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

```c
#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


5 Arguments

1: \textbf{order} – Nag_OrderType

\textit{Input}

\textit{On entry:} the \textbf{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 \textbf{order} = Nag_RowMajor. See Section 3.2.1.3 in the Essential Introduction for a more detailed explanation of the use of this argument.

\textit{Constraint:} \textbf{order} = Nag_RowMajor or Nag_ColMajor.

2: \textbf{n} – Integer

\textit{Input}

\textit{On entry:} \( n \), the number of linear equations, i.e., the order of the matrix \( A \).

\textit{Constraint:} \( n \geq 0 \).

3: \textbf{nrhs} – Integer

\textit{Input}

\textit{On entry:} \( r \), the number of right-hand sides, i.e., the number of columns of the matrix \( B \).

\textit{Constraint:} \( nrhs \geq 0 \).
4: \[ \text{a}[\text{dim}] – \text{double} \]

**Input/Output**

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

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

\[
\text{a}[(j-1) \times \text{pda} + i - 1] \quad \text{when} \quad \text{order} = \text{Nag\_ColMajor};
\]

\[
\text{a}[(i-1) \times \text{pda} + j - 1] \quad \text{when} \quad \text{order} = \text{Nag\_RowMajor}.
\]

**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: \[ \text{pda} – \text{Integer} \]

**Input**

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

**Constraint:** \( \text{pda} \geq \max(1, \text{n}) \).

6: \[ \text{ipiv[\text{n}]} – \text{Integer} \]

**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 \( \text{ipiv}[i-1] \). \( \text{ipiv}[i-1] = i \) indicates a row interchange was not required.

7: \[ \text{b}[\text{dim}] – \text{double} \]

**Input/Output**

**Note:** the dimension, \( \text{dim} \), of the array \( \text{b} \) must be at least

\[
\max(1, \text{pdb} \times \text{nrhs}) \quad \text{when} \quad \text{order} = \text{Nag\_ColMajor};
\]

\[
\max(1, \text{n} \times \text{pdb}) \quad \text{when} \quad \text{order} = \text{Nag\_RowMajor}.
\]

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

\[
\text{b}[(j-1) \times \text{pdb} + i - 1] \quad \text{when} \quad \text{order} = \text{Nag\_ColMajor};
\]

\[
\text{b}[(i-1) \times \text{pdb} + j - 1] \quad \text{when} \quad \text{order} = \text{Nag\_RowMajor}.
\]

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

**On exit:** if \( \text{fail\_code} = \text{NE\_NOERROR} \), the \( n \) by \( r \) solution matrix \( X \).

8: \[ \text{pdb} – \text{Integer} \]

**Input**

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

**Constraints:**

\[
\text{if} \quad \text{order} = \text{Nag\_ColMajor}, \quad \text{pdb} \geq \max(1, \text{n});
\]

\[
\text{if} \quad \text{order} = \text{Nag\_RowMajor}, \quad \text{pdb} \geq \max(1, \text{nrhs}).
\]

9: \[ \text{fail} – \text{NagError\*} \]

**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.

See Section 3.2.1.2 in the Essential Introduction for further information.

**NE\_BAD\_PARAM**

On entry, argument \( \langle \text{value} \rangle \) had an illegal value.
On entry, \( n = \langle \text{value} \rangle \).
Constraint: \( n \geq 0 \).

On entry, \( \text{nrhs} = \langle \text{value} \rangle \).
Constraint: \( \text{nrhs} \geq 0 \).

On entry, \( \text{pda} = \langle \text{value} \rangle \).
Constraint: \( \text{pda} > 0 \).

On entry, \( \text{pdb} = \langle \text{value} \rangle \).
Constraint: \( \text{pdb} > 0 \).

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

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

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

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.

An unexpected error has been triggered by this function. Please contact NAG. See Section 3.6.6 in the Essential Introduction for further information.

Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

Element \( \langle \text{value} \rangle \) of the diagonal is exactly zero. The factorization has been completed, but the factor \( U \) is exactly singular, so the solution could not be computed.

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 \( \epsilon \) 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 \texttt{nag_dgesv} (f07aac), \texttt{nag_dgecon} (f07agc) can be used to estimate the condition number of \( A \) and \texttt{nag_dgerfs} (f07ahc) can be used to obtain approximate error bounds. Alternatives to \texttt{nag_dgesv} (f07aac), which return condition and error estimates directly are \texttt{nag_real_gen_lin_solve} (f04bac) and \texttt{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 X06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. 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 $\frac{3}{2}n^3 + 2n^2r$, 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 2014 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]
    #define order Nag_ColMajor;
    #else
    #define A(I, J) a[(I-1)*pda + J - 1]
    #define B(I, J) b[(I-1)*pdb + J - 1]
    #define order Nag_RowMajor;
    #endif

    exit_status = nag_dgesv(order, n, nrhs, &n, &nrhs, &a[0], &pda, &ipiv[0], &b[0], &pdb, &fail);
    if (exit_status != 0)
        return exit_status;

    printf("Details of the \(LU\) factorization of \(A\) are also output.\n");
}
#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");

#ifdef _WIN32
scanf_s("%*[\n"]);
#else
scanf("%*[\n"]);
#endif

#ifdef _WIN32
scanf_s("%"NAG_IFMT" %"NAG_IFMT"%*[\n]", &n, &nrhs);
#else
scanf("%"NAG_IFMT" %"NAG_IFMT"%*[\n]", &n, &nrhs);
#endif
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)
#ifdef _WIN32
    for (j = 1; j <= n; ++j) scanf_s("%lf", &A(i, j));
#else
    for (j = 1; j <= n; ++j) scanf("%lf", &A(i, j));
#endif
#ifdef _WIN32
    scanf_s("%*[\n"]);
#else
    scanf("%*[\n"]);
#endif
for (i = 1; i <= n; ++i)
#ifdef _WIN32
    for (j = 1; j <= nrhs; ++j) scanf_s("%lf", &B(i, j));
#else
    for (j = 1; j <= nrhs; ++j) scanf("%lf", &B(i, j));
#endif
#ifdef _WIN32
    scanf_s("%*[\n"]);
#else
    scanf("%*[\n"]);
#endif
/* 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\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\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print pivot indices */
printf("\n\nPivot indices\n");
for (i = 1; i <= n; ++i)
    printf("%11NAG_IFMT%s", ipiv[i-1], i%7 == 0 || i == n?"\n":" ");

END:
NAG_FREE(a);
NAG_FREE(b);
NAG_FREE(ipiv);
return exit_status;

#define A
#define 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
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<tbody>
<tr>
<td>1</td>
<td>5.2500</td>
<td>-2.9500</td>
<td>-0.9500</td>
<td>-3.8000</td>
</tr>
<tr>
<td>2</td>
<td>0.3429</td>
<td>3.8914</td>
<td>2.3757</td>
<td>0.4129</td>
</tr>
<tr>
<td>3</td>
<td>0.3010</td>
<td>-0.4631</td>
<td>-1.5139</td>
<td>0.2948</td>
</tr>
<tr>
<td>4</td>
<td>-0.2114</td>
<td>-0.3299</td>
<td>0.0047</td>
<td>0.1314</td>
</tr>
</tbody>
</table>

Pivot indices

<p>| | | | |</p>
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<tr>
<td>2</td>
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<td>3</td>
<td>4</td>
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