## **NAG Library Chapter Contents**

## **f07 – Linear Equations (LAPACK)**

## f07 Chapter Introduction

Function Name	Mark of Introduction	Purpose
f07aac	23	nag_dgesv
f07abc	23	Computes the solution to a real system of linear equations nag_dgesvx Uses the LU factorization to compute the solution, error-bound and condition
f07acc	23	estimate for a real system of linear equations nag_dsgesv Computes the solution to a real system of linear equations using mixed precision arithmetic
f07adc	7	nag_dgetrf $LU$ factorization of real $m$ by $n$ matrix
f07aec	7	nag_dgetrs Solution of real system of linear equations, multiple right-hand sides, matrix already factorized by nag_dgetrf (f07adc)
f07afc	23	nag_dgeequ Computes row and column scalings intended to equilibrate a general real matrix and reduce its condition number
f07agc	7	nag_dgecon Estimate condition number of real matrix, matrix already factorized by
f07ahc	7	nag_dgetrf (f07adc) nag_dgerfs Refined solution with error bounds of real system of linear equations,
f07ajc	7	multiple right-hand sides nag_dgetri Inverse of real matrix, matrix already factorized by nag dgetrf (f07adc)
f07anc	23	nag_zgesv Computes the solution to a complex system of linear equations
f07apc	23	nag_zgesvx Uses the $LU$ factorization to compute the solution, error-bound and condition estimate for a complex system of linear equations
f07aqc	23	nag_zcgesv  Computes the solution to a complex system of linear equations using mixed precision arithmetic
f07arc	7	$rac{1}{nag\_zgetrf}$ $LU$ factorization of complex $m$ by $n$ matrix
f07asc	7	nag_zgetrs Solution of complex system of linear equations, multiple right-hand sides, matrix already factorized by nag zgetrf (f07arc)
f07atc	23	nag_zgeequ Computes row and column scalings intended to equilibrate a general complex matrix and reduce its condition number
f07auc	7	nag_zgecon Estimate condition number of complex matrix, matrix already factorized by nag zgetrf (f07arc)
f07avc	7	nag_zgerfs Refined solution with error bounds of complex system of linear equations, multiple right-hand sides
f07awc	7	nag_zgetri Inverse of complex matrix, matrix already factorized by nag_zgetrf (f07arc)

f07bac	23	nag_dgbsv
M71.1	22	Computes the solution to a real banded system of linear equations
f07bbc	23	$nag\_dgbsvx$ Uses the $LU$ factorization to compute the solution, error-bound and condition
		estimate for a real banded system of linear equations
f07bdc	7	nag dgbtrf
10,000	,	LU factorization of real $m$ by $n$ band matrix
f07bec	7	nag dgbtrs
		Solution of real band system of linear equations, multiple right-hand sides,
		matrix already factorized by nag_dgbtrf (f07bdc)
f07bfc	23	nag_dgbequ
		Computes row and column scalings intended to equilibrate a real banded
£0.71 <sub>-</sub>	7	matrix and reduce its condition number
f07bgc	7	nag_dgbcon  Estimate condition number of real hand matrix, matrix already featurized by
		Estimate condition number of real band matrix, matrix already factorized by nag dgbtrf (f07bdc)
f07bhc	7	nag dgbrfs
1070110	,	Refined solution with error bounds of real band system of linear equations,
		multiple right-hand sides
f07bnc	23	nag zgbsv
		Computes the solution to a complex banded system of linear equations
f07bpc	23	nag_zgbsvx
		Uses the $LU$ factorization to compute the solution, error-bound and condition
20.51	_	estimate for a complex banded system of linear equations
f07brc	7	nag_zgbtrf
f07bsc	7	LU factorization of complex $m$ by $n$ band matrix
10 / 080	/	nag_zgbtrs Solution of complex band system of linear equations, multiple right-hand
		sides, matrix already factorized by nag zgbtrf (f07brc)
f07btc	23	nag zgbequ
		Computes row and column scalings intended to equilibrate a complex banded
		matrix and reduce its condition number
f07buc	7	nag_zgbcon
		Estimate condition number of complex band matrix, matrix already
20.51	_	factorized by nag_zgbtrf (f07brc)
f07bvc	7	nag_zgbrfs
		Refined solution with error bounds of complex band system of linear equations, multiple right-hand sides
f07cac	23	nag dgtsv
107000	23	Computes the solution to a real tridiagonal system of linear equations
f07cbc	23	nag dgtsvx
		Uses the $LU$ factorization to compute the solution, error-bound and condition
		estimate for a real tridiagonal system of linear equations
f07cdc	23	nag_dgttrf
		LU factorization of real tridiagonal matrix
f07cec	23	nag_dgttrs
		Solves a real tridiagonal system of linear equations using the $LU$
f07cgc	23	factorization computed by nag_dgttrf (f07cdc) nag_dgtcon
107ege	23	Estimates the reciprocal of the condition number of a real tridiagonal matrix
		using the $LU$ factorization computed by nag dgttrf (f07cdc)
f07chc	23	nag dgtrfs
		Refined solution with error bounds of real tridiagonal system of linear
		equations, multiple right-hand sides
f07cnc	23	nag_zgtsv
m=		Computes the solution to a complex tridiagonal system of linear equations
f07cpc	23	nag_zgtsvx
		Uses the LU factorization to compute the solution, error-bound and condition
		estimate for a complex tridiagonal system of linear equations

