NAG C Library Function Document

nag_dormtr (f08fgc)

1 Purpose

nag_dormtr (f08fgc) multiplies an arbitrary real matrix C by the real orthogonal matrix Q which was determined by nag_dsytrd (f08fec) when reducing a real symmetric matrix to tridiagonal form.

2 Specification

```
void nag_dormtr (Nag_OrderType order, Nag_SideType side, Nag_UploType uplo,
     Nag_TransType trans, Integer m, Integer n, const double a[], Integer pda,
     const double tau[], double c[], Integer pdc, NagError *fail)
```

3 Description

nag_dormtr (f08fgc) is intended to be used after a call to nag_dsytrd (f08fec), which reduces a real symmetric matrix A to symmetric tridiagonal form T by an orthogonal similarity transformation: $A = QTQ^T$. nag_dsytrd (f08fec) represents the orthogonal matrix Q as a product of elementary reflectors.

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

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

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

A common application of this function is to transform a matrix Z of eigenvectors of T to the matrix QZ of eigenvectors of A.

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: **side** – Nag_SideType *Input*

On entry: indicates how Q or Q^T is to be applied to C as follows:

if **side** = **Nag_LeftSide**, Q or Q^T is applied to C from the left;

if **side** = **Nag_RightSide**, Q or Q^T is applied to C from the right.

Constraint: **side** = **Nag_LeftSide** or **Nag_RightSide**.

3: **uplo** – Nag_UploType *Input*

On entry: this **must** be the same parameter **uplo** as supplied to nag_dsytrd (f08fec).

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

4: **trans** – Nag_TransType *Input*

On entry: indicates whether Q or Q^T is to be applied to C as follows:

if **trans** = **Nag_NoTrans**, Q is applied to C;

if **trans** = **Nag_Trans**, Q^T is applied to C.

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

5: **m** – Integer *Input*

On entry: m, the number of rows of the matrix C; m is also the order of Q if **side** = **Nag_LeftSide**.

Constraint: **m** ≥ 0.

6: **n** – Integer *Input*

On entry: n, the number of columns of the matrix C; n is also the order of Q if **side** = **Nag_RightSide**.

Constraint: **n** ≥ 0.

7: **a**$[dim]$ – double *Input/Output*

Note: the dimension, dim, of the array **a** must be at least
$\max(1, \mathbf{pda} \times \mathbf{m})$ when **side** = **Nag_LeftSide**;
$\max(1, \mathbf{pda} \times \mathbf{n})$ when **side** = **Nag_RightSide**.

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

On entry: details of the vectors which define the elementary reflectors, as returned by nag_dsytrd (f08fec).

On exit: used as internal workspace prior to being restored and hence is unchanged.

8: **pda** – Integer *Input*

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

Constraints:

if **side** = **Nag_LeftSide**, $\mathbf{pda} \geq \max(1, \mathbf{m})$;
if **side** = **Nag_RightSide**, $\mathbf{pda} \geq \max(1, \mathbf{n})$.

9: **tau**$[dim]$ – const double *Input*

Note: the dimension, dim, of the array **tau** must be at least $\max(1, \mathbf{m} - 1)$ when **side** = **Nag_LeftSide** and at least $\max(1, \mathbf{n} - 1)$ when **side** = **Nag_RightSide**.

On entry: further details of the elementary reflectors, as returned by nag_dsytrd (f08fec).

10: **c**$[dim]$ – double *Input/Output*

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

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

On entry: the m by n matrix C.

On exit: **c** is overwritten by QC or Q^TC or CQ or CQ^T as specified by **side** and **trans**.

11: **pdc** – Integer *Input*

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

Constraints:

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

12: **fail** – NagError * *Output*

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

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

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

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

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

NE_INT_2

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

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

NE_ENUM_INT_3

On entry, **side** = ⟨*value*⟩, **m** = ⟨*value*⟩, **n** = ⟨*value*⟩, **pda** = ⟨*value*⟩.
Constraint: if **side** = **Nag_LeftSide**, **pda** $\geq \max(1, \mathbf{m})$;
if **side** = **Nag_RightSide**, **pda** $\geq \max(1, \mathbf{n})$.

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 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 $2m^2n$ if **side** = **Nag_LeftSide** and $2mn^2$ if **side** = **Nag_RightSide**.

The complex analogue of this function is nag_zunmtr (f08fuc).

