

NAG Fortran Library Routine Document

F07HGF (SPBCON/DPBCON)

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

F07HGF (SPBCON/DPBCON) estimates the condition number of a real symmetric positive-definite band matrix A , where A has been factorized by F07HDF (SPBTRF/DPBTRF).

2 Specification

```

SUBROUTINE F07HGF (UPLO, N, KD, AB, LDAB, ANORM, RCOND, WORK, IWORK,
1              INFO)
ENTRY      spbcon (UPLO, N, KD, AB, LDAB, ANORM, RCOND, WORK, IWORK,
1              INFO)
INTEGER    N, KD, LDAB, IWORK(*), INFO
real     AB(LDAB,*), ANORM, RCOND, WORK(*)
CHARACTER*1 UPLO

```

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

3 Description

This routine estimates the condition number (in the 1-norm) of a real symmetric positive-definite band matrix A :

$$\kappa_1(A) = \|A\|_1 \|A^{-1}\|_1.$$

Since A is symmetric, $\kappa_1(A) = \kappa_\infty(A) = \|A\|_\infty \|A^{-1}\|_\infty$.

Because $\kappa_1(A)$ is infinite if A is singular, the routine actually returns an estimate of the **reciprocal** of $\kappa_1(A)$.

The routine should be preceded by a call to F06REF to compute $\|A\|_1$ and a call to F07HDF (SPBTRF/DPBTRF) to compute the Cholesky factorization of A . The routine then uses Higham's implementation of Hager's method (see Higham (1988)) to estimate $\|A^{-1}\|_1$.

4 References

Higham N J (1988) FORTRAN codes for estimating the one-norm of a real or complex matrix, with applications to condition estimation *ACM Trans. Math. Software* **14** 381–396

5 Parameters

1: UPLO – CHARACTER*1

Input

On entry: indicates whether A has been factorized as $U^T U$ or LL^T as follows:

if UPLO = 'U', $A = U^T U$, where U is upper triangular;

if UPLO = 'L', $A = LL^T$, where L is lower triangular.

Constraint: UPLO = 'U' or 'L'.

- 2: N – INTEGER *Input*
On entry: n , the order of the matrix A .
Constraint: $N \geq 0$.
- 3: KD – INTEGER *Input*
On entry: k , the number of super-diagonals or sub-diagonals of the matrix A .
Constraint: $KD \geq 0$.
- 4: AB(LDAB,*) – *real* array *Input*
Note: the second dimension of the array AB must be at least $\max(1, N)$.
On entry: the Cholesky factor of A , as returned by F07HDF (SPBTRF/DPBTRF).
- 5: LDAB – INTEGER *Input*
On entry: the first dimension of the array AB as declared in the (sub)program from which F07HGF (SPBCON/DPBCON) is called.
Constraint: $LDAB \geq KD + 1$.
- 6: ANORM – *real* *Input*
On entry: the 1-norm of the **original** matrix A , which may be computed by calling F06REF. ANORM must be computed either **before** calling F07HDF (SPBTRF/DPBTRF) or else from a copy of the original matrix A .
Constraint: $ANORM \geq 0.0$.
- 7: RCOND – *real* *Output*
On exit: an estimate of the reciprocal of the condition number of A . RCOND is set to zero if exact singularity is detected or the estimate underflows. If RCOND is less than **machine precision**, A is singular to working precision.
- 8: WORK(*) – *real* array *Workspace*
Note: the dimension of the array WORK must be at least $\max(1, 3 * N)$.
- 9: IWORK(*) – INTEGER array *Workspace*
Note: the dimension of the array IWORK must be at least $\max(1, N)$.
- 10: 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

The computed estimate RCOND is never less than the true value ρ , and in practice is nearly always less than 10ρ , although examples can be constructed where RCOND is much larger.

