NAG Library Function Document

nag_dtpsv (f16plc)

1 Purpose

nag_dtpsv (f16plc) solves a system of equations given as a real triangular matrix stored in packed form.

2 Specification

```
#include <nag.h>
#include <nagf16.h>
void nag_dtpsv (Nag_OrderType order, Nag_UploType uplo, Nag_TransType trans,
     Nag_DiagType diag, Integer n, double alpha, const double ap[],
     double x[], Integer incx, NagError *fail)
```

3 Description

nag_dtpsv (f16plc) performs one of the matrix-vector operations

$$x \leftarrow \alpha A^{-1}x \quad \text{or} \quad x \leftarrow \alpha A^{-\mathrm{T}}x,$$

where A is an n by n real triangular matrix, stored in packed form, x is an n-element real vector and α is a real scalar. $A^{-\mathrm{T}}$ denotes $A^{-\mathrm{T}}$ or equivalently $A^{-\mathrm{T}}$.

No test for singularity or near-singularity of A is included in this function. Such tests must be performed before calling this function.

4 References

Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001) *Basic Linear Algebra Subprograms Technical (BLAST) Forum Standard* University of Tennessee, Knoxville, Tennessee http://www.netlib.org/blas/blast-forum/blas-report.pdf

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: specifies the operation to be performed.

trans = Nag_NoTrans
$x \leftarrow \alpha A^{-1}x$.

trans = Nag_Trans or Nag_ConjTrans
$x \leftarrow \alpha A^{-\mathrm{T}}x$.

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

4: **diag** – Nag_DiagType *Input*

On entry: specifies whether A has nonunit or unit diagonal elements.

diag = Nag_NonUnitDiag
The diagonal elements are stored explicitly.

diag = Nag_UnitDiag
The diagonal elements are assumed to be 1 and are not referenced.

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: **alpha** – double *Input*

On entry: the scalar α.

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 **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 **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 **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 **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: **x**$[dim]$ – double *Input/Output*

Note: the dimension, *dim*, of the array **x** must be at least $\max(1, 1 + (\mathbf{n}-1)|\mathbf{incx}|)$.

On entry: the right-hand side vector b.

On exit: the solution vector x.

9: **incx** – Integer *Input*

On entry: the increment in the subscripts of **x** between successive elements of x.

Constraint: $\mathbf{incx} \neq 0$.

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.
See Section 3.2.1.2 in the Essential Introduction for further information.

NE_BAD_PARAM

On entry, argument ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **incx** = ⟨*value*⟩.
Constraint: **incx** $\neq 0$.

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

NE_INTERNAL_ERROR

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.

7 Accuracy

The BLAS standard requires accurate implementations which avoid unnecessary over/underflow (see Section 2.7 of Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001)).

8 Parallelism and Performance

Not applicable.

9 Further Comments

None.

10 Example

Solves real triangular system of linear equations, $Ax = y$, where A is a 4 by 4 real triangular matrix, stored in packed storage format, and is given by

$$A = \begin{pmatrix} 4.30 & & & \\ -3.96 & -4.87 & & \\ 0.40 & 0.31 & -8.02 & \\ -0.27 & 0.07 & -5.95 & 0.12 \end{pmatrix}$$

and

$$y = (-12.90, 16.75, -17.55, -11.04)^{\mathrm{T}}.$$

The vector y is stored in **x** and nag_dtpsv (f16plc).

