NAG Library Function Document

nag_dsyr2 (f16prc)

1 Purpose

nag_dsyr2 (f16prc) performs a rank-2 update on a real symmetric matrix.

2 Specification

```
#include <nag.h>
#include <nagf16.h>
void nag_dsyr2 (Nag_OrderType order, Nag_UploType uplo, Integer n,
     double alpha, const double x[], Integer incx, const double y[],
     Integer incy, double beta, double a[], Integer pda, NagError *fail)
```

3 Description

nag_dsyr2 (f16prc) performs the symmetric rank-2 update operation

$$A \leftarrow \alpha x y^{\mathrm{T}} + \alpha y x^{\mathrm{T}} + \beta A,$$

where A is an n by n real symmetric matrix, x and y are n-element real vectors, while 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 2.3.1.3 in How to Use the NAG Library and its Documentation 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 A is stored.

uplo = Nag_Upper
The upper triangular part of A is stored.

uplo = Nag_Lower
The lower triangular part of A is stored.

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

3: **n** – Integer *Input*

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

Constraint: **n** ≥ 0.

4: **alpha** – double *Input*

On entry: the scalar α.

5: **x**[dim] – const double *Input*

Note: the dimension, *dim*, of the array **x** must be at least $\max(1, 1 + (\mathbf{n} - 1)|\mathbf{incx}|)$.

On entry: the n-element vector x.

If **incx** > 0, x_i must be stored in **x**$[(i-1) \times \mathbf{incx}]$, for $i = 1, 2, \ldots, \mathbf{n}$.

If **incx** < 0, x_i must be stored in **x**$[(\mathbf{n} - i) \times |\mathbf{incx}|]$, for $i = 1, 2, \ldots, \mathbf{n}$.

Intermediate elements of **x** are not referenced. If $\mathbf{n} = 0$, **x** is not referenced and may be **NULL**.

6: **incx** – Integer *Input*

On entry: the increment in the subscripts of **x** between successive elements of x.

Constraint: **incx** $\neq 0$.

7: **y**[dim] – const double *Input*

Note: the dimension, *dim*, of the array **y** must be at least $\max(1, 1 + (\mathbf{n} - 1)|\mathbf{incy}|)$.

On entry: the n-element vector y.

If **incy** > 0, y_i must be stored in **y**$[(i-1) \times \mathbf{incy}]$, for $i = 1, 2, \ldots, \mathbf{n}$.

If **incy** < 0, y_i must be stored in **y**$[(\mathbf{n} - i) \times |\mathbf{incy}|]$, for $i = 1, 2, \ldots, \mathbf{n}$.

Intermediate elements of **y** are not referenced. If $\alpha = 0.0$ or $\mathbf{n} = 0$, **y** is not referenced and may be **NULL**.

8: **incy** – Integer *Input*

On entry: the increment in the subscripts of **y** between successive elements of y.

Constraint: **incy** $\neq 0$.

9: **beta** – double *Input*

On entry: the scalar β.

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

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

On entry: the n by n symmetric matrix A.

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

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

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

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

On exit: the updated matrix A.

11: **pda** – Integer *Input*

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

Constraint: **pda** $\geq \max(1, \mathbf{n})$.

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

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.
See Section 3.2.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

On entry, argument ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **incx** = ⟨*value*⟩.
Constraint: **incx** $\neq 0$.

On entry, **incy** = ⟨*value*⟩.
Constraint: **incy** $\neq 0$.

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

NE_INT_2

On entry, **pda** = ⟨*value*⟩, **n** = ⟨*value*⟩.
Constraint: **pda** $\geq \max(1, \mathbf{n})$.

NE_INTERNAL_ERROR

An unexpected error has been triggered by this function. Please contact NAG.
See Section 3.6.6 in How to Use the NAG Library and its Documentation 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 How to Use the NAG Library and its Documentation for further information.

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

nag_dsyr2 (f16prc) is not threaded in any implementation.

9 Further Comments

None.

10 Example

Perform rank-2 update of real symmetric matrix A using vectors x and y:

$$A \leftarrow A - xy^{\mathrm{T}} - yx^{\mathrm{T}},$$

where A is the 4 by 4 matrix given by

$$A = \begin{pmatrix} 4.30 & 4.00 & 0.40 & -0.28 \\ 4.00 & -4.87 & 0.31 & 0.07 \\ 0.40 & 0.31 & -8.02 & -5.95 \\ -0.28 & 0.07 & -5.95 & 0.12 \end{pmatrix},$$

$$x = (2.0, 2.0, 0.2, -0.14)^{\mathrm{T}} \quad \text{and} \quad y = (1.0, 1.0, 0.1, -0.07)^{\mathrm{T}}.$$

The vector y is stored in every second element of the array **y** (**incy** $= 2$).

