NAG C Library Function Document

nag_ztrrfs (f07tvc)

1 Purpose

nag_ztrrfs (f07tvc) returns error bounds for the solution of a complex triangular system of linear equations with multiple right-hand sides, $AX = B$, $A^TX = B$ or $A^HX = B$.

2 Specification

```
void nag_ztrrfs (Nag_OrderType order, Nag_UploType uplo, Nag_TransType trans,
     Nag_DiagType diag, Integer n, Integer nrhs, const Complex a[], Integer pda,
     const Complex b[], Integer pdb, const Complex x[], Integer pdx, double ferr[],
     double berr[], NagError *fail)
```

3 Description

nag_ztrrfs (f07tvc) returns the backward errors and estimated bounds on the forward errors for the solution of a complex triangular system of linear equations with multiple right-hand sides $AX = B$, $A^TX = B$ or $A^HX = B$. The function handles each right-hand side vector (stored as a column of the matrix B) independently, so we describe the function of nag_ztrrfs (f07tvc) in terms of a single right-hand side b and solution x.

Given a computed solution x, the function computes the *component-wise backward error* β. This is the size of the smallest relative perturbation in each element of A and b such that x is the exact solution of a perturbed system

$$(A + \delta A)x = b + \delta b$$
$$|\delta a_{ij}| \leq \beta |a_{ij}| \text{ and } |\delta b_i| \leq \beta |b_i|.$$

Then the function estimates a bound for the *component-wise forward error* in the computed solution, defined by:

$$\max_i |x_i - \hat{x}_i| / \max_i |x_i|$$

where $\hat{x}$ is the true solution.

For details of the method, see the f07 Chapter Introduction.

4 References

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

5 Parameters

1: **order** – Nag_OrderType *Input*

On entry: the **order** parameter specifies the two-dimensional storage scheme being used, i.e., row-major ordering or column-major ordering. C language defined storage is specified by **order** = **Nag_RowMajor**. See Section 2.2.1.4 of the Essential Introduction for a more detailed explanation of the use of this parameter.

Constraint: **order** = **Nag_RowMajor** or **Nag_ColMajor**.

2: **uplo** – Nag_UploType *Input*

On entry: indicates whether A is upper or lower triangular as follows:

if **uplo** = **Nag_Upper**, A is upper triangular;

if **uplo** = **Nag_Lower**, A is lower triangular.

Constraint: **uplo** = **Nag_Upper** or **Nag_Lower**.

3: **trans** – Nag_TransType *Input*

On entry: indicates the form of the equations as follows:

if **trans** = **Nag_NoTrans**, the equations are of the form $AX = B$;

if **trans** = **Nag_Trans**, the equations are of the form $A^T X = B$;

if **trans** = **Nag_ConjTrans**, the equations are of the form $A^H X = B$.

Constraint: **trans** = **Nag_NoTrans**, **Nag_Trans** or **Nag_ConjTrans**.

4: **diag** – Nag_DiagType *Input*

On entry: indicates whether A is a non-unit or unit triangular matrix as follows:

if **diag** = **Nag_NonUnitDiag**, A is a non-unit triangular matrix;

if **diag** = **Nag_UnitDiag**, A is a unit triangular matrix; the diagonal elements are not referenced and are assumed to be 1.

Constraint: **diag** = **Nag_NonUnitDiag** or **Nag_UnitDiag**.

5: **n** – Integer *Input*

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

Constraint: **n** ≥ 0.

6: **nrhs** – Integer *Input*

On entry: r, the number of right-hand sides.

Constraint: **nrhs** ≥ 0.

7: **a**[dim] – const Complex *Input*

Note: the dimension, dim, of the array **a** must be at least max(1, **pda** × **n**).

On entry: the n by n triangular matrix A. If **uplo** = **Nag_Upper**, A is upper triangular and the elements of the array below the diagonal are not referenced; if **uplo** = **Nag_Lower**, A is lower triangular and the elements of the array above the diagonal are not referenced. If **diag** = **Nag_UnitDiag**, the diagonal elements of A are not referenced, but are assumed to be 1.

