

NAG Library Routine Document

F07GBF (DPPSVX)

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

F07GBF (DPPSVX) uses the Cholesky factorization

$$A = U^T U \quad \text{or} \quad A = L L^T$$

to compute the solution to a real system of linear equations

$$AX = B,$$

where A is an n by n symmetric positive-definite matrix stored in packed format and X and B are n by r matrices. Error bounds on the solution and a condition estimate are also provided.

2 Specification

```

SUBROUTINE F07GBF(FACT, UPLO, N, NRHS, AP, AFP, EQUED, S, B, LDB, X,
1                LDX, RCOND, FERR, BERR, WORK, IWORK, INFO)
    INTEGER      N, NRHS, LDB, LDX, IWORK(N), INFO
    double precision AP(*), AFP(*), S(*), B(LDB,*), X(LDX,*), RCOND,
1                FERR(NRHS), BERR(NRHS), WORK(3*N)
    CHARACTER*1  FACT, UPLO, EQUED

```

The routine may be called by its LAPACK name ***dppsvx***.

3 Description

F07GBF (DPPSVX) performs the following steps:

1. If FACT = 'E', real diagonal scaling factors, D_S , are computed to equilibrate the system:

$$(D_S A D_S)(D_S^{-1} X) = D_S B.$$

Whether or not the system will be equilibrated depends on the scaling of the matrix A , but if equilibration is used, A is overwritten by $D_S A D_S$ and B by $D_S B$.

2. If FACT = 'N' or 'E', the Cholesky decomposition is used to factor the matrix A (after equilibration if FACT = 'E') as $A = U^T U$ if UPLO = 'U' or $A = L L^T$ if UPLO = 'L', where U is an upper triangular matrix and L is a lower triangular matrix.
3. If the leading i by i principal minor is not positive-definite, then the routine returns with INFO = i . Otherwise, the factored form of A is used to estimate the condition number of the matrix A . If the reciprocal of the condition number is less than ***machine precision***, INFO = N + 1 is returned as a warning, but the routine still goes on to solve for X and compute error bounds as described below.
4. The system of equations is solved for X using the factored form of A .
5. Iterative refinement is applied to improve the computed solution matrix and to calculate error bounds and backward error estimates for it.
6. If equilibration was used, the matrix X is premultiplied by D_S so that it solves the original system before equilibration.

4 References

Anderson E, Bai Z, Bischof C, Blackford S, Demmel J, Dongarra J J, Du Croz J J, Greenbaum A, Hammarling S, McKenney A and Sorensen D (1999) *LAPACK Users' Guide* (3rd Edition) SIAM, Philadelphia <http://www.netlib.org/lapack/lug>

Golub G H and Van Loan C F (1996) *Matrix Computations* (3rd Edition) Johns Hopkins University Press, Baltimore

Higham N J (2002) *Accuracy and Stability of Numerical Algorithms* (2nd Edition) SIAM, Philadelphia

5 Parameters

- 1: FACT – CHARACTER*1 *Input*
On entry: specifies whether or not the factorized form of the matrix A is supplied on entry, and if not, whether the matrix A should be equilibrated before it is factorized.
FACT = 'F'
AFP contains the factorized form of A . If EQUED = 'Y', the matrix A has been equilibrated with scaling factors given by S . AP and AFP will not be modified.
FACT = 'N'
The matrix A will be copied to AFP and factorized.
FACT = 'E'
The matrix A will be equilibrated if necessary, then copied to AFP and factorized.
Constraint: FACT = 'F', 'N' or 'E'.
- 2: UPLO – CHARACTER*1 *Input*
On entry: if UPLO = 'U', the upper triangle of A is stored.
If UPLO = 'L', the lower triangle of A is stored.
Constraint: UPLO = 'U' or 'L'.
- 3: N – INTEGER *Input*
On entry: n , the number of linear equations, i.e., the order of the matrix A .
Constraint: $N \geq 0$.
- 4: NRHS – INTEGER *Input*
On entry: r , the number of right-hand sides, i.e., the number of columns of the matrix B .
Constraint: NRHS ≥ 0 .
- 5: AP(*) – **double precision** array *Input/Output*
Note: the dimension of the array AP must be at least $\max(1, N \times (N + 1)/2)$.
On entry: the n by n symmetric matrix A , packed by columns, except if FACT = 'F' and EQUED = 'Y', AP must contain the equilibrated matrix $D_S A D_S$.
More precisely,
if UPLO = 'U', the upper triangle of A must be stored with element A_{ij} in $AP(i + j(j - 1)/2)$ for $i \leq j$;
if UPLO = 'L', the lower triangle of A must be stored with element A_{ij} in $AP(i + (2n - j)(j - 1)/2)$ for $i \geq j$.
On exit: if FACT = 'F' or 'N', or if FACT = 'E' and EQUED = 'N', AP is not modified.
If FACT = 'E' and EQUED = 'Y', AP is overwritten by $D_S A D_S$.

