

NAG Library Function Document

nag_zungbr (f08ktc)

1 Purpose

nag_zungbr (f08ktc) generates one of the complex unitary matrices Q or P^H which were determined by nag_zgebrd (f08ksc) when reducing a complex matrix to bidiagonal form.

2 Specification

```
#include <nag.h>
#include <nagf08.h>

void nag_zungbr (Nag_OrderType order, Nag_VectType vect, Integer m,
                Integer n, Integer k, Complex a[], Integer pda, const Complex tau[],
                NagError *fail)
```

3 Description

nag_zungbr (f08ktc) is intended to be used after a call to nag_zgebrd (f08ksc), which reduces a complex rectangular matrix A to real bidiagonal form B by a unitary transformation: $A = QB P^H$. nag_zgebrd (f08ksc) represents the matrices Q and P^H as products of elementary reflectors.

This function may be used to generate Q or P^H explicitly as square matrices, or in some cases just the leading columns of Q or the leading rows of P^H .

The various possibilities are specified by the arguments **vect**, **m**, **n** and **k**. The appropriate values to cover the most likely cases are as follows (assuming that A was an m by n matrix):

- To form the full m by m matrix Q :


```
nag_zungbr (order, Nag_FormQ, m, m, n, ...)
```

 (note that the array **a** must have at least m columns).
- If $m > n$, to form the n leading columns of Q :


```
nag_zungbr (order, Nag_FormQ, m, n, n, ...)
```
- To form the full n by n matrix P^H :


```
nag_zungbr (order, Nag_FormP, n, n, m, ...)
```

 (note that the array **a** must have at least n rows).
- If $m < n$, to form the m leading rows of P^H :


```
nag_zungbr (order, Nag_FormP, m, n, m, ...)
```

4 References

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

5 Arguments

- 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: **vect** – Nag_VectType *Input*

On entry: indicates whether the unitary matrix Q or P^H is generated.

vect = Nag_FormQ
 Q is generated.

vect = Nag_FormP
 P^H is generated.

Constraint: **vect** = Nag_FormQ or Nag_FormP.

3: **m** – Integer *Input*

On entry: m , the number of rows of the unitary matrix Q or P^H to be returned.

Constraint: $m \geq 0$.

4: **n** – Integer *Input*

On entry: n , the number of columns of the unitary matrix Q or P^H to be returned.

Constraints:

$n \geq 0$;
if **vect** = Nag_FormQ and $m > k$, $m \geq n \geq k$;
if **vect** = Nag_FormQ and $m \leq k$, $m = n$;
if **vect** = Nag_FormP and $n > k$, $n \geq m \geq k$;
if **vect** = Nag_FormP and $n \leq k$, $n = m$.

5: **k** – Integer *Input*

On entry: if **vect** = Nag_FormQ, the number of columns in the original matrix A .

If **vect** = Nag_FormP, the number of rows in the original matrix A .

Constraint: $k \geq 0$.

6: **a**[*dim*] – Complex *Input/Output*

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

$\max(1, \mathbf{pda} \times \mathbf{n})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{m} \times \mathbf{pda})$ when **order** = Nag_RowMajor.

On entry: details of the vectors which define the elementary reflectors, as returned by nag_zgebrd (f08ksc).

On exit: the unitary matrix Q or P^H , or the leading rows or columns thereof, as specified by **vect**, **m** and **n**.

If **order** = 'Nag_ColMajor', the (i, j) th element of the matrix is stored in **a**[($j - 1$) \times **pda** + $i - 1$].

If **order** = 'Nag_RowMajor', the (i, j) th element of the matrix is stored in **a**[($i - 1$) \times **pda** + $j - 1$].

7: **pda** – Integer *Input*

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

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

- 8: **tau**[*dim*] – const Complex *Input*
- Note:** the dimension, *dim*, of the array **tau** must be at least
- $\max(1, \min(\mathbf{m}, \mathbf{k}))$ when **vect** = Nag_FormQ;
 $\max(1, \min(\mathbf{n}, \mathbf{k}))$ when **vect** = Nag_FormP.
- On entry:* further details of the elementary reflectors, as returned by nag_zgebrd (f08ksc) in its argument **tauq** if **vect** = Nag_FormQ, or in its argument **taup** if **vect** = Nag_FormP.
- 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 $\langle value \rangle$ had an illegal value.

