

NAG C Library Function Document

nag_ztrrfs (f07tvc)

1 Purpose

nag_ztrrfs (f07tvc) returns error bounds for the solution of a complex triangular system of linear equations with multiple right-hand sides, $AX = B$, $A^T X = B$ or $A^H X = B$.

2 Specification

```
void nag_ztrrfs (Nag_OrderType order, Nag_UploType uplo, Nag_TransType trans,
                 Nag_DiagType diag, Integer n, Integer nrhs, const Complex a[], Integer pda,
                 const Complex b[], Integer pdb, const Complex x[], Integer pdx, double ferr[],
                 double berr[], NagError *fail)
```

3 Description

nag_ztrrfs (f07tvc) returns the backward errors and estimated bounds on the forward errors for the solution of a complex triangular system of linear equations with multiple right-hand sides $AX = B$, $A^T X = B$ or $A^H X = B$. The function handles each right-hand side vector (stored as a column of the matrix B) independently, so we describe the function of nag_ztrrfs (f07tvc) in terms of a single right-hand side b and solution x .

Given a computed solution x , the function computes the *component-wise backward error* β . This is the size of the smallest relative perturbation in each element of A and b such that x is the exact solution of a perturbed system

$$(A + \delta A)x = b + \delta b \\ |\delta a_{ij}| \leq \beta |a_{ij}| \quad \text{and} \quad |\delta b_i| \leq \beta |b_i|.$$

Then the function estimates a bound for the *component-wise forward error* in the computed solution, defined by:

$$\max_i |x_i - \hat{x}_i| / \max_i |x_i|$$

where $\hat{x}$ is the true solution.

For details of the method, see the f07 Chapter Introduction.

4 References

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 A is upper or lower triangular as follows:

if **uplo** = **Nag_Upper**, A is upper triangular;

if **uplo** = **Nag_Lower**, A is lower triangular.

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

3: **trans** – Nag_TransType *Input*

On entry: indicates the form of the equations as follows:

if **trans** = **Nag_NoTrans**, the equations are of the form $AX = B$;

if **trans** = **Nag_Trans**, the equations are of the form $A^T X = B$;

if **trans** = **Nag_ConjTrans**, the equations are of the form $A^H X = B$.

Constraint: **trans** = **Nag_NoTrans**, **Nag_Trans** or **Nag_ConjTrans**.

4: **diag** – Nag_DiagType *Input*

On entry: indicates whether A is a non-unit or unit triangular matrix as follows:

if **diag** = **Nag_NonUnitDiag**, A is a non-unit triangular matrix;

if **diag** = **Nag_UnitDiag**, A is a unit triangular matrix; the diagonal elements are not referenced and are assumed to be 1.

Constraint: **diag** = **Nag_NonUnitDiag** or **Nag_UnitDiag**.

5: **n** – Integer *Input*

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

Constraint: $n \geq 0$.

6: **nrhs** – Integer *Input*

On entry: r , the number of right-hand sides.

Constraint: **nrhs** ≥ 0 .

7: **a**[dim] – const Complex *Input*

Note: the dimension, dim , of the array **a** must be at least $\max(1, pda \times n)$.

On entry: the n by n triangular matrix A . If **uplo** = **Nag_Upper**, A is upper triangular and the elements of the array below the diagonal are not referenced; if **uplo** = **Nag_Lower**, A is lower triangular and the elements of the array above the diagonal are not referenced. If **diag** = **Nag_UnitDiag**, the diagonal elements of A are not referenced, but are assumed to be 1.

8: **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: **pda** $\geq \max(1, n)$.

9: **b**[dim] – const Complex *Input*

Note: the dimension, dim , of the array **b** must be at least $\max(1, pdb \times nrhs)$ when **order** = **Nag_ColMajor** and at least $\max(1, pdb \times n)$ when **order** = **Nag_RowMajor**.

If **order** = **Nag_ColMajor**, the (i, j) th element of the matrix B is stored in **b**[($j - 1$) $\times$ **pdb** + $i - 1$] and if **order** = **Nag_RowMajor**, the (i, j) th element of the matrix B is stored in **b**[($i - 1$) $\times$ **pdb** + $j - 1$].

On entry: the n by r right-hand side matrix B .

