

NAG Library Routine Document

F01JBF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of *bold italicised* terms and other implementation-dependent details.

1 Purpose

F01JBF computes an estimate of the absolute condition number of a matrix function f at a real n by n matrix A in the 1-norm. Numerical differentiation is used to evaluate the derivatives of f when they are required.

2 Specification

```

SUBROUTINE F01JBF (N, A, LDA, F, IUSER, RUSER, IFLAG, CONDA, NORMA,      &
                  NORMFA, IFAIL)
INTEGER              N, LDA, IUSER(*), IFLAG, IFAIL
REAL (KIND=nag_wp) A(LDA,*), RUSER(*), CONDA, NORMA, NORMFA
EXTERNAL            F

```

3 Description

The absolute condition number of f at A , $\text{cond}_{\text{abs}}(f, A)$ is given by the norm of the Fréchet derivative of f , $L(A)$, which is defined by

$$\|L(X)\| := \max_{E \neq 0} \frac{\|L(X, E)\|}{\|E\|},$$

where $L(X, E)$ is the Fréchet derivative in the direction E . $L(X, E)$ is linear in E and can therefore be written as

$$\text{vec}(L(X, E)) = K(X)\text{vec}(E),$$

where the vec operator stacks the columns of a matrix into one vector, so that $K(X)$ is $n^2 \times n^2$. F01JBF computes an estimate γ such that $\gamma \leq \|K(X)\|_1$, where $\|K(X)\|_1 \in [n^{-1}\|L(X)\|_1, n\|L(X)\|_1]$. The relative condition number can then be computed via

$$\text{cond}_{\text{rel}}(f, A) = \frac{\text{cond}_{\text{abs}}(f, A)\|A\|_1}{\|f(A)\|_1}.$$

The algorithm used to find γ is detailed in Section 3.4 of Higham (2008).

The function f is supplied via subroutine F which evaluates $f(z_i)$ at a number of points z_i .

4 References

Higham N J (2008) *Functions of Matrices: Theory and Computation* SIAM, Philadelphia, PA, USA

5 Parameters

1: N – INTEGER *Input*
On entry: n , the order of the matrix A .
Constraint: $N \geq 0$.

- 2: A(LDA,*) – REAL (KIND=nag_wp) array Input/Output
Note: the second dimension of the array A must be at least N.
On entry: the n by n matrix A .
On exit: the n by n matrix, $f(A)$.
- 3: LDA – INTEGER Input
On entry: the first dimension of the array A as declared in the (sub)program from which F01JBF is called.
Constraint: $LDA \geq N$.
- 4: F – SUBROUTINE, supplied by the user. External Procedure
The subroutine F evaluates $f(z_i)$ at a number of points z_i .

The specification of F is:

```
SUBROUTINE F (IFLAG, NZ, Z, FZ, IUSER, RUSER)
INTEGER          IFLAG, NZ, IUSER(*)
REAL (KIND=nag_wp) RUSER(*)
COMPLEX (KIND=nag_wp) Z(NZ), FZ(NZ)
```

- 1: IFLAG – INTEGER Input/Output
On entry: IFLAG will be zero.
On exit: IFLAG should either be unchanged from its entry value of zero, or may be set nonzero to indicate that there is a problem in evaluating the function $f(z)$; for instance $f(z)$ may not be defined. If IFLAG is returned as nonzero then F01JBF will terminate the computation, with IFAIL = 3.
- 2: NZ – INTEGER Input
On entry: n_z , the number of function values required.
- 3: Z(NZ) – COMPLEX (KIND=nag_wp) array Input
On entry: the n_z points z_1, z_2, \dots, z_{n_z} at which the function f is to be evaluated.
- 4: FZ(NZ) – COMPLEX (KIND=nag_wp) array Output
On exit: the n_z function values. $FZ(i)$ should return the value $f(z_i)$, for $i = 1, 2, \dots, n_z$. If z_i lies on the real line, then so must $f(z_i)$.
- 5: IUSER(*) – INTEGER array User Workspace
6: RUSER(*) – REAL (KIND=nag_wp) array User Workspace
- F is called with the parameters IUSER and RUSER as supplied to F01JBF. You are free to use the arrays IUSER and RUSER to supply information to F as an alternative to using COMMON global variables.

