

NAG Library Function Document

nag_dsyrk (f16ypc)

1 Purpose

nag_dsyrk (f16ypc) performs a rank- k update on a real symmetric matrix.

2 Specification

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

void nag_dsyrk (Nag_OrderType order, Nag_UploType uplo, Nag_TransType trans,
               Integer n, Integer k, double alpha, const double a[], Integer pda,
               double beta, double c[], Integer pdc, NagError *fail)
```

3 Description

nag_dsyrk (f16ypc) performs one of the symmetric rank- k update operations

$$C \leftarrow \alpha AA^T + \beta C \quad \text{or} \quad C \leftarrow \alpha A^T A + \beta C,$$

where A is a real matrix, C is an n by n real symmetric matrix, and α and β are real scalars.

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: **uplo** – Nag_UploType *Input*
On entry: specifies whether the upper or lower triangular part of C is stored.
uplo = Nag_Upper
 The upper triangular part of C is stored.
uplo = Nag_Lower
 The lower triangular part of C is stored.
Constraint: **uplo** = Nag_Upper or Nag_Lower.
- 3: **trans** – Nag_TransType *Input*
On entry: specifies the operation to be performed.
trans = Nag_NoTrans
 $C \leftarrow \alpha AA^T + \beta C$.

trans = Nag_Trans or Nag_ConjTrans

$$C \leftarrow \alpha A^T A + \beta C.$$

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

4: **n** – Integer *Input*

On entry: n , the order of the matrix C ; the number of rows of A if **trans** = Nag_NoTrans, or the number of columns of A otherwise.

Constraint: $n \geq 0$.

5: **k** – Integer *Input*

On entry: k , the number of columns of A if **trans** = Nag_NoTrans, or the number of rows of A otherwise.

Constraint: $k \geq 0$.

6: **alpha** – double *Input*

On entry: the scalar α .

7: **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 **trans** = Nag_NoTrans and **order** = Nag_ColMajor;

$\max(1, \mathbf{n} \times \mathbf{pda})$ when **trans** = Nag_NoTrans and **order** = Nag_RowMajor;

$\max(1, \mathbf{pda} \times \mathbf{n})$ when **trans** = Nag_Trans or Nag_ConjTrans and **order** = Nag_ColMajor;

$\max(1, \mathbf{k} \times \mathbf{pda})$ when **trans** = Nag_Trans or Nag_ConjTrans and **order** = Nag_RowMajor.

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

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

On entry: the matrix A ; A is n by k if **trans** = Nag_NoTrans, or k by n otherwise.

8: **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 **trans** = Nag_NoTrans, **pda** \geq $\max(1, \mathbf{n})$;

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

if **order** = Nag_RowMajor,

if **trans** = Nag_NoTrans, **pda** \geq $\max(1, \mathbf{k})$;

if **trans** = Nag_Trans or Nag_ConjTrans, **pda** \geq $\max(1, \mathbf{n})$.

9: **beta** – double *Input*

On entry: the scalar β .

10: **c**[*dim*] – double *Input/Output*

Note: the dimension, *dim*, of the array **c** must be at least $\max(1, \mathbf{pdc} \times \mathbf{n})$.

On entry: the n by n symmetric matrix C .

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

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

If **uplo** = 'Nag_Upper', the upper triangular part of C must be stored and the elements of the array below the diagonal are not referenced.

If **uplo** = 'Nag_Lower', the lower triangular part of C must be stored and the elements of the array above the diagonal are not referenced.

On exit: the updated matrix C .

11: **pdc** – Integer *Input*

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

Constraint: **pdc** \geq max(1, **n**).

12: **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 $\langle value \rangle$ had an illegal value.

NE_ENUM_INT_2

On entry, **trans** = $\langle value \rangle$, **k** = $\langle value \rangle$, **pda** = $\langle value \rangle$.

Constraint: if **trans** = Nag_NoTrans, **pda** \geq max(1, **k**).

On entry, **trans** = $\langle value \rangle$, **k** = $\langle value \rangle$, **pda** = $\langle value \rangle$.

Constraint: if **trans** = Nag_Trans or Nag_ConjTrans, **pda** \geq max(1, **k**).

On entry, **trans** = $\langle value \rangle$, **n** = $\langle value \rangle$, **pda** = $\langle value \rangle$.

Constraint: if **trans** = Nag_NoTrans, **pda** \geq max(1, **n**).

On entry, **trans** = $\langle value \rangle$, **n** = $\langle value \rangle$, **pda** = $\langle value \rangle$.

Constraint: if **trans** = Nag_Trans or Nag_ConjTrans, **pda** \geq max(1, **n**).

NE_INT

On entry, **k** = $\langle value \rangle$.

Constraint: **k** \geq 0.

On entry, **n** = $\langle value \rangle$.

Constraint: **n** \geq 0.

NE_INT_2

On entry, **pdc** = $\langle value \rangle$, **n** = $\langle value \rangle$.

Constraint: **pdc** \geq max(1, **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

Perform rank- k update of real symmetric 4 by 4 matrix C using 4 by 2 matrix A ($k = 2$), $C = C - AA^T$, where

$$C = \begin{pmatrix} 4.30 & -3.96 & 0.40 & -0.27 \\ -3.96 & -4.87 & 0.31 & 0.07 \\ 0.40 & 0.31 & -8.02 & -5.95 \\ -0.27 & 0.07 & -5.95 & 0.12 \end{pmatrix}$$

and

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

10.1 Program Text

