

nag_complex_form_q (f01rec)

1. Purpose

nag_complex_form_q (f01rec) returns the first $ncolq$ columns of the m by m unitary matrix Q , where Q is given as the product of Householder transformation matrices.

This function is intended for use following **nag_complex_qr (f01rec)**.

2. Specification

```
#include <nag.h>
#include <nagf01.h>
```

```
void nag_complex_form_q(Nag_WhereElements wheret, Integer m, Integer n,
    Integer ncolq, Complex a[], Integer tda, Complex theta[], NagError *fail)
```

3. Description

The unitary matrix Q is assumed to be given by

$$Q = (Q_n Q_{n-1} \dots Q_1)^H,$$

Q_k being given in the form

$$Q_k = \begin{pmatrix} I & 0 \\ 0 & T_k \end{pmatrix},$$

where

$$T_k = I - \gamma_k u_k u_k^H$$

$$u_k = \begin{pmatrix} \zeta_k \\ z_k \end{pmatrix},$$

γ_k is a scalar for which $\text{Re } \gamma_k = 1.0$, ζ_k is a real scalar and z_k is an $(m - k)$ element vector.

z_k must be supplied in the $(k - 1)$ th column of **a** in elements **a**[k][$k - 1$], ..., **a**[$m - 1$][$k - 1$] and θ_k , given by

$$\theta_k = (\zeta_k, \text{Im } \gamma_k),$$

must be supplied either in **a**[$k - 1$][$k - 1$] or in **theta**[$k - 1$] depending upon the parameter **wheret**.

4. Parameters

wheret

Input: the elements of θ are to be found as follows:

wheret = Nag_ElementsIn, the elements of θ are in A .

wheret = Nag_ElementsSeparate, the elements of θ are separate from A , in **theta**.

Constraint: **wheret** must be one of **Nag_ElementsIn** or **Nag_ElementsSeparate**.

m

Input: m , the number of rows of A .

Constraint: **m** $\geq$ **n**.

n

Input: n , the number of columns of A .

Constraint: **n** $\geq$ 0.

ncolq

Input: $ncolq$, the required number of columns of Q .

When **ncolq** = 0 then an immediate return is effected.

Constraint: $0 \leq \text{ncolq} \leq \text{m}$.

a[m][tda]

Input: the leading m by n strictly lower triangular part of the array **a** must contain details of the matrix Q . In addition, when **wheret** = **Nag_ElementsIn**, then the diagonal elements of **a** must contain the elements of θ as described under the parameter **theta** below.

Output: the first **ncolq** columns of the array **a** are overwritten by the first **ncolq** columns of the m by m unitary matrix Q . When **n** = 0 then the first **ncolq** columns of **a** are overwritten by the first **ncolq** columns of the unit matrix.

tda

Input: the second dimension of the array **a** as declared in the function from which nag_complex_form_q is called.

Constraint: **tda** $\geq$ max(**n**,**ncolq**).

theta[n]

Input: if **wheret** = **Nag_ElementsSeparate**, the array **theta** must contain the elements of θ . If **theta**[$k-1$] = 0.0 then T_k is assumed to be I ; if **theta**[$k-1$] = α , with $\text{Re } \alpha < 0.0$, then T_k is assumed to be of the form

$$T_k = \begin{pmatrix} \alpha & 0 \\ 0 & I \end{pmatrix};$$

otherwise **theta**[$k-1$] is assumed to contain θ_k given by $\theta_k = (\zeta_k, \text{Im } \gamma_k)$.

When **wheret** = **Nag_ElementsIn**, the array **theta** is not referenced and may be set to the null pointer, i.e., (Complex *)0.

fail

The NAG error parameter, see the Essential Introduction to the NAG C Library.

5. Error Indications and Warnings

NE_BAD_PARAM

On entry, parameter **wheret** had an illegal value.

NE_2_INT_ARG_LT

On entry, **m** = $\langle \text{value} \rangle$ while **n** = $\langle \text{value} \rangle$. These parameters must satisfy **m** $\geq$ **n**.

On entry, **tda** = $\langle \text{value} \rangle$ while max(**n**,**ncolq**) = $\langle \text{value} \rangle$. These parameters must satisfy **tda** $\geq$ **n**.

NE_INT_ARG_LT

On entry, **n** must not be less than 0: **n** = $\langle \text{value} \rangle$.

On entry, **ncolq** must not be less than 0: **ncolq** = $\langle \text{value} \rangle$.

NE_2_INT_ARG_GT

On entry, **ncolq** = $\langle \text{value} \rangle$ while **m** = $\langle \text{value} \rangle$. These parameters must satisfy **ncolq** $\leq$ **m**.

NE_ALLOC_FAIL

Memory allocation failed.