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f07crc	23	nag_zgttrf
m.7	22	LU factorization of complex tridiagonal matrix
f07csc	23	nag_zgttrs
		Solves a complex tridiagonal system of linear equations using the $LU$ factorization computed by nag dgttrf (f07cdc)
f07cuc	23	nag zgtcon
10 / 040	23	Estimates the reciprocal of the condition number of a complex tridiagonal
		matrix using the $LU$ factorization computed by nag dgttrf (f07cdc)
f07cvc	23	nag_zgtrfs
		Refined solution with error bounds of complex tridiagonal system of linear
		equations, multiple right-hand sides
f07fac	23	nag_dposv
		Computes the solution to a real symmetric positive definite system of linear
f07fbc	22	equations
10/10C	23	nag_dposvx Uses the Cholesky factorization to compute the solution, error-bound and
		condition estimate for a real symmetric positive definite system of linear
		equations
f07fdc	7	nag_dpotrf
		Cholesky factorization of real symmetric positive definite matrix
f07fec	7	nag_dpotrs
		Solution of real symmetric positive definite system of linear equations,
		multiple right-hand sides, matrix already factorized by nag_dpotrf (f07fdc)
f07ffc	23	nag_dpoequ
		Computes row and column scalings intended to equilibrate a real symmetric
607faa	7	positive definite matrix and reduce its condition number
f07fgc	/	nag_dpocon Estimate condition number of real symmetric positive definite matrix, matrix
		already factorized by nag dpotrf (f07fdc)
f07fhc	7	nag dporfs
10 / 1110	,	Refined solution with error bounds of real symmetric positive definite system
		of linear equations, multiple right-hand sides
f07fjc	7	nag_dpotri
		Inverse of real symmetric positive definite matrix, matrix already factorized
		by nag_dpotrf (f07fdc)
f07fnc	23	nag_zposv
		Computes the solution to a complex Hermitian positive definite system of
f07fpc	23	linear equations nag_zposvx
1071pc	23	Uses the Cholesky factorization to compute the solution, error-bound and
		condition estimate for a complex Hermitian positive definite system of linear
		equations
f07frc	7	nag_zpotrf
		Cholesky factorization of complex Hermitian positive definite matrix
f07fsc	7	nag_zpotrs
		Solution of complex Hermitian positive definite system of linear equations,
6076a	22	multiple right-hand sides, matrix already factorized by nag_zpotrf (f07frc)
f07ftc	23	nag_zpoequ Computes row and column scalings intended to equilibrate a complex
		Computes row and column scalings intended to equilibrate a complex Hermitian positive definite matrix and reduce its condition number
f07fuc	7	nag zpocon
	•	Estimate condition number of complex Hermitian positive definite matrix,
		matrix already factorized by nag_zpotrf (f07frc)
f07fvc	7	nag_zporfs
		Refined solution with error bounds of complex Hermitian positive definite
m=c	_	system of linear equations, multiple right-hand sides
f07fwc	7	nag_zpotri
		Inverse of complex Hermitian positive definite matrix, matrix already factorized by nag zpotrf (f07frc)
		racionzed by mag_zpour (10/110)

