NAG Library Function Document

nag_dtrsm (f16yjc)

1   Purpose

nag_dtrsm (f16yjc) solves a system of equations given as a real triangular matrix with multiple right-hand sides.

2   Specification

```
#include <nag.h>
#include <nagf16.h>
```
```
void nag_dtrsm (Nag_OrderType order, Nag_SideType side, Nag_UploType uplo,
    Nag_TransType trans, Nag_DiagType diag, Integer m, Integer n,
    double alpha, const double a[], Integer pda, double b[], Integer pdb,
    NagError *fail)
```

3   Description

nag_dtrsm (f16yjc) performs one of the matrix-matrix operations

$$
\begin{array}{ll}
B \leftarrow \alpha A^{-1} B, & B \leftarrow \alpha A^{-\mathrm{T}} B, \\
B \leftarrow \alpha B A^{-1} & \text{or} \quad B \leftarrow \alpha B A^{-\mathrm{T}},
\end{array}
$$

where A is a real triangular matrix, B is an m by n real matrix, and α is a real scalar. $A^{-\mathrm{T}}$ denotes $\left(A^{\mathrm{T}}\right)^{-1}$ or equivalently $\left(A^{-1}\right)^{\mathrm{T}}$.

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:    **side** – Nag_SideType   *Input*

On entry: specifies whether B is operated on from the left or the right.

side = Nag_LeftSide
B is pre-multiplied from the left.

side = Nag_RightSide
B is post-multiplied from the right.

Constraint: **side** = Nag_LeftSide or Nag_RightSide.

3: **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.

4: **trans** – Nag_TransType *Input*

On entry: specifies the operation to be performed.

trans = Nag_Trans or Nag_ConjTrans and **side** = Nag_LeftSide
  $B \leftarrow \alpha A^{-T} B$.

trans = Nag_NoTrans and **side** = Nag_LeftSide
  $B \leftarrow \alpha A^{-1} B$.

trans = Nag_Trans or Nag_ConjTrans and **side** = Nag_RightSide
  $B \leftarrow \alpha B A^{-T}$.

trans = Nag_NoTrans and **side** = Nag_RightSide
  $B \leftarrow \alpha B A^{-1}$.

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

5: **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.

6: **m** – Integer *Input*

On entry: m, the number of rows of the matrix B; the order of A if **side** = Nag_LeftSide.

Constraint: **m** ≥ 0.

7: **n** – Integer *Input*

On entry: n, the number of columns of the matrix B; the order of A if **side** = Nag_RightSide.

Constraint: **n** ≥ 0.

8: **alpha** – double *Input*

On entry: the scalar α.

9: **a**[dim] – const double *Input*

Note: the dimension, *dim*, of the array **a** must be at least

  $\max(1, \mathbf{pda} \times \mathbf{m})$ when **side** = Nag_LeftSide;
  $\max(1, \mathbf{pda} \times \mathbf{n})$ when **side** = Nag_RightSide.

On entry: the triangular matrix A; A is m by m if **side** = Nag_LeftSide, or n by n if **side** = Nag_RightSide.

If **order** = Nag_ColMajor, A_{ij} is stored in $\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$.

If **order** = Nag_RowMajor, A_{ij} is stored in $\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$.

If **uplo** = Nag_Upper, A is upper triangular and the elements of the array corresponding to the lower triangular part of A are not referenced.

If **uplo** = Nag_Lower, A is lower triangular and the elements of the array corresponding to the upper triangular part of A are not referenced.

If **diag** = Nag_UnitDiag, the diagonal elements of A are assumed to be 1, and are not referenced.

10:     **pda** – Integer   *Input*

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

Constraints:

        if **side** = Nag_LeftSide, $\mathbf{pda} \geq \max(1, \mathbf{m})$;
        if **side** = Nag_RightSide, $\mathbf{pda} \geq \max(1, \mathbf{n})$.

11:     **b**[*dim*] – double   *Input/Output*

Note: the dimension, *dim*, of the array **b** must be at least

        $\max(1, \mathbf{pdb} \times \mathbf{n})$ when **order** = Nag_ColMajor;
        $\max(1, \mathbf{m} \times \mathbf{pdb})$ when **order** = Nag_RowMajor.

If **order** = Nag_ColMajor, B_{ij} is stored in $\mathbf{b}[(j-1) \times \mathbf{pdb} + i - 1]$.

If **order** = Nag_RowMajor, B_{ij} is stored in $\mathbf{b}[(i-1) \times \mathbf{pdb} + j - 1]$.

On entry: the m by n matrix B.

If **alpha** = 0, **b** need not be set.

On exit: the updated matrix B.

12:     **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, $\mathbf{pdb} \geq \max(1, \mathbf{m})$;
        if **order** = Nag_RowMajor, $\mathbf{pdb} \geq \max(1, \mathbf{n})$.

13:     **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_ENUM_INT_2

On entry, **side** = ⟨*value*⟩, **pda** = ⟨*value*⟩, **m** = ⟨*value*⟩.
Constraint: if **side** = Nag_LeftSide, $\mathbf{pda} \geq \max(1, \mathbf{m})$.

