NAG Library Function Document

nag_dorglq (f08ajc)

1 Purpose

nag_dorglq (f08ajc) generates all or part of the real orthogonal matrix Q from an LQ factorization computed by nag_dgelqf (f08ahc).

2 Specification

```
#include <nag.h>
#include <nagf08.h>
void nag_dorglq (Nag_OrderType order, Integer m, Integer n, Integer k,
     double a[], Integer pda, const double tau[], NagError *fail)
```

3 Description

nag_dorglq (f08ajc) is intended to be used after a call to nag_dgelqf (f08ahc), which performs an LQ factorization of a real matrix A. The orthogonal matrix Q is represented as a product of elementary reflectors.

This function may be used to generate Q explicitly as a square matrix, or to form only its leading rows.

Usually Q is determined from the LQ factorization of a p by n matrix A with $p \leq n$. The whole of Q may be computed by:

```
nag_dorglq(order,n,n,p,a,pda,tau,&fail)
```

(note that the array **a** must have at least n rows) or its leading p rows by:

```
nag_dorglq(order,p,n,p,a,pda,tau,&fail)
```

The rows of Q returned by the last call form an orthonormal basis for the space spanned by the rows of A; thus nag_dgelqf (f08ahc) followed by nag_dorglq (f08ajc) can be used to orthogonalize the rows of A.

The information returned by the LQ factorization functions also yields the LQ factorization of the leading k rows of A, where $k < p$. The orthogonal matrix arising from this factorization can be computed by:

```
nag_dorglq(order,n,n,k,a,pda,tau,&fail)
```

or its leading k rows by:

```
nag_dorglq(order,k,n,k,a,pda,tau,&fail)
```

4 References

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

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 Q.

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

3: **n** – Integer *Input*

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

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

4: **k** – Integer *Input*

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

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

5: **a**[dim] – double *Input/Output*

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.

On entry: details of the vectors which define the elementary reflectors, as returned by nag_dgelqf (f08ahc).

On exit: the m by n matrix Q.

If **order** = Nag_ColMajor, the (i,j)th element of the matrix is stored in $\mathbf{a}[(j-1) \times \mathbf{pda} + i - 1]$.

If **order** = Nag_RowMajor, the (i,j)th element of the matrix is stored in $\mathbf{a}[(i-1) \times \mathbf{pda} + j - 1]$.

6: **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, $\mathbf{pda} \geq \max(1, \mathbf{m})$;
if **order** = Nag_RowMajor, $\mathbf{pda} \geq \max(1, \mathbf{n})$.

7: **tau**[dim] – const double *Input*

Note: the dimension, *dim*, of the array **tau** must be at least $\max(1, \mathbf{k})$.

On entry: further details of the elementary reflectors, as returned by nag_dgelqf (f08ahc).

8: **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 ⟨*value*⟩ had an illegal value.

NE_INT

On entry, **m** = ⟨*value*⟩.
Constraint: **m** ≥ 0.

On entry, **pda** = ⟨*value*⟩.
Constraint: **pda** > 0.

NE_INT_2

On entry, **m** = ⟨*value*⟩ and **k** = ⟨*value*⟩.
Constraint: **m** ≥ **k** ≥ 0.

On entry, **n** = ⟨*value*⟩ and **m** = ⟨*value*⟩.
Constraint: **n** ≥ **m**.

On entry, **pda** = ⟨*value*⟩ and **m** = ⟨*value*⟩.
Constraint: **pda** ≥ max(1, **m**).

On entry, **pda** = ⟨*value*⟩ and **n** = ⟨*value*⟩.
Constraint: **pda** ≥ max(1, **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_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 matrix Q differs from an exactly orthogonal matrix by a matrix E such that

$$\|E\|_2 = O(\epsilon),$$

where ϵ is the ***machine precision***.

8 Parallelism and Performance

nag_dorglq (f08ajc) makes calls to BLAS and/or LAPACK routines, which may be threaded within the vendor library used by this implementation. Consult the documentation for the vendor library for further information.

Please consult the x06 Chapter Introduction for information on how to control and interrogate the OpenMP environment used within this function. Please also consult the Users' Note for your implementation for any additional implementation-specific information.