9 Example

To compute the two smallest eigenvalues, and the associated eigenvectors, of the matrix A, where

$$A = \begin{pmatrix} 2.07 & 3.87 & 4.20 & -1.15 \\ 3.87 & -0.21 & 1.87 & 0.63 \\ 4.20 & 1.87 & 1.15 & 2.06 \\ -1.15 & 0.63 & 2.06 & -1.81 \end{pmatrix}.$$

Here A is symmetric and must first be reduced to tridiagonal form T by nag_dsytrd (f08fec). The program then calls nag_dstebz (f08jjc) to compute the requested eigenvalues and nag_dstein (f08jkc) to compute the associated eigenvectors of T. Finally nag_dormtr (f08fgc) is called to transform the eigenvectors to those of A.

9.1 Program Text

```
/* nag_dormtr (f08fgc) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>
#include <nagx04.h>

int main(void)
{
  /* Scalars */
  Integer  i, j, m, n, nsplit, pda, pdz, d_len, e_len, tau_len;
  Integer  exit_status=0;
  double   vl=0.0, vu=0.0;
  NagError fail;
  Nag_UploType  uplo;
  Nag_OrderType order;
  /* Arrays */
  char    uplo_char[2];
  Integer *iblock=0, *ifailv=0, *isplit=0;
  double  *a=0, *d=0, *e=0, *tau=0, *w=0, *z=0;

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

  INIT_FAIL(fail);
  Vprintf("f08fgc Example Program Results\n\n");

  /* Skip heading in data file */
  Vscanf("%*[^\n] ");
  Vscanf("%ld%*[^\n] ", &n);
  pda = n;
  pdz = n;
```

```
tau_len = n-1;
d_len = n;
e_len = n-1;
/* Allocate memory */
if ( !(a = NAG_ALLOC(n * n, double)) ||
     !(d = NAG_ALLOC(d_len, double)) ||
     !(e = NAG_ALLOC(e_len, double)) ||
     !(iblock = NAG_ALLOC(n, Integer)) ||
     !(ifailv = NAG_ALLOC(n, Integer)) ||
     !(isplit = NAG_ALLOC(n, Integer)) ||
     !(w = NAG_ALLOC(n, double)) ||
     !(tau = NAG_ALLOC(tau_len, double)) ||
     !(z = NAG_ALLOC(n * n, double)) )
  {
    Vprintf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }

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

/* Reduce A to tridiagonal form T = (Q**T)*A*Q */
f08fec(order, uplo, n, a, pda, d, e, tau, &fail);
if (fail.code != NE_NOERROR)
  {
    Vprintf("Error from f08fec.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }
/* Calculate the two smallest eigenvalues of T (same as A) */
f08jjc(Nag_Indices, Nag_ByBlock, n, vl, vu, 1, 2, 0.0,
       d, e, &m, &nsplit, w, iblock, isplit, &fail);
if (fail.code != NE_NOERROR)
  {
    Vprintf("Error from f08jjc.\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

/* Print eigenvalues */
Vprintf("Eigenvalues\n");
for (i = 0; i < m; ++i)
```

```
    Vprintf("%8.4f%s", w[i], (i+1)%8==0 ?"\n":" ");
  Vprintf("\n\n");
  /* Calculate the eigenvectors of T storing the result in Z */
  f08jkc(order, n, d, e, m, w, iblock, isplit, z, pdz, ifailv,
         &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f08jkc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Calculate all the eigenvectors of A = Q*(eigenvectors of T) */
  f08fgc(order, Nag_LeftSide, uplo, Nag_NoTrans, n, m, a, pda,
         tau, z, pdz, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f08fgc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Print eigenvectors */
  x04cac(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, m, z, pdz,
         "Eigenvectors", 0, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from x04cac.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
 END:
  if (a) NAG_FREE(a);
  if (d) NAG_FREE(d);
  if (e) NAG_FREE(e);
  if (iblock) NAG_FREE(iblock);
  if (ifailv) NAG_FREE(ifailv);
  if (isplit) NAG_FREE(isplit);
  if (tau) NAG_FREE(tau);
  if (w) NAG_FREE(w);
  if (z) NAG_FREE(z);

  return exit_status;
}
```

9.2 Program Data

```
f08fgc Example Program Data
  4                           :Value of N
  'L'                         :Value of UPLO
  2.07
  3.87  -0.21
  4.20   1.87   1.15
 -1.15   0.63   2.06  -1.81   :End of matrix A
```

9.3 Program Results

```
f08fgc Example Program Results

Eigenvalues
 -5.0034  -1.9987

 Eigenvectors
          1        2
 1   0.5658  -0.2328
 2  -0.3478   0.7994
 3  -0.4740  -0.4087
 4   0.5781   0.3737
```