

NAG Library Function Document

nag_dporfs (f07fnc)

1 Purpose

nag_dporfs (f07fnc) returns error bounds for the solution of a real symmetric positive definite system of linear equations with multiple right-hand sides, $AX = B$. It improves the solution by iterative refinement, in order to reduce the backward error as much as possible.

2 Specification

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

void nag_dporfs (Nag_OrderType order, Nag_UploType uplo, Integer n,
                Integer nrhs, const double a[], Integer pda, const double af[],
                Integer pdaf, const double b[], Integer pdb, double x[], Integer pdx,
                double ferr[], double berr[], NagError *fail)
```

3 Description

nag_dporfs (f07fnc) returns the backward errors and estimated bounds on the forward errors for the solution of a real symmetric positive definite system of linear equations with multiple right-hand sides $AX = B$. The function handles each right-hand side vector (stored as a column of the matrix B) independently, so we describe the function of nag_dporfs (f07fnc) in terms of a single right-hand side b and solution x .

Given a computed solution x , the function computes the *component-wise backward error* β . This is the size of the smallest relative perturbation in each element of A and b such that x is the exact solution of a perturbed system

$$(A + \delta A)x = b + \delta b$$

$$|\delta a_{ij}| \leq \beta |a_{ij}| \quad \text{and} \quad |\delta b_i| \leq \beta |b_i|.$$

Then the function estimates a bound for the *component-wise forward error* in the computed solution, defined by:

$$\max_i |x_i - \hat{x}_i| / \max_i |x_i|$$

where \hat{x} is the true solution.

For details of the method, see the f07 Chapter Introduction.

4 References

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

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: **uplo** – Nag_UploType *Input*
On entry: specifies whether the upper or lower triangular part of A is stored and how A is to be factorized.
uplo = Nag_Upper
 The upper triangular part of A is stored and A is factorized as $U^T U$, where U is upper triangular.
uplo = Nag_Lower
 The lower triangular part of A is stored and A is factorized as LL^T , where L is lower triangular.
Constraint: **uplo** = Nag_Upper or Nag_Lower.
- 3: **n** – Integer *Input*
On entry: n , the order of the matrix A .
Constraint: **n** ≥ 0 .
- 4: **nrhs** – Integer *Input*
On entry: r , the number of right-hand sides.
Constraint: **nrhs** ≥ 0 .
- 5: **a**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **a** must be at least $\max(1, \mathbf{pda} \times \mathbf{n})$.
On entry: the n by n original symmetric positive definite matrix A as supplied to nag_dpotr (f07fdc).
- 6: **pda** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix in the array **a**.
Constraint: **pda** $\geq \max(1, \mathbf{n})$.
- 7: **af**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **af** must be at least $\max(1, \mathbf{pdaf} \times \mathbf{n})$.
On entry: the Cholesky factor of A , as returned by nag_dpotr (f07fdc).
- 8: **pdaf** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix in the array **af**.
Constraint: **pdaf** $\geq \max(1, \mathbf{n})$.
- 9: **b**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **b** must be at least
 $\max(1, \mathbf{pdb} \times \mathbf{nrhs})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{n} \times \mathbf{pdb})$ when **order** = Nag_RowMajor.
 The (i, j)th element of the matrix B is stored in
 $\mathbf{b}[(j-1) \times \mathbf{pdb} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{b}[(i-1) \times \mathbf{pdb} + j - 1]$ when **order** = Nag_RowMajor.
On entry: the n by r right-hand side matrix B .

- 10: **pdb** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) in the array **b**.
Constraints:
 if **order** = Nag_ColMajor, **pdb** \geq $\max(1, \mathbf{n})$;
 if **order** = Nag_RowMajor, **pdb** \geq $\max(1, \mathbf{nrhs})$.
- 11: **x**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **x** must be at least
 $\max(1, \mathbf{pdx} \times \mathbf{nrhs})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{n} \times \mathbf{pdx})$ when **order** = Nag_RowMajor.
 The (*i*, *j*)th element of the matrix *X* is stored in
 $\mathbf{x}[(j - 1) \times \mathbf{pdx} + i - 1]$ when **order** = Nag_ColMajor;
 $\mathbf{x}[(i - 1) \times \mathbf{pdx} + j - 1]$ when **order** = Nag_RowMajor.
On entry: the *n* by *r* solution matrix *X*, as returned by nag_dpotrs (f07fec).
On exit: the improved solution matrix *X*.
- 12: **pdx** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) in the array **x**.
Constraints:
 if **order** = Nag_ColMajor, **pdx** \geq $\max(1, \mathbf{n})$;
 if **order** = Nag_RowMajor, **pdx** \geq $\max(1, \mathbf{nrhs})$.
- 13: **ferr**[**nrhs**] – double *Output*
On exit: **ferr**[*j* - 1] contains an estimated error bound for the *j*th solution vector, that is, the *j*th column of *X*, for *j* = 1, 2, ..., *r*.
- 14: **berr**[**nrhs**] – double *Output*
On exit: **berr**[*j* - 1] contains the component-wise backward error bound β for the *j*th solution vector, that is, the *j*th column of *X*, for *j* = 1, 2, ..., *r*.
- 15: **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, **n** = $\langle value \rangle$.

Constraint: **n** \geq 0.

On entry, **nrhs** = $\langle value \rangle$.

Constraint: **nrhs** \geq 0.

On entry, **pda** = $\langle value \rangle$.

Constraint: **pda** > 0.

On entry, **pdaf** = $\langle value \rangle$.

Constraint: **pdaf** > 0.

On entry, **pdb** = $\langle value \rangle$.

Constraint: **pdb** > 0.

On entry, **pdx** = $\langle value \rangle$.

Constraint: **pdx** > 0.

NE_INT_2

On entry, **pda** = $\langle value \rangle$ and **n** = $\langle value \rangle$.

Constraint: **pda** \geq max(1, **n**).

On entry, **pdaf** = $\langle value \rangle$ and **n** = $\langle value \rangle$.

Constraint: **pdaf** \geq max(1, **n**).

On entry, **pdb** = $\langle value \rangle$ and **n** = $\langle value \rangle$.

Constraint: **pdb** \geq max(1, **n**).

On entry, **pdb** = $\langle value \rangle$ and **nrhs** = $\langle value \rangle$.

Constraint: **pdb** \geq max(1, **nrhs**).

On entry, **pdx** = $\langle value \rangle$ and **n** = $\langle value \rangle$.

Constraint: **pdx** \geq max(1, **n**).

On entry, **pdx** = $\langle value \rangle$ and **nrhs** = $\langle value \rangle$.

Constraint: **pdx** \geq max(1, **nrhs**).

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.

7 Accuracy

The bounds returned in **ferr** are not rigorous, because they are estimated, not computed exactly; but in practice they almost always overestimate the actual error.

8 Parallelism and Performance

nag_dporfs (f07fhc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_dporfs (f07fhc) 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

For each right-hand side, computation of the backward error involves a minimum of $4n^2$ floating-point operations. Each step of iterative refinement involves an additional $6n^2$ operations. At most five steps of iterative refinement are performed, but usually only one or two steps are required.

Estimating the forward error involves solving a number of systems of linear equations of the form $Ax = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $2n^2$ operations.

The complex analogue of this function is nag_zporfs (f07fvc).

10 Example

This example solves the system of equations $AX = B$ using iterative refinement and to compute the forward and backward error bounds, where

$$A = \begin{pmatrix} 4.16 & -3.12 & 0.56 & -0.10 \\ -3.12 & 5.03 & -0.83 & 1.18 \\ 0.56 & -0.83 & 0.76 & 0.34 \\ -0.10 & 1.18 & 0.34 & 1.18 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 8.70 & 8.30 \\ -13.35 & 2.13 \\ 1.89 & 1.61 \\ -4.14 & 5.00 \end{pmatrix}.$$

Here A is symmetric positive definite and must first be factorized by nag_dpotrf (f07fdc).

10.1 Program Text

