

NAG Library Function Document

nag_sparse_nsym_matvec (f11xac)

1 Purpose

nag_sparse_nsym_matvec (f11xac) computes a matrix-vector or transposed matrix-vector product involving a real sparse nonsymmetric matrix stored in coordinate storage format.

2 Specification

```
#include <nag.h>
#include <nagf11.h>

void nag_sparse_nsym_matvec (Nag_TransType trans, Integer n, Integer nnz,
    const double a[], const Integer irow[], const Integer icol[],
    Nag_SparseNsym_CheckData check, const double x[], double y[],
    NagError *fail)
```

3 Description

nag_sparse_nsym_matvec (f11xac) computes either the matrix-vector product $y = Ax$, or the transposed matrix-vector product $y = A^T x$, according to the value of the argument **trans**, where A is an n by n sparse nonsymmetric matrix, of arbitrary sparsity pattern. The matrix A is stored in coordinate storage (CS) format (see Section 2.1.1 in the f11 Chapter Introduction). The array **a** stores all nonzero elements of A , while arrays **irow** and **icol** store the corresponding row and column indices respectively.

It is envisaged that a common use of nag_sparse_nsym_matvec (f11xac) will be to compute the matrix-vector product required in the application of nag_sparse_nsym_basic_solver (f11bec) to sparse linear systems. An illustration of this usage appears in Section 10 in nag_sparse_nsym_precon_ssor_solve (f11ddc).

4 References

None.

5 Arguments

- | | | |
|----|---|--------------|
| 1: | trans – Nag_TransType | <i>Input</i> |
| | <i>On entry:</i> specifies whether or not the matrix A is transposed. | |
| | trans = Nag_NoTrans | |
| | $y = Ax$ is computed. | |
| | trans = Nag_Trans | |
| | $y = A^T x$ is computed. | |
| | <i>Constraint:</i> trans = Nag_NoTrans or Nag_Trans. | |
| 2: | n – Integer | <i>Input</i> |
| | <i>On entry:</i> n , the order of the matrix A . | |
| | <i>Constraint:</i> $n \geq 1$. | |
| 3: | nnz – Integer | <i>Input</i> |
| | <i>On entry:</i> the number of nonzero elements in the matrix A . | |
| | <i>Constraint:</i> $1 \leq \mathbf{nnz} \leq \mathbf{n}^2$. | |

- 4: **a[nnz]** – const double *Input*
On entry: the nonzero elements in the matrix A , ordered by increasing row index, and by increasing column index within each row. Multiple entries for the same row and column indices are not permitted. The function `nag_sparse_nsym_sort` (`f11zac`) may be used to order the elements in this way.
- 5: **irow[nnz]** – const Integer *Input*
6: **icol[nnz]** – const Integer *Input*
On entry: the row and column indices of the nonzero elements supplied in array **a**.
Constraints:
irow and **icol** must satisfy the following constraints (which may be imposed by a call to `nag_sparse_nsym_sort` (`f11zac`)):
 $1 \leq \mathbf{irow}[i] \leq \mathbf{n}$ and $1 \leq \mathbf{icol}[i] \leq \mathbf{n}$, for $i = 0, 1, \dots, \mathbf{nnz} - 1$;
 $\mathbf{irow}[i - 1] < \mathbf{irow}[i]$ or $\mathbf{irow}[i - 1] = \mathbf{irow}[i]$ and $\mathbf{icol}[i - 1] < \mathbf{icol}[i]$, for $i = 1, 2, \dots, \mathbf{nnz} - 1$.
- 7: **check** – Nag_SparseNsym_CheckData *Input*
On entry: specifies whether or not the CS representation of the matrix A , values of **n**, **nnz**, **irow** and **icol** should be checked.
check = Nag_SparseNsym_Check
Checks are carried on the values of **n**, **nnz**, **irow** and **icol**.
check = Nag_SparseNsym_NoCheck
None of these checks are carried out.
See also Section 9.2.
Constraint: **check** = Nag_SparseNsym_Check or Nag_SparseNsym_NoCheck.
- 8: **x[n]** – const double *Input*
On entry: the vector x .
- 9: **y[n]** – double *Output*
On exit: the vector y .
- 10: **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, **n** = $\langle value \rangle$.
Constraint: **n** ≥ 1 .

