

NAG C Library Function Document

nag_dormhr (f08ngc)

1 Purpose

nag_dormhr (f08ngc) multiplies an arbitrary real matrix C by the real orthogonal matrix Q which was determined by nag_dgehrd (f08nec) when reducing a real general matrix to Hessenberg form.

2 Specification

```
void nag_dormhr (Nag_OrderType order, Nag_SideType side, Nag_TransType trans,
                Integer m, Integer n, Integer ilo, Integer ihi, const double a[], Integer pda,
                const double tau[], double c[], Integer pdcc, NagError *fail)
```

3 Description

nag_dormhr (f08ngc) is intended to be used following a call to nag_dgehrd (f08nec), which reduces a real general matrix A to upper Hessenberg form H by an orthogonal similarity transformation: $A = QHQ^T$. nag_dgehrd (f08nec) represents the matrix Q as a product of $i_{hi} - i_{lo}$ elementary reflectors. Here i_{lo} and i_{hi} are values determined by nag_dgebal (f08nhc) when balancing the matrix; if the matrix has not been balanced, $i_{lo} = 1$ and $i_{hi} = n$.

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 V of eigenvectors of H to the matrix QV 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: **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**.

4: **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: $m \geq 0$.

5: **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: $n \geq 0$.

6: **ilo** – Integer *Input*

7: **ihi** – Integer *Input*

On entry: these **must** be the same parameters **ilo** and **ihi**, respectively, as supplied to nag_dgehrd (f08nec).

Constraints:

if **side** = **Nag_LeftSide** and $m > 0$, $1 \leq \text{ilo} \leq \text{ihi} \leq m$;

if **side** = **Nag_LeftSide** and $m = 0$, **ilo** = 1 and **ihi** = 0;

if **side** = **Nag_RightSide** and $n > 0$, $1 \leq \text{ilo} \leq \text{ihi} \leq n$;

if **side** = **Nag_RightSide** and $n = 0$, **ilo** = 1 and **ihi** = 0.

8: **a**[*dim*] – double *Input/Output*

Note: the dimension, *dim*, of the array **a** must be at least

$\max(1, \text{pda} \times m)$ when **side** = **Nag_LeftSide**;

$\max(1, \text{pda} \times n)$ when **side** = **Nag_RightSide**.

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: details of the vectors which define the elementary reflectors, as returned by nag_dgehrd (f08nec).

On exit: used as internal workspace prior to being restored and hence is unchanged.

9: **pda** – Integer *Input*

On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **a**.

Constraints:

if **side** = **Nag_LeftSide**, $\text{pda} \geq \max(1, m)$;

if **side** = **Nag_RightSide**, $\text{pda} \geq \max(1, n)$.

10: **tau**[*dim*] – const double *Input*

Note: the dimension, *dim*, of the array **tau** must be at least $\max(1, m - 1)$ when **side** = **Nag_LeftSide** and at least $\max(1, n - 1)$ when **side** = **Nag_RightSide**.

On entry: further details of the elementary reflectors, as returned by nag_dgehrd (f08nec).

11: **c**[*dim*] – double *Input/Output*

Note: the dimension, *dim*, of the array **c** must be at least $\max(1, \text{pdc} \times n)$ when **order** = **Nag_ColMajor** and at least $\max(1, \text{pdc} \times m)$ 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: $\mathbf{c}$ is overwritten by QC or $Q^T C$ or CQ or CQ^T as specified by **side** and **trans**.

12: **pdc** – Integer

Input

On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array $\mathbf{c}$.

Constraints:

if **order** = **Nag_ColMajor**, $\mathbf{pdc} \geq \max(1, \mathbf{m})$;
if **order** = **Nag_RowMajor**, $\mathbf{pdc} \geq \max(1, \mathbf{n})$.

13: **fail** – NagError *

Output

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, $\mathbf{m} = \langle \text{value} \rangle$.

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

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

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

On entry, $\mathbf{pda} = \langle \text{value} \rangle$.

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

On entry, $\mathbf{pdc} = \langle \text{value} \rangle$.

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

NE_INT_2

On entry, $\mathbf{pdc} = \langle \text{value} \rangle$, $\mathbf{m} = \langle \text{value} \rangle$.