8: **pda** – Integer *Input*

On entry: the stride separating row or column elements (depending on the value of **order**) of the matrix A in the array **a**.

Constraint: **pda** $\geq$ max(1, **n**).

9: **b**[dim] – const Complex *Input*

Note: the dimension, dim, of the array **b** must be at least max(1, **pdb** × **nrhs**) when **order** = **Nag_ColMajor** and at least max(1, **pdb** × **n**) when **order** = **Nag_RowMajor**.

If **order** = **Nag_ColMajor**, the (i, j)th element of the matrix B is stored in **b**[$(j - 1) \times$ **pdb** $+ i - 1$] and if **order** = **Nag_RowMajor**, the (i, j)th element of the matrix B is stored in **b**[$(i - 1) \times$ **pdb** $+ j - 1$].

On entry: the n by r right-hand side matrix B.

10: **pdb** – Integer *Input*

On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **b**.

Constraints:

if **order** = **Nag_ColMajor**, **pdb** $\geq \max(1, \mathbf{n})$;
if **order** = **Nag_RowMajor**, **pdb** $\geq \max(1, \mathbf{nrhs})$.

11: **x**[dim] – const Complex *Input*

Note: the dimension, dim, of the array **x** must be at least $\max(1, \mathbf{pdx} \times \mathbf{nrhs})$ when **order** = **Nag_ColMajor** and at least $\max(1, \mathbf{pdx} \times \mathbf{n})$ when **order** = **Nag_RowMajor**.

If **order** = **Nag_ColMajor**, the (i, j)th element of the matrix X is stored in $\mathbf{x}[(j-1) \times \mathbf{pdx} + i - 1]$ and if **order** = **Nag_RowMajor**, the (i, j)th element of the matrix X is stored in $\mathbf{x}[(i-1) \times \mathbf{pdx} + j - 1]$.

On entry: the n by r solution matrix X, as returned by nag_ztrtrs (f07tsc).

12: **pdx** – Integer *Input*

On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array **x**.

Constraints:

if **order** = **Nag_ColMajor**, **pdx** $\geq \max(1, \mathbf{n})$;
if **order** = **Nag_RowMajor**, **pdx** $\geq \max(1, \mathbf{nrhs})$.

13: **ferr**[dim] – double *Output*

Note: the dimension, dim, of the array **ferr** must be at least $\max(1, \mathbf{nrhs})$.

On exit: **ferr**[$j-1$] contains an estimated error bound for the jth solution vector, that is, the jth column of X, for $j = 1, 2, \ldots, r$.

14: **berr**[dim] – double *Output*

Note: the dimension, dim, of the array **berr** must be at least $\max(1, \mathbf{nrhs})$.

On exit: **berr**[$j-1$] contains the component-wise backward error bound β for the jth solution vector, that is, the jth column of X, for $j = 1, 2, \ldots, r$.

15: **fail** – NagError * *Output*

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **n** = ⟨*value*⟩.
Constraint: **n** ≥ 0.

On entry, **nrhs** = ⟨*value*⟩.
Constraint: **nrhs** ≥ 0.

On entry, **pda** = ⟨*value*⟩.
Constraint: **pda** > 0.

On entry, **pdb** = ⟨*value*⟩.
Constraint: **pdb** > 0.

On entry, **pdx** = ⟨*value*⟩.
Constraint: **pdx** > 0.

NE_INT_2

On entry, **pda** = ⟨*value*⟩, **n** = ⟨*value*⟩.
Constraint: **pda** $\geq \max(1, \mathbf{n})$.

On entry, **pdb** = ⟨*value*⟩, **n** = ⟨*value*⟩.
Constraint: **pdb** $\geq \max(1, \mathbf{n})$.

On entry, **pdb** = ⟨*value*⟩, **nrhs** = ⟨*value*⟩.
Constraint: **pdb** $\geq \max(1, \mathbf{nrhs})$.

On entry, **pdx** = ⟨*value*⟩, **n** = ⟨*value*⟩.
Constraint: **pdx** $\geq \max(1, \mathbf{n})$.

