NAG C Library Function Document

nag_dsbgst (f08uec)

1 Purpose

nag_dsbgst (f08uec) reduces a real symmetric-definite generalized eigenproblem $Az = \lambda Bz$ to the standard form $Cy = \lambda y$, where A and B are band matrices, A is a real symmetric matrix, and B has been factorized by nag_dpbstf (f08ufc).

2 Specification

```
void nag_dsbgst (Nag_OrderType order, Nag_VectType vect, Nag_UploType uplo,
     Integer n, Integer ka, Integer kb, double ab[], Integer pdab,
     const double bb[], Integer pdbb, double x[], Integer pdx, NagError *fail)
```

3 Description

To reduce the real symmetric-definite generalized eigenproblem $Az = \lambda Bz$ to the standard form $Cy = \lambda y$, where A, B and C are banded, this function must be preceded by a call to nag_dpbstf (f08ufc) which computes the split Cholesky factorization of the positive-definite matrix B: $B = S^T S$. The split Cholesky factorization, compared with the ordinary Cholesky factorization, allows the work to be approximately halved.

This function overwrites A with $C = X^T AX$, where $X = S^{-1}Q$ and Q is a orthogonal matrix chosen (implicitly) to preserve the bandwidth of A. The function also has an option to allow the accumulation of X, and then, if z is an eigenvector of C, Xz is an eigenvector of the original system.

4 References

Crawford C R (1973) Reduction of a band-symmetric generalized eigenvalue problem *Comm. ACM* **16** 41–44

Kaufman L (1984) Banded eigenvalue solvers on vector machines *ACM Trans. Math. Software* **10** 73–86

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: **vect** – Nag_VectType *Input*

On entry: indicates whether X is to be returned as follows:

if **vect** = **Nag_DoNotForm**, X is not returned;

if **vect** = **Nag_FormX**, X is returned.

Constraint: **vect** = **Nag_DoNotForm** or **Nag_FormX**.

3: **uplo** – Nag_UploType *Input*

On entry: indicates whether the upper or lower triangular part of A is stored as follows:

if **uplo** = **Nag_Upper**, the upper triangular part of A is stored;

if **uplo** = **Nag_Lower**, the lower triangular part of A is stored.

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

4: **n** – Integer *Input*

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

Constraint: $\mathbf{n} \geq 0$.

5: **ka** – Integer *Input*

On entry: k_A, the number of super-diagonals of the matrix A if **uplo** = **Nag_Upper**, or the number of sub-diagonals if **uplo** = **Nag_Lower**.

Constraint: $\mathbf{ka} \geq 0$.

6: **kb** – Integer *Input*

On entry: k_B, the number of super-diagonals of the matrix B if **uplo** = **Nag_Upper**, or the number of sub-diagonals if **uplo** = **Nag_Lower**.

Constraint: $\mathbf{ka} \geq \mathbf{kb} \geq 0$.

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

Note: the dimension, dim, of the array **ab** must be at least $\max(1, \mathbf{pdab} \times \mathbf{n})$.

On entry: the n by n symmetric band matrix A. This is stored as a notional two-dimensional array with row elements or column elements stored contiguously. The storage of elements a_{ij} depends on the **order** and **uplo** parameters as follows:

if **order** = **Nag_ColMajor** and **uplo** = **Nag_Upper**,
a_{ij} is stored in $\mathbf{ab}[k_A + i - j + (j - 1) \times \mathbf{pdab}]$, for $i = 1, \ldots, n$ and $j = i, \ldots, \min(n, i + k_A)$;

if **order** = **Nag_ColMajor** and **uplo** = **Nag_Lower**,
a_{ij} is stored in $\mathbf{ab}[i - j + (j - 1) \times \mathbf{pdab}]$, for $i = 1, \ldots, n$ and $j = \max(1, i - k_A), \ldots, i$;

if **order** = **Nag_RowMajor** and **uplo** = **Nag_Upper**,
a_{ij} is stored in $\mathbf{ab}[j - i + (i - 1) \times \mathbf{pdab}]$, for $i = 1, \ldots, n$ and $j = i, \ldots, \min(n, i + k_A)$;

if **order** = **Nag_RowMajor** and **uplo** = **Nag_Lower**,
a_{ij} is stored in $\mathbf{ab}[k_A + j - i + (i - 1) \times \mathbf{pdab}]$, for $i = 1, \ldots, n$ and $j = \max(1, i - k_A), \ldots, i$.

On exit: the upper or lower triangle of A is overwritten by the corresponding upper or lower triangle of C as specified by **uplo**.

