NAG Library Routine Document

F07PRF (ZHPTRF)

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

F07PRF (ZHPTRF) computes the Bunch–Kaufman factorization of a complex Hermitian indefinite matrix, using packed storage.

2 Specification

```
SUBROUTINE F07PRF (UPLO, N, AP, IPIV, INFO)

INTEGER                 N, IPIV(N), INFO
COMPLEX (KIND=nag_wp)   AP(*)
CHARACTER(1)            UPLO
```

The routine may be called by its LAPACK name ***zhptrf***.

3 Description

F07PRF (ZHPTRF) factorizes a complex Hermitian matrix A, using the Bunch–Kaufman diagonal pivoting method and packed storage. A is factorized as either $A = PUDU^{\mathrm{H}}P^{\mathrm{T}}$ if UPLO = 'U' or $A = PLDL^{\mathrm{H}}P^{\mathrm{T}}$ if UPLO = 'L', where P is a permutation matrix, U (or L) is a unit upper (or lower) triangular matrix and D is an Hermitian block diagonal matrix with 1 by 1 and 2 by 2 diagonal blocks; U (or L) has 2 by 2 unit diagonal blocks corresponding to the 2 by 2 blocks of D. Row and column interchanges are performed to ensure numerical stability while keeping the matrix Hermitian.

This method is suitable for Hermitian matrices which are not known to be positive definite. If A is in fact positive definite, no interchanges are performed and no 2 by 2 blocks occur in D.

4 References

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

5 Parameters

1: UPLO – CHARACTER(1) *Input*

On entry: specifies whether the upper or lower triangular part of A is stored and how A is to be factorized.

UPLO = 'U'
: The upper triangular part of A is stored and A is factorized as $PUDU^{\mathrm{H}}P^{\mathrm{T}}$, where U is upper triangular.

UPLO = 'L'
: The lower triangular part of A is stored and A is factorized as $PLDL^{\mathrm{H}}P^{\mathrm{T}}$, where L is lower triangular.

Constraint: UPLO = 'U' or 'L'.

2: N – INTEGER *Input*

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

Constraint: $\mathrm{N} \geq 0$.

3: AP($*$) – COMPLEX (KIND=nag_wp) array *Input/Output*

Note: the dimension of the array AP must be at least $\max(1, \mathrm{N} \times (\mathrm{N}+1)/2)$.

On entry: the n by n Hermitian matrix A, packed by columns.

More precisely,

if UPLO = 'U', the upper triangle of A must be stored with element A_{ij} in $\mathrm{AP}(i + j(j-1)/2)$ for $i \leq j$;

if UPLO = 'L', the lower triangle of A must be stored with element A_{ij} in $\mathrm{AP}(i + (2n-j)(j-1)/2)$ for $i \geq j$.

On exit: A is overwritten by details of the block diagonal matrix D and the multipliers used to obtain the factor U or L as specified by UPLO.

4: IPIV(N) – INTEGER array *Output*

On exit: details of the interchanges and the block structure of D. More precisely,

if $\mathrm{IPIV}(i) = k > 0$, d_{ii} is a 1 by 1 pivot block and the ith row and column of A were interchanged with the kth row and column;

if UPLO = 'U' and $\mathrm{IPIV}(i-1) = \mathrm{IPIV}(i) = -l < 0$, $\begin{pmatrix} d_{i-1,i-1} & \bar{d}_{i,i-1} \\ \bar{d}_{i,i-1} & d_{ii} \end{pmatrix}$ is a 2 by 2 pivot block and the $(i-1)$th row and column of A were interchanged with the lth row and column;

if UPLO = 'L' and $\mathrm{IPIV}(i) = \mathrm{IPIV}(i+1) = -m < 0$, $\begin{pmatrix} d_{ii} & d_{i+1,i} \\ d_{i+1,i} & d_{i+1,i+1} \end{pmatrix}$ is a 2 by 2 pivot block and the $(i+1)$th row and column of A were interchanged with the mth row and column.

5: INFO – INTEGER *Output*

On exit: $\mathrm{INFO} = 0$ unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

$\mathrm{INFO} < 0$

If $\mathrm{INFO} = -i$, the ith parameter had an illegal value. An explanatory message is output, and execution of the program is terminated.

$\mathrm{INFO} > 0$

If $\mathrm{INFO} = i$, $d(i,i)$ is exactly zero. The factorization has been completed, but the block diagonal matrix D is exactly singular, and division by zero will occur if it is used to solve a system of equations.

7 Accuracy

If UPLO = 'U', the computed factors U and D are the exact factors of a perturbed matrix $A + E$, where

$$|E| \leq c(n)\epsilon P|U||D||U^{\mathrm{H}}|P^{\mathrm{T}},$$

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

If UPLO = 'L', a similar statement holds for the computed factors L and D.

