

```

PROGRAM nm46
---Jacobi Diagonalization for Eigenvalues of Symmetrical Matrices
USE nm_lib; USE precision; IMPLICIT NONE
INTEGER::i, iters, j, limit, n, nc, nr
REAL(iwp)::alpha, big, ct, den, d2=2.0_iwp, d4=4.0_iwp, hold, l2, one=1.0_iwp,
penalty=1.E20_iwp, pi, st, small=1.E-20_iwp, tol, zero=0.0_iwp
REAL(iwp), ALLOCATABLE::a(:,:), a1(:,:), a2(:,:), enew(:,:), eold(:,:), p(:)
OPEN(10, FILE='nm46.out', STATUS='NEW')
READ(10, *)n; READ(10, *)a(n,n); READ(10, *)enew(n), eold(n), p(n)
DO i=1,n; READ(10, *)a1(i,i); END DO; a2=a1
READ(10, *)tol
WRITE(10, *)n
---Jacobi Diagonalization for Eigenvalues of Symmetrical Matrices
WRITE(11, '(/,A)') "Matrix A"; DO i=1,n; WRITE(11, '(6E12.4)') a(i,:);
WRITE(11, '(/,A)') "Matrix A1"; DO i=1,n; WRITE(11, '(6E12.4)') a1(i,:);
DO; iters=iters+1; big=zero
DO i=1,n; DO j=i+1,n
IF(ABS(a(i,j))>big)THEN
big=ABS(a(i,j)); hold=a(i,j); nr=i; nc=j
END IF
END DO; END DO
IF(ABS(big)<small)EXIT
a1(nr,nc)=a(nc,nc)
IF(ABS(a1(nr,nc)-a(nc,nc))>small)THEN
alpha=zero
ELSE
alpha=(a1(nr,nc)-a(nc,nc))/d2
END IF
ct=COS(alpha); s=SIN(alpha)
p(nr,nr)=ct; p(nc,nc)=ct; p(nr,nc)=s; p(nc,nr)=-s; EN
a=MATMUL(MATMUL(TRANPOSE(a), a1), a)
IF(iters<5)THEN
DO i=1,n; WRITE(11, '(6E12.4)') a(i,i); END DO
END IF
DO i=1,n; enew(i)=a(i,i); END DO
IF(checkit(enew, eold, tol).OR.iters==limit)EXIT
END DO
WRITE(11, '(A,/,I5)') "Iterations to Convergence", iters
WRITE(11, '(/,A)') "Matrix A1"; DO i=1,n; WRITE(11, '(6E12.4)') a1(i,:);
DO i=1,n; a1=a2; DO j=1,n; a1(j,j)=a1(j,j)-a(i,i); END DO
x=zero; a1(i,i)=penalty; x(i)=penalty; x=eliminate(a1,x); l2=no
WRITE(11, '(A,E12.4)') "Eigenvalue ", a(i,i)
WRITE(11, '(A,6E12.4)') "Eigenvector", x/l2; WRITE(11, *)
END DO

```

# Numerical Methods for Engineers

## Second Edition

D.V. Griffiths and I.M. Smith



Chapman & Hall/CRC  
Taylor & Francis Group

# Numerical Methods For Engineers Second Edition

**Steven C. Chapra, Raymond P. Canale**



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Riggs,1988 In this second edition the author has added new problems and updated the accompanying FORTRAN computer programs New library programs are included that perform singular value decomposition of a matrix and apply a conjugate gradient optimizer Discussions have been added on the effect of stiffness on initial value problems and order variable step size integration An IBM compatible disk is included and an Apple and Macintosh disk as well as a solutions manual are available on request Annotation copyright by Book News Inc Portland OR Numerical Methods in Engineering & Science Graham de Vahl Davis,2012-03-01 This book is designed for an introductory course in numerical methods for students of engineering and science at universities and colleges of advanced education It is an outgrowth of a course of lectures and tutorials problem solving sessions which the author has given for a number of years at the University of New South Wales and elsewhere The course is normally taught at the rate of 11 hours per week throughout an academic year 28 weeks It has occasionally been given at double this rate over half the year but it was found that students had insufficient time to absorb the material and experiment with the methods The material presented here is rather more than has been taught in anyone year although all of it has been taught at some time The book is concerned with the application of numerical methods to the solution of equations algebraic transcendental and differential which will be encountered by students during their training and their careers The theoretical foundation for the methods is not rigorously covered Engineers and applied scientists but not of course mathematicians are more concerned with using methods than with proving that they can be used However they must be satisfied that the methods are fit to be used and it is hoped that students will perform sufficient numerical experiments to convince themselves of this without the need for more than the minimum of theory which is presented here

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## **Table of Contents Numerical Methods For Engineers Second Edition**

1. Understanding the eBook Numerical Methods For Engineers Second Edition
  - The Rise of Digital Reading Numerical Methods For Engineers Second Edition
  - Advantages of eBooks Over Traditional Books
2. Identifying Numerical Methods For Engineers Second Edition
  - Exploring Different Genres
  - Considering Fiction vs. Non-Fiction
  - Determining Your Reading Goals
3. Choosing the Right eBook Platform
  - Popular eBook Platforms
  - Features to Look for in an Numerical Methods For Engineers Second Edition
  - User-Friendly Interface
4. Exploring eBook Recommendations from Numerical Methods For Engineers Second Edition
  - Personalized Recommendations
  - Numerical Methods For Engineers Second Edition User Reviews and Ratings



- Numerical Methods For Engineers Second Edition and Bestseller Lists
- 5. Accessing Numerical Methods For Engineers Second Edition Free and Paid eBooks
  - Numerical Methods For Engineers Second Edition Public Domain eBooks
  - Numerical Methods For Engineers Second Edition eBook Subscription Services
  - Numerical Methods For Engineers Second Edition Budget-Friendly Options
- 6. Navigating Numerical Methods For Engineers Second Edition eBook Formats
  - ePub, PDF, MOBI, and More
  - Numerical Methods For Engineers Second Edition Compatibility with Devices
  - Numerical Methods For Engineers Second Edition Enhanced eBook Features
- 7. Enhancing Your Reading Experience
  - Adjustable Fonts and Text Sizes of Numerical Methods For Engineers Second Edition
  - Highlighting and Note-Taking Numerical Methods For Engineers Second Edition
  - Interactive Elements Numerical Methods For Engineers Second Edition
- 8. Staying Engaged with Numerical Methods For Engineers Second Edition
  - Joining Online Reading Communities
  - Participating in Virtual Book Clubs
  - Following Authors and Publishers Numerical Methods For Engineers Second Edition
- 9. Balancing eBooks and Physical Books Numerical Methods For Engineers Second Edition
  - Benefits of a Digital Library
  - Creating a Diverse Reading Collection Numerical Methods For Engineers Second Edition
- 10. Overcoming Reading Challenges
  - Dealing with Digital Eye Strain
  - Minimizing Distractions
  - Managing Screen Time
- 11. Cultivating a Reading Routine Numerical Methods For Engineers Second Edition
  - Setting Reading Goals Numerical Methods For Engineers Second Edition
  - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Numerical Methods For Engineers Second Edition
  - Fact-Checking eBook Content of Numerical Methods For Engineers Second Edition
  - Distinguishing Credible Sources

13. Promoting Lifelong Learning
  - Utilizing eBooks for Skill Development
  - Exploring Educational eBooks
14. Embracing eBook Trends
  - Integration of Multimedia Elements
  - Interactive and Gamified eBooks

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