NAG Library Function Document

nag_dgemm (f16yac)

1 Purpose

nag_dgemm (f16yac) performs matrix-matrix multiplication for a real general matrix.

2 Specification

```
#include <nag.h>
#include <nagf16.h>
```

```
void nag_dgemm (Nag_OrderType order, Nag_TransType transa,
     Nag_TransType transb, Integer m, Integer n, Integer k, double alpha,
     const double a[], Integer pda, const double b[], Integer pdb,
     double beta, double c[], Integer pdc, NagError *fail)
```

3 Description

nag_dgemm (f16yac) performs one of the matrix-matrix operations

$$\begin{array}{ccc} C \leftarrow \alpha AB + \beta C, & & C \leftarrow \alpha A^{\mathrm{T}} B + \beta C, \\ C \leftarrow \alpha AB^{\mathrm{T}} + \beta C & \text{or} & C \leftarrow \alpha A^{\mathrm{T}} B^{\mathrm{T}} + \beta C, \end{array}$$

where A, B and C are real matrices, and α and β are real scalars; C is always m by n.

4 References

Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001) *Basic Linear Algebra Subprograms Technical (BLAST) Forum Standard* University of Tennessee, Knoxville, Tennessee http://www.netlib.org/blas/blast-forum/blas-report.pdf

5 Arguments

1: **order** – Nag_OrderType *Input*

On entry: the **order** argument specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by **order** = Nag_RowMajor. See Section 3.2.1.3 in the Essential Introduction for a more detailed explanation of the use of this argument.

Constraint: **order** = Nag_RowMajor or Nag_ColMajor.

2: **transa** – Nag_TransType *Input*

On entry: specifies whether the operation involves A or A^{T}.

transa = Nag_NoTrans
It involves A.

transa = Nag_Trans or Nag_ConjTrans
It involves A^{T}.

Constraint: **transa** = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.

3: **transb** – Nag_TransType *Input*

On entry: specifies whether the operation involves B or B^{T}.

transb = Nag_NoTrans
It involves B.

transb = Nag_Trans or Nag_ConjTrans
It involves B^{T}.

Constraint: **transb** = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.

4: **m** – Integer *Input*

On entry: m, the number of rows of the matrix C; the number of rows of A if **transa** = Nag_NoTrans, or the number of columns of A if **transa** = Nag_Trans or Nag_ConjTrans.

Constraint: $\mathbf{m} \geq 0$.

5: **n** – Integer *Input*

On entry: n, the number of columns of the matrix C; the number of columns of B if **transb** = Nag_NoTrans, or the number of rows of B if **transb** = Nag_Trans or Nag_ConjTrans.

Constraint: $\mathbf{n} \geq 0$.

6: **k** – Integer *Input*

On entry: k, the number of columns of A if **transa** = Nag_NoTrans, or the number of rows of A if **transa** = Nag_Trans or Nag_ConjTrans; the number of rows of B if **transb** = Nag_NoTrans, or the number of columns of B if **transb** = Nag_Trans or Nag_ConjTrans.

Constraint: $\mathbf{k} \geq 0$.

7: **alpha** – double *Input*

On entry: the scalar α.

8: **a**[*dim*] – const double *Input*

Note: the dimension, *dim*, of the array **a** must be at least

$\max(1, \mathbf{pda} \times \mathbf{k})$ when **transa** = Nag_NoTrans and **order** = Nag_ColMajor;
$\max(1, \mathbf{m} \times \mathbf{pda})$ when **transa** = Nag_NoTrans and **order** = Nag_RowMajor;
$\max(1, \mathbf{pda} \times \mathbf{m})$ when **transa** = Nag_Trans or Nag_ConjTrans and **order** = Nag_ColMajor;
$\max(1, \mathbf{k} \times \mathbf{pda})$ when **transa** = Nag_Trans or Nag_ConjTrans and **order** = Nag_RowMajor.

If **order** = 'Nag_ColMajor', A_{ij} is stored in $\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$.

If **order** = 'Nag_RowMajor', A_{ij} is stored in $\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$.

On entry: the matrix A; A is m by k if **transa** = Nag_NoTrans, or k by m if **transa** = Nag_Trans or Nag_ConjTrans.

9: **pda** – Integer *Input*

On entry: the stride separating row or column elements (depending on the value of **order**) in the array **a**.

Constraints:

if **order** = Nag_ColMajor,

if **transa** = Nag_NoTrans, $\mathbf{pda} \geq \max(1, \mathbf{m})$;
if **transa** = Nag_Trans or Nag_ConjTrans, $\mathbf{pda} \geq \max(1, \mathbf{k})$.;

if **order** $=$ Nag_RowMajor,

if **transa** $=$ Nag_NoTrans, **pda** $\geq \max(1, \mathbf{k})$;
if **transa** $=$ Nag_Trans or Nag_ConjTrans, **pda** $\geq \max(1, \mathbf{m})$..

