NAG Library Chapter Contents

f07 – Linear Equations (LAPACK)

f07 Chapter Introduction

Function Name	Mark of Introduction	Purpose
f07aac	23	nag dgesv
f07abc	23	Computes the solution to a real system of linear equations nag_dgesvx Uses the LU factorization to compute the solution, error-bound and condition
f07acc	23	estimate for a real system of linear equations nag_dsgesv Computes the solution to a real system of linear equations using mixed precision arithmetic
f07adc	7	nag_dgetrf LU factorization of real m by n matrix
f07aec	7	nag_dgetrs Solution of real system of linear equations, multiple right-hand sides, matrix
f07afc	23	already factorized by nag_dgetrf (f07adc) nag_dgeequ Computes row and column scalings intended to equilibrate a general real
f07agc	7	matrix and reduce its condition number nag_dgecon Estimate condition number of real matrix, matrix already factorized by nag_dgetrf (f07adc)
f07ahc	7	nag_dgerfs Refined solution with error bounds of real system of linear equations, multiple right-hand sides
f07ajc	7	nag_dgetri Inverse of real matrix, matrix already factorized by nag_dgetrf (f07adc)
f07anc	23	nag_zgesv Computes the solution to a complex system of linear equations
f07apc	23	nag_zgesvx Uses the LU factorization to compute the solution, error-bound and condition estimate for a complex system of linear equations
f07aqc	23	nag_zcgesv Computes the solution to a complex system of linear equations using mixed precision arithmetic
f07arc	7	nag_zgetrf LU factorization of complex m by n matrix
f07asc	7	nag_zgetrs Solution of complex system of linear equations, multiple right-hand sides, matrix already factorized by nag_zgetrf (f07arc)
f07atc	23	nag_zgeequ Computes row and column scalings intended to equilibrate a general complex matrix and reduce its condition number
f07auc	7	nag_zgecon Estimate condition number of complex matrix, matrix already factorized by nag zgetrf (f07arc)
f07avc	7	nag_zgerfs Refined solution with error bounds of complex system of linear equations, multiple right-hand sides
f07awc	7	nag_zgetri Inverse of complex matrix, matrix already factorized by nag_zgetrf (f07arc)

f07bac	23	nag_dgbsv
M71.1	22	Computes the solution to a real banded system of linear equations
f07bbc	23	nag_dgbsvx Uses the LU factorization to compute the solution, error-bound and condition
		estimate for a real banded system of linear equations
f07bdc	7	nag dgbtrf
10,000	,	LU factorization of real m by n band matrix
f07bec	7	nag dgbtrs
		Solution of real band system of linear equations, multiple right-hand sides,
		matrix already factorized by nag_dgbtrf (f07bdc)
f07bfc	23	nag_dgbequ
		Computes row and column scalings intended to equilibrate a real banded
£0.71 ₋	7	matrix and reduce its condition number
f07bgc	7	nag_dgbcon Estimate condition number of real hand matrix, matrix already featurized by
		Estimate condition number of real band matrix, matrix already factorized by nag dgbtrf (f07bdc)
f07bhc	7	nag dgbrfs
1070110	,	Refined solution with error bounds of real band system of linear equations,
		multiple right-hand sides
f07bnc	23	nag zgbsv
		Computes the solution to a complex banded system of linear equations
f07bpc	23	nag_zgbsvx
		Uses the LU factorization to compute the solution, error-bound and condition
20.51	_	estimate for a complex banded system of linear equations
f07brc	7	nag_zgbtrf
f07bsc	7	LU factorization of complex m by n band matrix
10 / 080	/	nag_zgbtrs Solution of complex band system of linear equations, multiple right-hand
		sides, matrix already factorized by nag zgbtrf (f07brc)
f07btc	23	nag zgbequ
		Computes row and column scalings intended to equilibrate a complex banded
		matrix and reduce its condition number
f07buc	7	nag_zgbcon
		Estimate condition number of complex band matrix, matrix already
20.51	_	factorized by nag_zgbtrf (f07brc)
f07bvc	7	nag_zgbrfs
		Refined solution with error bounds of complex band system of linear equations, multiple right-hand sides
f07cac	23	nag dgtsv
107000	23	Computes the solution to a real tridiagonal system of linear equations
f07cbc	23	nag dgtsvx
		Uses the LU factorization to compute the solution, error-bound and condition
		estimate for a real tridiagonal system of linear equations
f07cdc	23	nag_dgttrf
		LU factorization of real tridiagonal matrix
f07cec	23	nag_dgttrs
		Solves a real tridiagonal system of linear equations using the LU
f07cgc	23	factorization computed by nag_dgttrf (f07cdc) nag_dgtcon
107ege	23	Estimates the reciprocal of the condition number of a real tridiagonal matrix
		using the LU factorization computed by nag dgttrf (f07cdc)
f07chc	23	nag dgtrfs
		Refined solution with error bounds of real tridiagonal system of linear
		equations, multiple right-hand sides
f07cnc	23	nag_zgtsv
m=		Computes the solution to a complex tridiagonal system of linear equations
f07cpc	23	nag_zgtsvx
		Uses the LU factorization to compute the solution, error-bound and condition
		estimate for a complex tridiagonal system of linear equations

