

NAG Library Routine Document

F06TVF

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

F06TVF transforms a complex upper triangular matrix to an upper Hessenberg matrix by applying a given sequence of plane rotations.

2 Specification

SUBROUTINE F06TVF (SIDE, N, K1, K2, C, S, A, LDA)

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

3 Description

F06TVF transforms an n by n complex upper triangular matrix U with real diagonal elements, to an upper Hessenberg matrix H , by applying a given sequence of plane rotations from either the left or the right, in planes k_1 to k_2 ; H has real nonzero subdiagonal elements $h_{k+1,k}$, for $k = k_1, \dots, k_2 - 1$ only.

If SIDE = 'L', the rotations are applied from the left:

$$H = PU,$$

where $P = P_{k_1} P_{k_1+1} \cdots P_{k_2-1}$.

If SIDE = 'R', the rotations are applied from the right:

$$H = UP^H,$$

where $P = P_{k_2-1} \cdots P_{k_1+1} P_{k_1}$.

In either case, P_k is a rotation in the $(k, k+1)$ plane.

The 2 by 2 plane rotation part of P_k has the form

$$\begin{pmatrix} \bar{c}_k & s_k \\ -s_k & c_k \end{pmatrix}$$

with s_k real.

4 References

None.

5 Parameters

- 1: SIDE – CHARACTER(1) *Input*
On entry: specifies whether U is operated on from the left or the right.
 SIDE = 'L'
 U is pre-multiplied from the left.

- SIDE = 'R'
U is post-multiplied from the right.
 Constraint: SIDE = 'L' or 'R'.
- 2: N – INTEGER *Input*
 On entry: *n*, the order of the matrices *U* and *H*.
 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(*) – COMPLEX (KIND=nag_wp) array *Input*
Note: the dimension of the array *C* must be at least $K2 - K1$.
 On entry: $C(k)$ must hold c_k , the cosine of the rotation P_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 s_k , the sine of the rotation P_k , for $k = k_1, \dots, k_2 - 1$.
 On exit: $S(k)$ holds $h_{k+1,k}$, the subdiagonal element of *H*, for $k = k_1, \dots, k_2 - 1$.
- 7: A(LDA,*) – COMPLEX (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*. The imaginary parts of the diagonal elements must be zero.
 On exit: the upper triangular part of the upper Hessenberg matrix *H*.
- 8: LDA – INTEGER *Input*
 On entry: the first dimension of the array *A* as declared in the (sub)program from which F06TVF 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.