NAG Library Function Document

nag_dpbcon (f07hgc)

1 Purpose

nag_dpbcon (f07hgc) estimates the condition number of a real symmetric positive definite band matrix A, where A has been factorized by nag_dpbtrf (f07hdc).

2 Specification

```
#include <nag.h>
#include <nagf07.h>
void nag_dpbcon (Nag_OrderType order, Nag_UploType uplo, Integer n,
     Integer kd, const double ab[], Integer pdab, double anorm,
     double *rcond, NagError *fail)
```

3 Description

nag_dpbcon (f07hgc) estimates the condition number (in the 1-norm) of a real symmetric positive definite band matrix A:

$$\kappa_1(A) = \|A\|_1 \left\|A^{-1}\right\|_1.$$

Since A is symmetric, $\kappa_1(A) = \kappa_\infty(A) = \|A\|_\infty \left\|A^{-1}\right\|_\infty$.

Because $\kappa_1(A)$ is infinite if A is singular, the function actually returns an estimate of the **reciprocal** of $\kappa_1(A)$.

The function should be preceded by a call to nag_dsb_norm (f16rec) to compute $\|A\|_1$ and a call to nag_dpbtrf (f07hdc) to compute the Cholesky factorization of A. The function then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate $\left\|A^{-1}\right\|_1$.

4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

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 how A has been factorized.

uplo = Nag_Upper
$A = U^{\mathrm{T}}U$, where U is upper triangular.

uplo = Nag_Lower
$A = LL^{\mathrm{T}}$, where L is lower triangular.

Constraint: **uplo** = Nag_Upper or Nag_Lower.

3: **n** – Integer *Input*

On entry: n, the order of the matrix A.

Constraint: **n** ≥ 0.

4: **kd** – Integer *Input*

On entry: k_d, the number of superdiagonals or subdiagonals of the matrix A.

Constraint: **kd** ≥ 0.

5: **ab**[dim] – const double *Input*

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

On entry: the Cholesky factor of A, as returned by nag_dpbtrf (f07hdc).

6: **pdab** – Integer *Input*

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

Constraint: **pdab** $\geq$ **kd** $+ 1$.

7: **anorm** – double *Input*

On entry: the 1-norm of the **original** matrix A, which may be computed by calling nag_dsb_norm (f16rec) with its argument **norm** = Nag_OneNorm. **anorm** must be computed either **before** calling nag_dpbtrf (f07hdc) or else from a **copy** of the original matrix A.

Constraint: **anorm** ≥ 0.0.

8: **rcond** – double * *Output*

On exit: an estimate of the reciprocal of the condition number of A. **rcond** is set to zero if exact singularity is detected or the estimate underflows. If **rcond** is less than ***machine precision***, A is singular to working precision.

9: **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 ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **kd** = ⟨*value*⟩.
Constraint: **kd** ≥ 0.

On entry, **n** = ⟨*value*⟩.
Constraint: **n** ≥ 0.

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

NE_INT_2

On entry, **pdab** $= \langle value \rangle$ and **kd** $= \langle value \rangle$.
Constraint: **pdab** $\geq$ **kd** $+ 1$.

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.

NE_REAL

On entry, **anorm** $= \langle value \rangle$.
Constraint: **anorm** ≥ 0.0.

7 Accuracy

The computed estimate **rcond** is never less than the true value ρ, and in practice is nearly always less than 10ρ, although examples can be constructed where **rcond** is much larger.

8 Parallelism and Performance

nag_dpbcon (f07hgc) is not threaded by NAG in any implementation.

nag_dpbcon (f07hgc) 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

A call to nag_dpbcon (f07hgc) involves solving a number of systems of linear equations of the form $Ax = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $4nk$ floating-point operations (assuming $n \gg k$) but takes considerably longer than a call to nag_dpbtrs (f07hec) with one right-hand side, because extra care is taken to avoid overflow when A is approximately singular.

The complex analogue of this function is nag_zpbcon (f07huc).

10 Example

This example estimates the condition number in the 1-norm (or ∞-norm) of the matrix A, where

$$A = \begin{pmatrix} 5.49 & 2.68 & 0.00 & 0.00 \\ 2.68 & 5.63 & -2.39 & 0.00 \\ 0.00 & -2.39 & 2.60 & -2.22 \\ 0.00 & 0.00 & -2.22 & 5.17 \end{pmatrix}.$$

Here A is symmetric and positive definite, and is treated as a band matrix, which must first be factorized by nag_dpbtrf (f07hdc). The true condition number in the 1-norm is 74.15.