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f07crc	23	nag zgttrf
10 / CIC	23	LU factorization of complex tridiagonal matrix
f07csc	23	nag_zgttrs
		Solves a complex tridiagonal system of linear equations using the LU
6 07 av a	22	factorization computed by nag_dgttrf (f07cdc)
f07cuc	23	nag_zgtcon Estimates the reciprocal of the condition number of a complex tridiagonal
		matrix using the LU factorization computed by nag dgttrf (f07cdc)
f07cvc	23	nag zgtrfs
		Refined solution with error bounds of complex tridiagonal system of linear
~~ ~ ~		equations, multiple right-hand sides
f07fac	23	nag_dposv
		Computes the solution to a real symmetric positive definite system of linear equations
f07fbc	23	nag dposvx
		Uses the Cholesky factorization to compute the solution, error-bound and
		condition estimate for a real symmetric positive definite system of linear
20 = 24	_	equations
f07fdc	7	nag_dpotrf
f07fec	7	Cholesky factorization of real symmetric positive definite matrix nag dpotrs
107100	,	Solution of real symmetric positive definite system of linear equations,
		multiple right-hand sides, matrix already factorized by nag_dpotrf (f07fdc)
f07ffc	23	nag_dpoequ
		Computes row and column scalings intended to equilibrate a real symmetric
f07fgc	7	positive definite matrix and reduce its condition number nag dpocon
10/1gc	/	Estimate condition number of real symmetric positive definite matrix, matrix
		already factorized by nag dpotrf (f07fdc)
f07fhc	7	nag_dporfs
		Refined solution with error bounds of real symmetric positive definite system
ന7ടം	7	of linear equations, multiple right-hand sides
f07fjc	7	nag_dpotri Inverse of real symmetric positive definite matrix, matrix already factorized
		by nag dpotrf (f07fdc)
f07fnc	23	nag_zposv
		Computes the solution to a complex Hermitian positive definite system of
60.7.C	22	linear equations
f07fpc	23	nag_zposvx Uses the Cholesky factorization to compute the solution, error-bound and
		condition estimate for a complex Hermitian positive definite system of linear
		equations
f07frc	7	nag_zpotrf
m=0	_	Cholesky factorization of complex Hermitian positive definite matrix
f07fsc	7	nag_zpotrs
		Solution of complex Hermitian positive definite system of linear equations, multiple right-hand sides, matrix already factorized by nag_zpotrf (f07frc)
f07ftc	23	nag zpoequ
		Computes row and column scalings intended to equilibrate a complex
22 = 2	_	Hermitian positive definite matrix and reduce its condition number
f07fuc	7	nag_zpocon
		Estimate condition number of complex Hermitian positive definite matrix, matrix already factorized by nag zpotrf (f07frc)
f07fvc	7	nag zporfs
		Refined solution with error bounds of complex Hermitian positive definite
00 = -	_	system of linear equations, multiple right-hand sides
f07fwc	7	nag_zpotri
		Inverse of complex Hermitian positive definite matrix, matrix already factorized by nag zpotrf (f07frc)
		racionized by mag_zpoint (10/me)

