

NAG C Library Function Document

nag_dopmtr (f08ggc)

1 Purpose

nag_dopmtr (f08ggc) multiplies an arbitrary real matrix C by the real orthogonal matrix Q which was determined by nag_dsptd (f08gec) when reducing a real symmetric matrix to tridiagonal form.

2 Specification

```
void nag_dopmtr (Nag_OrderType order, Nag_SideType side, Nag_UploType uplo,
                 Nag_TransType trans, Integer m, Integer n, double ap[], const double tau[],
                 double c[], Integer pd, NagError *fail)
```

3 Description

nag_dopmtr (f08ggc) is intended to be used after a call to nag_dsptd (f08gec), which reduces a real symmetric matrix A to symmetric tridiagonal form T by an orthogonal similarity transformation: $A = QTQ^T$. nag_dsptd (f08gec) represents the orthogonal matrix Q as a product of elementary reflectors.

This function may be used to form one of the matrix products

$$QC, Q^TC, CQ \text{ or } CQ^T,$$

overwriting the result on C (which may be any real rectangular matrix).

A common application of this function is to transform a matrix Z of eigenvectors of T to the matrix QZ of eigenvectors of A .

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: **side** – Nag_SideType *Input*
On entry: indicates how Q or Q^T is to be applied to C as follows:
 if **side** = **Nag_LeftSide**, Q or Q^T is applied to C from the left;
 if **side** = **Nag_RightSide**, Q or Q^T is applied to C from the right.
Constraint: **side** = **Nag_LeftSide** or **Nag_RightSide**.

- 3: **uplo** – Nag_UploType *Input*
On entry: this **must** be the same parameter **uplo** as supplied to nag_dsptd (f08gec).
Constraint: **uplo** = **Nag_Upper** or **Nag_Lower**.
- 4: **trans** – Nag_TransType *Input*
On entry: indicates whether Q or Q^T is to be applied to C as follows:
 if **trans** = **Nag_NoTrans**, Q is applied to C ;
 if **trans** = **Nag_Trans**, Q^T is applied to C .
Constraint: **trans** = **Nag_NoTrans** or **Nag_Trans**.
- 5: **m** – Integer *Input*
On entry: m , the number of rows of the matrix C ; m is also the order of Q if **side** = **Nag_LeftSide**.
Constraint: **m** ≥ 0 .
- 6: **n** – Integer *Input*
On entry: n , the number of columns of the matrix C ; n is also the order of Q if **side** = **Nag_RightSide**.
Constraint: **n** ≥ 0 .
- 7: **ap**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **ap** must be at least $\max(1, \mathbf{m} \times (\mathbf{m} + 1)/2)$ when **side** = **Nag_LeftSide** and at least $\max(1, \mathbf{n} \times (\mathbf{n} + 1)/2)$ when **side** = **Nag_RightSide**.
On entry: details of the vectors which define the elementary reflectors, as returned by nag_dsptd (f08gec).
On exit: **ap** is used as internal workspace prior to being restored and hence is unchanged.
- 8: **tau**[*dim*] – const double *Input*
Note: the dimension, *dim*, of the array **tau** must be at least $\max(1, \mathbf{m} - 1)$ when **side** = **Nag_LeftSide** and at least $\max(1, \mathbf{n} - 1)$ when **side** = **Nag_RightSide**.
On entry: further details of the elementary reflectors, as returned by nag_dsptd (f08gec).
- 9: **c**[*dim*] – double *Input/Output*
Note: the dimension, *dim*, of the array **c** must be at least $\max(1, \mathbf{pdc} \times \mathbf{n})$ when **order** = **Nag_ColMajor** and at least $\max(1, \mathbf{pdc} \times \mathbf{m})$ when **order** = **Nag_RowMajor**.
 If **order** = **Nag_ColMajor**, the (i, j) th element of the matrix C is stored in $\mathbf{c}[(j - 1) \times \mathbf{pdc} + i - 1]$ and
 if **order** = **Nag_RowMajor**, the (i, j) th element of the matrix C is stored in $\mathbf{c}[(i - 1) \times \mathbf{pdc} + j - 1]$.
On entry: the m by n matrix C .
On exit: **c** is overwritten by QC or $Q^T C$ or CQ or CQ^T as specified by **side** and **trans**.
- 10: **pdc** – Integer *Input*
On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **c**.
Constraints:
 if **order** = **Nag_ColMajor**, **pdc** $\geq \max(1, \mathbf{m})$;
 if **order** = **Nag_RowMajor**, **pdc** $\geq \max(1, \mathbf{n})$.

11: **fail** – NagError *

Output

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **m** = $\langle value \rangle$.

Constraint: **m** ≥ 0 .

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

Constraint: **n** ≥ 0 .

On entry, **pdc** = $\langle value \rangle$.

Constraint: **pdc** > 0 .

