

NAG Library Function Document

nag_dspr2 (f16psc)

1 Purpose

nag_dspr2 (f16psc) performs a rank-2 update on a real symmetric matrix stored in packed form.

2 Specification

```
#include <nag.h>
#include <nagf16.h>

void nag_dspr2 (Nag_OrderType order, Nag_UploType uplo, Integer n,
               double alpha, const double x[], Integer incx, const double y[],
               Integer incy, double beta, double ap[], NagError *fail)
```

3 Description

nag_dspr2 (f16psc) performs the symmetric rank-2 update operation

$$A \leftarrow \alpha xy^T + \alpha yx^T + \beta A,$$

where A is an n by n real symmetric matrix, stored in packed form, x and y are n -element real vectors, while α and β are real scalars.

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 2.3.1.3 in How to Use the NAG Library and its Documentation 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 the upper or lower triangular part of A is stored.
uplo = Nag_Upper
 The upper triangular part of A is stored.
uplo = Nag_Lower
 The lower triangular part of A is stored.
Constraint: **uplo** = Nag_Upper or Nag_Lower.
- 3: **n** – Integer *Input*
On entry: n , the order of the matrix A .
Constraint: $n \geq 0$.

- 4: **alpha** – double *Input*
On entry: the scalar α .
- 5: **x**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **x** must be at least $\max(1, 1 + (\mathbf{n} - 1)|\mathbf{incx}|)$.
On entry: the *n*-element vector *x*.
 If $\mathbf{incx} > 0$, x_i must be stored in $\mathbf{x}[(i - 1) \times \mathbf{incx}]$, for $i = 1, 2, \dots, \mathbf{n}$.
 If $\mathbf{incx} < 0$, x_i must be stored in $\mathbf{x}[(\mathbf{n} - i) \times |\mathbf{incx}|]$, for $i = 1, 2, \dots, \mathbf{n}$.
 Intermediate elements of **x** are not referenced. If $\mathbf{n} = 0$, **x** is not referenced and may be **NULL**.
- 6: **incx** – Integer *Input*
On entry: the increment in the subscripts of **x** between successive elements of *x*.
Constraint: $\mathbf{incx} \neq 0$.
- 7: **y**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **y** must be at least $\max(1, 1 + (\mathbf{n} - 1)|\mathbf{incy}|)$.
On entry: the *n*-element vector *y*.
 If $\mathbf{incy} > 0$, y_i must be stored in $\mathbf{y}[(i - 1) \times \mathbf{incy}]$, for $i = 1, 2, \dots, \mathbf{n}$.
 If $\mathbf{incy} < 0$, y_i must be stored in $\mathbf{y}[(\mathbf{n} - i) \times |\mathbf{incy}|]$, for $i = 1, 2, \dots, \mathbf{n}$.
 Intermediate elements of **y** are not referenced. If $\alpha = 0.0$ or $\mathbf{n} = 0$, **y** is not referenced and may be **NULL**.
- 8: **incy** – Integer *Input*
On entry: the increment in the subscripts of **y** between successive elements of *y*.
Constraint: $\mathbf{incy} \neq 0$.
- 9: **beta** – double *Input*
On entry: the scalar β .
- 10: **ap**[*dim*] – double *Input/Output*
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* symmetric 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 $\mathbf{ap}[(j - 1) \times j/2 + i - 1]$, for $i \leq j$;
 if **order** = Nag_ColMajor and **uplo** = Nag_Lower,
 A_{ij} is stored in $\mathbf{ap}[(2\mathbf{n} - j) \times (j - 1)/2 + i - 1]$, for $i \geq j$;
 if **order** = Nag_RowMajor and **uplo** = Nag_Upper,
 A_{ij} is stored in $\mathbf{ap}[(2\mathbf{n} - i) \times (i - 1)/2 + j - 1]$, for $i \leq j$;
 if **order** = Nag_RowMajor and **uplo** = Nag_Lower,
 A_{ij} is stored in $\mathbf{ap}[(i - 1) \times i/2 + j - 1]$, for $i \geq j$.
On exit: the updated matrix *A*.
- 11: **fail** – NagError * *Input/Output*
 The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

On entry, argument $\langle value \rangle$ had an illegal value.

NE_INT

On entry, $\mathbf{incx} = \langle value \rangle$.

