NAG Library Routine Document

F08VAF (DGGSVD)

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

F08VAF (DGGSVD) computes the generalized singular value decomposition (GSVD) of an m by n real matrix A and a p by n real matrix B.

2 Specification

```
 SUBROUTINE F08VAF(JOBU, JOBV, JOBQ, M, N, P, K, L, A, LDA, B, LDB,
1                  ALPHA, BETA, U, LDU, V, LDV, Q, LDQ, WORK, IWORK,
2                  INFO)
 INTEGER           M, N, P, K, L, LDA, LDB, LDU, LDV, LDQ, IWORK(N), INFO
 double precision  A(LDA,*), B(LDB,*), ALPHA(N), BETA(N), U(LDU,*),
1                  V(LDV,*), Q(LDQ,*), WORK(max(3*N,M,P)+N)
 CHARACTER*1       JOBU, JOBV, JOBQ
```

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

3 Description

The generalized singular value decomposition is given by

$$U^{\mathrm{T}}AQ = D_1(\,0 \quad R\,), \qquad V^{\mathrm{T}}BQ = D_2(\,0 \quad R\,),$$

where U, V and Q are orthogonal matrices. Let $(k+l)$ be the effective numerical rank of the matrix $\begin{pmatrix} A \\ B \end{pmatrix}$, then R is a $(k+l)$ by $(k+l)$ nonsingular upper triangular matrix, D_1 and D_2 are m by $(k+l)$ and p by $(k+l)$ 'diagonal' matrices structured as follows:

if $m-k-l \geq 0$,

$$D_1 = \begin{array}{r} \\ k \\ l \\ m-k-l \end{array}\!\!\begin{array}{c} \begin{array}{cc} k & l \end{array} \\ \begin{pmatrix} I & 0 \\ 0 & C \\ 0 & 0 \end{pmatrix} \end{array}$$

$$D_2 = \begin{array}{r} \\ l \\ p-l \end{array}\!\!\begin{array}{c} \begin{array}{cc} k & l \end{array} \\ \begin{pmatrix} 0 & S \\ 0 & 0 \end{pmatrix} \end{array}$$

$$(\,0 \quad R\,) = \begin{array}{r} \\ k \\ l \end{array}\!\!\begin{array}{c} \begin{array}{ccc} n-k-l & k & l \end{array} \\ \begin{pmatrix} 0 & R_{11} & R_{12} \\ 0 & 0 & R_{22} \end{pmatrix} \end{array}$$

where

$$C = \mathrm{diag}(\alpha_{k+1}, \ldots, \alpha_{k+l}),$$

$$S = \mathrm{diag}(\beta_{k+1}, \ldots, \beta_{k+l}),$$

and

$$C^2 + S^2 = I.$$

R is stored as a submatrix of A with elements R_{ij} stored as $A_{i,n-k-l+j}$ on exit.

If $m - k - l < 0$,

$$D_1 = \begin{array}{r} \\ k \\ m-k \end{array} \begin{array}{c} \begin{array}{ccc} k & m-k & k+l-m \end{array} \\ \begin{pmatrix} I & 0 & 0 \\ 0 & C & 0 \end{pmatrix} \end{array}$$

$$D_2 = \begin{array}{r} \\ m-k \\ k+l-m \\ p-l \end{array} \begin{array}{c} \begin{array}{ccc} k & m-k & k+l-m \end{array} \\ \begin{pmatrix} 0 & S & 0 \\ 0 & 0 & I \\ 0 & 0 & 0 \end{pmatrix} \end{array}$$

$$(\,0 \quad R\,) = \begin{array}{r} \\ k \\ m-k \\ k+l-m \end{array} \begin{array}{c} \begin{array}{cccc} n-k-l & k & m-k & k+l-m \end{array} \\ \begin{pmatrix} 0 & R_{11} & R_{12} & R_{13} \\ 0 & 0 & R_{22} & R_{23} \\ 0 & 0 & 0 & R_{33} \end{pmatrix} \end{array}$$

where

$$C = \mathrm{diag}(\alpha_{k+1}, \ldots, \alpha_m),$$

$$S = \mathrm{diag}(\beta_{k+1}, \ldots, \beta_m),$$

and

$$C^2 + S^2 = I.$$

$\begin{pmatrix} R_{11} & R_{12} & R_{13} \\ 0 & R_{22} & R_{23} \end{pmatrix}$ is stored as a submatrix of A with R_{ij} stored as $A_{i,n-k-l+j}$, and R_{33} is stored as a submatrix of B with $(R_{33})_{ij}$ stored as $B_{m-k+i,n+m-k-l+j}$.

