1 Purpose

nag_zgbtrf (f07brc) computes the \(LU\) factorization of a complex \(m\) by \(n\) band matrix.

2 Specification

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

void nag_zgbtrf (Nag_OrderType order, Integer m, Integer n, Integer kl,
                 Integer ku, Complex ab[], Integer pdab, Integer ipiv[], NagError *fail)
```

3 Description

nag_zgbtrf (f07brc) forms the \(LU\) factorization of a complex \(m\) by \(n\) band matrix \(A\) using partial pivoting, with row interchanges. Usually \(m = n\), and then, if \(A\) has \(k_l\) nonzero subdiagonals and \(k_u\) nonzero superdiagonals, the factorization has the form \(A = PLU\), where \(P\) is a permutation matrix, \(L\) is a lower triangular matrix with unit diagonal elements and at most \(k_l\) nonzero elements in each column, and \(U\) is an upper triangular band matrix with \(k_l + k_u\) superdiagonals.

Note that \(L\) is not a band matrix, but the nonzero elements of \(L\) can be stored in the same space as the subdiagonal elements of \(A\). \(U\) is a band matrix but with \(k_l\) additional superdiagonals compared with \(A\). These additional superdiagonals are created by the row interchanges.

4 References


5 Arguments

1: \textbf{order} – Nag_OrderType

   \textit{Input}

   \textit{On entry}: the \textit{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 \textit{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}: \textit{order} = Nag_RowMajor or Nag_ColMajor.

2: \textbf{m} – Integer

   \textit{Input}

   \textit{On entry}: \(m\), the number of rows of the matrix \(A\).

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

3: \textbf{n} – Integer

   \textit{Input}

   \textit{On entry}: \(n\), the number of columns of the matrix \(A\).

   \textit{Constraint}: \(n \geq 0\).
4:  **kl** – Integer \hspace{1cm} \textit{Input}

\textit{On entry:} $k_l$, the number of subdiagonals within the band of the matrix $A$.

\textit{Constraint:} $k_l \geq 0$.

5:  **ku** – Integer \hspace{1cm} \textit{Input}

\textit{On entry:} $k_u$, the number of superdiagonals within the band of the matrix $A$.

\textit{Constraint:} $k_u \geq 0$.

6:  **ab**[$\text{dim}$] – Complex \hspace{1cm} \textit{Input/Output}

\textbf{Note:} the dimension, $\text{dim}$, of the array $\text{ab}$ must be at least

\begin{align*}
\max(1, \text{pdab} \times n) & \text{ when } \text{order} = \text{Nag\_ColMajor}; \\
\max(1, m \times \text{pdab}) & \text{ when } \text{order} = \text{Nag\_RowMajor}.
\end{align*}

\textit{On entry:} the $m$ by $n$ matrix $A$.

This is stored as a notional two-dimensional array with row elements or column elements stored contiguously. The storage of elements $A_{ij}$, for row $i = 1, \ldots, m$ and column $j = \max(1, i - k_l), \ldots, \min(n, i + k_u)$, depends on the \textit{order} argument as follows:

- if $\text{order} = \text{Nag\_ColMajor}$, $A_{ij}$ is stored as $\text{ab}[(j - 1) \times \text{pdab} + k_l + k_u + i - j]$;
- if $\text{order} = \text{Nag\_RowMajor}$, $A_{ij}$ is stored as $\text{ab}[(i - 1) \times \text{pdab} + k_l + j - i]$.

See Section 9 in nag_zgbsv (f07bnc) for further details.

\textit{On exit:} $\text{ab}$ is overwritten by details of the factorization.

