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WITH MULTIPLE OR CLOSE EIGENVALUES

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ABSTRACT

If  $A = D + E$  where  $D$  is the matrix of diagonal elements of  $A$ , then when  $A$  has some multiple or very close eigenvalues  $E$  has certain characteristic properties. These properties are considered both for hermitian and non-hermitian  $A$ . The properties are important in connexion with several algorithms for diagonalizing matrices by similarity transformations.

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1. Introduction:

In a number of algorithms for finding eigenvalues of a matrix  $A_1$ , the latter is reduced by an iterative sequence of similarity transformations to almost diagonal form. When  $A_1$  has a multiple eigenvalue this is true of all the transforms (assuming exact computation). We are interested then in the nature of almost diagonal matrices with multiple eigenvalues. It turns out that such matrices have special characteristics which are of considerable interest as regards the convergence of iterative procedures for reducing a matrix to diagonal form.

2. The Hermitian Case:

We first consider hermitian matrices with multiple eigenvalues. Let  $A$  be hermitian with eigenvalues  $\lambda_1, \lambda_1, \dots, \lambda_1, \lambda_{r+1}, \lambda_{r+2}, \dots, \lambda_n$  the root  $\lambda_1$  being precisely of multiplicity  $r$ . ( $A$  may have other multiple eigenvalues but this will not affect the argument). Let  $\delta$  be defined by the relation

$$3\delta = \min_{i=r+1}^n |\lambda_i - \lambda_1| \quad (2.1)$$

and let

$$A = D + E \quad (2.2)$$

where  $D$  is the diagonal of  $A$ . Suppose we have

$$\|E\|_F = \epsilon < \delta \quad (\text{where } F \text{ denotes the Frobenius norm } (\sum \sum |e_{ij}|^2)^{\frac{1}{2}}) \quad (2.3)$$

so that when  $\epsilon$  is small  $A$  may be regarded as almost diagonal.

By the Wielandt-Hoffman theorem the  $\lambda_i$  and  $a_{ii}$  may be ordered

so that

$$\sum (\lambda_{p_i} - a_{ii})^2 \leq \epsilon^2 \quad (2.4)$$

Let us permute the rows and columns of A similarly so that the  $a_{ii}$  associated with the  $\lambda_i$  eigenvalues are the first r. Without loss of generality we can assume this was true originally and with appropriate numbering of the remaining n-r eigenvalues inequality (2) becomes

$$\sum_1^n (\lambda_i - a_{ii})^2 \leq \epsilon^2 . \quad (2.5)$$

We write

$$A = \begin{bmatrix} F & G \\ G^T & H \end{bmatrix} \quad (2.6)$$

where F is an rxr matrix.

If the eigenvalues of H are  $\lambda'_{r+1}, \dots, \lambda'_n$  then since the off-diagonal elements of H are a subset of those of E, we have by the Wielandt-Hoffman theorem [4] with appropriate numbering of the  $\lambda'_i$

$$\sum_{r+1}^n (\lambda'_i - a_{ii})^2 \leq \epsilon^2 . \quad (2.7)$$

Hence

$$\begin{aligned} |\lambda'_i - \lambda_i| &= |\lambda'_i - a_{ii} + a_{ii} - \lambda_i| \\ &\leq \epsilon + \epsilon = 2\epsilon < 2\delta \end{aligned} \quad (2.8)$$

and

$$\begin{aligned} |\lambda'_i - \lambda_1| &= |\lambda_i - \lambda_1 + \lambda'_i - \lambda_i| \\ &\geq |\lambda_i - \lambda_1| - |\lambda'_i - \lambda_i| \\ &\geq 3\delta - 2\delta \\ &= \delta \end{aligned} \quad (2.9)$$

The matrix  $H-\lambda_1 I$  is therefore non-singular, i.e. it is of rank  $n-r$ . Now since  $A$  has  $\lambda_1$  as a  $r$ -fold root it, too, is of rank  $n-r$ . We shall show that this means that  $F$  is especially related to  $G$  and  $H$ . We partition  $A-\lambda_1 I$  in the form

$$A-\lambda_1 I = \begin{bmatrix} F-\lambda_1 I & G \\ G^T & H-\lambda_1 I \end{bmatrix} \quad (2.10)$$