10.1 Program Text

```
/* nag_dpbcon (f07hgc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagf16.h>
#include <nagx02.h>

int main(void)
{
  /* Scalars */
  Integer       i, j, k, kd, n, pdab;
  Integer       exit_status = 0;
  double        anorm, rcond;
  NagError      fail;
  Nag_UploType  uplo;
  Nag_OrderType order;
  /* Arrays */
  char          nag_enum_arg[40];
  double        *ab = 0;

#ifdef NAG_COLUMN_MAJOR
#define AB_UPPER(I, J) ab[(J-1)*pdab + k + I - J - 1]
#define AB_LOWER(I, J) ab[(J-1)*pdab + I - J]
  order = Nag_ColMajor;
#else
#define AB_UPPER(I, J) ab[(I-1)*pdab + J - I]
#define AB_LOWER(I, J) ab[(I-1)*pdab + k + J - I - 1]
  order = Nag_RowMajor;
#endif

  INIT_FAIL(fail);

  printf("nag_dpbcon (f07hgc) 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"%*[^\n] ", &n, &kd);
#else
  scanf("%"NAG_IFMT"%"NAG_IFMT"%*[^\n] ", &n, &kd);
#endif
  pdab = kd + 1;

  /* Allocate memory */
```

```
  if (!(ab = NAG_ALLOC((kd+1) * n, double)))
    {
      printf("Allocation failure\n");
      exit_status = -1;
      goto END;
    }

  /* Read A from data file */
#ifdef _WIN32
  scanf_s(" %39s%*[^\n] ", nag_enum_arg, _countof(nag_enum_arg));
#else
  scanf(" %39s%*[^\n] ", nag_enum_arg);
#endif
  /* nag_enum_name_to_value (x04nac).
   * Converts NAG enum member name to value
   */
  uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);

  k = kd + 1;
  if (uplo == Nag_Upper)
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = i; j <= MIN(i+kd, n); ++j)
#ifdef _WIN32
            scanf_s("%lf", &AB_UPPER(i, j));
#else
            scanf("%lf", &AB_UPPER(i, j));
#endif
        }
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  else
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = MAX(1, i-kd); j <= i; ++j)
#ifdef _WIN32
            scanf_s("%lf", &AB_LOWER(i, j));
#else
            scanf("%lf", &AB_LOWER(i, j));
#endif
        }
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  /* Compute norm of A */
  /* nag_dsb_norm (f16rec).
   * 1-norm, infinity-norm, Frobenius norm, largest absolute
   * element, real symmetric band matrix
   */
  nag_dsb_norm(order, Nag_OneNorm, uplo, n, kd, ab, pdab, &anorm, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dsb_norm (f16rec).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Factorize A */
  /* nag_dpbtrf (f07hdc).
   * Cholesky factorization of real symmetric
   * positive-definite band matrix
   */
  nag_dpbtrf(order, uplo, n, kd, ab, pdab, &fail);
```

```
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dpbtrf (f07hdc).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Estimate condition number */
  /* nag_dpbcon (f07hgc).
   * Estimate condition number of real symmetric
   * positive-definite band matrix, matrix already factorized
   * by nag_dpbtrf (f07hdc)
   */
  nag_dpbcon(order, uplo, n, kd, ab, pdab, anorm, &rcond, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dpbcon (f07hgc).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* nag_machine_precision (x02ajc).
   * The machine precision
   */
  if (rcond >= nag_machine_precision)
    printf("Estimate of condition number =%11.2e\n\n", 1.0/rcond);
  else
    printf("A is singular to working precision\n");
 END:
  NAG_FREE(ab);
  return exit_status;
}
```

10.2 Program Data

```
nag_dpbcon (f07hgc) Example Program Data
  4  1                         :Values of n and kd
  Nag_Lower                    :Value of uplo
  5.49
  2.68   5.63
        -2.39   2.60
               -2.22   5.17   :End of matrix A
```

10.3 Program Results

```
nag_dpbcon (f07hgc) Example Program Results

Estimate of condition number =   7.42e+01
```