

NAG Fortran Library Routine Document

F07AEF (SGETRS/DGETRS)

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

F07AEF (SGETRS/DGETRS) solves a real system of linear equations with multiple right-hand sides, $AX = B$ or $A^T X = B$, where A has been factorized by F07ADF (SGETRF/DGETRF).

2 Specification

```

SUBROUTINE F07AEF(TRANS, N, NRHS, A, LDA, IPIV, B, LDB, INFO)
ENTRY      sgetrs (TRANS, N, NRHS, A, LDA, IPIV, B, LDB, INFO)
INTEGER    N, NRHS, LDA, IPIV(*), LDB, INFO
real     A(LDA,*), B(LDB,*)
CHARACTER*1 TRANS

```

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

3 Description

To solve a real system of linear equations $AX = B$ or $A^T X = B$, this routine must be preceded by a call to F07ADF (SGETRF/DGETRF) which computes the LU factorization of A as $A = PLU$. The solution is computed by forward and backward substitution.

If TRANS = 'N', the solution is computed by solving $PLY = B$ and then $UX = Y$.

If TRANS = 'T' or 'C', the solution is computed by solving $U^T Y = B$ and then $L^T P^T X = Y$.

4 References

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

5 Parameters

- 1: TRANS – CHARACTER*1 *Input*
On entry: indicates the form of the equations as follows:
 if TRANS = 'N', $AX = B$ is solved for X ;
 if TRANS = 'T' or 'C', $A^T X = B$ is solved for X .
Constraint: TRANS = 'N', 'T' or 'C'.
- 2: N – INTEGER *Input*
On entry: n , the order of the matrix A .
Constraint: $N \geq 0$.
- 3: NRHS – INTEGER *Input*
On entry: r , the number of right-hand sides.
Constraint: NRHS ≥ 0 .

- 4: A(LDA,*) – *real* array Input
Note: the second dimension of the array A must be at least $\max(1, N)$.
On entry: the LU factorization of A, as returned by F07ADF (SGETRF/DGETRF).
- 5: LDA – INTEGER Input
On entry: the first dimension of the array A as declared in the (sub)program from which F07AEF (SGETRS/DGETRS) is called.
Constraint: $LDA \geq \max(1, N)$.
- 6: IPIV(*) – INTEGER array Input
Note: the dimension of the array IPIV must be at least $\max(1, N)$.
On entry: the pivot indices, as returned by F07ADF (SGETRF/DGETRF).
- 7: B(LDB,*) – *real* array Input/Output
Note: the second dimension of the array B must be at least $\max(1, NRHS)$.
On entry: the n by r right-hand side matrix B .
On exit: the n by r solution matrix X .
- 8: LDB – INTEGER Input
On entry: the first dimension of the array B as declared in the (sub)program from which F07AEF (SGETRS/DGETRS) is called.
Constraint: $LDB \geq \max(1, N)$.
- 9: INFO – INTEGER Output
On exit: INFO = 0 unless the routine detects an error (see Section 6).

6 Error Indicators and Warnings

Errors or warnings detected by the routine:

INFO < 0

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

7 Accuracy

For each right-hand side vector b , the computed solution x is the exact solution of a perturbed system of equations $(A + E)x = b$, where

$$|E| \leq c(n)\epsilon P|L||U|,$$

$c(n)$ is a modest linear function of n , and ϵ is the *machine precision*.

If \hat{x} is the true solution, then the computed solution x satisfies a forward error bound of the form

$$\frac{\|x - \hat{x}\|_{\infty}}{\|x\|_{\infty}} \leq c(n) \text{cond}(A, x)\epsilon$$

where $\text{cond}(A, x) = \| |A^{-1}| |A| \|x\|_{\infty} / \|x\|_{\infty} \leq \text{cond}(A) = \| |A^{-1}| |A| \|_{\infty} \leq \kappa_{\infty}(A)$. Note that $\text{cond}(A, x)$ can be much smaller than $\text{cond}(A)$, and $\text{cond}(A^T)$ can be much larger (or smaller) than $\text{cond}(A)$.