If we premultiply  $A-\lambda_1 I$  by

$$\begin{bmatrix} I & -G(H-\lambda_1 I)^{-1} \\ \theta & I \end{bmatrix} \quad (2.11)$$

its rank is unaltered and hence the derived matrix

$$\begin{bmatrix} F-\lambda_1 I - G(H-\lambda_1 I)^{-1}G^T & \theta \\ G^T & H-\lambda_1 I \end{bmatrix} \quad (2.12)$$

is also of rank  $n-r$ . Since  $H-\lambda_1 I$  is already of rank  $n-r$  this can be true only if

$$F-\lambda_1 I - G(H-\lambda_1 I)^{-1}G^T = \theta \quad (2.13)$$

$$\text{i.e. } F = \lambda_1 I + G(H-\lambda_1 I)^{-1}G^T = \lambda_1 I + M \text{ (say)} \quad (2.14)$$

Now the elements of  $G$  are a subset of those of  $E$  and hence

$$\|G\|_E = \|G^T\|_E \leq \epsilon \quad (2.15)$$

while

$$(H-\lambda_1 I)^{-1} = R \text{ diag } (\lambda'_i - \lambda_1)^{-1} R^H \quad (2.16)$$

where  $R$  is unitary. Hence from the unitary invariance of the Frobenius norm and from (2.9) and (2.15)

$$\begin{aligned} \|M\|_F &\leq \|G\|_E \max_i |\lambda'_i - \lambda_1|^{-1} \|G^T\|_E \\ &\leq \epsilon^2/\delta \end{aligned} \quad (2.17)$$

We see then that the diagonal elements of  $F$  differ from  $\lambda_1$  by quantities bounded by  $\epsilon^2/\delta$  and its off-diagonal elements are bounded by  $\epsilon^2/\delta$ .

When  $\epsilon \ll \delta$  this means that the largest off-diagonal element of  $A$  is never found in  $F$ , the matrix with the diagonal elements "associated" with the multiple root  $\lambda_1$ . This has important consequences in connection with the classical Jacobi method [5,9, 14] for diagonalizing hermitian matrices. At each stage in the reduction the largest off-diagonal element in the current matrix is annihilated but theorem shows that after a certain stage such an off-diagonal element is never 'associated' with two elements tending to the same multiple root.

This simple observation removes a difficulty in demonstrating that the classical Jacobi method is always ultimately quadratically convergent [6,9, 10, 14]. A similar remark applies to the serial Jacobi method if a-threshold strategy is used [8]. If at any stage the element which is annihilated is chosen to be one which is not small compared with the current norm of off-diagonal elements then this ensures that from a certain stage the annihilated element will not be associated with two diagonal elements tending to the same multiple root.

### 3. Pathologically close roots:

In practice when a transformation is made on a matrix having multiple roots, the transformed matrix merely has very close roots because of rounding errors. In discussing the convergence of the Jacobi method the quantity  $\min|\lambda_i - \lambda_j|$  is of great importance and the presence of very close roots would appear to be serious. We now show that this is not so.

Suppose the roots of A are

$$\lambda_1, \lambda_2, \dots, \lambda_r ; \lambda_{r+1}, \dots, \lambda_n, \quad (3.1)$$

where

$$\lambda_i = \lambda + \epsilon_i \quad i = 1, \dots, r \quad (3.2)$$

and the  $\epsilon_i$  are very small. The first r roots are therefore pathologically close. Define D and E as in (2.2), but  $\delta$  by the relation

$$3\delta = \min_{i=r+1}^n |\lambda_i - \lambda| \quad (3.3)$$

and assume that

$$\|E\|_F + (\sum \epsilon_i^2)^{\frac{1}{2}} = \epsilon < \delta . \quad (3.4)$$