10.1 Program Text

```
/* nag_dsyr2 (f16prc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

#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, incx, incy, j, n, pda, xlen, ylen;

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

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

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

  exit_status = 0;
  INIT_FAIL(fail);

  printf("nag_dsyr2 (f16prc) Example Program Results\n\n");

  /* Skip heading in data file */
#ifdef _WIN32
  scanf_s("%*[^\n] ");
#else
  scanf("%*[^\n] ");
```

```
#endif

  /* Read the problem dimension */
#ifdef _WIN32
  scanf_s("%" NAG_IFMT "%*[^\n] ", &n);
#else
  scanf("%" NAG_IFMT "%*[^\n] ", &n);
#endif

  /* Read the uplo storage parameter */
#ifdef _WIN32
  scanf_s("%39s%*[^\n] ", nag_enum_arg, (unsigned)_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);

  /* Read scalar parameters */
#ifdef _WIN32
  scanf_s("%lf%lf%*[^\n] ", &alpha, &beta);
#else
  scanf("%lf%lf%*[^\n] ", &alpha, &beta);
#endif
  /* Read increment parameters */
#ifdef _WIN32
  scanf_s("%" NAG_IFMT "%" NAG_IFMT "%*[^\n] ", &incx, &incy);
#else
  scanf("%" NAG_IFMT "%" NAG_IFMT "%*[^\n] ", &incx, &incy);
#endif

  pda = n;

  xlen = MAX(1, 1 + (n - 1) * ABS(incx));
  ylen = MAX(1, 1 + (n - 1) * ABS(incy));

  if (n > 0) {
    /* Allocate memory */
    if (!(a = NAG_ALLOC(pda * n, double)) ||
        !(x = NAG_ALLOC(xlen, double)) || !(y = NAG_ALLOC(ylen, double)))
    {
      printf("Allocation failure\n");
      exit_status = -1;
      goto END;
    }
  }
  else {
    printf("Invalid n\n");
    exit_status = 1;
    goto END;
  }

  /* Input matrix A and vector x */

  if (uplo == Nag_Upper) {
    for (i = 1; i <= n; ++i) {
      for (j = i; j <= n; ++j)
#ifdef _WIN32
        scanf_s("%lf", &A(i, j));
#else
        scanf("%lf", &A(i, j));
#endif
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  }
```

```
  else {
    for (i = 1; i <= n; ++i) {
      for (j = 1; j <= i; ++j)
#ifdef _WIN32
        scanf_s("%lf", &A(i, j));
#else
        scanf("%lf", &A(i, j));
#endif
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  }
  for (i = 0; i < xlen; ++i)
#ifdef _WIN32
    scanf_s("%lf%*[^\n] ", &x[i]);
#else
    scanf("%lf%*[^\n] ", &x[i]);
#endif
  for (i = 0; i < ylen; ++i)
#ifdef _WIN32
    scanf_s("%lf%*[^\n] ", &y[i]);
#else
    scanf("%lf%*[^\n] ", &y[i]);
#endif

  /* nag_dsyr2 (f16prc).
   * Rank two update of real symmetric matrix.
   *
   */
  nag_dsyr2(order, uplo, n, alpha, x, incx, y, incy, beta, a, pda, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_dsyr2 (f16prc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

  if (uplo == Nag_Upper) {
    matrix = Nag_UpperMatrix;
  }
  else {
    matrix = Nag_LowerMatrix;
  }
  /* Print updated matrix A */
  /* 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, a, pda, "Updated Matrix A", 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(x);
  NAG_FREE(y);

  return exit_status;
}
```

10.2 Program Data

```
nag_dsyr2 (f16prc) Example Program Data
  4                           :Value of n
  Nag_Lower                   :Storage of A
 -1.0    1.0                  :Values of alpha and beta
  1  2                        :Values of incx and incy
  4.30
  4.00  -4.87
  0.40   0.31  -8.02
 -0.28   0.07  -5.95   0.12   :End of matrix A
  2.00
  2.00
  0.20
 -0.14                        :End of vector x
  1.00
  0.00
  1.00
  0.00
  0.10
  0.00
 -0.07                        :End of vector y
```

10.3 Program Results

```
nag_dsyr2 (f16prc) Example Program Results

 Updated Matrix A
             1          2          3          4
 1      0.3000
 2      0.0000    -8.8700
 3      0.0000    -0.0900    -8.0600
 4      0.0000     0.3500    -5.9220     0.1004
```