Forward and backward error bounds can be computed by calling F07AHF (SGERFS/DGERFS), and an estimate for $\kappa_{\infty}(A)$ can be obtained by calling F07AGF (SGECON/DGECON) with NORM = 'I'.

8 Further Comments

The total number of floating-point operations is approximately $2n^2r$.

This routine may be followed by a call to F07AHF (SGERFS/DGERFS) to refine the solution and return an error estimate.

The complex analogue of this routine is F07ASF (CGETRS/ZGETRS).

9 Example

To solve the system of equations $AX = B$, where

$$A = \begin{pmatrix} 1.80 & 2.88 & 2.05 & -0.89 \\ 5.25 & -2.95 & -0.95 & -3.80 \\ 1.58 & -2.69 & -2.90 & -1.04 \\ -1.11 & -0.66 & -0.59 & 0.80 \end{pmatrix} \quad \text{and} \quad B = \begin{pmatrix} 9.52 & 18.47 \\ 24.35 & 2.25 \\ 0.77 & -13.28 \\ -6.22 & -6.21 \end{pmatrix}.$$

Here A is nonsymmetric and must first be factorized by F07ADF (SGETRF/DGETRF).

9.1 Program Text

Note: the listing of the example program presented below uses *bold italicised* terms to denote precision-dependent details. Please read the Users' Note for your implementation to check the interpretation of these terms. As explained in the Essential Introduction to this manual, the results produced may not be identical for all implementations.

```
*      F07AEF Example Program Text
*      Mark 15 Release. NAG Copyright 1991.
*      .. Parameters ..
INTEGER          NIN, NOUT
PARAMETER       (NIN=5,NOUT=6)
INTEGER          NMAX, LDA, NRHMAX, LDB
PARAMETER       (NMAX=8,LDA=NMAX,NRHMAX=NMAX,LDB=NMAX)
CHARACTER        TRANS
PARAMETER       (TRANS='N')
*      .. Local Scalars ..
INTEGER          I, IFAIL, INFO, J, N, NRHS
*      .. Local Arrays ..
real           A(LDA,NMAX), B(LDB,NRHMAX)
INTEGER          IPIV(NMAX)
*      .. External Subroutines ..
EXTERNAL         sgetrf, sgetrs, X04CAF
*      .. Executable Statements ..
WRITE (NOUT,*) 'F07AEF Example Program Results'
Skip heading in data file
READ (NIN,*)
READ (NIN,*) N, NRHS
IF (N.LE.NMAX .AND. NRHS.LE.NRHMAX) THEN
*
*      Read A and B from data file
*
READ (NIN,*) ((A(I,J),J=1,N),I=1,N)
READ (NIN,*) ((B(I,J),J=1,NRHS),I=1,N)
*
*      Factorize A
*
CALL sgetrf(N,N,A,LDA,IPIV,INFO)
*
WRITE (NOUT,*)
IF (INFO.EQ.0) THEN
*
*      Compute solution
*
CALL sgetrs(TRANS,N,NRHS,A,LDA,IPIV,B,LDB,INFO)
*
*      Print solution
*
IFAIL = 0
CALL X04CAF('General',' ',N,NRHS,B,LDB,'Solution(s)',IFAIL)
```

```
      ELSE
        WRITE (NOUT,*) 'The factor U is singular'
      END IF
    END IF
  STOP
*
  END
```

9.2 Program Data

```
F07AEF Example Program Data
  4  2                               :Values of N and NRHS
  1.80  2.88  2.05 -0.89
  5.25 -2.95 -0.95 -3.80
  1.58 -2.69 -2.90 -1.04
-1.11 -0.66 -0.59  0.80           :End of matrix A
  9.52 18.47
 24.35  2.25
  0.77 -13.28
-6.22 -6.21                       :End of matrix B
```

9.3 Program Results

F07AEF Example Program Results

```
Solution(s)
           1           2
  1      1.0000      3.0000
  2     -1.0000      2.0000
  3      3.0000      4.0000
  4     -5.0000      1.0000
```
