NAG Library Function Document

nag_dgecon (f07agc)

1 Purpose

nag_dgecon (f07agc) estimates the condition number of a real matrix A, where A has been factorized by nag_dgetrf (f07adc).

2 Specification

```
#include <nag.h>
#include <nagf07.h>
```

```
void nag_dgecon (Nag_OrderType order, Nag_NormType norm, Integer n,
     const double a[], Integer pda, double anorm, double *rcond,
     NagError *fail)
```

3 Description

nag_dgecon (f07agc) estimates the condition number of a real matrix A, in either the 1-norm or the ∞-norm:

$$\kappa_1(A) = \|A\|_1 \|A^{-1}\|_1 \quad \text{or} \quad \kappa_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty.$$

Note that $\kappa_\infty(A) = \kappa_1(A^{\mathrm{T}})$.

Because the condition number is infinite if A is singular, the function actually returns an estimate of the **reciprocal** of the condition number.

The function should be preceded by a call to nag_dge_norm (f16rac) to compute $\|A\|_1$ or $\|A\|_\infty$, and a call to nag_dgetrf (f07adc) to compute the LU factorization of A. The function then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate $\|A^{-1}\|_1$ or $\|A^{-1}\|_\infty$.

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 Arguments

1: **order** – Nag_OrderType *Input*

On entry: the **order** argument specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by **order** = Nag_RowMajor. See Section 3.2.1.3 in the Essential Introduction for a more detailed explanation of the use of this argument.

Constraint: **order** = Nag_RowMajor or Nag_ColMajor.

2: **norm** – Nag_NormType *Input*

On entry: indicates whether $\kappa_1(A)$ or $\kappa_\infty(A)$ is estimated.

norm = Nag_OneNorm
$\kappa_1(A)$ is estimated.

norm = Nag_InfNorm
$\kappa_\infty(A)$ is estimated.

Constraint: **norm** = Nag_OneNorm or Nag_InfNorm.

3: **n** – Integer *Input*

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

Constraint: $\mathbf{n} \geq 0$.

4: **a**$[dim]$ – const double *Input*

Note: the dimension, *dim*, of the array **a** must be at least $\max(1, \mathbf{pda} \times \mathbf{n})$.

The (i, j)th element of the matrix A is stored in

$\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$ when **order** = Nag_ColMajor;
$\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$ when **order** = Nag_RowMajor.

On entry: the LU factorization of A, as returned by nag_dgetrf (f07adc).

5: **pda** – Integer *Input*

On entry: the stride separating row or column elements (depending on the value of **order**) in the array **a**.

Constraint: $\mathbf{pda} \geq \max(1, \mathbf{n})$.

6: **anorm** – double *Input*

On entry: if **norm** = Nag_OneNorm, the 1-norm of the **original** matrix A.

If **norm** = Nag_InfNorm, the ∞-norm of the **original** matrix A.

anorm may be computed by calling nag_dge_norm (f16rac) with the same value for the argument **norm**.

anorm must be computed either **before** calling nag_dgetrf (f07adc) or else from a **copy** of the original matrix A (see Section 10).

Constraint: $\mathbf{anorm} \geq 0.0$.

7: **rcond** – double * *Output*

On exit: 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.

8: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

NE_BAD_PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_INT

On entry, $\mathbf{n} = \langle value \rangle$.
Constraint: $\mathbf{n} \geq 0$.

On entry, $\mathbf{pda} = \langle value \rangle$.
Constraint: $\mathbf{pda} > 0$.

NE_INT_2

On entry, **pda** = ⟨*value*⟩ and **n** = ⟨*value*⟩.
Constraint: **pda** $\geq \max(1, \mathbf{n})$.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

NE_REAL

On entry, **anorm** = ⟨*value*⟩.
Constraint: **anorm** ≥ 0.0.

