NAG C Library Function Document

nag_dormbr (f08kgc)

1 Purpose

nag_dormbr (f08kgc) multiplies an arbitrary real matrix C by one of the real orthogonal matrices Q or P which were determined by nag_dgebrd (f08kec) when reducing a real matrix to bidiagonal form.

2 Specification

```
void nag_dormbr (Nag_OrderType order, Nag_VectType vect, Nag_SideType side,
     Nag_TransType trans, Integer m, Integer n, Integer k, const double a[],
     Integer pda, const double tau[], double c[], Integer pdc, NagError *fail)
```

3 Description

nag_dormbr (f08kgc) is intended to be used after a call to nag_dgebrd (f08kec), which reduces a real rectangular matrix A to bidiagonal form B by an orthogonal transformation: $A = QBP^T$. nag_dgebrd (f08kec) represents the matrices Q and P^T as products of elementary reflectors.

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

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

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

Note: in the descriptions below, r denotes the order of Q or P^T: if **side** = **Nag_LeftSide**, $r =$ **m** and if **side** = **Nag_RightSide**, $r =$ **n**.

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: **vect** – Nag_VectType *Input*

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

if **vect** = **Nag_ApplyQ**, Q or Q^T is applied to C;

if **vect** = **Nag_ApplyP**, P or P^T is applied to C.

Constraint: **vect** = **Nag_ApplyQ** or **Nag_ApplyP**.

3: **side** – Nag_SideType *Input*

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

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

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

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

4: **trans** – Nag_TransType *Input*

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

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

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

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

5: **m** – Integer *Input*

On entry: m_C, the number of rows of the matrix C.

Constraint: **m** ≥ 0.

6: **n** – Integer *Input*

On entry: n_C, the number of columns of the matrix C.

Constraint: **n** ≥ 0.

7: **k** – Integer *Input*

On entry: if **vect** = **Nag_ApplyQ**, the number of columns in the original matrix A; if **vect** = **Nag_ApplyP**, the number of rows in the original matrix A.

Constraint: **k** ≥ 0.

8: **a**[dim] – double *Input/Output*

Note: the dimension, dim, of the array **a** must be at least
$\max(1, \mathbf{pda} \times \max(1, \min(r, \mathbf{k})))$ when **vect** = **Nag_ApplyQ** and **order** = **Nag_ColMajor**;
$\max(1, \mathbf{pda} \times r)$ when **vect** = **Nag_ApplyQ** and **order** = **Nag_RowMajor**;
$\max(1, \mathbf{pda} \times r)$ when **vect** = **Nag_ApplyP** and **order** = **Nag_ColMajor**;
$\max(1, \mathbf{pda} \times \min(r, \mathbf{k}))$ when **vect** = **Nag_ApplyP** and **order** = **Nag_RowMajor**.

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_dgebrd (f08kec).

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

9: **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 **order** = **Nag_ColMajor**,
if **vect** = **Nag_ApplyQ**, **pda** $\geq \max(1, r)$;
if **vect** = **Nag_ApplyP**, **pda** $\geq \max(1, \min(r, \mathbf{k}))$;

if **order** = **Nag_RowMajor**,
if **vect** = **Nag_ApplyQ**, **pda** $\geq \max(1, \min(r, \mathbf{k}))$;
if **vect** = **Nag_ApplyP**, **pda** $\geq \max(1, r)$.

10: **tau**[dim] – const double *Input*

Note: the dimension, dim, of the array **tau** must be at least $\max(1, \min(r, \mathbf{k}))$.

On entry: further details of the elementary reflectors, as returned by nag_dgebrd (f08kec) in its parameter **tauq** if **vect** = **Nag_ApplyQ**, or in its parameter **taup** if **vect** = **Nag_ApplyP**.

11: **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 **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 **c**$[(i-1) \times \mathbf{pdc} + j - 1]$.

On entry: the matrix C.

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

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

13: **fail** – NagError * *Output*

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

On entry, **m** = ⟨*value*⟩.
Constraint: $\mathbf{m} \geq 0$.

On entry, **n** = ⟨*value*⟩.
Constraint: $\mathbf{n} \geq 0$.

On entry, **k** = ⟨*value*⟩.
Constraint: $\mathbf{k} \geq 0$.

On entry, **pda** = ⟨*value*⟩.
Constraint: $\mathbf{pda} > 0$.

