

# NAG Library Function Document

## nag\_zgecon (f07auc)

### 1 Purpose

nag\_zgecon (f07auc) estimates the condition number of a complex matrix  $A$ , where  $A$  has been factorized by nag\_zgetrf (f07arc).

### 2 Specification

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

void nag_zgecon (Nag_OrderType order, Nag_NormType norm, Integer n,
                 const Complex a[], Integer pda, double anorm, double *rcond,
                 NagError *fail)
```

### 3 Description

nag\_zgecon (f07auc) estimates the condition number of a complex matrix  $A$ , in either the 1-norm or the  $\infty$ -norm:

$$\kappa_1(A) = \|A\|_1 \|A^{-1}\|_1 \quad \text{or} \quad \kappa_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty.$$

Note that  $\kappa_\infty(A) = \kappa_1(A^H)$ .

Because the condition number is infinite if  $A$  is singular, the function actually returns an estimate of the **reciprocal** of the condition number.

The function should be preceded by a call to nag\_zge\_norm (f16uac) to compute  $\|A\|_1$  or  $\|A\|_\infty$ , and a call to nag\_zgetrf (f07arc) to compute the  $LU$  factorization of  $A$ . The function then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate  $\|A^{-1}\|_1$  or  $\|A^{-1}\|_\infty$ .

### 4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

### 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: **norm** – Nag\_NormType *Input*

*On entry:* indicates whether  $\kappa_1(A)$  or  $\kappa_\infty(A)$  is estimated.

**norm** = Nag\_OneNorm  
 $\kappa_1(A)$  is estimated.

**norm** = Nag\_InfNorm  
 $\kappa_{\infty}(A)$  is estimated.

*Constraint:* **norm** = Nag\_OneNorm or Nag\_InfNorm.

3: **n** – Integer *Input*

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

*Constraint:*  $n \geq 0$ .

4: **a**[*dim*] – const Complex *Input*

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

The  $(i, j)$ th element of the matrix  $A$  is stored in

$\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$  when **order** = Nag\_ColMajor;  
 $\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$  when **order** = Nag\_RowMajor.

*On entry:* the  $LU$  factorization of  $A$ , as returned by nag\_zgetrf (f07arc).

5: **pda** – Integer *Input*

*On entry:* the stride separating row or column elements (depending on the value of **order**) in the array **a**.

*Constraint:*  $\mathbf{pda} \geq \max(1, \mathbf{n})$ .

6: **anorm** – double *Input*

*On entry:* if **norm** = Nag\_OneNorm, the 1-norm of the **original** matrix  $A$ .

If **norm** = Nag\_InfNorm, the  $\infty$ -norm of the **original** matrix  $A$ .

**anorm** may be computed by calling nag\_zge\_norm (f16uac) with the same value for the argument **norm**.

**anorm** must be computed either **before** calling nag\_zgetrf (f07arc) or else from a **copy** of the original matrix  $A$  (see Section 10).

*Constraint:*  $\mathbf{anorm} \geq 0.0$ .

7: **rcond** – double \* *Output*

*On exit:* an estimate of the reciprocal of the condition number of  $A$ . **rcond** is set to zero if exact singularity is detected or the estimate underflows. If **rcond** is less than *machine precision*,  $A$  is singular to working precision.

8: **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.

See Section 3.2.1.2 in the Essential Introduction for further information.

### 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.

An unexpected error has been triggered by this function. Please contact NAG.

See Section 3.6.6 in the Essential Introduction for further information.

**NE\_NO\_LICENCE**

Your licence key may have expired or may not have been installed correctly.

See Section 3.6.5 in the Essential Introduction for further information.

**NE\_REAL**

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

Constraint: **anorm**  $\geq 0.0$ .

**7 Accuracy**

The computed estimate **rcond** is never less than the true value  $\rho$ , and in practice is nearly always less than  $10\rho$ , although examples can be constructed where **rcond** is much larger.

**8 Parallelism and Performance**

nag\_zgecon (f07auc) is not threaded by NAG in any implementation.

nag\_zgecon (f07auc) 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 X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

**9 Further Comments**

A call to nag\_zgecon (f07auc) involves solving a number of systems of linear equations of the form  $Ax = b$  or  $A^H x = b$ ; the number is usually 5 and never more than 11. Each solution involves approximately  $8n^2$  real floating-point operations but takes considerably longer than a call to nag\_zgetrs (f07asc) with one right-hand side, because extra care is taken to avoid overflow when  $A$  is approximately singular.

The real analogue of this function is nag\_dgecon (f07agc).

## 10 Example

This example estimates the condition number in the 1-norm of the matrix  $A$ , where

$$A = \begin{pmatrix} -1.34 + 2.55i & 0.28 + 3.17i & -6.39 - 2.20i & 0.72 - 0.92i \\ -0.17 - 1.41i & 3.31 - 0.15i & -0.15 + 1.34i & 1.29 + 1.38i \\ -3.29 - 2.39i & -1.91 + 4.42i & -0.14 - 1.35i & 1.72 + 1.35i \\ 2.41 + 0.39i & -0.56 + 1.47i & -0.83 - 0.69i & -1.96 + 0.67i \end{pmatrix}.$$

Here  $A$  is nonsymmetric and must first be factorized by nag\_zgetrf (f07arc). The true condition number in the 1-norm is 231.86.

### 10.1 Program Text