The elements, $u_{ij}$, of the upper triangular band factor $U$ with $k_l + k_u$ super-diagonals, and the multipliers, $l_{ij}$, used to form the lower triangular factor $L$ are stored. The elements $u_{ij}$, for $i = 1, \ldots, m$ and $j = i, \ldots, \min(n, i + k_l + k_u)$, and $l_{ij}$, for $i = 1, \ldots, m$ and $j = \max(1, i - k_l), \ldots, i$, are stored where $A_{ij}$ is stored on entry.

7:  **pdab** – Integer \hspace{1cm} \textit{Input}

\textit{On entry:} the stride separating row or column elements (depending on the value of \textit{order}) of the matrix $A$ in the array $\text{ab}$.

\textit{Constraint:} $\text{pdab} \geq 2 \times k_l + k_u + 1$.

8:  **ipiv**[$\min(m, n)$] – Integer \hspace{1cm} \textit{Output}

\textit{On exit:} the pivot indices that define the permutation matrix. At the $i$th step, if $\text{ipiv}[i - 1] > i$ then row $i$ of the matrix $A$ was interchanged with row $\text{ipiv}[i - 1]$, for $i = 1, 2, \ldots, \min(m, n)$. $\text{ipiv}[i - 1] \leq i$ indicates that, at the $i$th step, a row interchange was not required.

9:  **fail** – NagError* \hspace{1cm} \textit{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 value $\rangle$ had an illegal value.
On entry, $\text{kl} = \langle\text{value}\rangle$.
Constraint: $\text{kl} \geq 0$.
On entry, $\text{ku} = \langle\text{value}\rangle$.
Constraint: $\text{ku} \geq 0$.
On entry, $\text{m} = \langle\text{value}\rangle$.
Constraint: $\text{m} \geq 0$.
On entry, $\text{n} = \langle\text{value}\rangle$.
Constraint: $\text{n} \geq 0$.
On entry, $\text{pdab} = \langle\text{value}\rangle$.
Constraint: $\text{pdab} > 0$.

On entry, $\text{pdab} = \langle\text{value}\rangle$, $\text{kl} = \langle\text{value}\rangle$ and $\text{ku} = \langle\text{value}\rangle$.
Constraint: $\text{pdab} \geq 2 \times \text{kl} + \text{ku} + 1$.

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, and division by zero will occur if it is used to solve a system of equations.

The computed factors $L$ and $U$ are the exact factors of a perturbed matrix $A + E$, where

$$
|E| \leq c(k)\epsilon\|L\||U|,
$$

$c(k)$ is a modest linear function of $k = k_l + k_u + 1$, and $\epsilon$ is the \textit{machine precision}. This assumes $k \ll \min(m,n)$.

\textbf{8 Parallelism and Performance}

\texttt{nag}\_\texttt{zgbtrf} (\texttt{f07brc}) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.
\texttt{nag}\_\texttt{zgbtrf} (\texttt{f07brc}) 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 real floating-point operations varies between approximately $8nk_l(k_u + 1)$ and $8nk_k(k_l + k_u + 1)$, depending on the interchanges, assuming $m = n \gg k_l$ and $n \gg k_u$.

A call to nag_zgbtrf (f07brc) may be followed by calls to the functions:

- nag_zgbtrs (f07bsc) to solve $AX = B$, $A^T X = B$ or $A^H X = B$;
- nag_zgbcon (f07buc) to estimate the condition number of $A$.

The real analogue of this function is nag_dgbtrf (f07bdc).

10 Example

This example computes the $LU$ factorization of the matrix $A$, where

$$A = \begin{pmatrix} -1.65 + 2.26i & -2.05 - 0.85i & 0.97 - 2.84i & 0.00 + 0.00i \\ 0.00 + 6.30i & -1.48 - 1.75i & -3.99 + 4.01i & 0.59 - 0.48i \\ 0.00 + 0.00i & -0.77 + 2.83i & -1.06 + 1.94i & 3.33 - 1.04i \\ 0.00 + 0.00i & 0.00 + 0.00i & 4.48 - 1.09i & -0.46 - 1.72i \end{pmatrix}.$$  

Here $A$ is treated as a band matrix with one subdiagonal and two superdiagonals.

10.1 Program Text