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

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

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

NE_ENUM_INT_3

On entry, **side** = $\langle \text{value} \rangle$, $\mathbf{m} = \langle \text{value} \rangle$, $\mathbf{n} = \langle \text{value} \rangle$, $\mathbf{pda} = \langle \text{value} \rangle$.

Constraint: if **side** = **Nag_LeftSide**, $\mathbf{pda} \geq \max(1, \mathbf{m})$;

if **side** = **Nag_RightSide**, $\mathbf{pda} \geq \max(1, \mathbf{n})$.

NE_ENUM_INT_4

On entry, **side** = $\langle \text{value} \rangle$, $\mathbf{m} = \langle \text{value} \rangle$, $\mathbf{n} = \langle \text{value} \rangle$, $\mathbf{ilo} = \langle \text{value} \rangle$, $\mathbf{ihi} = \langle \text{value} \rangle$.

Constraint: if **side** = **Nag_LeftSide** and $\mathbf{m} > 0$, $1 \leq \mathbf{ilo} \leq \mathbf{ihi} \leq \mathbf{m}$;

if **side** = **Nag_LeftSide** and $\mathbf{m} = 0$, $\mathbf{ilo} = 1$ and $\mathbf{ihi} = 0$;

if **side** = **Nag_RightSide** and $\mathbf{n} > 0$, $1 \leq \mathbf{ilo} \leq \mathbf{ihi} \leq \mathbf{n}$;

if **side** = **Nag_RightSide** and $\mathbf{n} = 0$, $\mathbf{ilo} = 1$ and $\mathbf{ihi} = 0$.

NE_ALLOC_FAIL

Memory allocation failed.

NE_BAD_PARAM

On entry, parameter $\langle \text{value} \rangle$ 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 $2nq^2$ if **side** = **Nag_LeftSide** and $2mq^2$ if **side** = **Nag_RightSide**, where $q = i_{hi} - i_{lo}$.

The complex analogue of this function is nag_zunmhr (f08nuc).

9 Example

To compute all the eigenvalues of the matrix A , where

$$A = \begin{pmatrix} 0.35 & 0.45 & -0.14 & -0.17 \\ 0.09 & 0.07 & -0.54 & 0.35 \\ -0.44 & -0.33 & -0.03 & 0.17 \\ 0.25 & -0.32 & -0.13 & 0.11 \end{pmatrix},$$

and those eigenvectors which correspond to eigenvalues λ such that $\text{Re}(\lambda) < 0$. Here A is general and must first be reduced to upper Hessenberg form H by nag_dgehrd (f08nec). The program then calls nag_dhseqr (f08pec) to compute the eigenvalues, and nag_dhsein (f08pkc) to compute the required eigenvectors of H by inverse iteration. Finally nag_dormhr (f08ngc) is called to transform the eigenvectors of H back to eigenvectors of the original matrix A .

