

NAG Library Routine Document

F06KJF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

F06KJF updates the Euclidean norm of complex vector in scaled form.

2 Specification

```
SUBROUTINE F06KJF (N, X, INCX, SCAL, SUMSQ)
```

```
INTEGER          N, INCX
REAL (KIND=nag_wp) SCAL, SUMSQ
COMPLEX (KIND=nag_wp) X(*)
```

3 Description

Given an n -element complex vector x , and real scalars α and ξ , F06KJF returns updated values $\tilde{\alpha}$ and $\tilde{\xi}$ such that

$$\tilde{\alpha}^2 \tilde{\xi} = |x_1|^2 + |x_2|^2 + \cdots + |x_n|^2 + \alpha^2 \xi.$$

F06KJF is designed for use in the safe computation of the Euclidean norm of a complex vector, without unnecessary overflow or destructive underflow. An initial call to F06KJF (with $\xi = 1$ and $\alpha = 0$) may be followed by further calls to F06KJF and finally a call to F06BMF to complete the computation. Multiple calls of F06KJF may be needed if the elements of the vector cannot all be accessed in a single array X.

4 References

None.

5 Parameters

- 1: N – INTEGER *Input*
On entry: n , the number of elements in x .
- 2: X(*) – COMPLEX (KIND=nag_wp) array *Input*
Note: the dimension of the array X must be at least $\max(1, 1 + (N - 1) \times \text{INCX})$.
On entry: the n -element vector x . x_i must be stored in $X(1 + (i - 1) \times \text{INCX})$, for $i = 1, 2, \dots, N$. Intermediate elements of X are not referenced.
- 3: INCX – INTEGER *Input*
On entry: the increment in the subscripts of X between successive elements of x .
Constraint: $\text{INCX} > 0$.
- 4: SCAL – REAL (KIND=nag_wp) *Input/Output*
On entry: the scaling factor α . On the first call to F06KJF $\text{SCAL} = 0.0$.
Constraint: $\text{SCAL} \geq 0$.

On exit: the updated scaling factor $\tilde{\alpha} = \max_i(\alpha, |\operatorname{Re}(x_i)|, |\operatorname{Im}(x_i)|)$.

5: SUMSQ – REAL (KIND=nag_wp)

Input/Output

On entry: the scaled sum of squares ξ . On the first call to F06KJF SUMSQ = 1.0.

Constraint: SUMSQ ≥ 1 .

On exit: the updated scaled sum of squares $\tilde{\xi}$, satisfying: $1 \leq \tilde{\xi} \leq \xi + 2n$.

6 Error Indicators and Warnings

None.

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

None.