The routine computes C, S, R and, optionally, the orthogonal transformation matrices U, V and Q.

In particular, if B is an n by n nonsingular matrix, then the GSVD of A and B implicitly gives the SVD of AB^{-1}:

$$AB^{-1} = U\left(D_1 D_2^{-1}\right)V^{\mathrm{T}}.$$

If $\begin{pmatrix} A \\ B \end{pmatrix}$ has orthonormal columns, then the GSVD of A and B is also equal to the CS decomposition of A and B. Furthermore, the GSVD can be used to derive the solution of the eigenvalue problem:

$$A^{\mathrm{T}}Ax = \lambda B^{\mathrm{T}}Bx.$$

In some literature, the GSVD of A and B is presented in the form

$$U^{\mathrm{T}}AX = (\,0 \quad D_1\,), \qquad V^{\mathrm{T}}BX = (\,0 \quad D_2\,),$$

where U and V are orthogonal and X is nonsingular, D_1 and D_2 are 'diagonal'. The former GSVD form can be converted to the latter form by taking the nonsingular matrix X as

$$X = Q\begin{pmatrix} I & 0 \\ 0 & R^{-1} \end{pmatrix}.$$

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, Philadelphiahttp://www.netlib.org/lapack/lug

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

5 Parameters

1: JOBU – CHARACTER*1 *Input*

On entry: if JOBU = 'U', the orthogonal matrix U is computed.

If JOBU = 'N', U is not computed.

Constraint: JOBU = 'U' or 'N'.

2: JOBV – CHARACTER*1 *Input*

On entry: if JOBV = 'V', the orthogonal matrix V is computed.

If JOBV = 'N', V is not computed.

Constraint: JOBV = 'V' or 'N'.

3: JOBQ – CHARACTER*1 *Input*

On entry: if JOBQ = 'Q', the orthogonal matrix Q is computed.

If JOBQ = 'N', Q is not computed.

Constraint: JOBQ = 'Q' or 'N'.

4: M – INTEGER *Input*

On entry: m, the number of rows of the matrix A.

Constraint: M ≥ 0.

5: N – INTEGER *Input*

On entry: n, the number of columns of the matrices A and B.

Constraint: N ≥ 0.

6: P – INTEGER *Input*

On entry: p, the number of rows of the matrix B.

Constraint: P ≥ 0.

7: K – INTEGER *Output*
8: L – INTEGER *Output*

On exit: K and L specify the dimension of the subblocks k and l as described in Section 3; $(k+l)$ is the effective numerical rank of $\begin{pmatrix} A \\ B \end{pmatrix}$.

9: A(LDA,$*$) – ***double precision*** array *Input/Output*

Note: the second dimension of the array A must be at least $\max(1, \mathrm{N})$.

On entry: the m by n matrix A.

On exit: contains the triangular matrix R, or part of R. See Section 3 for details.

10: LDA – INTEGER *Input*

On entry: the first dimension of the array A as declared in the (sub)program from which F08VAF (DGGSVD) is called.

Constraint: $\text{LDA} \geq \max(1, \text{M})$.

11: $\text{B}(\text{LDB}, *)$ – ***double precision*** array *Input/Output*

Note: the second dimension of the array B must be at least $\max(1, \text{N})$.

On entry: the p by n matrix B.

On exit: contains the triangular matrix R if $m - k - l < 0$. See Section 3 for details.

12: LDB – INTEGER *Input*

On entry: the first dimension of the array B as declared in the (sub)program from which F08VAF (DGGSVD) is called.

Constraint: $\text{LDB} \geq \max(1, \text{P})$.