f07gac	23	nag_dppsv Computes the solution to a real symmetric positive definite system of linear
f07gbc	23	equations, packed storage nag_dppsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a real symmetric positive definite system of linear
f07gdc	7	equations, packed storage nag_dpptrf Cholesky factorization of real symmetric positive definite matrix, packed storage
f07gec	7	nag_dpptrs Solution of real symmetric positive definite system of linear equations, multiple right-hand sides, matrix already factorized by nag_dpptrf (f07gdc), packed storage
f07gfc	23	nag_dppequ Computes row and column scalings intended to equilibrate a real symmetric positive definite matrix and reduce its condition number, packed storage
f07ggc	7	nag_dppcon Estimate condition number of real symmetric positive definite matrix, matrix already factorized by nag dpptrf (f07gdc), packed storage
f07ghc	7	nag_dpprfs Refined solution with error bounds of real symmetric positive definite system of linear equations, multiple right-hand sides, packed storage
f07gjc	7	nag_dpptri Inverse of real symmetric positive definite matrix, matrix already factorized by nag_dpptrf (f07gdc), packed storage
f07gnc	23	nag_zppsv Computes the solution to a complex Hermitian positive definite system of linear equations, packed storage
f07gpc	23	nag_zppsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a complex Hermitian positive definite system of linear equations, packed storage
f07grc	7	nag_zpptrf Cholesky factorization of complex Hermitian positive definite matrix, packed storage
f07gsc	7	nag_zpptrs Solution of complex Hermitian positive definite system of linear equations, multiple right-hand sides, matrix already factorized by nag_zpptrf (f07grc), packed storage
f07gtc	23	nag_zppequ Computes row and column scalings intended to equilibrate a complex Hermitian positive definite matrix and reduce its condition number, packed storage
f07guc	7	nag_zppcon Estimate condition number of complex Hermitian positive definite matrix, matrix already factorized by nag zpptrf (f07grc), packed storage
f07gvc	7	nag_zpprfs Refined solution with error bounds of complex Hermitian positive definite system of linear equations, multiple right-hand sides, packed storage
f07gwc	7	nag_zpptri Inverse of complex Hermitian positive definite matrix, matrix already factorized by nag_zpptrf (f07grc), packed storage
f07hac	23	nag_dpbsv Computes the solution to a real symmetric positive definite banded system of linear equations

