

NAG Library Function Document

nag_dgesv (f07aac)

1 Purpose

nag_dgesv (f07aac) computes the solution to a real system of linear equations

$$AX = B,$$

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

2 Specification

```
#include <nag.h>
#include <nagf07.h>
void nag_dgesv (Nag_OrderType order, Integer n, Integer nrhs, double a[],
               Integer pda, Integer ipiv[], double b[], Integer pdb, NagError *fail)
```

3 Description

nag_dgesv (f07aac) uses the LU decomposition with partial pivoting and row interchanges to factor A as

$$A = PLU,$$

where P is a permutation matrix, L is unit lower triangular, and U is upper triangular. The factored form of A is then used to solve the system of equations $AX = B$.

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>

Golub G H and Van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

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: **n** – Integer *Input*

On entry: n , the number of linear equations, i.e., the order of the matrix A .

Constraint: $n \geq 0$.

3: **nrhs** – Integer *Input*

On entry: r , the number of right-hand sides, i.e., the number of columns of the matrix B .

Constraint: **nrhs** ≥ 0 .

4: **a**[*dim*] – double *Input/Output*

Note: the dimension, *dim*, of the array **a** must be at least $\max(1, \mathbf{pda} \times \mathbf{n})$.

The (*i*, *j*)th element of the matrix *A* is stored in

$$\begin{aligned} &\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1] \text{ when } \mathbf{order} = \text{Nag_ColMajor}; \\ &\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1] \text{ when } \mathbf{order} = \text{Nag_RowMajor}. \end{aligned}$$

On entry: the *n* by *n* coefficient matrix *A*.

On exit: the factors *L* and *U* from the factorization $A = PLU$; the unit diagonal elements of *L* are not stored.

5: **pda** – Integer *Input*

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

Constraint: $\mathbf{pda} \geq \max(1, \mathbf{n})$.

6: **ipiv**[**n**] – Integer *Output*

On exit: if no constraints are violated, the pivot indices that define the permutation matrix *P*; at the *i*th step row *i* of the matrix was interchanged with row **ipiv**[*i* - 1]. **ipiv**[*i* - 1] = *i* indicates a row interchange was not required.

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

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

$$\begin{aligned} &\max(1, \mathbf{pdb} \times \mathbf{nrhs}) \text{ when } \mathbf{order} = \text{Nag_ColMajor}; \\ &\max(1, \mathbf{n} \times \mathbf{pdb}) \text{ when } \mathbf{order} = \text{Nag_RowMajor}. \end{aligned}$$

The (*i*, *j*)th element of the matrix *B* is stored in

$$\begin{aligned} &\mathbf{b}[(j-1) \times \mathbf{pdb} + i - 1] \text{ when } \mathbf{order} = \text{Nag_ColMajor}; \\ &\mathbf{b}[(i-1) \times \mathbf{pdb} + j - 1] \text{ when } \mathbf{order} = \text{Nag_RowMajor}. \end{aligned}$$

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

On exit: if **fail.code** = NE_NOERROR, the *n* by *r* solution matrix *X*.

8: **pdb** – Integer *Input*

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

Constraints:

$$\begin{aligned} &\text{if } \mathbf{order} = \text{Nag_ColMajor}, \mathbf{pdb} \geq \max(1, \mathbf{n}); \\ &\text{if } \mathbf{order} = \text{Nag_RowMajor}, \mathbf{pdb} \geq \max(1, \mathbf{nrhs}). \end{aligned}$$

9: **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.

NE_BAD_PARAM

On entry, argument *<value>* had an illegal value.

NE_INT

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

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

On entry, **pda** = $\langle value \rangle$.
 Constraint: **pda** > 0 .

On entry, **pdb** = $\langle value \rangle$.
 Constraint: **pdb** > 0 .

NE_INT_2

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

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

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

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.

NE_SINGULAR

$U(\langle value \rangle, \langle value \rangle)$ is exactly zero. The factorization has been completed, but the factor U is exactly singular, so the solution could not be computed.

7 Accuracy

The computed solution for a single right-hand side, \hat{x} , satisfies the 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.

Following the use of nag_dgesv (f07aac), nag_dgecon (f07agc) can be used to estimate the condition number of A and nag_dgerfs (f07ahc) can be used to obtain approximate error bounds. Alternatives to nag_dgesv (f07aac), which return condition and error estimates directly are nag_real_gen_lin_solve (f04bac) and nag_dgesvx (f07abc).