f07gac	23	nag_dppsv Computes the solution to a real symmetric positive definite system of linear
f07gbc	23	equations, packed storage nag_dppsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a real symmetric positive definite system of linear equations, packed storage
f07gdc	7	nag_dpptrf Cholesky factorization of real symmetric positive definite matrix, packed storage
f07gec	7	nag_dpptrs Solution of real symmetric positive definite system of linear equations, multiple right-hand sides, matrix already factorized by nag_dpptrf (f07gdc), packed storage
f07gfc	23	nag_dppequ Computes row and column scalings intended to equilibrate a real symmetric positive definite matrix and reduce its condition number, packed storage
f07ggc	7	nag_dppcon Estimate condition number of real symmetric positive definite matrix, matrix already factorized by nag_dpptrf (f07gdc), packed storage
f07ghc	7	nag_dpprfs Refined solution with error bounds of real symmetric positive definite system of linear equations, multiple right-hand sides, packed storage
f07gjc	7	nag_dpptri Inverse of real symmetric positive definite matrix, matrix already factorized by nag dpptrf (f07gdc), packed storage
f07gnc	23	nag_zppsv Computes the solution to a complex Hermitian positive definite system of linear equations, packed storage
f07gpc	23	nag_zppsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a complex Hermitian positive definite system of linear equations, packed storage
f07grc	7	nag_zpptrf Cholesky factorization of complex Hermitian positive definite matrix, packed storage
f07gsc	7	nag_zpptrs Solution of complex Hermitian positive definite system of linear equations, multiple right-hand sides, matrix already factorized by nag_zpptrf (f07grc), packed storage
f07gtc	23	nag_zppequ Computes row and column scalings intended to equilibrate a complex Hermitian positive definite matrix and reduce its condition number, packed storage
f07guc	7	nag_zppcon Estimate condition number of complex Hermitian positive definite matrix, matrix already factorized by nag_zpptrf (f07grc), packed storage
f07gvc	7	nag_zpprfs Refined solution with error bounds of complex Hermitian positive definite system of linear equations, multiple right-hand sides, packed storage
f07gwc	7	nag_zpptri Inverse of complex Hermitian positive definite matrix, matrix already factorized by nag_zpptrf (f07grc), packed storage
f07hac	23	nag_dpbsv Computes the solution to a real symmetric positive definite banded system of linear equations

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f07hbc	23	nag_dpbsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a real symmetric positive definite banded system of linear equations
f07hdc	7	nag_dpbtrf Cholesky factorization of real symmetric positive definite band matrix
f07hec	7	nag_dpbtrs Solution of real symmetric positive definite band system of linear equations, multiple right-hand sides, matrix already factorized by nag_dpbtrf (f07hdc)
f07hfc	23	nag_dpbequ Computes row and column scalings intended to equilibrate a real symmetric positive definite banded matrix and reduce its condition number
f07hgc	7	nag_dpbcon Estimate condition number of real symmetric positive definite band matrix, matrix already factorized by nag dpbtrf (f07hdc)
f07hhc	7	nag_dpbrfs Refined solution with error bounds of real symmetric positive definite band system of linear equations, multiple right-hand sides
f07hnc	23	nag_zpbsv Computes the solution to a complex Hermitian positive definite banded system of linear equations
f07hpc	23	nag_zpbsvx Uses the Cholesky factorization to compute the solution, error-bound and condition estimate for a complex Hermitian positive definite banded system of linear equations
f07hrc	7	nag_zpbtrf Cholesky factorization of complex Hermitian positive definite band matrix
f07hsc	7	nag_zpbtrs Solution of complex Hermitian positive definite band system of linear equations, multiple right-hand sides, matrix already factorized by nag_zpbtrf (f07hrc)
f07htc	23	nag_zpbequ Computes row and column scalings intended to equilibrate a complex Hermitian positive definite banded matrix and reduce its condition number
f07huc	7	nag_zpbcon Estimate condition number of complex Hermitian positive definite band matrix, matrix already factorized by nag_zpbtrf (f07hrc)
f07hvc	7	nag_zpbtfs Refined solution with error bounds of complex Hermitian positive definite band system of linear equations, multiple right-hand sides
f07jac	23	nag_dptsv Computes the solution to a real symmetric positive definite tridiagonal system of linear equations
f07jbc	23	nag_dptsvx Uses the LDL ^T factorization to compute the solution, error-bound and condition estimate for a real symmetric positive definite tridiagonal system of linear equations
f07jdc	23	nag_dpttrf Computes the LDL ^T factorization of a real symmetric positive definite tridiagonal matrix
f07jec	23	nag_dpttrs Solves a real symmetric positive definite tridiagonal system using the LDL ^T factorization computed by nag_dpttrf (f07jdc)
f07jgc	23	nag_dptcon Computes the reciprocal of the condition number of a real symmetric positive definite tridiagonal system using the LDL ^T factorization computed by nag_dpttrf (f07jdc)

