

NAG C Library Function Document

nag_dpbtrf (f07hdc)

1 Purpose

nag_dpbtrf (f07hdc) computes the Cholesky factorization of a real symmetric positive-definite band matrix.

2 Specification

```
void nag_dpbtrf (Nag_OrderType order, Nag_UploType uplo, Integer n, Integer kd,
                 double ab[], Integer pdab, NagError *fail)
```

3 Description

nag_dpbtrf (f07hdc) forms the Cholesky factorization of a real symmetric positive-definite band matrix A either as $A = U^T U$ if **uplo** = **Nag_Upper**, or $A = L L^T$ if **uplo** = **Nag_Lower**, where U (or L) is an upper (or lower) triangular band matrix with the same number of super-diagonals (or sub-diagonals) as A .

4 References

Demmel J W (1989) On floating-point errors in Cholesky *LAPACK Working Note No. 14* University of Tennessee, Knoxville

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

5 Parameters

1: **order** – Nag_OrderType *Input*

On entry: the **order** parameter 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 2.2.1.4 of the Essential Introduction for a more detailed explanation of the use of this parameter.

Constraint: **order** = **Nag_RowMajor** or **Nag_ColMajor**.

2: **uplo** – Nag_UploType *Input*

On entry: indicates whether the upper or lower triangular part of A is stored and how A is factorized, as follows:

if **uplo** = **Nag_Upper**, the upper triangular part of A is stored and A is factorized as $U^T U$, where U is upper triangular;

if **uplo** = **Nag_Lower**, the lower triangular part of A is stored and A is factorized as $L L^T$, where L is lower triangular.

Constraint: **uplo** = **Nag_Upper** or **Nag_Lower**.

3: **n** – Integer *Input*

On entry: n , the order of the matrix A .

Constraint: $n \geq 0$.

- 4: **kd** – Integer *Input*
On entry: k , the number of super-diagonals or sub-diagonals of the matrix A .
Constraint: $\mathbf{kd} \geq 0$.
- 5: **ab**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **ab** must be at least $\max(1, \mathbf{pdab} \times \mathbf{n})$.
On entry: the n by n symmetric band 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} depends on the **order** and **uplo** parameters as follows:
- if **order** = **Nag_ColMajor** and **uplo** = **Nag_Upper**,
 a_{ij} is stored in **ab**[$k + i - j + (j - 1) \times \mathbf{pdab}$], for $i = 1, \dots, n$ and
 $j = i, \dots, \min(n, i + k)$;
 - if **order** = **Nag_ColMajor** and **uplo** = **Nag_Lower**,
 a_{ij} is stored in **ab**[$i - j + (j - 1) \times \mathbf{pdab}$], for $i = 1, \dots, n$ and
 $j = \max(1, i - k), \dots, i$;
 - if **order** = **Nag_RowMajor** and **uplo** = **Nag_Upper**,
 a_{ij} is stored in **ab**[$j - i + (i - 1) \times \mathbf{pdab}$], for $i = 1, \dots, n$ and
 $j = i, \dots, \min(n, i + k)$;
 - if **order** = **Nag_RowMajor** and **uplo** = **Nag_Lower**,
 a_{ij} is stored in **ab**[$k + j - i + (i - 1) \times \mathbf{pdab}$], for $i = 1, \dots, n$ and
 $j = \max(1, i - k), \dots, i$.
- On exit:* the upper or lower triangle of A is overwritten by the Cholesky factor U or L as specified by **uplo**, using the same storage format as described above.
- 6: **pdab** – Integer *Input*
On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix A in the array **ab**.
Constraint: $\mathbf{pdab} \geq \mathbf{kd} + 1$.
- 7: **fail** – NagError * *Output*
The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **n** = $\langle \text{value} \rangle$.

Constraint: $\mathbf{n} \geq 0$.

On entry, **kd** = $\langle \text{value} \rangle$.

Constraint: $\mathbf{kd} \geq 0$.

On entry, **pdab** = $\langle \text{value} \rangle$.

Constraint: $\mathbf{pdab} > 0$.

NE_INT_2

On entry, **pdab** = $\langle \text{value} \rangle$, **kd** = $\langle \text{value} \rangle$.

Constraint: $\mathbf{pdab} \geq \mathbf{kd} + 1$.

NE_POS_DEF

The matrix A is not positive definite.

NE_ALLOC_FAIL

Memory allocation failed.

NE_BAD_PARAM

On entry, parameter $\langle value \rangle$ had an illegal value.

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 consult NAG for assistance.