```

/* nag_zgecon (f07auc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <naga02.h>
#include <nagf07.h>
#include <nagf16.h>
#include <nagx02.h>
#include <math.h>

int main(void)
{
    /* Scalars */
    double          anorm, rcond;
    Integer          exit_status = 0;
    Integer          i, ipiv_len, j, n, pda;
    NagError         fail;
    Nag_OrderType   order;
    /* Arrays */
    Complex          *a = 0;
    Integer          *ipiv = 0;

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

    INIT_FAIL(fail);

    printf("nag_zgecon (f07auc) Example Program Results\n\n");
    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
#ifdef _WIN32
    scanf_s("%"NAG_IFMT"%*[\n] ", &n);
#else
    scanf("%"NAG_IFMT"%*[\n] ", &n);
#endif

#ifdef NAG_COLUMN_MAJOR
    pda = n;
#else

```

```

    pda = n;
#endif
    ipiv_len = n;

    /* Allocate memory */
    if (!(a = NAG_ALLOC(n * n, Complex)) ||
        !(ipiv = NAG_ALLOC(ipiv_len, Integer)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read A from data file */
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= n; ++j)
#ifdef _WIN32
            scanf_s(" ( %lf , %lf )", &A(i, j).re, &A(i, j).im);
#else
            scanf(" ( %lf , %lf )", &A(i, j).re, &A(i, j).im);
#endif
    }
#ifdef _WIN32
    scanf_s("%*[^\\n] ");
#else
    scanf("%*[^\\n] ");
#endif
    /* Compute norm of A */
    /* nag_zge_norm (f16uac).
     * 1-norm, infinity-norm, Frobenius norm, largest absolute
     * element, complex general matrix
     */
    nag_zge_norm(order, Nag_OneNorm, n, n, a, pda, &anorm, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_zge_norm (f16uac).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* Factorize A */
    /* nag_zgetrf (f07arc).
     * LU factorization of complex m by n matrix
     */
    nag_zgetrf(order, n, n, a, pda, ipiv, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_zgetrf (f07arc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* Estimate condition number */
    /* nag_zgecon (f07auc).
     * Estimate condition number of complex matrix, matrix
     * already factorized by nag_zgetrf (f07arc)
     */
    nag_zgecon(order, Nag_OneNorm, n, a, pda, anorm, &rcond, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_zgecon (f07auc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* nag_machine_precision (x02ajc).
     * The machine precision
     */
    if (rcond >= nag_machine_precision)
        printf("Estimate of condition number = %11.2e\n", 1.0/rcond);
    else

```

```
    printf("A is singular to working precision\n");
END:
    NAG_FREE(a);
    NAG_FREE(ipiv);
    return exit_status;
}
```

## 10.2 Program Data

```
nag_zgecon (f07auc) Example Program Data
  4                                     :Value of N
(-1.34, 2.55) ( 0.28, 3.17) (-6.39,-2.20) ( 0.72,-0.92)
(-0.17,-1.41) ( 3.31,-0.15) (-0.15, 1.34) ( 1.29, 1.38)
(-3.29,-2.39) (-1.91, 4.42) (-0.14,-1.35) ( 1.72, 1.35)
( 2.41, 0.39) (-0.56, 1.47) (-0.83,-0.69) (-1.96, 0.67) :End of matrix A
```

## 10.3 Program Results

```
nag_zgecon (f07auc) Example Program Results
```

```
Estimate of condition number = 1.50e+02
```

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