```c
/* nag_zgbtrf (f07brc) Example Program. * 
* Copyright 2014 Numerical Algorithms Group. * 
* * Mark 7, 2001. */

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

int main(void) {
    /* Scalars */
    Integer i, ipiv_len, j, kl, ku, m, n, pdab;
    Integer exit_status = 0;
    NagError fail;
    Nag_OrderType order;
    
    /* Arrays */
    Complex *ab = 0;
    Integer *ipiv = 0;

    INIT_FAIL(fail);
    printf("nag_zgbtrf (f07brc) Example Program Results

        ");

    /* Skip heading in data file */
```

---

This example computes the $LU$ factorization of the matrix $A$, where

$$A = \begin{pmatrix} -1.65 + 2.26i & -2.05 - 0.85i & 0.97 - 2.84i & 0.00 + 0.00i \\ 0.00 + 6.30i & -1.48 - 1.75i & -3.99 + 4.01i & 0.59 - 0.48i \\ 0.00 + 0.00i & -0.77 + 2.83i & -1.06 + 1.94i & 3.33 - 1.04i \\ 0.00 + 0.00i & 0.00 + 0.00i & 4.48 - 1.09i & -0.46 - 1.72i \end{pmatrix}.$$  

Here $A$ is treated as a band matrix with one subdiagonal and two superdiagonals.
```c
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif
#ifdef _WIN32
    scanf_s("%NAG_IFMT%NAG_IFMT%NAG_IFMT%NAG_IFMT%*[\n] ", &m, &n, &kl, &ku);
#else
    scanf("%NAG_IFMT%NAG_IFMT%NAG_IFMT%NAG_IFMT%*[\n] ", &m, &n, &kl, &ku);
#endif
ipiv_len = MIN(m, n);
pdab = 2*kl + ku + 1;

/* Allocate memory */
if (!(ab = NAG_ALLOC((2*kl+ku+1) * n, Complex)) ||
    !(ipiv = NAG_ALLOC(ipiv_len, Integer)))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Read A from data file */
for (i = 1; i <= m; ++i)
{
    for (j = MAX(i-kl, 1); j <= MIN(i+ku, n); ++j)
        #ifdef _WIN32
            scanf_s("%lf , %lf ", &AB(i, j).re, &AB(i, j).im);
        #else
            scanf("%lf , %lf ", &AB(i, j).re, &AB(i, j).im);
        #endif
}
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif

/* Factorize A */
/* nag_zgbtrf (f07brc). 
   * LU factorization of complex m by n band matrix 
   */
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_zgbtrf (f07brc).\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print details of factorization */
/* nag_band_complx_mat_print_comp (x04dfc). 
   * Print complex packed banded matrix (comprehensive) 
   */
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_band_complx_mat_print_comp (x04dfc).\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print pivot indices */
printf("\nipiv\n");
for (i = 1; i <= MIN(m, n); ++i)
```
printf("%3"NAG_IFMT"%s", ipiv[i-1], i%7 == 0?"\n":" ");
printf("\n");
END:
NAG_FREE(ab);
NAG_FREE(ipiv);
return exit_status;
}

10.2 Program Data

nag_zgbtrf (f07brc) Example Program Data

4 4 1 2 :Values of M, N, KL and KU
(-1.65, 2.26) (-2.05,-0.85) ( 0.97,-2.84)
( 0.00, 6.30) (-1.48,-1.75) (-3.99, 4.01) ( 0.59,-0.48)
 (-0.77, 2.83) (-1.06, 1.94) ( 3.33,-1.04)
 ( 4.48,-1.09) (-0.46,-1.72) :End of matrix A

10.3 Program Results

nag_zgbtrf (f07brc) Example Program Results

Details of factorization

1 2 3 4
1 ( 0.0000, 6.3000) (-1.4800,-1.7500) (-3.9900, 4.0100) ( 0.5900,-0.4800)
2 ( 0.3587, 0.2619) (-0.7700, 2.8300) (-1.0600, 1.9400) ( 3.3300,-1.0400)
3 ( 0.2314, 0.6358) ( 4.9303,-3.0086) (-1.7692,-1.8587)
4 ( 0.7604, 0.2429) ( 0.4338, 0.1233)

ipiv
2 3 3 4