NAG Library Function Document

nag_dtptrs (f07uec)

1 Purpose

nag_dtptrs (f07uec) solves a real triangular system of linear equations with multiple right-hand sides, $AX = B$ or $A^{\mathrm{T}}X = B$, using packed storage.

2 Specification

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

```
void nag_dtptrs (Nag_OrderType order, Nag_UploType uplo,
     Nag_TransType trans, Nag_DiagType diag, Integer n, Integer nrhs,
     const double ap[], double b[], Integer pdb, NagError *fail)
```

3 Description

nag_dtptrs (f07uec) solves a real triangular system of linear equations $AX = B$ or $A^{\mathrm{T}}X = B$, using packed storage.

4 References

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

Higham N J (1989) The accuracy of solutions to triangular systems *SIAM J. Numer. Anal.* **26** 1252–1265

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 A is upper or lower triangular.

uplo = Nag_Upper
A is upper triangular.

uplo = Nag_Lower
A is lower triangular.

Constraint: **uplo** = Nag_Upper or Nag_Lower.

3: **trans** – Nag_TransType *Input*

On entry: indicates the form of the equations.

trans = Nag_NoTrans
The equations are of the form $AX = B$.

trans = Nag_Trans or Nag_ConjTrans
The equations are of the form $A^{\mathrm{T}}X = B$.

Constraint: **trans** = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.

4: **diag** – Nag_DiagType *Input*

On entry: indicates whether A is a nonunit or unit triangular matrix.

diag = Nag_NonUnitDiag
A is a nonunit triangular matrix.

diag = Nag_UnitDiag
A is a unit triangular matrix; the diagonal elements are not referenced and are assumed to be 1.

Constraint: **diag** = Nag_NonUnitDiag or Nag_UnitDiag.

5: **n** – Integer *Input*

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

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

6: **nrhs** – Integer *Input*

On entry: r, the number of right-hand sides.

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

7: **ap**$[dim]$ – const double *Input*

Note: the dimension, *dim*, of the array **ap** must be at least $\max(1, \mathbf{n} \times (\mathbf{n} + 1)/2)$.

On entry: the n by n triangular matrix A, packed by rows or columns.

The storage of elements A_{ij} depends on the **order** and **uplo** arguments as follows:

if **order** = 'Nag_ColMajor' and **uplo** = 'Nag_Upper',
A_{ij} is stored in $\mathbf{ap}[(j-1) \times j/2 + i - 1]$, for $i \leq j$;
if **order** = 'Nag_ColMajor' and **uplo** = 'Nag_Lower',
A_{ij} is stored in $\mathbf{ap}[(2n-j) \times (j-1)/2 + i - 1]$, for $i \geq j$;
if **order** = 'Nag_RowMajor' and **uplo** = 'Nag_Upper',
A_{ij} is stored in $\mathbf{ap}[(2n-i) \times (i-1)/2 + j - 1]$, for $i \leq j$;
if **order** = 'Nag_RowMajor' and **uplo** = 'Nag_Lower',
A_{ij} is stored in $\mathbf{ap}[(i-1) \times i/2 + j - 1]$, for $i \geq j$.

If **diag** = 'Nag_UnitDiag', the diagonal elements of AP are assumed to be 1, and are not referenced; the same storage scheme is used whether **diag** = 'Nag_NonUnitDiag' or **diag** = 'Nag_UnitDiag'.

8: **b**$[dim]$ – double *Input/Output*

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.

On exit: the n by r solution matrix X.

9: **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** $\geq \max(1, \mathbf{nrhs})$.

10: **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 ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **n** = ⟨*value*⟩.
Constraint: **n** ≥ 0.

On entry, **nrhs** = ⟨*value*⟩.
Constraint: **nrhs** ≥ 0.

On entry, **pdb** = ⟨*value*⟩.
Constraint: **pdb** > 0.

NE_INT_2

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

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

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.

NE_SINGULAR

$a(\langle value \rangle, \langle value \rangle)$ is exactly zero. A is singular and the solution has not been computed.

7 Accuracy

The solutions of triangular systems of equations are usually computed to high accuracy. See Higham (1989).

For each right-hand side vector b, the computed solution x is the exact solution of a perturbed system of equations $(A + E)x = b$, where

$$|E| \leq c(n)\epsilon|A|,$$

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

If $\hat{x}$ is the true solution, then the computed solution x satisfies a forward error bound of the form

$$\frac{\|x - \hat{x}\|_\infty}{\|x\|_\infty} \leq c(n)\,\mathrm{cond}(A,x)\epsilon, \qquad \text{provided} \qquad c(n)\,\mathrm{cond}(A,x)\epsilon < 1,$$

where $\mathrm{cond}(A,x) = \left\| |A^{-1}||A||x| \right\|_\infty / \|x\|_\infty$.

