

NAG Library Routine Document

F07GRF (ZPPTRF)

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

F07GRF (ZPPTRF) computes the Cholesky factorization of a complex Hermitian positive definite matrix, using packed storage.

2 Specification

SUBROUTINE F07GRF (UPLO, N, AP, INFO)

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

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

3 Description

F07GRF (ZPPTRF) forms the Cholesky factorization of a complex Hermitian positive definite matrix A either as $A = U^H U$ if UPLO = 'U' or $A = L L^H$ if UPLO = 'L', where U is an upper triangular matrix and L is lower triangular, using packed storage.

4 References

Demmel J W (1989) On floating-point errors in Cholesky *LAPACK Working Note No. 14* University of Tennessee, Knoxville <http://www.netlib.org/lapack/lawnspdf/lawn14.pdf>

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 $U^H U$, where U is upper triangular.

UPLO = 'L'

The lower triangular part of A is stored and A is factorized as $L L^H$, where L is lower triangular.

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

2: N – INTEGER *Input*

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

Constraint: $N \geq 0$.

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

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

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 $AP(i + j(j - 1)/2)$ for $i \leq j$;

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

On exit: if INFO = 0, the factor U or L from the Cholesky factorization $A = U^H U$ or $A = LL^H$, in the same storage format as A .

4: INFO – INTEGER Output

On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

INFO < 0

If INFO = $-i$, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO > 0

The leading minor of order $\langle value \rangle$ is not positive definite and the factorization could not be completed. Hence A itself is not positive definite. This may indicate an error in forming the matrix A . To factorize a Hermitian matrix which is not positive definite, call F07PRF (ZHPTRF) instead.

7 Accuracy

If UPLO = 'U', the computed factor U is the exact factor of a perturbed matrix $A + E$, where

$$|E| \leq c(n)\epsilon|U^H||U|,$$

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

If UPLO = 'L', a similar statement holds for the computed factor L . It follows that $|e_{ij}| \leq c(n)\epsilon\sqrt{a_{ii}a_{jj}}$.

8 Parallelism and Performance

F07GRF (ZPPTRF) is not threaded by NAG in any implementation.

F07GRF (ZPPTRF) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

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

A call to F07GRF (ZPPTRF) may be followed by calls to the routines:

F07GSF (ZPPTRS) to solve $AX = B$;

F07GUF (ZPPCON) to estimate the condition number of A ;

F07GWF (ZPPTRI) to compute the inverse of A .

The real analogue of this routine is F07GDF (DPPTRF).

10 Example

This example computes the Cholesky factorization of the matrix A , where

$$A = \begin{pmatrix} 3.23 + 0.00i & 1.51 - 1.92i & 1.90 + 0.84i & 0.42 + 2.50i \\ 1.51 + 1.92i & 3.58 + 0.00i & -0.23 + 1.11i & -1.18 + 1.37i \\ 1.90 - 0.84i & -0.23 - 1.11i & 4.09 + 0.00i & 2.33 - 0.14i \\ 0.42 - 2.50i & -1.18 - 1.37i & 2.33 + 0.14i & 4.29 + 0.00i \end{pmatrix}.$$

using packed storage.

10.1 Program Text

```

Program f07grfe

!      F07GRF Example Program Text

!      Mark 25 Release. NAG Copyright 2014.

!      .. Use Statements ..
      Use nag_library, Only: nag_wp, x04ddf, zpptrf
!      .. 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(:)
      Character (1)              :: clabs(1), rlabs(1)
!      .. Executable Statements ..
      Write (nout,*) 'F07GRF Example Program Results'
!      Skip heading in data file
      Read (nin,*)
      Read (nin,*) n

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

!      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 zpptrf is f07grf
      Call zpptrf(uplo,n,ap,info)

      Write (nout,*)
      Flush (nout)
      If (info==0) Then

!      Print factor

!      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','Factor','Integer', &
         rlabs,'Integer',clabs,80,0,ifail)

```

```

Else
  Write (nout,*) 'A is not positive definite'
End If

End Program f07grfe

```

10.2 Program Data

F07GRF Example Program Data

```

4                                     :Value of N
'L'                                   :Value of UPLO
(3.23, 0.00)
(1.51, 1.92) ( 3.58, 0.00)
(1.90,-0.84) (-0.23,-1.11) ( 4.09, 0.00)
(0.42,-2.50) (-1.18,-1.37) ( 2.33, 0.14) ( 4.29, 0.00) :End of matrix A

```

10.3 Program Results

F07GRF Example Program Results

```

Factor
          1          2          3          4
1 ( 1.7972, 0.0000)
2 ( 0.8402, 1.0683) ( 1.3164, 0.0000)
3 ( 1.0572,-0.4674) (-0.4702, 0.3131) ( 1.5604, 0.0000)
4 ( 0.2337,-1.3910) ( 0.0834, 0.0368) ( 0.9360, 0.9900) ( 0.6603, 0.0000)

```