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f07hbc	23	nag_dpbsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a real symmetric positive definite banded system of linear equations
f07hdc	7	nag_dpbtrf Cholesky factorization of real symmetric positive definite band matrix
f07hec	7	nag_dpbtrs Solution of real symmetric positive definite band system of linear equations, multiple right-hand sides, matrix already factorized by nag_dpbtrf (f07hdc)
f07hfc	23	nag_dpbequ Computes row and column scalings intended to equilibrate a real symmetric positive definite banded matrix and reduce its condition number
f07hgc	7	nag_dpbcon Estimate condition number of real symmetric positive definite band matrix, matrix already factorized by nag dpbtrf (f07hdc)
f07hhc	7	nag_dpbrfs Refined solution with error bounds of real symmetric positive definite band system of linear equations, multiple right-hand sides
f07hnc	23	nag_zpbsv Computes the solution to a complex Hermitian positive definite banded system of linear equations
f07hpc	23	nag_zpbsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a complex Hermitian positive definite banded system of linear equations
f07hrc	7	nag_zpbtrf Cholesky factorization of complex Hermitian positive definite band matrix
f07hsc	7	nag_zpbtrs Solution of complex Hermitian positive definite band system of linear equations, multiple right-hand sides, matrix already factorized by nag_zpbtrf (f07hrc)
f07htc	23	nag_zpbequ Computes row and column scalings intended to equilibrate a complex Hermitian positive definite banded matrix and reduce its condition number
f07huc	7	nag_zpbcon Estimate condition number of complex Hermitian positive definite band matrix, matrix already factorized by nag_zpbtrf (f07hrc)
f07hvc	7	nag_zpbtfs Refined solution with error bounds of complex Hermitian positive definite band system of linear equations, multiple right-hand sides
f07jac	23	nag_dptsv Computes the solution to a real symmetric positive definite tridiagonal system of linear equations
f07jbc	23	nag_dptsvx Uses the LDL <sup>T</sup> factorization to compute the solution, error-bound and condition estimate for a real symmetric positive definite tridiagonal system of linear equations
f07jdc	23	nag_dpttrf Computes the LDL <sup>T</sup> factorization of a real symmetric positive definite tridiagonal matrix
f07jec	23	nag_dpttrs  Solves a real symmetric positive definite tridiagonal system using the LDL <sup>T</sup> factorization computed by nag_dpttrf (f07jdc)
f07jgc	23	nag_dptcon Computes the reciprocal of the condition number of a real symmetric positive definite tridiagonal system using the LDL <sup>T</sup> factorization computed by nag_dpttrf (f07jdc)

20 = 11		1 . 2
f07jhc	23	nag_dptrfs  Refined colution with amon hounds of real automatuic negitive definite
		Refined solution with error bounds of real symmetric positive definite tridiagonal system of linear equations, multiple right-hand sides
f07jnc	23	nag zptsv
10 / 1110		Computes the solution to a complex Hermitian positive definite tridiagonal
		system of linear equations
f07jpc	23	nag_zptsvx
		Uses the LDL <sup>T</sup> factorization to compute the solution, error-bound and
		condition estimate for a complex Hermitian positive definite tridiagonal
on = :	•	system of linear equations
f07jrc	23	nag_zpttrf
		Computes the LDL <sup>H</sup> factorization of a complex Hermitian positive definite
f07isa	23	tridiagonal matrix
f07jsc	23	nag_zpttrs Solves a complex Hermitian positive definite tridiagonal system using the
		LDL <sup>H</sup> factorization computed by nag_zpttrf (f07jrc)
f07juc	23	nag zptcon
107346	23	Computes the reciprocal of the condition number of a complex Hermitian
		positive definite tridiagonal system using the LDL <sup>H</sup> factorization computed
		by nag zpttrf (f07jrc)
f07jvc	23	nag zptrfs
		Refined solution with error bounds of complex Hermitian positive definite
		tridiagonal system of linear equations, multiple right-hand sides
f07mac	23	nag_dsysv
007 1	22	Computes the solution to a real symmetric system of linear equations
f07mbc	23	nag_dsysvx
		Uses the diagonal pivoting factorization to compute the solution to a real symmetric system of linear equations
f07mdc	7	nag dsytrf
10 / HIGC	,	Bunch–Kaufman factorization of real symmetric indefinite matrix
f07mec	7	nag dsytrs
		Solution of real symmetric indefinite system of linear equations, multiple
		right-hand sides, matrix already factorized by nag_dsytrf (f07mdc)
f07mgc	7	nag_dsycon
		Estimate condition number of real symmetric indefinite matrix, matrix
£0.71	7	already factorized by nag_dsytrf (f07mdc)
f07mhc	7	nag_dsyrfs Refined solution with error bounds of real symmetric indefinite system of
		linear equations, multiple right-hand sides
f07mjc	7	nag dsytri
	·	Inverse of real symmetric indefinite matrix, matrix already factorized by
		nag_dsytrf (f07mdc)
f07mnc	23	nag_zhesv
		Computes the solution to a complex Hermitian system of linear equations
f07mpc	23	nag_zhesvx
		Uses the diagonal pivoting factorization to compute the solution to a
f07mrc	7	complex Hermitian system of linear equations nag zhetrf
10/11110	/	Bunch–Kaufman factorization of complex Hermitian indefinite matrix
f07msc	7	nag zhetrs
	,	Solution of complex Hermitian indefinite system of linear equations, multiple
		right-hand sides, matrix already factorized by nag_zhetrf (f07mrc)
f07muc	7	nag_zhecon
		Estimate condition number of complex Hermitian indefinite matrix, matrix
m7	7	already factorized by nag_zhetrf (f07mrc)
f07mvc	7	nag_zherfs  Refined colution with error bounds of complex Hermitian indefinite system
		Refined solution with error bounds of complex Hermitian indefinite system of linear equations, multiple right-hand sides
		or micar equations, multiple right-hand sides