- 6: AFP(*) – **double precision** array Input/Output
Note: the dimension of the array AFP must be at least $\max(1, N \times (N + 1)/2)$.
On entry: if FACT = 'F', AFP contains the triangular factor U or L from the Cholesky factorization $A = U^T U$ or $A = LL^T$, in the same storage format as AP. If EQUED $\neq$ 'N', AFP is the factorized form of the equilibrated matrix $D_S A D_S$.
On exit: if FACT = 'N', AFP returns the triangular factor U or L from the Cholesky factorization $A = U^T U$ or $A = LL^T$ of the original matrix A .
 If FACT = 'E', AFP returns the triangular factor U or L from the Cholesky factorization $A = U^T U$ or $A = LL^T$ of the equilibrated matrix A (see the description of AP for the form of the equilibrated matrix).
- 7: EQUED – CHARACTER*1 Input/Output
On entry: if FACT = 'N' or 'E', EQUED need not be set.
 If FACT = 'F', EQUED must specify the form of the equilibration that was performed as follows:
 if EQUED = 'N', no equilibration;
 if EQUED = 'Y', equilibration was performed, i.e., A has been replaced by $D_S A D_S$.
On exit: if FACT = 'F', EQUED is unchanged from entry.
 Otherwise, if INFO ≥ 0 , EQUED specifies the form of the equilibration that was performed as specified above.
Constraint: if FACT = 'F', EQUED = 'N' or 'Y'.
- 8: S(*) – **double precision** array Input/Output
Note: the dimension of the array S must be at least $\max(1, N)$.
On entry: if FACT = 'N' or 'E', S need not be set.
 If FACT = 'F' and EQUED = 'Y', S must contain the scale factors, D_S , for A ; each element of S must be positive.
On exit: if FACT = 'F', S is unchanged from entry.
 Otherwise, if INFO ≥ 0 and EQUED = 'Y', S contains the scale factors, D_S , for A ; each element of S is positive.
- 9: B(LDB,*) – **double precision** array Input/Output
Note: the second dimension of the array B must be at least $\max(1, \text{NRHS})$.
On entry: the n by r right-hand side matrix B .
On exit: if EQUED = 'N', B is not modified.
 If EQUED = 'Y', B is overwritten by $D_S B$.
- 10: LDB – INTEGER Input
On entry: the first dimension of the array B as declared in the (sub)program from which F07GBF (DPPSVX) is called.
Constraint: $LDB \geq \max(1, N)$.
- 11: X(LDX,*) – **double precision** array Output
Note: the second dimension of the array X must be at least $\max(1, \text{NRHS})$.
On exit: if INFO = 0 or INFO = N + 1, the n by r solution matrix X to the original system of equations. Note that the arrays A and B are modified on exit if EQUED = 'Y', and the solution to the equilibrated system is $D_S^{-1} X$.

- 12: LDX – INTEGER *Input*
On entry: the first dimension of the array X as declared in the (sub)program from which F07GBF (DPPSVX) is called.
Constraint: $LDX \geq \max(1, N)$.
- 13: RCOND – *double precision* *Output*
On exit: if no constraints are violated, an estimate of the reciprocal condition number of the matrix A (after equilibration if that is performed), computed as $RCOND = 1 / (\|A\|_1 \|A^{-1}\|_1)$.
- 14: FERR(NRHS) – *double precision* array *Output*
On exit: if INFO = 0 or N + 1, an estimate of the forward error bound for each computed solution vector, such that $\|\hat{x}_j - x_j\|_\infty / \|x_j\|_\infty \leq FERR(j)$ where $\hat{x}_j$ is the j th column of the computed solution returned in the array X and x_j is the corresponding column of the exact solution X. The estimate is as reliable as the estimate for RCOND, and is almost always a slight overestimate of the true error.
- 15: BERR(NRHS) – *double precision* array *Output*
On exit: if INFO = 0 or N + 1, an estimate of the component-wise relative backward error of each computed solution vector $\hat{x}_j$ (i.e., the smallest relative change in any element of A or B that makes $\hat{x}_j$ an exact solution).
- 16: WORK(3 × N) – *double precision* array *Workspace*
- 17: IWORK(N) – INTEGER array *Workspace*
- 18: INFO – INTEGER *Output*
On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