8: **pdab** – Integer *Input*

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

Constraint: $\mathbf{pdab} \geq \mathbf{ka} + 1$.

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

Note: the dimension, dim, of the array **bb** must be at least $\max(1, \mathbf{pdbb} \times \mathbf{n})$.

On entry: the banded split Cholesky factor of B as specified by **uplo**, **n** and **kb** and returned by nag_dpbstf (f08ufc).

10: **pdbb** – Integer *Input*

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

Constraint: **pdbb** $\geq$ **kb** $+ 1$.

11: **x**[dim] – double *Output*

Note: the dimension, dim, of the array **x** must be at least
max$(1,$ **pdx** $\times$ **n**$)$ when **vect** $=$ **Nag_FormX**;
1 when **vect** $=$ **Nag_DoNotForm**.

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

On exit: the n by n matrix $X = S^{-1}Q$, if **vect** $=$ **Nag_FormX**.

x is not referenced if **vect** $=$ **Nag_DoNotForm**.

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 **vect** $=$ **Nag_FormX**, **pdx** $\geq$ max$(1,$ **n**$)$;
if **vect** $=$ **Nag_DoNotForm**, **pdx** ≥ 1.

13: **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, **ka** = ⟨*value*⟩.
Constraint: **ka** ≥ 0.

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

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

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

NE_INT_2

On entry, **ka** = ⟨*value*⟩, **kb** = ⟨*value*⟩.
Constraint: **ka** $\geq$ **kb** ≥ 0.

On entry, **pdab** = ⟨*value*⟩, **ka** = ⟨*value*⟩.
Constraint: **pdab** $\geq$ **ka** $+ 1$.

On entry, **pdbb** = ⟨*value*⟩, **kb** = ⟨*value*⟩.
Constraint: **pdbb** $\geq$ **kb** $+ 1$.

NE_ENUM_INT_2

On entry, **vect** = ⟨*value*⟩, **n** = ⟨*value*⟩, **pdx** = ⟨*value*⟩.
Constraint: if **vect** = **Nag_FormX**, **pdx** $\geq \max(1, \mathbf{n})$;
if **vect** = **Nag_DoNotForm**, **pdx** ≥ 1.

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

Forming the reduced matrix C is a stable procedure. However it involves implicit multiplication by B^{-1}. When the function is used as a step in the computation of eigenvalues and eigenvectors of the original problem, there may be a significant loss of accuracy if B is ill-conditioned with respect to inversion.

8 Further Comments

The total number of floating-point operations is approximately $6n^2k_B$, when **vect** = **Nag_DoNotForm**, assuming $n \gg k_A, k_B$; there are an additional $(3/2)n^3(k_B/k_A)$ operations when **vect** = **Nag_FormX**.

The complex analogue of this function is nag_zhbgst (f08usc).

9 Example

To compute all the eigenvalues of $Az = \lambda Bz$, where

$$A = \begin{pmatrix} 0.24 & 0.39 & 0.42 & 0.00 \\ 0.39 & -0.11 & 0.79 & 0.63 \\ 0.42 & 0.79 & -0.25 & 0.48 \\ 0.00 & 0.63 & 0.48 & -0.03 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 2.07 & 0.95 & 0.00 & 0.00 \\ 0.95 & 1.69 & -0.29 & 0.00 \\ 0.00 & -0.29 & 0.65 & -0.33 \\ 0.00 & 0.00 & -0.33 & 1.17 \end{pmatrix}.$$

Here A is symmetric, B is symmetric positive-definite, and A and B are treated as band matrices. B must first be factorized by nag_dpbstf (f08ufc). The program calls nag_dsbgst (f08uec) to reduce the problem to the standard form $Cy = \lambda y$, then nag_dsbtrd (f08hec) to reduce C to tridiagonal form, and nag_dsterf (f08jfc) to compute the eigenvalues.

