

NAG Toolbox

nag_lapack_zsycon (f07nu)

1 Purpose

nag_lapack_zsycon (f07nu) estimates the condition number of a complex symmetric matrix A , where A has been factorized by nag_lapack_zsytrf (f07nr).

2 Syntax

```
[rcond, info] = nag_lapack_zsycon(uplo, a, ipiv, anorm, 'n', n)
[rcond, info] = f07nu(uplo, a, ipiv, anorm, 'n', n)
```

3 Description

nag_lapack_zsycon (f07nu) estimates the condition number (in the 1-norm) of a complex symmetric matrix A :

$$\kappa_1(A) = \|A\|_1 \|A^{-1}\|_1.$$

Since A is symmetric, $\kappa_1(A) = \kappa_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty$.

Because $\kappa_1(A)$ is infinite if A is singular, the function actually returns an estimate of the **reciprocal** of $\kappa_1(A)$.

The function should be preceded by a computation of $\|A\|_1$ and a call to nag_lapack_zsytrf (f07nr) to compute the Bunch–Kaufman factorization of A . The function then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate $\|A^{-1}\|_1$.

4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

5 Parameters

5.1 Compulsory Input Parameters

1: **uplo** – CHARACTER(1)

Specifies how A has been factorized.

uplo = 'U'

$A = PUDU^T P^T$, where U is upper triangular.

uplo = 'L'

$A = PLDL^T P^T$, where L is lower triangular.

Constraint: **uplo** = 'U' or 'L'.

2: **a(lda, :)** – COMPLEX (KIND=nag_wp) array

The first dimension of the array **a** must be at least $\max(1, \mathbf{n})$.

The second dimension of the array **a** must be at least $\max(1, \mathbf{n})$.

Details of the factorization of A , as returned by nag_lapack_zsytrf (f07nr).

3: **ipiv**(:) – INTEGER array

The dimension of the array **ipiv** must be at least $\max(1, \mathbf{n})$

Details of the interchanges and the block structure of D , as returned by `nag_lapack_zsytrf` (f07nr).

4: **anorm** – REAL (KIND=nag_wp)

The 1-norm of the **original** matrix A . **anorm** must be computed either **before** calling `nag_lapack_zsytrf` (f07nr) or else from a **copy** of the original matrix A .

Constraint: **anorm** ≥ 0.0 .

5.2 Optional Input Parameters

1: **n** – INTEGER

Default: the first dimension of the array **a** and the second dimension of the arrays **a**, **ipiv**, n , the order of the matrix A .

Constraint: **n** ≥ 0 .

5.3 Output Parameters

1: **rcond** – REAL (KIND=nag_wp)

An estimate of the reciprocal of the condition number of A . **rcond** is set to zero if exact singularity is detected or the estimate underflows. If **rcond** is less than *machine precision*, A is singular to working precision.

2: **info** – INTEGER

info = 0 unless the function 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.

7 Accuracy

The computed estimate **rcond** is never less than the true value ρ , and in practice is nearly always less than 10ρ , although examples can be constructed where **rcond** is much larger.

8 Further Comments

A call to `nag_lapack_zsycon` (f07nu) involves solving a number of systems of linear equations of the form $Ax = b$; the number is usually 5 and never more than 11. Each solution involves approximately $8n^2$ real floating-point operations but takes considerably longer than a call to `nag_lapack_zsytrs` (f07ns) with one right-hand side, because extra care is taken to avoid overflow when A is approximately singular.

The real analogue of this function is `nag_lapack_dsycon` (f07mg).

9 Example

This example estimates the condition number in the 1-norm (or ∞ -norm) of the matrix A , where

$$A = \begin{pmatrix} -0.39 - 0.71i & 5.14 - 0.64i & -7.86 - 2.96i & 3.80 + 0.92i \\ 5.14 - 0.64i & 8.86 + 1.81i & -3.52 + 0.58i & 5.32 - 1.59i \\ -7.86 - 2.96i & -3.52 + 0.58i & -2.83 - 0.03i & -1.54 - 2.86i \\ 3.80 + 0.92i & 5.32 - 1.59i & -1.54 - 2.86i & -0.56 + 0.12i \end{pmatrix}.$$

Here A is symmetric and must first be factorized by `nag_lapack_zsytrf` (f07nr). The true condition number in the 1-norm is 32.92.

9.1 Program Text

```
function f07nu_example

fprintf('f07nu example results\n\n');

% Complex symmetric matrix A, lower triangle stored.
uplo = 'L';
a = [-0.39 - 0.71i, 0 + 0i, 0 + 0i, 0 + 0i;
     5.14 - 0.64i, 8.86 + 1.81i, 0 + 0i, 0 + 0i;
     -7.86 - 2.96i, -3.52 + 0.58i, -2.83 - 0.03i, 0 + 0i;
     3.80 + 0.92i, 5.32 - 1.59i, -1.54 - 2.86i, -0.56 + 0.12i];

%Factorize A
[af, ipiv, info] = f07nr( ...
                    uplo, a);

% Norm of A
an = a + a' - diag(diag(a));
anorm = norm(an,1);

% Condition number estimator
[rcond, info] = f07nu( ...
                 uplo, af, ipiv, anorm);

fprintf('Estimate of condition number = %9.2e\n', 1/rcond);
```

9.2 Program Results

```
f07nu example results

Estimate of condition number = 2.06e+01
```