f07jhc	23	nag dptrfs
10 / jii 0	20	Refined solution with error bounds of real symmetric positive definite tridiagonal system of linear equations, multiple right-hand sides
f07jnc	23	nag_zptsv
		Computes the solution to a complex Hermitian positive definite tridiagonal
f07ina	23	system of linear equations
f07jpc	23	nag_zptsvx Uses the LDL ^T factorization to compute the solution, error-bound and
		condition estimate for a complex Hermitian positive definite tridiagonal
		system of linear equations
f07jrc	23	nag_zpttrf
		Computes the LDL ^H factorization of a complex Hermitian positive definite tridiagonal matrix
f07jsc	23	nag_zpttrs
· J ·		Solves a complex Hermitian positive definite tridiagonal system using the
		LDL ^H factorization computed by nag_zpttrf (f07jrc)
f07juc	23	nag_zptcon
		Computes the reciprocal of the condition number of a complex Hermitian positive definite tridiagonal system using the LDL ^H factorization computed
		by nag zpttrf (f07jrc)
f07jvc	23	nag zptrfs
J		Refined solution with error bounds of complex Hermitian positive definite
m71 1	2.5	tridiagonal system of linear equations, multiple right-hand sides
f07kdc	25	nag_dpstrf Cholesky factorization, with complete pivoting, of a real, symmetric, positive
		semidefinite matrix
f07krc	25	nag_zpstrf
~ -	22	Cholesky factorization of complex Hermitian positive semidefinite matrix
f07mac	23	nag_dsysv Computes the solution to a real symmetric system of linear equations
f07mbc	23	nag dsysvx
		Uses the diagonal pivoting factorization to compute the solution to a real
m = 1	_	symmetric system of linear equations
f07mdc	7	nag_dsytrf Bunch-Kaufman factorization of real symmetric indefinite matrix
f07mec	7	nag dsytrs
		Solution of real symmetric indefinite system of linear equations, multiple
an =	_	right-hand sides, matrix already factorized by nag_dsytrf (f07mdc)
f07mgc	7	nag_dsycon Estimate condition number of real symmetric indefinite metrix, metrix
		Estimate condition number of real symmetric indefinite matrix, matrix already factorized by nag dsytrf (f07mdc)
f07mhc	7	nag_dsyrfs
		Refined solution with error bounds of real symmetric indefinite system of
m7mia	7	linear equations, multiple right-hand sides
f07mjc	7	nag_dsytri Inverse of real symmetric indefinite matrix, matrix already factorized by
		nag dsytrf (f07mdc)
f07mnc	23	nag_zhesv
60.7	22	Computes the solution to a complex Hermitian system of linear equations
f07mpc	23	nag_zhesvx Uses the diagonal pivoting factorization to compute the solution to a
		complex Hermitian system of linear equations
f07mrc	7	nag_zhetrf
£0.7	7	Bunch-Kaufman factorization of complex Hermitian indefinite matrix
f07msc	7	nag_zhetrs Solution of complex Hermitian indefinite system of linear equations, multiple
		right-hand sides, matrix already factorized by nag zhetrf (f07mrc)