```

/* nag_dporfs (f07fnc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagx04.h>

int main(void)
{
    /* Scalars */
    Integer      berr_len, ferr_len, i, j, n, nrhs, pda, pdaf, pdb, pdx;
    Integer      exit_status = 0;
    Nag_UploType uplo;
    NagError     fail;
    Nag_OrderType order;

    /* Arrays */
    char          nag_enum_arg[40];
    double        *a = 0, *af = 0, *b = 0, *berr = 0, *ferr = 0, *x = 0;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J)  a[(J-1)*pda + I - 1]
#define AF(I, J) af[(J-1)*pdaf + I - 1]
#define B(I, J)  b[(J-1)*pdb + I - 1]
#define X(I, J)  x[(J-1)*pdx + I - 1]
    order = Nag_ColMajor;
#else
#define A(I, J)  a[(I-1)*pda + J - 1]
#define AF(I, J) af[(I-1)*pdaf + J - 1]
#define B(I, J)  b[(I-1)*pdb + J - 1]
#define X(I, J)  x[(I-1)*pdx + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_dporfs (f07fnc) Example Program Results\n\n");

    /* Skip heading in data file */
    scanf("%*[\n] ");
    scanf("%ld%ld%*[\n] ", &n, &nrhs);
#ifdef NAG_COLUMN_MAJOR
    pda = n;
    pdaf = n;
    pdb = n;
    pdx = n;
#else
    pda = n;
    pdaf = n;

```