9.1 Program Text

```
/* nag_dsbgst (f08uec) Example Program.
 *
 * Copyright 2001 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

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

int main(void)
{
  /* Scalars */
```

```
  Integer  i, j, k1, k2, ka, kb, n, pdab, pdbb, pdx, d_len, e_len;
  Integer  exit_status=0;
  NagError fail;
  Nag_UploType   uplo;
  Nag_OrderType  order;
  /* Arrays */
  char   uplo_char[2];
  double *ab=0, *bb=0, *d=0, *e=0, *x=0;

#ifdef NAG_COLUMN_MAJOR
#define AB_UPPER(I,J) ab[(J-1)*pdab + k1 + I - J - 1]
#define AB_LOWER(I,J) ab[(J-1)*pdab + I - J]
#define BB_UPPER(I,J) bb[(J-1)*pdbb + k2 + I - J - 1]
#define BB_LOWER(I,J) bb[(J-1)*pdbb + I - J]
  order = Nag_ColMajor;
#else
#define AB_UPPER(I,J) ab[(I-1)*pdab + J - I]
#define AB_LOWER(I,J) ab[(I-1)*pdab + k1 + J - I - 1]
#define BB_UPPER(I,J) bb[(I-1)*pdbb + J - I]
#define BB_LOWER(I,J) bb[(I-1)*pdbb + k2 + J - I - 1]
  order = Nag_RowMajor;
#endif

  INIT_FAIL(fail);
  Vprintf("f08uec Example Program Results\n\n");

  /* Skip heading in data file */
  Vscanf("%*[^\n] ");
  Vscanf("%ld%ld%ld%*[^\n] ", &n, &ka, &kb);
  pdab = ka + 1;
  pdbb = kb + 1;
  pdx = n;
  d_len = n;
  e_len = n-1;

  /* Allocate memory */
  if ( !(ab = NAG_ALLOC(pdab * n, double)) ||
       !(bb = NAG_ALLOC(pdbb * n, double)) ||
       !(d = NAG_ALLOC(d_len, double)) ||
       !(e = NAG_ALLOC(e_len, double)) ||
       !(x = NAG_ALLOC(n * n, double)) )
    {
      Vprintf("Allocation failure\n");
      exit_status = -1;
      goto END;
    }
  /* Read whether Upper or Lower part of A is stored */
  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;
    }
  /* Read A and B from data file */
  k1 = ka + 1;
  k2 = kb + 1;
  if (uplo == Nag_Upper)
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = i; j <= MIN(i+ka,n); ++j)
            Vscanf("%lf", &AB_UPPER(i,j));
        }
      Vscanf("%*[^\n] ");
    }
  else
```

```
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = MAX(1,i-ka); j <= i; ++j)
            Vscanf("%lf", &AB_LOWER(i,j));
        }
      Vscanf("%*[^\n] ");
    }
  if (uplo == Nag_Upper)
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = i; j <= MIN(i+kb,n); ++j)
            Vscanf("%lf", &BB_UPPER(i,j));
        }
      Vscanf("%*[^\n] ");
    }
  else
    {
      for (i = 1; i <= n; ++i)
        {
          for (j = MAX(1,i-kb); j <= i; ++j)
            Vscanf("%lf", &BB_LOWER(i,j));
        }
      Vscanf("%*[^\n] ");
    }
  /* Compute the split Cholesky factorization of B */
  f08ufc(order, uplo, n, kb, bb, pdbb, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f08ufc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Reduce the problem to standard form C*y = lambda*y, */
  /* storing the result in A */
  f08uec(order, Nag_DoNotForm, uplo, n, ka, kb, ab, pdab, bb, pdbb,
         x, pdx, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f08uec.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Reduce C to tridiagonal form T = (Q**T)*C*Q */
  f08hec(order, Nag_DoNotForm, uplo, n, ka, ab, pdab, d, e,
         x, pdx, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f08hec.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Calculate the eigenvalues of T (same as C) */
  f08jfc(n, d, e, &fail);
  if (fail.code != NE_NOERROR)
    {
      Vprintf("Error from f08jfc.\n%s\n", fail.message);
      exit_status = 1;
      goto END;
    }
  /* Print eigenvalues */
  Vprintf(" Eigenvalues\n");
  for (i = 0; i < n; ++i)
    Vprintf(" %8.4lf",d[i]);
  Vprintf("\n");
 END:
  if (ab) NAG_FREE(ab);
  if (bb) NAG_FREE(bb);
  if (d) NAG_FREE(d);
  if (e) NAG_FREE(e);
```

```
  if (x) NAG_FREE(x);
  return exit_status;
}
```

9.2 Program Data

```
f08uec Example Program Data
  4  2  1                     :Values of N, KA and KB
  'L'                         :Value of UPLO
  0.24
  0.39  -0.11
  0.42   0.79  -0.25
         0.63   0.48  -0.03   :End of matrix A
  2.07
  0.95   1.69
        -0.29   0.65
               -0.33   1.17   :End of matrix B
```

9.3 Program Results

```
f08uec Example Program Results

 Eigenvalues
  -0.8305  -0.6401   0.0992   1.8525
```