Note that $\mathrm{cond}(A,x) \leq \mathrm{cond}(A) = \left\| |A^{-1}||A| \right\|_\infty \leq \kappa_\infty(A)$; $\mathrm{cond}(A,x)$ can be much smaller than $\mathrm{cond}(A)$ and it is also possible for $\mathrm{cond}(A^{\mathrm{T}})$ to be much larger (or smaller) than $\mathrm{cond}(A)$.

Forward and backward error bounds can be computed by calling nag_dtprfs (f07uhc), and an estimate for $\kappa_\infty(A)$ can be obtained by calling nag_dtpcon (f07ugc) with **norm** $=$ Nag_InfNorm.

8 Parallelism and Performance

nag_dtptrs (f07uec) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_dtptrs (f07uec) 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 total number of floating-point operations is approximately n^2r.

The complex analogue of this function is nag_ztptrs (f07usc).

10 Example

This example solves the system of equations $AX = B$, where

$$A = \begin{pmatrix} 4.30 & 0.00 & 0.00 & 0.00 \\ -3.96 & -4.87 & 0.00 & 0.00 \\ 0.40 & 0.31 & -8.02 & 0.00 \\ -0.27 & 0.07 & -5.95 & 0.12 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} -12.90 & -21.50 \\ 16.75 & 14.93 \\ -17.55 & 6.33 \\ -11.04 & 8.09 \end{pmatrix},$$

using packed storage for A.

10.1 Program Text

```
/* nag_dtptrs (f07uec) 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       ap_len, i, j, n, nrhs, pdb;
  Integer       exit_status = 0;
  Nag_UploType  uplo;
  NagError      fail;
  Nag_OrderType order;
```

```
  /* Arrays */
  char          nag_enum_arg[40];
  double        *ap = 0, *b = 0;

#ifdef NAG_COLUMN_MAJOR
#define A_UPPER(I, J) ap[J*(J-1)/2 + I - 1]
#define A_LOWER(I, J) ap[(2*n-J)*(J-1)/2 + I - 1]
#define B(I, J)       b[(J-1)*pdb + I - 1]
  order = Nag_ColMajor;
#else
#define A_LOWER(I, J) ap[I*(I-1)/2 + J - 1]
#define A_UPPER(I, J) ap[(2*n-I)*(I-1)/2 + J - 1]
#define B(I, J)       b[(I-1)*pdb + J - 1]
  order = Nag_RowMajor;
#endif

  INIT_FAIL(fail);

  printf("nag_dtptrs (f07uec) Example Program Results\n\n");

  /* Skip heading in data file */
  scanf("%*[^\n] ");
  scanf("%ld%ld%*[^\n] ", &n, &nrhs);
  ap_len = n*(n+1)/2;
#ifdef NAG_COLUMN_MAJOR
  pdb = n;
#else
  pdb = nrhs;
#endif

  /* Allocate memory */
  if (!(ap = NAG_ALLOC(ap_len, double)) ||
      !(b = NAG_ALLOC(n * nrhs, double)))
    {
      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", &A_UPPER(i, j));
        }
      scanf("%*[^\n] ");
    }
  else
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = 1; j <= i; ++j)
            scanf("%lf", &A_LOWER(i, j));
        }
      scanf("%*[^\n] ");
    }
  for (i = 1; i <= n; ++i)
    {
      for (j = 1; j <= nrhs; ++j)
        scanf("%lf", &B(i, j));
    }
  scanf("%*[^\n] ");
```

```
  /* Compute solution */
  /* nag_dtptrs (f07uec).
   * Solution of real triangular system of linear equations,
   * multiple right-hand sides, packed storage
   */
  nag_dtptrs(order, uplo, Nag_NoTrans, Nag_NonUnitDiag, n,
             nrhs, ap, b, pdb, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dtptrs (f07uec).\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,
                         b, pdb, "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;
    }
 END:
  NAG_FREE(ap);
  NAG_FREE(b);

  return exit_status;
}
```

10.2 Program Data

```
nag_dtptrs (f07uec) Example Program Data
  4  2                          :Values of n and nrhs
  Nag_Lower                     :Value of uplo
  4.30
 -3.96  -4.87
  0.40   0.31  -8.02
 -0.27   0.07  -5.95   0.12     :End of matrix A
-12.90 -21.50
 16.75  14.93
-17.55   6.33
-11.04   8.09                   :End of matrix B
```

10.3 Program Results

```
nag_dtptrs (f07uec) Example Program Results

 Solution(s)
            1          2
 1     -3.0000    -5.0000
 2     -1.0000     1.0000
 3      2.0000    -1.0000
 4      1.0000     6.0000
```