

# NAG Library Function Document

## nag\_zsytrf (f07nrc)

### 1 Purpose

nag\_zsytrf (f07nrc) computes the Bunch–Kaufman factorization of a complex symmetric matrix.

### 2 Specification

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

void nag_zsytrf (Nag_OrderType order, Nag_UploType uplo, Integer n,
                Complex a[], Integer pda, Integer ipiv[], NagError *fail)
```

### 3 Description

nag\_zsytrf (f07nrc) factorizes a complex symmetric matrix  $A$ , using the Bunch–Kaufman diagonal pivoting method.  $A$  is factorized as either  $A = PUDU^T P^T$  if **uplo** = Nag\_Upper or  $A = PLDL^T P^T$  if **uplo** = Nag\_Lower, where  $P$  is a permutation matrix,  $U$  (or  $L$ ) is a unit upper (or lower) triangular matrix and  $D$  is a symmetric block diagonal matrix with 1 by 1 and 2 by 2 diagonal blocks;  $U$  (or  $L$ ) has 2 by 2 unit diagonal blocks corresponding to the 2 by 2 blocks of  $D$ . Row and column interchanges are performed to ensure numerical stability while preserving symmetry.

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

**uplo** = Nag\_Lower

The lower triangular part of  $A$  is stored and  $A$  is factorized as  $PLDL^T P^T$ , 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:*  $n \geq 0$ .
- 4: **a**[*dim*] – Complex *Input/Output*  
**Note:** the dimension, *dim*, of the array **a** must be at least  $\max(1, \mathbf{pda} \times \mathbf{n})$ .  
*On entry:* the  $n$  by  $n$  symmetric indefinite matrix  $A$ .  
If **order** = 'Nag\_ColMajor',  $A_{ij}$  is stored in  $\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$ .  
If **order** = 'Nag\_RowMajor',  $A_{ij}$  is stored in  $\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$ .  
If **uplo** = 'Nag\_Upper', the upper triangular part of  $A$  must be stored and the elements of the array below the diagonal are not referenced.  
If **uplo** = 'Nag\_Lower', the lower triangular part of  $A$  must be stored and the elements of the array above the diagonal are not referenced.  
*On exit:* the upper or lower triangle of  $A$  is overwritten by details of the block diagonal matrix  $D$  and the multipliers used to obtain the factor  $U$  or  $L$  as specified by **uplo**.
- 5: **pda** – Integer *Input*  
*On entry:* the stride separating row or column elements (depending on the value of **order**) of the matrix  $A$  in the array **a**.  
*Constraint:*  $\mathbf{pda} \geq \max(1, \mathbf{n})$ .
- 6: **ipiv**[*dim*] – Integer *Output*  
**Note:** the dimension, *dim*, of the array **ipiv** must be at least  $\max(1, \mathbf{n})$ .  
*On exit:* details of the interchanges and the block structure of  $D$ . More precisely,  
if **ipiv**[ $i-1$ ] =  $k > 0$ ,  $d_{ii}$  is a 1 by 1 pivot block and the  $i$ th row and column of  $A$  were interchanged with the  $k$ th row and column;  
if **uplo** = Nag\_Upper and **ipiv**[ $i-2$ ] = **ipiv**[ $i-1$ ] =  $-l < 0$ ,  $\begin{pmatrix} d_{i-1,i-1} & \bar{d}_{i,i-1} \\ \bar{d}_{i,i-1} & d_{ii} \end{pmatrix}$  is a 2 by 2 pivot block and the  $(i-1)$ th row and column of  $A$  were interchanged with the  $l$ th row and column;  
if **uplo** = Nag\_Lower and **ipiv**[ $i-1$ ] = **ipiv**[ $i$ ] =  $-m < 0$ ,  $\begin{pmatrix} d_{ii} & d_{i+1,i} \\ d_{i+1,i} & d_{i+1,i+1} \end{pmatrix}$  is a 2 by 2 pivot block and the  $(i+1)$ th row and column of  $A$  were interchanged with the  $m$ th row and column.
- 7: **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  $\langle \text{value} \rangle$  had an illegal value.

**NE\_INT**

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

Constraint: **n**  $\geq 0$ .

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

Constraint: **pda**  $> 0$ .

**NE\_INT\_2**

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

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\_SINGULAR**

$D(\langle value \rangle, \langle value \rangle)$  is exactly zero. The factorization has been completed, but the block diagonal matrix  $D$  is exactly singular, and division by zero will occur if it is used to solve a system of equations.

**7 Accuracy**

If **uplo** = Nag\_Upper, the computed factors  $U$  and  $D$  are the exact factors of a perturbed matrix  $A + E$ , where

$$|E| \leq c(n)\epsilon P|U||D||U^T|P^T,$$

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

If **uplo** = Nag\_Lower, a similar statement holds for the computed factors  $L$  and  $D$ .

**8 Parallelism and Performance**

nag\_zsytrf (f07nrc) is not threaded by NAG in any implementation.

nag\_zsytrf (f07nrc) 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**

The elements of  $D$  overwrite the corresponding elements of  $A$ ; if  $D$  has 2 by 2 blocks, only the upper or lower triangle is stored, as specified by **uplo**.

The unit diagonal elements of  $U$  or  $L$  and the 2 by 2 unit diagonal blocks are not stored. The remaining elements of  $U$  or  $L$  are stored in the corresponding columns of the array **a**, but additional row interchanges must be applied to recover  $U$  or  $L$  explicitly (this is seldom necessary). If **ipiv** $[i - 1] = i$ , for  $i = 1, 2, \dots, n$ , then  $U$  or  $L$  is stored explicitly (except for its unit diagonal elements which are equal to 1).

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

A call to nag\_zsytrf (f07nrc) may be followed by calls to the functions:

nag\_zsytrs (f07nsc) to solve  $AX = B$ ;

nag\_zsycon (f07nuc) to estimate the condition number of  $A$ ;

nag\_zsytri (f07nwc) to compute the inverse of  $A$ .

The real analogue of this function is nag\_dsytrf (f07mdc).

## 10 Example

This example computes the Bunch–Kaufman factorization of the matrix  $A$ , where

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

### 10.1 Program Text