8 Parallelism and Performance

nag_dgesv (f07aac) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_dgesv (f07aac) 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 Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of floating-point operations is approximately $\frac{2}{3}n^3 + 2n^2r$, where r is the number of right-hand sides.

The complex analogue of this function is nag_zgesv (f07anc).

10 Example

This example solves the equations

$$Ax = b,$$

where A is the general matrix

$$A = \begin{pmatrix} 1.80 & 2.88 & 2.05 & -0.89 \\ 5.25 & -2.95 & -0.95 & -3.80 \\ 1.58 & -2.69 & -2.90 & -1.04 \\ -1.11 & -0.66 & -0.59 & 0.80 \end{pmatrix} \quad \text{and} \quad b = \begin{pmatrix} 9.52 \\ 24.35 \\ 0.77 \\ -6.22 \end{pmatrix}.$$

Details of the LU factorization of A are also output.

10.1 Program Text

```

/* nag_dgesv (f07aac) Example Program.
*
* Copyright 2008 Numerical Algorithms Group.
*
* Mark 23, 2011.
*/

#include <stdio.h>
#include <nag.h>
#include <nagx04.h>
#include <nag_stdlib.h>
#include <nagf07.h>

int main(void)
{
    /* Scalars */
    Integer    exit_status = 0, i, j, n, nrhs, pda, pdb;

    /* Arrays */
    double     *a = 0, *b = 0;
    Integer     *ipiv = 0;

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

#ifdef NAG_COLUMN_MAJOR
#define A(I, J) a[(J-1)*pda + I - 1]
#define B(I, J) b[(J-1)*pdb + 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

    INIT_FAIL(fail);

    printf("nag_dgesv (f07aac) Example Program Results\n\n");

```

```

/* Skip heading in data file */
scanf("%*[\n]");
scanf("%ld %ld%*[\n]", &n, &nrhs);
if (n < 0 || nrhs < 0)
{
    printf("Invalid n or nrhs\n");
    exit_status = 1;
    return exit_status;
}

pda = n;
#ifdef NAG_COLUMN_MAJOR
    pdb = n;
#else
    pdb = nrhs;
#endif

/* Allocate memory */
if (!(a = NAG_ALLOC(n*n, double)) ||
    !(b = NAG_ALLOC(n*nrhs, double)) ||
    !(ipiv = NAG_ALLOC(n, Integer)))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Read A and B from data file */
for (i = 1; i <= n; ++i)
    for (j = 1; j <= nrhs; ++j) scanf("%lf", &A(i, j));
scanf("%*[\n]");

for (i = 1; i <= n; ++i)
    for (j = 1; j <= nrhs; ++j) scanf("%lf", &B(i, j));
scanf("%*[\n]");

/* Solve the equations Ax = b for x using
 * nag_dgesv (f07aac)
 */
nag_dgesv(order, n, nrhs, a, pda, ipiv, b, pdb, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_dgesv (f07aac).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print solution */
printf("Solution\n");
for (i = 1; i <= n; ++i)
    for (j = 1; j <= nrhs; ++j)
        printf("%11.4f%s", B(i, j), j%7 == 0 || j == nrhs?"\n":"" );

/* Print details of factorization using
 * nag_gen_real_mat_print (x04cac)
 */
printf("\n");
fflush(stdout);
nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, n, a,
                      pda, "Details of factorization", 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;
}

/* Print pivot indices */
printf("\nPivot indices\n");
for (i = 1; i <= n; ++i)

```

```

    printf("%11ld%s", ipiv[i-1], i%7 == 0 || i == n?"\n":" ");
END:
    NAG_FREE(a);
    NAG_FREE(b);
    NAG_FREE(ipiv);
    return exit_status;
}
#undef A
#undef B

```

10.2 Program Data

nag_dgesv (f07aac) Example Program Data

```

4      1                               :Value of n, nrhs

1.80   2.88   2.05  -0.89
5.25  -2.95  -0.95  -3.80
1.58  -2.69  -2.90  -1.04
-1.11 -0.66  -0.59   0.80   :End of matrix A

9.52  24.35   0.77  -6.22   :End of vector b

```

10.3 Program Results

nag_dgesv (f07aac) Example Program Results

Solution

```

1.0000
-1.0000
3.0000
-5.0000

```

Details of factorization

	1	2	3	4
1	5.2500	-2.9500	-0.9500	-3.8000
2	0.3429	3.8914	2.3757	0.4129
3	0.3010	-0.4631	-1.5139	0.2948
4	-0.2114	-0.3299	0.0047	0.1314

Pivot indices

2	2	3	4
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