F must either be a module subprogram USED by, or declared as EXTERNAL in, the (sub)program from which F01JBF is called. Parameters denoted as *Input* must **not** be changed by this procedure.

- 5: IUSER(*) – INTEGER array User Workspace
6: RUSER(*) – REAL (KIND=nag_wp) array User Workspace

IUSER and RUSER are not used by F01JBF, but are passed directly to F and may be used to pass information to this routine as an alternative to using COMMON global variables.

- 7: IFLAG – INTEGER *Output*
On exit: IFLAG = 0, unless IFLAG has been set nonzero inside F, in which case IFLAG will be the value set and IFAIL will be set to IFAIL = 3.
- 8: CONDA – REAL (KIND=nag_wp) *Output*
On exit: an estimate of the absolute condition number of f at A .
- 9: NORMA – REAL (KIND=nag_wp) *Output*
On exit: the 1-norm of A .
- 10: NORMFA – REAL (KIND=nag_wp) *Output*
On exit: the 1-norm of $f(A)$.
- 11: IFAIL – INTEGER *Input/Output*
On entry: IFAIL must be set to 0, -1 or 1 . If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.
 For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0 . **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**
On exit: IFAIL = 0 unless the routine detects an error or a warning has been flagged (see Section 6).

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1 , explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

An internal error occurred when estimating the norm of the Fréchet derivative of f at A . Please contact NAG.

IFAIL = 2

An internal error occurred when evaluating the matrix function $f(A)$. You can investigate further by calling F01ELF with the matrix A and the function f .

IFAIL = 3

IFLAG has been set nonzero by the user-supplied subroutine.

IFAIL = -1

On entry, $N < 0$.
 Input argument number $\langle value \rangle$ is invalid.

IFAIL = -3

On entry, parameter LDA is invalid.
 Constraint: $LDA \geq N$.

IFAIL = -99

An unexpected error has been triggered by this routine. Please contact NAG.
See Section 3.8 in the Essential Introduction for further information.

IFAIL = -399

Your licence key may have expired or may not have been installed correctly.
See Section 3.7 in the Essential Introduction for further information.

IFAIL = -999

Dynamic memory allocation failed.
See Section 3.6 in the Essential Introduction for further information.

7 Accuracy

F01JBF uses the norm estimation routine F04YDF to estimate a quantity γ , where $\gamma \leq \|K(X)\|_1$ and $\|K(X)\|_1 \in [n^{-1}\|L(X)\|_1, n\|L(X)\|_1]$. For further details on the accuracy of norm estimation, see the documentation for F04YDF.

8 Parallelism and Performance

F01JBF is threaded by NAG for parallel execution in multithreaded implementations of the NAG Library. In these implementations, this routine may make calls to the user-supplied functions from within an OpenMP parallel region. Thus OpenMP directives within the user functions can only be used if you are compiling the user-supplied function and linking the executable in accordance with the instructions in the Users' Note for your implementation. The user workspace arrays IUSER and RUSER are classified as OpenMP shared memory and use of IUSER and RUSER has to take account of this in order to preserve thread safety whenever information is written back to either of these arrays. If at all possible, it is recommended that these arrays are only used to supply read-only data to the user functions when a multithreaded implementation is being used.

F01JBF 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 routine. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The matrix function is computed using the underlying matrix function routine F01ELF. Approximately $6n^2$ of real allocatable memory is required by the routine, in addition to the memory used by the underlying matrix function routine.

If only $f(A)$ is required, without an estimate of the condition number, then it is far more efficient to use the underlying matrix function routine.

The complex analogue of this routine is F01KBF.