10: **b**$[dim]$ – const double *Input*

Note: the dimension, *dim*, of the array **b** must be at least

$\max(1, \mathbf{pdb} \times \mathbf{n})$ when **transb** $=$ Nag_NoTrans and **order** $=$ Nag_ColMajor;
$\max(1, \mathbf{k} \times \mathbf{pdb})$ when **transb** $=$ Nag_NoTrans and **order** $=$ Nag_RowMajor;
$\max(1, \mathbf{pdb} \times \mathbf{k})$ when **transb** $=$ Nag_Trans or Nag_ConjTrans and **order** $=$ Nag_ColMajor;
$\max(1, \mathbf{n} \times \mathbf{pdb})$ when **transb** $=$ Nag_Trans or Nag_ConjTrans and **order** $=$ Nag_RowMajor.

If **order** $=$ 'Nag_ColMajor', B_{ij} is stored in $\mathbf{b}[(j-1) \times \mathbf{pdb} + i - 1]$.

If **order** $=$ 'Nag_RowMajor', B_{ij} is stored in $\mathbf{b}[(i-1) \times \mathbf{pdb} + j - 1]$.

On entry: the matrix B; B is k by n if **transb** $=$ Nag_NoTrans, or n by k if **transb** $=$ Nag_Trans or Nag_ConjTrans.

11: **pdb** – Integer *Input*

On entry: the stride separating row or column elements (depending on the value of **order**) in the array **b**.

Constraints:

if **order** $=$ Nag_ColMajor,

if **transb** $=$ Nag_NoTrans, **pdb** $\geq \max(1, \mathbf{k})$;
if **transb** $=$ Nag_Trans or Nag_ConjTrans, **pdb** $\geq \max(1, \mathbf{n})$.;
if **order** $=$ Nag_RowMajor,

if **transb** $=$ Nag_NoTrans, **pdb** $\geq \max(1, \mathbf{n})$;
if **transb** $=$ Nag_Trans or Nag_ConjTrans, **pdb** $\geq \max(1, \mathbf{k})$..

12: **beta** – double *Input*

On entry: the scalar β.

13: **c**$[dim]$ – double *Input/Output*

Note: the dimension, *dim*, of the array **c** must be at least

$\max(1, \mathbf{pdc} \times \mathbf{n})$ when **order** $=$ Nag_ColMajor;
$\max(1, \mathbf{m} \times \mathbf{pdc})$ when **order** $=$ Nag_RowMajor.

If **order** $=$ 'Nag_ColMajor', C_{ij} is stored in $\mathbf{c}[(j-1) \times \mathbf{pdc} + i - 1]$.

If **order** $=$ 'Nag_RowMajor', C_{ij} is stored in $\mathbf{c}[(i-1) \times \mathbf{pdc} + j - 1]$.

On entry: the m by n matrix C.

If **beta** $= 0$, **c** need not be set.

On exit: the updated matrix C.

14: **pdc** – Integer *Input*

On entry: the stride separating row or column elements (depending on the value of **order**) in the array **c**.

Constraints:

if **order** $=$ Nag_ColMajor, **pdc** $\geq \max(1, \mathbf{m})$;
if **order** $=$ Nag_RowMajor, **pdc** $\geq \max(1, \mathbf{n})$.

15: **fail** – NagError * *Input/Output*

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

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

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

NE_ENUM_INT_2

On entry, **transa** $= \langle\mathit{value}\rangle$, **k** $= \langle\mathit{value}\rangle$, **pda** $= \langle\mathit{value}\rangle$.
Constraint: if **transa** = Nag_NoTrans, **pda** $\geq \max(1, \mathbf{k})$.

On entry, **transa** $= \langle\mathit{value}\rangle$, **m** $= \langle\mathit{value}\rangle$, **pda** $= \langle\mathit{value}\rangle$.
Constraint: if **transa** = Nag_Trans or Nag_ConjTrans, **pda** $\geq \max(1, \mathbf{m})$.

On entry, **transa** $= \langle\mathit{value}\rangle$, **pda** $= \langle\mathit{value}\rangle$, **k** $= \langle\mathit{value}\rangle$.
Constraint: if **transa** = Nag_Trans or Nag_ConjTrans, **pda** $\geq \max(1, \mathbf{k})$.

On entry, **transa** $= \langle\mathit{value}\rangle$, **pda** $= \langle\mathit{value}\rangle$, **m** $= \langle\mathit{value}\rangle$.
Constraint: if **transa** = Nag_NoTrans, **pda** $\geq \max(1, \mathbf{m})$.

