NAG Library Function Document

nag sparse nherm basic diagnostic (f11btc)

1 Purpose

nag_sparse_nherm_basic_diagnostic (f11btc) is the third in a suite of three functions for the iterative solution of a complex general (non-Hermitian) system of simultaneous linear equations (see Golub and Van Loan (1996)). nag_sparse_nherm_basic_diagnostic (f11btc) returns information about the computations during an iteration and/or after this has been completed. The first function of the suite, nag_sparse_nherm_basic_setup (f11brc), is a setup function; the second function, nag_sparse_nherm_basic_solver (f11bsc), is the iterative solver itself.

These three functions are suitable for the solution of large sparse general (non-Hermitian) systems of equations.

2 Specification

3 Description

nag_sparse_nherm_basic_diagnostic (f11btc) returns information about the solution process. It can be called either during a monitoring step of nag_sparse_nherm_basic_solver (f11bsc) or after nag_sparse_nherm_basic_solver (f11bsc) has completed its tasks. Calling nag_sparse_nherm_basic_diagnostic (f11btc) at any other time will result in an error condition being raised.

For further information you should read the documentation for nag_sparse_nherm_basic_setup (f11brc) and nag_sparse_nherm_basic_solver (f11bsc).

4 References

Golub G H and Van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

5 Arguments

1: **itn** – Integer * Output

On exit: the number of iterations carried out by nag sparse nherm basic solver (fl1bsc).

2: **stplhs** – double * Output

On exit: the current value of the left-hand side of the termination criterion used by nag_sparse_nherm_basic_solver (fl1bsc).

3: stprhs – double * Output

On exit: the current value of the right-hand side of the termination criterion used by nag_sparse_nherm_basic_solver (fl1bsc).

Mark 24 f11btc.1

fl1btc NAG Library Manual

4: **anorm** – double *

Output

On exit: if iterm = 1 in the previous call to nag_sparse_nherm_basic_setup (f11brc), then anorm contains $||A||_p$, where p = 1, 2 or ∞ , either supplied or, in the case of 1 or ∞ , estimated by nag sparse nherm basic solver (f11bsc); otherwise anorm = 0.0.

5: sigmax – double *

Output

On exit: if iterm = 2 in the previous call to nag_sparse_nherm_basic_setup (f11brc), the current estimate of the largest singular value $\sigma_1(\bar{A})$ of the preconditioned iteration matrix when it is used by the termination criterion in nag_sparse_nherm_basic_solver (f11bsc), either when it has been supplied to nag_sparse_nherm_basic_setup (f11brc) or it has been estimated by nag_sparse_nherm_basic_solver (f11bsc) (see also Sections 3 and 5 in nag sparse_nherm_basic_setup (f11brc)); otherwise, sigmax = 0.0 is returned.

6: **work[lwork**] – Complex

Communication Array

On entry: the array work as returned by nag_sparse_nherm_basic_solver (f11bsc) (see also Sections 3 and 5 in nag_sparse_nherm_basic_solver (f11bsc)).

7: **lwork** – Integer

Input

On entry: the dimension of the array work (see also nag_sparse_nherm_basic_setup (fl1brc)).

Constraint: **lwork** \geq 120.

Note: although the minimum value of **lwork** ensures the correct functioning of nag_sparse_nherm_basic_diagnostic (f11btc), a larger value is required by the iterative solver nag sparse nherm basic solver (f11bsc) (see also nag_sparse_nherm_basic_setup (f11brc)).

8: **fail** – NagError *

Input/Output

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE BAD PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE INT

On entry, **lwork** = $\langle value \rangle$. Constraint: **lwork** > 120.

$NE_INTERNAL_ERROR$

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

NE OUT OF SEQUENCE

nag_sparse_nherm_basic_diagnostic (f11btc) has been called out of sequence.

7 Accuracy

Not applicable.

8 Parallelism and Performance

Not applicable.

f11btc.2 Mark 24

9 Further Comments

None.

10 Example

See Section 10 in nag_sparse_nherm_basic_setup (f11brc).

Mark 24 f11btc.3 (last)