

- 2: N – INTEGER Input
On entry: n , the order of the matrix B .
Constraint: $N \geq 0$.
- 3: KB – INTEGER Input
On entry: if UPLO = 'U', the number of superdiagonals, k_b , of the matrix B .
 If UPLO = 'L', the number of subdiagonals, k_b , of the matrix B .
Constraint: $KB \geq 0$.
- 4: BB(LDBB,*) – COMPLEX (KIND=nag_wp) array Input/Output
Note: the second dimension of the array BB must be at least $\max(1, N)$.
On entry: the n by n Hermitian positive definite band matrix B .
 The matrix is stored in rows 1 to $k_b + 1$, more precisely,
 if UPLO = 'U', the elements of the upper triangle of B within the band must be stored with
 element B_{ij} in $BB(k_b + 1 + i - j, j)$ for $\max(1, j - k_b) \leq i \leq j$;
 if UPLO = 'L', the elements of the lower triangle of B within the band must be stored with
 element B_{ij} in $BB(1 + i - j, j)$ for $j \leq i \leq \min(n, j + k_b)$.
On exit: B is overwritten by the elements of its split Cholesky factor S .
- 5: LDBB – INTEGER Input
On entry: the first dimension of the array BB as declared in the (sub)program from which F08UTF (ZPBSTF) is called.
Constraint: $LDBB \geq KB + 1$.
- 6: 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

If INFO = i , the factorization could not be completed, because the updated element $b(i, i)$ would be the square root of a negative number. Hence B is not positive definite. This may indicate an error in forming the matrix B .

7 Accuracy

The computed factor S is the exact factor of a perturbed matrix $(B + E)$, where

$$|E| \leq c(k+1)\epsilon |S^H| |S|,$$

$c(k+1)$ is a modest linear function of $k+1$, and ϵ is the *machine precision*. It follows that

$$|e_{ij}| \leq c(k+1)\epsilon \sqrt{(b_{ii}b_{jj})}.$$

8 Parallelism and Performance

F08UTF (ZPBSTF) is not threaded by NAG in any implementation.

F08UTF (ZPBSTF) 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 routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of floating-point operations is approximately $4n(k+1)^2$, assuming $n \gg k$.

A call to F08UTF (ZPBSTF) may be followed by a call to F08USF (ZHBGST) to solve the generalized eigenproblem $Az = \lambda Bz$, where A and B are banded and B is positive definite.

The real analogue of this routine is F08UFF (DPBSTF).

10 Example

See Section 10 in F08USF (ZHBGST).