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f07muc	7	nag_zhecon Estimate condition number of complex Hermitian indefinite matrix, matrix
f07mvc	7	already factorized by nag_zhetrf (f07mrc) nag_zherfs Refined solution with error bounds of complex Hermitian indefinite system
f07mwc	7	of linear equations, multiple right-hand sides nag_zhetri
f07nnc	23	Inverse of complex Hermitian indefinite matrix, matrix already factorized by nag_zhetrf (f07mrc) nag_zsysv
f07npc	23	Computes the solution to a complex symmetric system of linear equations nag zsysvx
		Uses the diagonal pivoting factorization to compute the solution to a complex symmetric system of linear equations
f07nrc	7	nag_zsytrf Bunch-Kaufman factorization of complex symmetric matrix
f07nsc	7	nag_zsytrs Solution of complex symmetric system of linear equations, multiple right-hand sides, matrix already factorized by nag zsytrf (f07nrc)
f07nuc	7	nag_zsycon Estimate condition number of complex symmetric matrix, matrix already factorized by nag zsytrf (f07nrc)
f07nvc	7	nag_zsyrfs Refined solution with error bounds of complex symmetric system of linear equations, multiple right-hand sides
f07nwc	7	nag_zsytri Inverse of complex symmetric matrix, matrix already factorized by
f07pac	23	nag_zsytrf (f07nrc) nag_dspsv Computes the solution to a real symmetric system of linear equations, packed
f07pbc	23	storage nag_dspsvx Uses the diagonal pivoting factorization to compute the solution to a real symmetric system of linear equations, packed storage. Error bounds and a
f07pdc	7	condition estimate are also computed. nag_dsptrf Bunch-Kaufman factorization of real symmetric indefinite matrix, packed
f07pec	7	storage nag_dsptrs Solution of real symmetric indefinite system of linear equations, multiple right-hand sides, matrix already factorized by nag_dsptrf (f07pdc), packed
f07pgc	7	storage nag_dspcon Estimate condition number of real symmetric indefinite matrix, matrix
f07phc	7	already factorized by nag_dsptrf (f07pdc), packed storage nag_dsprfs Refined solution with error bounds of real symmetric indefinite system of linear equations, multiple right-hand sides, packed storage
f07pjc	7	nag_dsptri Inverse of real symmetric indefinite matrix, matrix already factorized by nag_dsptrf (f07pdc), packed storage
f07pnc	23	nag_zhpsv Computes the solution to a complex Hermitian system of linear equations,
f07ppc	23	packed storage nag_zhpsvx Uses the diagonal pivoting factorization to compute the solution to a complex, Hermitian, system of linear equations, error bounds and condition estimates. Packed storage

	_	
f07prc	7	nag_zhptrf
		Bunch-Kaufman factorization of complex Hermitian indefinite matrix, packed storage
f07psc	7	nag_zhptrs
P	,	Solution of complex Hermitian indefinite system of linear equations, multiple
		right-hand sides, matrix already factorized by nag_zhptrf (f07prc), packed
	_	storage
f07puc	7	nag_zhpcon
		Estimate condition number of complex Hermitian indefinite matrix, matrix already factorized by nag zhptrf (f07prc), packed storage
f07pvc	7	nag_zhprfs
107pvc	,	Refined solution with error bounds of complex Hermitian indefinite system
		of linear equations, multiple right-hand sides, packed storage
f07pwc	7	nag_zhptri
		Inverse of complex Hermitian indefinite matrix, matrix already factorized by
f07ana	23	nag_zhptrf (f07prc), packed storage
f07qnc	23	nag_zspsv Computes the solution to a complex symmetric system of linear equations,
		packed storage
f07qpc	23	nag_zspsvx
		Uses the diagonal pivoting factorization to compute the solution to a
		complex, symmetric, system of linear equations, error bounds and condition
f07qrc	7	estimates. Packed storage nag zsptrf
107410	/	Bunch–Kaufman factorization of complex symmetric matrix, packed storage
f07qsc	7	nag zsptrs
1		Solution of complex symmetric system of linear equations, multiple right-
		hand sides, matrix already factorized by nag_zsptrf (f07qrc), packed storage
f07quc	7	nag_zspcon
		Estimate condition number of complex symmetric matrix, matrix already factorized by nag zsptrf (f07qrc), packed storage
f07qvc	7	nag_zsprfs
1		Refined solution with error bounds of complex symmetric system of linear
		equations, multiple right-hand sides, packed storage
f07qwc	7	nag_zsptri
		Inverse of complex symmetric matrix, matrix already factorized by
f07tec	7	nag_zsptrf (f07qrc), packed storage nag dtrtrs
107100	,	Solution of real triangular system of linear equations, multiple right-hand
		sides
f07tgc	7	nag_dtrcon
M741	7	Estimate condition number of real triangular matrix
f07thc	7	nag_dtrrfs Error bounds for solution of real triangular system of linear equations,
		multiple right-hand sides
f07tjc	7	nag dtrtri
•		Inverse of real triangular matrix
f07tsc	7	nag_ztrtrs
		Solution of complex triangular system of linear equations, multiple right-
f07tuc	7	hand sides nag ztrcon
107140	,	Estimate condition number of complex triangular matrix
f07tvc	7	nag_ztrrfs
		Error bounds for solution of complex triangular system of linear equations,
m7.	7	multiple right-hand sides
f07twc	7	nag_ztrtri Inverse of complex triangular matrix
		myerse or complex triangular matrix