```

    pdb = nrhs;
    pdx = nrhs;
#endif
    ferr_len = nrhs;
    berr_len = nrhs;

/* Allocate memory */
if (!(a = NAG_ALLOC(n * n, double)) ||
    !(af = NAG_ALLOC(n * n, double)) ||
    !(b = NAG_ALLOC(n * nrhs, double)) ||
    !(berr = NAG_ALLOC(berr_len, double)) ||
    !(ferr = NAG_ALLOC(ferr_len, double)) ||
    !(x = NAG_ALLOC(n * nrhs, double)))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Read A and B from data file, and copy A to AF and B to X */
scanf(" %39s%[\n] ", nag_enum_arg);
/* nag_enum_name_to_value (x04nac).
 * Converts NAG enum member name to value
 */
uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);

if (uplo == Nag_Upper)
{
    for (i = 1; i <= n; ++i)
    {
        for (j = i; j <= n; ++j)
            scanf("%lf", &A(i, j));
    }
    scanf("%*[\n] ");
}
else
{
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= i; ++j)
            scanf("%lf", &A(i, j));
    }
    scanf("%*[\n] ");
}

for (i = 1; i <= n; ++i)
{
    for (j = 1; j <= nrhs; ++j)
        scanf("%lf", &B(i, j));
}
scanf("%*[\n] ");
/* Copy A to AF and B to X */
if (uplo == Nag_Upper)
{
    for (i = 1; i <= n; ++i)
    {
        for (j = i; j <= n; ++j)
            AF(i, j) = A(i, j);
    }
}
else
{
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= i; ++j)
            AF(i, j) = A(i, j);
    }
}
for (i = 1; i <= n; ++i)
{
    for (j = 1; j <= nrhs; ++j)

```

```

        X(i, j) = B(i, j);
    }
/* Factorize A in the array AF */
/* nag_dpotrf (f07fdc).
 * Cholesky factorization of real symmetric
 * positive-definite matrix
 */
nag_dpotrf(order, uplo, n, af, pdaf, &fail);
if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dpotrf (f07fdc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
/* Compute solution in the array X */
/* nag_dpotrs (f07fec).
 * Solution of real symmetric positive-definite system of
 * linear equations, multiple right-hand sides, matrix
 * already factorized by nag_dpotrf (f07fdc)
 */
nag_dpotrs(order, uplo, n, nrhs, af, pdaf, x, pdx, &fail);
if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dpotrs (f07fec).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
/* Improve solution, and compute backward errors and */
/* estimated bounds on the forward errors */
/* nag_dporfs (f07fhc).
 * Refined solution with error bounds of real symmetric
 * positive-definite system of linear equations, multiple
 * right-hand sides
 */
nag_dporfs(order, uplo, n, nrhs, a, pda, af, pdaf, b, pdb, x, pdx,
           ferr, berr, &fail);
if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dporfs (f07fhc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

/* Print solution */
/* nag_gen_real_mat_print (x04cac).
 * Print real general matrix (easy-to-use)
 */
fflush(stdout);
nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, nrhs, x,
                      pdx, "Solution(s)", 0, &fail);
if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_gen_real_mat_print (x04cac).\n%s\n",
              fail.message);
        exit_status = 1;
        goto END;
    }

printf("\nBackward errors (machine-dependent)\n");
for (j = 1; j <= nrhs; ++j)
    printf("%11.1e%s", berr[j-1], j%7 == 0?"\n":" ");
printf("\nEstimated forward error bounds (machine-dependent)\n");
for (j = 1; j <= nrhs; ++j)
    printf("%11.1e%s", ferr[j-1], j%7 == 0 || j == nrhs?"\n":" ");
END:
NAG_FREE(a);
NAG_FREE(af);
NAG_FREE(b);
NAG_FREE(berr);
NAG_FREE(ferr);
NAG_FREE(x);

```

```
    return exit_status;
}
```

10.2 Program Data

```
nag_dporfs (f07fhc) Example Program Data
 4  2                               :Values of n and nrhs
 Nag_Lower                          :Value of uplo
 4.16
-3.12  5.03
 0.56 -0.83  0.76
-0.10  1.18  0.34  1.18   :End of matrix A
 8.70  8.30
-13.35  2.13
 1.89  1.61
-4.14  5.00                :End of matrix B
```

10.3 Program Results

```
nag_dporfs (f07fhc) Example Program Results
```

```
Solution(s)
      1      2
1      1.0000  4.0000
2     -1.0000  3.0000
3      2.0000  2.0000
4     -3.0000  1.0000
```

```
Backward errors (machine-dependent)
```

```
6.7e-17  7.9e-17
```

```
Estimated forward error bounds (machine-dependent)
```

```
2.3e-14  2.3e-14
```