```

/* nag_dsyrc (f16ypc) 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     adim1, adim2, exit_status, i, j, k, n, pda, pdc;

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

    /* Nag Types */
    NagError    fail;
    Nag_OrderType  order;
    Nag_UploType  uplo;
    Nag_TransType  trans;
    Nag_MatrixType matrix;

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

```

```

#endif

exit_status = 0;
INIT_FAIL(fail);

printf("nag_dsyrc (f16ypc) Example Program Results\n\n");

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

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

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

if (trans == Nag_NoTrans)
{
    adim1 = n;
    adim2 = k;
}
else
{
    adim1 = k;
    adim2 = n;
}

#ifdef NAG_COLUMN_MAJOR
    pda = adim1;
#else
    pda = adim2;
#endif
pdc = n;
if (k > 0 && n > 0)
{
    /* Allocate memory */
    if (!(a = NAG_ALLOC(k*n, double)) ||
        !(c = NAG_ALLOC(n*n, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
}
else
{
    printf("Invalid k or n\n");
    exit_status = 1;
    return exit_status;
}

/* Input matrix A. */
for (i = 1; i <= adim1; ++i)
{
    for (j = 1; j <= adim2; ++j)
        scanf("%lf", &A(i, j));
    scanf("%*[\n] ");
}
/* Input matrix C. */
if (uplo == Nag_Upper)
{

```

```

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

/* nag_dsyrc (f16ypc).
 * Rank k update of symmetric matrix.
 */
nag_dsyrc(order, uplo, trans, n, k, alpha, a, pda, beta, c, pdc,
          &fail);
if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dsyrc (f16ypc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
if (uplo == Nag_Upper)
    {
        matrix = Nag_UpperMatrix;
    }
else
    {
        matrix = Nag_LowerMatrix;
    }
/* Print updated matrix C */
/* nag_gen_real_mat_print (x04cac).
 * Print real general matrix (easy-to-use)
 */
fflush(stdout);
nag_gen_real_mat_print(order, matrix, Nag_NonUnitDiag, n,
                      n, c, pdc, "Updated Matrix C", 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(c);

return exit_status;
}

```

10.2 Program Data

```

nag_dsyrc (f16ypc) Example Program Data
 4  2                :Values of n and k
Nag_Lower           :Value of uplo
Nag_NoTrans         :Value of trans
-1.0  1.0           :Values of alpha and beta
-3.00 -5.00
-1.00  1.00
 2.00 -1.00
 1.00  6.00         :End of matrix A
 4.30

```

```
-3.96  -4.87
 0.40   0.31  -8.02
-0.27   0.07  -5.95   0.12   :End of matrix C
```

10.3 Program Results

nag_dsyrc (f16ypc) Example Program Results

```
Updated Matrix C
      1          2          3          4
1  -29.7000
2   -1.9600   -6.8700
3    1.4000    3.3100  -13.0200
4   32.7300  -4.9300   -1.9500  -36.8800
```