NE_ENUM_INT_3

On entry, **vect** = $\langle value \rangle$, **m** = $\langle value \rangle$, **n** = $\langle value \rangle$ and **k** = $\langle value \rangle$.
 Constraint: $\mathbf{n} \geq 0$ and
 if **vect** = Nag_FormQ and $\mathbf{m} > \mathbf{k}$, $\mathbf{m} \geq \mathbf{n} \geq \mathbf{k}$;
 if **vect** = Nag_FormQ and $\mathbf{m} \leq \mathbf{k}$, $\mathbf{m} = \mathbf{n}$;
 if **vect** = Nag_FormP and $\mathbf{n} > \mathbf{k}$, $\mathbf{n} \geq \mathbf{m} \geq \mathbf{k}$;
 if **vect** = Nag_FormP and $\mathbf{n} \leq \mathbf{k}$, $\mathbf{n} = \mathbf{m}$.

NE_INT

On entry, **k** = $\langle value \rangle$.
 Constraint: $\mathbf{k} \geq 0$.

On entry, **m** = $\langle value \rangle$.
 Constraint: $\mathbf{m} \geq 0$.

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

NE_INT_2

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

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.

7 Accuracy

The computed matrix Q differs from an exactly unitary matrix by a matrix E such that

$$\|E\|_2 = O(\epsilon),$$

where ϵ is the *machine precision*. A similar statement holds for the computed matrix P^H .

8 Parallelism and Performance

nag_zungbr (f08ktc) is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library.

nag_zungbr (f08ktc) 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 real floating-point operations for the cases listed in Section 3 are approximately as follows:

1. To form the whole of Q :

$$\frac{16}{3}n(3m^2 - 3mn + n^2) \text{ if } m > n,$$

$$\frac{16}{3}m^3 \text{ if } m \leq n;$$

2. To form the n leading columns of Q when $m > n$:

$$\frac{8}{3}n^2(3m - n);$$

3. To form the whole of P^H :

$$\frac{16}{3}n^3 \text{ if } m \geq n,$$

$$\frac{16}{3}m^3(3n^2 - 3mn + m^2) \text{ if } m < n;$$

4. To form the m leading rows of P^H when $m < n$:

$$\frac{8}{3}m^2(3n - m).$$

The real analogue of this function is nag_dorgbr (f08kfc).

10 Example

For this function two examples are presented, both of which involve computing the singular value decomposition of a matrix A , where

$$A = \begin{pmatrix} 0.96 - 0.81i & -0.03 + 0.96i & -0.91 + 2.06i & -0.05 + 0.41i \\ -0.98 + 1.98i & -1.20 + 0.19i & -0.66 + 0.42i & -0.81 + 0.56i \\ 0.62 - 0.46i & 1.01 + 0.02i & 0.63 - 0.17i & -1.11 + 0.60i \\ -0.37 + 0.38i & 0.19 - 0.54i & -0.98 - 0.36i & 0.22 - 0.20i \\ 0.83 + 0.51i & 0.20 + 0.01i & -0.17 - 0.46i & 1.47 + 1.59i \\ 1.08 - 0.28i & 0.20 - 0.12i & -0.07 + 1.23i & 0.26 + 0.26i \end{pmatrix}$$

in the first example and

$$A = \begin{pmatrix} 0.28 - 0.36i & 0.50 - 0.86i & -0.77 - 0.48i & 1.58 + 0.66i \\ -0.50 - 1.10i & -1.21 + 0.76i & -0.32 - 0.24i & -0.27 - 1.15i \\ 0.36 - 0.51i & -0.07 + 1.33i & -0.75 + 0.47i & -0.08 + 1.01i \end{pmatrix}$$

in the second. A must first be reduced to tridiagonal form by nag_zgebrd (f08ksc). The program then calls nag_zungbr (f08ktc) twice to form Q and P^H , and passes these matrices to nag_zbdsqr (f08msc), which computes the singular value decomposition of A .

