

NAG C Library Function Document

nag_dspcon (f07pgc)

1 Purpose

nag_dspcon (f07pgc) estimates the condition number of a real symmetric indefinite matrix A , where A has been factorized by nag_dsptf (f07pdc), using packed storage.

2 Specification

```
void nag_dspcon (Nag_OrderType order, Nag_UploType uplo, Integer n,
    const double ap[], const Integer ipiv[], double anorm, double *rcond,
    NagError *fail)
```

3 Description

nag_dspcon (f07pgc) estimates the condition number (in the 1-norm) of a real symmetric indefinite matrix A :

$$\kappa_1(A) = \|A\|_1 \|A^{-1}\|_1.$$

Since A is symmetric, $\kappa_1(A) = \kappa_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty$.

Because $\kappa_1(A)$ is infinite if A is singular, the function actually returns an estimate of the **reciprocal** of $\kappa_1(A)$.

The function should be preceded by a call to nag_dsp_norm (f16rdc) to compute $\|A\|_1$ and a call to nag_dsptf (f07pdc) to compute the Bunch–Kaufman factorization of A . The function then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate $\|A^{-1}\|_1$.

4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

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 how A has been factorized as follows:

if **uplo = Nag_Upper**, $A = PUDU^T P^T$, where U is upper triangular;

if **uplo = Nag_Lower**, $A = PLDL^T P^T$, 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: **ap**[dim] – const double *Input*
Note: the dimension, dim , of the array **ap** must be at least $\max(1, n \times (n + 1)/2)$.
On entry: details of the factorization of A stored in packed form, as returned by nag_dsptf (f07pdc).
- 5: **ipiv**[dim] – const Integer *Input*
Note: the dimension, dim , of the array **ipiv** must be at least $\max(1, n)$.
On entry: details of the interchanges and the block structure of D , as returned by nag_dsptf (f07pdc).
- 6: **anorm** – double *Input*
On entry: the 1-norm of the **original** matrix A , which may be computed by calling nag_dsp_norm (f16rdc). **anorm** must be computed either **before** calling nag_dsptf (f07pdc) or else from a copy of the original matrix A .
Constraint: **anorm** ≥ 0.0 .
- 7: **rcond** – double * *Output*
On exit: an estimate of the reciprocal of the condition number of A . **rcond** is set to zero if exact singularity is detected or the estimate underflows. If **rcond** is less than *machine precision*, A is singular to working precision.
- 8: **fail** – NagError * *Output*
The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **n** = $\langle value \rangle$.
Constraint: **n** ≥ 0 .

NE_REAL

On entry, **anorm** = $\langle value \rangle$.
Constraint: **anorm** ≥ 0.0 .

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

The computed estimate **rcond** is never less than the true value ρ , and in practice is nearly always less than 10ρ , although examples can be constructed where **rcond** is much larger.

8 Further Comments

A call to nag_dspcon (f07pgc) involves solving a number of systems of linear equations of the form $Ax = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $2n^2$ floating-point operations but takes considerably longer than a call to nag_dsptsr (f07pec) with 1 right-hand side, because extra care is taken to avoid overflow when A is approximately singular.

The complex analogues of this function are nag_zhpcon (f07puc) for Hermitian matrices and nag_zspcon (f07quc) for symmetric matrices.

9 Example

To estimate the condition number in the 1-norm (or infinity-norm) of the matrix A , where

$$A = \begin{pmatrix} 2.07 & 3.87 & 4.20 & -1.15 \\ 3.87 & -0.21 & 1.87 & 0.63 \\ 4.20 & 1.87 & 1.15 & 2.06 \\ -1.15 & 0.63 & 2.06 & -1.81 \end{pmatrix}.$$

Here A is symmetric indefinite, stored in packed form, and must first be factorized by nag_dsptf (f07pdc). The true condition number in the 1-norm is 75.68.

9.1 Program Text

```
/* nag_dspcon (f07pgc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagf16.h>
#include <nagx02.h>

int main(void)
{
    /* Scalars */
    double anorm, rcond;
    Integer ap_len, i, j, n;
    Integer exit_status=0;
    NagError fail;
    Nag_UploType uplo_enum;
    Nag_OrderType order;

    /* Arrays */
    Integer *ipiv=0;
    char uplo[2];
    double *ap=0;

#ifdef NAG_COLUMN_MAJOR
#define A_UPPER(I,J) ap[J*(J-1)/2 + I - 1]
#define A_LOWER(I,J) ap[(2*n-J)*(J-1)/2 + I - 1]
    order = Nag_ColMajor;
#else
#define A_LOWER(I,J) ap[I*(I-1)/2 + J - 1]
#define A_UPPER(I,J) ap[(2*n-I)*(I-1)/2 + J - 1]
    order = Nag_RowMajor;
#endif
```

```

#endif

INIT_FAIL(fail);
Vprintf("f07pgc Example Program Results\n\n");
/* Skip heading in data file */
Vscanf("%*[\n] ");
Vscanf("%ld%*[\n] ", &n);
ap_len = n * (n + 1)/2;

/* Allocate memory */
if ( !(ipiv = NAG_ALLOC(n, Integer)) ||
    !(ap = NAG_ALLOC(ap_len, 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;
}
if (uplo_enum == Nag_Upper)
{
    for (i = 1; i <= n; ++i)
    {
        for (j = i; j <= n; ++j)
            Vscanf("%lf", &A_UPPER(i,j));
    }
    Vscanf("%*[\n] ");
}
else
{
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= i; ++j)
            Vscanf("%lf", &A_LOWER(i,j));
    }
    Vscanf("%*[\n] ");
}

/* Compute norm of A */
f16rdc(order, Nag_OneNorm, uplo_enum, n, ap, &anorm, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f16rdc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Factorize A */
f07pdc(order, uplo_enum, n, ap, ipiv, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f07pdc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Estimate condition number */
f07pgc(order, uplo_enum, n, ap, ipiv, anorm, &rcond, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f07pgc.\n%s\n", fail.message);
    exit_status = 1;
}

```

```

        goto END;
    }
    if (rcond >= X02AJC)
        Vprintf("Estimate of condition number =%10.2e\n\n", 1.0/rcond);
    else
        Vprintf("A is singular to working precision\n");
    END:
    if (ipiv) NAG_FREE(ipiv);
    if (ap) NAG_FREE(ap);
    return exit_status;
}

```

9.2 Program Data

f07pgc Example Program Data

```

4                               :Value of N
'L'                             :Value of UPLO
2.07
3.87  -0.21
4.20  1.87  1.15
-1.15  0.63  2.06  -1.81  :End of matrix A

```

9.3 Program Results

f07pgc Example Program Results

Estimate of condition number = 7.57e+01
