

# NAG Library Routine Document

## F06QTF

**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

F06QTF performs a  $QR$  or  $RQ$  factorization of the product of a real upper triangular matrix and a real matrix of plane rotations.

### 2 Specification

```
SUBROUTINE F06QTF (SIDE, N, K1, K2, C, S, A, LDA)
  INTEGER          N, K1, K2, LDA
  REAL (KIND=nag_wp) C(*), S(*), A(LDA,*)
  CHARACTER(1)    SIDE
```

### 3 Description

F06QTF performs one of the transformations

$$R \leftarrow PUQ^T \quad \text{or} \quad R \leftarrow QUP^T,$$

where  $U$  is a given  $n$  by  $n$  real upper triangular matrix,  $P$  is a given real orthogonal matrix, and  $Q$  is a real orthogonal matrix chosen to make  $R$  upper triangular. Both  $P$  and  $Q$  are represented as sequences of plane rotations in planes  $k_1$  to  $k_2$ .

If  $SIDE = 'L'$ ,

$$R \leftarrow PUQ^T,$$

where  $P = P_{k_2-1} \dots P_{k_1+1} P_{k_1}$  and  $Q = Q_{k_2-1} \dots Q_{k_1+1} Q_{k_1}$ .

If  $SIDE = 'R'$ ,

$$R \leftarrow QUP^T,$$

where  $P = P_{k_1} P_{k_1+1} \dots P_{k_2-1}$  and  $Q = Q_{k_1} Q_{k_1+1} \dots Q_{k_2-1}$ .

In either case  $P_k$  and  $Q_k$  are rotations in the  $(k, k+1)$  plane.

The 2 by 2 rotation part of  $P_k$  or  $Q_k$  has the form

$$\begin{pmatrix} c_k & s_k \\ -s_k & c_k \end{pmatrix}.$$

### 4 References

None.

### 5 Arguments

- 1:  $SIDE$  – CHARACTER(1) *Input*  
*On entry:* specifies whether  $P$  is applied from the left or the right in the transformation.  
 $SIDE = 'L'$   
 $P$  is applied from the left.

SIDE = 'R'  
*P* is applied from the right.

*Constraint:* SIDE = 'L' or 'R'.

- 2: N – INTEGER *Input*  
*On entry:*  $n$ , the order of the matrices  $U$  and  $R$ .  
*Constraint:*  $N \geq 0$ .
- 3: K1 – INTEGER *Input*  
 4: K2 – INTEGER *Input*  
*On entry:* the values  $k_1$  and  $k_2$ .  
 If  $K1 < 1$  or  $K2 \leq K1$  or  $K2 > N$ , an immediate return is effected.
- 5: C(\*) – REAL (KIND=nag\_wp) array *Input/Output*  
**Note:** the dimension of the array  $C$  must be at least  $K2 - K1$ .  
*On entry:*  $C(k)$  must hold the cosine of the rotation  $P_k$ , for  $k = k_1, \dots, k_2 - 1$ .  
*On exit:*  $C(k)$  holds the cosine of the rotation  $Q_k$ , for  $k = k_1, \dots, k_2 - 1$ .
- 6: S(\*) – REAL (KIND=nag\_wp) array *Input/Output*  
**Note:** the dimension of the array  $S$  must be at least  $K2 - K1$ .  
*On entry:*  $S(k)$  must hold the sine of the rotation  $P_k$ , for  $k = k_1, \dots, k_2 - 1$ .  
*On exit:*  $S(k)$  holds the sine of the rotation  $Q_k$ , for  $k = k_1, \dots, k_2 - 1$ .
- 7: A(LDA,\*) – REAL (KIND=nag\_wp) array *Input/Output*  
**Note:** the second dimension of the array  $A$  must be at least  $N$ .  
*On entry:* the  $n$  by  $n$  upper triangular matrix  $U$ .  
*On exit:* the upper triangular matrix  $R$ .
- 8: LDA – INTEGER *Input*  
*On entry:* the first dimension of the array  $A$  as declared in the (sub)program from which F06QTF is called.  
*Constraint:*  $LDA \geq \max(1, N)$ .

## 6 Error Indicators and Warnings

None.

## 7 Accuracy

Not applicable.

## 8 Parallelism and Performance

F06QTF is not threaded in any implementation.

## 9 Further Comments

None.

## **10 Example**

None.

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