

NAG Library Routine Document

F11XSF

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

F11XSF computes a matrix-vector product involving a complex sparse Hermitian matrix stored in symmetric co-ordinate storage format.

2 Specification

```
SUBROUTINE F11XSF(N, NNZ, A, IROW, ICOL, CHECK, X, Y, IFAIL)
INTEGER          N, NNZ, IROW(NNZ), ICOL(NNZ), IFAIL
complex*16      A(NNZ), X(N), Y(N)
CHARACTER*1      CHECK
```

3 Description

F11XSF computes the matrix-vector product

$$y = Ax$$

where A is an n by n complex Hermitian sparse matrix, of arbitrary sparsity pattern, stored in symmetric co-ordinate storage (SCS) format (see Section 2.1.2 in the F11 Chapter Introduction). The array A stores all the nonzero elements in the lower triangular part of A , while arrays $IROW$ and $ICOL$ store the corresponding row and column indices respectively.

4 References

None.

5 Parameters

- | | | |
|----|---|--------------|
| 1: | N – INTEGER | <i>Input</i> |
| | <i>On entry:</i> n , the order of the matrix A . | |
| | <i>Constraint:</i> $N \geq 1$. | |
| 2: | NNZ – INTEGER | <i>Input</i> |
| | <i>On entry:</i> the number of nonzero elements in the lower triangular part of the matrix A . | |
| | <i>Constraint:</i> $1 \leq \text{NNZ} \leq N \times (N + 1)/2$. | |
| 3: | $A(\text{NNZ})$ – complex*16 array | <i>Input</i> |
| | <i>On entry:</i> the nonzero elements in the lower triangular part of the matrix A , ordered by increasing row index, and by increasing column index within each row. Multiple entries for the same row and column indices are not permitted. The routine F11ZPF may be used to order the elements in this way. | |
| 4: | IROW(NNZ) – INTEGER array | <i>Input</i> |
| 5: | ICOL(NNZ) – INTEGER array | <i>Input</i> |
| | <i>On entry:</i> the row and column indices of the nonzero elements supplied in A . | |

Constraints:

IROW and ICOL must satisfy the following constraints (which may be imposed by a call to F11ZPF):

$$1 \leq \text{IROW}(i) \leq N \text{ and } 1 \leq \text{ICOL}(i) \leq \text{IROW}(i), \text{ for } i = 1, 2, \dots, \text{NNZ};$$

$$\text{IROW}(i-1) < \text{IROW}(i) \text{ or } \text{IROW}(i-1) = \text{IROW}(i) \text{ and } \text{ICOL}(i-1) < \text{ICOL}(i), \text{ for } i = 2, 3, \dots, \text{NNZ}.$$

6: CHECK – CHARACTER*1 *Input*

On entry: specifies whether or not the input data should be checked.

CHECK = 'C'

Checks are carried out on the values of N, NNZ, IROW and ICOL.

CHECK = 'N'

None of these checks are carried out.

Constraint: CHECK = 'C' or 'N'.

7: X(N) – **complex*16** array *Input*

On entry: the vector x .

8: Y(N) – **complex*16** array *Output*

On exit: the vector y .

9: IFAIL – INTEGER *Input/Output*

On entry: IFAIL must be set to 0, -1 or 1. If you are unfamiliar with this parameter you should refer to Section 3.3 in the Essential Introduction for details.

On exit: IFAIL = 0 unless the routine detects an error (see Section 6).

For environments where it might be inappropriate to halt program execution when an error is detected, the value -1 or 1 is recommended. If the output of error messages is undesirable, then the value 1 is recommended. Otherwise, if you are not familiar with this parameter, the recommended value is 0. **When the value -1 or 1 is used it is essential to test the value of IFAIL on exit.**

6 Error Indicators and Warnings

If on entry IFAIL = 0 or -1, explanatory error messages are output on the current error message unit (as defined by X04AAF).

Errors or warnings detected by the routine:

IFAIL = 1

On entry, CHECK $\neq$ 'C' or 'N'.

IFAIL = 2

On entry, $N < 1$,
or $\text{NNZ} < 1$,
or $\text{NNZ} > N \times (N + 1)/2$.

IFAIL = 3

On entry, the arrays IROW and ICOL fail to satisfy the following constraints:

$$1 \leq \text{IROW}(i) \leq N \text{ and } 1 \leq \text{ICOL}(i) \leq \text{IROW}(i), \text{ for } i = 1, 2, \dots, \text{NNZ};$$

$$\text{IROW}(i-1) < \text{IROW}(i), \text{ or } \text{IROW}(i-1) = \text{IROW}(i) \text{ and } \text{ICOL}(i-1) < \text{ICOL}(i), \text{ for } i = 2, 3, \dots, \text{NNZ}.$$

Therefore a nonzero element has been supplied which does not lie in the lower triangular part of A , is out of order, or has duplicate row and column indices. Call F11ZPF to reorder and sum or remove duplicates.

