

NAG Library Routine Document

F07CNF (ZGTSV)

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

F07CNF (ZGTSV) computes the solution to a complex system of linear equations

$$AX = B,$$

where A is an n by n tridiagonal matrix and X and B are n by r matrices.

2 Specification

```
SUBROUTINE F07CNF (N, NRHS, DL, D, DU, B, LDB, INFO)
  INTEGER          N, NRHS, LDB, INFO
  COMPLEX (KIND=nag_wp) DL(*), D(*), DU(*), B(LDB,*)
```

The routine may be called by its LAPACK name *zgtsv*.

3 Description

F07CNF (ZGTSV) uses Gaussian elimination with partial pivoting and row interchanges to solve the equations $AX = B$. The matrix A is factorized as $A = PLU$, where P is a permutation matrix, L is unit lower triangular with at most one nonzero subdiagonal element per column, and U is an upper triangular band matrix, with two superdiagonals.

Note that the equations $A^T X = B$ may be solved by interchanging the order of the arguments DU and DL .

4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia <http://www.netlib.org/lapack/lug>

5 Parameters

- 1: N – INTEGER *Input*
On entry: n , the number of linear equations, i.e., the order of the matrix A .
Constraint: $N \geq 0$.
- 2: NRHS – INTEGER *Input*
On entry: r , the number of right-hand sides, i.e., the number of columns of the matrix B .
Constraint: $NRHS \geq 0$.
- 3: DL(*) – COMPLEX (KIND=nag_wp) array *Input/Output*
Note: the dimension of the array DL must be at least $\max(1, N - 1)$.
On entry: must contain the $(n - 1)$ subdiagonal elements of the matrix A .

On exit: if no constraints are violated, DL is overwritten by the $(n - 2)$ elements of the second superdiagonal of the upper triangular matrix U from the LU factorization of A , in $DL(1), DL(2), \dots, DL(n - 2)$.

4: D(*) – COMPLEX (KIND=nag_wp) array *Input/Output*

Note: the dimension of the array D must be at least $\max(1, N)$.

On entry: must contain the n diagonal elements of the matrix A .

On exit: if no constraints are violated, D is overwritten by the n diagonal elements of the upper triangular matrix U from the LU factorization of A .

5: DU(*) – COMPLEX (KIND=nag_wp) array *Input/Output*

Note: the dimension of the array DU must be at least $\max(1, N - 1)$.

On entry: must contain the $(n - 1)$ superdiagonal elements of the matrix A .

On exit: if no constraints are violated, DU is overwritten by the $(n - 1)$ elements of the first superdiagonal of U .

6: B(LDB, *) – COMPLEX (KIND=nag_wp) array *Input/Output*

Note: the second dimension of the array B must be at least $\max(1, NRHS)$.

Note: To solve the equations $Ax = b$, where b is a single right-hand side, B may be supplied as a one-dimensional array with length $LDB = \max(1, N)$.

On entry: the n by r right-hand side matrix B .

On exit: if $INFO = 0$, the n by r solution matrix X .

7: LDB – INTEGER *Input*

On entry: the first dimension of the array B as declared in the (sub)program from which F07CNF (ZGTSV) is called.

Constraint: $LDB \geq \max(1, N)$.

8: INFO – INTEGER *Output*

On exit: $INFO = 0$ unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

$INFO < 0$

If $INFO = -i$, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

$INFO > 0$

Element $\langle value \rangle$ of the diagonal is exactly zero, and the solution has not been computed. The factorization has not been completed unless $N = \langle value \rangle$.

7 Accuracy

The computed solution for a single right-hand side, \hat{x} , satisfies an equation of the form

$$(A + E)\hat{x} = b,$$

where

$$\|E\|_1 = O(\epsilon)\|A\|_1$$

and ϵ is the *machine precision*. An approximate error bound for the computed solution is given by

$$\frac{\|\hat{x} - x\|_1}{\|x\|_1} \leq \kappa(A) \frac{\|E\|_1}{\|A\|_1},$$

where $\kappa(A) = \|A^{-1}\|_1 \|A\|_1$, the condition number of A with respect to the solution of the linear equations. See Section 4.4 of Anderson *et al.* (1999) for further details.