On entry, **pdx** = ⟨*value*⟩, **nrhs** = ⟨*value*⟩.
Constraint: **pdx** $\geq \max(1, \mathbf{nrhs})$.

NE_ALLOC_FAIL

Memory allocation failed.

NE_BAD_PARAM

On entry, parameter ⟨*value*⟩ had an illegal value.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please consult NAG for assistance.

7 Accuracy

The bounds returned in **ferr** are not rigorous, because they are estimated, not computed exactly; but in practice they almost always overestimate the actual error.

8 Further Comments

A call to nag_ztrrfs (f07tvc), for each right-hand side, involves solving a number of systems of linear equations of the form $Ax = b$ or $A^H x = b$; the number is usually 5 and never more than 11. Each solution involves approximately $4n^2$ real floating-point operations.

The real analogue of this function is nag_dtrrfs (f07thc).

9 Example

To solve the system of equations $AX = B$ and to compute forward and backward error bounds, where

$$A = \begin{pmatrix} 4.78+4.56i & 0.00+0.00i & 0.00+0.00i & 0.00+0.00i \\ 2.00-0.30i & -4.11+1.25i & 0.00+0.00i & 0.00+0.00i \\ 2.89-1.34i & 2.36-4.25i & 4.15+0.80i & 0.00+0.00i \\ -1.89+1.15i & 0.04-3.69i & -0.02+0.46i & 0.33-0.26i \end{pmatrix}$$

and

$$B = \begin{pmatrix} -14.78-32.36i & -18.02+28.46i \\ 2.98-\ \ 2.14i & 14.22+15.42i \\ -20.96+17.06i & 5.62+35.89i \\ 9.54+\ \ 9.91i & -16.46-\ \ 1.73i \end{pmatrix}.$$

