

NAG Library Routine Document

F06TVF

Note: before using this routine, please read the Users' Note for your implementation to check the interpretation of ***bold italicised*** terms and other implementation-dependent details.

1 Purpose

F06TVF transforms a complex upper triangular matrix to an upper Hessenberg matrix by applying a given sequence of plane rotations.

2 Specification

```
SUBROUTINE F06TVF(SIDE, N, K1, K2, C, S, A, LDA)
INTEGER          N, K1, K2, LDA
double precision S(*)
complex*16      C(*), A(LDA,*)
CHARACTER*1      SIDE
```

3 Description

F06TVF transforms an n by n complex upper triangular matrix U with real diagonal elements, to an upper Hessenberg matrix H , by applying a given sequence of plane rotations from either the left or the right, in planes k_1 to k_2 ; H has real nonzero subdiagonal elements $h_{k+1,k}$, for $k = k_1, k_1 + 1, \dots, k_2 - 1$ only.

If $SIDE = 'L'$, the rotations are applied from the left:

$$H = PU,$$

where $P = P_{k_1} P_{k_1+1} \cdots P_{k_2-1}$.

If $SIDE = 'R'$, the rotations are applied from the right:

$$H = UP^H,$$

where $P = P_{k_2-1} \cdots P_{k_1+1} P_{k_1}$.

In either case, P_k is a rotation in the $(k, k+1)$ plane.

The 2 by 2 plane rotation part of P_k has the form

$$\begin{pmatrix} \bar{c}_k & s_k \\ -s_k & c_k \end{pmatrix}$$

with s_k real.

4 References

None.

5 Parameters

1: $SIDE$ – CHARACTER*1

Input

On entry: specifies whether U is operated on from the left or the right.

$SIDE = 'L'$

U is pre-multiplied from the left.

SIDE = 'R'

U is post-multiplied from the right.

Constraint: SIDE = 'L' or 'R'.

2: N – INTEGER Input

On entry: n , the order of the matrices U and H .

Constraint: $N \geq 0$.

3: K1 – INTEGER Input

4: K2 – INTEGER Input

On entry: the values k_1 and k_2 .

If $K1 < 1$ or $K2 \leq K1$ or $K2 > N$, an immediate return is effected.

5: C(*) – **complex*16** array Input

Note: the dimension of the array C must be at least $K2 - K1$.

On entry: $C(k)$ must hold c_k , the cosine of the rotation P_k , for $k = k_1, \dots, k_2 - 1$.

6: S(*) – **double precision** array Input/Output

Note: the dimension of the array S must be at least $K2 - K1$.

On entry: $S(k)$ must hold s_k , the sine of the rotation P_k , for $k = k_1, \dots, k_2 - 1$.

On exit: $S(k)$ holds $h_{k+1,k}$, the subdiagonal element of H , for $k = k_1, \dots, k_2 - 1$.

7: A(LDA,*) – **complex*16** array Input/Output

Note: the second dimension of the array A must be at least N.

On entry: the n by n upper triangular matrix U . The imaginary parts of the diagonal elements must be zero.

On exit: the upper triangular part of the upper Hessenberg matrix H .

8: LDA – INTEGER Input

On entry: the first dimension of the array A as declared in the (sub)program from which F06TVF is called.

Constraint: $LDA \geq \max(1, N)$.

6 Error Indicators and Warnings

None.

7 Accuracy

Not applicable.

8 Further Comments

None.

9 Example

None.