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

On entry, $\mathbf{incy} = \langle value \rangle$.

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

On entry, $\mathbf{n} = \langle value \rangle$.

Constraint: $\mathbf{n} \geq 0$.

NE_INTERNAL_ERROR

An unexpected error has been triggered by this function. Please contact NAG.

See Section 2.7.6 in How to Use the NAG Library and its Documentation for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.

See Section 2.7.5 in How to Use the NAG Library and its Documentation 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_dspr2 (f16psc) is not threaded in any implementation.

9 Further Comments

None.

10 Example

Perform rank-2 update of real symmetric matrix A , stored in packed storage format, using vectors x and y :

$$A \leftarrow A - xy^T - yx^T,$$

where A is the 4 by 4 matrix given by

$$A = \begin{pmatrix} 4.30 & 4.00 & 0.40 & -0.28 \\ 4.00 & -4.87 & 0.31 & 0.07 \\ 0.40 & 0.31 & -8.02 & -5.95 \\ -0.28 & 0.07 & -5.95 & 0.12 \end{pmatrix},$$

$$x = (2.0, 2.0, 0.2, -0.14)^T \quad \text{and} \quad y = (1.0, 1.0, 0.1, -0.07)^T.$$

The vector y is stored in every second element of the array \mathbf{y} ($\mathbf{incy} = 2$).

10.1 Program Text

```

/* nag_dspr2 (f16psc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

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

int main(void)
{
    /* Scalars */
    double alpha, beta;
    Integer ap_len, exit_status, i, incx, incy, j, n, xlen, ylen;

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

    /* Nag Types */
    NagError fail;
    Nag_OrderType order;
    Nag_UploType uplo;

#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_dspr2 (f16psc) Example Program Results\n\n");

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

    /* Read the problem dimension */
#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, (unsigned)_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 scalar parameters */
#ifdef _WIN32
    scanf_s("%lf%lf%*[\n] ", &alpha, &beta);
#else
    scanf("%lf%lf%*[\n] ", &alpha, &beta);
#endif
    /* Read increment parameter */
#ifdef _WIN32
    scanf_s("%" NAG_IFMT "%" NAG_IFMT "%*[\n] ", &incx, &incy);
#else
    scanf("%" NAG_IFMT "%" NAG_IFMT "%*[\n] ", &incx, &incy);
#endif

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

    if (n > 0) {
        /* Allocate memory */
        if (!(ap = NAG_ALLOC(ap_len, double)) ||
            !(x = NAG_ALLOC(xlen, double)) || !(y = NAG_ALLOC(ylen, 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) {
            for (j = i; 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
        }
#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
    for (i = 0; i < ylen; ++i)
#ifdef _WIN32
        scanf_s("%lf%*[\n] ", &y[i]);
#else
        scanf("%lf%*[\n] ", &y[i]);
#endif

    /* nag_dspr2 (f16psc).
     * Rank two update of real symmetric matrix,
     * packed storage.
     */
    nag_dspr2(order, uplo, n, alpha, x, incx, y, incy, beta, ap, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_dspr2.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* Print updated matrix A */
    /* nag_pack_real_mat_print (x04ccc).
     * Print real packed triangular matrix (easy-to-use)
     */
    fflush(stdout);
    nag_pack_real_mat_print(order, uplo, Nag_NonUnitDiag, n, ap,
                            "Updated Matrix A", 0, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_pack_real_mat_print (x04ccc).\n%s\n",
              fail.message);
        exit_status = 1;
        goto END;
    }
}

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

    return exit_status;
}

```

10.2 Program Data

```

nag_dspr2 (f16psc) Example Program Data
4                               :Value of n
Nag_Lower                       :Storage of A
-1.0    1.0                     :Values of alpha and beta
1 2                               :Values of incx and incy
4.30
4.00  -4.87
0.40  0.31  -8.02
-0.28  0.07  -5.95  0.12      :End of matrix A
2.00
2.00
0.20
-0.14                               :End of vector x
1.00
0.00
1.00
0.00
0.10
0.00
-0.07                               :End of vector y

```

10.3 Program Results

nag_dspr2 (f16psc) Example Program Results

Updated Matrix A

	1	2	3	4
1	0.3000			
2	0.0000	-8.8700		
3	0.0000	-0.0900	-8.0600	
4	0.0000	0.3500	-5.9220	0.1004
