NAG Library Routine Document

F07GGF (DPPCON)

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

F07GGF (DPPCON) estimates the condition number of a real symmetric positive-definite matrix A, where A has been factorized by F07GDF (DPPTRF), using packed storage.

2 Specification

```
SUBROUTINE F07GGF(UPLO, N, AP, ANORM, RCOND, WORK, IWORK, INFO)
INTEGER           N, IWORK(N), INFO
double precision  AP(*), ANORM, RCOND, WORK(3*N)
CHARACTER*1       UPLO
```

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

3 Description

F07GGF (DPPCON) estimates the condition number (in the 1-norm) of a real symmetric positive-definite matrix A:

$$\kappa_1(A) = \|A\|_1 \left\|A^{-1}\right\|_1.$$

Since A is symmetric, $\kappa_1(A) = \kappa_\infty(A) = \|A\|_\infty \left\|A^{-1}\right\|_\infty$.

Because $\kappa_1(A)$ is infinite if A is singular, the routine actually returns an estimate of the **reciprocal** of $\kappa_1(A)$.

The routine should be preceded by a call to F06RDF to compute $\|A\|_1$ and a call to F07GDF (DPPTRF) to compute the Cholesky factorization of A. The routine then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate $\left\|A^{-1}\right\|_1$.

4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

5 Parameters

1: UPLO – CHARACTER*1 *Input*

On entry: indicates how A has been factorized.

UPLO = 'U'
$A = U^{\mathrm{T}}U$, where U is upper triangular.

UPLO = 'L'
$A = LL^{\mathrm{T}}$, where L is lower triangular.

Constraint: UPLO = 'U' or 'L'.

2: N – INTEGER *Input*

On entry: n, the order of the matrix A.

Constraint: $\mathrm{N} \geq 0$.

3: AP$(*)$ – ***double precision*** array *Input*

Note: the dimension of the array AP must be at least $\max(1, \mathrm{N} \times (\mathrm{N}+1)/2)$.

On entry: the Cholesky factor of A stored in packed form, as returned by F07GDF (DPPTRF).

4: ANORM – ***double precision*** *Input*

On entry: the 1-norm of the **original** matrix A, which may be computed by calling F06RDF with its parameter NORM = '1'. ANORM must be computed either **before** calling F07GDF (DPPTRF) or else from a **copy** of the original matrix A.

Constraint: ANORM ≥ 0.0.

5: RCOND – ***double precision*** *Output*

On exit: an estimate of the reciprocal of the condition number of A. RCOND is set to zero if exact singularity is detected or the estimate underflows. If RCOND is less than ***machine precision***, A is singular to working precision.

6: WORK$(3 \times \mathrm{N})$ – ***double precision*** array *Workspace*

7: IWORK(N) – INTEGER array *Workspace*

8: 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 ith parameter had an illegal value. An explanatory message is output, and execution of the program is terminated.

7 Accuracy

The computed estimate RCOND is never less than the true value ρ, and in practice is nearly always less than 10ρ, although examples can be constructed where RCOND is much larger.

8 Further Comments

A call to F07GGF (DPPCON) involves solving a number of systems of linear equations of the form $Ax = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $2n^2$ floating-point operations but takes considerably longer than a call to F07GEF (DPPTRS) with one right-hand side, because extra care is taken to avoid overflow when A is approximately singular.

The complex analogue of this routine is F07GUF (ZPPCON).

9 Example

This example estimates the condition number in the 1-norm (or ∞-norm) of the matrix A, where

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

Here A is symmetric positive-definite, stored in packed form, and must first be factorized by F07GDF (DPPTRF). The true condition number in the 1-norm is 97.32.

9.1 Program Text

```
*     F07GGF Example Program Text
*     Mark 15 Release. NAG Copyright 1991.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          NMAX
      PARAMETER        (NMAX=8)
*     .. Local Scalars ..
      DOUBLE PRECISION ANORM, RCOND
      INTEGER          I, INFO, J, N
      CHARACTER        UPLO
*     .. Local Arrays ..
      DOUBLE PRECISION AP(NMAX*(NMAX+1)/2), WORK(3*NMAX)
      INTEGER          IWORK(NMAX)
*     .. External Functions ..
      DOUBLE PRECISION F06RDF, X02AJF
      EXTERNAL         F06RDF, X02AJF
*     .. External Subroutines ..
      EXTERNAL         DPPCON, DPPTRF
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F07GGF Example Program Results'
*     Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
*
*        Read A from data file
*
         READ (NIN,*) UPLO
         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
*
*        Compute norm of A
*
         ANORM = F06RDF('1-norm',UPLO,N,AP,WORK)
*
*        Factorize A
*
         CALL DPPTRF(UPLO,N,AP,INFO)
*
         WRITE (NOUT,*)
         IF (INFO.EQ.0) THEN
*
*           Estimate condition number
*
            CALL DPPCON(UPLO,N,AP,ANORM,RCOND,WORK,IWORK,INFO)
*
            IF (RCOND.GE.X02AJF()) THEN
               WRITE (NOUT,99999) 'Estimate of condition number =',
     +           1.0D0/RCOND
            ELSE
               WRITE (NOUT,*) 'A is singular to working precision'
```

```
            END IF
         ELSE
            WRITE (NOUT,*) 'A is not positive-definite'
         END IF
      END IF
*
99999 FORMAT (1X,A,1P,E10.2)
      END
```

9.2 Program Data

```
F07GGF Example Program Data
  4                           :Value of N
  'L'                         :Value of UPLO
  4.16
 -3.12   5.03
  0.56  -0.83   0.76
 -0.10   1.18   0.34   1.18   :End of matrix A
```

9.3 Program Results

```
 F07GGF Example Program Results

 Estimate of condition number =  9.73E+01
```