13: $\text{ALPHA}(\text{N})$ – ***double precision*** array *Output*

On exit: see the description of BETA.

14: $\text{BETA}(\text{N})$ – ***double precision*** array *Output*

On exit: ALPHA and BETA contain the generalized singular value pairs of A and B, α_i and β_i;

$\text{ALPHA}(1 : \text{K}) = 1$,

$\text{BETA}(1 : \text{K}) = 0$,

and if $m - k - l \geq 0$,

$\text{ALPHA}(\text{K} + 1 : \text{K} + \text{L}) = C$,

$\text{BETA}(\text{K} + 1 : \text{K} + \text{L}) = S$,

or if $m - k - l < 0$,

$\text{ALPHA}(\text{K} + 1 : \text{M}) = C$,

$\text{ALPHA}(\text{M} + 1 : \text{K} + \text{L}) = 0$,

$\text{BETA}(\text{K} + 1 : \text{M}) = S$,

$\text{BETA}(\text{M} + 1 : \text{K} + \text{L}) = 1$, and

$\text{ALPHA}(\text{K} + \text{L} + 1 : \text{N}) = 0$,

$\text{BETA}(\text{K} + \text{L} + 1 : \text{N}) = 0$.

The notation $\text{ALPHA}(\text{K} : \text{N})$ above refers to consecutive elements $\text{ALPHA}(i)$, for $i = \text{K}, \ldots, \text{N}$.

15: $\text{U}(\text{LDU}, *)$ – ***double precision*** array *Output*

Note: the second dimension of the array U must be at least $\max(1, \text{M})$ if JOBU = 'U', and at least 1 otherwise.

On exit: if JOBU = 'U', U contains the m by m orthogonal matrix U.

If JOBU = 'N', U is not referenced.

16: LDU – INTEGER *Input*

On entry: the first dimension of the array U as declared in the (sub)program from which F08VAF (DGGSVD) is called.

Constraints:

if JOBU = 'U', LDU $\geq \max(1, M)$;
otherwise LDU ≥ 1.

17: V(LDV,$*$) – ***double precision*** array *Output*

Note: the second dimension of the array V must be at least $\max(1, P)$ if JOBV = 'V', and at least 1 otherwise.

On exit: if JOBV = 'V', V contains the p by p orthogonal matrix V.

If JOBV = 'N', V is not referenced.

18: LDV – INTEGER *Input*

On entry: the first dimension of the array V as declared in the (sub)program from which F08VAF (DGGSVD) is called.

Constraints:

if JOBV = 'V', LDV $\geq \max(1, P)$;
otherwise LDV ≥ 1.

19: Q(LDQ,$*$) – ***double precision*** array *Output*

Note: the second dimension of the array Q must be at least $\max(1, N)$ if JOBQ = 'Q', and at least 1 otherwise.

On exit: if JOBQ = 'Q', Q contains the n by n orthogonal matrix Q.

If JOBQ = 'N', Q is not referenced.

20: LDQ – INTEGER *Input*

On entry: the first dimension of the array Q as declared in the (sub)program from which F08VAF (DGGSVD) is called.

Constraints:

if JOBQ = 'Q', LDQ $\geq \max(1, N)$;
otherwise LDQ ≥ 1.

21: WORK($\max(3 \times N, M, P) + N$) – ***double precision*** array *Workspace*

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

On exit: stores the sorting information. More precisely, the following loop will sort ALPHA

```
for I=K+1, min(M,K+L)
 swap ALPHA(I) and ALPHA(IWORK(I))
 endfor
```

such that ALPHA(1) $\geq$ ALPHA(2) $\geq \cdots \geq$ ALPHA(N).

23: 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.

INFO = 1

If INFO = 1, the Jacobi-type procedure failed to converge.

7 Accuracy

The computed generalized singular value decomposition is nearly the exact generalized singular value decomposition for nearby matrices $(A+E)$ and $(B+F)$, where

$$\|E\|_2 = O(\epsilon)\|A\|_2 \text{ and } \|F\|_2 = O(\epsilon)\|B\|_2,$$

and ϵ is the ***machine precision***. See Section 4.12 of Anderson *et al.* (1999) for further details.

