

NAG Library Function Document

nag_dgeequ (f07afc)

1 Purpose

nag_dgeequ (f07afc) computes diagonal scaling matrices D_R and D_C intended to equilibrate a real m by n matrix A and reduce its condition number.

2 Specification

```
#include <nag.h>
#include <nagf07.h>

void nag_dgeequ (Nag_OrderType order, Integer m, Integer n, const double a[],
                 Integer pda, double r[], double c[], double *rowcnd, double *colcnd,
                 double *amax, NagError *fail)
```

3 Description

nag_dgeequ (f07afc) computes the diagonal scaling matrices. The diagonal scaling matrices are chosen to try to make the elements of largest absolute value in each row and column of the matrix B given by

$$B = D_R A D_C$$

have absolute value 1. The diagonal elements of D_R and D_C are restricted to lie in the safe range $(\delta, 1/\delta)$, where δ is the value returned by function nag_real_safe_small_number (X02AMC). Use of these scaling factors is not guaranteed to reduce the condition number of A but works well in practice.

4 References

None.

5 Arguments

- 1: **order** – Nag_OrderType *Input*
On entry: the **order** argument 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 2.3.1.3 in How to Use the NAG Library and its Documentation for a more detailed explanation of the use of this argument.
Constraint: **order** = Nag_RowMajor or Nag_ColMajor.
- 2: **m** – Integer *Input*
On entry: m , the number of rows of the matrix A .
Constraint: **m** ≥ 0 .
- 3: **n** – Integer *Input*
On entry: n , the number of columns of the matrix A .
Constraint: **n** ≥ 0 .

4: **a**[*dim*] – const double *Input*

Note: the dimension, *dim*, of the array **a** must be at least

$\max(1, \mathbf{pda} \times \mathbf{n})$ when **order** = Nag_ColMajor;
 $\max(1, \mathbf{m} \times \mathbf{pda})$ when **order** = Nag_RowMajor.

The (*i*, *j*)th element of the matrix *A* is stored in

a[(*j* – 1) × **pda** + *i* – 1] when **order** = Nag_ColMajor;
a[(*i* – 1) × **pda** + *j* – 1] when **order** = Nag_RowMajor.

On entry: the matrix *A* whose scaling factors are to be computed.

5: **pda** – Integer *Input*

On entry: the stride separating row or column elements (depending on the value of **order**) in the array **a**.

Constraints:

if **order** = Nag_ColMajor, **pda** ≥ max(1, **m**);
 if **order** = Nag_RowMajor, **pda** ≥ max(1, **n**).

6: **r**[**m**] – double *Output*

On exit: if **fail.code** = NE_NOERROR or **fail.code** = NE_MAT_COL_ZERO, **r** contains the row scale factors, the diagonal elements of D_R . The elements of **r** will be positive.

7: **c**[**n**] – double *Output*

On exit: if **fail.code** = NE_NOERROR, **c** contains the column scale factors, the diagonal elements of D_C . The elements of **c** will be positive.

8: **rowcnd** – double * *Output*

On exit: if **fail.code** = NE_NOERROR or **fail.code** = NE_MAT_COL_ZERO, **rowcnd** contains the ratio of the smallest value of **r**[*i* – 1] to the largest value of **r**[*i* – 1]. If **rowcnd** ≥ 0.1 and **amax** is neither too large nor too small, it is not worth scaling by D_R .

9: **colcnd** – double * *Output*

On exit: if **fail.code** = NE_NOERROR, **colcnd** contains the ratio of the smallest value of **c**[*i* – 1] to the largest value of **c**[*i* – 1].

If **colcnd** ≥ 0.1, it is not worth scaling by D_C .

10: **amax** – double * *Output*

On exit: $\max |a_{ij}|$. If **amax** is very close to overflow or underflow, the matrix *A* should be scaled.

11: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_BAD_PARAM

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

NE_INT

On entry, $\mathbf{m} = \langle value \rangle$.

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

On entry, $\mathbf{n} = \langle value \rangle$.

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

On entry, $\mathbf{pda} = \langle value \rangle$.

