

NAG Library Function Document

nag_dge_norm (f16rac)

1 Purpose

nag_dge_norm (f16rac) calculates the value of the 1-norm, the ∞ -norm, the Frobenius norm, or the maximum absolute value of the elements of a real m by n matrix.

2 Specification

```
#include <nag.h>
#include <nagf16.h>

void nag_dge_norm (Nag_OrderType order, Nag_NormType norm, Integer m,
                  Integer n, const double a[], Integer pda, double *r, NagError *fail)
```

3 Description

Given a real m by n matrix, A , nag_dge_norm (f16rac) calculates one of the values given by

$$\|A\|_1 = \max_j \sum_{i=1}^m |a_{ij}|,$$

$$\|A\|_\infty = \max_i \sum_{j=1}^n |a_{ij}|,$$

$$\|A\|_F = \left(\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2 \right)^{1/2}$$

or

$$\max_{i,j} |a_{ij}|.$$

4 References

Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001) *Basic Linear Algebra Subprograms Technical (BLAST) Forum Standard* University of Tennessee, Knoxville, Tennessee <http://www.netlib.org/blas/blast-forum/blas-report.pdf>

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: **norm** – Nag_NormType *Input*

On entry: specifies the value to be returned.

norm = Nag_OneNorm
The 1-norm.

norm = Nag_InfNorm

The ∞ -norm.

norm = Nag_FrobeniusNorm

The Frobenius (or Euclidean) norm.

norm = Nag_MaxNorm

The value $\max_{i,j} |a_{ij}|$ (not a norm).

Constraint: **norm** = Nag_OneNorm, Nag_InfNorm, Nag_FrobeniusNorm or Nag_MaxNorm.

3: **m** – Integer *Input*

On entry: m , the number of rows of the matrix A .

If $m = 0$, then **r** is set to zero.

Constraint: **m** ≥ 0 .

4: **n** – Integer *Input*

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

If $n = 0$, then **r** is set to zero.

Constraint: **n** ≥ 0 .

5: **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.

If **order** = Nag_ColMajor, A_{ij} is stored in **a**[($j - 1$) \times **pda** + $i - 1$].

If **order** = Nag_RowMajor, A_{ij} is stored in **a**[($i - 1$) \times **pda** + $j - 1$].

On entry: the m by n matrix A .

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

7: **r** – double * *Output*

On exit: the value of the norm specified by **norm**.

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 $\langle value \rangle$ 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: $\mathbf{n} \geq 0$.

NE_INT_2

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

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

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

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

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_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 BLAS standard requires accurate implementations which avoid unnecessary over/underflow (see Section 2.7 of Basic Linear Algebra Subprograms Technical (BLAST) Forum (2001)).

8 Parallelism and Performance

nag_dge_norm (f16rac) is not threaded in any implementation.

9 Further Comments

None.

10 Example

See Section 10 in nag_dgecon (f07agc) and nag_dtrsna (f08qlc).