8 Further Comments

A call to this routine involves solving a number of systems of linear equations of the form $Ax = b$; the number is usually 4 or 5 and never more than 11. Each solution involves approximately $4nk$ floating-point operations (assuming $n \gg k$) but takes considerably longer than a call to F07HEF (SPBTRS/DPBTRS) with 1 right-hand side, because extra care is taken to avoid overflow when A is approximately singular.

The complex analogue of this routine is F07HUF (CPBCON/ZPBCON).

9 Example

To estimate the condition number in the 1-norm (or infinity-norm) of the matrix A , where

$$A = \begin{pmatrix} 5.49 & 2.68 & 0.00 & 0.00 \\ 2.68 & 5.63 & -2.39 & 0.00 \\ 0.00 & -2.39 & 2.60 & -2.22 \\ 0.00 & 0.00 & -2.22 & 5.17 \end{pmatrix}.$$

Here A is symmetric and positive-definite, and is treated as a band matrix, which must first be factorized by F07HDF (SPBTRF/DPBTRF). The true condition number in the 1-norm is 74.15.

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.

```
*      F07HGF Example Program Text
*      Mark 15 Release. NAG Copyright 1991.
*      .. Parameters ..
INTEGER          NIN, NOUT
PARAMETER       (NIN=5,NOUT=6)
INTEGER          NMAX, KDMAX, LDAB
PARAMETER       (NMAX=8,KDMAX=8,LDAB=KDMAX+1)
*      .. Local Scalars ..
real           ANORM, RCOND
INTEGER          I, INFO, J, KD, N
CHARACTER       UPLO
*      .. Local Arrays ..
real          AB(LDAB,NMAX), WORK(3*NMAX)
INTEGER          IWORK(NMAX)
*      .. External Functions ..
real          F06REF, X02AJF
EXTERNAL        F06REF, X02AJF
*      .. External Subroutines ..
EXTERNAL        spbcon, spbtrf
*      .. Intrinsic Functions ..
INTRINSIC       MAX, MIN
*      .. Executable Statements ..
WRITE (NOUT,*) 'F07HGF Example Program Results'
*      Skip heading in data file
READ (NIN,*)
READ (NIN,*) N, KD
IF (N.LE.NMAX .AND. KD.LE.KDMAX) THEN
*
*      Read A from data file
*
      READ (NIN,*) UPLO
      IF (UPLO.EQ.'U') THEN
        DO 20 I = 1, N
          READ (NIN,*) (AB(KD+1+I-J,J),J=I,MIN(N,I+KD))
20      CONTINUE
      ELSE IF (UPLO.EQ.'L') THEN
        DO 40 I = 1, N
          READ (NIN,*) (AB(1+I-J,J),J=MAX(1,I-KD),I)
40      CONTINUE
      END IF
*

```

```

*       Compute norm of A
*
*       ANORM = F06REF('1-norm',UPLO,N,KD,AB,LDAB,WORK)
*
*       Factorize A
*
*       CALL spbtrf(UPLO,N,KD,AB,LDAB,INFO)
*
*       WRITE (NOUT,*)
*       IF (INFO.EQ.0) THEN
*
*           Estimate condition number
*
*           CALL spbcon(UPLO,N,KD,AB,LDAB,ANORM,RCOND,WORK,IWORK,INFO)
*
*           IF (RCOND.GE.X02AJF()) THEN
*               WRITE (NOUT,99999) 'Estimate of condition number =',
+               1.0e0/RCOND
*           ELSE
*               WRITE (NOUT,*) 'A is singular to working precision'
*           END IF
*           ELSE
*               WRITE (NOUT,*) 'A is not positive-definite'
*           END IF
*       END IF
*       STOP
*
* 99999 FORMAT (1X,A,1P,e10.2)
*       END

```

9.2 Program Data

F07HGF Example Program Data

```

4 1           :Values of N and KD
'L'          :Value of UPLO
5.49
2.68  5.63
      -2.39  2.60
      -2.22  5.17  :End of matrix A

```

9.3 Program Results

F07HGF Example Program Results

Estimate of condition number = 7.42E+01