Now A may be expressed in the form

$$A = R D_1 R^H , \quad (3.5)$$

where  $D_1 = \text{diag}(\lambda_i)$  and  $D_1$  can be separated into  $D_2$  and  $D_3$  where

$$D_2 = \text{diag}(\lambda, \lambda, \dots, \lambda, \lambda_{r+1}, \dots, \lambda_n) \quad (3.6)$$

$$D_3 = \text{diag}(\epsilon_1, \epsilon_2, \dots, \epsilon_r, 0, \dots, 0) \quad (3.7)$$

Hence

$$A = R(D_2 + D_3)R^H = R D_2 R^H + R D_3 R^H = B + C \text{ (say)} \quad (3.8)$$

The matrix B has  $\lambda$  as an r-fold root and to apply the result of the previous section we require only a bound for the Frobenius norm of its off-diagonal elements. Since  $B = A - C$  such a bound is given by

$$\|E\|_F + \|C\|_F = \|E\|_F + (\sum \epsilon_i^2)^{\frac{1}{2}} = \epsilon < \delta .$$

The Frobenius norm of the off-diagonal elements of B 'associated' with the multiple root is therefore bounded by  $\epsilon^2/\delta$  and hence that of the corresponding elements of A is bounded by  $\epsilon^2/\delta + (\sum \epsilon_i^2)^{\frac{1}{2}}$ .

Suppose for example a matrix A has the roots

$$1-10^{-10}, 1, 1+10^{-10}, 2, 3, 4$$

and

$$\|E\|_F + 23 \cdot 10^{-10} < 10^{-5} .$$

The off-diagonal elements of A associated with the close roots will then have a Frobenius norm bounded by

$$10^{-10} + 2^{\frac{1}{2}} 10^{-10}$$

and therefore they will all be far smaller than the largest off-diagonal element of A. Hence at such a stage in the classical Jacobi method or the threshold serial Jacobi method with a matrix having the root distribution above, the current rotation will not be in a plane associated with the close roots. In fact with the above example one sweep of the threshold



serial Jacobi method will reduce the norm of off-diagonal elements from  $10^{-5}$  to  $10^{-10}$ . Provided we do not wish to reduce the norm below this level the presence of the close roots has no adverse influence. (In fact it is beneficial since it ensures that the main weight in the off-diagonal positions is concentrated on fewer elements).

The above results were known to the author as early as 1963 and were used in [14, 15] to establish the cubic convergence of the symmetric Q,R algorithm for a matrix having multiple roots. Unfortunately I failed to observe the obvious consequences of the theorem in connection with Jacobi's method.

#### 4. Non-hermitian matrices:

The above proofs may give the impression that the result above is associated specifically with Hermitian matrices. In fact a closely related result is true for any matrix having an r-fold root corresponding to linear divisors. We restrict ourselves to the case when the remaining eigenvalues are distinct though a slightly weaker result can be proved if some of them are multiple eigenvalues.

Again let A have the roots  $\lambda_1, \dots, \lambda_1, \lambda_{r+1}, \dots, \lambda_n$  the first r corresponding to linear divisors. Let

$$A = D + E \quad (D \text{ diagonal}) \quad (4.1)$$

$$\min_{i=r+1}^n |\lambda_i - \lambda_j| = 3\delta \quad (4.2)$$

$$\|E\|_{\infty} = \epsilon < \delta \quad (4.3)$$

Then by Gerschgorin's theorem all eigenvalues of  $A$  lie in discs with centres  $a_{ii}$  and radii not greater than  $\epsilon$ . This implies that there must be at least one  $a_{jj}$  in each of the discs centred on the  $\lambda_i$  and of radii  $\epsilon$ . Since these discs are disjoint this means in particular that we can associate an  $a_{jj}$  with each of the  $\lambda_i (i = r+1, \dots, n)$ . If more than one  $a_{jj}$  is associated with any such  $\lambda_i$  we take the first one occurring on the diagonal. Now permute rows and columns of  $A$  similarly so that these  $n-r$  diagonal elements are in the southeast corner. We can assume that  $A$  was in this form originally.