- 10: **pdb** – Integer *Input*
On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **b**.
Constraints:
 if **order** = **Nag_ColMajor**, **pdb** $\geq \max(1, n)$;
 if **order** = **Nag_RowMajor**, **pdb** $\geq \max(1, nrhs)$.
- 11: **x**[*dim*] – const Complex *Input*
Note: the dimension, *dim*, of the array **x** must be at least $\max(1, \mathbf{pdx} \times \mathbf{nrhs})$ when **order** = **Nag_ColMajor** and at least $\max(1, \mathbf{pdx} \times n)$ when **order** = **Nag_RowMajor**.
 If **order** = **Nag_ColMajor**, the (*i*, *j*)th element of the matrix *X* is stored in **x**[(*j* – 1) $\times$ **pdx** + *i* – 1] and if **order** = **Nag_RowMajor**, the (*i*, *j*)th element of the matrix *X* is stored in **x**[(*i* – 1) $\times$ **pdx** + *j* – 1].
On entry: the *n* by *r* solution matrix *X*, as returned by nag_ztrtrs (f07tsc).
- 12: **pdx** – Integer *Input*
On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **x**.
Constraints:
 if **order** = **Nag_ColMajor**, **pdx** $\geq \max(1, n)$;
 if **order** = **Nag_RowMajor**, **pdx** $\geq \max(1, nrhs)$.
- 13: **ferr**[*dim*] – double *Output*
Note: the dimension, *dim*, of the array **ferr** must be at least $\max(1, nrhs)$.
On exit: **ferr**[*j* – 1] contains an estimated error bound for the *j*th solution vector, that is, the *j*th column of *X*, for *j* = 1, 2, ..., *r*.
- 14: **berr**[*dim*] – double *Output*
Note: the dimension, *dim*, of the array **berr** must be at least $\max(1, nrhs)$.
On exit: **berr**[*j* – 1] contains the component-wise backward error bound β for the *j*th solution vector, that is, the *j*th column of *X*, for *j* = 1, 2, ..., *r*.
- 15: **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 .
 On entry, **nrhs** = $\langle value \rangle$.
 Constraint: **nrhs** ≥ 0 .
 On entry, **pda** = $\langle value \rangle$.
 Constraint: **pda** > 0 .
 On entry, **pdb** = $\langle value \rangle$.
 Constraint: **pdb** > 0 .
 On entry, **pdx** = $\langle value \rangle$.
 Constraint: **pdx** > 0 .

NE_INT_2

On entry, **pda** = $\langle value \rangle$, **n** = $\langle value \rangle$.

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

On entry, **pdb** = $\langle value \rangle$, **n** = $\langle value \rangle$.

Constraint: **pdb** $\geq \max(1, \mathbf{n})$.

On entry, **pdb** = $\langle value \rangle$, **nrhs** = $\langle value \rangle$.

Constraint: **pdb** $\geq \max(1, \mathbf{nrhs})$.

On entry, **pdx** = $\langle value \rangle$, **n** = $\langle value \rangle$.

Constraint: **pdx** $\geq \max(1, \mathbf{n})$.

On entry, **pdx** = $\langle value \rangle$, **nrhs** = $\langle value \rangle$.

Constraint: **pdx** $\geq \max(1, \mathbf{nrhs})$.

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 bounds returned in **ferr** are not rigorous, because they are estimated, not computed exactly; but in practice they almost always overestimate the actual error.

8 Further Comments

A call to nag_ztrrfs (f07tvc), for each right-hand side, involves solving a number of systems of linear equations of the form $Ax = b$ or $A^H x = b$; the number is usually 5 and never more than 11. Each solution involves approximately $4n^2$ real floating-point operations.

The real analogue of this function is nag_dtrrfs (f07thc).

9 Example

To solve the system of equations $AX = B$ and to compute forward and backward error bounds, where

$$A = \begin{pmatrix} 4.78 + 4.56i & 0.00 + 0.00i & 0.00 + 0.00i & 0.00 + 0.00i \\ 2.00 - 0.30i & -4.11 + 1.25i & 0.00 + 0.00i & 0.00 + 0.00i \\ 2.89 - 1.34i & 2.36 - 4.25i & 4.15 + 0.80i & 0.00 + 0.00i \\ -1.89 + 1.15i & 0.04 - 3.69i & -0.02 + 0.46i & 0.33 - 0.26i \end{pmatrix}$$

and

$$B = \begin{pmatrix} -14.78 - 32.36i & -18.02 + 28.46i \\ 2.98 - 2.14i & 14.22 + 15.42i \\ -20.96 + 17.06i & 5.62 + 35.89i \\ 9.54 + 9.91i & -16.46 - 1.73i \end{pmatrix}.$$