On entry, **pdc** = ⟨*value*⟩.
Constraint: $\mathbf{pdc} > 0$.

NE_INT_2

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

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

NE_ENUM_INT_2

On entry, **vect** = ⟨*value*⟩, **k** = ⟨*value*⟩, **pda** = ⟨*value*⟩.
Constraint: if **vect** = **Nag_ApplyQ**, $\mathbf{pda} \geq \max(1, r)$;
if **vect** = **Nag_ApplyP**, $\mathbf{pda} \geq \max(1, \min(r, \mathbf{k}))$.

On entry, **vect** $= \langle value \rangle$, **k** $= \langle value \rangle$, **pda** $= \langle value \rangle$.
Constraint: if **vect** = **Nag_ApplyQ**, **pda** $\geq \max(1, \min(r, \mathbf{k}))$;
if **vect** = **Nag_ApplyP**, **pda** $\geq \max(1, r)$.

NE_ALLOC_FAIL

Memory allocation failed.

NE_BAD_PARAM

On entry, parameter $\langle value \rangle$ 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

$$\begin{array}{ll} \text{if } \mathbf{side} = \mathbf{Nag\_LeftSide} \text{ and } \mathbf{m} \geq k; & 2\mathbf{n}k(2\mathbf{m} - k), \\ \text{if } \mathbf{side} = \mathbf{Nag\_RightSide} \text{ and } \mathbf{n} \geq k; & 2\mathbf{m}k(2\mathbf{n} - k), \\ \text{if } \mathbf{side} = \mathbf{Nag\_LeftSide} \text{ and } \mathbf{m} < k; & 2\mathbf{m}^2\mathbf{n}, \\ \text{if } \mathbf{side} = \mathbf{Nag\_RightSide} \text{ and } \mathbf{n} < k; & 2\mathbf{m}\mathbf{n}^2, \end{array}$$

where k is the value of the parameter **k**.

The complex analogue of this function is nag_zunmbr (f08kuc).

9 Example

For this function two examples are presented. Both illustrate how the reduction to bidiagonal form of a matrix A may be preceded by a QR or LQ factorization of A.

In the first example, $m > n$, and

$$A = \begin{pmatrix} -0.57 & -1.28 & -0.39 & 0.25 \\ -1.93 & 1.08 & -0.31 & -2.14 \\ 2.30 & 0.24 & 0.40 & -0.35 \\ -1.93 & 0.64 & -0.66 & 0.08 \\ 0.15 & 0.30 & 0.15 & -2.13 \\ -0.02 & 1.03 & -1.43 & 0.50 \end{pmatrix}.$$

The function first performs a QR factorization of A as $A = Q_aR$ and then reduces the factor R to bidiagonal form B: $R = Q_bBP^T$. Finally it forms Q_a and calls nag_dormbr (f08kgc) to form $Q = Q_aQ_b$.

In the second example, $m < n$, and

$$A = \begin{pmatrix} -5.42 & 3.28 & -3.68 & 0.27 & 2.06 & 0.46 \\ -1.65 & -3.40 & -3.20 & -1.03 & -4.06 & -0.01 \\ -0.37 & 2.35 & 1.90 & 4.31 & -1.76 & 1.13 \\ -3.15 & -0.11 & 1.99 & -2.70 & 0.26 & 4.50 \end{pmatrix}.$$

The function first performs an LQ factorization of A as $A = LP_a^T$ and then reduces the factor L to bidiagonal form B: $L = QBP_b^T$. Finally it forms P_b^T and calls nag_dormbr (f08kgc) to form $P^T = P_b^T P_a^T$.