8 Further Comments

The complex analogue of this routine is F08VNF (ZGGSVD).

9 Example

This example finds the generalized singular value decomposition

$$A = U\Sigma_1(\,0 \quad R\,)Q^{\mathrm{T}}, \qquad B = V\Sigma_2(\,0 \quad R\,)Q^{\mathrm{T}},$$

where

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 3 & 2 & 1 \\ 4 & 5 & 6 \\ 7 & 8 & 8 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} -2 & -3 & 3 \\ 4 & 6 & 5 \end{pmatrix},$$

together with estimates for the condition number of R and the error bound for the computed generalized singular values.

The example program assumes that $m \geq n$, and would need slight modification if this is not the case.

9.1 Program Text

```
*     F08VAF Example Program Text
*     Mark 21 Release. NAG Copyright 2004.
*     .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          MMAX, NMAX, PMAX
      PARAMETER        (MMAX=10,NMAX=10,PMAX=10)
      INTEGER          LDA, LDB, LDQ, LDU, LDV
      PARAMETER        (LDA=MMAX,LDB=PMAX,LDQ=NMAX,LDU=MMAX,LDV=PMAX)
*     .. Local Scalars ..
      DOUBLE PRECISION EPS, RCOND, SERRBD
      INTEGER          I, IFAIL, INFO, IRANK, J, K, L, M, N, P
*     .. Local Arrays ..
      DOUBLE PRECISION A(LDA,NMAX), ALPHA(NMAX), B(LDB,NMAX),
     +                 BETA(NMAX), Q(LDQ,NMAX), U(LDU,MMAX),
     +                 V(LDV,PMAX), WORK(MMAX+3*NMAX)
      INTEGER          IWORK(NMAX)
      CHARACTER        CLABS(1), RLABS(1)
*     .. External Functions ..
      DOUBLE PRECISION X02AJF
      EXTERNAL         X02AJF
*     .. External Subroutines ..
      EXTERNAL         DGGSVD, DTRCON, X04CBF
*     .. Executable Statements ..
      WRITE (NOUT,*) 'F08VAF Example Program Results'
      WRITE (NOUT,*)
*     Skip heading in data file
      READ (NIN,*)
      READ (NIN,*) M, N, P
```

```
      IF (M.LE.MMAX .AND. N.LE.NMAX .AND. P.LE.PMAX) THEN
*
*        Read the m by n matrix A and p by n matrix B from data file
*
         READ (NIN,*) ((A(I,J),J=1,N),I=1,M)
         READ (NIN,*) ((B(I,J),J=1,N),I=1,P)
*
*        Compute the generalized singular value decomposition of (A, B)
*        (A = U*D1*(0 R)*(Q**T), B = V*D2*(0 R)*(Q**T), m.ge.n)
*
         CALL DGGSVD('U','V','Q',M,N,P,K,L,A,LDA,B,LDB,ALPHA,BETA,U,LDU,
     +               V,LDV,Q,LDQ,WORK,IWORK,INFO)
*
         IF (INFO.EQ.0) THEN
*
*           Print solution
*
            IRANK = K + L
            WRITE (NOUT,*)
     +        'Number of infinite generalized singular values (K)'
            WRITE (NOUT,99999) K
            WRITE (NOUT,*)
     +        'Number of finite generalized singular values (L)'
            WRITE (NOUT,99999) L
            WRITE (NOUT,*) 'Numerical rank of (A**T B**T)**T (K+L)'
            WRITE (NOUT,99999) IRANK
            WRITE (NOUT,*)
            WRITE (NOUT,*) 'Finite generalized singular values'
            WRITE (NOUT,99998) (ALPHA(J)/BETA(J),J=K+1,IRANK)
*
            IFAIL = 0
            WRITE (NOUT,*)
            CALL X04CBF('General',' ',M,M,U,LDU,'1P,E12.4',
     +                  'Orthogonal matrix U','Integer',RLABS,'Integer',
     +                  CLABS,80,0,IFAIL)
            WRITE (NOUT,*)
            CALL X04CBF('General',' ',P,P,V,LDV,'1P,E12.4',
     +                  'Orthogonal matrix V','Integer',RLABS,'Integer',
     +                  CLABS,80,0,IFAIL)
            WRITE (NOUT,*)
            CALL X04CBF('General',' ',N,N,Q,LDQ,'1P,E12.4',
     +                  'Orthogonal matrix Q','Integer',RLABS,'Integer',
     +                  CLABS,80,0,IFAIL)
            WRITE (NOUT,*)
            CALL X04CBF('Upper triangular','Non-unit',IRANK,IRANK,
     +                  A(1,N-IRANK+1),LDA,'1P,E12.4',
     +                  'Non singular upper triangular matrix R',
     +                  'Integer',RLABS,'Integer',CLABS,80,0,IFAIL)
*
*           Call DTRCON (F07TGF) to estimate the reciprocal condition
*           number of R
*
            CALL DTRCON('Infinity-norm','Upper','Non-unit',IRANK,
     +                  A(1,N-IRANK+1),LDA,RCOND,WORK,IWORK,INFO)
*
            WRITE (NOUT,*)
            WRITE (NOUT,*)
     +        'Estimate of reciprocal condition number for R'
            WRITE (NOUT,99997) RCOND
            WRITE (NOUT,*)
*
*           So long as IRANK = N, get the machine precision, EPS, and
*           compute the approximate error bound for the computed
*           generalized singular values
*
            IF (IRANK.EQ.N) THEN
               EPS = X02AJF()
               SERRBD = EPS/RCOND
               WRITE (NOUT,*)
     +          'Error estimate for the generalized singular values'
               WRITE (NOUT,99997) SERRBD
```

```
            ELSE
               WRITE (NOUT,*) '(A**T B**T)**T is not of full rank'
            END IF
         ELSE
            WRITE (NOUT,99996) 'Failure in DGGSVD. INFO =', INFO
         END IF
      ELSE
         WRITE (NOUT,*) 'MMAX and/or NMAX too small'
      END IF
*
99999 FORMAT (1X,I5)
99998 FORMAT (3X,8(1P,E12.4))
99997 FORMAT (1X,1P,E11.1)
99996 FORMAT (1X,A,I4)
      END
```