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f07uec	7	nag_dtptrs Solution of real triangular system of linear equations, multiple right-hand
f07ugc	7	sides, packed storage nag_dtpcon
		Estimate condition number of real triangular matrix, packed storage
f07uhc	7	nag_dtprfs Error bounds for solution of real triangular system of linear equations, multiple right-hand sides, packed storage
f07ujc	7	nag_dtptri Inverse of real triangular matrix, packed storage
f07usc	7	nag_ztptrs Solution of complex triangular system of linear equations, multiple right-hand sides, packed storage
f07uuc	7	nag_ztpcon Estimate condition number of complex triangular matrix, packed storage
f07uvc	7	nag_ztprfs Error bounds for solution of complex triangular system of linear equations, multiple right-hand sides, packed storage
f07uwc	7	nag_ztptri Inverse of complex triangular matrix, packed storage
f07vec	7	nag_dtbtrs Solution of real band triangular system of linear equations, multiple right-hand sides
f07vgc	7	nag_dtbcon Estimate condition number of real band triangular matrix
f07vhc	7	nag_dtbrfs Error bounds for solution of real band triangular system of linear equations,
f07vsc	7	multiple right-hand sides nag_ztbtrs Solution of complex band triangular system of linear equations, multiple right-hand sides
f07vuc	7	nag_ztbcon Estimate condition number of complex band triangular matrix
f07vvc	7	nag_ztbrfs Error bounds for solution of complex band triangular system of linear equations, multiple right-hand sides
f07wdc	25	nag_dpftrf Cholesky factorization of real symmetric positive definite matrix, Rectangular Full Packed format
f07wec	25	nag_dpftrs Solution of real symmetric positive definite system of linear equations, multiple right-hand sides, coefficient matrix already factorized by nag_dpftrf (f07wdc), Rectangular Full Packed format
f07wjc	25	nag_dpftri Inverse of real symmetric positive definite matrix, matrix already factorized
f07wkc	25	by nag_dpftrf (f07wdc), Rectangular Full Packed format nag_dtftri Inverse of real triangular matrix, Rectangular Full Packed format
f07wrc	25	nag_zpftrf Cholesky factorization of complex Hermitian positive definite matrix, Rectangular Full Packed format
f07wsc	25	nag_zpftrs Solution of complex Hermitian positive definite system of linear equations, multiple right-hand sides, coefficient matrix already factorized by nag_zpftrf (f07wrc), Rectangular Full Packed format

f07wwc	25	nag_zpftri
		Inverse of complex Hermitian positive definite matrix, matrix already factorized by nag zpftrf (f07wrc), Rectangular Full Packed format
f07wxc	25	nag_ztftri
		Inverse of complex triangular matrix, Rectangular Full Packed format

f07conts.10 (last) Mark 25