

NAG Library Routine Document

F06QTF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

F06QTF performs a QR or RQ factorization of the product of a real upper triangular matrix and a real matrix of plane rotations.

2 Specification

SUBROUTINE F06QTF (SIDE, N, K1, K2, C, S, A, LDA)

INTEGER N, K1, K2, LDA
 REAL (KIND=nag_wp) C(*), S(*), A(LDA,*)
 CHARACTER(1) SIDE

3 Description

F06QTF performs one of the transformations

$$R \leftarrow PUQ^T \quad \text{or} \quad R \leftarrow QUP^T,$$

where U is a given n by n real upper triangular matrix, P is a given real orthogonal matrix, and Q is a real orthogonal matrix chosen to make R upper triangular. Both P and Q are represented as sequences of plane rotations in planes k_1 to k_2 .

If SIDE = 'L',

$$R \leftarrow PUQ^T,$$

where $P = P_{k_2-1} \dots P_{k_1+1} P_{k_1}$ and $Q = Q_{k_2-1} \dots Q_{k_1+1} Q_{k_1}$.

If SIDE = 'R',

$$R \leftarrow QUP^T,$$

where $P = P_{k_1} P_{k_1+1} \dots P_{k_2-1}$ and $Q = Q_{k_1} Q_{k_1+1} \dots Q_{k_2-1}$.

In either case P_k and Q_k are rotations in the $(k, k+1)$ plane.

The 2 by 2 rotation part of P_k or Q_k has the form

$$\begin{pmatrix} c_k & s_k \\ -s_k & c_k \end{pmatrix}.$$

4 References

None.

5 Parameters

1: SIDE – CHARACTER(1) *Input*

On entry: specifies whether P is applied from the left or the right in the transformation.

SIDE = 'L'

P is applied from the left.

SIDE = 'R'
P is applied from the right.

Constraint: SIDE = 'L' or 'R'.

- 2: N – INTEGER *Input*
On entry: *n*, the order of the matrices *U* and *R*.
Constraint: $N \geq 0$.
- 3: K1 – INTEGER *Input*
 4: K2 – INTEGER *Input*
On entry: the values k_1 and k_2 .
 If $K1 < 1$ or $K2 \leq K1$ or $K2 > N$, an immediate return is effected.
- 5: C(*) – REAL (KIND=nag_wp) array *Input/Output*
Note: the dimension of the array *C* must be at least $K2 - K1$.
On entry: $C(k)$ must hold the cosine of the rotation P_k , for $k = k_1, \dots, k_2 - 1$.
On exit: $C(k)$ holds the cosine of the rotation Q_k , for $k = k_1, \dots, k_2 - 1$.
- 6: S(*) – REAL (KIND=nag_wp) array *Input/Output*
Note: the dimension of the array *S* must be at least $K2 - K1$.
On entry: $S(k)$ must hold the sine of the rotation P_k , for $k = k_1, \dots, k_2 - 1$.
On exit: $S(k)$ holds the sine of the rotation Q_k , for $k = k_1, \dots, k_2 - 1$.
- 7: A(LDA,*) – REAL (KIND=nag_wp) array *Input/Output*
Note: the second dimension of the array *A* must be at least *N*.
On entry: the *n* by *n* upper triangular matrix *U*.
On exit: the upper triangular matrix *R*.
- 8: LDA – INTEGER *Input*
On entry: the first dimension of the array *A* as declared in the (sub)program from which F06QTF is called.
Constraint: $LDA \geq \max(1, N)$.

6 Error Indicators and Warnings

None.

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

None.