INFO < 0

If INFO = - i , the i th argument had an illegal value. An explanatory message is output, and execution of the program is terminated.

INFO > 0 and INFO ≤ N

If INFO = i and $i \leq N$, the leading minor of order i of A is not positive-definite, so the factorization could not be completed, and the solution has not been computed. RCOND = 0 is returned.

INFO = N + 1

The triangular matrix U (or L) is nonsingular, but RCOND is less than *machine precision*, meaning that the matrix is singular to working precision. Nevertheless, the solution and error bounds are computed because there are a number of situations where the computed solution can be more accurate than the value of RCOND would suggest.

7 Accuracy

For each right-hand side vector b , the computed solution x is the exact solution of a perturbed system of equations $(A + E)x = b$, where

$$\text{if UPLO} = 'U', |E| \leq c(n)\epsilon|U^T||U|;$$

$$\text{if UPLO} = 'L', |E| \leq c(n)\epsilon|L||L^T|,$$

$c(n)$ is a modest linear function of n , and ϵ is the *machine precision*. See Section 10.1 of Higham (2002) for further details.

If $\hat{x}$ is the true solution, then the computed solution x satisfies a forward error bound of the form

$$\frac{\|x - \hat{x}\|_\infty}{\|\hat{x}\|_\infty} \leq w_c \text{cond}(A, \hat{x}, b),$$

where $\text{cond}(A, \hat{x}, b) = \| |A^{-1}|(|A||\hat{x}| + |b|) \|_\infty / \|\hat{x}\|_\infty \leq \text{cond}(A) = \| |A^{-1}| |A| \|_\infty \leq \kappa_\infty(A)$. If $\hat{x}$ is the j th column of X , then w_c is returned in `BERR(j)` and a bound on $\|x - \hat{x}\|_\infty / \|\hat{x}\|_\infty$ is returned in `FERR(j)`. See Section 4.4 of Anderson *et al.* (1999) for further details.

8 Further Comments

The factorization of A requires approximately $\frac{1}{3}n^3$ floating-point operations.

For each right-hand side, computation of the backward error involves a minimum of $4n^2$ floating-point operations. Each step of iterative refinement involves an additional $6n^2$ operations. At most five steps of iterative refinement are performed, but usually only one or two steps are required. Estimating the forward error involves solving a number of systems of equations of the form $Ax = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $2n^2$ operations.

The complex analogue of this routine is F07GPF (ZPPSVX).

9 Example

This example solves the equations

$$Ax = b,$$

where A is the symmetric positive-definite matrix

$$A = \begin{pmatrix} 4.16 & -3.12 & 0.56 & -0.10 \\ -3.12 & 5.03 & -0.83 & 1.18 \\ 0.56 & -0.83 & 0.76 & 0.34 \\ -0.10 & 1.18 & 0.34 & 1.18 \end{pmatrix}$$

and

$$B = \begin{pmatrix} 8.70 & 8.30 \\ -13.35 & 2.13 \\ 1.89 & 1.61 \\ -4.14 & 5.00 \end{pmatrix}.$$

Error estimates for the solutions, information on equilibration and an estimate of the reciprocal of the condition number of the scaled matrix A are also output.