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 Parallelism and Performance

nag_dgecon (f07agc) is not threaded by NAG in any implementation.

nag_dgecon (f07agc) 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 Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

A call to nag_dgecon (f07agc) involves solving a number of systems of linear equations of the form $Ax = b$ or $A^{\mathrm{T}}x = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $2n^2$ floating-point operations but takes considerably longer than a call to nag_dgetrs (f07aec) with one right-hand side, because extra care is taken to avoid overflow when A is approximately singular.

The complex analogue of this function is nag_zgecon (f07auc).

10 Example

This example estimates the condition number in the 1-norm of the matrix A, where

$$A = \begin{pmatrix} 1.80 & 2.88 & 2.05 & -0.89 \\ 5.25 & -2.95 & -0.95 & -3.80 \\ 1.58 & -2.69 & -2.90 & -1.04 \\ -1.11 & -0.66 & -0.59 & 0.80 \end{pmatrix}.$$

Here A is nonsymmetric and must first be factorized by nag_dgetrf (f07adc). The true condition number in the 1-norm is 152.16.

10.1 Program Text

```
/* nag_dgecon (f07agc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 * Mark 7b revised, 2004.
 */
```

```
#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagf16.h>
#include <nagx02.h>
#include <math.h>

int main(void)
{

  /* Scalars */
  double        anorm, rcond;
  Integer       exit_status = 0;
  Integer       i, ipiv_len, j, n, pda;
  NagError      fail;
  Nag_OrderType order;

  /* Arrays */
  double        *a = 0;
  Integer       *ipiv = 0;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J) a[(J-1)*pda + I - 1]
  order = Nag_ColMajor;
#else
#define A(I, J) a[(I-1)*pda + J - 1]
  order = Nag_RowMajor;
#endif

  INIT_FAIL(fail);

  printf("nag_dgecon (f07agc) Example Program Results\n");
  /* Skip heading in data file */
  scanf("%*[^\n] ");
  scanf("%ld%*[^\n] ", &n);
  pda = n;
  ipiv_len = n;

  /* Allocate memory */
  if (!(a = NAG_ALLOC(n * n, double)) ||
      !(ipiv = NAG_ALLOC(ipiv_len, Integer)))
    {
      printf("Allocation failure\n");
      exit_status = -1;
      goto END;
    }

  /* Read A from data file */
  for (i = 1; i <= n; ++i)
    {
      for (j = 1; j <= n; ++j)
        scanf("%lf", &A(i, j));
    }
  scanf("%*[^\n] ");

  /* Compute norm of A */
  /* nag_dge_norm (f16rac).
   * 1-norm, infinity-norm, Frobenius norm, largest absolute
   * element, real general matrix
   */
  nag_dge_norm(order, Nag_OneNorm, n, n, a, pda, &anorm, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dge_norm (f16rac).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  /* Factorize A */
  /* nag_dgetrf (f07adc).
```

```
   * LU factorization of real m by n matrix
   */
  nag_dgetrf(order, n, n, a, pda, ipiv, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dgetrf (f07adc).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  printf("\n");
  /* Estimate condition number */
  /* nag_dgecon (f07agc).
   * Estimate condition number of real matrix, matrix already
   * factorized by nag_dgetrf (f07adc)
   */
  nag_dgecon(order, Nag_OneNorm, n, a, pda, anorm, &rcond, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dgecon (f07agc).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* nag_machine_precision (x02ajc).
   * The machine precision
   */
  if (rcond >= nag_machine_precision)
    {
      printf("Estimate of condition number =%11.2e\n", 1.0/rcond);
    }
  else
    printf("A is singular to working precision\n");
 END:
  NAG_FREE(a);
  NAG_FREE(ipiv);
  return exit_status;
}
```

10.2 Program Data

```
nag_dgecon (f07agc) Example Program Data
  4                             :Value of N
  1.80   2.88   2.05  -0.89
  5.25  -2.95  -0.95  -3.80
  1.58  -2.69  -2.90  -1.04
 -1.11  -0.66  -0.59   0.80   :End of matrix A
```

10.3 Program Results

```
nag_dgecon (f07agc) Example Program Results

Estimate of condition number =   1.52e+02
```