9 Further Comments

The total number of floating-point operations is approximately $4mnk - 2(m+n)k^2 + \frac{4}{3}k^3$; when $m = k$, the number is approximately $\frac{2}{3}m^2(3n - m)$.

The complex analogue of this function is nag_zunglq (f08awc).

10 Example

This example forms the leading 4 rows of the orthogonal matrix Q from the LQ factorization of the matrix A, where

$$A = \begin{pmatrix} -5.42 & 3.28 & -3.68 & 0.27 & 2.06 & 0.46 \\ -1.65 & -3.40 & -3.20 & -1.03 & -4.06 & -0.01 \\ -0.37 & 2.35 & 1.90 & 4.31 & -1.76 & 1.13 \\ -3.15 & -0.11 & 1.99 & -2.70 & 0.26 & 4.50 \end{pmatrix}.$$

The rows of Q form an orthonormal basis for the space spanned by the rows of A.

10.1 Program Text

```
/* nag_dorglq (f08ajc) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagf08.h>
#include <nagx04.h>

int main(void)
{
  /* Scalars */
  Integer i, j, m, n, pda;
  Integer exit_status = 0;
  NagError fail;
  Nag_OrderType order;
  /* Arrays */
  char *title = 0;
  double *a = 0, *tau = 0;
#ifdef NAG_LOAD_FP
  /* The following line is needed to force the Microsoft linker
     to load floating point support */
  float force_loading_of_ms_float_support = 0;
#endif /* NAG_LOAD_FP */

#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_dorglq (f08ajc) 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 "%" NAG_IFMT "%*[^\n] ", &m, &n);
#else
  scanf("%" NAG_IFMT "%" NAG_IFMT "%*[^\n] ", &m, &n);
#endif
#ifdef NAG_COLUMN_MAJOR
```

```
  pda = m;
#else
  pda = n;
#endif

  /* Allocate memory */
  if (!(title = NAG_ALLOC(31, char)) ||
      !(a = NAG_ALLOC(m * n, double)) || !(tau = NAG_ALLOC(m, double)))
  {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }

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

  /* Compute the LQ factorization of A */
  /* nag_dgelqf (f08ahc).
   * LQ factorization of real general rectangular matrix
   */
  nag_dgelqf(order, m, n, a, pda, tau, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_dgelqf (f08ahc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

  /* Form the leading M rows of Q explicitly */
  /* nag_dorglq (f08ajc).
   * Form all or part of orthogonal Q from LQ factorization
   * determined by nag_dgelqf (f08ahc)
   */
  nag_dorglq(order, m, n, m, a, pda, tau, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_dorglq (f08ajc).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

  /* Print the leading M rows of Q only */
#ifdef _WIN32
  sprintf_s(title, 31, "The leading %2" NAG_IFMT " rows of Q\n", m);
#else
  sprintf(title, "The leading %2" NAG_IFMT " rows of Q\n", m);
#endif
  /* nag_gen_real_mat_print (x04cac).
   * Print real general matrix (easy-to-use)
   */
  fflush(stdout);
  nag_gen_real_mat_print(order, Nag_GeneralMatrix, Nag_NonUnitDiag, m, n,
                         a, pda, title, 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(title);
  NAG_FREE(a);
  NAG_FREE(tau);

  return exit_status;
}
```

10.2 Program Data

```
nag_dorglq (f08ajc) Example Program Data
  4  6                                        :Values of M and N
 -5.42   3.28  -3.68   0.27   2.06   0.46
 -1.65  -3.40  -3.20  -1.03  -4.06  -0.01
 -0.37   2.35   1.90   4.31  -1.76   1.13
 -3.15  -0.11   1.99  -2.70   0.26   4.50   :End of matrix A
```

10.3 Program Results

```
nag_dorglq (f08ajc) Example Program Results

 The leading  4 rows of Q

         1       2       3       4       5       6
 1  -0.7104  0.4299 -0.4824  0.0354  0.2700  0.0603
 2  -0.2412 -0.5323 -0.4845 -0.1595 -0.6311 -0.0027
 3   0.1287 -0.2619 -0.2108 -0.7447  0.5227 -0.2063
 4  -0.3403 -0.0921  0.4546 -0.3869 -0.0465  0.7191
```