

# NAG Library Function Document

## nag\_dspcon (f07pgc)

### 1 Purpose

nag\_dspcon (f07pgc) estimates the condition number of a real symmetric indefinite matrix  $A$ , where  $A$  has been factorized by nag\_dsptf (f07pdc), using packed storage.

### 2 Specification

```
#include <nag.h>
#include <nagf07.h>

void nag_dspcon (Nag_OrderType order, Nag_UploType uplo, Integer n,
                const double ap[], const Integer ipiv[], double anorm, double *rcond,
                NagError *fail)
```

### 3 Description

nag\_dspcon (f07pgc) estimates the condition number (in the 1-norm) of a real symmetric indefinite matrix  $A$ :

$$\kappa_1(A) = \|A\|_1 \|A^{-1}\|_1.$$

Since  $A$  is symmetric,  $\kappa_1(A) = \kappa_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty$ .

Because  $\kappa_1(A)$  is infinite if  $A$  is singular, the function actually returns an estimate of the **reciprocal** of  $\kappa_1(A)$ .

The function should be preceded by a call to nag\_dsp\_norm (f16rdc) to compute  $\|A\|_1$  and a call to nag\_dsptf (f07pdc) to compute the Bunch–Kaufman factorization of  $A$ . The function then uses Higham’s implementation of Hager’s method (see Higham (1988)) to estimate  $\|A^{-1}\|_1$ .

### 4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

### 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: **uplo** – Nag\_UploType *Input*

*On entry:* specifies how  $A$  has been factorized.

**uplo** = Nag\_Upper

$A = PUDU^T P^T$ , where  $U$  is upper triangular.

**uplo** = Nag\_Lower  
 $A = PLDL^T P^T$ , where  $L$  is lower triangular.

*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: **ap**[*dim*] – const double *Input*  
**Note:** the dimension, *dim*, of the array **ap** must be at least  $\max(1, n \times (n + 1)/2)$ .  
*On entry:* the factorization of  $A$  stored in packed form, as returned by nag\_dsprtf (f07pdc).
- 5: **ipiv**[*dim*] – const Integer *Input*  
**Note:** the dimension, *dim*, of the array **ipiv** must be at least  $\max(1, n)$ .  
*On entry:* details of the interchanges and the block structure of  $D$ , as returned by nag\_dsprtf (f07pdc).
- 6: **anorm** – double *Input*  
*On entry:* the 1-norm of the **original** matrix  $A$ , which may be computed by calling nag\_dsp\_norm (f16rdc) with its argument **norm** = Nag\_OneNorm. **anorm** must be computed either **before** calling nag\_dsprtf (f07pdc) or else from a **copy** of the original matrix  $A$ .  
*Constraint:* **anorm**  $\geq 0.0$ .
- 7: **rcond** – double \* *Output*  
*On exit:* an estimate of the reciprocal of the condition number of  $A$ . **rcond** is set to zero if exact singularity is detected or the estimate underflows. If **rcond** is less than *machine precision*,  $A$  is singular to working precision.
- 8: **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  $\langle value \rangle$  had an illegal value.

### NE\_INT

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

### 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\_REAL**

On entry, **anorm** =  $\langle value \rangle$ .  
 Constraint: **anorm**  $\geq$  0.0.

**7 Accuracy**

The computed estimate **rcond** is never less than the true value  $\rho$ , and in practice is nearly always less than  $10\rho$ , although examples can be constructed where **rcond** is much larger.

**8 Parallelism and Performance**

nag\_dspcon (f07pgc) is not threaded by NAG in any implementation.

nag\_dspcon (f07pgc) 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**

A call to nag\_dspcon (f07pgc) involves solving a number of systems of linear equations of the form  $Ax = b$ ; the number is usually 4 or 5 and never more than 11. Each solution involves approximately  $2n^2$  floating-point operations but takes considerably longer than a call to nag\_dsptrs (f07pec) with one right-hand side, because extra care is taken to avoid overflow when  $A$  is approximately singular.

The complex analogues of this function are nag\_zhpcon (f07puc) for Hermitian matrices and nag\_zspcon (f07quc) for symmetric matrices.