9.1 Program Text

```
/* nag_dormbr (f08kgc) 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, ic, j, m, n, pda, pdpt, pdu;
  Integer  d_len, e_len, tau_len, tauq_len, taup_len;
  Integer  exit_status=0;
  NagError fail;
  Nag_OrderType order;
  /* Arrays */
  double *a=0, *d=0, *e=0, *pt=0, *tau=0, *taup=0, *tauq=0, *u=0;

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

  INIT_FAIL(fail);
  Vprintf("f08kgc Example Program Results\n");

  /* Skip heading in data file */
  Vscanf("%*[^\n] ");
  for (ic = 1; ic <= 2; ++ic)
    {
      Vscanf("%ld%ld%*[^\n] ", &m, &n);

#ifdef NAG_COLUMN_MAJOR
      pda = m;
      pdu = m;
      pdpt = n;
      taup_len = n;
      tauq_len = n;
      tau_len = n;
      d_len =  n;
      e_len =  n-1;
#else
      pda = n;
      pdu = m;
      pdpt = n;
      taup_len = n;
      tauq_len = n;
      tau_len = n;
      d_len =  n;
      e_len =  n-1;
#endif

      /* Allocate memory */
```

```
if ( !(a = NAG_ALLOC(m * n, double)) ||
     !(d = NAG_ALLOC(d_len, double)) ||
     !(e = NAG_ALLOC(e_len, double)) ||
     !(pt = NAG_ALLOC(n * n, double)) ||
     !(tau = NAG_ALLOC(tau_len, double)) ||
     !(taup = NAG_ALLOC(taup_len, double)) ||
     !(tauq = NAG_ALLOC(tauq_len, double)) ||
     !(u = NAG_ALLOC(m * m, double)) )
  {
    Vprintf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }
/* Read A from data file */
for (i = 1; i <= m; ++i)
  {
    for (j = 1; j <= n; ++j)
      Vscanf("%lf", &A(i,j));
  }
Vscanf("%*[^\n] ");
if (m >= n)
  {
    /* Compute the QR factorization of A */
    f08aec(order, m, n, a, pda, tau, &fail);
    if (fail.code != NE_NOERROR)
      {
        Vprintf("Error from f08aec.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
      }
    /* Copy A to U */
    for (i = 1; i <= m; ++i)
      {
        for (j = 1; j <= MIN(i,n); ++j)
          U(i,j) = A(i,j);
      }
    /* Form Q explicitly, storing the result in U */
    f08afc(order, m, m, n, u, pdu, tau, &fail);
    if (fail.code != NE_NOERROR)
      {
        Vprintf("order=%d\n", order);
        Vprintf("Error from f08afc.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
      }
    /* Copy R to PT (used as workspace) */
    for (i = 1; i <= n; ++i)
      {
        for (j = i; j <= n; ++j)
          PT(i,j) = A(i,j);
      }
    /* Set the strictly lower triangular part of R to zero */
    for (i = 2; i <= n; ++i)
      {
        for (j = 1; j <= MIN(i-1,n-1); ++j)
          PT(i,j) = 0.0;
      }
    /* Bidiagonalize R */
    f08kec(order, n, n, pt, pdpt, d, e, tauq, taup, &fail);
    if (fail.code != NE_NOERROR)
      {
        Vprintf("Error from f08kec.\n%s\n", fail.message);
        exit_status = 1;
        goto END;
      }
    /* Update Q, storing the result in U */
    f08kgc(order, Nag_FormQ, Nag_RightSide, Nag_NoTrans,
           m, n, n, pt, pdpt, tauq, u, pdu, &fail);
    if (fail.code != NE_NOERROR)
      {
        Vprintf("Error from f08kgc.\n%s\n", fail.message);
```

```
            exit_status = 1;
            goto END;
          }
        /* Print bidiagonal form and matrix Q */
        Vprintf("\nExample 1: bidiagonal matrix B\nDiagonal\n");
        for (i = 1; i <= n; ++i)
          Vprintf("%8.4f%s", d[i-1], i%8==0 ?"\n":" ");
        Vprintf("\nSuper-diagonal\n");
        for (i = 1; i <= n - 1; ++i)
          Vprintf("%8.4f%s", e[i-1], i%8 == 0 ?"\n":" ");
        Vprintf("\n\n");
        x04cac(order, Nag_GeneralMatrix, Nag_NonUnitDiag,
               m, n, u, pdu, "Example 1: matrix Q", 0, &fail);
        if (fail.code != NE_NOERROR)
          {
            Vprintf("Error from x04cac.\n%s\n", fail.message);
            exit_status = 1;
            goto END;
          }
      }
    else
      {
        /* Compute the LQ factorization of A */
        f08ahc(order, m, n, a, pda, tau, &fail);
        if (fail.code != NE_NOERROR)
          {
            Vprintf("Error from f08ahc.\n%s\n", fail.message);
            exit_status = 1;
            goto END;
          }
        /* Copy A to PT */
        for (i = 1; i <= m; ++i)
          {
            for (j = i; j <= n; ++j)
              PT(i,j) = A(i,j);
          }
        /* Form Q explicitly, storing the result in PT */
        f08ajc(order, n, n, m, pt, pdpt, tau, &fail);
        if (fail.code != NE_NOERROR)
          {
            Vprintf("Error from f08ajc.\n%s\n", fail.message);
            exit_status = 1;
            goto END;
          }
        /* Copy L to U (used as workspace) */
        for (i = 1; i <= m; ++i)
          {
            for (j = 1; j <= i; ++j)
              U(i,j) = A(i,j);
          }
        /* Set the strictly upper triangular part of L to zero */
        for (i = 1; i <= m-1; ++i)
          {
            for (j = i+1; j <= m; ++j)
              U(i,j) = 0.0;
          }
        /* Bidiagonalize L */
        f08kec(order, m, m, u, pdu, d, e, tauq, taup, &fail);
        if (fail.code != NE_NOERROR)
          {
            Vprintf("Error from f08kec.\n%s\n", fail.message);
            exit_status = 1;
            goto END;
          }
        /* Update P**T, storing the result in PT */
        f08kgc(order, Nag_FormP, Nag_LeftSide, Nag_Trans,
               m, n, m, u, pdu, taup, pt, pdpt, &fail);
        if (fail.code != NE_NOERROR)
          {
            Vprintf("Error from f08kgc.\n%s\n", fail.message);
            exit_status = 1;
```

```
              goto END;
            }

          /* Print bidiagonal form and matrix P**T */
          Vprintf("\nExample 2: bidiagonal matrix B\n%s\n",
                  "Diagonal");
          for (i = 1; i <= m; ++i)
            Vprintf("%8.4f%s", d[i-1], i%8==0 ?"\n":" ");
          Vprintf("\nSuper-diagonal\n");
          for (i = 1; i <= m - 1; ++i)
            Vprintf("%8.4f%s", e[i-1], i%8==0 ?"\n":" ");
          Vprintf("\n\n");
          x04cac(order, Nag_GeneralMatrix, Nag_NonUnitDiag,
                 m, n, pt, pdpt, "Example 2: matrix P**T", 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 (pt) NAG_FREE(pt);
      if (tau) NAG_FREE(tau);
      if (taup) NAG_FREE(taup);
      if (tauq) NAG_FREE(tauq);
      if (u) NAG_FREE(u);
    }
  return exit_status;
}
```

