

NAG Library Function Document

nag_dgbrfs (f07bhc)

1 Purpose

nag_dgbrfs (f07bhc) returns error bounds for the solution of a real band system of linear equations with multiple right-hand sides, $AX = B$ or $A^T X = B$. It improves the solution by iterative refinement, in order to reduce the backward error as much as possible.

2 Specification

```
#include <nag.h>
#include <nagf07.h>

void nag_dgbrfs (Nag_OrderType order, Nag_TransType trans, Integer n,
                Integer kl, Integer ku, Integer nrhs, const double ab[], Integer pdab,
                const double afb[], Integer pdafe, const Integer ipiv[],
                const double b[], Integer pdb, double x[], Integer pdx, double ferr[],
                double berr[], NagError *fail)
```

3 Description

nag_dgbrfs (f07bhc) returns the backward errors and estimated bounds on the forward errors for the solution of a real band system of linear equations with multiple right-hand sides $AX = B$ or $A^T X = B$. The function handles each right-hand side vector (stored as a column of the matrix B) independently, so we describe the function of nag_dgbrfs (f07bhc) in terms of a single right-hand side b and solution x .

Given a computed solution x , the function computes the *component-wise backward error* β . This is the size of the smallest relative perturbation in each element of A and b such that x is the exact solution of a perturbed system

$$(A + \delta A)x = b + \delta b$$

$$|\delta a_{ij}| \leq \beta |a_{ij}| \quad \text{and} \quad |\delta b_i| \leq \beta |b_i|.$$

Then the function estimates a bound for the *component-wise forward error* in the computed solution, defined by:

$$\max_i |x_i - \hat{x}_i| / \max_i |x_i|$$

where \hat{x} is the true solution.

For details of the method, see the f07 Chapter Introduction.

4 References

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

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: **trans** – Nag_TransType *Input*
On entry: indicates the form of the linear equations for which X is the computed solution.
trans = Nag_NoTrans
 The linear equations are of the form $AX = B$.
trans = Nag_Trans or Nag_ConjTrans
 The linear equations are of the form $A^T X = B$.
Constraint: **trans** = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.
- 3: **n** – Integer *Input*
On entry: n , the order of the matrix A .
Constraint: **n** ≥ 0 .
- 4: **kl** – Integer *Input*
On entry: k_l , the number of subdiagonals within the band of the matrix A .
Constraint: **kl** ≥ 0 .
- 5: **ku** – Integer *Input*
On entry: k_u , the number of superdiagonals within the band of the matrix A .
Constraint: **ku** ≥ 0 .
- 6: **nrhs** – Integer *Input*
On entry: r , the number of right-hand sides.
Constraint: **nrhs** ≥ 0 .
- 7: **ab**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **ab** must be at least $\max(1, \mathbf{pdab} \times \mathbf{n})$.
On entry: the original n by n band matrix A as supplied to nag_dgbtrf (f07bdc) but with reduced requirements since the matrix is not factorized.
 This is stored as a notional two-dimensional array with row elements or column elements stored contiguously. The storage of elements A_{ij} , for row $i = 1, \dots, n$ and column $j = \max(1, i - k_l), \dots, \min(n, i + k_u)$, depends on the **order** argument as follows:
 if **order** = Nag_ColMajor, A_{ij} is stored as **ab**[($j - 1$) \times **pdab** + **ku** + $i - j$];
 if **order** = Nag_RowMajor, A_{ij} is stored as **ab**[($i - 1$) \times **pdab** + **kl** + $j - i$].
 See Section 9 in nag_dgbsv (f07bac) for further details.
- 8: **pdab** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix A in the array **ab**.
Constraint: **pdab** $\geq \mathbf{kl} + \mathbf{ku} + 1$.
- 9: **afb**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **afb** must be at least $\max(1, \mathbf{pdafb} \times \mathbf{n})$.
On entry: the LU factorization of A , as returned by nag_dgbtrf (f07bdc).