7 Accuracy

If **uplo** = **Nag_Upper**, the computed factor U is the exact factor of a perturbed matrix $A + E$, where

$$|E| \leq c(k+1)\epsilon|U^T||U|,$$

$c(k+1)$ is a modest linear function of $k+1$, and ϵ is the *machine precision*.

If **uplo** = **Nag_Lower**, a similar statement holds for the computed factor L . It follows that $|e_{ij}| \leq c(k+1)\epsilon\sqrt{a_{ii}a_{jj}}$.

8 Further Comments

The total number of floating-point operations is approximately $n(k+1)^2$, assuming $n \gg k$.

A call to this function may be followed by calls to the functions:

nag_dpbtrs (f07hec) to solve $AX = B$;

nag_dpbcon (f07hgc) to estimate the condition number of A .

The complex analogue of this function is nag_zpbtrf (f07hrc).

9 Example

To compute the Cholesky factorization of the matrix A , where

$$A = \begin{pmatrix} 5.49 & 2.68 & 0.00 & 0.00 \\ 2.68 & 5.63 & -2.39 & 0.00 \\ 0.00 & -2.39 & 2.60 & -2.22 \\ 0.00 & 0.00 & -2.22 & 5.17 \end{pmatrix}.$$

9.1 Program Text

```
/* nag_dpbtrf (f07hdc) Example Program.
 *
 * Copyright 2001 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, j, k, kd, n, pdab;
    Integer exit_status=0;
    Nag_UploType uplo_enum;
```

```

NagError fail;
Nag_OrderType order;

/* Arrays */
char    uplo[2];
double  *ab=0;

#ifdef NAG_COLUMN_MAJOR
#define AB_UPPER(I,J) ab[(J-1)*pdab + k + I - J - 1]
#define AB_LOWER(I,J) ab[(J-1)*pdab + I - J]
    order = Nag_ColMajor;
#else
#define AB_UPPER(I,J) ab[(I-1)*pdab + J - I]
#define AB_LOWER(I,J) ab[(I-1)*pdab + k + J - I - 1]
    order = Nag_RowMajor;
#endif

INIT_FAIL(fail);
Vprintf("f07hdc Example Program Results\n\n");

/* Skip heading in data file */
Vscanf("%*[^\\n] ");
Vscanf("%ld%ld%*[^\\n] ", &n, &kd);
pdab = kd + 1;

/* Allocate memory */
if ( !(ab = NAG_ALLOC((kd+1) * n, double)) )
{
    Vprintf("Allocation failure\n");
    exit_status = -1;
    goto END;
}

/* Read A from data file */
Vscanf(" ' %ls '%*[^\\n] ", uplo);
if (*(unsigned char *)uplo == 'L')
    uplo_enum = Nag_Lower;
else if (*(unsigned char *)uplo == 'U')
    uplo_enum = Nag_Upper;
else
{
    Vprintf("Unrecognised character for Nag_UploType type\n");
    exit_status = -1;
    goto END;
}
k = kd + 1;
if (uplo_enum == Nag_Upper)
{
    for (i = 1; i <= n; ++i)
    {
        for (j = i; j <= MIN(i+kd,n); ++j)
            Vscanf("%lf", &AB_UPPER(i,j));
        Vscanf("%*[^\\n] ");
    }
}
else
{
    for (i = 1; i <= n; ++i)
    {
        for (j = MAX(1,i-kd); j <= i; ++j)
            Vscanf("%lf", &AB_LOWER(i,j));
        Vscanf("%*[^\\n] ");
    }
}
/* Factorize A */
f07hdc(order, uplo_enum, n, kd, ab, pdab, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f07hdc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

```

```

    }
    /* Print details of factorization */
    if (uplo_enum == Nag_Upper)
        x04cec(order, n, n, 0, kd, ab, pdab, "Factor", 0, &fail);
    else
        x04cec(order, n, n, kd, 0, ab, pdab, "Factor", 0, &fail);
    if (fail.code != NE_NOERROR)
    {
        Vprintf("Error from x04cec.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
END:
    if (ab) NAG_FREE(ab);
    return exit_status;
}

```

9.2 Program Data

f07hdc Example Program Data

```

4 1          :Values of N and KD
'L'         :Value of UPLO
5.49
2.68 5.63
      -2.39 2.60
          -2.22 5.17 :End of matrix A

```

9.3 Program Results

f07hdc Example Program Results

Factor	1	2	3	4
1	2.3431			
2	1.1438	2.0789		
3		-1.1497	1.1306	
4			-1.9635	1.1465
