F08AKF (SORMLQ/DORMLQ) – NAG Fortran Library Routine Document

Note. Before using this routine, please read the Users' Note for your implementation to check the interpretation of bold italicised terms and other implementation-dependent details.

1 Purpose

F08AKF (SORMLQ/DORMLQ) multiplies an arbitrary real matrix C by the real orthogonal matrix Q from an LQ factorization computed by F08AHF (SGELQF/DGELQF).

2 Specification

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 SUBROUTINE F08AKF(SIDE, TRANS, M, N, K, A, LDA, TAU, C, LDC, WORK,
1                  LWORK, INFO)
 ENTRY      sormlq(SIDE, TRANS, M, N, K, A, LDA, TAU, C, LDC, WORK,
1                  LWORK, INFO)
 INTEGER           M, N, K, LDA, LDC, LWORK, INFO
 real              A(LDA,*), TAU(*), C(LDC,*), WORK(LWORK)
 CHARACTER*1       SIDE, TRANS
```

The ENTRY statement enables the routine to be called by its LAPACK name.

3 Description

This routine is intended to be used after a call to F08AHF (SGELQF/DGELQF), which performs an LQ factorization of a real matrix A. F08AHF represents the orthogonal matrix Q as a product of elementary reflectors.

This routine 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).

4 References

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

5 Parameters

1: SIDE — CHARACTER*1 *Input*

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

if SIDE = 'L', then Q or Q^T is applied to C from the left;
if SIDE = 'R', then Q or Q^T is applied to C from the right.

Constraint: SIDE = 'L' or 'R'.

2: TRANS — CHARACTER*1 *Input*

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

if TRANS = 'N', then Q is applied to C;
if TRANS = 'T', then Q^T is applied to C.

Constraint: TRANS = 'N' or 'T'.

3: M — INTEGER *Input*

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

Constraint: M $\geq$ 0.

4: N — INTEGER *Input*

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

Constraint: N $\geq$ 0.

5: K — INTEGER *Input*

On entry: k, the number of elementary reflectors whose product defines the matrix Q.

Constraints:

M $\geq$ K $\geq$ 0 if SIDE = 'L',
N $\geq$ K $\geq$ 0 if SIDE = 'R'.

6: A(LDA,∗) — ***real*** array *Input*

Note: the second dimension of the array A must be at least max(1,M) if SIDE = 'L' and at least max(1,N) if SIDE = 'R'.

On entry: details of the vectors which define the elementary reflectors, as returned by F08AHF (SGELQF/DGELQF).

7: LDA — INTEGER *Input*

On entry: the first dimension of the array A as declared in the (sub)program from which F08AKF (SORMLQ/DORMLQ) is called.

Constraint: LDA $\geq$ max(1,K).

8: TAU(∗) — ***real*** array *Input*

Note: the dimension of the array TAU must be at least max(1,K).

On entry: further details of the elementary reflectors, as returned by F08AHF (SGELQF/DGELQF).

9: C(LDC,∗) — ***real*** array *Input/Output*

Note: the second dimension of the array C must be at least max(1,N).

On entry: the m by n matrix C.

On exit: C is overwritten by QC or Q^TC or CQ^T or CQ as specified by SIDE and TRANS.

10: LDC — INTEGER *Input*

On entry: the first dimension of the array C as declared in the (sub)program from which F08AKF (SORMLQ/DORMLQ) is called.

Constraint: LDC $\geq$ max(1,M).

11: WORK(LWORK) — ***real*** array *Workspace*

On exit: if INFO = 0, WORK(1) contains the minimum value of LWORK required for optimum performance.

12: LWORK — INTEGER *Input*

On entry: the dimension of the array WORK as declared in the (sub)program from which F08AKF (SORMLQ/DORMLQ) is called.

Suggested value: for optimum performance LWORK should be at least N × nb if SIDE = 'L' and at least M × nb if SIDE = 'R', where nb is the ***blocksize***.

Constraints:

LWORK $\geq$ max(1,N) if SIDE = 'L',
LWORK $\geq$ max(1,M) if SIDE = 'R'.

13: INFO — INTEGER *Output*

On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

INFO < 0

If INFO $= -i$, the ith parameter had an illegal value. An explanatory message is output, and execution of the program is terminated.

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 $2nk(2m-k)$ if SIDE = 'L' and $2mk(2n-k)$ if SIDE = 'R'.

The complex analogue of this routine is F08AXF (CUNMLQ/ZUNMLQ).

9 Example

See the example for Section 9 of the document for F08AHF (SGELQF/DGELQF).