

NAG Library Function Document

nag_dpstrf (f07jdc)

1 Purpose

nag_dpstrf (f07jdc) computes the modified Cholesky factorization of a real n by n symmetric positive definite tridiagonal matrix A .

2 Specification

```
#include <nag.h>
#include <nagf07.h>
void nag_dpstrf (Integer n, double d[], double e[], NagError *fail)
```

3 Description

nag_dpstrf (f07jdc) factorizes the matrix A as

$$A = LDL^T,$$

where L is a unit lower bidiagonal matrix and D is a diagonal matrix with positive diagonal elements. The factorization may also be regarded as having the form $U^T D U$, where U is a unit upper bidiagonal matrix.

4 References

None.

5 Arguments

- 1: **n** – Integer *Input*
On entry: n , the order of the matrix A .
Constraint: $n \geq 0$.
- 2: **d**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **d** must be at least $\max(1, n)$.
On entry: must contain the n diagonal elements of the matrix A .
On exit: is overwritten by the n diagonal elements of the diagonal matrix D from the LDL^T factorization of A .
- 3: **e**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **e** must be at least $\max(1, n - 1)$.
On entry: must contain the $(n - 1)$ subdiagonal elements of the matrix A .
On exit: is overwritten by the $(n - 1)$ subdiagonal elements of the lower bidiagonal matrix L . (**e** can also be regarded as containing the $(n - 1)$ superdiagonal elements of the upper bidiagonal matrix U .)

- 4: **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 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

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

NE_INT

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

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 2.7.6 in How to Use the NAG Library and its Documentation for further information.

NE_MAT_NOT_POS_DEF

The leading minor of order n is not positive definite, the factorization was completed, but $d[n - 1] \leq 0$.

The leading minor of order $\langle value \rangle$ is not positive definite, the factorization could not be completed.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.
 See Section 2.7.5 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

The computed factorization satisfies an equation of the form

$$A + E = LDL^T,$$

where

$$\|E\|_{\infty} = O(\epsilon)\|A\|_{\infty}$$

and ϵ is the *machine precision*.

Following the use of this function, nag_dptrfs (f07jec) can be used to solve systems of equations $AX = B$, and nag_dptcon (f07jgc) can be used to estimate the condition number of A .

8 Parallelism and Performance

nag_dptrfs (f07jdc) is not threaded in any implementation.

9 Further Comments

The total number of floating-point operations required to factorize the matrix A is proportional to n . The complex analogue of this function is `nag_zpttrf` (f07jrc).

10 Example

This example factorizes the symmetric positive definite tridiagonal matrix A given by

$$A = \begin{pmatrix} 4.0 & -2.0 & 0 & 0 & 0 \\ -2.0 & 10.0 & -6.0 & 0 & 0 \\ 0 & -6.0 & 29.0 & 15.0 & 0 \\ 0 & 0 & 15.0 & 25.0 & 8.0 \\ 0 & 0 & 0 & 8.0 & 5.0 \end{pmatrix}.$$

10.1 Program Text

```

/* nag_dppttrf (f07jdc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

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

int main(void)
{
    /* Scalars */
    Integer exit_status = 0, i, n;

    /* Arrays */
    double *d = 0, *e = 0;

    /* Nag Types */
    NagError fail;

    INIT_FAIL(fail);

    printf("nag_dppttrf (f07jdc) 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 "%*[\n]", &n);
#else
    scanf("%" NAG_IFMT "%*[\n]", &n);
#endif
    if (n < 0) {
        printf("Invalid n\n");
        exit_status = 1;
        goto END;
    }
    /* Allocate memory */
    if (!(d = NAG_ALLOC(n, double)) || !(e = NAG_ALLOC(n - 1, double)))
    {

```

```

    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Read the lower bidiagonal part of the tridiagonal matrix A from
 * data file
 */
#ifdef _WIN32
    for (i = 0; i < n; ++i)
        scanf_s("%lf", &d[i]);
#else
    for (i = 0; i < n; ++i)
        scanf("%lf", &d[i]);
#endif
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif
#ifdef _WIN32
    for (i = 0; i < n - 1; ++i)
        scanf_s("%lf", &e[i]);
#else
    for (i = 0; i < n - 1; ++i)
        scanf("%lf", &e[i]);
#endif
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif

/* Factorize the tridiagonal matrix A using nag_dpstrf (f07jdc). */
nag_dpstrf(n, d, e, &fail);
if (fail.code != NE_NOERROR) {
    printf("Error from nag_dpstrf (f07jdc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print details of the factorization */
printf("Details of factorization\n\n");
printf(" The diagonal elements of D\n");
for (i = 0; i < n; ++i)
    printf("%9.4f%s", d[i], i % 8 == 7 ? "\n" : " ");

printf("\n\n Subdiagonal elements of the Cholesky factor L\n");
for (i = 0; i < n - 1; ++i)
    printf("%9.4f%s", e[i], i % 8 == 7 ? "\n" : " ");
printf("\n");

END:
    NAG_FREE(d);
    NAG_FREE(e);

    return exit_status;
}

```

10.2 Program Data

```

nag_dpstrf (f07jdc) Example Program Data
  5          : n
  4.0  10.0  29.0  25.0  5.0 : diagonal D
 -2.0  -6.0  15.0  8.0      : sub-diagonal E

```

10.3 Program Results

nag_dpstrf (f07jdc) Example Program Results

Details of factorization

The diagonal elements of D

4.0000 9.0000 25.0000 16.0000 1.0000

Subdiagonal elements of the Cholesky factor L

-0.5000 -0.6667 0.6000 0.5000