Alternatives to F07CNF (ZGTSV), which return condition and error estimates are F04CCF and F07CPF (ZGTSVX).

8 Parallelism and Performance

Not applicable.

9 Further Comments

The total number of floating-point operations required to solve the equations $AX = B$ is proportional to nr .

The real analogue of this routine is F07CAF (DGTSV).

10 Example

This example solves the equations

$$Ax = b,$$

where A is the tridiagonal matrix

$$A = \begin{pmatrix} -1.3 + 1.3i & 2.0 - 1.0i & 0 & 0 & 0 \\ 1.0 - 2.0i & -1.3 + 1.3i & 2.0 + 1.0i & 0 & 0 \\ 0 & 1.0 + 1.0i & -1.3 + 3.3i & -1.0 + 1.0i & 0 \\ 0 & 0 & 2.0 - 3.0i & -0.3 + 4.3i & 1.0 - 1.0i \\ 0 & 0 & 0 & 1.0 + 1.0i & -3.3 + 1.3i \end{pmatrix}$$

and

$$b = \begin{pmatrix} 2.4 - 5.0i \\ 3.4 + 18.2i \\ -14.7 + 9.7i \\ 31.9 - 7.7i \\ -1.0 + 1.6i \end{pmatrix}.$$

10.1 Program Text

```

Program f07cnfe

!      F07CNF Example Program Text

!      Mark 25 Release. NAG Copyright 2014.

!      .. Use Statements ..
      Use nag_library, Only: nag_wp, zgtsv
!      .. Implicit None Statement ..
      Implicit None
!      .. Parameters ..
      Integer, Parameter          :: nin = 5, nout = 6
!      .. Local Scalars ..
      Integer                      :: info, n
!      .. Local Arrays ..
      Complex (Kind=nag_wp), Allocatable :: b(:), d(:), dl(:), du(:)
!      .. Executable Statements ..
      Write (nout,*) 'F07CNF Example Program Results'
      Write (nout,*)

```

```

!      Skip heading in data file
      Read (nin,*)
      Read (nin,*) n

      Allocate (b(n),d(n),dl(n-1),du(n-1))

!      Read the tridiagonal matrix A and the right hand side B from
!      data file

      Read (nin,*) du(1:n-1)
      Read (nin,*) d(1:n)
      Read (nin,*) dl(1:n-1)
      Read (nin,*) b(1:n)

!      Solve the equations Ax = b for x
!      The NAG name equivalent of zgtsv is f07cnf
      Call zgtsv(n,1,dl,d,du,b,n,info)

      If (info==0) Then

!      Print solution

      Write (nout,*) 'Solution'
      Write (nout,99999) b(1:n)

      Else
        Write (nout,99998) 'The (', info, ', ', info, ')', &
          ' element of the factor U is zero'
      End If

99999 Format (4(' (',F8.4,',',F8.4,')':))
99998 Format (1X,A,I3,A,I3,A,A)
      End Program f07cnfe

```

10.2 Program Data

```

F07CNF Example Program Data
  5
( 2.0, -1.0) ( 2.0, 1.0) ( -1.0, 1.0) ( 1.0, -1.0) :Value of N
( -1.3, 1.3) ( -1.3, 1.3) ( -1.3, 3.3) ( -0.3, 4.3) :End of DU
( -3.3, 1.3) :End of D
( 1.0, -2.0) ( 1.0, 1.0) ( 2.0, -3.0) ( 1.0, 1.0) :End of DL
( 2.4, -5.0) ( 3.4, 18.2) (-14.7, 9.7) ( 31.9, -7.7)
( -1.0, 1.6) :End of B

```

10.3 Program Results

F07CNF Example Program Results

```

Solution
( 1.0000, 1.0000) ( 3.0000, -1.0000) ( 4.0000, 5.0000) ( -1.0000, -2.0000)
( 1.0000, -1.0000)

```