On entry, **nnz** = $\langle value \rangle$.
Constraint: **nnz** ≥ 1 .

NE_INT_2

On entry, **nnz** = $\langle value \rangle$ and **n** = $\langle value \rangle$.
Constraint: **nnz** $\leq \mathbf{n}^2$.

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_INVALID_CS

On entry, $i = \langle value \rangle$, $\mathbf{icol}[i - 1] = \langle value \rangle$ and $\mathbf{n} = \langle value \rangle$.
Constraint: $\mathbf{icol}[i - 1] \geq 1$ and $\mathbf{icol}[i - 1] \leq \mathbf{n}$.

On entry, $i = \langle value \rangle$, $\mathbf{irow}[i - 1] = \langle value \rangle$ and $\mathbf{n} = \langle value \rangle$.
Constraint: $\mathbf{irow}[i - 1] \geq 1$ and $\mathbf{irow}[i - 1] \leq \mathbf{n}$.

NE_NOT_STRICTLY_INCREASING

On entry, $\mathbf{a}[i - 1]$ is out of order: $i = \langle value \rangle$.

On entry, the location $(\mathbf{irow}[I - 1], \mathbf{icol}[I - 1])$ is a duplicate: $I = \langle value \rangle$. Consider calling `nag_sparse_nsym_sort (f11zac)` to reorder and sum or remove duplicates.

7 Accuracy

The computed vector y satisfies the error bound:

$$\|y - Ax\|_{\infty} \leq c(n)\epsilon\|A\|_{\infty}\|x\|_{\infty}, \text{ if } \mathbf{trans} = \text{Nag_NoTrans}, \text{ or}$$

$$\|y - A^T x\|_{\infty} \leq c(n)\epsilon\|A^T\|_{\infty}\|x\|_{\infty}, \text{ if } \mathbf{trans} = \text{Nag_Trans},$$

where $c(n)$ is a modest linear function of n , and ϵ is the *machine precision*.

8 Parallelism and Performance

`nag_sparse_nsym_matvec (f11xac)` is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

`nag_sparse_nsym_matvec (f11xac)` 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 Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments**9.1 Timing**

The time taken for a call to `nag_sparse_nsym_matvec (f11xac)` is proportional to **nnz**.

9.2 Use of check

It is expected that a common use of `nag_sparse_nsym_matvec (f11xac)` will be to compute the matrix-vector product required in the application of `nag_sparse_nsym_basic_solver (f11bec)` to sparse linear systems. In this situation `nag_sparse_nsym_matvec (f11xac)` is likely to be called many times with the same matrix A . In the interests of both reliability and efficiency you are recommended to set **check** = Nag_SparseNsym_Check for the first of such calls, and to set **check** = Nag_SparseNsym_NoCheck for all subsequent calls.

10 Example

This example reads in a sparse matrix A and a vector x . It then calls `nag_sparse_nsym_matvec (f11xac)` to compute the matrix-vector product $y = Ax$ and the transposed matrix-vector product $y = A^T x$.