9.1 Program Text

```

*      F07GBF Example Program Text
*      Mark 21 Release. NAG Copyright 2004.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX
      PARAMETER        (NMAX=8)
      INTEGER          LDB, LDX, NRHSMX
      PARAMETER        (LDB=NMAX,LDX=NMAX,NRHSMX=NMAX)
      CHARACTER        UPLO
      PARAMETER        (UPLO='U')
*      .. Local Scalars ..
      DOUBLE PRECISION RCOND
      INTEGER          I, IFAIL, INFO, J, N, NRHS
      CHARACTER        EQUED
*      .. Local Arrays ..
      DOUBLE PRECISION AFP((NMAX*(NMAX+1))/2), AP((NMAX*(NMAX+1))/2),
+      B(LDB,NRHSMX), BERR(NRHSMX), FERR(NRHSMX),
+      S(NMAX), WORK(3*NMAX), X(LDX,NRHSMX)
      INTEGER          IWORK(NMAX)
*      .. External Subroutines ..
      EXTERNAL        DPPSVX, X04CAF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'F07GBF Example Program Results'
      WRITE (NOUT,*)
*      Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N, NRHS
      IF (N.LE.NMAX .AND. NRHS.LE.NRHSMX) THEN
*
*          Read the upper or lower triangular part of the matrix A from
*          data file
*
*          IF (UPLO.EQ.'U') THEN
*              READ (NIN,*) ((AP(I+(J*(J-1))/2),J=I,N),I=1,N)
*          ELSE IF (UPLO.EQ.'L') THEN
*              READ (NIN,*) ((AP(I+((2*N-J)*(J-1))/2),J=1,I),I=1,N)
*          END IF
*
*          Read B from data file
*
*          READ (NIN,*) ((B(I,J),J=1,NRHS),I=1,N)
*
*          Solve the equations AX = B for X
*
*          CALL DPPSVX('Equilibration',UPLO,N,NRHS,AP,AFP,EQUED,S,B,LDB,X,
+          LDX,RCOND,FERR,BERR,WORK,IWORK,INFO)
*
*          IF ((INFO.EQ.0) .OR. (INFO.EQ.N+1)) THEN
*
*              Print solution, error bounds, condition number and the form
*              of equilibration
*
*              IFAIL = 0
*              CALL X04CAF('General',' ',N,NRHS,X,LDX,'Solution(s)',IFAIL)
*
*              WRITE (NOUT,*)
*              WRITE (NOUT,*) 'Backward errors (machine-dependent)'
*              WRITE (NOUT,99999) (BERR(J),J=1,NRHS)
*              WRITE (NOUT,*)
*              WRITE (NOUT,*)
*              WRITE (NOUT,*) 'Estimated forward error bounds (machine-dependent)'
+              WRITE (NOUT,99999) (FERR(J),J=1,NRHS)
*              WRITE (NOUT,*)
*              WRITE (NOUT,*) 'Estimate of reciprocal condition number'
*              WRITE (NOUT,99999) RCOND
*              WRITE (NOUT,*)
*              IF (EQUED.EQ.'N') THEN
*                  WRITE (NOUT,*) 'A has not been equilibrated'

```

```

        ELSE IF (EQUED.EQ.'Y') THEN
            WRITE (NOUT,*)
+           'A has been row and column scaled as diag(S)*A*diag(S)'
        END IF
*
        IF (INFO.EQ.N+1) THEN
            WRITE (NOUT,*)
            WRITE (NOUT,*)
+           'The matrix A is singular to working precision'
        END IF
    ELSE
        WRITE (NOUT,99998) 'The leading minor of order ', INFO,
+        ' is not positive definite'
    END IF
    ELSE
        WRITE (NOUT,*) 'NMAX and/or NRHSMX too small'
    END IF
*
99999 FORMAT ((3X,1P,7E11.1))
99998 FORMAT (1X,A,I3,A)
END

```

9.2 Program Data

F07GBF Example Program Data

```

    4      2      :Values of N and NRHS
  4.16  -3.12   0.56  -0.10
        5.03  -0.83   1.18
            0.76   0.34
            1.18 :End of matrix A

    8.70  8.30
  -13.35  2.13
    1.89  1.61
   -4.14  5.00      :End of matrix B

```

9.3 Program Results

F07GBF Example Program Results

Solution(s)

	1	2
1	1.0000	4.0000
2	-1.0000	3.0000
3	2.0000	2.0000
4	-3.0000	1.0000

Backward errors (machine-dependent)

6.7E-17 7.9E-17

Estimated forward error bounds (machine-dependent)

2.3E-14 2.3E-14

Estimate of reciprocal condition number

1.0E-02

A has not been equilibrated