On entry, **side** $= \langle value \rangle$, **pda** $= \langle value \rangle$, **n** $= \langle value \rangle$.
Constraint: if **side** $=$ Nag_RightSide, **pda** $\geq \max(1, \mathbf{n})$.

NE_INT

On entry, **m** $= \langle value \rangle$.
Constraint: **m** ≥ 0.

On entry, **n** $= \langle value \rangle$.
Constraint: **n** ≥ 0.

NE_INT_2

On entry, **pdb** $= \langle value \rangle$, **m** $= \langle value \rangle$.
Constraint: **pdb** $\geq \max(1, \mathbf{m})$.

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

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.

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

nag_dtrsm (f16yjc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_dtrsm (f16yjc) 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

No test for singularity or near-singularity of A is included in nag_dtrsm (f16yjc). Such tests must be performed before calling this function.

10 Example

Premultiply real 4 by 2 matrix B by inverse of lower triangular 4 by 4 matrix A, $B \leftarrow A^{-1}B$ (or solve $AX = B$ and return result in B), where

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

and

$$B = \begin{pmatrix} -12.90 & -21.50 \\ 16.75 & 14.93 \\ -17.55 & 6.33 \\ -11.04 & 8.09 \end{pmatrix}.$$

10.1 Program Text

```
/* nag_dtrsm (f16yjc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 8, 2005.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf16.h>
#include <nagx04.h>

int main(void)
{

  /* Scalars */
  double        alpha;
  Integer       exit_status, i, j, m, n, pda, pdb;

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

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

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

  exit_status = 0;
  INIT_FAIL(fail);

  printf("nag_dtrsm (f16yjc) 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"%"NAG_IFMT"%*[^\n] ", &m, &n);
#else
  scanf("%"NAG_IFMT"%"NAG_IFMT"%*[^\n] ", &m, &n);
#endif

#ifdef NAG_COLUMN_MAJOR
  pdb = m;
#else
  pdb = n;
#endif

  /* Read side */
#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
   */
  side = (Nag_SideType) nag_enum_name_to_value(nag_enum_arg);
  /* Read uplo */
#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. */
  uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);
  /* Read trans */
#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 diag */
#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

  if (side == Nag_LeftSide)
    {
      pda = m;
    }
  else
    {
      pda = n;
    }

  if (n > 0)
    {
      /* Allocate memory */
      if (!(a = NAG_ALLOC(pda*pda, double)) ||
          !(b = NAG_ALLOC(n*m, double)))
```

```
          {
            printf("Allocation failure\n");
            exit_status = -1;
            goto END;
          }
      }
    else
      {
        printf("Invalid n\n");
        exit_status = 1;
        return exit_status;
      }

  /* Read A from data file */
  if (uplo == Nag_Upper)
    {
      for (i = 1; i <= pda; ++i)
        {
          for (j = i; j <= pda; ++j)
#ifdef _WIN32
            scanf_s("%lf", &A(i, j));
#else
            scanf("%lf", &A(i, j));
#endif
        }
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }
  else
    {
      for (i = 1; i <= pda; ++i)
        {
          for (j = 1; j <= i; ++j)
#ifdef _WIN32
            scanf_s("%lf", &A(i, j));
#else
            scanf("%lf", &A(i, j));
#endif
        }
#ifdef _WIN32
      scanf_s("%*[^\n] ");
#else
      scanf("%*[^\n] ");
#endif
    }

  /* Input matrix B */
  for (i = 1; i <= m; ++i)
    {
      for (j = 1; j <= n; ++j)
#ifdef _WIN32
        scanf_s("%lf", &B(i, j));
#else
        scanf("%lf", &B(i, j));
#endif
    }

  /* nag_dtrsm (f16yjc).
   * Multiply matrix by inverse of Triangular matrix.
   *
   */
  nag_dtrsm(order, side, uplo, trans, diag, m, n, alpha, a, pda,
            b, pdb, &fail);
  if (fail.code != NE_NOERROR)
    {
      printf("Error from nag_dtrsm (f16yjc).\n%s\n", fail.message);
      exit_status = 1;
      goto END;
```

```
    }

  /* Print the updated matrix B */
  /* 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, m,
                         n, b, pdb, "Updated matrix B", 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(a);
  NAG_FREE(b);

  return exit_status;
}
```

10.2 Program Data

```
nag_dtrsm (f16yjc) Example Program Data
  4   2                       :Values of m and n
  Nag_LeftSide                :Value of side
  Nag_Lower                   :Value of uplo
  Nag_NoTrans                 :Value of trans
  Nag_NonUnitDiag             :Value of diag
  1.0                         :Value of alpha
  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_dtrsm (f16yjc) Example Program Results

 Updated matrix B
            1           2
 1     -3.0000     -5.0000
 2     -1.0000      1.0000
 3      2.0000     -1.0000
 4      1.0000      6.0000
```