10.1 Program Text

```

/* nag_zungbr (f08ktc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>
#include <nagx04.h>
int main(void)
{
    /* Scalars */
    Integer      i, ic, j, m, n, pda, pdc, pdu, pdvt, d_len;
    Integer      e_len, tauq_len, taup_len;
    Integer      exit_status = 0;
    NagError     fail;
    Nag_OrderType order;
    /* Arrays */
    Complex      *a = 0, *c = 0, *taup = 0, *tauq = 0, *u = 0, *vt = 0;
    double       *d = 0, *e = 0;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J)  a[(J-1)*pda + I - 1]
#define VT(I, J) vt[(J-1)*pdvt + I - 1]
#define U(I, J) u[(J-1)*pdu + I - 1]
    order = Nag_ColMajor;
#else
#define A(I, J)  a[(I-1)*pda + J - 1]
#define VT(I, J) vt[(I-1)*pdvt + J - 1]
#define U(I, J) u[(I-1)*pdu + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_zungbr (f08ktc) Example Program Results\n");

    /* Skip heading in data file */
    scanf("%*[\n] ");

    for (ic = 1; ic <= 2; ++ic)
    {
        scanf("%ld%ld%*[\n] ", &m, &n);
        d_len = n;
#ifdef NAG_COLUMN_MAJOR
        pda = m;
        pdc = n;
        pdu = m;
        pdvt = m;
        e_len = n-1;
        tauq_len = n;
        taup_len = n;
#else
        pda = n;
        pdc = n;
        pdu = n;
        pdvt = n;
        e_len = n-1;
        tauq_len = n;
        taup_len = n;
#endif
        /* Allocate memory */
        if (!(a = NAG_ALLOC(m * n, Complex)) ||
            !(c = NAG_ALLOC(n * n, Complex)) ||
            !(taup = NAG_ALLOC(taup_len, Complex)) ||
            !(tauq = NAG_ALLOC(tauq_len, Complex)) ||

```

```

!(u = NAG_ALLOC(m * n, Complex)) ||
!(vt = NAG_ALLOC(m * n, Complex)) ||
!(d = NAG_ALLOC(d_len, double)) ||
!(e = NAG_ALLOC(e_len, double))
{
    printf("Allocation failure\n");
    exit_status = -1;
    goto ENDL;
}
/* Read A from data file */
for (i = 1; i <= m; ++i)
{
    for (j = 1; j <= n; ++j)
        scanf(" ( %lf , %lf )", &A(i, j).re, &A(i, j).im);
}
scanf("%*[^\\n] ");
/* Reduce A to bidiagonal form */
/* nag_zgebrd (f08ksc).
 * Unitary reduction of complex general rectangular matrix
 * to bidiagonal form
 */
nag_zgebrd(order, m, n, a, pda, d, e, tauq, taup, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_zgebrd (f08ksc).\n%s\n", fail.message);
    exit_status = 1;
    goto ENDL;
}
if (m >= n)
{
    /* Copy A to VT and U */
    for (i = 1; i <= n; ++i)
    {
        for (j = i; j <= n; ++j)
        {
            VT(i, j).re = A(i, j).re;
            VT(i, j).im = A(i, j).im;
        }
    }
    for (i = 1; i <= m; ++i)
    {
        for (j = 1; j <= MIN(i, n); ++j)
        {
            U(i, j).re = A(i, j).re;
            U(i, j).im = A(i, j).im;
        }
    }
    /* Form P**H explicitly, storing the result in VT */
    /* nag_zungbr (f08ktc).
     * Generate unitary transformation matrices from reduction
     * to bidiagonal form determined by nag_zgebrd (f08ksc)
     */
    nag_zungbr(order, Nag_FormP, n, n, m, vt, pdvt, taup, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_zungbr (f08ktc).\n%s\n",
            fail.message);
        exit_status = 1;
        goto ENDL;
    }

    /* Form Q explicitly, storing the result in U */
    /* nag_zungbr (f08ktc), see above. */
    nag_zungbr(order, Nag_FormQ, m, n, n, u, pdu, tauq, &fail);
    if (fail.code != NE_NOERROR)
    {
        printf("Error from nag_zungbr (f08ktc).\n%s\n",
            fail.message);
        exit_status = 1;
        goto ENDL;
    }
}

