

NAG Library Routine Document

F08AKF (DORMLQ)

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

F08AKF (DORMLQ) multiplies an arbitrary real matrix C by the real orthogonal matrix Q from an LQ factorization computed by F08AHF (DGELQF).

2 Specification

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SUBROUTINE F08AKF(SIDE, TRANS, M, N, K, A, LDA, TAU, C, LDC, WORK,
1                LWORK, INFO)
    INTEGER          M, N, K, LDA, LDC, LWORK, INFO
    double precision A(LDA,*), TAU(*), C(LDC,*), WORK(max(1,LWORK))
    CHARACTER*1      SIDE, TRANS

```

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

3 Description

F08AKF (DORMLQ) is intended to be used after a call to F08AHF (DGELQF), which performs an LQ factorization of a real matrix A . The orthogonal matrix Q is represented as a product of elementary reflectors.

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

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

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

4 References

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

5 Parameters

- 1: SIDE – CHARACTER*1 *Input*
On entry: indicates how Q or Q^T is to be applied to C .
 SIDE = 'L'
 Q or Q^T is applied to C from the left.
 SIDE = 'R'
 Q or Q^T is applied to C from the right.
Constraint: SIDE = 'L' or 'R'.
- 2: TRANS – CHARACTER*1 *Input*
On entry: indicates whether Q or Q^T is to be applied to C .
 TRANS = 'N'
 Q is applied to C .

TRANS = 'T'

Q^T is applied to C .

Constraint: TRANS = 'N' or 'T'.

- 3: M – INTEGER *Input*
On entry: m , the number of rows of the matrix C .
 Constraint: $M \geq 0$.
- 4: N – INTEGER *Input*
On entry: n , the number of columns of the matrix C .
 Constraint: $N \geq 0$.
- 5: K – INTEGER *Input*
On entry: k , the number of elementary reflectors whose product defines the matrix Q .
 Constraints:
 if SIDE = 'L', $M \geq K \geq 0$;
 if SIDE = 'R', $N \geq K \geq 0$.
- 6: A(LDA,*) – **double precision** array *Input*
Note: the second dimension of the array A must be at least $\max(1, M)$ if SIDE = 'L' and at least $\max(1, N)$ if SIDE = 'R'.
On entry: details of the vectors which define the elementary reflectors, as returned by F08AHF (DGELQF).
- 7: LDA – INTEGER *Input*
On entry: the first dimension of the array A as declared in the (sub)program from which F08AKF (DORMLQ) is called.
 Constraint: $LDA \geq \max(1, K)$.
- 8: TAU(*) – **double precision** array *Input*
Note: the dimension of the array TAU must be at least $\max(1, K)$.
On entry: further details of the elementary reflectors as returned by F08AHF (DGELQF).
- 9: C(LDC,*) – **double precision** array *Input/Output*
Note: the second dimension of the array C must be at least $\max(1, N)$.
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: LDC – INTEGER *Input*
On entry: the first dimension of the array C as declared in the (sub)program from which F08AKF (DORMLQ) is called.
 Constraint: $LDC \geq \max(1, M)$.
- 11: WORK($\max(1, LWORK)$) – **double precision** array *Workspace*
On exit: if INFO = 0, WORK(1) contains the minimum value of LWORK required for optimal performance.

12: LWORK – INTEGER

Input

On entry: the dimension of the array WORK as declared in the (sub)program from which F08AKF (DORMLQ) is called.

If LWORK = −1, a workspace query is assumed; the routine only calculates the optimal size of the WORK array, returns this value as the first entry of the WORK array, and no error message related to LWORK is issued.

Suggested value: for optimal performance, LWORK ≥ N × nb if SIDE = 'L' and at least M × nb if SIDE = 'R', where nb is the optimal **block size**.

Constraints:

if SIDE = 'L', LWORK ≥ max(1, N) or LWORK = −1;
if SIDE = 'R', LWORK ≥ max(1, M) or LWORK = −1.

13: 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, argument i had an illegal value. An explanatory message is output, and execution of the program is terminated.

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 $2nk(2m - k)$ if SIDE = 'L' and $2mk(2n - k)$ if SIDE = 'R'.

The complex analogue of this routine is F08AXF (ZUNMLQ).

9 Example

See Section 9 in F08AHF (DGELQF).