- 10: **pdafb** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix in the array **afb**.
Constraint: $\mathbf{pdafb} \geq 2 \times \mathbf{kl} + \mathbf{ku} + 1$.
- 11: **ipiv**[*dim*] – const Integer *Input*
Note: the dimension, *dim*, of the array **ipiv** must be at least $\max(1, \mathbf{n})$.
On entry: the pivot indices, as returned by nag_dgbtrf (f07bdc).
- 12: **b**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **b** must be at least
 $\max(1, \mathbf{pdb} \times \mathbf{nrhs})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{n} \times \mathbf{pdb})$ when **order** = Nag_RowMajor.
The (*i*, *j*)th element of the matrix *B* is stored in
 $\mathbf{b}[(j-1) \times \mathbf{pdb} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{b}[(i-1) \times \mathbf{pdb} + j - 1]$ when **order** = Nag_RowMajor.
On entry: the *n* by *r* right-hand side matrix *B*.
- 13: **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, $\mathbf{pdb} \geq \max(1, \mathbf{n})$;
if **order** = Nag_RowMajor, $\mathbf{pdb} \geq \max(1, \mathbf{nrhs})$.
- 14: **x**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **x** must be at least
 $\max(1, \mathbf{pdx} \times \mathbf{nrhs})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{n} \times \mathbf{pdx})$ when **order** = Nag_RowMajor.
The (*i*, *j*)th element of the matrix *X* is stored in
 $\mathbf{x}[(j-1) \times \mathbf{pdx} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{x}[(i-1) \times \mathbf{pdx} + j - 1]$ when **order** = Nag_RowMajor.
On entry: the *n* by *r* solution matrix *X*, as returned by nag_dgbtrs (f07bec).
On exit: the improved solution matrix *X*.
- 15: **pdx** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) in the array **x**.
Constraints:
if **order** = Nag_ColMajor, $\mathbf{pdx} \geq \max(1, \mathbf{n})$;
if **order** = Nag_RowMajor, $\mathbf{pdx} \geq \max(1, \mathbf{nrhs})$.
- 16: **ferr**[*nrhs*] – double *Output*
On exit: **ferr**[*j* - 1] contains an estimated error bound for the *j*th solution vector, that is, the *j*th column of *X*, for $j = 1, 2, \dots, r$.

- 17: **berr**[nrhs] – double *Output*
On exit: **berr**[$j - 1$] contains the component-wise backward error bound β for the j th solution vector, that is, the j th column of X , for $j = 1, 2, \dots, r$.
- 18: **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.
 See Section 3.2.1.2 in the Essential Introduction for further information.

NE_BAD_PARAM

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

NE_INT

On entry, **kl** = $\langle value \rangle$.
 Constraint: **kl** ≥ 0 .

On entry, **ku** = $\langle value \rangle$.
 Constraint: **ku** ≥ 0 .

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

On entry, **nrhs** = $\langle value \rangle$.
 Constraint: **nrhs** ≥ 0 .

On entry, **pdab** = $\langle value \rangle$.
 Constraint: **pdab** > 0 .

On entry, **pdafb** = $\langle value \rangle$.
 Constraint: **pdafb** > 0 .

On entry, **pdb** = $\langle value \rangle$.
 Constraint: **pdb** > 0 .

On entry, **pdx** = $\langle value \rangle$.
 Constraint: **pdx** > 0 .

NE_INT_2

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

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

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

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

NE_INT_3

On entry, **pdab** = $\langle value \rangle$, **kl** = $\langle value \rangle$ and **ku** = $\langle value \rangle$.
 Constraint: **pdab** $\geq \mathbf{kl} + \mathbf{ku} + 1$.

On entry, **pdafb** = $\langle value \rangle$, **kl** = $\langle value \rangle$ and **ku** = $\langle value \rangle$.
 Constraint: **pdafb** $\geq 2 \times \mathbf{kl} + \mathbf{ku} + 1$.

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.