8 Further Comments

The elements of D overwrite the corresponding elements of A; if D has 2 by 2 blocks, only the upper or lower triangle is stored, as specified by UPLO.

The unit diagonal elements of U or L and the 2 by 2 unit diagonal blocks are not stored. The remaining elements of U and L are stored in the corresponding columns of the array AP, but additional row interchanges must be applied to recover U or L explicitly (this is seldom necessary). If IPIV$(i) = i$, for $i = 1, 2, \ldots, n$ (as is the case when A is positive definite), then U or L are stored explicitly in packed form (except for their unit diagonal elements which are equal to 1).

The total number of real floating point operations is approximately $\frac{4}{3}n^3$.

A call to F07PRF (ZHPTRF) may be followed by calls to the routines:

F07PSF (ZHPTRS) to solve $AX = B$;

F07PUF (ZHPCON) to estimate the condition number of A;

F07PWF (ZHPTRI) to compute the inverse of A.

The real analogue of this routine is F07PDF (DSPTRF).

9 Example

This example computes the Bunch–Kaufman factorization of the matrix A, where

$$A = \begin{pmatrix} -1.36+0.00i & 1.58+0.90i & 2.21-0.21i & 3.91+1.50i \\ 1.58-0.90i & -8.87+0.00i & -1.84-0.03i & -1.78+1.18i \\ 2.21+0.21i & -1.84+0.03i & -4.63+0.00i & 0.11+0.11i \\ 3.91-1.50i & -1.78-1.18i & 0.11-0.11i & -1.84+0.00i \end{pmatrix},$$

using packed storage.

9.1 Program Text

```
    Program f07prfe

!     F07PRF Example Program Text

!     Mark 24 Release. NAG Copyright 2012.

!     .. Use Statements ..
      Use nag_library, Only: nag_wp, x04ddf, zhptrf
!     .. Implicit None Statement ..
      Implicit None
!     .. Parameters ..
      Integer, Parameter               :: nin = 5, nout = 6
!     .. Local Scalars ..
      Integer                          :: i, ifail, info, j, n
      Character (1)                    :: uplo
!     .. Local Arrays ..
      Complex (Kind=nag_wp), Allocatable :: ap(:)
      Integer, Allocatable             :: ipiv(:)
      Character (1)                    :: clabs(1), rlabs(1)
!     .. Executable Statements ..
      Write (nout,*) 'F07PRF Example Program Results'
!     Skip heading in data file
      Read (nin,*)
      Read (nin,*) n

      Allocate (ap(n*(n+1)/2),ipiv(n))

!     Read A from data file
```

```
      Read (nin,*) uplo
      If (uplo=='U') Then
        Read (nin,*)((ap(i+j*(j-1)/2),j=i,n),i=1,n)
      Else If (uplo=='L') Then
        Read (nin,*)((ap(i+(2*n-j)*(j-1)/2),j=1,i),i=1,n)
      End If

!     Factorize A
!     The NAG name equivalent of zhptrf is f07prf
      Call zhptrf(uplo,n,ap,ipiv,info)

      Write (nout,*)
      Flush (nout)

!     Print details of factorization

!     ifail: behaviour on error exit
!             =0 for hard exit, =1 for quiet-soft, =-1 for noisy-soft
      ifail = 0
      Call x04ddf(uplo,'Nonunit',n,ap,'Bracketed','F7.4', &
        'Details of factorization','Integer',rlabs,'Integer',clabs,80,0,ifail)

!     Print pivot indices

      Write (nout,*)
      Write (nout,*) 'IPIV'
      Write (nout,99999) ipiv(1:n)

      If (info/=0) Write (nout,*) 'The factor D is singular'

99999 Format ((1X,I12,3I18))
    End Program f07prfe
```

9.2 Program Data

```
F07PRF Example Program Data
  4                                                        :Value of N
  'L'                                                      :Value of UPLO
 (-1.36, 0.00)
 ( 1.58,-0.90) (-8.87, 0.00)
 ( 2.21, 0.21) (-1.84, 0.03) (-4.63, 0.00)
 ( 3.91,-1.50) (-1.78,-1.18) ( 0.11,-0.11) (-1.84, 0.00)  :End of matrix A
```

9.3 Program Results

```
 F07PRF Example Program Results

 Details of factorization
                   1                 2                 3                 4
 1  (-1.3600, 0.0000)
 2  ( 3.9100,-1.5000) (-1.8400, 0.0000)
 3  ( 0.3100, 0.0433) ( 0.5637, 0.2850) (-5.4176, 0.0000)
 4  (-0.1518, 0.3743) ( 0.3397, 0.0303) ( 0.2997, 0.1578) (-7.1028, 0.0000)

 IPIV
           -4                -4                 3                 4
```