9.2 Program Data

```
F08VAF Example Program Data

  4    3    2   :Values of M, N and P

  1.0  2.0  3.0
  3.0  2.0  1.0
  4.0  5.0  6.0
  7.0  8.0  8.0 :End of matrix A

 -2.0 -3.0  3.0
  4.0  6.0  5.0 :End of matrix B
```

9.3 Program Results

```
 F08VAF Example Program Results

 Number of infinite generalized singular values (K)
     1
 Number of finite generalized singular values (L)
     2
 Numerical rank of (A**T B**T)**T (K+L)
     3

 Finite generalized singular values
     1.3151E+00  8.0185E-02

 Orthogonal matrix U
             1           2           3           4
 1  -1.3484E-01  5.2524E-01 -2.0924E-01  8.1373E-01
 2   6.7420E-01 -5.2213E-01 -3.8886E-01  3.4874E-01
 3   2.6968E-01  5.2757E-01 -6.5782E-01 -4.6499E-01
 4   6.7420E-01  4.1615E-01  6.1014E-01  1.5127E-15

 Orthogonal matrix V
             1           2
 1   3.5539E-01 -9.3472E-01
 2   9.3472E-01  3.5539E-01

 Orthogonal matrix Q
             1           2           3
 1  -8.3205E-01 -9.4633E-02 -5.4657E-01
 2   5.5470E-01 -1.4195E-01 -8.1985E-01
 3   0.0000E+00 -9.8534E-01  1.7060E-01

 Non singular upper triangular matrix R
             1           2           3
 1  -2.0569E+00 -9.0121E+00 -9.3705E+00
 2              -1.0882E+01 -7.2688E+00
 3                          -6.0405E+00
```

```
 Estimate of reciprocal condition number for R
     4.2E-02

 Error estimate for the generalized singular values
     2.6E-15
```