```

/* nag_zsytrf (f07nrc) 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      i, j, n, nrhs, pda, pdb;
    Integer      exit_status = 0;
    Nag_UploType uplo;
    NagError     fail;
    Nag_OrderType order;
    /* Arrays */
    Integer      *ipiv = 0;
    char         nag_enum_arg[40];
    Complex      *a = 0, *b = 0;

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

    INIT_FAIL(fail);

    printf("nag_zsytrf (f07nrc) Example Program Results\n\n");

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

    /* Allocate memory */
    if (!(ipiv = NAG_ALLOC(n, Integer)) ||
        !(a = NAG_ALLOC(n * n, Complex)) ||

```

```

    !(b = NAG_ALLOC(n * nrhs, Complex)))
  {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }

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

for (i = 1; i <= n; ++i)
  {
    for (j = 1; j <= nrhs; ++j)
      scanf(" ( %lf , %lf )", &B(i, j).re, &B(i, j).im);
  }
scanf("%*[\n] ");

/* Factorize A */
/* nag_zsytrf (f07nrc).
 * Bunch-Kaufman factorization of complex symmetric matrix
 */
nag_zsytrf(order, uplo, n, a, pda, ipiv, &fail);
if (fail.code != NE_NOERROR)
  {
    printf("Error from nag_zsytrf (f07nrc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }
/* Compute solution */
/* nag_zsytrs (f07nsc).
 * Solution of complex symmetric system of linear equations,
 * multiple right-hand sides, matrix already factorized by
 * nag_zsytrf (f07nrc)
 */
nag_zsytrs(order, uplo, n, nrhs, a, pda, ipiv, b, pdb,
           &fail);
if (fail.code != NE_NOERROR)
  {
    printf("Error from nag_zsytrs (f07nsc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

/* Print solution */
/* nag_gen_complx_mat_print_comp (x04dbc).
 * Print complex general matrix (comprehensive)
 */
fflush(stdout);

```

```

nag_gen_complx_mat_print_comp(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n,
                               nrhs, b, pdb, Nag_BracketForm, "%7.4f",
                               "Solution(s)", Nag_IntegerLabels, 0,
                               Nag_IntegerLabels, 0, 80, 0, 0, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_complx_mat_print_comp (x04dbc).\n%s\n",
          fail.message);
    exit_status = 1;
    goto END;
}
END:
NAG_FREE(ipiv);
NAG_FREE(a);
NAG_FREE(b);
return exit_status;
}

```

## 10.2 Program Data

```

nag_zsytrf (f07nrc) Example Program Data
 4 2                                     :Values of n and nrhs
  Nag_Lower                             :Value of uplo
(-0.39,-0.71)
( 5.14,-0.64) ( 8.86, 1.81)
(-7.86,-2.96) (-3.52, 0.58) (-2.83,-0.03)
( 3.80, 0.92) ( 5.32,-1.59) (-1.54,-2.86) (-0.56, 0.12) :End of matrix A
(-55.64, 41.22) (-19.09,-35.97)
(-48.18, 66.00) (-12.08,-27.02)
( -0.49, -1.47) ( 6.95, 20.49)
( -6.43, 19.24) ( -4.59,-35.53)         :End of matrix B

```

## 10.3 Program Results

```

nag_zsytrf (f07nrc) Example Program Results

Solution(s)
           1           2
1 ( 1.0000,-1.0000) (-2.0000,-1.0000)
2 (-2.0000, 5.0000) ( 1.0000,-3.0000)
3 ( 3.0000,-2.0000) ( 3.0000, 2.0000)
4 (-4.0000, 3.0000) (-1.0000, 1.0000)

```

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