NAG Library Function Document

nag_dsytri (f07mjc)

1 Purpose

nag_dsytri (f07mjc) computes the inverse of a real symmetric indefinite matrix A, where A has been factorized by nag_dsytrf (f07mdc).

2 Specification

```
#include <nag.h>
#include <nagf07.h>
void nag_dsytri (Nag_OrderType order, Nag_UploType uplo, Integer n,
     double a[], Integer pda, const Integer ipiv[], NagError *fail)
```

3 Description

nag_dsytri (f07mjc) is used to compute the inverse of a real symmetric indefinite matrix A, the function must be preceded by a call to nag_dsytrf (f07mdc), which computes the Bunch–Kaufman factorization of A.

If **uplo** $=$ Nag_Upper, $A = PUDU^{\mathrm{T}}P^{\mathrm{T}}$ and A^{-1} is computed by solving $U^{\mathrm{T}}P^{\mathrm{T}}XPU = D^{-1}$ for X.

If **uplo** $=$ Nag_Lower, $A = PLDL^{\mathrm{T}}P^{\mathrm{T}}$ and A^{-1} is computed by solving $L^{\mathrm{T}}P^{\mathrm{T}}XPL = D^{-1}$ for X.

4 References

Du Croz J J and Higham N J (1992) Stability of methods for matrix inversion *IMA J. Numer. Anal.* **12** 1–19

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 how A has been factorized.

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

uplo $=$ Nag_Lower
$A = PLDL^{\mathrm{T}}P^{\mathrm{T}}$, 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: **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: details of the factorization of A, as returned by nag_dsytrf (f07mdc).

On exit: the factorization is overwritten by the n by n symmetric matrix A^{-1}.

If **uplo** $=$ Nag_Upper, the upper triangle of A^{-1} is stored in the upper triangular part of the array.

If **uplo** $=$ Nag_Lower, the lower triangle of A^{-1} is stored in the lower triangular part of the array.

5: **pda** – Integer *Input*

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

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

6: **ipiv**[dim] – const Integer *Input*

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

On entry: details of the interchanges and the block structure of D, as returned by nag_dsytrf (f07mdc).

7: **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** ≥ 0.

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

NE_INT_2

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

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.

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_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.

NE_SINGULAR

Element $\langle value \rangle$ of the diagonal is exactly zero. D is singular and the inverse of A cannot be computed.

7 Accuracy

The computed inverse X satisfies a bound of the form

if **uplo** $=$ Nag_Upper, $|DU^{\mathrm{T}}P^{\mathrm{T}}XPU - I| \leq c(n)\epsilon\left(|D||U^{\mathrm{T}}|P^{\mathrm{T}}|X|P|U| + |D|\left|D^{-1}\right|\right)$;

if **uplo** $=$ Nag_Lower, $|DL^{\mathrm{T}}P^{\mathrm{T}}XPL - I| \leq c(n)\epsilon\left(|D||L^{\mathrm{T}}|P^{\mathrm{T}}|X|P|L| + |D|\left|D^{-1}\right|\right)$,

$c(n)$ is a modest linear function of n, and ϵ is the ***machine precision***.

8 Parallelism and Performance

nag_dsytri (f07mjc) 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

The total number of floating-point operations is approximately $\frac{2}{3}n^3$.

The complex analogues of this function are nag_zhetri (f07mwc) for Hermitian matrices and nag_zsytri (f07nwc) for symmetric matrices.

10 Example

This example computes the inverse of the matrix A, where

$$A = \begin{pmatrix} 2.07 & 3.87 & 4.20 & -1.15 \\ 3.87 & -0.21 & 1.87 & 0.63 \\ 4.20 & 1.87 & 1.15 & 2.06 \\ -1.15 & 0.63 & 2.06 & -1.81 \end{pmatrix}.$$

Here A is symmetric indefinite and must first be factorized by nag_dsytrf (f07mdc).

10.1 Program Text

```
/* nag_dsytri (f07mjc) 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>
#include <nagx04.h>
```

```
int main(void)
{
  /* Scalars */
  Integer i, j, n, pda;
  Integer exit_status = 0;
  Nag_UploType uplo;
  Nag_MatrixType matrix;
  NagError fail;
  Nag_OrderType order;
  /* Arrays */
  char nag_enum_arg[40];
  Integer *ipiv = 0;
  double *a = 0;
#ifdef NAG_LOAD_FP
  /* The following line is needed to force the Microsoft linker
     to load floating point support */
  float force_loading_of_ms_float_support = 0;
#endif /* NAG_LOAD_FP */

#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

  INIT_FAIL(fail);

  printf("nag_dsytri (f07mjc) 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
#ifdef NAG_COLUMN_MAJOR
  pda = n;
#else
  pda = n;
#endif

  /* Allocate memory */
  if (!(ipiv = NAG_ALLOC(n, Integer)) || !(a = NAG_ALLOC(n * 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, (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);

  if (uplo == Nag_Upper) {
    matrix = Nag_UpperMatrix;
    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 {
    matrix = Nag_LowerMatrix;
    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
  }

  /* Factorize A */
  /* nag_dsytrf (f07mdc).
   * Bunch-Kaufman factorization of real symmetric indefinite
   * matrix
   */
  nag_dsytrf(order, uplo, n, a, pda, ipiv, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_dsytrf (f07mdc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }
  /* Compute inverse of A */
  /* nag_dsytri (f07mjc).
   * Inverse of real symmetric indefinite matrix, matrix
   * already factorized by nag_dsytrf (f07mdc)
   */
  nag_dsytri(order, uplo, n, a, pda, ipiv, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_dsytri (f07mjc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }
  /* Print inverse */
  /* 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,
                         "Inverse", 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(ipiv);
  NAG_FREE(a);
  return exit_status;
}
```

10.2 Program Data

```
nag_dsytri (f07mjc) Example Program Data
  4                           :Value of n
  Nag_Lower                   :Value of uplo
  2.07
  3.87  -0.21
  4.20   1.87   1.15
 -1.15   0.63   2.06  -1.81   :End of matrix A
```

10.3 Program Results

```
nag_dsytri (f07mjc) Example Program Results

 Inverse
           1          2          3          4
 1      0.7485
 2      0.5221    -0.1605
 3     -1.0058    -0.3131     1.3501
 4     -1.4386    -0.7440     2.0667     2.4547
```