7 Accuracy

The computed vector y satisfies the error bound

$$\|y - Ax\|_{\infty} \leq c(n)\epsilon\|A\|_{\infty}\|x\|_{\infty},$$

where $c(n)$ is a modest linear function of n , and ϵ is the *machine precision*.

8 Further Comments

8.1 Timing

The time taken for a call to F11XSF is proportional to NNZ.

9 Example

This example reads in a complex sparse Hermitian positive-definite matrix A and a vector x . It then calls F11XSF to compute the matrix-vector product $y = Ax$.

9.1 Program Text

```
*      F11XSF Example Program Text
*      Mark 19 Release. NAG Copyright 1999.
*      .. Parameters ..
      INTEGER          NIN, NOUT
      PARAMETER        (NIN=5,NOUT=6)
      INTEGER          LA, NMAX
      PARAMETER        (LA=10000,NMAX=1000)
*      .. Local Scalars ..
      INTEGER          I, IFAIL, N, NNZ
      CHARACTER        CHECK
*      .. Local Arrays ..
      COMPLEX *16      A(LA), X(NMAX), Y(NMAX)
      INTEGER          ICOL(LA), IROW(LA)
*      .. External Subroutines ..
      EXTERNAL         F11XSF
*      .. Executable Statements ..
      WRITE (NOUT,*) 'F11XSF Example Program Results'
*      Skip heading in data file
      READ (NIN,*)

*
*      Read order of matrix and number of non-zero entries
*
      READ (NIN,*) N
      IF (N.LE.NMAX) THEN
        READ (NIN,*) NNZ
*
*      Read the matrix A
*
      DO 20 I = 1, NNZ
        READ (NIN,*) A(I), IROW(I), ICOL(I)
20    CONTINUE
*
*      Read the vector x
*
      READ (NIN,*) (X(I),I=1,N)
*
*      Calculate matrix-vector product
*
      CHECK = 'C'
      IFAIL = 1
      CALL F11XSF(N,NNZ,A,IROW,ICOL,CHECK,X,Y,IFAIL)
```

```

      IF (IFAIL.EQ.0) THEN
*
*       Output results
*
      WRITE (NOUT,*) ' Matrix-vector product'
      DO 40 I = 1, N
        WRITE (NOUT,99999) Y(I)
40    CONTINUE
      ELSE
        WRITE (NOUT,99998) IFAIL
      END IF
    END IF
  END IF
*
99999 FORMAT (1X, '(',E16.4,',',E16.4,')')
99998 FORMAT (1X,/1X,' ** F11XSF returned with IFAIL = ',I5)
      END

```

9.2 Program Data

F11XSF Example Program Data

```

  9      N
23      NNZ
( 6., 0.) 1 1
(-1., 1.) 2 1
( 6., 0.) 2 2
( 0., 1.) 3 2
( 5., 0.) 3 3
( 5., 0.) 4 4
( 2.,-2.) 5 1
( 4., 0.) 5 5
( 1., 1.) 6 3
( 2., 0.) 6 4
( 6., 0.) 6 6
(-4., 3.) 7 2
( 0., 1.) 7 5
(-1., 0.) 7 6
( 6., 0.) 7 7
(-1.,-1.) 8 4
( 0.,-1.) 8 6
( 9., 0.) 8 8
( 1., 3.) 9 1
( 1., 2.) 9 5
(-1., 0.) 9 6
( 1., 4.) 9 8
( 9., 0.) 9 9  A(I), IROW(I), ICOL(I), I=1,...,NNZ
(1., 9.) (2.,-8.) (3., 7.)
(4.,-6.) (5., 5.) (6.,-4.)
(7., 3.) (8.,-2.) (9., 1.)  X(I), I=1,...,N

```

9.3 Program Results

F11XSF Example Program Results

```

Matrix-vector product
( 0.8000E+01, 0.5400E+02)
( -0.1000E+02, -0.9200E+02)
( 0.2500E+02, 0.2700E+02)
( 0.2600E+02, -0.2800E+02)
( 0.5400E+02, 0.1200E+02)
( 0.2600E+02, -0.2200E+02)
( 0.4700E+02, 0.6500E+02)
( 0.7100E+02, -0.5700E+02)
( 0.6000E+02, 0.7000E+02)

```