```

```

/* Compute the SVD of A */
/* nag_zbdsqr (f08msc).
 * SVD of real bidiagonal matrix reduced from complex
 * general matrix
 */
nag_zbdsqr(order, Nag_Upper, n, n, m, 0, d, e, vt, pdvt, u,
           pdu, c, pdc, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_zbdsqr (f08msc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto ENDL;
}

/* Print singular values, left & right singular vectors */
printf("\nExample 1: singular values\n");
for (i = 1; i <= n; ++i)
    printf("%8.4f%s", d[i-1], i%8 == 0?"\n":" ");
printf("\n\n");
/* nag_gen_complx_mat_print_comp (x04dbc).
 * Print complex general matrix (comprehensive)
 */
fflush(stdout);
nag_gen_complx_mat_print_comp(order, Nag_GeneralMatrix,
                              Nag_NonUnitDiag, n, n, vt, pdvt,
                              Nag_BracketForm, "%7.4f",
                              "Example 1: right singular vectors, "
                              "by row", Nag_IntegerLabels, 0,
                              Nag_IntegerLabels, 0, 80, 0,
                              0, &fail);

if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_complx_mat_print_comp (x04dbc)."
           "\n%s\n", fail.message);
    exit_status = 1;
    goto ENDL;
}
printf("\n");
/* nag_gen_complx_mat_print_comp (x04dbc), see above. */
fflush(stdout);
nag_gen_complx_mat_print_comp(order, Nag_GeneralMatrix,
                              Nag_NonUnitDiag, m, n, u, pdu,
                              Nag_BracketForm, "%7.4f",
                              "Example 1: left singular vectors, "
                              "by column", Nag_IntegerLabels, 0,
                              Nag_IntegerLabels, 0, 80, 0,
                              0, &fail);

if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_complx_mat_print_comp (x04dbc)."
           "\n%s\n", fail.message);
    exit_status = 1;
    goto ENDL;
}
}
else
{
    /* Copy A to VT and U */
    for (i = 1; i <= m; ++i)
    {
        for (j = i; j <= n; ++j)
        {
            VT(i, j).re = A(i, j).re;
            VT(i, j).im = A(i, j).im;
        }
    }
    for (i = 1; i <= m; ++i)
    {
        for (j = 1; j <= i; ++j)
        {

```

```

        U(i, j).re = A(i, j).re;
        U(i, j).im = A(i, j).im;
    }
}
/* Form P**H explicitly, storing the result in VT */
/* nag_zungbr (f08ktc), see above. */
nag_zungbr(order, Nag_FormP, m, n, m, vt, pdvt, tau, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_zungbr (f08ktc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto ENDL;
}
/* Form Q explicitly, storing the result in U */
/* nag_zungbr (f08ktc), see above. */
nag_zungbr(order, Nag_FormQ, m, m, n, u, pdu, tau, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_zungbr (f08ktc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto ENDL;
}
/* Compute the SVD of A */
/* nag_zbdsqr (f08msc), see above. */
nag_zbdsqr(order, Nag_Lower, m, n, m, 0, d, e, vt, pdvt, u,
           pdu, c, pdc, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_zbdsqr (f08msc).\n%s\n",
           fail.message);
    exit_status = 1;
    goto ENDL;
}
/* Print singular values, left & right singular vectors */
printf("\nExample 2: singular values\n");
for (i = 1; i <= m; ++i)
    printf("%8.4f%s", d[i-1], i%8 == 0?"\n":" ");
printf("\n\n");
/* nag_gen_complx_mat_print_comp (x04dbc), see above. */
fflush(stdout);
nag_gen_complx_mat_print_comp(order, Nag_GeneralMatrix,
                              Nag_NonUnitDiag, m, n, vt, pdvt,
                              Nag_BracketForm, "%7.4f",
                              "Example 2: right singular vectors, "
                              "by row", Nag_IntegerLabels, 0,
                              Nag_IntegerLabels, 0, 80, 0,
                              0, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_complx_mat_print_comp (x04dbc). "
           "\n%s\n", fail.message);
    exit_status = 1;
    goto ENDL;
}
printf("\n");
/* nag_gen_complx_mat_print_comp (x04dbc), see above. */
fflush(stdout);
nag_gen_complx_mat_print_comp(order, Nag_GeneralMatrix,
                              Nag_NonUnitDiag, m, m, u, pdu,
                              Nag_BracketForm, "%7.4f",
                              "Example 2: left singular vectors, "
                              "by column", Nag_IntegerLabels, 0,
                              Nag_IntegerLabels, 0, 80, 0,
                              0, &fail);
if (fail.code != NE_NOERROR)
{
    printf("Error from nag_gen_complx_mat_print_comp (x04dbc). "
           "\n%s\n", fail.message);
    exit_status = 1;
}