An unexpected error has been triggered by this function. Please contact NAG.
See Section 3.6.6 in the Essential Introduction for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

7 Accuracy

The bounds returned in **fer** are not rigorous, because they are estimated, not computed exactly; but in practice they almost always overestimate the actual error.

8 Parallelism and Performance

nag_dgbrfs (f07bhc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_dgbrfs (f07bhc) 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 X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

For each right-hand side, computation of the backward error involves a minimum of $4n(k_l + k_u)$ floating-point operations. Each step of iterative refinement involves an additional $2n(4k_l + 3k_u)$ operations. This assumes $n \gg k_l$ and $n \gg k_u$. At most five steps of iterative refinement are performed, but usually only one or two steps are required.

Estimating the forward error involves solving a number of systems of linear equations of the form $Ax = b$ or $A^T x = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $2n(2k_l + k_u)$ operations.

The complex analogue of this function is nag_zgbrfs (f07bvc).

10 Example

This example solves the system of equations $AX = B$ using iterative refinement and to compute the forward and backward error bounds, where

$$A = \begin{pmatrix} -0.23 & 2.54 & -3.66 & 0.00 \\ -6.98 & 2.46 & -2.73 & -2.13 \\ 0.00 & 2.56 & 2.46 & 4.07 \\ 0.00 & 0.00 & -4.78 & -3.82 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 4.42 & -36.01 \\ 27.13 & -31.67 \\ -6.14 & -1.16 \\ 10.50 & -25.82 \end{pmatrix}.$$

Here A is nonsymmetric and is treated as a band matrix, which must first be factorized by nag_dgbrtf (f07bdc).

10.1 Program Text

```

/* nag_dgbrfs (f07bhc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagx04.h>

int main(void)
{
    /* Scalars */
    Integer    i, ipiv_len, j, kl, ku, n, nrhs, pdab, pdafb, pdb, pdx;
    Integer     exit_status = 0;
    NagError    fail;
    Nag_OrderType order;

    /* Arrays */
    double      *ab = 0, *afb = 0, *b = 0, *berr = 0, *ferr = 0, *x = 0;
    Integer      *ipiv = 0;

#ifdef NAG_COLUMN_MAJOR
#define AB(I, J)  ab[(J-1)*pdab + ku + I - J]
#define AFB(I, J) afb[(J-1)*pdafb + kl + ku + I - J]
#define B(I, J)   b[(J-1)*pdb + I - 1]
#define X(I, J)   x[(J-1)*pdx + I - 1]
    order = Nag_ColMajor;
#else
#define AB(I, J)  ab[(I-1)*pdab + kl + J - I]
#define AFB(I, J) afb[(I-1)*pdafb + kl + J - I]
#define B(I, J)   b[(I-1)*pdb + J - 1]
#define X(I, J)   x[(I-1)*pdx + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_dgbrfs (f07bhc) Example Program Results\n\n");

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
#ifdef _WIN32
    scanf_s("%"NAG_IFMT%"NAG_IFMT%"NAG_IFMT%"NAG_IFMT"%*[\n] ", &n, &nrhs,
            &kl, &ku);
#else
    scanf("%"NAG_IFMT%"NAG_IFMT%"NAG_IFMT%"NAG_IFMT"%*[\n] ", &n, &nrhs,
            &kl, &ku);
#endif
    ipiv_len = n;
    pdab = kl + ku + 1;
    pdafb = 2*kl + ku + 1;
#ifdef NAG_COLUMN_MAJOR
    pdb = n;
    pdx = n;
#else
    pdb = nrhs;
    pdx = nrhs;
#endif

    /* Allocate memory */
    if (!(ab = NAG_ALLOC((kl+ku+1) * n, double)) ||