As in the symmetric case  $A-\lambda_1 I$  is of rank  $n-r$  and partitioning  $A-\lambda_1 I$  in the form

$$A-\lambda_1 I = \begin{bmatrix} F-\lambda_1 I & G \\ K & H-\lambda_1 I \end{bmatrix} \quad (4.4)$$

we have

$$F-\lambda_1 I - G(H-\lambda_1 I)^{-1}K = \theta \quad (4.5)$$

provided  $H-\lambda_1 I$  is non-singular. Now

$$H-\lambda_1 I = \text{diag}(a_{ii}-\lambda_1)+L = D_1+L \text{ (say)} \quad (4.6)$$

where  $L$  is the matrix of off-diagonal elements of  $H$ .

(These elements are a subset of those of  $E$ ). Since

$$\begin{aligned}
|a_{ii} - \lambda_1| &= |a_{i+1i} - \lambda_i + \lambda_i - \lambda_1| \\
&\geq |\lambda_i - \lambda_1| - |a_{i+1i} - \lambda_i| \\
&\geq 3\delta - \epsilon \quad (i = r+1, \dots, n) \\
&> 2\delta
\end{aligned} \tag{4.7}$$

$D_1$  is non-singular and

$$H - \lambda_1 I = D_1 [I + D_1^{-1} L] . \tag{4.8}$$

Now

$$\begin{aligned}
\|D_1^{-1} L\|_\infty &\leq \|D_1^{-1}\|_\infty \|L\|_\infty \\
&\leq \max_{i=r+1}^n |a_{ii} - \lambda_1|^{-1} \|L\|_\infty \\
&\leq \epsilon / 2\delta < \frac{1}{2}
\end{aligned} \tag{4.9}$$

and hence

$$\begin{aligned}
\|(H - \lambda_1 I)^{-1}\|_\infty &\leq \|D_1^{-1}\|_\infty / (1 - \|D_1^{-1} L\|_\infty) \\
&\leq \frac{1}{2\delta} / 3 \\
&= \frac{1}{\delta}
\end{aligned} \tag{4.10}$$

Equation (4.5) therefore gives

$$F = \lambda_1 I + G (H - \lambda_1 I)^{-1} K = \lambda_1 I + M \text{ (say)}$$

where

$$\begin{aligned}
\|M\|_\infty &\leq \|G\|_\infty \|(H - \lambda_1 I)^{-1}\|_\infty \|K\|_\infty \\
&\leq \epsilon^2 / \delta
\end{aligned} \tag{4.11}$$

This now shows that there was in fact only one  $a_{jj}$  associated with each of the  $\lambda_i$  ( $i = r+1, \dots, n$ ) and the remaining  $r$  diagonal elements are all in a disc of radius  $\epsilon^2 / \delta$  centred on  $\lambda_1$ .

Again off-diagonal elements 'associated' with the multiple eigen-

value are bounded by  $\epsilon^2/\delta$  and are therefore well below the level of the largest off-diagonal elements when  $\epsilon \ll \delta$ .

The result is at first sight surprising since the condition of the eigenvalue problem of A seems not to be involved. Indeed a result may be proved which is only marginally weaker even when A is defective (though not as far as  $\lambda_1$  is concerned). In this respect it is the hypothesis  $\|E\|_\infty \leq \epsilon$  which is deceptive. If B has an ill-conditioned eigenvalue problem then in order to derive a similarity transformation  $X^{-1} B X = A$  such that A is almost diagonal with  $\|E\|_F$  less than a prescribed quantity we shall, in general, have to work to higher precision if B is ill-conditioned than if it is well-conditioned. In the hermitian case the hypothesis does not have this deceptive feature.