6. Further Comments

The approximate number of real floating-point operations required is given by

$$\begin{array}{ll} \frac{8}{3}n(3m-n)(2ncolq-n) - n(ncolq-n) & ncolq > n \\ \frac{8}{3}ncolq^2(3m-ncolq) & ncolq \leq n. \end{array}$$

6.1. Accuracy

The computed matrix Q satisfies the relation

$$Q = P + E,$$

where P is an exactly unitary matrix and

$$\|E\| \leq c\epsilon,$$

ϵ being the **machine precision**, c is a modest function of m and $\|\cdot\|$ denotes the spectral (two) norm. See also Section 6.1 of nag_complex_qr (f01rcc).

6.2. References

Wilkinson J H (1965) *The Algebraic Eigenvalue Problem* Clarendon Press, Oxford.

7. See Also

nag_complex_qr (f01rcc)
nag_complex_apply_q (f01rdc)

8. Example

To obtain the 5 by 5 unitary matrix Q following the QR factorization of the 5 by 3 matrix A given by

$$A = \begin{pmatrix} 0.5i & -0.5 + 1.5i & -1.0 + 1.4i \\ 0.4 + 0.3i & 0.9 + 1.3i & 0.2 + 1.4i \\ 0.4 & -0.4 + 0.4i & 1.8 \\ 0.3 - 0.4i & 0.1 + 0.7i & 0.0 \\ -0.3i & 0.3 + 0.3i & 2.4i \end{pmatrix}.$$

8.1. Program Text

```
/* nag_complex_form_q(f01rec) Example Program
 *
 * Copyright 1990 Numerical Algorithms Group.
 *
 * Mark 1, 1990.
 */

#include <nag.h>
#include <stdio.h>
#include <nag_stdlib.h>
#include <nagf01.h>

#define MMAX 20
#define NMAX 10
#define TDA NMAX
#define TDQ MMAX
#define COMPLEX(A) A.re, A.im

main()
{
    Integer i, j, m, n, ncolq;
    Complex a[MMAX][TDA], q[MMAX][TDQ], theta[NMAX];
    static NagError fail;

    Vprintf("f01rec Example Program Results\n");
    /* Skip heading in data file */
    Vscanf("%*[\n]");
    Vscanf("%ld%ld", &m, &n);
    if (m>MMAX || n>NMAX)
    {
        Vfprintf(stderr, "\nm or n is out of range.\nm = %ld,    n = %ld\n", m, n);
        exit (EXIT_FAILURE);
    }
    for (i=0; i<m; ++i)
        for(j=0; j<n; ++j)
            Vscanf(" ( %lf , %lf ) ", COMPLEX(&a[i][j]));
    fail.print = TRUE;
    /* Find the QR factorization of A. */
    f01rcc(m, n, (Complex *)a, (Integer)TDA, theta, &fail);
    if (fail.code != NE_NOERROR)
        exit(EXIT_FAILURE);
    /* Copy the array A into Q and form the m by m matrix Q. */
    for (j=0; j<n; ++j)
        for (i=0; i<m; ++i)
            q[i][j].re = a[i][j].re, q[i][j].im = a[i][j].im;
```

```

ncolq = m;
f01rec(Nag_ElementsSeparate, m, n, ncolq, (Complex *)q, (Integer)TDQ,
       theta, &fail);
if (fail.code != NE_NOERROR)
    exit(EXIT_FAILURE);
Vprintf("\nMatrix Q\n");
for (i=0; i<m; ++i)
{
    for (j=0; j<ncolq; ++j)
        Vprintf(" (%5.2f,%5.2f)%s", COMPLEX(q[i][j]),
                (j%5==4 || j==ncolq-1) ? "\n" : " ");
    }
    exit (EXIT_SUCCESS);
}

```

8.2. Program Data

f01rec Example Program Data

```

5      3

( 0.0,  0.5 )   (-0.5,  1.5 )   (-1.0,  1.0 )
( 0.4,  0.3 )   ( 0.9,  1.3 )   ( 0.2,  1.4 )
( 0.4,  0.0 )   (-0.4,  0.4 )   ( 1.8,  0.0 )
( 0.3, -0.4 )   ( 0.1,  0.7 )   ( 0.0,  0.0 )
( 0.0, -0.3 )   ( 0.3,  0.3 )   ( 0.0,  2.4 )

```

8.3. Program Results

f01rec Example Program Results

```

Matrix Q
( 0.00, 0.50) ( 0.00,-0.50) ( 0.00, 0.00) ( 0.50, 0.00) ( 0.40, 0.30)
( 0.40, 0.30) (-0.40,-0.30) ( 0.00, 0.00) (-0.30, 0.40) (-0.48, 0.14)
( 0.40, 0.00) ( 0.40, 0.00) (-0.60, 0.00) (-0.24,-0.32) ( 0.00, 0.40)
( 0.30,-0.40) ( 0.30,-0.40) ( 0.00, 0.00) ( 0.50, 0.00) (-0.40,-0.30)
( 0.00,-0.30) ( 0.00,-0.30) ( 0.00,-0.80) (-0.24, 0.18) ( 0.30, 0.00)

```
