NAG Library Function Document

nag_zunmqr (f08auc)

1 Purpose
nag_zunmqr (f08auc) multiplies an arbitrary complex matrix \( C \) by the complex unitary matrix \( Q \) from a \( QR \) factorization computed by nag_zgeqrf (f08asc), nag_zgeqpf (f08bsc) or nag_zgeqp3 (f08btc).

2 Specification
#include <nag.h>
#include <nagf08.h>

void nag_zunmqr (Nag_OrderType order, Nag_SideType side,
                 Nag_TransType trans, Integer m, Integer n, Integer k,
                 const Complex a[], Integer pda,
                 const Complex tau[], Complex c[], Integer pdc,
                 NagError *fail)

3 Description
nag_zunmqr (f08auc) is intended to be used after a call to nag_zgeqrf (f08asc), nag_zgeqpf (f08bsc) or nag_zgeqp3 (f08btc), which perform a \( QR \) factorization of a complex matrix \( A \). The unitary matrix \( Q \) is represented as a product of elementary reflectors.

This function may be used to form one of the matrix products

\[ QC, Q^H C, CQ \text{ or } CQ^H, \]

overwriting the result on \( c \) (which may be any complex rectangular matrix).

A common application of this function is in solving linear least squares problems, as described in the f08 Chapter Introduction and illustrated in Section 10 in nag_zgeqrf (f08asc).

4 References

5 Arguments

1: \texttt{order} – Nag_OrderType

\emph{Input}

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

\emph{Constraint:} \texttt{order} = Nag_RowMajor or Nag_ColMajor.

2: \texttt{side} – Nag_SideType

\emph{Input}

\emph{On entry:} indicates how \( Q \) or \( Q^H \) is to be applied to \( C \).

\texttt{side} = Nag_LeftSide

\( Q \) or \( Q^H \) is applied to \( C \) from the left.

\texttt{side} = Nag_RightSide

\( Q \) or \( Q^H \) is applied to \( C \) from the right.

\emph{Constraint:} \texttt{side} = Nag_LeftSide or Nag_RightSide.
3: \( \text{trans} \) – Nag_TransType  
\textit{Input}  
\textit{On entry:} indicates whether \( Q \) or \( Q^H \) is to be applied to \( C \).  
\( \text{trans} = \text{Nag_NoTrans} \)  
\( Q \) is applied to \( C \).  
\( \text{trans} = \text{Nag_ConjTrans} \)  
\( Q^H \) is applied to \( C \).  
\textit{Constraint:} \( \text{trans} = \text{Nag_NoTrans} \) or \( \text{Nag_ConjTrans} \).

4: \( m \) – Integer  
\textit{Input}  
\textit{On entry:} \( m \), the number of rows of the matrix \( C \).  
\textit{Constraint:} \( m \geq 0 \).

5: \( n \) – Integer  
\textit{Input}  
\textit{On entry:} \( n \), the number of columns of the matrix \( C \).  
\textit{Constraint:} \( n \geq 0 \).

6: \( k \) – Integer  
\textit{Input}  
\textit{On entry:} \( k \), the number of elementary reflectors whose product defines the matrix \( Q \).  
\textit{Constraints:}  
\[ \text{if} \ \text{side} = \text{Nag_LeftSide}, \ m \geq k \geq 0; \]  
\[ \text{if} \ \text{side} = \text{Nag_RightSide}, \ n \geq k \geq 0. \]

7: \( a[dim] \) – const Complex  
\textit{Input}  
\textit{Note:} the dimension, \( dim \), of the array \( a \) must be at least  
\[ \max(1, \text{pda} \times k) \]  
when \( \text{order} = \text{Nag_ColMajor} \);  
\[ \max(1, m \times \text{pda}) \]  
when \( \text{order} = \text{Nag_RowMajor} \) and \( \text{side} = \text{Nag_LeftSide} \);  
\[ \max(1, n \times \text{pda}) \]  
when \( \text{order} = \text{Nag_RowMajor} \) and \( \text{side} = \text{Nag_RightSide} \).  
\textit{On entry:} details of the vectors which define the elementary reflectors, as returned by \text{nag_zgeqrf} (f08asc), \text{nag_zgeqpf} (f08bsc) or \text{nag_zgeqp3} (f08btc).