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f07mwc	7	nag_zhetri Inverse of complex Hermitian indefinite matrix, matrix already factorized by
f07nnc	23	nag_zhetrf (f07mrc) nag_zsysv
10 / IIIIC	23	Computes the solution to a complex symmetric system of linear equations
f07npc	23	nag_zsysvx Uses the diagonal pivoting factorization to compute the solution to a complex symmetric system of linear equations
f07nrc	7	nag_zsytrf Bunch–Kaufman factorization of complex symmetric matrix
f07nsc	7	nag_zsytrs Solution of complex symmetric system of linear equations, multiple right-hand sides, matrix already factorized by nag zsytrf (f07nrc)
f07nuc	7	nag_zsycon Estimate condition number of complex symmetric matrix, matrix already factorized by nag_zsytrf (f07nrc)
f07nvc	7	nag_zsyrfs Refined solution with error bounds of complex symmetric system of linear equations, multiple right-hand sides
f07nwc	7	nag_zsytri Inverse of complex symmetric matrix, matrix already factorized by nag_zsytrf (f07nrc)
f07pac	23	nag_dspsv Computes the solution to a real symmetric system of linear equations, packed storage
f07pbc	23	nag_dspsvx Uses the diagonal pivoting factorization to compute the solution to a real symmetric system of linear equations, packed storage. Error bounds and a
f07pdc	7	condition estimate are also computed.  nag_dsptrf  Bunch-Kaufman factorization of real symmetric indefinite matrix, packed storage
f07pec	7	nag_dsptrs Solution of real symmetric indefinite system of linear equations, multiple right-hand sides, matrix already factorized by nag_dsptrf (f07pdc), packed storage
f07pgc	7	nag_dspcon Estimate condition number of real symmetric indefinite matrix, matrix already factorized by nag dsptrf (f07pdc), packed storage
f07phc	7	nag_dsprfs Refined solution with error bounds of real symmetric indefinite system of linear equations, multiple right-hand sides, packed storage
f07pjc	7	nag_dsptri Inverse of real symmetric indefinite matrix, matrix already factorized by nag_dsptrf (f07pdc), packed storage
f07pnc	23	nag_zhpsv Computes the solution to a complex Hermitian system of linear equations, packed storage
f07ppc	23	nag_zhpsvx Uses the diagonal pivoting factorization to compute the solution to a complex, Hermitian, system of linear equations, error bounds and condition estimates. Packed storage
f07prc	7	nag_zhptrf Bunch-Kaufman factorization of complex Hermitian indefinite matrix, packed storage
f07psc	7	nag_zhptrs Solution of complex Hermitian indefinite system of linear equations, multiple right-hand sides, matrix already factorized by nag_zhptrf (f07prc), packed storage