10.1 Program Text

```

/* nag_sparse_nsym_matvec (f11xac) Example Program.
 *
 * Copyright 2011, Numerical Algorithms Group.
 *
 * Mark 23, 2011.
 */

#include <nag.h>
#include <nag_stdlib.h>
#include <nagf11.h>

int main(void)
{
    /* Scalars */
    Integer          exit_status = 0;
    Integer          i, j, n, nnz;
    /* Arrays */
    char             nag_enum_arg[40];
    Integer          *irow = 0, *icol = 0;
    double           *a = 0, *x = 0, *y = 0;
    /* NAG types */
    NagError         fail;
    Nag_TransType    trans;
    Nag_SparseNsym_CheckData check;

    INIT_FAIL(fail);

    printf("nag_sparse_nsym_matvec (f11xac) Example Program Results\n");

    /* Skip heading in data file */
    scanf("%*[\n]");

    /* Read order of matrix and number of non-zero entries */
    scanf("%ld%*[\n]", &n);
    scanf("%ld%*[\n]", &nnz);

    /* Allocate memory */
    if ( !(a = NAG_ALLOC(nnz, double)) ||
         !(x = NAG_ALLOC(n, double)) ||
         !(y = NAG_ALLOC(n, double)) ||
         !(icol = NAG_ALLOC(nnz, Integer)) ||
         !(irow = NAG_ALLOC(nnz, Integer)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read the matrix A */
    for (i = 0; i < nnz; i++)
        scanf("%lf"%ld%ld%*[\n]", &a[i], &irow[i], &icol[i]);

    /* Read the vector x */
    for (j = 0; j < n; j++)
        scanf("%lf"%*[\n]", &x[j]);
    /* Nag_NoTrans */
    scanf("%39s%*[\n]", nag_enum_arg);
    trans = (Nag_TransType) nag_enum_name_to_value (nag_enum_arg);

    /* Nag_SparseNsym_Check */
    scanf("%39s%*[\n]", nag_enum_arg);
    check = (Nag_SparseNsym_CheckData) nag_enum_name_to_value (nag_enum_arg);

    /* nag_sparse_nsym_matvec (f11xac)
     * Calculate matrix-vector product without transposed matrix.
     */
    nag_sparse_nsym_matvec(trans, n, nnz, a, irow, icol, check, x, y, &fail);

    if (fail.code != NE_NOERROR)

```

```

    {
        printf("Error from nag_sparse_nsym_matvec (f11xac)\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

/* Output results */
printf("\n Matrix-vector product\n");
for (j = 0; j < n; j++)
    printf("%16.4e\n", y[j]);

/* Calculate transposed matrix-vector product */
/* Nag_Trans */
scanf("%39s%[\n]", nag_enum_arg);
trans = (Nag_TransType) nag_enum_name_to_value (nag_enum_arg);

/* Nag_SparseNsym_NoCheck */
scanf("%39s%[\n]", nag_enum_arg);
check = (Nag_SparseNsym_CheckData) nag_enum_name_to_value (nag_enum_arg);

/* nag_sparse_nsym_matvec (f11xac)
 * Calculate matrix-vector product with transposed matrix.
 */
nag_sparse_nsym_matvec(trans, n, nnz, a, irow, icol, check, x, y, &fail);

if (fail.code != NE_NOERROR )
    {
        printf("Error from nag_sparse_nsym_matvec (f11xac)\n%s\n", fail.message);
        printf("%s\n", fail.message);
        exit_status = 2;
        goto END;
    }

/* Output results */
printf("\n Transposed matrix-vector product\n");
for (j = 0; j < n; j++)
    printf("%16.4e\n", y[j]);

END:
NAG_FREE(a);
NAG_FREE(x);
NAG_FREE(y);
NAG_FREE(icol);
NAG_FREE(irow);

return exit_status;
}

```

10.2 Program Data

```

nag_sparse_nsym_matvec (f11xac) Example Program Data
5          : n
11         : nnz
 2.   1   1
 1.   1   2
 1.   2   3
-1.   2   4
 4.   3   1
 1.   3   3
 1.   3   5
 1.   4   4
 2.   4   5
-2.   5   2
 3.   5   5          : (a, irow, icol)[i], i=0,...,nnz-1
0.70
0.16
0.52
0.77
0.28          : x[i], i=0,...,n-1
Nag_NoTrans  : trans

```

```
Nag_SparseNsym_Check   : check  
Nag_Trans              : trans  
Nag_SparseNsym_NoCheck : check
```

10.3 Program Results

nag_sparse_nsym_matvec (f11xac) Example Program Results

```
Matrix-vector product  
  1.5600e+00  
 -2.5000e-01  
  3.6000e+00  
  1.3300e+00  
  5.2000e-01
```

```
Transposed matrix-vector product  
  3.4800e+00  
  1.4000e-01  
  6.8000e-01  
  6.1000e-01  
  2.9000e+00
```
