

NAG Fortran Library Routine Document

F07PJF (SSPTRI/DSPTRI)

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

F07PJF (SSPTRI/DSPTRI) computes the inverse of a real symmetric indefinite matrix A , where A has been factorized by F07PDF (SSPTRF/DSPTRF), using packed storage.

2 Specification

```

SUBROUTINE F07PJF(UPLO, N, AP, IPIV, WORK, INFO)
ENTRY      ssptri (UPLO, N, AP, IPIV, WORK, INFO)
INTEGER    N, IPIV(*), INFO
real     AP(*), WORK(*)
CHARACTER*1 UPLO

```

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

3 Description

To compute the inverse of a real symmetric indefinite matrix A , this routine must be preceded by a call to F07PDF (SSPTRF/DSPTRF), which computes the Bunch–Kaufman factorization of A using packed storage.

If UPLO = 'U', $A = PUDU^T P^T$ and A^{-1} is computed by solving $U^T P^T XPU = D^{-1}$.

If UPLO = 'L', $A = PLDL^T P^T$ and A^{-1} is computed by solving $L^T P^T XPL = D^{-1}$.

4 References

Du Croz J J and Higham N J (1992) Stability of methods for matrix inversion *IMA J. Numer. Anal.* **12** 1–19

5 Parameters

1: UPLO – CHARACTER*1 *Input*

On entry: indicates how A has been factorized as follows:

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

if UPLO = 'L', $A = PLDL^T P^T$, 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: AP(*) – *real* array *Input/Output*

Note: the dimension of the array AP must be at least $\max(1, N * (N + 1) / 2)$.

On entry: details of the factorization of A stored in packed form, as returned by F07PDF (SSPTRF/DSPTRF).

On exit: the factorization is overwritten by the n by n symmetric matrix A^{-1} stored in packed form. More precisely, the (i, j) th element of A^{-1} is stored in $AP(i + j(j - 1)/2)$ for $i \leq j$ if $UPLO = 'U'$, and in $AP(i + (2n - j)(j - 1)/2)$ for $i \geq j$ if $UPLO = 'L'$.

4: IPIV(*) – INTEGER array *Input*

Note: the dimension of the array IPIV must be at least $\max(1, N)$.

On entry: details of the interchanges and the block structure of D , as returned by F07PDF (SSPTRF/DSPTRF).

5: WORK(*) – *real* array *Workspace*

Note: the dimension of the array WORK must be at least $\max(1, N)$.

6: 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.

INFO > 0

If $INFO = i$, d_{ii} is exactly zero; D is singular and the inverse of A cannot be computed.

7 Accuracy

The computed inverse X satisfies a bound of the form

$$|DU^T P^T X P U - I| \leq c(n)\epsilon(|D| |U^T| |P^T| |X| |P| |U| + |D| |D^{-1}|), \text{ if } UPLO = 'U', \text{ or}$$

$$|DL^T P^T X P L - I| \leq c(n)\epsilon(|D| |L^T| |P^T| |X| |P| |L| + |D| |D^{-1}|), \text{ if } UPLO = 'L',$$

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

8 Further Comments

The total number of floating-point operations is approximately $\frac{2}{3}n^3$.

The complex analogues of this routine are F07PWF (CHPTRI/ZHPTRI) for Hermitian matrices and F07QWF (CSPTRI/ZSPTRI) for symmetric matrices.

9 Example

To compute the inverse of the matrix A , where

$$A = \begin{pmatrix} 2.07 & 3.87 & 4.20 & -1.15 \\ 3.87 & -0.21 & 1.87 & 0.63 \\ 4.20 & 1.87 & 1.15 & 2.06 \\ -1.15 & 0.63 & 2.06 & -1.81 \end{pmatrix}.$$

Here A is symmetric indefinite, stored in packed form, and must first be factorized by F07PDF (SSPTRF/DSPTRF).

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.

```

*      F07PJF Example Program Text
*      Mark 15 Release. NAG Copyright 1991.
*      .. Parameters ..
INTEGER          NIN, NOUT
PARAMETER       (NIN=5,NOUT=6)
INTEGER          NMAX
PARAMETER       (NMAX=8)
*      .. Local Scalars ..
INTEGER          I, IFAIL, INFO, J, N
CHARACTER       UPLO
*      .. Local Arrays ..
real           AP(NMAX*(NMAX+1)/2), WORK(NMAX)
INTEGER          IPIV(NMAX)
*      .. External Subroutines ..
EXTERNAL        ssptf, ssptri, X04CCF
*      .. Executable Statements ..
WRITE (NOUT,*) 'F07PJF Example Program Results'
*      Skip heading in data file
READ (NIN,*)
READ (NIN,*) N
IF (N.LE.NMAX) THEN
*
*      Read A from data file
*
      READ (NIN,*) UPLO
      IF (UPLO.EQ.'U') THEN
        READ (NIN,*) ((AP(I+J*(J-1)/2),J=I,N),I=1,N)
      ELSE IF (UPLO.EQ.'L') THEN
        READ (NIN,*) ((AP(I+(2*N-J)*(J-1)/2),J=1,I),I=1,N)
      END IF
*
*      Factorize A
*
      CALL ssptf(UPLO,N,AP,IPIV,INFO)
*
      WRITE (NOUT,*)
      IF (INFO.EQ.0) THEN
*
*      Compute inverse of A
*
        CALL ssptri(UPLO,N,AP,IPIV,WORK,INFO)
*
*      Print inverse
*
        IFAIL = 0
*
        CALL X04CCF(UPLO,'Nonunit',N,AP,'Inverse',IFAIL)
*
      ELSE
        WRITE (NOUT,*) 'The factor D is singular'
      END IF
    END IF
    STOP
*
    END

```

9.2 Program Data

```

F07PJF Example Program Data
  4                               :Value of N
  'L'                             :Value of UPLO
  2.07
  3.87 -0.21
  4.20  1.87  1.15
 -1.15  0.63  2.06 -1.81       :End of matrix A

```

9.3 Program Results

F07PJF Example Program Results

Inverse

	1	2	3	4
1	0.7485			
2	0.5221	-0.1605		
3	-1.0058	-0.3131	1.3501	
4	-1.4386	-0.7440	2.0667	2.4547