8: \( \text{pda} \) – Integer  
\textit{Input}  
\textit{On entry:} the stride separating row or column elements (depending on the value of \( \text{order} \)) in the array \( a \).  
\textit{Constraints:}  
\[ \text{if} \ \text{order} = \text{Nag_ColMajor}, \]  
\[ \text{if} \ \text{side} = \text{Nag_LeftSide}, \ \text{pda} \geq \max(1, m); \]  
\[ \text{if} \ \text{side} = \text{Nag_RightSide}, \ \text{pda} \geq \max(1, n); \]  
\[ \text{if} \ \text{order} = \text{Nag_RowMajor}, \ \text{pda} \geq \max(1, k). \]

9: \( \tau[dim] \) – const Complex  
\textit{Input}  
\textit{Note:} the dimension, \( dim \), of the array \( \tau \) must be at least \( \max(1,k) \).  
\textit{On entry:} further details of the elementary reflectors, as returned by \text{nag_zgeqrf} (f08asc), \text{nag_zgeqpf} (f08bsc) or \text{nag_zgeqp3} (f08btc).
10:  c[dim] – Complex
    Input/Output
    Note: the dimension, dim, of the array c must be at least
    max(1, pdc × n) when order = Nag_ColMajor;
    max(1, m × pdc) when order = Nag_RowMajor.
    The (i,j)th element of the matrix C is stored in
    c[(j - 1) × pdc + i - 1] when order = Nag_ColMajor;
    c[(i - 1) × pdc + j - 1] when order = Nag_RowMajor.
    On entry: the m by n matrix C.
    On exit: c is overwritten by QC or Q^H C or CQ or CQ^H as specified by side and trans.

11:  pdc – Integer
    Input
    On entry: the stride separating row or column elements (depending on the value of order) in the
    array c.
    Constraints:
    if order = Nag_ColMajor, pdc ≥ max(1, m);
    if order = Nag_RowMajor, pdc ≥ max(1, n).

12:  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.
    See Section 3.2.1.2 in the Essential Introduction for further information.

NE_BAD_PARAM
    On entry, argument ⟨value⟩ had an illegal value.

NE_ENUM_INT_3
    On entry, side = ⟨value⟩, m = ⟨value⟩, n = ⟨value⟩ and k = ⟨value⟩.
    Constraint: if side = Nag_LeftSide, m ≥ k ≥ 0;
    if side = Nag_RightSide, n ≥ k ≥ 0.
    On entry, side = ⟨value⟩, m = ⟨value⟩, n = ⟨value⟩ and pda = ⟨value⟩.
    Constraint: if side = Nag_LeftSide, pda ≥ max(1, m);
    if side = Nag_RightSide, pda ≥ max(1, n).

NE_INT
    On entry, m = ⟨value⟩.
    Constraint: m ≥ 0.
    On entry, n = ⟨value⟩.
    Constraint: n ≥ 0.
    On entry, pda = ⟨value⟩.
    Constraint: pda > 0.
    On entry, pdc = ⟨value⟩.
    Constraint: pdc > 0.
NE_INT_2

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

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

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

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.

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

NE_NO_LICENCE

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.

7 Accuracy

The computed result differs from the exact result by a matrix \( E \) such that
\[
\|E\|_2 = O(\epsilon)\|C\|_2,
\]
where \( \epsilon \) is the machine precision.

8 Parallelism and Performance

nag_zunmqr (\texttt{f08auc}) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_zunmqr (\texttt{f08auc}) 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 is approximately \( 8nk(2m - k) \) if \( \text{side} = \text{Nag LeftSide} \) and \( 8nk(2n - k) \) if \( \text{side} = \text{Nag RightSide} \).

The real analogue of this function is nag_dormqr (\texttt{f08age}).

10 Example

See Section 10 in nag_zgeqrf (\texttt{f08asc}).