```



```

        goto ENDL;
    }
}
ENDL:
    NAG_FREE(a);
    NAG_FREE(c);
    NAG_FREE(taup);
    NAG_FREE(tauq);
    NAG_FREE(u);
    NAG_FREE(vt);
    NAG_FREE(d);
    NAG_FREE(e);
}
NAG_FREE(a);
NAG_FREE(c);
NAG_FREE(taup);
NAG_FREE(tauq);
NAG_FREE(u);
NAG_FREE(vt);
NAG_FREE(d);
NAG_FREE(e);

return exit_status;
}

```

10.2 Program Data

```

nag_zungbr (f08ktc) Example Program Data
  6 4                               :Values of M and N, Example 1
( 0.96,-0.81) (-0.03, 0.96) (-0.91, 2.06) (-0.05, 0.41)
(-0.98, 1.98) (-1.20, 0.19) (-0.66, 0.42) (-0.81, 0.56)
( 0.62,-0.46) ( 1.01, 0.02) ( 0.63,-0.17) (-1.11, 0.60)
(-0.37, 0.38) ( 0.19,-0.54) (-0.98,-0.36) ( 0.22,-0.20)
( 0.83, 0.51) ( 0.20, 0.01) (-0.17,-0.46) ( 1.47, 1.59)
( 1.08,-0.28) ( 0.20,-0.12) (-0.07, 1.23) ( 0.26, 0.26) :End of matrix A
  3 4                               :Values of M and N, Example 2
( 0.28,-0.36) ( 0.50,-0.86) (-0.77,-0.48) ( 1.58, 0.66)
(-0.50,-1.10) (-1.21, 0.76) (-0.32,-0.24) (-0.27,-1.15)
( 0.36,-0.51) (-0.07, 1.33) (-0.75, 0.47) (-0.08, 1.01) :End of matrix A

```

10.3 Program Results

```
nag_zungbr (f08ktc) Example Program Results
```

Example 1: singular values

```
3.9994 3.0003 1.9944 0.9995
```

Example 1: right singular vectors, by row

```

      1          2          3          4
1 (-0.6971,-0.0000) (-0.0867,-0.3548) ( 0.0560,-0.5400) (-0.1878,-0.2253)
2 ( 0.2403, 0.0000) ( 0.0725,-0.2336) (-0.2477,-0.5291) ( 0.7026, 0.2177)
3 (-0.5123, 0.0000) (-0.3030,-0.1735) ( 0.0678, 0.5162) ( 0.4418, 0.3864)
4 (-0.4403, 0.0000) ( 0.5294, 0.6361) (-0.3027,-0.0346) ( 0.1667, 0.0258)

```

Example 1: left singular vectors, by column

```

      1          2          3          4
1 (-0.5634, 0.0016) (-0.2687,-0.2749) ( 0.2451, 0.4657) ( 0.3787, 0.2987)
2 ( 0.1205,-0.6108) (-0.2909, 0.1085) ( 0.4329,-0.1758) (-0.0182,-0.0437)
3 (-0.0816, 0.1613) (-0.1660, 0.3885) (-0.4667, 0.3821) (-0.0800,-0.2276)
4 ( 0.1441,-0.1532) ( 0.1984,-0.1737) (-0.0034, 0.1555) ( 0.2608,-0.5382)
5 (-0.2487,-0.0926) ( 0.6253, 0.3304) ( 0.2643,-0.0194) ( 0.1002, 0.0140)
6 (-0.3758, 0.0793) (-0.0307,-0.0816) ( 0.1266, 0.1747) (-0.4175,-0.4058)

```

Example 2: singular values

```
3.0004 1.9967 0.9973
```

Example 2: right singular vectors, by row

```

      1          2          3          4
1 ( 0.2454,-0.0001) ( 0.2942,-0.5843) ( 0.0162,-0.0810) ( 0.6794, 0.2083)
2 (-0.1692, 0.5194) ( 0.1915,-0.4374) ( 0.5205,-0.0244) (-0.3149,-0.3208)

```

3 (-0.5553, 0.1403) (0.1438,-0.1507) (-0.5684,-0.5505) (-0.0318,-0.0378)

Example 2: left singular vectors, by column

	1	2	3
1	(0.6518, 0.0000)	(-0.4312, 0.0000)	(0.6239, 0.0000)
2	(-0.4437,-0.5027)	(-0.3794, 0.1026)	(0.2014, 0.5961)
3	(-0.2012, 0.2916)	(-0.8122, 0.0030)	(-0.3511,-0.3026)
