

NAG Library Routine Document

F11BTF

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

F11BTF is the third in a suite of three routines for the iterative solution of a complex general (non-Hermitian) system of simultaneous linear equations (see Golub and Van Loan (1996)). F11BTF returns information about the computations during an iteration and/or after this has been completed. The first routine of the suite, F11BRF, is a setup routine; the second routine, F11BSF, is the iterative solver itself.

These three routines are suitable for the solution of large sparse general (non-Hermitian) systems of equations.

2 Specification

```
SUBROUTINE F11BTF (ITN, STPLHS, STPRHS, ANORM, SIGMAX, WORK, LWORK, IFAIL)
```

```
INTEGER                ITN, LWORK, IFAIL
REAL (KIND=nag_wp)    STPLHS, STPRHS, ANORM, SIGMAX
COMPLEX (KIND=nag_wp) WORK(LWORK)
```

3 Description

F11BTF returns information about the solution process. It can be called either during a monitoring step of F11BSF or after F11BSF has completed its tasks. Calling F11BTF at any other time will result in an error condition being raised.

For further information you should read the documentation for F11BRF and F11BSF.

4 References

Golub G H and Van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

5 Parameters

- | | | |
|----|--|---------------|
| 1: | ITN – INTEGER | <i>Output</i> |
| | <i>On exit:</i> the number of iterations carried out by F11BSF. | |
| 2: | STPLHS – REAL (KIND=nag_wp) | <i>Output</i> |
| | <i>On exit:</i> the current value of the left-hand side of the termination criterion used by F11BSF. | |
| 3: | STPRHS – REAL (KIND=nag_wp) | <i>Output</i> |
| | <i>On exit:</i> the current value of the right-hand side of the termination criterion used by F11BSF. | |
| 4: | ANORM – REAL (KIND=nag_wp) | <i>Output</i> |
| | <i>On exit:</i> if ITERM = 1 in the previous call to F11BRF, then ANORM contains $\ A\ _p$, where $p = 1, 2$ or ∞ , either supplied or, in the case of 1 or ∞ , estimated by F11BSF; otherwise ANORM = 0.0. | |

- 5: SIGMAX – REAL (KIND=nag_wp) Output
On exit: if ITERM = 2 in the previous call to F11BRF, the current estimate of the largest singular value $\sigma_1(\bar{A})$ of the preconditioned iteration matrix when it is used by the termination criterion in F11BSF, either when it has been supplied to F11BRF or it has been estimated by F11BSF (see also Sections 3 and 5 in F11BRF); otherwise, SIGMAX = 0.0 is returned.
- 6: WORK(LWORK) – COMPLEX (KIND=nag_wp) array Communication Array
On entry: the array WORK as returned by F11BSF (see also Sections 3 and 5 in F11BSF).
- 7: LWORK – INTEGER Input
On entry: the dimension of the array WORK as declared in the (sub)program from which F11BTF is called (see also F11BRF).
Constraint: LWORK \geq 120.
Note: although the minimum value of LWORK ensures the correct functioning of F11BTF, a larger value is required by the iterative solver F11BSF (see also F11BRF).
- 8: IFAIL – INTEGER Input/Output
On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = -*i*

On entry, the *i*th argument had an illegal value.

IFAIL = 1

F11BTF has been called out of sequence. For example, the last call to F11BSF did not return IREVCM = 3 or 4.

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

See Section 9 in F11BRF.