f07puc	7	nag_zhpcon
		Estimate condition number of complex Hermitian indefinite matrix, matrix already factorized by nag_zhptrf (f07prc), packed storage
f07pvc	7	nag_zhprfs
		Refined solution with error bounds of complex Hermitian indefinite system of linear equations, multiple right-hand sides, packed storage
f07pwc	7	nag zhptri
1		Inverse of complex Hermitian indefinite matrix, matrix already factorized by
		nag_zhptrf (f07prc), packed storage
f07qnc	23	nag_zspsv
		Computes the solution to a complex symmetric system of linear equations, packed storage
f07qpc	23	nag_zspsvx
тот чре	23	Uses the diagonal pivoting factorization to compute the solution to a
		complex, symmetric, system of linear equations, error bounds and condition
		estimates. Packed storage
f07qrc	7	nag_zsptrf
m. <b>7</b> .	~	Bunch-Kaufman factorization of complex symmetric matrix, packed storage
f07qsc	7	nag_zsptrs
		Solution of complex symmetric system of linear equations, multiple right- hand sides, matrix already factorized by nag zsptrf (f07qrc), packed storage
f07quc	7	nag_zspcon
107que	,	Estimate condition number of complex symmetric matrix, matrix already
		factorized by nag zsptrf (f07qrc), packed storage
f07qvc	7	nag_zsprfs
		Refined solution with error bounds of complex symmetric system of linear
m. <b>7</b> .	~	equations, multiple right-hand sides, packed storage
f07qwc	7	nag_zsptri
		Inverse of complex symmetric matrix, matrix already factorized by nag zsptrf (f07qrc), packed storage
f07tec	7	nag dtrtrs
,	ŕ	Solution of real triangular system of linear equations, multiple right-hand
		sides
f07tgc	7	nag_dtrcon
M741	7	Estimate condition number of real triangular matrix
f07thc	7	nag_dtrrfs Error bounds for solution of real triangular system of linear equations,
		multiple right-hand sides
f07tjc	7	nag dtrtri
3		Inverse of real triangular matrix
f07tsc	7	nag_ztrtrs
		Solution of complex triangular system of linear equations, multiple right-
£0.74m.a	7	hand sides
f07tuc	7	nag_ztrcon Estimate condition number of complex triangular matrix
f07tvc	7	nag ztrrfs
10,000	,	Error bounds for solution of complex triangular system of linear equations,
		multiple right-hand sides
f07twc	7	nag_ztrtri
m.7	7	Inverse of complex triangular matrix
f07uec	7	nag_dtptrs
		Solution of real triangular system of linear equations, multiple right-hand sides, packed storage
f07ugc	7	nag_dtpcon
	•	Estimate condition number of real triangular matrix, packed storage
f07uhc	7	nag_dtprfs
		Error bounds for solution of real triangular system of linear equations,
		multiple right-hand sides, packed storage

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f07ujc	7	nag_dtptri
		Inverse of real triangular matrix, packed storage
f07usc	7	nag_ztptrs
		Solution of complex triangular system of linear equations, multiple right-
		hand sides, packed storage
f07uuc	7	nag_ztpcon
		Estimate condition number of complex triangular matrix, packed storage
f07uvc	7	nag_ztprfs
		Error bounds for solution of complex triangular system of linear equations,
		multiple right-hand sides, packed storage
f07uwc	7	nag_ztptri
		Inverse of complex triangular matrix, packed storage
f07vec	7	nag_dtbtrs
		Solution of real band triangular system of linear equations, multiple right-
		hand sides
f07vgc	7	nag_dtbcon
		Estimate condition number of real band triangular matrix
f07vhc	7	nag_dtbrfs
		Error bounds for solution of real band triangular system of linear equations,
	_	multiple right-hand sides
f07vsc	7	nag_ztbtrs
		Solution of complex band triangular system of linear equations, multiple
m. <b>7</b> .	-	right-hand sides
f07vuc	7	nag_ztbcon
m. <b>7</b> .	-	Estimate condition number of complex band triangular matrix
f07vvc	7	nag_ztbrfs
		Error bounds for solution of complex band triangular system of linear
		equations, multiple right-hand sides

Mark 24 f07conts.9 (last)