9.2 Program Data

```
f08kgc Example Program Data
  6  4                                          :Values of M and N, Example 1
 -0.57  -1.28  -0.39   0.25
 -1.93   1.08  -0.31  -2.14
  2.30   0.24   0.40  -0.35
 -1.93   0.64  -0.66   0.08
  0.15   0.30   0.15  -2.13
 -0.02   1.03  -1.43   0.50                    :End of matrix A
  4  6                                          :Values of M and N, Example 2
 -5.42   3.28  -3.68   0.27   2.06   0.46
 -1.65  -3.40  -3.20  -1.03  -4.06  -0.01
 -0.37   2.35   1.90   4.31  -1.76   1.13
 -3.15  -0.11   1.99  -2.70   0.26   4.50      :End of matrix A
```

9.3 Program Results

```
f08kgc Example Program Results

Example 1: bidiagonal matrix B
Diagonal
  3.6177  -2.4161   1.9213  -1.4265
Super-diagonal
  1.2587  -1.5262   1.1895

 Example 1: matrix Q
          1        2        3        4
 1  -0.1576  -0.2690   0.2612   0.8513
 2  -0.5335   0.5311  -0.2922   0.0184
 3   0.6358   0.3495  -0.0250  -0.0210
 4  -0.5335   0.0035   0.1537  -0.2592
 5   0.0415   0.5572  -0.2917   0.4523
 6  -0.0055   0.4614   0.8585  -0.0532

Example 2: bidiagonal matrix B
```

```
Diagonal
 -7.7724   6.1573  -6.0576   5.7933
Super-diagonal
  1.1926   0.5734  -1.9143

 Example 2: matrix P**T
          1         2         3         4         5         6
 1  -0.7104    0.4299  -0.4824    0.0354    0.2700    0.0603
 2   0.3583    0.1382  -0.4110    0.4044    0.0951   -0.7148
 3  -0.0507    0.4244   0.3795    0.7402   -0.2773    0.2203
 4   0.2442    0.4016   0.4158   -0.1354    0.7666   -0.0137
```