On entry, **transb** $= \langle\mathit{value}\rangle$, **k** $= \langle\mathit{value}\rangle$, **pdb** $= \langle\mathit{value}\rangle$.
Constraint: if **transb** = Nag_NoTrans, **pdb** $\geq \max(1, \mathbf{k})$.

On entry, **transb** $= \langle\mathit{value}\rangle$, **k** $= \langle\mathit{value}\rangle$, **pdb** $= \langle\mathit{value}\rangle$.
Constraint: if **transb** = Nag_Trans or Nag_ConjTrans, **pdb** $\geq \max(1, \mathbf{k})$.

On entry, **transb** $= \langle\mathit{value}\rangle$, **n** $= \langle\mathit{value}\rangle$, **pdb** $= \langle\mathit{value}\rangle$.
Constraint: if **transb** = Nag_NoTrans, **pdb** $\geq \max(1, \mathbf{n})$.

On entry, **transb** $= \langle\mathit{value}\rangle$, **n** $= \langle\mathit{value}\rangle$, **pdb** $= \langle\mathit{value}\rangle$.
Constraint: if **transb** = Nag_Trans or Nag_ConjTrans, **pdb** $\geq \max(1, \mathbf{n})$.

NE_INT

On entry, **k** $= \langle\mathit{value}\rangle$.
Constraint: **k** ≥ 0.

On entry, **m** $= \langle\mathit{value}\rangle$.
Constraint: **m** ≥ 0.

On entry, **n** $= \langle\mathit{value}\rangle$.
Constraint: **n** ≥ 0.

NE_INT_2

On entry, **pdc** $= \langle\mathit{value}\rangle$, **m** $= \langle\mathit{value}\rangle$.
Constraint: **pdc** $\geq \max(1, \mathbf{m})$.

On entry, **pdc** $= \langle\mathit{value}\rangle$ and **n** $= \langle\mathit{value}\rangle$.
Constraint: **pdc** $\geq \max(1, \mathbf{n})$.

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.

7 Accuracy

The BLAS standard requires accurate implementations which avoid unnecessary over/underflow (see Section 2.7 of Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001)).

8 Parallelism and Performance

Not applicable.

9 Further Comments

None.

10 Example

This example computes the matrix-matrix product

$$C = \alpha AB + \beta C$$

where

$$A = \begin{pmatrix} 1.0 & 2.0 & 3.0 \\ 3.0 & 4.0 & 5.0 \\ 5.0 & 6.0 & -1.0 \end{pmatrix},$$