##### 5. Pathologically close roots in non-hermitian case:

The deceptive nature of the result becomes apparent as soon as we consider the effect of very close roots, Assume now that A is non-defective and let X be a matrix having as its columns n independent eigenvectors of A. Then we have

$$A = X \text{diag}(\lambda_i) X^{-1} \quad (5.1)$$

Using a similar notation to that in paragraph 3 we have in the case of r very close roots

$$A = X D_2 X^{-1} + X D_3 X^{-1} = B + C \quad (5.2)$$

where B now has an r-fold root, In the hermitian case X is unitary and  $\|C\|_F = \|D_3\|_F$ , but now all we can say is

$$\|c\| \leq \|X\| \|D_j\| \|X^{-1}\| \quad (5.3)$$

and we see that the condition number  $K$  of  $X$  with respect to inversion is inevitably involved. It is clear that it is the minimum value of  $\|X\| \|X^{-1}\|$  for all permissible  $X$  that is relevant [1]. It should be emphasized though, that the possession of a multiple root or of a set of very close roots does not imply that  $\|X\| \|X^{-1}\|$  is necessarily large. Provided the close roots are well-conditioned the fact that the eigenvector problem is ill-conditioned is irrelevant.

#### 6. Iterative refinement of an eigensystem:

The above results have important consequences in connection with procedures for the refinement of a computed eigensystem of a matrix [11, 12, 143]. In such procedures one starts with a computed set of eigenvalues and eigenvectors  $\mu_i$  and  $x_i$ . Let  $X$  be the matrix having columns  $x_i$  and define  $R$  and  $S$  by the relation

$$AX - X \text{diag}(\mu_i) = R \quad (6.1)$$

$$X^{-1}AX - \text{diag}(\mu_i) = X^{-1}R = S \quad (6.2)$$

If the system were exact both  $R$  and  $S$  would be null. In practice neither  $R$  nor  $S$  can be computed exactly with the given  $X$  because of rounding errors but with well-designed procedures  $\delta$  is determined with a low relative error. Hence we have

$$X^{-1}AX = \text{diag}(\mu_i) + \bar{S} + (S-g) \quad (6.3)$$

and if the computed system is accurate  $\bar{S}$  is small, and with good procedures for calculating  $R$  and  $X^{-1}R$  a bound is obtained for  $\|S-\bar{S}\|$  which is small compared with  $\|\bar{S}\|$  (note  $\bar{S}$  is computed explicitly but a bound for the norm only is determined for  $S-\bar{S}$ ). The matrix sum on the right of (6.3) is therefore an almost diagonal matrix which is exactly similar to  $A$ . Now when  $A$  has a multiple root corresponding to a linear divisor our result shows that provided  $\bar{S}$  is small (and hence  $S-\bar{S}$  is very small), the off-diagonal elements of  $\bar{S}$  associated with the multiple roots will be far smaller than the largest off-diagonal elements of  $\bar{S}$ . When none of the roots of  $A$  is ill-conditioned we shall find typically that if  $\|\bar{S}\|_{\infty} = \epsilon$  then the bound for  $\|S-\bar{S}\|$ , will be approximately  $2^{-t}\epsilon$  (with a  $t$ -digit mantissa binary computer), The diagonal elements of  $\text{diag}(\mu_i) + \bar{S}$  associated with the multiple roots will differ by quantities of the order of  $\epsilon^2$  and the associated off-diagonal elements will be of order  $\epsilon^2$ . Hence after suitable permutations of rows and columns the right hand side-of (6.3) will have the form

$$\text{Diagonal} + \begin{matrix} r\{ \\ \left[ \begin{array}{cc} \epsilon^2 L & \epsilon M \\ \epsilon N & \epsilon P \end{array} \right] \end{matrix} + (\bar{S}-S) \quad (6.4)$$

and the bound for  $\|\bar{S}-S\|$  will usually be of order at least as small as  $\epsilon^2$ . Premultiplication of the first  $r$  rows by  $k \in$  and the first  $r$  columns by  $1/k \in$  then modifies the second

matrix to the form

$$\begin{bmatrix} \epsilon^2 L & \epsilon^2 M \\ \frac{1}{k} N & P \end{bmatrix} \quad (6.5)$$

and because of this Gerschgorin's theorem gives just as fine bounds for multiple roots as for well-separated roots.

