NAG C Library Function Document nag dtrsv (f16pjc)

1 Purpose

nag_dtrsv (f16pjc) solves one of the systems of equations

$$Tx = \alpha b$$
 or $T^Tx = \alpha b$,

where T is a real triangular matrix.

2 Specification

3 Description

nag dtrsv (f16pjc) performs one of the matrix-vector operations

$$x \leftarrow \alpha T^{-1} x$$
 or $x \leftarrow \alpha T^{-T} x$,

where T is an n by n real triangular matrix, x is an n element real vector and α is a real scalar. T^{-T} denotes $(T^T)^{-1}$ or equivalently $(T^{-1})^T$.

4 References

The BLAS Technical Forum Standard (2001) www.netlib.org/blas/blast-forum

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: specifies whether T is upper or lower triangular as follows:

if $uplo = Nag_Upper$, T is upper triangular;

if $uplo = Nag_Lower$, T is lower triangular.

Constraint: uplo = Nag_Upper or Nag_Lower.

3: **trans** – Nag TransType

Input

On entry: specifies the operation to be performed as follows:

if trans = Nag_NoTrans,
$$x \leftarrow \alpha T^{-1}x$$
;

if trans = Nag_Trans or Nag_ConjTrans, $x \leftarrow \alpha T^{-T}x$.

Constraint: trans = Nag_NoTrans, Nag_Trans or Nag_ConjTrans.

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4: **diag** – Nag DiagType

Input

On entry: specifies whether A has non-unit or unit diagonal elements, as follows:

if diag = Nag_NonUnitDiag, the diagonal elements are stored explicitly;

if $diag = Nag_UnitDiag$, the diagonal elements are assumed to be 1, and are not referenced.

Constraint: diag = Nag_NonUnitDiag or Nag_UnitDiag.

5: \mathbf{n} – Integer

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

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

6: **alpha** – double

Input

On entry: the scalar α .

7: $\mathbf{t}[dim]$ – const double

Input

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

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

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

8: **pdt** – Integer Inpu

On entry: the stride separating matrix row or column elements (depending on the value of **order**) in the array \mathbf{t} .

Constraint: $pdt \ge max(1, n)$.

9: $\mathbf{x}[dim]$ – double

Input/Output

Note: the dimension, dim, of the array **x** must be at least $1 + (\mathbf{n} - 1)|\mathbf{incx}|$.

On entry: the right hand side vector b.

On exit: the solution vector x.

10: **incx** – Integer

Input

On entry: the increment in the subscripts of x between successive elements of x.

Constraint: $incx \neq 0$.

11: **fail** – NagError *

Input/Output

The NAG error parameter (see the Essential Introduction).

6 Error Indicators and Warnings

NE_INT

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On entry, \mathbf{n} = \langle value \rangle.
Constraint: \mathbf{n} \geq 0.
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On entry, $incx = \langle value \rangle$.

Constraint: $incx \neq 0$.

On entry, $\mathbf{pdt} = \langle value \rangle$. Constraint: $\mathbf{pdt} \geq \max(1, \mathbf{n})$.

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NE_BAD_PARAM

On entry, parameter $\langle value \rangle$ had an illegal value.

7 Accuracy

The BLAS standard requires accurate implementations which avoid unnecessary over/underflow (see section 2.7 of The BLAS Technical Forum Standard (2001)).

8 Further Comments

No test for singularity or near-singularity of T is included in this routine. Such tests must be performed before calling this routine.

9 Example

None.

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