Constraint: $\mathbf{pda} > 0$.

NE_INT_2

On entry, $\mathbf{pda} = \langle value \rangle$ and $\mathbf{m} = \langle value \rangle$.

Constraint: $\mathbf{pda} \geq \max(1, \mathbf{m})$.

On entry, $\mathbf{pda} = \langle value \rangle$ and $\mathbf{n} = \langle value \rangle$.

Constraint: $\mathbf{pda} \geq \max(1, \mathbf{n})$.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

An unexpected error has been triggered by this function. Please contact NAG.

See Section 2.7.6 in How to Use the NAG Library and its Documentation for further information.

NE_MAT_COL_ZERO

Column $\langle value \rangle$ of A is exactly zero.

NE_MAT_ROW_ZERO

Row $\langle value \rangle$ of A is exactly zero.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.

See Section 2.7.5 in How to Use the NAG Library and its Documentation for further information.

7 Accuracy

The computed scale factors will be close to the exact scale factors.

8 Parallelism and Performance

nag_dgeequ (f07afc) is not threaded in any implementation.

9 Further Comments

The complex analogue of this function is nag_zgeequ (f07atc).

10 Example

This example equilibrates the general matrix A given by

$$A = \begin{pmatrix} 1.80 \times 10^{10} & 2.88 \times 10^{10} & 2.05 & -8.90 \times 10^9 \\ 5.25 & -2.95 & -9.50 \times 10^{-9} & -3.80 \\ 1.58 & -2.69 & -2.90 \times 10^{-10} & -1.04 \\ -1.11 & -0.66 & -5.90 \times 10^{-11} & 0.80 \end{pmatrix}.$$

Details of the scaling factors, and the scaled matrix are output.

10.1 Program Text

```
/* nag_dgeequ (f07afc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

#include <stdio.h>
#include <nag.h>
#include <nagx04.h>
#include <nag_stdlib.h>
#include <nagf07.h>
#include <nagx02.h>

int main(void)
{
    /* Scalars */
    double amax, big, colcnd, rowcnd, small;
    Integer i, j, m, n, pda;
    Integer exit_status = 0;

    /* Arrays */
    double *a = 0, *c = 0, *r = 0;

    /* Nag Types */
    NagError fail;
    Nag_OrderType order;
    Nag_Boolean scaled = Nag_FALSE;

#ifdef NAG_COLUMN_MAJOR
#define A(I, J) a[(J-1)*pda + I - 1]
    order = Nag_ColMajor;
#else
#define A(I, J) a[(I-1)*pda + J - 1]
    order = Nag_RowMajor;
#endif

    INIT_FAIL(fail);

    printf("nag_dgeequ (f07afc) Example Program Results\n\n");

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n]");
#else
    scanf("%*[\n]");
#endif
#ifdef _WIN32
    scanf_s("%" NAG_IFMT "%*[\n]", &n);
#else
    scanf("%" NAG_IFMT "%*[\n]", &n);
#endif
    if (n < 0) {
        printf("Invalid n\n");
    }
}
```

```

        exit_status = 1;
        return exit_status;
    }

    m = n;

#ifdef NAG_COLUMN_MAJOR
    pda = m;
#else
    pda = n;
#endif

    /* Allocate memory */
    if (!(a = NAG_ALLOC(m * n, double)) ||
        !(c = NAG_ALLOC(n, double)) || !(r = NAG_ALLOC(m, double)))
    {
        printf("Allocation failure\n");
        exit_status = -1;
        goto END;
    }

    /* Read the N by N matrix A from data file */
    for (i = 1; i <= n; ++i)
#ifdef _WIN32
        for (j = 1; j <= n; ++j)
            scanf_s("%lf", &A(i, j));
#else
        for (j = 1; j <= n; ++j)
            scanf("%lf", &A(i, j));
#endif
    #endif
    #ifdef _WIN32
        scanf_s("%*[\n]");
    #else
        scanf("%*[\n]");
    #endif

    /* Print the matrix A using nag_gen_real_mat_print (x04cac) */
    fflush(stdout);
    nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, n, a,
                          pda, "Matrix A", 0, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_gen_real_mat_print (x04cac).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }
    printf("\n");

    /* Compute row and column scaling factors using nag_dgeequ (f07afc) */
    nag_dgeequ(order, m, n, a, pda, r, c, &rowcnd, &colcnd, &amax, &fail);
    if (fail.code != NE_NOERROR) {
        printf("Error from nag_dgeequ (f07afc).\n%s\n", fail.message);
        exit_status = 1;
        goto END;
    }

    /* Print rowcnd, colcnd, amax and the scale factors */
    printf("rowcnd = %10.1e, colcnd = %10.1e, amax = %10.1e\n\n", rowcnd,
          colcnd, amax);

    printf("Row scale factors\n");
    for (i = 1; i <= n; ++i)
        printf("%11.2e%s", r[i - 1], i % 7 == 0 ? "\n" : " ");

    printf("\n\nColumn scale factors\n");
    for (i = 1; i <= n; ++i)
        printf("%11.2e%s", c[i - 1], i % 7 == 0 ? "\n" : " ");
    printf("\n\n");

    /* Compute values close to underflow and overflow using
     * nag_real_safe_small_number (x02amc), nag_machine_precision (x02ajc) and
     * nag_real_base (x02bhc)

