

NAG C Library Function Document

nag_dsytrd (f08fec)

1 Purpose

nag_dsytrd (f08fec) reduces a real symmetric matrix to tridiagonal form.

2 Specification

```
void nag_dsytrd (Nag_OrderType order, Nag_UploType uplo, Integer n, double a[],
                Integer pda, double d[], double e[], double tau[], NagError *fail)
```

3 Description

nag_dsytrd (f08fec) reduces a real symmetric matrix A to symmetric tridiagonal form T by an orthogonal similarity transformation: $A = QTQ^T$.

The matrix Q is not formed explicitly but is represented as a product of $n - 1$ elementary reflectors (see the f08 Chapter Introduction for details). Functions are provided to work with Q in this representation (see Section 8).

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 the upper or lower triangular part of A is stored as follows:
 if **uplo** = **Nag_Upper**, the upper triangular part of A is stored;
 if **uplo** = **Nag_Lower**, the lower triangular part of A is stored.
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: **a**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **a** must be at least $\max(1, \mathbf{pda} \times \mathbf{n})$.
 If **order** = **Nag_ColMajor**, the (i, j) th element of the matrix A is stored in **a**[($j - 1$) $\times$ **pda** + $i - 1$] and if **order** = **Nag_RowMajor**, the (i, j) th element of the matrix A is stored in **a**[($i - 1$) $\times$ **pda** + $j - 1$].

On entry: the n by n symmetric matrix A . If **uplo** = **Nag_Upper**, the upper triangular part of A must be stored and the elements of the array below the diagonal are not referenced; if **uplo** = **Nag_Lower**, the lower triangular part of A must be stored and the elements of the array above the diagonal are not referenced.

On exit: **a** is overwritten by the tridiagonal matrix T and details of the orthogonal matrix Q as specified by **uplo**.

- 5: **pda** – Integer *Input*
On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **a**.
Constraint: **pda** $\geq \max(1, \mathbf{n})$.
- 6: **d**[*dim*] – double *Output*
Note: the dimension, *dim*, of the array **d** must be at least $\max(1, \mathbf{n})$.
On exit: the diagonal elements of the tridiagonal matrix T .
- 7: **e**[*dim*] – double *Output*
Note: the dimension, *dim*, of the array **e** must be at least $\max(1, \mathbf{n} - 1)$.
On exit: the off-diagonal elements of the tridiagonal matrix T .
- 8: **tau**[*dim*] – double *Output*
Note: the dimension, *dim*, of the array **tau** must be at least $\max(1, \mathbf{n} - 1)$.
On exit: further details of the orthogonal matrix Q .
- 9: **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, **pda** = $\langle value \rangle$.

Constraint: **pda** > 0 .

NE_INT_2

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

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

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 tridiagonal matrix T is exactly similar to a nearby matrix $A + E$, where

$$\|E\|_2 \leq c(n)\epsilon\|A\|_2,$$

$c(n)$ is a modestly increasing function of n , and ϵ is the *machine precision*.

The elements of T themselves may be sensitive to small perturbations in A or to rounding errors in the computation, but this does not affect the stability of the eigenvalues and eigenvectors.

8 Further Comments

The total number of floating-point operations is approximately $\frac{4}{3}n^3$.

To form the orthogonal matrix Q this function may be followed by a call to nag_dorgtr (f08ffc):

```
nag_dorgtr (order,uplo,n,&a,pda,tau,&fail)
```

To apply Q to an n by p real matrix C this function may be followed by a call to nag_dormtr (f08fgc). For example,

```
nag_dormtr (order,Nag_LeftSide,uplo,Nag_NoTrans,n,p,&a,pda,
tau,&c,pdc,&fail)
```

forms the matrix product QC .

The complex analogue of this function is nag_zhetrd (f08fsc).

9 Example

To reduce the matrix A to tridiagonal form, where

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

9.1 Program Text

```
/* nag_dsytrd (f08fec) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>

int main(void)
{
    /* Scalars */
    Integer i, j, n, pda, d_len, e_len, tau_len;
    Integer exit_status=0;
    NagError fail;
    Nag_UploType uplo;
    Nag_OrderType order;
    /* Arrays */
    char uplo_char[2];
    double *a=0, *d=0, *e=0, *tau=0;

#ifdef NAG_COLUMN_MAJOR
#define A(I,J) a[(J-1)*pda + I - 1]
    order = Nag_ColMajor;
#else
#define A(I,J) a[(I-1)*pda + J - 1]
#endif
```

```

    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);
    Vprintf("f08fec Example Program Results\n");

    /* Skip heading in data file */
    Vscanf("%*[\n] ");
    Vscanf("%ld%*[\n] ", &n);
    pda = n;
    d_len = n;
    e_len = n-1;
    tau_len = n-1;

    /* Allocate memory */
    if ( !(a = NAG_ALLOC(n * n, double)) ||
        !(d = NAG_ALLOC(d_len, double)) ||
        !(e = NAG_ALLOC(e_len, double)) ||
        !(tau = NAG_ALLOC(tau_len, double)) )
    {
        Vprintf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read A from data file */
    Vscanf(" ' %ls '%*[\n] ", uplo_char);
    if (*(unsigned char *)uplo_char == 'L')
        uplo = Nag_Lower;
    else if (*(unsigned char *)uplo_char == 'U')
        uplo = Nag_Upper;
    else
    {
        Vprintf("Unrecognised character for Nag_UploType type\n");
        exit_status = -1;
        goto END;
    }
    if (uplo == Nag_Upper)
    {
        for (i = 1; i <= n; ++i)
        {
            for (j = i; j <= n; ++j)
                Vscanf("%lf", &A(i,j));
        }
        Vscanf("%*[\n] ");
    }
    else
    {
        for (i = 1; i <= n; ++i)
        {
            for (j = 1; j <= i; ++j)
                Vscanf("%lf", &A(i,j));
        }
        Vscanf("%*[\n] ");
    }

    /* Reduce A to tridiagonal form */
    f08fec(order, uplo, n, a, pda, d, e, tau, &fail);
    if (fail.code != NE_NOERROR)
    {
        Vprintf("Error from f08fec.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* Print tridiagonal form */
    Vprintf("\nDiagonal\n");
    for (i = 1; i <= n; ++i)
        Vprintf("%9.4f%s", d[i-1], i%8==0 ? "\n": " ");
    Vprintf("\nOff-diagonal\n");
    for (i = 1; i <= n - 1; ++i)

```

```

        Vprintf("%9.4f%s", e[i-1], i%8==0 ? "\n":" ");
    Vprintf("\n");
END:
    if (a) NAG_FREE(a);
    if (d) NAG_FREE(d);
    if (e) NAG_FREE(e);
    if (tau) NAG_FREE(tau);

    return exit_status;
}

```

9.2 Program Data

f08fec 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

f08fec Example Program Results

```

Diagonal
  2.0700   1.4741  -0.6492  -1.6949
Off-diagonal
 -5.8258   2.6240   0.9163

```