10 Example

This example estimates the absolute and relative condition numbers of the matrix function $\cos 2A$ where

$$A = \begin{pmatrix} -1 & -1 & -2 & 1 \\ 0 & 1 & -1 & 0 \\ -1 & -2 & 1 & -1 \\ 0 & -1 & 0 & -1 \end{pmatrix}.$$

10.1 Program Text

```

!   F01JBF Example Program Text
!   Mark 25 Release. NAG Copyright 2014.

Module f01jbfe_mod

!   .. Use Statements ..
Use nag_library, Only: nag_wp
!   .. Implicit None Statement ..
Implicit None
!   .. Accessibility Statements ..
Private
Public                               :: fcos2
Contains
  Subroutine fcos2(iflag,nz,z,fz,iuser,ruser)

!   .. Scalar Arguments ..
Integer, Intent (Inout)              :: iflag
Integer, Intent (In)                  :: nz
!   .. Array Arguments ..
Complex (Kind=nag_wp), Intent (Out)   :: fz(nz)
Complex (Kind=nag_wp), Intent (In)    :: z(nz)
Real (Kind=nag_wp), Intent (Inout)    :: ruser(*)
Integer, Intent (Inout)               :: iuser(*)
!   .. Intrinsic Procedures ..
Intrinsic                             :: cos
!   .. Executable Statements ..
Continue
fz(1:nz) = cos((2.0E0_nag_wp,0.0E0_nag_wp)*z(1:nz))
!   Set iflag nonzero to terminate execution for any reason.
iflag = 0
Return
End Subroutine fcos2
End Module f01jbfe_mod
Program f01jbfe

!   F01JBF Example Main Program

!   .. Use Statements ..
Use nag_library, Only: f01jbf, nag_wp, x02ajf, x04caf
Use f01jbfe_mod, Only: fcos2
!   .. Implicit None Statement ..
Implicit None
!   .. Parameters ..
Integer, Parameter                    :: nin = 5, nout = 6
!   .. Local Scalars ..
Real (Kind=nag_wp)                   :: conda, cond_rel, eps, norma,      &
normfa
Integer                                :: i, ifail, iflag, lda, n
!   .. Local Arrays ..
Real (Kind=nag_wp), Allocatable      :: a(:, :)
Real (Kind=nag_wp)                   :: ruser(1)
Integer                                :: iuser(1)
!   .. Executable Statements ..
Write (nout,*) 'F01JBF Example Program Results'
Write (nout,*)
Flush (nout)

!   Skip heading in data file
Read (nin,*)
Read (nin,*) n

lda = n
Allocate (a(lda,n))

!   Read A from data file
Read (nin,*)(a(i,1:n),i=1,n)

!   Display A
ifail = 0

```

```

Call x04caf('G','N',n,n,a,lda,'A',ifail)

! Find absolute condition number estimate
ifail = 0
Call f01jbf(n,a,lda,fcos2,iuser,ruser,iflag,conda,norma,normfa,ifail)

If (ifail==0) Then
! Print solution
Write (nout,*)
Write (nout,*) 'F(A) = cos(2A)'
Write (nout,99999) 'Estimated absolute condition number is: ', conda

! Find relative condition number estimate
eps = x02ajf()
If (normfa>eps) Then
cond_rel = conda*norma/normfa
Write (nout,99999) 'Estimated relative condition number is: ', &
cond_rel
Else
Write (nout,99998) 'The estimated norm of f(A) is effectively zero', &
'and so the relative condition number is undefined.'
End If

End If

99999 Format (1X,A,F6.2)
99998 Format (/1X,A/1X,A)
End Program f01jbfe

```

10.2 Program Data

F01JBF Example Program Data

```

4                               :Value of N

-1.0  -1.0  -2.0  1.0
0.0   1.0  -1.0  0.0
-1.0  -2.0  1.0  -1.0
0.0   -1.0  0.0  -1.0 :End of matrix A

```

10.3 Program Results

F01JBF Example Program Results

```

A
      1      2      3      4
1  -1.0000  -1.0000  -2.0000  1.0000
2   0.0000   1.0000  -1.0000  0.0000
3  -1.0000  -2.0000   1.0000  -1.0000
4   0.0000  -1.0000   0.0000  -1.0000

```

```

F(A) = cos(2A)
Estimated absolute condition number is:  4.10
Estimated relative condition number is: 14.48

```
