NAG Library Function Document

nag_dsb_norm (f16rec)

1 Purpose

nag_dsb_norm (f16rec) calculates the value of the 1-norm, the ∞-norm, the Frobenius norm or the maximum absolute value of the elements of a real n by n symmetric band matrix.

2 Specification

```
#include <nag.h>
#include <nagf16.h>
```

```
void nag_dsb_norm (Nag_OrderType order, Nag_NormType norm,
     Nag_UploType uplo, Integer n, Integer k, const double ab[],
     Integer pdab, double *r, NagError *fail)
```

3 Description

Given a real n by n symmetric band matrix, A, nag_dsb_norm (f16rec) calculates one of the values given by

$$\|A\|_1 = \max_j \sum_{i=1}^{n} |a_{ij}|,$$

$$\|A\|_\infty = \max_i \sum_{j=1}^{n} |a_{ij}|,$$

$$\|A\|_F = \left(\sum_{i=1}^{n} \sum_{j=1}^{n} |a_{ij}|^2 \right)^{1/2}$$

or

$$\max_{i,j} |a_{ij}|.$$

Note that, since A is symmetric, $\|A\|_1 = \|A\|_\infty$.

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: **norm** – Nag_NormType *Input*

On entry: specifies the value to be returned.

norm = Nag_OneNorm
The 1-norm.

norm = Nag_InfNorm
The ∞-norm.

norm = Nag_FrobeniusNorm
The Frobenius (or Euclidean) norm.

norm = Nag_MaxNorm
The value $\max_{i,j} |a_{ij}|$ (not a norm).

Constraint: **norm** = Nag_OneNorm, Nag_InfNorm, Nag_FrobeniusNorm or Nag_MaxNorm.

3: **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.

4: **n** – Integer *Input*

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

If $n = 0$, then **n** is set to zero.

Constraint: **n** ≥ 0.

5: **k** – Integer *Input*

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

Constraint: **k** ≥ 0.

6: **ab**[*dim*] – const double *Input*

Note: the dimension, *dim*, of the array **ab** must be at least max(1, **pdab** × **n**).

On entry: the n by n symmetric band matrix A.

This is stored as a notional two-dimensional array with row elements or column elements stored contiguously. The storage of elements of A_{ij}, depends on the **order** and **uplo** arguments as follows:

if **order** = Nag_ColMajor and **uplo** = Nag_Upper,
A_{ij} is stored in **ab**$[k + i - j + (j - 1) \times$ **pdab**$]$, for $j = 1, \dots, n$ and $i = \max(1, j - k), \dots, j$;
if **order** = Nag_ColMajor and **uplo** = Nag_Lower,
A_{ij} is stored in **ab**$[i - j + (j - 1) \times$ **pdab**$]$, for $j = 1, \dots, n$ and $i = j, \dots, \min(n, j + k)$;
if **order** = Nag_RowMajor and **uplo** = Nag_Upper,
A_{ij} is stored in **ab**$[j - i + (i - 1) \times$ **pdab**$]$, for $i = 1, \dots, n$ and $j = i, \dots, \min(n, i + k)$;
if **order** = Nag_RowMajor and **uplo** = Nag_Lower,
A_{ij} is stored in **ab**$[k + j - i + (i - 1) \times$ **pdab**$]$, for $i = 1, \dots, n$ and $j = \max(1, i - k), \dots, i$.

7: **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** $\geq$ **k** $+ 1$.

8: **r** – double * *Output*

On exit: the value of the norm specified by **norm**.

9: **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, **k** $= \langle$*value*$\rangle$.
Constraint: **k** ≥ 0.

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

NE_INT_2

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

NE_INTERNAL_ERROR

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.

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_dsb_norm (f16rec) is not threaded in any implementation.

9 Further Comments

None.

10 Example

See Section 10 in nag_dpbcon (f07hgc).