NE_INT_2

On entry, **pdc** = $\langle value \rangle$, **m** = $\langle value \rangle$.

Constraint: **pdc** $\geq \max(1, \mathbf{m})$.

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

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

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 result differs from the exact result by a matrix E such that

$$\|E\|_2 = O(\epsilon)\|C\|_2,$$

where ϵ is the *machine precision*.

8 Further Comments

The total number of floating-point operations is approximately $2m^2n$ if **side** = **Nag_LeftSide** and $2mn^2$ if **side** = **Nag_RightSide**.

The complex analogue of this function is nag_zupmtr (f08guc).

9 Example

To compute the two smallest eigenvalues, and the associated eigenvectors, of the matrix A , where

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

using packed storage. Here A is symmetric and must first be reduced to tridiagonal form T by nag_dsptd (f08gec). The program then calls nag_dstebz (f08jjc) to compute the requested eigenvalues and nag_dstein

(f08jkc) to compute the associated eigenvectors of T . Finally nag_dopmtr (f08ggc) is called to transform the eigenvectors to those of A .

9.1 Program Text

```

/* nag_dopmtr (f08ggc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>
#include <nagx04.h>

int main(void)
{
    /* Scalars */
    Integer ap_len, i, j, m, n, nsplit, pdz, d_len, e_len;
    Integer tau_len;
    Integer exit_status=0;
    double vl=0.0, vu=0.0;
    NagError fail;
    Nag_UploType uplo;
    Nag_OrderType order;
    /* Arrays */
    char uplo_char[2];
    Integer *iblock=0, *ifailv=0, *isplit=0;
    double *ap=0, *d=0, *e=0, *tau=0, *w=0, *z=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

    INIT_FAIL(fail);
    Vprintf("f08ggc Example Program Results\n\n");

    /* Skip heading in data file */
    Vscanf("%*[\n] ");
    Vscanf("%ld%*[\n] ", &n);
    pdz = n;

    ap_len = n*(n+1)/2;
    tau_len = n-1;
    d_len = n;
    e_len = n-1;
    /* Allocate memory */
    if ( !(ap = NAG_ALLOC(ap_len, double)) ||
        !(d = NAG_ALLOC(d_len, double)) ||
        !(e = NAG_ALLOC(e_len, double)) ||
        !(iblock = NAG_ALLOC(n, Integer)) ||
        !(ifailv = NAG_ALLOC(n, Integer)) ||
        !(isplit = NAG_ALLOC(n, Integer)) ||
        !(w = NAG_ALLOC(n, double)) ||
        !(tau = NAG_ALLOC(tau_len, double)) ||
        !(z = NAG_ALLOC(n * n, 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_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] ");
}

/* Reduce A to tridiagonal form T = (Q**T)*A*Q */
f08gec(order, uplo, n, ap, d, e, tau, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08gec.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Calculate the two smallest eigenvalues of T (same as A) */
f08jjc(Nag_Indices, Nag_ByBlock, n, vl, vu, 1, 2, 0.0,
        d, e, &m, &nsplit, w, iblock, isplit, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08jjc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print eigenvalues */
Vprintf("Eigenvalues\n");
for (i = 0; i < m; ++i)
    Vprintf("%8.4f%s", w[i], (i+1)%8==0 ? "\n":" ");
Vprintf("\n\n");
/* Calculate the eigenvectors of T storing the result in Z */
f08jkc(order, n, d, e, m, w, iblock, isplit, z, pdz, ifailv,
        &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08jkc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
/* Calculate all the eigenvectors of A = Q*(eigenvectors of T) */
f08ggc(order, Nag_LeftSide, uplo, Nag_NoTrans, n, m, ap,
        tau, z, pdz, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08ggc.\n%s\n", fail.message);
    exit_status = 1;
}

```

```

        goto END;
    }
    /* Print eigenvectors */
    x04cac(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, m, z, pdz,
        "Eigenvectors", 0, &fail);
    if (fail.code != NE_NOERROR)
    {
        Vprintf("Error from x04cac.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
END:
    if (ap) NAG_FREE(ap);
    if (d) NAG_FREE(d);
    if (e) NAG_FREE(e);
    if (iblock) NAG_FREE(iblock);
    if (ifailv) NAG_FREE(ifailv);
    if (isplit) NAG_FREE(isplit);
    if (tau) NAG_FREE(tau);
    if (w) NAG_FREE(w);
    if (z) NAG_FREE(z);

    return exit_status;
}

```

9.2 Program Data

f08ggc Example Program Data

```

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

```

9.3 Program Results

f08ggc Example Program Results

Eigenvalues

```
-5.0034  -1.9987
```

Eigenvectors

```

          1          2
1   0.5658  -0.2328
2  -0.3478   0.7994
3  -0.4740  -0.4087
4   0.5781   0.3737

```