Forgetting rounding errors for the moment it is interesting to consider what can be achieved with an approximate matrix  $X$  of eigenvectors which can be expressed in the form

$$\bar{X} = X (I + \epsilon E) \quad (6.6)$$

where  $\|E\|_{\text{al}} = 1$  and  $X$  is a matrix of exact normalized eigenvectors. We have

$$\begin{aligned} \bar{X}^{-1} A \bar{X} &= (I + \epsilon E)^{-1} X^{-1} A X (I + \epsilon E) \\ &= (I - \epsilon E + \epsilon^2 E^2 - \dots) \text{diag}(\lambda_i) (I + \epsilon E) \\ &= \text{diag}(\lambda_i) + \epsilon F + \text{terms in } \epsilon^2 \text{ etc.} \end{aligned} \quad (6.7)$$

where 
$$f_{ij} = -\lambda_j e_{ij} + \lambda_i e_{ij} \quad (6.8)$$

We see that the elements  $f_{ij}$  is zero whenever  $\lambda_i = \lambda_j$ .

Hence the off-diagonal elements associated with multiple eigenvalues are of order  $\epsilon^2$ .

Notice that when  $A$  has eigenvalues which, while not being truly coincident, have separations which are appreciably smaller than  $\epsilon$ , (6.8) shows that the associated off-diagonal elements are again appreciably smaller than  $\epsilon$  and a simple application of Gerschgorin's theorem using diagonal similarity transformations gives bounds for the relevant eigenvalues which are of the order

of  $\epsilon^2$  or of the separations, whichever is the larger, The weakest bounds arise when the separations are themselves of order  $\epsilon$ . The bounds are then of order  $\epsilon$  and cannot be improved merely by diagonal similarity transformations.

When the procedure for refining an eigensystem is used iteratively then provided the system is not too ill-conditioned the final eigensystem is "correct to working accuracy." Generally we can assume that the final computed system of vectors satisfies a relation of the form.

$$\bar{X} = X+E \text{ where } \|E\|_{\infty} \leq n \cdot 2^{-t} \|x\|_W \quad (6.8)$$

Hence we have

$$\begin{aligned} \bar{X}^{-1} A \bar{X} &= (X^{-1} - X^{-1} E X^{-1} - \dots) A X (I + X^{-1} E) \quad (6.9) \\ &= \text{diag}(\lambda_i) - X^{-1} E \text{diag}(\lambda_i) + \text{diag}(\lambda_i) X^{-1} E + \dots \end{aligned}$$

Equation (6.9) shows the real limitation on the attainable accuracy with computation of a prescribed precision. The off-diagonal elements of  $\bar{X}^{-1} A \bar{X}$  are certainly bounded by  $2n \cdot 2^{-t} \|X\|_{\infty} \|X^{-1}\|_{\infty} \max |\lambda_i|$  ignoring the quadratic and higher order terms in  $E$ . Writing

$$2n \cdot 2^{-t} \|X\|_{\infty} \|X^{-1}\|_{\infty} \max |\lambda_i| = \beta \quad (6.10)$$

the bounds attainable for the eigenvalues using Gerschgorin's theorem and diagonal transformations can be expressed in the following form. Let the eigenvalues be divided into three groups. The first group consists of multiple eigenvalues; the second group consists of eigenvalues with a minimum separation which is less than  $\beta$  and the third group consists of the remainder. For an eigenvalue in the first group having a minimum separation of  $\delta_1$



from all other eigenvalues the bound is of the order of  $\beta^2/\delta_1$ . For a member of the second group having operations of up to  $s$  with its close neighbours and a minimum separation of order  $\delta_2$  from all others the bound is of the order of  $s\beta^2/\delta_2$ . For a member of the third group having a minimum separation from all other eigenvalues of  $\delta_3$  the bound is of the order of  $\beta^2/\delta_3$ . In general unless  $\|X\|_\infty\|X^{-1}\|_\infty$  is quite large the bounds are all appreciably better than  $2^{-t}\max|\lambda_i|$  except when  $\delta$  is of the order of magnitude of  $\beta$ .

This result has been amply confirmed in practise, multiple eigenvalues being found, in general, to the same high precision as well-separated eigenvalues,

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