9.1 Program Text

```
/* nag_ztrrfs (f07tvc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagx04.h>

int main(void)
{
  /* Scalars */
  Integer i, j, n, nrhs, berr_len, ferr_len, pda, pdb, pdx;
  Integer exit_status=0;
  Nag_UploType uplo_enum;

  NagError fail;
  Nag_OrderType order;
  /* Arrays */
  char    uplo[2];
  Complex *a=0, *b=0, *x=0;
  double  *berr=0, *ferr=0;

#ifdef NAG_COLUMN_MAJOR
#define A(I,J) a[(J-1)*pda + I - 1]
#define B(I,J) b[(J-1)*pdb + I - 1]
#define X(I,J) x[(J-1)*pdx + I - 1]
  order = Nag_ColMajor;
#else
#define A(I,J) a[(I-1)*pda + J - 1]
#define B(I,J) b[(I-1)*pdb + J - 1]
#define X(I,J) x[(I-1)*pdx + J - 1]
  order = Nag_RowMajor;
#endif

  INIT_FAIL(fail);
  Vprintf("f07tvc Example Program Results\n");
  /* Skip heading in data file */
  Vscanf("%*[^\n] ");
  Vscanf("%ld%ld%*[^\n] ", &n, &nrhs);
  berr_len = nrhs;
  ferr_len  = nrhs;
#ifdef NAG_COLUMN_MAJOR
  pda = n;
  pdb = n;
  pdx = n;
#else
  pda = n;
  pdb = nrhs;
  pdx = nrhs;
#endif

    /* Allocate memory */
    if ( !(a = NAG_ALLOC(n * n, Complex)) ||
         !(b = NAG_ALLOC(n * nrhs, Complex)) ||
         !(x = NAG_ALLOC(n * nrhs, Complex)) ||
         !(berr = NAG_ALLOC(berr_len, double)) ||
         !(ferr = NAG_ALLOC(ferr_len, double)) )
      {
        Vprintf("Allocation failure\n");
        exit_status = -1;
        goto END;
      }

  /* Read A and B from data file, and copy B to X */
```

```
    Vscanf(" ' %1s '%*[^\n] ", uplo);
    if (*(unsigned char *)uplo == 'L')
      uplo_enum = Nag_Lower;
    else if (*(unsigned char *)uplo == 'U')
      uplo_enum = Nag_Upper;
    else
    {
      Vprintf("Unrecognised character for Nag_UploType type\n");
      exit_status = -1;
      goto END;
    }
  if (uplo_enum == Nag_Upper)
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = i; j <= n; ++j)
            Vscanf(" ( %lf , %lf )", &A(i,j).re, &A(i,j).im);
        }
      Vscanf("%*[^\n] ");
    }
  else
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = 1; j <= i; ++j)
            Vscanf(" ( %lf , %lf )", &A(i,j).re, &A(i,j).im);
        }
      Vscanf("%*[^\n] ");
    }

  for (i = 1; i <= n; ++i)
    {
      for (j = 1; j <= nrhs; ++j)
        Vscanf(" ( %lf , %lf )", &B(i,j).re, &B(i,j).im);
    }
  Vscanf("%*[^\n] ");

  for (i = 1; i <= n; ++i)
    {
      for (j = 1; j <= nrhs; ++j)
        {
          X(i,j).re = B(i,j).re;
          X(i,j).im = B(i,j).im;
        }
    }
  /* Compute solution in the array X */
  f07tsc(order, uplo_enum, Nag_NoTrans, Nag_NonUnitDiag, n,
         nrhs, a, pda, x, pdx, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f07tsc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  /* Compute backward errors and estimated bounds on the */
  /* forward errors */
  f07tvc(order, uplo_enum, Nag_NoTrans, Nag_NonUnitDiag, n,
         nrhs, a, pda, b, pdb, x, pdx, ferr, berr, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f07tvc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }

  /* Print solution */
  Vprintf("\n");
  x04dbc(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, nrhs,
         x, pdx, Nag_BracketForm, "%7.4f", "Solution(s)",
         Nag_IntegerLabels, 0, Nag_IntegerLabels, 0, 80, 0,
```

```
          0, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from x04dbc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  Vprintf("\nBackward errors (machine-dependent)\n");
  for (j = 1; j <= nrhs; ++j)

    Vprintf("%11.1e%s", berr[j-1], j%4==0 ?"\n":" ");
  Vprintf("\nEstimated forward error bounds "
          "(machine-dependent)\n");
  for (j = 1; j <= nrhs; ++j)
    Vprintf("%11.1e%s", ferr[j-1], j%4==0 ?"\n":" ");
  Vprintf("\n");
END:
if (a) NAG_FREE(a);
if (b) NAG_FREE(b);
if (x) NAG_FREE(x);
if (berr) NAG_FREE(berr);
if (ferr) NAG_FREE(ferr);

return exit_status;
}
```

9.2 Program Data

```
f07tvc Example Program Data
  4  2                                                  :Values of N and NRHS
  'L'                                                   :Value of UPLO
 ( 4.78, 4.56)
 ( 2.00,-0.30) (-4.11, 1.25)
 ( 2.89,-1.34) ( 2.36,-4.25) ( 4.15, 0.80)
 (-1.89, 1.15) ( 0.04,-3.69) (-0.02, 0.46) ( 0.33,-0.26)  :End of matrix A
 (-14.78,-32.36) (-18.02, 28.46)
 (  2.98, -2.14) ( 14.22, 15.42)
 (-20.96, 17.06) (  5.62, 35.89)
 (  9.54,  9.91) (-16.46, -1.73)                        :End of matrix B
```

9.3 Program Results

```
f07tvc Example Program Results

 Solution(s)
                      1                  2
 1  (-5.0000,-2.0000)  ( 1.0000, 5.0000)
 2  (-3.0000,-1.0000)  (-2.0000,-2.0000)
 3  ( 2.0000, 1.0000)  ( 3.0000, 4.0000)
 4  ( 4.0000, 3.0000)  ( 4.0000,-3.0000)

Backward errors (machine-dependent)
    6.2e-17    5.5e-17
Estimated forward error bounds (machine-dependent)
    2.9e-14    3.3e-14
```