```

```

        !(afb = NAG_ALLOC((2*kl+ku+1) * n, double)) ||
        !(b = NAG_ALLOC(nrhs * n, double)) ||
        !(x = NAG_ALLOC(nrhs * n, double)) ||
        !(berr = NAG_ALLOC(nrhs, double)) ||
        !(ferr = NAG_ALLOC(nrhs, double)) ||
        !(ipiv = NAG_ALLOC(ipiv_len, Integer))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
    /* Set A to zero to avoid referencing uninitialized elements */
    for (i = 0; i < n*(kl+ku+1); ++i)
        ab[i] = 0.0;
    /* Read A from data file */
    for (i = 1; i <= n; ++i)
    {
        for (j = MAX(i-kl, 1); j <= MIN(i+ku, n); ++j)
#ifdef _WIN32
            scanf_s("%lf", &AB(i, j));
#else
            scanf("%lf", &AB(i, j));
#endif
    }
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
    /* Read B from data file */
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= nrhs; ++j)
#ifdef _WIN32
            scanf_s("%lf", &B(i, j));
#else
            scanf("%lf", &B(i, j));
#endif
    }
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
    /* Copy A to AFB and B to X */
    for (i = 1; i <= n; ++i)
    {
        for (j = MAX(i-kl, 1); j <= MIN(i+ku, n); ++j)
            AFB(i, j) = AB(i, j);
    }
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= nrhs; ++j)
            X(i, j) = B(i, j);
    }
    /* Factorize A in the array AFB */
    /* nag_dgbtrf (f07bdc).
     * LU factorization of real m by n band matrix
     */
    nag_dgbtrf(order, n, n, kl, ku, afb, pdafb, ipiv, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dgbtrf (f07bdc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
    /* Compute solution in the array X */
    /* nag_dgbtrs (f07bec).
     * Solution of real band system of linear equations,
     * multiple right-hand sides, matrix already factorized by
     * nag_dgbtrf (f07bdc)

```

```

*/
nag_dgbtrs(order, Nag_NoTrans, n, kl, ku, nrhs, afb, pdafb, ipiv,
           x, pdx, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_dgbtrs (f07bec).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Improve solution, and compute backward errors and */
/* estimated bounds on the forward errors */
/* nag_dgbrfs (f07bhc).
 * Refined solution with error bounds of real band system of
 * linear equations, multiple right-hand sides
 */
nag_dgbrfs(order, Nag_NoTrans, n, kl, ku, nrhs, ab, pdab, afb, pdafb,
           ipiv, b, pdb, x, pdx, ferr, berr, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_dgbrfs (f07bhc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Print solution */
/* 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, n, nrhs, x,
                       pdx, "Solution(s)", 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;
}
/* Print forward and backward errors */
printf("\nBackward errors (machine-dependent)\n");

for (j = 1; j <= nrhs; ++j)
    printf("%11.1e%s", berr[j-1], j%7 == 0?"\n":" ");

printf("\nEstimated forward error bounds (machine-dependent)\n");

for (j = 1; j <= nrhs; ++j)
    printf("%11.1e%s", ferr[j-1], j%7 == 0?"\n":" ");
printf("\n");
END:
NAG_FREE(ab);
NAG_FREE(afb);
NAG_FREE(b);
NAG_FREE(x);
NAG_FREE(berr);
NAG_FREE(ferr);
NAG_FREE(ipiv);
return exit_status;
}

```


10.2 Program Data

```
nag_dgbrfs (f07bhc) Example Program Data
  4  2  1  2           :Values of N, NRHS, KL and KU
-0.23  2.54 -3.66
-6.98  2.46 -2.73 -2.13
        2.56  2.46  4.07
        -4.78 -3.82   :End of matrix A
  4.42 -36.01
 27.13 -31.67
 -6.14 -1.16
 10.50 -25.82           :End of matrix B
```

10.3 Program Results

```
nag_dgbrfs (f07bhc) Example Program Results

Solution(s)
      1      2
 1  -2.0000  1.0000
 2   3.0000 -4.0000
 3   1.0000  7.0000
 4  -4.0000 -2.0000

Backward errors (machine-dependent)
  1.1e-16  9.9e-17
Estimated forward error bounds (machine-dependent)
  1.6e-14  1.9e-14
```