$$B = \begin{pmatrix} 1.0 & 2.0 \\ -2.0 & 1.0 \\ 3.0 & -1.0 \end{pmatrix},$$

$$C = \begin{pmatrix} -2.0 & 1.0 \\ 1.0 & 3.0 \\ 2.0 & -1.0 \end{pmatrix},$$

$$\alpha = 1.5 \quad \text{and} \quad \beta = 1.0.$$

10.1 Program Text

```
/* nag_dgemm (f16yac) Example Program.
 *
 * Copyright 2005 Numerical Algorithms Group.
 *
 * Mark 8, 2005.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf16.h>
#include <nagx04.h>

int main(void)
{

  /* Scalars */
  double        alpha, beta;
  Integer       exit_status, i, j, k, m, n, pda, pdb, pdc;

  /* Arrays */
  double        *a = 0, *b = 0, *c = 0;
  char          nag_enum_arg[40];

  /* Nag Types */
  NagError      fail;
  Nag_OrderType order;
  Nag_TransType transa;
  Nag_TransType transb;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J) a[(J-1)*pda + I - 1]
#define B(I, J) b[(J-1)*pdb + I - 1]
#define C(I, J) c[(J-1)*pdc + I - 1]
  order = Nag_ColMajor;
#else
#define A(I, J) a[(I-1)*pda + J - 1]
#define B(I, J) b[(I-1)*pdb + J - 1]
#define C(I, J) c[(I-1)*pdc + J - 1]
  order = Nag_RowMajor;
#endif

  exit_status = 0;
  INIT_FAIL(fail);

  printf("nag_dgemm (f16yac) Example Program Results\n\n");

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

  /* Read the problem dimensions */
  scanf("%ld%ld%ld%*[^\n] ",
        &m, &n, &k);

  /* Read the transpose parameters */
  scanf("%39s%*[^\n] ", nag_enum_arg);
  /* nag_enum_name_to_value (x04nac).
   * Converts NAG enum member name to value
   */
  transa = (Nag_TransType) nag_enum_name_to_value(nag_enum_arg);
  scanf("%39s%*[^\n] ", nag_enum_arg);
  /* nag_enum_name_to_value (x04nac).
   * Converts NAG enum member name to value
   */
  transb = (Nag_TransType) nag_enum_name_to_value(nag_enum_arg);
  /* Read scalar parameters */
  scanf("%lf%lf%*[^\n] ", &alpha, &beta);

#ifdef NAG_COLUMN_MAJOR
  pdc = m;
  if (transa == Nag_NoTrans && transb == Nag_NoTrans)
    {
      pda = m;
      pdb = k;
    }
  else if ((transa == Nag_Trans || transa == Nag_ConjTrans)
          && transb == Nag_NoTrans)
    {
      pda = k;
      pdb = k;
    }
  else if (transa == Nag_NoTrans &&
           (transb == Nag_Trans || transb == Nag_ConjTrans))
    {
      pda = m;
      pdb = n;
    }
  else
    {
      pda = k;
      pdb = n;
    }
#else
  pdc = n;
  if (transa == Nag_NoTrans && transb == Nag_NoTrans)
    {
      pda = k;
      pdb = n;
    }
  else if ((transa == Nag_Trans || transa == Nag_ConjTrans)
          && transb == Nag_NoTrans)
    {
      pda = m;
      pdb = n;
    }
  else if (transa == Nag_NoTrans &&
           (transb == Nag_Trans || transb == Nag_ConjTrans))
    {
      pda = k;
      pdb = k;
    }
  else
    {
      pda = m;
      pdb = k;
    }
#endif

  if (m > 0 && n > 0)
    {
      /* Allocate memory */
      if (!(a = NAG_ALLOC(m*k, double)) ||
          !(b = NAG_ALLOC(n*k, double)) ||
          !(c = NAG_ALLOC(m*n, double)))
        {
          printf("Allocation failure\n");
          exit_status = -1;
          goto END;
        }
    }
  else
    {
      printf("Invalid m, n or k\n");
      exit_status = 1;
      return exit_status;
    }

  /* Input matrix A */
  if (transa == Nag_NoTrans)
    {
      for (i = 1; i <= m; ++i)
        {
          for (j = 1; j <= k; ++j)
            scanf("%lf", &A(i, j));
          scanf("%*[^\n] ");
        }
    }
  else
    {
      for (i = 1; i <= k; ++i)
        {
          for (j = 1; j <= m; ++j)
            scanf("%lf", &A(i, j));
          scanf("%*[^\n] ");
        }
    }

  /* Input matrix B */
  if (transb == Nag_NoTrans)
    {
      for (i = 1; i <= k; ++i)
        {
          for (j = 1; j <= n; ++j)
            scanf("%lf", &B(i, j));
          scanf("%*[^\n] ");
        }
    }
  else
```

```
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = 1; j <= k; ++j)
            scanf("%lf", &B(i, j));
          scanf("%*[^\n] ");
        }
    }

  /* Input matrix C */
  for (i = 1; i <= m; ++i)
    {
      for (j = 1; j <= n; ++j)
        scanf("%lf", &C(i, j));
      scanf("%*[^\n] ");
    }

  /* nag_dgemm (f16yac).
   * Matrix-matrix multiply.
   *
   */
  nag_dgemm(order, transa, transb, m, n, k, alpha, a, pda,
            b, pdb, beta, c, pdc, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dgemm.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  /* Print result */
  /* nag_gen_real_mat_print (x04cac).
   * Print real general matrix (easy-to-use)
   */
  fflush(stdout);
  nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag,
                         m, n, c, pdc, "Matrix Matrix Product",
                         0, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_gen_real_mat_print (x04cac).\n%s\n",
             fail.message);
      exit_status = 1;
      goto END;
    }

 END:
  NAG_FREE(a);
  NAG_FREE(b);
  NAG_FREE(c);

  return exit_status;
}
```

10.2 Program Data

```
nag_dgemm (f16yac) Example Program Data
  3 2 3               :Values of m, n, k
  Nag_NoTrans         : transa
  Nag_NoTrans         : transb
  1.5  1.0            : alpha, beta
  1.0  2.0  3.0
  3.0  4.0  5.0
  5.0  6.0 -1.0       :End of matrix A
  1.0  2.0
 -2.0  1.0
  3.0 -1.0            :End of matrix B
 -2.0  1.0
  1.0  3.0
  2.0 -1.0            :End of matrix C
```

10.3 Program Results

```
nag_dgemm (f16yac) Example Program Results

 Matrix Matrix Product
              1           2
 1       7.0000      2.5000
 2      16.0000     10.5000
 3     -13.0000     24.5000
```