```

```

    */
    small = nag_real_safe_small_number / nag_machine_precision * nag_real_base;
    big = 1.0 / small;
    if (colcnd < 0.1) {
        scaled = Nag_TRUE;
        /* column scale A */
        for (j = 1; j <= n; ++j)
            for (i = 1; i <= n; ++i)
                A(i, j) = A(i, j) * c[j - 1];
    }
    if (rowcnd < 0.1 || amax < small || amax > big) {
        /* row scale A */
        scaled = Nag_TRUE;
        for (j = 1; j <= n; ++j)
            for (i = 1; i <= n; ++i)
                A(i, j) = r[i - 1] * A(i, j);
    }
    if (scaled) {
        /* Print the row and column scaled matrix using
        * nag_gen_real_mat_print (x04cac)
        */
        fflush(stdout);
        nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, n, n,
                               a, pda, "Scaled matrix", 0, &fail);
        if (fail.code != NE_NOERROR) {
            printf("Error from nag_gen_real_mat_print (x04cac).\n%s\n",
                  fail.message);
            exit_status = 1;
            goto END;
        }
    }
}

END:
    NAG_FREE(a);
    NAG_FREE(c);
    NAG_FREE(r);

    return exit_status;
}

```

10.2 Program Data

nag_dgeequ (f07afc) Example Program Data

```

4                                     :Value of n

1.80e+10  2.88e+10  2.05e+00 -8.90e+09
5.25e+00 -2.95e+00 -9.50e-09 -3.80e+00
1.58e+00 -2.69e+00 -2.90e-10 -1.04e+00
-1.11e+00 -6.60e-01 -5.90e-11  8.00e-01 :End of matrix A

```

10.3 Program Results

nag_dgeequ (f07afc) Example Program Results

```

Matrix A
      1      2      3      4
1  1.8000e+10  2.8800e+10  2.0500e+00 -8.9000e+09
2  5.2500e+00 -2.9500e+00 -9.5000e-09 -3.8000e+00
3  1.5800e+00 -2.6900e+00 -2.9000e-10 -1.0400e+00
4 -1.1100e+00 -6.6000e-01 -5.9000e-11  8.0000e-01

rowcnd =    3.9e-11, colcnd =    1.8e-09, amax =    2.9e+10

Row scale factors
    3.47e-11    1.90e-01    3.72e-01    9.01e-01

Column scale factors
    1.00e+00    1.00e+00    5.53e+08    1.38e+00

```

	1	2	3	4
1	0.6250	1.0000	0.0393	-0.4269
2	1.0000	-0.5619	-1.0000	-1.0000
3	0.5874	-1.0000	-0.0596	-0.5341
4	-1.0000	-0.5946	-0.0294	0.9957