**10 Example**

This example estimates the condition number in the 1-norm (or  $\infty$ -norm) of the matrix  $A$ , where

$$A = \begin{pmatrix} 2.07 & 3.87 & 4.20 & -1.15 \\ 3.87 & -0.21 & 1.87 & 0.63 \\ 4.20 & 1.87 & 1.15 & 2.06 \\ -1.15 & 0.63 & 2.06 & -1.81 \end{pmatrix}.$$

Here  $A$  is symmetric indefinite, stored in packed form, and must first be factorized by nag\_dsptrf (f07pdc). The true condition number in the 1-norm is 75.68.

**10.1 Program Text**

```

/* nag_dspcon (f07pgc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagf16.h>
#include <nagx02.h>

int main(void)
{
  /* Scalars */
  double      anorm, rcond;
  Integer     ap_len, i, j, n;

```

```

Integer      exit_status = 0;
NagError     fail;
Nag_UploType uplo;
Nag_OrderType order;
/* Arrays */
Integer      *ipiv = 0;
char         nag_enum_arg[40];
double       *ap = 0;

#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

INIT_FAIL(fail);

printf("nag_dspcon (f07pgc) Example Program Results\n\n");
/* Skip heading in data file */
scanf("%s[\n] ");
scanf("%ld%[\n] ", &n);
ap_len = n * (n + 1)/2;

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

/* Read A from data file */
scanf(" %39s%[\n] ", nag_enum_arg);
/* nag_enum_name_to_value (x04nac).
 * Converts NAG enum member name to value
 */
uplo = (Nag_UploType) nag_enum_name_to_value(nag_enum_arg);

if (uplo == Nag_Upper)
{
  for (i = 1; i <= n; ++i)
  {
    for (j = i; j <= n; ++j)
      scanf("%lf", &A_UPPER(i, j));
  }
  scanf("%s[\n] ");
}
else
{
  for (i = 1; i <= n; ++i)
  {
    for (j = 1; j <= i; ++j)
      scanf("%lf", &A_LOWER(i, j));
  }
  scanf("%s[\n] ");
}

/* Compute norm of A */
/* nag_dsp_norm (f16rdc).
 * 1-norm, infinity-norm, Frobenius norm, largest absolute
 * element, real symmetric matrix, packed storage
 */
nag_dsp_norm(order, Nag_OneNorm, uplo, n, ap, &anorm, &fail);
if (fail.code != NE_NOERROR)
{
  printf("Error from nag_dsp_norm (f16rdc).\n%s\n", fail.message);
}

```

```

        exit_status = 1;
        goto END;
    }
    /* Factorize A */
    /* nag_dsptrf (f07pdc).
    * Bunch-Kaufman factorization of real symmetric indefinite
    * matrix, packed storage
    */
    nag_dsptrf(order, uplo, n, ap, ipiv, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dsptrf (f07pdc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
    /* Estimate condition number */
    /* nag_dspcon (f07pgc).
    * Estimate condition number of real symmetric indefinite
    * matrix, matrix already factorized by nag_dsptrf (f07pdc),
    * packed storage
    */
    nag_dspcon(order, uplo, n, ap, ipiv, anorm, &rcond, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_dspcon (f07pgc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
    /* nag_machine_precision (x02ajc).
    * The machine precision
    */
    if (rcond >= nag_machine_precision)
        printf("Estimate of condition number =%11.2e\n\n", 1.0/rcond);
    else
        printf("A is singular to working precision\n");
END:
    NAG_FREE(ipiv);
    NAG_FREE(ap);
    return exit_status;
}

```

## 10.2 Program Data

```

nag_dspcon (f07pgc) Example Program Data
  4                               :Value of n
  Nag_Lower                       :Value of uplo
  2.07
  3.87  -0.21
  4.20  1.87  1.15
 -1.15  0.63  2.06  -1.81  :End of matrix A

```

## 10.3 Program Results

```

nag_dspcon (f07pgc) Example Program Results

```

```

Estimate of condition number = 7.57e+01

```

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