10.1 Program Text

```
/* nag_dtpsv (f16plc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 8, 2005.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf16.h>

int main(void)
{

  /* Scalars */
  double        alpha;
  Integer       ap_len, exit_status, i, incx, j, n, xlen;

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

  /* Nag Types */
  NagError      fail;
  Nag_OrderType order;
  Nag_TransType trans;
  Nag_UploType  uplo;
  Nag_DiagType  diag;

#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]
  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]
  order = Nag_RowMajor;
#endif

  exit_status = 0;
  INIT_FAIL(fail);

  printf("nag_dtpsv (f16plc) Example Program Results\n\n");

  /* Skip heading in data file */
#ifdef _WIN32
  scanf_s("%*[^\n] ");
#else
  scanf("%*[^\n] ");
#endif

  /* Read the problem dimensions */
#ifdef _WIN32
  scanf_s("%"NAG_IFMT"%*[^\n] ", &n);
#else
  scanf("%"NAG_IFMT"%*[^\n] ", &n);
#endif

  /* Read the uplo storage parameter */
#ifdef _WIN32
  scanf_s("%39s%*[^\n] ", nag_enum_arg, _countof(nag_enum_arg));
#else
  scanf("%39s%*[^\n] ", nag_enum_arg);
#endif
  /* nag_enum_name_to_value (x04nac).
   * Converts NAG enum member name to value
   */
  uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);
```

```
  /* Read the transpose parameter */
#ifdef _WIN32
  scanf_s("%39s%*[^\n] ", nag_enum_arg, _countof(nag_enum_arg));
#else
  scanf("%39s%*[^\n] ", nag_enum_arg);
#endif
  /* nag_enum_name_to_value (x04nac), see above. */
  trans = (Nag_TransType) nag_enum_name_to_value(nag_enum_arg);
  /* Read the unit-diagonal parameter */
#ifdef _WIN32
  scanf_s("%39s%*[^\n] ", nag_enum_arg, _countof(nag_enum_arg));
#else
  scanf("%39s%*[^\n] ", nag_enum_arg);
#endif
  /* nag_enum_name_to_value (x04nac), see above. */
  diag = (Nag_DiagType) nag_enum_name_to_value(nag_enum_arg);

  /* Read scalar parameters */
#ifdef _WIN32
  scanf_s("%lf%*[^\n] ", &alpha);
#else
  scanf("%lf%*[^\n] ", &alpha);
#endif
  /* Read increment parameter */
#ifdef _WIN32
  scanf_s("%"NAG_IFMT"%*[^\n] ", &incx);
#else
  scanf("%"NAG_IFMT"%*[^\n] ", &incx);
#endif

  ap_len = n*(n+1)/2;
  xlen = MAX(1, 1 + (n - 1)*ABS(incx));

  if (n > 0)
    {
      /* Allocate memory */
      if (!(ap = NAG_ALLOC(ap_len, double)) ||
          !(x = NAG_ALLOC(xlen, double)))
        {
          printf("Allocation failure\n");
          exit_status = -1;
          goto END;
        }
    }
  else
    {
      printf("Invalid n\n");
      exit_status = 1;
      return exit_status;
    }

  /* Input matrix A and vector x*/

  if (uplo == Nag_Upper)
    {
      for (i = 1; i <= n; ++i)
        {
          if (diag == Nag_NonUnitDiag)
#ifdef _WIN32
            scanf_s("%lf", &A_UPPER(i, i));
#else
            scanf("%lf", &A_UPPER(i, i));
#endif
          for (j = i+1; j <= n; ++j)
#ifdef _WIN32
            scanf_s("%lf", &A_UPPER(i, j));
#else
            scanf("%lf", &A_UPPER(i, j));
#endif
        }
#ifdef _WIN32
```

```
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  else
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = 1; j < i; ++j)
#ifdef _WIN32
            scanf_s("%lf", &A_LOWER(i, j));
#else
            scanf("%lf", &A_LOWER(i, j));
#endif
          if (diag == Nag_NonUnitDiag)
#ifdef _WIN32
            scanf_s("%lf", &A_LOWER(i, i));
#else
            scanf("%lf", &A_LOWER(i, i));
#endif
        }
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  for (i = 0; i < xlen; ++i)
#ifdef _WIN32
    scanf_s("%lf%*[^\n] ", &x[i]);
#else
    scanf("%lf%*[^\n] ", &x[i]);
#endif

  /* nag_dtpsv (f16plc).
   * Solution of real triangular system of linear equations,
   * using packed storage.
   */
  nag_dtpsv(order, uplo, trans, diag, n, alpha, ap, x, incx, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dtpsv.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  /* Print output vector x */
  printf("%s\n", " Solution x:");
  for (i = 0; i < xlen; ++i)
    {
      printf("%11f\n", x[i]);
    }

 END:
  NAG_FREE(ap);
  NAG_FREE(x);

  return exit_status;
}
```

10.2 Program Data

```
nag_dtpsv (f16plc) Example Program Data
  4                          :Value of n
  Nag_Lower                  :Storage of A
  Nag_NoTrans                :Transpose A?
  Nag_NonUnitDiag            :Unit diagonal elements?
  1.0                        :Value of alpha
```

```
  1                           :Value of incx
  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
 16.75
-17.55
-11.04                        :End of vector x
```

10.3 Program Results

```
nag_dtpsv (f16plc) Example Program Results

 Solution x:
  -3.000000
  -1.000000
   2.000000
   1.000000
```