9.1 Program Text

```
/* nag_dormhr (f08ngc) 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 i, j, m, n, pda, pdh, pdvl, pdvr, pdz;
    Integer tau_len, ifaill_len, ifailr_len, select_len, w_len;
    Integer exit_status=0;
    double thresh;
    NagError fail;
    Nag_OrderType order;
    /* Arrays */
    double *a=0, *h=0, *vl=0, *vr=0, *z=0, *wi=0, *wr=0, *tau=0;
    Integer *ifaill=0, *ifailr=0;
    Boolean *select=0;

#ifdef NAG_COLUMN_MAJOR
```

```

#define A(I,J) a[(J-1)*pda + I - 1]
#define H(I,J) h[(J-1)*pdh + I - 1]
    order = Nag_ColMajor;
#else
#define A(I,J) a[(I-1)*pda + J - 1]
#define H(I,J) h[(I-1)*pdh + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);
    Vprintf("f08ngc Example Program Results\n\n");

    /* Skip heading in data file */
    Vscanf("%*[^\\n] ");
    Vscanf("%ld%*[^\\n] ", &n);
#ifdef NAG_COLUMN_MAJOR
    pda = n;
    pdh = n;
    pdvl = n;
    pdvr = n;
    pdz = 1;
#else
    pda = n;
    pdh = n;
    pdvl = n;
    pdvr = n;
    pdz = 1;
#endif
    tau_len = n;
    w_len = n;
    ifaill_len = n;
    ifailr_len = n;
    select_len = n;

    /* Allocate memory */
    if ( !(a = NAG_ALLOC(n * n, double)) ||
        !(h = NAG_ALLOC(n * n, double)) ||
        !(vl = NAG_ALLOC(n * n, double)) ||
        !(vr = NAG_ALLOC(n * n, double)) ||
        !(z = NAG_ALLOC(1 * 1, double)) ||
        !(wi = NAG_ALLOC(w_len, double)) ||
        !(wr = NAG_ALLOC(w_len, double)) ||
        !(ifaill = NAG_ALLOC(ifaill_len, Integer)) ||
        !(ifailr = NAG_ALLOC(ifaill_len, Integer)) ||
        !(select = NAG_ALLOC(select_len, Boolean)) ||
        !(tau = NAG_ALLOC(tau_len, double)) )
    {
        Vprintf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }
    /* Read A from data file */
    for (i = 1; i <= n; ++i)
    {
        for (j = 1; j <= n; ++j)
            Vscanf("%lf", &A(i,j));
    }
    Vscanf("%*[^\\n] ");
    Vscanf("%lf%*[^\\n] ", &thresh);

    /* Reduce A to upper Hessenberg form */
    f08nec(order, n, 1, n, a, pda, tau, &fail);
    if (fail.code != NE_NOERROR)
    {
        Vprintf("Error from f08nec.\\n%s\\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* Copy A to H */
    for (i = 1; i <= n; ++i)

```

```

    {
        for (j = 1; j <= n; ++j)
            H(i,j) = A(i,j);
    }

/* Calculate the eigenvalues of H (same as A) */
f08pec(order, Nag_EigVals, Nag_NotZ, n, 1, n, h, pdh, wr,
        wi, z, pdz, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08pec.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print eigenvalues */
Vprintf(" Eigenvalues\n");
for (i = 0; i < n; ++i)
    Vprintf(" (%8.4f,%8.4f)\n", wr[i], wi[i]);
Vprintf("\n");
for (i = 0; i < n; ++i)
    select[i] = (wr[i] < thresh);
/* Calculate the eigenvectors of H (as specified by SELECT), */
/* storing the result in VR */
f08pkc(order, Nag_RightSide, Nag_HSEQRSource, Nag_NoVec, select,
        n, a, pda, wr, wi, vl, pdvl, vr, pdvr, n, &m, ifaill,
        ifailr, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08pkc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Calculate the eigenvectors of A = Q * VR */
f08ngc(order, Nag_LeftSide, Nag_NoTrans, n, m, 1, n, a, pda,
        tau, vr, pdvr, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from f08ngc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}

/* Print Eigenvectors */
x04cac(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, m, vr, pdvr,
        "Contents of array VR", 0, &fail);
if (fail.code != NE_NOERROR)
{
    Vprintf("Error from x04cac.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
}
}
END:
if (a) NAG_FREE(a);
if (h) NAG_FREE(h);
if (vl) NAG_FREE(vl);
if (vr) NAG_FREE(vr);
if (z) NAG_FREE(z);
if (wi) NAG_FREE(wi);
if (wr) NAG_FREE(wr);
if (ifaill) NAG_FREE(ifaill);
if (ifailr) NAG_FREE(ifailr);
if (select) NAG_FREE(select);
if (tau) NAG_FREE(tau);
return exit_status;
}

```

9.2 Program Data

```
f08ngc Example Program Data
4                               :Value of N
0.35    0.45   -0.14   -0.17
0.09    0.07   -0.54    0.35
-0.44   -0.33   -0.03    0.17
0.25   -0.32   -0.13    0.11   :End of matrix A
0.0                               :Value of THRESH
```

9.3 Program Results

f08ngc Example Program Results

```
Eigenvalues
( 0.7995, 0.0000)
( -0.0994, 0.4008)
( -0.0994, -0.4008)
( -0.1007, 0.0000)

Contents of array VR
      1      2      3
1  0.3881  0.0574  0.1493
2 -0.7107  0.0380  0.3956
3 -0.3891  0.0778  0.7075
4 -0.3996 -0.7270  0.8603
```