9.1 Program Text

```

/* nag_ztrrfs (f07tvc) 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, n, nrhs, berr_len, ferr_len, pda, pdb, pdx;
    Integer exit_status=0;
    Nag_UploType uplo_enum;

    NagError fail;
    Nag_OrderType order;
    /* Arrays */
    char    uplo[2];
    Complex *a=0, *b=0, *x=0;
    double  *berr=0, *ferr=0;

#ifdef NAG_COLUMN_MAJOR
#define A(I,J) a[(J-1)*pda + I - 1]
#define B(I,J) b[(J-1)*pdb + I - 1]
#define X(I,J) x[(J-1)*pdx + I - 1]
    order = Nag_ColMajor;
#else
#define A(I,J) a[(I-1)*pda + J - 1]
#define B(I,J) b[(I-1)*pdb + J - 1]
#define X(I,J) x[(I-1)*pdx + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);
    Vprintf("f07tvc Example Program Results\n");
    /* Skip heading in data file */
    Vscanf("%*[^\\n] ");
    Vscanf("%ld%ld%*[^\\n] ", &n, &nrhs);
    berr_len = nrhs;
    ferr_len  = nrhs;
#ifdef NAG_COLUMN_MAJOR
    pda = n;
    pdb = n;
    pdx = n;
#else
    pda = n;
    pdb = nrhs;
    pdx = nrhs;
#endif

    /* Allocate memory */
    if ( !(a = NAG_ALLOC(n * n, Complex)) ||
        !(b = NAG_ALLOC(n * nrhs, Complex)) ||
        !(x = NAG_ALLOC(n * nrhs, Complex)) ||
        !(berr = NAG_ALLOC(berr_len, double)) ||
        !(ferr = NAG_ALLOC(ferr_len, double)) )
    {
        Vprintf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read A and B from data file, and copy B to X */

```

```

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 , %lf )", &A(i,j).re, &A(i,j).im);
    }
    Vscanf("%*[\n] ");
}
else
{
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= i; ++j)
            Vscanf(" ( %lf , %lf )", &A(i,j).re, &A(i,j).im);
    }
    Vscanf("%*[\n] ");
}

for (i = 1; i <= n; ++i)
{
    for (j = 1; j <= nrhs; ++j)
        Vscanf(" ( %lf , %lf )", &B(i,j).re, &B(i,j).im);
}
Vscanf("%*[\n] ");

for (i = 1; i <= n; ++i)
{
    for (j = 1; j <= nrhs; ++j)
    {
        X(i,j).re = B(i,j).re;
        X(i,j).im = B(i,j).im;
    }
}

/* Compute solution in the array X */
f07tsc(order, uplo_enum, Nag_NoTrans, Nag_NonUnitDiag, n,
        nrhs, a, pda, x, pdx, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f07tsc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Compute backward errors and estimated bounds on the */
/* forward errors */
f07tvc(order, uplo_enum, Nag_NoTrans, Nag_NonUnitDiag, n,
        nrhs, a, pda, b, pdb, x, pdx, ferr, berr, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f07tvc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print solution */
Vprintf("\n");
x04dbc(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, nrhs,
        x, pdx, Nag_BracketForm, "%7.4f", "Solution(s)",
        Nag_IntegerLabels, 0, Nag_IntegerLabels, 0, 80, 0,

```

```

        0, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from x04dbc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
Vprintf("\nBackward errors (machine-dependent)\n");
for (j = 1; j <= nrhs; ++j)

    Vprintf("%11.1e%s", berr[j-1], j%4==0 ? "\n": " ");
Vprintf("\nEstimated forward error bounds "
        "(machine-dependent)\n");
for (j = 1; j <= nrhs; ++j)
    Vprintf("%11.1e%s", ferr[j-1], j%4==0 ? "\n": " ");
Vprintf("\n");
END:
if (a) NAG_FREE(a);
if (b) NAG_FREE(b);
if (x) NAG_FREE(x);
if (berr) NAG_FREE(berr);
if (ferr) NAG_FREE(ferr);

return exit_status;
}

```

9.2 Program Data

f07tvc Example Program Data

```

4 2                                     :Values of N and NRHS
'L'                                   :Value of UPLO
( 4.78, 4.56)
( 2.00,-0.30) (-4.11, 1.25)
( 2.89,-1.34) ( 2.36,-4.25) ( 4.15, 0.80)
(-1.89, 1.15) ( 0.04,-3.69) (-0.02, 0.46) ( 0.33,-0.26) :End of matrix A
(-14.78,-32.36) (-18.02, 28.46)
( 2.98, -2.14) ( 14.22, 15.42)
(-20.96, 17.06) ( 5.62, 35.89)
( 9.54, 9.91) (-16.46, -1.73)           :End of matrix B

```

9.3 Program Results

f07tvc Example Program Results

```

Solution(s)
          1          2
1  (-5.0000,-2.0000) ( 1.0000, 5.0000)
2  (-3.0000,-1.0000) (-2.0000,-2.0000)
3  ( 2.0000, 1.0000) ( 3.0000, 4.0000)
4  ( 4.0000, 3.0000) ( 4.0000,-3.0000)

Backward errors (machine-dependent)
    6.2e-17    5.5e-17
Estimated forward error bounds (machine-dependent)
    2.9e-14    3.3e-14

```
