

Contents

Part I Linear Systems, Least Squares and Linear Programming

Introduction to Part I (J. H. Wilkinson)	1
1. Introduction – 2. List of Procedures – 3. Positive Definite Symmetric Matrices – 4. Non-Positive Definite Symmetric Matrices – 5. Non-Hermitian Matrices – 6. Least Squares and Related Problems – 7. The Linear Programming Problem	
Contribution I/1: Symmetric Decomposition of a Positive Definite Matrix (R. S. Martin, G. Peters, J. H. Wilkinson)	9
Contribution I/2: Iterative Refinement of the Solution of a Positive Definite System of Equations (R. S. Martin, G. Peters, J. H. Wilkinson)	31
Contribution I/3: Inversion of Positive Definite Matrices by the Gauss-Jordan Method (F. L. Bauer, C. Reinsch)	45
Contribution I/4: Symmetric Decomposition of Positive Definite Band Matrices (R. S. Martin, J. H. Wilkinson)	50
Contribution I/5: The Conjugate Gradient Method (T. Ginsburg)	57
Contribution I/6: Solution of Symmetric and Unsymmetric Band Equations and the Calculation of Eigenvectors of Band Matrices (R. S. Martin, J. H. Wilkinson)	70
Contribution I/7: Solution of Real and Complex Systems of Linear Equations (H. J. Bowdler, R. S. Martin, G. Peters, J. H. Wilkinson)	93
Contribution I/8: Linear Least Squares Solutions by Householder Transformations (P. Businger, G. H. Golub)	111
Contribution I/9: Elimination with Weighted Row Combinations for Solving Linear Equations and Least Squares Problems (F. L. Bauer)	119
Contribution I/10: Singular Value Decomposition and Least Squares Solutions (G. H. Golub, C. Reinsch)	134
Contribution I/11: A Realization of the Simplex Method based on Triangular Decom- positions (R. H. Bartels, J. Stoer, Ch. Zenger)	152

Part II The Algebraic Eigenvalue Problem

Introduction to Part II (J. H. Wilkinson)	191
1. Introduction – 2. List of Procedures – 3. Real, Dense, Symmetric Matrices – 4. Symmetric Band Matrices – 5. Simultaneous Determination of Dominant Eigen- values and Eigenvectors of a Symmetric Sparse Matrix – 6. The Generalized Sym- metric Eigenvalue Problems $Ax = \lambda Bx$ and $ABx = \lambda x$ – 7. Hermitian Matrices – 8. Real Dense Unsymmetric Matrices – 9. Unsymmetric Band Matrices – 10. Dense Unsymmetric Matrices with Complex Elements	
Contribution II/1: The Jacobi Method for Real Symmetric Matrices (H. Rutishauser †) .	202
Contribution II/2: Householder's Tridiagonalization of a Symmetric Matrix (R. S. Martin, C. Reinsch, J. H. Wilkinson)	212
Contribution II/3: The QR and QL Algorithms for Symmetric Matrices (H. Bowdler, R. S. Martin, C. Reinsch, J. H. Wilkinson)	227
Contribution II/4: The Implicit QL Algorithm (A. Dubrulle, R. S. Martin, J. H. Wilkinson)	241

Contribution II/5: Calculation of the Eigenvalues of a Symmetric Tridiagonal Matrix by the Method of Bisection (W. Barth, R. S. Martin, J. H. Wilkinson)	249
Contribution II/6: Rational QR Transformation with Newton Shift for Symmetric Tridiagonal Matrices (C. Reinsch, F. L. Bauer)	257
Contribution II/7: The QR Algorithm for Band Symmetric Matrices (R. S. Martin, C. Reinsch, J. H. Wilkinson)	266
Contribution II/8: Tridiagonalization of a Symmetric Band Matrix (H. R. Schwarz)	273
Contribution II/9: Simultaneous Iteration Method for Symmetric Matrices (H. Rutishauser †)	284
Contribution II/10: Reduction of the Symmetric Eigenproblem $Ax = \lambda Bx$ and Related Problems to Standard Form (R. S. Martin, J. H. Wilkinson)	303
Contribution II/11: Balancing a Matrix for Calculation of Eigenvalues and Eigenvectors (B. N. Parlett, C. Reinsch)	315
Contribution II/12: Solution to the Eigenproblem by a Norm Reducing Jacobi Type Method (P. J. Eberlein, J. Boothroyd)	327
Contribution II/13: Similarity Reduction of a General Matrix to Hessenberg Form (R. S. Martin, J. H. Wilkinson)	339
Contribution II/14: The QR Algorithm for Real Hessenberg Matrices (R. S. Martin, G. Peters, J. H. Wilkinson)	359
Contribution II/15: Eigenvectors of Real and Complex Matrices by LR and QR triangularizations (G. Peters, J. H. Wilkinson)	372
Contribution II/16: The Modified LR Algorithm for Complex Hessenberg Matrices (R. S. Martin, J. H. Wilkinson)	396
Contribution II/17: Solution to the Complex Eigenproblem by a Norm Reducing Jacobi Type Method (P. J. Eberlein)	404
Contribution II/18: The Calculation of Specified Eigenvectors by Inverse Iteration (G. Peters, J. H. Wilkinson)	418