rconde,rcondv,dummy,lwork,
       rwork,iwork,bwork,info)
!
     Make sure that there is enough workspace for block size nb.
     lwork = max((nb+2*n)*n, nint(real(dummy(1,1))))
     Allocate (work(lwork))
1
     Read in the matrices A and B
     Read (nin,*)(a(i,1:n),i=1,n)
     Read (nin,*)(b(i,1:n),i=1,n)
     Solve the generalized eigenvalue problem
!
     The NAG name equivalent of zggevx is f08wpf
1
     Call zggevx('Balance','No vectors (left)','Vectors (right)',
        'Both reciprocal condition numbers',n,a,lda,b,ldb,alpha,beta,dummy,1, &
       vr,ldvr,ilo,ihi,lscale,rscale,abnrm,bbnrm,rconde,rcondv,work,lwork,
       rwork,iwork,bwork,info)
     If (info>0) Then
       Write (nout,*)
       Write (nout, 99999) 'Failure in ZGGEVX. INFO =', info
       Compute the machine precision, the safe range parameter
!
       SMALL and sqrt(ABNRM**2+BBNRM**2)
       eps = x02ajf()
       small = x02amf()
       abnorm = f06bnf(abnrm,bbnrm)
       tol = eps*abnorm
       Print out eigenvalues and vectors and associated condition
       number and bounds
       Write (nout,*)
       Write (nout,*) 'Eigenvalues'
       Write (nout,*)
       Write (nout,*) '
                                Eigenvalue
                                                    rcond
                                                             error'
       Do j = 1, n
         Print out information on the j-th eigenvalue
          If ((abs(alpha(j)))*small>=abs(beta(j))) Then
           If (rconde(j)>0.0_nag_wp) Then
             If (tol/rconde(j)<100.0_nag_wp*eps) Then</pre>
               Write (nout,99995) j, rconde(j), '-'
             Else
```

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```
Write (nout,99994) j, rconde(j), tol/rconde(j)
                End If
              Else
                Write (nout, 99995) j, rconde(j), 'Inf'
              End If
            Else
              eig = alpha(j)/beta(j)
              If (rconde(j)>0.0_nag_wp) Then
                If (tol/rconde(j)<100.0_nag_wp*eps) Then</pre>
                  Write (nout,99998) j, eig, rconde(j), '-'
                Else
                  Write (nout,99997) j, eig, rconde(j), tol/rconde(j)
                End If
              Else
                Write (nout,99998) j, eig, rconde(j), 'Inf'
              End If
           End If
         End Do
         Write (nout,*)
         Write (nout,*) 'Eigenvectors'
         Write (nout,*)
         Write (nout,*) '
                                       Eigenvector
                                                              rcond
                                                                          error'
         Do j = 1, n
           Print information on j-th eigenvector
           Write (nout,*)
           Re-normalize eigenvector, largest absolute element real (=1)
!
           rwork(1:n) = abs(vr(1:n,j))
            k = \max(rwork(1:n), 1)
            scal = (1.0_nag_wp, 0.0_nag_wp)/vr(k,j)
           vr(1:n,j) = vr(1:n,j)*scal
            If (rcondv(j)>0.0_nag_wp) Then
              If (tol/rcondv(j)<100.0_nag_wp*eps) Then
                Write (nout,99998) j, vr(1,j), rcondv(j), '-'
              Else
                Write (nout,99997) j, vr(1,j), rcondv(j), tol/rcondv(j)
              End If
            Else
              Write (nout, 99998) j, vr(1,j), rcondv(j), 'Inf'
           End If
           Write (nout,99996) vr(2:n,j)
         End Do
         Write (nout,*)
         Write (nout,*) 'Errors below 100*machine precision are not displayed'
       End If
99999 Format (1X,A,I4)
99998 Format (1X,I2,1X,'(',1P,E11.4,',',E11.4,')',1X,0P,F7.4,4X,A)
99997 Format (1X,I2,1X,'(',1P,E11.4,',',E11.4,')',1X,0P,F7.4,1X,1P,E8.1)
99996 Format (1X,3X,'(',1P,E11.4,',',E11.4,')')
99995 Format (1X,I2,1X,' Infinite or undetermined',1X,0P,F7.4,4X,A)
99994 Format (1X, I2, 1X, ' Infinite or undetermined', 1X, OP, F7.4, 1X, 1P, E8.1)
     End Program f08wpfe
```

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10.2 Program Data

```
FO8WPF Example Program Data

4

(-21.10,-22.50) ( 53.50,-50.50) (-34.50,127.50) ( 7.50, 0.50) ( -0.46, -7.78) ( -3.50,-37.50) (-15.50, 58.50) (-10.50, -1.50) ( 4.30, -5.50) ( 39.70,-17.10) (-68.50, 12.50) ( -7.50, -3.50) ( 5.50, 4.40) ( 14.40, 43.30) (-32.50,-46.00) (-19.00,-32.50) : End of A ( 1.00, -5.00) ( 1.60, 1.20) ( -3.00, 0.00) ( 0.00, -1.00) ( 0.80, -0.60) ( 3.00, -5.00) ( -4.00, 3.00) ( -2.40, -3.20) ( 1.00, 0.00) ( 2.40, 1.80) ( -4.00, -5.00) ( 0.00, -3.00) : End of B
```

10.3 Program Results

```
FO8WPF Example Program Results
```

Eigenvalues

```
Eigenvalue rcond error
1 (3.0000E+00,-9.0000E+00) 0.5108 -
2 (2.0000E+00,-5.0000E+00) 0.3756 -
3 (3.0000E+00,-1.0000E+00) 0.1340 1.2E-14
4 (4.0000E+00,-5.0000E+00) 0.6195 -
```

Eigenvectors

```
Eigenvector
                                  rcond
                                             error
1 ( 1.0000E+00, 0.0000E+00) 0.0471 3.4E-14
   ( 1.6000E-01,-1.2000E-01)
  ( 1.2000E-01, 1.6000E-01)
(-1.6000E-01, 1.2000E-01)
2 ( 1.0000E+00, 5.5511E-17)
                                  0.0662 2.4E-14
  ( 4.5714E-03,-3.4286E-03)
  ( 6.2857E-02,-2.0123E-16)
  ( 1.8041E-16, 6.2857E-02)
3 ( 1.0000E+00, 0.0000E+00)
                                  0.1723
  ( 1.6000E-01,-1.2000E-01)
  ( 1.2000E-01,-1.6000E-01)
( 1.6000E-01, 1.2000E-01)
4 ( 1.0000E+00, 0.0000E+00)
                                  0.0346 4.6E-14
  ( 8.8889E-03,-6.6667E-03)
  (-3.3333E-02,-2.0123E-16)
(3.3307E-16, 1.5556E-01)
```

Errors below 100*machine precision are not displayed

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